# Operating manual and detailed algorithms for conducting stochastic future projections with R packages of 'ssfuture'

#### Momoko Ichinokawa

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# **1 Introduction**

Stock Synthesis (SS) is currently one of the most commonly used software for stock assessment. The software provides statistical framework for calibration of a population dynamics model using a diversity of fishery and survey data (Methot, 2005). SS can also provide outlooks for future population dynamics with deterministic projections from the estimated parameters during the stock assessment period. In the future projection phase, SS provide averages of future statistics such as spawning biomass (SSB) and standard deviations of the future statistics. The standard deviations are estimated by Hessian-matrix under normal approximation (Maunder et al., 2006) or by MCMC. Therefore, the estimated future statistics (such as future SSB) in SS are assumed to distribute normally, and not reflect future stochastic uncertainty.

On the other hand, stochastic future projections are sometimes important for evaluating current stock status and future management procedures. Simulation-based reference points of *Fssb* (Conser et al. 2006; Ichinokawa et al., 2010) are used as an interim reference point for this stock for North Pacific albacore stock. Future stochastic projections for the stock assessment of Pacific bluefin tuna in ISC have been conducted with specific software coded by R (cf. Ichinokawa et al., 2008). Suites of reference points are also produced with this software (cf. Kai et al. 2010).

This appendix made detailed description on algorithms to conduct stochastic future projections and reference points from outputs by Stock Synthesis with the R-code.

## **2 Population dynamics**

#### **2.1 Definition of parameters and dimension for population dynamics**

Table 1 shows definition of parameters used in this document. Basically, parameters estimated during the stock assessment phase are expressed by lower cases; those during future projection phase are by upper cases. For example, numbers at age  $a$  ( $0 \le a \le A$ *max*) and time *t* at the *b*th bootstrap run during the stock assessment period is expressed as  $n_{a,t}^b$ , while those in the future projection period are expressed by  $N_{a,t}^{b,k}$ . The superscript of *b*, representing the *b*th bootstrap results, can range from 0 to the number of bootstrap iterations of *Xb*. The 0th iteration represents maximum likelihood estimation.

Since multiple season per year can be assumed in SS, estimated parameters in SS include the dimension of season ( $0 \leq s \leq n \leq s$ ). However, because description of the additional dimension make the R-code complicated, population dynamics used in the future projections didn't include the dimension of season. Instead, the time series is expanded by year and season to use year interval of *i* = 1/*nseason* . For example, time series from 1952 to 2006 with 4 seasons can be expressed by *t* = 1952, 1952.25, 1952.5, ..., 2005.5, 2005.75, and age classes from 0 to 20 years old are by  $a = 0, 0.25, 0.5, \ldots, 19.5, 19.75$ . Then, estimates in SS of  $n_{a,s,t}$  (numbers at age at the beginning of the

Parameter	Table 1. Farameters used in this document Description
	Population numbers at beginning of season
$\frac{n_{a,t}^b, N_{a,t}^{k,b}}{f_{a,t}^b, F_{a,t}^{k,b}}$	Instantaneous rate of fishing mortality during the stock assessment period (lower
	case) and future projection period (upper case)
$c_{a,t}^b, C_{a,t}^{k,b}$	Catch at age during the stock assessment period (lower case) and future projection
	period (upper case)
$M_a$	Instantaneous rate of natural mortality $(yr)$
$W_a$	Weight at age at the beginning of season
$W_{af}$	Weight at age by fleet at the beginning of season
$Q_a$	Maturity rates at age
$Fcur_a$	Current F, which is produced by averaging a current F period
$PFcur_{af}$	Partial F corresponding with Fcur <sub>a</sub> . $\sum_{k=1}^{nfleet}$ PFcur <sub>af</sub> = Fcur = a
$b_t^b, B_t^b$	Stock biomass at the beginning of the year
$ssb_t^b$ , $SSB_t^b$	SSB spawning stock biomass at the beginning of the spawning season
$\text{PTC}_{t}^{b}, \text{TC}_{t}^{b}$	Total catch by fleet, and total catch in weight
$t_1, t_2$	Generic parameters specifying a range of time period from $t_1$ to $t_2$ (Table 2)
nseason	Number of seasons per year (inherited from SS)
nfleet	Number of fisheries (inherited from SS)
	Time interval = $1/qt$
$A_{min}, A_{max}$	Minimum and maximum age considered in the stock assessment model and future
	projection. Plus groups are included in the age of $A_{max}$ . Recruitments are assumed
	to occur at $a = 0$ .
$X_{S}$	Number of stochastic simulations. $k = 1, 2, , X_s$ .
$X_b$	Number of bootstrap iterations. $b = 0, 1, 2, , X_s$ . The 0th iteration represents
	point estimates.

Table 1: Parameters used in this document

time time interval t), $c_{a,s,t}$  (catch at age of age a during the time interval t), and  $c_{a,s,t,f}$  (partial catch at age by fisheries) are rewritten as the following equations.

$$
n_{a+(s-1)/qt,t+(s-1)/qt} = \begin{cases} n_{a,s,t} & \text{if } n_{a,s,t} > 0 \\ \text{NA} & \text{if } n_{a,s,t} = 0 \end{cases}
$$
 (1)

$$
c_{a+(s-1)/qt,t+(s-1)/qt} = \begin{cases} c_{a,s,t} & \text{if } n_{a,s,t} > 0 \text{ and } a < A_{max} \\ \frac{1}{nseason} \sum_{s=1}^{nseason} c_{a,s,t} & \text{if } n_{a,s,t} > 0 \text{ and } a = A_{max} \\ \mathbb{N}\mathbf{A} & \text{if } n_{a,s,t} = 0 \end{cases}
$$
 (2)

$$
c_{a+(s-1)/qt,t+(s-1)/qt,f} = \begin{cases} c_{a,s,t,f} & \text{if } n_{a,s,t,f} > 0 \text{ and } a < A_{max} \\ \frac{1}{n \text{season}} \sum_{s=1}^{n \text{season}} c_{a,s,t,f} & \text{if } n_{a,s,t} > 0 \text{ and } a = A_{max} \\ \text{NA} & \text{if } n_{a,s,t} = 0 \end{cases}
$$
(3)

'NA' stands for a blank element, where corresponding population does not exist. Also, since all elements of  $n_{a,t}$ ,  $c_{a,t}$ ,  $c_{a,t,f}$  can't be filled with the above equation, remaining elements are filled by 'NA'. Those blank columns expressed by 'NA' are ignored int the following calculations. Note that, in the case of catch at age, catch of terminal ages are assumed to be an average through the season.

#### **2.2 Current F**

Current F (Fcur*a*) is defined from the parameters estimated in the stock assessment period, numbers at age  $(n_{a,t}^b)$  and catch at age  $(c_{a,t}^b)$ . First,  $f_{a,t}^b$  is estimated by solving the following catch equation.

$$
c_{a,t}^b = \frac{f_{a,t}}{f_{a,t} + M_a} (1 - \exp(-f_{a,t} - M_a)) n_{a,t}
$$
 (4)

Given the time range representative to 'current' as  $t_1 \leq t \leq t_2$ , the current F of Fcur<sub>a</sub> is calculated by averaging F at age during the time range. In averaging F at age through the current F period, two options can be selected: simple or geometric average. In using simple average, the following equation is used.

$$
\text{Fcur}_a = \frac{1}{\text{number of years}} \sum_{t_1 \le t < t_2} f_{a,t} \tag{5}
$$

Otherwise, geometric mean can also be available.

$$
\text{Fcur}_a = \exp\left(\sum_{i=1}^{t_1 \le t \le t_2} \log f_{a,t} \frac{1}{\text{number of years}}\right) \tag{6}
$$

Current F by fleet ( $Fcur_{a,f}$ ) is also calculated as following equations using partial catch at age  $(c_{a,t,f})$ .

$$
Fcur_{a,f} = Fcur_a P Fcur_{a,f} \tag{7}
$$

where

$$
\text{PFcur}_{a,f} = \frac{1}{\text{number of years}} \sum_{t_1 \le t \le t_1}^{t_1 \le t \le t_1} \frac{c_{a,t,f}}{c_{a,t}} \tag{8}
$$

The parameter of  $P Fcur_{a,f}$  is partial catch ratio assumed in the current  $F$ , which is utilized in calculating partial catch in weight by fleet in future. Note that the  $PFcur_{a,f}$  is calculated by using simple average, even though the option of 'geometric mean' is used. This is because zero partial fishing mortality appears frequently, which cause inability to calculate geometric mean.

#### **2.3 Population dynamics in future**

Numbers at age  $N_{a,y}^{k,b}$  in the future period ( $t_1 \le t \le t_2$ ) are calculated as the following equations.

$$
N_{a,t_1}^{k,b} = \begin{cases} R_t^{k,b} & a = 0 \text{ and } t = \text{recruitment timing} \\ 0 & a = 0 \text{ and } t \neq \text{recruitment timing} \\ n_{a,t_1}^b & a = 0 \text{ and } t = \text{recruitment timing} \\ 0 & a = 0 \text{ and } t = \text{recruitment timing} \\ N_{a,t}^{k,b} & a = 0 \text{ and } t \neq \text{recruitment timing} \\ N_{a,t}^{k,b} & a = 0 \text{ and } t \neq \text{recruitment timing} \\ N_{a,t}^{k,b} & a = 0 \text{ and } t \neq \text{recruitment timing} \\ N_{a,t}^{k,b} & a = 0 \text{ and } t \neq \text{recruitment timing} \end{cases} \tag{10}
$$

Future recruitment of  $R_t$  and fishing mortality at age of  $F_a$  are determined by optional scenarios of recruitment (see section 3) and harvesting (see section 4).



Figure 1: Examples of future recruitment scenarios. Left panel: simple re-sampling of past recruitments during 1965−2008. Middle panel: assuming hockey-stick type recruitments based on re-sampling of past recruitments. In this example, the threshold of SSB is set to be lower 20% of the historically observed SSB. Right panel: beverton-Holt spawner-recruitment relationship and lognormal error. Parameters of the S-R curve are inherited from the estimates in SS. In this example, steepness is fixed as 1 in SS.

Future statistics of total biomass  $(B_t^{k,b})$  and SSB (SSB $_t^{k,b}$ ) are calculated.

$$
B_{y}^{k,b} = \sum_{a=0}^{A_{max}} w_a N_{a,t}^{k,b}
$$
 (11)

$$
SSB_{y}^{k,b} = \sum_{a=0}^{A_{max}} w_a Q_a N_{a,t}^{k,b}
$$
 (12)

weight at age,  $w_a$ , is derived from SS results (column specified by 'Wt\_Beg'). Total catch (TC<sup>k,b</sup>, in weight) and total partial catch by fisheries ( $\text{PTC}_{t}^{k,b}$ , in weight) are also calculated.

$$
TC_t^{k,b} = \sum_{f=1}^{nfleet} PTC_{t,f}^{k,b} = \sum_{f=1}^{nfleet} w_{a,f} \sum_{a=0}^{A_{max}} \frac{F_a PFcur_{a,f}}{F_a + M_a} (1 - exp(-F_a + M_a)) N_{a,t}^{k,b}
$$
(13)

Fishery specific weight at age  $(w_{af})$  is used in calculating TC and PTC. The parameter of  $w_{af}$  is derived from SS results (column specified by 'Selwt' in Report.sso).

# **3 Recruitment scenarios**

Following scenarios are available for future recruitments.

## **3.1 Simple resampling (REC.resample)**

This scenario assumes future recruitments as random re-samplings from recruitments estimated in the stock assessment periods specified by  $t_1 \le t \le t_2$ .

$$
R_t^{k,b} = \begin{cases} \text{random draw from} & n_{0,t_1 \le t \le t_2} \\ 0 & t \ne \text{recruitment timing} \end{cases} \tag{14}
$$

Followings are required configurations in using this recruitment scenario.



#### **3.2 Beverton-Holt S-R relation** + **stochastic error (REC.beverton.ss)**

Future recruitment is assumed to occur according to the Beverton-Holt relationship with stochastic error of random lognormal or random resampling of past deviances of recruitment *logRdev* during a certain year range specified by year.lim  $(t_1 \le t \le t_2)$ . The parameters of the stock-recruitment relationship  $(h, S_0, R_0)$  and  $\sigma R$  is basically derived from SS output.

If option of resample=FALSE,

$$
R_t^{k,b} = \begin{cases} \hat{R}_t \exp\left(N(-\sigma^2/2, \sigma^2)\right) & t = \text{recruitment timing} \\ 0 & t \neq \text{recruitment timing} \end{cases}
$$
(15)

$$
(16)
$$

If option of resample=TRUE,

$$
R_t^{k,b} = \begin{cases} \hat{R}_t \exp\left(-\sigma^2/2 + \text{random draw from} \right) & \text{log} Rdev_{t_1 \le t \le t_2} \\ 0 & \text{for } t \ne \text{recruitment timing} \end{cases} \tag{17}
$$

where

$$
\hat{R}_t = \frac{4hR_0SSB_t}{S_0(1-h) + SSB_t(5h-1)}
$$
\n(18)



## **3.3 Assume empirical spawner-recruit relationship (REC.twophase)**

This option is only for testing the effects of empirical spawner-recruit relationship observed in the Pacific bluefin tuna.

#### **3.4 Options applied to all recruitment scenarios**

In addition, hockey-stick type recruitments can be assumed for the all recruitment scenarios. The parameter of SSB*threshold* should be specified with this option.

$$
R'_{t} = \begin{cases} R_{t} \frac{\text{SSB}_{t}}{\text{SSB}_{threshold}} & \text{SSB}_{t} \le \text{SSB}_{threshold} \\ R_{t} & \text{SSB}_{t} > \text{SSB}_{threshold} \end{cases} \tag{19}
$$

# **4 Harvesting scenarios**

## **4.1 Constant F (MP.CESqt3)**

 $F_a$  is given by Fcur<sub>a</sub> scaled by a multiplier,  $F_{multi}$ , determined by the optional settings described below.

$$
F_a = F_{multi} * Fcur_a \tag{20}
$$



## **4.2 Constant catch by season (MP.CHSfleet)**

 $F_a$  is given by Fcur<sub>a</sub> = PFcur<sub>af</sub> scaled by a multiplier determined by solving catch equation (eq. 13) to archieve given future catches in weight by season.



#### **4.3 Hybrid scenario by year (MP.hybrid)**

If you want to change harvesting scenario by year, you can use this option. With this option, harvesting scenarios can be switched among years. For this scenario, MP arguments is to be 'MP.hybrid', and provide lists of mp.arguments where harvesting scemario and appied year range is specified.

#### **4.4 Scenarios not implemented**

• Constant catch by quarter and fleet

## **5 Calculation of reference points**

## **5.1** *Fssb*

 $F_{ssh}$  is based on the probability that future SSB will fall below a given threshold of  $SSB_{threshold}$  at one or more years, during the assumed projection period  $(t_1 \le t \le t_2)$ . The probability can be calculated from results of the stochastic projections.

$$
\Pr\left[\text{SSB}_{future}^{k,b} < \text{SSB}_{threshold}^b | F\right] = \frac{1}{X_b X_s} \sum_{k=1}^{X_b X_s} ||\min\left(\text{SSB}_{t_1 \le t \le t_2}^{k,b}\right) < \text{SSB}_{threshold}^b || \tag{21}
$$

, where the double bracket || indicates a logical test with outcome 0 (if false) or 1 (if true). Note that the probability is different from the probability that SSB at nearly equilibrium year, SSB*equilibrium*, falls below the SSB*threshold* as follows.

$$
\Pr\left[\text{SSB}_{\text{equilibrium}} < \text{SSB}_{\text{threshold}}|F\right] = \frac{1}{X_b X_s} \sum_{k=1}^{X_b X_s} ||\min\left(\text{SSB}_{\text{equilibrium}}^k\right) < \text{SSB}_{\text{threshold}}|| \tag{22}
$$

The F-based reference point of  $F_{ssb}$  is determined by letting the probability,  $Pr\left[SSB_{future} < SSB_{threshold}|F\right]$ be equal to a given probability,  $Pr_{threshold}$ . So, for the calculation of  $F_{ssb}$ ,  $S\overline{S}B_t$ *hreshold*, $Pr_{threshold}$ and projection range of  $t_1$  and  $t_2$  should be specified.

The parameter of SSB*threshold* is originally proposed to be min (ssb*t*1≤*t*≤*t*2), or average of ten historical lowest (ATHL) of ssb*t*1≤*t*≤*t*2. Currently it is not determined whether the threshold level should depend on bootstrap iteration (using  $\min \left( \text{ssb}^b_{t1 \le t \le t2} \right)$ ), or not (using point estimates of  $\min \left( \text{ssb}^0_{t1 \le t \le t2} \right)$ ).

#### **5.2 Suites of other reference points**

Other reference points based on SPR and YPR are calculated from the following functions. It is noteworthy that the oldest age in estimating SPR and YPR is extended to 3*Amax*. However, weight at age at the ages older than  $A_{max}$  is simply equal to  $w_{A_{max}}$ ,  $w_{A_{max}}$ ,  $f$ .

$$
N_a = \begin{cases} 1 & a = 0\\ N_{a-i} \exp(-F_{a-i} - M_{a-i}) & a > 0 \end{cases}
$$
 (23)

$$
C_a = \frac{F_a}{F_a + M_a} (1 - \exp(-F_a - M_a)) N_a
$$
 (24)

$$
C_{af} = C_a P F cur_{a,f} \tag{25}
$$

$$
SPR = \sum_{a=0}^{3A_{max}} N_a w_a Q_a \qquad (26)
$$

$$
YPR = \sum_{a=1}^{3A_{max}} \sum_{f=1}^{nffect} C_{af} w_{af}
$$
 (27)

## **6 Test runs for comparing SS deterministic future projection**

#### **6.1 Validation of the R-code with deterministic run of future projections by SS**

Average numbers at age (Fig. 2) and partial catch by fisheries (Fig. 3) estimated from stochastic future projections implemented by the R-code are compared with those calculated by deterministic projections implemented by SS. Those runs follow the setting of run 0, except for time period of current F. This run (run 1) used F in 2008 as current F, instead of average F during 20006-2008 in the base case.

While average numbers at age (Fig. 2) are almost identical between the two results from the R-code and SS, partial catch by fisheries and estimated SSB in weight (Fig. 3) are slightly different especially in the catch by fleet 6 and SSB. The differences of the partial catch are caused by different assumptions of annual partial F by fleet between SS and this R-code. There are no clear description on the way to assume future partial F in SS, so that the R could not trace every procedures in SS. The difference in SSB is may because SS (>3.10a) calculate weight at terminal age from initial numbers at age older than the terminal age with assumption of M=0.2, but it shouln't cause the differences. Details in future projection by SS should be asked to Dr. Methot. In near future, the R-code should be modified to follow the way to calculate weight at terminal age as used in SS.

## **7 Practical codes for implementing future projections**

## **7.1 Examples**

In starting future projection with this package, configuration list can be created by the function of 'create.defconf'. You can get default configulation list with this function interactively as following. This function shows all available options for future MP and recruitment scenario. Then copy and paste the resultant description for specifying configuration to your editor for editing specification as you like. Wrapper function to do future projection is 'do.projection.ss'.

```
R> create.defconf()
available option of MP: (1) MP.CESqt3 (constant F, and able to
                                     set upper limit of catch by fleet)
```
(2) MP.CESqt4 (constant F, and able to set constant catch by a specified fleet) (3) MP.CHSfleet (constant quarterly catch) (4) MP.CHS (prototype of MP.CHSfleet, not quarterly catch) Please select 1-4 [default: 1]: 1 available option of R.fun: (1) REC.resample (Resampling of past recruitment) (2) REC.beverton.ss (inherit Beverton-Holt S-R relation assumed in SS) (3) REC.twophase (If SSB > historical median, resample  $R > R[SSB > historical median]$ Please select 1-4 [default: 1]: 2 # <- Copy and paste from here config.tmp  $\langle$ - list(boot=c(1,300), # specification of bootstrap from and to pred.year=30, # Projection year  $N=20$ ,  $# N of simulations$ record.NAA=FALSE, # Is detailed results such as NAA produced? initial.year=2008, # initial year of projection ex.ssb=0, # Below this number, the population is considered to extinct gm=TRUE, # Calculate selectivity by geometric or arithmetic mean qt=4, # Number of season per year MP="MP.CESqt3", # Function for future harvesting args.mp=list(CES0=NULL,CES.multi=1, # Options for future harvesting start.regulation=2000, Fyear1=c(2004,2006),Fyear2=c(2004,2006)), Rec.fun="REC.ss2", # Function for future recruitment args.R=year.lim=c(1966,2006), # Options for future recruitment qt=4,recruit.qt=2), HSlimit.tmp=NULL # Is hockey-stick option used? If yes, input vectors of SSB breakpoint. ) # <- Copy and paste to here  $R$ > config.tmp <- config.tmp <- list(boot=c(1,300), pred.year=30,  $N=20$ , record.NAA=FALSE, initial.year=2008, ex.ssb=0, gm=TRUE,  $q$ t=4, MP="MP.CESqt3", args.mp=list(CES0=NULL,CES.multi=1, start.regulation=2000, Fyear1=c(2004,2006),Fyear2=c(2004,2006)), Rec.fun="REC.ss2", args.R=year.lim=c(1966,2006),qt=4,recruit.qt=2), HSlimit.tmp=NULL ) R> do.projection.ss(mcore=1,bootfiles=c('Report\_b01.sso','Report\_b02.sso'), faafiles=NULL,config.list=config.tmp)



# **8 References**

Conser, R.J., Crone, P.R., and Takeuchi, Y. 2006. Biological reference points and stock projections for North Pacific albacore. ISC/06/ALBWG/17. p. 21.

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Maunder, M.N., Harley, S.J., and Hampton, J. 2006. Including parameter uncertainty in forward projections of computationally intensive statistical population dynamic models. IJ 63: 969-979.

Methot, R.D., and Fisheries, N. 2005. Technical description of the Stock Synthesis II assessment program. Version 1.17. Seattle, WA.



Figure 2: Comparison of numbers at age generated from stochastic projections by the R-code (average values, thick green lines) with those from a deterministic run by SS (lines with circles).



Figure 3: Comparison of catch in weight (MT) by fleets (figures titled by F1 to F12) and spawning biomass (MT) generated from stochastic projections by the R-code (thick lines) with those from a deterministic run by SS (lines with circles).