

## VPA-2BOX MODEL DIAGNOSTICS USED IN THE 2014 ASSESSMENT OF EASTERN ATLANTIC BLUEFIN TUNA

R. Zarrad<sup>1</sup>, J.F. Walter<sup>2</sup>, M.V. Lauretta<sup>2</sup>

### SUMMARY

*This report documents model diagnostics of the Eastern Atlantic and Mediterranean Bluefin stock assessment VPA model and projections. Diagnostics include model convergence criteria, sensitivity analyses of abundance indices, retrospective analyses and likelihood profiling of key parameters, bootstrap analysis to evaluate model robustness. In particular, we consider the F-ratio specifications which are a key uncertainty in the model. The objectives of these analyses are to diagnose model performance and to recommend parameter settings and approaches for updating the EBFT VPA in the future.*

### RÉSUMÉ

*Ce rapport documente les diagnostics du modèle VPA et des projections de l'évaluation du stock de thon rouge de l'Atlantique Est et de la Méditerranée. Les diagnostics incluent les critères de convergence du modèle, des analyses de sensibilité des indices d'abondance, des analyses rétrospectives et le profilage de vraisemblance des paramètres clés, ainsi que les analyses bootstrap pour évaluer la robustesse du modèle. En particulier, nous considérons les spécifications de F-ratio qui sont la principale incertitude dans le modèle. Les objectifs de ces analyses visent à diagnostiquer les performances du modèle et à recommander des spécifications des paramètres et des approches pour la mise à jour de la VPA de l'EBFT à l'avenir.*

### RESUMEN

*Este informe documenta los diagnósticos del modelo del VPA de la evaluación del stock de atún rojo del Atlántico este y Mediterráneo y las proyecciones. Los diagnósticos incluyen los criterios de convergencia del modelo, los análisis de sensibilidad de los índices de abundancia, los análisis retrospectivos y el perfil de verosimilitud de los parámetros clave, así como análisis de bootstrap para evaluar la robustez del modelo. En particular, se consideran las especificaciones de la ratio de F, que es una incertidumbre clave del modelo. Los objetivos de estos análisis son diagnosticar el rendimiento del modelo y recomendar especificaciones de parámetros y enfoques para actualizar el VPA del atún rojo del este en el futuro.*

### KEYWORDS

*Bluefin tuna, VPA2Box, stock assessment, diagnostics*

---

<sup>1</sup> Institut National des Sciences et Technologies de la Mer (INSTM-Mahdia), BP 138 Mahdia 5199, E-mail : rafik.zarrad@instm.rnrt.tn

<sup>2</sup> U.S. National Marine Fisheries Service, Southeast Fisheries Center, Sustainable Fisheries Division, 75 Virginia Beach Drive, Miami, FL, 33149-1099, USA.

## 1. Introduction

A prerequisite to providing advice from stock assessment models is to consider a suite of model diagnostics. These diagnostics evaluate the quality of the assessment model and its ability to provide management advice. These evaluations can be particularly valuable for determining appropriate parameterizations of models given the information in the input data.

The 2014 ICCAT Atlantic Bluefin tuna stock assessment (Anon 2014) used VPA2Box (Porch 1999) as the primary assessment model and Pro2Box (Porch 1999) to conduct projections. As the model was an update of the 2012 stock assessment, the format of the model and many parameter assumptions and specifications remained unchanged from 2012. In particular, one key assumption of the VPA was the F ratio (ratio of  $F_{age10}/F_{age9}$ ) that has been input as a fixed vector. This ratio is a particularly critical parameter as it largely determines the potential for domed versus asymptotic selectivity of the entire fishery. This vector was originally estimated from a separable VPA conducted many years ago and the recent F-ratio values of 1 have been retained for several years. In addition to substantial added years of data, the many improvements to the catch at age (CAA) and indices now require that the F-ratio assumptions be re-evaluated for the VPA. Furthermore, it is also important to consider multiple options for estimating the F-ratio such as expanding the plus-group age.

In anticipation of a future assessment, it is informative to reconsider many of the parameterizations of the VPA model and to conduct a full suite of diagnostic evaluations. The objective of this paper is to conduct a full diagnostic evaluation of the 2014 EBFT VPA with a focus on the F-ratio. We also provide recommendations on key parameter settings and model configurations.

## 2. Methods

In this paper we evaluate basic VPA model convergence to the 2014 VPA run 5, reported catch. We chose this model run as it was one of the models chosen for advice in the 2014 assessment. We evaluate the input CAA and PCAA for empirical evidence that might facilitate making modeling decisions for the upcoming 2017 stock assessment.

### 2.1. A suite of diagnostics are available for VPA2Box

#### 2.1.1. Basic VPA model convergence.

These diagnostics are critical to determine whether the model has converged to a stable solution, whether the parameters are well estimated and whether major model mis-specifications may be present.

1. Starting seed: Vary seed starting values until the objective function is minimized and stable.
2. Chi-squared discrepancy statistic (df = Ndata – Nparms, chi-squared critical value is chi-squared discrepancy statistic from report file). Calculate the p-value for standard chi-squared table. The idea here is to assess whether the observed discrepancies between the observed and predicted CPUE could have arisen by chance under the model assumptions. Major failures of the model would lead to either very high  $p$ -values ( $>0.99$ , in which case the model probably has too many parameters) or very low  $p$ -values (less than 0.01, in which case the model is inconsistent with the data). The chi-square statistic can also be used to identify changes in the model, other than error structure, that augment its performance and bring the  $p$ -values to a reasonable range. For instance, assume that the Chi-squared value is 109.81, the df is  $177-18=159$ , then the chi-squared  $p$  value is  $0.998930686 = \text{CHISQ.DIST.RT}(109.81,159)$  in excel) so the model probably has too many parameters. This tests the hypothesis of whether the probability of the chi-sq test statistic is greater than what would be expected under the distribution with the given degrees of freedom.
3. Evaluate the first derivative test in the VPA-2BOX.Log file and also look at the correlation matrix of parameters. This test gives a good indication of whether a true minimum has been reached for a parameter if the central value is close to zero while (-h) is slightly negative and (+h) is slightly positive.” The three statistics should be plotted to determine if there are some parameters that are not well estimated. The correlation matrix provides an indication of whether parameters are correlated and may be combined (if correlations are  $>0.9$ ) or eliminated from model fitting entirely.

4. Jitter starting values on terminal F or terminal N in the parameter file. Look at the log-likelihood which should be similar across starting seed values. If it changes this is an indication of model instability. In any case one want to find the lowest log likelihood solution so use the seed that gives this solution. Also check for parameter bounding in the estimate file.
5. Estimate the variances of the indices to determine if they are compatible with the input variances. If not, consider reweighting.
6. Likelihood profiling on key parameters, focusing on the F-ratio and terminal year F assumptions.
7. Retrospective analysis peels of a successive year of data and estimates the model. Look for retrospective bias, i.e., the model estimates of SSB, recruitment or F for the completed years changing in a directional manner as years of data are added to the model. For instance, one might look at the recruitment to see if adding a year of data changes the recruitment estimates for the overlapping years.

To create retrospective runs in VPA2BOX, change the number of retrospective runs in the control file to a number greater than 0:

```
# RETROSPECTIVE ANALYSES (CANNOT DO RETROSPECTIVE ANALYSES AND
BOOTSTRAPS AT SAME TIME)
```

```
#-----
```

```
6
```

8. Evaluate fits and residual patterns in indices.
9. Bootstrapping. Always run bootstraps of a model to evaluate convergence. The presence of many BAD boots in the BAD.out file is indicative of a poorly determined model. Check for bias between the bootstrap and the MLE, also indicative of problems.

#### 2.1.2. Higher level diagnostics. These evaluations are necessary to determine whether there is substantial

1. Jackknife of indices. Sequentially remove one index at a time to evaluate model sensitivity to divergent indices. The goal here is to determine where there are conflicting indices and to then identify whether there are discrepancies between indices that can be resolved.
2. Jackknife of data
3. Likelihood profiling by component

### 2.2. Reconsideration of the F-ratio

#### 2.2.1. Examine empirical evidence for F ratio changes

- a) Examine PCAA for PS, trap, LL and BB fleets (did they target older or younger fish during these times)
- b) Examine overall CAA over time.
- c) Determine whether the estimated F ratios 'match' observations, e.g. did the fishery change its targeting during the time period estimated by the F-ratio

#### 2.2.2. Potential methods of re-estimating the F-ratio

1. Fix as in 2014
2. Estimate as free parameters
3. Estimate as free parameters but in 5 year blocks
4. estimate an offset from a previous parameter in 5 year blocks
5. Random walk
6. Random walk in 5 year blocks

#### 2.2.3. Calculate Effect on VPA

- d) Calculate Mohn statistic to determine improvement in retrospective bias.

We use the 2014 EBFT VPA model run 5, reported catch and model 7 (split Japan longline in 2010) for analyses here. We run the VPA with 5 retrospective peels using the 6 different methods of treating the F-ratio and then evaluate retrospective error using the Mohn statistic (Mohn 1999).

Several derivations of the Mohn statistic (Mohn 1999) have been proposed (Legault 2009, Hanselman 2013). We use a derivation of the mean of the absolute percentage difference between the values for the full time series and the retrospective peel for the terminal year of the retrospective peel, as below.

$$\rho = \frac{\sum_{p=1}^P \text{abs}(X_{y,p} - X_{y,0})}{P}$$

where P is the number of retrospective peels, y is the terminal year of each retrospective peel and  $X_{y,0}$  is the full time series.

Use of the terminal year follows the derivation of Parma (1993) and weights each retrospective peel equally, e.g. each ‘peel’ has a single absolute percent difference. The use of the absolute (rather than the real value) weights departures above or below the full model equally and is more of a measure of retrospective error rather than retrospective bias. For our purposes we are interested in the extreme variability in retrospective patterns and any bias can be readily observed in the plots.

e) Evaluate methods from 2.2.2 by improvement in the Mohn statistic.

### 3. Results

#### 3.1.1. Basic VPA model convergence

These diagnostics are critical to determine whether the model has converged to a stable solution, whether the parameters are well estimated and whether major model mis-specifications may be present.

1. Jitter starting seed: Here there are two different solutions (**Figure 1A**), with a lower objective function obtained most of the time (0.240). One would want to use a starting seed that gives the lower objective function, though the results are almost exactly the same (**Figure 1B**).
2. The chi-squared p value is  $\text{CHISQ.DIST.RT}(112.32,162)= 0.998925$  so the model probably has too many parameters, or there is too much flexibility to fit the CPUE data. We may want to see if some intervention in the modeling improves this statistic.
3. Evaluate the first derivative test in the VPA-2BOX.Log file (**Figure 2**). Plotting the three statistics for the 10 estimated parameters indicates that several of the F parameters for ages 4-9 may not be well estimated. In particular the first derivative of F on age 6, 7 and 9 is not close to 0 indicating that these may not be well estimated and it may be necessary to alter model parameterization. According to the VPA-2Box manual (Porch 2002), such failures may occur if (1) one or more parameters are estimated near the boundary constraints, (2) the simplex search has not found a true minimum and (3) surface of objective function is not approximately quadratic near the minimum (either very flat or very jagged). The first possibility can easily be checked by inspection of the parameter estimate file to look for bounding. The second possibility can be addressed by the jittering process, above. In this case, the third possibility is most likely which suggests that the data are either too noisy, conflicting or sparse to provide useful parameter estimates. This is a key problem for the Eastern Atlantic VPA given the decline in informative CPUE time series in recent years and the substantive changes that have occurred in the fishery. There are several options for proceeding; these are to reduce the number of estimated parameters such as combining F-estimates across ages.

The correlation matrix of parameters indicates that few parameters are highly correlated (none>0.9).

4. Jitter starting values on terminal F or terminal N in the parameter file and also check for parameter bounding in the estimate file. In the VPA-2BOX.txt document, no parameters hit bounds. We have not jittered the starting values but this should be done for any assessment.

5. Estimate the variances of the indices to determine if they are compatible with the input variances. The variance scaling parameter was estimated to be 0.6687. This variance scaling parameter is multiplied by the input CVs in the data file. In the VPA.dat file the variability in the indices was input as a coefficient of variation. The values in the 2014 dat file should be reconsidered, particularly as some of the input values range between 20-400 which would indicate extremely high CVs. Also there are many instances in the input where the values range from 0.4 to 400 for the same index indicating that they are likely in different units.
6. Likelihood profiling on key parameters, focusing on the F-ratio and terminal year F assumptions. Likelihood profiles for the F-ratio for the last 6 years indicates that it is reasonably well estimated but also less than the assumed value of 1 (**Figure 3**). The initial F-ratio (1950-1955) is estimated to be 0.5 (**Figure 3**)
7. Retrospective analysis indicates a fairly substantial retrospective pattern in the recruitment and SSB (**Figure 4**). Note that the final 3 years or recruits are removed from the recruitment time series. The retrospective error or Mohn statistic for recruitment is 62% indicating that, on average, the absolute percent deviation of the terminal year estimate of recruitment is substantially different than that of the full time series. Retrospective error is less for spawning biomass, on average, however there is also a noteworthy shift between the minus 0 and minus 1 retrospectives and the minus 2-minus 5. This substantial retrospective error, and in the case of the shift, retrospective bias indicates that the model is extremely poorly determined, and the exceptionally higher recruitments for 2004-2007 estimated by minus 0 and minus 1 retrospectives relative to the other years indicates that something in the addition of the 2012 and 2013 data is responsible for the VPA estimating these as recruitments many years prior. In other words, none of the data going into the VPA up until 2011 indicates the presence and strength of these recruitment events. Additionally, in the terminal years of most recruitment time series, the recruitment drops towards exceptionally, and likely, unrealistically low levels which is also indicative of severe instability in the model. Overall, the high level of retrospective error, which influences recruitment estimates going back 12 years indicates that the recent status of the stock is particularly poorly estimated by the current configuration of the VPA.
8. Evaluate fits and residual patterns in indices. Overall the fits to the indices are quite poor with evidence of substantially autocorrelated residuals (**Figure 5**). In particular, there is a lack of fit to the indices in some of the recent years which may be indicative of problems related to changing selectivity due to regulations or other effects. Further examination of the pCAA (Section 3.2.1) may be helpful. For other indices the presence of clearly conflicting trends at the same time for indices that track the same ages of fish (EspMarTrap) and JLLEMed and their completely opposite residual patterns (Figure 5) likely creates substantial conflict in the model. It might be good to carefully examine whether these conflicts can be resolved. It should also be noted that correlation in the residuals will lead to very bad bootstrapping performance as noted (Kell et al 2015).
9. Bootstrapping. In the 2014 VPA a substantial number of the bootstraps were removed as the objective function for those runs clearly an outlier. While we have not conducted additional bootstrapping for this document the previous results are indicative of poor model performance.

*3.1.2. Higher level diagnostics related to (1-3) above are standard part of diagnostic outputs (Kell et al) and not presented here. Likelihood profiling of the F-ratio in the most recent years indicates that it is relatively well determined but also substantially lower than the assumed value of 1.*

*3.1.3. Examine empirical evidence for F ratio or selectivity changes*

- a) Examine PCAA for PS, trap, LL and BB fleets (did they target older or younger fish during these times)

The **Spanish and Moroccan traps** catch since 2002 older fish (age > 5 years) (**Figure 6**). Fish younger than 5 years were scarce to absent in the catch. The older fish 10+ were so important in the catch since 2008 with a proportion from 60 to 90%.

The **Japanese LL** in the east Mediterranean target older fish since 1980 and the proportions of age 10+ were from 60 to 70% reaching values of 90% in some years. However, the Japanese LL in the East Atlantic the older fish (10+) were at the proportion of 10% to 45%, during the period 1992 to 2011. In the recent years (2012-2013) the Japanese LL targeted older fish and the 10+ groups were more present (60 to 70%). The Japan longline NEA fleet also shows a clear break point in the pCAA between 2009 and 2010 where all fish younger than age 6 drop out of the CAA (**Figure 6**) yet the selectivity of this fleet includes 4 and 5 year old fish. Also the index is full selected on age 9 fish with a substantial drop on age 10, yet the pCAA since 2012 is mostly age 10+ fish. This shift could contribute the retrospective patterns observed in the VPA as the model has to create large numbers of recruits to try to fit the index, given that the VPA assumes that the JPLL NEA is only 50% selected for age 10+ fish. If it was allowed to select more for these old fish, it might not to create a lot of recruits to fit the index.

For the **BB fleets**, older fish (9 and 10+) were absent in the catch for the period 1952 to 1962. During the year 1963 to 2012 the fishes 10+ were so scarce (0 to 5%). However, in 2013 the older fish (10+) represented more than 60% of the catches. Spanish BB1 clearly has substantial change in the PCCA over the time series. The resulting pattern in the CPUE residuals may be a result of the shifting of the SP BB1 age composition between 1957-1962. It may be necessary to further split this index or consider a more flexible (Powers and Restrepo) method of estimating selectivity for this fleet. Similarly, the SPBB3 shows a complete absence of fish at age 2 and some clear changes in the pCAA. The index selectivity is only applied to ages 3-6, however these are less represented in the PCAA for this fleet, particularly as age 10+ is very high in 2013. It is clear that the pCAA should be revisited for this fleet, as it is the only indicator for small fish and slight changes in the selectivity of the fleet may substantially alter the estimation of recruits.

b) Examine overall CAA over time.

The analysis of the **CAA of E-BFT (Figures 7)** showed four different periods of target fishes. From 1954 to 1965, older fish (10+) represent 20 to 30% of the catches. After, from 1966 to 1980 older fish were around 10%. The last proportion decreased from 1980 to 1994 with values lower than 10%. Since 1995 the catch of older fish increased and reached value of 20% in 2013.

c) Determine whether the estimated F ratios 'match' observations, e.g. did the fishery change its targeting during the time period estimated by the F-ratio

The analysis of F (estimated over time showed a decrease during recent years. For the young fish age 1 to 3, this index matches with the CAA. However, in 2013 CAA was equal to 0 but the F for the age 2 and 3 increased to reach values around 0.1. For the older fish (age 8, 9 and 10+) CAA and F showed different patterns with opposite evolution in the year 1950s and 2010s.

The analysis of the ratio (CAA<sub>10+</sub>/CAA<sub>9</sub>) by time (**Figure 8**) showed two break points over time: the years 1965 and 1978. This ratio had reached the values of 15 in 1965 and 19 in 1978. For the periods 1950 to 1963 and from 2006 to 2013 this ratio was lower than 5.

The temporal evolution of change pattern of the ratio  $((\text{Change} = (R_{y+1} - R_y) / R_y) * 100)$ , from 1950 to 2013 (**Figure 9**), showed a high irregularity between negative and positive changes. We can see the most important variations between the year 1983 (Change = - 43%) and the year 1984 (Change = +140%) and the year 2009 (Change = - 69%) and the year 2010 (change = 146%).

This analysis does not really provide strong evidence for empirically-derived time blocks for estimating the F-ratio (**Figure 10**). The changes in the ratio of CAA<sub>10+</sub>/CAA<sub>9</sub> over time are quite severe and do not clearly lend themselves to the visual identification of time blocks longer than 5 years, as there is still substantial variation even for a 5 year moving average.

#### 3.1.4. Potential methods of re-estimating the F-ratio

All 6 methods retain a substantial retrospective error in recruitment (31-62%) and SSB (17-28%) however there is some substantial improvement offered by some methods (**Figure 11**). One of the clear patterns is that the assumption of an F-ratio of 1 in recent years is not supported by the data. For each method that allows the F-ratio to change in recent years, it is now estimated to be below 1 (**Figure 12**) indicating that whatever method is chosen it needs to be flexible to a changing F-ratio. This is similar to the results obtained from profiling the F-ratio for the last 6 years (**Figure 6**). While the exact method of estimating the F-ratio, either random walk or as

an offset from previous parameters seems to have a minor impact, it appears that 5 year blocks at a minimum are necessary to allow for model convergence. For estimation as free parameters or as a random walk in all years, the model convergence was often poor and run times much longer.

Given the substantial changes in the pCAA in the JLLNEA fishery (**Figure 6**) that almost requires splitting this index we evaluated the retrospective performance of the same 6 F-ratio treatments for this run (**Figure 13**). Retrospective performance was similar to run 5 with the fixed F-ratio but substantially improved when the F-ratio was allowed to vary, with retrospective error dropping in half for some treatments. This improvement in retrospective performance was largely due to a reduction in the strength of the 2004-2007 recruitment estimates, indicating that their appearance and magnitude is substantially driven by assumptions regarding the F-ratio and the increase in the JLLNEA index.

It is informative that the recent F-ratio is, while quite variable and poorly determined from one retrospective to another, almost always below 1 in the most recent 5-10 years in all treatments (**Figure 14**) for run 7.

#### 1. Are there logical 'break points' in the F-ratio treatment

From the above analysis in section 3.2.1 clear break points were not evident in the time series. Hence we 5 year break points may be a necessary compromise.

#### 2. Can we extend the plus group age to avoid making an F-ratio assumption?

It would be desirable to avoid estimating the F-ratio entirely and potentially it is possible to extend the plus-group modeling out to older ages and allowing the F-ratio of the plus group to the age before the plus group to equal 1. In most cases the estimated pattern in recruitment for the time series is very similar except for the spike in recruitment seen around 1964-1967. This indicates that extending the plus group does not dramatically smear the estimate recruitment patterns. However, extending the plus group does not substantially correct the retrospective error, which remains high and variable across the plus group treatments for either model 5 (**Figure 15**) or model 7 (**Figure 16**). What is affected by the plus group extension is the absolute magnitude of the stock because the assumption of an F ratio of 1 is a relatively strong assumption that overall selectivity is flat-topped. In most years, the estimated selectivity pattern in the extended plus group models is asymptotic or with increasing selectivity on the oldest fish. Furthermore, the ratio of F10/F9 (plotted in **Figs 15** and **16**) is almost always estimated to be higher than the assumed fixed vector, except in the most recent years, indicating that the original F-ratio assumptions of an F-ratio less than 1 for much of the time series should be reconsidered. There is also a clear pattern of a shift in the F10/F9 ratio (plotted in **Figures 15-16**) from very high levels up to 2005 to a sharp decline between 2005 and 2006. This was also the time of substantial under-reporting of catch and the fact that the F-ratio is highly variable at this time makes re-evaluation of the construction of the Inflated catch at age of particular need. It is not clear from this analysis that extending the plus group solves the retrospective error but it does highlight that the assumption of an F-ratio less than 1 (and the implied dome-shaped selectivity) should be evaluated.

#### 3. What are appropriate levels of the random walk flexibility?

The stiffness of the random walk can be specified to allow for greater or less flexibility in the change in F-ratio over time. Using the 5year blocks we evaluated increasing flexibility in the RW parameter (**Figure 17**) which indicated that a more flexible value (0.5) appear to give the best retrospective performance.

## 5. Discussion

Splitting the Japan longline NEA index, while allowing the F-ratio to vary in the recent years results in substantial reductions in retrospective error in both SSB and recruitment (**Figure 18**). The appearance of the 2004-2007 cohorts is driven entirely by the addition of two years of data (2012 and 2013) which only has one year of ESPMOR trap and two years of JLLNEA and SPBB3 index values. The addition of these data points seem to cause this retrospective pattern which is substantially mitigated by breaking the Japan longline index and allowing the F-ratio to vary. Nonetheless the retrospective error on recruitment remains very high, and particularly the recent F-ratio remains very uncertain and prone to change substantially with each retrospective peel.

One of the potential causes of this retrospective variability in the F-ratio could be the following of the 2003 cohort by the indices, which are assumed to have constant selectivity over the time period that they are modeled. The 2003 cohort is clearly seen in the JLL pCAA and appears to move through (**Figure 6**). It might be necessary to allow for more flexible selectivity in the pCAA modeling.

Some outstanding issues remain. First the initial F-ratio in 1950 should be profiled. Here in all analyses it was assumed to be 0.7, however this assumption should be checked. Initial exploration of the catch at age in 1950 indicates that it is very different than the CAA in 1951, potentially indicative of some strange patterns in the data. It may be desirable to start the model in 1951 if the 1950 CAA is questionable. It should have little bearing on the VPA results but should help to estimate the initial F-ratios, given the divergence between the CAA in 1950 and 1951.

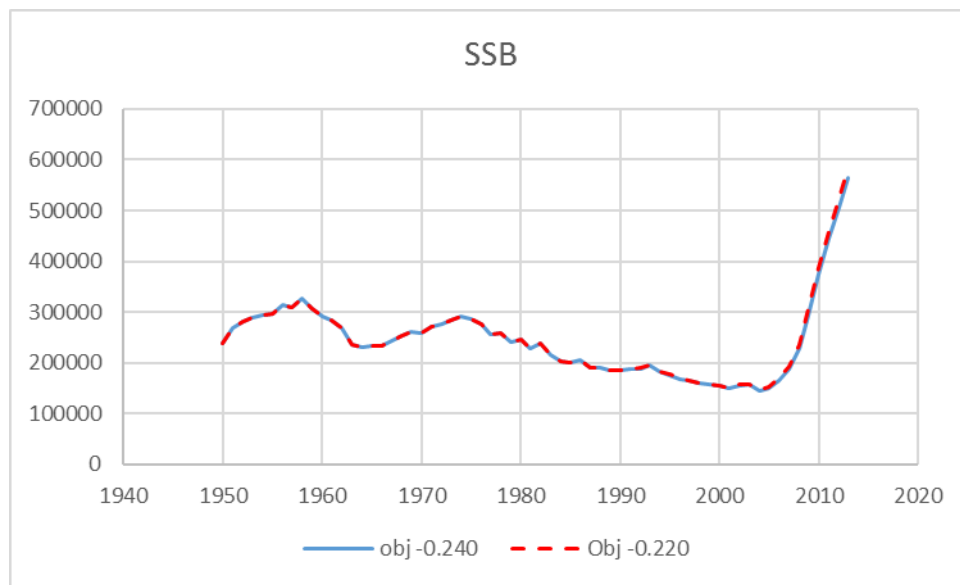
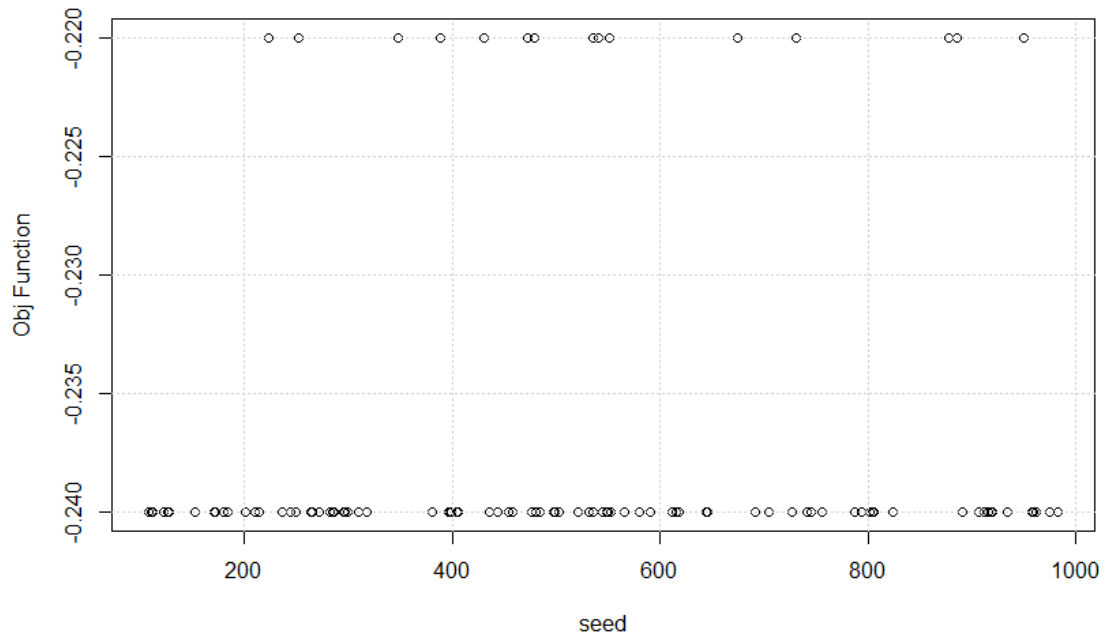
### **Recommendations for 2017 VPA**

1. Re-evaluate index weighting scenarios, paying particular attention the units and whether they are CVs or standard errors
2. Re-run this diagnostic analysis on the new CAA and updated VPAs
3. Evaluate the assumption of an initial F-ratio of 0.7 in the starting year, particularly as profiling indicates a value close to 0.5.
4. Replace fixed F-ratio vector with a random walk in 5 year blocks. Allow that uncertainty in the F-ratio may be a key modeling uncertainty due to its effect upon scaling the population and its impact on recent recruitment estimates.
5. Start VPA in 1951 or slightly later. The age composition in 1950 is very different than in 1951, creating initial instability, potentially not allowing the model to estimate initial F-ratios, or violating assumptions of constant F-ratios. Starting the model then should stabilize methods that attempt to estimate the F-ratio.
6. Split indices where dramatic changes in PCAA (Japan longline at 2010) were observed and where regulatory impacts may have changed the index, Spain Morocco trap after 2009 due to impacts of Resolution 08-05. One could use the Powers and Restrepo (1992) approach to allow variable selectivity but if catchability also changes (which is likely) then splitting the index may be best approach.
7. Revise the Inflated CAA, paying particular attention to the most likely age composition of unreported fish due its affect on the F-ratio

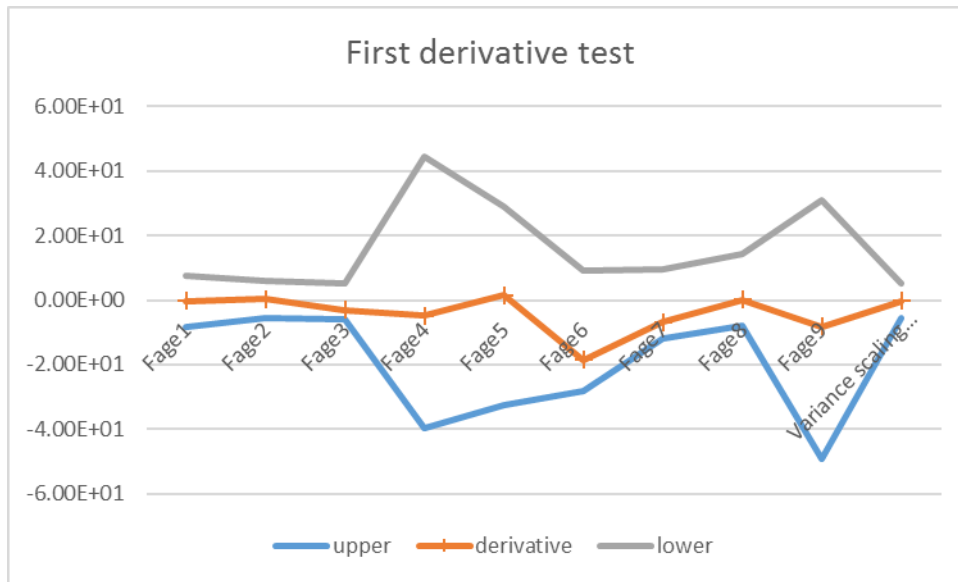
### **References**

- Legault, C.M., Chair. 2009. Report of the Retrospective Working Group, January 14-16, 2008, Woods Hole, Massachusetts. US Dept Commer, Northeast Fish Sci Cent Ref Doc. 09-01; 30 p. Available from: National Marine Fisheries Service, 166 Water Street, Woods Hole, MA 02543-1026, or online at <http://www.nefsc.noaa.gov/nefsc/publications/>
- Mohn, R. 1999. The retrospective problem in sequential population analysis: An investigation using cod fishery and simulated data. *ICES J. Mar. Sci.* 56: 473-488.
- Parma, A. N. 1993. Retrospective catch-at-age analysis of pacific halibut: implications on assessment of harvesting policies. In *Proceedings of the International Symposium on Management Strategies for Exploited Fish Populations*, pp. 247–265. Ed. by G. Kruse, D. M. Eggers, C. Pautzke, R. J. Marasco, and T. J. Quinn II. Alaska Sea Grant College Program.
- Powers, J. E., and V. R. Restrepo. 1992. Additional options for age-sequenced analysis. *ICCAT Col. Vol. Sci. Pap.* 39(3):540-553.

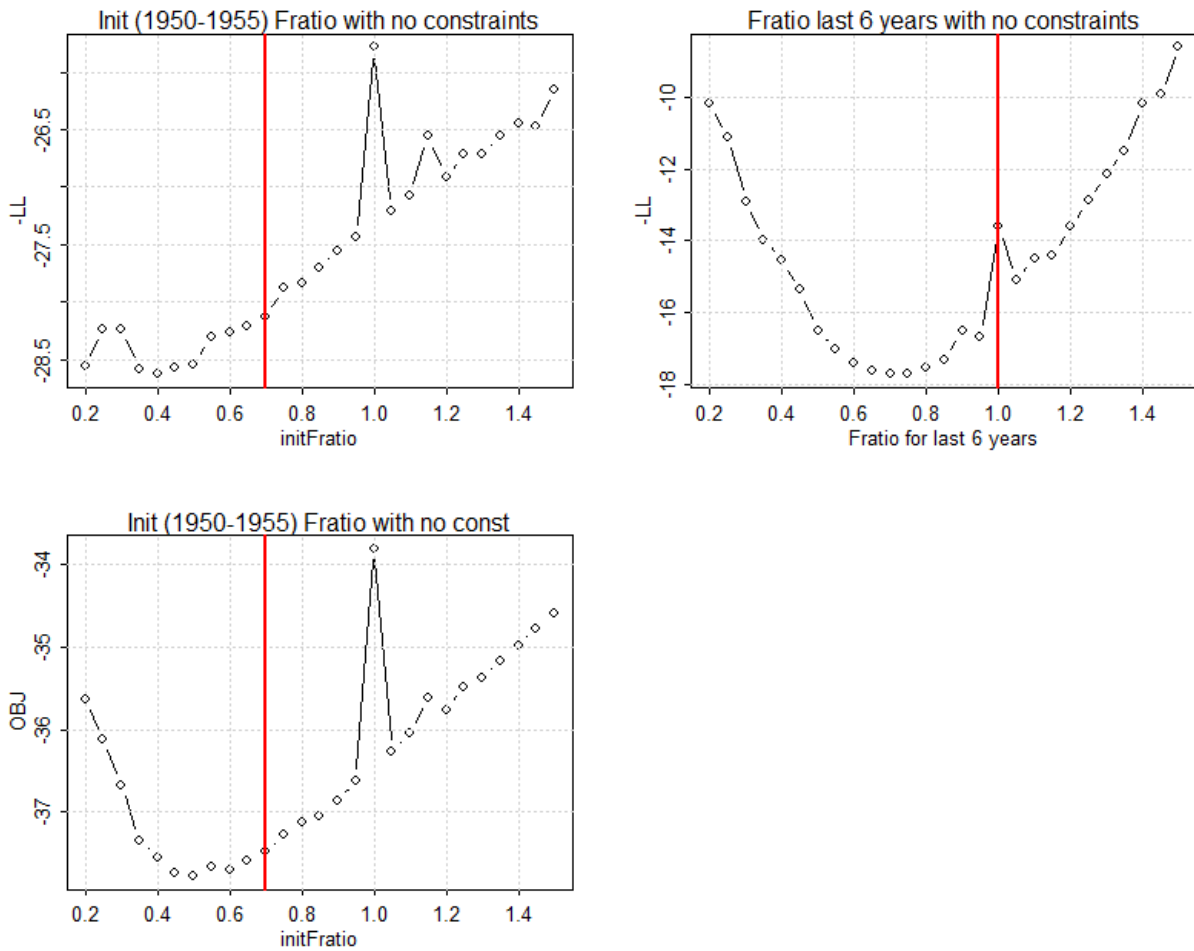




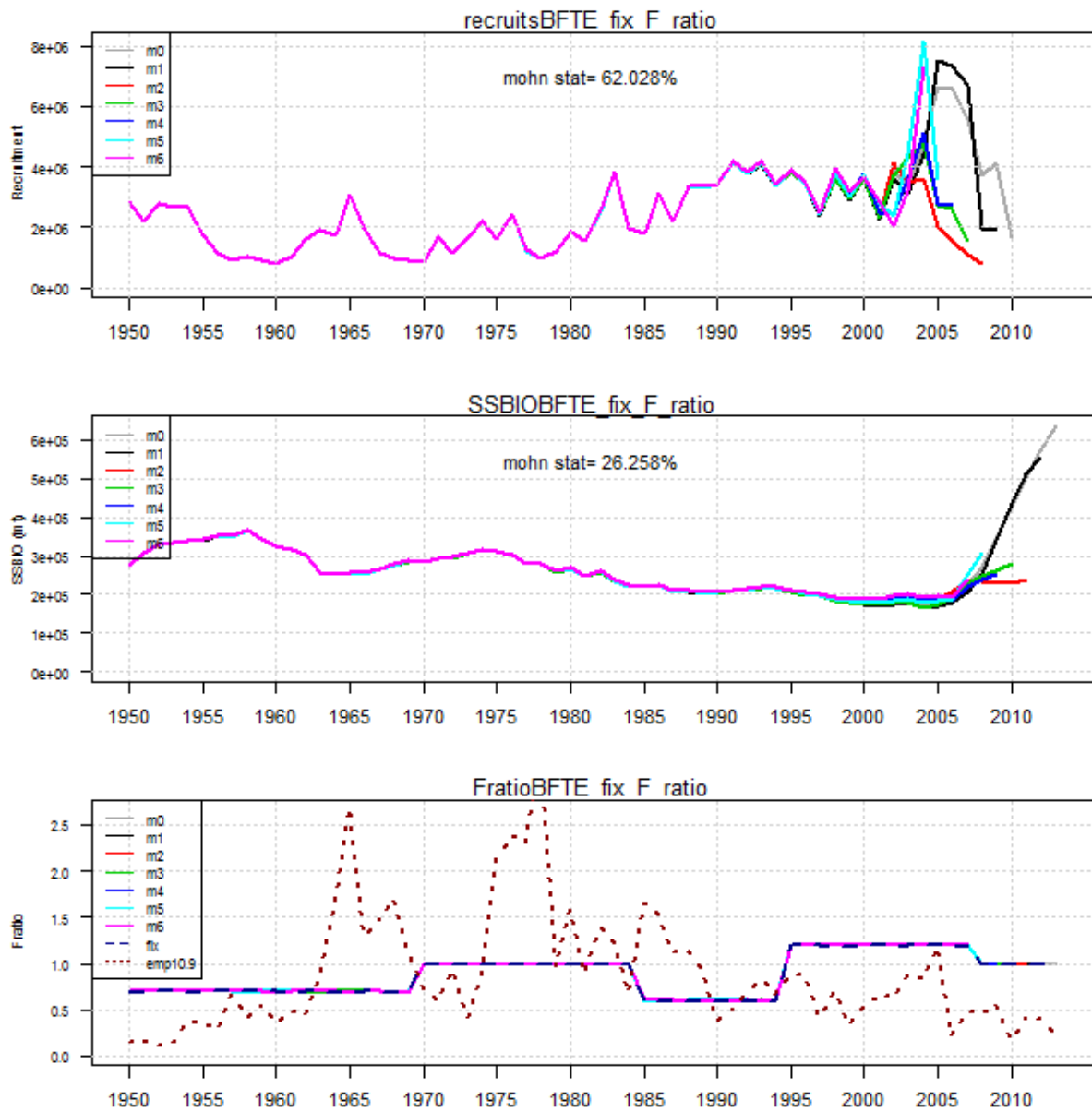
**Figure 1.** A. Results of jittering starting seed. B. SSB with the different values of the objective function indicating that both solutions are almost the same.



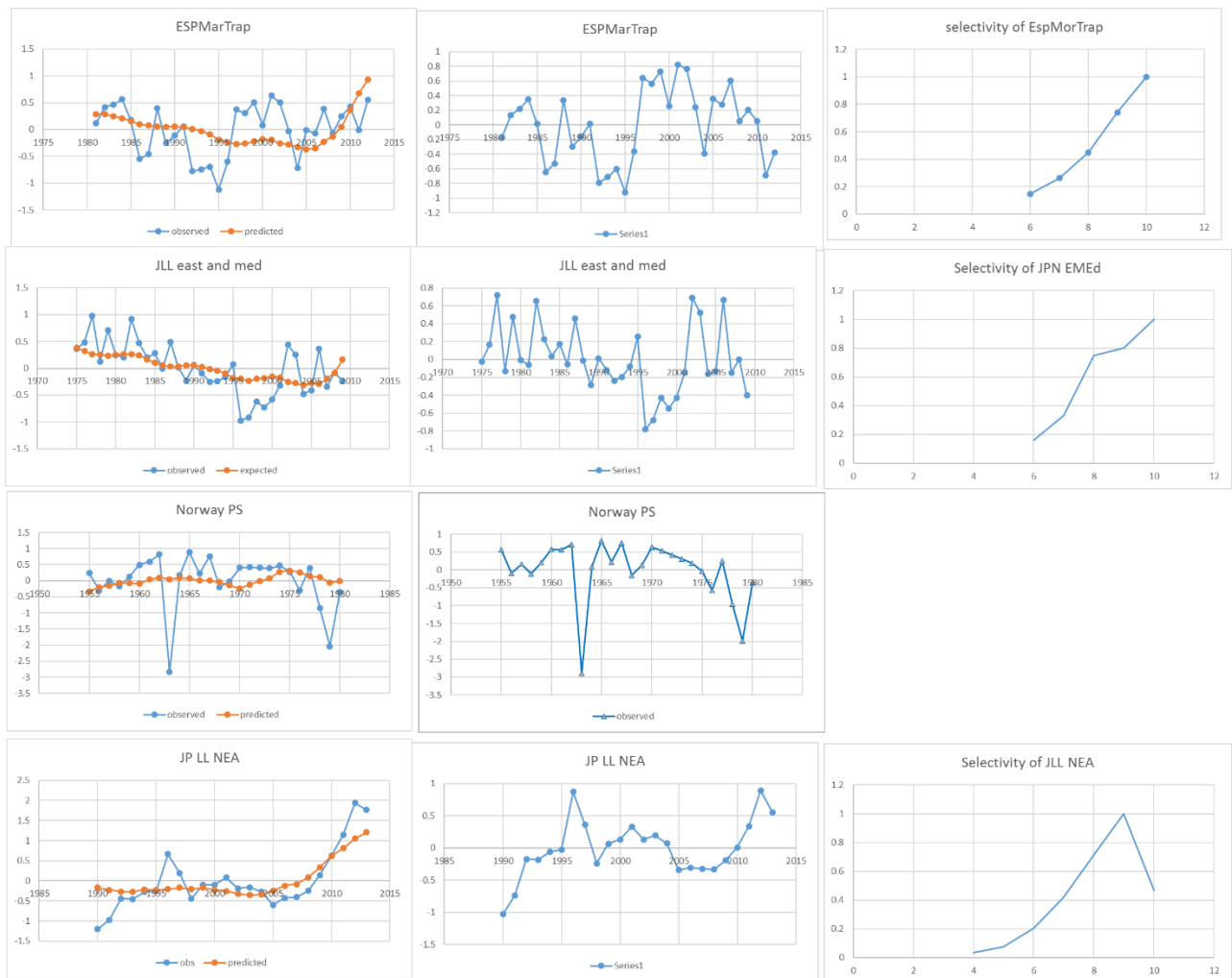
**Figure 2.** First derivative test for EBFT 2014 Run 5 report.



**Figure 3.** Likelihood profiling of the Fratio in the initial years (1950-1955) and the F-ratio in the last 6 years. Note the difference between estimation with and without constraints. The constraints are applied which constrain the change in the F-ratio for 1956.



**Figure 4.** Retrospective plots of recruitment (subtracting the final three years), SSB and the F-ratio for EBFT VPA run 5 reported. The F-ratio plot also shows the empirical ratio of catch of 10/catch 9 year old fish plotted as dashed lines.



**Figure 5.** Fits to CPUE indices and residual patterns.

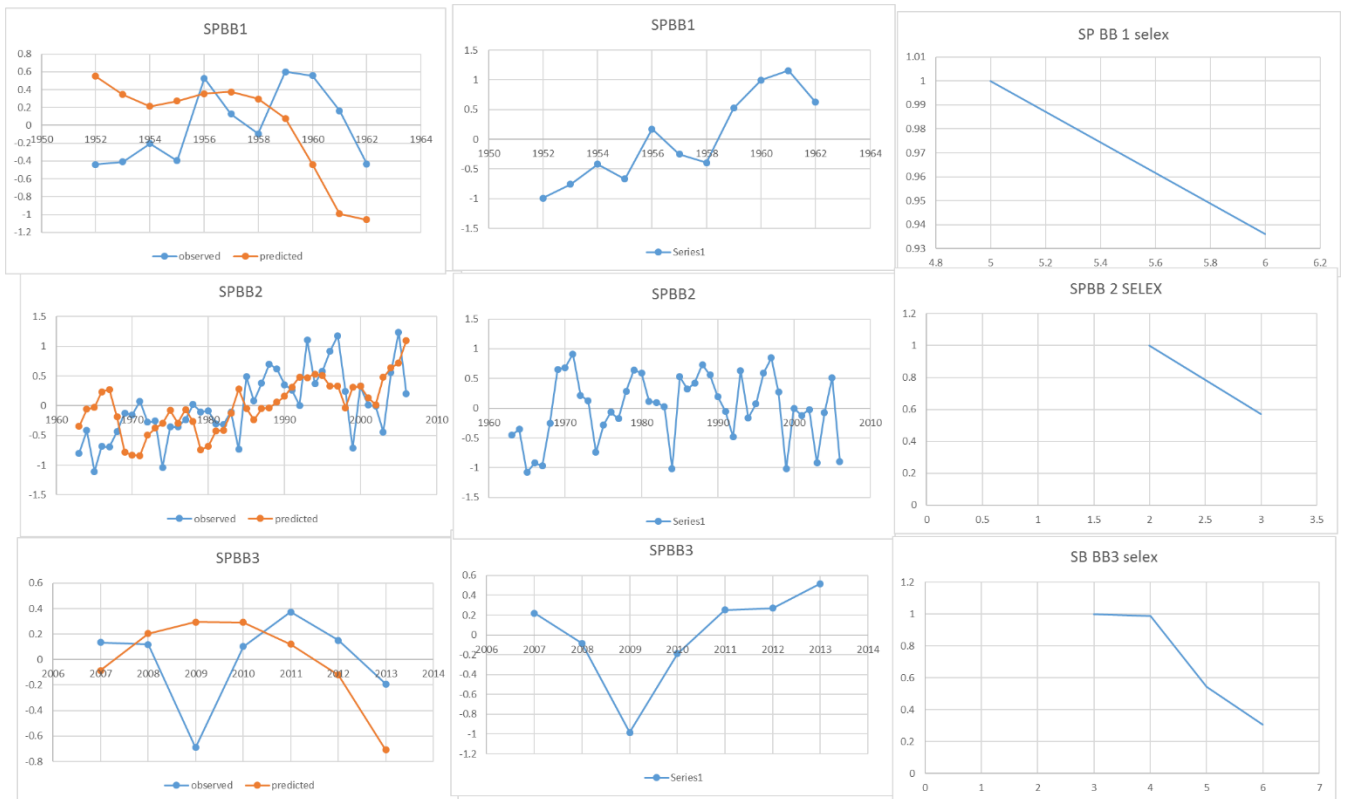


Figure 5, continued. Fits to CPUE indices and residual patterns.

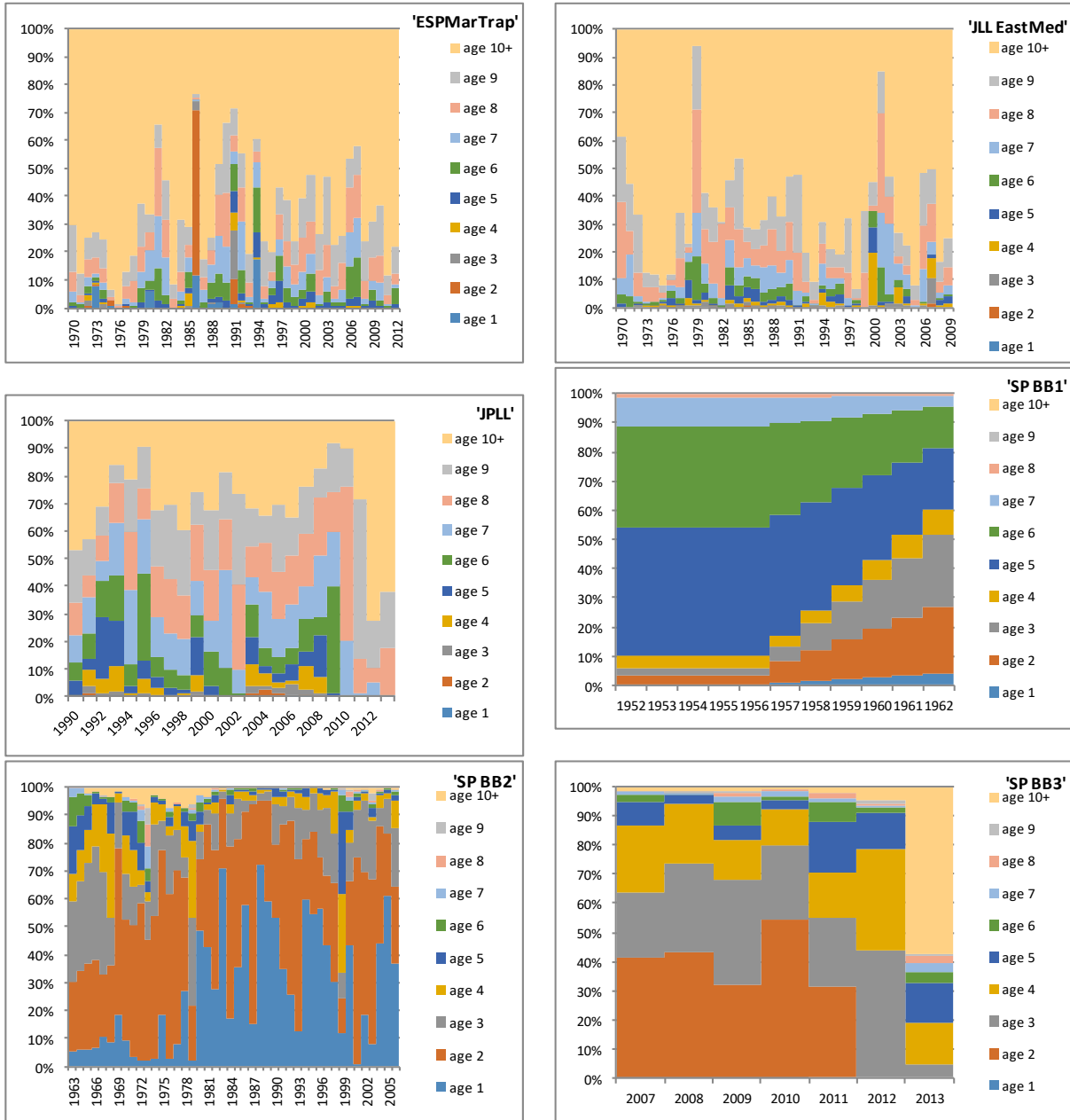


Figure 6. Structure of the partial catch-at-age of the EBFT.

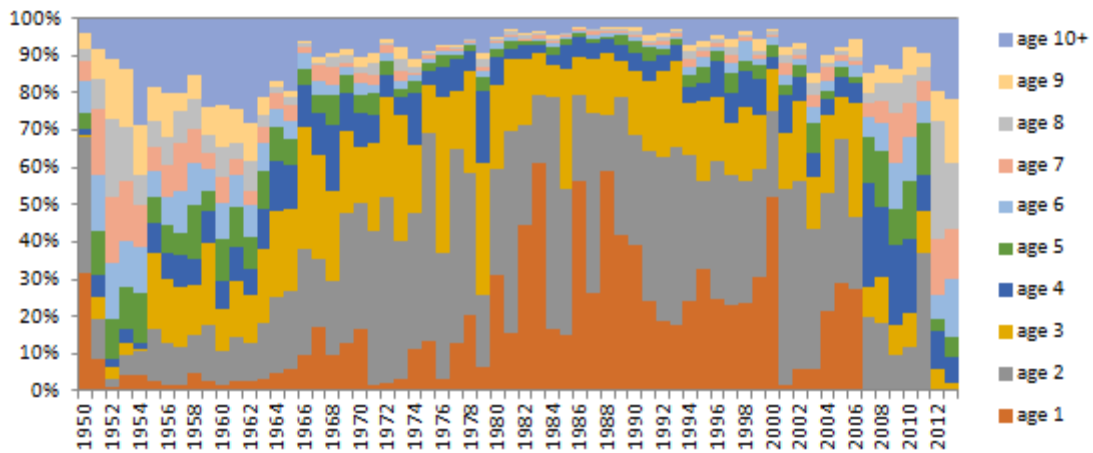
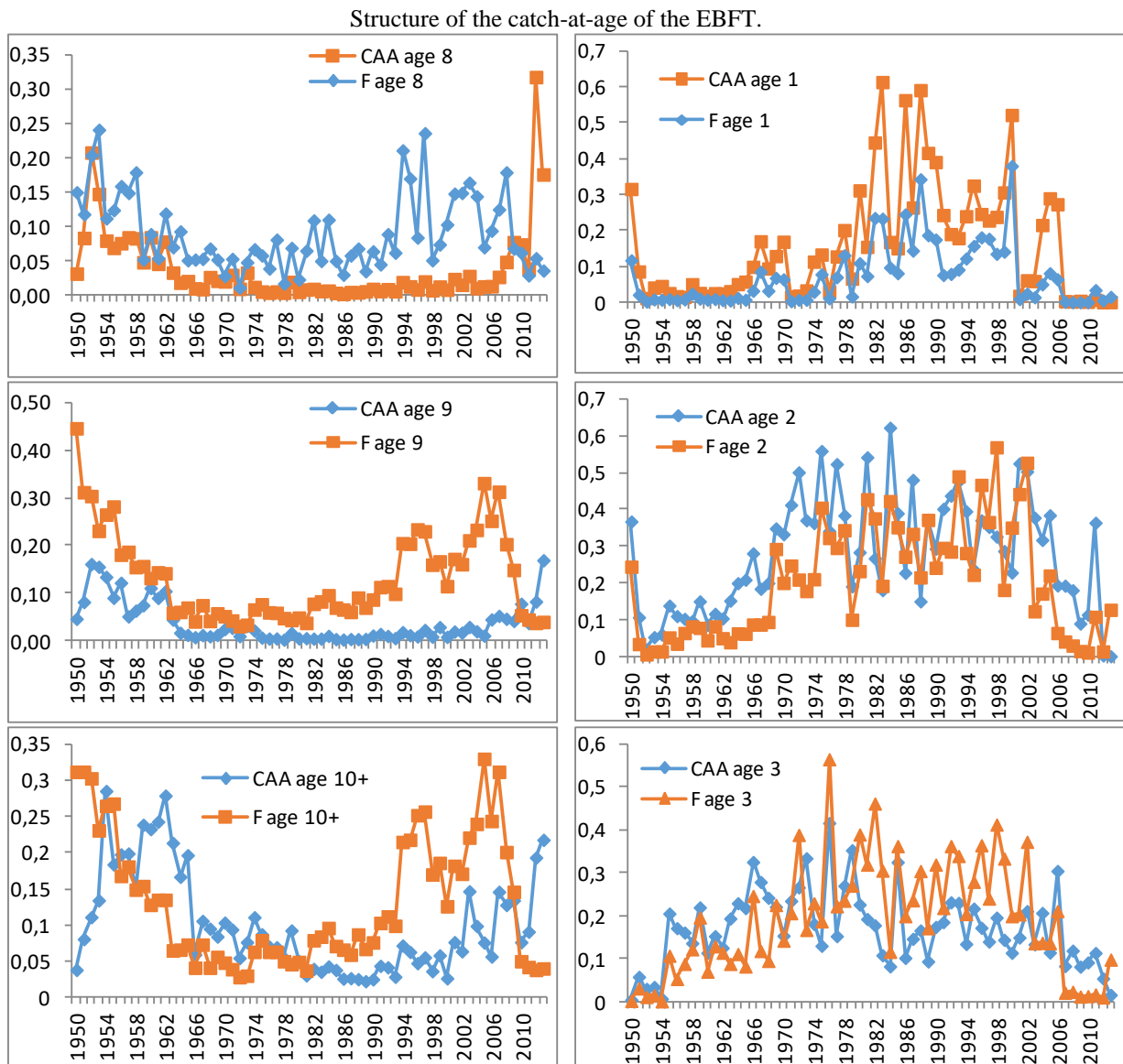
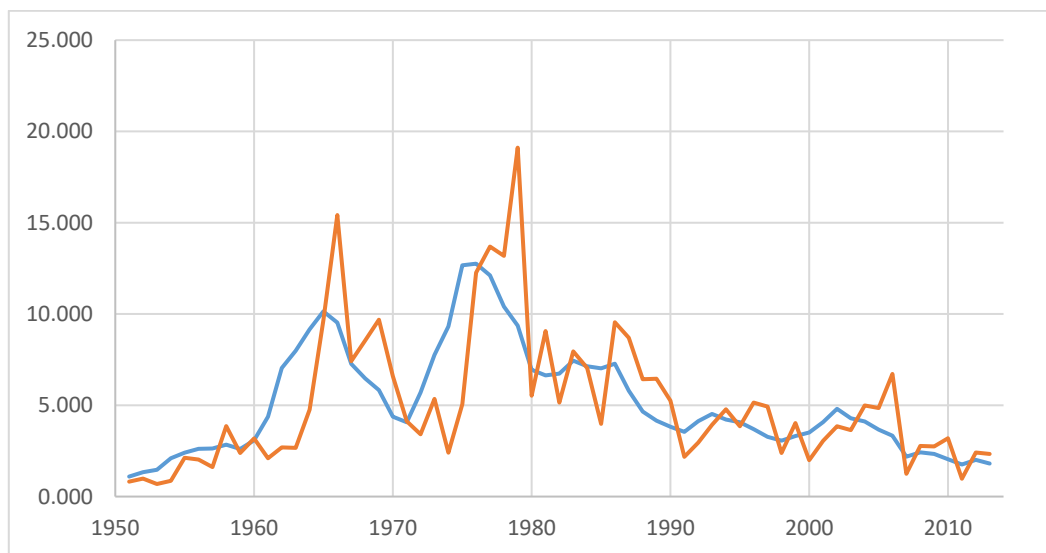


Figure 7. Structure of the catch-at-age of the EBFT.



**Figure 8.** Temporal evolutions of the proportion of CAA and F estimated by age.



**Figure 9.** Temporal evolution of the ratio  $(CAA_{10+}/CAA_9)$  of EBFT, with 5 year moving average (blue line).

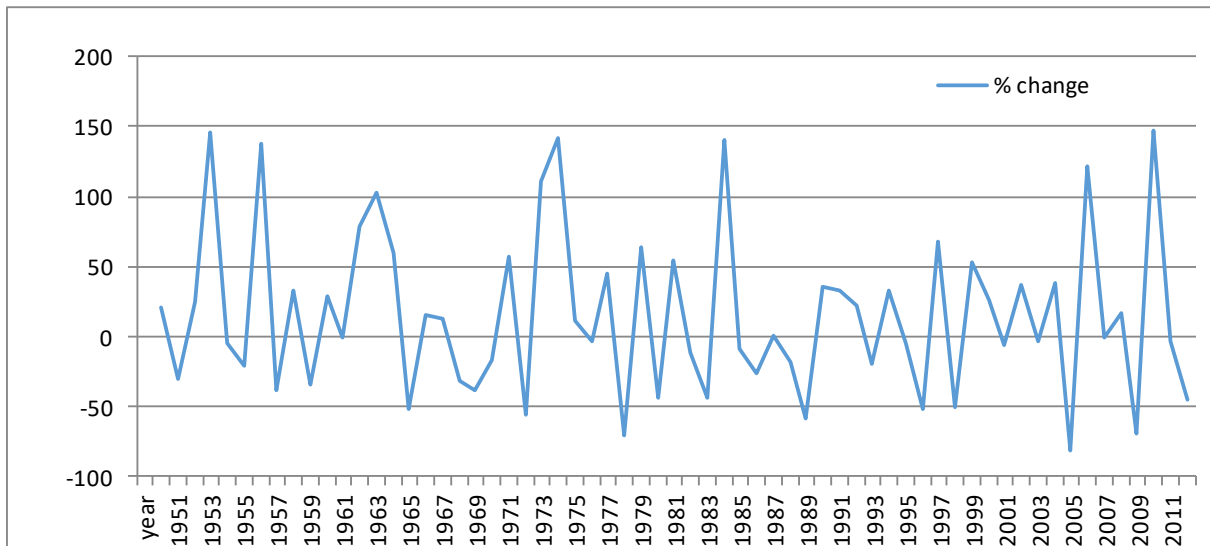


Figure 10. Temporal evolution of the change between consecutive years of the ratio (CAA10+/CAA9) of EBFT.

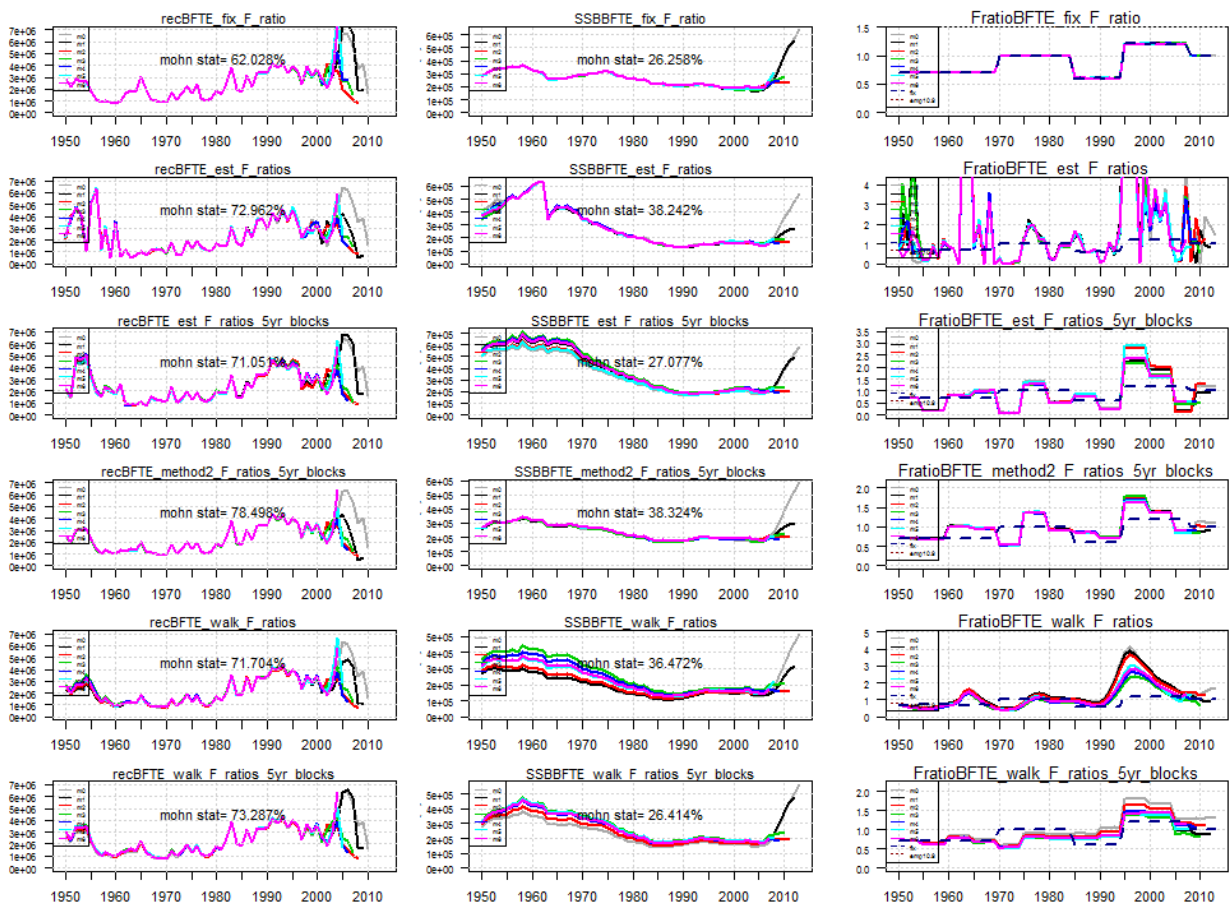
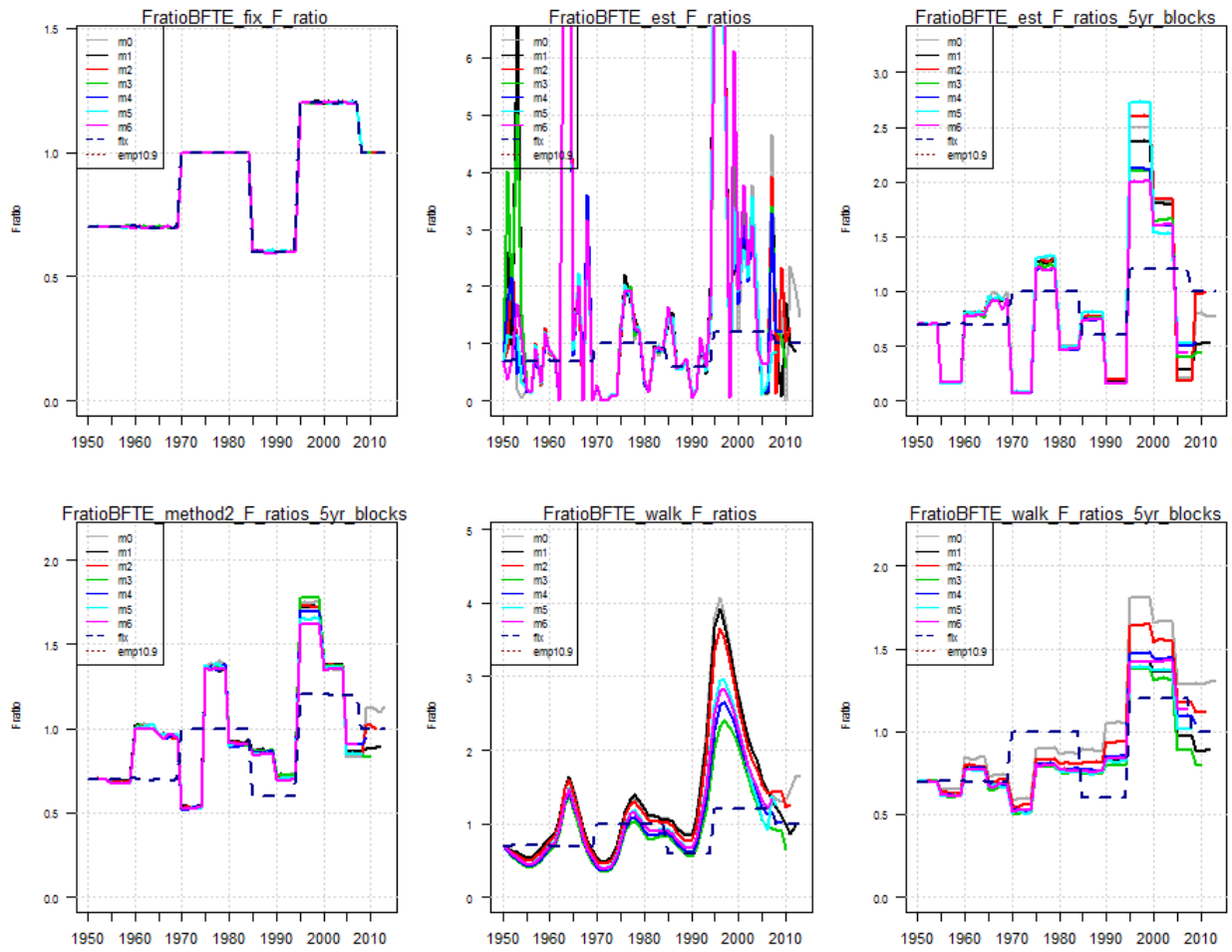
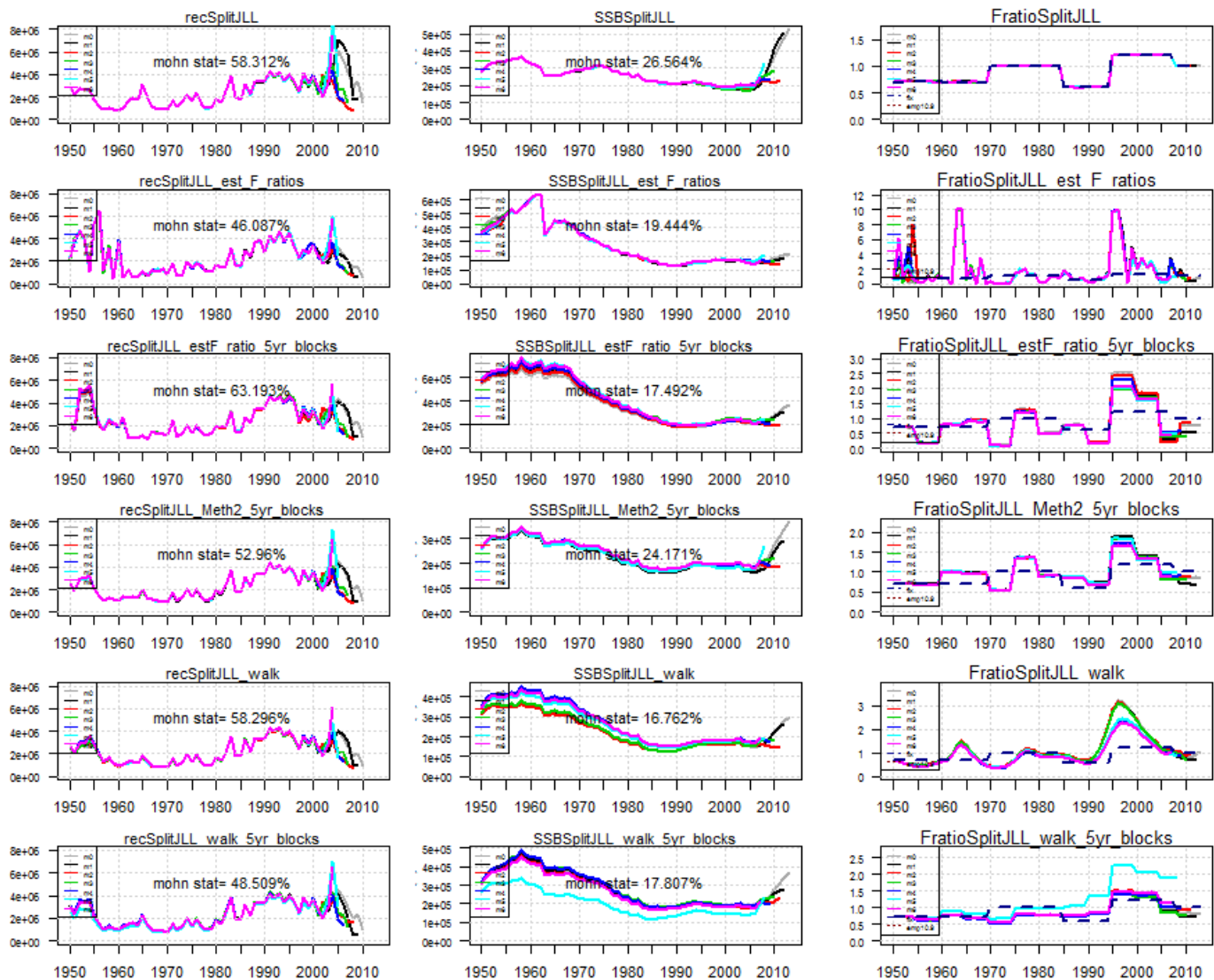


Figure 11. Retrospective plots of recruitment (subtracting the final three years), SSB and the F-ratio for EBFT VPA run 5 reported for 6 different methods of estimating the F-ratios.

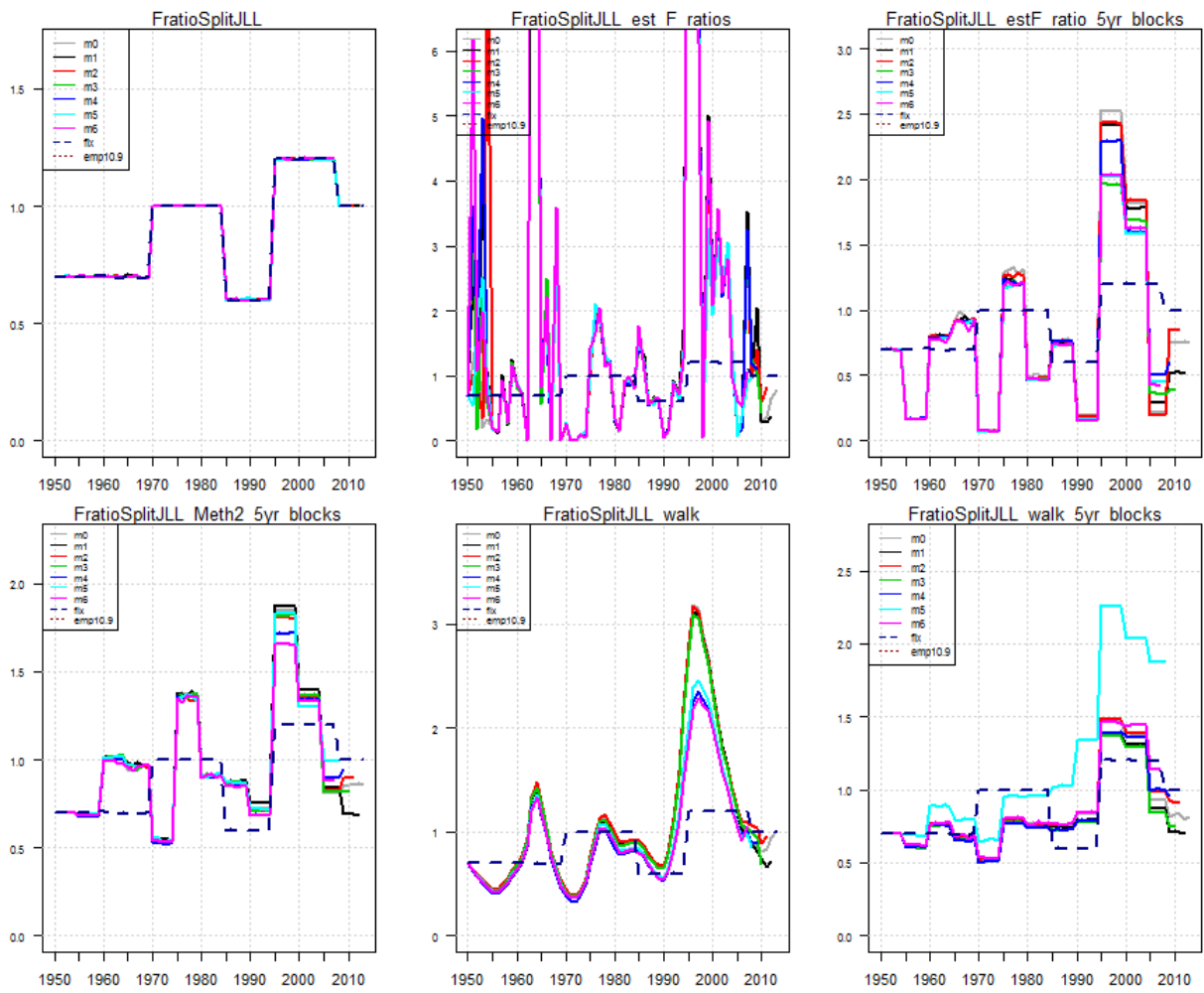




**Figure 12.** Estimated F-ratios estimated by the 6 different methods for run 5.



**Figure 13.** Retrospective plots of recruitment (subtracting the final three years), SSB and the F-ratio for EBFT VPA run 7 (split JLL NEA) reported for 6 different methods of estimating the F-ratios.



**Figure 14.** Estimated F-ratios estimated by the 6 different methods for run 7.

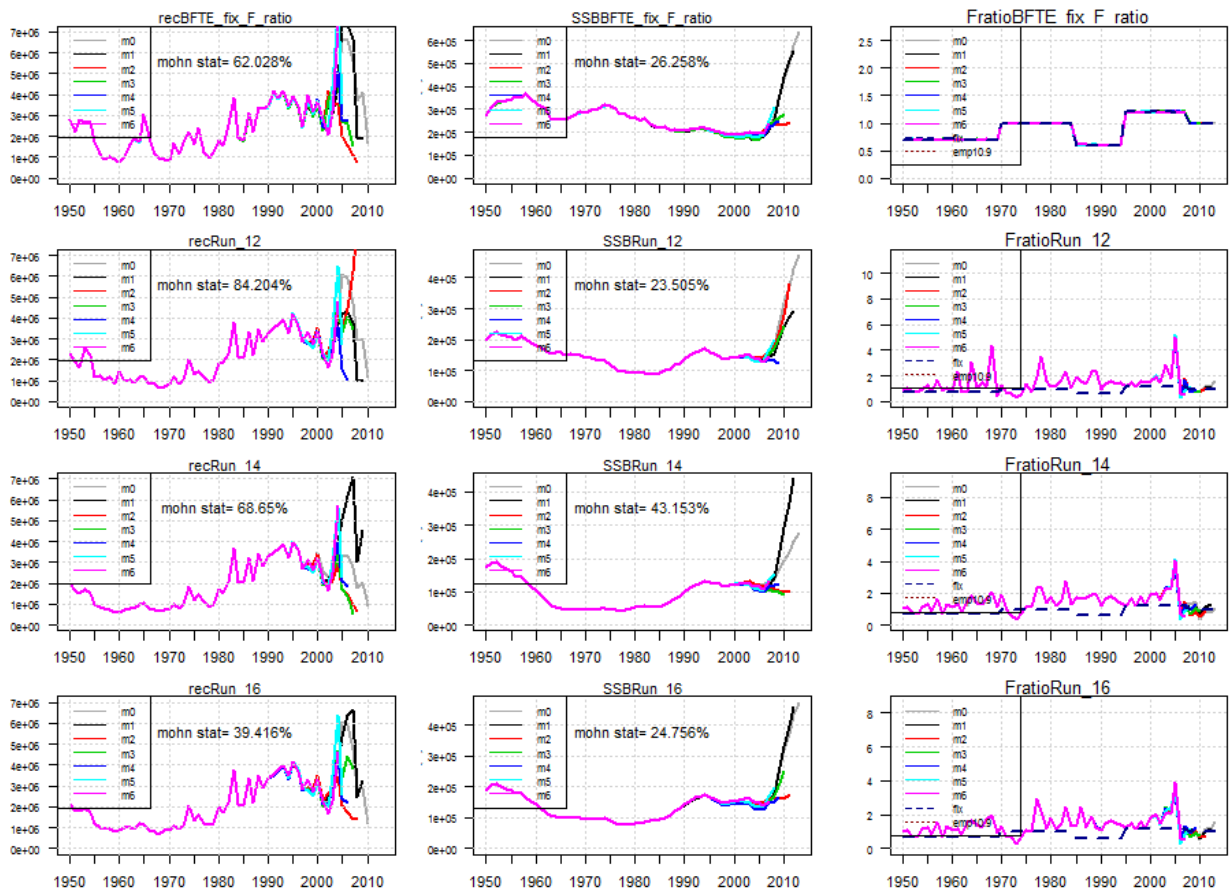


Figure 15. Extending the plus group from 10-16, for run 5.

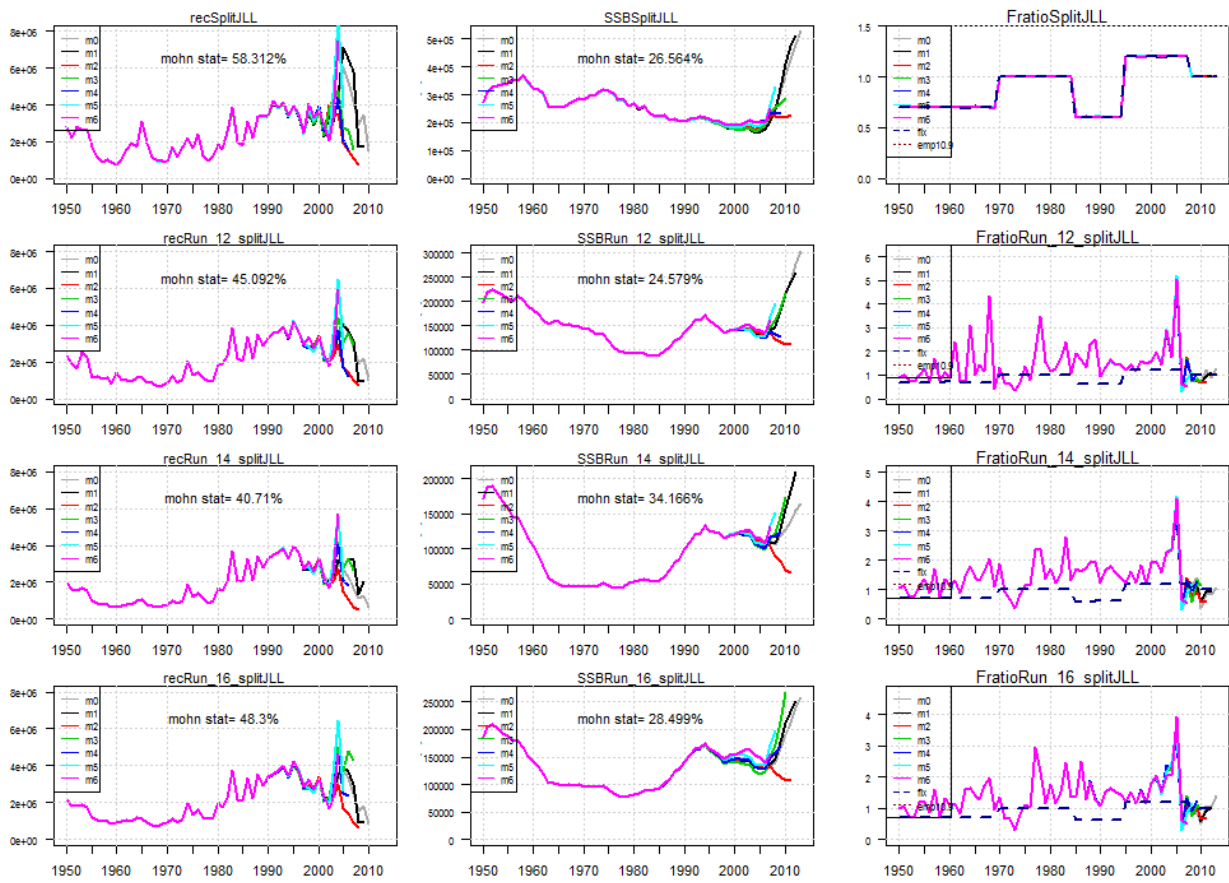
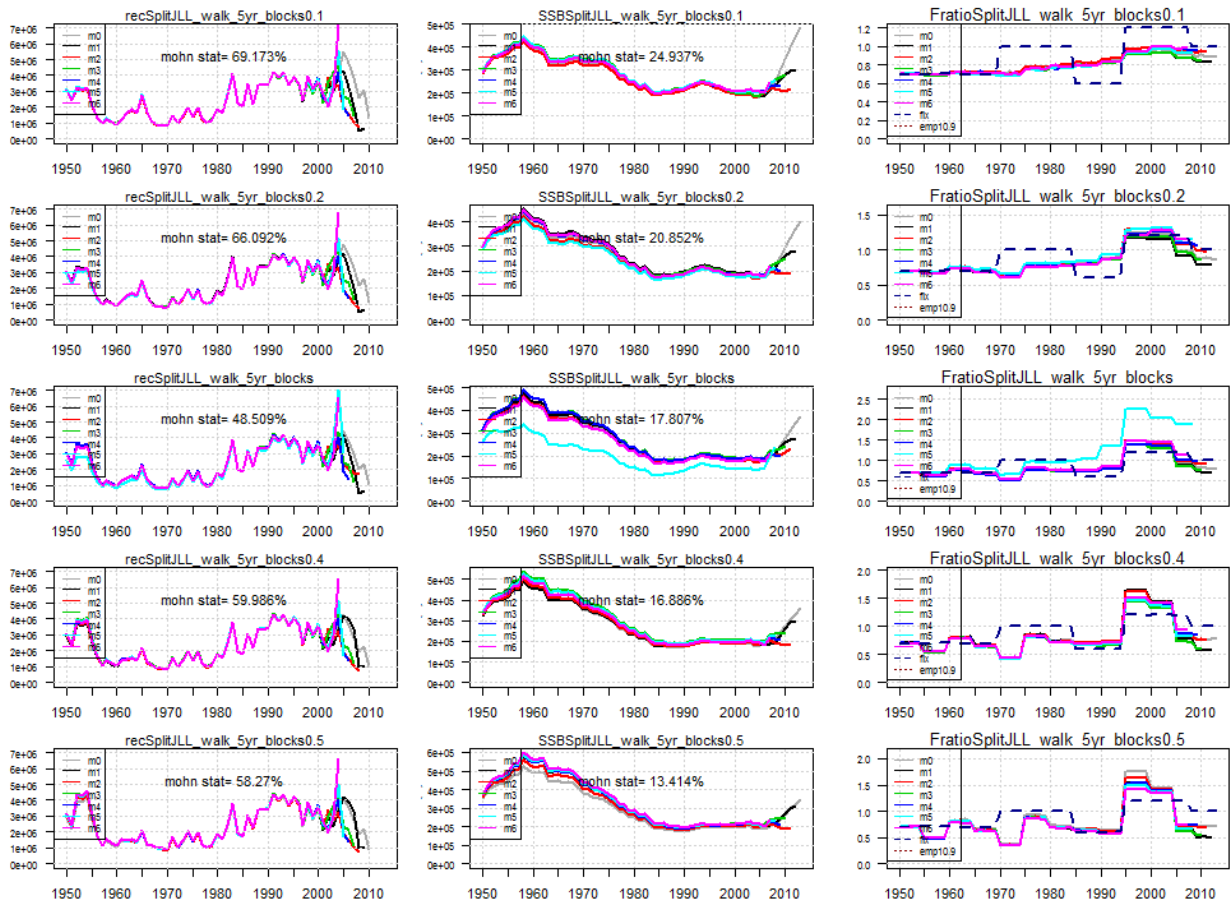
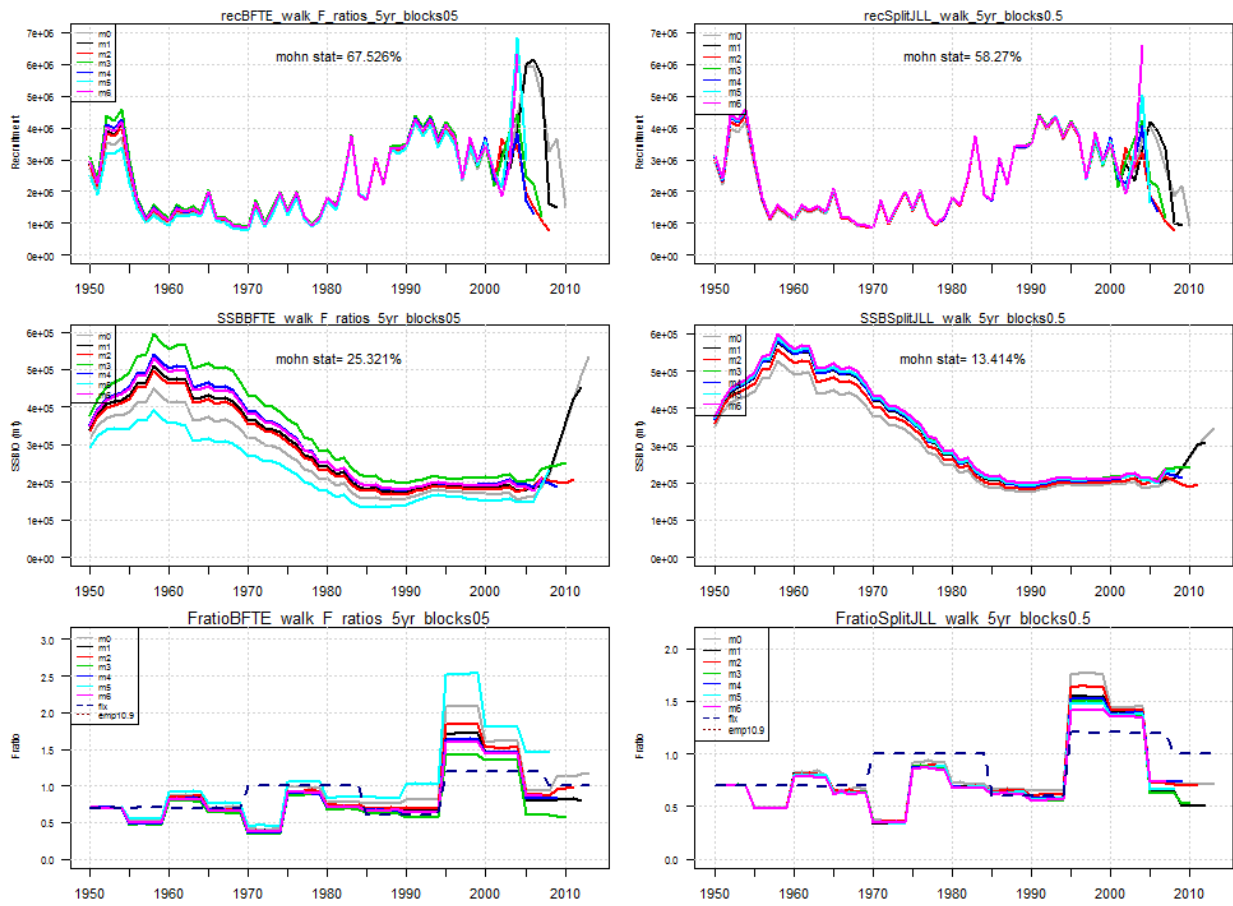


Figure 16. Extending the plus group from 10-16, for run 7.



**Figure 17.** Evaluation of how stiff to penalize the random walk departures. Increasing sigma values from 0.1, 0.2, 0.3, 0.4 and 0.5 increases flexibility of the random walk.



**Figure 18.** Recommended treatment of random walk in 5 year time blocks for the F-ratio.