

AN ILLUSTRATIVE EXAMPLE OF A MANAGEMENT PROCEDURE FOR EASTERN NORTH ATLANTIC BLUEFIN TUNA

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SUMMARY

This document provides an illustrative example of the development of Candidate Management Procedures (MPs) for the Eastern North Atlantic bluefin tuna resource. Its purpose is to draw attention to key components of this process, including the specification of a number of alternative Operating Models (OMs) which describe plausible dynamics for the resource, the choices of abundance indices for use for input to MPs and of the error structures associated with the generation of future data corresponding to those indices, and consideration of key performance statistics related to future catch levels and resource conservation to allow consideration of the different trade-offs between these for alternative MPs. The MPs examined use a combination of target and slope based approaches applied to simulated future abundance indices from Japanese longline operations and a larval survey in an area of the western Mediterranean. MP trials are carried out for four OMs which reflect alternative resource assessments and choices for relationships between recruitment and spawning biomass. The greatest challenge appears to come from a scenario with both high and low recruitment regimes when there is a change from the former to the latter. If catches are allowed to go high to benefit from the period of high recruitment, can the change in regime be identified sufficiently soon to allow for adequate catch limit reductions to ensure resource conservation during the later years of lower recruitments?

RÉSUMÉ

Ce document fournit un exemple illustrant le développement de procédures de gestion possibles (MP) pour la ressource de thon rouge de l'Atlantique Nord-Est. Son but est d'attirer l'attention sur des éléments clés de ce processus, y compris la spécification d'un nombre de modèles opérationnels alternatifs (OM) qui décrivent la dynamique plausible pour la ressource, les choix des indices d'abondance à utiliser pour la saisie dans les procédures de gestion et des structures d'erreur associées à la création de données futures correspondant à ces indices, et l'examen de statistiques de performance clés associées à de futurs niveaux de capture et à la conservation de la ressource pour permettre d'examiner les différents avantages et inconvénients entre ceux-ci pour obtenir des procédures de gestion alternatives. Les procédures de gestion examinées utilisent une combinaison d'approches basées sur la cible et sur la pente appliquées à de futurs indices d'abondance simulés à partir des opérations palangrières japonaises et d'une prospection larvaire dans une zone de la Méditerranée occidentale. Les essais de procédures de gestion sont effectués pour quatre modèles opérationnels qui reflètent des évaluations des ressources alternatives et des choix pour les relations entre le recrutement et la biomasse reproductrice. Le plus grand défi semble provenir d'un scénario présentant des régimes de recrutement à la fois fort et faible lorsqu'il y a un changement du premier au dernier. Si on permet que les prises augmentent afin de bénéficier de la période de fort recrutement, est-ce que le changement de régime peut être identifié suffisamment à l'avance pour permettre des réductions des limites de capture adéquates pour garantir la conservation des ressources au cours des années ultérieures de recrutement plus faible ?

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RESUMEN

Este documento presenta un ejemplo ilustrativo del desarrollo de posibles procedimientos de ordenación (MP) para el atún rojo del Atlántico norte oriental. Su propósito es llamar la atención sobre los componentes clave de este proceso, incluida la especificación de un número de modelos operativos (OM) alternativos que describen una dinámica plausible para este recurso, la elección de índices de abundancia para utilizarlos como entrada en los MP y de estructuras de error asociadas con la generación de datos futuros correspondientes a estos índices, así como la consideración de estadísticas clave de rendimiento relacionadas con niveles futuros de captura y con la conservación del recurso para permitir la consideración de las distintas ventajas e inconvenientes entre ellas para MP alternativos. Los MP examinados utilizan una combinación de enfoques basados en el objetivo y en la pendiente aplicados a índices de abundancia futuros simulados procedentes de las operaciones de palangre japonés y a una prospección de larvas en una zona del Mediterráneo occidental. Los ensayos de los MP se han llevado a cabo para cuatro OM, que reflejan evaluaciones alternativas del recurso y elecciones para la relación entre reclutamiento y biomasa reproductora. El mayor desafío parece proceder de un escenario con ambos regímenes de reclutamiento, alto y bajo, cuando hay un cambio del primero al segundo. Si se permite aumentar las capturas para beneficiarse del periodo de alto reclutamiento, ¿podría el cambio de régimen identificarse lo suficientemente pronto para permitir reducciones adecuadas en el límite de captura con miras a garantizar la conservación del recurso durante los últimos años de reclutamientos más bajos?

KEYWORDS

Management procedure, Bluefin tuna, eastern North Atlantic, recruitment, regime shift

1 Introduction

The Management Strategy Evaluation (MSE)/Management Procedure (MP) process is subtle and sometimes complex, and therefore it can be difficult to grasp the essences and implications if presented only in an abstract way. In an attempt to aid the process for enhanced understanding, this document provides an illustrative example of the development of Candidate Management Procedures (MPs) for the Eastern North Atlantic bluefin tuna resource. Its purpose is to draw attention to key components of this process, especially the catch vs resource depletion risk considerations that arise, so as to guide the further development of the MSE/MP process for bluefin tuna within ICCAT.

The document first develops Operating Models (OMs) to be used to test candidate MPs (CMPs) which are based on statistical catch-at-length (SCAL) assessments of the resource using the most recent data available, and also sets out a few options for projecting these dynamics into the future in line with plausible future recruitment scenarios. The data series to be used as input to the CMPs are specified, and the process used to generate future associated observed values for these developed. Some relatively simple empirical CMPs are specified, and these are applied to the four OMs specified for the resource to determine catch vs resource depletion risk performance. Finally the implications of the outcomes from these calculations for the further development of the ICCAT MSE/MP process for bluefin tuna are discussed.

2 Data and Methods

2.1 Data

The testing of the illustrative MPs in this paper requires the availability of a set of OMs, which in turn are conditioned on the data available by developing them as SCAL assessments of the resource. The data used for input to those assessments are listed in Appendix A, and are as originally provided in Bonhommeau *et al.* (2014). Note that the assessment runs from 1950 to 2013.

2.2 SCAL assessments

Appendix B provides details of the SCAL methodology applied, together with specifications for the Reference Case (RC) OM. **Figure 1** shows the spawning biomass and recruitment time series estimated for the RC, and is followed by some further results and diagnostics: **Figure 2** shows the stock-recruitment (SR) relationship and corresponding residuals, **Figure 3** shows the fits to the relative abundance index series for RC, and **Figure 4** plots the commercial selectivities and the fits to CAL data.

It is immediately evident from **Figure 2** that although the assessment model does respond to the recent increases in the JLL_NEA and larval indices, the estimated abundance fails to increase to as large an extent as these indices. To develop an alternative OM (scenario S1) that fits these indices better, the assessment was repeated giving more weight (x12) for index data from 2010 onwards for the JLL_NEA and larval index series.

2.3 Projections

The projection methodology used is detailed in Appendix C. Note that although the assessment extends only to 2013, the 2014 catch is taken as equal to the 2014 TAC and the Commission has sets catch limits for 2015 to 2017 (details in Appendix C).

However the time series of recruitments estimated for the RC are suggestive of a shift from a lower to a higher productivity in 1983 (see **Figure 5**). Scenario S2 thus supposes a regime shift that year, so that periods before and after that date reflect different average recruitments and hence also different average pristine (unexploited) abundances. In 2013 the higher recruitment scenario applies, but there is no guarantee that that will continue through all future years. Hence two further OMs are defined: in the first (S2a) the high recruitment does continue throughout the projection period, whereas in the second (S2b) the resource reverts to the lower recruitment regime from 2020 onwards.

Figure 6 shows the historical spawning biomass trajectories for the RC, S1 and S2 (note that the S2a and S2b scenarios are not distinguished here as they diverge only in the future).

Candidate Management Procedures

In the interests of simplicity for this illustrative exercise, the MPs investigated have been restricted to two indices of abundance, the JPLL_NEA and the larval indices. These were selected, in part, because both seem likely to continue and because both reflect the large recent upward change in the abundance of the resource.

Further these MPs are empirical, computing TACs directly from the abundance indices. There are two common and simple approaches to developing such empirical MPs: target based (the TAC is adjusted up or down depending on whether the index is above or below a chosen target level) and slope-based where this adjustment is up or down as the recent trend in the index is either positive or negative. Usually the former approach is preferred as it provides more stable outputs, but that alone is not appropriate here given the two regime nature of the resource (e.g. an appropriate target under the higher recruitment scenario would be unachievable for the lower recruitment scenario and hence lead to TACs reducing to zero). Thus a combination of the two approaches has been attempted. The first of these takes the following form.

CMP1_x:

$$TAC_y = TAC_{y-1} \left[1 + \lambda_{up/down} s_y + \rho_{up/down} \left(\frac{J_y}{J_{targ}} - 1 \right) \right] \quad (1)$$

where

s_y is the average of trend estimates for each of the two indices, where this trend estimate is provided by the slope of a log-linear regression of the index against year over the last ten years (y-10 to y-1);

$$\frac{J_y}{J_{targ}} = \frac{\sum_i J_y^i}{\sum_i J_{targ}^i} / \sum_i 1$$

where J_y^i is the average of the values of index i over the most recent five years (y-5 to y-1); and

$\lambda_{up/down}$, $\rho_{up/down}$ and J_{targ}^i are control parameters whose values are selected to attempt to achieved an appropriate trade-off amongst performance statistics for conflicting objectives (such as high catches and low risk of unintended resource depletion), with this trade-off performance showing reasonable robustness across the range of plausible scenarios (OMs) considered.

Furthermore in the interests of industrial stability, a constraint of a maximum interannual change in the TAC of 15% (both up or down) is imposed.

In addition, variants of this MP place different caps on the maximum the TAC is permitted to achieve, and are defined by x where x is that maximum, i.e. if from the formulae and rules above it turns out that $TAC_y > x$, then TAC_y is set equal to x . Such constraints can prove helpful in situations where the TAC might have climbed well above x , and consequently it proves difficult to reduce the TAC sufficiently fast (given the restrictions on the maximal inter-annual TAC change) to adjust for a possible large drop in resource abundance because of a series of poor recruitments.

However, even with that cap on the maximum TAC, it may prove necessary to override the constraint on the maximum interannual decrease in the TAC if resource abundance appears to have dropped too low. This leads to a second class of MPs, CMP2, which is described below.

CMP2_x

For these MPs, equation 1 and the TAC maximum of x apply as before, but there is an extra penalty if $\frac{J_y}{J_{targ}}$ falls below a specified level:

$$D_y = \begin{cases} 0 & \text{for } \frac{J_y}{J_{targ}} > 0.75 \\ \text{linear between 0\% and 30\%} & \text{for } 0.70 \leq \frac{J_y}{J_{targ}} \leq 0.75 \\ 0.3TAC_y & \text{for } 0.40 \leq \frac{J_y}{J_{targ}} \leq 0.75 \\ 1.0 & \text{for } \frac{J_y}{J_{targ}} < 0.4 \end{cases} \quad (2)$$

The final TAC_y^* is computed as $TAC_y^* = TAC_y(1 - D_y)$, where TAC_y is calculated from equation 1 (without any changes to the values of the control parameters) and after the application of the maximum interannual change in the TAC.

3. Results

It is frequently useful to initiate an MP development exercise by checking results for different constant catch levels, and further under deterministic conditions (no fluctuations about the stock-recruitment function – if an MP won't work adequately in the absence of such fluctuations, it certainly will not do so when they are introduced).

Figure 7 shows the spawning biomass projections under those circumstances. It is immediately evident that while a fixed TAC of 15 000t is not problematic for any of the four OMs over the projection period considered, spawning biomass does drop unacceptably low for two (at least) of these OMs when that amount is increased to 30 000t.

CMP1_x

The following control parameters were selected for CMP 1:

<i>Control parameter</i>	<i>Value</i>
λ_{up}	0.03
λ_{down}	0.15
ρ_{up}	0.03
ρ_{down}	0.15
J_{targ} - JPLL_NEA	0.95
J_{targ} - larval	1.70

where the values of J_{targ} are about 50% of the average of the levels to be expected for S2a and S2b in the absence of exploitation.

Results have been explored for values of $x = no_cap$, 40 000 and 30 000t. **Figure 8** shows the results for the 40 000t cap particularly for catch and spawning biomass and their probability intervals for all four OMs, with some no_cap results are shown to provide a contrast. **Figure 9** repeats this for the 30 000t cap, and **Figure 10** contrasts results for the three variants of CMP1 for the lower 2.5%iles for spawning biomass, and the median and upper 2.5%iles for catch.

Figure 11 contrasts CMP1 and CMP2 behaviour for spawning biomass and catch trajectories for all four OMs (i.e. to check whether more stringent rules for catch reductions when the combined abundance index J drops to low levels are successful at avoiding instances of very low abundances, particularly for the fourth OM where there is a switch from the higher to the lower recruitment regime. **Figure 11** is for the case of a 40 000t cap on the TAC; **Figure 12** repeats those results for a 30 000t cap.

4. Discussion

Figure 8 reflects satisfactory performance for the RC and the higher recruitment regime scenario S2a under CMP1. However TACs rise too high for scenario S1 (which reflects a better fit to recent JLL_NEA and larval abundance indices) and S2b (the switch to the lower recruitment regime), and these lead to subsequent undesirable levels of decline in spawning biomass. This decline is ameliorated somewhat for scenario S1 given the 40 000t TAC cap, but it needs this cap to be lowered to 30 000t to see some small improvement in this regard for scenario S2b (**Figure 9**). However, such amelioration comes at a cost, particularly in terms of catch under scenario S2a, as is evident from the comparisons across the three choices for the level of this TAC cap in **Figure 10**.

Given the extra restrictions of CMP2 plus the 30 000t TAC cap, there is some further improvement as regards resource depletion for scenario S2b, but this comes at the further expense of greater (sometimes substantial) TAC declines after 2030 (see **Figure 12**).

More sophisticated algorithms might attain better performance still than evident in **Figures 11** and **12**, but their development is not really an immediate priority, given the illustrative nature intended for this document. The problem arises because highly noisy ($CV > 70\%$) indices of abundance provide indications of stock decline that are too imprecise and too delayed to give a clear indication of the immediate status of the resource. Certainly a more refined further attempt at an MP might include further information inputs to offset this.

However this does serve to draw attention to some key considerations in the MP development process for North Atlantic bluefin tuna:

- a) careful consideration is needed as to what monitoring data (particularly abundance indices) will almost certainly be available in the future, so that any candidate MPs can be designed around those;
- b) equally, as careful consideration is needed regarding specification of the error structures associated with such information (specifically biases and variances) for projection purposes for the MP testing process – hopefully such may lead to defensibly better precision than the $>70\%$ CVs applied in these illustrative analyses; and

- c) thorough discussion is needed to specify future realistic recruitment scenarios and to accord then some form of relative plausibility weights for the eventual process of selecting an MP that gives an acceptable catch vs depletion risk trade-off.

Reference

Bonhommeau S., Kimoto, A., Fromentin, J.M., Kell, L., Arrizabalaga, H., Walter, J.F., Ortiz de Urbina, J., Zarrad, R., Kitakado, T., Takeuchi, Y., Ortiz, M. and Palma, C. 2014. Update of the Eastern and Mediterranean Atlantic bluefin tuna stock. ICCAT Col. Vol. Sci. Pap. 71(3): 1366-1382.

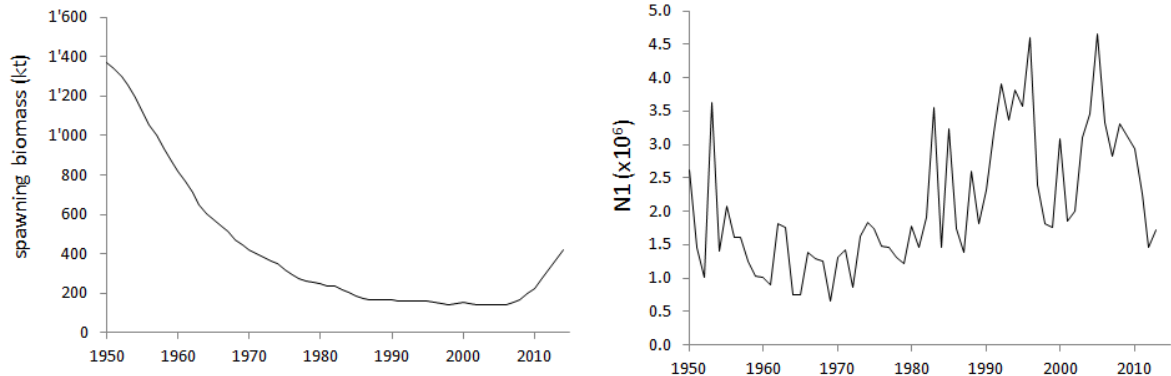


Figure 1. Spawning biomass and recruitment (number of 1-year-olds, N_1) trajectories for Eastern North Atlantic bluefin tuna for the SCAL Reference Case.

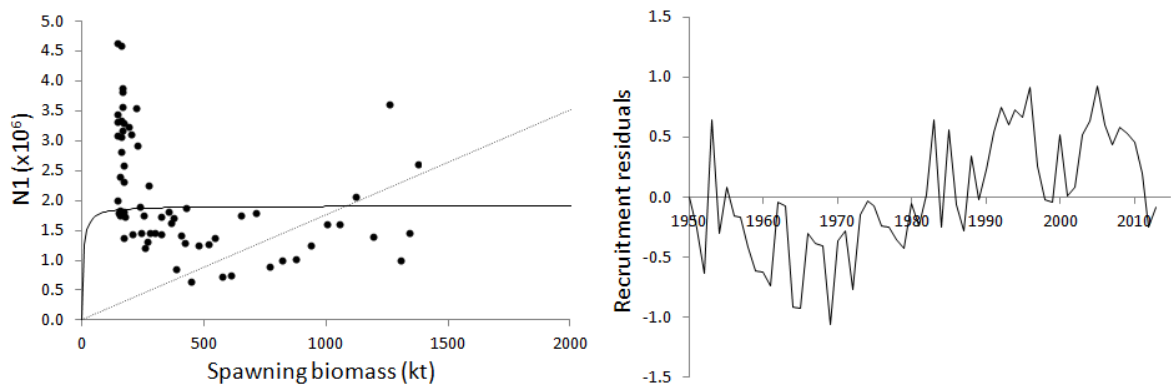


Figure 2. Stock-recruitment relationships (left-hand column) and time series of stock-recruitment residuals for the SCAL Reference Case. Spawning stock biomass (B^{sp}) is in mt. The replacement line is also shown; this intercepts the stock-recruitment plot where $B^{sp} = K^{sp}$.

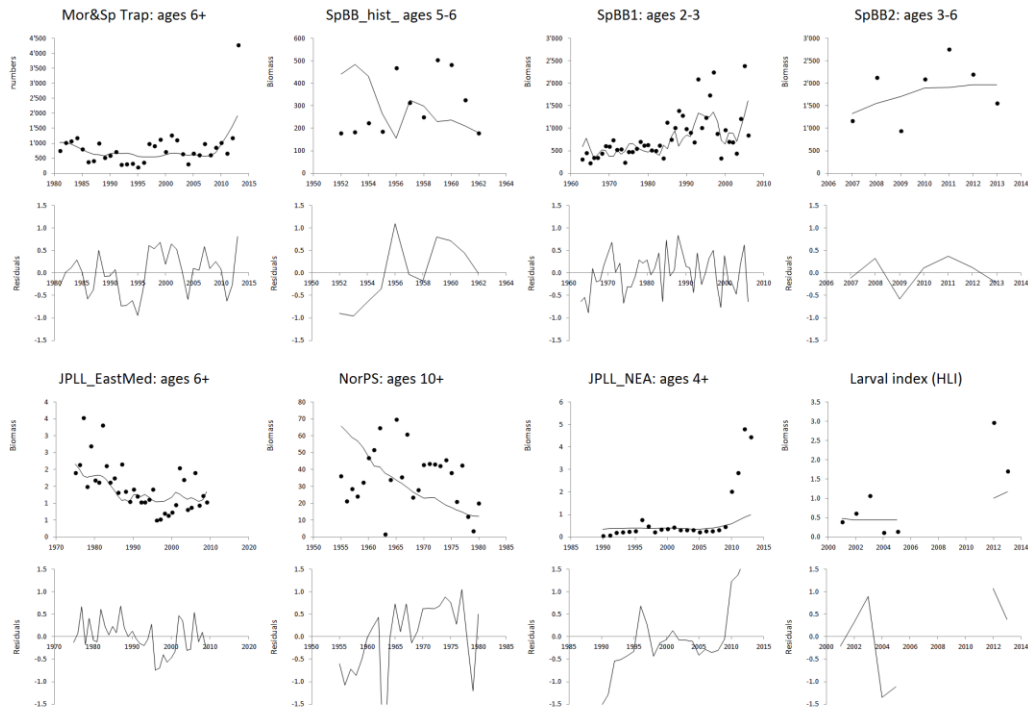


Figure 3. Fits of the SCAL Reference Case to the various CPUE series and the corresponding standardised residuals.

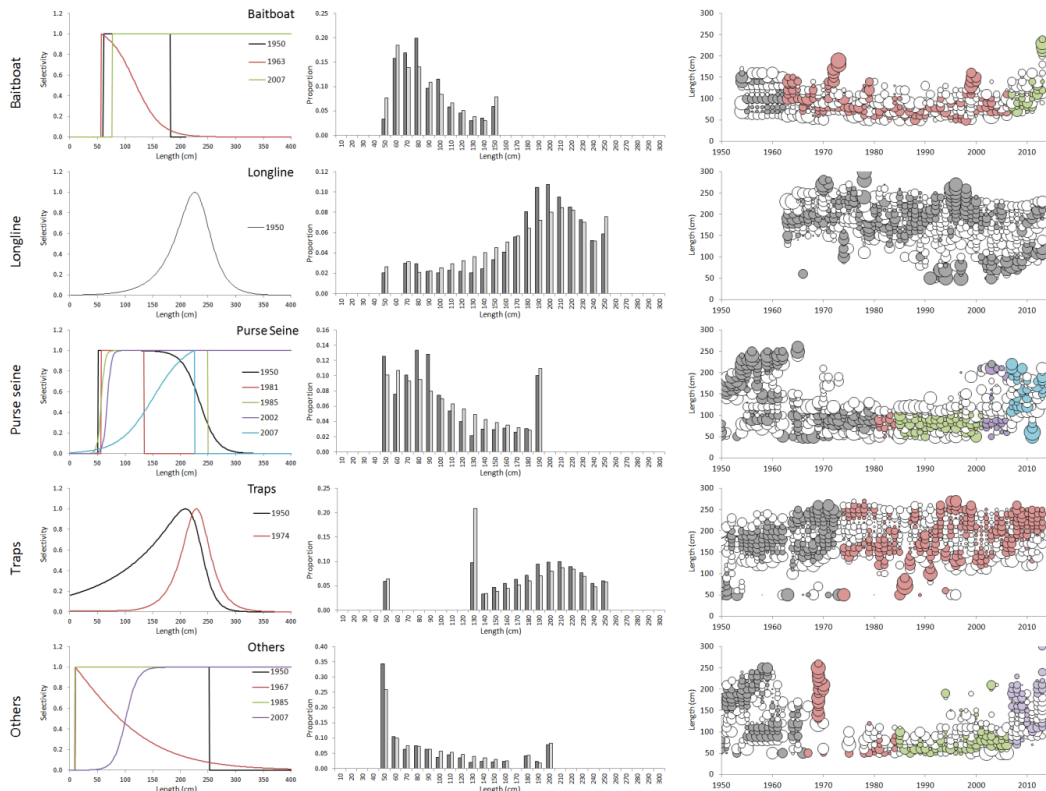


Figure 4. Commercial selectivities-at-length (first column), fits to the CAL data aggregated over years (second column) and bubble plots of the corresponding standardised residuals. The area of the bubble is proportional to the magnitude of the residual. For positive residuals the bubbles are grey, whereas for negative residuals the bubbles are white.

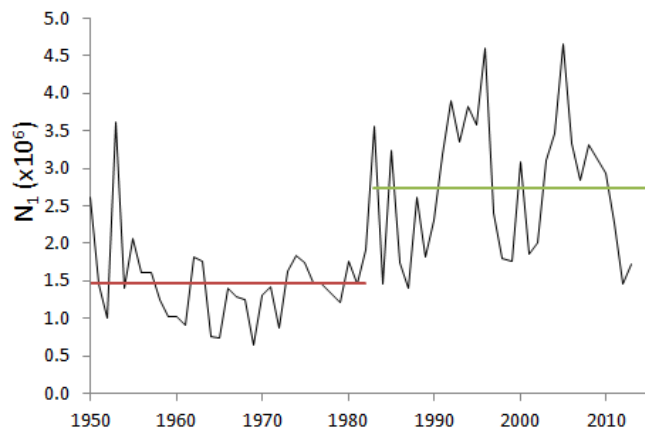


Figure 5. Time series of recruitment for the SCAL Reference Case. The horizontal lines represent the 1950-1982 average (red line) and 1983-2013 average (green line).

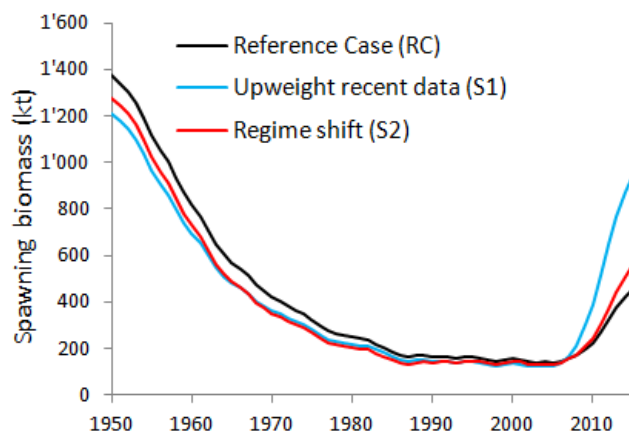


Figure 6. Spawning biomass trajectories for the four OMs considered: the SCAL Reference Case (RC); a SCAL run upweighting recent CPUE data (S1), and a SCAL run with a change in mean recruitment and hence carrying capacity in 1983 (S2). Note that two different options are considered for future changes for S2.

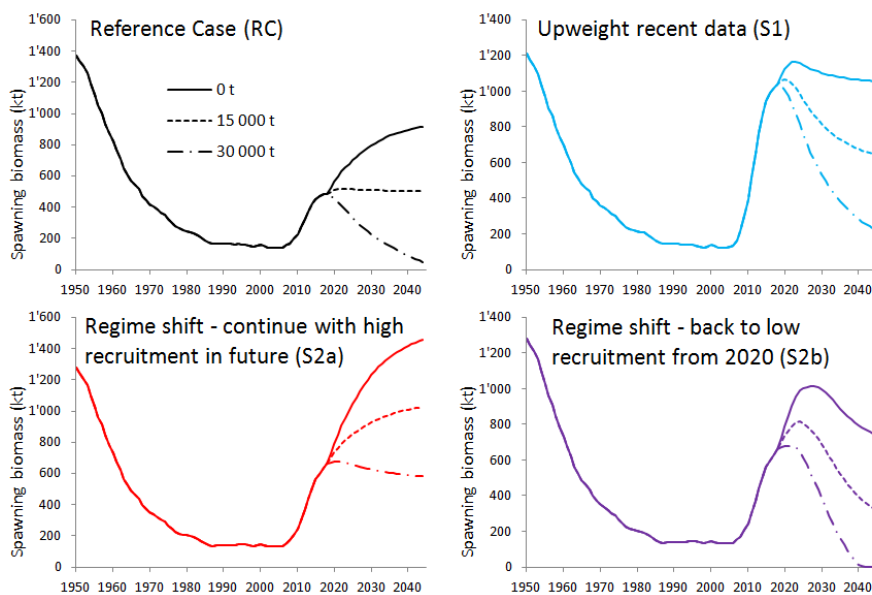


Figure 7. Deterministic constant catch projections (0, 15 000 and 30 000 t from 2018 onwards) for the four OMs.

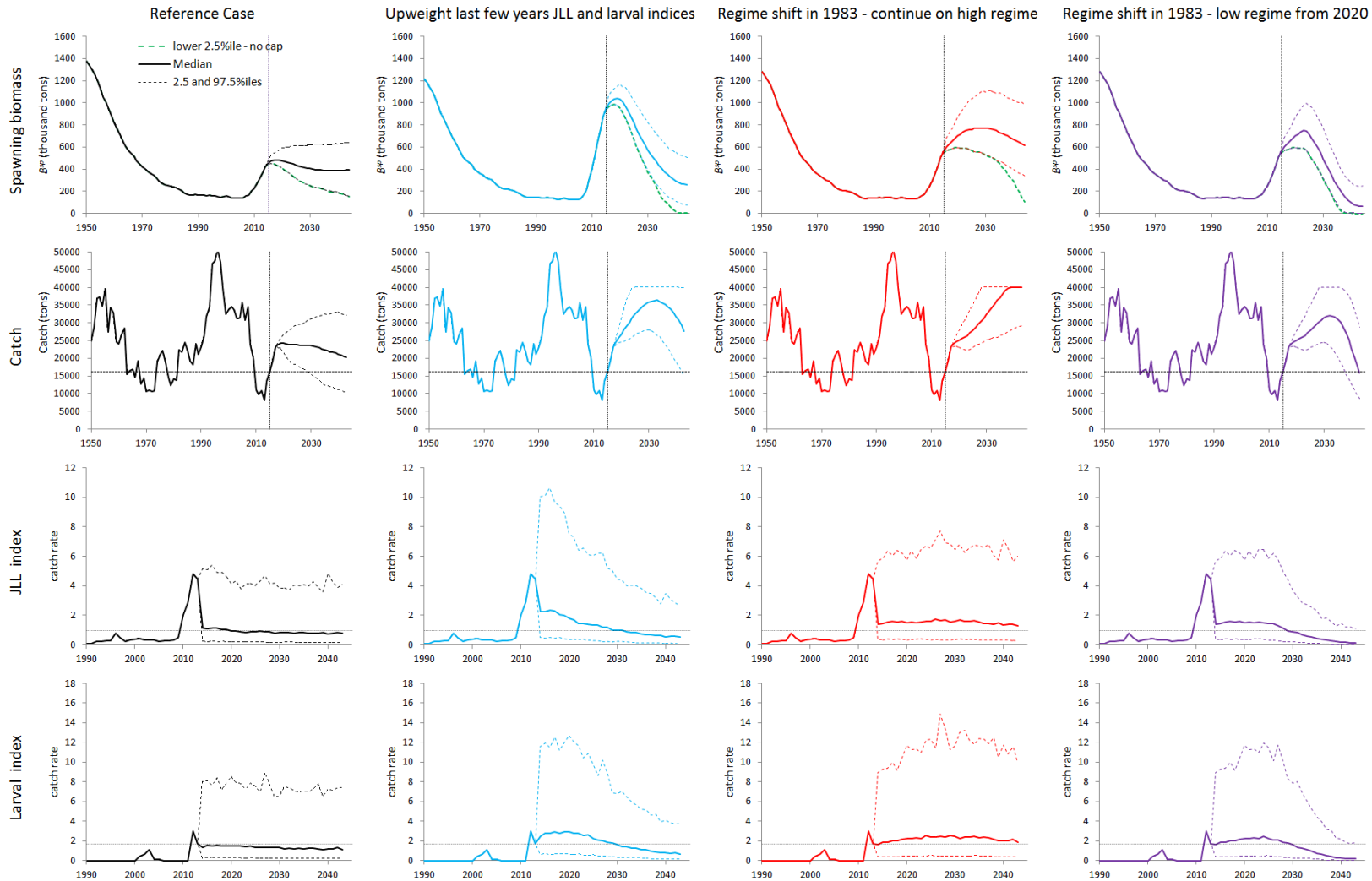


Figure 8. Stochastic projections (1000 simulations, median and 95%iles) under CMP1_40000 (i.e. upper cap of 40 000t on the TAC) for the four OMs. The lower 2.5%ile spawning biomass under CMP1_nocap (no upper limit on the TAC) is also shown in green.

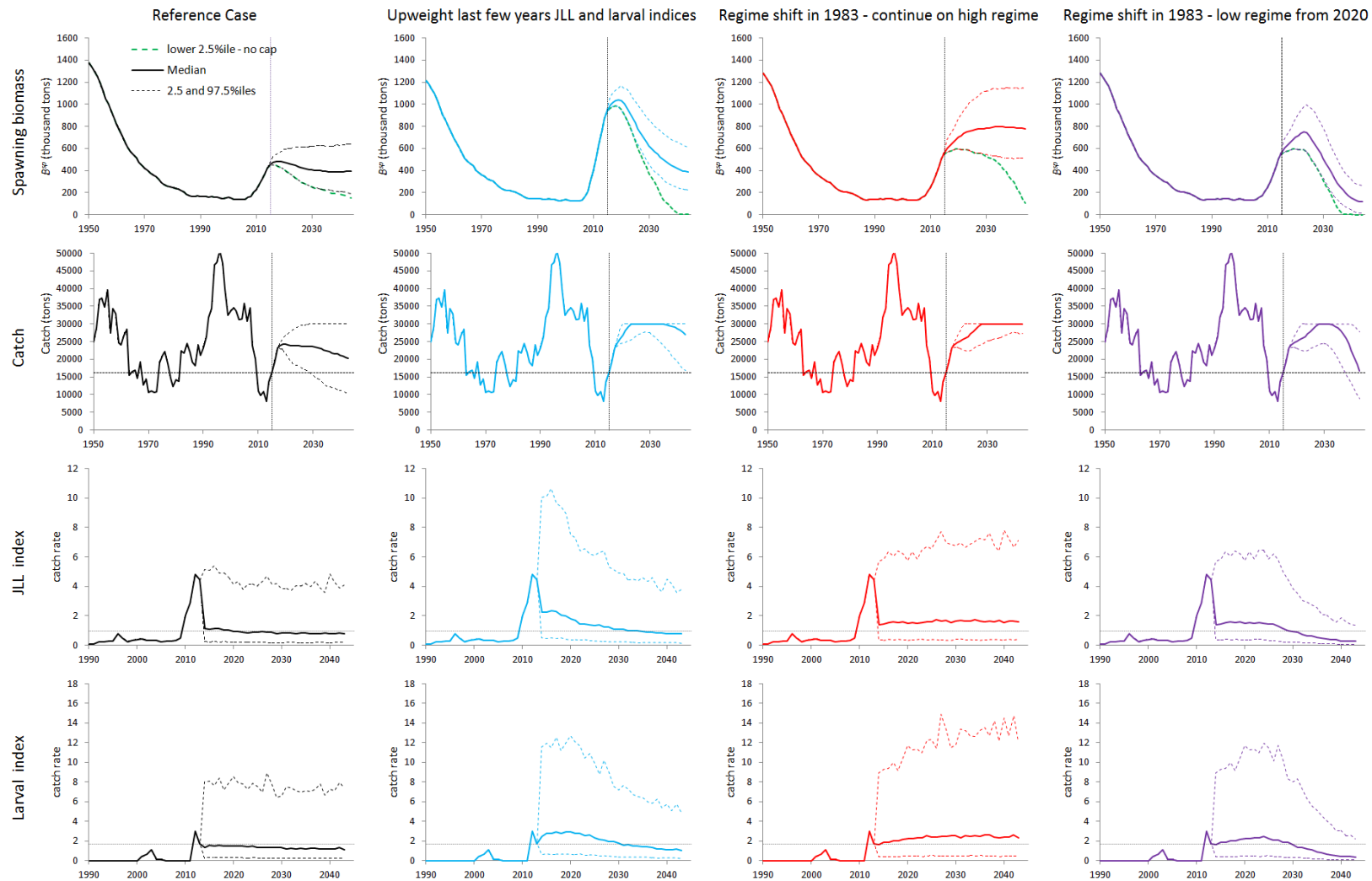


Figure 9. Stochastic projections (1000 simulations, median and 95% ile) under CMP1_30000 (i.e. upper cap of 30 000t on the TAC) for the four OMs. The lower 2.5% ile spawning biomass under CMP1_nocap (no upper limit on the TAC) is also shown in green.

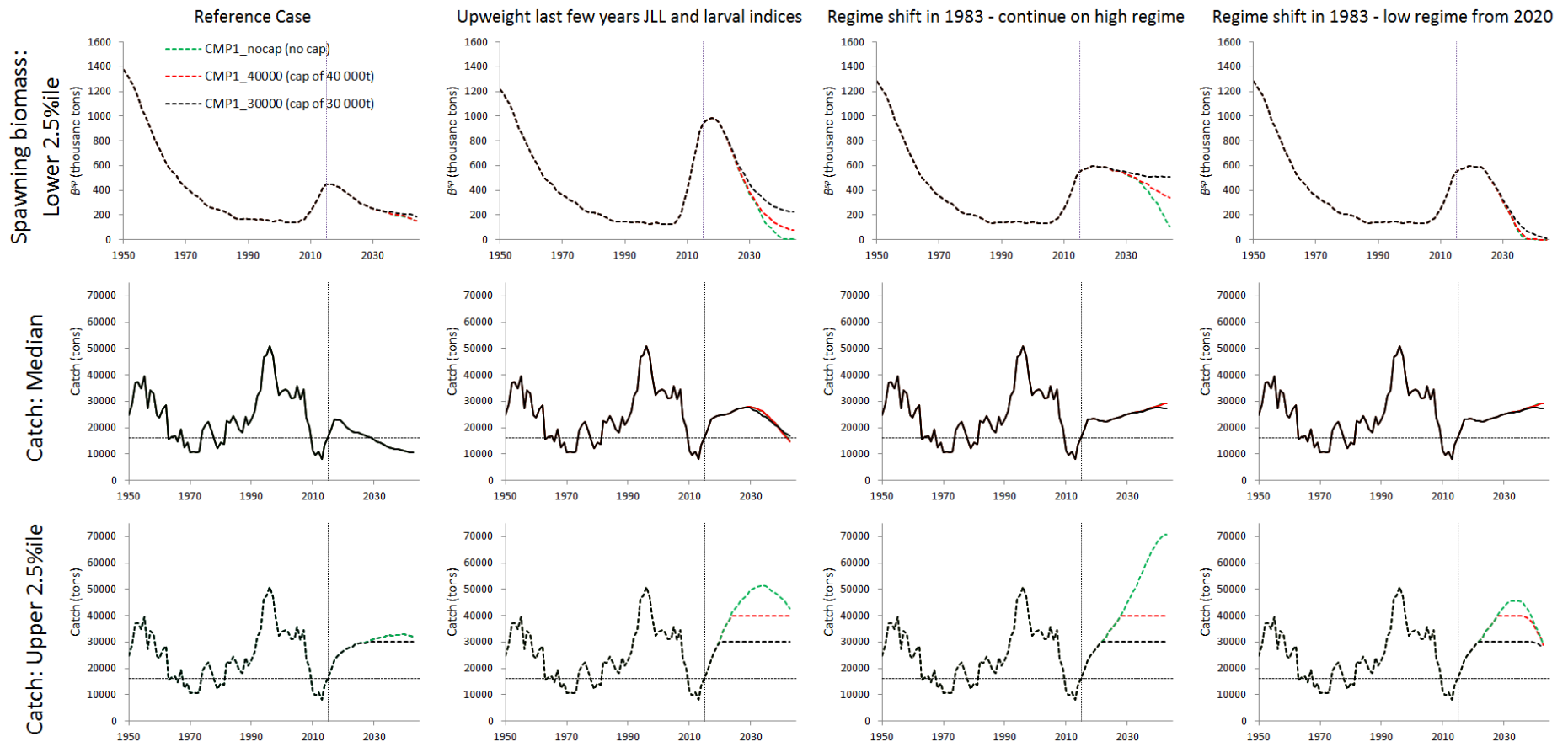


Figure 10. Comparison of various performance statistics for CMP1_nocap vs CMP1_30000 vs CMP1_40000 for the four OMs.

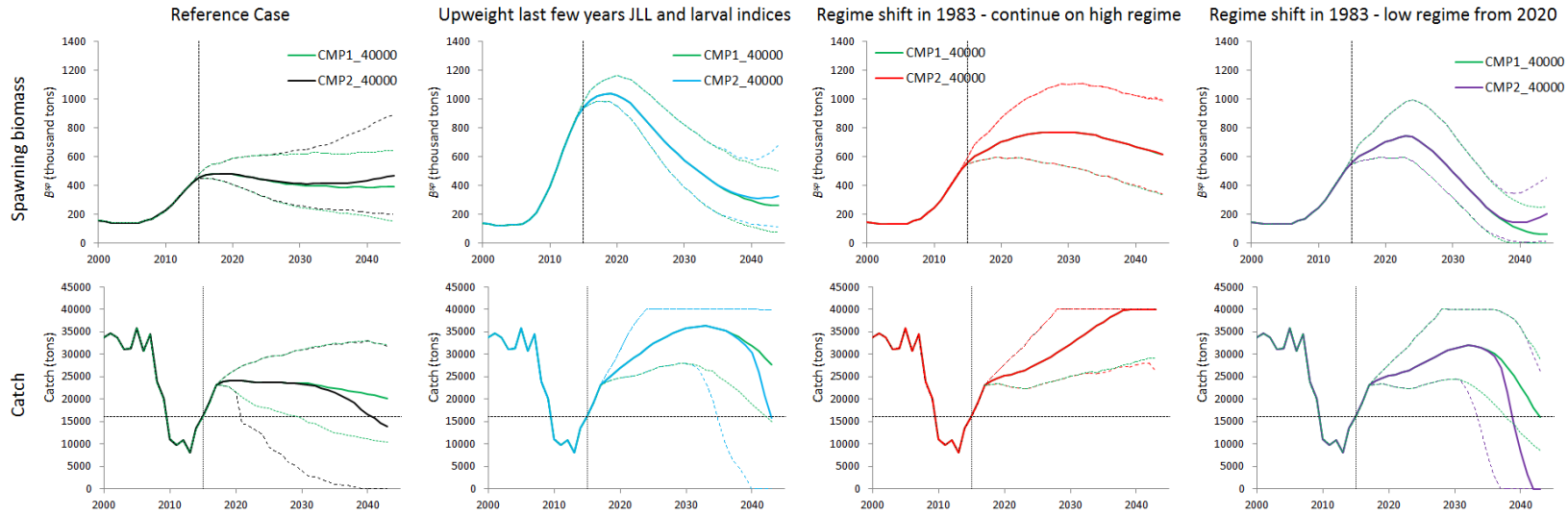


Figure 11. Comparisons of catch and spawning biomass performance for CMP1_40000 vs CMP2_40000 (extra decrease) for the four OMs.

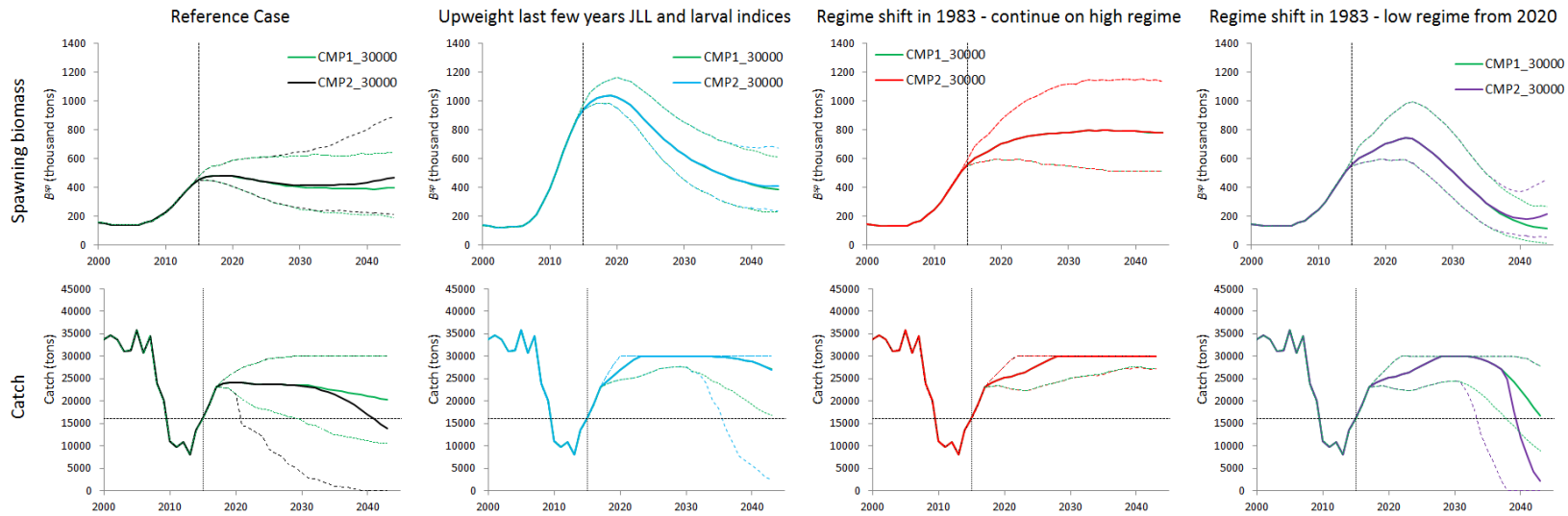


Figure 12. Comparisons of catch and spawning biomass performance for CMP1_30000 vs CMP2_30000 (extra decrease) for the four OMs.

The data

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	0.0	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	1642.0	875.5
1981	1222.5	917.0	8795.0	2011.0	828.1
1982	884.3	4255.0	12786.0	3673.0	809.8
1983	1882.4	3606.0	10746.0	3254.0	2293.9
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	9609.0	1740.0	4839.6
1987	1820.8	1723.3	8857.0	1953.0	3865.5
1988	1935.9	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	3326.7
1991	1592.6	6066.3	13291.0	2993.0	2485.7
1992	1298.6	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	5645.0
1996	4989.6	12959.0	26344.0	2522.0	3992.1
1997	3524.9	10206.0	25006.0	4367.0	4050.3
1998	2561.5	7049.1	21983.0	4259.0	3865.1
1999	1496.0	6483.2	15636.0	3711.0	5128.9
2000	1821.7	7052.3	17341.3	3735.3	3814.7
2001	2275.0	7053.0	17324.4	4762.6	3190.1
2002	2568.0	5510.8	18540.3	3750.6	3400.5
2003	1379.5	5226.5	17657.4	2302.4	4596.6
2004	1807.0	4638.2	19862.5	2137.3	2935.2
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	4360.8	22951.5	3883.0	1288.3
2008	1794.4	4740.5	12641.3	3317.2	1343.0
2009	1297.7	3301.9	11394.5	3308.3	752.9
2010	645.5	2068.9	5057.9	2587.8	787.0
2011	635.9	2025.7	4305.9	2301.6	503.6
2012	282.25	1750.15	6105.19	2436.58	276.57
2013	245.02	620.8	5113.22	1825.17	288.44

Table A3: Index series used – values followed by associated standard errors (where available) are given.

Units	Mor&Sp_Trap		SpBB1		SpBB2		SpBB3		JPLL_EastMed		NorPS		JPLL_NEA1		Larval index	
	numbers		biomass		biomass		biomass		numbers		biomass		numbers		biomass	
1952	-	-	179.22	0.43	-	-	-	-	-	-	-	-	-	-	-	-
1953	-	-	184.74	0.53	-	-	-	-	-	-	-	-	-	-	-	-
1954	-	-	226.46	0.41	-	-	-	-	-	-	-	-	-	-	-	-
1955	-	-	187.01	0.42	-	-	-	-	-	-	36.20	-	-	-	-	-
1956	-	-	470.53	0.43	-	-	-	-	-	-	21.25	-	-	-	-	-
1957	-	-	315.05	0.41	-	-	-	-	-	-	28.61	-	-	-	-	-
1958	-	-	252.25	0.41	-	-	-	-	-	-	24.13	-	-	-	-	-
1959	-	-	506.79	0.41	-	-	-	-	-	-	32.41	-	-	-	-	-
1960	-	-	485.16	0.43	-	-	-	-	-	-	46.83	-	-	-	-	-
1961	-	-	327.29	0.41	-	-	-	-	-	-	51.84	-	-	-	-	-
1962	-	-	180.12	0.46	-	-	-	-	-	-	64.67	-	-	-	-	-
1963	-	-	-	-	312.09	493.00	-	-	-	-	1.67	-	-	-	-	-
1964	-	-	-	-	457.40	415.00	-	-	-	-	33.98	-	-	-	-	-
1965	-	-	-	-	228.91	0.41	-	-	-	-	69.60	-	-	-	-	-
1966	-	-	-	-	349.10	421.00	-	-	-	-	35.70	-	-	-	-	-
1967	-	-	-	-	345.89	414.00	-	-	-	-	61.06	-	-	-	-	-
1968	-	-	-	-	447.00	422.00	-	-	-	-	23.53	-	-	-	-	-
1969	-	-	-	-	610.62	401.00	-	-	-	-	28.06	-	-	-	-	-
1970	-	-	-	-	594.66	431.00	-	-	-	-	42.76	-	-	-	-	-
1971	-	-	-	-	744.71	403.00	-	-	-	-	43.52	-	-	-	-	-
1972	-	-	-	-	525.63	413.00	-	-	-	-	43.05	-	-	-	-	-
1973	-	-	-	-	535.63	396.00	-	-	-	-	42.15	-	-	-	-	-
1974	-	-	-	-	245.39	439.00	-	-	-	-	45.72	-	-	-	-	-
1975	-	-	-	-	484.22	0.41	-	-	1.90	0.15	38.00	-	-	-	-	-
1976	-	-	-	-	483.96	414.00	-	-	2.15	0.12	21.16	-	-	-	-	-
1977	-	-	-	-	547.56	407.00	-	-	3.53	0.14	42.44	-	-	-	-	-
1978	-	-	-	-	705.26	412.00	-	-	1.50	0.15	12.28	-	-	-	-	-
1979	-	-	-	-	623.01	409.00	-	-	2.70	0.14	3.75	-	-	-	-	-
1980	-	-	-	-	634.81	446.00	-	-	1.69	0.16	20.14	-	-	-	-	-
1981	768.36	57.19	-	-	510.66	422.00	-	-	1.63	0.17	-	-	-	-	-	-
1982	1038.12	34.63	-	-	503.78	418.00	-	-	3.32	0.13	-	-	-	-	-	-
1983	1092.05	34.63	-	-	625.14	432.00	-	-	2.12	0.13	-	-	-	-	-	-
1984	1200.27	34.63	-	-	331.71	449.00	-	-	1.62	0.12	-	-	-	-	-	-
1985	814.46	34.64	-	-	1125.74	407.00	-	-	1.75	0.15	-	-	-	-	-	-
1986	394.33	28.05	-	-	751.21	419.00	-	-	1.32	0.14	-	-	-	-	-	-
1987	433.53	28.05	-	-	1008.43	415.00	-	-	2.16	0.13	-	-	-	-	-	-
1988	1014.56	28.03	-	-	1394.68	419.00	-	-	1.35	0.14	-	-	-	-	-	-
1989	531.45	26.09	-	-	1285.60	0.40	-	-	1.05	0.16	-	-	-	-	-	-
1990	614.37	22.60	-	-	986.51	407.00	-	-	1.41	0.14	-	0.08	0.32	-	-	-
1991	727.86	22.59	-	-	901.20	422.00	-	-	1.21	0.13	-	0.10	0.27	-	-	-
1992	313.95	22.63	-	-	695.16	427.00	-	-	1.03	0.14	-	0.22	0.16	-	-	-
1993	325.36	22.62	-	-	2093.55	403.00	-	-	1.04	0.14	-	0.23	0.14	-	-	-
1994	341.90	22.62	-	-	1007.03	419.00	-	-	1.12	0.16	-	0.26	0.16	-	-	-
1995	223.43	22.65	-	-	1235.91	405.00	-	-	1.42	0.15	-	0.29	0.13	-	-	-
1996	375.22	24.62	-	-	1739.29	398.00	-	-	0.50	0.22	-	0.77	0.13	-	-	-
1997	992.41	24.59	-	-	2246.41	404.00	-	-	0.53	0.21	-	0.50	0.13	-	-	-
1998	925.14	24.59	-	-	879.51	409.00	-	-	0.71	0.17	-	0.24	0.16	-	-	-
1999	1137.45	24.59	-	-	339.77	436.00	-	-	0.64	0.22	-	0.35	0.15	-	-	-
2000	739.23	22.59	-	-	960.44	402.00	-	-	0.74	0.20	-	0.38	0.12	-	-	-
2001	1284.62	22.58	-	-	704.49	447.00	-	-	0.96	0.17	-	0.45	0.12	0.39	0.40	-
2002	1130.42	22.58	-	-	687.42	423.00	-	-	2.05	0.15	-	0.34	0.13	0.61	0.49	-
2003	662.66	23.68	-	-	444.91	482.00	-	-	1.70	0.13	-	0.34	0.14	1.07	0.45	-
2004	332.36	22.62	-	-	1210.46	417.00	-	-	0.82	0.18	-	0.32	0.12	0.11	0.29	-
2005	677.39	22.59	-	-	2383.57	0.40	-	-	0.88	0.15	-	0.23	0.11	0.14	0.24	-
2006	633.94	22.60	-	-	850.09	0.48	-	-	1.91	0.15	-	0.28	0.11	-	-	-
2007	1000.60	22.59	-	-	-	-	1177.62	419.00	0.94	0.19	-	0.28	0.11	-	-	-
2008	634.18	22.60	-	-	-	-	2144.54	304.00	1.22	0.17	-	0.33	0.11	-	-	-
2009	876.71	22.59	-	-	-	-	955.29	305.00	1.04	0.24	-	0.48	0.11	-	-	-
2010	1042.24	23.66	-	-	-	-	2109.08	309.00	-	-	-	2.04	0.05	-	-	-
2011	674.97	22.59	-	-	-	-	2762.62	306.00	-	-	-	2.87	0.06	-	-	-
2012	1187.75	23.66	-	-	-	-	2216.18	390.00	-	-	-	4.81	0.07	2.96	0.22	-
2013	4285.56	33.12	-	-	-	-	1571.64	445.00	-	-	-	4.46	0.06	1.71	0.25	-

The Statistical Catch-at-Length Model

The text following sets out the equations and other general specifications of the Statistical Catch at Length (SCAL) assessment model applied to develop Operating Models (OMs) for the simulation testing, 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 these 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:

$$N_{y+1,1} = R_{y+1} \tag{B1}$$

$$N_{y+1,a+1} = N_{y,a} e^{-Z_{y,a}} \quad \text{for } 1 \leq a \leq m-2 \tag{B2}$$

$$N_{y+1,m} = N_{y,m-1} e^{-Z_{y,m-1}} + N_{y,m} e^{-Z_{y,m}} \tag{B3}$$

where

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

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

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 ,

$Z_{y,a} = \sum_f F_y^f S_{y,a}^f + M_a$ is the total mortality in year y on fish of age a , where

F_y^f is the fishing mortality of a fully selected age class in year y for fishery f , and

$S_{y,a}^f$ is the commercial selectivity at age a for year y for fishery f .

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 a Beverton-Holt stock-recruitment relationship, allowing for annual fluctuation about the deterministic relationship:

$$R_y = \frac{\alpha B_{y-1}^{\text{sp}}}{\beta + B_{y-1}^{\text{sp}}} e^{(\zeta_y - (\sigma_R)^2/2)} \tag{B4}$$

where

α and β are spawning biomass-recruitment relationship parameters,

ζ_y reflects fluctuation about the expected recruitment for year y , which is assumed to be normally distributed with standard deviation σ_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:

$$B_y^{\text{sp}} = \sum_{a=0}^m f_{y,a} w_{y,a}^{\text{sp}} N_{y,a} e^{-Z_a \frac{T^s}{12}} \tag{B5}$$

where

spawning for the stocks under consideration is taken to occur τ^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:

$$C_y^f = \sum_{a=0}^m w_{y,a}^f C_{y,a}^f = \sum_{a=0}^m w_{y,a}^f N_{y,a} S_{y,a}^f F_y^f (1 - e^{-Z_{y,a}}) / Z_{y,a} \quad (B6)$$

where

$C_{y,a}^f$ 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,

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

$w_{y,a}^f$ denotes the selectivity-weighted mid-year weight of fish of age a landed in year y by fleet f , computed as:

$$\tilde{w}_{y,a}^f = \sum_l S_{y,l}^f w_l A_{a,l} / S_{a,l}^f \quad (B7)$$

with

w_l is the weight of fish of length l ; and

$A_{a,l}$ 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.:

$$L_a \sim N[L_\infty(1 - e^{-\kappa(a-t_0)}), \theta_a^2] \quad (B8)$$

where

θ_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.:

$$\theta_a = \beta L_\infty (1 - e^{-\kappa(a-t_0)}) \quad (B9)$$

with β fixed here to 0.1 for age 1, 0.2 for age 15 and changing linearly for the intermediate .

Selectivity is estimated as a function of length and then converted to an effective selectivity-at-age:

$$S_{y,a}^f = \sum_l S_{y,l}^f A_{a,l} \quad (B10)$$

B.1.4. Initial conditions

For the first year (y_0) considered in the model (here 1950), the numbers-at-age are estimated directly for ages 1 to a^{est} , with a parameter ϕ which mimics recent average fishing mortality for ages above a^{est} ($a^{est}=4$ here), i.e.:

$$N_{y_0,a} = N_{start,a} \quad \text{for } 1 \leq a \leq a^{est} \quad (B11)$$

and

$$N_{\text{start},a} = N_{\text{start},a-1} e^{-M_{a-1}} (1 - \phi S_{a-1}) \quad \text{for } a^{\text{est}} < a \leq m-1 \quad (\text{B12})$$

$$N_{\text{start},m} = N_{\text{start},m-1} e^{-M_{m-1}} (1 - \phi S_{m-1}) / (1 - e^{-M_m} (1 - \phi S_m)) \quad (\text{B13})$$

B.2. The (penalised) likelihood function

The model is fitted to CPUE and commercial 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 ($-\ell n L$) are as follows.

B.2.1 Relative abundance data

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

$$I_y^i = \hat{I}_y^i \exp(\varepsilon_y^i) \quad \text{or} \quad \varepsilon_y^i = \ln(I_y^i) - \ln(\hat{I}_y^i) \quad (\text{B14})$$

where

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

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

$\hat{I}_y^i = \hat{q}^i \sum_{y,a}^m S_{y,a}^i N_{y,a} e^{-Z_a/2}$ is the corresponding model estimate of abundance in numbers, or, in the case of the larval index:

$$\hat{I}_y^i = \hat{q}^i B_y^{\text{sp}}$$

\hat{q}^i is the constant of proportionality (catchability) for the index series, and ε_y^i from $N(0, (\sigma_y^i)^2)$.

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

$$-\ell n L^i = \sum_y \left\{ \ln \left(\sqrt{(\sigma^i)^2 + (\sigma_{\text{Add}}^i)^2} \right) + \frac{(\varepsilon_y^i)^2}{2[(\sigma^i)^2 + (\sigma_{\text{Add}}^i)^2]} \right\} \quad (\text{B15})$$

where

σ^i is the standard deviation of the residuals for the logarithm of index i in year y , estimated by its maximum likelihood value:

$$\hat{\sigma}^i = \sqrt{1/n_i \sum_y (\ln(I_y^i) - \ln(\hat{q}^i \hat{I}_y^i))^2}$$

where n_i is the number of data points for index i , and

σ_{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 index i is estimated by its maximum likelihood value:

$$\ln \hat{q}^i = 1/n_i \sum_y (\ln I_y^i - \ln \hat{I}_y^i) \quad (\text{B16})$$

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

- 1) Mor&Sp_Trap: Moroccan and Spanish (combined) trap (1981-2013)
- 2) SpBB1: Spanish bait boat (1952-1962)

- 3) SpBB2: Spanish bait boat (1963-2006)
- 4) SpBB3: Spanish bait boat (2007-2013)
- 5) NorPS: Norwegian purse seine (1955-1980)
- 6) JPLL_EastMed: Japanese longline fishery in east Atl. (south of 40N) and Med. (1975-2009)
- 7) JPLL_NEA1: Japanese longline fishery in the Northeast Atl. (north of 40N) (1990-2013)
- 8) Larval index: Western Mediterranean sea (2001-2013)

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 during such periods.

The indices' selectivities are taken to be the same as for the overall gear type, i.e.:

- 1) Mor&Sp_Trap: corresponds to trap
- 2) SpBB1, SpBB2, and SpBB3 correspond to baitboat
- 3) NorPS: corresponds to purse seine, and
- 6) JPLL_EastMed, JPLL_NEA1 and JPLL_NEA2 correspond to longline.

B.2.3. Commercial catches-at-length

The contribution of the catch-at-length data to the negative of the log-likelihood function under the assumption of an “adjusted” lognormal error distribution (Punt and Kennedy 1997) is given by:

$$-\ell n L^{\text{CAL}} = w_{len} \sum_f \sum_y \sum_l \left[\ell n \left(\sigma_{len}^f / \sqrt{p_{y,l}^f} \right) + p_{y,l}^f \left(\ell n p_{y,l}^f - \ell n \hat{p}_{y,l}^f \right)^2 / 2 \left(\sigma_{len}^f \right)^2 \right] \quad (\text{B17})$$

where

$p_{y,l}^f = C_{y,l}^f / \sum_l C_{y,l}^f$ is the observed proportion of fish caught in year y by fleet f that are of length l ,

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

where

$$\hat{C}_{y,l}^f = \sum_a N_{y,a} A_{a,l} S_{y,l}^f e^{-Z_{y,a}/2} \quad (\text{B18})$$

and

σ_{com}^f is the standard deviation associated with the catch-at-length data, which is estimated in the fitting procedure by:

$$\hat{\sigma}_{com}^f = \sqrt{\sum_y \sum_l p_{y,l}^f \left(\ell n p_{y,l}^f - \ell n \hat{p}_{y,l}^f \right)^2 / \sum_y \sum_l 1} \quad (\text{B19})$$

Commercial catches-at-length are grouped with the next length class if the proportion is less than 2%.

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 $w_{len} = 0.5$.

The model is fit to CAL data for each of the five fleets assumed in the model (baitboat, longline, purse seine, traps, other) (see **Table A3**).

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:

$$-\ell n L^{\text{pen}} = \sum_{y=y_1+1}^{y_2} \left[\zeta_y^2 / 2\sigma_R^2 \right] \quad (\text{B20})$$

where

ζ_y is the recruitment residual for year y , which is estimated for year y_1 to y_2 (see equation (B4)),

σ_R is the standard deviation of the log-residuals, which is input (here $\sigma_R=0.5$).

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** below.

B.4.2. Fishing selectivity

Fishing selectivities-at-length are estimated using a four parameters double-logistic form:

$$S_l = \left(1 + e^{-a1(l-b1)}\right)^{-1} \left[1 - \left(1 + e^{-a2(l-b2)}\right)^{-1}\right] \quad (\text{B21})$$

Details of the fishing selectivities used are shown in **Table B2**.

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, 2012).

Model plus group (m)	15
Length-weight	$a=0.0000295, b=2.899$ ($\leq 100\text{cm}$) and $a=0.0000196, b=3.009$ ($> 100\text{cm}$)
von Bertalanffy growth	$\kappa=0.093, L_{\text{inf}}=319, t_0=-0.97$
Maturity-at-age	50% maturity at age 4, 100% maturity at age 5
Natural mortality	1 2-5 6 7 8 9 10+
	0.49 0.24 0.20 0.18 0.15 0.13 0.10
Stock-recruitment	Beverton-Holt, $h=0.98^*$, $\sigma_R=0.5$

* This high value was specified on input rather than estimated in the fit of the model given the absence of any clear trend in the stock-recruitment plot.

Table B2: Details of the selectivities estimated.

	Number of parameters estimated	Number of selectivity periods
Bait boat	4x3	Three: 1950-1962, 1963-2006, 2007-2013
Longline	4x1	One
Purse seine	4x5	Three: 1950-1980, 1981-1984, 1985-2001, 2002-2006, 2007-2013
Traps	4x2	Two: 1950-1973, 1974-2013
Other	4x3	Three: 1950-1966, 1967-1984, 1985-2013

Projection methodology

Projections into the future under a specific Candidate Management Procedure (CMP) are evaluated using the following steps for the Operating Model (OM) under consideration.

Step 1: Begin-year (2014) numbers-at-age

The components of the numbers-at-age vector for each gender and species at the start of 2014 are obtained from the MLE of an assessment of the resource.

Error is included for numbers-at-ages 1 to 3 because these are poorly estimated in the assessment given limited information on these year-classes, i.e.:

$$N_{2014,a} \rightarrow N_{2014,a} e^{\varepsilon_a} \quad \varepsilon_a \text{ from } N\left(0, (\sigma_R)^2\right)$$

Step 2: Catch

These numbers-at-age are projected one year forward at a time given a catch C_y for the year concerned, where catch is specified by the CMP. This requires specification of how the catch is disaggregated by fleet to obtain C_y^f and how future recruitments are generated.

The total TAC recommended by the CMP is divided in fixed proportions among the various fleet, using the 2013 proportions, i.e.:

Baitboat: 3.0%;
Longline: 7.7%;
Purse seine: 63.2%;
Traps: 22.5%;
Other: 3.6%

The commercial selectivity functions are taken to stay constant in the projections (i.e. same as 2013).

The numbers-at-age can then be computed for the beginning of the following year (y+1):

$$N_{y+1,1} = R_{y+1} \tag{C1}$$

$$N_{y+1,a+1} = N_{y,a} e^{-Z_{y,a}} \quad \text{for } 1 \leq a \leq m-2 \tag{C2}$$

$$N_{y+1,m} = N_{y,m-1} e^{-Z_{y,m-1}} + N_{y,m} e^{-Z_{y,m}} \tag{C3}$$

Step 3: Recruitment

Future recruitments are provided by the Beverton-Holt stock-recruitment relationship.

$$R_y = \frac{\alpha B_{y-1}^{\text{sp}}}{\beta + B_{y-1}^{\text{sp}}} e^{(\zeta_y - (\sigma_R)^2/2)} \tag{C4}$$

Log-normal fluctuations are introduced by generating ζ_y factors from $N(0, \sigma_R^2)$.

Step 4: Generate data

The information obtained in Steps 1 to 3 is used to generate values of the indices of abundance (here, JPLL_NEA and larval index only). The indices are generated from the OM, assuming the same error structures as in the past.

The index series are generated from model estimates for corresponding mid-year exploitable numbers or spawning biomass and catchability coefficients, with multiplicative lognormal errors incorporated:

For JPLL_NEA:

$$I_y^i = \hat{q}^i \left(\sum_{a=1}^m S_{y,a}^i N_{y,a} e^{-Z_a/2} \right) e^{\varepsilon_y^i} \tag{C5}$$

and for the larval index:

$$I_y^i = \hat{q}^i \left(\sum_{a=0}^m f_{y,a} w_{y,a}^{sp} N_{y,a} e^{-Z_a \frac{T^s}{12}} \right) e^{\varepsilon_y^i} \quad (C6)$$

$$\varepsilon_y^i \quad \text{from } N\left(0, (\sigma^i)^2\right) \quad (C7)$$

Lognormal error variance includes the index sampling variance with the CV set equal to the average historical value, plus additional variance (the variability that is not accounted for by sampling variability) as estimated within the OM concerned from past data.

$$\sigma^i = \sqrt{\ln(1 + \overline{CV^i}^2) + \sigma_a^2} \quad (C8)$$

For JPLL_NEA, $\overline{CV^i}$ ranges from 0.72 to 0.78 depending on the OM, with additional variance estimated to be close to 0 for the RC and S1 0.25 for S2. For the larval index, $\overline{CV^i}$ ranges from 0.75 to 0.87 depending on the OM, with additional variance estimated to be close to 0 for all OMs.

Step 5:

Given the new indices of abundance I_{y-1}^i compute TAC_{y+1} using the CMP.

Step 6:

Steps 1-5 are repeated for each future year in turn for as long a period as desired, and at the end of that period the performance of the candidate MP under review is assessed by considering statistics such as the average catch taken over the period and the final spawning biomass of the resource.

Performance Statistics

Performance statistics (median and 95% probability intervals), related to the catch and resource depletion considerations, are computed for the CMPs tested. Projections are conducted over 25 years, though for the year 2014 the catch was specified as the TAC set for that year (13 500t), and for 2015 to 2017 the catches were to the amounts agreed by the Commission (16 142t, 19 296t and 23 155t), so that the MP generated TAC comes into effect for the first time for 2018.