Estimating time-variation in confounded processes in population dynamics modeling: a case study for snow crab in the eastern Bering Sea

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Population dynamics models used to provide management advice for harvested natural resources often es-5 timate population processes that can be mutually confounded. These processes (e.g., natural mortality 6 (M) and catchability (q) are often assumed to be time-invariant, but this assumption can be violated in 7 real populations. Not allowing for time-variation in these processes can result in retrospective patterns in 8 estimated biomass, which can result in errors in management advice. Allowing for time-variation in these 9 processes can also result in errors in management advice if the estimated time-variation does not reflect the 10 true underlying variation. Here I present a population dynamics model for snow crab in the eastern Bering 11 Sea that tests different combinations of implementation of time-variation in M and q. The North Pacific 12 Fisheries Management Council did not adopt any of the models with time-variation in M or q for man-13 agement because the estimated variability in M and q was difficult to explain with any known mechanism 14 and management advice differed by nearly an order of magnitude among models. The large differences in 15 management advice reported here underscore the importance of evidence-based approaches to incorporating 16 time-variation in population processes into stock assessment models. 17

Introduction

¹⁹ Modeling the dynamics of populations often requires making simplifying assumptions to produce tenable ²⁰ models. For example, in fisheries stock assessments, population processes like natural mortality (M), catch-²¹ ability (q), growth, and maturity are often assumed to be time-invariant. However, these assumptions have ²² been shown to be false for some populations. For example, Wilberg et al. (2009) collated published evidence ²³ for changes in catchability for harvested marine population, Stawitz et al. (2019) demonstrated considerable ²⁴ variability in growth for stocks in the Bering Sea, and Jacobsen and Essington (2018) cataloged changes in ²⁵

²⁵ natural mortality for forage fish in European waters.

Addressing the potential that other confounded processes are not driving observed changes in a stock is a key concern when estimating time-variation in stock assessment. Similar changes in the observed indices of abundance can be caused by changes in natural mortality, selectivity, growth, or catchability (e.g., Thompson, 1994). For example, a decline in biomass in the terminal year of the time series can arise from increased

³⁰ natural mortality, decreased selectivity or catchability, or decreases in growth. This confounding can lead

³¹ to the dilemma of 'Kill them or hide them?' when assessing stocks in which there are unexpected declines

³² (Taylor and Methot, 2013). Data to distinguish between mortality events and changes in selectivity are often

 $_{33}$ difficult to procure and, even when the data are possible to collect, may arrive after the point in time at

which they are needed to establish management advice (e.g., the next year's survey data). In spite of this, the analyst must make modeling decisions about how to reconcile changes in observed abundance or biomass

to provide management advice.

³⁷ Given the above issues, population dynamics models used to manage harvested natural resources often seek

³⁸ to strike a balance between simplicity and complexity in modeling assumptions that appropriately captures

³⁹ the processes important in determining sustainable harvests (e.g., natural mortality, growth, selectivity,

 $_{40}$ catchability, and maturity) while respecting the information content in the data. In general, three pieces of

⁴¹ information are needed in harvest control rules that produce catch recommendations: biomass at the time ⁴² of the next fishery, a target biomass, and a target fishing mortality. Broadly speaking, these pieces represent

⁴² of the next fishery, a target biomass, and a target fishing mortality. Broadly speaking, these pieces represent ⁴³ the current status of a fishery, the target status for a fishery, and the pathway for how to achieve the target

from the current situation. Oftentimes the biomass and fishing mortality targets are based on maximum

⁴⁵ sustainable yield calculations (e.g., Schaefer, 1954) or proxies thereof (e.g. Clark, 1991).

Each of these pieces of information can be influenced by the assumptions about population processes made 46 while developing a population dynamics model. Assuming time-invariance in the population processes that 47 influence estimates of current biomass when those processes are actually varying can produce retrospective 48 patterns and lead to ineffective management advice (e.g., NOAA, 2009). Assuming time-invariance in the 49 population processes that determine the management targets for biomass and fishing mortality may be 50 reasonable if the forcing of these processes is stationary because the targets should represent the mean state 51 of the system. However, if the environmental forcing of these processes is non-stationary (i.e. the mean 52 changes over time), changes in population processes result in changes in management quantities (Thorson 53 et al. 2015) and decisions must be made about the time period used as a reference to calculate management 54

⁵⁵ targets (NPFMC, 2007).

⁵⁶ Snow crab in the eastern Bering Sea is one such stock that appears to have time-variation in some population

⁵⁷ processes (e.g., natural mortality in Murphy et al. 2018; catchability in Somerton et al. 2013) and models ⁵⁸ have been proposed for other stocks of snow crab that include time-varying M (Shibata et al., 2021). The

eastern Bering Sea population is at least at risk of non-stationarity in some population processes (particularly

those related to ice extent like recruitment; Szuwalski et al., 2020). Consequently, we use it here as a case

study to explore the potential to estimate time-variation in confounded population processes.

The snow crab fishery has been managed with individual transferable quotas since 2005 and retains large male crab with carapace width greater than 101 mm (Figure 1). Catches were highest in the 1990s, after which the stock biomass declined sharply and the stock was declared overfished in 1999. The stock was declared

⁶⁵ 'rebuilt' in 2011 once the estimated biomass exceeded the biomass management target. The National Marine

⁶⁶ Fishery Services (NMFS) summer trawl survey is a key information source in the stock assessment for snow

⁶⁷ crab. Crab cannot be aged, so true cohorts are not known, however groups of crab of similar size clearly

move through the population and are dubbed 'pseudocohorts'. Large 'pseudocohorts' have appeared in the survey three times since 1982 (Figure 1 and Figure 2).

⁷⁰ The most recent large pseudocohort was spawned around 2010 and first selected by the survey gear in 2015

71 (Szuwalski et al., 2020). By 2018, it was the largest pseudocohort ever observed in the eastern Bering Sea.

⁷² However, in 2019, it was much smaller than expected given estimated growth, natural mortality, and fishing

⁷³ removals (Figure 2). This strongly implies time-variation in some population process and catchability or

natural mortality are key suspects given previous research. However, there are few data to decisively indicate

⁷⁵ which process is varying over time. No survey was performed in 2020 as a result of the coronavirus pandemic,

⁷⁶ so the managing body was in the unprecedented position of setting the overfishing level (i.e. the level of catch ⁷⁷ beyond which overfishing would occur, which is used to set allowable biological catches) in a year with no

⁷⁸ survey data and in the context of a large drop in the previous year of survey data that could be attributed

⁷⁹ to changes in either natural mortality or catchability.

Here I present iterations of the assessment method used for snow crab that incorporate time-variation in

⁸¹ natural mortality and/or catchability. I then compare the resulting fits to the data, evaluate the character and

 82 credibility of the estimated time-variation in q and M, and examine the knock-on effects in other confounded

⁸³ processes like maturity and recruitment. I conclude by presenting the differences in management-related

quantities (e.g., $F_{35\%}$ and $B_{35\%}$), summarizing the discussion the management body held concerning these

⁸⁵ models, and discussing potential paths forward.

$_{86}$ Methods

The integrated size-structured model currently used (referred to here as the 'status quo' model) was developed 87 by Turnock (2015) following Fournier and Archibald's (1982) methods, with many similarities to Methot 88 (1990). The population dynamics in the status quo model tracks the number of crab of sex s, maturity 89 state m, during year y at width w, $N_{s,m,y,w}$. A terminal molt occurs in which crab move from an immature 90 to a mature state, after which no further molting occurs. The mid-points of the size bins tracked in the 91 model span from 27.5 to 132.5 mm carapace width, with 5 mm size classes. Parameters estimated within the 92 assessment include those associated with recruitment, natural mortality (subject to a fairly informative prior), 93 fishing mortality, selectivity (fishery and survey), survey catchability, and probability of having undergone 94 terminal molt. Weight at size, discard mortality, bycatch mortality, and parameters associated with the 95 variance in growth and proportion of recruitment allocated to size bin were estimated outside of the model 96 or specified. Growth parameters were estimated outside of the model based on measurements of pre-molt 97 and post-molt carapace width for crab captured in the wild just prior to molting. Survey biomass indices 98 and size-composition data, directed fishery biomass and size-composition data, and bycatch biomass and 99 size-composition data were fit to within the assessment. The assessment spans the years 1982 to 2020. See 100 appendix A for a complete description of the population dynamics and model code is available on a github 101 repository linked at the end of this manuscript. 102

The output of three models are compared to the status quo here: "Vary M", "Vary q", and "Vary both". Each 103 of these models builds on the status quo model and alters the way in which natural mortality ("Vary M"), 104 catchability ("Vary q"), or both processes ("Vary both") are modeled. "Vary M" adds a vector of deviations 105 to the existing estimated parameters for mature natural mortality of both sexes (i.e. a 'dev vector' in 106 AutoDifferentiating Model Builder; Fournier et al., 2012). The vector of deviations includes an additional 107 parameter for each year included in the assessment (1982-2020) for each sex. "Vary q" estimates a catchability 108 parameter for each year from 1989-2020 for each sex. The estimated vectors of q are bounded by 0.2 and 1.0 109 based information from experimental net efficiency work for Bering Sea snow crab that suggests catchability 110 should be within this range (Somerton et al., 2013). "Vary both" combines these changes into a single model. 111 A smoothing penalty is added to the negative log likelihood of each model to facilitate model convergence. 112 The smoothing penalty is the squared norm of the second difference of each vector of additionally estimated 113 parameters multiplied by a user-defined weighting factor. The weights for the smoothing penalties were 114 chosen by trial and error, with the aim of making them as small as possible while still avoiding convergence 115 issues. 116

¹¹⁷ Retrospective analyses were performed in which the terminal year of data was removed sequentially from the

model fitting, then estimated management quantities (e.g., mature male biomass [MMB]) were compared between the model with the complete data set (i.e. 1982-2020) and models with successive 'peels' of the data

¹¹⁹ between the model with the complete data set (i.e. 1982-2020) and models with successive 'peels' of the data ¹²⁰ to identify retrospective patterns. A retrospective pattern is a consistent directional change in assessment

estimates of management quantities in a given year when additional years of data are added to an assessment.

¹²² Mohn's rho (which computes the average difference between the reference case and the peels over the period

¹²³ of retrospective analysis; Mohn, 1999) was calculated for each model to quantify the retrospective patterns

 $_{124}$ $\,$ in the estimate of the terminal year of biomass.

The overfishing level (OFL) is the level of catch beyond which overfishing would be deemed to occur in a given 125 year. The OFL is one of the key pieces of management advice that arises from the assessment and serves 126 as the starting point for specifying an 'acceptable biological catch', which constrains removals in the fishery. 127 The OFL was calculated using spawner-per-recruit proxies for biomass and fishing mortality reference points 128 (e.g., Clark, 1991) and a sloped control rule. After fitting the assessment model to the data, the model was 129 projected forward 100 years using the estimated parameters under no exploitation and constant recruitment 130 to determine 'unfished' MMB-per-recruit. For models in which time-variation was implemented, the average 131 of the final seven years of the process was used in projections. The bisection method was used iteratively 132 to identify a fishing mortality that reduced the MMB-per-recruit to 35% of the unfished level (i.e. $F_{35\%}$ and 133 $B_{35\%}$). Calculations of $F_{35\%}$ were made under the assumption that by catch fishing mortality was equal to 134

135 the estimated average value.

 $_{^{136}}$ Calculated values of $F_{35\%}$ and $B_{35\%}$ were used in conjunction with a sloped control rule to adjust the

 $_{137}$ proportion of $F_{35\%}$ that is applied based on the status of the population relative to $B_{35\%}$ (Amendment 24,

¹³⁸ NMFS; NPFMC, 2007).

$$F_{OFL} = \begin{cases} By catchonly & if \frac{MMB}{MMB_{35}} \le 0.25 \\ \frac{F_{35}(\frac{MMB}{MMB_{35}} - \alpha)}{1 - \alpha} & if 0.25 < \frac{MMB}{MMB_{35}} < 1 \\ F_{35} & if MMB > MMB_{35} \end{cases}$$
(1)

¹³⁹ Where MMB is the projected MMB in the current survey year after fishing at the F_{OFL} , MMB_{35%} is the ¹⁴⁰ equilibrium MMB at the time of mating resulting from fishing at $F_{35\%}$, $F_{35\%}$ is the fishing mortality that ¹⁴¹ reduces the MMB-per-recruit to 35% of unfished levels under constant recruitment, and α determines the ¹⁴² slope of the descending limb of the harvest control rule (set to 0.1 here as specified by the NPFMC).

143 **Results**

All models produced a positive-definite Hessian and had maximum gradient components less than 0.004, except "Vary both", which had a maximum gradient component of 0.01 for one of the recruitment deviations for males (the rest were < 0.004). The smallest viable smoothing penalties tested were 1 and 10 for natural mortality and catchability (respectively) when they were the only additional time-varying process in the assessment. When both processes were allowed to vary, the smoothness penalty for natural mortality had to be increased to 15 or the model did not converge.

¹⁵⁰ Fits to the data

Models "Vary M", "Vary q", and "Vary both" all fit the survey MMB better than the status quo model (Figure 3 and Table 1), particularly in recent years (Figure 4). The status quo model missed the input confidence intervals of 5 of the last 6 years of survey MMB, but additional estimated time-variation improved these fits.
Fits to the catch data, growth data, and all size-composition data sources can be seen in the supplementary materials. In general, the fits were similar across models, except for the survey size-composition data,

¹⁵⁶ in which there are several years in which models that allowed for additional time-variation produce much ¹⁵⁷ better fits than models that did not. Retrospective patterns in the status quo model (Mohn's rho = 0.36) ¹⁵⁸ were improved substantially by allowing additional time-variation in either natural mortality or catchability

¹⁵⁹ (Figure 5).

¹⁶⁰ Estimated population processes and derived quantities

Estimated population processes and derived quantities varied among models. The trajectories of the time 161 series of estimated MMB varied strongly among models, and model "Vary both" produced the largest his-162 torical estimates of MMB (Figure 6). The shapes of the estimated curve representing the probability of 163 undergoing terminal molt for males were similar among models, but the magnitude of the probabilities var-164 ied, most strongly for males in the 70-90 mm carapace width range (Figure 7). 'Vary both' estimated the 165 highest fraction of sub-industry-preferred size (i.e. <101 mm carapace width) crab undergoing terminal molt. 166 Trajectories of estimated fishing mortality were similar across models, but variability within years existed 167 due to differing estimates of population size (Figure 7). Patterns in estimated recruitment were similar for 168 all models, but the relative magnitudes varied (Figure 7). 169

Estimated natural mortality across models varied widely (Figure 8). Both 'Vary both' and 'Vary M' esti-170 mated higher natural mortality in recent years compared to historical estimates, but estimates from 'Vary 171 both' increased sharply starting in 2017 and ended with estimates in 2020 nearly double that of 'Vary M'. 172 Estimates of mean natural mortality were smaller for models in which natural mortality was allowed to vary 173 over time than for those in which natural mortality was constant over time. The shapes of the estimated 174 survey selectivity curves were similar among all models; the largest changes were seen in the catchability 175 coefficient (see supplementary figures). Models in which catchability was time-varying estimated average 176 catchabilities similar to the experimentally implied catchability. However, the variability in estimated catch-177 ability for these models was large, with estimated values ranging from ~ 0.2 to ~ 1 (Figure 8). 178

Differences in estimated population processes and fits to the data resulted in large differences in management 179 advice (Table 2). The terminal year of estimated MMB varied from 43,290 t to 133,510 t, with models 180 estimating time-varying M returning much lower MMB than those that did not. The corresponding target 181 biomasses $(B_{35\%})$ were also much lower for models incorporating time-varying M because the projections 182 used to calculate $B_{35\%}$ are based on the terminal years of estimated M, which were quite high (Figure 8). An 183 additional effect of increases in estimated M (and changes in the probability of terminally molting; Figure 7) 184 were large increases in $F_{35\%}$ (Table 2). In spite of large differences in the estimated MMB, the management 185 advice from 'Vary q' was only 10% more than 'Vary M' (77.08 vs. 70.88 kt). This similarity in OFLs is a 186 function of the large $F_{35\%}$ and small $B_{35\%}$ from 'Vary M' relative to 'Vary q'. However, if both processes 187 were allowed to vary in the assessment ('Vary both'), the calculated OFL was 81% smaller than the when 188 only one process was allowed to vary. Furthermore, if the smoothness penalty used for 'Vary both' was used 189 in 'Vary M', the calculated OFLs were similar, suggesting relatively unstable estimation of time-varying M. 190

¹⁹¹ Discussion

Time-variation in M and/or q appears to be an issue for snow crab, but data to inform changes in population 192 processes over time are lacking. Allowing M or q to vary over time within the assessment lead to improved 193 fits to the data and reductions in retrospective patterns, but the management advice differed by almost 194 an order of magnitude depending on what processes were allowed to vary and how the processes were 195 constrained within the estimation process. Further, estimates of time-varying natural mortality among 196 assessment variants and other published models fit to the same data (Murphy et al., 2018) were quite 197 different in character (Figure 8). Ultimately, the Crab Plan Team, which is the first level of peer review 198 for the assessments used for crab in the eastern Bering Sea, chose not to endorse models that allowed time-199 varying q or M for use in management because the estimates of q and M varied more drastically than seemed 200 reasonable and there was no clear mechanism to support the variability. 201

Improvements in fit and reductions in retrospective patterns with additional model flexibility is an expected 202 outcome and is not unique to either snow crab or size-structured models. Szuwalski et al. (2019) demonstrated 203 a similar outcome in a simulation study based on a cod-like life history with age-structured assessment 204 models. Retrospective patterns were induced by simulating data with time-variation in growth, selectivity, 205 or natural mortality and fitting assessment models that did not model time-variation in those processes. 206 Next, assessment models that allowed either growth, selectivity, or natural mortality to vary over time were 207 fit to the data. Implementing any of these time-varying processes reduced the magnitude of retrospective 208 patterns, but management advice resulted in over- or under-exploiting the stock if the incorrect process 209 was allowed to vary. One of the main recommendations of the paper was that an understanding of what 210 process is time-varying is recommended before implementation of time-variation in integrated assessments. 211 The lack of a mechanistic understanding for changes in snow crab was the primary reason the models with 212 time-variation in M and/or q were not used in management. 213 Much effort has been expended exploring methods to estimate time-variation in natural mortality and se-214

²¹⁴ Much chort has been expended exploring intended to estimate time-variation in natural inordanty and sc-²¹⁵ lectivity in recent years (e.g., Miller and Hyun, 2017; Jiao et al. 2012; Jacobsen et al. 2019). The CAPAM ²¹⁶ special issue on selectivity (Maunder et al., 2014) presented papers on methodology for using random-effects ²¹⁷ to estimate time-variation in selectivity (Nielsen and Berg, 2014) and best practices in modeling time-varying ²¹⁸ selectivity (Martell and Stewart, 2014). Simulation studies have been used to suggest that estimating M²¹⁹ at a minimum should be the default in stock assessment (Johnson et al., 2014). More recently, Aldrin et ²²⁰ al. (2021) suggested that accounting for variability across time using simple models improves performance ²²¹ over time-invariant M.

In spite of the effort spent estimating time-varying catchability, selectivity, and natural mortality individually, 222 less effort has been spent understanding the feasibility of estimating time-variation in multiple confounded 223 processes within a stock assessment. This is perhaps because the confounding of processes like natural 224 mortality and catchability is recognized as a central challenge in assessment even without considering time-225 variation (Maunder and Piner, 2014). It has also been shown to be difficult to estimate time variation in 226 a single population process with the data often available for population dynamics modeling, much less two 227 (Johnson et al., 2014, Lee et al., 2011). However, moving forward, the need to estimate time-variation in 228 multiple processes will likely be an increasingly prevalent problem as populations respond to a changing 229 environment (Szuwalski and Hollowed, 2016). Changes in distribution (Pinksy et al., 2013), recruitment 230 (Szuwalski et al., 2015), growth (Audzijonyte et al., 2020), and natural mortality (Audzijonyte et al., 2016) 231 are already being observed in harvested marine populations. If appropriate ways of incorporating multiple 232 processes varying over time into assessment cannot be found, the knock-on effects of retrospective patterns 233 and erroneous management advice will become increasingly common. This may result in an eroded potency 234 of previously effective management (Hilborn et al., 2021). 235

Given the outcomes of this analysis, it is not clear if the estimation of time-variation in confounded processes 236 is a problem we can model our way out of with the currently available data for snow crab. Completing these 237 sorts of analyses with a wider range of life histories, population processes considered (e.g. growth), and data 238 availabilities (both real world and simulated) could be useful to better understand the potential for estimating 239 time-variation in confounded processes in stock assessment. Identifying methods for specifying smoothness 240 parameters would be useful for practical implementation of time-varying processes in stock assessment given 241 their impact on the analysis presented here. More longitudinal data are likely needed to directly inform 242 the estimation of time-variation in confounded processes, but the continuous tagging, laboratory, and net 243 efficiency studies that would be needed to provide these data will be expensive. So, cost-benefit analyses 244 aimed at understanding the value of information derived from the needed studies to estimate time-variation 245 in confounded processes should also be performed. These analyses could include management strategy 246 evaluations aimed at understanding the improvement in management outcomes coming from assessments 247 that can estimate time-variation in confounded processes and simpler strategies that do not attempt to do 248 SO. 249

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253 Supplementary materials

²⁵⁴ The github repository including the code used to perform the analysis and additional figures describing the

²⁵⁵ fit of the models to the data can be found at: https://github.com/szuwalski/snow_confounded.

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³⁴⁴ Appendix A: Population dynamics model description

Numbers of sex s of shell condition v and maturity state m at width w in the initial year of the assessment, N_{s,v,m,y=1,w}, were calculated from an estimated vector of numbers at width w by sex s and maturity state m for males, $\lambda_{s,m,l}$ and numbers at width w by sex s and shell condition v for females (i.e. 2 vectors for each sex were estimated). Estimated vectors of initial numbers at size by maturity for females were calculated by splitting the estimated vectors at size by the observed proportion mature in the first year of the survey.

Shell condition is differentiated in the input data for the assessment, but is aggregated over when likelihoods are calculated, so the brief description in the main text does not include shell condition.

 $N_{s,v,m,y=1,w} = \begin{cases} \Omega_{s,w}^{obs} \lambda_{s,1,w} & \text{if } v = \text{new; } m = \text{mat, } s = \text{fem} \\ 1 - \Omega_{s,w}^{obs} \lambda_{s,1,w} & \text{if } v = \text{new; } m = \text{imat, } s = \text{fem} \\ \lambda_{s,2,w} & \text{if } v = \text{old; } m = \text{mat, } s = \text{fem} \\ 0 & \text{if } v = \text{old; } m = \text{imat} \end{cases}$ (2)

³⁵² Initial numbers at size for males were all assumed to be new shell.

$$N_{s,v,m,y=1,w} = \begin{cases} \lambda_{s,1,w} & \text{if } v = \text{new; } m = \text{mat, } s = \text{male} \\ \lambda_{s,2,w} & \text{if } v = \text{new; } m = \text{imat, } s = \text{male} \\ 0 & \text{if } v = \text{old; } m = \text{mat, } s = \text{male} \\ 0 & \text{if } v = \text{old; } m = \text{imat, } s = \text{male} \end{cases}$$
(3)

³⁵³ The dynamics after the initial year were described by:

$$N_{s,v,m,y+1,w} = \begin{cases} \Omega_{s,w}\kappa_{s,w'}Q_{s,imat,y,w'}X_{s,w',w} & \text{if } v = \text{new; } m = \text{mat} \\ 1 - \Omega_{s,w}\kappa_{s,w'}Q_{s,imat,y,w'}X_{s,w',w} + Rec_y^{\epsilon}Pr_w & \text{if } v = \text{new; } m = \text{imat} \\ Q_{s,mat,y,w'} & \text{if } v = \text{old; } m = \text{mat} \\ (1 - \kappa_{s,w'})Q_{s,imat,y,w'} & \text{if } v = \text{old; } m = \text{imat} \end{cases}$$

$$(4)$$

Where $\Omega_{s,w}$ was the probability of having undergone terminal molt at width w for sex s (a freely estimated vector for both males and females constrained by penalties on smoothness), $\kappa_{s,w'}$ was the probability of molting for an immature crab of sex s at width w (set to 1 for all immature crab and zero for all mature crab), and $X_{s,w,w'}$ was the size transition matrix describing the probability of transitioning from size w' to size w for sex s. $Q_{s,m,y,w'}$ was the number of crab of sex s, maturity state m, and width w surviving natural and fishing mortality during year y:

$$Q_{s,m,y,w} = \sum_{v} N_{s,v,m,y,w} e^{Z_{s,v,m,y,w}}$$

$$\tag{5}$$

Where $N_{s,v,m,y,w}$ represented the numbers, N, of sex s during year y of shell condition v and maturity state mat width w. $Z_{s,v,m,y,w}$ represented the total mortality experienced by the population and consisted of the sum of instantaneous rates of natural mortality by sex and maturity state, $M_{s,m}$, and fishing mortality, $F_{s,f,y,w}$ from each fishery. Each fishing mortality was subject to selectivity by width w, which varied between sexes s and fisheries f (and by year y if specified). $M_{s,m}$ was specified in the model based on a maximum assumed age of 20 and Then et al.'s (2015) empirical study on relationships between life history characteristics and natural mortality. A multiplier $\gamma_{natM,m}$ was estimated subject to constraints (this formulation effectively specified a mean and standard deviation for a prior distribution for M).

$$Z_{s,v,m,y,w} = \gamma_{natM,m} M_{s,m} + \sum_{f} S_{s,f,y,w} F_{s,f,y,w}$$
(6)

Selectivities in the directed and bycatch fisheries were estimated logistic functions of size. Different selectivity parameters were estimated for females and males in the directed fisheries ($S_{fem,dir,w}$ and $S_{male,dir,w}$, respectively), a single selectivity for both sexes was estimated for bycatch in the groundfish trawl fishery ($S_{trawl,w}$), and a retention selectivity was estimated for the directed fishery for males ($R_{dir,w}$; all females were discarded).

$$S_{male,dir,w} = \frac{1}{1 + e^{-S_{slope,m,d}(W_w - S_{50,m,d}})}$$
(7)

$$S_{fem,dir,w} = \frac{1}{1 + e^{-S_{slope,f,d}(W_w - S_{50,f,d}})}$$
(8)

$$S_{trawl,w} = \frac{1}{1 + e^{-S_{slope,t}}(W_w - S_{50,t})}$$
(9)

$$R_{dir,w} = \frac{1}{1 + e^{-S_{slope,m,d}}(W_w - S_{50,m,d})}$$
(10)

Where $S_{slope,s,f}$ was the slope of the logistic curve for sex s in fishery f and $S_{50,s,f}$ was the width at 50% selection for sex s in fishery f. Catches for all fisheries were modeled as pulse fisheries in which all catch was removed instantaneously (i.e. no natural mortality occurred during the fishery). Catch in fishery f during year y was calculated as the fraction of the total fishing mortality, $F_{s,f,y,w}$, applied to a given sex s in a fishery f times the biomass removed by all fisheries for that sex.

$$C_{male,dir,y} = \underset{w \quad v \quad m}{w \quad w \quad m} w_{male,w} \frac{R_w F_{male,dir,y,w}}{F_{male,dir,y,w} + F_{trawl,y,w}} N_{male,v,m,y,w} e^{-\delta_y M_{s,m}} (1 - e^{-(F_{male,dir,y,w} + F_{trawl,y,w})})$$

$$C_{male,tot,y} = \underset{w \quad v \quad m}{w_{male,w}} \frac{F_{male,dir,y,w}}{F_{male,dir,y,w} + F_{trawl,y,w}} N_{male,v,m,y,w} e^{-\delta_y M_{s,m}} (1 - e^{-(F_{male,dir,y,w} + F_{trawl,y,w})})$$
(12)

$$C_{fem,dir,y} = \underset{w \quad v \quad m}{\sum} w_{fem,w} \frac{F_{fem,dir,y,w}}{F_{fem,dir,y,w} + F_{trawl,y,w}} N_{fem,v,m,y,w} e^{-\delta_y M_{s,m}} (1 - e^{-(F_{fem,dir,y,w} + F_{trawl,y,w})})$$

(11)

$$C_{m+f,trawl,y} = w_{s,w} N_{s,v,m,y,w} e^{-\delta_y M_{s,m}} (1 - e^{-(F_{trawl,y,w})})$$
(14)

Where δ_y was the mid point of the fishery (all fisheries were assumed to occur concurrently and the midpoint was based on the directed fishery, which accounts for the vast majority of the fishing mortality) and w_{s,w} was the weight at width w for sex s. Trawl data and discard data were entered into the model with an assumed mortality of 80% and 30%, respectively. Fully-selected fishing mortality parameters for fishery f were estimated as a logged average over a given time period (F_{avg}^{log}) with yearly deviations around that mean $(F_{dev,y}^{log})$.

$$F_{f,y} = e^{(F_{avg,f}^{log} + F_{dev,f,y}^{log})}$$
(15)

Selectivity for the survey was estimated for 2 eras in the base model: 1982-1988 and 1989-present. Selectivity was assumed to be logistic and separate parameters representing the carapace width at which selection probability equal 50% and 95% ($s_{50,s,e}$ and $s_{95,s,e}$, respectively) were estimated for males and females in the second era (1989-present). Separate catchability coefficients ($q_{s,e}$) were estimated for males and females in all eras.

$$S_{surv,s,w,e} = \frac{q_{s,e}}{1 + e^{-\log(19)\frac{W_w - s_{50,s,e}}{s_{95,s,e} - s_{50,s,e}}}})$$
(16)

Survey selectivity was informed by experimental surveys during the years 2009 and 2010. A portion of the NMFS summer survey tows were accompanied by an industry vessel using nephrops trawls with an assumed selectivity of 1 for all size classes. To represent the proportion of the population covered by the experiment, a vector was freely estimated for males, S_y^{free} (subject to a scaling parameter), and a logistic curve was estimated for females.

$$S_{ind,s,w,y} = \begin{cases} \frac{q_{ind,s,y}}{L_{l} - s_{50,s,y}} & \text{if s = female} \\ \frac{1 + e^{-log(19)\frac{L_{l} - s_{50,s,y}}{s_{95,s,y} - s_{50,s,y}}}{q_{ind,s,y}S_{y}^{free}} & \text{if s = male} \end{cases}$$
(17)

Based on this logic, after identifying the fraction of the crab at length covered by the experimental surveys, the size composition of the NMFS data collected simultaneously with the experimental trawls can be calculated by multiplying the numbers at carapace width 'available' to the experimental trawls by the overall survey selectivity, $S_{surv,s,w,y}$. The predicted numbers at size for the NMFS and industry data from the selectivity experiment were calculated by multiplying the respective selectivities by the survey numbers at size

$$S_{nmfs,s,w,y} = S_{ind,s,w,y} S_{surv,s,w,y}$$
⁽¹⁸⁾

³⁹⁹ Mature male and female biomass (MMB and FMB, respectively) were fit to in the objective function and

were the product of mature numbers at length during year y and the weight at size, $w_{s,w}$:

$$MMB_y = \underset{l,v}{w_{male,w}N_{male,v,mat,y,l}}$$
(19)

$$FMB_y = \underset{l \ v}{w_{fem,w}} N_{fem,v,mat,y,l} \tag{20}$$

$$w_{s,l} = \alpha_{wt,s} w_w^{\beta_{wt,s}} \tag{21}$$

⁴⁰¹ Mature biomass can be calculated for different time through out the year, in which case the numbers at size ⁴⁰² are decremented by the estimated natural mortality. Parameters $\alpha_{wt,s}$ and $\beta_{wt,s}$ were estimated outside of ⁴⁰³ the assessment model and specified in the control file

 $_{403}$ $\,$ the assessment model and specified in the control file.

Molting and growth occur before the survey. Immature crab were assumed to molt every year with an estimated probability of having undergone terminal molt based on carapace width w (in all the scenarios presented here, the probability of molting was 1 for all immature animals). For crab that molt, the growth increment within the size-transition matrix, $X_{s,w,w'}$, was based on a linear relationship between predicted preand post-molt carapace width, ($\hat{W}_{s,w}^{pre}$ and $\hat{W}_{s,w'}^{post}$, respectively) and the variability around that relationship was characterized by a discretized and renormalized gamma function, $Y_{s,w,w'}$.

$$X_{s,w,w'} = \frac{Y_{s,w,w'}}{w' Y_{s,w,w'}}$$
(22)

$$Y_{s,w,w'} = (\Delta_{w,w'})^{\frac{\hat{L}_{s,w} - (\bar{W}_w - 2.5)}{\beta_s}}$$
(23)

$$\hat{L}_{s,w}^{post} = \alpha_s + \beta_{s,1} hat W_{s,w}^{pre} \tag{24}$$

$$\Delta_{w,w'} = \bar{L}_{w'} + 2.5 - W_w \tag{25}$$

410 $\hat{W}_{s,l}^{post,1}$ was the predicted post-molt carapace width and $\Delta_{w,w'}$ is the molt increment at size.

An average recruitment for the assessment period (1982-present) and yearly deviations around this average were estimated for both males and females. This modeling assumption was implemented because there appear to be differences between sexes in recruitment to the model and not allowing for these differences resulted in large retrospective patterns. Each year's estimated recruitment was allocated to size bins based on a discretized and renormalized gamma function with parameters specified in the control file.

$$Rec_{u,s} = e^{(Rec_{avg,s} + Rec_{dev,y,s})}$$
(26)

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$$Pr_w = \frac{(\Delta_{1,w})^{\alpha_{rec}/\beta_{rec}}e^{-\Delta_{1,w'}/\beta_{rec}}}{\frac{w'(\Delta_{1,w'})^{\alpha_{rec}/\beta_{rec}}e^{(-\Delta_{1,w'}/\beta_{rec})}}$$
(27)

For models in which separate vectors of recruitment deviations were estimated for males and females, a separate average recruitment was also estimated (in log space). Each vector of deviations was also subject to a smoothing penalty, but were not linked directly in any way (e.g., priors on the ratio of estimated male to female average recruitment).

Three general types of likelihood components were used to fit to the available data. Multinomial likelihoods were used for size-composition data, log-normal likelihoods were used for indices of abundance data, and normal likelihoods were used for catch data, growth data, priors, and penalties. Multinomial likelihoods were implemented in the form:

$$L_x = \lambda_x \qquad N_{x,y}^{eff} \qquad p_{x,y,l}^{obs} ln(\hat{p}_{x,y,l}/p_{x,y,l}^{obs}) \tag{28}$$

⁴²⁵ L_x was the likelihood associated with data component x, where λ_x represented an optional additional weight-⁴²⁶ ing factor for the likelihood, $N_{x,y}^{eff}$ was the effective sample sizes for the likelihood, $p_{x,y,l}^{obs}$ was the observed ⁴²⁷ proportion in size bin *l* during year *y* for data component *x*, and $\hat{p}_{x,y,l}$ was the predicted proportion in size ⁴²⁸ bin *l* during year *y* for data component *x*.

429 Log normal likelihoods were implemented in the form:

$$L_x = \lambda_x \qquad \frac{(\ln(\hat{I}_{x,y}) - \ln(I_{x,y}))^2}{2(\ln(CV_{x,y}^2 + 1))}$$
(29)

⁴³⁰ L_x was the contribution to the objective function of data component x, λ_x was any additional weighting ⁴³¹ applied to the component, $\hat{I}_{x,y}$ was the predicted value of quantity I from data component x during year y, ⁴³² $I_{x,y}$ was the observed value of quantity I from data component x during year y and $CV_{x,y}$ was the coefficient ⁴³³ of variation for data component x during year y.

⁴³⁴ Normal likelihoods were implemented in the form:

$$L_x = \lambda_x \qquad (\hat{I}_{x,y} - I_{x,y})^2 \tag{30}$$

 L_x was the contribution to the objective function of data component x, λ_x was represents the weight applied to the data component (and can be translated to a standard deviation), $\hat{I}_{x,y}$ was the predicted value of quantity I from data component x during year y, $I_{x,y}$ was the observed value of quantity I from data component x during year y.

439 Smoothing penalties were also placed on some estimated vectors of parameters in the form of normal like-

lihoods on the second differences of the vector with a user-specified weight. Weightings of all likelihoods
 and penalties can be found in the .CTL file in the github repository associated with this paper noted in the

442 acknowledgements.

Likelihood				
component	Status quo	Vary q	Vary M	Vary both
Recruitment	71.12	70.7	62.97	69.83
deviations				
Initial numbers	2.83	2.86	2.81	2.59
old shell males				
small length bins				
ret fishery length	194.07	189.63	182.27	180.54
total fish length	560.36	554.67	546.02	536.71
(ret + disc)				
female fish length	127.32	128.3	129.98	126.79
survey length	2298.23	2275.79	2208.05	2228.97
trawl length	169.34	164.05	151.31	165.36
2009 BSFRF	-45.58	-45.9	-46.92	-44.82
length				
2009 NMFS study	-36.62	-37	-37.86	-35.78
area length				
M multiplier prior	34.55	40.78	11.44	13.14
maturity smooth	45.6	42.6	29.55	34.71
growth males	0	0	0	0
growth females	0	0	0	0
2009 BSFRF	0.49	0.03	0.09	0.15
biomass	0110	0.000	0.00	0.10
2009 NMFS study	0.34	0.04	0.06	0.08
area biomass	0.01	0.01	0.00	0.000
cpue q	0.4	0.48	0.19	0.56
retained catch	6.02	3.91	1.21	1.69
discard catch	106.68	116.94	41.42	46.54
trawl catch	11 64	5.62	7 85	5 53
female discard	4	4 67	5 71	7.03
catch	Ŧ	1.01	0.11	1.00
survey biomass	215 85	126 53	79.96	77.08
F penalty	210.00	21.48	23.83	22 22
2010 BSFRF	5 53	21.40	3.4	1.56
Biomass	0.00	2.00	0.1	1.00
2010 NMFS	6 42	1.85	3 55	4.14
Biomass	0.42	1.00	0.00	4.14
Extra woight	273.08	974 43	267.88	265 7
survey longths	210.00	214.40	201.00	200.1
first year				
2010 DEEDE	94.9	<u> </u>	<u> </u>	22.08
2010 Dor mr	-24.2	-23.0	-22.0	-23.08
2010 NMES	20.65	20.22	20.94	21.09
2010 NWF 5	-30.03	-29.55	-30.04	-31.06
rengtin	1.99	1.9	1.96	1.00
smooth selectivity	1.22	1.3	1.20	1.22
smooth iemale	U	U	U	U
selectivity	20.05	20.04	01.00	01 17
mit nos smooth	32.25	32.84	31.03	31.17
constraint	1055 10	0000 0	0.050.00	8000 of
Total	4055.16	3926.6	3653.62	3688.65

Table 1: Contribution to the objective function by individual likelihood component by modeling scenario.

Table 2: Reported management quantities for each scenario considered. Reported MMB is for the final year, natural mortality (M) is the average over the entire time series for mature males, and average recruitment (avg_rec) is for males.

Model	MMB	B35	F35	FOFL	OFL	М	avg_rec
Status quo	133.51	121.47	1.23	1.23	88.90	0.29	103.91
Vary q	121.61	137.56	1.94	1.94	77.08	0.30	132.86
Vary M	43.29	17.85	6.29	6.29	70.88	0.59	152.61
Vary both	92.20	28.06	12.46	1.86	14.72	0.58	241.96



Figure 1: Graphical history of the snow crab fishery in the eastern Bering Sea. Mature biomass are the observed values in the survey, retained catch are reported from fish ticket data, and recruitment is the number of crab sized 40 to 55 mm carapace width observed in the survey.



Figure 2: Numbers at length from the survey. Top figure shows the relative numbers at length over time in which the height of the polygon for a given year represents the number of crab observed in that size class. Bottom figure shows the same data, but overlaid. Highlighted years show the recruitment of the 2010 cohort to the survey gear in 2015 and the subsequent reduction of the cohort in 2019 (red line). Dashed green line represents the approximate expected numbers at length given an application of growth, fishery removals, and natural mortality to the numbers at length from 2018.



Figure 3: Model fits to the observed mature male biomass at survey with associated confidence intervals.



Figure 4: Model fits to the observed mature male biomass at survey 2009-present, note a change in the y-axis from figure 3.



Figure 5: Retrospective patterns in mature male biomass (grey points with confidence intervals) for all models in the analysis. Mohn's rho represents the average deviation of estimated MMB of each peel from the reference peel (black lines).



Figure 6: Predicted mature biomass at mating time. Dotted horizontal lines are target biomasses.



Figure 7: Estimated probability of having undergone terminal molt, directed fishing mortality, and recruitment. 23



Figure 8: Estimated time-varying natural mortality for mature males and catchability.