Measures of Precision
Overview

• How to quantify uncertainty
• Why variance is important
• Components of variation in distance sampling
• Controlling variance
• Estimating variance
  • Analytic
  • Bootstrap
• Confidence Intervals
How do estimates behave?

Consider an artificial population

\[ D = 500 \text{ per unit}^2 \text{ (no density gradient)} \]

Design: 5 transects equally-spaced

(w=0.05)

Results:

\[ n = 140 \]

\[ \hat{f}(0) = 34.6 \]

\[ \hat{D} = 484.4 \]
How do estimates behave?

Consider a duplicate survey
  - Same population model
  - Same survey design (with a new random start point)

Results:
  \[ n = 139 \]
  \[ \hat{f}(0) = 37.6 \]
  \[ \hat{D} = 522.1 \]
How do estimates behave?

Imagine repeating this process over and over, using the same survey design and a population drawn from the same density model.

Each survey will yield:

- A different value for $n$
- A different value for $\hat{f}(0)$
- A different value for $\hat{D}$
How do estimates behave?

What happens if we repeat this simulated survey 10,000 times?

We end up with distributions for $n, \hat{f}(0)$ and $\hat{D}$.
How do estimates behave?

We are interested in the **hypothetical long-run** behaviour of our estimator

\[
\hat{D} = \frac{n\hat{f}(0)}{2L}
\]

How variable are the estimates?
E.g. what is the variance of the distribution for \( \hat{D} \)?

What is the average value of the estimates?
E.g. is the distribution for \( \hat{D} \) centred on the truth?
Low precision = high variance = high uncertainty
Quantifying uncertainty

Different ways of measuring uncertainty:

1. **Variance** = the average squared difference from the mean (the inverse of precision)

   If the estimator for $D$ is unbiased, then

   $$Var[\hat{D}] = E[(\hat{D} - D)^2]$$

2. **Standard error** = the standard deviation of an estimator (i.e. the square root of estimator variance)

   $$Se[\hat{D}] = \sqrt{Var[\hat{D}]}$$
3. **Coefficient of Variation (CV)** = the standard error dived by the mean (i.e. a standardised version of the standard error)

\[
CV[\hat{D}] = \frac{Se[\hat{D}]}{E[\hat{D}]}
\]

Useful for comparing variances when the scale and/or the units of measurement differ

E.g. consider two variables: X has mean = 100 and variance = 400, Y has mean = 1 and variance = 0.04

\[
CV[X] = \frac{\sqrt{400}}{100} = \frac{20}{100} = 0.2 = 20\%
\]

\[
CV[Y] = \frac{\sqrt{0.04}}{1} = \frac{20}{100} = 0.2 = 20\%
\]
Quantifying uncertainty

4. **Confidence Interval (CI)** = a range of plausible values for the truth

Calculations are based on variance

Different ways to calculate CIs, depending on the data, e.g.

*Normal*

*Lognormal (available in Distance)*

*Bootstrap (available in Distance)*

More about CIs later...
Why is variance important?

• In a real survey, we use an estimator and the survey data to produce a single estimate for $D$

• If the estimator variance is low, then individual estimates are more likely to be close to the truth (assuming low bias)

• If estimator variance is high, then individual estimates are more likely to be far from the truth

• For reliable results, we want estimators with LOW variance (and low bias!)
We can break down the familiar distance sampling density estimator (for line transects with no clusters) into three components:

\[ \hat{D} = \frac{n\hat{f}(0)}{2L} = \frac{1}{2} \times \frac{n}{L} \times \hat{f}(0) \]

- **Detection function**
- **Encounter rate**
- **Constant (no variance)**
Variance by components

We can calculate variance measures separately for each component

<table>
<thead>
<tr>
<th></th>
<th>( n/L )</th>
<th>( \hat{f}(0) )</th>
<th>( \hat{D} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mean</td>
<td>26.1</td>
<td>38.5</td>
<td>500.6</td>
</tr>
<tr>
<td>Se</td>
<td>2.27</td>
<td>2.71</td>
<td>56.34</td>
</tr>
<tr>
<td>CV</td>
<td>8.69 %</td>
<td>7.04 %</td>
<td>11.26 %</td>
</tr>
</tbody>
</table>
Variance by components

• The variance of $\hat{D}$ is affected by the variance of its components.
• If the variance of $n$ is high, then the variance of $n/L$ will be high and the variance of $\hat{D}$ will be high.
• Similarly, if the variance of $\hat{f}(0)$ is high then the variance of $\hat{D}$ will be high.
• So for reliable estimates, we want $\text{Var}[n/L]$ and $\text{Var}[\hat{f}(0)]$ to be low.
## Variance by components

Distance provides several variance measures for each component.

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Point Estimate</th>
<th>Standard Error</th>
<th>Percent Coef. of Variation</th>
<th>95% Percent Confidence Interval</th>
</tr>
</thead>
<tbody>
<tr>
<td>f(0)</td>
<td>1.5726</td>
<td>0.19139</td>
<td>12.17</td>
<td>1.2304 2.0102</td>
</tr>
<tr>
<td>p</td>
<td>0.42391</td>
<td>0.51589E-01</td>
<td>12.17</td>
<td>0.33165 0.54185</td>
</tr>
<tr>
<td>ESW</td>
<td>0.63587</td>
<td>0.77383E-01</td>
<td>12.17</td>
<td>0.49747 0.81277</td>
</tr>
<tr>
<td>n/L</td>
<td>0.80579E-01</td>
<td>0.25990E-01</td>
<td>32.25</td>
<td>0.40601E-01 0.15992</td>
</tr>
<tr>
<td>DS</td>
<td>0.63361E-01</td>
<td>0.21843E-01</td>
<td>34.47</td>
<td>0.31088E-01 0.12914</td>
</tr>
<tr>
<td>E(S)</td>
<td>2.0143</td>
<td>0.20292</td>
<td>10.07</td>
<td>1.6433 2.4692</td>
</tr>
<tr>
<td>D</td>
<td>0.12763</td>
<td>0.45838E-01</td>
<td>35.92</td>
<td>0.61445E-01 0.26510</td>
</tr>
<tr>
<td>N</td>
<td>10849.</td>
<td>3896.4</td>
<td>35.92</td>
<td>5223.0 22534.</td>
</tr>
</tbody>
</table>
Encounter rate variance

The **encounter rate** = \( n/L \) = the number of detections per unit of distance

The variance of \( n/L \) is related to the variance of \( n \), and therefore to the variances of counts for individual transects.

Therefore, if counts from individual transects are highly variable the variance of \( n/L \) will also be high.

\[
\text{Var}[n] = \text{Var}[n_1] + \ldots + \text{Var}[n_k] \quad \text{assumes independence}
\]
Controlling variance

• We can use this knowledge of encounter rate variance to help design good surveys

• Three main ways we can reduce encounter rate variance:
  • Use systematic survey designs
  • Run transects parallel to density gradients
  • Use designs with several transects
Controlling variance

1. **Use systematic survey designs**

   These give lower variance than completely random designs

   More likely to give even coverage of the survey region
2. Run transects parallel to known density gradients  
i.e. perpendicular to gradient contours  
Lines are more likely to have similar encounter rates since each line will cover the full range in density
Controlling variance

3. **Use many lines (or points)**

   This will give good spatial coverage

   Using longer lines will also help to reduce variation between lines (because each transect will have a larger sample size)
Recap

- Density estimates will vary between (hypothetical) duplicate surveys.
- Density estimators with low bias and low variance are more reliable, since individual estimates are more likely to be close to the truth.
- High variance in the encounter rate and the fitted detection function will lead to high variance in $\hat{D}$.
- Good survey design can help to lower the variance of $\hat{D}$ by reducing encounter rate variance.
Estimating variance

• So how do we **measure** the variance?

• In reality we rarely know the true variance of our estimator, and we can’t carry out 1000s of real surveys...

• What we need to do is **estimate** the variance using the data from a single survey

• Two methods:
  • Analytic
  • Bootstrap
Estimating variance – Analytic

We can describe the relationship between the variance of $\hat{D}$ and the variance of its components more formally using a useful approximation known as the **Delta method**

\[
\left\{cv(\hat{D})\right\}^2 = \left\{cv\left(\frac{n}{L}\right)\right\}^2 + \left\{cv(\hat{f}(0))\right\}^2
\]

Rule: when two or more components are multiplied together, **squared CVs add**
Estimating variance – Analytic

We can check this approximation works using the results of our simulation,

\[
\left\{ \text{cv}(\hat{D}) \right\}^2 = 0.1125^2 = 0.01266
\]

\[
\left\{ \text{cv}\left(\frac{n}{L}\right) \right\}^2 + \left\{ \text{cv}(f(0)) \right\}^2 = 0.0869^2 + 0.0704^2 = 0.01251
\]

We can rearrange the squared CV to get an estimate of the variance

\[
\text{var}(\hat{D}) \approx \left\{ \hat{D} \times \sqrt{\left\{ \text{cv}(\hat{D}) \right\}^2} \right\}^2
\]
Estimating variance – Analytic

• To estimate the variance of $\hat{D}$ we need to estimate the squared CVs of the components
• We therefore need estimates for the variances of $n/L$ and $\hat{f}(0)$
• The variance of $\hat{f}(0)$ can be estimated using standard methods (because its parameters are obtained via maximum likelihood)
• But $n/L$ is part of the data, not an estimate, and estimating its variance is more difficult...
Estimating variance – Analytic

- To estimate $\text{var}(n/L)$ we need to use data from the individual lines (or points).
- A minimum of 20 replicate lines (or points) is recommended for obtaining a reliable estimate of encounter rate variance.
- The (improved) formula used in Distance:

\[
\left\{ \text{cv} \left( \frac{n}{L} \right) \right\}^2 = \frac{k}{n^2 (k - 1)} \sum_{i=1}^{k} \ell_i^2 \left( \frac{n_i}{\ell_i} - \frac{n}{L} \right)^2
\]

- $k =$ number of lines
- $\ell_i =$ effort for line $i$
- $n_i =$ count for line $i$
Estimating variance – Analytic

• Note that the formula used in Distance assumes independently arranged lines.
• It therefore tends to overestimate encounter rate variance for systematic designs (for which there are no analytic variance estimators).
• Stratification-based methods can help to remove this bias (see later lecture).
• Highlights the difference between the true (and unknown) variance and our ability to estimate it.
Estimating variance – Analytic

Three options in Distance:

1. Use the formula we have just seen
2. Assume $\text{var}(n) = n$ (last resort)
3. Assume $\text{var}(n) = \theta n$ (slightly better last resort)
## Estimating variance – Analytic

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Point Estimate</th>
<th>Standard Error</th>
<th>Percent Coef. of Variation</th>
<th>95% Percent Confidence Interval</th>
</tr>
</thead>
<tbody>
<tr>
<td>f(0)</td>
<td>1.5726</td>
<td>0.19139</td>
<td>12.17</td>
<td>1.2304 – 2.0102</td>
</tr>
<tr>
<td>p</td>
<td>0.42391</td>
<td>0.51589E-01</td>
<td>12.17</td>
<td>0.33165 – 0.54185</td>
</tr>
<tr>
<td>ESW</td>
<td>0.63587</td>
<td>0.77383E-01</td>
<td>12.17</td>
<td>0.49747 – 0.81277</td>
</tr>
<tr>
<td>n/L</td>
<td>0.80579E-01</td>
<td>0.25990E-01</td>
<td>32.25</td>
<td>0.40601E-01 – 0.15992</td>
</tr>
<tr>
<td>DS</td>
<td>0.63361E-01</td>
<td>0.21843E-01</td>
<td>34.47</td>
<td>0.31088E-01 – 0.12914</td>
</tr>
<tr>
<td>E(S)</td>
<td>2.0143</td>
<td>0.20292</td>
<td>10.07</td>
<td>1.6433 – 2.4692</td>
</tr>
<tr>
<td>D</td>
<td>0.12763</td>
<td>0.45838E-01</td>
<td>35.92</td>
<td>0.61445E-01 – 0.26510</td>
</tr>
<tr>
<td>N</td>
<td>10849 .</td>
<td>3896.4</td>
<td>35.92</td>
<td>5223.0 – 22534 .</td>
</tr>
</tbody>
</table>

### Measurement Units

- **Density**: Numbers/Sq. nautical mi
- **ESW**: nautical miles

### Component Percentages of Var(D)

- **Detection probability**: 11.5
- **Encounter rate**: 80.7
- **Cluster size**: 7.9

---

p and ESW are derived from 1/f(0), so these three share the same CV

Similarly, N and D always have the same CV
Estimating variance – Analytic

To find the relative contributions of each component we take the ratio of squared CVs.

E.g.

$$100\% \times \frac{\left\{cv(\hat{f}(0))\right\}^2}{\left\{cv(\hat{D})\right\}^2} = \text{The percentage relative contribution made by } f(0)$$

<table>
<thead>
<tr>
<th>Component</th>
<th>Typical values</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Line</td>
</tr>
<tr>
<td>Encounter rate</td>
<td>70-80%</td>
</tr>
<tr>
<td>Detection function</td>
<td>&lt;30%</td>
</tr>
</tbody>
</table>
### Estimating variance – Analytic

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Point Estimate</th>
<th>Standard Error</th>
<th>Percent Coef. of Variation</th>
<th>95% Percent Confidence Interval</th>
</tr>
</thead>
<tbody>
<tr>
<td>f(0)</td>
<td>1.5726</td>
<td>0.19139</td>
<td>12.17</td>
<td>1.2304 – 2.0102</td>
</tr>
<tr>
<td>p</td>
<td>0.42391</td>
<td>0.51589E-01</td>
<td>12.17</td>
<td>0.33165 – 0.54185</td>
</tr>
<tr>
<td>ESW</td>
<td>0.63587</td>
<td>0.77383E-01</td>
<td>12.17</td>
<td>0.49747 – 0.81277</td>
</tr>
<tr>
<td>n/L</td>
<td>0.80579E-01</td>
<td>0.25990E-01</td>
<td>32.25</td>
<td>0.40601E-01 – 0.15992</td>
</tr>
<tr>
<td>D</td>
<td>0.63361E-01</td>
<td>0.21843E-01</td>
<td>34.47</td>
<td>0.31088E-01 – 0.12914</td>
</tr>
<tr>
<td>N</td>
<td>0.12763</td>
<td>0.45838E-01</td>
<td>35.92</td>
<td>0.61445E-01 – 0.26510</td>
</tr>
</tbody>
</table>

**Measurement Units**

- **Density:** Numbers/Sq. nautical mi
- **ESW:** nautical miles

**Component Percentages of Var(D)**

- Detection probability: 11.5
- Encounter rate: 80.7
- Cluster size: 7.9

\[
\frac{12.17^2}{35.92^2} \times 100% = 32.25^2 / 35.92^2 \times 100%
\]
Estimating variance – Bootstrap

The bootstrap method works as follows:

1. Generate a new sample by repeatedly sampling from the original sample randomly and with replacement
   - some units from the original sample may appear more than once in the new sample (others might not appear at all)
   - each new sample must be the same size as the original sample
2. Calculate a density estimate using the new sample
3. Repeat steps 1 & 2 a large number of times (e.g. 999) to obtain multiple density estimates
Estimating variance – Bootstrap

• Works well if the original sample is large and representative
• The distribution of density estimates approximates the true distribution that we would (theoretically) get from duplicate surveys
• The variance of the bootstrap estimates can be used as an estimate of the true variance
• In Distance we resample the individual transects
Estimating variance – Bootstrap

For example, consider a survey with 12 replicate lines

- Bootstrap sample 1:
  - Transects: 5, 12, 1, 7, 6, 11, 7, 6, 9, 7, 11, 2
  - Density estimate $= D_1$

- Bootstrap sample 2:
  - Transects: 3, 4, 9, 1, 12, 7, 8, 11, 1, 3, 2, 12
  - Density estimate $= D_2$

- Do this B times and use the variance of the B density estimates as an estimate of $\text{var}(\hat{D})$. 
Estimating variance – Bootstrap

The usual option (samples = transects)

The number of bootstrap samples to use (test on a small number first to ensure all is properly set up)
Confidence Intervals

- Confidence intervals (CIs) give us a range of plausible values for the truth.
- Constructed using data from a single sample.
- If we were to carry out multiple surveys and construct 95% CIs from each survey, we would expect 95% of those CIs to contain the true value.
- To calculate CIs we need to know the shape of the distribution of estimates.
Confidence Intervals - Analytic

- Two choices:
  - **Normal**
    - symmetrical
    - easy to use
    - allows negative values
  - **Lognormal**
    - asymmetric (skewed)
    - trickier to use
    - typically higher interval limits
    - does not allow negative values
Distance uses 95% lognormal CIs

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Point Estimate</th>
<th>Standard Error</th>
<th>Percent Coef. of Variation</th>
<th>95% Percent Confidence Interval</th>
</tr>
</thead>
<tbody>
<tr>
<td>f(0)</td>
<td>1.5726</td>
<td>0.19139</td>
<td>12.17</td>
<td>1.2304 2.0102</td>
</tr>
<tr>
<td>p</td>
<td>0.42391</td>
<td>0.51589E-01</td>
<td>12.17</td>
<td>0.33165 0.54185</td>
</tr>
<tr>
<td>ESW</td>
<td>0.63587</td>
<td>0.77383E-01</td>
<td>12.17</td>
<td>0.49747 0.81277</td>
</tr>
<tr>
<td>n/L</td>
<td>0.80579E-01</td>
<td>0.25990E-01</td>
<td>32.25</td>
<td>0.40601E-01 0.15992</td>
</tr>
<tr>
<td>DS</td>
<td>0.63361E-01</td>
<td>0.21843E-01</td>
<td>34.47</td>
<td>0.31088E-01 0.12914</td>
</tr>
<tr>
<td>E(S)</td>
<td>2.0143</td>
<td>0.20292</td>
<td>10.07</td>
<td>1.6433 2.4692</td>
</tr>
<tr>
<td>D</td>
<td>0.12763</td>
<td>0.45838E-01</td>
<td>35.92</td>
<td>0.61445E-01 0.26510</td>
</tr>
<tr>
<td>N</td>
<td>10849.</td>
<td>3896.4</td>
<td>35.92</td>
<td>5223.0 22534.</td>
</tr>
</tbody>
</table>

\[
\left( \frac{\hat{D}}{C}, \hat{D} \times C \right) \quad C = \exp \left[ 1.96 \sqrt{\ln \left( 1 + \left( cv(\hat{D}) \right)^2 \right)} \right]
\]
Confidence Intervals – Bootstrap

We can use the bootstrap estimates to construct CIs for the true density in two ways:

**Parametric**
Use the lognormal CI method with the bootstrap estimate of variance instead of the analytic estimate

**Non-parametric**
Place the bootstrap estimates in order of increasing size and use percentiles as the CI limits (e.g. for a 95% CI using 999 bootstrap estimates, take the 25th estimate as the lower limit and the 975th estimate as the upper limit)
Confidence Intervals – Bootstrap

Both options are provided in Distance

<table>
<thead>
<tr>
<th></th>
<th>Estimate</th>
<th>%CV</th>
<th>#</th>
<th>df</th>
<th>95% Confidence Interval</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>0.20906E-01</td>
<td>38.14</td>
<td>999</td>
<td>19.43</td>
<td>0.96777E-02 0.45162E-01</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>0.12166E-01 0.41557E-01</td>
</tr>
<tr>
<td></td>
<td>0.39125E-01</td>
<td>42.24</td>
<td>999</td>
<td>23.93</td>
<td>0.16953E-01 0.90294E-01</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>0.22020E-01 0.81797E-01</td>
</tr>
<tr>
<td></td>
<td>27987.</td>
<td>42.24</td>
<td>999</td>
<td>23.93</td>
<td>12127. 64589.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>15752. 58511.</td>
</tr>
</tbody>
</table>

Note: Confidence interval 1 uses bootstrap SE and log-normal 95% intervals.
Interval 2 is the 2.5% and 97.5% quantiles of the bootstrap estimates.

Option 1 (parametric)

Option 2 (non-parametric)
Other advantages of the bootstrap

**Ambivalent model fit**
E.g. different detection functions can be fitted to each bootstrap resample if it is difficult to choose between competing models (model uncertainty is therefore incorporated into the bootstrap density estimates)

**Checking independence of components**
If the bootstrap and analytical CIs are very different, then the ‘squared CVs add’ rule may have been violated (i.e. due to non-independence of the components of the density estimator – a necessary assumption for this approximation to work well)
Further reading

• Section 3.6 of Buckland et al. (2001) Introduction to Distance Sampling

• Sections 6.3.1.2 (lines) and 6.3.2.2 (points) of Buckland et al. (2015) Distance Sampling: Methods and Applications