

Appendix S1. Updating of latent encounter history frequencies in **multimark**

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1 The feasible set of latent encounter histories (\mathbf{Y}) is explored in **multimark** using
2 an extension of the MCMC algorithms proposed by Bonner & Holmberg (2013)
3 and McClintock *et al.* (2013, 2014) that were originally conceived for a different
4 application by Link *et al.* (2010). The new algorithm conditions on the observed
5 data (thus reducing the dimension of the problem) and only proposes updates with
6 non-negative latent encounter history frequencies, $\mathbf{x} = (x_1, x_2, \dots, x_{5^T})$. Let \mathbf{r} denote
7 the set of $4^T - 2^{T+1} + 1$ indices for latent encounter histories that spawn >1 observed
8 history, and let $x_{j(1)}$ and $x_{j(2)}$ denote the corresponding frequencies for type 1 and
9 type 2 histories that arise from latent encounter history $j \in \mathbf{r}$. Referring back to
10 Table 2 with $T = 2$, $\mathbf{r} = \{4, 8, 9, 12, 14, 16, 17, 18, 19\}$ and one potential update would
11 involve frequencies for latent history ‘31’ (x_{17}) and its progeny ‘11’ ($x_{17(1)} = x_7$) and
12 ‘20’ ($x_{17(2)} = x_{11}$).

13 When conditioning on the observed encounter histories, the size of the prob-
 14 lem is typically greatly reduced because many of the potential latent histories and
 15 corresponding moves are not permissable. For example, with $T = 2$, if encounter
 16 history ‘11’ was never observed, then $x_7 = x_9 = x_{17} = x_{19} = 0$ can be ignored and
 17 $j \in \{9, 17, 19\}$ can be removed from \mathbf{r} for subsequent computations.

18 Starting from a permissible \mathbf{x} conditional on the observed encounter histories, the
 19 algorithm proceeds as follows:

- 20 1. Randomly draw a latent encounter history index $r \in \mathbf{r}^*$, where \mathbf{r}^* is the subset of
 21 \mathbf{r} with corresponding frequencies that satisfy $\min(x_1, x_j) + \min(x_{j(1)}, x_{j(2)}) > 0$
 22 for $j \in \mathbf{r}$.
- 23 2. Randomly draw c_r from the integer set $\{-\min(x_1, x_r), \dots, -1, 1, \dots, \min(x_{r(1)}, x_{r(2)})\}$.
- 24 3. Propose $x_r^* = x_r + c_r$, $x_{r(1)}^* = x_{r(1)} - c_r$, and $x_{r(2)}^* = x_{r(2)} - c_r$.
- 25 4. Apportion \mathbf{x}^* to individuals following McClintock *et al.* (2014), and accept
 26 proposed move based on the Metropolis-Hastings ratio described therein [pp.
 27 2470-2472, steps 9(b)-9(c)].

28 Any additional constraints, such as those resulting from encounter histories be-
 29 ing designated as known with certainty using the *known* argument in *processdata()*,
 30 are accounted for by simple modifications to steps 1-2. In terms of mixing, it can
 31 sometimes be advantageous to explore more than one move at a time. At each iter-
 32 ation of the chain, the argument *maxnumbasis* specifies how many times to perform
 33 steps 1-3 in sequence before evaluating step 4. The default for *multimarkCJS()* and
 34 *multimarkClosed()* is *maxnumbasis=1*.

35 Note that because `multimark` uses “semi-complete” data likelihoods that con-
 36 dition on the number of unique individuals encountered at least once (n), the di-
 37 mension of the data-augmented encounter histories (M) described in McClintock
 38 *et al.* (2014) is determined by the number of observed encounter histories (i.e. $M =$
 39 $n_1 + n_2 + n_{known}$) such that $x_1 = M - n$. Letting $w_i \sim \text{Bernoulli}(\psi)$ be an indicator
 40 for whether or not individual i belongs to the n unique individuals encountered at
 41 least once (i.e. $\sum_{i=1}^M w_i = n$), then $w_i = 1$ if $H_i > 1$ (otherwise $w_i = 0$), where
 42 H_i is the latent encounter history index for individual i ($\sum_{i=1}^M I(H_i = j) = x_j$), and
 43 $\psi \sim \text{Beta}(a_\psi^0, b_\psi^0)$ is the probability that a randomly selected individual from the M
 44 observed individuals belongs to the n unique individuals encountered at least once.
 45 The defaults in `multimarkCJS()` and `multimarkClosed()` are $a_\psi^0 = b_\psi^0 = 1$.

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