

## A COMPARISON OF INITIAL STATISTICAL CATCH-AT-AGE AND CATCH-AT-LENGTH ASSESSMENTS OF EASTERN ATLANTIC BLUEFIN TUNA

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### SUMMARY

*A concern associated with existing Atlantic bluefin tuna age-based assessments using VPA is that the catch-at-age data inputs are obtained by the cohort-slicing method, which is approximate and might introduce appreciable bias into the results. Current custom in such circumstances is rather to fit the assessment model directly to the basic catch-at-length data available, under the assumption of invariance of the distributions of length-at-age of the fish over time, with statistical models used to formulate the likelihoods maximised in the model fitting process. Initial results are presented for a process of comparing the 2010 ICCAT SCRS VPA assessment of the eastern plus Mediterranean stock with first a statistical catch-at-age assessment approach which also uses the same cohort-sliced catch-at-age inputs, and then a statistical catch-at-length method which fits instead to catch-at-length distributions. Spawning biomass estimates for both the statistical catch-at-age and -at-length analyses are appreciably larger than for the corresponding VPA assessment, which suggests that the specifications of the relationships between the fishing mortality on the plus group and that on immediately younger ages in the VPA merit reconsideration.*

### RÉSUMÉ

*Les évaluations existantes du thon rouge de l'Atlantique basées sur l'âge et utilisant la VPA suscitent une préoccupation, à savoir que les données d'entrée de prise par âge sont obtenues par la méthode de découpage des cohortes, qui est approximative et pourrait introduire des biais appréciables dans les résultats. Dans ces circonstances, il est d'usage d'ajuster le modèle d'évaluation directement aux données de prise par taille basiques qui sont disponibles, sous le postulat d'invariance des distributions de longueur par âge du poisson dans le temps, les modèles statistiques étant utilisés pour formuler les vraisemblances maximisées dans le processus d'ajustement du modèle. Les résultats initiaux sont présentés pour un processus de comparaison de l'évaluation de la VPA réalisée par le SCRS de l'ICCAT en 2010 du stock de l'Est et de la Méditerranée avec d'abord une approche d'évaluation statistique de prise par âge qui utilise aussi les mêmes entrées de prise par âge découpées en cohortes, et ensuite une méthode statistique de prise par taille qui s'ajuste plutôt aux distributions de prise par taille. Les estimations de la biomasse reproductrice à la fois pour les analyses statistiques de prise par âge et de prise par taille sont nettement plus grandes que pour l'évaluation de la VPA correspondante, ce qui suggère que les spécifications des relations entre la mortalité par pêche du groupe plus et celle des âges immédiatement plus jeunes dans la VPA méritent d'être réexaminées.*

### RESUMEN

*Una inquietud asociada con las evaluaciones basadas en la edad del atún rojo existente realizadas mediante VPA es que los datos de entrada de captura por edad se obtienen mediante el método de separación de cohortes, que es aproximativo y puede introducir sesgos notables en los resultados. Lo que se suele hacer en estas circunstancias es ajustar el modelo de evaluación directamente a los datos básicos de captura por talla disponibles, partiendo del supuesto de no variación de la distribución de talla por edad de los peces en el tiempo, utilizando modelos estadísticos para formular las verosimilitudes maximizadas en el proceso de ajuste del modelo. Se presentan los resultados iniciales para un proceso de comparación de la evaluación VPA del SCRS de ICCAT de 2010 del stock del Este y Mediterráneo con un enfoque de evaluación estadístico de captura por edad que utiliza las mismas entradas de captura por edad con separación de cohortes y posteriormente con un método estadístico de captura por talla que se ajusta a distribuciones de captura por talla. Las estimaciones de la biomasa reproductora de los análisis estadísticos de captura por edad y de captura por talla son*

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*notablemente superiores a las estimaciones de la evaluación correspondiente VPA, lo que sugiere que se tienen que volver a considerar las especificaciones de las relaciones entre la mortalidad por pesca en el grupo plus y las edades inmediatamente inferiores en el VPA.*

#### KEYWORDS

*Bluefin tuna, stock assessment, high seas fisheries, size distribution, population dynamics*

## 1. Introduction

The longer term objective of this work is the development of a two-stock assessment of the North Atlantic bluefin tuna population which takes mixing between the fish of western and of eastern origin into account, in particular by using new information from electronic tags and from otolith microchemistry in the model fitting process (i.e. similar to the model developed by Nathan *et al.* 2011). This should provide a more realistically based assessment of the bluefin tuna in the North Atlantic (and Mediterranean) and would also provide Operating Models for testing candidate Management Procedures for this resource (i.e. in the planned Management Strategy Evaluation, or MSE, process).

However a concern with that model, and indeed with the models used currently by ICCAT that assume separate stocks, is that they are fit to catch-at-age data derived using the rather coarse approach of cohort-slicing, which might be introducing considerable bias into the results. Given the increase in computing power that has become available over the most recent decade, current custom in such circumstances is rather to fit the assessment model directly to the basic catch-at-length data available, usually under the assumption of invariance of the distributions of length-at-age of the fish over time, which considerably simplifies the analysis. Rather than utilise VPA, which makes the assumption (the more poorly justified in cases where cohort-slicing is used to provide the catch-at-age values input) that the resultant catch-at-age values are error free, statistical models (Statistical Catch at Age, SCAA for age data or Statistical Catch at Length, SCAL when the length data are input directly) are used to formulate the likelihoods maximised in the model fitting process.

Thus the first step required in addressing the longer term objective for this work is the development of SCAL assessments for the western and eastern (plus Mediterranean) components of the fishery treated as separate stocks as in current ICCAT assessments. In this paper, initial results are presented by way of comparing one of the 2010 ICCAT SCRS VPA assessments (Run 13) of the eastern plus Mediterranean stock of North Atlantic Bluefin tuna (NABFT) with first two versions of a SCAA approach which also uses the same cohort-sliced catch-at-age inputs, and then a SCAL method which fits instead to catch-at-length distributions.

## 2. Data and Methods

The data utilised are documented in Appendix A. The choice of historic catch estimates that has been made is the same as used for the assessment option Run 13 (one of the preferred runs reported, here for the scenario without inflated catch) from the 2010 ICCAT assessment meeting (ICCAT, 2010).

The details of the SCAA and SCAL methodologies are provided in Appendix B, which also lists the values input for certain parameters for the associated models. Both SCAA and SCAL applications fit to the same data series for both CPUE and age (or length) information as did Run 13 of ICCAT (2010), and make the same assumption for values of (age-dependent) natural mortality (though see below).

Some of the specific choices made within these methodologies for the analyses presented here are simpler than may eventually prove optimal, in line with the initial nature of these analyses. To mention some of the more important, which will be subject to subsequent sensitivity investigation:

- The stock-recruitment form fit is of the Beverton-Holt type, but for practical purposes reflects expected recruitment as independent of spawning biomass through fixing steepness  $h = 0.98$ ). The standard deviation of the residuals of log recruitment about this relationship is assumed to have the value  $\sigma_R = 0.4$ .

- To assist stabilise estimation, the resource is assumed to be at its deterministic pre-exploitation equilibrium with the corresponding age structure at the start of the period considered (1950).
- Though some changes in selectivity at age/length over time have been introduced to improve fits to the catch-at-age/length data, the times of such changes have been restricted to occur outside periods for which the data are linked to catch rate series which serve as indices of abundance. This is (for the moment) to avoid the complications that otherwise arise as to how best to calibrate/normalise catchability  $q$  across such changes.
- Inverse variances for individual CPUE data points (generally provided by prior GLM standardisation analysis for each such series) are used as weights in the fitting procedure without allowance for additional variance, i.e. the associated uncertainty is taken to be dominated by sampling variability effects.
- Catch-at-age and catch-at-length contributions to the overall log-likelihood are downweighted by multiplicative factors of 0.1 and 0.05 respectively. This is necessary to take account of the non-independence of such data (fish of similar age or size tend to group together, so that the tuna caught in, for example, the same longline set do not constitute independent samples). However the magnitudes specified for these weights are somewhat arbitrary; the ratio of the length to the age weight is based on the fact that there are about twice as many length classes as age classes considered in the fitting process.

For the SCAL assessment, the distributions of length at age are assumed to be normal with CVs of 20% about their means (**Figure 1** shows the growth curve and the distributions of length-at-age used for the SCAL run).

### 3. Results

First attempts at fitting the SCAA model revealed a phenomenon familiar with similar applications to Southern Bluefin Tuna (SBT): there are too few very old/large fish in the catch to be consistent with the assumption that the longline fisheries (which generally take larger fish than the other components of the fishery) cannot be sampling these fish uniformly from the older part of the population, unless natural mortality increases very rapidly at older ages. For SBT (see CCSBT, 2009), a combination of a domed selectivity at age (selectivity decreasing with age at older ages) and natural mortality at age increasing at the oldest ages is used for base case assessments. Here two “extreme” alternatives have been considered for the SCAA implementations: “Increasing  $M$ ” (SCAA1) for which the longline selectivity remains flat at large ages, but  $M$  increases above age 15 (see **Table B1**), and “Decreasing  $S$ ” (SCAA2) where the longline selectivity may decrease from age 15. The extent of the increase or decrease is estimated in the model fitting procedure. For SCAL only the first of these options has been considered thus far.

A brief summary of key results for these three models is provided in **Table 1**, which includes values for the contributions of various data sources and penalties to the (penalised) log likelihood, as well as estimates of current depletion expressed in terms of spawning biomass. The brevity of presentation is deliberate at this stage: given the initial nature of these results, it would not be appropriate to focus on more than broad features at this time.

**Figure 2** compares the spawning biomass time series estimated for the three model implementations, and also shows the results from Run 13 of ICCAT (2010). All the new model runs estimate spawning biomasses substantially larger than does the VPA of Run 13; the larger values are for SCAA2, which is unsurprising because with domed shaped selectivity there is a large component of “cryptic” (low availability) older fish that are still alive, whereas the SCAA1 assessment treats these as dead.

In contrast, comparisons of recruitment time series in **Figure 3** show lesser differences, though the new model implementations all show generally higher recruitment over the last decade. The fluctuations in recruitment for the two SCAA runs manifest clearly high correlation with those for the Run 13 VPA, but the patterns differ for the SCAL assessment. Similarly patterns of residuals about the assumed effectively constant expected recruitment (see **Figure 4**) differ qualitatively for SCAL compared to SCAA: for both the former runs, recruitment estimates tend to be below average in the 1960’s and 1970’s, and above average in the 1990’s and early 2000’s, but any such pattern is much weaker for the SCAL run.

The fits to the various CPUE indices in **Figure 5** are not “bad”, given the evident noise in these data. Though the SCAA2 model provides an overall better fit to all the data (see the  $-\ell nL$  overall values in **Table 1**), note that this is through improving the fit to the fleet CAA data at the expense of the fit to the trends in the CPUE indices themselves, as readily evident from inspection of **Figure 5**.

**Figure 6** shows the estimated selectivity at age vectors for the two SCAA runs, together with their fits (which are generally good) to the age distribution proportions averaged over years, together with the dependence of natural mortality  $M$  on age for the two cases. Note that sharp increases in  $M$  and correspondingly sharp drops in selectivity are needed to fit the low proportions of older fish in the longline catches. The fits to the distributions of proportions of catch at length averaged over years under the SCAL model are similarly good (**Figure 7**). However bubble plots showing residuals to these fits by both year and age or length show some clear non-random patterns (**Figures 8 and 9** respectively).

#### 4. Discussion

There are many assumptions and value choices that have had to be made for these initial SCAA and SCAL assessment runs. Feedback from meeting participants on these, and on how they might be improved/rendered more reliable would be appreciated, particularly also to inform extension of this approach to a supposedly separate western stock.

Issues for possible further examination for this analysis for the east plus Mediterranean include:

- Allowing more flexibility in respect of variation over time of the selectivity at age and at length vectors to reduce the systematic trends in the residual bubble plots of **Figures 8 and 9**. For example random walk models allowing (but penalising) changes in selectivity over time, together with selection of age ranges over which to normalise selectivity to maintain a comparable catchability  $q$  across such changes (as for SBT in CCSBT, 2009), need to be pursued, Heavier penalties, or the use of parametric forms, need to be considered to provide smoother variation in selectivity with age or with length.
- Different functional forms for the decrease in longline selectivity at larger ages and increase in natural mortality at these ages need to be explored.
- Sensitivity to different weightings of the catch-at-age or -at-length data relative to the CPUE data in the log likelihood requires investigation.
- Sensitivity to the assumption of starting at pre-exploitation equilibrium in 1950 needs to be examined.
- Extension of the formulation to admit the possibility of errors in estimates of annual catches by different components of the fishery merits consideration.
- Attempts should be made through the fitting process to estimate  $M$  (at age), stock-recruitment steepness  $h$  and the standard deviation of length at age about the estimates provided by the growth curve. Note that the last reflects not only the actual variation, but also the consequences of the birth date for fish within each year-class being spread over a period of the year.
- Random effects models used to reflect and estimate the extent of variation in selectivity and recruitment variation, perhaps later extended to a full Bayesian estimation approach, should be explored.

However it seems unlikely that any of these factors would change a primary feature of the results thus far, which is the appreciably larger spawning biomasses suggested by these approaches compared to the conventional VPA approach used at present in ICCAT.

#### 5. Conclusion

Essentially the difference in spawning biomass estimates provided by the SCAA and SCAL approaches compared to those from the ICCAT VPA is a consequence of different relationships between the fishing mortality on the plus group and that on immediately younger ages. The justifications for the specifications utilised for the VPA in this respect are not strongly founded, and this work does suggest that they merit re-examination.

#### Acknowledgements

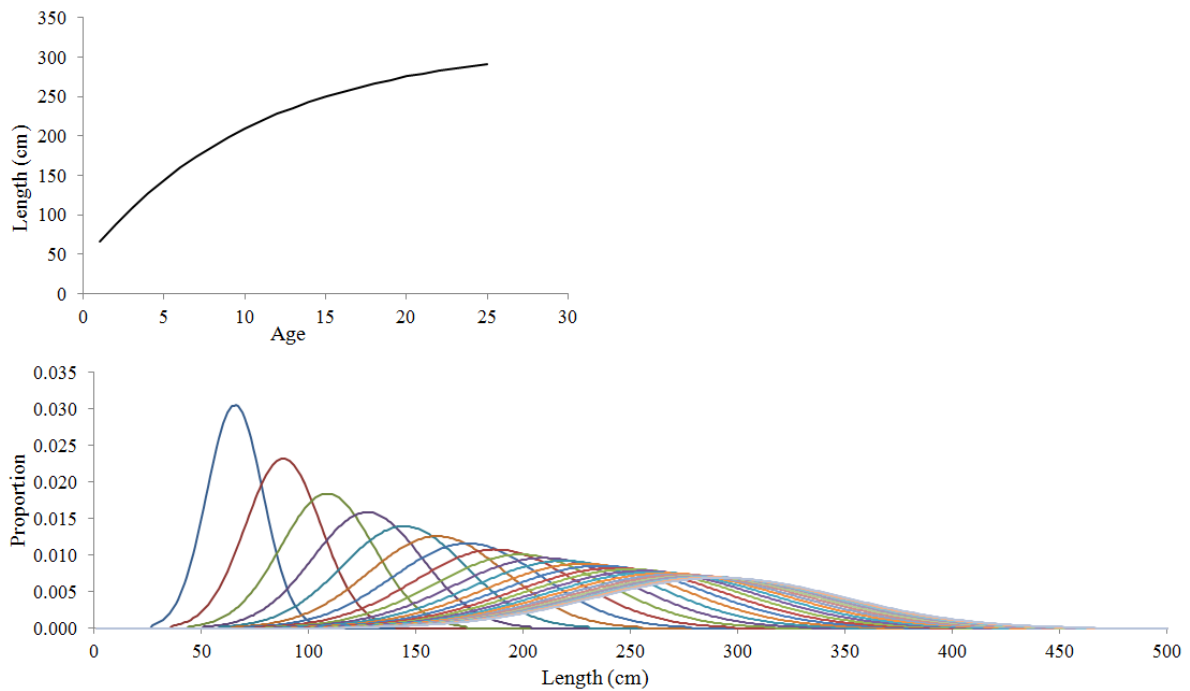
We thank Laurie Kell for assistance in providing the data used to us.

## References

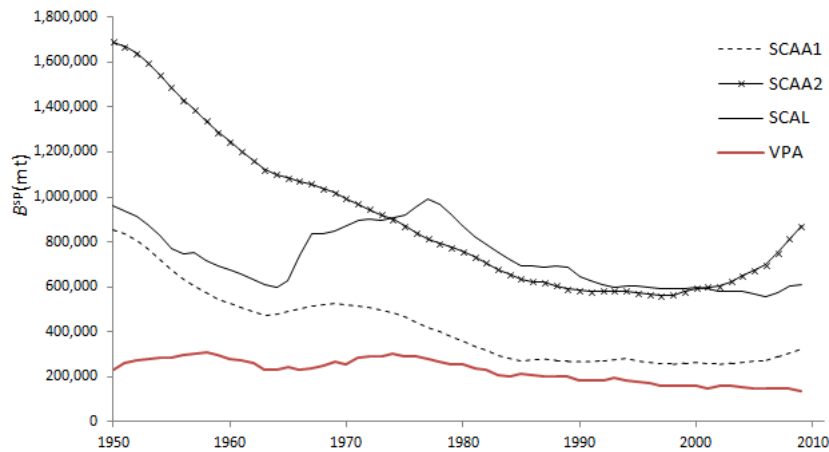
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**Table 1.** Results for the two SCAA and the SCAL assessments of this paper. See text for an explanation of the options for increasing natural mortality  $M$  or decreasing Japanese longline selectivity  $S$  with age at large ages. Biomass units are mt, and  $K^{sp}$  refers to the pre-exploitation equilibrium spawning biomass.

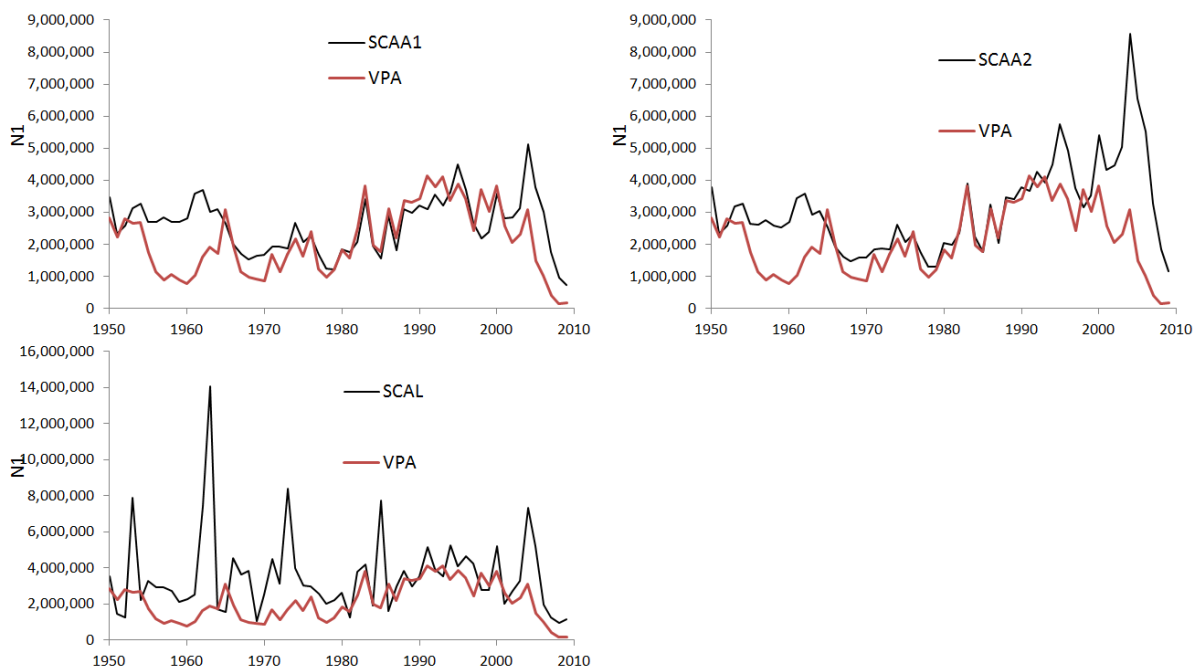
	SCAA1	SCAA2	SCAL
	Increasing $M$	Decreasing $S$	Increasing $M$
-lnL:overall	-9942.7	-9958.8	-4347.2
-lnL: CPUE	362.4	448.7	359.5
-lnL: fleet CAA/CAL	-9402.2	-9502.6	-4188.1
-lnL: index CAA/CAL	-941.2	-947.5	-610.8
-lnL: RecRes	38.2	42.6	57.4
Sel smoothing penalty	-	-	34.8
$K^{sp}$	856575	1690620	958953
$B^{sp}_{2009}$	322414	869822	612003
$B^{sp}_{2009}/K^{sp}$	0.38	0.51	0.64



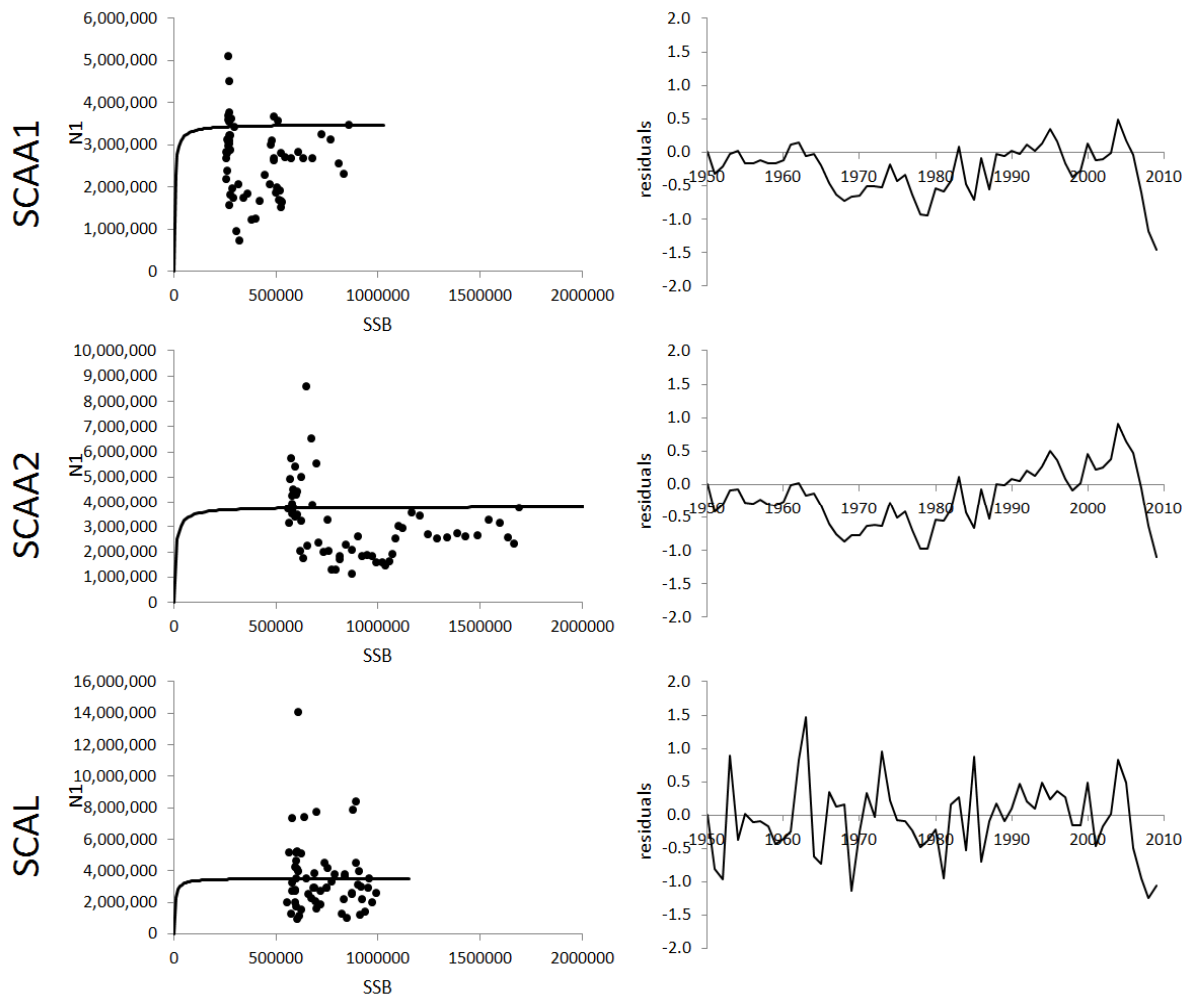
**Figure 1.** Growth curve and associated length-at-age distributions assumed.



**Figure 2.** Spawning biomass trajectories. The notation convention used here and below is that VPA refers to Run 13 from ICCAT (2010), SCAA1 is Statistical Catch at Age with increasing  $M$  at large ages, SCAA2 has Japanese longline selectivity dropping at large ages while  $M$  stays fixed, and SCAL is Statistical Catch at Length with  $M$  increasing at large ages as for SCAA1.

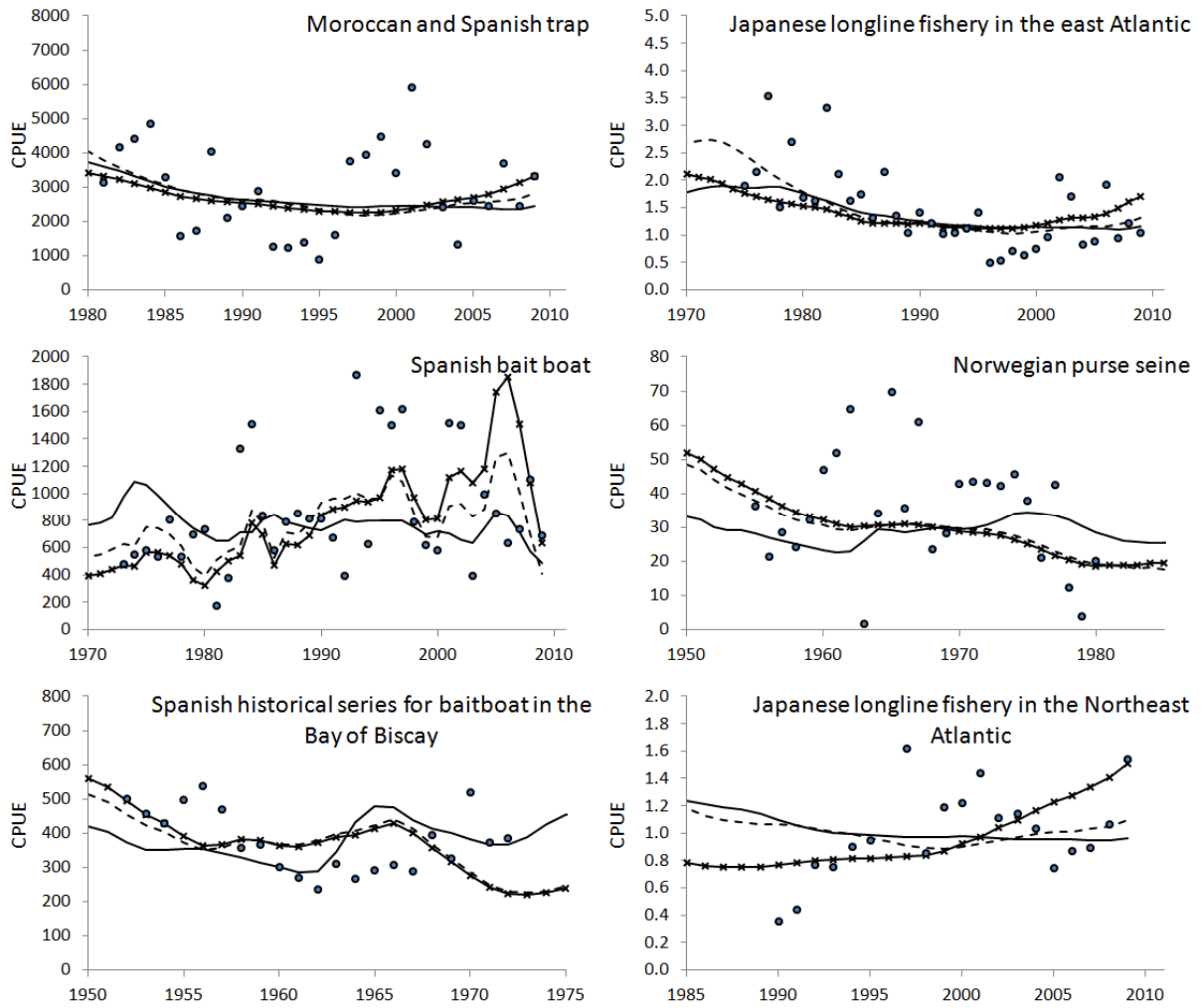


**Figure 3.** Recruitment (number of 1-year-olds,  $N_1$ ) trajectories for the four assessments.

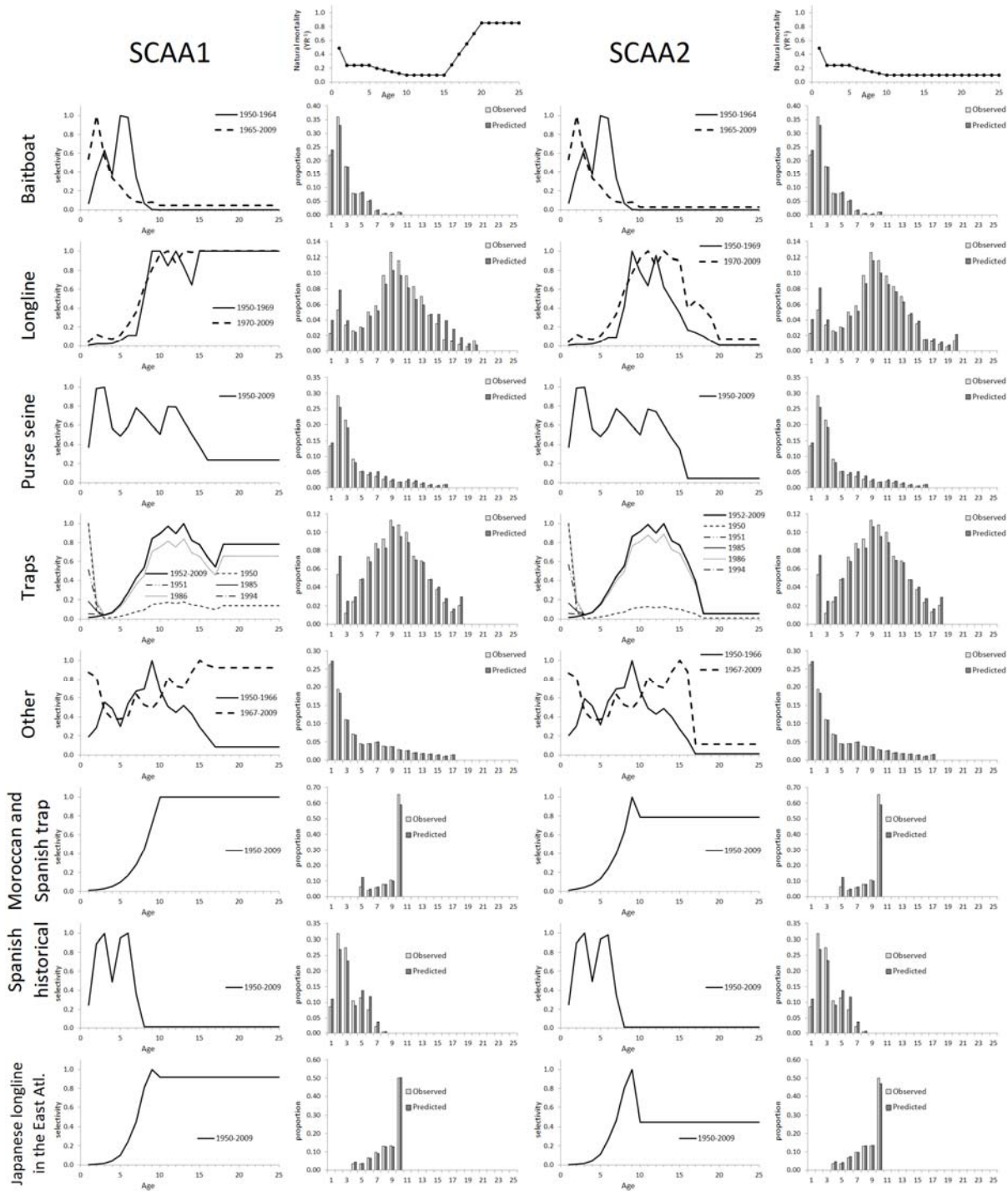


**Figure 4.** Stock-recruitment relationships (left-hand column) and time series of stock-recruitment residuals for the three new assessments..Spawning stock biomass (SSB) is in mt.

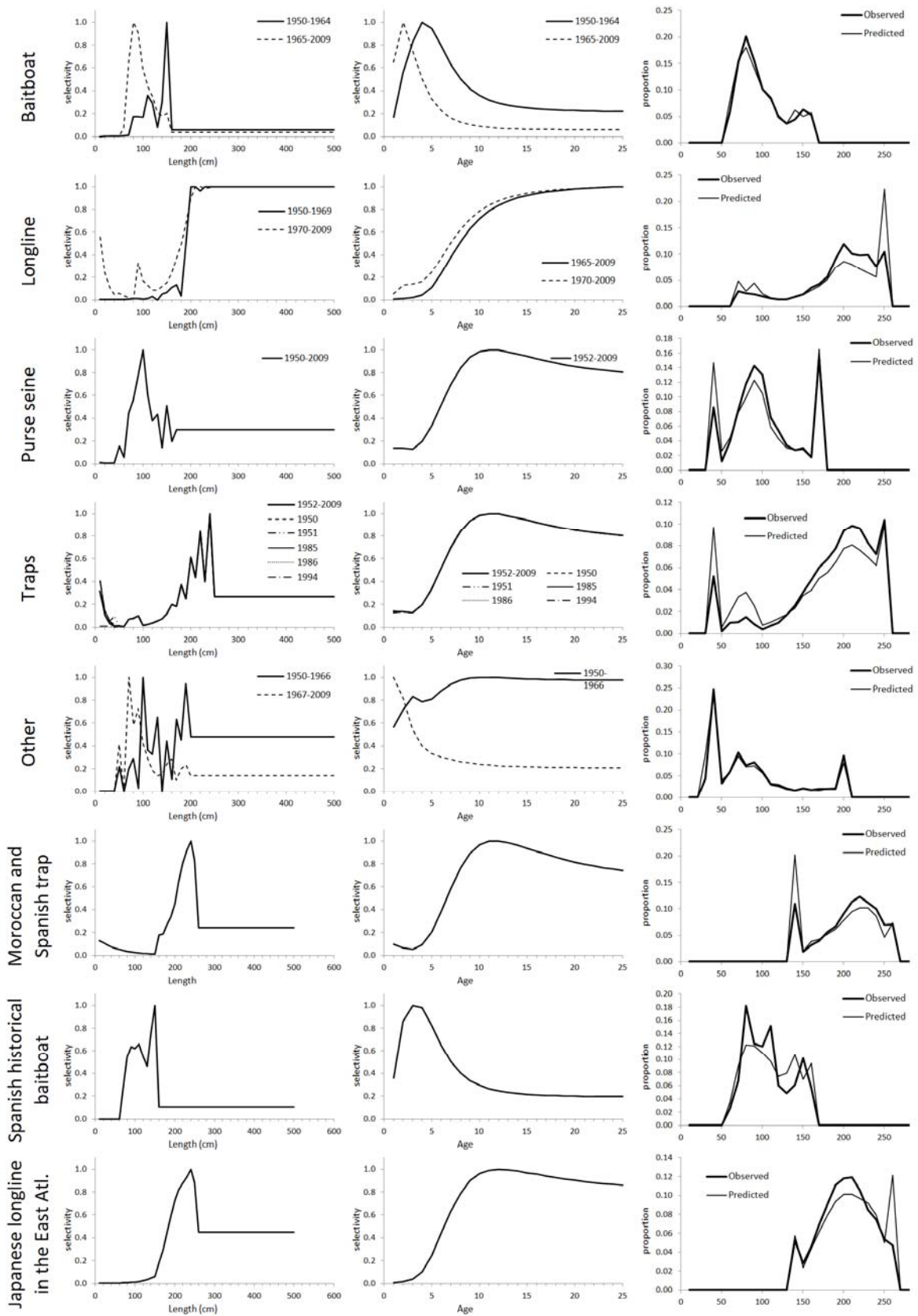




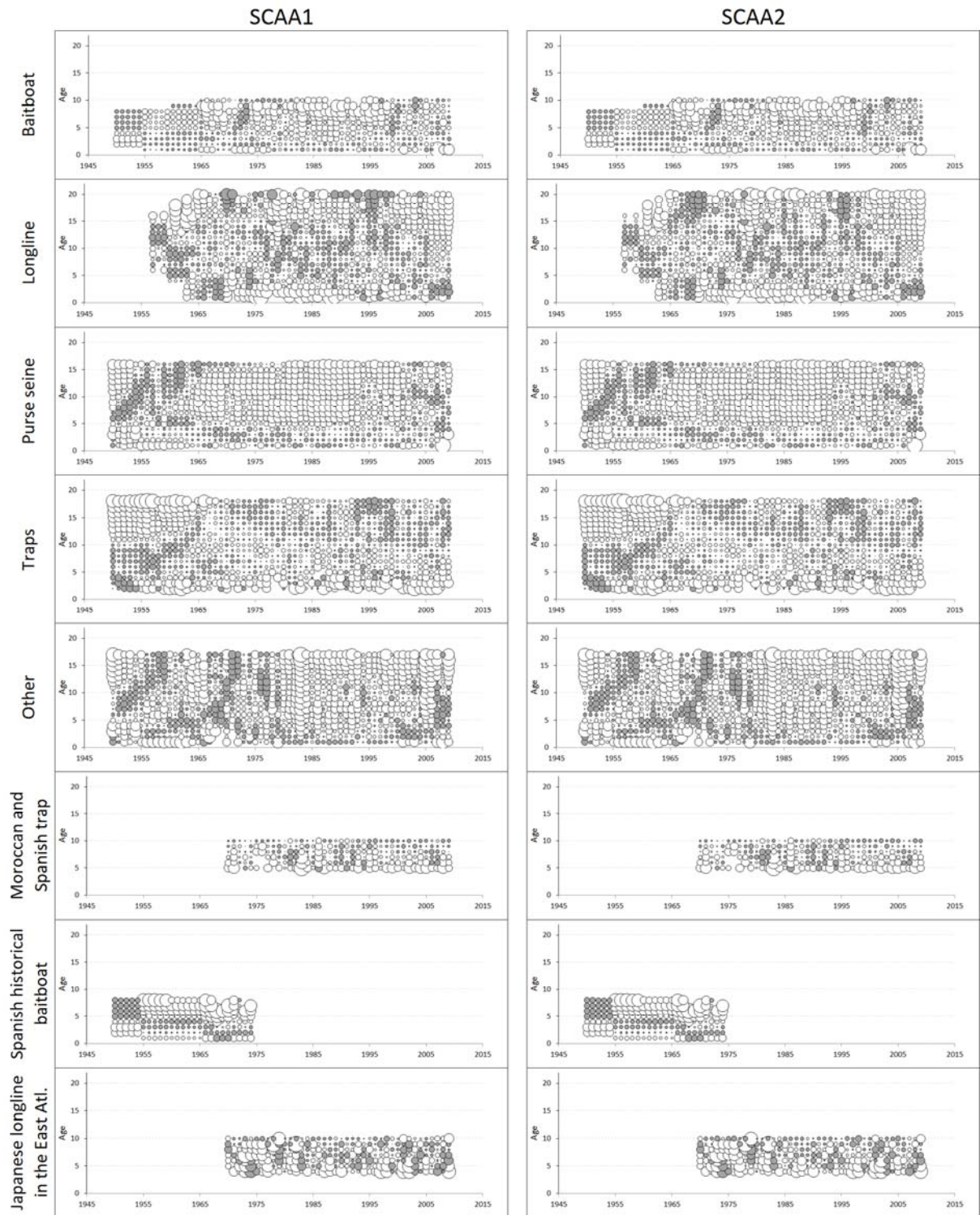
**Figure 5.** Fits of the new assessment models to the various CPUE series (dashed line=SCAA1, full line with crosses=SCAA2, full line=SCAL)



**Figure 6.** Estimated selectivities-at-age and fits to the CAA data (as averages over all the years with data available) for the SCAA1 (two left-hand columns) and SCAA2 (two right-hand columns) assessments. The input vectors for natural mortality at age for each assessment are shown opposite the title at the top of each column. Note that the first five rows refer to catches at age in the associated fisheries, whereas the final three rows relate to such catches associated with indices of abundance to which the model is fit.

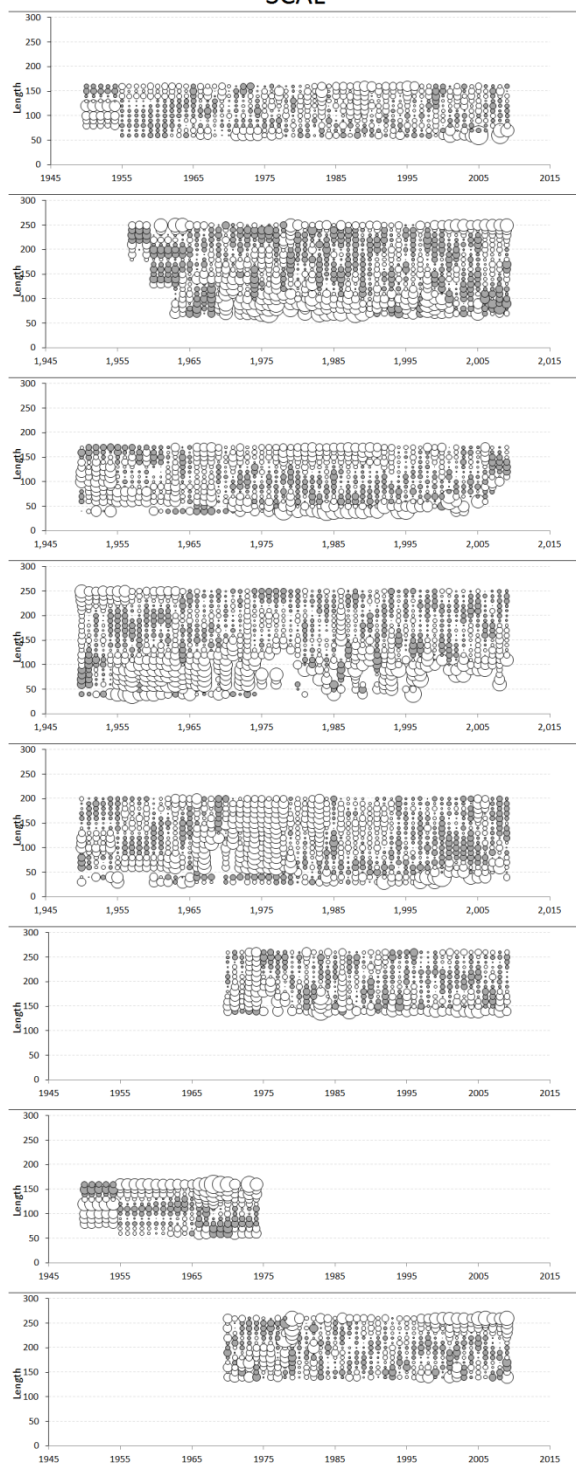


**Figure 7.** Estimated selectivities-at-length, the effective equivalent selectivities-at-age and fit to the CAL data (as average over all the years with data available) for the SCAL assessment. Note that the first five rows refer to catches at age in the associated fisheries, whereas the final three rows relate to such catches associated with indices of abundance to which the model is fit.



**Figure 8.** Bubble plots of the CAA standardised residuals for the SCAA1 (left-hand column) and SCAA2 (right-hand column) assessments. The size (area) of the bubble is proportional to the magnitude of the corresponding standardised residual. For positive residuals the bubbles are grey, whereas for negative residuals the bubbles are white.

## SCAL



**Figure 9.** Bubble plots of the CAL standardised residuals for the SCAL assessment. The size (area) of the bubble is proportional to the magnitude of the corresponding standardised residual. For positive residuals the bubbles are grey, whereas for negative residuals the bubbles are white.

### Appendix A: Data

The data listed below are from ICCAT (2010) for Run 13, or as kindly provided by Laurie Kell of the ICCAT Secretariat.

**Table A1.** Catches in mt.

	Baitboat	Longline	Purse seine	Traps	Other
1950	2865.0	0	2856.9	12198.0	6948.7
1951	3979.0	0	7259.3	9717.0	7840.1
1952	3786.0	0	15752.8	9831.0	7600.3
1953	3556.0	0	11281.0	14626.0	7866.3
1954	4430.0	0	13390.5	11576.0	5455.6
1955	4448.0	0	14294.6	11671.0	9199.3
1956	2791.0	0	5932.5	16323.0	2375.2
1957	3154.0	33.0	7057.6	20026.0	4045.0
1958	2829.0	2.0	7004.1	20918.0	2116.6
1959	3052.0	56.0	3628.8	14443.0	3512.5
1960	1198.0	481.0	6725.8	13320.0	2235.5
1961	1453.0	223.0	12019.0	10619.0	2553.2
1962	1537.0	2484.0	10777.3	11875.0	1884.0
1963	1178.0	2418.0	3119.1	6531.0	2244.1
1964	1079.0	882.0	4781.1	8140.0	1697.1
1965	1820.0	834.0	3846.8	9044.0	1313.4
1966	3347.0	581.0	4653.7	5373.0	702.0
1967	1805.0	441.0	6981.9	7877.0	2203.0
1968	1474.0	808.0	4547.0	4872.0	918.0
1969	1826.0	601.0	5148.7	5988.0	894.0
1970	3017.0	343.0	3269.3	3180.0	857.0
1971	3055.0	383.0	4586.8	2211.0	720.0
1972	3032.0	497.0	5045.5	1837.0	276.0
1973	3142.0	611.0	5257.5	1546.0	182.0
1974	2348.0	4651.0	9577.7	2382.0	168.0
1975	2918.5	4323.0	11677.0	2027.0	266.3
1976	1709.8	3291.0	14830.0	2008.0	354.6
1977	2813.3	2445.0	10989.0	1717.0	753.3
1978	3593.0	912.0	7556.0	1458.0	1125.5
1979	2033.9	970.0	6369.0	1350.0	1500.2
1980	1499.8	1255.0	8978.0	1251.0	1266.5
1981	1222.5	917.0	8795.0	1446.0	1393.1
1982	884.3	4255.0	12786.0	3673.0	809.8
1983	1882.4	3606.0	10746.0	3274.0	2294.0
1984	3961.1	2737.0	10261.0	4507.0	2961.0
1985	2281.5	1778.6	11305.0	2390.0	4255.1
1986	1413.8	1644.8	9609.2	1740.0	4839.6
1987	1820.8	1723.4	8857.0	1953.0	3865.5
1988	1936.0	2396.0	11198.0	3658.0	4929.7
1989	1970.6	2083.2	9450.0	2789.0	4768.1
1990	1717.9	2522.0	11304.0	4376.0	3326.8
1991	1592.6	6066.3	13291.0	2993.0	2485.7
1992	1298.7	6416.2	18269.0	2186.0	3679.1
1993	3495.1	5058.9	19321.0	2001.0	4391.7
1994	1979.6	9223.7	26296.0	2834.0	6406.8
1995	2807.4	12867.2	24046.0	1924.0	5646.0
1996	4989.6	12959.0	26344.0	2522.0	3992.3
1997	3524.9	10206.4	25006.0	4367.0	4050.6
1998	2561.5	7049.1	21983.0	4259.0	3865.1
1999	1496.4	6483.2	15636.0	3711.0	5129.3
2000	1821.9	7052.3	17341.3	3735.4	3815.3
2001	2275.1	7053.0	17324.4	4762.6	3190.1
2002	2568.0	5510.8	18540.3	3750.6	3400.5
2003	1379.6	5226.6	17657.5	2302.5	4597.1
2004	1807.0	4638.2	19862.5	2137.3	2935.7
2005	2022.9	5814.6	23345.9	2522.7	2139.4
2006	1115.6	4649.6	20352.1	2717.6	1854.4
2007	2031.5	4361.1	22951.5	3883.0	1288.9
2008	1794.4	4740.5	12858.3	3317.2	1343.3
2009	1259.6	3165.2	9468.4	3262.1	3072.8















**Table A4.** CPUE series used – values followed by associated standard errors are given.

Units	Mor&Sp_Trap		SpBB		SpBB_hist		JPLL_EastMed		NorPS		JPLL_NEA	
	numbers		biomass		biomass		numbers		biomass		numbers	
1952	-	-	-	-	501.78	17.82	-	-	-	-	-	-
1953	-	-	-	-	457.50	24.50	-	-	-	-	-	-
1954	-	-	-	-	428.84	17.30	-	-	-	-	-	-
1955	-	-	-	-	496.75	17.35	-	-	36.20	1.00	-	-
1956	-	-	-	-	537.53	17.38	-	-	21.25	1.00	-	-
1957	-	-	-	-	468.33	17.97	-	-	28.61	1.00	-	-
1958	-	-	-	-	356.49	17.32	-	-	24.13	1.00	-	-
1959	-	-	-	-	365.99	18.07	-	-	32.41	1.00	-	-
1960	-	-	-	-	299.89	17.56	-	-	46.83	1.00	-	-
1961	-	-	-	-	269.75	17.33	-	-	51.84	1.00	-	-
1962	-	-	-	-	236.13	17.59	-	-	64.67	1.00	-	-
1963	-	-	-	-	309.28	18.91	-	-	1.67	1.00	-	-
1964	-	-	-	-	266.71	17.80	-	-	33.98	1.00	-	-
1965	-	-	-	-	291.83	19.10	-	-	69.60	1.00	-	-
1966	-	-	-	-	306.86	18.21	-	-	35.71	1.00	-	-
1967	-	-	-	-	289.25	20.18	-	-	61.06	1.00	-	-
1968	-	-	-	-	393.57	19.70	-	-	23.53	1.00	-	-
1969	-	-	-	-	325.86	19.77	-	-	28.06	1.00	-	-
1970	-	-	-	-	519.46	21.67	-	-	42.76	1.00	-	-
1971	-	-	-	-	373.73	19.78	-	-	43.52	1.00	-	-
1972	-	-	-	-	385.24	20.37	-	-	43.05	1.00	-	-
1973	-	-	475.37	37.00	-	-	-	-	42.15	1.00	-	-
1974	-	-	549.35	39.00	-	-	-	-	45.72	1.00	-	-
1975	-	-	578.55	37.00	-	-	1.90	0.15	38.00	1.00	-	-
1976	-	-	535.41	38.00	-	-	2.15	0.12	21.16	1.00	-	-
1977	-	-	803.94	37.00	-	-	3.53	0.14	42.44	1.00	-	-
1978	-	-	536.42	37.00	-	-	1.50	0.15	12.28	1.00	-	-
1979	-	-	698.39	37.00	-	-	2.70	0.14	3.75	1.00	-	-
1980	-	-	734.46	46.00	-	-	1.69	0.16	20.14	1.00	-	-
1981	3145.86	58.40	171.46	40.00	-	-	1.63	0.17	-	-	-	-
1982	4151.93	33.70	378.39	39.00	-	-	3.32	0.13	-	-	-	-
1983	4402.08	33.70	1327.25	43.00	-	-	2.12	0.13	-	-	-	-
1984	4854.68	33.70	1510.94	41.00	-	-	1.62	0.12	-	-	-	-
1985	3288.16	33.71	835.48	37.00	-	-	1.75	0.15	-	-	-	-
1986	1556.12	27.05	580.21	40.00	-	-	1.32	0.14	-	-	-	-
1987	1713.63	27.04	793.36	39.00	-	-	2.16	0.13	-	-	-	-
1988	4026.80	27.02	849.48	40.00	-	-	1.35	0.14	-	-	-	-
1989	2091.12	25.09	813.43	36.00	-	-	1.05	0.16	-	-	-	-
1990	2433.10	22.46	813.93	36.00	-	-	1.41	0.14	-	-	0.35	0.32
1991	2871.90	21.50	672.37	40.00	-	-	1.21	0.13	-	-	0.44	0.27
1992	1256.65	22.48	392.98	41.00	-	-	1.03	0.14	-	-	0.77	0.16
1993	1233.91	21.53	1864.38	38.00	-	-	1.04	0.14	-	-	0.75	0.14
1994	1370.23	22.48	630.19	38.00	-	-	1.12	0.16	-	-	0.90	0.16
1995	888.94	22.50	1607.43	36.00	-	-	1.42	0.15	-	-	0.95	0.13
1996	1598.01	22.47	1502.25	36.00	-	-	0.50	0.22	-	-	2.53	0.13
1997	3754.01	22.45	1620.72	36.00	-	-	0.53	0.21	-	-	1.62	0.13
1998	3950.27	22.44	791.59	37.00	-	-	0.71	0.17	-	-	0.85	0.16
1999	4463.56	22.44	618.75	43.00	-	-	0.64	0.22	-	-	1.19	0.15
2000	3411.81	21.50	583.83	36.00	-	-	0.74	0.20	-	-	1.22	0.12
2001	5907.80	21.49	1515.54	46.00	-	-	0.96	0.17	-	-	1.44	0.12
2002	4240.52	21.50	1502.02	37.00	-	-	2.05	0.15	-	-	1.11	0.13
2003	2417.06	22.49	389.33	49.00	-	-	1.70	0.13	-	-	1.14	0.14
2004	1319.61	21.53	993.04	42.00	-	-	0.82	0.18	-	-	1.03	0.12
2005	2598.59	21.51	856.22	37.00	-	-	0.88	0.15	-	-	0.74	0.11
2006	2456.74	21.51	638.35	41.00	-	-	1.91	0.15	-	-	0.87	0.11
2007	3690.98	21.50	734.34	38.00	-	-	0.94	0.19	-	-	0.89	0.11
2008	2455.05	21.51	1102.28	43.00	-	-	1.22	0.17	-	-	1.06	0.12
2009	3330.17	21.50	686.62	44.00	-	-	1.04	0.24	-	-	1.54	0.11





## Appendix B - The Statistical Catch-at-Age Model

The text following sets out the equations and other general specifications of the SCAA followed by details of the contributions to the (penalised) log-likelihood function from the different sources of data available and assumptions concerning the stock-recruitment relationship. Quasi-Newton minimization is then applied to minimize the total negative log-likelihood function to estimate parameter values (the package AD Model Builder™ (Fournier *et al.* 2011) is used for this purpose). The description below includes more options than used in this paper, but they have been included here for completeness as they may be used in later extensions.

### B.1. Population dynamics

#### B.1.1 Numbers-at-age

The resource dynamics are modelled by the following set of population dynamics equations:

$$N_{y+1,1} = R_{y+1} \quad (\text{B1})$$

$$N_{y+1,a+1} = \left( N_{y,a} e^{-M_a/2} - \sum_f C_{y,a}^f \right) e^{-M_a/2} \quad \text{for } 1 \leq a \leq m-2 \quad (\text{B2})$$

$$N_{y+1,m} = \left( N_{y,m-1} e^{-M_{m-1}/2} - \sum_f C_{y,m-1}^f \right) e^{-M_{m-1}/2} + \left( N_{y,m} e^{-M_m/2} - \sum_f C_{y,m}^f \right) e^{-M_m/2} \quad (\text{B3})$$

where

$N_{y,a}$  is the number of fish of age  $a$  at the start of year  $y$  (which refers to a calendar year),

$R_y$  is the recruitment (number of 1-year-old fish) at the start of year  $y$ ,

$M_a$  denotes the natural mortality rate for fish of age  $a$ ,

$C_{y,a}^f$  is the predicted number of fish of age  $a$  caught in year  $y$  by fleet  $f$ , and

$m$  is the maximum age considered (taken to be a plus-group).

#### B.1.2 Recruitment

The number of recruits (i.e. new 1-year olds) at the start of year  $y$  is assumed to be related to the spawning stock size (i.e. the biomass of mature fish) at the mid-point of the preceding year by either a modified Ricker or a Beverton-Holt stock-recruitment relationship, allowing for annual fluctuation about the deterministic relationship:

for the modified Ricker:

$$R_y = \alpha B_{y-1}^{\text{sp}} \exp \left[ -\beta \left( B_{y-1}^{\text{sp}} \right)^\gamma \right] e^{(\zeta_y - (\sigma_R)^2 / 2)} \quad (\text{B4})$$

and for Beverton-Holt:



$$R_y = \frac{\alpha B_{y-1}^{SP}}{\beta + B_{y-1}^{SP}} e^{(\zeta_y - (\sigma_R)^2/2)} \quad (B5)$$

where

$\alpha$ ,  $\beta$  and  $\gamma$  are spawning biomass-recruitment relationship parameters,

$\zeta_y$  reflects fluctuation about the expected recruitment for year  $y$ , which is assumed to be normally distributed with standard deviation  $\sigma_R$  (which is input in the applications considered here); these residuals are treated as estimable parameters in the model fitting process.

$B_y^{SP}$  is the spawning biomass in year  $y$ , computed as:

$$B_y^{SP} = \sum_{a=0}^m f_{y,a} w_{y,a}^{SP} N_{y,a} e^{-M_a \frac{T^s}{12}} \quad (B6)$$

where spawning for the stocks under consideration is taken to occur  $T^s$  months after the start of the year (here  $T^s = 6$ ) and some natural mortality has therefore occurred,

$w_{y,a}^{SP}$  is the mass of fish of age  $a$  during spawning, and

$f_{y,a}$  is the proportion of fish of age  $a$  that are mature.

### B.1.3 Total catch and catches-at-age

The total catch by mass in year  $y$  is given by:

$$C_y = \sum_f \sum_{a=0}^m w_{y,a}^f C_{y,a}^f = \sum_f \sum_{a=0}^m w_{y,a}^f N_{y,a} e^{-M_a/2} S_{y,a}^f F_y^f \quad (B7)$$

where

$w_{y,a}^f$  denotes the mass of fish of age  $a$  landed in year  $y$  by fleet  $f$ ,

$C_{y,a}^f$  is the catch-at-age, i.e. the number of fish of age  $a$ , caught in year  $y$  by fleet  $f$ ,

$S_{y,a}^f$  is the commercial selectivity of fleet  $f$  (i.e. combination of availability and vulnerability to fishing gear) at age  $a$  for year  $y$ ; when  $S_{y,a} = 1$ , the age-class  $a$  is said to be fully selected, and

$F_y^f$  is the proportion of a fully selected age class that is fished by fleet  $f$ .

The model estimate of the mid-year exploitable (“available”) component of biomass for fleet  $f$  is calculated by converting the numbers-at-age into mid-year mass-at-age (using the individual weights of the landed fish) and applying natural and fishing mortality for half the year:

$$B_y^f = \sum_{a=0}^m w_{y,a}^f S_{y,a}^f N_{y,a} e^{-M_a/2} (1 - S_{y,a}^f F_y^f / 2) \quad (B8)$$

### B.1.4 Initial conditions

For the first year ( $y_0$ ) considered in the model, the numbers-at-age are estimated directly for ages 1 to  $a^{est}$ , with a parameter  $\phi$  which mimicking recent average fishing mortality for ages above  $a^{est}$ , i.e.

$$N_{y_0,a} = N_{\text{start},a} \quad \text{for } 1 \leq a \leq a^{est} \quad (\text{B9})$$

and

$$N_{\text{start},a} = N_{\text{start},a-1} e^{-M_{a-1}} (1 - \phi S_{a-1}) \quad \text{for } a^{est} < a \leq m-1 \quad (\text{B10})$$

$$N_{\text{start},m} = N_{\text{start},m-1} e^{-M_{m-1}} (1 - \phi S_{m-1}) / (1 - e^{-M_m} (1 - \phi S_m)) \quad (\text{B11})$$

For the applications considered here however, the population starts at its pre-exploitation equilibrium level ( $K$ ) with an equilibrium age-structure, with:

$$N_{\text{start},1} = K^{sp} \left[ \sum_{a=1}^{m-1} f_{\text{start},a} w_{\text{start},y}^{sp} e^{-\frac{T_s}{12} \sum_{a'=1}^{a-1} M_{a'}} + f_{\text{start},m} w_{\text{start},m}^{sp} \frac{e^{-\frac{T_s}{12} \sum_{a'=1}^{m-1} M_{a'}}}{1 - e^{-\frac{T_s}{12} M_m}} \right] \quad (\text{B12})$$

## B.2 The (penalised) likelihood function

The model can be fit to (a subset of) CPUE, and commercial catch-at-age or catch-at-length data to estimate model parameters (which may include residuals about the stock-recruitment function, facilitated through the incorporation of a penalty function described below). Contributions by each of these to the negative of the (penalised) log-likelihood ( $-\ln L$ ) are as follows.

### B.2.1 CPUE relative abundance data

The likelihood is calculated assuming that an observed CPUE index for a particular fishing fleet is log-normally distributed about its expected value:

$$I_y^i = \hat{I}_y^i \exp(\varepsilon_y^i) \quad \text{or} \quad \varepsilon_y^i = \ln(I_y^i) - \ln(\hat{I}_y^i) \quad (\text{B13})$$

where

$I_y^i$  is the CPUE biomass or abundance index for year  $y$  for gear/flag combination  $i$ ,

$\hat{I}_y^i = \hat{q}^i \sum_{a=1}^m w_{y,a}^i S_{y,a}^i N_{y,a} e^{-M_a/2} (1 - S_{y,a}^i F_y^i / 2)$  is the corresponding model estimate of biomass or

$\hat{I}_y^f = \hat{q}^f \sum_{a=1}^m S_{y,a}^f N_{y,a} e^{-M_a/2} (1 - S_{y,a}^f F_y^f / 2)$  is the corresponding model estimate of abundance,

$\hat{q}^i$  is the constant of proportionality (catchability) for the CPUE series, and

$\varepsilon_y^i$  from  $N(0, (\sigma_y^i)^2)$ .

The contribution of the CPUE data to the negative of the log-likelihood function (after removal of constants) is then given by:

$$-\ln L^{\text{CPUE}} = \sum_y \left\{ \ln \left( \sqrt{(\sigma_y^i)^2 + (\sigma_{Add}^i)^2} \right) + \frac{(\varepsilon_y^i)^2}{2[(\sigma_y^i)^2 + (\sigma_{Add}^i)^2]} \right\} \quad (\text{B14})$$

where

$\sigma_y^i$  is the standard deviation of the residuals for the logarithm of index  $i$  in year  $y$  (which is input), and

$\sigma_{Add}^i$  is the square root of the additional variance for the CPUE series, which can be estimated in the model fitting procedure but has been set to zero in the applications considered here.

The catchability coefficient  $q^i$  for CPUE index  $i$  is estimated by its maximum likelihood value:

$$\ln \hat{q}^i = 1/n_i \sum_y (\ln I_y^i - \ln \hat{B}_y^{\text{ex}}) \quad (\text{B15})$$

The model is fit to the following abundance index series (see **Table A4**):

- 1) Mor&Sp\_Trap: Moroccan and Spanish (combined) trap
- 2) SpBB: Spanish bait boat
- 3) SpBB\_hist: Spanish historical series for baitboat in the Bay of Biscay
- 4) JPLL\_EastMed: Japanese longline fishery in the east Atlantic (south of 40N) and Mediterranean
- 5) NorPS: Norwegian purse seine from Task II
- 6) JPLL\_NEA: Japanese longline fishery in the Northeast Atlantic (north of 40N)

Note that for the applications considered here, selectivity at age  $S_{y,a}^f$  is year-invariant over the period for which values of the index are available. More complex formulations are necessary should selectivity-at-age change over that period.

### B.2.2 Commercial catches-at-age

The contribution of the catch-at-age data to the negative of the log-likelihood function under the assumption of an “adjusted” lognormal error distribution is given by:

$$-\ln L^{\text{CAA}} = w_{\text{CAA}} \sum_f \sum_y \sum_a \left[ \ln \left( \sigma_{\text{com}}^f / \sqrt{p_{y,a}^f} \right) + p_{y,a}^f \left( \ln p_{y,a}^f - \ln \hat{p}_{y,a}^f \right)^2 / 2 \left( \sigma_{\text{com}}^f \right)^2 \right] \quad (\text{B16})$$

where

$p_{y,a}^f = C_{y,a}^f / \sum_{a'} C_{y,a'}^f$  is the observed proportion of fish caught in year  $y$  by fleet  $f$  that are of age  $a$ ,

$\hat{p}_{y,a}^f = \hat{C}_{y,a}^f / \sum_{a'} \hat{C}_{y,a'}^f$  is the model-predicted proportion of fish caught in year  $y$  by fleet  $f$  that are of age  $a$ ,

where

$$\hat{C}_{y,a}^f = N_{y,a} S_{y,a}^f F_y^f e^{-M_a/2} \quad (\text{B17})$$

and

$\sigma_{\text{com}}^f$  is the standard deviation associated with the catch-at-age data, which is estimated in the fitting procedure by:

$$\hat{\sigma}_{\text{com}}^f = \sqrt{\sum_y \sum_a p_{y,a}^f \left( \ln p_{y,a}^f - \ln \hat{p}_{y,a}^f \right)^2 / \sum_y \sum_a 1} \quad (\text{B18})$$

The log-normal error distribution underlying equation (B16) is chosen on the grounds that (assuming no ageing error) variability is likely dominated by a combination of interannual variation in the distribution of fishing effort, and fluctuations (partly as a consequence of such variations) in selectivity-at-age, which suggests that the assumption of a constant coefficient of variation is appropriate. However, for ages poorly represented in the sample, sampling variability considerations must at some stage start to dominate the variance. To take this into

account in a simple manner, motivated by binomial distribution properties, the observed proportions are used for weighting so that undue importance is not attached to data based upon a few samples only.

Commercial catches-at-age are incorporated in the likelihood function using equation (B16), for which the summation over age  $a$  is taken from age  $a_{\text{minus}}$  (considered as a minus group) to  $a_{\text{plus}}$  (a plus group).

In application of this approach ages are often aggregated to avoid values of  $p_{y,a}^f$  or  $\hat{p}_{y,a}^f$  that are too small in the interests of estimation robustness. In this paper individual ages have been maintained between the selected minus and plus-groups to provide potential discrimination of different shapes for the selectivity functions at older ages in particular. This however does mean that there are certain cells for which  $p_{y,a}^f$  values are zero. That does not cause any problems because the limit of  $p_{y,a}^f (\ln p_{y,a}^f)^2$  as  $p_{y,a}^f \rightarrow 0$  is 0, so these terms can be omitted from the summation in equation B16. One could argue that they should nevertheless be included in the summations in equation B18, but exclusion seems more appropriate as the structural zero contributions then included would seem likely to bias the estimates of  $\hat{\sigma}_{com}^f$  downwards.

The  $w_{CAA}$  weighting factor may be set to a value less than 1 to downweight the contribution of the catch-at-age data (which tend to be positively correlated between adjacent ages) to the overall negative log-likelihood compared to that of the CPUE data. Here,  $w_{CAA} = 0.1$

In instance where catch-at-age data corresponding to a particular CPUE index is available, the data are treated in exactly the same manner as described above, with a specific selectivity  $S_a^i$  estimated for that index.

The model is fit to CAA data for each of the five fleets assumed in the model (baitboat, longline, purse seine, traps, other) (see **Table A2**) and CAA corresponding to the following CPUE series (see **Table A5**):

- 1) Mor&Sp\_Trap: Moroccan and Spanish (combined) trap
- 2) SpBB\_hist: Spanish historical series for baitboat in the Bay of Biscay
- 3) JPLL\_EastMed: Japanese longline fishery in the east Atlantic (south of 40N) and Mediterranean

### ***B.2.3 Commercial catches-at-length***

Commercial catches-at-length are incorporated in the likelihood function in the same manner as the catches-at-age. When the model is fit to catches-at-length, selectivity is estimated as a function of length and then converted to selectivity-at-age:

$$S_{y,a}^f = \sum_l S_{y,l}^f A_{a,l} \quad (\text{B19})$$

where  $A_{a,l}$  is the proportion of fish of age  $a$  that fall in the length group  $l$  (i.e.,  $\sum_l A_{a,l} = 1$  for all ages).

The matrix  $A_{a,l}$  is calculated under the assumption that length-at-age is normally distributed about a mean given by the von Bertalanffy equation, i.e.:

$$L_a \sim N\left[L_{\infty}\left(1 - e^{-\kappa(a-t_o)}\right), \theta_a^2\right] \quad (\text{B20})$$

where

$\theta_a$  is the standard deviation of length-at-age  $a$ , which is modelled to be proportional to the expected length-at-age  $a$ , i.e.:

$$\theta_a = \beta L_\infty (1 - e^{-\kappa(a-t_o)}) \quad (\text{B21})$$

with  $\beta$  fixed here to 0.2.

Furthermore, in the model fitting to CAL, the weights-at-age used to compute the CPUE indices are weighted by the selectivity for the corresponding fleet:

$$\tilde{w}_{y,a}^i = \sum_l S_{y,l}^f w_l A_{a,l} / S_{a,l}^i \quad (\text{B22})$$

$\tilde{w}_{y,a}^i$  is the selectivity-weighted mid-year weight-at-age  $a$  for fleet  $f$  and year  $y$ ; and

$w_l$  is the weight of fish of length  $l$ ;

The following term (replacing equation B15) is then added to the negative log-likelihood:

$$-\ell n L^{\text{CAL}} = w_{len} \sum_f \sum_y \sum_l \left[ \ell n \left( \sigma_{len}^f / \sqrt{p_{y,l}^f} \right) + p_{y,l}^f \left( \ell n p_{y,l}^f - \ell n \hat{p}_{y,l}^f \right)^2 / 2 \left( \sigma_{len}^f \right)^2 \right] \quad (\text{B23})$$

The  $w_{len}$  weighting factor may be set to a value less than 1 to downweight the contribution of the catch-at-length data (which tend to be positively correlated between adjacent length groups) to the overall negative log-likelihood compared to that of the CPUE data. Here,  $w_{len} = 0.05$

The model is fit to CAL data for each of the five fleet assumed in the model (baitboat, longline, purse seine, traps, other) (see **Table A3**) and CAL corresponding to the following CPUE series (see **Table A6**):

- 1) Mor&Sp\_Trap: Moroccan and Spanish (combined) trap
- 2) SpBB\_hist: Spanish historical series for baitboat in the Bay of Biscay
- 3) JPLL\_EastMed: Japanese longline fishery in the east Atlantic (south of 40N) and Mediterranean

#### **B.2.4 Stock-recruitment function residuals**

The stock-recruitment residuals are assumed to be log-normally distributed. Thus, the contribution of the recruitment residuals to the negative of the (now penalised) log-likelihood function is given by:

$$-\ell n L^{\text{pen}} = \sum_{y=y_1+1}^{y_2} \left[ \zeta_y^2 / 2\sigma_R^2 \right] \quad (\text{B24})$$

where

$\zeta_y$  is the recruitment residual for year  $y$ , which is estimated for year  $y_{1+1}$  (1951) to  $y_2$  (2009) (see equation (B4)),

$\sigma_R$  is the standard deviation of the log-residuals, which is input (here  $\sigma_R=0.4$ ).

#### **B.3 Estimation of precision**

Where quoted, 95% probability interval estimates are based on the Hessian.

#### **B.4 Model parameters**

The model input parameters are given in **Table B1**.

##### **B.4.1 Fishing selectivity**

For SCAA, the commercial fishing selectivities-at-age,  $S_{y,a}^f$ , are estimated separately for ages  $a_{\text{minus}}$  to  $a_{\text{plus}}$ . The selectivity is assumed to stay flat after  $a_{\text{plus}}$  if not otherwise specified. The selectivity is unchanged over a period, but can differ for each of specified different periods.

For SCAL, fishing selectivities-at-length are estimated rather than selectivities-at-age. These are estimated separately every 10 cm from  $l_{\text{minus}}$  to  $l_{\text{plus}}$ , assuming linear changes from the lowest to the highest length in each 10 cm group. The selectivity is assumed to stay flat after  $l_{\text{plus}}$  if not otherwise specified. The selectivity can differ over fixed periods. Details of the fishing selectivities used for both SCAA and SCAL are shown in **Table B2**.

Because of otherwise particularly large residuals at low ages in the fit to the trap CAA, the selectivity for age 2 (and for length 40cm in the SCAL model) has been estimated separately for the years 1950, 1951, 1985, 1986 and 1994.

A penalty is added to the total  $-\ell \mathbf{n} L$  to smooth the selectivities by penalising deviations from straight line dependence (the choice of a weighting of  $w_{\text{Smooth}} = 3$  for the analyses of this paper was made empirically):

$$pen^{\text{Sel}} = \sum_f \sum_L w_{\text{Smooth}} \left( S_{L-1}^f - 2S_L^f + S_{L+1}^f \right)^2 \quad (\text{B19})$$

**Table B1.** Input parameters (units are gm, cm and year as appropriate) (Length-weight, von Bertalanffy growth, maturity and natural mortality at age to age 15 from ICCAT, 2010).

Model plus group	25												
Length-weight	$a=0.0000295, b=2.899$												
Von Bertalanffy growth	$K=0.093, L_{inf}=319, t_0=-0.97$												
Maturity-at-age	50% maturity at age 4, 100% maturity at age 5												
Natural mortality	1	2-5	6	7	8	9	10-15	16	17	18	19	20+	
Increasing $M$ for 15+	0.49	0.24	0.20	0.18	0.15	0.13	0.10	0.25	0.40	0.55	0.70	0.85	
Flat $M$ for 15+	0.49	0.24	0.20	0.18	0.15	0.13	0.10	0.10	0.10	0.10	0.10	0.10	
Stock-recruitment	Beverton-Holt, $h=0.98, \sigma_R=0.4$												

**Table B2.** Details of the selectivities estimated.

	Fitting to CAA			Fitting to CAL			Comments
	$a_{\text{minus}}$ (yr)	$a_{\text{plus}}$ (yr)	Number of parameters estimated	$l_{\text{minus}}$ (cm)	$l_{\text{plus}}$ (cm)	Number of parameters estimated	
Commercial fleet:							
Bait boat	1	10	9x2	60	160	10x2	Two selectivity periods: 1950-1964, 1965-2009
Longline	1	20	14x2	70	250	18x2	Two selectivity periods: 1950-1969-1970-2009. $S=1$ for age 15+/length 250cm+ in the case of increasing $M$ from age 15
Purse seine	1	16	15	40	170	13	
Traps	2	18	16	40	250	19	$S a_{\text{minus}}/l_{\text{minus}}$ estimated separately for years 1950, 1951, 1985, 1986, 1994
Other	1	17	16x2	30	200	17x2	Two selectivity periods: 1950-1966, 1967-2009
CPUE indices:							
Mor&Sp_Trap	5	10	5	140	260	12	
SpBB			-			-	Selectivity same as bait boat fleet
SpBB_hist	1	8	7	60	160	10	
JPLL_EastMed	4	10	6	140	260	12	
NorPS			-			-	Selectivity same as purse seine fleet
JPLL_NEA			-			-	Selectivity same as longline fleet