

1 Long-term trend in mean density of Antarctic krill (*Euphausia superba*) uncertain

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10 Abstract

11 Two recent attempts to model the long-term trend in mean density of Antarctic krill in the
12 southwestern sector of the Atlantic using the KRILLBASE dataset using different statistical
13 methods as well as inclusion versus exclusion of data from “non-scientific” nets have resulted
14 in disparate conclusions. The approach that used a linear mixed model (LMM) fitted to the
15 log of mean density, after standardisation was applied to individual net hauls and with means
16 calculated for 12 spatial strata by years between 1976 and 2016, gave a highly statistically
17 significant linear “regional” decline north of 60°S and, to a lesser degree, south of this
18 latitude. The alternative approach that used a “hurdle” model fitted to the individual net haul
19 data, excluded regional stratification, and excluded non-scientific nets failed to detect an
20 overall significant decline. The method of modelling log transformed means was reappraised
21 and corrected by applying a meta-analytic LMM approach. Additionally, nonlinear smooths
22 in year by region and a smooth in mean “climatological temperature” were included in the
23 LMM. This model showed on average a mostly consistent decline north of 60°S, however,
24 neither trend was significantly different from a no-trend prediction with the trend north of
25 60°S highly uncertain. Uncertainty of predictions resulted in only weak power to detect a
26 substantial decline of the order of 70% between 1985 and 2005. These model-based
27 inferences neither strongly support nor reject a general hypothesis that there has been a
28 dramatic decline in density of Antarctic krill in the Southwest Atlantic over this period.

29

30 **Keywords** KRILLBASE, linear mixed models, meta-analysis, regression splines, Markov
31 Chain Monte Carlo estimation

32 Introduction

33
34 Availability of long-term (i.e. decadal) datasets of abundance estimates and subsequent
35 estimation of year trends for the key “primary producer” of Antarctic krill (*Euphausia*
36 *superba*) are important for understanding and quantifying recent relative to past productivity
37 of Antarctic and sub-Antarctic ecosystems (Atkinson et al. 2004; Cox et al. 2018; Atkinson et
38 al. 2019). Important requirements for decadal and regional-scale surveys to allow unbiased
39 estimates of year trends in abundance to be obtained are that (i) the gear and its method of
40 application used to capture krill is efficient and that efficiency is constant over space and time
41 using, ideally, a standardised gear/method (i.e. a single, efficient net type, haul method, time
42 of day/night) and (ii) the total area that circumscribes the habitat is sampled comprehensively
43 and representatively using the same survey design and sampling period (i.e. same austral
44 summer months) each and every year of the survey. Such an ideal, multi-decadal dataset with
45 common survey design and sampling methods which allows a finite-population, classical
46 (e.g. Cochran 1977) design-based estimate (i.e. employing design-determined sample unit
47 selection probabilities, Särndal 1978) of annual region-wide krill density is not available.
48 What is available is KRILLBASE (Atkinson et. 2017) which is a conglomeration of multi-
49 national, multi-year surveys carried out mostly in the southwestern Atlantic ocean sector of
50 the sub-Antarctic and Antarctic marine environments. As in Atkinson et al. (2019), even
51 when considering the modern series (i.e. 1976 to 2016, inclusive), a considerable number of
52 different net types with varying efficiencies for *in situ* sampling of krill were used across
53 surveys. In addition, there was no single, spatially-optimised sampling design for the surveys
54 applied over these years.

55
56 As a result, empirical model-based predictions using model selection to determine the model
57 that best approximates the data-generation process of the infinite population (Särndal 1978)
58 weighted among alternative models towards parsimony is the only way to attempt to extract
59 valid estimates of region-wide and decadal trends and their uncertainty from datasets such as
60 KRILLBASE. In the absence of (i) and (ii) above, and employing this model-based approach,
61 data standardisation for catch efficiency using empirical models, (Atkinson et al., 2017; Cox
62 et al. 2018; Atkinson et al. 2019), and adjustment for any imbalance in spatial strata-by-year
63 sampling intensity, using random effects for large-scale spatial strata (Atkinson et al. 2004,
64 2019), or for net haul locations or “stations” (Cox et al., 2018) must be employed. This
65 model-based approach that includes spatial strata as random effects and holds “nuisance”

66 covariates or factors constant in predictions (Cox et al. 2018) is commonly used to infer year
67 trends in stock status using commercial fishing-generated catch-per-unit-effort data (e.g. Punt
68 and Maunder 2004; Candy 2004).

69

70 These recent efforts by Cox et al. (2018) and Atkinson et al. (2019) to model the long-term
71 year trend in mean density of Antarctic krill in the southwestern sector of the Atlantic using
72 the KRILLBASE dataset but with different statistical methods that each apply empirical
73 model-based strategies to deal with the issues described by (i) and (ii) above have resulted in
74 disparate conclusions. The approach of Atkinson et al. (2019) used a linear mixed model
75 (LMM) fitted to the log of mean density, after prior (i.e. external) standardisation based on
76 empirical models using variables of depth range of haul, time of day, day of year, and net
77 mouth area of sampling (Atkinson et al. 2017), was applied to individual net hauls and then
78 summarised using the above mean calculated for each of 12 spatial strata by years between
79 1976 and 2016. This approach gave a highly statistically significant linear decline for the
80 region defined as spatial cells north of 60°S and to a lesser degree for the region defined as
81 south of this latitude. Note that it is difficult to discern from their Table 1 what the
82 significance of the linear decline for the southern region is because the only information they
83 present is the difference in regression slope of this region from the northern region and its
84 statistical significance which indicated a highly statistical significant difference. The
85 alternative approach of Cox et al. (2018) used a "hurdle" model (i.e. a sub-model for
86 presence/absence and a conditional sub-model for the log transform of non-zero haul
87 densities which are then combined to give a single predictive model) fitted to the individual
88 net haul data with the non-zero density response variable using the basic standardisation of
89 number caught per square metre of the net mouth area, as given in KRILLBASE. They
90 excluded data for "non-scientific" nets, and directly fitted the above standardisation variables
91 (excluding net mouth area) and other covariates of depth of seabed and "climatological
92 temperature" (Atkinson et al. 2017) within the hurdle model components. Cox et al. (2018)
93 failed to detect an overall (i.e. no regional stratification used) statistically significant decline.

94

95 In this attempt to resolve the conflict (see Hill et al. 2019 and response by Cox et al. 2019),
96 the method of modelling log transformed standardised means (Atkinson et al. 2004; Atkinson
97 et al. 2019), was reappraised using statistical theory and corrected by applying a meta-
98 analytic LMM approach in order to more adequately model the error structure for this

99 response variable which is a log transform of a sample statistic at the spatial strata by year
 100 level and is therefore subject to sampling error. This is in contrast to modelling the response
 101 variable measured at the lowest sampling level (i.e. individual net haul) typically applied in
 102 LMMs (e.g. Cox et al. 2018). Additionally, assumptions of linearity in year trends by region
 103 were investigated using low-rank thin plate regression splines (Crainiceanu et al. 2005).
 104 Further, a covariate, or predictor variable of mean “climatological temperature”, that was
 105 determined by Cox et al. (2018) to be a highly significant predictor of krill density that also
 106 has a biological interpretation, was investigated as an additional term in the LMM and
 107 standardised when forming predictions of year trend. Outputs from the fit of the LMM fitted
 108 using Markov Chain Monte Carlo (MCMC) sampling included year trends and their
 109 uncertainty and predicted percentage decline between 1985 and 2005 (as used by Atkinson et
 110 al. 2019), their statistical significance, and power to detect a nominal decline of 70%.
 111 Comparison, to versions of the LMM that do not consider sample statistic error as used by
 112 Atkinson et al. (2019) and corresponding outputs are also given. The description of the
 113 software code using R (R Core Team, 2015) and contributed libraries
 114 (MCMCglmm, lme4, nlme) and resultant output are given in the Supplementary Material.

115

116 **Statistical Methods**

117

118 A corrected version of the LMM for mean standardised krill density of Atkinson et al. (2019)
 119 is given by

120

$$121 \log_{10}(\eta_{ij}) = \alpha_0 + \alpha_1 \mathbf{I}_{(ij)} + \alpha_2 S_{ij} + \alpha_3 \mathbf{I}_{(ij)} S_{ij} + \varepsilon_i + \tau_i S_{ij} + \nu_j + \xi_{ij} \quad (1)$$

122 and

$$123 \log_{10}(\bar{y}_{ij}) = \log_{10}(\eta_{ij}) + e_{ij} \quad (2)$$

$$124 \bar{y}_{ij} = \sum_r^{n_{ij}} Y_{ijr} / n_{ij}$$

125

126 where η_{ij} is the unknown true mean standardised density for spatial cell i and year j observed
 127 for that cell (i.e. that obtained if a hypothetical complete census of the spatial cell could be
 128 carried out for that year) and assumed to be the expected value of \bar{y}_{ij} where \bar{y}_{ij} is the
 129 corresponding observed sample mean of individual haul sample standardised densities (i.e.
 130 "Standardised krill under 1m2 " in KRILLBASE), Y_{ijr} (Atkinson et al, 2017, 2019), from n_{ij}

131 net hauls, \mathbf{I} as an indicator matrix with $i \times j$ rows and a single column taking the value 1 if
 132 the spatial cell j is below 60°S . Further, the error model is specified firstly using the spatial
 133 grid in the LMM using separate random effects of 'slopes and intercepts' model that allows
 134 year trend to vary across the population of grid cells. The slopes and intercept random effects
 135 were based on grid cell which gives the error term for the i^{th} cell of $\varepsilon_i + \tau_i S_{ij}$ where S_{ij} is the
 136 centred numeric (i.e. integer) value of year in which the $(i,j)^{\text{th}}$ survey (i.e. reassigning survey
 137 identifiers to unique identifiers within years for notational simplicity) was carried out and
 138 $\varepsilon_i, \tau_i \sim MVN(0, \Sigma)$ which denotes random effects as having a multivariate Gaussian
 139 distribution with expected value vector of zeros and covariance matrix with variances given
 140 by $\text{diag}(\Sigma) = (\sigma_\varepsilon^2, \sigma_\tau^2)$ and covariance by $\Sigma_{12} = \Sigma_{21} = \sigma_{\varepsilon\tau}$. Other components of the error
 141 model are a random year effect (additional to Atkinson et al. 2019 but included in Atkinson et
 142 al. 2004), $\nu_j \sim N(0, \sigma_\nu^2)$, and a random lack-of-fit error, $\xi_{ij} \sim N(0, \sigma_\xi^2)$ which represents
 143 departure from fixed-effect trend in η_{ij} after accounting for the above error terms. Finally,
 144 sampling error is specified by $e_{ij} \sim N(0, \sigma_{ij}^2 / n_{ij})$. In classical regression analysis (Draper and
 145 Smith 1998) e_{ij} is denoted "pure error" as distinguished from lack-of-fit error or as
 146 "measurement error" in linear mixed models (Diggle et al. 2002). Note that the usual sample
 147 estimate of each σ_{ij}^2 is available independently of the fit of the LMM so that these estimates
 148 can be input as a fixed (i.e. assumed known) variance component in the LMM fit. The above
 149 variance for the e_{ij} assumes that the Y_{ijr} within each spatial cell by year combination are
 150 independently distributed as Gaussian, however, if they have size $n_{ij} \times n_{ij}$ covariance matrix
 151 Σ_{ij} with possibly non-constant diagonal elements and or non-zero off-diagonal elements then
 152 $e_{ij} \sim N(0, \mathbf{1}_{ij}^T \Sigma_{ij} \mathbf{1}_{ij} / n_{ij}^2)$ where $\mathbf{1}_{ij}$ is a length n_{ij} column vector of 1's. For the following the
 153 constant variance and independence assumptions are retained but reference to this more
 154 complex error variance model is required.

155

156 A different R-software function to `lme` in the `nlme` R-library (Pinheiro and Bates, 2004) used
 157 by Atkinson et al. (2019) was used here. The `MCMCglmm` function in the library of the same
 158 name (Hadfield 2010) was used since the error model defined in (1) and (2) cannot be fitted
 159 using either `lme` or `lmer` from the `lme4` R-library (Bates et al. 2015). Note that by treating
 160 the density data for each year and spatial cell combination as a separate "experiment", then

161 the above LMM is of general structure typically applied in meta-analyses (Hadfield 2010).
 162 Atkinson et al. (2019) in the description of their fitted LMM, which does not use
 163 mathematical notation but simply uses software terminology, do not distinguish between
 164 lack-of-fit error, ξ_{ij} (also denoted between-study random intercepts in meta-analytic LMMs),
 165 and sampling error, e_{ij} , variance components. Their LMM fitted to standardised sample mean
 166 krill density assumes in effect that all the e_{ij} are zero combined with a definition of residual
 167 error as $\xi_{ij} \sim N(0, \sigma^2 / n_{ij}^\gamma)$ where γ is a specified parameter they determined to take the value
 168 2 from model screening using the Akaike information criterion and σ^2 is a model-estimated
 169 variance component assumed constant across spatial cells and years. However, given (2), the
 170 e_{ij} are not all zero but are distributed as $N(0, \sigma^2 / n_{ij}^\gamma)$ where the value of γ is known *a priori*
 171 from basic sampling theory, assuming constant variance and independence across stations
 172 described above, as taking the value 1 and further $\xi_{ij} \sim N(0, \sigma_\xi^2)$. Atkinson et al. (2019) state
 173 in the description of selection of “appropriate” variance functions for their LMM that “Model
 174 selection also identified appropriate representations of variance as a function of the reciprocal
 175 of the number of stations (from candidate fixed, power and exponential functions), to
 176 ameliorate the effects of inhomogeneity of variance”. However, variance functions modelling
 177 inhomogeneity of variance typically consider variance as a function of the mean, as modelled
 178 using quasi-likelihood estimation (McCullagh and Nelder 1989), or factor-specific variances
 179 (see the LMM below), or genuine covariates (i.e as `lme` was designed to model using the
 180 function `varFunc`; see Pinheiro and Bates, 2004) but never as a power function of sample
 181 sizes other than the trivial case of a known power of 1 as in the above meta-analytic
 182 approach. Even under the more complex variance structure of $e_{ij} \sim N(0, \mathbf{1}_{ij}^T \boldsymbol{\Sigma}_{ij} \mathbf{1}_{ij} / n_{ij}^2)$, where
 183 $\boldsymbol{\Sigma}_{ij}$ is, for example, a function of the distance between pairs of stations and unknown
 184 autocorrelation parameters, the variance cannot be simply expressed as σ^2 / n_{ij}^γ for any given
 185 value of γ . The other error term in (1) that can be inferred as not included in the LMM used
 186 by Atkinson et al. (2019) to give the results for krill density in their Table 1, is the term ν_j
 187 which was used as a random effect term in the LMM fitted in Atkinson et al. (2004). This is
 188 because such an error term cannot be included in an `lme` fit in addition to the term $\varepsilon_i + \tau_i S_{ij}$
 189 since `lme` requires a strictly nested error structure where year as a continuous variable is
 190 nested with spatial cell. The random coefficients regression (RCR) approach (Model 1), given

191 by (1) and (2), models the correlation structure in the model residuals $\xi'_{ij} = \varepsilon_i + \tau_i S_{ij} + \xi_{ij}$
192 where $\text{cov}(\xi'_{ij}, \xi'_{ik}) = \sigma_\varepsilon^2 + (S_{ij} + S_{ik})\sigma_{\varepsilon\tau} + S_{ij}S_{ik}\sigma_\tau^2$ [Goldstein, 1995, Equation (2.4); see
193 Diggle et al. 2002, Equation (4.6.9) for which $\sigma_{\varepsilon\tau}$ is assumed to be zero] can be replaced by
194 a 1st order continuous-autoregressive process (CAR1) also fitted using `lme` (Model 2) where
195 $\text{cov}(\xi'_{ij}, \xi'_{i,j-1} | \varepsilon_i) = \sigma^2 \phi^{|S_{ij} - S_{i,j-1}|}$ [Diggle et al. 2002, Equation (5.2.7) where their ϕ is given
196 here by $\phi = \exp(-\phi)$]. Model 2 was compared to the RCR Model 1 and both models fitted
197 using the weighting of n_{ij}^γ with γ fixed at 1. The RCR model was also fitted using `lmer`,
198 from the `lme4` library, which allowed the extra random effect term ν_j to be included along
199 with the same weighting as the `lme` fit (Model 3) and again weighting by n_{ij}^γ with γ fixed at
200 1 was applied. Candy et al. (2014, see their Appendix B) considered the case of a CAR1
201 model with a common variance (i.e. $\sigma^2 = \sigma_{ij}^2$) for measurement errors due to sampling (i.e.
202 the e_{ij} above) where these errors were not identifiable given the presence of “lack-of-fit”
203 errors combined with a CAR1 error structure. They used `lme` and gave an approximate
204 method to deal with this lack of identifiability. This approximate method corresponds to that
205 used in the `lme` fit for Model (2). However, this approximation was not required in the meta-
206 analytic approach fitted using `MCMCglmm` due to the availability of known estimates of σ_{ij}^2
207 and known fixed values of n_{ij} combined with a RCR error model (see below). However,
208 even in this case an approximation due to the \log_{10} transformation of the means, \bar{y}_{ij} , was
209 required to estimate $\hat{\sigma}_{ij}^2$ based on a first-order Taylor series expansion given by
210 $\hat{\sigma}_{ij}^2 \cong \hat{\sigma}_{(y)ij}^2 \left[\log_e(10) \bar{y}_{ij} \right]^{-2}$ where $\hat{\sigma}_{(y)ij}^2 = (n_{ij} - 1)^{-1} \sum_r^{n_{ij}} (Y_{ijr} - \bar{y}_{ij})^2$ (i.e. the usual sample
211 estimate).

212

213 Model 1 and Model 3 were also fitted using `MCMCglmm` giving Model 4 and Model 5,
214 respectively, where these last two model fits included the known estimates of sample error
215 variances $\hat{\sigma}_{ij}^2 / n_{ij}$ as fixed variance components in a meta-analytic approach. Additionally,
216 for Models 4 and 5 (and Models 6 and 7) a separate lack-of-fit variance was estimated for
217 spatial cells north of 60°S versus those south of this latitude (see below).

218

219 Apart from Atkinson et al.'s (2019) inappropriate error model, given the sample statistic \bar{y}_{ij}
 220 that they model, an even more serious limitation of their modelling effort is the failure to
 221 consider nonlinear long-term trends in density given that they restrict their consideration to
 222 linear trends. Below, a nonlinear trend model, fitted separately to each of the two regions, is
 223 considered by adding a low rank thin-plate smoothing spline in year in a penalised form by
 224 adding the term $s(\mathbf{I}_{(ij)}^* : S_{ij}, \kappa_S)$ as a 20-level random effect term (i.e. $2\kappa_S$) to the linear terms
 225 in S_{ij} , as available in `MCMCg1mm` [see Crainiceanu et al. (2005) for expression of a low-rank
 226 thin-plate spline as a LMM]. Further, a covariate term in mean climatological temperature
 227 (i.e. "Climatological temperature" in KRILLBASE), T_{ij} , averaged across stations within
 228 spatial cell by factor year combination is included. The variable Climatological Temperature,
 229 is described in Atkinson et al. (2017) as "Long-term average February sea-surface
 230 temperature for the sampling location. This is not the actual sea temperature at the time of
 231 sampling but a climatological mean sea-surface value for February, averaged over the years
 232 1979 to 2014". This covariate was found to be highly significant in the model for conditional
 233 density described by Cox et al. (2018).

234

235 Consider the model (Model 6)

236

237

$$238 \log_{10}(\bar{y}_{ij}) = \alpha'_0 + \alpha_1 \mathbf{I}_{(ij)} + \alpha_2 S_{ij} + \alpha_3 \mathbf{I}_{(ij)} S_{ij} + \alpha_4 T_{ij} + s(\mathbf{I}_{(ij)}^* : S_{ij}, \kappa_S) + \varepsilon_i + \tau_i S_{ij} + \nu_j + \xi_{ij} + e_{ij} \quad (3)$$

239

240 where

241

$$242 \xi_{ij} \sim N(0, \sigma_\xi^2 + \mathbf{I}_{(ij)} \sigma_N^2) \quad .$$

243 allowing a separate lack-of-fit variance to be estimated for spatial cells north of 60°S (i.e.

244 $\sigma_\xi^2 + \sigma_N^2$) versus those south (i.e. σ_ξ^2) of this latitude. To fit this model using `MCMCg1mm` we

245 substitute sample estimates for T_{ij} and σ_{ij}^2 of \bar{T}_{ij} and $\hat{\sigma}_{ij}^2$, respectively. The implications of

246 substitution of sample estimates for T_{ij} due to "errors-in-variables" effects on parameter

247 estimation is discussed later. Further, to investigate the adequacy of a linear relationship with

248 \bar{T}_{ij} given as part of the fixed model component of (3) a spline term, $s(\bar{T}_{ij}, \kappa_T)$, was added as a
249 random effect to give Model 7.

250

251 Cox et al (2018) note that the standardised density in KRILLBASE described in Atkinson et
252 al. (2017) uses estimated regression parameters in its calculation and the uncertainty in these
253 estimates was not incorporated in the error model component of the LMM in Atkinson et al.
254 (2004) and this is also the case for the LMM used by Atkinson et al. (2019). By re-running
255 the standardisation procedure of Atkinson et al. (2017) for standardisation variables of net
256 mouth area, bottom sampling depth, day vs night sampling and days from 1st of October
257 using LMMs and the same KRILLBASE dataset described below, estimates of the
258 contribution of the prediction error variance from the uncertainty due to estimation of
259 regression parameters in the standardisation procedure was compared to the average of the
260 $\hat{\sigma}_{ij}^2$ (i.e. averaged across all years by spatial strata). This is described in Supplementary
261 Material and since this contribution was small due to the large sample size of net hauls across
262 all years and spatial strata this source of error was not considered further. Note that Cox et al
263 (2019) found that the contribution to the prediction error variance due to estimation error for
264 their “standardisation” variables was of practical significance but these variables included
265 “Water depth range (within 10km)” and “Climatological temperature” that were not included
266 in the Atkinson et al. (2017) standardisation.

267

268 Models 1 to 3 were compared to one another in terms of goodness of fit and parsimony using
269 the Akaike Information Criteria (AIC) (Akaike 1998) while Models 4 to 7 were compared to
270 each other using the Deviance Information Criteria (DIC) (Spiegelhalter et al. 2002; Hadfield
271 2010). The DIC obtained from `MCMCglmm` is conditional on the “location parameter”
272 (Hadfield 2010) which are the fixed and random effect parameters. Note that it is not valid to
273 compare Models 1 to 3 with Models 4 to 7 in terms of either AIC or DIC since Models 4 to 7
274 incorporate additional sample-based information (i.e. the $\hat{\sigma}_{(y)ij}^2$ as approximated by $\hat{\sigma}_{ij}^2$; see
275 below) to that used in the fit of Models 1 to 3. Also, Models 1 to 3 were fitted using the
276 Maximum Likelihood (ML) option in both `lme` and `lmer`. Note that results were very
277 similar when Residual Maximum Likelihood (REML) (Patterson and Thompson 1971) was
278 maximised using `method=REML` in `lme` and `“REML=TRUE”` in `lmer`.

279

280

281 *Estimation and prediction using MCMC*

282

283 The LMM fitted in `MCMCglmm` is described as

284

285
$$\mathbf{y} = \mathbf{X}\boldsymbol{\alpha} + \mathbf{Z}\boldsymbol{\beta} + \mathbf{e}'$$

286

287 (Hadfield, 2010) where for Model 7, \mathbf{y} is the vector response variable corresponding to288 $\log_{10}(\bar{y}_{ij})$, $\boldsymbol{\alpha}$ is the fixed effect parameters and corresponding design matrix, \mathbf{X} , $\boldsymbol{\beta}$ is the289 random effect parameter vector $\boldsymbol{\beta} = (\boldsymbol{\varepsilon}, \boldsymbol{\tau}, \mathbf{v}, \mathbf{e} \dots)$ augmented by the random effects

290 determining the nonlinear contributions to the thin-plate spline terms, and the corresponding

291 design matrix, \mathbf{Z} , and \mathbf{e}' is the residual error term with elements ξ_{ij} .292 The default priors (Hadfield, 2010) for the fixed effect parameters $\boldsymbol{\alpha}$ in `MCMCglmm` were293 used (i.e. independent Gaussian with expected value of zero and large variance of e^{10}).

294

295 Priors for the variance structures in `MCMCglmm` (i.e. described as $\mathbf{R} = \text{var}(\mathbf{e}')$ and296 $\mathbf{G} = \text{var}(\boldsymbol{\beta})$ structures) were defined by the expected variance (“V”) and degree of belief

297 parameter (“nu”) for independent univariate inverse-gamma distributions for all variance

298 parameters with these two parameters set to 1 and 0.002, respectively (Hadfield, 2010). The

299 prior for the variance of \mathbf{e} was set to 1 and subsequently fixed at 1 during estimation with300 corresponding diagonal elements of \mathbf{Z} set to $\hat{\sigma}_{ij} / \sqrt{n_{ij}}$, or equivalently, the `mev` option of301 `MCMCglmm` was set to $\hat{\sigma}_{ij}^2 / n_{ij}$.

302

303 MCMC sampling involved 130,000 draws from the posterior distribution for the full

304 parameter set $\boldsymbol{\theta}$ where $\boldsymbol{\theta} = (\boldsymbol{\theta}_1, \boldsymbol{\theta}_2, \boldsymbol{\theta}_3)$ and where $\boldsymbol{\theta}_1 = \boldsymbol{\alpha}$, $\mathbf{G} = \mathbf{G}(\boldsymbol{\theta}_2)$, and $\mathbf{R} = \mathbf{R}(\boldsymbol{\theta}_3)$. A

305 “burn-in” phase of 30,000 and “thinning rate” of 1 in 100 was used, giving a final sample of

306 1000 values. The thin-plate spline fitted in Models 6 and 7 separately for each of the two

307 spatial strata of north and south of the below 60°S latitude was fitted with number of knots

308 set at the default at κ_S of 10 for each strata and fitted as a penalised smoother (Hadfield,309 2010) by including the spline term $s(\mathbf{I}_{(ij)}^* : S_{ij}, \kappa_S)$ in the `random` component of the

310 MCMCg1mm function call. Similarly, the spline in Climatological Temperature for Model 7
 311 was fitted as a random effect term with κ_T also set at the default of 10.

312

313 The posterior distribution of θ obtained in the fit of Models 4 to 7 is given by

314 $f(\theta) \prod_{ij} \ell\{\theta | \bar{y}_{ij}, \hat{\sigma}_{(y)ij}^2\}$ where $f(\theta)$ is the prior density function and $\ell\{\theta | \bar{y}_{ij}, \hat{\sigma}_{(y)ij}^2\}$ is the
 315 likelihood. The \bar{y}_{ij} and $\hat{\sigma}_{(y)ij}^2$ are jointly the sufficient statistics for parameters η_{ij} and $\sigma_{(y)ij}^2$
 316 given $Y_{ijr} \sim N(\eta_{ij}, \sigma_{(y)ij}^2)$ so the above likelihood contains all the information in the haul-level
 317 data on these parameters given these distributional assumptions. Therefore, it is important to
 318 note the estimation used in lme and lmer fits does not incorporate the sufficient statistics
 319 $\hat{\sigma}_{(y)ij}^2$ (or their approximation $\hat{\sigma}_{ij}^2$) and therefore the parameter estimates and the AIC statistic
 320 obtained with \bar{y}_{ij} as the dependent variable and ignoring these other sufficient statistics does
 321 not incorporate all the information in the haul-level data whereas the meta-analysis approach
 322 using MCMCg1mm does. The above arguments would be expected to hold approximately if as
 323 assumed in the above LMMs that $\log_{10}(\bar{Y}_{ij})$, with sample realisation $\log_{10}(\bar{y}_{ij})$, is Gaussian
 324 distributed rather than Y_{ijr} and therefore \bar{Y}_{ij} .

325 Predictions of year trends from Model 7 for the two regions while controlling for mean
 326 Climatological Temperature, T_{ij} , was obtain for the r^{th} MCMC sample by

327

$$328 \hat{\mathbf{y}}_r^* = \log_{10} \left\{ \hat{\eta}(\mathbf{S}_N, \mathbf{S}_S) \right\} = \mathbf{X}^* \hat{\boldsymbol{\alpha}}_r + \mathbf{Z}^* \hat{\boldsymbol{\beta}}_r^*$$

329

330 where \mathbf{S}_N is the (vector) set of years populated by values of mean density in the dataset for
 331 the northern region (i.e. north of 60°S) and similarly for \mathbf{S}_S for the southern region, while \mathbf{X}^*
 332 has first four columns corresponding to the year fixed effect terms of $(\mathbf{1}_N, \mathbf{1}_S)$, $(\mathbf{0}_N, \mathbf{1}_S)$,
 333 $(\mathbf{S}_N, \mathbf{S}_S)$, and $(\mathbf{0}_N, \mathbf{S}_S)$, where subscripts define the length of vectors corresponding to year
 334 vectors and the final column is given by $(\bar{\mathbf{T}}_N, \bar{\mathbf{T}}_S)$ where mean values of Climatological
 335 Temperature averaged over all years and spatial cells within each region have been
 336 appropriated replicated. A similar process was used to derive \mathbf{Z}^* by selecting elements from
 337 the 20 columns ($\kappa_S = 10$ for each region) of \mathbf{Z} corresponding to the model term

338 $s(\mathbf{I}_{(ij)}^* : S_{ij}, \kappa_S)$ and averaging across years within each region for each of the 10 ($\kappa_T = 10$)
 339 columns of \mathbf{Z} corresponding to the model term $s(\bar{T}_{ij}, \kappa_T)$. Obtaining predictions only for
 340 “design” values for \mathbf{X} and \mathbf{Z} using the above simple process rather than using the analytical
 341 expression to obtain nonlinear interpolation between knot values for the spline terms [i.e.
 342 Equation (2) of Crainiceanu et al. (2005)] in order to graphically study smoothed year trends
 343 circumvents the lack of such a facility for the latter in `MCMCglmm` and is adequate since there
 344 are few missing years within the year ranges for each region. Median and 90% quantile
 345 values for each year by region using the set of 1,000 values of the $\hat{\mathbf{y}}^*$ vector were obtained by
 346 simple summarisation of this MCMC sample.

347

348 As described above, mean Climatological Temperature, T_{ij} , averaged across stations within
 349 spatial cell by factor year combination was used as a covariate (i.e. predictor variable). This
 350 covariate was found, at the individual net haul level, to be highly significant in the model for
 351 conditional density described by Cox et al. (2018). For predictions of long-term trend in log
 352 density, Climatological Temperature was controlled for (i.e. predictions standardised) by
 353 setting its value to average values for north and south strata, respectively, given the
 354 justification in Cox et al. (2018) (see Discussion).

355

356

357 *Prediction of percentage change in average density between reference years*

358

359 The percentage change in average density between years S and $S + \Delta S$, $P(S, \Delta S)$, for
 360 spatial cells above 60°S using the linear model (1) does not depend on S but only on ΔS
 361 since it is given by

362
$$P(S, \Delta S) = 100 \left\{ \frac{\eta(S + \Delta S)}{\eta(S)} - 1 \right\} = 100 \left[\exp \{ \log_e(10) \alpha_2 \Delta S \} - 1 \right].$$

363 This follows from the very simple differential equation

364

365
$$\frac{1}{\eta(S)} \frac{d\eta(S)}{dS} = \alpha_2 \log_e(10).$$

366

367 Atkinson et al. (2019) used the same fixed effect terms as model (1) and applied an
 368 unweighted average of the estimates of the regression slope over the two regions to calculate
 369 the percentage change in mean density. The value of $P(S, \Delta S)$ in this case is

$$370 \quad P(S, \Delta S) = 100 \left[\exp \left\{ \log_e(10) (\alpha_2 + 0.5\alpha_3) \Delta S \right\} - 1 \right]$$

371 , noting that the R default contrasts for unordered factors gives α_3 as a difference in slope,
 372 while the standard error of the estimate after substituting regression parameters with their
 373 estimates is approximately (i.e. using a 1st order Taylor series approximation)

$$374 \quad se \left\{ \hat{P}(S, \Delta S) \right\} \cong \Delta S \log_e(10) \left\{ \hat{P}(S, \Delta S) + 100 \right\} \left(\mathbf{c}^T \boldsymbol{\Sigma}_{\hat{\alpha}} \mathbf{c} \right)^{1/2}$$

375 where $\boldsymbol{\Sigma}_{\hat{\alpha}}$ is the variance-covariance matrix just for the regression slope parameters and

376 $\mathbf{c}^T = (1, 0.5)$. The estimate of $\boldsymbol{\Sigma}_{\hat{\alpha}}$ was obtained as either `lme` or `MCMCglmm` output. Using the

377 estimates in Atkinson et al. (2019) (their Table 1) of (α_2, α_3) of $(-0.065, 0.044)$ the estimate

378 of $\hat{P}(S, \Delta S)$ over close to two decades (i.e. $\Delta S = 20.5$) gives an 87% decline and not the 70%

379 value that they reported. Note also that Atkinson et al. (2019) do not present any uncertainty

380 bounds on their estimate of a 70% decline.

381

382 For Models 6 and 7 given the nonlinear trend with S using thin-plate spline terms, the

383 estimate of $P(S, \Delta S)$ is not such a simple function of ΔS but requires prediction of $\hat{\eta}(S)$ at

384 both S and $S + \Delta S$. The MCMC sample of parameters in Models 6 and 7 obtained using

385 `MCMCglmm` was used to obtain predictions of $\hat{P}(S, \Delta S)$ and the log-ratio,

$$386 \quad L_R(S, \Delta S) = \log_e \left\{ \hat{\eta}(S + \Delta S) / \hat{\eta}(S) \right\}, \text{ along with the standard errors, probability levels (i.e.}$$

387 Type I error) for the null hypothesis (H_0) that $L_R(S, \Delta S) = 0$, and the power [i.e. $1 -$

388 $\text{Prob}(\text{Type II error})$] to detect a 70% or greater decline [i.e. H_1 ; the alternative hypothesis,

389 $L_R(S, \Delta S) \leq \log_e(0.30)$] for each region.

390

391 Data

392 Table 1 shows the criteria for the selection of the subset of the full KRILLBASE dataset used

393 for modelling which was designed to match the selection criteria described by Atkinson et al.

394 (2019). The final dataset consisted of 7328 records for individual hauls which were

395 subsequently used to calculate the means of standardised density for spatial cell by year

396 combinations (i.e. \bar{y}_{ij}). There were 12 spatial strata or cells constructed as described in Table
397 1 which had at least 50 stations sampled when totalled across all years. There were 291
398 combinations of spatial cell by year populated with at least one haul (i.e. $n_{ij} > 0$), but this
399 was further reduced to 268 combinations for which n_{ij} was two or greater so that $\hat{\sigma}_{ij}^2$ could
400 be calculated. Of these 268 means, 207 were for the south of 60°S strata and 61 for the north
401 of 60°S strata while the corresponding total hauls per strata were 6145 and 1083,
402 respectively. The subset of KRILLBASE used by Cox et al. (2018) that was restricted to
403 “scientific” net types of “Isaacs-Kidd”, “RMT8”, and “2 m fixed- frame net” gave a total
404 over both strata of 5,962 net hauls (including zero-catch hauls).

405

406 For predictions of long-term trend in log density, Climatological Temperature was controlled
407 for (i.e. predictions standardised) by setting its value to average values of 3.05°C and 0.75°C
408 for north and south strata, respectively, as described above.

409

410 **Results**

411

412 Figure 1 shows the mean densities used in model fits along with bars corresponding to twice
413 the standard error (i.e. $\hat{\sigma}_{ij} / \sqrt{n_{ij}}$) above and below the mean for each of the spatial strata with
414 panels representing the latitudinal component and filled versus unfilled symbols
415 corresponding to shelf versus oceanic depth strata, respectively. Fitted splines specific to each
416 strata are shown within panels combined with shelf (solid lines) and oceanic depth strata
417 (dashed lines). These splines were obtained from the fit of Model 6 using `MCMCg1mm` but with
418 the term $\alpha_4 T_{ij}$ dropped and the 2-level regional factor replaced by the 12-level (fixed effect)
419 spatial cell factor (requiring the random intercept and slope term to be dropped). This figure
420 can be compared directly to Fig. 2(a) in Atkinson et al. (2019) and generally shows good
421 agreement apart from there being only three means for the 50-52.5 °S (oceanic) strata in Fig.
422 1 versus 10 means in their figure. The R-code used to construct the dataset used for model
423 fitting and how this data was selected to correspond to that described in Atkinson et al.
424 (2019) and corresponding output is given in Supplementary Material so that the results given
425 here can be validated.

426

427 Table 2 gives the fit of the seven LMMs (Models 1 to 7) considered here, two fitted with
428 `lme`, one with `lmer`, and four fitted with `MCMCglmm`.

429

430 Table 3 gives the estimate of $\hat{P}(S, \Delta S)$ by region for Models 1 to 4 which are strictly linear in
431 centred year S . Table 3 also gives estimates of the log-ratio of predicted mean density for
432 each region for the 2005 estimate as a ratio of the 1985 estimate corresponding to the
433 approximate midpoint of each of the two periods that Atkinson et al (2019) denote as “the
434 first and second halves (1976–1995) and (1996–2016) of the modern era”. The 20-year
435 period between these midpoints corresponding closely to the 20.5-year period that they apply
436 to arrive at a percentage reduction, $\hat{P}(S, \Delta S)$ of 70%. They do not give their method of
437 calculation to arrive at this value but as mentioned earlier this value is not the correct value of
438 $\hat{P}(S, \Delta S)$. Using the MCMC sample of Model 6 parameters to obtain the corresponding set
439 of predictions, hypothesis tests and power calculations are also given in Table 3.

440

441 Figure 2 shows the means for spatial cells (i.e. across years within spatial cell) for
442 Climatological Temperature, \bar{T}_i , versus mid-latitude for each spatial cell along with
443 corresponding double standard error (SE) bars.

444

445 Figure 3 shows the predicted relationship between log10 standardised density and
446 Climatological Temperature, \bar{T}_i , obtained from Model 7 and 90% support bounds given
447 centred year, S , set to zero.

448

449 Figure 4 shows predicted year trend in log10 standardised density obtained from Model 7 and
450 90% support bounds for both north and south regions along with corresponding predictions
451 for the no-trend model each obtained for Climatological Temperature standardised to average
452 values of 3.05°C and 0.75°C for north and south strata, respectively, with predictions
453 obtained from `MCMCglmm` fits. The no-trend model corresponds to Model 5 but with all terms
454 in centred year, S , dropped and climatological temperature standardised as above.

455

456 **Discussion**

457

458 Model comparisons using AIC and DIC statistics, shown in Table 2, indicate that for the
459 models that assume that the mean densities are a response variable that has no sampling (i.e.
460 “measurement”) error (Models 1 to 3), that including the random year effect in Model 3 (i.e.
461 estimating σ_v) gave the best (i.e. lowest) AIC. The linear year trends for Model 3, as for
462 Models 1 and 2, were significant and negative for both regions, and in terms of percentage
463 reduction per year or decade, Table 3 estimates of 87% (North) and 64% (South) and 78%
464 (averaged) with standard errors of 7%, 11% and 8%, respectively. These model outputs
465 indicate the dramatic declines touted by Atkinson et al (2004, 2019). However, when Model
466 3 was corrected by considering the mean densities, as they are as sample estimates and
467 including the estimated sample variances using Model 4, the statistical significance levels of
468 the linear year-trend coefficients are substantially reduced and the percentage reduction
469 estimate for the Southern region is reduced to 36% and the standard error is greater than
470 100% of the estimate. This is effect is greater again when the Climatological Temperature is
471 included as a covariate (Model 5). This was not the case for the Northern region which
472 showed a similar estimated decline for Models 4 and 5 to that of Models 1 to 3. However,
473 when nonlinearity in the year trends was incorporated in Models 6 and 7, the percentage
474 decline between 1985 and 2005 is no longer statistically significant for either region (Table
475 3). Since it is not clear from the estimated coefficients in Table 2 what the significance and
476 shape of the year trend for Models 6 and 7 are in terms of departure from a no-trend fit, since
477 the random effect component of each thin-plate spline is quantified in Table 2 as a single
478 variance component, the best way to evaluate the trends is using Fig. 4. Clearly, there is no
479 evidence of a consistent and statistically significant decline for the Southern region with the
480 no-trend line falling well within 90% support bounds for the spline-predicted year trend. For
481 the Northern region, Fig. 4 indicates a more consistent and substantial decline particularly for
482 pre-1985 and post-1995 periods. However, 90% support bounds are much larger, due largely
483 to the large value of $\hat{\sigma}_N$ resulting in close to a three times larger estimate of the lack-of-fit
484 error variance (Table 2), and the no-trend line comes close to being enclosed by these
485 bounds. The limitation that `MCMCglmm` cannot fit versions of Models 4 to 7 that replace their
486 random coefficient error terms with a CAR term, which is the difference between Models 3
487 and 2, respectively, is not a substantial weakness since by way of comparison Model 1 gave
488 only a slightly higher AIC than Model 2 while Model 3 gave a substantially lower AIC
489 compared to Model 1. This is the relevant model comparison, rather than comparing Models
490 1 and 2, since as with Models 4 to 7, Model 3 includes the random year effect v_j .

491

492 Another limitation of the models that include \bar{T}_{ij} as a predictor is that this covariate is subject
493 to sampling error due to the spatial averaging process across hauls and, additionally, due to
494 the across-year averaging used to create this variable in KRILLBASE. Errors-in-variables in
495 linear modelling can result in bias in both point estimates of model parameters and their
496 uncertainty (Carroll et al. 2006). However, given the relatively small standard errors of the
497 \bar{T}_{ij} as seen in Fig. 2 any biases are likely to be minor; see Candy (2002) for an example of an
498 errors-in-variables investigation of sampling error in a covariate due to averaging using
499 Monte Carlo simulation for a generalized linear model where these biases were very small
500 attenuations.

501

502 In terms of prediction using Model 7 and how to incorporate \bar{T}_{ij} , as noted earlier (see
503 Supplementary Material to Cox et al. 2018) Climatological Temperature in KRILLBASE is a
504 long-term (1979-2014) February average of water temperature for each station (see Table 2
505 of Atkinson et al. 2017). Therefore, this component of the year trend in log of mean density,
506 (3), was “conditioned out” of predictions by setting the value of \bar{T}_{ij} to its centred, simple
507 mean value for each region (as described in Methods). As Cox et al. (2018) note, this
508 covariate is fundamentally a nuisance spatial variable since the sampled values corresponding
509 to station locations have a temporal component only because of the order in which stations
510 have been sampled. Therefore, any long-term year trends in \bar{T}_{ij} are an artifact of the
511 imbalance in spatio-temporal sampling and need to be removed (i.e. controlled for) in
512 predicted long-term trend in density as outlined in the general in point (ii) in the Introduction.
513 Note that if this sea temperature variable was potentially informative of the long-term trend in
514 krill density by taking the measured values at the location and time of each station’s haul
515 rather than the station’s long-term February average, and if significantly predictive of density
516 then its predicted year trend rather than a simple mean should be included in prediction of the
517 year trend in krill density.

518 In summary, there is some evidence of a decline in density for the Northern region (above
519 60°S) but very little for the Southern region (below 60°S). However, uncertainty of
520 predictions using the best model, Model 7, resulted in only weak power to detect a substantial
521 decline of the order of 70% between 1985 and 2005 with statistical power estimates of 0.23

522 and 0.44 for the Northern and Southern regions, respectively. For some perspective,
523 experimental design principles suggest statistical power of 0.8 or greater is the recommended
524 target in setting the amount of replication or repeat sampling along with other recommended
525 features of randomisation, adjustment for covariates, elimination of confounding factors, and
526 other application-specific recommendations for desirable experimental or survey design
527 (Gardiner and Gettinby 1998). Therefore, these model-based inferences neither strongly
528 support nor reject a general hypothesis that there has been a dramatic decline in density of
529 Antarctic krill in the Southwest Atlantic over this period.

530
531 In terms of the conflicting inferences between Atkinson et al. (2019) and Cox et al. (2018),
532 this study using a close to matching dataset and a corrected and augmented version of the
533 LMM of Atkinson et al. (2019) shows that long-term trend predictions are subject to a very
534 high degree of uncertainty similar to that shown in Fig. 3 of Cox et al. (2018). Cox et al.
535 (2018) did not predict separate trends for the northern and southern regions of the south
536 Atlantic as in Atkinson et al. (2019) and here, and while there is evidence of a decline north
537 of 60°S and the corresponding inference made by Atkinson et al. (2019) that this is associated
538 with a southern contraction in the range of Antarctic krill, the results presented here
539 demonstrate that there is a considerably greater degree of uncertainty as to the magnitude of
540 the decline north of 60°S. South of 60°S there is a lack of a clear declining trend combined
541 with a substantial degree of uncertainty about the average trend. Therefore, these results
542 suggest, that in the absence of more fit-for-purpose, decadal-level and spatially
543 comprehensive datasets than KRILLBASE, as described by points (i) and (ii) in the
544 Introduction, consideration of long-term year trend predictions using KRILLBASE should
545 carefully evaluate the uncertainty of these predictions. Further, given that the uncertainty of
546 such predictions by Atkinson et al. (2019) of a dramatic decline of krill stocks relative to
547 estimated abundance in the mid-1970s has been substantially under-estimated and trends
548 have been unnecessarily restricted to a simple linear decline, this study suggests that
549 stakeholders have not been adequately informed of the degree of caution required in
550 evaluating the significance of estimated trends in terms of ecological, commercial (in regard
551 to fishing pressure) and conservation outcomes. As Cox et al. (2018) note, predictions of a
552 dramatic decline of the order of 80% or more in Antarctic krill abundances since the mid-
553 1970s in the Southwest Atlantic should not be unduly influential given their associated

554 uncertainty and given the lack of observation of the expected dramatic negative impact on
555 predator populations of such predictions.

556

559

560 **Table 1. Data subsetting of KRILLBASE**

561

Selection Criterion	Number of Records Retained	Comments (data selection as described in Atkinson et al. 2019)
Years ^a 1976 to 2016 inclusive	11,090	Austral summers ^b , earliest record: 19 Nov 1975
Remove winter records	10,920	retain stations sampled after 1 st October and before 1 st May
Latitudinal range 70°S to 50°S inclusive Longitudinal range 80°W to 20°W inclusive	8,055	Spatial cells corresponding to 2.5° latitudinal zones further subdivided into shelf and oceanic zones ^c
Variable “No. of krill under 1m ² ” non-missing	7,912	
Variable “Bottom sampling depth (m)” = or > 50 m	7,777	
Variable “Top sampling depth (m)” = or <20 m	7,352	
Remove data for spatial cells ^c with < 50 stations	7,328	At least 50 stations sampled in total over all years

562

563 ^a Calendar year at the start of SEASON (1st October) in KRILLBASE for the given Austral summer564 ^b SEASON in KRILLBASE. Earliest Austral summer record 8 Oct 1985; latest Austral summer record 30 Aug 1999.565 ^c Shelf (<1000 m seabed depth); Oceanic (= or > 1000m seabed depth).566 ^d The 50°S to 52.5°S latitudinal zone was exclusively oceanic.

567

568 **Table 2. LMM parameter estimates fitted to KRILLBASE standardised density**

569

Model (R-function) AIC or DIC	Year Trend (SE or 95% CLs)			Mean Temp $\hat{\alpha}_4$ (SE or 95% CLs) $s(\bar{T}_{ij}, 10)$; Model 7	$\hat{\sigma}_\varepsilon$	$\hat{\sigma}_\tau$ ($\hat{\phi}$ for Model 2)	$\hat{\sigma}_v$	$\hat{\sigma}_\xi, \hat{\sigma}_N$	$\hat{\sigma}$ or fixed ^c at $\hat{\sigma}_{ij}$
	North, $\hat{\alpha}_2$ (SE or 95% CLs)	South ^a $\hat{\alpha}_3$ (SE or 95% CLs)	$s(\mathbf{I}_{(ij)}^* : S_{ij}, 10)^b$ (95% CLs)						
1 (lme) AIC=678.3	-0.0546 *** (0.0101)	0.0341 ** (0.0111)	-	-	0.1989	2.4406e-06	-	-	3.2572
2 (lme) AIC=674.0	-0.0557 *** (0.0106)	0.0351 ** (0.0118)	-	-	0.1617	0.1255	-	-	3.2838
3 (lmer) AIC=649.5	-0.0432 *** (0.0109)	0.0213 * (0.0104)	-	-	0.2428	4.8700e-04	0.3222	-	2.8205
4 (MCMCglmm) DIC=561.0	-0.0453 * (-0.0924, -0.0051)	0.0360 ^{ns} (-0.0165, 0.0876)	-	-	0.4366	0.0362	0.3090	0.5134, 0.9040	fixed
5 (MCMCglmm) DIC= 545.7	-0.0450 ^{ns} (-0.0917, 0.0031)	0.0420 ^{ns} (-0.0105, 0.0965)	-	-0.4496 *** (-0.6474, -0.2221)	0.5860	0.0378	0.2629	0.4951, 0.9133	fixed
6 (MCMCglmm) DIC= 542.4	-0.0279 ^{ns} (-0.3365, 0.2604)	0.0147 ^{ns} (-0.4257, 0.3820)	0.0005 (0.0001, 0.0013)	-0.4795 *** (-0.7481, -0.2829)	0.6086	0.0388	0.2883	0.4875, 0.8815	fixed
7 (MCMCglmm) DIC= 536.0	-0.0282 ^{ns} (-0.3155, 0.2943)	0.0163 ^{ns} (-0.3916, 0.4115)	0.0005 (0.0001, 0.0013)	-0.6156 ^{ns} (-1.3197, 0.2583) 0.0259 (0.0003, 0.0865)	0.5387	0.0368	0.3113	0.4762, 0.8933	fixed

570

571

572

573

574

575

576

^a Parameter represents the slope for South minus slope for North strata.
^b Expressed here as a variance of the corresponding 20 (i.e. 10 per strata) random effect estimates. Note that the contribution to predictions is the vector of random effect estimates multiplied by the corresponding columns of the Z matrix (Hadfield, 2010) so that graphical output is more informative than this variance in quantifying departures from linearity.
^c Fixed variances are $\hat{\sigma}_{ij}^2 / n_{ij}$ in MCMCglmm while lme weights via varPower and lmer weights via weights are $1/\sqrt{n_{ij}}$ giving variances of $\hat{\sigma}^2 / n_{ij}$.
 *P <0.05; **P <0.01; *** P <0.001; ^{ns} P >0.05.

577 **Table 3. Percentage change in mean density between midpoint of periods 1976-1995 and 1996-2016 obtained from LMM**
 578 **parameter estimates for North and South of 60°S strata.**

Model (R-function)	Percentage Change in Mean Density $\hat{P}(\Delta S = 20.5)$ (SE)			Ratio of predicted mean densities ^b $(L_R(1985^c, 20), \text{SE}, \text{Power}^d)$	
	North	South	Average ^a	North	South
1 (lme)	-92.4 (3.6)	-62.1 (8.4)	-83.0 (4.4)		
2 (lme)	-92.8 (3.6)	-62.2 (9.0)	-83.5 (4.5)		
3 (lmer)	-87.0 (6.7)	-64.5 (11.4)	-78.5 (7.6)		
4 (MCMCglmm)	-88.2 (13.0)	-35.6 (46.0)	-72.4 (18.4)		
5 (MCMCglmm)	-87.9 (13.6)	-12.1 (64.4)	-67.4 (22.4)		
6 (MCMCglmm)				0.193 (-1.653 ^{ns} , 1.237, 0.25)	0.595 (-0.512 ^{ns} , 0.905, 0.38)
7 (MCMCglmm)				0.179 (-1.720 ^{ns} , 1.333, 0.23)	0.488 (-0.718 ^{ns} , 0.812, 0.44)

579

580 ^a Unweighted average of slopes i.e. $\hat{\alpha}_2 + 0.5\hat{\alpha}_3$.581 ^b Predictions of density were obtained by setting \bar{T}_y to average values of 3.05°C and 0.75°C for north and south strata, respectively.582 ^c Note that the centred equivalent to 1985 was used in the calculation but the actual year is shown for ease of interpretation.583 ^d Power [i.e. 1-Prob(Type II error)] to detect a 70% or greater decline assuming a Gaussian distribution for $L_R(1985, 20)$ (see Supplementary Material).584 ^{ns} Probability of a Type I error for the null hypothesis $L_R(1985, 20) = 0$ against alternative $L_R(1985, 20) < 0$ no greater than 0.05 assuming a Gaussian distribution for $L_R(1985, 20)$.

585

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671 Figure 1. Spatial cell by year \log_{10} transform of mean densities (showing double SE bars) and
672 fitted splines using $\text{MCMC}_{\text{g1mm}}$ (cf: Fig. 2a of Atkinson et al 2019)

673 Figure 2. Mean Climatological Temperature, \bar{T}_i , versus mid-latitude for each spatial cell
674 (showing double SE bars)

675 Figure 3. Predicted relationship between \log_{10} standardised density and Climatological
676 Temperature, \bar{T}_{ij} , obtained from Model 7 and 90% support bounds given centred year, S , set
677 to zero

678 Figure 4. Median of predicted year trends in \log_{10} standardised density (black lines) and 90%
679 support bounds (grey fill) using Model 7 for each of north and south strata along with
680 corresponding median predictions for the no-trend model (dashed thick black lines) and 90%
681 support bounds (dashed thin black lines) obtained for climatological temperature standardised
682 to average values of 3.05°C and 0.75°C for north and south strata, respectively, with
683 predictions obtained from $\text{MCMC}_{\text{g1mm}}$ samples

Figure 1

● — Shelf
○ - - - Oceanic

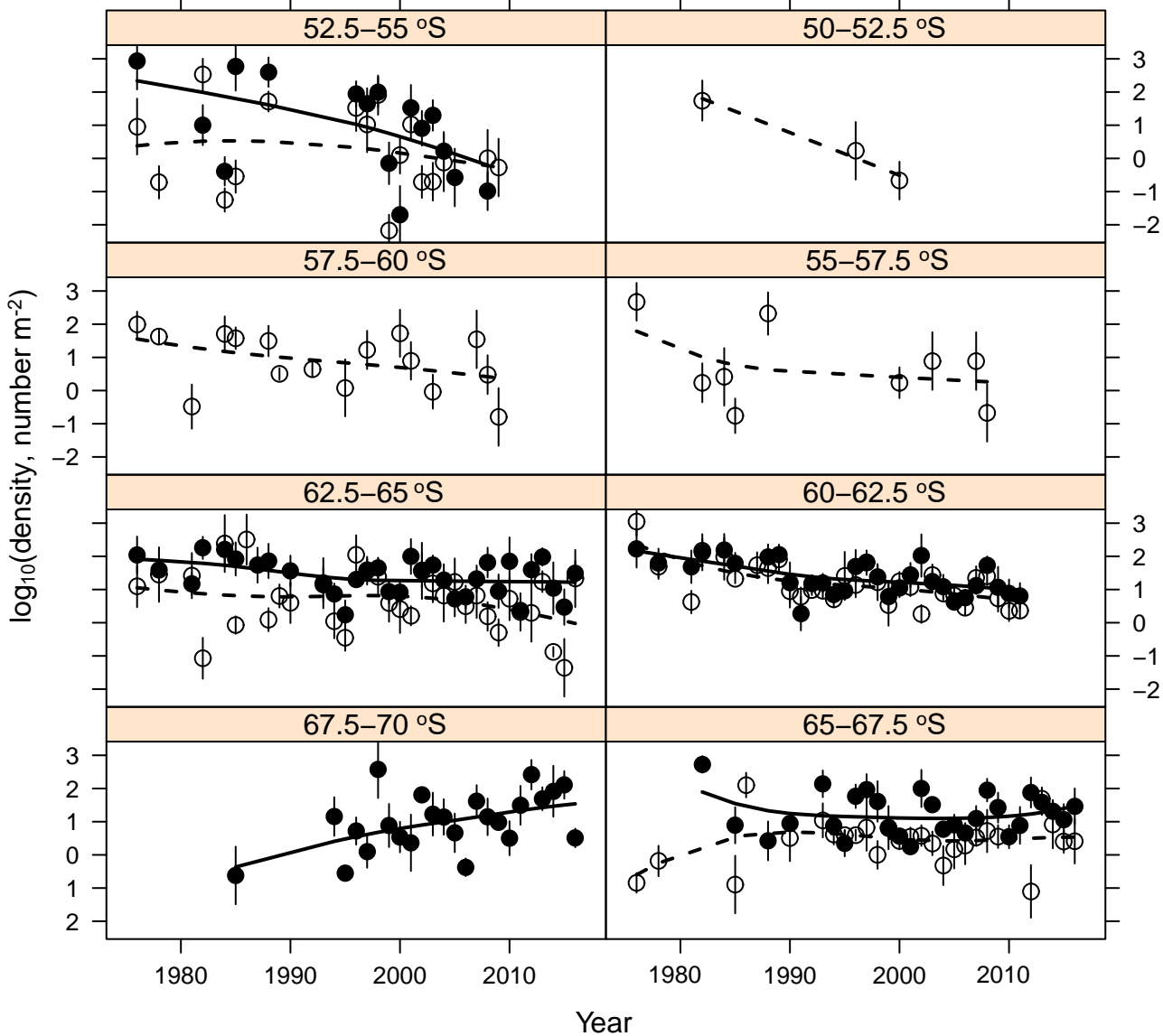


Figure 2

