

Forecast simulations and outlook for Aleutian Islands golden king crab under proposed state harvest strategy

Contribution to Ben Daley et al.'s Aleutian Islands golden king crab state harvest strategy

Introduction

The Aleutian Islands golden king crab (AIGKC) model-based assessment was accepted by the NPFMC in 2017 for annual overfishing level (OFL) and acceptable biological catch (ABC) determination. The fishery in the two management regions (east (**EAG**) and west (**WAG**) of 174 degree W longitude) is still managed by the constant harvest strategy. To use the assessment model estimated abundance in the calculation of total allowable catch (TAC), Alaska Department of Fish and Game (ADF&G) plans to submit a state harvest control rule proposal to the Board of Fisheries (BOF) in March 2019. This report provides a number of simulation results on the effect of different harvest policies on the sustainability and productivity of the stock.

Simulation Method

We simulated the future male stock abundances from the 2018 base model (scenario 18_1) estimated abundances by length-class and parameters. We projected the abundances for 30 years with 100 random replicates under federal control rule and state harvest control rule and estimated various management parameters: mature male biomass (MMB), mature male abundance (MMA), legal male biomass (LMB), OFL, ABC, total catch (TOTC), retained catch (RETC), retained catch-per-unit effort (CPUE), number of annual recruits to the model size-class (Recruit) under established Ricker stock-recruit model, and probability of overfishing [exceeding ABC (under 25% buffer of OFL)].

Future population projections primarily depend on future recruitment, but crab recruitment is difficult to predict. Therefore, annual recruitment for the projections was selected two ways: 1) a random selection from estimated recruitments during 1987– 2012 (CPT and SSC agreed time period; Siddeek et al., 2018), and 2) an established Ricker stock-recruitment model. Besides recruitment, another major uncertainty for the projections is the estimated terminal abundance in 2017. The estimated recruitments were randomly selected using a uniform random distribution whereas the terminal year abundance (i.e., 2017 abundance) was randomized by a lognormal random distribution. When the stock recruitment model was used, a lognormal random error was added.

The simulation steps

- 1) Run assessment model scenario 18_1 (base model) from the start year to the terminal year (2017/18) of the data. Model equations are provided in Appendix A of Siddeek et al. (2018).
- 2) After estimating the abundances and parameters in step 1, run the forecast function (at the standard deviation phase of the ADMB optimization). In the forecast, we used a constant last 10-yr mean groundfish fishing mortality and a constant M of 0.21 yr^{-1} :
 - 2.a) Randomize the recruitment

i. Random selection of model estimated recruits for 1987 to 2012 was done in the program as follows:

$$R_i = e^{[\log MeanRec + recdev(ii) + 0.2 \times standard\ normal\ deviate(i,j)]} \quad (1)$$

where $i = 2$ to 30 years; $ii = 1987 + uniform\ random\ error(i,j) * (2012 - 1987)$; and

j = number of simulations.

ii. Ricker stock-recruitment relationship with lognormal errors was formulated as follows:

$$R_i = aS_{i-k}e^{-bS_{i-k}}e^{\varepsilon_i - \frac{\sigma_{\varepsilon_i}^2}{2}} \quad (2)$$

Which was transformed into a linear form for fitting:

$$\ln\left(\frac{R_i}{S_{i-k}}\right) = \left(\ln(a) - \frac{\sigma_{\varepsilon_i}^2}{2}\right) - bS_{i-k} + \varepsilon_i \quad (3)$$

where

$$\varepsilon_i = \rho \varepsilon_{i-1} + e_i \quad e_i \sim N(0, \sigma^2)$$

$$\sigma_{\varepsilon_i}^2 = \frac{\sigma^2}{1 - \rho^2}$$

where a , b , σ , and ρ are density-independent, density-dependent, standard deviation, and first order autocorrelation parameters, respectively, and are estimated by stock-recruitment model fitting, S = mature male biomass (MMB), and k = lag years to produce the recruitment from the spawning year.

We considered $k = 8$ years based on the mean recruitment length. We used the mean growth increment ~ 14.5 mm CL to estimate the mean recruitment age. Thus,

(mean recruitment length: 108.949 mm for EAG and 109.035 mm for WAG) / 14.5 + 0.7 (brooding time to start of growth) ~ 8 years.

The stock-recruitment model was used as follows:

$$R_{i+1} = aS_{i-k}e^{-bS_{i-k}}e^{normal\ random\ error(i,j)\sqrt{\frac{\sigma^2}{1-\rho^2}}\frac{\sigma^2}{2}} \quad (4)$$

2.b) Randomize the abundance

The lognormal random error to the initial abundance at each replication (j) is added in the following steps:

We first scaled the standard error based on the standard error of the terminal year abundance (i.e., $CV = \frac{Std.Error\ of\ terminal\ MMA}{terminal\ MMA}$). Then we added the lognormal random error to abundance as follows:

$$N_{1,j} = N_{1,j} e^{\varepsilon_j - \frac{\sigma_\varepsilon^2}{2}} \quad (5)$$

where $\sigma_\varepsilon = \frac{Std.Error\ of\ terminal\ year\ MMA}{terminal\ year\ MMA}$

$N_{1,j}$ = initial abundance to be randomized for jth replication; and MMA = mature male abundance (number of crab).

The log normal error to the abundance was implemented as follows:

$$N_{i=1} = N_{i=1} e^{normal\ random\ error\ (j) \frac{Std.Error\ terminal\ year\ MMA}{terminal\ year\ MMA} - \frac{(\frac{Std.Error\ terminal\ year\ MMA}{terminal\ year\ MMA})^2}{2}} \quad (6)$$

3. Projection

3.a) Federal overfishing level OFL catch is needed to assess the total catch determined by each state harvest control rule scenario (NPFMC, 2007). We used ABC (75% of OFL) as a bench mark to assess whether the total harvest has been overfishing under a state harvest control rule. Hence, in addition to state harvest control rule, the federal control rule F (i.e., F_{off}) was also used in the simulations.

The proposed state harvest control rule scenarios are listed in Table 1.

Table 1. Ten state harvest strategy scenarios (Sc) for the directed pot fishery were considered in the simulations.

| | Sc1 | Sc2 | Sc3 | Sc4 | Sc5 | Sc6 | Sc7 | Sc8 | Sc9 | Sc10 |
|---|-----------------------------------|-------------------------------------|------------------------------------|------------------------------------|-----------------------------------|-----------------------------------|-------------------------------------|------------------------------------|------------------------------------|------------------------------------|
| Time period for mean MMA ¹ (MMA _{ave}) | 1985– 2017 | 1985– 2017 | 1985– 2017 | 1985– 2017 | 1985– 2017 | 1985– 2017 | 1985– 2017 | 1985– 2017 | 1985– 2017 | 1985– 2017 |
| Threshold for opening/closing $\frac{MMA}{MMA_{ave}}\%$ | 25% | 25% _e | 25% | 25% | 25% | 25% | 25% | 25% | 25% | 25% |
| Exploitation rate on MMA when $\frac{MMA}{MMA_{ave}}\% < 100\%$ | $\frac{MMA}{MMA_{ave}}\times 0.1$ | $\frac{MMA}{MMA_{ave}}\times 0.125$ | $\frac{MMA}{MMA_{ave}}\times 0.15$ | $\frac{MMA}{MMA_{ave}}\times 0.20$ | $\frac{MMA}{MMA_{ave}}\times 0.3$ | $\frac{MMA}{MMA_{ave}}\times 0.1$ | $\frac{MMA}{MMA_{ave}}\times 0.125$ | $\frac{MMA}{MMA_{ave}}\times 0.15$ | $\frac{MMA}{MMA_{ave}}\times 0.20$ | $\frac{MMA}{MMA_{ave}}\times 0.30$ |
| Max Exploitation rate on MMA when $\frac{MMA}{MMA_{ave}}\% \geq 100\%$ | 10% | 12.5% | 15% | 20% | 30% | 10% | 12.5% | 15% | 20% | 30% |
| Max exploitation rate on legal male abundance | 25% | 25% | 25% | 25% | 25% | 30% | 30% | 30% | 30% | 30% |

1 MMA: mature male abundance (number of crab)

The proposed state harvest rate (HR) was converted into directed pot fishery fishing mortality ($F \text{ yr}^{-1}$) by a grid search method to satisfy:

$$HR = \frac{F \times \text{total selectivity}}{Z} \times (1 - e^{-Z}) \quad (7)$$

where F (size invariable) and Z are fishing and total mortality, respectively. HR is re-estimated by the grid search function for F determination using

$$HR = \frac{\text{Catch (number of crab)}}{MMA} \quad (8)$$

The F determined for a given state harvest rate was used in the population dynamics formula (Appendix A; Siddeek et al., 2018).

The stock depletion for each projected year was determined by

$$\text{depletion} = \frac{MMA}{MMA_{ave}} \quad (9)$$

Each scenario was replicated 100 times and projections made over 30 years beginning in 2017

At each time step in the future:

3.b) Calculated MMB, MMA, LMB, and depletion.

3.c) Calculated Tier 3 OFL and ABC using Fofl.

3.d) Calculated TOTC, RETC, CPUE, and Recruit using state harvest control rule on MMA.

Note: Calculation formulas for 3.b), 3.c), and 3.d) are given either in this report or Appendix A of Siddeek et al. (2018).

3.e) Implemented the fishery and removed the total catch and groundfish bycatch from the simulated population.

3.f) Drew new recruitment numbers from either the historical distribution or the stock-recruitment model and distributed them to length bins.

3.g) Updated the number-at-length.

4) Repeated step-3 for 30 years into the future.

5) Repeated steps 3 and 4 for a set number of 100 Monte Carlo trials, randomizing recruitment and abundance.

6) Used the annual distribution of simulated OFL, ABC, TOTC, CPUE, MMA, MMB, LMB, depletion, state harvest control rule F, and Recruit (only for stock-recruit model generated recruits) to calculate performance statistics:

a) Mean and median annual MMB, MMA, LMB, OFL, ABC, TOTC, stock depletion, F, CPUE, and Recruit with standard errors.

b) Probability that TOTC exceeding ABC during the 30-yr projection period; comparison of the trends in TOTC against OFL, MMB, and MMA relative to the respective 1985-2017 means, and stock depletion relative to the respective 1985-2017 means.

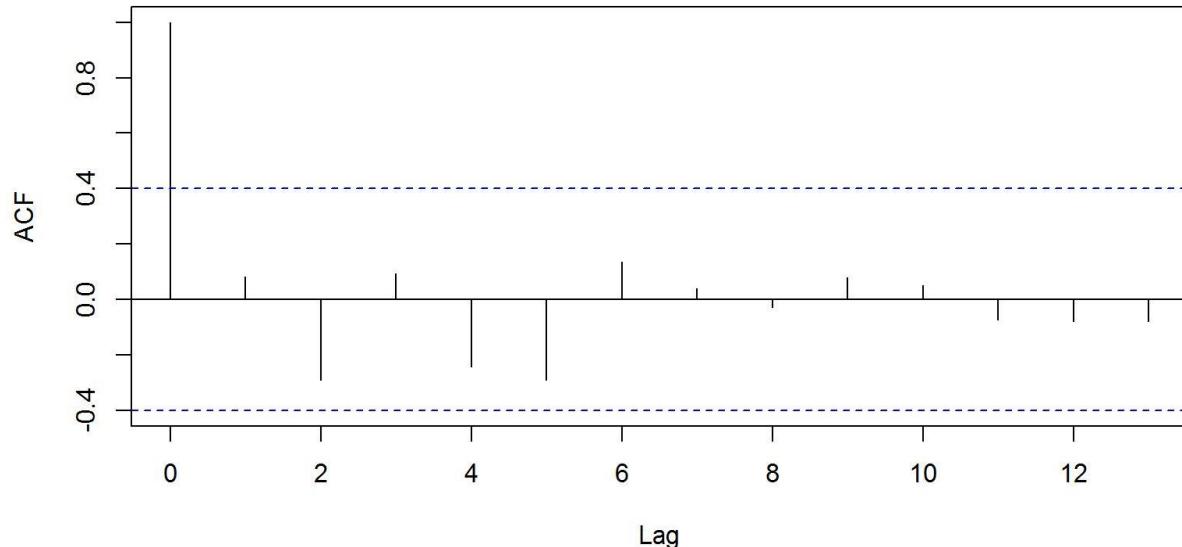
Results

Ricker Stock Recruitment Fit

We used the generalized least square (GLS) procedure with the maximum likelihood option (R Core Team, 2018) to fit the linear form of the Ricker stock-recruitment model (Eq.3) with (model M1) and without (model M2) the first order autocorrelation to the assessment model estimated MMB lagged by 8 years and number of annual recruits R (i.e., 1986-2009 MMB vs. 1994-2017 R). Then we compared the fits by ANOVA to assess whether the auto correlation parameter significantly improved model fit. The results are listed below for **EAG** followed by **WAG**:

EAG:

auto correlation plot for M1residuals



auto correlation plot for M2residuals

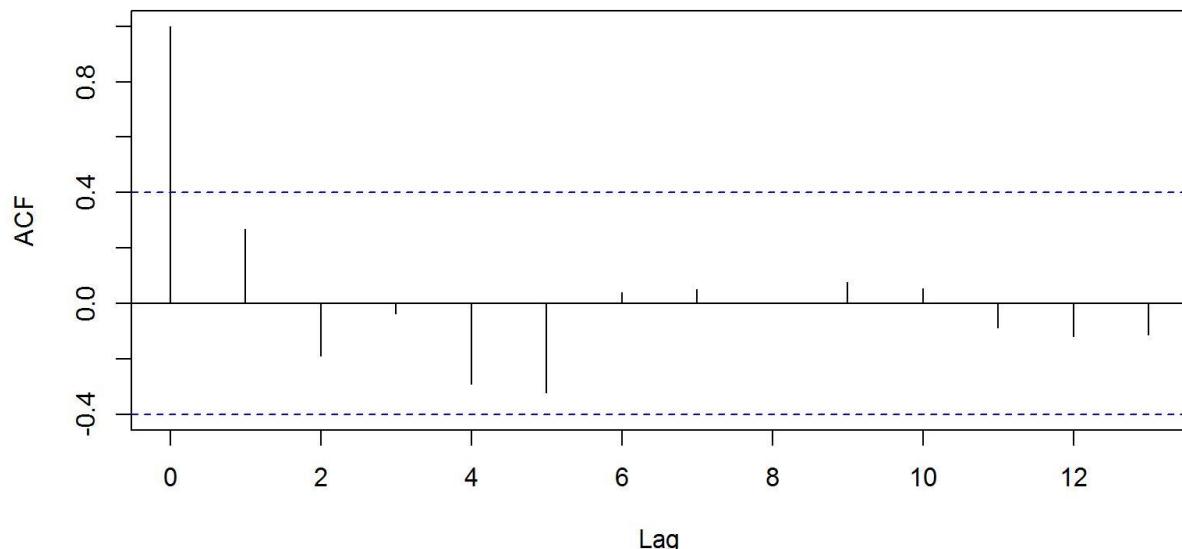


Figure 1. Autocorrelation plots for EAG MMB vs R. Top: With first order autocorrelation; and bottom: without first order autocorrelation. Including the autocorrelation parameter did not remove the autocorrelation.

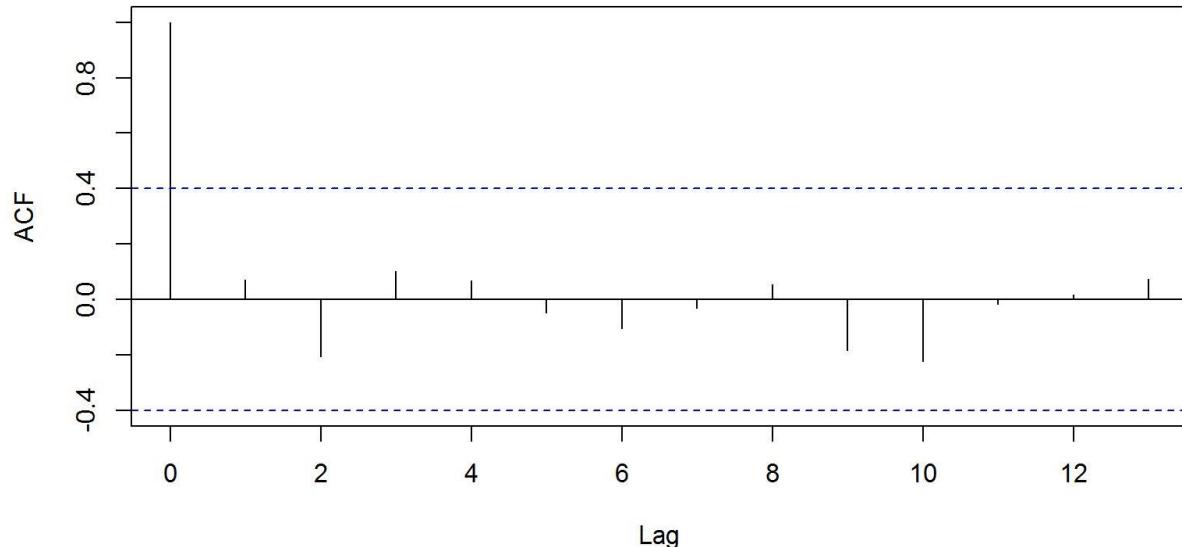
| Model | Model Code | Df | AIC | BIC | Loglik | Test | Likelihood Ratio | p-value |
|-------------------------|---------------|----|--------|--------|--------|--------|---------------------|---------|
| AR1 model | M1 | 4 | 2.1644 | 6.8766 | 2.9178 | | | |
| Without AR1 model | M2 | 3 | 1.9948 | 5.5289 | 2.0026 | 1 vs 2 | 1.8304 | 0.1761 |

Thus, model 2 (without AR1) was selected for **EAG**. The stock recruitment parameters are:

$a = 0.000665$, $b = 0.000077$, $\sigma = 0.2226$, and $\rho = 0$.

WAG:

auto correlation plot for M1residuals



auto correlation plot for M2residuals

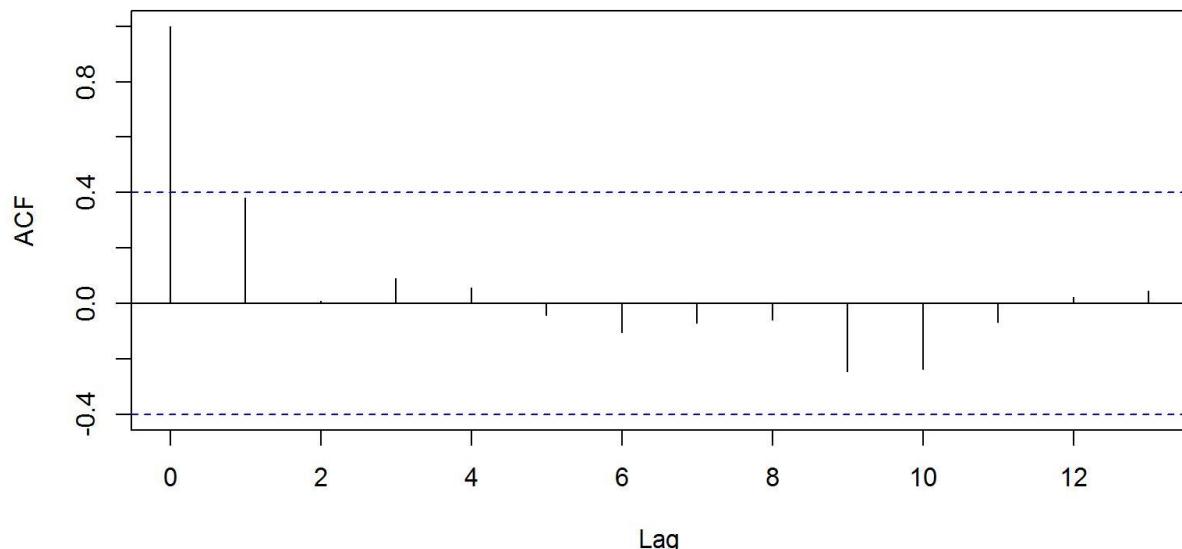


Figure 2. Autocorrelation plots for WAG MMB vs R. Top: With first order autocorrelation; and bottom: without first order autocorrelation. Including the autocorrelation parameter significantly improved model fit.

| Model | Model Code | Df | AIC | BIC | Loglik | Test | Likelihood Ratio | p-value |
|-------------------------|------------|----|---------|---------|--------|--------|------------------|---------|
| AR1 model | M1 | 4 | -7.0092 | -2.2969 | 7.5046 | | | |
| Without AR1 model | M2 | 3 | -4.8077 | -1.2736 | 5.4039 | 1 vs 2 | 4.2014 | 0.0404 |

Thus, model 1 (with AR1) was selected for **WAG**. The stock recruitment parameters are:

$$a = 0.000971, b = 0.000171, \sigma = 0.1938, \text{ and } \rho = 0.4157.$$

Terminal abundance standard error

The scaled standard error estimates (CVs) for terminal abundance are:

$$\text{WAG: } \sigma_{\varepsilon} = 0.1582$$

$$\text{EAG: } \sigma_{\varepsilon} = 0.1817$$

Simulation results

We compared the simulation outputs from different state harvest strategy scenarios with the Federal ABC and mean MMB; state average MMA, and stock depletion during the 30-yr projection time horizon. We used the zero harvest rate as a control for output comparison. We investigated the probability of the stock being overfishing (i.e., total catch exceeding Federal ABC estimates) during the 30-yr projection time horizon. We used the ABC for limit reference point because of state total allowable catch (TAC) setting aims not to reach ABC. The standard errors of TOTC are provided to assess the variability of the harvest under different state harvest strategies.

We provide the results for all state harvest scenarios including the zero harvest rate (Tables 2 and 3, and Figures 3 to 9 for **EAG** and Tables 4 and 5, and Figures 10 to 16 for **WAG**). We show the mean value trends for MMB, MMA, LMB, TOTC, CPUE, state harvest rate equivalent F, and Recruit in the figures. Tables 2 and 3 compare the 30-yr projected total catches with that of ABC under F_{MSY} control rule for all state harvest strategy scenarios for **EAG** while Tables 4 and 5 list similar results for **WAG**.

We can make the following provisional conclusions from the simulation results:

1. **EAG:** The probabilities of mean TOTC exceeding mean ABC exceeded 0.5 for state harvest rates of 20% and 30% when the maximum exploitation rate on legal male abundance was set at either 25% or 30% under random recruit selection (Table 2). On the other hand, under the Ricker stock-recruit model predicted recruitment, the probability of mean TOTC exceeding mean ABC was above 0.5 for 15%, 20%, and 30% harvest rates when the maximum exploitation rate on legal male abundance was set at 25%, but not when the maximum exploitation rate on legal male was set at 30%. In the latter case, above 0.5 probabilities were observed only for the 20% and 30% state harvest rates (Table 3).

The MMB trend was below the Federal control rule average (Figure 3) and stock depletion proportion trend was below 1.0 (Figure 5) for the state harvest rate of 30% and approaching this threshold for the harvest rate of 20%. The trends in LMB (Figure 4) and CPUE (Figure 7) were lower and state harvest rate equivalent F were higher (Figure 8) as the state harvest rate increased. The recruitment trends fluctuated and significantly reduced for the state harvest rate of 30% (Figure 9).

2. **WAG**: The probabilities of mean TOTC exceeding mean ABC exceeded 0.5 for state harvest rates of 15%, 20%, and 30% when the maximum exploitation rate on legal male abundance was set at 25% under either random recruit selection or Ricker stock-recruit model predicted recruitment (Tables 4 and 5). On the other hand, the probability of mean TOTC exceeding mean ABC exceeded 0.5 only for 20% and 30% harvest rates when the maximum exploitation rate on legal male abundance was set at 30% under either random recruit selection or Ricker stock-recruit model predicted recruitment (Tables 4 and 5).

The MMB trend was below the Federal control rule average (Figure 10) and stock depletion proportion trend was below 1.0 (Figure 12) for the state harvest rate of 30%. On the other hand, the MMB and depletion trends approached these thresholds for the harvest rate of 20% when the maximum exploitation rate on legal male abundance was set at 30%. The trends in LMB (Figure 11) and CPUE (Figure 14) were lower and state harvest rate equivalent Fs were higher (Figure 15) as the state harvest rate increased. The recruitment trends for **WAG** were quite different from those of the **EAG** by fluctuating about a horizontal mean trend as the state harvest rate increased from 0.0 when the maximum exploitation rate on legal male was set at 25%. However, the trends were similar to those of **EAG** for the maximum exploitation rate on legal male was set at 30%, reduced for the state harvest rate of 30% (Figure 16).

3. Overall results suggest that a 15% harvest rate is a safe strategy. This is largely based on the comparison of TOTC with ABC; and MMB and stock depletion trends with the threshold levels.
4. The same comparison suggests that a 20% harvest rate is risky and a 30% harvest rate is too high.
5. We compared the TOTC trends with those of ABC for determining the probability of overfishing. However, if we compared them with the OFL trends, the probability of overfishing would be lower.

Acknowledgement

We thank CPT members and crab industry personnel for various technical and management suggestions to improve the state harvest control rule plan. We also thank Bill Bechtol, for technical and editorial review of this document.

Reference

North Pacific Fishery Management Council (NPFMC). 2007. Public Review Draft: Environmental Assessment for proposed Amendment 24 to the Fishery Management Plan for Bering Sea and Aleutian Islands King and Tanner Crabs to Revise Overfishing Definitions. 14 November 2007. North Pacific Fishery Management Council, Anchorage.

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M.S.M. Siddeek J. Zheng, C. Siddon, B. Daly, J. Runnebaum, and M.J. Westphal. 2018. Aleutian Islands golden king crab (*Lithodes aequispinus*) model-based stock assessment. 2018 Crab SAFE Report, NPFMC, Anchorage, Alaska.

Table 2. Comparison of projected mean total catch (TOT) with ABC for state harvest control rule scenarios (Sc.) 1 to 10 under random recruitment for EAG. The standard errors (SE) of the mean TOT were estimated from 100 Monte Carlo trials. Probability of TOT exceeding ABC is also listed.

Table 2 continued.

Table 3. Comparison of projected mean total catch (TOT) with ABC for state harvest control rule scenarios (Sc.) 1 to 10 under stock-recruitment predicted recruitment for EAG. Ricker stock-recruitment relationship was used to predict the number of recruits (millions). The standard errors (SE) of the mean TOT were estimated from 100 Monte Carlo trials. Probability of TOT exceeding ABC is also listed.

Table 3 continued.

Table 4. Comparison of projected mean total catch (TOT) with ABC for state harvest control rule scenarios (Sc.) 1 to 10 under random recruitment for WAG. The standard errors (SE) of the mean TOT were estimated from 100 Monte Carlo trials. Probability of TOT exceeding ABC is also listed.

Table 4 continued.

Table 5. Comparison of projected mean total catch (TOT) with ABC for state harvest control rule scenarios (Sc.) 1 to 10 under stock-recruitment predicted recruitment for WAG. Ricker stock-recruitment relationship was used to predict the number of recruits (millions). The standard errors (SE) of the mean TOT were estimated from 100 Monte Carlo trials. Probability of TOT exceeding ABC is also listed.

Table 5 continued.

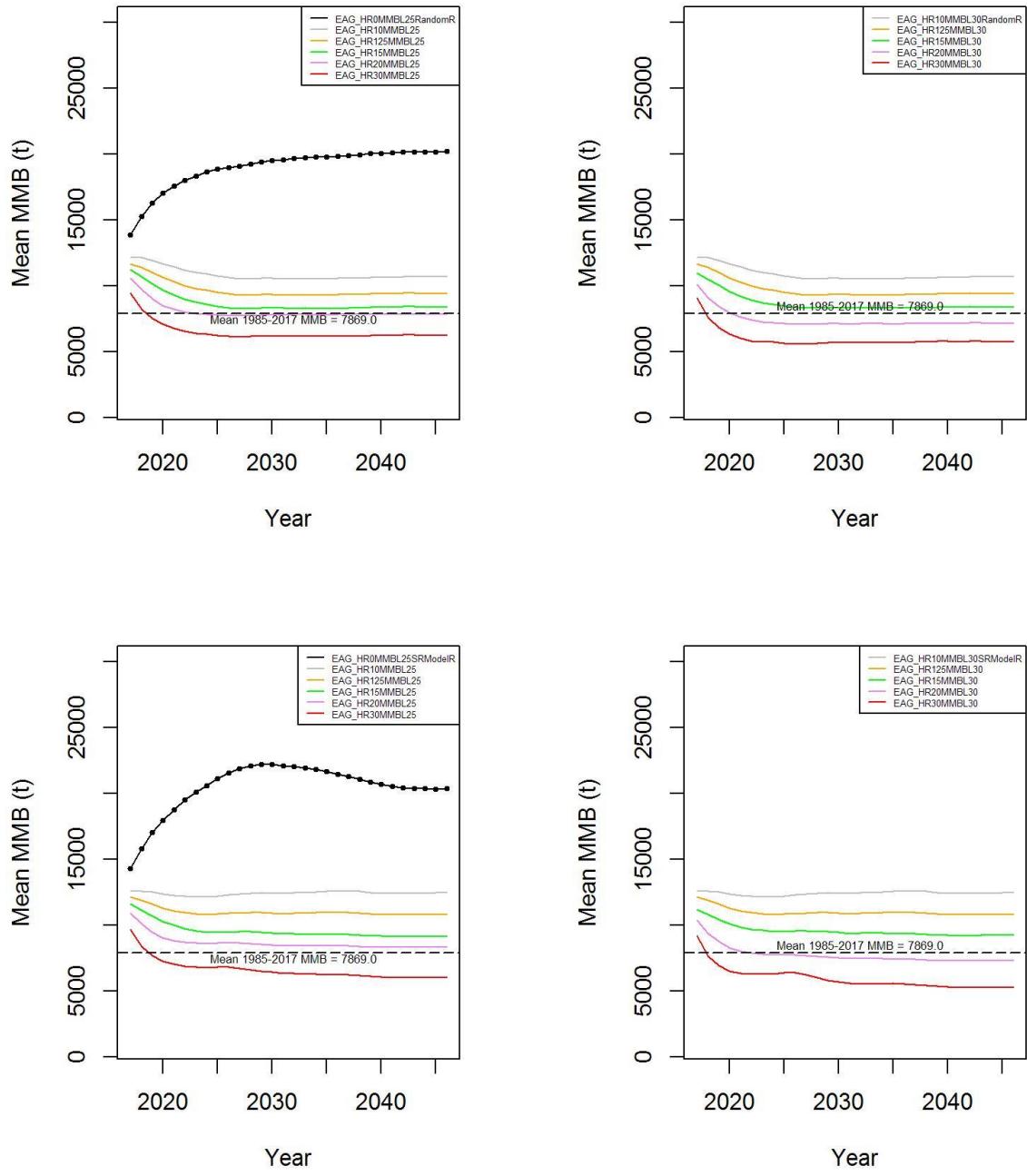


Figure 3. MMB projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for EAG.

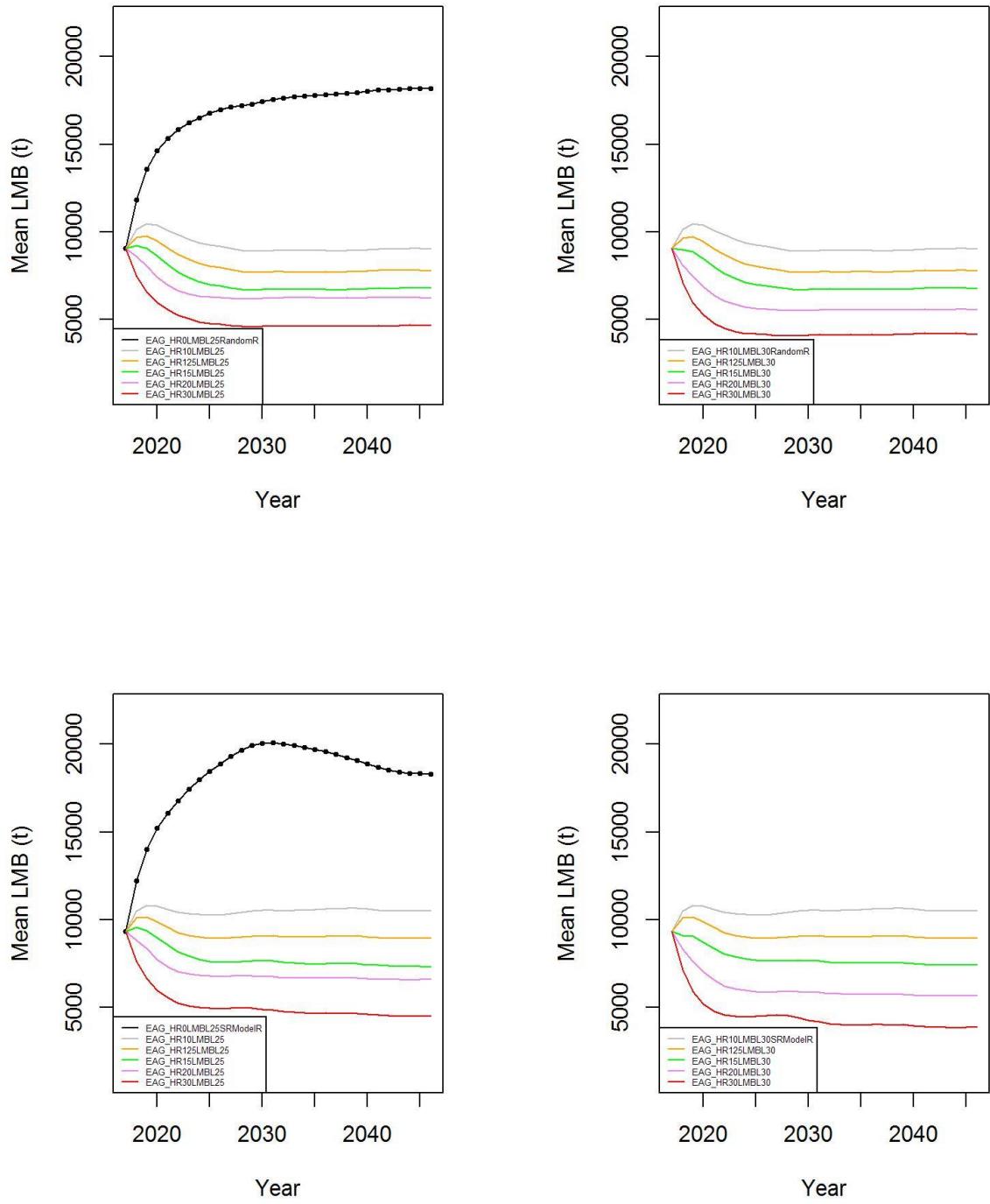


Figure 4. LMB projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **EAG**.

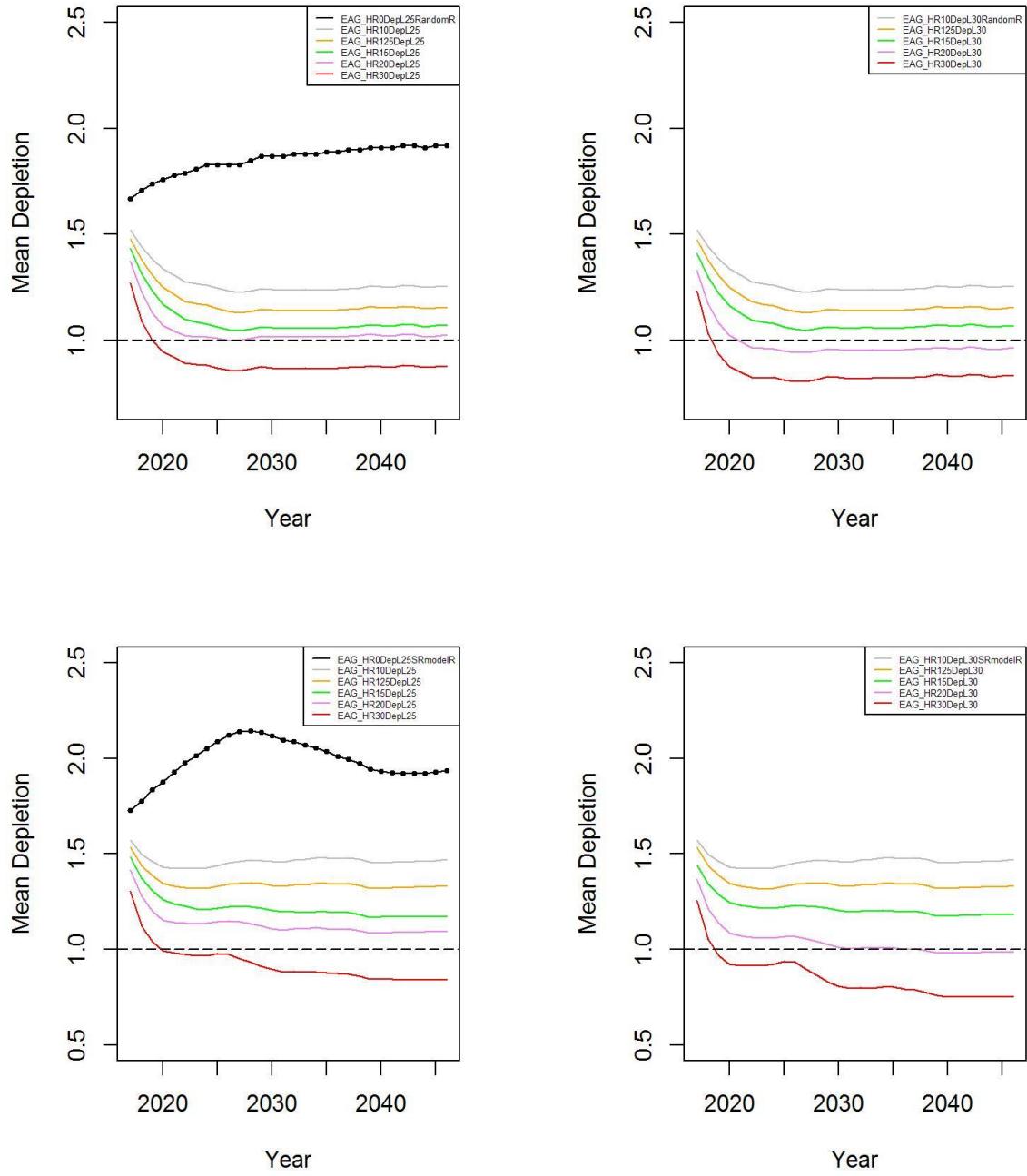


Figure 5. Stock depletion projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **EAG**.

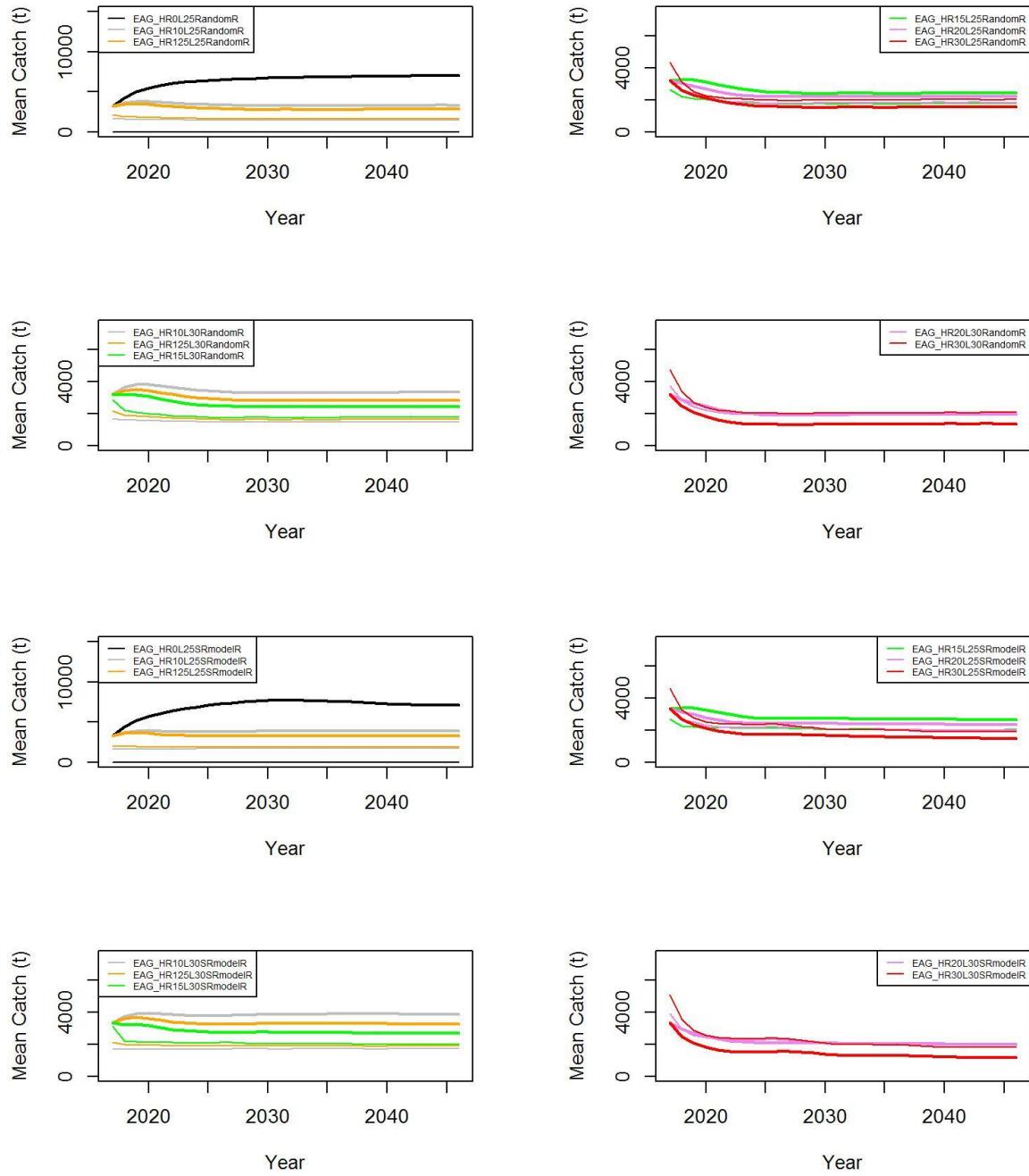


Figure 6. Total catch vs. OFL projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **EAG**.

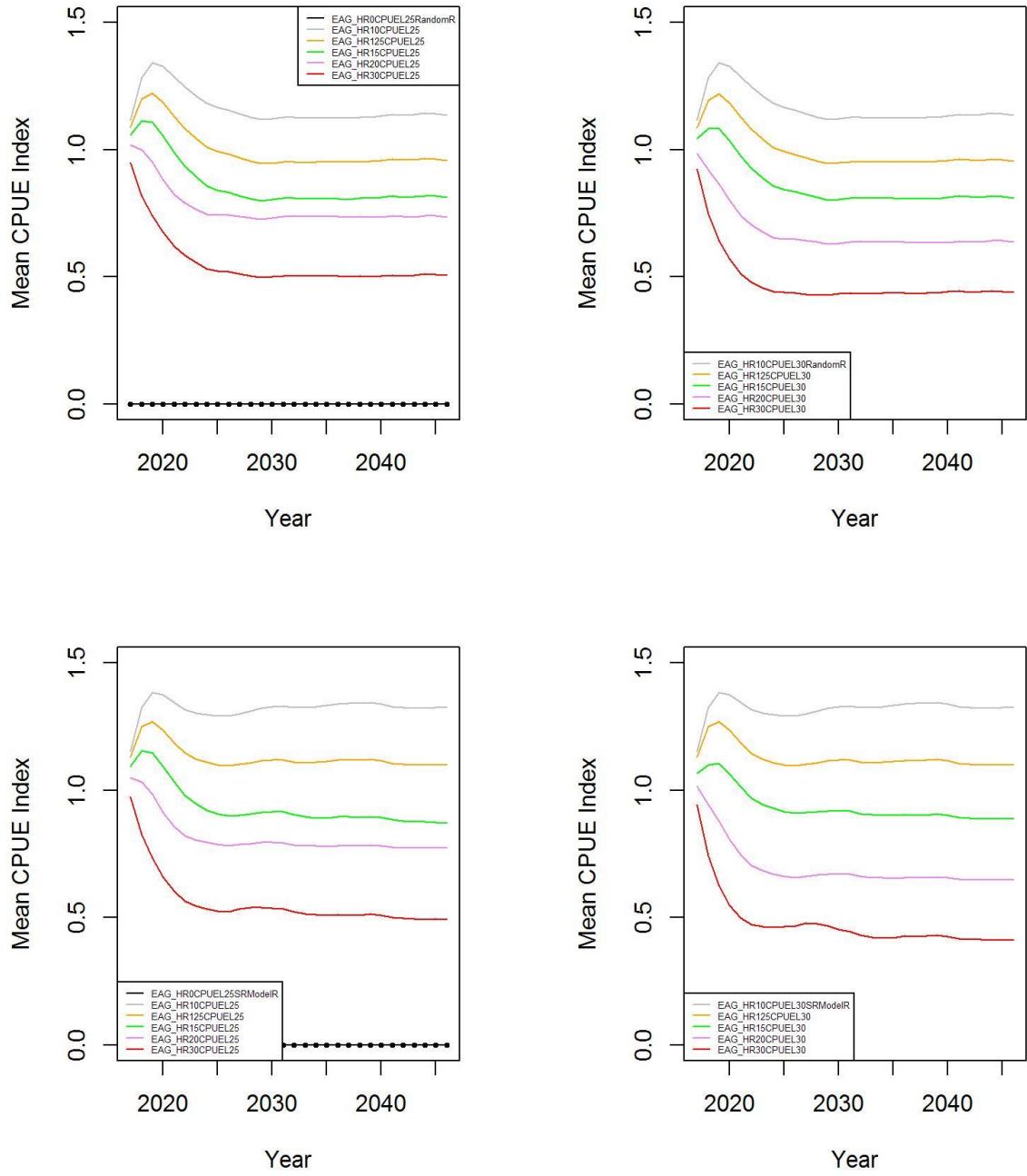


Figure 7. CPUE index projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for EAG.

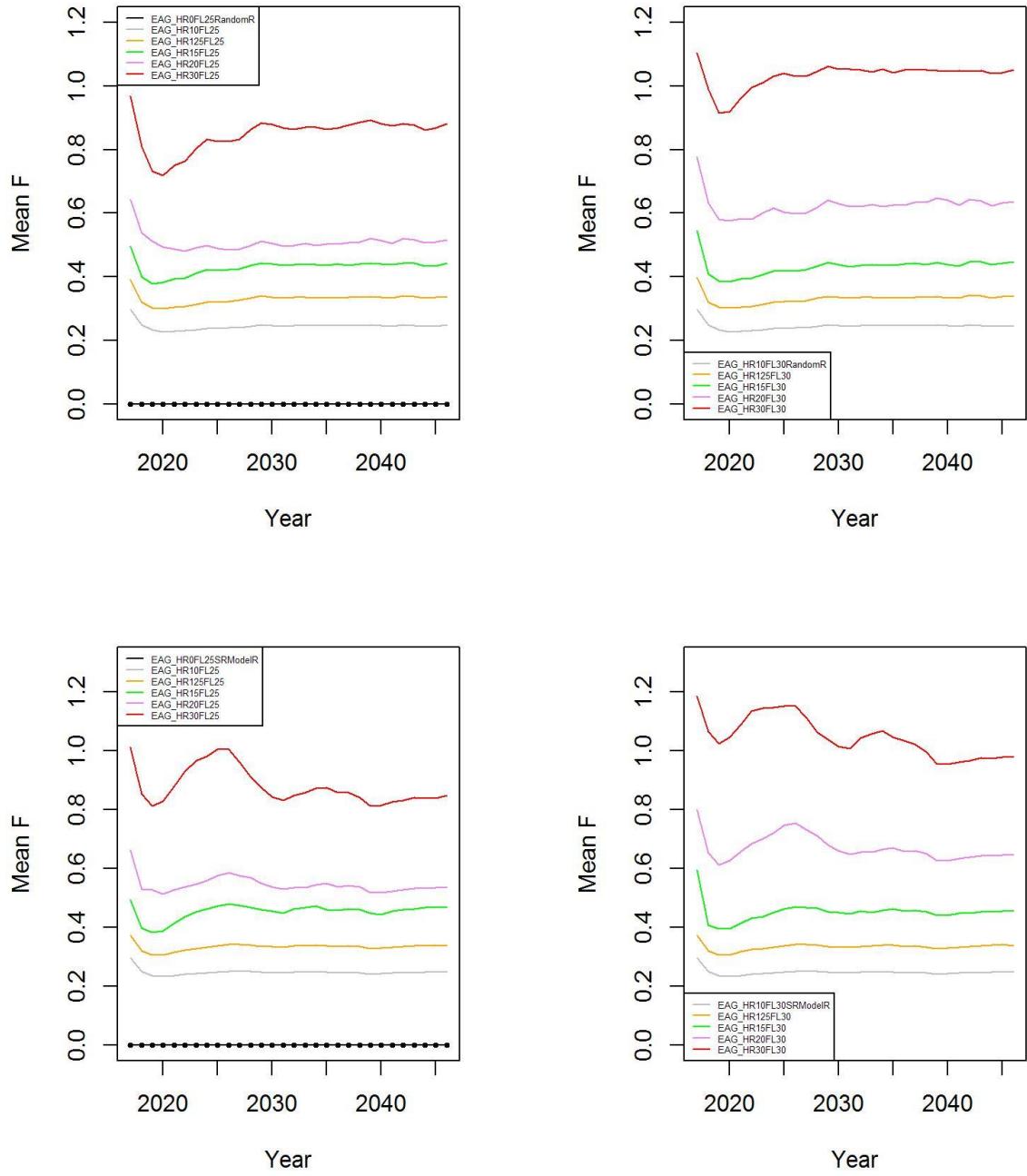


Figure 8. Total pot fishery mortality F projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **EAG**.

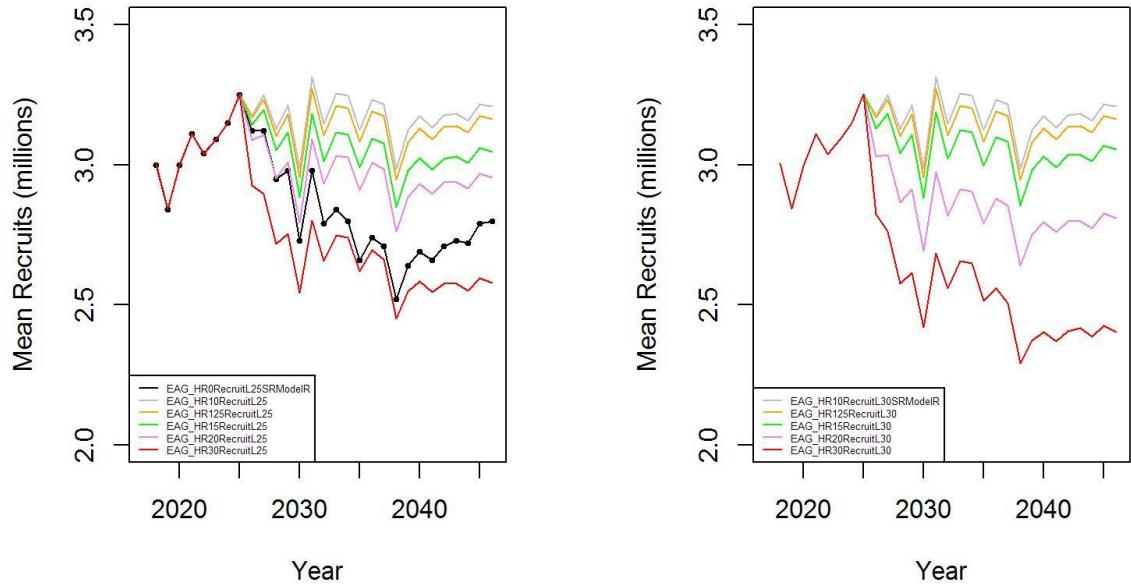


Figure 9. Recruit projections for 11 state harvest control rule scenarios under Ricker stock-recruit model for **EAG**.

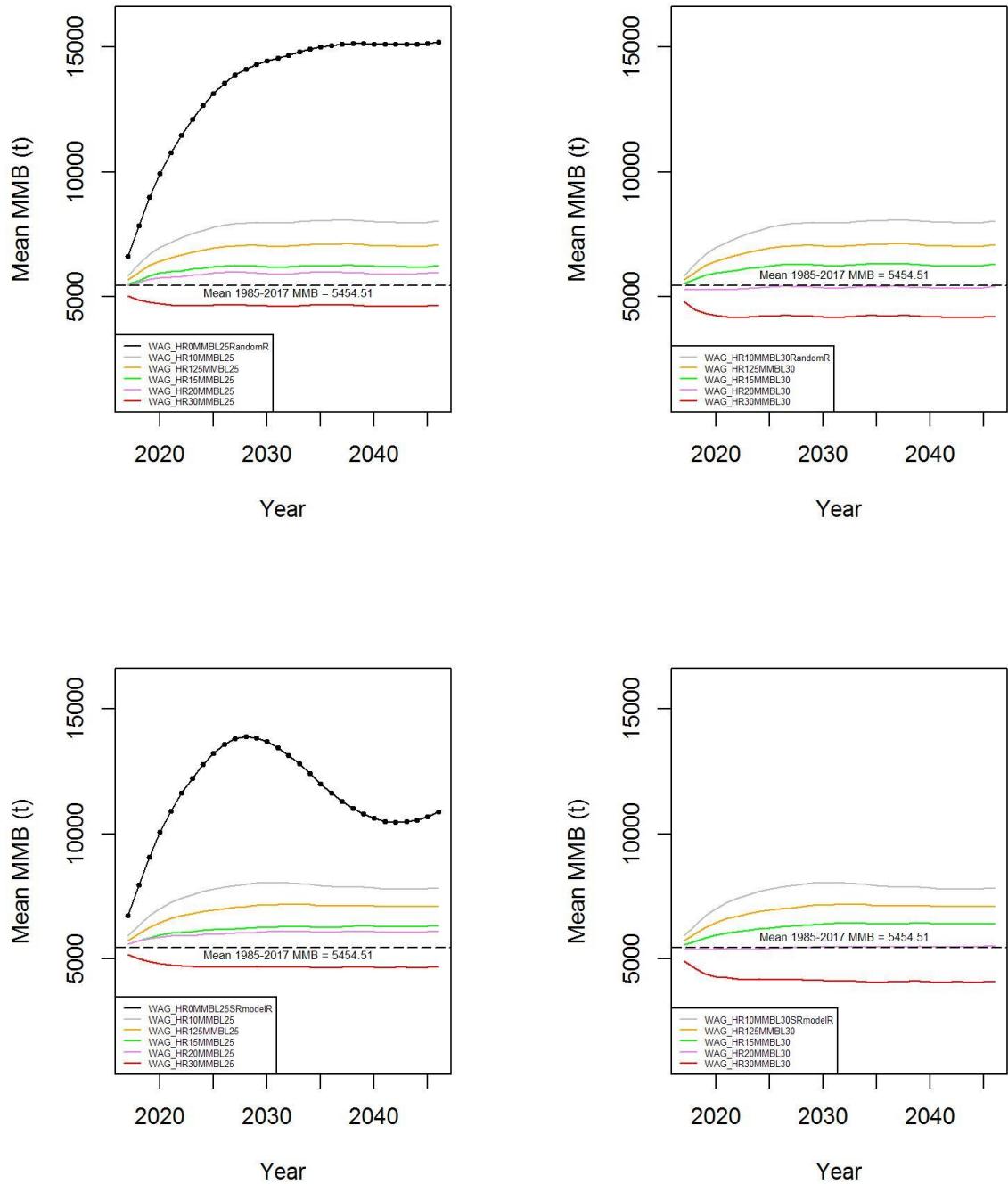


Figure 10. MMB projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **WAG**.

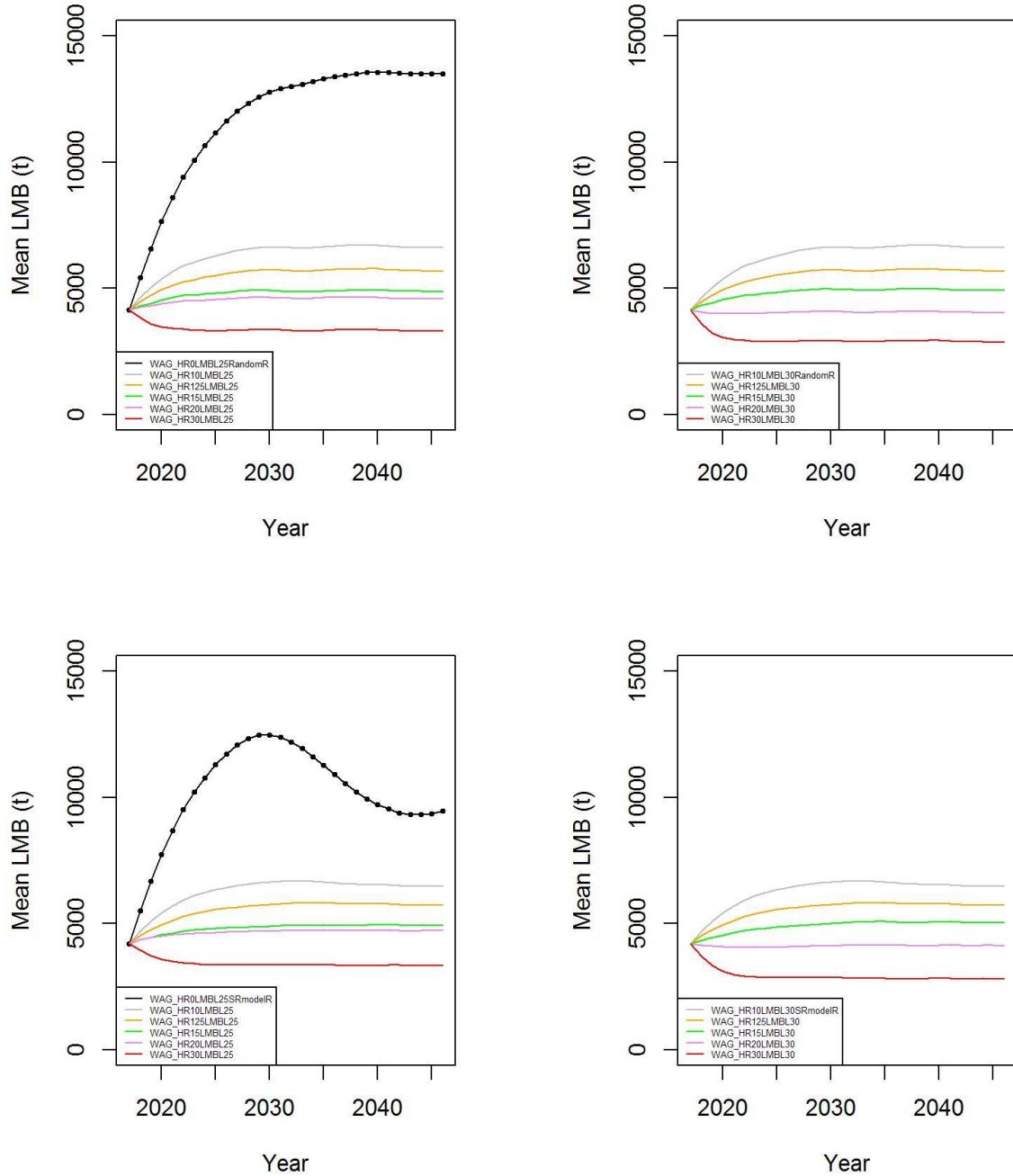


Figure 11. LMB projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **WAG**.

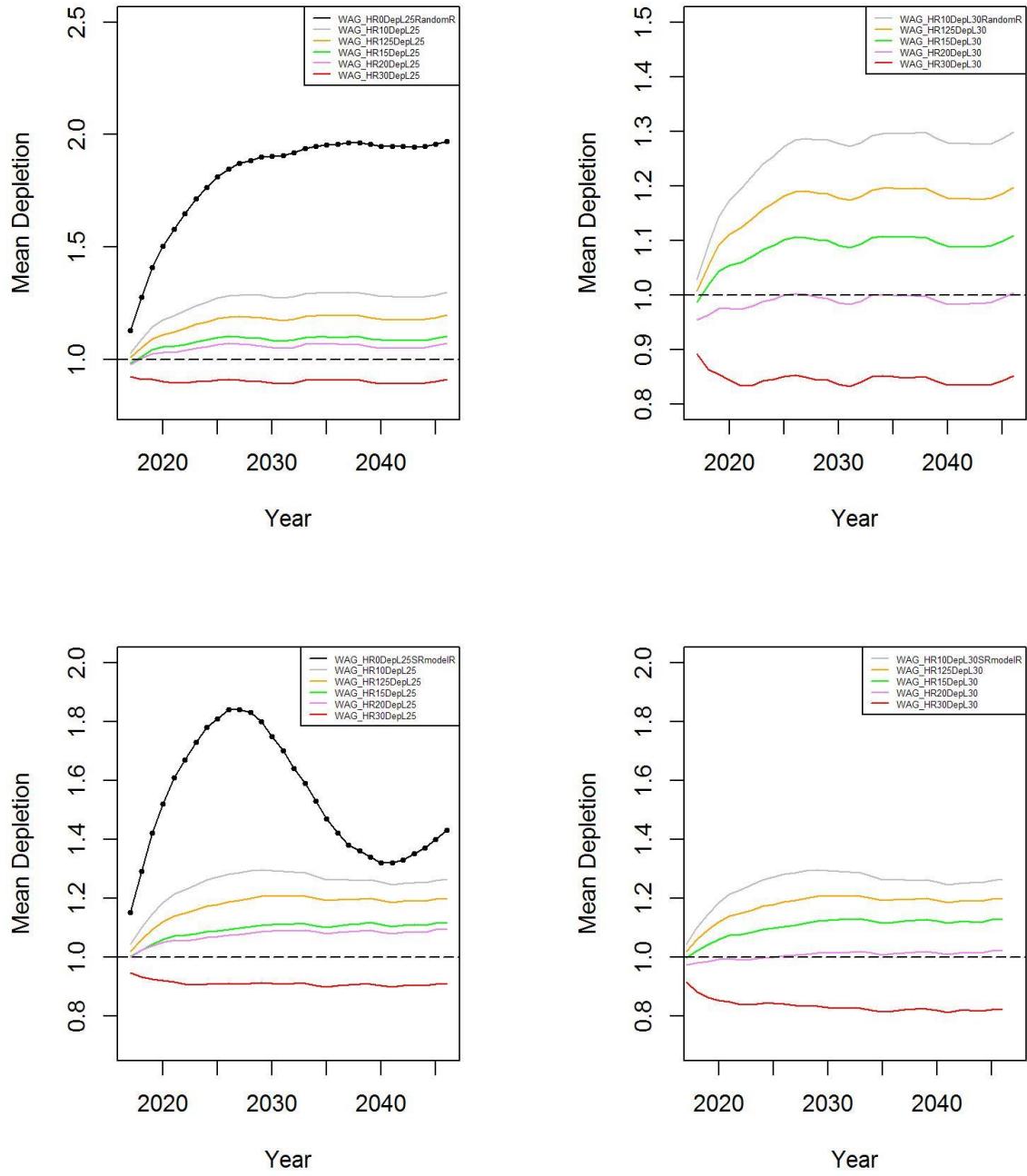


Figure 12. Stock depletion projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **WAG**.

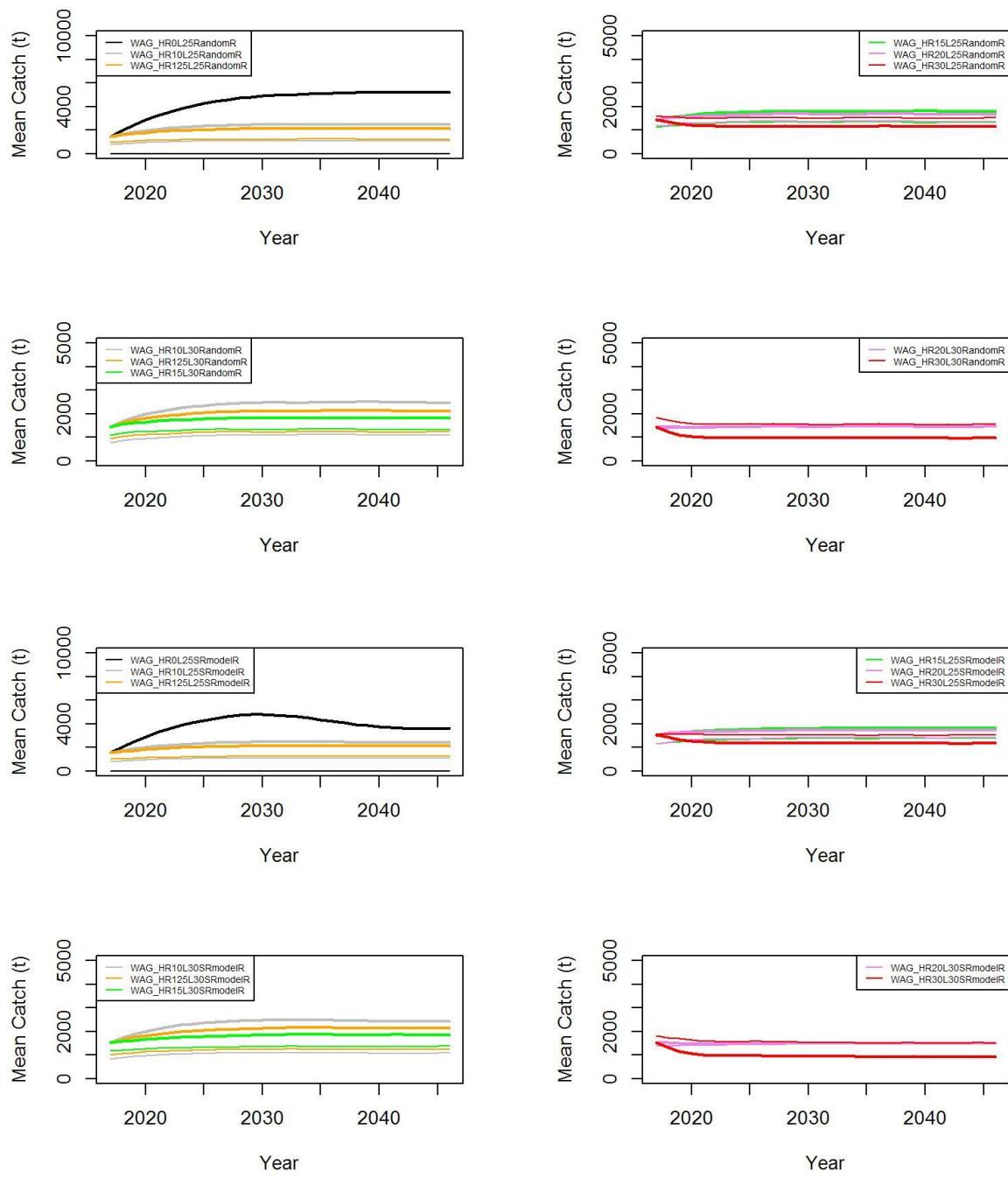


Figure 13. Total catch vs. OFL projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **WAG**.

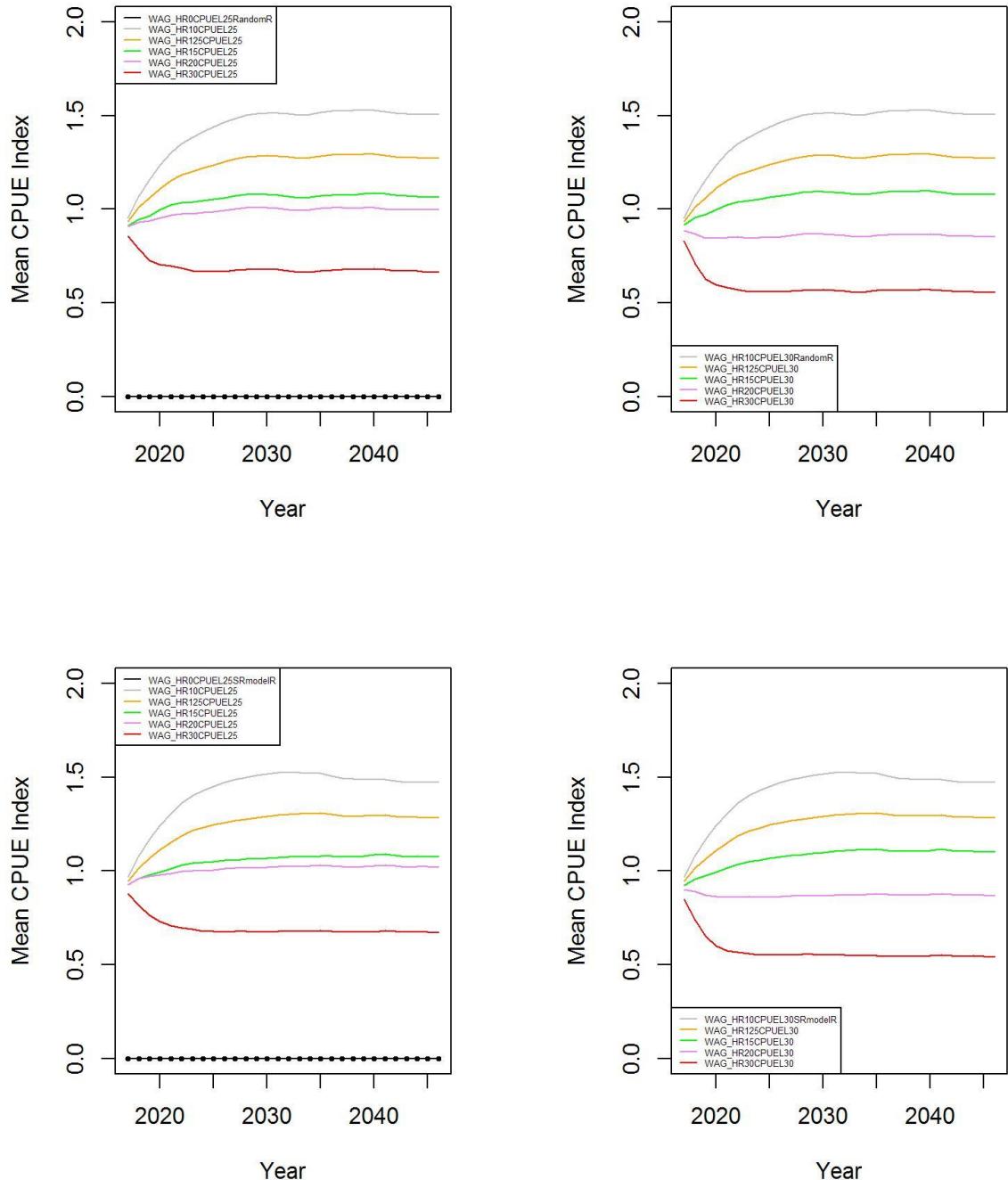


Figure 14. CPUE index projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **WAG**.

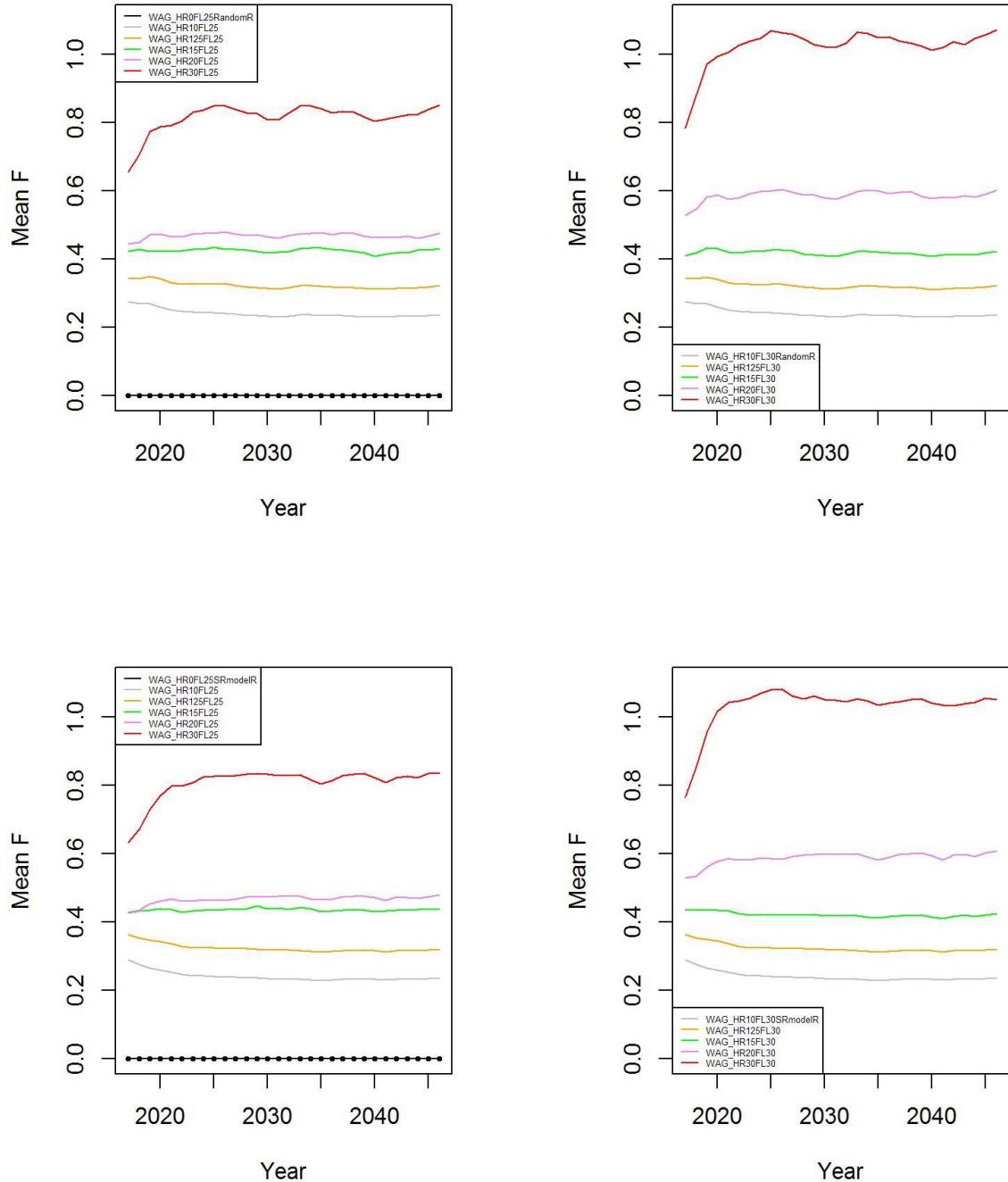


Figure 15. Total pot fishery mortality F projections for 11 state harvest control rule scenarios under random (top) and Ricker stock-recruit model (bottom) generated recruits for **WAG**.

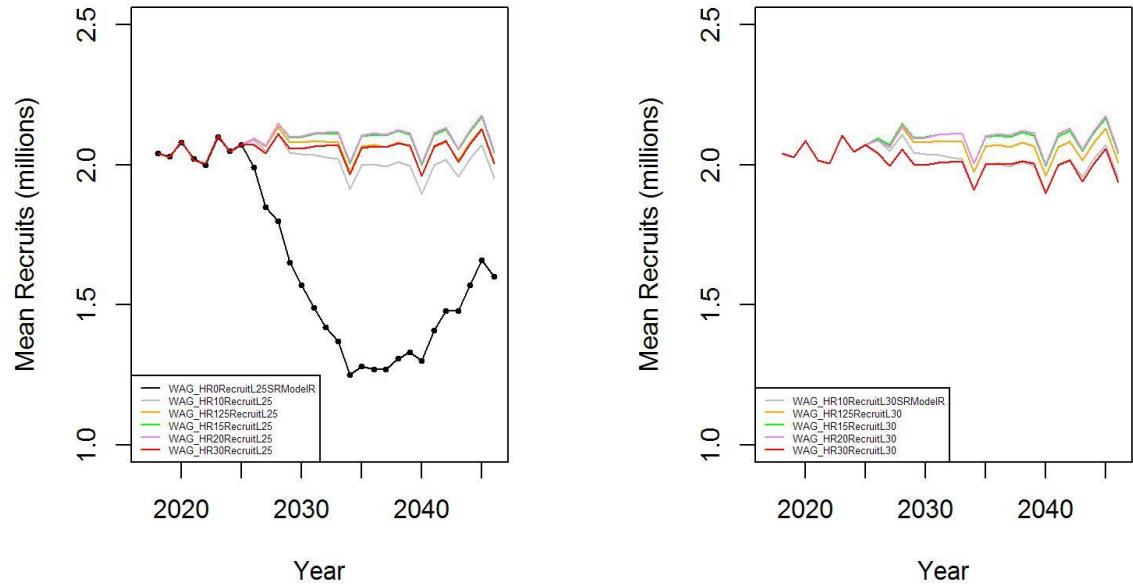


Figure 16. Recruit projections for 11 state harvest control rule scenarios under Ricker stock-recruit model for **WAG**.