Optimizing study design for multi-species avian monitoring programmes

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Summary

1. Many monitoring programmes are successful at monitoring common species, whereas rare species, which are often of highest conservation concern, may be detected infrequently. Study designs that increase the probability of detecting rare species at least once over the study period, while collecting adequate data on common species, strengthen programme ability to address community-wide hypotheses about how an ecosystem functions or responds to management actions. Study design guidelines exist for single-species occupancy models, but practical guidance for monitoring species communities is needed. Single-species population-level designs are necessarily optimal for targeted species, whereas community study designs may be optimal for the assemblage of species, but not for every species within the community. Our objective was to provide a general optimization tool for multi-species models and to illustrate this tool using data from two avian community studies.

2. We conducted a simulation study with a Bayesian hierarchical model to explore design and cost trade-offs for avian community monitoring programmes. We parameterized models using two long-term avian studies from Arizona, USA and evaluated bias and accuracy for different combinations of species in the regional species pool and sampling design combinations of number of sites and sampling occasions. We optimized for maximum accuracy of species richness, detection probability and occupancy probability of rare species, given a fixed budget.

3. Statistical properties for species richness and detection probability of species within the community were driven more by sampling occasions, whereas rare species occupancy probability was influenced more by percentage of area sampled. These results are consistent with results from single-species models, suggesting some similarities between community-level and single-species models with occupancy and detection.

4. Synthesis and applications. Study designs must be cost-efficient while providing reliable knowledge. Researchers and managers have limited funds for collecting data. Our template can be used by researchers and managers to evaluate trade-offs and efficiencies for allocating samples between the number of occasions and sites in multi-species studies, and allow them to identify the optimal study design in order to achieve specific study objectives.

Key-words: avian community, Bayesian hierarchical model, cost-efficient, detection probability, occupancy, rare species, simulation study, species richness

Introduction

Community models are commonly used for conservation and management (Russell et al. 2009; Zipkin et al. 2010; Sauer et al. 2013) and within long-term monitoring programmes (DeWan & Zipkin 2010; Noon et al. 2012). Multi-species monitoring programmes reduce risk of selecting species as surrogates for entire communities (Simberloff 1998) that do not represent those communities well, have weak environmental relationships with management actions, may not serve as future indicators, and/or have so much parameter uncertainty that single-species responses cannot be translated into a community response (Manley et al. 2004). In the USA, the National Forest Management Act (1976) focused monitoring efforts on maintaining biodiversity. Monitoring biodiversity in a scientific or management context requires clear objectives (Yoccoz, Nichols & Boulinier 2001). Scientific objectives focus on learning and evaluating hypotheses about
ecosystem function. Management objectives focus on evaluating ecosystem response to explicit management actions (e.g. prescribed fire) in a structured decision-making framework (Sauer et al. 2013). Species richness, or number of species in the community, is one useful state variable representing community structure at one point in time. Other relevant variables or rate parameters include species diversity, biomass, population size, and colonization and extinction probabilities. Recent programmes that monitor species richness for science or management objectives include the North American Breeding Bird Survey (Boulanger et al. 1998), Swiss Breeding Bird Survey (Kéry & Schmid 2006), and Amphibian Research and Monitoring Initiative (Walls, Waddle & Dorazio 2011).

Occupancy is an ecological parameter relevant to understanding species distribution, habitat selection and metapopulation dynamics (e.g. Hanski 1994; Bailey, Simons & Pollock 2004). Occupancy also is a useful state variable for long-term monitoring programmes (Bailey, Simons & Pollock 2004; Noon et al. 2012) owing to a higher perceived cost-efficiency compared to estimating abundance (Joseph et al. 2006) and analysis programme availability (e.g. PRESENCE MacKenzie et al. 2006). Occupancy models (MacKenzie et al. 2002, 2006) allow inference on occupancy probability ($\theta$), probability a species occupies a patch, in systems where species detection probabilities ($p$) are < 1. To account for imperfect species detection during sampling events, spatial replication is applied by adding sites ($s$), and temporal replication is applied by adding sampling occasions ($k$). The multi-species occupancy model is an extension of single-species occupancy models (MacKenzie et al. 2006; Royle & Kéry 2007) to all species in the community of interest. With recent analytical advances (Dorazio et al. 2006; Royle & Kéry 2007; Kéry & Royle 2008; Waddle et al. 2010), we can estimate species richness and community dynamics while accounting for detection.

Since the original occupancy study design paper (MacKenzie & Royle 2005), there have been several occupancy study design developments, especially for small sample sizes (Guillera-Arroita, Ridout & Morgan 2010; Mckinn, Gray & Thogmartin 2013), and with study design software (GENPRÉS Bailey et al. 2007; SODA Guillera-Arroita, Ridout & Morgan 2010). These applications were for single-species studies and may not extend to whole communities. For single-species studies, the rare species optimal design is to sample more sites fewer times, whereas for common species, it is better to sample fewer sites on more occasions (Field, Tyre & Possingham 2005; MacKenzie & Royle 2005). In general, the optimal number of sampling occasions at each site decreases as detection probability increases.

For managers facing decreasing budgets, development of cost-efficient ecological monitoring programmes is paramount. Ability to display costs explicitly within the study design process allows researchers and managers to evaluate trade-offs between sampling design and resulting parameter accuracy, to determine whether there is sufficient power to show a given effect size. If information is insufficient to detect monitoring indicator changes, the decision-making process is poorly informed and resources are wasted (Legg & Nagy 2006). A monitoring programme should address three basic questions: why collect data (i.e. clear objectives); what type of data should be collected; and how should data be collected, analysed and interpreted (Yoccoz, Nichols & Boulanger 2001). In the context of monitoring species richness (the ‘what’) to evaluate hypotheses about ecosystem function (the ‘why’), we should evaluate information gain relative to cost to inform our study design and decision-making process (the ‘how’).

We evaluated design trade-offs in a simulation study with single-season multi-species models. Our objective was to provide a general optimization tool for single-season multi-species models and to illustrate this tool using two real avian community studies. Our intent was not to provide explicit study design recommendations, but to provide a general framework and process for allowing managers or researchers to make informed decisions about avian community study design. We had four steps related to this objective: (i) conduct a simulation study using data from real avian communities and parameterized to model communities with varying number of species; (ii) use simulation results to summarize accuracy and bias for species richness, detection probability of all species and occupancy probability of all species; (iii) given these statistical properties for our avian community data and other simulated communities, evaluate trade-offs between design and parameter accuracy; and (iv) with our avian data sets and more general communities, optimize for maximum parameter accuracy of the following parameters, given a fixed sampling effort cost from sites and sampling occasions: species richness, average detection probability over all species and average rare species occupancy probability. These four steps demonstrate the optimization process with single-season, multi-species models and illustrate general design trade-offs.

**Materials and methods**

**AVIAN DATA SETS**

To illustrate our avian community design optimization tool, we used empirical parameter estimates of occupancy and detection from two long-term (5 and 10 years) avian community studies from Arizona, USA (see Appendix S1, Supporting information). In our simulations, we used species intercept parameter estimates for occupancy and detection from the full data sets covering 5 and 10 years. Multiple years of data collection allowed us to record more species than we would have detected in a single season, allowing for more reliable estimates of species richness, number of species in the regional species pool, and rare species occupancy and detection. Since our focus was on single-season occupancy models, we used mean occupancy probability across years as the occupancy estimate for a single season, coded as an intercept model. Occupancy probability of transient species with
high local extinction and colonization probabilities may be underestimated within seasons (Kéry & Royle 2008) and between years, but we assumed the logit scale normal distribution adequately accounted for species occupancy heterogeneity. Overdispersion in mean annual occupancy probability may have led to underestimation of sampling variance.

We based our model on multiple sampling occasions within a closed system (i.e. no local extinction and colonization). Our estimates were based on collapsed species detection data over all sampling occasions at each site standardized by number of points per site. We used a data matrix \( y_{is} \), where element \( y_{is} \) was a sum of binary indicators for species detection, rather than the binary indicators of species detection typically used in single- or multi-species occupancy models. When binary indicator of species detection \( y_{is} = 1 \), we detected species \( i \) \((i = 1, \ldots, N)\) at site \( s \) \((s = 1, \ldots, \text{max(sites)})\) during sampling occasion \( j \) \((j = 1, \ldots, K)\), where site had two different habitats \( \text{hab} \) (\( \text{hab} = 0, 1 \)). Because we did not have covariates that differed for detection between sampling occasions, we used the sum of all binary species \( i/detection\) observations over all \( K \) sampling occasions at each site, where \( y_{is} = \sum_{j=1}^{K} y_{ij} \) and \( y_{is} = \{0, \ldots, K\} \), and modelled detection of individuals using a binomial distribution. Collapsed data simplified computation in simulation and inference steps.

SIMULATION STUDY: MODEL

The multi-species occupancy model extends the single-species occupancy model (MacKenzie et al. 2006) to all species in a community, whether or not they were detected during sampling. We used Bayesian hierarchical models (Gelman et al. 2004) with unknown species richness (Royle & Dorazio 2008: 384–387) to evaluate our simulated data. We were interested in the entire avian community, including observed species and species present but not detected. We defined \( w_i \) as a latent Bernoulli random variable, with probability \( \Omega \), indicating whether species \( i \) from the supercommunity was available for sampling during the season:

\[
[w_i;\Omega] \sim \text{Bern} (\Omega).
\]

This assumed all of our avian community species were part of the same supercommunity, an important assumption for data augmentation. We modelled probability of Bernoulli latent variable \( z_{is} \) for occupancy, given occupancy probability \( \psi_{si} \) and \( w_i \) as:

\[
[z_{is};\psi_{si}, w_i] \sim \text{Bern} (\psi_{si} \times w_i),
\]

where occupancy probability \( \psi_{si} \) was a function of covariates and categorical variable \( \text{hab} \):

\[
\text{logit}(\psi_{si}) = a_0 + a_1 \times \text{hab}.
\]

These terms described species-specific normal random effects: \( a_0 \) (intercept), \( a_1 \) (habitat type). Therefore, occupancy parameter estimates for each species were random variables governed by community-level parameters, whereas these terms are fixed effects in single-species occupancy models. Our model assumes the same distribution of species occurrences at potential sites of the same habitat type.

We modelled probability of observation of species \( i \), \( y_{is} \), given number of secondary periods \( K \), detection probability \( P_i \) and latent variable \( z_{is} \) using a binomial distribution with \( K \) trials and success probability \( P_i \times z_{is} \):

\[
[y_{is} | K, P_i, z_{is}] \sim \text{Bin}(K, P_i \times z_{is}).
\]

We used species as the only covariate \( (b_{ia}) \) to model detection probability \( P_i \):

\[
\text{logit}(P_i) = b_{ia}.
\]

Covariate \( b_{ia} \) was a species-specific normal random effect. Similarly, detection parameter estimates for each species were random variables governed by a community-level parameter. We modelled heterogeneity among species using a covariance term \( (p) \) between species intercepts of occurrence \( (a_{io}) \) and detection probability \( (b_{ia}) \) (Royle & Dorazio 2008: 391). We assumed a multivariate logit scale normal distribution, where the only non-zero off-diagonal elements of the variance-covariance matrix with occupancy and detection parameters were between \( a_{io} \) and \( b_{ia} \). This covariance term, coupled with our data augmentation step and the assumption that species covariates were random variables from a common distribution, allowed for inference on occupancy and detection probability of species never detected.

SIMULATION STUDY: SIMULATION PROCESS

For our simulations, we used a 3000-ha study area, with two evenly distributed habitats and 100 sampling sites (30 ha each). Each habitat was equally likely in all simulations. All species in the supercommunity \( N \) could be present at any site during the sampling period. Each site represented one transect consisting of 10 points per transect on average, with each point representing an area of 3 ha. We chose a grid-sampling unit for generalization to more studies, rather than restricting results to studies involving point count transects. Species from the supercommunity were simulated with occupancy and detection parameters governed by community-level parameters. This means selected species did not necessarily correspond to specific species within our studies, but that selected species had attributes of species from these avian communities. We used parameter estimates from two scenarios:

Scenario 1. Larger occupancy and detection probability hyperprior means, but the same hyperprior variances for occupancy and detection probability as our empirical data.

Scenario 2. Occupancy and detection probability hyperprior means and variances from our empirical data.

We assumed occupancy did not change during the sample period. Given habitat for each cell, we determined occupancy using a Bernoulli distribution for each species at each site as a function of covariates associated with habitat for each species (Eqn 3). We derived species occupancy at each site using logit scale normal random effects with sufficient rare and common species determined by parameters: species mean \( \mu_{io} = -1.17 \), species variance \( \sigma_{io}^2 = 7.56 \), habitat mean \( \mu_{ai} = 0 \) and habitat variance \( \sigma_{ai}^2 = 1 \) (Fig. 1a). Variance of \( \mu_{io} \) was an average of the estimated variance for mean occupancy across all years from our studies, but we chose a larger mean to make simulation results more comparable to other avian studies [e.g. logit scale species mean ~0.00 (Zipkin et al. 2010)]. Increasing the occupancy mean facilitated our ability to generalize results to other avian studies with higher mean occupancy.

We used stratified random sampling by habitat for sampling site selection. Since habitat was evenly distributed across the landscape in our simulations, this translates to ~50% survey effort for each habitat. Given occupancy, we simulated species
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SIMULATION STUDY: INFERENCE AND MODEL EVALUATION PROCESS

We used Bayesian hierarchical models (Gelman et al. 2004) in PyMC 2.2 (Patil, Huard & Fonnesbeck 2010) in Python, version 2.7.3 to obtain posterior parameter estimates (see Appendix S2, Supporting information). We used independent non-informative priors since we had no prior knowledge about the parameters: $\Omega \sim \text{Uniform}(0,1)$, $\text{expit}(\mu_b) \sim \text{Uniform}(0,1)$, $\sigma_{\text{a}} \sim \text{Uniform}(0,10)$, $\mu_b \sim \text{Normal}(0,10)$, $\text{expit}(\mu_b) \sim \text{Uniform}(0,1)$, $\sigma_b \sim \text{Uniform}(0,10)$, $p \sim \text{Uniform}(-1,1)$. We used data augmentation (Dorazio et al. 2006) to extend inference to the entire community. For data augmentation, we used a sufficiently large supercommunity size $M$, so the posterior distribution of $\Omega$ was centred well below its upper limit ($\Omega \leq 0.5$). Thus, we augmented the species observation matrix $y$ with $(M - n_{\text{obs}})$ rows of zeros. We ran two parallel chains (length 50 000 iterations, burn-in 25 000 iterations, no thinning) to estimate the posterior distribution median of model parameters and 95% Bayesian credible intervals (BCI) for each replicate of the simulation Markov chain Monte Carlo (MCMC) process. We assessed convergence through Geweke plots of $z$-scores (Geweke 1992) (see Fig. S2, Supporting information). We used 100 replicates for each simulation combination to evaluate frequentist statistical properties of relative root mean square error (RRMSE) and relative bias (RBIAS) for species richness, occupancy probabilities of all species and detection probabilities of all species. We summarized occupancy probabilities for rare ($0 \leq \psi_r < 0.1$), common ($0.1 \leq \psi_c < 0.7$) and abundant ($\psi_b \geq 0.7$) species. Since we were interested in metrics that captured the average parameter accuracy of all community species, we calculated average RRMSE of all species detected for detection probability and for the different categories (rare, common, abundant) of occupancy probabilities. We also used the average over all community species detected for RBIAS. We defined RRMSE, or accuracy, as:

$$\text{RRMSE} = \sqrt{\frac{1}{r} \sum_{l=1}^{r} (\hat{\theta}_l - \theta_l)^2},$$  

Eqn 6

where $r$ was the number of replicates, $\hat{\theta}_l$ was the estimated parameter (posterior median) at replicate $l$, $\theta_l$ was the true parameter value at replicate $l$, and $\theta$ was the mean of the true parameter values over all replicates. Using the same notation, we defined relative bias as:

$$\text{RBIAS} = \frac{1}{r} \sum_{l=1}^{r} (\hat{\theta}_l - \theta_l),$$  

Eqn 7

To illustrate all optimization steps, we first explored study design statistical properties for communities with low (25 species), mid (50 species) and high (100 species) species richness in the supercommunity. We did not simulate larger communities due to computational limitations, even though one of our communities had more than 150 species. However, we retained 100 species to reduce computational time with simulation combinations. Consequently, we cannot evaluate actual values of statistical properties for communities with more than 100 species under our design scenarios. We were interested in relative rather than absolute patterns, however, and assumed if relative patterns were consistent for 25 vs. 50 vs. 100 species, such patterns also would hold for larger communities. We expect to test these assumptions when computing resources improve. We modified other study design
parameters of number of sampling occasions and sites (or percentage of area covered since one site is equivalent to 1% of area sampled within our simulations). We ran 47 simulation combinations under Scenario 1 (Table 1). This was not a complete factorial of all design combinations due to computing resource limitations. Since we were interested in relative sampling design performance and not specific statistical property estimates for each design, we made inductive inference on incomplete designs assuming these designs followed general complete design patterns (e.g. relative study design performance for 25 vs. 50 vs. 100 species was similar given species had the same community-level parameters in our simulations). These assumptions would not be valid for actual statistical property estimates. We recognize inference outside our parameter space may be weak if relative performance does not hold for communities with >100 species.

We used Scenario 2 to illustrate the study design optimization process using empirical avian data under step four and to explore effects of decreased occupancy and detection on study design with steps one, two and three. This scenario is applicable to similar communities in other study areas with similar occupancy and detection parameter estimates. We decreased logit scale hyperprior means for $\psi$ to $-3.17$ and $P$ to $-3.66$ to reflect our avian study empirical estimates. To reduce computational time, we focused on a subset of 40 parameter combinations with $N = 25$, $K = \{2, \ldots, 11\}$, and $s = \{5, 10, 15, 25\}$. Again, since we were interested in relative sampling design performance rather than specific statistical property estimates for each design, we chose to optimize with communities of size 25, since relative patterns were consistent with 25, 50 and 100 species.

**OPTIMIZATION PROCEDURE**

Our final step illustrating the optimization process included use of a constrained optimization framework to select optimal study designs for species richness, occupancy for all rare species and detection probability for all species in the community. Constrained optimization has three components: (i) decision variables, (ii) objective function and (iii) constraints (Taha 2011: 14). Decision variables were number of sites and sampling occasions, and constraints included project cost and maximized RRMSE (minimized accuracy). We used the following cost function within our optimization procedure:

$$C = C_0 + C_1 \times s + C_2 \times K \times s,$$

where $s \{s = 1, \ldots, \text{max(sites)}\}$ was the number of sites (all sites had equal number of points on a transect); $K \{K = 1, \ldots, \text{max(sampling occasions)}\}$ was the number of sampling occasions; $C$ was total cost; $C_0$ was the initial project start-up cost which included study design and equipment costs; $C_1$ was the additional establishment cost per site; and $C_2$ was the additional cost to sample each site per sampling occasion. For our example, we used the following estimates: $C_0 = \$20\,000$, $C_1 = \$196$ (1 day technician salary, $S10$ equipment per site, $S30$ travel from prorated vehicle rental and mileage) and $C_2 = S252$ (one technician salary for 6 h, including travel time, $S100$ equipment, $S30$ travel and $S5$ data entry). Based on our field studies, we assumed that one technician could sample 1 site per day. Increasing the number of technicians would decrease $C_1$ per site due to greater travel efficiency.

Given RRMSE simulation values for each combination of sites $s$ and sampling occasions $K$, we optimized $\text{RRMSE}^\theta_{s,K}$ separately for each parameter $\theta$ (average rare species occupancy, species richness, average detection probability of all species). Our objective function was: Minimize $\text{RRMSE}^\theta_{s,K}$, subject to constraints:

$$C = C_0 + C_1 \times s + C_2 \times K \times s \leq f,$$

$$\text{RRMSE}^\theta_{s,K} \leq g.$$

We constrained project cost limit below $f$ and RRMSE below $g$. We demonstrated the optimization process graphically using Scenario 1 with 25 species and one habitat type. We also went through the optimization process using our avian study hyperprior estimates (Scenario 2), since RRMSE patterns were similar for number of true species (25, 50, 100) and habitats within our simulations. Managers and researchers do not have to use RRMSE for optimization; they could use RBIAS or any parameter suitable to their objectives.

**Results**

**SIMULATION STUDY: SCENARIO 1**

Under Scenario 1, species richness relative bias decreased with increased sampling occasions (~50% RBIAS decrease for each additional sampling occasion until approaching RBIAS of zero) and slightly decreased with more sampled area across all superpopulation size combinations (see Fig. S3, Supporting information). For all design combinations, RBIAS approached zero with increased sampling occasions. Similarly, accuracy increased with increased sampling occasions (~25% RRMSE decrease for each additional sampling occasion) and slightly increased with more sampled area across all superpopulation size combinations (Fig. 2).

For all superpopulation size combinations, average RBIAS for occupancy probability of all species was similar across percentage of area sampled and number of sampling occasions for common and abundant species, but rare species RBIAS decreased by ~33% for each additional 5% of area sampled (see Figs S4, S5 and S6, Table 1. Simulation study parameter combinations for illustrating the avian study design optimization process with different superpopulation sizes (N)

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Levels* for N = 25</th>
<th>Levels for N = 50</th>
<th>Levels† for N = 100</th>
</tr>
</thead>
<tbody>
<tr>
<td>$K$ (sampling occasions)</td>
<td>2, 3, 4, 5</td>
<td>2, 3, 4, 5</td>
<td>2, 3, 4, 5</td>
</tr>
<tr>
<td>$s$ (sample sites)</td>
<td>5, 10, 15, 25, 50, 75</td>
<td>5, 10, 15, 25</td>
<td>5, 10, 15, 25</td>
</tr>
</tbody>
</table>

*We ran simulation combinations with 50 sites and 5 sampling occasions, 50 sites and 10 sampling occasions, and 75 sites and 5 sampling occasions due to memory limitations.
†We did not run simulation combinations with 25 sites due to memory limitations.
‡Number of sites = percentage of area sampled, because each site = 1% of area.
Average occupancy probability RBIAS was positive for all rare species and close to zero for abundant and common species. Similarly, accuracy increased with increased percentage of sampled area for rare species (on average, ~11% RRMSE decrease for each additional 5% of area sampled, although not necessarily true for all percentages of area sampled), but was the same for abundant and common species across all superpopulation size combinations (Fig. 3, see Figs S7 and S8, Supporting information). Average detection probability RBIAS of all species decreased with increased sampling occasions across all superpopulation size combinations (see Fig. S9, Supporting information). RBIAS was positive for all simulation combinations and approached zero with increased sampling occasions at a decreasing rate of ~33% with each additional sampling occasion, although this decline is not apparent for all sampling occasions. Detection probability accuracy increased with increased sampling occasions across all superpopulation size combinations (Fig. 4).

**SIMULATION STUDY: SCENARIO 2**

Under Scenario 2, average detection probability RBIAS (see Fig. S10, Supporting information) decreased (approaching zero) with increased sampling occasions and was positive. The pattern of average occupancy probability RBIAS (see Fig. S11, Supporting information) was the same as Scenario 1 across percentage of area sampled and number of sampling occasions for all species. Average occupancy probability RBIAS was positive for rare species and close to zero for abundant and common species. Species richness RBIAS (see Fig. S12, Supporting information) decreased with increased sampling occasions and slightly decreased with more sampled area. RBIAS converged to zero with increased sampling occasions (~10) and was positively biased after 10 sampling occasions. Patterns of average RRMSE for detection probability, occupancy probability and species richness (see Figs S13–15, Supporting information) were the same as Scenario 1. However, we did not achieve the same level of average RRMSE for detection probability and species richness as Scenario 1, even after 11 sampling occasions.

**OPTIMIZATION**

Finally, to illustrate the last optimization process steps, the species richness optimal study design from Scenario 1 required 5 sampling occasions and 10% of area sampled (Fig. 5a). The optimal design for Scenario 2, where simulations were based on our avian study hyperprior means and variations, required 9 sampling occasions and 10% of area sampled (Fig. 5b). Since the only variation in average occupancy probability RRMSE was with rare species, we optimized only over rare species occupancy probability. The rare species occupancy probability optimal study design was to sample 25% of the area over 3 sampling occasions under Scenario 1 (Fig. 6a) and 25% of the area over 2 sampling occasions (Fig. 6b) from Scenario 2. The detection probability optimal study design for Scenario 1 was similar to that for species richness with 5 sampling
occasions and 15% of the area sampled (Fig. 7a) and 11 sampling occasions and 5% of the area sampled (Fig. 7b) from Scenario 2. Optimal designs for these scenarios differed by number of sampling occasions for occupancy probability and species richness, but differed by area sampled and number of sampling occasions for average detection probability.

**Discussion**

Researchers and managers require cost-effective study designs to acquire reliable data. Such designs often require balancing trade-offs between number of sample sites, number of sampling occasions, field methodologies and resulting parameter estimate accuracy. We found that increasing number of sample sites and/or sampling occasions improved bias and accuracy for species richness, occupancy probability and detection probability estimates. However, we noted some key differences between occupancy probability, species richness and detection probability. Frequentist statistical properties for species richness and detection probability were influenced more by number of sampling occasions than number of sites. Statistical properties for occupancy probability, and specifically for rare species occupancy, were influenced more by percentage of area sampled. These results suggest species richness statistical properties are driven more by detection than by occupancy probability. Single-species occupancy studies document similar patterns (Field, Tyre & Possingham 2005; MacKenzie & Royle 2005), suggesting that some design properties may be similar between single-species and multi-species models.

Simulations using single-species occupancy models indicate bias is dependent on detection probability, number of sampling occasions, number of sites, occupancy probability and other parameters related to colonization and persistence (Mckann, Gray & Thogmartin 2013). Some general recommendations for single-species occupancy designs include increasing number of sites instead of sampling occasions per site when detection probabilities are high and increasing sampling occasions per site as detection probabilities decrease (Tyre et al. 2003). Bias can be decreased by ensuring the probability of at least one detection from $K$ sampling occasions at an occupied site is near 0.9 (Mckann, Gray & Thogmartin 2013), similar to the 0.85–0.95 range reported in MacKenzie & Royle (2005). In our empirical data simulations with Scenario 2, mean probability of detecting a species at least once over a season for all species at an occupied site approached 0.85 after 11 sampling occasions. In reality, 11 sampling occasions would extend the sampling period considerably. The required assumption of no change in occupancy during the study becomes less tenable as sampling period length increases, and detection probabilities may change considerably over a longer season due to changes in animal behaviour related to phenology. For example, many birds are most easily detected during the earlier stages of the breeding season, and detection probability is likely to decline if sampling extended to the latter parts of the breeding season. Scenario 2 indicated we achieved greater accu-

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racy for species richness and detection probability using a higher detection probability mean hyperprior. Detection probability could be increased using rigorous field methods, such as double observers (Nichols et al. 2000).

Some caution is needed with regard to number of sampling occasions for rare species occupancy, as small sample stochasticity may have influenced rare species occupancy optimization. Additionally, small sample stochasticity may have influenced species richness and detection probability optimization with number of sites. Optimization patterns were consistent with number of sampling occasions for species richness and detection probability and percentage of area covered for rare species occupancy for different species assemblages (25, 50, 100 species) (See Figs S16–18, Supporting information), but caution is needed when making inference on other species assemblages.

Application of our results is largely restricted to our study areas. Application of our approach, however, can extend to other situations. To make simulations more broadly applicable, general guidelines are desirable based on >2 avian data sets or a broader parameter space than our simulations. Optimal study designs resulting from empirical estimates in Scenario 2 differed from those resulting from the more general Scenario 1. For species richness and detection probability, the optimal number of sampling occasions from Scenario 2 was almost double the optimal number of sampling occasions from Scenario 1. However, for rare species, the optimal number of sampling occasions was nearly identical to the optimal number of sampling occasions under Scenario 1. For species richness and rare species occupancy probability, the area sampled was identical to Scenario 1, but was reduced for detection probability. Based on these comparisons, we recommend increasing the number of sampling occasions as much as possible within the sampling season when detection probability per sampling occasion is low.

Our simulations were not an exhaustive set of study design combinations, and the number of simulation iterations was low for robust frequentist summaries. This low number of iterations could affect error variance among iterations of each simulation combination. If the error variance among iterations was greater than the error variance among simulation combinations, this could affect inference on optimal study designs. Variation among iterations may be reduced with increased iterations. Additionally, studies with real animals may require slightly more sampling occasions and/or sites because real data are unlikely to conform to all parametric assumptions from simulated data. We suggest practitioners look at general patterns for optimal designs from our simulation combinations instead of specific design recommendations.

Although beyond the scope of this paper, habitat configuration (random versus clumped) and the relationship of avian detection and occupancy probabilities with habitat configuration warrant further work. Our results should be used with caution in highly heterogeneous areas, since we assumed random habitat allocation across the landscape. For example, rare species occupancy is likely to increase with clumped habitat, whereas common species occupancy may increase with dispersed habitat or be similar to occupancy in clumped habitat. Optimal study design may vary among landscapes depending on habitat composition and configuration. We also may be able to increase overall detection probabilities with fewer sampling occasions using a double-observer approach (Nichols et al. 2000), although the cost-efficiency of adding another observer while reducing the number of sampling occasions should be evaluated. In addition, we could explore hybrid designs with some sites sampled for more sampling occasions, while sampling occasions for rare species are kept to a minimum.

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some sites for fewer sampling occasions. This could allow for more sites sampled within fixed project cost, allowing for better rare species occupancy probability estimates. This is similar to the double sampling approach (MacKenzie & Royle 2005), but instead of a portion of sites sampled once they would be sampled at least twice so detection and occupancy probability are estimable within the occupancy model. Hybrid designs could include other designs suited for rare species [e.g. adaptive sampling (Thompson 1992), two-phase adaptive approaches (Pacifici, Dorazio & Conroy 2012)].

Management implications

People work with fixed and limited budgets, whether for research or management. Given budget constraints, study designs must be cost-efficient while providing reliable knowledge. Our results indicate the need to ensure adequate sampling of rare species and demonstrate that optimal design features differ among statistical parameters and between rare and common species. Our approach allows researchers and managers to better understand trade-offs between increasing sampling occasions versus sites relative to parameter statistical properties. These results and optimization process may assist with designing studies that adequately and efficiently monitor most species using a coarse-filter approach (e.g. Noss 1987), while focusing resources on a reduced number of species within a fine-filter approach. Optimal design issues are important for implementing monitoring programmes that meet objectives given limited funds.
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Supporting Information

Additional Supporting Information may be found in the online version of this article.

Appendix S1. Methodological details for avian community data sets.

Appendix S2. PyMC computer code.

Fig. S1. Geweke plot of z-scores for one replicate of the simulation-MCMC process.

Fig. S3. RBIAS of species richness from the Bayesian hierarchical multi-species single-season simulation study.

Fig. S4. RBIAS of occupancy probability for 25 species in the supercommunity from the Bayesian hierarchical multi-species single-season simulation study.
Fig. S5. RBIAS of occupancy probability for 50 species in the supercommunity from the Bayesian hierarchical multi-species single-season simulation study.

Fig. S6. RBIAS of occupancy probability for 100 species in the supercommunity from the Bayesian hierarchical multi-species single-season simulation study.

Fig. S7. RRMSE of occupancy probability for 50 species in the supercommunity from the Bayesian hierarchical multi-species single-season simulation study.

Fig. S8. RRMSE of occupancy probability for 100 species in the supercommunity from the Bayesian hierarchical multi-species single-season simulation study.

Fig. S9. RBIAS of detection probability from the Bayesian hierarchical multi-species single-season simulation study.

Fig. S10. RBIAS of detection probability from the Bayesian hierarchical multi-species single-season simulation study from Scenario 2.

Fig. S11. RBIAS of occupancy probability from the Bayesian hierarchical multi-species single-season simulation study from Scenario 2.

Fig. S12. RBIAS of species richness from the Bayesian hierarchical multi-species single-season simulation study from Scenario 2.

Fig. S13. RRMSE of detection probability from the Bayesian hierarchical multi-species single-season simulation study from Scenario 2.

Fig. S14. RRMSE of occupancy probability from the Bayesian hierarchical multi-species single-season simulation study Scenario 2.

Fig. S15. RRMSE of species richness from the Bayesian hierarchical multi-species single-season simulation study Scenario 2.

Fig. S16. Species richness optimization from the Bayesian hierarchical multi-species single-season simulation study based on avian community data sets from Arizona, USA for different species assemblages.

Fig. S17. Occupancy probability of rare species optimization from the Bayesian hierarchical multi-species single-season simulation study based on avian community data sets from Arizona, USA for different species assemblages.

Fig. S18. Detection probability optimization from the Bayesian hierarchical multi-species single-season simulation study based on avian community data sets from Arizona, USA for different species assemblages.