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Advantages and insights from a hierarchical Bayesian growth and dynamics model based on salmonid electrofishing removal data

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Abstract

Growth is a fundamental ecological process of stream-dwelling salmonids which is strongly interrelated to critical life history events (emergence, mortality, sexual maturity, smolting, spawning). The ability to accurately model growth becomes critical when making population predictions over large temporal (multi-decadal) and spatial (meso) scales, e.g., investigating the effect of global change. Body length collection by removal sampling is a widely-used practice for monitoring fish populations over such large scales. Such data can be efficiently integrated into a Hierarchical Bayesian Model (HBM) and lead to interesting findings on fish dynamics. We illustrate this approach by presenting an integrated HBM of brown trout (Salmo trutta) growth, population dynamics, and removal sampling data collection processes using large temporal and spatial scales data (20 years; 48 sites placed along a 100 km latitudinal gradient). Growth and population dynamics are modelled by ordinary differential equations with parameters bound together in a hierarchical structure. The observation process is modelled with a combination of a Poisson error, a binomial error, and a mixture of Gaussian distributions. Absolute fit is measured using posterior predictive checks, which results indicate that our model fits the data well. Results indicate that growth rate is positively correlated to catchment area. This result corroborates those of other studies (laboratory, exploratory) that identified factors besides water temperature that are related to daily ration and have a significant effect on stream-dwelling salmonid growth at a large scale. Our study also illustrates the value of integrated HBM and

electrofishing removal sampling data to study *in situ* fish populations over large scales. *Keywords:* Growth, Population dynamics, *Salmo trutta*, Depletion sampling, Iberian peninsula, Mesoscale

1 1. Introduction

Growth is a fundamental ecological process of most organisms. This is especially true 2 for fishes for three reasons. First, fish continue to grow though their lifetime, i.e. they 3 have indeterminate growth, and body size can increase by several orders of magnitude 4 (from an average size of 1 mm at the egg stage to several meters in the largest species) 5 (Summerfeldt & Hall, 1987; Jobling, 2002). Second, growth rate is dynamic through the 6 life history, typically high in early life and slower later in life, is the most variable compo-7 nent of fish energy budgets (Jobling, 2002), and can respond quickly in a compensatory 8 fashion to changed conditions (Ali et al., 2003). Third, fish growth is driven by a variety 9 of factors including genetics and both abiotic and biotic factors, as demonstrated both 10 in the lab (Brett et al., 1969; Elliott, 1975a,b; Coleman & Fausch, 2007b) and in situ 11 (Coleman & Fausch, 2007a; Robinson et al., 2010; Xu et al., 2010; Letcher et al., 2015). 12 Because most fish are ectothermic, their growth is especially sensitive to environmental 13 variation, particularly temperature. But growth also responds in a context-specific way 14 to interactions among multiple abiotic and biotic factors (Klemetsen et al., 2003) and 15 as such is tightly related to population dynamics. In stream-dwelling salmonids, growth 16 is sensitive to a wide variety of factors, including temperature, discharge, elevation, and 17 conspecific density (Table 1, for a range of species) and is also strongly correlated with 18 critical life history events (Hutchings, 2002; Pepin, 2016). For example, growth can deter-19 mine smolting age, size and age at migration, overwinter mortality, return timing, sexual 20 maturity, success on the spawning grounds and emergence time of embryos, among others 21 (Quinn, 2005; Levings, 2016). However, disentangling the relative importance of biotic 22 and abiotic factors remains challenging as each is dynamic and either tightly related to 23 climate and hydrology or to population dynamics, all of which have been shown to be 24 sensitive to global climate change. The ability to accurately model fish growth and pop-25 ulation dynamics thus becomes critical when making predictions about the future, e.g. 26 effects of changes in both land use and climate (Parra et al., 2009, 2012; Boithias et al., 27

28 2014) on salmonid population dynamics (Milner et al., 2003; Jonsson & Jonsson, 2009;
29 Baumann et al., 2012; Martins et al., 2012; Kovach et al., 2016; Clavero et al., 2017).

Two main approaches are made available for researchers and managers to monitor 30 growth and dynamics of salmonid populations in the field: Individual Tagging Methods 31 (ITM, e.g., using Passive Integrated Transponder 'PIT' tags) and Removal Sampling by 32 ElectroFishing (EFRS). ITM provides information about individuals but are expensive 33 to operate at a large spatial scale (although this is possible; Marvin (2012)). EFRS is 34 less precise about some aspects, by providing information on open groups of individuals, 35 but requires less sampling time (see below). In view of their relative advantages, ITM 36 and EFRS have both been used to monitor growth and dynamics of freshwater salmonid 37 populations in the field, although EFRS is more common when studying growth (Table 38 1). 39

Two main reasons explain the popularity of EFRS: the relatively short sampling time 40 it requires to collect data and the ease and wide variety of methods that can be used 41 with it to compute maximum likelihood estimates of population size (reviewed by Cowx 42 (1983)). Another option is to use a dedicated software for a wider choice of models (e.g., 43 MARK, although its main use is for ITM data, White & Burnham (1999)). The ease of 44 monitoring fish populations with EFRS has led to uninterrupted series of long-term data 45 over large spatial scales, usually collected for management perspectives and later used for 46 research (see for instance Parra et al. (2009); Filipe et al. (2013); Bergerot et al. (2015)). 47 Monitoring fish populations with EFRS (e.g., to estimate recruitment or mortality 48 rates) includes measuring fish age. Calcified structures –otoliths or scales– can be sampled 49 (lethally or non-lethally, respectively) on collected individuals and used to estimate fish 50 age (Dortel et al., 2013). An alternative to otoliths and scales for fishes in temperate 51 climates is to measure the length of collected individuals and infer population structure 52 from the statistical distribution of length data. This is possible for stream-dwelling trout 53 because the length distribution is multimodal, with one component per year of emergence 54 ('cohort'). The main reason for the multimodality is that reproduction occurs during 55 a short period in autumn/winter (Isely & Grabowski, 2007). Many statistical methods 56 are available to managers to easily separate overlapping length distributions across ages 57 (Pitcher, 2002). Individual fish length is consequently collected during EFRS surveys 58

(later referred to as 'EFRS length data'), thus providing long-term data over large spatial
scales, ideal for investigating effects of global change on the growth and dynamics of
salmonid populations (Naslund et al., 1998; Parra et al., 2009; Filipe et al., 2013; Bergerot
et al., 2015; Kanno et al., 2015).

More recently, Hierarchical Bayesian Modelling (HBM) has increased the interest in 63 using EFRS data to study stream-dwelling salmonid ecology (also applies to ITM data, 64 see Kéry & Schaub (2012)). One main reason for the renewed interest is that the HBM 65 framework offers the ability to build observation models that are connected to ecological 66 models, both possibly advanced (e.g., more than what dedicated tools such as MARK 67 can offer), as integrated models (Letcher et al., 2015). More specifically, HBMs have 68 proven to effectively model EFRS observations (Rivot et al., 2008), multimodal length 69 distributions (Ruiz & Laplanche, 2010), growth (He & Bence, 2007; Bal et al., 2011; 70 Lecomte & Laplanche, 2012; Sigourney et al., 2012; Dortel et al., 2013), and population 71 dynamics (Kanno et al., 2015; Bret et al., 2017). Other reasons for the growing popularity 72 of HBMs include their ability to propagate uncertainty from observations to parameter 73 estimates and to compare competing models to test hypotheses (Lunn et al., 2013). The 74 HBM framework also allows the use of prior distribution with model parameters (e.g., 75 based on earlier studies) and definition of a hierarchical structure that facilitates spatial 76 inter-/extrapolation and forecasting (Banerjee et al., 2004; Lunn et al., 2013). 77

While raw EFRS length data have been used to infer somatic growth (Lecomte & 78 Laplanche, 2012), and pre-processed length data (into mean-length-at-age and density-at-79 age estimates) have been used to model either growth or population dynamics separately 80 (e.g., He et al. (2008); Laplanche et al. (2018)), to our knowledge, raw EFRS length 81 data have never been used to infer growth and population dynamics at the same time 82 as an integrated model. We thus present an integrated HBM that models observations, 83 somatic growth, and basic population dynamics. We illustrate the capabilities of the 84 modelling framework by applying it to long-term data collected over a large spatial scale 85 (Salmo trutta; 20 years; 48 sites). There is an apparent wide diversity of factors that 86 affect stream-dwelling salmonid growth in situ (Table 1), which results of our modelling 87 approach help explain. We further highlight advantages of our integrated approach and 88 suggestions for potentially rewarding model extensions. 89

⁹⁰ 2. Materials and methods

91 2.1. Growth, population dynamics, and observation models

As mentioned, reproduction of stream-dwelling salmonids follows a yearly pattern. In contrast, growth is continuous. We thus needed to define two time structures: an index over years-of-emergence i.e. cohorts ($y \in \{1, ..., Y\}$; y = 1 for the first modelled cohort; Y consecutive cohorts) and an additional continuous time variable (t, in days; t = 0 on January 1st of year y = 1). To simplify presentation, equations are presented below as if there were only one sampled/modelled location. The spatial dimension and the hierarchical structure of the model are presented later (section 2.2).

⁹⁹ 2.1.1. Modelling the time/size at emergence

Times of emergence are strongly year-dependent, because spawning is mainly triggered 100 by a decline in photoperiod and temperature (Jonsson & Jonsson, 2009), and because 101 development of trout eggs from spawning to emergence is mainly driven by water tem-102 perature (Elliott & Hurley, 1998; Ojanguren & Braña, 2003; Jonsson & Jonsson, 2009). 103 Additional inter-individual differences in spawning times (spawning lasts for several weeks 104 around a peak of activity; e.g., Riedl & Peter (2013); Isely & Grabowski (2007)) are 105 magnified by inter-individual differences in the development of eggs and parr, causing 106 inter-individual differences in emergence times for a given year. We define d_u^{emerg} (day) 107 as the (year-dependent) median time of emergence, i.e. the day of year y when half the 108 fry have emerged. 109

Many studies identified additional inter-individual variation in size at emergence. As it 110 was not possible to disentangle variation in both time and size at emergence with EFRS 111 length data alone, we model inter-individual variation in both the time of and size at 112 emergence as a single source of variation, in the form of the distribution of theoretical fish 113 length at time d_y^{emerg} . While we consider d_y^{emerg} an unknown parameter in the model, we 114 assume that mean trout length at emergence is known and constant. We denote L^{emerg} 115 (in mm) this quantity, i.e. mean length at time d_y^{emerg} of the cohort which emerged in 116 year y. 117

¹¹⁸ 2.1.2. Modelling cohort growth

The growth model which follows is the consequence of a similar model working at the 119 individual fish level with random variation of growth parameters among individuals. We 120 present the individual growth model in Appendix A and keep to the cohort level in the 121 following, which is of greater interest given the available data (e.g., EFRS length data). 122 One central assumption of the cohort growth model is that fish of a given cohort grow 123 under similar environmental conditions. This is the case for stream-dwelling salmonids, 124 due to limited movement, which includes long-distance return migration for reproduction, 125 meso-habitat movement as habitat needs change through their life-time, and daily micro-126 habitat movements (Schlosser, 1991; Gido & Jackson, 2010; White et al., 2014; Matthews 127 & Hopkins, 2017; Laplanche et al., 2018). 128

The mean length at time t of the cohort which emerged on year y is denoted $\mu_y(t)$, where t highlights the fact that growth is time-dependent, and subscript y specifies that mean length is also year-of-emergence dependent, since several cohorts exist at the same time. Cohort growth is modelled as

$$\frac{\mathrm{d}\mu_y(t)}{\mathrm{d}t} = H_y(t) \quad \text{for } t \ge d_y^{emerg},\tag{1}$$

starting from $\mu_y(d_y^{emerg}) = L^{emerg}$, where $H_y(t)$ is daily length increase, which is also year-of-emergence dependent and time dependent.

Growth rate of stream-dwelling salmonids decreases with fish age, which can be appropriately modelled using empirical, concave growth functions (von Bertalanffy, Gompertz, etc.). We follow Elliott et al. (1995), who modelled growth as linear for certains powers of weight, and retain some of their notations to further facilitate comparison of results. Hence, growth rate is expressed as

$$\frac{\mathrm{d}(W_y(t)^b)}{\mathrm{d}t} = b \frac{G_y(t)}{100} \quad \text{for } t \ge d_y^{emerg},\tag{2}$$

where $W_y(t)$ is the mean weight at time t of the cohort which emerged in year y, b is the power when weight raised to this power grows linearly, and $G_y(t)$ is a year-of-emergence dependent and time-dependent parameter. In the case of a one-to-one length-weight relationship $(W_y(t) = a_w \mu_y(t)^{b_w};$ see data section), the model is equivalent to having daily length increase proportional to the power of length

$$\frac{\mathrm{d}\mu_y(t)}{\mathrm{d}t} = \frac{1}{b_w a_w^{1/b_w}} \frac{G_y(t)}{100} \mu_y(t)^{1-bb_w}.$$
(3)

Growth curves covered by this 'power growth model' are illustrated in Appendix S1. High correlation between growth parameters b and $G_y(t)$, due to multiplying them in eq. (2), and as illustrated in Appendix S1, compels us to set one of the two parameters as a constant, in our case b, and be more flexible on the other, $G_y(t)$.

The effect of water temperature on growth rate is introduced into the model by defining

$$G_y(t) = X(T^w(t))G'_y(t),\tag{4}$$

where $X(T^w(t))$ models the effect of temperature on growth and $G'_y(t)$ is a random effect (defined later). The function $X \in [0, 1]$ defines the suitability of water temperature for growth, equaling to 0 below a minimum (T^{min}) and above a maximum water temperature (T^{max}) , and reaching 1 at an optimal temperature (T^{opt}) . We chose a rational function (e.g., Mallet et al. (1999)).

In sum, daily growth rate is the product of 3 terms: $\mu_y(t)^{1-bb_w}/100b_w a_w^{1/b_w}$, which models a decrease in growth rate with increasing age; $X(T^w(t))$, which models the suitability of water temperature for growth; and $G'_y(t)$, which accounts for other sources of variation.

154 2.1.3. Modelling growth dispersion

Differences in growth trajectories among individual fish led us to model distribution of trout length at any time of a given cohort with a normal distribution (Appendix A). The individual growth model also led us to express the standard deviation of length within a cohort (denoted $\sigma_y(t)$) as proportional to its mean, thus modelling the spread of the length distribution of cohorts over time, as follows

$$\sigma_y(t) = \nu \mu_y(t),\tag{5}$$

where the coefficient of variation (CV) ν is a direct measure of the variation in growth rates among individual fish (Appendix A).

¹⁶² 2.1.4. Modelling the distribution of fish length

Because of the normal distribution of trout length within a cohort, trout length from all the included cohorts is modelled as a mixture of Gaussian distributions, one component per age (Figure 1). The theoretical probability density function of trout length at time tis consequently

$$f(t,x) = \sum_{k=1}^{K} \frac{\lambda_{y(t)-k+1}(t)}{\lambda(t)} \frac{1}{\sqrt{2\pi}\sigma_{y(t)-k+1}(t)} \exp\left(-\frac{(x-\mu_{y(t)-k+1}(t))^2}{2\sigma_{y(t)-k+1}(t)^2}\right),\tag{6}$$

where x is trout length in mm, y(t) is the year which corresponds to time t, y(t) - k + 1 is the year-of-emergence of the cohort that is age k in year y(t), $k \in \{1, ..., K\}$ is an index over age (k = 1 for trout of age 0, refered to as trout of age 0+; k = 2 for trout of age 1, refered to as trout of age 1+; etc.), K is the maximum age in the model, and $\lambda_y(t)$ (m⁻²) is the density at time t of the cohort that emerged in year y; $\lambda(t) = \sum_{k=1}^{K} \lambda_{y(t)-k+1}(t)$ is the overall trout density at time t.

Fish length range is divided into L intervals of width Δx (mm), from 0 to maximum length $x_{max} = L\Delta x$ (mm) (class centers are denoted $x_l = (l - 1/2)\Delta x$ in mm; $l \in$ $\{1, \ldots, L\}$ is an index over length classes). The expected density of fish of size class l at time t is therefore $\lambda_l(t) = \lambda(t) \int_{(l-1)\Delta x}^{l\Delta x} f(t, x) dx m^{-2}$.

177 2.1.5. Modelling observations

The number of fish actually present is modelled as a Poisson variate (Wyatt, 2002)

$$N_l(t) \sim \text{Poisson}(A\lambda_l(t)),$$
(7)

where A (m²) is the area which is sampled by EFRS. The Poisson distribution models stochasticity of fish presence and assumes that the distributions of individuals for a given size class are independent of one another and are not spatially structured, e.g., via physical habitat characteristics (Peterson, 1999).

The number of fish of size class l caught at time t by electrofishing the area during removal r, observations of which were referred to as EFRS length data, is modelled as a binomial variate (Wyatt, 2002; Kanno et al., 2015)

$$C_{l,r}(t) \sim \text{Binomial}(R_{l,r}(t), p_{l,r}(t)), \tag{8}$$

where $R_{l,1}(t) = N_l(t)$ and $R_{l,r}(t) = R_{l,r-1}(t) - C_{l,r-1}(t)$ $(r \ge 2)$ is the stock left before removal r. The binomial distribution models stochasticity of fish capture by assuming that capture of fish of a given size class in the sampled area is independent with the same probability. Capture probability $p_{l,r}(t)$ increases with increasing fish size, which is modelled as $logit(p_{l,r}(t)) = \alpha x_l/1000 + \beta$.

187 2.1.6. Modelling population dynamics

We interrelate densities of cohorts for subsequent years as follows

$$\frac{\mathrm{d}\lambda_y(t)}{\mathrm{d}t} = (\mathrm{Sur}_y(t) - 1)\lambda_y(t) \quad \text{for } t \ge d_y^{emerg},\tag{9}$$

starting from $\lambda_y(d_y^{emerg}) = \lambda_y^{emerg}$, where λ_y^{emerg} is density at time d_y^{emerg} (recruitment) and $\operatorname{Sur}_y(t)$ is the apparent survival rate between t and t + 1 of the cohort that emerged in year y. Apparent survival can be < 1 due to prevailing mortality or outgoing net displacements, or > 1 when mortality is balanced by incoming net displacements from area A.

193 2.2. The Hierarchical Bayesian Model

The growth, population dynamics, and observation models presented in the previous 194 section were combined into an integrated HBM, as follows. Indices defined earlier are 195 used in the HBM (year y, age k, removal r, and length class l). Specific details of our case 196 study, namely the species (brown trout; see section 2.2.1) and the data sampling scheme 197 (one EFRS survey a year; see section 2.2.2), are reflected in the temporal structure of the 198 model. Moreover, EFRS surveys were conducted at multiple locations, which results in 199 defining a new index over sites $(s \in \{1, \ldots, S\}; S \text{ sites})$ and a dedicated spatial structure 200 (see section 2.2.3). 201

Equations and values of the variables of the HBM are shown in Table 2. Relationships between HBM variables of the growth and population dynamics models are illustrated with a Directed Acyclic Graph (DAG, Figure 2). HBM variables, either measured or unknown, may be scalar, vectors, or multi-dimensional, as indicated by their subscript(s). As an illustration, (known) times of EFRS surveys are grouped together in the variable $d_{s,y}$ (days), which has 2 dimensions: site and year.

208 2.2.1. Details due to the study of Salmo trutta

Based on other studies, we chose $L^{emerg} = 30$ mm for the size of emergence (Nika, 210 2013). We used parameter values published by Elliott et al. (1995) for T^{min} , T^{max} , and 211 T^{opt} to calculate the temperature-dependent growth rate (Appendix S1). Brown trout is 212 an autumn spawner, which makes the length distribution of trout of age 0+ observable 213 in summer, when our sampling took place.

214 2.2.2. Details due to the temporal structure of the sampling scheme

The data sampling scheme (uninterrupted series of one EFRS survey in summer each 215 year, see section 2.4) influenced details of the temporal structure of the HBM. The mean, 216 standard deviation, and density of each component that defines the multimodal distri-217 bution of trout length at survey times (eq. (6)) are denoted $\mu_{s,y,k}$ (mm), $\sigma_{s,y,k}$ (mm), 218 and $\lambda_{s,y,k}$ (m⁻²), respectively. These parameters play a special role in the HBM by being 219 directly connected to the growth model (in the case of $\mu_{s,y,k}$ and $\sigma_{s,y,k}$), to the popula-220 tion dynamics model $(\lambda_{s,y,k})$, and to the observation model $(\mu_{s,y,k}, \sigma_{s,y,k}, \sigma_{s,y,k})$, as 221 highlighted in the DAG (Figure 2). The resulting expected number of fish in each size 222 class present in sampled area $A_{s,y}$ at survey times is denoted $E(N_{s,y,l}) = A_{s,y}\lambda_{s,y}f_{s,y,l}$ 223 where $f_{s,y,l}$ is found by integrating eq. (6) over size class l, and $\lambda_{s,y} = \sum_k \lambda_{s,y,k}$ denotes 224 overall trout density. The probability of capturing fish during EFRS surveys is denoted 225 $p_{s,y,l,r}$. EFRS length data, for each site, year, size class, and removal, are gathered into a 226 4-dimensional contingency table, denoted $C_{s,y,l,r}$. 227

Our sampling scheme also implies that 'only' one observation of the multimodal distribution of trout length is available each year. As a result, we defined the random effect in eq. (4) in our HBM as site- and year-dependent $(G'_{s,y})$. The population dynamics model reduces to a Markov process, with site-, year-, and age-dependent apparent survival rates (denoted Sur_{s,y,k}) between subsequent survey times. The abundance of trout of age 0+ at survey times is, using the notation defined earlier, $\lambda_{s,y,1}$.

²³⁴ Continuous variable t used in the growth, population dynamics, and observation mod-²³⁵ els becomes a daily time step in the HBM, indexed with $d \in \{1, ..., D\}$ spanning the ²³⁶ Y years that are considered in the model. Daily mean water temperatures are denoted ²³⁷ $T_{s,d}^w$ in the HBM and growth parameter $G_y(t)$ becomes $G_{s,y,k,d}$. The ordinary differential equation (3) was thus integrated at a daily time step using Euler's forward method. In
this case, we approximated predicted mean lengths at survey times as

$$\mu_{s,y,k} = \left((L^{emerg})^{bb_w} + \frac{b}{a_w^b} \frac{\Sigma G_{s,y,k}}{100} \right)^{1/bb_w},\tag{10}$$

where $\Sigma G_{s,y,k}$ is the cumulative sum of $G_{s,y,k,d}$ from emergence to observation.

Trout of age 1 and older on the year of the first EFRS survey emerged K - 1 years before this year. As a result, we modelled growth and population dynamics K - 1 years before the year of the first EFRS survey. The lack of need of backcasting/forecasting in our case study led us to model cohorts from this point to the year of the last EFRS survey. Index y, defined earlier, thus still represents cohorts in the HBM, while the first EFRS survey corresponds to y = K and the last one to y = Y.

247 2.2.3. Spatial structure of the HBM

Some quantities defined during model presentation become spatially dependent, which we highlighted with variable subscript s (Table 2 and Figure 2). Prospective spatial similarities of growth rates $(G'_{s,y})$, recruitment $(\lambda_{s,y,1})$, and apparent survival rates $(Sur_{s,y,k})$ are modelled as follows

$$\begin{cases}
G'_{s,y} \sim \text{Lognormal}(\log(G'_s), \sigma^2_{G'_s}) \\
\lambda_{s,y,1} \sim \text{Lognormal}(\log(\lambda_1), \sigma^2_{\lambda_1}) \\
\text{Sur}_{s,y,k} \sim \text{Lognormal}(\log(\text{Sur}_k), \sigma^2_{\text{Sur},k})
\end{cases}$$
(11)

We chose log-normal distributions to model multiplicative errors for $G'_{s,y}$ and $\operatorname{Sur}_{s,y,k}$ and to model variation in animal density (Limpert et al., 2001). Hyperparameters $\log(\lambda_1)$, $\log(\operatorname{Sur}_k)$, $\log(G'_s)$ and $\sigma^2_{\lambda_1}$, $\sigma^2_{\operatorname{Sur},k}$, $\sigma^2_{G'_s}$ are regional means and variances of $\log(\lambda_{s,y,1})$, $\log(\operatorname{Sur}_{s,y,k})$, and $\log(G'_{s,y})$, respectively.

256 2.2.4. Priors

All model parameters were provided with vague uniform priors (Table 2), between on and 1 for λ_1 , Sur_k, b, and ν_s , and between 0 and 10 for σ_{λ_1} , $\sigma_{\text{Sur},k}$, G'_s , and $\sigma_{G'_s}$. We provided time of emergence (denoted $d_{s,y}^{emerg}$) with a uniform prior of a 6-month amplitude (±120 days) around a site-dependent, known value.

261 2.3. Computations and measure of model fit

262 2.3.1. Simulating samples of the posterior distribution of the HBM

Equations provided in the previous section can be combined to express the posterior 263 distribution of model parameters. The HBM is, however, too complex for such a distribu-264 tion to be analytically tractable. Samples from the posterior distribution can be relatively 265 easily simulated via Markov chain Monte Carlo (MCMC), and we used OpenBUGS for 266 this purpose (Lunn et al., 2013). The code of our HBM and a tutorial are both available 267 as Appendix S2. Data pre-processing and output post-processing were implemented in R 268 (R Core Team, 2014). MCMC convergence was assessed by computing inter-chain vari-269 ances of simulated latent variable samples across 3 chains; initializations were computed 270 using 5, 50, and 95% prior marginal quantiles. After convergence, 5,000 samples were 271 simulated. Only effective sample sizes (ESS) are reported. Point estimates are posterior 272 means. 273

274 2.3.2. Absolute measure of model fit

We assessed model fit by comparing the EFRS data collected in the field to their respec-275 tive values simulated by the model. Observed catch, all removals pooled together, is de-276 noted $C_{s,y,l} = \sum_{r} C_{s,y,l,r}$ (Figure 1; sum of the stacked bins for each size class). The distri-277 butions of the observed $(C_{s,y,l})$ and the expected modelled $(C_{s,y,l}^{pred} = E(N_{s,y,l}) \sum_{r} p_{s,y,l,r} (1 - \sum_{r=1}^{r} p_{r}) \sum_{r=1}^{r} p_{r} p_{$ 278 $(p_{s,y,l,r})^{r-1}$) distributions of the catches were compared using standard quantile-quantile 279 (Q-Q) plots. A finer comparison of the distributions with a measure of the level of signif-280 icance of the potentially under- and over-estimated values (for each site, year, and length 281 class) were obtained in a Bayesian framework by using posterior predictive p-values (Gel-282 man et al., 2004; Lunn et al., 2013; Chambert et al., 2014). For this purpose, replicated 283 data $(C_{s,u,l}^{rep})$ were simulated by the fitted model, which is relatively easy to perform with 284 BUGS (Ntzoufras (2009); Lunn et al. (2013); Appendix S2). The scope of our model 285 checking is to evaluate the fitness of the survey layer (i.e. Poisson-layer and removal sam-286 pling) given the estimated length distribution, and consequently given values for model 287 hyperparameters such as growth and survival rates. For that reason, replicated data were 288 simulated using the Poisson and Binomial models (eqs (7)-(8)). The desired p-value, as 289 the probability that the replicated data (of size class l, site s, year y) could be more 290

²⁹¹ extreme than the observed data, is

$$p_{s,y,l}^B = \Pr(C_{s,y,l}^{rep} \ge C_{s,y,l}).$$
 (12)

P-values lower than 0.05 highlight underestimated values and values greater than 0.95 highlight overestimates. P-values of the posterior predictive checks are uniformly distributed if the model fits correctly (Marshall & Spiegelhalter, 2003). We thus compared with another series of Q-Q plots the distributions of the p-values for each site to their theoretical uniform (0,1) distribution. Computation of the posterior predictive p-values is also relatively easy to perform with BUGS (Ntzoufras (2009); Lunn et al. (2013); Appendix S2).

299 2.4. Study area and data sets

300 2.4.1. Study area

The study area represents the natural range of brown trout (*Salmo trutta*) distribution in the region of Navarra (northern Spain, $0^{\circ}43'-2^{\circ}29'$ W, $41^{\circ}54'-43^{\circ}19'$ N). This area of nearly 6,420 km² is geologically heterogeneous (http://geologia.navarra.es) and drains northwards into the Bay of Biscay and southwards to the Mediterranean sea via the Ebro river. The Mediterranean drainage of the study area can be further split into two subbasins that show a clear east-west altitudinal gradient (Figure 3). Elevation in the study area ranges from 0 to 2,444 m.a.s.l.

Brown trout is the dominant fish species throughout the study area, and its popula-308 tions consists exclusively of resident individuals (except for lower reaches of the Atlantic 309 Bidasoa basin, where anadromous individuals exist at low densities). Rivers are open 310 to recreational angling except from some reaches that have preserved sections. Stocking 311 in upper and middle reaches of the study area stopped in 1992 but continues in lower 312 reaches, where brown trout is not the dominant species. Human population density is low 313 in the study area (<10 inhabitants/km²), and rivers are not degraded by anthropogenic 314 land uses or pollution so their ecological status is good or very good (see internal re-315 ports commissioned by the Department of the Environment of the regional Government 316 of Navarra (DEGN) considering physical-chemical water parameters and biological wa-317

ter quality). Agricultural land use, hydroelectric power stations, and dams are the main human pressures in the study area (Parra et al., 2009).

320 2.4.2. EFRS survey network

Electrofishing data were collected by the Fish and Game section of the DEGN (http://cazaypesca.navarra 321 The survey network is composed of 61 sampling sites (Figure 3) which are located in every 322 river in upper, middle, and lower reaches and some scattered tributaries. Streams were 323 surveyed once a year every summer (July–September) in 1992-2014 with the exception of 324 5 sites, where sampling started later (2 in 1997; 1999; 2000; 2005). Surveys suspected of 325 being influenced by the presence of stocked individuals were excluded: (1) surveys before 326 1995 and (2) sites in lower reaches where stocking continues (Figure 3). As a result, the 327 survey network we used is composed of 48 sites sampled for 19.5 ± 1.7 consecutive years for 328 a total of $48 \times 20 - 23 = 937$ EFRS surveys. Catchment areas of upstream sampling sites 329 ranged from 9.2 to 614.5 km² (mean: 87.9 km²), and slopes at sampling sites ranged from 330 0.27 to 7.68% (mean: 1.47%). Sampled area differed among sites and years depending on 331 stream width $(8.2 \pm 3.6 \text{ m})$ and reach length $(105.1 \pm 35.3 \text{ m})$. The sampling time required 332 to survey 1000 m^2 ranged from 23 to 127 minutes (mean: 55); variability depending on 333 habitat heterogeneity and fish density. 334

335 2.4.3. Fish assessment

One- to three-pass depletion electrofishing was performed, with the two-pass design 336 being the most frequent (not sampled due to surveys started later than 1995: 2.4%; 1 337 removal: 7.0%; 2: 89.2%; 3: 1.5%). Each captured individual was measured for fork 338 length ($\pm 1 \text{ mm}$) before being released, for a total of 189,533 fish-length data samples. 339 Modelling drove us to code fish length data by 10-mm length class. Trout are relatively 340 small in the study area with a short life-span, and thus the maximum size class was set 341 to 400 mm (99% quantile of trout size is 298 mm, length of 146 individuals > 400 mm 342 were truncated to 400 mm) with a maximum age of 4 (K = 4). Raw length data collected 343 during EFRS surveys were therefore turned into a 4-dimensional table with the number of 344 trout caught at each site, year, length class, and removal (later referred to as EFRS length 345 data), with missing values depending on when surveys started and how many fish were 346 removed. A total of 14,296 brown trout collected in the study area were also measured 347

for weight. Predicted weights (g) were modelled as $W = a_w L^{b_w}$, where L is length (mm), and $a_w = 1.09 \ 10^{-5}$ and $b_w = 3.010$ are the scaling coefficient and exponent respectively $(R^2 > 0.99;$ linear regression on log-transformed variables). This relationship was used to convert between length and weight in the growth model (e.g., eq. (10)).

352 2.4.4. Water temperature

As presented below and in additional detail in Appendix S3, we used air temperature 353 as a proxy for water temperature to calculate values of water temperature at EFRS sites 354 for the entire period (as the model requires). Air temperature, water temperature, and 355 EFRS length data were collected using three independent survey networks, at distinct sites 356 and for different time periods (Figure 3). In short, daily air temperature was spatially 357 interpolated by universal kriging using elevation as a linear predictor with day-dependent 358 regression coefficients. Monthly water temperature was linearly related to monthly air 359 temperature using site-dependent regression coefficients. The seasonal trend in water 360 temperature at EFRS sites was obtained by using the air-water temperature relationship 361 of the nearest water temperature gauge with the seasonal trend in daily air temperatures 362 at EFRS sites as inputs. Simulated water temperatures (range $0.7-23.2^{\circ}$ C) covered the 363 range of temperature for brown trout growth (Appendix S1). 364

365 3. Results

366 3.1. Fish length distribution

The multimodal fish length distribution was predicted for each of the 937 EFRS surveys 367 (Figure 1). QQ-plots of observed vs. expected modelled fish length distributions indicate 368 that the observed and expected modelled distributions of the catch are fairly similar 369 (Figure 4). The results of the posterior predictive checks highlight size classes of under-370 and over-estimated catch (Figure 1). The combined results of the posterior predictive 371 checks indicate that the model fits correctly, to the exception of site 1620, due to some 372 over-estimated values, and to the exception of sites 1010 and 1830, due to scarce data 373 (Figure 5). From these results, we conclude that the model provides a picture of the 374 distribution of fish length data that is well supported by the data, both in terms of 375 expected values (mixture of multimodal distribution) and dispersion around these values 376

(Poisson and binomial model), thus allowing us to produce and interpret estimates for
model's hyperparameters, e.g. related to growth and population dynamics.

379 3.2. Growth and population dynamics

The model simulates seasonal and interannual growth variation (Figure 6) as well as differences in growth profiles between sites (see below). The estimated value for parameter b = 0.525 indicates that growth curves are moderately concave in the study area. Estimated values for the growth dispersal parameter (ν_s) ranging from 0.09 to 0.17 (Appendix S4) indicate that growth dispersion is strongly site-dependent.

The model also simulates decrease in the apparent survival rate with increasing age (Figure 6), as indicated by estimated values of apparent survival rates at the regional scale (trout of age $0+ \rightarrow 1+$: Sur₂ = 0.69; $1+ \rightarrow 2+$: Sur₃ = 0.46; $2+ \rightarrow 3+$: Sur₄ = 0.21). Although not formally tested, respective variances appear similar across age classes ($\sigma_{Sur,2} = 0.76$; $\sigma_{Sur,3} = 0.65$; $\sigma_{Sur,4} = 0.72$). Density of trout of age 0+ varies greatly among sites, cohorts, and years ($\lambda_1 = 0.077$; $\sigma_{\lambda_1} = 1.40$).

Marginal posterior distributions for model parameters $(\lambda_1, \sigma_{\lambda_1}, \operatorname{Sur}_k, \operatorname{and} \sigma_{\operatorname{Sur},k})$ are illustrated in Appendix S4.

393 3.3. Hierarchical structure of growth rate

Daily growth rate was modelled as the product of three terms: size-dependence, 394 temperature-dependence, and other sources of variation. We investigated further the rel-395 ative contribution of the two latter terms to variation in the daily growth rate. For that 396 purpose, we calculated the variance of the log of the product $X_{s,d}G'_{s,y}$ (0.36), which sums 397 up into the variances of $\log(X_{s,d})$ (0.24) and of $\log(G'_{s,y})$ (0.14) plus twice their covari-398 ance (-0.05). These results indicate that (1) the deterministic, temperature-dependent 399 term $X_{s,d}$ and the random term $G'_{s,y}$ are weakly correlated with each other (Pearson's 400 r = -0.13) and that (2) they contribute respectively and approximately 2/3 and 1/3 of 401 the variance in daily growth rate, size-dependence excluded, on a log-scale. 402

We investigated further the relative contribution of the two latter terms to the modelled spatio-temporal variation in daily growth rate. We thus calculated ANOVA sums of squares (SSQ) of both $\log(X_{s,d})$ (using site, year, and month as factors) and $\log(G'_{s,y})$ (using site and year). Percentages of SSQs for each term are shown in Table 3. Results show

that one major source of variation in the deterministic, temperature-dependent term is 407 seasonal (month: 30.6%). Two other main contributions highlight the importance of the 408 site-specificity of temporal variation driven by temperature (site*month: 24.7%; site*day: 409 31.7%). Variation in the random term is mainly spatial (site : 73.0%). This analysis also 410 indicates that there is a negligible global trend in the growth rate over the last 20 years 411 (year: 1.5-2.5%), although there is a considerable site-dependent, yearly trend for $G'_{s,y}$ 412 (site*year: 24.5%). We did not detect any systematic increase in water temperature over 413 time from 1995-2014, either at each site or at the regional scale (linear regression using 414 mean water temperature). 415

We investigated further reasons for the spatial trend in the random term. We found 416 that G'_s (mean value of $G'_{s,y}$ at each site) increases in streams in the downstream direction 417 (Figure 7). We found that G'_s was weakly correlated with mean water temperature $(T^w_s;$ 418 log-transformed; r = -0.13), indicating that the variation of G'_s in the downstream 419 direction is not due to water warming while flowing downstream. We instead found 420 that G'_s was positively correlated with catchment area (denoted wsa_s; log-transformed; 421 Pearson's r = 0.73 leading towards other possible explanations for spatial variation in 422 growth rate, as discussed later. Parameter G'_s was also negatively correlated with stream 423 slope (slope_s; log-transformed; r = -0.59). Further linear regression analysis showed that 424 a combination of catchment area and stream slope predicts the random term well, leading 425 to the relationship $\log_{10}(G'_s) = 0.175 \log_{10}(\text{wsa}_s/\text{slope}_s)$, which explained up to 64% of its 426 variability ($\mathbf{R}^2 = 0.64$). 427

428 4. Discussion

429 4.1. Strength of the approach

Collecting fish length data by electrofishing has been used widely for several decades
to monitor riverine fish populations. This practice has resulted in long-term monitoring
over large spatial scales. Researchers have taken advantage of it to measure, e.g., effects
of global change on fish populations (Naslund et al., 1998; Parra et al., 2009; Filipe et al.,
2013; Bergerot et al., 2015). The HBM framework has increased the value of EFRS data
by allowing the investigation of more challenging scientific questions and the refinement

of data use (e.g., large scale data analysis by Kanno et al. (2015)). Our study illus-436 trates the ability of the HBM framework to consider a relatively complex model for EFRS 437 length observations (mixture of distributions, capture probability increasing with increas-438 ing fish size, and Poisson/binomial errors), a growth model with a relatively complex 439 hierarchical structure, and a population dynamics model (relatively simple in our case, as 440 a Markov process with a simple hierarchical structure). There are three major advantages 441 in connecting these three models together, or more generally in connecting observation 442 and ecological models together, as an integrated model. The first is to combine diverse 443 datasets by connecting two observation models together (Myers, 2001; Kéry & Schaub, 444 2012). The second is to share parameters both ways by connecting two ecological mod-445 els together, in our case to model density-dependent somatic growth or size-dependent 446 mortality, which both turned out to be important processes to consider (Sogard, 1997; 447 Imre et al., 2005; Myrvold & Kennedy, 2015). The third is to infer ecological processes 448 from the data, as a result of model calibration, by connecting an ecological model to an 449 observation model (e.g., Laplanche et al. (2018)). Another major advantage in connect-450 ing an ecological model to an observation model is to 'enlighten' data processing with 451 the knowledge brought by the ecological model, in a theory-guided data science paradigm 452 (Karpatne et al., 2017). In our case, consideration of the observation and ecological mod-453 els as an integrated model allowed us to separate age classes from length frequency data 454 as a function of the ecological processes (growth, mortality). Although the length distri-455 bution of trout of age 0+ usually clearly stand out from the rest (Crozier et al., 2010; 456 Xu et al., 2010; Logez & Pont, 2011), the distributions of older fish usually overlap due 457 to growth dispersion and growth rate decreasing with fish age, making 'blind' separa-458 tion more challenging, possibly leading to misclassification (Pitcher, 2002; FAO Fisheries 459 and Aquaculture Department, 2013). The subsequent loss of fit caused by constraining 460 the observation model (e.g., via the ecological model) is an opportunity to measure the 461 discrepancy between observations and the assumed model and how much better/worse 462 the constrained model is than the null model, thus serving as a rational guide for model 463 improvement (Burnham & Anderson, 2010; Lunn et al., 2013). 464

We chose to conduct Bayesian posterior predictive checks for model evaluation and model checking, because they are effective at identifying poorly fitted models without

requiring further data, although conservative when parameters are not estimated accu-467 rately (Lunn et al., 2013). Other options (Conn et al. (2018) for a review) include cross-468 validation, still possible in the case of models and data with a hierarchical structure, e.g. 469 using leave-one-out cross-validatory assessment or blocking, at a cost in terms of compu-470 tational requirements (Marshall & Spiegelhalter, 2003; Roberts et al., 2017). We directly 471 compared catch (eq. (12)), although it would have been possible to compare the fit for 472 each size class using some measure involving both the data and the model, e.g., Pearson 473 χ^2 statistic, thus measuring the dissimilarity between the observed and modelled distribu-474 tions in a manner close to a frequentist χ^2 test. The approach we used has the advantage 475 of telling about the direction of the poor fits (under- and over-estimates) while the χ^2 476 statistic allows to measure the fit at different scales (by summing the χ^2 statistics, e.g., 477 over size classes to get a measure at the survey level). A χ^2 type statistic can also be used 478 to measure model fit for a wider range of models (Gelman et al., 2004; Ntzoufras, 2009; 479 Bal et al., 2014). We did not use the deviance statistic as a metric for model fit (Ntzoufras, 480 2009) either, due to the externalized computations it requires in the case of a model with 481 multiple error terms in the survey layer (in our case: Poisson and binomial). The scope 482 of our model checking was to evaluate the fitness of the survey layer given the estimated 483 length distribution. The model has five remaining random effects (see below), which were 484 consequently not subject to examination in our case, although this would still be possible 485 using replicated data and associated Bayesian p-values. The hierarchical framework offers 486 other options than the measure of absolute fit that can serve as a rational guide for model 487 improvement. We deem important mentionning the model comparison approach (Lunn 488 et al., 2013), either related to information theory such as the AIC (Burnham & Anderson, 489 2010), which seeks to identify which model would be the most efficient data compression 490 algorithm for the observed data, or fully Bayesian approaches (e.g., product space search; 491 see Tenan et al. (2014), which seeks to identify which of the alternative models has the 492 highest relative credibility of being the true model, considering given data. In any case, 493 measuring the absolute fit as well as model selection benefits from an integrated approach, 494 by requiring formulation of the likelihood of model parameters given the data, which is a 495 direct result of expressing the observation process ('external' errors) in the model. 496

⁴⁹⁷ The HBM framework also allows for 'internal' errors or random effects, which account

for additional sources of variability. We did not use internal, additive errors for the 498 cohort mean sizes predicted by the growth model, as Lecomte & Laplanche (2012) did. 499 Our model thus represents an appreciable advance compared to theirs. We still considered 500 five random effects in the model, however: times of emergence $(d_{s,y}^{emerg})$, density of trout of 501 age $0 + (\lambda_{s,y,1})$, apparent survival rate (Sur_{s,y,k}), growth rate (G'_s), and growth dispersion 502 rate (ν_s) . All of these terms have an ecological meaning, the estimated values of which are 503 of great value by themselves. The drawback of having these random effects is that they 504 prevent using the model in its current state for inter- or extra-polation, either temporal 505 (e.g., forecasting) or spatial (e.g., to the stream continuum). All of these random effects, 506 however, open the possibility of adding a connection to covariates, since the framework 507 offers the ability to input spatio-temporal series of forcing variables into the model (e.g., 508 water temperature). 509

We set parameters T^{min} , T^{opt} , and T^{max} as known and constant, using values from 510 laboratory experiments. The HBM framework makes it relatively easy to update the 511 model to adjust and estimate values of additional unknown parameters, since data are 512 informative, simply by defining these parameters as stochastic in the model (Ntzoufras, 513 2009; Lunn et al., 2013). The temperature range covered in our study area $(0.7-23.2^{\circ}C)$ 514 would make estimating these three parameters conceivable. We chose to use low informa-515 tive priors for all of our parameters to facilitate a posteriori comparison of our estimates 516 to those of other studies. Another option is to tighten parameter priors by using results of 517 other studies (e.g., from Forseth et al. (2009) for T^{min} , T^{opt} , and T^{max}). In any case, the 518 flexibility offered by the HBM framework allows researchers to adjust and update their 519 model as a function of the knowledge available. It also allows modelling parameters as 520 functions of environmental covariates and random effects as residuals, using hyperparam-521 eters that are considered to be prefectly known, partially known and defined with narrow 522 priors, or unknown and defined with vague priors. 523

524 4.2. Ecological results and discussion of main assumptions

We modelled the distribution of fish length as a mixture of Gaussian components, which is the usual option (Pitcher, 2002). We have shown that the Gaussian mixture model directly resulted from our growth model, which assumed that there are inter-

individual differences in growth rates and that fish individuals keep their advantages and 528 disadvantages over their life-time (Appendix A). Other studies have highlighted the im-529 portance of inter-individual differences in growth traits and possible relative superiority or 530 inferiority among individual fish (Juanes et al., 2000; Peck et al., 2004; Biro et al., 2014). 531 We chose to model inter-individual differences in growth traits as random variation in 532 growth parameters, which is a standard approach (e.g., see Sainsbury (1980) or Tang 533 et al. (2014) with respect to the von Bertalanffy model). Our model led to a theoretical 534 relationship between the mean and standard deviation of the length distribution of each 535 cohort (i.e. proportional) that fitted our data well. Other authors have considered a con-536 nection between the mean and standard deviation of length distributions, with CVs with 537 a range similar to ours (Lobón-Cerviá & Rincón, 1998; Lobón-Cerviá, 2010). The latter 538 authors, however, considered year-dependence, while we modelled site-dependence. Our 539 assumption of site-dependence could thus be relaxed into some spatio-temporal variation 540 $(\nu_{s,y})$, offering the ability to further study growth dispersion. 541

We modelled catchability as a logistic function of fish size and site (as in Ruiz & 542 Laplanche (2010)). The reasons for this choice included consideration of the increase in 543 catchability with increasing fish volume (Dolan & Miranda, 2003) as well as a dependence 544 on physical habitat. Some authors have considered other important covariates, such as 545 time (e.g., due to discharge), stream width (Letcher et al., 2015; Kanno et al., 2015), or 546 removal (Vøllestad et al., 2002; Laplanche, 2010). Although of little impact regarding 547 inference on growth, the relevance of the catchability model becomes crucial when inter-548 preting estimates or when further modelling fish density (e.g., recruitment or mortality 549 rates). 550

We considered a Poisson model for fish dispersion, which seems acceptable in view 551 of the results of the posterior predictive checks, not issuing warnings with high numbers 552 of under- and over-estimates. The model assumes that the distribution of the fish of 553 a given size class in proximity of a sampled site is not spatially structured (Peterson, 554 1999). While riverine salmonid do not show gregarious behavior, due to strong intra-555 specific competition, salmonid distribution can be patchy as a consequence of a spatial 556 structure of the physical habitat. In such cases, it would be necessary to consider another 557 statistical model for dispersion, e.g. using the negative binomial distribution, or expressing 558

⁵⁵⁹ dispersion as a function of physical habitat covariates.

We chose to model growth rate with a power function instead of the more widely used 560 von Bertalanffy growth function (He & Bence, 2007; Lecomte & Laplanche, 2012). Elliott 561 (2009) have suggested that salmonid growth is not asymptotic and that non-asymptotic 562 models should be used instead. Some studies have modelled Salmo trutta growth close 563 to linear (power growth model with b = 0.31; Elliott et al. (1995); Jensen (2003); Elliott 564 (2009); Forseth et al. (2009)), where we found a stronger curvature in this case study 565 (b = 0.525). To our point of view, however, EFRS data may not be the most appro-566 priate tool for comparing growth models and to investigate whether salmonid growth 567 is asymptotic or not. The reason for this is that trout of age 2+ and older have rela-568 tively low density and their length distributions overlap (Pitcher, 2002), thus providing 569 a low amount of information on trout growth. Information on individuals, either from 570 laboratory experiments or *in situ* via capture-recapture (Tang et al., 2014), seems more 571 appropriate. The choice of the empirical growth function becomes critical if estimating 572 the time of recruitment from length data becomes a priority, however. Age-dependence 573 of the growth rate due to go ad maturation and periodical changes in growth trajectories 574 could be approached with a biphasic growth model, still applicable in a HBM framework 575 (Quince et al., 2008; Dortel et al., 2013; Armstrong & Brooks, 2013; Higgins et al., 2015). 576 Finally, an alternative to empirical growth functions is to use a mechanistic, bioener-577 getic model, such as Net Rate of Energy Intake (NREI) models, which simulate growth 578 of drift-feeding salmonids (Piccolo et al., 2014; Weber et al., 2014). NREI models are, 579 however, not applicable at large spatial scales due to their considerable data and com-580 putationnal requirements (e.g., Hayes et al. (2007); Urabe et al. (2010)). Computational 581 requirements would also make such models impractical in a Bayesian framework, which 582 requires simulation of the ecological model at each iteration of the MCMC sampler. 583

We found that the density of trout of age 0+ varied greatly among sites and among years, as usual with salmonids (Milner et al., 2003; Lobón-Cerviá, 2005; Vøllestad & Olsen, 2008). The number of trout of age 0+ present at survey times results from the combination of three ecological processes: spawning success the year before, survival between spawning and emergence, and survival/movement (apparent survival) between emergence and survey times. Survival between spawning and emergence may be related to environ-

mental conditions, due to high discharge damaging gravel redds before emergence (Kanno 590 et al., 2015). The same applies to apparent survival between emergence and survey times, 591 due to high discharge flushing part following emergence, thus causing mortality and down-592 stream movement (Jensen & Johnsen, 1999; Lobón-Cerviá, 2007; Nislow & Armstrong, 593 2012). Spatio-temporal variations in stream water temperature (via snowmelt) and in 594 precipitation (and resulting stream discharge) can thus cause large variations in the den-595 sity of trout of age 0+ at survey times. Another reason is that adult spawning success 596 and competition of trout of age 0+ following emergence may be density-dependent (Mil-597 ner et al., 2003; Liermann et al., 2010). Further variation in apparent survival strongly 598 depends on age and on season (Lobón-Cerviá & Rincón, 2004). Survival can decrease 599 significantly with increasing age in some rivers as a result of angling pressure, thus de-600 creasing the apparent survival rate with increasing age, as we observed. Our population 601 dynamics model is basic in its current version and does not consider spawning success 602 nor stage-dependent survival rates. However, the HBM framework offers the possibility 603 to model population dynamics (Bret et al., 2017). 604

We found that a non-negligible portion of the growth rate was unrelated to water 605 temperature. Several studies have illustrated the ineffectiveness of water temperature 606 alone to predict salmonid growth rate in the wild (Table 1). A more recent meta-analysis 607 (Kovach et al., 2016) showed that temperature 'was rarely related to growth'. On the 608 other hand, laboratory studies have reported a strong relationship between observed tem-609 perature and growth (e.g., pseudo- $R^2 > 0.99$ in Elliott et al. (1995)). The latter study, 610 however, considered fish fed to satiation and consequently did not consider growth limi-611 tation due to lack of food. The effect of temperature on growth is strongly mediated by 612 food consumption; the optimum temperature for growth varies considerably depending 613 on ration size (Brett et al., 1969; Elliott, 1975a,b; Piccolo et al., 2014). Since salmonids 614 are highly territorial and juvenile and subadult fish feed on benthic and drifting macro-615 invertebrates (Oscoz et al., 2005; Johnson & McKenna, 2015; Johnson et al., 2017), in 616 situ food ration is likely related to intrinsic (conspecific density) and extrinsic factors 617 (discharge, macroinvertebrate density, etc.), which are the factors that were found to be 618 connected to salmonid growth (Table 1). Moreover, we found a strong connection between 619 growth rate and catchment area, which is considered as an integrated metric of habitat 620

capacity and incorporates habitat requirements at multiple scales (Rosenfeld, 2003; Liermann et al., 2010; Ayllón et al., 2012). Our results thus corroborate those of other studies indicating that growth rate is related to both water temperature and food ration, and that this relationship remains predominant at a large spatial scale. We also conclude that further modelling of the growth rate should include a relationship to environmental variables related to daily food ration (e.g., discharge and macro-invertebrate density).

627 4.3. Incorporating other kind of data/information

Water temperature data are generally not available at EFRS sites, especially in the 628 case of long-term historical EFRS surveys initiated for management purposes. One pos-629 sible consequence of using a model to predict water temperature is integrating finer scale 630 variation in water temperature and not detecting the resulting effect on growth, such as 631 thermally heterogeneous stream waters that fish exploit (Ruff et al., 2011; Armstrong 632 et al., 2013; Kanno et al., 2014). We predicted water temperature from air temperature 633 using a mixed-effects linear model, which is effective using monthly data (Caissie, 2006). 634 Making predictions at a finer temporal scale requires either a non-linear empirical model 635 (e.g., 4-parameter logistic, see Mohseni et al. (1998) or Bærum et al. (2013)) or a mecha-636 nistic model, which requires more data (Caissie, 2006). We therefore kept a linear model, 637 in view of the large spatial (\sim 10-km between sites) and temporal (\sim 1 year) sampling 638 frequency of our EFRS survey, which prevented us from evaluating the importance of 639 the effect of temperature on growth at a smaller spatiotemporal scale and removed the 640 need for water temperature values at a finer resolution. Moreover, our growth model 641 numerically integrates water temperature values (eq. (10)), which simulates the ecologi-642 cal growth process in which fish integrate environmental conditions, thus decreasing the 643 effect of daily temperature variation on growth. Other studies have shown that modelling 644 water temperature as linear is a poor choice to capture a gradual shift in water temper-645 ature (e.g., Bal et al. (2014)). We detected a spatial structure of the growth rate in the 646 downstream direction that we attributed to food availability rather than to temperature 647 increase, which was consistent with results of other studies (as discussed). Our thermal 648 model included the gradual shift in air temperature with elevation as well as a stream-649 dependent thermal regime. For this reason, while we do not exclude the possibility that 650

⁶⁵¹ our model missed a portion of the gradual shift in water temperature in the downstream ⁶⁵² direction, it seems highly unlikely that the spatio-temporal variation of the growth rate ⁶⁵³ that we observed was due exclusively to water temperature. In any case, studying the ef-⁶⁵⁴ fect of fine-scale thermal heterogeneity requires considering temperature data at a similar ⁶⁵⁵ scale (Ruff et al., 2011; Kanno et al., 2014).

We focused on juvenile and subadult stream-dwelling salmonids in upper streams, with 656 movements limited to switches between micro- and macro-habitat (Schlosser, 1991; Gido 657 & Jackson, 2010; White et al., 2014; Matthews & Hopkins, 2017; Laplanche et al., 2018). 658 This considerably reduces the impact of water temperature heterogeneity on growth. 659 While brown trout has high rates of site fidelity (Budy et al., 2008), other stream-dwelling 660 salmonids can move over larger distances (e.g., cutthroat trout, see Hilderbrand & Kersh-661 ner (2000)). In such cases, a movement model should be considered, which would require 662 specific data such a fish's successive locations using ITM (Hilderbrand & Kershner, 2000; 663 Marvin, 2012). 664

As indicated, salmonid growth may be predicted more accurately by modelling the 665 daily ration. Ration size depends mainly on fish size, macro-invertebrate drift density, 666 conspecific density, and discharge (Serchuk et al., 1980; Hughes & Grand, 2000; Weber 667 et al., 2014). Fish size and conspecific density are intrinsic model variables, which are 668 directly available in an integrated model. Discharge can be either directly measured in 669 situ, or predicted using hydrological models (e.g., the catchment-scale SWAT; Arnold et al. 670 (1998)). In the latter case, land use, soil type, topography and climate data including 671 precipitation are required as inputs, and measurement of discharge at the catchment outlet 672 is needed for discharge calibration. On the other hand, macro-invertebrate drift density 673 can be effectively sampled in rivers (Allan, 1987; Boyero et al., 2002; Hay et al., 2008). 674 Salmonid spawning is triggered mainly by photoperiod and temperature (Jonsson & 675 Jonsson, 2009) and is directly observable (timing and intensity) by monitoring spawning 676 grounds (Gallagher et al., 2007). The time required for development of trout eggs from 677 spawning to emergence is driven mainly by water temperature (Ojanguren & Braña, 2003; 678

Jonsson & Jonsson, 2009), which can be used to make accurate predictions of the time of emergence (e.g., Elliott & Hurley (1998)). However, time of emergence is more difficult to observe *in situ*, due to the small size of the emerged fry. Predictions and observations of the times of spawning and emergence could be still incorporated into the model, in a
HBM framework (e.g., Lecomte & Laplanche (2012)).

We considered the parameters of the length-weight relationship as constant ($R^2 >$ 684 0.99). Modelling seasonal growth variation, reproduction, or temporal variation in the 685 food ration might additionally require considering time-dependent length-weight param-686 eters (Kimmerer et al., 2005; Froese, 2006). Moreover, studies in larger or more hetero-687 geneous areas are expected to show larger spatial variation in length-weight parameters 688 (Froese, 2006). Spatial variation in length-weight parameters could be considered in this 689 case, even in a Bayesian framework (He et al., 2008), which would require additional 690 measurement of fish weight. 691

As stated, growth is strongly correlated with critical life history events. Development of a growth model would serve the development of a population dynamics model by providing access to growth-related variables (e.g., size, spawning time, emergence time). As an illustration, mortality from angling could be modelled with an exponential decay (see Serchuk et al. (1980); Lobón-Cerviá et al. (2012) for natural mortality), which would be activated only during the angling season and to length classes which are above the minimum legal capturable size.

699 4.4. Conclusion

Presentation of our model and results in their current form, and even more our sugges-700 tions of model updates, both from growth and population dynamics perspectives, illustrate 701 that using a HBM allows for (1) modelling of ecological processes, (2) quantification of 702 measurement errors, and (3) links to covariates, resulting in (1) an increased range of eco-703 logical applications, (2) improved hypothesis testing, and (3) increased predictive power, 704 which would allow researchers and managers to better understand a variety of salmonid 705 ecology issues at large spatio-temporal scales. Coupling our modelling approach to a 706 basin-scale hydrological model will expand the range of application of this HBM frame-707 work, including the assessment of potential global change impacts on fish population 708 dynamics. 709

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717 Appendix A: Derivation of the growth model at the population level

The growth of a fish individual is modelled as a consecutive length increase since its emergence

$$\frac{\mathrm{d}L_i(t)}{\mathrm{d}t} = H_{s,y}(t)(1+\epsilon_i) \quad \text{for } t \ge d_i^{emerg}, L_i(d_i^{emerg}) = L_i^{emerg}$$

where i is an index on fish individuals, $L_i(t)$ is the length of individual i at time t, 720 $H_{s,y}(t)(1+\epsilon_i)$ is its growth rate, L_i^{emerg} is its length at emergence that took place at time 721 d_i^{emerg} . We assume that all the fish follow the same growth scheme, that is to say $H_{s,y}(t)$ 722 depends on the site s, on the year-of-emergence y, and on time t but not directly on i. On 723 the other hand, we allow individuals to have superior/inferior growth rate with respect to 724 each other and we assume that individuals keep their advantage $(\epsilon_i > 0)$ or disadvantage 725 $(\epsilon_i < 0)$ over their life-time (similar to Sainsbury (1980) that used the von Bertalanffy 726 model). We model variation in growth rate and size at emergence as independent and 727 normally distributed variates, $\epsilon_i \sim \text{Normal}(0, \nu_s^2)$ and $L_i^{emerg} \sim \text{Normal}(L^{emerg}, \sigma^2)$. In 728 this case, the length of individuals in a cohort at any time t is also normally distributed 729

$$L_i(t) \sim \text{Normal}(\mu_{s,y}(t), \sigma^2 + (\nu_s \Sigma H_{s,y}(t))^2),$$

by defining $\Sigma H_{s,y}(t) = \int_{d_{s,y}^{emerg}}^{t} H_{s,y}(u) du$ and $\mu_{s,y}(t) = L^{emerg} + \Sigma H_{s,y}(t)$. By assuming that variation due to variation in growth rate among individual fish overwhelms variation due to variation in emergence size and time ($\sigma^2 \ll (\nu_s \Sigma H_{s,y}(t))^2$), and in the case of juvenile and adult trout ($(L^{emerg})^2 \ll (\Sigma H_{s,y}(t))^2$), the length of individuals in a cohort is normally distributed as follows

$L_i(t) \sim \operatorname{Normal}(\mu_{s,y}(t), (\nu_s \mu_{s,y}(t))^2).$

As a consequence, under such assumptions, fish length can be modelled as a mixture of Gaussian distributions (eq. (6)), the mean size of each cohort $(\mu_{s,y}(t))$ is dictated by as similar growth model (eq. (1)), and the standard deviation of the length of each cohort is proportional to its mean (eq. (5)). The coefficient of variation (CV) is in the latter case the standard deviation of the variate ϵ_i .

740 Supporting information

- Additional Supporting Information may be found in the online version of this article.
- Appendix S1. Growth curves and temperature-dependence.
- Appendix S2. Model code and tutorial.
- Appendix S3. Water temperature.
- Appendix S4. Posterior distribution of top-level model parameters.

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| Reference | Species | Age span | Data collection | Age determination | Data processing | Factor(s) affecting growth |
|-----------------------------|---------------------|--------------------|-----------------------|--------------------|----------------------|---------------------------------|
| Arnekleiv et al. (2006) | S. salar | 0+, 1+, 2+ | removal sampling | length | regression | discharge, temperature, density |
| Bal et al. (2011) | S. salar, S. trutta | 0+ | removal sampling | length | empirical model, HBM | density, temperature |
| Crozier et al. (2010) | $O.\ tshawytscha$ | 0+ | removal sampling | length | regression | temperature, density |
| Grant & Imre (2005) | 6 species | 0+ | removal sampling | length | regression | density |
| Jenkins et al. (1999) | S. trutta | 0+ | removal sampling | length | regression/ANOVA | density, location, year |
| Jensen et al. (2000) | S. trutta | 0+, 1+, 2+, 3+ | removal sampling | scale, otolith | empirical model | temperature |
| Kaspersson & Höjesjö (2009) | S. trutta | 0+ | tag | length, tag | regression/ANOVA | density, location |
| Letcher et al. (2015) | S. fontinalis | - | tag | length, tag | regression, HBM | temperature, discharge |
| Lobón-Cerviá (2005) | S. trutta | 0+, 1+, 2+, 3+ | removal sampling | length, scale | regression/ANOVA | density, temperature |
| Parra et al. (2011) | S. trutta | 0+, 1+, 2+ | removal sampling | scale | regression | habitat availability |
| Parra et al. (2012) | S. trutta | 0+, 1+, 2+ | removal sampling | scale | quantile regression | density, temperature |
| Vøllestad & Olsen (2008) | S. trutta | 0+ | tag | length, scale, tag | regression/ANOVA | temperature, discharge, density |
| Xu et al. (2010) | S. fontinalis | 0+, 1+, 2+, 3+, 4+ | removal sampling, tag | length, tag | regression/ANOVA | temperature, discharge, density |

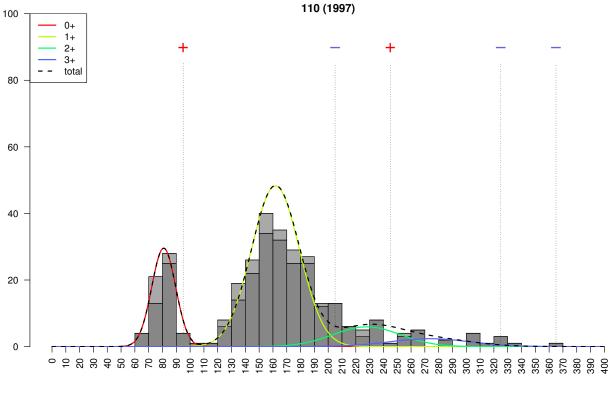
Table 1: Factor(s) affecting growth of stream-dwelling salmonids in the wild. Studies using different salmonid species, age span, sampling method, proxy for age, and data processing method show the apparent wide variety of factors affecting salmonid growth in the wild.

| | | | | Name | Description | Equation/value | Unit |
|--------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|--|-------------------|
| N | | | Unit | Population dynamics model | | | |
| Name | Description | Equation/value | Unit | $\lambda_{s,y,1}$ | density of trout of age 0+ | \sim eq. (11) | $trout.m^{-2}$ |
| Growth model | | | λ_1 | density of trout of age $0+$ (mean) | $\sim \text{Unif}(0,1)$ | $trout.m^{-2}$ | |
| b | power when weight grows linear | $\sim \text{Unif}(0,1)$ | 1 | σ_{λ_1} | density of trout of age $0+$ (s.d.) | $\sim \text{Unif}(0, 10)$ | $trout.m^{-2}$ |
| ν_s | CV of cohort length | $\sim \text{Unif}(0,1)$ | 1 | $\operatorname{Sur}_{s,y,k}$ | apparent survival rate | $\sim \text{eq.} (11)$ | 1 |
| $G_{s,y,k,d}$ | growth rate | $= X_{s,y,d}G'_{s,y}$ | $\% \text{ g}^b.\text{day}^{-1}$ | Sur_k | apparent survival rate (mean) | $\sim \text{Unif}(0,1)$ | 1 |
| $\Sigma G_{s,y,k}$ | cumulated growth rate | $=\sum_{d}G_{s,y,k,d}$ | day | $\sigma_{\mathrm{Sur},k}$ | apparent survival rate (s.d.) | $\sim \text{Unif}(0, 10)$ | 1 |
| $X_{s,y,d}$ | growth rate (deterministic effect) | =section 2.1.2 | 1 | Observation n | | ()) | 1 |
| $G'_{s,y}$ | growth rate (random effect) \sim eq. (11) $\%$ g ^b .day ⁻¹ | | | | | | |
| \overline{J}'_s | growth rate (random effect; mean) | $\sim \text{Unif}(0, 10)$ | % g ^b .day ⁻¹ | $d_{s,y}$ | survey date | = known | day |
| $\sigma_{G'_s}$ | growth rate (random effect; s.d.) | $\sim \text{Unif}(0, 10)$ | $\% \text{ g}^{b}.\text{day}^{-1}$ | x_{max} | max. trout length | 400 | mm |
| Γ^{min} | minimum temperature for growth | = 3.56 | °C | Δx | length class width | 10 | mm |
| Γ^{opt} | optimal temperature for growth | = 13.11 | °C | $\mu_{s,y,k}$ | mean of cohort length | = eq. (10) | $\rm mm$ |
| T^{max} | maximum temperature for growth | = 19.48 | °C | $\sigma_{s,y,k}$ | s.d. of cohort length | $= \nu_s \mu_{s,y,k}$ | mm |
| L ^{emerg} | length at emergence | = 19.40 = 30 | - | $\lambda_{s,y,k}$ | density of 1+ and older $(k \ge 2)$ | $= \mathrm{Sur}_{s,y,k} \lambda_{y-1,s,k-1}$ | $trout.m^{-2}$ |
| _ | 0 0 | | mm | $N_{s,y,l}$ | population size | \sim eq. (7) | 1 |
| $d_{s,y}^{emerg}$ | median emergence time | $\sim \text{Unif}(\text{see text})$ | day | $C_{s,y,l,r}$ | catch ('EFRS length data') | \sim eq. (8), data | 1 |
| a_w | weight/length scaling coefficient | $= 1.09 \ 10^{-5}$ | g/mm^{b_w} | $p_{s,y,l,r}$ | catchability | $= \alpha_s x_l + \beta_s$ | 1 |
| b_w | weight/length scaling exponent | = 3.010 | 1 | α_s | catchability parameter | $\sim \text{Unif}(-10, 10)$ | m^{-1} |
| | | | | β_s | catchability parameter | $\sim \text{Unif}(-10, 10)$ | 1 |

Table 2: Variables of the HBM. Most variables are multi-dimensional, as indicated by their subscript (s, y, k, d, l, r; Figure 2). Deterministic variables (=) are either measured without errors, known constant, or deterministic expressions from upper nodes. Stochastic variables (\sim) are either stochastic expressions from upper nodes or top-level random variables, in the latter case priors are indicated.

| | Deterministic $(X_{s,d})$ | Random $(G'_{s,y})$ |
|---------------|---------------------------|---------------------|
| site | 10.3 | 73.0 |
| year | 1.5 | 2.5 |
| month | 30.6 | _ |
| site*year | 1.2 | 24.5 |
| $site^*month$ | 24.7 | _ |
| site*day | 31.7 | _ |

Table 3: Sources of variability of the daily growth rate. Daily growth rate was modelled as the product of 3 terms: size-dependence, temperature-dependence $(X_{s,d})$, and other sources of variation $(G'_{s,y})$. The ANOVA sums of squares (SSQ; here in %) of $\log(X_{s,d})$ (using site, year, and month as factors; site*day refers to residuals) and $\log(G'_{s,y})$ (site and year; site*year refers to residuals) highlights the major sources of variability of these terms. Spatial variation of $G'_{s,y}$ is represented in Figure 7.



Length (mm)

Figure 1: Observations and model fit. The histogram shows the number of fish caught (y-axis) in each length class (x-axis) for each removal (lower, dark grey stack: 1st removal; upper, light grey stack: 2nd removal). The distribution of fish length is modelled as a mixture of Gaussian components, one per age-class, which is here illustrated using point estimates of model parameters (red: trout of age 0+; yellow: 1+; green 2+; blue: 3+; black: sum). Fit is measured using posterior predictive checks, for each combination of site, year, and length class. A Bayesian p-value lower than 0.05 indicates an underestimated catch (minus signs in blue with vertical dotted lines) and a p-value greater than 0.95 indicates an overestimated catch (plus signs in red with vertical dotted lines). The survey conduted at site 110 in 1997 was here chosen as an example.

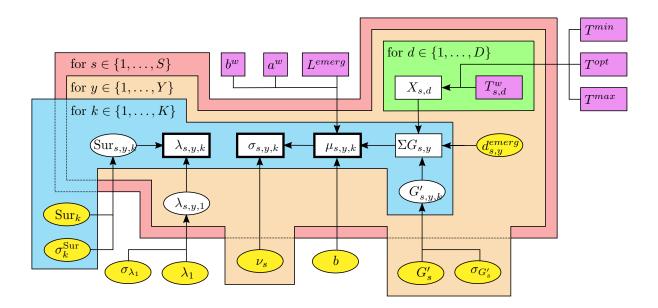


Figure 2: Directed acyclic graph (DAG) of the growth and population dynamics components of the HBM. Forcing variables and known parameters (in magenta) are connected to top-level parameters (yellow) via intermediate nodes (white). Variables are either deterministic (rectangles) or stochastic (ellipses) expressions. Variable equations/values are gathered together in Table 2. Most variables are multi-dimensional, as indicated by their subscripts and overlapping colour frames, one frame per index: site s (red); year-of-emergence y (orange); age k (blue); day d (green); variables outside frames are scalar. Brown trout length is modelled as a mixture of Gaussian distributions, which parameters (means $\mu_{s,y,k}$, standard deviations $\sigma_{s,y,k}$, and contributions $\lambda_{s,y,k}$ of each Gaussian component; rectangles with thick borders) are connected together with the growth and the population dynamics model (as represented) as well as to observations (not shown in this DAG, see text).

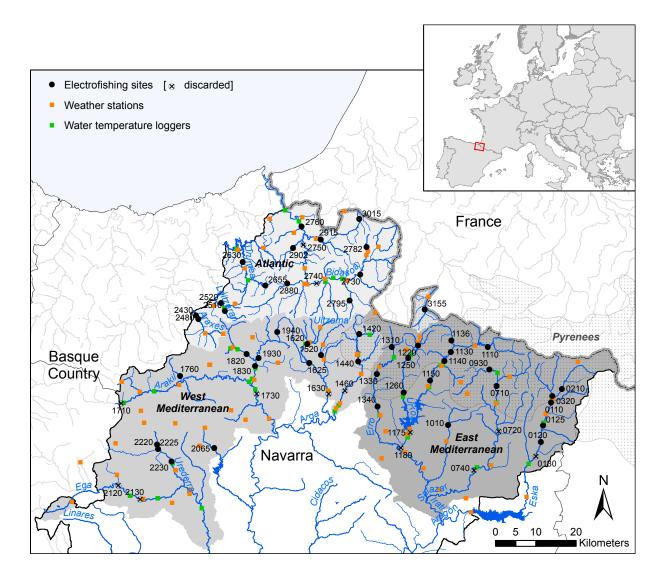


Figure 3: Sampling design and study area. The study area (6,420 km²) is the northern section of Navarra (thick black line: regional border) at the most western part of the Pyrenees mountain range (dotted area) in northern Spain (thick grey line: national border). The study area separates into 3 regions (grey areas): Atlantic to the Ega River; West Mediterranean to the Arga river; East Mediterranean to the Aragón river. A total of 61 sites (0110, ...) have been sampled by electrofishing once a year from 1992 to 2014. Only data from rivers unaffected by the presence of stocked individuals (48 sites; 1995–2014) were considered in the present analysis (black dots). Water (green dots) and air (orange) temperatures were also sampled in the area.

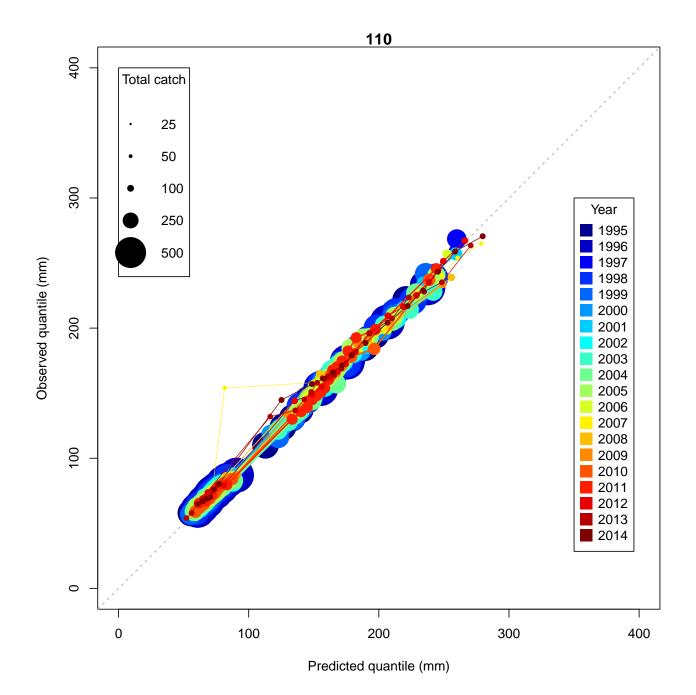


Figure 4: **QQ-plot of the predicted and observed distributions of fish length**. The quantiles of the predicted (x-axis) and observed (y-axis) multimodal distributions of fish length data (Figure 1) are plotted against each other for a graphical comparison of the two probability distributions. Quantiles were computed for probability values between 0.05 and 0.95 every 0.05 (one dot per probability interval), for each year (colour; see right legend), and for each site. Dot size (see left legend) is proportional to the total number of fish that were caught during surveys, thus highlighting scarce data. Site 110 was here chosen as an example.

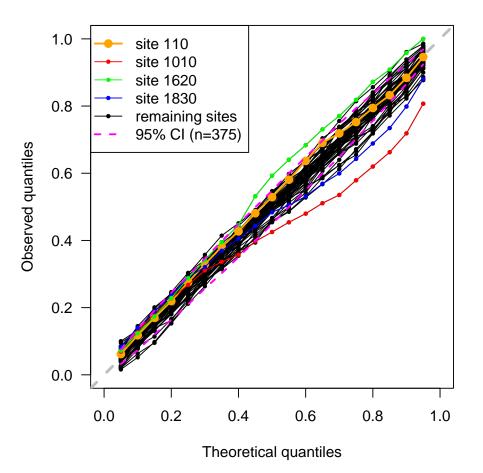


Figure 5: QQ-plots of the Bayesian p-values of the posterior predictive checks. The quantiles of the theoretical (x-axis) and observed (y-axis) distribution of the p-values of the posterior predictive checks are plotted against each other for a graphical comparison of the two probability distributions. P-values of the posterior predictive checks are uniformly distributed if the model fits correctly; the theoretical quantiles are thus those of the uniform (0,1) distribution. Quantiles were computed for probability values between 0.05 and 0.95 every 0.05 (one dot per probability interval), for each site (black lines; site 110 chosen as an example in Figures 1, 4, and 6 highlighted in orange). The number of p-values used to compute the QQ-plots ranges from 183 to 523 (375 \pm 72.6), depending on the site. The model fits well, to the exception of site 1620 (green) with a larger number of significant overestimates (Bayesian p-values > 0.95), and sites 1010 (red) and 1830 (blue) due to extremely low fish density. The 95 % confidence interval on the estimates of the quantiles of a theoretically uniform (0,1) distribution using n = 375 samples is plotted (magenta) as an indication of the variation in the QQ-plots due to random sampling.

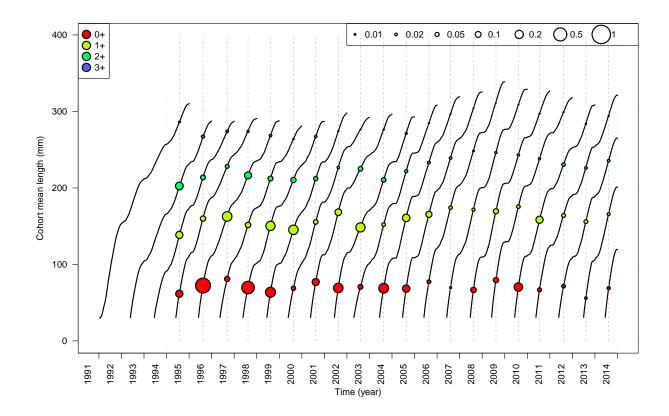


Figure 6: **Growth curves**. Growth of cohorts born in 1991–2014 was simulated at a daily time step at each site. Estimated values for growth parameters are used to compute the expected mean size of the cohorts at all times (so-called growth curves; black lines) starting from emergence. Temperature modulates growth which results in seasonal variation in fish size. Estimated densities at survey times are illustrated on the plot (circles, whose radius is proportional to density, see top-right legend; colour highlights trout age, see top-left legend; survey times are represented as vertical dashed grey lines). Mean sizes and densities are used to plot the modelled distribution of fish length at survey times (e.g., Figure 1 for 1997). Site 110 was chosen here as an example.

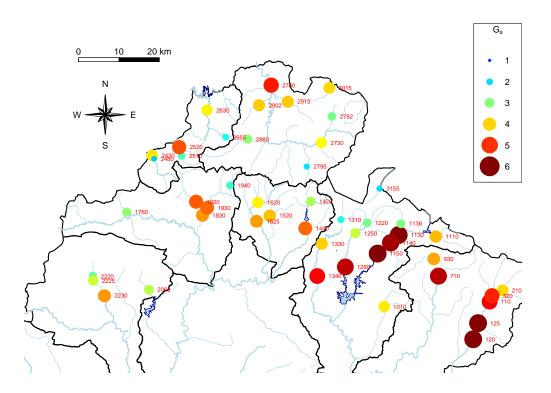


Figure 7: Spatial variation in the growth rate. Daily growth rate was modelled as the product of 3 terms: size-dependence, temperature-dependence, and other sources of variation $(G'_{s,y})$. The mean (denoted G'_s) at each site of $G'_{s,y}$ is represented on the map of the study area; G'_s increases in streams in the downstream direction. Results showed that G'_s is strongly correlated with catchment area (r = 0.73).