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52 BBS's individual survey transects ("routes") allows exploration of finer spatial patterns and estimation of

53 the effects of covariates, such as habitat loss or annual weather, on both relative abundance and trend.

54 Here, we describe four related hierarchical Bayesian models that estimate trends for individual BBS

55 routes. All four models estimate route-level trends and relative abundances using a hierarchical structure 56 that shares information among routes, and three of the models share information in a spatially explicit 57 way. The spatial models use either an intrinsic Conditional Autoregressive (iCAR) structure or a distance-58 based Gaussian Process (GP) to estimate the spatial components. We fit all four models to data for 71 59 species and then, because of the intensive computations required, fit two of the models (one spatial and 60 one non-spatial) for an additional 216 species. In a leave-future-out cross-validation, the spatial models 61 outperformed the non-spatial models for 284 out of 287 species. The best approach to modeling the 62 spatial components depends on the species being modeled; the Gaussian Process had the highest 63 predictive accuracy for 69% of the species tested here and the iCAR was better for the remaining 31%. 64 We also present two examples of route-level covariate analyses focused on spatial and temporal variation 65 in habitat for Rufous Hummingbird (*Selasphorus rufus*) and Horned Grebe (*Podiceps auritus*). In both 66 examples, the inclusion of covariates improved our understanding of the patterns in the rate of population 67 change for both species. Route-level models for BBS data are useful for visualizing spatial patterns of 68 population change, generating hypotheses on the causes of change, comparing patterns of change among 69 regions and species, and testing hypotheses on causes of change with relevant covariates.

70 Introduction

71 The North American Breeding Bird Survey (BBS) is a major source of information on the changes in 72 North American bird populations at broad spatial scales. Since 1966, the BBS has provided trend 73 information at broad geographic scales (range-wide, national, and regional) across much of Canada and 74 the United States for up to 500 species of birds (Hudson et al. 2017, Sauer et al. 2017). BBS data are 75 collected annually by expert volunteers conducting 50, 3-minute point-counts along a roughly 40-km long 76 roadside route, and approximately 5000 routes are surveyed each year (Hudson et al. 2017). The field 77 methods are designed to estimate changes in relative abundance through time by controlling for the 78 effects of survey location, weather, time of day, and season, as well as variations among observers (Sauer 79 et al. 2003).While the BBS is an excellent source of information on trends, its road-side surveys may not 80 capture all species. Similarly, although the roadside locations are generally representative of the 81 surrounding landscape in most regions (Veech et al. 2017), in some regions it may not represent changes 82 in the landscape far from roads (Van Wilgenburg et al. 2015). It also does not include the information 83 needed to directly model variations in detectability, instead relying on the strictly controlled field methods 84 and statistical adjustments for the most likely sources of variation. These potential sources of bias in BBS 85 trends have been studied and reviewed (e.g., Sauer et al. 2017), and with some care in interpreting the 86 results, BBS trend estimates provide important conservation information (Rosenberg et al. 2017). The 87 BBS was designed to monitor changes in species' populations over time across broad regions such as the 88 intersection of states/provinces with Bird Conservation Regions (Sauer et al. 2003, Link et al. 2020, 89 Smith and Edwards 2021). BCRs are regions of North America, similar to ecoregions (CEC 1997) that 90 share similar ecological characteristics as well as similar bird communities (Bird Studies Canada and 91 North American Bird Conservation Initiative 2014). These regional-scale summaries are critical for 92 identifying and prioritizing species in peril (Government of Canada 2010, IUCN 2012, Rosenberg et al. 93 2017) and understanding broad-scale patterns of change in North American birds (North American Bird 94 Conservation Initiative Canada 2019, Rosenberg et al. 2019, North American Bird Conservation Initiative 95 2022).

96 The BBS dataset can also be analyzed at a finer spatial resolution to complement the regional estimates, 97 and to inform different ecological questions and conservation efforts. Fine-scale estimates of trends 98 should benefit from including the spatial relationships among individual survey locations (e.g., Smith et 99 al. 2024), and allow for visualizing spatial patterns in trends to better understand the local context of 100 range-wide trends and to generate hypotheses on the drivers of population trends. Compared to regional 101 estimates, fine-scale estimates of population trends may provide more useful information for local 102 conservation efforts, as covariates with local effects such as local land cover change, and agricultural 103 practices can be modeled (Thogmartin et al. 2004, Paton et al. 2019, Mirochnitchenko et al. 2021). Many 104 factors influence the relative abundance and trends in bird populations, and they act and interact to induce 105 spatial patterns across a range of spatial scales (Morrison et al. 2010). Factors such as habitat change 106 (Stanton et al. 2018, Betts et al. 2022), biotic factors like prey availability (Drever et al. 2018), or broad-107 scale patterns in abiotic factors like precipitation, temperature, and phenology (Renfrew et al. 2013, 108 Wilson et al. 2018) can induce spatial patterns in trends or relative abundance and can act across different 109 periods in the species' annual cycles (Morrison et al. 2010, Wilson et al. 2011). Likewise, conservation 110 actions occur at many scales, from the broad scales of international conventions to the fine scales of an 111 individual wetland (Prairie Habitat Joint Venture 2020).

112 Including both relative abundance and trend as parameters can improve our understanding of population 113 change, by separately modeling the pattern and covariates that affect the variation in relative abundance in 114 space (e.g., distribution, range dynamics, habitat availability) from those that affect changes in abundance 115 through time (e.g., habitat change, weather and climate). Earlier fine-scale models for the BBS data did 116 not include the rate of population change (trend) as a parameter in the model (Bled et al. 2013). However, 117 including both relative abundance and trends as separate parameters allows the model to include 118 covariates on each, such as a recent analysis of the effects of forest change on species' trends on BBS 119 routes (Betts et al. 2022). A spatially-explicit hierarchical regression can model both spatial patterns in 120 relative abundance and trend (Ver Hoef et al. 2018, Wright et al. 2021). Here we use the term

121 "hierarchical" model in a general sense to describe models with layered structures where parameters at 122 one level are drawn from distributions and the parameters of those distributions are modeled at higher 123 levels (Cressie et al. 2009, Gelman et al. 2013, Kruschke 2015). Separating these parameters in the model 124 allows for the inclusion of a broader range of covariates (Meehan et al. 2019) to better understand the 125 processes affecting relative abundance (e.g., mean habitat amount or distance to core of a species' range) 126 and trends (habitat change through time, or differences in climate change effects at Northern or Southern 127 range limits).

128 One goal of our work here is to compare two conceptually different approaches to modeling spatial 129 relationships because the spatial locations of BBS observations are not perfectly represented by either of 130 the most common approaches. Spatially explicit models treat sample locations as either discrete areas 131 with neighborhood relationships (Ver Hoef et al. 2018), or points within continuous space (Golding and 132 Purse 2016). It is not obvious whether an area-based or point-based approach better reflects reality for 133 BBS data (Pebesma and Bivand 2023), because the observations from a given BBS route are collected 134 along a transect that is approximately 40 km long. Intrinsic Conditional Autoregressive (iCAR) structures 135 are area-based and model space as a network of polygons with binary neighborhood relationships, e.g., 136 only polygons sharing a border are considered neighbours (Besag and Kooperberg 1995). This area-137 based approach has been used to model the relatively fine-scale population trends in Christmas Bird 138 Count data (Meehan et al. 2019) and the annual relative abundance of birds using BBS data (Bled et al. 139 2013). Gaussian Process (GP) models use a continuous measure of distance between points to estimate 140 the correlation of parameters (e.g., trends) between pairs of points and the rate of decrease in the 141 correlation with increasing distance (Golding and Purse 2016). Both approaches are necessary 142 simplifications of the true spatial processes underlying variation in relative abundance and trends among 143 BBS routes. The iCAR approach simplifies the spatial structure by assuming each route represents a 144 discrete area of space (i.e. a polygon surrounding the route; Figure 1), but the neighboring routes may be 145 separated by a wide range of distances depending on the spatial distribution and spatial density of those

146 routes. The GP approach simplifies spatial relationships by assuming each route represents a point in 147 space, but the measure of intervening distance among routes only applies to the distance between the start 148 points, not to the full transect.

149 Here we describe and compare four fine-scale BBS models that expand on the published broad-scale BBS 150 models in three ways: 1) they estimate bird population trends and relative abundance at a fine-scale 151 (individual BBS routes); 2) they allow for route-level covariates on the trends and relative abundances; 152 and 3) their output visualizes spatial patterns in both trend and relative abundance. Most of the models 153 share information on relative abundance and trend in a spatially explicit way, and we have included a 154 non-spatial model for comparison. We describe two spatial models that rely on an iCAR structure for the 155 spatial relationships: the first is the iCAR model; and the second is a version of the BYM model, named 156 for Besag, York, and Mollié (Besag et al. 1991), which is identical to the iCAR model but includes an 157 additional random effect to allow extra non-spatial variation in trends. The third spatial model is an 158 isotropic Gaussian Process (GP) model that models spatial relationships using the Euclidean distances 159 among routes. Finally, the fourth model is a non-spatial version that estimates route-level variation in 160 trends and relative abundances as a log-normally distributed random effect. We fit all four models to 71 161 species and fit one of the spatial models (iCAR) and the non-spatial model to an additional 216 species 162 (details below). We compare the predictive accuracy of models in a leave-future-out cross-validation to 163 assess the benefits of including spatial information and to compare the various approaches to modeling 164 space for the BBS data. Finally, we provide two examples of route-level covariate analyses, to 165 demonstrate the application of these models to conservation and research into understanding the drivers of 166 population change and how those drivers may vary in space and time.

168 Methods

169 Data

170 We limited most of our analyses to a 15-year period, which we considered short enough that the log-linear 171 slope that represents population trends in these models can be a meaningful summary of the population 172 change (Buckland et al. 2004, Thompson and La Sorte 2008). In effect, 15 years is likely long enough to 173 estimate a rate of change on each route, but also short enough to reduce the likelihood of complex non-174 linear population patterns. The only exception is the Horned Grebe covariate example, where we used a 175 43-year period because the covariate was designed to adjust for annual fluctuations and non-linear 176 patterns in regional moisture/drought cycles (details below). This 15-year period is somewhat arbitrary 177 and for many species or ecological questions, it may be very informative to fit these models (or 178 modifications of these models) to longer or shorter periods of time.

179 We used 71 species (Table S1) to compare the model predictions and predictive accuracy for all four 180 models and used the Baird's Sparrow (*Centronyx bairdii*) to demonstrate model fit and convergence. We 181 chose these 71 species because they have small ranges with relatively few BBS routes, which improves 182 computational efficiency, and yet are also commonly observed during surveys and so provide high-quality 183 data on any given route. We chose the Baird's Sparrow to demonstrate model fit and convergence, as it 184 has some interesting spatial variation in abundance and trends and a very restricted distribution confined 185 to the northern Great Plains region (Figure 1), which reduces model run-time. Species with large ranges 186 that appear on many routes will increase the computational power required to run the models, increasing 187 the model run-time. Specifically, from 2006 to 2021, these small-range species were observed on 125-400 188 BBS routes, with at least 600 total observations of the species and an average of at least four observations 189 per route. These thresholds on numbers of routes and observations are effectively arbitrary, but balanced 190 the need to have sufficient count-data to estimate parameters well and few enough routes that models 191 would fit relatively quickly. We only compared the fit and predictive accuracy of all four models for these

192 species with fewer than 400 routes, because fitting the GP model requires days or even weeks for species 193 with many routes.

194 To better understand the benefits of including space in a model for more species, we compared the non-195 spatial model and one of the spatial models for an additional 216 species that have larger ranges. For 196 these species, we only compared the predictions and predictive accuracy of the non-spatial model to the 197 iCAR model, to reduce our computations. These 216 species were observed on 400 or more BBS routes 198 during 2006-2021 (i.e., species with more routes than the small-range species). We fit these two models to 199 these additional species to assess the more general benefits of including spatial information for more 200 species and for species with populations spread across large ranges that may include many different 201 factors influencing trends and relative abundance (Doser et al. 2024).

202 Model structure

203 The four models are hierarchical log-link negative binomial regressions broadly similar to other models 204 commonly applied to BBS data (Sauer and Link 2011, Smith et al. 2014), but modeling trend and relative 205 abundance as route-specific, spatially varying coefficients (Barnett et al. 2021, Thorson et al. 2023, Doser 206 et al. 2024). In all four models, each route has a separate slope (trend) and intercept (relative abundance), 207 but there are no parameters to model yearly fluctuations or non-linear temporal patterns. Therefore, the 208 interpretation of "trend" in these models is limited to this log-linear slope parameter (i.e., a single mean 209 rate of change over the entire modeled time-series).

210 All of the models have the same basic structure (Figure 2), varying only in the way the intercept and slope

211 terms were estimated (Figure 3). In all models, we treated BBS counts as being drawn from a negative

212 binomial distribution (equation 1 and 2, Figure 2). We included the same observer effects commonly

213 included in BBS trend models (Smith et al. 2024), keeping the observer effects (equation 5, Figure 2), the

214 inverse dispersion parameter (equation 3, Figure 2) and the first-year observer effects (equation 4, Figure

- 215 2) in all models. We included the first-year BBS observer parameter, as first-year observers have distinct
- 216 variations in their counts of some species when compared to more experienced observers (Kendall 1996).

217 Route-level intercepts (alpha terms highlighted in lighter yellow, Figure 3) and route-level slope 218 parameters (beta terms highlighted in darker green, Figure 3) were estimated as hierarchical effects, 219 sharing information among routes. Specifically, both the intercepts and the slopes were estimated as an 220 additive combination of a species-mean and a random route-level term (equations 4 and 5, Figure 3). 221 Three of the models used spatial information to estimate the route-level variation in the intercepts and 222 slopes (i.e., effectively shrinking towards a local mean of neighboring routes), while the fourth non-223 spatial model estimated them as exchangeable random effects (i.e., shrinking towards a global mean of all 224 routes). To encourage convergence, we constrained many of the random effects in the model, including 225 the spatial route-level parameters, to sum to zero. These constraints often improved model sampling 226 efficiency, but because they are centered on a mean across all routes, they do not affect the interpretation 227 of the final route-level slopes or intercepts (Morris et al. 2019).

228 To estimate route-level relative abundance, while accounting for variation among observers, we modeled 229 separate intercepts for routes and observers. Using separate observer and route effects has not been 230 commonly included in hierarchical Bayesian models for the BBS (Sauer and Link 2011, Smith et al. 231 2014, Link et al. 2020, Edwards and Smith 2021), until recently (Betts et al., 2022, Smith et al., 2024). In 232 general, observers and routes are partly associated in the BBS dataset by design as an experimental 233 control for variation among observers (Kendall et al. 1996). However, observers and routes vary in the 234 number of surveys conducted, from 2006-2021 more than 69% of surveys were conducted on routes with 235 more than one observer during those 15 years, and 55% of surveys were conducted by observers who 236 have surveyed more than one route.

237 Finally, we also used an informative prior on the standard deviation of the observer effects (equation 6, 238 Figure 2), and we ensured that all parameters had converged when fitting the models (details below). We 239 used a half-normal prior on the standard deviation among observers, scaled so that variation among 240 observers is unlikely to result in a six-fold increase, or reduction, in a given species count (equation 6, 241 Figure 2), and that variation among observers is less than variation among routes. We suggest this prior is 242 reasonable given that BBS observers are highly skilled and familiar with the local bird community (Link 243 and Sauer 1997).

244 Spatial structures

245 We fit models with two different approaches to account for spatially explicit relationships among routes: 246 1) an intrinsic Conditional Autoregressive (iCAR) structure that treats spatial relationships as a series of 247 discrete neighbors, producing a sparse matrix of adjacencies between pairs of routes; and 2) an isotropic 248 Gaussian process (GP) model that treats space as the continuous distance between routes, creating a 249 matrix of Euclidean distances between the start locations of each BBS route. To illustrate one difference 250 between the approaches, the GP may consider the relative abundance or trends of two distant routes as 251 effectively independent if the distance is large enough. In contrast, the iCAR structure considers any 252 routes whose polygons share a border as having a very close connection, regardless of polygon size or 253 distance. In some cases, treating two relatively distant routes as close neighbors may be useful if their 254 relative proximity could inform the parameter estimates, but may also introduce error into the estimate of 255 spatial variance (Pebesma and Bivand 2023).

256 We used a Voronoi tessellation to generate the discrete neighborhood relationships required to support the 257 iCAR model (Ver Hoef et al. 2018, Pebesma and Bivand 2023). iCAR models are often applied to 258 contiguous area-based stratifications, such as regular grids, census regions, or political jurisdictions, 259 which have natural neighborhood relationships defined by their adjacencies (Ver Hoef et al. 2018, 260 Meehan et al. 2019). To generate contiguous discrete spatial units without imposing a regular grid 261 structure, we used a Voronoi tessellation to create contiguous polygons, centered on the start point of each 262 BBS route (Pebesma 2018). We further limited the adjacency matrix to the approximate boundaries of the 263 species' range by clipping the tessellated surface using the BBS strata where the species occurs (Sauer 264 and Link 2011) and a concave polygon surrounding start locations of all routes with data for that species 265 (Gombin 2023). This clipping ensured that adjacency relationships did not extend beyond the borders of

266 the species' range and allowed the adjacency matrix to respect large-scale, complex range boundaries 267 (e.g., gaps in forest bird ranges created by the great plains).

268 We adapted functions and code in the Stan probabilistic programming language from the "rethinking" R-

269 package for inclusion in our GP model (McElreath 2023). Like the iCAR approach, we used independent

270 GPs to model the covariance of the intercept parameters and the slope parameters. We estimated the full

271 matrix for between-route distances using functions in the "sf" package for R (Pebesma 2018).

272 Intrinsic Conditional Autoregressive model - iCAR

273 We estimated the route-level intercepts and slopes using an iCAR structure, where the parameter for 274 route-r is drawn from a normal distribution, centered on the mean of that parameter's values in all 275 neighboring routes, with an estimated standard deviation that is proportional to the inverse of the number 276 of neighbors for that route (Morris et al. 2019). Specifically, the route-level variation in the intercept term 277 a random route-level term drawn from a normal distribution centered on the mean of the intercepts for all 278 neighboring routes (equation 6, Figure 3). The route-level variation in the slope was estimated similarly 279 as a random draw from a normal distribution centered on the mean of the slopes for all neighbouring 280 routes (equation 7, Figure 3).

281 Besag York Mollié iCAR model - BYM

282 We also used an implementation of the Besag, York, Mollié (BYM) spatial iCAR model (Besag et al. 283 1991) to estimate route-level slopes. The route intercepts were estimated in the same way as for the iCAR 284 model (equation 6, Figure 3). The route-level variation in slopes used the same structure as for the iCAR 285 model (equations 8 and 9, Figure 3), but we added a non-spatial component, estimated as a random effect 286 drawn from a normal distribution with an estimated standard deviation (equation 10, Figure 3).The 287 additional random effect in the BYM model allows the route-level trend estimates to vary more among 288 neighboring routes, if supported by the data (Besag et al. 1991).

290 In the Gaussian Process (GP) model, the route-level variation in slope and intercept random terms were estimated as

291 multivariate normal distributions (equations 11 and 12, Figure 3), with covariance matrices estimated using a

292 squared exponential kernel function (Gelman et al. 2013, pg 501). The covariance terms for the intercept and slope

- 293 parameters were separately estimated and are each an exponentially decreasing function of the distance between the
- 294 routes (equations 13 and 14, Figure 3).

295 Non-spatial model

296 To assess the benefits of the spatially-explicit models, we compared the predictions and predictive

297 accuracy of the spatial models to an otherwise identical model that lacked spatial information. This non-

298 spatial model had all the same parameters as the spatial models, except that the route-level variation in the

299 intercepts and slopes were estimated as random effects (equations 15 and 16, Figure 3).

300 Convergence

301 We fit all models using 1000-2000 warmup iterations and an equal number of sampling iterations for each 302 of the four independent chains (or three independent chains for each iteration of cross-validation). We 303 assessed convergence by monitoring for divergent transitions and estimating split-Rhat values and bulk 304 effective sample sizes for all parameters. We considered convergence to have failed if any Rhat was > 305 1.03 or if any parameter's effective sample size is < 100 (although the vast majority of parameters had 306 effective sample sizes > 1000 and Rhat < 1.01). For a few GP models that failed to converge, we re-fit the 307 models with the alternative priors described in the supplemental methods.

308 Model assessment

309 To assess the benefits of adding spatial information into the model, we compared the 1-year-ahead, leave-

- 310 future-out (LFO) predictive success of the four models for the 71 species with relatively small ranges
- 311 (Roberts et al. 2017, Bürkner et al. 2020). In this application of LFO, we fit the model to the first eight
- 312 years of data (2006-2013; the minimum length of time we considered sufficient for prediction), and used

313 the parameter estimates from this model to predict the counts in the following year (2014). Then we 314 iterated this approach making predictions for the remaining years (2015-2019, and 2021), predicting the 315 held-out data in year using data for all years prior to fit the model. We could not assess predictive 316 accuracy for the year 2020 because the BBS survey season was canceled due to the public health travel 317 restrictions of spring 2020. We also compared the iCAR spatial model with the non-spatial version of the 318 model using a LFO assessment for an additional 216 species (Table 1). We used the LFO approach to 319 directly test the accuracy of predictions for the next year's observations.

320 The cross-validation process generated predictions for every count in the dataset after 2013 and an 321 estimate of the log pointwise predictive density (lppd) of the observed count, given the model and the data 322 in all previous years (Gelman et al. 2014). The lppd is a metric of predictive accuracy that measures how 323 likely it would be to observe the held-out data point (i.e., the observed count in the next year) given the 324 parameter estimates and the model. More specifically, it is the log of the posterior probability (or 325 probability density) of each held-out data point (pointwise), given the model and parameter estimates. 326 Values of lppd are negative (log of probability values, which are < 1.0), and values closer to 0 indicate 327 predictions that are similar to the observed data. For interpretation and visualization, we calculated 328 pairwise differences in lppd between pairs of models for each count and transformed summaries of these 329 lppd differences across all counts into approximate z-scores (mean divided by the standard error of the 330 point-wise differences in lppd). These z-scores summarise the support in the data for each model, 331 accounting for the variation across all observations and providing a consistent scale to summarize pair-332 wise model comparisons across datasets with different numbers of observations (Link and Sauer 2016). 333 They are an approximation of the test statistic in a paired t-test; e.g., absolute values greater than 334 approximately 2 could be interpreted as a "significant difference" in predictive success, although we have 335 avoided emphasizing arbitrary thresholds.

336 Route-level covariate examples

337 Modeling covariates of fine-scale trends and relative abundances is a major benefit of modeling BBS data 338 at the route level. Including covariates, we can investigate conservation and management concerns such 339 as estimating the effects of local habitat change on population trends, or the effects of moisture and 340 climate on local abundance. Further, a fine-scale allows for the use of finer-scale, more localized 341 covariates. To demonstrate this, we present two examples, each including route-level predictors to inform 342 estimates of relative abundance and trend. The first example uses data on habitat suitability from an 343 independent study (Jefferys et al. 2024) on the Rufous Hummingbird (*Selasphorus rufus*) and models the 344 effect of habitat suitability on relative abundance and change in habitat suitability on trends in BBS data 345 (see Jefferys et al. 2024 and supplemental methods). The second example looks at the effects of annual 346 variation in available habitat—the number of ponds surrounding a BBS route each year in the Prairie 347 Pothole Region (PPR)—on the expected counts of a water bird, the Horned Grebe (*Podiceps auratus*).

348 Rufous Hummingbird covariate example

349 This example model estimates the effect of the amount of suitable habitat around a BBS route on the 350 mean number of birds observed, and the effect of the change in suitable habitat on the change in the 351 number of birds observed through time. This example application is an elaboration of the iCAR route-352 level trend model, where the route-level intercepts and slopes are additive combinations of two 353 components: 1) one that is a function of a route-level predictor, and 2) one that is a residual component, 354 estimated as a spatially varying component using the iCAR structure (Ver Hoef et al. 2018). As with our 355 previous models, this model used data from the BBS to estimate relative abundance and trend. The route-356 level predictors are derived from an independent study on Rufous Hummingbirds (Jefferys et al. 2024). In 357 that study, habitat suitability was estimated with a species distribution model using an independent dataset 358 of Rufous Hummingbird observations and data on weather, climate and landcover and changes in 359 suitability were driven by the loss of early successional forest and warming temperatures in the 360 northeastern regions of the breeding range (Jefferys et al. 2024). In our model, we used the mean habitat

361 suitability from that study across a 15-year period (2006-2021) in a 200m buffer surrounding each BBS 362 route as a predictor on the intercept (i.e., mean habitat suitability as a predictor on the mean relative 363 abundance on a given route). We used the rate of change in habitat suitability over the same 15-year 364 period within the same buffer as a predictor on the slope (i.e., change in habitat suitability as a predictor 365 on the trend).

366 We estimated the route-level variation in intercepts and slopes by extending equations 4 and 5 (Figure 3), 367 to include a component that was a function of the mean habitat suitability for the intercept and the rate of 368 change in habitat suitability for the slope (equations 17 and 18, Figure 4). The intercepts and slopes for 369 each route were an additive combination of a mean species-level intercept or slope spatially varying 370 residual component (equations 6 and 7, Figure 4), and a component that was a function of the mean 371 habitat suitability on the route (equations 19 and 20, Figure 4) or rate of change in habitat suitability on 372 the slope (equations 21 and 22, Figure 4).

373 This partitioning of the intercept and slope parameters allows the model to generate two alternative 374 estimates of the mean relative abundance and trend on each route. The full trend (equation 18, Figure 4) 375 represents the estimated trend on a given route, including the effects of habitat change. The residual trend 376 (i.e., removing the final term from equation 18, Figure 4) represents an alternate trend if habitat suitability 377 stayed constant on a given route. A similar partitioning of the residual and full estimates of the intercepts 378 is possible, although we did not explore that here.

379 Horned Grebe covariate example

380 This example application was an elaboration of the iCAR route-level trend model, where trends and 381 relative abundances are estimated while accounting for the annual variation in climatically dependent 382 habitat. The route-level predictors are derived from a study of the effects of moisture/drought patterns on 383 Horned Grebe (more detail in the supplemental methods), a waterbird species that breeds in small to 384 moderately sized shallow, freshwater ponds (Stedman 2020). To represent annual variation in available

385 habitat for the Horned Grebe in the Canadian Prairie Pothole Region (PPR), we used a dataset collected 386 collaboratively by the U.S. Fish and Wildlife Service (USFWS) and the Canadian Wildlife Service 387 (CWS) across the entire PPR. From this dataset, we used only the Canadian data on the number of ponds 388 (natural or artificial ponds that are flooded seasonally, semi-permanently, and permanently) during the 389 Waterfowl Breeding Population and Habitat Survey (Smith 1995). Annual fluctuations in moisture affect 390 the number of wetlands available, which in turn has a strong influence on waterbird populations that 391 depend on wetlands (Sorenson et al. 1998, Johnson et al. 2005, Roy 2015, Steen et al. 2016). The model 392 was based on the iCAR model and added an additional iCAR component to create a varying-coefficient 393 model on the effects of available habitat on the expected counts during a given survey on a given route. 394 We also fit the same species data to a simpler iCAR model with no covariates to compare the difference 395 in estimated trends with and without accounting for the annual variations in available habitat.

396 Results

397 In general, there are clear spatial patterns in the estimated trends and relative abundances from the spatial 398 models, with similar patterns among the three types of spatial models. Those patterns are obscured or 399 completely lacking from the non-spatial version of the model (e.g., the results for Baird's Sparrow in 400 Figures 5 and 6). The GP model tended to smooth the spatial pattern in trends more than the iCAR model, 401 which in turn smoothed more than the BYM model (Figure 5). The spatial smoothing in relative 402 abundance was stronger in both the iCAR and BYM models than the GP model for Baird's Sparrow 403 (Figure 5). The covariance in relative abundance of Baird's Sparrow among routes was effectively 0 at 404 distances of only 100 km, whereas the covariance in trend was relatively strong even at distances > 1000 405 km (Figure S1). Predictions of route-level trends had smaller standard errors when including spatial 406 information, and trend precision generally increased with the degree of spatial smoothing (Figures 6, S2 407 and S3). For Baird's Sparrow, all three spatial models had better predictive accuracy than the non-spatial 408 model, with z-scores of pairwise differences between one of the spatial models and the non-spatial model 409 ranging from 2.7 – 3.3 (Figure S4). The iCAR model had better predictive accuracy than the BYM model

410 (z-score of the difference = 3.8; Figure 7), and there was little difference in predictive accuracy between 411 the iCAR and GP models (z-score difference = -0.51; Figure 7).

412 The leave future out (LFO) cross-validation shows that the iCAR and GP models out-perform the non-413 spatial model (i.e. more accurately predicted the next year's data) for almost all the 71 small-range 414 species (Figure 7 and Figure S4). Out of the spatial models, the GP model had the highest predictive 415 accuracy for the greatest number of species, followed by the iCAR model and the BYM model had the 416 lowest predictive accuracy. The BYM model was the only spatial model that had clearly lower predictive 417 accuracy than the non-spatial model for any species (i.e., four species for which the z-score difference is 418 < -2, Figure 7 and Figure S4). The iCAR model and the GP model had comparable predictive accuracy 419 for many species (most values between -2 and +2 in the iCAR-GP comparison of Figure 7); 69% (49 of 420 71 species) of the species were better predicted by the GP model (negative values Figure 7) and the 421 remaining species were better predicted by the iCAR model (positive values in Figure 7). When including 422 the additional 216 species for which fitting the GP model was prohibitively time-consuming (days or even 423 weeks are required for convergence for a given species), the iCAR spatial model had higher predictive 424 accuracy than the non-spatial model for 283 of 287 species, and predictive accuracy was very similar for 425 the remaining four (Figure 8).

426 The iCAR model generated trend prediction maps with clear spatial patterns that likely relate to spatially 427 dependent variation in processes affecting populations (Figure 9). These patterns are not evident in 428 predictions from an identical model without spatial information (Figure 9). The spatial patterns in route-429 level trends vary widely among these species and among the others we tested (Figures S2 and S3),

430 suggesting varied drivers of population change across the continent and among species.

431 In general, the iCAR and GP models were comparable in predictive accuracy for the 71 small-range

432 species we analyzed (Figure 7). In addition, the spatial patterns in predicted trends were very similar

433 between these two models, even for species where the predictive accuracy differed between the models

434 (Figure 10). For example, the GP model had higher predictive accuracy than the iCAR model (z-score

435 difference = -4.3, Figure S4) for Canyon Towhee (*Melozone fusca*), but the opposite was true for Western 436 Bluebird (*Sialia mexicana*; z-score difference = 2.3, Figure S4). Regardless, the spatial pattern in 437 predicted trends between the two models is quite similar for both species (Figure 10). For both species, 438 and in general, the GP model trend estimates had narrower credible intervals (higher estimated precision) 439 than the iCAR model (Figure S5 and S6). Precision of the iCAR trend estimates also showed a clear 440 relationship to the number of neighbors for any given route, in that routes with few neighbors (on the 441 edges of the species' range) were much less precise than estimates in the core of the species' range 442 (Figure S6).

443 Including habitat suitability in the Rufous Hummingbird population model affected estimates of route-444 level relative abundance and improved estimates of the spatial pattern in trends (Figure 11). However, 445 much of the overall decline was not related to covariates describing route-level habitat change, as the 446 negative population trends across the species' range remained after removing the effects of local habitat 447 change covariates (right panel, Figure 11). The effect of habitat suitability on mean relative abundance 448 was strong and positive (ρ_{α} = 3 [95% CI 2.2:3.8]), such that routes with higher overall habitat suitability 449 had higher mean counts. From 2006-2021, the Rufous Hummingbird's overall population declined 450 steeply, decreasing by approximately -43% (95% CI -52:-33). There was a positive effect of change in 451 habitat suitability on trends, such that routes with habitat loss had more negative population trends ρ_β = 452 0.025 (95% CI 0.003:0.047). Trends were negative across the species' range, but most negative in the 453 coastal regions where the habitat has changed the most and where the species is also most abundant (left 454 panel, Figure 11, and Figure S7). The change in habitat suitability affected the spatial patterns in trend 455 (Figure 11), with the greater loss of habitat in the coastal regions (Figure S7) accounting for most of the 456 increased rates of decline in the core of the species' range. The residual trend component alone does not 457 show the same coastal-decline pattern (right panel, Figure 11).

458 Annual variation in the number of ponds around BBS routes affected the overall rate of population change 459 in Horned Grebes and showed a spatial relationship (Figure 12). In a model including the annual pond

- 460 variation, the Horned Grebe population declined overall at a rate of -1.9 %/year from 1975-2017. After
- 461 removing the effect of annual pond variation, the long-term rate of decline was -2.2 %/year. The effect of
- 462 annual fluctuations in the number of ponds was positive across the region: the mean value of $\rho' = 0.42$
- 463 (95% CI 0.29:0.55), but there was also a spatial gradient in intensity. The effect of the number of ponds
- 464 per year was strongest in the northwest part of the Prairies (Figure 12).

466 Discussion

467 Spatially explicit, route-level models are useful for visualizing fine spatial patterns at scales more relevant 468 to local conservation, understanding the drivers of population change, and estimating the effects of 469 covariates on relative abundance and trends (e.g., Betts et al. 2022). At this fine spatial scale, 470 incorporating spatial information improves the models' predictions of future data. This improvement is 471 particularly clear for both the iCAR and the GP models, where the spatial models had higher accuracy for 472 out-of-sample predictions than the non-spatial model for almost every species we compared. Fine spatial 473 patterns in trend estimates across a species' range are useful for generating hypotheses on the ecological 474 drivers of population change. Route-level models also allow for the incorporation of local habitat 475 covariates on relative abundance and trend at fine scales, which is important as some covariates affect 476 bird populations at scales much smaller than the strata often used for broad-scale analyses, such as Bird 477 Conservation Regions (BCRs) or states/provinces/territories (Thogmartin et al. 2004, Paton et al. 2019, 478 Monroe et al. 2022). Route-level patterns are also useful in guiding conservation and/or further 479 monitoring efforts, such as identifying small areas for conservation purposes or diverging population 480 trends within management areas (i.e., strata or BCR).

481 These route-level, spatial models generate smoothed patterns of variation in population trends across a 482 species' range, which will greatly facilitate hypothesis generation and direct investigation to better 483 understand the drivers of population change similar to (Fink et al. 2023b). For example, the spatial 484 models show relatively smooth patterns in Baird's Sparrow trends across the species' range (Figure 4), 485 which are not evident in the simpler, non-spatial model. In the spatial models, Baird's Sparrow has 486 increased in the west and decreased in the eastern portion of its range. This longitudinal pattern may 487 suggest hypotheses related to spatial variation in factors such as climate, or habitat amount, which could 488 then be directly tested by incorporating covariates representing these factors into a subsequent model. 489 Similarly, the complex spatial patterns in the trends of Hairy Woodpecker (*Dryobates villosus*, Figure 8) 490 show some latitudinal variation in trends in the west that is not as clear in the east, suggesting that there

491 may be distinct processes related to latitude driving trends in these two regions. Comparisons of these 492 patterns among species may be particularly informative. For example, the similar southeast to northwest 493 gradients in trends for Canyon Towhee and Western Bluebird may suggest some similarity in the 494 underlying drivers of population change (Figure 9). These observations illustrate the types of hypothesis-495 generating that these fine-scale, spatially explicit models can help generate.

496 All three of the spatial models (iCAR, GP, and BYM) generated broadly similar spatial patterns in route-497 level trends for the subset of species we compared (Figure 5 and Figure S2). For the species in this study, 498 there is little support for the extra variation in route-level trends in the BYM model, given it had lower 499 predictive accuracy than the simpler iCAR model in all cases. The iCAR structure outperformed the GP 500 models for 31% of the species and is more computationally efficient. Overall, the GP model outperformed 501 the iCAR model for most (69%) of the species we compared. The GP model also produces smoother 502 spatial patterns in population trends than the other spatial models and for some, the difference is striking 503 (e.g. Black-throated Gray Warbler *Setophaga nigrescens*, California Quail *Callipepla californica,* and the 504 Golden-winged Warbler *Vermivora chrysoptera* in Figure S3). For the first two species, the GP 505 outperformed the iCAR for accuracy, while for the third species, the iCAR was better (Figure S4). 506 Though the GP model had better predictive accuracy for most species, the best spatial structure to use will 507 depend on the species and the goals of a given study. Until GP models become more efficient to 508 implement (Hoffmann and Onnela 2023), the iCAR structure may be preferable for larger datasets (e.g., 509 broad-ranging species and or longer time-series). The iCAR structure may also provide more direct 510 control to model discontinuities in the spatial relationships, such as complex range boundaries (Ver Hoef 511 et al. 2018, Pebesma and Bivand 2023), since there are many ways to define neighborhood relationships 512 (Freni-Sterrantino et al. 2018). A species with limited dispersal may be particularly sensitive to the 513 Euclidean distance between points and therefore better modeled with the GP, but the simplification of 514 space using the iCAR structure may be sufficient for most wide-ranging migratory birds. For example, for 515 some species, there are routes that are separated from most other routes by relatively large distances.

516 These "isolated" routes are treated very differently by the iCAR and GP models: they are considered close 517 neighbors in the iCAR model regardless of the distance between them, whereas in the GP model, the large 518 distance between routes reduces their correlation with their nearest neighbors. Interestingly, when we 519 compared the predictive accuracy between the GP and iCAR models for routes where the nearest 520 neighboring route where the species was detected > 200km away, the iCAR tended to outperform the GP 521 (Figure S8). Therefore, a more accurate representation of the long distances separating these isolated 522 routes in the GP model does not necessarily result in more accurate predictions, and when combined with 523 the GP's computational load, it may be more effective to treat space as a series of relative spatial 524 relationships using the iCAR structure.

525 These route-level BBS models provide many opportunities for further comparisons, applications, and 526 elaborations. Fine-scale estimates could be summarized across species and within regions, such as 527 summaries of the spatial patterns in grassland bird trends or summaries for a given species within BCRs 528 or states/provinces/territories and compared to estimates from models fit at those broader spatial scales. 529 The spatial patterns in trend estimates also allow for comparison of BBS data to other fine-grained maps 530 of species trend and relative abundance, such as eBird (Sullivan et al. 2014, Fink et al. 2023a) or the 531 Integrated Monitoring in Bird Conservation Regions (IMBCR) program (Pavlacky et al. 2017). 532 Comparison of trend estimates between the two programs for the same species and periods of time could 533 provide useful validation of and or help understand differences between the two sources of information. 534 Similarly, there are many possible avenues to integrate information across programs for a given period 535 (e.g., recent trends) or through time (e.g., long-term information from the BBS with more recent 536 information from eBird and/or IMBCR). Through data integration, we can overcome some of the 537 limitations of the BBS, such as the lack of detectability data (Edwards et al. 2023a) , and road-side 538 survey, while retaining the program's benefits of a long time-series with a structured spatial design and 539 consistent sampling through time.

540 Separating the route-level intercepts from the observer-level intercepts allows us to better model patterns 541 in relative abundance. It should also allow for improved modeling of the variation among observers. 542 Although many previous BBS analyses have combined observer and route effects (Link et al. 2020, Smith 543 and Edwards 2020), doing so contributes some of the variation in relative abundance among routes to 544 observer variation, which is effectively sampling noise. The model will struggle to separately estimate 545 intercepts for observers and routes in situations where there are few data to inform the estimates (e.g., 546 cases where a route has only been surveyed by one observer). However, we suggest that if a model has 547 sufficient data to estimate these parameters separately, however weakly, it is preferable to a model that 548 does not separate the variation in relative abundance between routes from the sampling noise of observer 549 variation. This separation of the observer from route effects is improved by the hierarchical structure of 550 the models, inclusion of spatial information, weakly informative priors, and the improved efficiency of 551 HMC algorithms over the earlier Gibbs sampling algorithms. Although we were motivated by our desire 552 to directly model route-level relative abundance, this approach is equally applicable to other BBS 553 analyses (Smith et al. 2023), at any scale, and is included in the models in the R-package bbsBayes2 554 (Edwards et al. 2023b).

555 In both covariate examples, incorporating spatial covariates into the trend analyses tested hypotheses 556 related to the drivers of population change and helped identify specific areas for further research and 557 conservation action. For the Rufous Hummingbird, the model shows higher mean relative abundance on 558 routes with higher habitat suitability and positive effects of the change in habitat suitability on the 559 species' trend (more negative trends on routes where habitat has decreased). These example findings 560 coincide with a recent study which found that the survival rate of rufous hummingbirds was negatively 561 affected by high human population density (English et al. 2024), where there is likely less habitat. 562 Interestingly, it also shows that during this period, the variation among routes in habitat change does not 563 account for all of the decline in the species' population (Figure 11, and Figure S7), suggesting that factors 564 other than local habitat or factors acting outside of the breeding range may be driving the overall decline.

565 However, covariates other than habitat suitability could represent local habitat better for the Rufous 566 Hummingbird and could result in a different relationship between local habitat and relative abundance. 567 For the Horned Grebe, the effect of annual fluctuations in available wetland habitat (the number of ponds) 568 is positive overall and varies in magnitude across the species' range. The effect is strongest in the western 569 prairies where the effects of drought are often strongest (Johnson et al. 2005, Millett et al. 2009, Roy 570 2015). These results highlight the importance of continued investment in wetland conservation programs 571 for waterbird populations breeding in the Prairie Potholes Region, and the vulnerability of these species to 572 climate change since their breeding habitat is highly sensitive to climatic conditions.

573 The structure of the BBS, designed for monitoring temporal changes in bird populations, allows for the 574 efficient estimation of fine-scale patterns in trends and the effects of local drivers of those trends, 575 provided the survey design and the model sufficiently account for potential changes in detectability. 576 Unmodeled changes in detectability of birds through time could explain some of the spatial patterns in 577 trends from these models, if the changes in detectability were coincident across many BBS routes in a 578 particular region. For example, changes in vegetation that affect detectability, such as forest loss adjacent 579 to the roads where surveys occur, could bias estimates of trends from BBS observations or bias estimates 580 of the effects of that changing vegetation on bird populations. The BBS field methods control for many 581 factors that are known to affect detectability, including weather, season, time of day, and among observer 582 variation. Other potential sources of bias in BBS trends include changes in phenology, changes in traffic 583 during surveys, among observer variation, and within observer variation, although so far each of these 584 when studied have be shown to have minor effects on trend estimates (Kendall et al. 1996, Griffith et al. 585 2010, English et al. 2021), or can be statistically adjusted in the models (Sauer et al. 1994). There is 586 ongoing work to further explore the potential bias in trends due to observer aging (Farmer et al. 2014, 587 U.S. Geological Survey and Canadian Wildlife Service 2020). The models here could also be modified to 588 integrate BBS observations with additional data that could support adjustments for possible changes in

589 detectability (e.g., (Edwards et al. 2023a)), or additional data that could directly estimate changes in 590 detectability through time (Pavlacky et al. 2017, Zhao et al. n.d.).

591 Fine-scale models can also be used to inform different scales of decisions and communities. Decisions on 592 land use for industries such as agriculture, forestry, and housing are often made at fine scales (Sodhi et al. 593 2011, Malek et al. 2019). Likewise, habitat protection and restoration by community organizations, 594 municipal governments, and non-governmental organizations occur at fine scales (Sheppard 2005, 595 Aronson et al. 2017). For example, the Horned Grebe covariate analysis confirms the vulnerability of 596 waterbird species in the northwestern Prairie Potholes Region and supports a current initiative to protect 597 critical shallow wetlands in the region (Prairie Habitat Joint Venture 2020). Community support is 598 important for the success of conservation initiatives (Berkes 2004, Bennett and Dearden 2014), and so 599 providing estimates at scales relevant to communities may increase community support for conservation 600 and encourage a feeling of stewardship. Further, routes are a relevant scale for the volunteer observers 601 dedicated to the BBS, with the average BBS volunteer participating for 12 years. Producing estimates at a 602 route-level allows volunteers' to see the direct results of their efforts over the years, a large motivator for 603 many citizen science volunteers (Phillips et al. 2019).

604 We hope that the models and examples here will facilitate greater use of the BBS data, providing new 605 ways to explore the spatiotemporal patterns in relative abundance and trends, and new tools with which to 606 better understand the drivers of those patterns. The long-term information from the BBS provides a 607 priceless benchmark against which to calibrate an otherwise shifting ecological baseline. In addition to its 608 monitoring role, the structured design of the BBS also provides excellent data to study the drivers and 609 correlates of population change using tractable and interpretable models such as these.

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826 Figure 1. North American Breeding Bird Survey (BBS) route start locations (points in the lower left and 827 lower right images) for routes on which Baird's Sparrow was observed (2006-2021), demonstrating the 828 process used to identify the discrete neighbor relationships for the iCAR and BYM spatial models. The 829 top centre panel shows the full set of standard BBS strata within Canada and the United States. These 830 strata represent the spatial intersection of the countries' states, provinces, and territories (darker grey 831 lines) with the North American Bird Conservation Regions (BCRs lighter grey lines; ecological zones 832 that share similar ecological and climatic features as well as similar bird communities). The dark inset 833 box shows the region highlighted in the lower two panels. The left bottom panel shows the Voronoi 834 tessellated surface used to assign the intervening space to the nearest BBS route start location, the outer 835 edge of this surface is defined by an intersection of a concave polygon surrounding the points and the 836 standard BBS strata where the species occurs. The lower right panel shows routes considered neighbors 837 using lines linking points that share an edge separating their associated Voronoi polygons.

$$
C_{r,j,t} = Negative Binomial(\lambda_{r,j,t}, \phi)
$$
\n(1)
\nObserved counts
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$
\n(2)
\nRoute-level
\nintercept
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$
\n(3)
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$
\n(4)
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$
\n(5)
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$
\n(6)
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$
\n(7)
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$
\n(8)
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$
\n(9)
\n
$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta I[j,t] + \omega_j
$$

840 Figure 2. The base model showing the components that are common to all four models. The observed

841 counts (equation 1) for a given species on route-r, by observer-j, in year-t, are realizations of a negative

842 binomial distribution, with mean expected count and inverse dispersion parameter. The log of the mean of

843 the negative binomial distribution was modeled as an additive combination of route-level intercepts, 844 observer-effects, a first-year observer-effect, and route-level slope parameters for the continuous effect of

845 year (*t*) centered on the mid-year (*tm*) of the time-series (equation 2). The observer-effect (random

846 intercept for each observer, equation 3) is a zero-mean normal distribution with an estimated standard

847 deviation. Equation numbers are consistent across Figures 2, 3, and 4.

850 Figure 3. The four spatial models and the components that vary among the models: their treatment of the 851 route-level variation in the intercepts (relative abundance) highlighted in light yellow and route-level 852 variation in slope (trend) highlighted in darker green. All four models use the same base model (equation 853 2 here and in Figure 2), and all estimate the intercepts independently of the slopes. For each of the 854 models, the intercepts (equation 4) and slopes (equation 5) are additive combinations of a mean and the 855 component that models the route-level variation. In the iCAR model (intrinsic Conditional 856 Autoregressive) and BYM model (Besag York Mollie), the route-level variation from the mean intercept 857 (equation 6) is drawn from a normal distribution centered on the means of the *Nr* neighboring routes. For 858 the iCAR, the route-level variation in slope on each route (equation 7) was estimated in the same way as 859 the intercepts (a normal distribution centered on the means of the *Nr* neighboring routes). For the BYM, 860 the route-level variation in slope like the iCAR model (equation 8) but with an additional non-spatial 861 component (equations 9 and 10) as a random effect drawn from a normal distribution. For the GP model, 862 the route-level variation in intercepts and trends (equations 11 and 12) are estimated as zero-mean, 863 multivariate normal distributions (MVN), with covariance matrices estimated using a squared exponential 864 kernel function. The covariance of the parameters among routes is a function of the distance between 865 them modeled by two parameters that control the magnitude of the covariance when distance is zero and 866 the effect of distance (the rate at which covariance decreases with distance, equations 13 and 14). The 867 non-spatial model estimates the route-level variation in intercepts and slopes as independent random 868 effects (equations 15 and 16). Equation numbers are consistent across Figures 2, 3, and 4.

871 Figure 4. Models used in the two covariate examples. The Rufous Hummingbird example is a

872 modification of the iCAR model where habitat suitability is used as a covariate on route-level slopes and

873 intercepts. Route-level intercepts (equation 17) are the sum of a mean intercept, a non-spatial residual

874 component (equation 15), and a component that is due to the effect of mean habitat suitability (averaged

875 across all years) on each route (equation 19). Route-level slopes (equation 18) are the sum of a mean

876 slope, a spatially varying residual component (equation 7), and a component that is due to the effect of the

877 change in habitat suitability over time on each route (equation 21). The route-specific parameters that 878 estimate the effect of habitat suitability and change in habitat suitability were estimated as normally

879 distributed effects centered on a mean hyperparameter that represents the average effect of the covariate

880 on either the intercept (equation 20) or the slope (equation 22). The Horned Grebe example is a

881 modification of the iCAR model (equation 23) with a spatially varying coefficient (equations 24 and 25)

882 on the effect of the number of ponds surrounding each BBS route in each year on the expected count. The

883 remainder of this model (everything to the left of the pond-effect) is identical to the iCAR model

884 (equations 2, 4, 5, 6, and 7 in Figure 2). Equation numbers are consistent across Figures 2, 3, and 4.

887 Figure 5. Estimates of trend (colors) and mean relative abundance (size of the points) for Baird's Sparrow 888 populations on BBS routes from 2006-2021, from three spatially explicit models (iCAR, GP, and BYM) 889 and one non-spatial model. Points with warm colors (reds) represent routes with decreasing counts 890 through time, points with cool colors (blues) represent routes with increasing counts through time. The 891 three spatially explicit models suggest very similar spatial patterns in trends, although the GP model 892 suggests smoother spatial variation in trend than either the iCAR or BYM models. Dark grey lines within 893 the maps represent boundaries of state/provinces/territories and the light grey lines represent the 894 boundaries of Bird Conservation Regions. The extents of these map panels are similar to those in figure 1.

897 Figure 6. Estimates of mean relative abundance (colors) and the Coefficient of Variation for the estimates 898 (CV) for Baird's Sparrow populations on BBS routes from 2006-2021, from three spatially explicit 899 models and one non-spatial model. Points with brighter colors (greens and yellows) represent routes with 900 higher estimated mean counts, and points with more precise estimates of abundance (smaller CV) are 901 larger. The iCAR and BYM models estimate almost identical spatial patterns in abundance with a 902 relatively clear peak in the center of the species' range, and relatively smoother spatial variation than 903 either the GP or the non-spatial model. Dark grey lines within the maps represent boundaries of 904 state/provinces/territories and the light grey lines represent the boundaries of Bird Conservation Regions. 905 The extents of these map panels are similar to those in figure 1.

909 Figure 7. Leave Future Out (LFO) cross-validation results for 71 small-range species from the North 910 American Breeding Bird Survey (BBS) database, comparing among the four different models. The 911 stacked dot-plots represent species-level summaries of the differences in log posterior predictive density 912 (lppd) between pairs of models. Each point represents one species for a given model comparison. Z-score 913 values on the x-axis represent the difference between the lppd for the two models indicated on the y-axis. 914 Z-scores > 0 (points that fall to the right of the black vertical line) represent species for which the 915 predictive accuracy of the first model is higher than that of the second model (e.g., all but two species in 916 the iCAR vs non-spatial comparison), and vice versa. Z-scores > 2 or < -2 (points that fall to the right or 917 left of the vertical dark gray lines, respectively) represent species for which the mean of the differences 918 between the two models are clear and could be considered "significant" in some statistical frameworks. 919 The top three dot-plots show the comparisons between each of the three spatial models and the non-920 spatial model. The lower two plots compare the predictive accuracy among the three spatial models and 921 show that the iCAR model out-performs the BYM model for all species, and that the GP model out-922 performs the iCAR model for some species but not for others. See Figure S4 for species-level details.

924 Figure 8. Leave Future Out (LFO) cross-validation results for all 287 species (including the 71 species 925 results in Figure 7) from the North American Breeding Bird Survey (BBS), comparing the iCAR spatial 926 model and the non-spatial model. The stacked dot-plots represent species-level summaries of the 927 differences in log posterior predictive density (lppd) between the two models. Each point represents one 928 species. Z-score values represent the difference between the lppd for the two models accounting for the 929 variation across all counts, and the stacked dots form a histogram. Points that fall to the right of the black 930 vertical line represent species for which the predictive accuracy of the spatial model is higher than that of 931 the non-spatial model. The iCAR spatial model outperforms the non-spatial model for all but four species. 932 For those four species, the predictive accuracy of the two models is very similar (< -1).

934

935 Figure 9. Examples of the spatial patterns in estimated route-level trends for four broad-range species 936 from an iCAR spatial model (left column) compared to trends estimated from an otherwise identical, non-937 spatial version of the model (right column). All points are the same size in this plot because the mean 938 abundances vary too much among species to display meaningful variation in this plot. Dark grey lines 939 within the maps represent boundaries of state/provinces/territories in Canada and the United States and 940 the light grey lines represent the boundaries of Bird Conservation Regions.

941

942 Figure 10. An example illustrating that the spatial patterns in estimated trends for iCAR and GP models 943 are quite similar, even when one of the models strongly out-performs the other in a cross-validation 944 analysis. For the Canyon Towhee (*Melozone fusca*), the GP model clearly out-performs the iCAR model 945 in predictive accuracy (z-score comparison $iCAR - GP = -4.3$, left of the center line in Figure 7). For the 946 Western Bluebird (*Sialia mexicana*), the iCAR model out-performs the GP model in predictive accuracy 947 (z-score comparison iCAR – GP = 2.9, right of the center line in Figure 7). Despite the relatively strong 948 difference in predictive accuracy, the spatial patterns are quite similar for both models. All panels in this 949 figure are focused on the western United States and southwestern Canada. Dark grey lines within the 950 maps represent boundaries of state/provinces/territories in Canada and the United States and the light grey 951 lines represent the boundaries of Bird Conservation Regions.

955 Figure 11. Map of route-level trend estimates for Rufous Hummingbird (*Selasphorus rufus*) from 2006- 956 2021. The colors represent two sets of trends estimated from the model: "Full with Habitat-Change" 957 represent trends that include the spatially explicit random effects and the effects of local habitat change 958 (left panel) and the "Residual" represent only the residual spatially explicit estimate of trend, after 959 removing the effects of habitat change (right panel). Habitat change appears to be driving most of the 960 variation in trends within the core latitudes of the species range (45°-55° N). The faster rates of decline 961 (darker red) in the western regions and the slower rates of decline (lighter yellow) in the east are evident 962 in the left panel that includes the effects of habitat and are missing from the panel on the right. Dark grey 963 lines within the maps represent boundaries of state/provinces/territories on the West coast of Canada and 964 the United States and the light grey lines represent the boundaries of Bird Conservation Regions. 965

Supplements for: Patterns and drivers of population trends on individual Breeding Bird Survey routes using spatially explicit models and route-level covariates.

Contents:

Model Priors

We used weakly informative (Gelman 2006, Lemoine 2019) standard normal priors for the mean species-level intercept and the first-year effect parameter. The mean species-level slope parameter was given a weakly informative normal prior ($\beta' \sim Normal(0, 0.1)$). We consider this prior weakly informative as it reflects our belief that extreme rates of change are unlikely (it places approximately 95% of the prior density for the survey-wide population trends between approximately -20 and +20%/year).

For the iCAR, BYM, and non-spatial models, the priors for the standard deviations of the spatial variation and non-spatial variation of the route-level slopes ($\sigma_{\beta'_{space}}$ and $\sigma_{\beta'_{non-space}}$) had gamma priors with shape $= 3$ and scale $= 30$. These gamma priors were weakly informative such that the standard deviation of trends was constrained to more probable scales based on the log-link of the model and to avoid estimates of zero (Chung et al. 2013). Specifically, this gamma prior places the mean of the prior density at approximately 10% per year difference, and 99% of the prior density on the standard deviation of route-level trends at values less than 28% per year difference, while also including a long tail so that the model can estimate more extreme variation, if supported by the data (Chung et al. 2013). The standard deviation of the intercept terms in these models ($\sigma_{\alpha'_{space}}$ and $\sigma_{\alpha''_{non-space}}$) were given a half-normal prior with standard deviation $= 2$. This weakly informative prior placed most prior density at values ≤ 5 , and reflects our belief that across a species' range, mean relative abundance for a fixed survey effort can vary, but is unlikely to vary by more than a few orders of magnitude (Fink et al. 2023). If this relatively wide prior created convergence issues, we re-fit the models with a prior that considered the observed variation in mean counts among routes for a given species. Specifically, we used a half-normal prior with the standard deviation equal to the observed standard deviation of mean log-transformed observed counts among routes. We are confident that this prior is only weakly informative and likely over-estimates the among-route variance because the observed data includes variation among routes, as well as variation among observers.

The parameters of GP models can be quite sensitive to prior distributions (McElreath 2020). We scaled the distance matrix in units of 1000 km and set a half-standard t-distribution prior on θ_{α}^2 and θ_{β}^2 with 5 degrees of freedom (Gelman et al. 2013). The half-t prior on θ^2 places most prior density at relatively small values and includes a relatively long tail that allows for larger values, if supported by the data. For most species, we used a weakly informative inverse gamma distribution prior with scale and shape = 5 for ρ^2_{α} and ρ^2_{β} . For some species, the values of ρ^2 failed to converge with this prior, so we set an alternative and more informative prior using a gamma distribution with scale and shape $= 2$. The

gamma and inverse gamma priors on ρ_{α}^2 both avoid 0. The weakly informative inverse gamma includes a long right tail that allows the model to estimate spatial dependency that declines steeply with distance (e.g., $\rho_{\alpha}^2 > 500$ and therefore covariance values near 0 for routes separated by the approximate 40-km length of a BBS route), but for some species, this long tail created convergence difficulties. For these species, we used the gamma prior with a shorter right tail and effectively constrained the estimates of ρ_{α}^2 to values < 20. This places most of the prior density at values that imply there is some spatial dependency that may extend out to larger distances $(500 \text{ km} - 3000 \text{ km})$.

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Supplemental methods for Rufous Hummingbird habitat covariate example

Model structure

The model is an elaboration of the iCAR route-level trend model, where the route-level intercepts and slopes are additive combinations of a component that is a function of a route-level predictor and a residual component, estimated either with the iCAR structure or a non-spatial random effect. The route-level predictors are derived from a habitat modeling study for Rufous Hummingbirds (*Selasphorus rufus*). The mean habitat suitability within a buffer of the BBS route-path is used as a predictor on the intercept (i.e., the mean relative abundance on a given route). The rate of change in habitat suitability over time within the same buffer was used as a predictor on the slope (i.e., the trend in the species' abundance). This model structure relies on relatively simple assumptions that the amount of habitat around a BBS route should predict the number of individual birds, and that the change in the amount of habitat should predict the change in the number of birds.

The original study estimated habitat suitability using spectral remote sensing data and species distribution modelling approaches to detect and quantify habitat loss for the Rufous Hummingbird. Using a combination of Landsat surface reflectance remote sensing imagery and long-term climate data, and observations of Rufous Hummingbird occurrence complied from numerous datasets, the study quantified the annual distribution of habitat suitability over time (1985–2021) across the species' entire breeding range in the Pacific Northwest. The habitat suitability modeling in this study was based on the methods in ((Betts et al. 2022)).

The basic model is the same as all of other models in the main paper.

$$
C_{r,j,t} = Negative Binomial\left(\lambda_{r,j,t}, \phi\right)
$$

$$
log(\lambda_{r,j,t}) = \alpha_r + \beta_r * (t - t_m) + \eta Ij, t + \omega j
$$

We modeled the observed counts $(C_{r,j,t})$ of Rufous Hummingbirds on route-r, in year-t, by observer-j as as realizations of a negative binomial distribution, with mean $\lambda_{r,j,t}$ and inverse

dispersion parameter ϕ . The log of the mean $(\lambda_{r,j,t})$ of the negative binomial distribution was modeled as an additive combination of route-level intercepts (α_r) , observer-effects (ω_j) , and a first-year observer-effect $(\eta I[j, t])$, and route-level slope parameters (β_r) for the continuous effect of year (t) centered on the mid-year of the time-series (t_m) .

We estimated the route-level intercepts and slopes as an additive combination of a mean species-level intercept or slope (α' or β'), a varying intercept or slope that was a function of the mean habitat suitability on the route (α''_r) or rate of change in habitat suitability on the slope (β''_r) , and spatially varying effects for the residual variation in relative abundance (α''_r) and slope (β_{r}'') that were not explained by habitat.

$$
\begin{array}{lcl} \alpha_r = & \alpha' + \alpha_r'' + \alpha_r''' \\ \beta_r = & \beta' + \beta_r'' + \beta_r''' \end{array}
$$

This partitioning of the intercept and slope parameter allows the model to generate two alternative estimates of the mean abundance and trend on each route. The full trend $\beta' + \beta''_r + \beta'''_r$ represents the full estimated trend on a given route, including the effects of habitat-change. The residual trend $\beta' + \beta''_r$ represents a counter-factual trend that would have been expected if the habitat had stayed constant on a given route. Similarly, the full relative abundance $\alpha' + \alpha''_r + \alpha''_r$ represents the full estimated relative abundance on a given route, including the effects of habitat. The residual relative abundance $\alpha' + \alpha''_r$ represents a counter-factual abundance that would have been expected if the habitat suitability was the same across all routes.

We estimated the effect of mean habitat suitability on the route-level intercept as a simple product of a route-specific coefficient (ρ_{α_r}) and the mean (over all years) of the annual habitat suitabilities in a buffer surrounding each route-path $(\alpha''_r = \rho_{\alpha_r} * \mu_{habitatsuitability_r})$. The annual habitat suitability values are scaled from $0-1$, so that as scaled, the estimate of ρ_{α_r} represents the maximum possible change in suitability. However, the realized range in values was from 0.2 to 0.7, and so a more relevant interpretation is that it represents twice the maximum change in abundance due to habitat. To model the effects of habitat-change on population trend, we estimated the effect of the rate of change in habitat suitability on each route as a product of a route-specific coefficient (ρ_{β_r}) and an estimate of the average rate of change in habitat suitability on each route $(\delta_{habitatsuitability_r})$. We estimated the rate of change in habitat suitability as the slope of a simple linear regression through the annual estimates of habitat suitability measured within a buffer surrounding each route-path $(\beta''_r = \rho_{\beta_r} * \delta_{habitatsuitability})$. We multiplied the slopes of the suitability over time by 100, so that they had a standard deviation of approximately 0.5, and so the estimate of ρ_{β_r} represents the change in the logscale slope parameter associated with the difference between a route on which habitat has been stable and a route where the habitat has increased a lot (i.e., 2 standard deviations from the mean). The habitat suitability predictors were centered to improve convergence. The route-specific coefficients for the effects of habitat suitablility on the intercept and slope were allowed to vary among routes, but were centered on a hyperparameter mean effects across

routes $\rho_{\alpha_r} \sim Normal\left(P_\alpha, \sigma_{\rho_\alpha}\right)$ and $\rho_{\beta_r} \sim Normal\left(P_\beta, \sigma_{\rho_\beta}\right)$. As such, the hyperparameters for the effect of mean habitat suitability on the intercept (P_{α}) and the effect of change in habitat suitablility on slope (P_{β}) , represent a clear species-level estimate of the overall effects of habitat on abundance and trend, after adjusting for the species mean abundance and trend, as well as the residual spatially dependent variation in abundance and trend.

In the fully spatial implementation of the model, we estimated the residual component of the intercepts and slopes using an intrinsic iCAR structure, where the parameter for route-r is drawn from a normal distribution, centered on the mean of that parameter's values in all neighbouring routes, with an estimated standard deviation that is proportional to the inverse of the number of neighbours for that route (Morris et al. 2019). Specifically, the component of the intercept that represents the residual spatially dependent relative abundance (α''_r) was drawn from a normal distribution centered on the mean of the intercepts for all neighbouring routes.

$$
\alpha_r^{\prime\prime\prime} \sim Normal\left(\frac{\sum_{n\in N_r}\alpha_n^{\prime\prime\prime}}{N_r}, \frac{\sigma_{\alpha^{\prime\prime\prime}}}{N_r}\right)
$$

The spatially varying component of the slope (β_r'') was estimated similarly as random routelevel terms from a normal distribution centered on the mean of the slopes for all neighbouring routes using the same iCAR structure.

$$
\beta_r^{\prime\prime\prime} \sim Normal\left(\frac{\sum_{n\in N_r}\beta_n^{\prime\prime\prime}}{N_r}, \frac{\sigma_{\beta^{\prime\prime\prime}}}{N_r}\right)
$$

Alternative non-spatial residual term on intercepts

In the fully spatial version of the model, there was a relatively strong spatial autocorrelation in both the habitat suitability and the mean abundance of the species. As a result, the spatial iCAR component of the intercept absorbed much of the variation in abundance among routes, leaving relatively little variation explained by habitat.

Since the spatial component of habitat suitability could reasonably be considered a cause of the spatial dependency in abundance, we drew our final inference on the effect of habitat suitability on abundance from a model that estimated the residual component of the intercept term with a non-spatial varying effect (i.e., a simple random effect). Specifically, the component of the intercept that represents the residual relative abundance (α''_r) was drawn from a normal distribution centered at zero with an estimated standard deviation $(\alpha''_r \sim Normal(0, \sigma_{\alpha''})$.

```
library(bbsBayes2)
library(tidyverse)
library(sf)
```

```
library(cmdstanr)
library(patchwork)
output_dir <- "output"
species <- "Rufous Hummingbird"
species_f <- gsub(gsub(species,pattern = " ",replacement = "_",fixed = T)
                  , pattern = "'', replacement = "'', fixed = T)
spp <- "_habitat_"
exp_t \leftarrow function(x)y \leftarrow (\exp(x)-1) * 100}
firstYear <- 2006
lastYear <- 2021
out_base <- paste0(species_f,spp,firstYear,"_",lastYear)
sp_data_file <- paste0("data_open/",species_f,"_",firstYear,"_",lastYear,
                       "_covariate_stan_data.RData")
load(sp_data_file)
  mod.file = paste0("models/slope",spp,"route_NB.stan")
stan_data[["fit_spatial"]] <- 0 # this sets an option in the model
# to estimate the residual intercept component using a simple random
# effect, instead of a spatial one. This allows the model to estimate
# variation in abundance that is not predicted by local habitat suitability
# but does not fit an inherently spatial residual structure
# setting this fit_spatial value to 1 uses the iCAR structure to model
# a spatially explicit residual term
```
The stan_data[["fit_spatial"]] \leq 0 line sets a false conditional statement in the data

list that allows the model to estimate the residual intercept component using a simple random effect, instead of a spatial one. This allows the model to estimate variation in abundance that is not predicted by local habitat suitability but does not fit an inherently spatial residual structure setting this stan_data[["fit_spatial"]] <- 1 results in a true conditional statement and uses the iCAR structure to model a spatially explicit residual term on the intercept.

```
slope model <- cmdstan model(mod.file, stanc options = list("Oexperimental"))
stanfit <- slope_model$sample(
 data=stan_data,
 refresh=400,
 iter sampling=2000,
 iter_warmup=2000,
 parallel_chains = 4)
summ <- stanfit$summary()
print(paste(species, stanfit$time()[["total"]]))
saveRDS(stanfit,
        paste0(output_dir,"/",out_base,"_stanfit.rds"))
saveRDS(summ,
        paste0(output_dir,"/",out_base,"_summ_fit.rds"))
summ %>% arrange(-rhat)
```
Fitting the model

Before fitting the model, we prepared the BBS counts, the neighbourhood structures necessary to estimate the iCAR residual spatial component, and joined them to the habitat suitablity predictors. The full code and data necessary to replicate the data-preparation is available in the online supplement. In brief, we selected all routes on which the species had been observed during and for which we had GIS route-path information that would allow us to estimate the route-specific annual habitat suitability values.

We fit the model using the probablistic programming language Stan (Stan Development Team 2022), accessed through the R-package cmdstanr (Gabry and Cešnovar 2022). We used a warm-up of 2000 iterations, and cmdstanr default settings for other arguments, followed by a draw of 2000 samples from which we estimated the posterior distributions. All parameters in all models converged based on Rhat < 1.02 and bulk effective sample sizes > 500 .

Results

During the 15-years from 2006-2021, the species overall population declined steeply. The model estimated an overall change in the population of approximately -43% [$-52-33$]. Trends were negative across the species' range, but most negative in the coastal regions where the species is also most abundant (Figure 1). The effect of habitat suitability on mean relative abundance was strong and positive ($P_{\alpha} = 3$ [2.2-3.8]), and this effect was robust, whether the residual abundance component was spatially autocorrellated or random. There was a clear positive effect of change in the habitat suitability on trends, such that routes with habitat-loss had more negative population trends $P_{\beta} = 0.025$ [0.0026-0.047]. The greater loss of habitat in the coastal region accounts for most of the increased rates of decline in that region (Figure 2), the residual trend component alone (Figure 2, right panel) does not show the same coastal-decline pattern.

Figure 1: Map of the trends for Rufous Hummingbird from 2006-2021 The colours represent the trends in the uppper panel and the relative abundance in the lower panel. The left panel represents the full estimated trends and abundance on each route, including both the effect of habitat-suitability and the residual component not related to habitat. The right panel represents the trends and relative abundances after removing the effect of habitat-suitability. In the top-left panel, the greater declines in coastal regions are evident from the darker red points compared to the top-right panel. In the bottom-left panel, the higher abundance near the coast is evident from the lighter colours. The bottom-right panel shows much more even relative abundance across the species' range, showing that habitat suitability accounts for much of the variation in abundance

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Supplemental methods for Horned Grebe habitat covariate example

Model structure

The model is an elaboration of the iCAR route-level trend model, where the route-level intercepts and slopes are estimates of relative abundances and trends, after accounting for the effects of annual fluctuations caused by a route-level annual climate-related predictor. The route-level predictors are derived from a study of the effects of moisture/drought patterns on Horned Grebe (*Podiceps auritus*) trends in Canada. To represent annual variation in available habitat for wetland birds, we used the data collected by the United States Fish and Wildlife Service and the Canadian Wildlife Service on the number of ponds (primarily, temporary small wetlands often referred to as "Prairie Potholes") during aerial surveys (Waterfowl Breeding Population and Habitat Survey Data. 1955-2022)[https://ecos.fws.gov/ServCat/Reference/Profile/140698]. Annual fluctuations in moisture have a strong influence on the number of these wetlands available for waterbird habitat in the Prairie Pothole region of Canada. These annual fluctuations could complicate assessments of a possible long-term decline in the species' population, if strong short-term fluctuations in the amount of habitat being surveyed could overwhelm or counter-act longerterm gradual changes in populations. We designed this model to estimate the long-term rate of population change after statistically controlling for the annual variations in available habitat.

The model is based on the iCAR models in the main paper, but includes count-level predictors for the effects of available habitat.

$$
C_{r,j,t} = Negative Binomial\left(\lambda_{r,j,t}, \phi\right)
$$

$$
log\left(\lambda_{r,j,t}\right)=\alpha_r+\beta_r*(t-t_m)+\rho_r*ponds_{r,t}+\eta{\rm I} j,t+\omega j
$$

We modeled the observed counts $(C_{r,j,t})$ of Horned Grebes on route-r, in year-t, by observer-j as as realizations of a negative binomial distribution, with mean $\lambda_{r,j,t}$ and inverse dispersion

parameter ϕ . The log of the mean $(\lambda_{r,j,t})$ of the negative binomial distribution was modeled as an additive combination of route-level intercepts (α_r) , observer-effects (ω_j) , and a first-year observer-effect $(\eta I[j, t])$, and route-level slope parameters (β_r) for the continuous effect of year (*t*) centered on the mid-year of the time-series (t_m) .

We estimated the effect of the number of ponds surrounding each route in a given year on BBS counts as a spatially-varying coefficient representing the route-specific effect of local ponds $(\rho_r *ponds_{r,t})$. Where $ponds_{r,t}$ represents the log(1 + number of ponds) surrounding BBS route r in year t , centered on their mean across years for each route. This route-specific centering ensured we could separately estimate the route-level intercepts and the effects of the annual variations in ponds. The effects of ponds at each route were centered on a mean hyperparameter P , and allowed to vary among routes using the same iCAR spatial structure as for the slopes and intercepts (ρ'_r) .

$$
\rho_r = P + \rho'_r
$$

$$
\rho'_r \sim Normal\left(\frac{\sum_{n \in N_r} \rho'_n}{N_r}, \frac{\sigma_{\rho'}}{N_r}\right)
$$

Finally, we also fit the same data to the simple iCAR model (i.e., an identical model with no covariates) to compare the difference in estimated trends with and without accounting for the annual variations in available habitat.

Fitting the model

To fit the model, we prepared the BBS counts, the neighbourhood structures necessary to estimate the iCAR trend and covariate spatial components, and joined the climate predictor to the data. The full code and data necessary to replicate the data-preparation is available in the online supplement. In brief, we selected all routes on which the species had been observed in the years 1975 - 2017, and for which we had ponds data (Prairie-pothole region of Canada).

We fit the model using the probabilistic programming language Stan (Stan Development Team 2022), accessed through the R-package cmdstanr (Gabry and Cešnovar 2022). We used a warmup of 2000 iterations, and cmdstanr default settings for other arguments, followed by a draw of 2000 samples from which we estimated the posterior distributions. All parameters in all models converged based on Rhat < 1.02 and bulk effective sample sizes > 500 (Gelman et al. 2020).

Results

During the 43-years from 1975-2017, the species population declined at a rate of -1.9 %/year. After removing the effect of annual variations in the number of ponds surrounding each BBS route, the long-term rate of decline was $-2.2 \frac{\%}{\mathrm{year}}$. This difference suggests that annual fluctuations in moisture, such as the relatively high-moisture periods in 2014-2017, have been responsible for reducing the species' rate of decline. It also suggests that the species' Prairie populations may decline even further in the future, given the predictions for reduced precipitation and higher temperatures in the region with ongoing climate change.

The effect of annual fluctuations in the number of ponds was positive across the region: the mean value of $P = 0.42$ [0.29 : 0.55]. but there was also a spatial gradient in intensity. The effect of number of ponds in a given year was strongest in the western part of the Prairies (Figure 1). This spatial pattern makes sense given that the western prairies tend to experience more intense and frequent drought conditions ((Millett, Johnson, and Guntenspergen 2009)).

Figure 1: Map of the effect of the number of ponds surrounding each BBS route in a given year on the counts of Horned Grebes, 1975-2017. The colours represent the routespecific coefficient for the effect of the log-transformed count of the number of ponds surrounding each Breeding Bird Survey route. The more positive values (lighter colours) indicate a stronger positive effect of the number of ponds (available habitat) during a given year on counts of Horned Grebes during a given survey. The upper panel shows the posterior mean effects at each route and the lower panel shows the lower 95% credible limit for the effect.

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 isotropic spatial Gaussian Process model. The modeled estimates show that the covariance among routes in relative abundance of the species decreases very quickly with increasing distance (green lines), while the covariance among routes in trends decreases very slowly with distance (blue lines).

Model comparison

- BYM − Non−spatial
- GP − Non−spatial
- iCAR − Non−spatial

Figure S5. Examples of the spatial patterns in standard error of route−level trend estimates for four broad−ranging species from an iCAR spatial model and an otherwise identical non−spatial model. Each point represents the starting location of a Breeding Bird Survey route.

Figure S6. Map of standard error of route−level trend estimates for two species from two spatial models. Although the standard errors of the GP model's estimates are smaller than those of the iCAR model for both species, this higher estimated precision does not reflect higher accuracy because the out−of−sample predictive accuracy suggests that the best model varies between these two species. For Canyon Towhee (Melozone fusca) the GP model has higher accuracy and for Western Bluebird (Sialia mexicana) the iCAR model has higher accuracy.

Figure S7. Map of route−level habitat covariates for Rufous Hummingbird from 2006−2021. The left plot shows the relative distribution of mean annual habitat amount. The right plot shows the distribution of the changes in habitat between 2006−2021. These maps demonstrate the general east−west pattern in both habitat amount and habitat change, where habitat has decreased in western portion of the species' range and increased in the east.

Black−bellied Whistling−Duck Lesser Scaup Mountain Quail Scaled Quail California Quail Band−tailed Pigeon Inca Dove Common Ground Dove White−winged Dove Greater Roadrunner Lesser Nighthawk Anna's Hummingbird Rufous Hummingbird Broad−tailed Hummingbird Long−billed Curlew Marbled Godwit Laughing Gull White Ibis Acorn Woodpecker Red−naped Sapsucker Red−breasted Sapsucker Ladder−backed Woodpecker Crested Caracara Cassin's Kingbird Gray Flycatcher Pacific−slope Flycatcher Cordilleran Flycatcher Black Phoebe Hutton's Vireo Cassin's Vireo Plumbeous Vireo Pinyon Jay California Scrub−Jay Woodhouse's Scrub−Jay Clark's Nutcracker Chihuahuan Raven Cave Swallow Chestnut−backed Chickadee Juniper Titmouse Verdin Bushtit Pygmy Nuthatch Pacific Wren Cactus Wren Wrentit Western Bluebird Varied Thrush Curve−billed Thrasher Sage Thrasher Phainopepla Sprague's Pipit Cassin's Finch Common Redpoll Chestnut−collared Longspur Cassin's Sparrow Black−throated Sparrow Lark Bunting Sagebrush Sparrow LeConte's Sparrow Baird's Sparrow Canyon Towhee Rufous−crowned Sparrow Green−tailed Towhee Scott's Oriole Boat−tailed Grackle Golden−winged Warbler Cerulean Warbler Blackpoll Warbler Black−throated Gray Warbler Townsend's Warbler Hermit Warbler

Figure S9. Mean point−wise log posterior predictive density (lppd) by species and model for three spatial models (iCAR, GP, and BYM) and one non−spatial model estimating trends and abundance at individual BBS routes.

mean