1	Seasonality mediates vital-rate responses to socially- and spatially-
2	explicit density in an African lion population
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The processed data and MCMC samples necessary for reproducing results and
graphs presented in this study will be available in the Dryad Digital. Original data can
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running models and analyses, and plotting results is available on GitHub:

- 74 <u>https://github.com/EvaCnqt/LionsDensity</u>. The version of code used for this study will
- be archived on Zenodo.

#### 1 Abstract

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3 Environment-density interactions have important effects on vital rates and population dynamics, especially in species whose demography is strongly influenced 4 5 by social context, such as the African lion Panthera leo. In populations of such 6 species, the response of vital rates to density can vary depending on the social 7 structure (e.g. effects of group size or composition). However, studies assessing 8 density dependence in populations of lions and other social species have seldom 9 considered the effects of multiple socially-explicit measures of density, and-more 10 particularly for lions-of nomadic males. Additionally, vital-rate responses to 11 interactions between the environment and various measures of density remain largely uninvestigated. To fill these knowledge gaps, we aimed to understand how a 12 socially- and spatially-explicit consideration of density and its interaction with 13 14 environmental seasonality affect vital rates of lions in the Serengeti National Park, 15 Tanzania. We used a Bayesian multistate capture-recapture model and Bayesian 16 GLMMs to estimate lion stage-specific survival and between-stage transition rates, 17 as well as reproduction probability and recruitment, while testing for season-specific effects of density measures at the group and home-range levels. We found evidence 18 for several such effects. For example, resident-male survival increased more 19 20 strongly with coalition size in the dry season compared to the wet season and adult-21 female abundance affected subadult survival negatively in the wet season, but 22 positively in the dry season. Additionally, while our models showed no effect of nomadic males on adult-female survival, they revealed strong effects of nomads on 23 24 key processes such as reproduction and takeover dynamics. Therefore, our results 25 highlight the importance of accounting for seasonality and social context when

assessing the effects of density on vital rates of Serengeti lions and of social speciesmore generally.

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Keywords: density dependence, density-environment interactions, sociality,
Bayesian models, multistate capture-recapture models, African lion demography

#### 32 Introduction

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Population dynamics are shaped by vital-rate responses to both density-dependent 34 35 and -independent (e.g. environmental) factors. Density and environmental variables can have additive effects on vital rates (e.g. Coulson et al. 2000; Nater et al. 2016), 36 37 yet environment-density interactions can also be an important driver of population 38 dynamics (Coulson et al. 2001; Gamelon et al. 2017). For example, density 39 dependence can mediate the effects of environmental factors by buffering (Reed et 40 al. 2013) or exacerbating adverse environmental effects (Jaatinen et al. 2021), or even by dampening positive effects of beneficial environmental conditions (Layton-41 Matthews et al. 2020). Interactions between density and environmental variables 42 play a particularly critical role in shaping population dynamics of social species 43 44 (Courchamp et al. 1999; Paniw et al. 2019). This is due to the large influence of cooperation and competition on individuals' vital rates, which can show strong 45 46 responses to both intra- and extra-group density factors (Packer and Pusey 1983a; 47 Maag et al. 2018; Behr et al. 2020), with contrasting effects of such factors on vital 48 rates of different social statuses (e.g. Paniw et al. 2019). Intra-group density refers to the number of individuals in a group or its composition (e.g. number of reproducing 49

adults), while extra-group density corresponds to the number of individuals or the
number of other groups, their size, and composition in a spatially defined area (e.g.
home range of a focal group). The key role of such density factors in social species
highlights the need to account for the social status of individuals and the spatial
distribution of their territories for an accurate socially- and spatially-explicit
characterisation of the effects of density on vital rates, as well as an understanding
of environment-density effects.

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58 As for many social species, the vital rates of African lions are largely density 59 dependent, and many studies have assessed the response of lion vital rates to a variety of density variables at the intra- and extra-group level. Lion sociality is 60 61 characterized by fission-fusion dynamics with an egalitarian social structure 62 represented by prides (permanent, stable groups of females) and coalitions (permanent, stable groups of males) (Schaller 1972; Packer 2023). Young males in 63 64 the Serengeti system disperse from their natal pride by four years of age and enter a nomadic phase during which they band together with related or unrelated males to 65 form coalitions of 1–9 individuals with no defined territory that can travel very long 66 distances (Bygott et al. 1979; Packer and Pusey 1982; Hanby and Bygott 1987; 67 68 Packer and Pusey 1987). Nomadic males play a key role in shaping lion 69 demography (Whitman et al. 2004; Borrego et al. 2018). Male coalitions compete 70 with each other for access to prides; coalitions successfully taking over a pride from 71 a rival coalition gain reproductive benefits by killing the ousted coalition's cubs 72 (infanticide; Packer and Pusey 1983a; 1983b) and subsequently mating with its 73 females. Additionally, the newly resident males oust any subadult males, who are 74 sometimes too young to survive this forced dispersal (Elliot et al. 2014). Once they

75 become resident, male coalitions typically remain with a pride for 2-3 years and 76 often father only a single cohort. Takeover dynamics thus greatly affect young 77 survival (Bertram 1975; Elliot et al. 2014; Borrego et al. 2018) and largely depend on 78 the size of the coalition of resident males—who are the primary defenders of a pride against rival males (Schaller 1972)—and on the size of the challenging nomadic 79 coalition (Bygott et al. 1979; Packer and Pusey 1987). Females also take part in 80 81 defending a pride against nomadic males, consequently decreasing both young 82 mortality and the probability of a successful takeover of a pride with females living in 83 groups compared to singletons (Grinnell and McComb 1996). Successful takeovers also affect the reproductive status of females, who come into estrous and 84 subsequently give birth synchronously (Bertram 1975). This synchrony allows them 85 86 to raise their cubs in crèches (Schaller 1972; Packer, Scheel, and Pusey 1990), 87 where cubs are better protected and have a higher survival rate (Bertram 1975). These studies show the importance of socially-explicit density dependence in lion 88 89 populations but often focus on a single density measure (e.g. male coalition size or 90 number of females in a pride). However, we lack a comprehensive analysis of the 91 relative effects of various density measures on lion vital rates. Despite the decline in the overall African lion population (Trinkel and Angelici 2016), the Serengeti 92 93 population is one of the few to remain apparently stable (Bauer et al. 2015; but see 94 Riggio et al. 2016). A better understanding of the density-dependent drivers of vital-95 rate variation in the Serengeti population could therefore benefit other lion populations as well as social species beyond the African lion. 96

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The effects of density on vital rates are typically mediated by environmental factors
(Courchamp et al. 1999; Paniw et al. 2019) but little is known about the response of

100 lion vital rates to interactions between density and environmental variables, such as 101 seasonal climatic patterns. Serengeti lions experience strong environmental 102 seasonality due to seasonal rainfall patterns driving prey availability (Norton-Griffiths 103 et al. 1975; Sinclair et al. 2013). These seasonal patterns in turn affect vital rates and 104 population dynamics. For instance, in wetter years, the increase in prey availability 105 favors recruitment through higher cub survival, leading to increases in the lion 106 population size (Packer et al. 2005). Additionally, Serengeti lions live in two distinct 107 habitats: the plains and the woodland, which are characterized by differences in 108 seasonal patterns of prey availability (Packer et al. 2005). Lions in the plains 109 experience strong decreases in prey availability during the dry season-when 110 migrating herds leave for the north. In the woodland, prey abundance (but not 111 composition) is relatively constant throughout the year, leading to higher lion density 112 (Hanby and Bygott 1979) and hence less opportunities for plain lions to settle in the 113 woodland. In a context of strong environmental seasonality, and under the predicted 114 important changes in seasonal patterns (IPCC 2014), understanding how season-115 density interactions affect the vital rates of lions would provide more insights on how 116 density-dependent processes affect lion demography (Conquet et al. 2023) and 117 could ultimately benefit other social species living under strong environmental 118 periodicity.

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To understand how different density-dependent variables affect seasonal lion vital
rates, we fitted a Bayesian multistate capture-recapture model and Bayesian
generalized linear mixed models (GLMMs) to data from a uniquely long monitoring
(30 years) of a population of African lions in the Serengeti to estimate seasonspecific effects of socially- and spatially-explicit density measures and of the habitat

125 (plains or woodland) on their survival, between-stage transition, and reproductive 126 rates (i.e., reproduction probability and recruitment). We used socially-explicit density 127 measures taken at the group level, more specifically the number of females in a 128 pride and the size of a resident or nomadic male coalition. For the spatially-explicit 129 effect of density, corresponding to density at the home-range level, we tested for the 130 effect of the number of nomadic coalitions in the home range of a pride or resident 131 coalition. Notably, ours is the first analysis to include multiple density measures, 132 including from nomadic males, in a multi-state African lion population model. 133 Considering the strong responses of vital rates of young lions to both season and 134 density, we expected the strongest seasonal effects of socially-explicit density 135 measures on young survival.

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137 Methods

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139 <u>Study species</u>

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141 Demographic data

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We used individual-based life-history data of 1347 lions (65 prides and 242 male coalitions ranging size from 1–8 individuals), collected between 1984 and 2014 during a consistent monitoring in a 2000-km<sup>2</sup> area located in the Serengeti National Park (SNP), Tanzania (-2°27' N, 34°48' E) (Packer and Pusey 1987; Appendix S1). Starting in 1984, one or two females per pride were equipped with VHF collars (VanderWaal et al. 2009; Packer 2023). Each pride was then visited at least once every two weeks by locating the collared females (VanderWaal et al. 2009; Borrego et al. 2018). 150 Additionally, lions or groups of lions away from their pride, as well as nomadic males, 151 were observed and recorded opportunistically during the monitoring. Lions were identified by eye based on photographs of features such as scars and individual-152 153 specific whisker spots recorded at the first sighting (Pennycuick and Rudnai 1970; Packer and Pusey 1993). The age of individuals not observed as cubs was determined 154 155 from nose coloration, coat condition, and tooth wear (Whitman et al. 2004). Using these natural markings allowed tracking of each individual from its birth (or entry into 156 157 the study area) until its death (or permanent emigration from the study area). 158 Additionally, while the death of most individuals could not be observed, we used dead-159 recovery data available for 105 lions found dead from natural causes-i.e., not killed 160 by humans—opportunistically during the regular pride surveys to provide us with 161 additional knowledge on survival.

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163 *Life history* 

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We divided the lion life history into 10 stages based on age, sex, and social status 165 166 (Fig. 1a). Subadults were divided into young subadults (SA<sub>Y</sub>; 1–1.5 years), and old subadults (1.5–2 years), separated into females (SA<sub>0.F</sub>) and males (SA<sub>0.M</sub>). Female 167 subadults then become adult females (AF; > 2 years) in their natal pride. We 168 169 considered females to become adults at 2 years old; although females do not 170 necessarily reproduce at that age, their contribution to the pride is similar as that of 171 older females. In contrast, males could leave their natal pride as early as 2 years of 172 age but could also remain up to 4 years of age; males were considered as adults at 173 their departure from their natal pride. To represent males older than 2 years and still 174 in their natal pride and ensure they automatically left their natal pride after 4 years, we

175 used four young-male stages: YM<sub>1</sub> (2–2.5 years), YM<sub>2</sub> (2.5–3 years), YM<sub>3</sub> (3–3.5 176 years), and YM<sub>4</sub> (3.5–4 years). Finally, we divided males outside their natal pride 177 between two stages: nomadic male (NM; > 2 years and nomadic), and resident male 178 (RM; > 2 years and resident in a different pride). In the resulting life cycle (Figure 1a), 179 transitions between stages are all conditional on survival ( $\sigma$ ). Additionally, transitions 180 from young subadult to female or male old subadult assume a fixed female-to-male 181 sex ratio of 0.55, representing a conservative value of the observed female-biased sex 182 ratio in the population (~ 0.60). Young males in stages  $YM_1$  to  $YM_3$  can leave their natal pride conditional on emigration probability  $\varphi_{\rm Em}^{\rm YM}$ , while young males in YM<sub>4</sub> 183 184 automatically leave their natal pride to become adult males. An emigrated young-male 185 can transition to either of the two adult-male stages (nomadic or resident) conditional 186 on the probability of becoming nomadic ( $\varphi_{YM}$ ). Nomadic and resident males then 187 transition to the other adult male stage when respectively gaining ( $\varphi_T$ ) or losing tenure 188 of a pride ( $\varphi_{Ev}$ ). Adult females recruit cubs conditional on their survival and 189 reproduction probability (*P*<sub>reproduction</sub>), and on the per-female number of cubs born in a 190 given season that survived until their first birthday (Recruitment). Therefore, in our 191 analysis, reproduction probability is not a component of recruitment and is estimated 192 separately, with recruitment being conditional on reproducing.

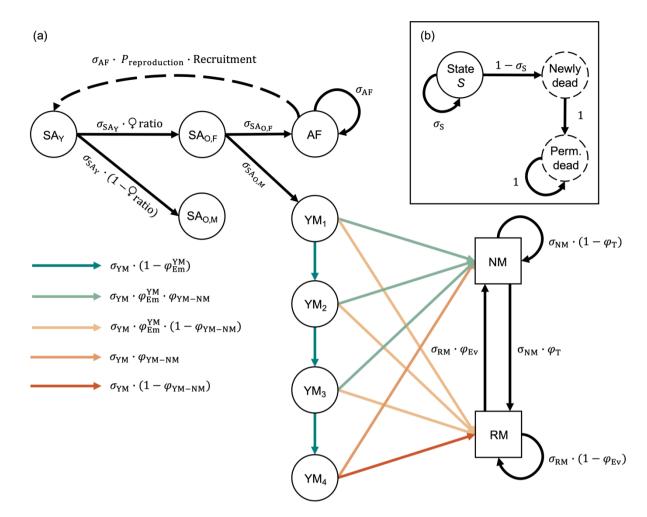


Figure 1 – Lion life cycle. (a) The life cycle represents seasonal transitions 194 between stages (solid arrows) and reproduction (dashed arrow); all transitions are 195 196 conditional on survival ( $\sigma$ ). The first stage, young subadult (SA<sub>Y</sub>; 12–18 months), is 197 sex-independent. Young subadults transition to female (SA<sub>0.F</sub>) or male (SA<sub>0.M</sub>) old subadults (18-24 months) depending on the sex ratio (0.55). Female old subadults 198 then transition to adult females (AF; >2 years), and male old subadults to the first 199 200 young-male stage (YM<sub>1</sub>; 2–2.5 years in their natal pride). Young males (YM<sub>1</sub>, YM<sub>2</sub>, 201 YM<sub>3</sub>, and YM<sub>4</sub>; 2–4 years in their natal pride) transition to nomadic (NM; >2 years 202 nomadic) or resident males (RM; >2 years in another pride) conditional on emigration  $(\varphi_{\rm Em}^{\rm YM};$  except for YM<sub>4</sub>) and probability of transitioning to nomadic male  $(\varphi_{\rm YM})$ . 203 204 Nomadic and resident males transition to the other adult male stage conditional 205 respectively on takeover ( $\varphi_T$ ) and eviction ( $\varphi_{Ev}$ ). Cubs are recruited by adult females

206 conditional on adult-female survival and reproduction probability (*P*<sub>reproduction</sub>) as well 207 as on recruitment (Recruitment), which corresponds to the number of cubs born in a 208 given season that survived their first year per female. Circles and squares respectively 209 represent stages inside and outside their natal pride (in another pride for resident 210 males and in no pride for nomadic males). (b) To take advantage of the dead-recovery 211 data available for 105 lions, we included two dead stages: Newly and permanently 212 dead. Any alive state can transition to the newly dead state conditional on survival. 213 Newly dead individuals then transition to the absorbing permanently dead state. The 214 solid circle represents any alive state, dashed circles represent dead states.

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# 216 Estimation of lion vital rates

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### 218 Survival and transition rates

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220 We estimated stage-specific survival and transitions, as well as detection 221 probabilities of pride individuals and nomadic males for the Serengeti lion population 222 using a Bayesian multistate capture-recapture model (MSCR; Lebreton and Pradel 2002; Schaub et al. 2004). In addition to the life stages described above, we also 223 224 included two more states, an observable newly dead and unobservable permanently 225 dead state (Gauthier and Lebreton, 2008), which allowed us to take advantage of the 226 dead-recovery data available for 105 individuals (i.e., lions found dead, as opposed 227 to lions with unknown fates) (Fig. 1b). Overall, we estimated the following parameters: state-specific survival ( $\sigma_s$ ), young-male emigration and transition to 228 nomadic male ( $\varphi_{Em}^{YM}$  and  $\varphi_{YM}$ ), resident-male eviction ( $\varphi_{Ev}$ ), and nomadic-male 229 230 takeover ( $\varphi_T$ ). Lion prides are stable, territorial social groups (Schaller 1972); we can

thus expect that all pride members are in a fixed area in the vicinity of the collared female in the pride. Consequently, we assumed all lions belonging to a pride to have the same detection probability ( $p_{pride}$ ), but estimated a separate parameter for nomadic males ( $p_{NM}$ ). In addition, we estimated the probability to observe a dead lion ( $p_{dead}$ ). Details on the multistate capture-recapture model can be found in Appendix S2.

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238 *Reproductive rates* 

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We estimated female reproduction probability and recruitment (i.e., number of cubs 240 241 born in a given season that reached their first birthday per female, conditional on 242 survival and reproduction) using a Bayesian generalized linear mixed model. Following previous studies on the Serengeti lion, we defined recruitment as the 243 244 number of cubs reaching their first birthday (Packer et al. 2001). Because females 245 raise their cubs in crèches, the true mother of a given cub can be unknown. Therefore, we first used data on cubs with known mothers to assign the total number 246 247 of cubs with a unique ID-i.e., the initial litter size regardless of whether they survived their first year-to the right females. From the obtained number of identified cubs per 248 249 female, we created an initial litter-size distribution and used it to assign the cubs left 250 to their true mother among several potential females. We assigned each cub born in a given season to a female among those available in the pride (i.e. with no more 251 than the maximum number of cubs observed; see details in Appendix S3). 252 253

We treated reproduction probability as a binary variable (i.e., 1 to females who reproduced, 0 to females who did not). Based on the assignment of mothers to cubs

256 described above, we assigned 1 to females with cubs in the birth season of the cubs 257 (wet or dry) if the cubs were born more than 105 days after the beginning of the season (i.e. the average gestation period; Schaller 1972), or in the previous season 258 259 otherwise. We also assigned 1 to females identified as having lost their litter. In addition, we assigned 0 to females without dependent offspring—young < 2 years 260 261 old-who could reproduce and NA to females with dependent offspring. We modeled 262 reproduction probability with a binomial distribution and recruitment with a Poisson 263 distribution using a generalized linear mixed model (GLMM) fitted in a Bayesian 264 framework (Kéry and Royle 2016). 265 Effects of density, season, and habitat on vital rates 266 267 Density dependence 268 269 270 To understand how socially- and spatially-explicit density measures affect lion 271 vital rates, we investigated vital-rate responses to various density-dependent factors 272 at the group (i.e. pride or male coalition) and home-range level (Table 1). To assess the effect of density at the group level, we used the number of females in a pride and 273 274 the size of a resident or nomadic male coalition as density measures at the group 275 level. Both measures corresponded to the observed number of individuals in a given 276 group in each season. For the home-range level, we tested for the effect of the 277 number of nomadic coalitions in the home range of a pride or of a resident male 278 coalition using the overlap between that home range and the GPS location points of 279 a nomadic coalition (see Appendix S4 for details on the computation of home ranges 280 and of the number of nomadic coalitions in a home range). As nomadic coalitions do

not have assigned home ranges, we only tested for the effect of nomadic coalitions
on the vital rates of pride individuals. We only investigated the response of nomad
vital rates (i.e. survival and takeover probabilities) to coalition size and habitat.

Table 1 compiles the covariates included in the different vital-rate models and the 285 justification for their inclusion. While we estimated separate intercepts for female and 286 287 male old-subadult survival (Appendix S5: Fig. S5), we did not test for sex-specific 288 effects of density to avoid increasing model complexity. Due to methodological 289 constraints on the complexity of the model, we focused on assessing lion vital-rate 290 reponses to density at the group and home-range level and did not explicitly test for 291 the effects of density at the higher population level. However, we investigated the 292 presence of signals of such effects by evaluating the correlation between time-293 varying overall population size and season-specific yearly random effects (Appendix 294 S5: Fig. S3).

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#### 296 Seasonality

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298 Lions in the Serengeti experience strong seasonal patterns in rainfall (Norton-299 Griffiths et al. 1975; Sinclair, Mduma, and Arcese 2000; Sinclair et al. 2013), and 300 variability in such patterns can have important consequences on food availability and 301 thereby on lion demography (Packer et al. 2005; Borrego et al. 2018). To understand 302 whether seasonal environmental patterns lead to seasonal density feedbacks, we estimated season-specific vital rates-i.e., we estimated season-specific coefficients 303 304 in all vital-rate models described above-, with the wet season starting mid-305 November and the dry season mid-May. However, due to a lack of data, we could

not estimate a season-specific effect of the number of nomadic coalitions on old-

307 subadult survival and thus only estimated the mean effect across seasons. Although

we did not include the effect of rainfall in our models, we investigated signals of

309 potential effects of rainfall on vital rates by assessing the correlation between rainfall

and coefficients of random effects (Appendix S5: Fig. S3).

311

312 Table 1 – Socially- and spatially-explicit density covariates included in

313 **the various vital-rate models.** We tested for the effect of density measures at the

314 group- (number of adult females in the pride and male coalition size) and home-

315 range level (number of nomadic coalitions in the home range) on lion survival,

transition, and reproductive rates. In addition, we tested for the effect of age on

317 adult-female survival and reproduction probability, and of its quadratic term on

318 reproduction probability. Each covariate (Covariate) is associated to the

319 corresponding vital rates (Vital rate) according to previous studies or assumptions

320 that have previously not been investigated (Motivation).

Covariate	Vital rate	Motivation	
		Young subadult survival	Takeovers can be prevented by females protecting their offspring, thus reducing the probability of a successful takeover in groups of females compared to singletons (Grinnell and
	Old subadult survival	McComb 1996), and consequently the mortality of young individuals (Packer et al. 1990). However, small and large prides can attract nomadic coalitions more, leading to a higher takeover rate in these prides and thereby a higher mortality of young through infanticide or forced dispersal (Packer and Pusey 1987; Pusey and Packer 1994; Elliot et al. 2014), with potentially severe consequences at the population level (Whitman et al. 2004). Moreover, the survival of adult females can be affected by the size of the pride: Females in small prides have lower survival rates, probably due to encounters with infanticidal males or females of other prides competing for the territory (Pusey and	
Number of adult females in the pride	Young male survival		
	Adult female survival		
	Reproduction probability		

<b></b>		
	Recruitment (number of cubs surviving to their first birthday per female, conditional on reproduction)	
Number of adult females in the pride <sup>2</sup>	Reproduction probability	Reproduction is mainly driven by takeover dynamics and interpride competition (Packer 2023), with small prides being unable to defend their cubs against outside males or defend their territories against larger neighboring prides, and large prides attracting more frequent male takeovers and suffering greater within-pride feeding competition. We thus expect a u-shaped response of reproduction to the number of adult females in the pride (Packer 2023), which can be detected by including a quadratic term.
	Nomadic male survival	
Coalition size	Resident male survival	Successful takeovers are affected by the size of both resident and nomadic coalitions (Bygott et al. 1979; Packer and Pusey 1983a; Borrego et al. 2018).
	Nomadic male takeover	
	Resident male eviction	
	Young subadult survival	Nomadic coalitions taking over prides can increase the mortality of subadults and older young through infanticide and forced dispersal (Packer and Pusey 1987; Elliot et al. 2014; Packer 2023). Protective encounters by mothers with nomadic coalitions can lead to injuries and lower survival of adult females (Pusey and Packer 1994; Packer and Pusey 1997).
	Old subadult survival	
	Young male survival	
Number of nomadic coalitions in the	Adult female survival	
home range	Resident male survival	More nomadic coalitions increase takeover rates (Borrego et al. 2018). Although this has not been
	Resident male eviction	explicitly tested, higher numbers of nomadic males could also lead to more encounters with resident males, potentially affecting their survival.
	Reproduction probability	Higher numbers of nomadic coalitions in the population can lead to more takeovers, increasing cub mortality due to infanticide (Bertram 1975; Pusey and Packer 1994; Whitman et al. 2004; Borrego et al. 2018).
	Recruitment (number of cubs surviving to their	

	first birthday per female, conditional on reproduction)	
Number of adult females in the pride	Reproduction probability	While it has not yet been explicitly tested, this interaction would enable us to understand whether the effect of nomads on reproduction can be counterbalanced by females in the pride.
: Number of nomadic coalitions in the home range	Recruitment (number of cubs surviving to their first birthday per female, conditional on reproduction)	
A	Adult female survival	Testing for senescence and age-dependent
Age	Reproduction probability	reproduction.
Age <sup>2</sup>	Reproduction probability	Females in our population have been observed to reproduce between 2.5 and 15 years old, but most reproduce between 3 and 10 years old. We should thus observe lower reproduction probabilities for young and old females.

321

322 Habitat

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324 Lions in our study population inhabit two different habitats (plains and woodland) 325 where vital rates can display different patterns. Food availability in the plains strongly 326 varies between seasons and is particularly scarce in the dry season (Schaller 1972; 327 Sinclair and Norton-Griffiths 1995; Packer et al. 2005; Sinclair et al. 2013). On the 328 other hand, lions in the woodland benefit from a somewhat continuous food 329 availability throughout the whole year (Hanby and Bygott 1979; VanderWaal et al. 2009; Packer et al. 2005). We thus tested for the season-specific effect of habitat on 330 331 all lion vital rates except for the probability of young males becoming nomadic ( $\varphi_{YM}$ ), due to the lack of data on this transition. As for density, we did not test for sex-332 333 specific habitat effects on the survival of old subadults. We accounted for differences in detection probabilities between habitats by including a habitat effect on all stage-specific detection probabilities.

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## 337 Correlation among covariates and year random effect

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339 We checked for correlations between covariates using the Pearson correlation coefficient for two density-dependent (continuous) variables (using the cor function 340 from the stats R package; R Core Team 2022), and the biserial correlation coefficient 341 for a density-dependent (continuous) variable and the categorical habitat variable 342 343 (using the *binomial.cor* function of the *ltm* R package; Rizopoulos 2007). We 344 considered two variables to be uncorrelated when the absolute value of the 345 correlation coefficient was under 0.5. In addition to density, season, and habitat, we 346 included a yearly season-specific random effect in all models to account for amongyear variation unexplained by density or habitat. 347 348 Standardization of continuous covariates 349 350 351 We standardized all non-binary covariates using the approach described by Gelman (2008): 352 353  $covariate_{scaled} = \frac{(covariate_{unscaled} - \mu_{covariate}_{unscaled})}{2 \cdot \sigma_{covariate}_{unscaled}}$ (Equation 1) 354 355 356 where  $\mu$  and  $\sigma$  are respectively the mean and standard deviation of a given unscaled covariate. In comparison with the common standardization by one standard 357

deviation, this standardization approach enables the comparison of the effect sizes
of both categorical (i.e. habitat) and continuous covariates (i.e. density-dependent
variables).

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362 Implementation using NIMBLE

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We used NIMBLE (version 0.12.2 of the *nimble* package; de Valpine et al. 2017; 364 2022) to implement both the multistate capture-recapture model and the generalized 365 366 linear mixed models in a Bayesian framework. For the multistate capture-recapture model, to decrease the runtime and memory requirements of the Markov chain 367 368 Monte Carlo algorithm (MCMC), we created a custom distribution integrating over 369 latent states, based on Nater et al. (2020; see Appendix S2 for details). We used non-informative priors for all parameters and ran the MCMC for four chains of 55,000 370 371 iterations with a burn-in phase of 10,000 iterations and no thinning for both the 372 multistate model and the GLMM. We tested for parameter extrinsic identifiability using prior-posterior overlap (Gimenez et al. 2009) and assessed model fit using 373 374 posterior predictive checks (Conn et al. 2018). The detailed methods are available in Appendix S2. All analyses were performed in R 4.2.2 (R Core Team 2022) using 375 RStudio (Posit team 2023). R code for running analyses and plotting results is 376 377 available on Zenodo [citation placeholder] and on GitHub at https://github.com/EvaCngt/LionsDensity. 378

- 380 **Results**
- 381 Parameter identifiability and model fit 382 383 384 We found no evidence of non-identifiability for either the multistate capturerecapture model or the GLMMs (Appendix S5: Fig. S4). Additionally, the posterior 385 386 predictive checks showed that the GLMMs fitted the data appropriately (Appendix 387 S5). This was also largely the case for the multistate capture recapture model, with 388 the exception of a few metrics (e.g. number of nomadic males becoming residents or number of resident males becoming nomadic). For these, posterior predictive checks 389 390 suggested some estimation bias, and the results for the corresponding vital rates 391 (e.g. takeover or eviction probabilities) should be interpreted with caution. 392 Socially- and spatially-explicit density dependence of vital rates 393 394 395 Overall, density-dependent factors at the group and home-range level 396 influenced most vital rates, and these density effects varied between seasons (Fig. 397 2, Fig. 3, Fig. 4, and Appendix S5: Fig. S1). Many vital rates also differed between the plains and woodland habitats, but the degree of vital-rate variation due to density 398 399 dependence was generally higher than that due to habitat (Fig. 2 and Appendix S5: 400 Fig. S1). In the following, all results are presented using the median of the posterior 401 distribution for each parameter and the 90% credible interval (more stable than the 402 95% CRI, following Kruschke 2014). We report both the coefficients on the logit or log scale and the model predictions on the probability (for survival and transition 403
- 404 rates and reproduction probability) or natural scale (for recruitment).

405

406 Among all vital rates for which we tested the effect of density, the survival of adult 407 females was the only one not markedly affected by at least one density measure at 408 the group or home-range level (Fig. 2a and Appendix S5: Fig. S3). Otherwise, many 409 vital rates were largely affected by density variables at the group level (Fig. 2 and 410 Appendix S5: Fig. S1). The number of adult females in the pride negatively affected 411 young subadult survival in the dry season (-0.75 [-1.5, -0.041]; corresponding to a 412 median survival probability of 0.98 [0.95, 0.99] with 2 females in the pride and 0.95 413 [0.90, 0.98] with 8 females). The number of females in a pride also affected 414 reproduction probability in the wet season (-0.33 [-0.53, -0.14]), with a guadratic 415 effect (0.38 [0.081, 0.68]) indicating a higher reproduction probability in small and 416 large prides compared to prides of average size (0.50 [0.45, 0.55] with 2 females in 417 the pride, 0.40 [0.35, 0.44] with 8 females, and 0.43 [0.36, 0.50] with 12 females; Fig. 418 2b and Fig. 3a). The effect of the number of females in the pride on old subadult 419 survival strongly differed between seasons (Fig. 2c and Fig. 3b). In larger prides with 420 more adult females, old-subadult survival decreased in the wet season (-0.56 [-1.1, -421 0.021]; corresponding to a survival probability of 0.94 [0.89, 0.97] with 2 females in the pride to 0.89 [0.82, 0.93] with 8 females) but increased in the dry season (1.5 422 423 [0.37, 3.0]; from 0.92 [0.82, 0.98] to 0.98 [0.94, 1.0]). In contrast, the number of adult females in the pride did not affect young-male survival or recruitment (Appendix S5: 424 425 Fig. S1).

426

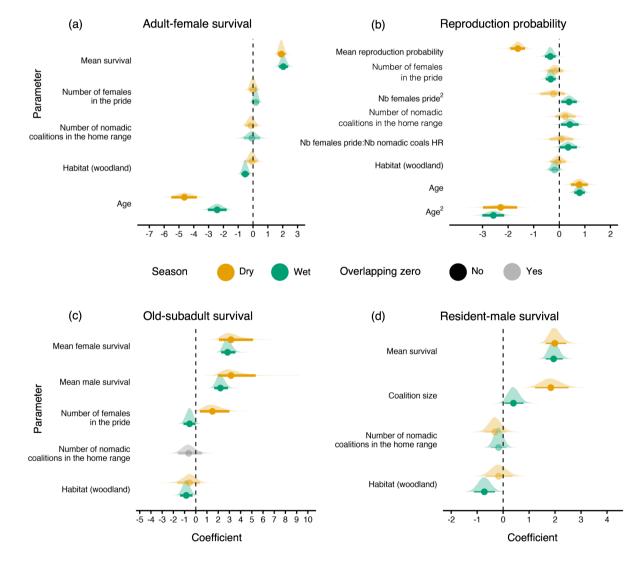
Adult males were affected by density measures at the group level as well, with
resident-male eviction probability decreasing with the size of the resident coalition in
the wet (-3.0 [-4.8, -1.5]; from 0.0039 [0.00024, 0.018] for a coalition of 2 males to

430 0.00076 [0.000037, 0.0051] with 3 males) and dry season (-1.7 [-2.7, -0.80]; from 431 0.036 [0.016, 0.062] to 0.015 [0.0051, 0.032]) (Appendix S5: Fig. S1). Resident-male 432 survival increased with coalition size in both seasons but showed large differences in 433 the seasonal response to coalition size (see Fig. 2d and Fig. 3c), with survival 434 increasing more strongly with larger coalitions in the dry season (1.8 [1.2, 2.5]; from 435 0.89 [0.85, 0.92] for a coalition of 2 males to 0.95 [0.91, 0.97] with 3 males) than in 436 the wet season (0.40 [0.047, 0.79]; from 0.88 [0.84, 0.91] to 0.90 [0.87, 0.93]). 437 Moreover, while the size of a nomadic coalition did not affect takeover probability in 438 the wet season, larger nomadic coalitions had higher chances to take over a pride in 439 the dry season (1.1 [0.36, 1.8]; from 0.28 [0.20, 0.37] for a coalition of 2 males to 440 0.40 [0.28, 0.54] with 3 males; Fig. 3d). Nomadic coalition size also increased 441 nomadic-male survival both in the wet (2.5 [0.99, 4.3]; from 0.87 [0.78, 0.95] for a 442 coalition of 2 males to 0.96 [0.86, 0.99] with 3 males) and dry season (4.9 [3.0, 8.2]; 443 from 0.98 [0.94, 1.0] to 1.00 [0.99, 1.0]) (Appendix S5: Fig. S1).

444

445 In addition, at the home-range level, the number of nomadic coalitions negatively 446 affected recruitment in the wet season (-0.33 [-0.66, -0.0014]; from 0.56 [0.45, 0.68] cubs surviving their first year per reproducing female with 2 nomadic coalitions in the 447 448 home range to 0.32 [0.15, 0.65] cubs with 6 coalitions; Fig. 3e). By contrast, nomadic coalitions in the home range positively affected dry-season survival of young 449 450 subadults (2.7 [0.67, 6.1]; with survival probabilities ranging from 0.93 [0.87, 0.97] 451 with no nomadic coalition in the home range to 0.99 [0.96, 1.0] with 2 coalitions) and 452 young males (2.6 [0.25, 6.8]; from 0.82 [0.71, 0.92] to 0.97 [0.88, 1.0]), with both vital rates showing a particularly strong seasonal response to nomadic coalitions 453 454 (Appendix S5: Fig. S1). More nomadic coalitions in the home range of a pride in the

455 wet season also increased the probability of eviction of resident males (1.4 [0.46, 456 2.6]; from 0.0027 [0.00011, 0.016] with 1 nomadic coalition in the home range to 0.022 [0.0031, 0.064] with 4 coalitions) and reproduction probability (0.41 [0.063, 457 458 0.76]; from 0.38 [0.33, 0.43] with no nomadic coalitions to 0.55 [0.43, 0.66] with 4 coalitions), especially in prides with higher numbers of females (with 4 nomadic 459 coalitions in the home range of a pride, reproduction probability was 0.55 [0.42, 0.67] 460 in prides of 4 females and 0.61 [0.47, 0.74] with 10 females; Fig. 2b and Fig. 3f and 461 Appendix S5: Fig. S1). However, we found no effect of nomadic coalitions on the 462 463 survival of old subadults and resident males (Fig. 2c and Fig. 2d).



465 Figure 2 – Seasonal effects of habitat and density variables at the group 466 and home-range level on lion vital rates. Using a Bayesian multistate capture-467 recapture and Bayesian GLMMs, we investigated the presence of seasonal patterns 468 in the response of lion survival, transition, and reproductive rates to the habitat type (woodland or plains), within-group density (number of adult females and coalition 469 470 size), and the number of nomadic coalitions in the home range. The figure 471 represents the effect sizes of these covariates on adult-female (a) survival and (b) 472 reproduction probability; and on the survival of (c) old subadults; and (d) resident 473 males. Each plot represents, on the logit scale, the median (dots) and 90% Credible 474 Interval (CRI; lines) of each coefficient obtained from the multistate capture-475 recapture model and the GLMMs. The density plots above each estimate show the 476 posterior distribution of each parameter. Shaded dots and CRIs indicate coefficients 477 with 90% CRI overlapping zero.

478

# 479 Habitat effects on vital rates

480

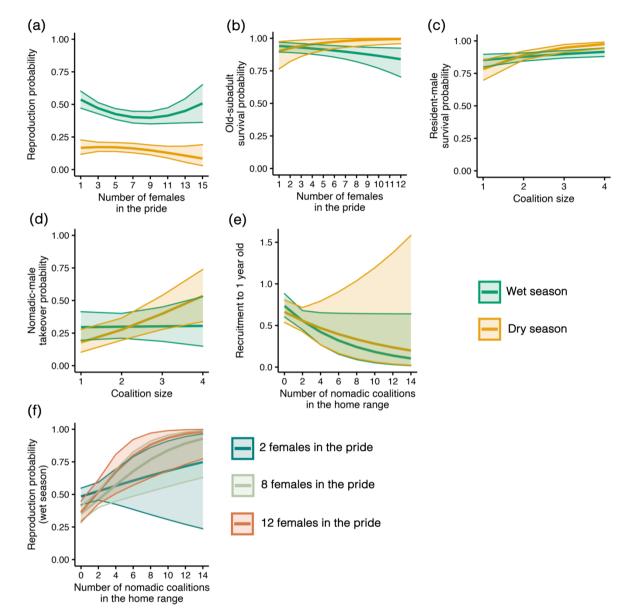
481 In addition to density, we found effects of habitat (plains or woodland) on most vital rates, but these effects largely varied depending on the season and life-history 482 stage (Fig. 2). Overall, while we found no differences in survival between the plains 483 484 and the woodland in the dry season, survival was lower in the woodland in the wet 485 season compared to the plains (e.g., coefficients of -0.85 [-1.4, -0.29] for oldsubadult survival, corresponding to a survival probability of 0.83 [0.74, 0.90] in the 486 487 woodland and 0.92 [0.88, 0.95] in the plains, and -0.72 [-1.1, -0.31] for resident-male 488 survival, with a survival probability of 0.77 [0.70, 0.83] in the woodland and 0.87 489 [0.84, 0.91] in the plains; see Fig. 2c, and Fig. 2d). Unlike density, the habitat did

490 affect adult-female survival, which went from 0.89 [0.86, 0.91] in the plains to 0.82 491 [0.77, 0.87] in the woodland in the wet season (corresponding to a coefficient of -492 0.53 [-0.80, -0.26]; Fig. 2a). In contrast, the survival of nomadic males decreased in 493 the woodland in the dry season (-1.7 [-2.8, -0.82]; a survival probability of 0.97 [0.92, 494 0.99] in the plains and 0.85 [0.68, 0.97] in the woodland), and recruitment increased 495 from 0.62 [0.52, 0.72] in the plains to 0.98 [0.80, 1.2] cubs per female in the 496 woodland in the dry season (corresponding to a coefficient of 0.46 [0.25, 0.68]) 497 (Appendix S5: Fig. S1). Additionally, habitat-specific takeover probabilities for 498 nomadic males strongly varied between seasons, with takeover probability 499 increasing from 0.26 [0.18, 0.35] in the plains to 0.48 [0.30, 0.69] in the woodland in 500 the dry season (with a coefficient of 0.96 [0.092, 2.0]) but decreasing from 0.30 501 [0.21, 0.40] in the plains to 0.15 [0.066, 0.28] in the woodland in the wet season (with 502 a coefficient of -0.91 [-1.8, -0.0039]). However, we found no differences in young-503 male emigration probability and female reproduction probability between habitats. 504

505 Finally, older females had a lower probability of survival, especially in the dry season 506 (-4.6 [-5.5, -3.8]; corresponding to a probability of survival of 0.99 [0.98, 0.99] at 3 years old and 0.87 [0.84, 0.90] at 13 years old) compared to the wet season (-2.4 [-507 508 3.1, -1.8], 0.97 [0.96, 0.98] and 0.89 [0.86, 0.91]; see Fig. 2a). Similarly, female 509 reproduction probability increased with age both in the wet (0.79 [0.59, 1.0]) and dry 510 season (0.78 [0.46, 1.1]), with a quadratic effect in both seasons (-2.6 [-3.0, -2.2] and 511 -2.3 [-3.0, -1.6]), indicating a lower reproduction probability for young (at 4 years old, 512 0.24 [0.21, 0.28] in the wet season and 0.088 [0.069, 0.11] in the dry season) and old females (at 12 years old, 0.25 [0.21, 0.30] in the wet season and 0.10 [0.072, 513

514 0.14] in the dry season) compared to 8 year-old females (0.43 [0.39, 0.47] in the wet

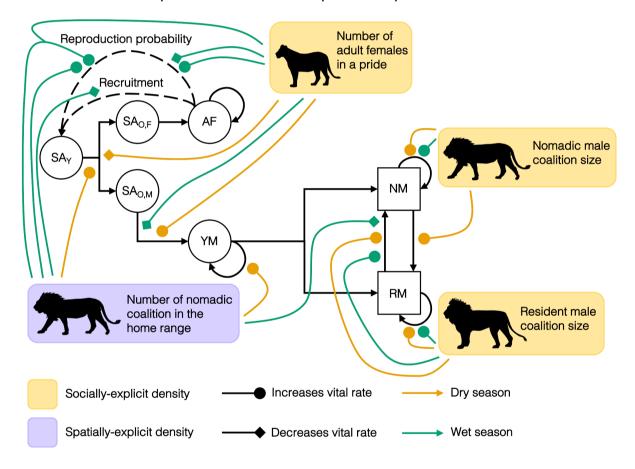
season and 0.18 [0.14, 0.22] in the dry season; Fig. 2b).



516

Figure 3 – Seasonal effects of socially- and spatially-explicit density

517 **measures on lion vital rates.** Using a Bayesian multistate capture-recapture, we 518 investigated the presence of seasonal patterns in the response of lion survival and 519 transition rates to the habitat type (woodland or plains), group density (number of 520 adult females and coalition size), and the number of nomadic coalitions in the home 521 range of a pride. The figure represents the model predictions of the response (a) 522 reproduction probability and (b) old-subadult survival to the effect of the number of females in the pride; (c) resident-male survival and (d) nomadic-male takeover probability to male coalition size; (e) recruitment to 1 year old to the number of nomadic coalitions in the home range of a pride; and (f) wet-season reproduction probability to the number of nomadic coalitions in the home range of a pride depending on the number of females in the pride. Each plot represents the median estimate (line) and 90% Credible Interval (CRI; lines) of each vital-rate prediction derived from the output of the multistate capture-recapture model and the GLMMs.



Silhouettes available on phylopic.org.

The female and nomadic-male silhouettes were designed by Gabriela Palomo-Munoz and available under the CC BY 4.0 licence (https://creativecommons.org/licenses/by/4.0/). The resident-male silhouette was designed by Lisa Nicvert.

# 530 Figure 4 – Seasonal effects of socially- and spatially-explicit density

- 531 measures on lion vital rates. Socially- and spatially-explicit density measures
- 532 (yellow and purple boxes) have positive and negative effects on the different vital
- rates of Serengeti lions (round and diamond arrowheads; only the effects of

covariates for which the coefficient 90% CRIs do not overlap 0 are represented), with
differences in these effects between the dry and wet seasons (orange and green
arrows). The complexity of vital-rate density dependence emphasizes the need to
account for socially- and spatially-explicit considerations of density to assess the role
of density feedbacks in shaping vital-rate variation in social species.

539

### 540 **Discussion**

541

542 Our study unveiled strong, seasonal effects of density on the vital rates of the Seregenti lion population. Our results show variation both in the magnitude and 543 544 direction of vital-rate responses to a combination of season-specific socially-, and spatially- explicit density measures at the group and home-range levels (Fig. 4). 545 546 Importantly, our results show strong effects of nomadic coalitions on key processes 547 such as reproduction and takeover dynamics. In addition, while the effects of season-specific density were overall stronger than that of the habitat, we found lower 548 549 survival probabilities in the woodland in the wet season, and seasonal differences in 550 the effect of habitat type for various vital rates. Interestingly, our results indicate that habitat and age were the only variables affecting the survival of adult females—a key 551 552 vital rate in many long-lived species (e.g. Eberhardt and Siniff 1977; Gaillard et al. 553 1998; Hunter et al. 2010). Unlike the other vital rates, adult-female survival thus appeared buffered against changes in density measures considered in our study. 554 555 Overall, our findings emphasize the need for studies accounting for socially- and 556 spatially-explicit considerations of density when investigating vital-rate density dependence in social species. Moreover, our results highlight the necessity to 557 558 assess the effects of environment-density interactions, which can play a key role in

shaping vital-rate variability in a context of strong environmental seasonality
(Gamelon et al. 2017; Conquet et al. 2023). Finally, our study revealed the need to
obtain more data enabling accurate estimations of takeover and eviction rates
(Appendix S5: Fig. S6 and Appendix S5: Fig. S7), which could be achieved through
the combination of capture-recapture and telemetry data (e.g. Johnson et al. 2010;
Bird et al. 2014), or the use of external data sources such as previous publications or
expert knowledge (e.g. Bauduin et al. 2020).

566

# 567

### Socially-explicit density dependence

568

569 Vital-rate density dependence is prevalent in social species (Courchamp et al. 1999; 570 Bateman et al. 2012; Ausband and Mitchell 2021), but is typically assessed using single density measures (e.g. group or population size; Gamelon et al. 2017; Maag 571 572 et al. 2018; Paniw et al. 2019; but see e.g. Behr et al. 2020; Ausband and Mitchell 573 2021). Using a unified framework assessing the effects of socially- and spatiallyexplicit considerations of density on lion vital rates, we show that lion demography is 574 575 affected by a combination of multiple density measures at the group (number of adult females in a pride, male coalition size) and home-range level (number of nomadic 576 coalitions in the home range of a pride). While all vital rates were affected by at least 577 578 one measure of density, our results suggest that adult-female survival is affected 579 only by the habitat and age-indicating senescence, and not by the density measures we considered. However, previous findings have indicated negative 580 581 effects of neighbors on female survival due to higher wounding rates (Mosser and Packer 2009). In their study, Mosser and Packer investigated the response of adult-582 583 female survival to the number of individual neighbors (males or females only, or

584 both), while we focused exclusively on the effect of nomadic males by calculating the 585 number of nomadic coalitions in the home range of a pride without regard to the number of neighbors; this could explain the discrepancies between our results and 586 587 that of previous studies. Effects of neighbors could, however, be grasped by the habitat. Lion—and thereby neighbor—densities can strongly increase in good quality 588 589 habitats such as the woodland (Hanby and Bygott 1979; VanderWaal et al. 2009). 590 Therefore, neighbor lions in general might have stronger effects on female survival 591 than nomadic coalitions specifically. Population dynamics of long-lived species are 592 typically sensitive to variation in the survival of adult females (e.g. Eberhardt and 593 Siniff 1977; Gaillard et al. 1998; Hunter et al. 2010; but see Gerber and Heppell 594 2004); the response of such key vital rates to density could therefore have important 595 consequences on population dynamics. For example, under environmental 596 conditions causing population declines, the absence of compensating density 597 feedbacks acting as a buffer against adverse environmental effects (e.g. Reed et al. 598 2013; Paniw et al. 2019) could prevent populations from recovering. The absence of 599 buffering density dependence could have dire consequences for many lion 600 populations facing increasing climate-change and anthropogenic pressures with negative effects on vital rates (e.g. Vinks et al. 2021). Conversely, the lack of 601 602 negative density effects on key vital rates, e.g. adult female survival, could favor 603 populations experiencing strong negative density feedbacks in other vital rates. This 604 could contribute to limiting overcompensatory density dependence in populations 605 experiencing strong negative feedbacks coupled with adverse environmental 606 conditions (Coulson et al. 2001; Fauteux et al. 2021).

607

608 Our findings on density effects on adult-female survival contrasted with the strong 609 response of many vital rates to group density measures. As expected, the size of a 610 social group (i.e. pride or male coalition) had important, complex effects on many 611 vital rates, corroborating previous findings on density effects on lion vital rates. More specifically, subadult survival decreased in prides with more females and female 612 613 reproduction probability was higher in small and large prides than in prides of 614 average size. This may be explained by greater competition between coalitions for 615 larger prides resulting in more frequent coalition takeovers (Packer and Pusey 1987), 616 leading to higher young mortality due to infanticide and forced dispersal (Packer 617 2023), and consequently to more frequent reproduction events (Bertram 1975; 618 Packer et al. 1988). In addition, within-pride competition for food is stronger in large 619 prides, where individuals are consequently thinner than in smaller prides, leading to 620 reduced survival rates (Packer 2023). Additionally, small prides typically suffer from 621 higher takeover rates—and consequently higher reproductive rates—than average-622 sized prides; this is because females in such prides are not able to defend their cubs 623 against infanticidal males, and often do not have resident males permanently 624 protecting the pride (Packer et al. 1988; Pusey and Packer 1994).

625

Previous studies showed notable effects of pride size on female reproductive output, with a higher number of cubs per female in average-sized prides (Packer et al. 1990; Packer 2023). However, while we found an effect of the number of females in a pride on the probability of a female reproducing in the wet season, our results showed no effect of females on recruitment (i.e., the number cubs surviving to one year old). Previous studies focused on female overall reproductive output, whereas we partitioned this output into two components: reproduction probability (i.e., the

633 probability to become a reproducing female) and recruitment to 1 year old (i.e., the 634 number of cubs reaching their first birthday per reproducing female). Although this approach enables us to assess the seasonal effects of density and habitat on each 635 636 of these components, this partitioning potentially introduces a bias in the estimation 637 of reproduction probability, which might be underestimated in our analyses. This is 638 due to the lack of data on pregnancy resulting in lost litters for some females, 639 especially solitary lionesses, who often fail to recruit cubs due to their limited access 640 to high-quality territories (Packer 2023), and whose reproduction is seldom recorded. 641 While females who were not seen reproducing (i.e., pregnant, with lactation stains, 642 or with small cubs) had a recruitment of 0 in previous studies, we assigned them a 643 reproduction of 0 and NA cubs. Many solitary females were thus considered as non-644 reproducing and excluded from the recruitment analysis despite some of them 645 possibly having had unobserved cubs that did not survive until their first birthday. 646 Our attribution of reproduction to adult females associated with the lack of an effect 647 of pride size on recruitment indicates that solitary females struggle to raise cubs until 648 their first birthday because they have to settle in poor-quality habitats and suffer more from wounding (Packer 2023). Consequently, belonging to a pride of at least 649 two lionesses may be key to raising cubs until their first birthday, but two or ten 650 651 females does not make any disercenable difference.

652

Overall, our definition of reproduction and recruitment leads to a lower number of females with 0 recruited cubs in our data, and any underestimation of reproduction probability subsequently leads to a corresponding overestimation in the recruitment per reproducing female. As a result, the combined reproductive output remains consistent with the measure used in previous analyses (e.g. Packer et al. 1990;

658 Packer 2023), and investigating the season-specific effects of density and habitat on 659 each component of reproduction is still possible-granted that the source of the bias is not correlated with these variables. Our results thus indicate that the effect of the 660 661 number of females on overall reproduction might be more strongly influenced through probability of reproduction rather than recruitment. Alternatively, the 662 663 discrepancies between previous results and ours might arise because, while our 664 model does not account for differences in density effects between habitats or across 665 time, effects of pride size are largely driven by habitat quality, which has varied over 666 time (Packer 2023). Additionally-although we could not test for it-recruitment is 667 driven to a considerable extent by the ability of the resident coalition to fend off rivals 668 (Bygott et al. 1979; Pusey and Packer 1994). Low recruitment in small prides could 669 also possibly be concealed by a strong effect of other density measures, such as the 670 number of nomadic coalitions in the home range of a pride.

671

672 Finally, larger male coalitions gave an advantage to males both in survival and in 673 gaining (for nomads) or maintaining the tenure of a pride (for residents) (Bygott et al. 674 1979; Packer and Pusey 1983a; Borrego et al. 2018). While results on male survival and takeover dynamics confirm previous findings, the estimates on nomadic- and 675 676 resident-male vital rates should be interpreted cautiously. In our study population, lions are followed via the GPS localisation of prides and opportunistic sightings of 677 678 isolated and nomadic individuals (Borrego et al. 2018). Although capture-recapture 679 models enable to account for differences in detection probability (Lebreton et al. 680 1992; Lebreton and Pradel 2002), the lack of observed data-here more specifically 681 on nomad-resident transitions—can pose limitations on vital-rate estimations (Bailey 682 et al. 2010; Griffith et al. 2016). Similarly, lack of data on specific life-history stages

683 and transitions can limit the interpretation of density effects on demographic 684 processes. For example, contrary to previous findings (Elliot et al. 2014; Packer 2023), our analysis unexpectedly indicates a positive effect of nomadic coalitions on 685 686 the survival of young subadults and young males in the dry season. Because our model only estimates apparent survival (i.e., does not distinguish mortality from 687 688 permanent emigration), an increase in young-male apparent survival might be a 689 consequence of a decrease in permanent emigration due to the pressure exerted by 690 high numbers of nomadic coalitions. However, changes in the detection of nomads 691 across the study period might bias the observed numbers of nomadic coalitions, as 692 nomadic males are only found opportunistically in the study area (Borrego et al. 693 2018). Such limitations could be overcome by the use of combined capture-694 recapture and telemetry data (e.g. Johnson et al. 2010; Bird et al. 2014), or of 695 auxiliary data sources such as previous publications or expert knowledge (e.g. 696 Bauduin et al. 2020). Nevertheless, the interpretation of current vital-rate predictions 697 and population projections relying on them needs to take into account the uncertainty 698 in estimates (Fieberg and Ellner 2001; Ellner et al. 2002).

699

700 Despite data and modeling limitations, we found important effects of nomad 701 abundance on several vital rates, which confirm previous findings. For example, the 702 probability of a female reproducing in the wet season increased with the number of 703 nomadic coalition in the home range of a pride, especially in prides with more 704 females, which are more attractive to nomads (Packer and Pusey 1987). 705 Additionally, as suggested by Borrego et al. (2018), takeover dynamics leading to 706 infanticide—as indicated by the increased eviction probability—had negative effects 707 on recruitment (i.e. the number of cubs surviving the first year per female, conditional

708 on reproduction). Opposite responses of reproduction probability and recruitment to 709 an increased presence of nomadic males—and higher takeover rates—are expected 710 because females who lose their cubs following a takeover are able to mate soon 711 after (Bertram 1975; Packer et al. 1988). While the effect of nomadic individuals on 712 population demography has been extensively assessed in birds (Penteriani et al. 713 2006; 2011), our results show that nomads can play a key role in shaping vital rates 714 in mammal populations, emphasizing the need to invest efforts in monitoring 715 nomadic or transient individuals to better understand the demography of populations. 716 Overall, our results reveal important density effects on the vital rates of Serengeti 717 lions at the group and home-range levels, as well as indications of vital-rate 718 responses to population size (Appendix S5: Fig. S3). These findings thus emphasize 719 the need for a systematic assessment of the effects of a socially- and spatially-720 explicit consideration of density.

721

#### 722 <u>Vital-rate responses to season-density interactions</u>

723

724 While density can affect vital rates directly, environment-density interactions can lead 725 to large differences in vital-rate responses to density among environmental 726 conditions, with potentially critical effects on population persistence (Coulson et al. 727 2001; Gamelon et al. 2017). Lions in the Serengeti experience strong seasonal 728 rainfall patterns driving prey availability (Norton-Griffiths et al. 1975; Packer et al. 729 2005; Sinclair et al. 2013) and these environmental patterns lead to seasonality in 730 lion vital rates, similarly to several other systems (Letcher et al. 2015; Payo-Payo et 731 al. 2022; Conquet et al. 2023). However, our results additionally demonstrate that 732 environmental seasonality can, through environment-density interactions, lead to

733 seasonal differences in vital-rate responses to density-dependent factors. For 734 example, positive or negative density effects can be intensified in a given season, as 735 exemplified by the stronger increase in resident-male survival with higher coalition 736 size in the dry compared to the wet season. Larger male coalitions might be more 737 successful at hunting more and larger prey, ensuring their survival during times of prev scarcity. Additionally, environmental seasonality can lead to opposite density 738 739 effects between seasons. For example, in the wet season, old subadults fared worse 740 in large prides compared to prides with less females, but the opposite was true in the 741 dry season. This pattern likely arose because our analysis estimates apparent 742 survival and does not discriminate between survival and permanent emigration. 743 Under favorable environmental conditions such as that occurring in the wet season, 744 subadults approaching adulthood may be more likely to emigrate in response to 745 higher lion densities in large prides, causing the observed season-specific effect of 746 density on apparent survival.

747

748 While density feedbacks could be key in allowing populations to persist under the 749 predicted changes in seasonality (Conquet et al. 2023), changes in seasonal patterns could also increase negative density effects, potentially leading to 750 751 population declines (Gamelon et al. 2017; Paniw et al. 2019). For example, in lions, 752 a shift towards drier seasons could strengthen the negative effect of nomads on 753 recruitment, and of the number of females on young subadult survival. If not 754 counterbalanced, for example by wet-season dynamics, such effects could be 755 detrimental to the recruitment of young in the population, thereby critically hampering 756 population persistence. Understanding how such changes in seasonal patterns will 757 affect populations experiencing strong seasonality and density feedbacks (e.g.,

Hansen et al. 1999; Lima et al. 2002; Marra et al. 2015) requires investigating the
presence of season-density interactions, as such interactions are likely to play a
crucial role in populations where key demographic processes (e.g. reproduction or
dispersal) are restricted to a specific period of the year (e.g. Lima et al. 2002; Lok et
al. 2013; Marra et al. 2015).

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- 764

#### Habitat effects in lion vital rates

765

766 While density had stronger effects on lion vital rates than the habitat, we nonetheless 767 found differences in vital rates between the plain and woodland lion prides, as well 768 as seasonal patterns in habitat effects. The two habitats differ mostly in terms of prey 769 availability, with plain lions experiencing an important decline in food availability in 770 the dry season, when the migrating herds of herbivores continue their migration 771 toward the north of the Serengeti to find food, while lions in the woodland have 772 access to similar amounts of prey most of the whole year (Packer et al. 2005). In the dry season, conditions are thus more favorable in the woodland, leading to higher 773 774 recruitment rates compared to the plains. However, the survival of most stages was lower in the wet season in the woodland compared to the plains, because of the 775 776 stronger increase in prey availability in the plains between the dry and wet season 777 compared to the stable abundance of prey in the woodland between seasons 778 (Packer 2023).

779

Similar to seasonality, different habitats can expose populations to very different
environmental conditions (e.g. resources availability or temperatures). Such
variations can lead to differences in density feedbacks among habitats (e.g. Pärn et

783 al. 2012; Marra et al. 2015), potentially leading to tradeoffs in inhabiting better-quality 784 habitats with stronger negative density effects. While our models did not assess 785 habitat-density interactions and seasonal variation in such interactions, previous 786 studies on the Serengeti lion indicate that density feedbacks might be stronger in the 787 woodland, where living conditions are supposedly more favorable (Hanby and Bygott 788 1979). Further investigations on seasonal patterns of habitat-density interactions 789 could thus help better understand how habitat differences shape population 790 demography through density feedbacks, and assess the potential consequences of 791 changes in habitat structure under anthropogenic land use or climate change.

792

#### 793 Conclusion

794

795 Vital-rate density dependence is common across taxa, and can be an important 796 driver of vital-rate variations, possibly more so than environmental variables. Density 797 can therefore be a key factor shaping demography, especially in species where 798 sociality is at the heart of life history. In such cases, therefore, assessing the effect of 799 density on vital rates requires investigating the relative effects of different measures 800 of socially- and spatially-explicit density that are relevant to each study system. 801 Moreover, vital rates can show complex responses to environment-density 802 interactions, and accounting for such interactions is therefore paramount to 803 understanding how density affects vital rates, more importantly for populations 804 experiencing environmental periodic patterns (e.g. seasonality). Our work not only 805 contributes to the body of literature emphasizing the importance of density in shaping 806 the demography of social species but additionally shows that accounting for socially-807 and spatially-explicit considerations of density and their interactions with the

808 environment when estimating vital rates provides a valuable insight on how density 809 feedbacks shape demography. Assessing vital-rate responses to density measures 810 beyond group or population size could thus lead to a better understanding of the 811 complexity of density dependence, especially in social species. Although 812 methodological and data limitations did not allow for such complexity in our study, 813 assessing vital-rate responses to interacting density measures would undoubtedly 814 provide further invaluable insights on the role of intraspecific density in shaping 815 population demography (see e.g. Behr et al. 2020). Additionally, accounting for the 816 effects of interspecific density would allow for a more exhaustive understanding of 817 density feedbacks, as interspecific interactions can play a key role in shaping 818 population dynamics (Morrissette et al. 2010; Quéroué et al. 2021). Studies 819 accounting for these factors would enable capturing the full picture of the role of 820 density feedbacks in vital-rate variations, consequently leading to a better 821 assessment of the persistence of social species beyond the Serengeti lion.

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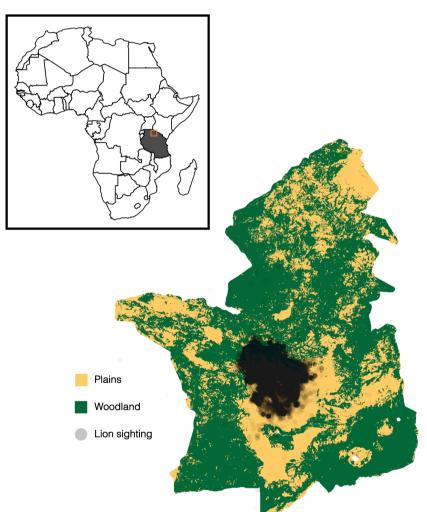
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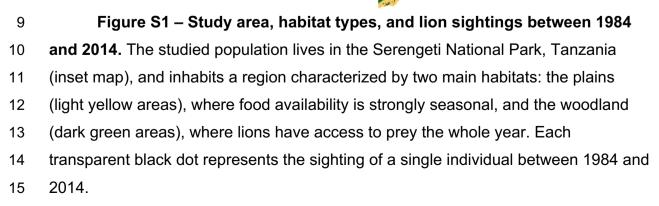
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## 1 Appendix S1 – Study area and habitat types

2

The lion study population was monitored in a 2000-km<sup>2</sup> area in the Serengeti National Park, Tanzania (-2°27' N, 34°48' E) (Packer and Pusey 1987; Fig. S1). The population inhabits two main habitat types: In the plains, food availability is strongly seasonal, with migratory herbivores passing through in the wet season but a scarcer prey availability in the dry seasons (Packer et al. 2005). Conversely, in the woodland, lions have access to resident herbivores the whole year.





## 16 References – Appendix S1

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# Appendix S2 – Details on the model structure and custom likelihood distribution

3 4

Model structure

5

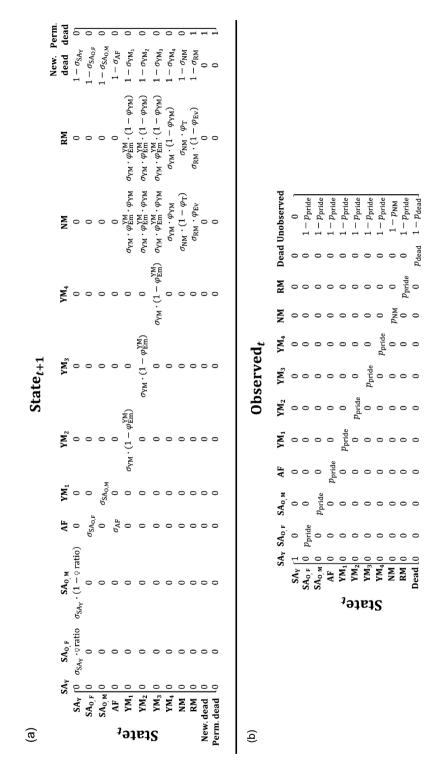
We used a Bayesian multistate capture-recapture model (Lebreton and Pradel 6 7 2002; Schaub et al. 2004) to estimate survival and transition rates as well as detection probabilities of pride individuals and nomadic males for the Serengeti lion 8 9 population. The true, "latent" state of each individual in a given year,  $z_t$ , is among 12 10 possible states. The first 10 states correspond to the 10 life-history stages we 11 considered: (1) Young subadult (SAy; 1–1.5 years) and old subadult (1.5–2 years), separated into (2) females (SA<sub>0,F</sub>) and (3) males (SA<sub>0,M</sub>), (4) adult females (AF; > 212 13 years), young males—(5)  $YM_1$  (2–2.5 years), (6)  $YM_2$  (2.5–3 years), (7)  $YM_3$  (3–3.5 14 years), and (8)  $YM_4$  (3.5–4 years)—,(9) nomadic male (NM; > 2 years and nomadic), and (10) resident male (RM; > 2 years and resident in a different pride). In addition, 15 to take advantage of the dead-recovery data available for 105 individuals (i.e., lions 16 found dead, as opposed to lions who died or left the study area unwitnessed), we 17 followed Gauthier and Lebreton (2008) and used an additional, observable (11) 18 19 newly dead state. This approach allows lions in any state to transition to newly dead with a probability of 1 - survival. Newly dead lions then transition to an absorbing. 20 21 unobserved (12) permanently dead state with a probability of 1, and remain 22 permanently dead afterwards.

23

24 The state process matrix (Fig. S1a) contains the transition probabilities among all 12 25 latent states. More specifically, these probabilities are conditional on the sex ratio (Q26 ratio, fixed at 0.55; representing the proportion of lionesses and thus the probability of an individual being female), state-specific survival ( $\sigma_s$ ), young-male emigration 27 28 and transition to nomadic male ( $\varphi_{Em}^{YM}$  and  $\varphi_{YM}$ ), resident-male eviction ( $\varphi_{Ev}$ ), and nomadic-male takeover ( $\varphi_T$ ). The observation process matrix (Fig. S1b) contains the 29 30 probabilities of observing a lion in its true state (i.e., detection probabilities). Due to the data collection method relying on finding a collared female in each pride, we 31 32 assumed all lions belonging to a pride to have the same detection probability and

therefore only estimated pride and nomad detection probabilities ( $p_{pride}$  and  $p_{NM}$ ). In

34 addition, we estimated the probability to observe a dead lion ( $p_{dead}$ ).



35

Figure S1 – State and observation process matrices. (a) The state process matrix represents the transitions among all twelve true states between time *t* (rows) and *t*+1 (columns), conditional on the sex ratio ( $\bigcirc$  ratio) and the survival ( $\sigma$ ) and transition parameters ( $\varphi$ ). (b) The observation process matrix represents

detection probabilities (*p*), that is, probabilities of observing an individual in a given
state (columns) depending on its true state (rows).

- 42
- 43

Custom likelihood distribution

44

45 Given the high number of parameters estimated in our model, we used the 46 opportunity offered by NIMBLE (de Valpine et al. 2017) to create custom distributions 47 and built a custom likelihood distribution allowing us to integrate over latent states 48 (Turek et al. 2016). This avoids the estimation of the true state of each individual at each timestep, consequently greatly reducing the dimension of the MCMC posterior 49 distribution. Additionally, instead of the arrays commonly used in Bayesian multistate 50 models, we rely on vectors (pi and Zpi), allowing us to use one-dimensional linear 51 algebra instead of matrix algebra to estimate the probabilities and transitions 52 53 between states. This reduces the memory requirements and running time of the 54 model (by removing latent states corresponding to the true state of an individual at a 55 given time; see Nater et al. 2020 for details). To create this distribution (dDHMMlionKF, referring to discrete Hidden Markov Model for lions, including known 56 57 fate), we used the *nimbleFunction* function of the *nimble* package (de Valpine et al. 2017) and provide a description of the various parameters used in the function 58 59 below. At each time step t, the vector of observed state probabilities **Zpi** is updated depending on the possible true, latent states and the detection probabilities (*dp*). 60 61 Similarly, the vector of latent state probabilities **pi** is updated depending on the preceding observations and the survival and transition rates (surv, emigYM, 62 63 transYMNM, takeover, and eviction). The log-likelihood logL is updated at each 64 timestep t by the sum of the vector of observed state probabilities **Zpi**. 65 Below, we print the code for the custom distribution. The code can also be found on 66

67 GitHub: <u>https://github.com/EvaCnqt/LionsDensity</u> and on Zenodo [citation

68 placeholder].

```
# States (S):
# 1 Subadult 1
# 2 Subadult 2 Female
# 3 Subadult 2 Male
# 4 Adult Female
# 5 Young Male 1
# 6 Young Male 2
# 7 Young Male 3
# 8 Young Male 4
# 9 Nomadic Male
# 10 Resident Male
# 11 Newly dead
# 12 Permanently dead
# Observations (0):
# 1 seen as Subadult 1
# 2 seen as Subadult 2 Female
# 3 seen as Subadult 2 Male
# 4 seen as Adult Female
# 5 seen as Young Male 1
# 6 seen as Young Male 2
# 7 seen as Young Male 3
# 8 seen as Young Male 4
# 9 seen as Nomadic Male
# 10 seen as Resident Male
# 11 seen dead
# 13 not seen
dDHMM lionKF <- nimbleFunction(
 run = function(
      ## Argument type declarations
      x = double(1),
                               # Vector containing the observed capture history
data
      length = double(),
                              # Length of the capture history
      init = double(1),
                               # Initial state probabilities
      survSA1 = double(1),
                               # State-specific survival
      survSA2F = double(1),
      survSA2M = double(1),
      survAF = double(1),
      survYM = double(1),
      survNM = double(1),
      survRM = double(1),
      transYMNM = double(1),
                              # Between-state transitions
      emigYM = double(1),
      takeover = double(1),
      eviction = double(1),
      dpPride = double(1),
                              # Detection probabilities
      dpNM = double(1),
      dpDead = double(1),
      log = double()) {
                               # Logical argument specifying whether the log of
the likelihood should be returned
      logL < - 0
                               # Initialise log-likelihood
      pi <- init
                               # Initialise state probabilities
```

```
# x = "recorded as"
      # pi = probability of each latent state, conditioned on preceding
observations
      # Zpi = probability of current observed capture, conditioned on each
possible latent state
     Zpi <- pi
      # Detection probabilities
     if(x[t] == 1) \{
      Zpi[1] <- pi[1]</pre>
      Zpi[2] <- 0
      Zpi[3] <- 0
      Zpi[4] <- 0
      Zpi[5] <- 0
      Zpi[6] <- 0
      Zpi[7] <- 0
      Zpi[8] <- 0
      Zpi[9] <- 0
     Zpi[10] <- 0
     Zpi[11] <- 0
     Zpi[12] <- 0
     }
     if(x[t] == 2){
      Zpi[1] <- 0
      Zpi[2] <- pi[2] * dpPride[t]</pre>
      Zpi[3] <- 0
      Zpi[4] <- 0
      Zpi[5] <- 0
      Zpi[6] <- 0
      Zpi[7] <- 0
      Zpi[8] <- 0
      Zpi[9] <- 0
      Zpi[10] <- 0
      Zpi[11] <- 0
     Zpi[12] <- 0
      }
     if(x[t] == 3){
     Zpi[1] <- 0
      Zpi[2] <- 0
      Zpi[3] <- pi[3] * dpPride[t]</pre>
      Zpi[4] <- 0
      Zpi[5] <- 0
      Zpi[6] <- 0
      Zpi[7] <- 0
      Zpi[8] <- 0
      Zpi[9] <- 0
      Zpi[10] <- 0
```

Zpi[11] <- 0

```
Zpi[12] <- 0
}
if(x[t] == 4) \{
Zpi[1] <- 0
Zpi[2] <- 0
Zpi[3] <- 0
Zpi[4] <- pi[4] * dpPride[t]</pre>
Zpi[5] <- 0
Zpi[6] <- 0
Zpi[7] <- 0
Zpi[8] <- 0
Zpi[9] <- 0
Zpi[10] <- 0
Zpi[11] <- 0
Zpi[12] <- 0
}
if(x[t] == 5){
Zpi[1] <- 0
Zpi[2] <- 0
Zpi[3] <- 0
Zpi[4] <- 0
Zpi[5] <- pi[5] * dpPride[t]</pre>
Zpi[6] <- 0
Zpi[7] <- 0
Zpi[8] <- 0
Zpi[9] <- 0
Zpi[10] <- 0
Zpi[11] <- 0
Zpi[12] <- 0
}
if(x[t] == 6) \{
Zpi[1] <- 0
Zpi[2] <- 0
Zpi[3] <- 0
Zpi[4] <- 0
Zpi[5] <- 0
Zpi[6] <- pi[6] * dpPride[t]</pre>
Zpi[7] <- 0
Zpi[8] <- 0
Zpi[9] <- 0
Zpi[10] <- 0
Zpi[11] <- 0
Zpi[12] <- 0
}
if(x[t] == 7) \{
Zpi[1] <- 0
Zpi[2] <- 0
Zpi[3] <- 0
```

```
Zpi[4] <- 0
Zpi[5] <- 0
Zpi[6] <- 0
Zpi[7] <- pi[7] * dpPride[t]</pre>
Zpi[8] <- 0
Zpi[9] <- 0
Zpi[10] <- 0
Zpi[11] <- 0
Zpi[12] <- 0
}
if(x[t] == 8){
Zpi[1] <- 0
Zpi[2] <- 0
Zpi[3] <- 0
Zpi[4] <- 0
Zpi[5] <- 0
Zpi[6] <- 0
Zpi[7] <- 0
Zpi[8] <- pi[8] * dpPride[t]</pre>
Zpi[9] <- 0
Zpi[10] <- 0
Zpi[11] <- 0
Zpi[12] <- 0
}
if(x[t] == 9){
Zpi[1] <- 0
Zpi[2] <- 0
Zpi[3] <- 0
Zpi[4] <- 0
Zpi[5] <- 0
Zpi[6] <- 0
Zpi[7] <- 0
Zpi[8] <- 0
Zpi[9] <- pi[9] * dpNM[t]</pre>
Zpi[10] <- 0
Zpi[11] <- 0
Zpi[12] <- 0
}
if(x[t] == 10) \{
Zpi[1] <- 0
Zpi[2] <- 0
Zpi[3] <- 0
Zpi[4] <- 0
Zpi[5] <- 0
Zpi[6] <- 0
Zpi[7] <- 0
Zpi[8] <- 0
Zpi[9] <- 0
Zpi[10] <- pi[10] * dpPride[t]</pre>
Zpi[11] <- 0
Zpi[12] <- 0
```

```
}
      if(x[t] == 11) \{
      Zpi[1] <- 0
      Zpi[2] <- 0
      Zpi[3] <- 0
      Zpi[4] <- 0
      Zpi[5] <- 0
      Zpi[6] <- 0
      Zpi[7] <- 0
      Zpi[8] <- 0
      Zpi[9] <- 0
      Zpi[10] <- 0
      Zpi[11] <- pi[11] * dpDead[t]</pre>
      Zpi[12] <- 0
      }
      if(x[t] == 13) \{
      Zpi[1] <- 0
      Zpi[2] <- pi[2] * (1 - dpPride[t])</pre>
      Zpi[3] <- pi[3] * (1 - dpPride[t])</pre>
      Zpi[4] <- pi[4] * (1 - dpPride[t])
      Zpi[5] <- pi[5] * (1 - dpPride[t])</pre>
      Zpi[6] <- pi[6] * (1 - dpPride[t])</pre>
      Zpi[7] <- pi[7] * (1 - dpPride[t])</pre>
      Zpi[8] <- pi[8] * (1 - dpPride[t])</pre>
      Zpi[9] <- pi[9] * (1 - dpNM[t])
      Zpi[10] <- pi[10] * (1 - dpPride[t])</pre>
      Zpi[11] <- pi[11] * (1- dpDead[t])</pre>
      }
      sumZpi <- sum(Zpi)</pre>
      logL <- logL + log(sumZpi) # Log-likelihood contribution of observed</pre>
state
      # Transition probabilities
      if(t != length) {
      pi[1] <- 0
      pi[2] <- Zpi[1] * survSA1[t] * 0.55
      pi[3] <- Zpi[1] * survSA1[t] * (1 - 0.55)
     pi[4] <- Zpi[2] * survSA2F[t] + Zpi[4] * survAF[t]</pre>
     pi[5] <- Zpi[3] * survSA2M[t]</pre>
     pi[6] <- Zpi[5] * survYM[t] * (1 - emigYM[t])</pre>
     pi[7] <- Zpi[6] * survYM[t] * (1 - emigYM[t])</pre>
     pi[8] <- Zpi[7] * survYM[t] * (1 - emigYM[t])</pre>
     pi[9] <- Zpi[5] * survYM[t] * emigYM[t] * transYMNM[t] +</pre>
               Zpi[6] * survYM[t] * emigYM[t] * transYMNM[t] +
               Zpi[7] * survYM[t] * emigYM[t] * transYMNM[t] +
               Zpi[8] * survYM[t] * transYMNM[t] +
               Zpi[9] * survNM[t] * (1 - takeover[t]) +
               Zpi[10] * survRM[t] * eviction[t]
```

```
Zpi[7] * survYM[t] * emigYM[t] * (1 - transYMNM[t]) +
Zpi[8] * survYM[t] * (1 - transYMNM[t]) +
Zpi[9] * survMM[t] * takeover[t] +
Zpi[10] * survRM[t] * (1 - eviction[t])
pi[11] <- Zpi[1] * (1 - survSA1[t]) +
Zpi[2] * (1 - survSA2F[t]) +
Zpi[3] * (1 - survYA[t]) +
Zpi[6] * (1 - survYM[t]) +
Zpi[6] * (1 - survYM[t]) +
Zpi[8] * (1 - survYM[t]) +
Zpi[9] * (1 - survYM[t]) +
Zpi[10] * (1 - survYM[t])
pi[12] <- Zpi[11] + Zpi[12]
pi <- pi / sumZpi # Normalise
}
}
returnType(double())
if(log) return(logL) else return(exp(logL)) # Return log-likelihood
}
```

69

)

70	x	Vector of the observed capture history data
71	length	Length of the capture history
72	init	Initial state probabilities
73	survSA1	Young-subadult survival
74	survSA2F	Female old-subadult survival
75	survSA2M	Male old-subadult survival
76	survAF	Adult-female survival
77	survYM	Young-male survival
78	survNM	Nomadic-male survival
79	survRM	Resident-male survival
80	transYMNM	Probability of transition between young male and nomadic male
81	emigYM	Young-male emigration probability
82	takeover	Nomadic-male takeover probability
83	eviction	Resident-male eviction probability
84	dpPride	Pride member detection probability
85	dpNM	Nomadic-male detection probability
86	dpDead	Dead detection probability

- 87 log Logical parameter defining whether the log likelihood is returned
- **logL** Log likelihood of the observed capture history
- **pi** Latent state probability conditional on observations in previous steps
- **Zpi** Current observed capture probability conditional on each latent state
- **sumZpi** Likelihood of a given observation, or marginal probability of current
- 92 observed capture

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- 116

#### 1

#### Appendix S3 – Female recruitment

2 3

4 In our study, following previous research on the Serengeti lion, we defined 5 recruitment as the number of cubs reaching their first birthday (Packer et al. 2001). 6 Because females raise their cubs in crèches, we could not unequivocally assign a 7 true mother to 42% of the cubs (i.e., at least two females could be the mother or the 8 cub had no potential mother assigned). While in previous studies females could be 9 assigned 0.5 cubs (Packer et al. 2001), we relied on observed data on litter size (i.e., integers only) for females identified as the only known mother of cubs to assign the 10 11 remaining cubs to females. That is, we first used data on cubs with known mothers to assign the total number of cubs with a unique ID-i.e., regardless of whether they 12 13 survived their first year—to the right females in each seasonal timestep t. From the 14 obtained number of identified cubs per female per timestep t, we created an 15 observed litter-size distribution. We used this distribution to assign a litter ID to the cubs left with several potential mothers and born on the same day. For example, for 16 a group of five cubs born on the same day in the same pride and two possible 17 mothers, two different litters of two and three cubs are more likely to be created than 18 19 a litter of five cubs from a single female (Fig. S1). For each litter, we then chose the 20 potential mothers in order of priority: (1) among the potential mothers assigned to the 21 cub by the observer, or, if all potential mothers already had alive, independent 22 offspring (i.e. young < 2 years old), (2) randomly among the adult females (i.e. > 2 23 years old) belonging to the natal pride of the cubs in the birth season of the cubs.

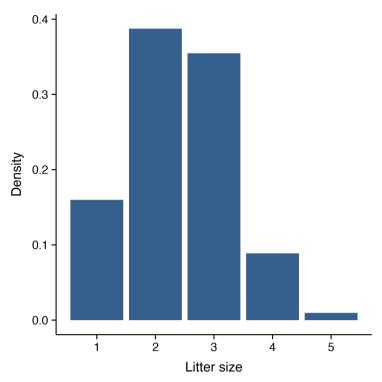
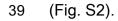


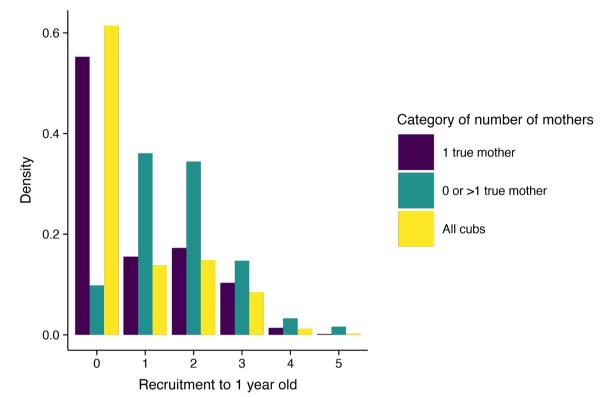
Figure S1 – Distribution of female litter size in the dataset. We used data on cubs with a single assigned mother to create an observed distribution of litter size (i.e. number of cubs per female including cubs lost before their first birthday) and assign mothers to cubs with no or several potential mothers.

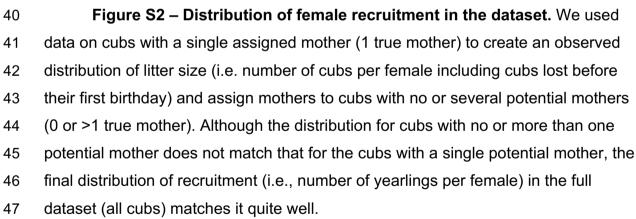
28

29 To obtain the recruitment per female (i.e., the number of yearlings), we followed the 30 life history of each cub and removed it from the litter if it died before its first birthday. 31 In addition, we assigned zero cubs to females who lost their litter (recognized by lactation stains with no cubs observed; Packer 2023). In some cases, the number of 32 33 cubs observed in a given pride was too high for the litter size per female to be kept at the maximum observed litter size (i.e., five cubs). This is likely because some 34 35 females in the focal pride were not observed in the birth season of the cubs, and we therefore did not assign those cubs to any female (<1% of the total number of cubs). 36 37 The resulting distribution of female recruitment (i.e. number of cubs ≥1 year old per

38 female) on the whole dataset closely resembles that of the observed recruitment







## 48 **References – Appendix S3**

- 49
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## Appendix S4 – Number of nomadic coalitions in the home range of a pride

3

4 The effect of nomadic males on lion demography has previously been 5 assessed by looking at the number of nomadic coalitions entering the study area, that is, at the population level (Borrego et al. 2018). Throughout the study period 6 7 (1984–2014), nomadic coalitions (i.e., coalitions of males above 2 years old that do 8 not belong to a pride) in the study area have been recorded through opportunistic sightings during monitoring of prides (Borrego et al. 2018). 9 10 In our study, we assessed the response of survival, stage transitions, and 11 reproductive rates to the presence of nomadic males by testing for the effect of the 12 number of nomadic coalitions within any given pride home range. Because resident 13 males spend only about 15% of their time with females of the pride (Packer 2023), 14 we calculated separate home ranges for resident males and for other pride 15 individuals (i.e., subadults, young males, and adult females of the same pride). That 16 is, we used the GPS locations of individuals in a given male coalition or pride to 17 compute the 95% kernel utilization distribution using the kernelUD and getverticesHR functions of the adehabitatHR R package (Calenge 2006)—with the 18 ad hoc method "href" for the smoothing parameter of the bivariate normal kernel. 19 20 Using the utilization distribution of each group (i.e., resident-male coalition or pride), 21 we assessed the presence of nomadic coalitions by computing the overlap between 22 the home range of a group and the GPS locations of nomads in a given coalition, 23 using the over function of the sp R package (Pebesma and Bivand 2005; Bivand et 24 al. 2013). We added a nomadic coalition to the list of coalitions in a home range if 25 the overlap was >0, that is, if at least one individual in the focal nomadic coalition 26 was observed in the home range of a coalition or pride. We could not calculate a 27 home range for resident coalitions or prides for which we only had five or less 28 locations and thus assigned NA to the number of nomadic coalitions in the home 29 range of these groups.

### 30 References – Appendix S4

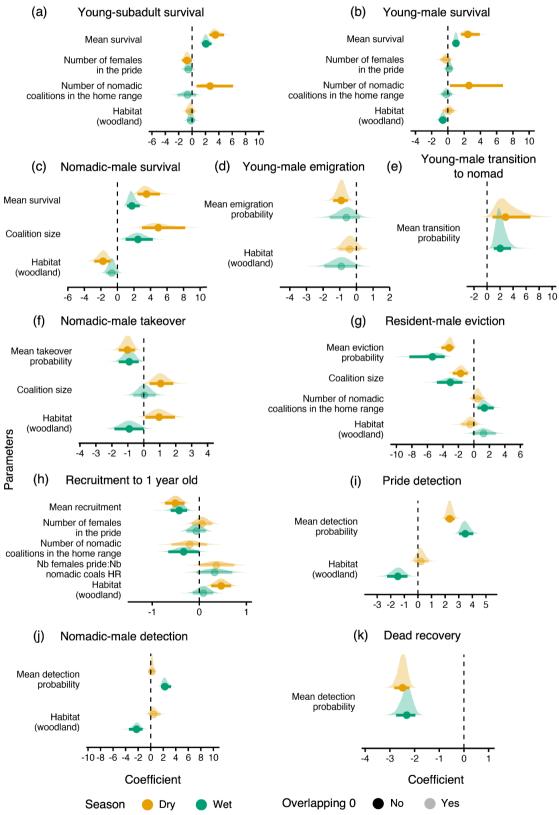
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# 1 Appendix S5 – Additional results, parameter identifiability, and

2 posterior predictive checks

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- 4

# Effects of density-dependent factors and habitat on lion vital rates



5 Figure S1 - Seasonal effects of habitat and within- and among-group density variables on lion vital rates. We investigated season-specific effects of 6 7 within-group density (number of adult females and coalition size), the number of 8 nomadic males in the home range, and habitat (plains or woodland) on the survival 9 of (a) young subadults, (b) young males, and (c) nomadic males; (d) young-male 10 emigration probability and (e) their probability to become nomadic after emigrating: 11 probabilities of (f) nomadic-male takeover and (g) resident-male eviction; (h) 12 recruitment to 1 year old; and detection probabilities of (i) pride individuals, (j) 13 nomads, and (k) dead individuals. On each plot, the median (dots) and 90% Credible 14 Interval (CRI; lines) of each coefficient (on the logit scale) were obtained from the posterior samples of the multistate capture-recapture model and the GLMMs. 15 Density plots show the posterior distribution of each parameter. Shaded dots and 16 CRIs are used for coefficients of effects for which there was little evidence in the 17 18 data (i.e., 90% CRI overlapping with zero).

- 19
- 20

### Posterior distributions for random year effects

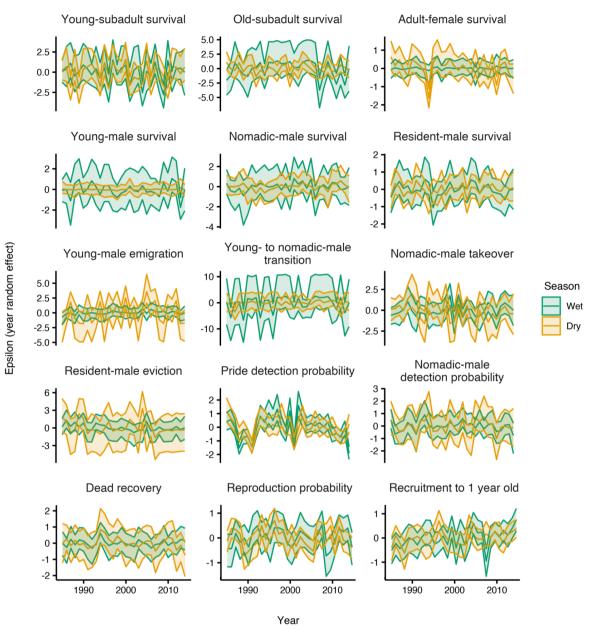
21

22 The season-specific yearly random-effect parameters showed seasonal differences 23 in most years for most vital rates and detection probabilities (Fig. S2), indicating a 24 potential effect of a seasonal variable our models did not explicitly account for. While 25 we did not find any noticeable temporal trend in the random effects, their variation 26 was higher in the wet season for most survival rates, and in the dry season for most 27 transition rates. This stronger yearly variation in specific seasons for specific groups 28 of vital rates could be an indicator of important seasonal factors that were not 29 included in our model. Young- to nomadic-male transition was an exception to this 30 pattern, as the variability in random effects was much greater in the wet season. 31 While the lack of data on this transition rate prevented us from testing for the effect 32 of density, this variability is likely due to a covariate linked especially to the wet 33 season that we did not explicitly account for.

34

Because of the complexity of our models and our decision to focus on the effect of socially-explicit density measures, we could not include effects of overall population size and rainfall in our multistate capture-recapture model and GLMMs. However, to assess a potential effect of these two variables, we calculated the Pearson

39 correlation coefficients between both variables and every posterior sample of every vital rate and detection parameter. The resulting posterior distributions of correlation 40 41 coefficients indicate possible additional effects of seasonal rainfall for all vital rates (Fig. S3). We also find evidence for potential effects of overall population size on 42 43 most vital rates, excluding adult-female survival, resident-male eviction, and pride 44 detection probability (Fig. S3). This gives additional indications of the density 45 independence of the survival of adult females and of the presence of strong density effects on the other vital rates. 46





**Figure S2 - Season-specific yearly random effects.** In each model, we included a season-specific yearly random effect. For old-subadult survival, while the intercept depends on the sex, the random effect is shared for both males and females. The figure shows the season-specific mean random effect value (line) and the 90% credible interval (shaded ribbon) as a function of the year.

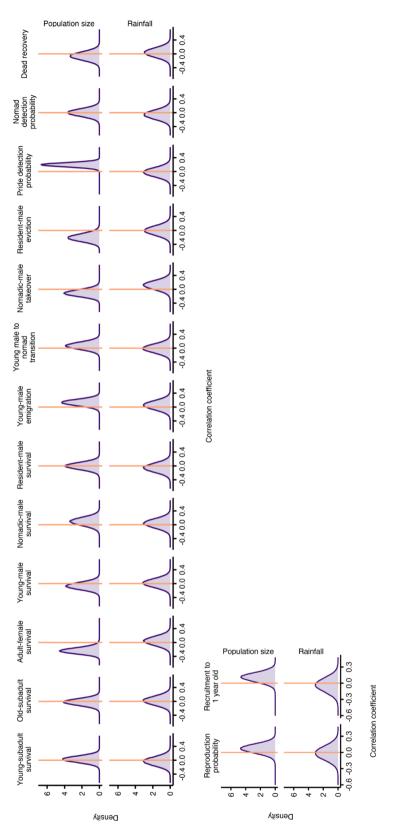




Figure S3 - Distribution of the Pearson correlation coefficients between

54 the season-specific random effects of each vital rate model and two

55 covariates: rainfall and population size. Posterior distributions (purple) of Pearson

56 correlation coefficients between each MCMC sample of season-specific yearly

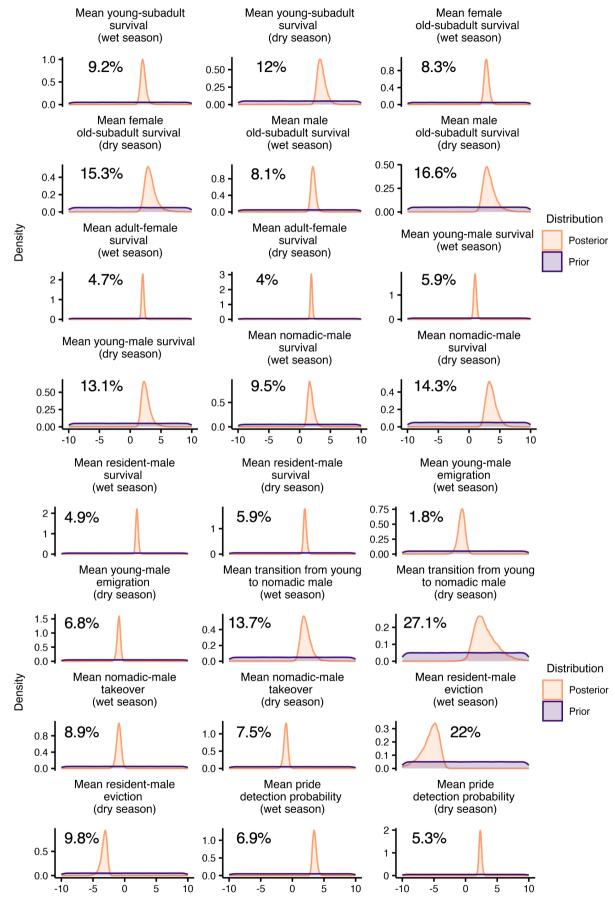
random effects and potential additional covariates overall population size and
seasonal rainfall. The orange vertical line marks "no correlation" (i.e.,correlation
coefficient = 0).

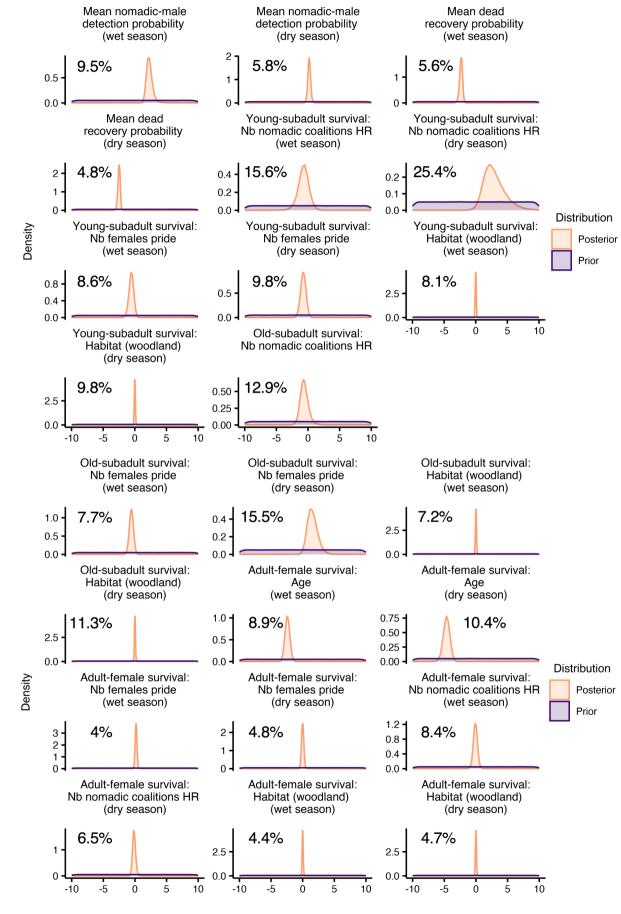
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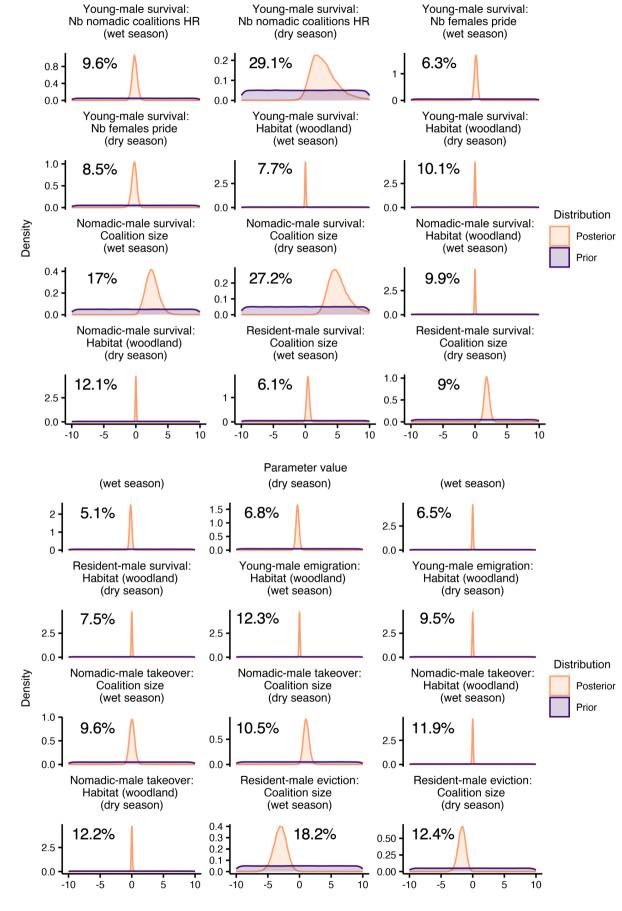
## Extrinsic identifiability

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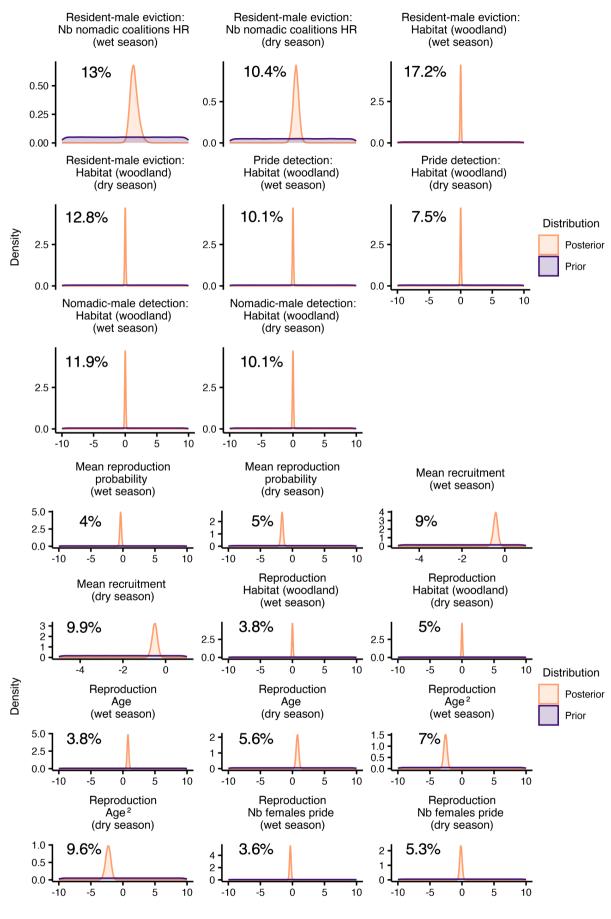
63 We assessed parameter extrinsic identifiability to detect near-redundancy in our model parameters by calculating the overlap between the prior and posterior 64 distributions (following Garrett and Zeger 2000). For various classes of models, a 65 parameter is commonly considered as weakly identifiable when its prior and 66 posterior distributions overlap by more than 35% (Garrett and Zeger 2000; Gimenez 67 et al. 2009). In our case, this threshold was reached for none of the estimated 68 69 parameters (Fig. S4), suggesting no major issues with extrinsic identifiability for any 70 of the parameters.

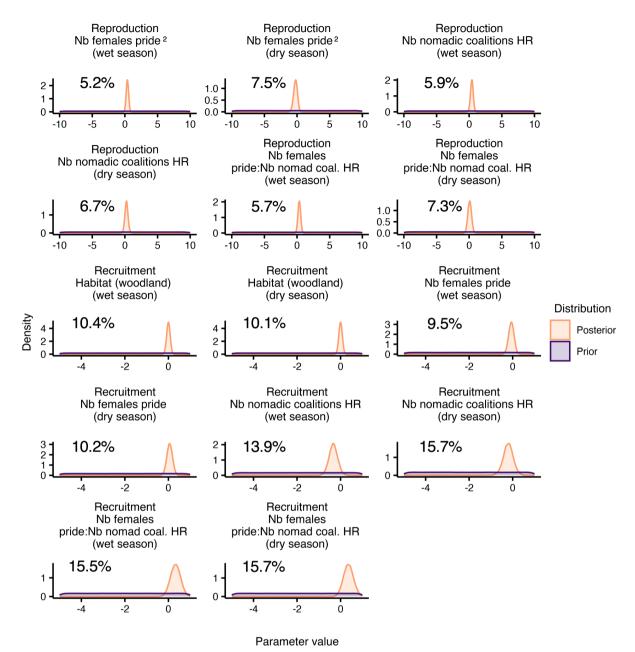






Parameter value







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Figure S4 - Overlap between the prior and posterior distributions of each estimated parameter. For each estimated parameter, we assessed extrinsic identifiability by calculating the overlap between the prior (purple density plots) and the posterior distribution (orange density plots). A percentage of overlap above 35% indicates weak identifiability.

82 83 Posterior predictive checks

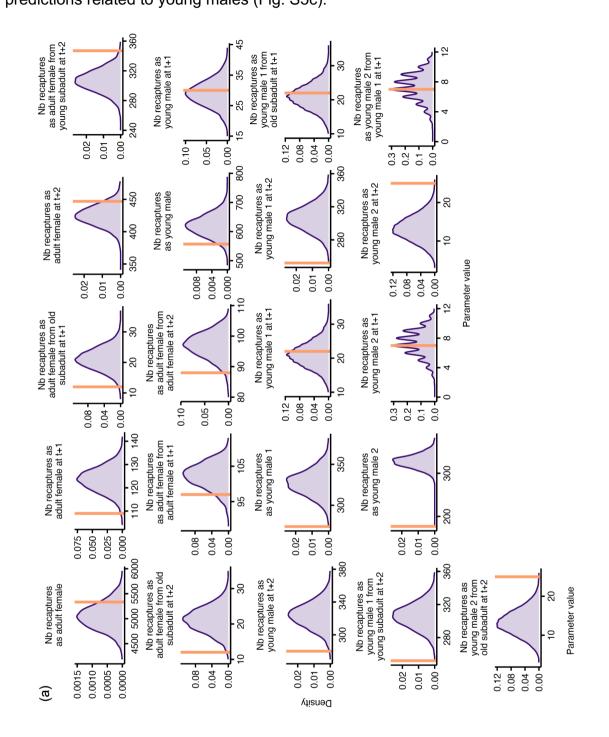
- 84 We assessed model fit for both the multistate capture-recapture model and the
- 85 GLMMs by performing posterior predictive checks (Conn et al. 2018). We first

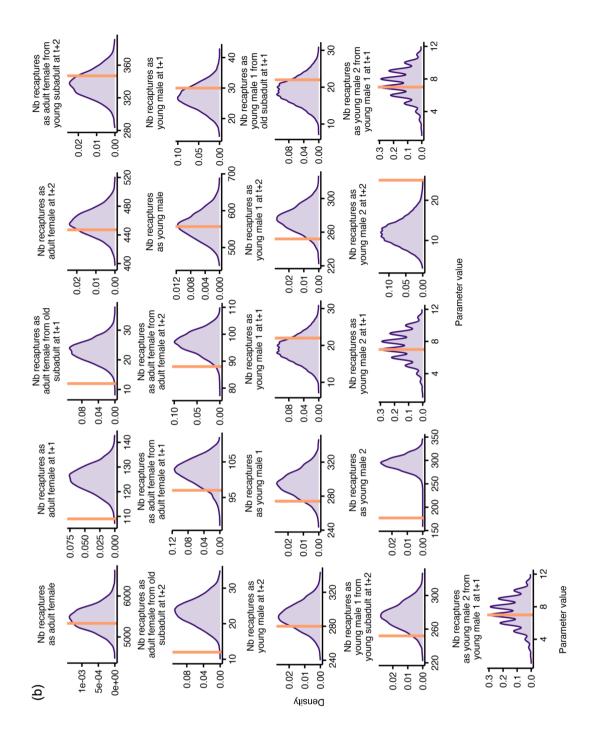
86	defined a set of metrics to be calculated from the lion capture histories (e.g. total
87	number of recaptures or number of recaptures in a given state $S$ , see below) and
88	from the reproduction and recruitment data (e.g. mean recruitment per female, see
89	below). For each metric, we compared the observed value to the distribution of
90	values obtained from simulated datasets. To produce these simulated datasets, we
91	first sampled 500 sets of posterior values for each parameter of the corresponding
92	model—including random effects, which we did not re-sample from the estimated
93	standard deviations of the vital rate-specific random effects. For each sampled set of
94	parameters, we used observed covariate values to simulate 10 new reproduction
95	and capture-history datasets, for the latter starting from the true state of each
96	individual on its first capture. We therefore obtained 5000 simulated datasets for
97	each model and calculated, as for the observed data, the following metrics:
98	
99	For the reproduction data:
100	
101	<ul> <li>Proportion of females reproducing</li> </ul>
102	Mean age of reproducing females
103	<ul> <li>Mean number of cubs (recruited to 1 year old) per reproducing female</li> </ul>
104	
105	For the capture histories:
106	
107	<ul> <li>Total number of recaptures (overall, at t+1, and at t+2)</li> </ul>
108	<ul> <li>Number of recaptures as female old subadult (overall and at t+1)</li> </ul>
109	<ul> <li>Number of recaptures as male old subadult (overall and at <i>t</i>+1)</li> </ul>
110	<ul> <li>Number of recaptures as young male (overall, at <i>t</i>+1, and at <i>t</i>+2)</li> </ul>
111	• Number of recaptures in each of the four young-male stages (overall, at <i>t</i> +1,
112	and at <i>t</i> +2)
113	<ul> <li>Number of male old subadults becoming young male 1 (at t+1)</li> </ul>
114	<ul> <li>Number of young subadults becoming young male 1 (at t+2)</li> </ul>
115	<ul> <li>Number of young male 1 becoming young male 2 (at <i>t</i>+1)</li> </ul>
116	<ul> <li>Number of male old subadults becoming young male 2 (at t+2)</li> </ul>
117	• Number of young male 2 becoming young male 3 (at <i>t</i> +1)
118	• Number of young male 1 becoming young male 3 (at <i>t</i> +2)
119	<ul> <li>Number of young male 3 becoming young male 4 (at <i>t</i>+1)</li> </ul>

120	<ul> <li>Number of young male 2 becoming young male 4 (at t+2)</li> </ul>
121	<ul> <li>Number of recaptures as nomadic male (overall, at t+1, and at t+2)</li> </ul>
122	<ul> <li>Number of male old subadults becoming nomadic males (at t+2)</li> </ul>
123	<ul> <li>Number of young male 1 becoming nomadic males (at t+1 and t+2)</li> </ul>
124	<ul> <li>Number of young male 2 becoming nomadic males (at t+1 and t+2)</li> </ul>
125	<ul> <li>Number of young male 3 becoming nomadic males (at t+1 and t+2)</li> </ul>
126	<ul> <li>Number of young male 4 becoming nomadic males (at t+1 and t+2)</li> </ul>
127	<ul> <li>Number of nomadic males becoming nomadic males (at t+1 and t+2)</li> </ul>
128	<ul> <li>Number of resident males becoming nomadic males (at t+1 and t+2)</li> </ul>
129	<ul> <li>Number of recaptures as resident male (overall, at t+1, and at t+2)</li> </ul>
130	<ul> <li>Number of male old subadults becoming resident males at t+2</li> </ul>
131	<ul> <li>Number of young male 1 becoming resident males (at t+1 and t+2)</li> </ul>
132	<ul> <li>Number of young male 2 becoming resident males (at t+1 and t+2)</li> </ul>
133	<ul> <li>Number of young male 3 becoming resident males (at t+1 and t+2)</li> </ul>
134	<ul> <li>Number of young male 4 becoming resident males (at t+1 and t+2)</li> </ul>
135	<ul> <li>Number of nomadic males becoming resident males (at t+1 and t+2)</li> </ul>
136	<ul> <li>Number of resident males becoming resident males (at t+1 and t+2)</li> </ul>
137	<ul> <li>Number of recaptures as adult female (overall, at t+1, and at t+2)</li> </ul>
138	<ul> <li>Number of female old subadults becoming adult females (at t+1 and t+2)</li> </ul>
139	<ul> <li>Number of young subadults becoming adult females (at t+2)</li> </ul>
140	<ul> <li>Number of adult females becoming adult females (at t+1 and t+2)</li> </ul>
141	Number of dead recoveries
142	
143	Comparing the observed and simulated values for each metric allowed us to
144	determine which vital rate in the lion life cycle was poorly estimated by the two
145	models and to improve the model accordingly. For example, an earlier model
146	assuming an even (i.e. 0.5) female-to-male sex ratio led to an underestimated
147	number of females in the simulated datasets compared to the observed capture
148	histories (Fig. S5a). Adjusting the sex ratio to 0.55 improved estimates of the number
149	of females (Fig. S5b). In addition, a previous version of the model did not
150	discriminate between male and female old subadults and assumed the same mean
151	survival for both sexes. In that model, posterior predictive checks pointed to issues in
152	transitions between subadults and adult females or young males. While estimating

153 sex-specific mean survival rates for old subadults improved the precision and

accuracy of predictions on the number of recaptured adult females, it did not improvepredictions related to young males (Fig. S5c).





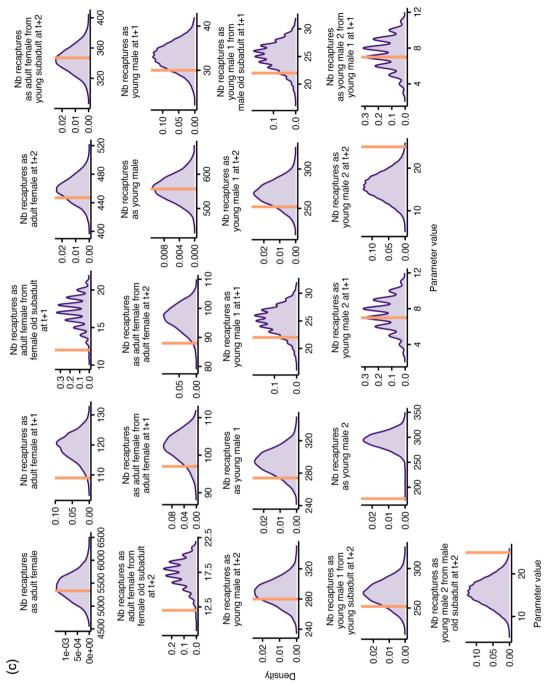
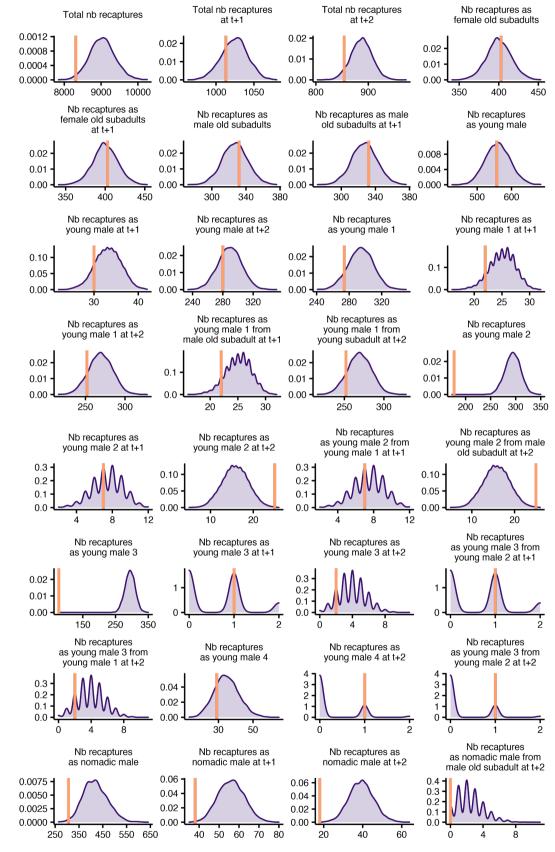


Figure S5 - Simulated and observed values of metrics calculated on capture histories for the posterior predictive checks in three models with 159 different structures. We calculated a set of metrics on the observed data (orange 160 161 vertical line) and the associated 5000 simulated datasets (corresponding to 10 162 datasets simulated for each of 500 sets of sampled parameters; purple density 163 plots). This figure compares the posterior predictive checks of three model 164 assumptions: (a) Sex ratio of 0.5; (b) sex ratio of 0.55; and (c) sex ratio of 0.55 and 165 sex-specific intercepts for the survival of old subadults.

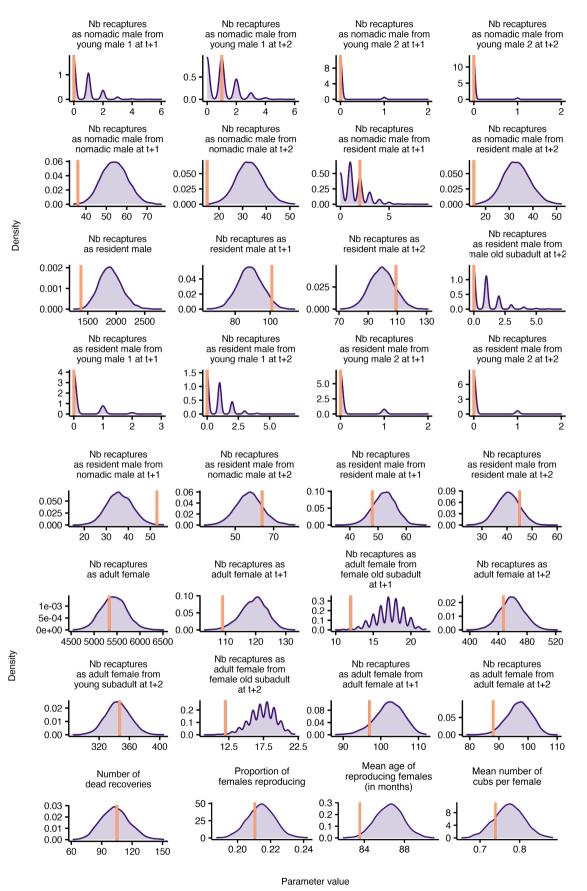
166 In the final model, for most metrics, the simulated distributions included the observed 167 value (Fig. S6), and the Bayesian p-values (i.e., the proportion of simulated values 168 higher than the observed value) were close to 0.5, indicating satisfactory fit (Fig. S7). 169 However, some discrepancies remain and should be discussed; mainly, the number 170 of individuals recaptured as young male 2–4 is greatly underestimated. This is likely 171 a consequence of the limited amount of data on transitions to and from young-male 172 stages leading to issues estimating the related parameters and thereby to 173 discrepancies between the observed and simulated values. In addition, the number 174 of resident males becoming nomadic is overestimated, while the number of nomadic males becoming resident is underestimated. This points to issues estimating the 175 176 parameters linked to takeover dynamics, indicating that more data is needed to 177 estimate such parameters properly. This could be achieved, for example, by 178 integrating additional data sources, such as telemetry data, or expert knowledge to 179 increase information about when males leave or join a pride (Johnson et al. 2010; 180 Bird et al. 2014; Bauduin et al. 2020). Overall, parameters linked to young, resident, 181 and nomadic males, as well as future population projections relying on the 182 predictions of these vital rates should be interpreted with caution. 183 184 In addition, we used the posterior distributions of the parameters defining

reproduction rates to predict the season-specific reproduction probability and recruitment in each year. The predicted values and 95% credible intervals do correspond to the observed values (Fig. S8), giving further indication of a good model fit.



Density

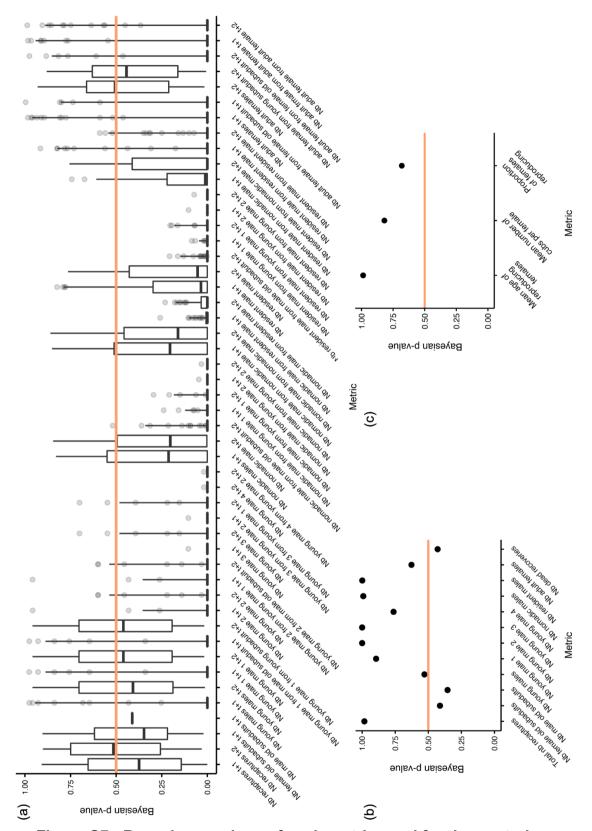




191 Figure S6 - Simulated and observed values of metrics calculated on capture histories and reproduction data for the posterior predictive checks. For

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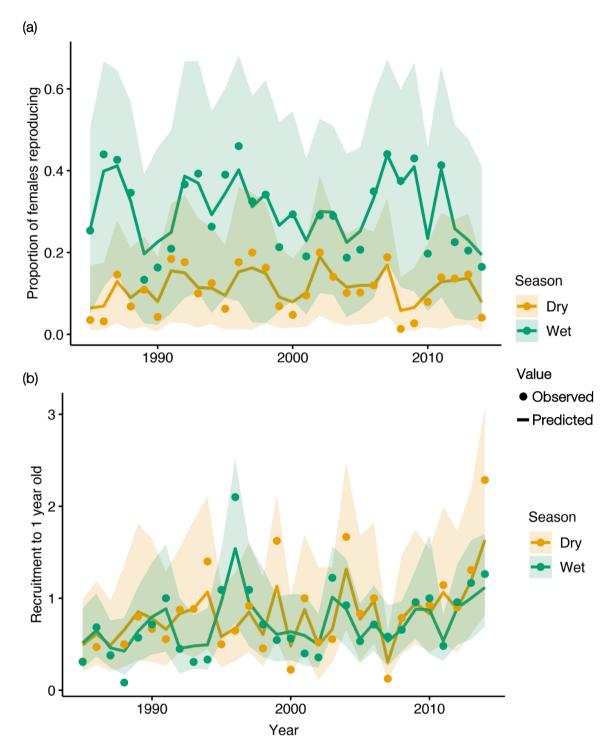
- 193 the capture histories and the reproduction dataset, we calculated a set of metrics on
- 194 the observed data (orange vertical line) and the associated 5000 simulated datasets
- 195 (corresponding to 10 datasets simulated for each of 500 sets of sampled
- 196 parameters; purple density plots).
- 197

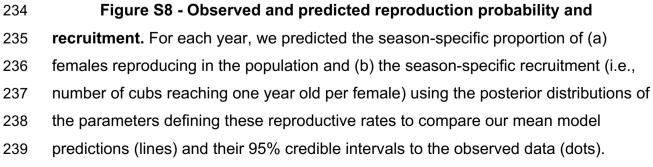


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Figure S7 - Bayesian p-values of each metric used for the posterior predictive checks. For each metric calculated on 5000 simulated capture histories 199 and reproduction datasets, we computed the Bayesian p-value (i.e., the proportion of 200

201	simulated values higher than the observed value). (a) For metrics associated with a
202	given timestep $t$ (i.e. $t+1$ and $t+2$ ), we calculated one p-value for each $t$ of the capture
203	history, obtaining 59 p-values for metrics calculated at <i>t</i> +1 and 58 for those
204	calculated at $t+2$ . (b) For metrics associated with the whole dataset, we only
205	calculated one p-value. The orange horizontal line corresponds to a p-value of 0.5,
206	indicating a perfect correspondence between the observed and simulated metric.
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## 240 References – Appendix S5

#### 241

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