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6 1 A stochastic movement model reproduces patterns of site  
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9 2 fidelity and long-distance dispersal in a population of  
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12 3 Fowler's Toads (*Anaxyrus fowleri*)  
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14 **Abstract**

15           Although amphibians typically exhibit high site fidelity and low dispersal, they do  
16 undertake rare, long-distance movements. The factors influencing these events remain poorly  
17 understood, partly because amphibian spring movements tend to radiate from breeding sites and  
18 the animals are often difficult to locate at other times of the year. In this study, we investigate  
19 whether these movement patterns can be reproduced by a parsimonious model where foraging  
20 steps follow a heavy-tailed, Lévy alpha-stable distribution and individuals may either return to a  
21 previous refuge site or establish a new one. We consider three versions of the return behaviour:  
22 (1) a distance-independent probability of return to any previous refuge; (2) constant probability  
23 of return to the nearest refuge; or (3) a distance-dependent probability of return to each refuge.  
24 Using approximate Bayesian computation, we fit each version of the model to radiotracking data  
25 from a population of Fowler’s Toads, which inhabits a linear sand dune habitat on the north shore  
26 of Lake Erie in Ontario, Canada. Only the model with distance-independent, random returns  
27 provides a good fit of the inter-refuge distance distribution and the number of refuges visited per  
28 toad. Our results suggest that while toads occasionally forage over long distances, the  
29 establishment of new refuges is not driven by the minimization of energy expenditure.

30  
31 **Keywords:** amphibian; animal movement; approximate Bayesian computation; foraging; Lévy  
32 walk; radiotracking

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117 **34 1. Introduction**  
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120 35 The movements that individual animals undertake to go from place to place are  
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122 36 fundamental to virtually every aspect of animal ecology and behaviour. How small movements  
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124 37 of animals at daily or hourly scales result in such larger phenomena as home-ranges, dispersal  
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126 38 and migrations at seasonal, annual or life-time scales, however, remains a difficult problem to  
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128 39 understand. It has commonly been observed that a high-frequency of short-distance movements  
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130 40 combined with rare, long-distance movement events results in a movement step size distribution  
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132 41 that is strongly leptokurtic, with a sharper peak and longer tails than expected of a normal  
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134 42 distribution, and possibly heavy-tailed, i.e. with the long-distance probability tail extending past  
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136 43 that of an exponential distribution (e.g., Cecala et al., 2009; Gomez and Zamora, 1999; Morales,  
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138 44 2002; Paradis et al., 1998; Skalski and Gilliam, 2000). Such heavy-tailed distributions in animal  
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140 45 movement may be consistent with the Lévy flight foraging hypothesis (Viswanathan et al.,  
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142 46 1999), according to which optimal search patterns follow a power-law distribution of step sizes,  
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144 47 with the frequency of steps proportional to some inverse power of their length. However, tests of  
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146 48 this hypothesis have been the subject of numerous statistical challenges (Edwards, 2011).  
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150 49 In actuality, animal movement is not scale-free and must be constrained by biological  
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152 50 limits, so that the power-law distribution can only hold within a certain range of step sizes  
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154 51 (Benhamou, 2007). Over the longer time scales that encompass multiple individual movements,  
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156 52 such as may occur during foraging or dispersal behaviours, movement distances may also depend  
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158 53 on the animal's memory and "cognitive map" of the environment, features that are poorly  
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160 54 represented in movement models based on independent steps (Gautestad and Mysterud, 2013).  
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162 55 More complex models that can accommodate both specific movement rules and memory effects  
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173 56 may be required, but their outcomes may not be expressible in terms of analytical likelihood  
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176 57 functions.

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178 58         Although the absence of a likelihood function previously precluded formal statistical  
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180 59 analysis, computational and statistical advances in the last 20 years have made it possible to  
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182 60 derive inferences from simulation-based models (Hartig et al., 2011). Approximate Bayesian  
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184 61 computation (ABC) is a simulation-based inference method originally developed in the field of  
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186 62 population genetics, wherein the large number of possible genetic histories and intermediate  
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188 63 states leading to a given outcome make explicit likelihood calculations intractable (Beaumont et  
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190 64 al., 2002). Since analogous challenges, i.e. path dependence and a large number of unobserved  
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192 65 intermediate states, are also encountered in the study of animal movement, ABC provides a  
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194 66 flexible mean to test foraging and dispersal behaviour models with empirical data (Marchand et  
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196 67 al., 2015).

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199 68         Anuran amphibians, although they have generally been considered poor dispersers  
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201 69 relative to larger, more vagile terrestrial vertebrates, can be valuable subjects for testing models  
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203 70 of animal movement. Individuals may show a high level of site fidelity yet mark-recapture  
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205 71 studies have also shown that anurans will undertake relatively rare long-distance movements of  
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207 72 up to a few km in a matter of days, or as far as 35km over the course of a season (Smith and  
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209 73 Green, 2005, 2006). Whether site fidelity is advantageous should depend on the tradeoff  
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211 74 between the benefit of a known location relative to the cost of returning to that location (Wells,  
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213 75 2007). As many amphibian species make use of refuge sites as part of their daily activity cycles,  
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215 76 this makes discretizing movement simpler as time periods between movement steps are more or  
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217 77 less standardized and biologically meaningful. Nevertheless, locating individual anurans outside  
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229 78 of the breeding season can be difficult with many species as they tend to be mostly nocturnal  
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231 79 foragers that hide during the daytime. Moreover, the small size of most species precludes the use  
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233 80 of GPS satellite telemetry methods that can provide long-term, high-resolution movement time-  
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235 81 series for larger terrestrial animals (Wikelski et al., 2007). Both of these difficulties can be  
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237 82 overcome, however, with the appropriate model species.

240 83 In this study, we develop a parsimonious model that describes both site fidelity and long-  
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242 84 distance movements, and apply this model to the movements of Fowler's Toads (*Anaxyrus*  
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244 85 *fowleri*) in a population inhabiting a linear sand dune habitat on the north shore of Lake Erie in  
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246 86 Ontario, Canada. In this environment, adult Fowler's Toads are readily locatable as they forage  
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248 87 on the beaches at night (Greenberg and Green, 2013). Previous capture-mark-recapture data  
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250 88 (Smith and Green 2005, 2006) have established and quantified the heavy-tailed movement  
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252 89 distribution curve of these toads. The toads can also be fitted with small radio-transmitters  
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254 90 (Boenke, 2011), which allow them to be tracked to their daytime hiding places in the sand dunes  
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256 91 fronting the beaches. Based on this radiotracking data, we use ABC to estimate the parameters of  
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258 92 the movement model, including the scale and shape of a Lévy-stable distribution of movement  
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260 93 steps and the probability of returning to a known refuge rather than establishing a new one.

263 94 To assess the importance of energy constraints on movement, we compare the relative fit  
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265 95 of three versions of the return step: (1) toads return to a randomly selected previous refuge,  
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267 96 independent of distance; (2) they return to the nearest refuge from their current location; or (3)  
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269 97 the probability of return to any previous refuge is a decreasing function of the distance to that  
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271 98 refuge. We hypothesize that either of the last two models would provide a better fit if minimizing  
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273 99 energy expenditure were the primary factor determining refuge choice.  
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## 101 **2. Methods**

### 102 ***2.1. Study site and population***

103           We studied the movement ecology of Fowler’s Toads at Long Point in Ontario, Canada,  
104 along the beaches of Long Point Provincial Park and the Long Point National Wildlife Area  
105 Thoroughfare Point Unit (UTM zone 17 N: 550700 – 553000 Easting, 4713615 – 4714200  
106 Northing; NAD 83 Datum). Although the dune ecosystems along the north shore of Lake Erie are  
107 highly dynamic (Gelinas and Quigley, 1973; Stenson, 1993), human disturbance at this site is  
108 minimal and movement by toads not constrained either by lack of suitable habitat or by lack of  
109 connectivity between habitat patches (Smith and Green, 2005, 2006). The toads generally take  
110 refuge in the sand dunes fronting the beach during the day and emerge to forage for invertebrate  
111 prey along the lakeshore at night.

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### 113 ***2.2. Stochastic movement model***

114           To reflect both the high rate of apparent site fidelity and the heavy-tailed distribution of  
115 dispersal steps present in the previous mark-recapture data (Smith and Green, 2006), we used a  
116 variant of the multiscaled random walk (MRW) model proposed by Gautestad and Myserud  
117 (2005). The MRW is based on a power-law step length distribution, but differs from a classic  
118 Lévy flight by allowing a certain frequency of return steps, wherein the individual revisits a  
119 location chosen at random from previous points in the walk. As each successive visit to a  
120 location increases its effective weight for future return steps, the MRW model allows home range  
121 patterns to emerge without the need to specify an *ad hoc* homing process.

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341 122 In our model, we assumed that return steps only occurred at the end of the nighttime  
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343 123 foraging path, when the toad is at a position  $\Delta x_n$  away from the previous day's refuge site. At this  
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345 124 point, the toad either takes refuge at its current position or returns to a known refuge site.

### 347 125 2.2.1. Return steps

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350 126 Our three model versions differ in how they describe the return behaviour:

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352 127 Model 1 (random return): The probability of return is constant ( $p_{ret} = p_0$ ), and the toad selects a  
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354 128 refuge at random from all the previous days' refuges. As in Gautestad and Myrsetrud's model,  
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356 129 multiple visits to a refuge increase its "weight" for future return steps.

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358 130 Model 2 (nearest return): The probability of return is constant ( $p_{ret} = p_0$ ), but the toad always  
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360 131 returns to the nearest refuge.

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362 132 Model 3 (distance-based return probability): The probability of returning to a given site decays  
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364 133 exponentially with the distance  $d_i$  to that refuge:

$$365  
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367 134 \quad p_{ret(i)} = p_0 e^{-\frac{d_i}{d_0}}, \quad (1)$$

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370 135 where  $d_0$  is a characteristic distance to be estimated along with  $p_0$ . The probability of not  
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372 136 returning to any previous site is the product of the complements of the  $p_{ret(i)}$  :

$$373  
374 137 \quad 1 - p_{ret} = \prod (1 - p_{ret(i)}) , \quad (2)$$

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377 138 where  $R$  is the number of *distinct* previous refuges.

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379 139 In the case of a return event, the probability of each refuge being chosen is given by:

$$380  
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382 140 \quad P(\text{return at } i | \text{return}) = \frac{p_{ret(i)}}{\sum p_{ret(i)}} . \quad (3)$$

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385 141 With an additional parameter, the third model allowed us to consider intermediate cases  
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387 142 of distance-dependence. As the characteristic distance  $d_0$  decreases, it becomes increasingly

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397 143 likely that the toad will choose the nearest refuge; yet the outcome differs from that of model 2,  
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399 144 since the probability of return is not constant but decreases with distance. In the limit where  $d_0$  is  
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401 145 very large,  $p_{\text{ret}(i)} = p_0$  and all previous sites have the same probability of return. Contrary to model  
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403 146 1, however, the probability of returning to any site is not constant but increases with  $R$  (as a  
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405 147 consequence of Eq. 2). Moreover, since model 3 considers distinct refuge sites, multiple visits to  
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407 148 the same refuge do not increase its probability weight.  
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### 412 150 2.2.2. Overnight displacement

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414 151 The net overnight displacement,  $\Delta x_n$ , in the model followed a symmetric, zero-centered  
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416 152 stable (a.k.a. Lévy alpha-stable) distribution,  $S(\alpha, \gamma)$ , with stability parameter  $\alpha$  ( $0 < \alpha \leq 2$ ) and  
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418 153 scale parameter  $\gamma > 0$ . With  $\alpha = 2$ , the stable distribution reduces to a normal law, whereas  
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420 154 decreasing values of  $\alpha$  produced increasingly leptokurtic (i.e. heavy-tailed) distributions,  
421  
422 155 including the Cauchy distribution ( $\alpha = 1$ ) as a special case (Uchaikin and Zolotarev, 1999). For  $\alpha$   
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424 156  $< 2$ , the tails of the probability density followed a power law decay with exponent  $-(1 + \alpha)$ .  
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427 157 Although there is no closed form of the stable probability density for arbitrary  $\alpha$ , random  
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429 158 draws from  $S(\alpha, \gamma)$  can be generated by the CMS algorithm (Chambers *et al.* 1976):  
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$$432 \quad 159 \quad S = \gamma \frac{\sin \alpha U}{(\cos U)^{\frac{1}{\alpha}}} \left[ \frac{\cos((1 - \alpha)U)}{W} \right]^{\frac{1 - \alpha}{\alpha}}, \quad (4)$$

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436 160 where  $U$  is a uniformly distributed angle in  $(-\pi, \pi)$  and  $W$  has a standard exponential  
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438 161 distribution.  
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441 162 A key property of the stable distribution is that the sum of stable random variables is also  
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443 163 stable; in particular, the sum of  $N$  independent variables distributed as  $S(\alpha, \gamma)$  is stable with the  
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453 164 same stability parameter  $\alpha$  and a scale  $\gamma_N = N^{1/\alpha}\gamma$ . Furthermore, the generalized central limit  
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455 165 theorem of Gnedenko and Kolmogorov (1954) shows that the sum of independent variables  
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458 166 following a common distribution with asymptotic power-law tail converges to a stable  
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460 167 distribution.

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462 168         Given these properties, our assumption that  $\Delta x_n$  has a stable distribution was robust to  
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464 169 differences in the small-scale foraging behaviour. For example, while foraging steps are probably  
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466 170 correlated on a short-term scale, as long as there is some intermediate time scale where  
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468 171 successive displacements can be modelled as independent and following a heavy-tailed (power-  
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470 172 law) distribution, the stable distribution will be a reasonable approximation of net displacement.  
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### 472 173

### 474 174 ***2.3. Model fitting with approximate Bayesian computation***

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476 175         We fitted our model by approximate Bayesian computation (ABC) using the ABC-  
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478 176 rejection algorithm, as implemented in the ‘abc’ package (Csilléry et al., 2012) in R (R Core  
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480 177 Team, 2016). Consider a simulation model that takes an input parameter vector  $\theta$  and outputs a  
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482 178 vector of summary statistics ( $S$ ) calculated from the simulation outcome. Given a set of  $\theta$   
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484 179 vectors, drawn from the parameters’ prior distributions, and a corresponding set of simulation  
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486 180 outputs  $S(\theta)$ , ABC-rejection simply selects a subset of  $\theta$  for which the output statistics are close  
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488 181 to those of the observed data  $D$ , i.e. where  $d[S(\theta), S(D)] < \varepsilon$  for a chosen distance function  $d$  and  
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490 182 tolerance level  $\varepsilon$ . The selected subset approximates the joint posterior distribution of  $\theta$ . The  
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492 183 approximation accuracy can be further improved by fitting a local-linear regression model of  $\theta$   
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494 184 vs.  $S(\theta)$  and using that empirical model to correct each  $\theta$  towards the value it would have at  $S(D)$   
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496 185 (Beaumont et al., 2002).  
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509 186 The ABC-rejection algorithm can be naturally extended to the problem of model selection  
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511 187 by treating the choice of model as a discrete parameter (Toni et al., 2009). If the number of  
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513 188 simulations run under each model is proportional to its prior probability, then the representation  
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515 189 of a model among the simulations retained following the rejection step is an estimate of its  
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517 190 posterior probability. As in the parameter estimation case, the approximation can be improved by  
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519 191 fitting a regression of the discrete model probabilities, i.e. a multinomial logistic regression, as a  
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521 192 function of the summary statistics in the vicinity of the observed statistics (Beaumont, 2008).  
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524 193 The main drawback of ABC-rejection is the high number of simulations necessary to get  
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526 194 a sufficient number of results in the vicinity of the data. Alternative ABC algorithms use Markov  
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528 195 chain Monte Carlo or sequential Monte Carlo (a.k.a. particle filter) methods to gradually  
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530 196 concentrate the sampling effort in the areas of high-agreement between simulated and observed  
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532 197 statistics (Marjoram et al., 2003; Sisson et al., 2007). Yet, ABC-rejection has the advantage of  
533  
534 198 decoupling the simulation and estimation steps, which allows the entire set of simulations to be  
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536 199 run ahead of time and, possibly, in parallel on a high-performance computing cluster. Multiple  
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538 200 estimations can then be performed from this set of simulation outputs, which is especially helpful  
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540 201 when performing cross-validation.  
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### 544 203 *2.3.1. Prior distributions and summary statistics*

545  
546 204 Our results were based on 10,000 simulations of each version of the stochastic model. For  
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548 205 each simulation, we drew parameters from the following uniform prior distributions:  $\alpha \sim U(1, 2)$ ,  
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550 206  $\gamma \sim U(10m, 100m)$ ,  $p_0 \sim U(0, 1)$  and (for model 3 only)  $d_0 \sim U(20m, 2000m)$ . To match the size  
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552 207 and structure of the observed dataset, we simulated the movement of 66 toads over 63 days, then  
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208 subset the results to keep only the (Toad, Day) observation points present in the data. For each of  
209 four different time lags (1, 2, 4 and 8 days), we calculated three statistics over all pairs of points  
210 with the same toad and the corresponding time lag: (1) the frequency of returns (defined as  $|\Delta x| <$   
211 10m), as well as (2) the mean and (3) standard deviation of  $\log(\Delta x)^2$  for non-returns, over all  
212 pairs of points with the same toad and corresponding time lag. We chose these 12 summary  
213 statistics as well as the 10m distance threshold to capture the key characteristics of the empirical  
214 distribution of relocation distances at multiple time scales (see section 3.1 and Fig. 1). We used  
215 the Euclidean distance (sum of squared differences) to compare this vector of summary statistics  
216 to the corresponding statistics of the radiotracking data.

### 218 2.3.2. Cross-validation

219 We used the ‘abc’ package’s cross-validation feature to verify the identifiability of our  
220 model, i.e. determining whether the size of the dataset and the chosen summary statistics are  
221 sufficient to estimate the parameters of interest for each model version, and distinguish the  
222 outcome of the alternate model versions. We also used cross-validation to choose an optimal  
223 tolerance rate, which is the fraction of best-fitting simulations to keep for estimating the posterior  
224 distribution.

225 For the parameter estimation problem, cross-validation was performed separately for  
226 each model version. Taking one of the simulation results as the “data”, we applied ABC to  
227 estimate the true parameters of that simulation based on the remainder of the simulation results.  
228 We repeated this process for 100 sampled simulation results and four different tolerance rates  
229 (0.5%, 1%, 5% and 10%). The cross-validation accuracy was quantified using the relative

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621 230 estimation error, defined as the mean square difference between estimated and true parameter  
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624 231 values divided by the variance of the true values over the 100 sampled simulations.

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626 232 For the model selection problem, cross-validation consisted in taking one simulation  
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628 233 output as the data and applying ABC to the remaining 29,999 simulation results (combined from  
629  
630 234 all three models) to estimate the posterior probabilities of each model version. We repeated this  
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632 235 process for 100 sampled simulations per model version, using the same tolerance rates as above.  
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634 236 Model selection accuracy is quantified by the misclassification rate: the fraction of cases where  
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636 237 the model version with the highest posterior probability differed from the true model.  
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### 639 239 *2.3.3. Parameter estimates and model selection*

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643 240 We estimated the posterior distribution of each parameter via ABC-rejection, using the  
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645 241 tolerance rate selected by cross-validation and applying the local-linear regression correction of  
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647 242 Beaumont et al. (2002). For the regression correction, we applied a logit transformation to the  
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649 243 stability parameter ( $\alpha$ ) to keep the inferred values within the (1, 2) bounds, and a log  
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651 244 transformation to  $d_0$  to constrain its range to positive values. Parameters were estimated  
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653 245 separately for the three versions of the model.

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655 246 To compare the fit of the different model versions, we first estimated the posterior  
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657 247 probabilities of the three models by ABC-rejection, followed by multinomial logistic regression  
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659 248 of model probabilities in the vicinity of the observed summary statistics (Beaumont 2008). We  
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661 249 then verified that simulation outputs from the fitted version of each model (with parameters  
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664 250 drawn from their posterior distribution) could reproduce the observed summary statistics.  
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251 As an additional posterior predictive check, we compared the number of distinct refuge  
252 sites in the simulated and observed datasets. In practice, we defined this quantity as the number  
253 of clusters obtained at a distance threshold of 10m, when performing hierarchical clustering of  
254 the point locations using the complete-linkage method ('hclust' function in R). The complete-  
255 linkage criterion ensures that each pair of points in the cluster is separated by no more than the  
256 specified distance threshold.

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#### 258 **2.4. Radiotracking data**

259 We collected radiotracking data on Fowler's Toads at our study site during mid-June to  
260 late August of 2009 and 2010 (Boenke, 2011). Toads were captured opportunistically while they  
261 were foraging on the beach, and outfitted with either Holohil BD-2 (in 2009) or BD-2N (in 2010)  
262 radiotransmitters, which were attached to the toad via a filament covered in plastic tubing  
263 (following Bartelt and Peterson, 2000). The total weight of the transmitter and harness (ca. 2 g)  
264 constituted ~5% of the typical adult toad weight, and in no case exceeded 10% of the  
265 individual's weight, as recommended by Rowley and Alford (2007). Toads were tracked with an  
266 HR2600 Osprey Receiver (H.A.B.I.T. Research, Victoria, BC, Canada) and Yagi 3-element  
267 antenna. Upon finding each toad, its position was recorded with a Magellan Mobile Mapper 6  
268 GPS unit (Magellan Navigation, Inc., Santa Clara, CA, USA). The location of each tracked toad  
269 was recorded at least once per night (active foraging) and once per day (resting in refuge) but we  
270 only used the daytime locations in the present study. The number of consecutive days in a  
271 tracking bout varied by toad, as some individuals shed their transmitter, or else it had to be  
272 removed to alleviate skin irritation. Since individuals were identified by toe clipping or

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733 273 distinctive marks from digital photographs, toads that lost their transmitter could sometimes be  
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735 274 retrieved, allowing multiple tracking bouts per toad (Boenke, 2011). All procedures with animals  
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738 275 were conducted under McGill University Animal Use Protocol No. 4569.

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740 276 The position of toads' daytime refuges relative to the shore is governed by tradeoffs between  
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742 277 wave avoidance, predator avoidance, elevation and proximity to water (Boenke, 2011). In  
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744 278 contrast, movement along the shoreline is unconstrained, meaning that dispersal occurs mostly  
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746 279 along a single dimension. For this reason, we projected all refuge locations on a single axis,  
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748 280 obtained by linear regression of the two-dimensional coordinates, and only modeled this one-  
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750 281 dimensional component of toad movement.

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## 754 283 *2.5. Source code and data access*

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757 284 The dataset used for this study and the R code for all simulation and analyses can be  
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759 285 downloaded from GitHub: <http://github.com/pmarchand1/fowlers-toad-move/>.

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## 762 763 287 **3. Results**

### 764 765 288 *3.1. Empirical distribution of relocation distances*

766  
767 289 The radio-tracking dataset included 66 toads, with between 2 and 30 daytime points  
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769 290 recorded, for a mean of 12 locations per toad per season.

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772 291 When shown on a logarithmic scale (Fig. 1), the distribution of distances between  
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774 292 daytime refuges of a toad was characterized by a symmetric peak combined with an inflated  
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776 293 number of low-distance events. Given the GPS margin of error of 3 – 5m per point, distances of  
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778 294 less than 10m could not be measured reliably (Boenke, 2011). Therefore, the excess probability  
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789 295 in that part of the distribution would be consistent with toads returning to previous sites. In  
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791 296 contrast with the expectations of a random walk model, where the whole distribution would shift  
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793 297 to larger distances as the time step increases, the peak of relocation distances varied little  
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795 298 between time lags of 1 to 8 days. Instead, longer time lags increased the total probability on the  
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797 299 high end of the distribution as the fraction of short-distance (or return) events decreased.  
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## 802 301 ***3.2. Approximate Bayesian computation***

### 803 302 *3.2.1 Cross-validation*

804 303 With the exception of  $d_0$  in model 3 (see below), the cross-validation results (Table S1 in  
805  
806 304 the supplementary data) showed a good agreement between the true values of the parameters and  
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808 305 their posterior median estimated via ABC. Overall, the relative estimation error was minimized  
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810 306 with a 5% tolerance level; the supplementary Fig. S1 shows how the estimated and true values  
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812 307 compare across all parameters at that tolerance level. For all three model versions, the relative  
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814 308 error was higher for  $\alpha$  (10% to 14%) than for  $\gamma$  (around 7%) or  $p_0$  (1% to 5%). Since  $\alpha$   
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816 309 determines the power-law tail of the stable distribution, its value is sensitive to rare, long-  
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818 310 distance events, which could explain the higher estimation variance. The characteristic distance  
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820 311  $d_0$  had the highest estimation error, at over 60% of the prior range. Therefore, this parameter  
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822 312 might only be identifiable with a larger dataset.

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827 313 The ABC model selection algorithm could discriminate well between Model 2 and either  
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829 314 other version. However, 35% of the Model 1 runs were misidentified as Model 3 and 23% of  
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831 315 Model 3 runs were misidentified as Model 1 (Table 1). This is consistent with the behaviour of  
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833 316 Model 3 approaching random returns in the limit of high  $d_0$ ; while there are still differences  
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845 317 between the two models in that limit, they might not be detectable with the chosen summary  
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848 318 statistics.

### 849 319 3.2.2. *Parameter estimation*

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851  
852 320 The posterior median and 95% Bayesian credible interval for all parameter estimates are  
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854 321 shown in Table 2. The estimates of the stable distribution parameters were similar for Model 1 ( $\alpha$   
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856 322 = 1.7,  $\gamma = 34$  m) and Model 3 ( $\alpha = 1.65$ ,  $\gamma = 32$  m), whereas both values were higher for Model 2  
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858 323 ( $\alpha = 1.83$ ,  $\gamma = 46$  m).

860  
861 324 The estimated values of  $\alpha$  suggest a power-law tail with an exponent between  $-2.6$  and  
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863 325  $-2.8$ . The estimates of  $\alpha$  could be biased upwards, however, since long-distance dispersal events  
864  
865 326 are more likely to take toads outside of the tracking range. That is, the power-law tail could  
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867 327 extend further than inferred from the data.

869 328 As expected based on the poor cross-validation results, the estimate of  $d_0$  in model 3 has a  
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871 329 very wide credible interval (220 to 1697 m). In comparison, the largest distance between any two  
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873 330 observations of the same toad in the dataset was 1198 m, and only 4 out of 66 toads visited  
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875 331 locations more than 350 m apart. Most of the posterior distribution thus lies in the high  $d_0$  range  
876  
877 332 where refuge choice is not primarily constrained by distance. Note that the estimates of  $p_0$  in  
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879 333 Model 3 (0.43) and Model 1 (0.60) are not directly comparable even in the distance-independent  
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881 334 case, since the actual probability of return in Model 3 increases with the number of visited  
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883 335 refuges (see section 2.2).

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885 336 We verified that our posterior parameter estimates did not significantly change when  
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888 337 performing additional simulations beyond the current 10,000 per model version (Fig. S2 in the  
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890 338 supplementary data).  
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339 *3.2.3. Model selection*

340           The ABC model selection process resulted in posterior probabilities of 15% for Model 1  
341 (random return), 0% for Model 2 (nearest return) and 85% for Model 3 (distance-dependent  
342 return probability). Given the high probability of misclassification between Model 1 and 3 (Table  
343 1) and the difference in complexity between the two models (3 versus 4 adjustable parameters),  
344 this result alone does not provide strong evidence of a better fit for Model 3.

345           The comparison of observed and simulated summary statistics from the three models,  
346 with simulation parameters drawn from their respective posterior distribution, shows that Model  
347 2 is too dispersive. That is, the mean log distance increases – and the probability of return  
348 decreases – too rapidly with greater time lags. In contrast, the range of simulated results from  
349 Models 1 and 3 is consistent with the observed statistics at all time lags (Fig. 2).

350           Finally, we computed the number of distinct refuge sites, defined in section 2.3 as  
351 clusters of points with diameter less than 10m, for each toad in both the empirical data and the  
352 output of each simulation model (with parameters drawn from their posterior distribution). This  
353 quantity is strongly dependent on the number of observations by individual; our results show that  
354 this relationship can be well approximated by a linear regression on a log-log plot (Fig. 3). Note  
355 that the simulation results show less variance as they represent the average of 500 simulated  
356 paths by toad. This number of refuges statistic, which wasn't directly used in fitting the  
357 parameters of each model, shows a better fit for Model 1: the 95% confidence intervals of the  
358 regression lines for observed and simulated points overlap. Model 3, in contrast, results in too  
359 few distinct refuges for toads with many observations. This may be due to the functional form of

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360 the probability of return in this model (Eq. 2), which increases with the number of distinct  
361 refuges already visited.

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#### 363 **4. Discussion**

364 In the analysis above, we showed that a parsimonious model of foraging behaviour (our  
365 Model 1) successfully reproduced the main patterns of refuge site fidelity and relocation among a  
366 population of Fowler's Toads. The model assumed that the net displacements of toads during  
367 nighttime foraging follows a heavy-tailed, Lévy-stable distribution, and that toads may either  
368 take refuge at the end of their foraging path, or return to a random refuge among those previously  
369 visited.

370 The assumption that toads returning to a previous refuge choose one at random may seem  
371 unrealistic. Yet it fit the data better than two alternative models we tested, where the probability  
372 of return and/or the choice of refuge were distance-dependent. It might be that movement cost is  
373 only one of many factors determining refuge selection, along with slope, elevation and  
374 vegetation cover of potential refuge sites (Boenke, 2011). Without knowing the spatial structure  
375 of these microhabitat variables along the beach length, it is difficult to determine how they could  
376 affect the movement statistics. Even if additional environmental data were available, the size of  
377 the tracking dataset (individuals and locations per individual) would also set a limit to the  
378 complexity of verifiable models: the very diffuse posterior distribution for the characteristic  
379 distance  $d_0$  in model 3 provides a good example of this problem.

380 Even for this simple model, this study illustrates the power and flexibility of approximate  
381 Bayesian computation for the calibration and testing of mechanistic movement models from field

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1013 382 data. In particular, ABC doesn't require the stochastic process of interest to have a known  
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1015 383 analytical likelihood, and it can easily accommodate gaps in observations (by subsetting the  
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1017  
1018 384 simulated data) as well as sources of error and censoring. In this study, we took into account the  
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1020 385 unreliability of GPS measurements at short distances, and if we had an independent measure of  
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1022 386 long-distance censoring, that effect could have been included as well.

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1024 387 Our results indicate that long-term movement patterns, such as dispersal, may be  
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1026 388 profoundly affected by small-scale micro-habitat choices and day-to-day movement. Sand dunes  
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1028 389 and beaches are highly dynamic environments that are strongly affected by both weather  
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1030 390 conditions and waves. The large temporal variation in habitat quality, combined with a relatively  
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1032 391 lower spatial variability in the direction parallel to the shore, matches conditions that have been  
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1034 392 found to favor heavy-tailed movement patterns (Lowe, 2009). Temporal habitat variability can  
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1036 393 also contribute to the decrease in the probability of return with larger time steps, as preferable  
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1038 394 refuge locations shift during the season.

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1040 395 This stochastic movement model, calibrated through individual-level tracking data,  
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1042 396 provides a measure of home range size that is robust to changes in the scale or number of  
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1044 397 observations. We note that while the number of refuge sites utilized by a toad increases with the  
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1046 398 number of observation days, the median relocation distance (the peak on the log scale of Fig. 1)  
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1048 399 varies little with time. This suggests that most toads' movement remains within that spatial  
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1050 400 range. Conversely, the probability of rare, long-distance dispersal events predicted by the model  
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1052 401 can serve to estimate the level of connectivity between toad populations separated by a given  
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1054 402 distance along the shore.

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507 **Tables**

	Model 1 predicted	Model 2 predicted	Model 3 predicted
Model 1 true	62.2%	3.2%	34.5%
Model 2 true	8.4%	88.4%	3.2%
Model 3 true	22.6%	3.0%	74.4%

509 Table 1: Confusion matrix for model selection, based on cross-validation results. For each model  
 510 version, we selected a random subset of 100 (out of 10,000) simulations, considered each  
 511 one in turn as the “data”, and applied the ABC model selection procedure (with a 5%  
 512 tolerance level) to determine which of the three model versions had the highest  
 513 probability of being the source of the simulated dataset.

Parameter		$\alpha$	$\gamma$ (m)	$p_0$	$d_0$ (m)
<b>Uniform prior range</b>		(1, 2)	(10, 100)	(0, 1)	(20, 2000)
<b>Model 1</b>	Median	1.70	34	0.60	
	95% BCI	(1.41, 1.94)	(26, 42)	(0.53, 0.65)	
	CV error	10.3%	6.6%	1.0%	
<b>Model 2</b>	Median	1.83	46	0.65	
	95% BCI	(1.35, 1.99)	(34, 60)	(0.54, 0.72)	
	CV error	13.6%	7.6%	1.3%	
<b>Model 3</b>	Median	1.65	32	0.43	758
	95% BCI	(1.37, 1.91)	(26, 40)	(0.31, 0.59)	(220, 1697)
	CV error	10.0%	7.0%	4.8%	63.1%

516 Table 2: Approximate Bayesian computation estimates of the simulation model parameters.

517 Posterior parameter distributions are obtained through selection of the 500 (out of  
 518 10,000) best-fitting parameter sets for each model version, followed by a local-linear

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519 regression adjustment. The table shows the median and 95% Bayesian credible interval  
520 (BCI) of the parameter's posterior distribution, along with the relative error estimated  
521 from cross-validation (CV error).

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523 **Figure captions**

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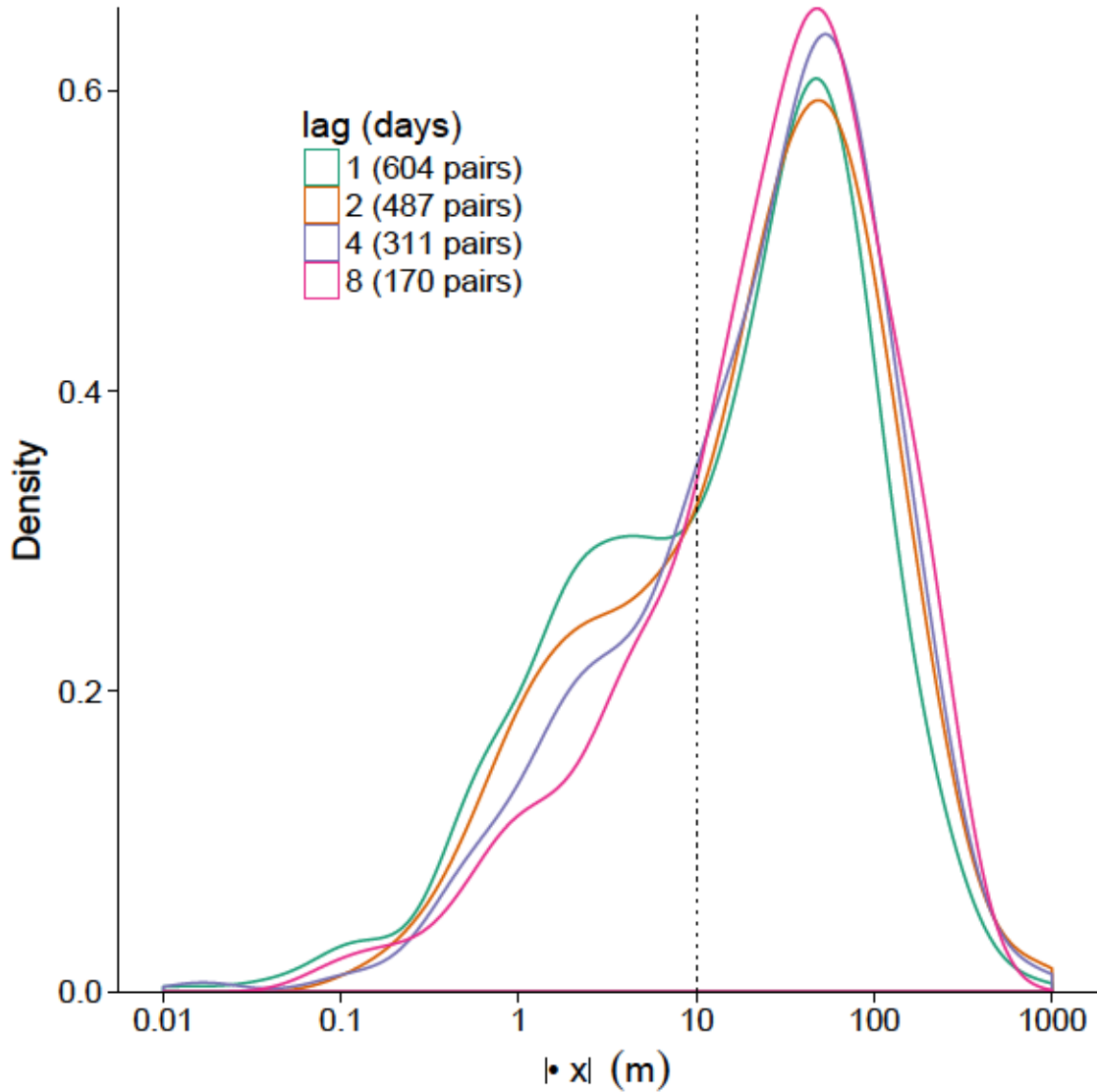
525 Figure 1: Kernel density estimates for the  $x$ -axis (parallel to shore) distance – shown here on a  
526 log scale – between daytime refuges for time lags of 1, 2, 4 and 8 days. We calculated distances  
527 between all pairs of fixes separated by the given time lag for each tracked toad. Distances  
528 smaller than 10m (indicated by the finely dotted line) are within the GPS margin of error and  
529 thus considered return events for the purpose of our model.

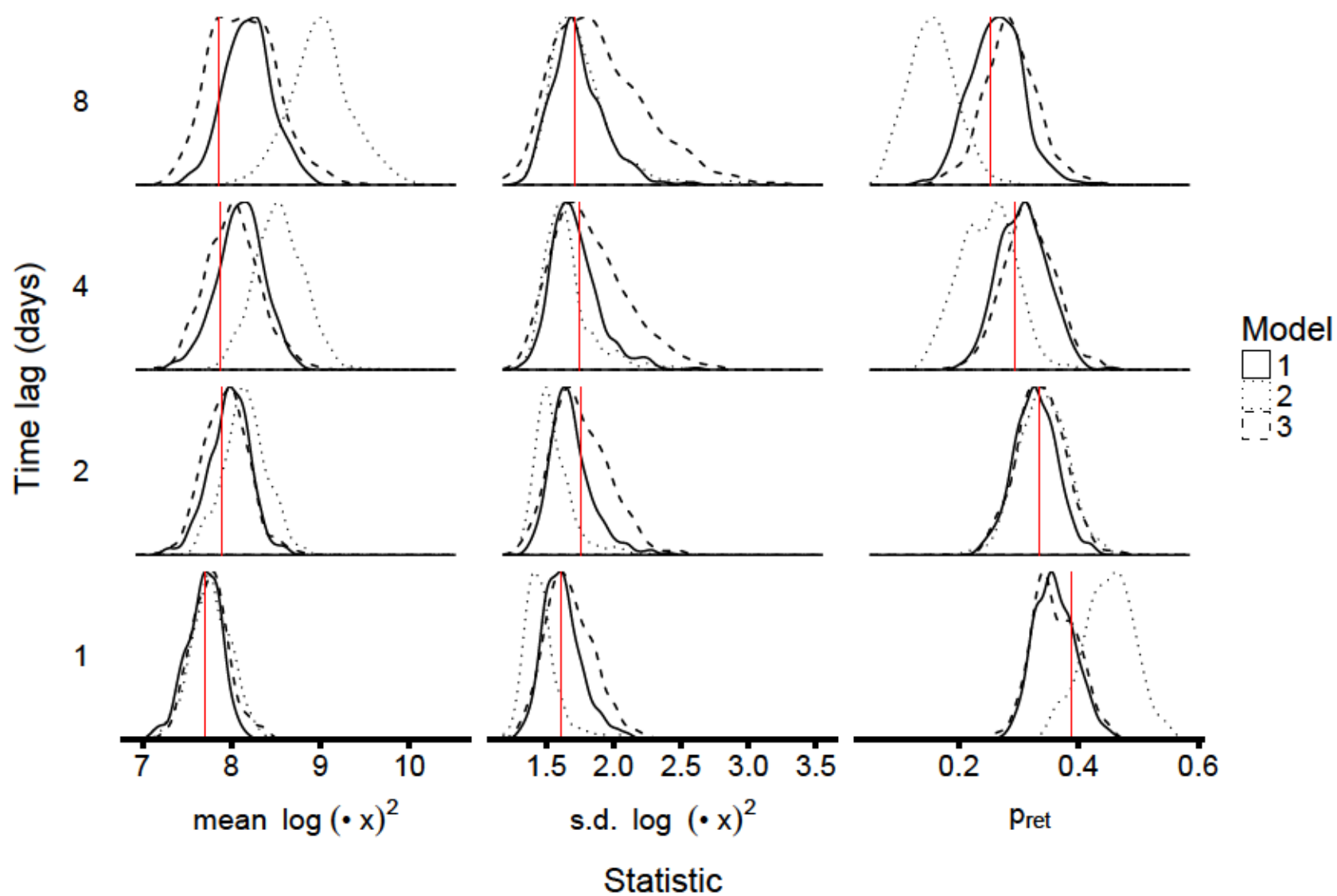
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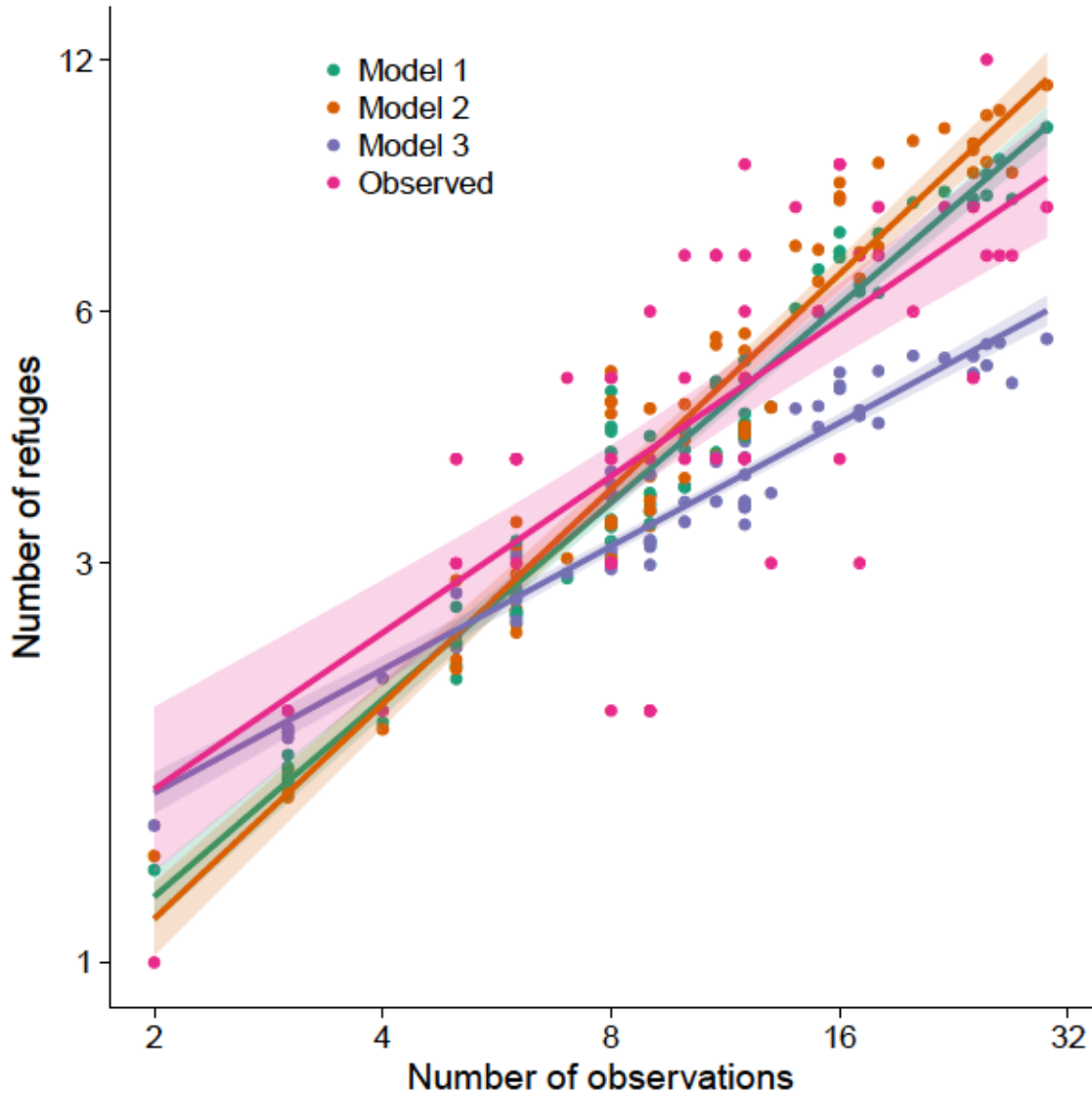
531 Figure 2: Kernel density estimates of the summary statistics from 500 simulations of each  
532 movement model, with parameters drawn from the posterior distributions obtained by  
533 approximate Bayesian computation. The red lines indicate the summary statistic's value in the  
534 observed data.

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536 Figure 3: Number of refuge sites (point clusters of diameter  $< 10\text{m}$ ) as a function of the number  
537 of radiotracking observations by toad for the three simulation model versions, compared with the  
538 observed data. In each case, we estimate a linear trend on a log-log scale and show the  
539 corresponding 95% confidence interval (shaded area). The simulated number of refuges shown  
540 for each model version is the mean of 500 model runs with parameters drawn from their  
541 posterior distribution.







## A stochastic movement model reproduces patterns of site fidelity and long-distance dispersal in a population of Fowler's Toads (*Anaxyrus fowleri*)

### Supplementary table

Tolerance	Model 1 estimation			Model 2 estimation			Model 3 estimation				Model selection		
	$\alpha$	$\gamma$	$\rho_0$	$\alpha$	$\gamma$	$\rho_0$	$\alpha$	$\gamma$	$\rho_0$	$d_0$	Model 1	Model 2	Model 3
0.5%	16%	7.1%	1.3%	23%	6.9%	1.4%	17%	12.5%	6.4%	94%	37%	10%	31%
1%	13%	6.2%	1.0%	14%	7.4%	1.1%	12%	8.4%	4.7%	76%	36%	11%	28%
5%	10%	6.6%	1.0%	14%	7.6%	1.3%	10%	7.0%	4.8%	63%	38%	12%	26%
10%	11%	5.6%	1.2%	13%	7.0%	1.6%	10%	7.1%	5.0%	63%	39%	12%	27%

Table S1: Relative estimation and model selection errors calculated by cross-validation, as a function of the tolerance level (% of accepted simulations). The lowest value for each estimate is highlighted. For parameter estimation, the relative error is the mean square difference between the true parameter value and the estimated value, divided by the variance of the true parameter value across the 100 cross-validation replicates. The model selection error for model  $i$  is the fraction of cross-validation replicates of model  $i$  where the selected model was not  $i$ .

## **A stochastic movement model reproduces patterns of site fidelity and long-distance dispersal in a population of Fowler's Toads (*Anaxyrus fowleri*)**

### **Supplementary figures**

Fig. S1. Cross-validation results for the approximate Bayesian computation (ABC) estimation procedure, for (a) Model 1 (random return), (b) Model 2 (nearest return) and (c) Model 3 (distance-based return probability). For each model version, we selected a random sample of 100 (out of 10,000) simulation results, considered each one in turn as the “data” and ran the ABC-rejection algorithm (with 5% tolerance level) on the remainder of the simulation results to infer the true parameter values of the left out simulation. The diagonal line on each plot indicates equality between true and estimated values. The point estimates shown are the median of the posterior distribution, while error bars represent the 95% credible interval.

Fig. S2. Variation in the posterior parameter distribution quantiles (median and bounds of the 95% Bayesian credible interval) as a function of the number of simulations ( $N_{sim}$ ), for (a) Model 1 (random return), (b) Model 2 (nearest return) and (c) Model 3 (distance-based return probability). The error bars show the 95% central range for each estimate and were obtained from 100 bootstrap replicates at each value of  $N_{sim}$ .



Figure S1(a)

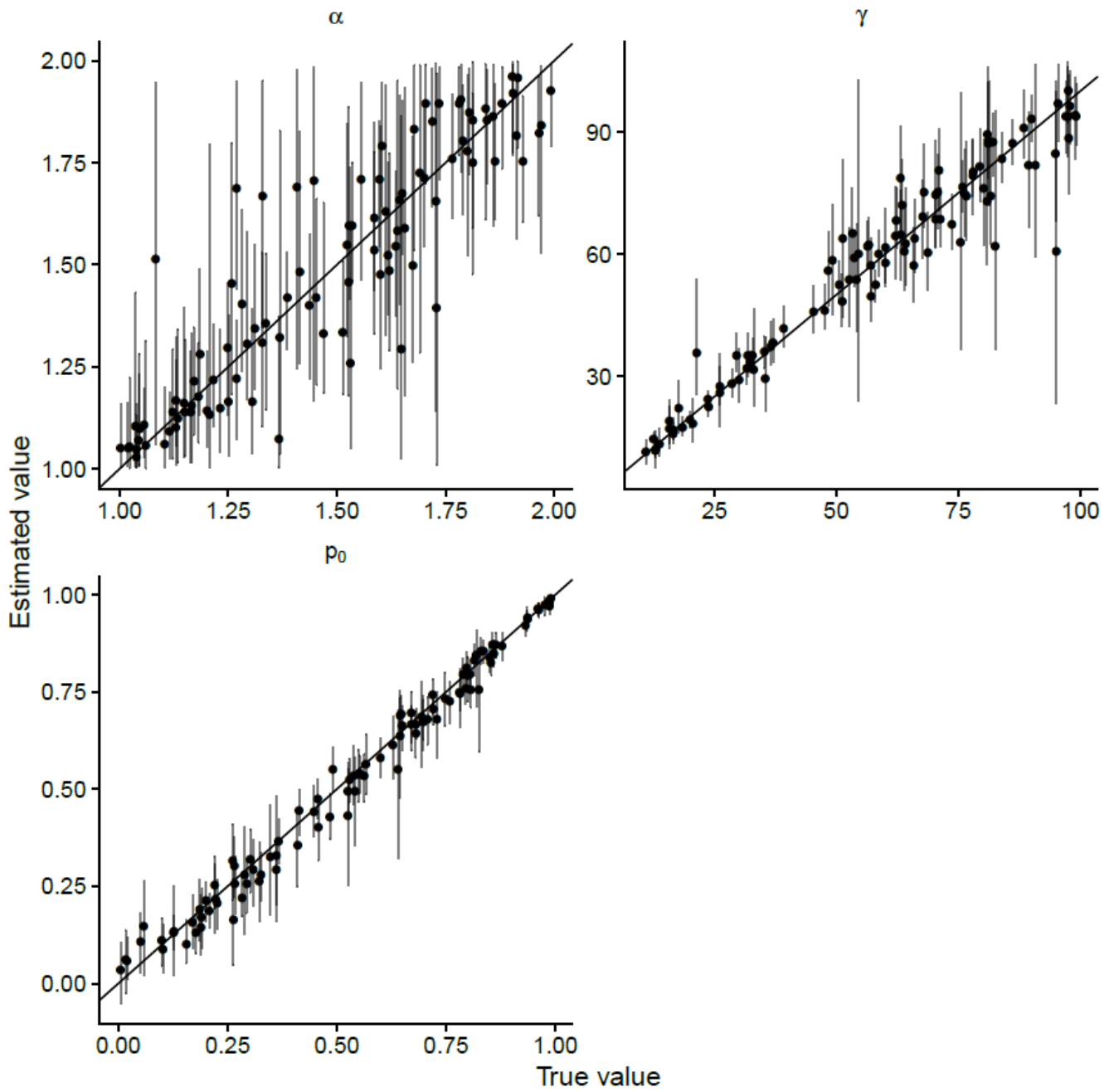


Figure S1(b)

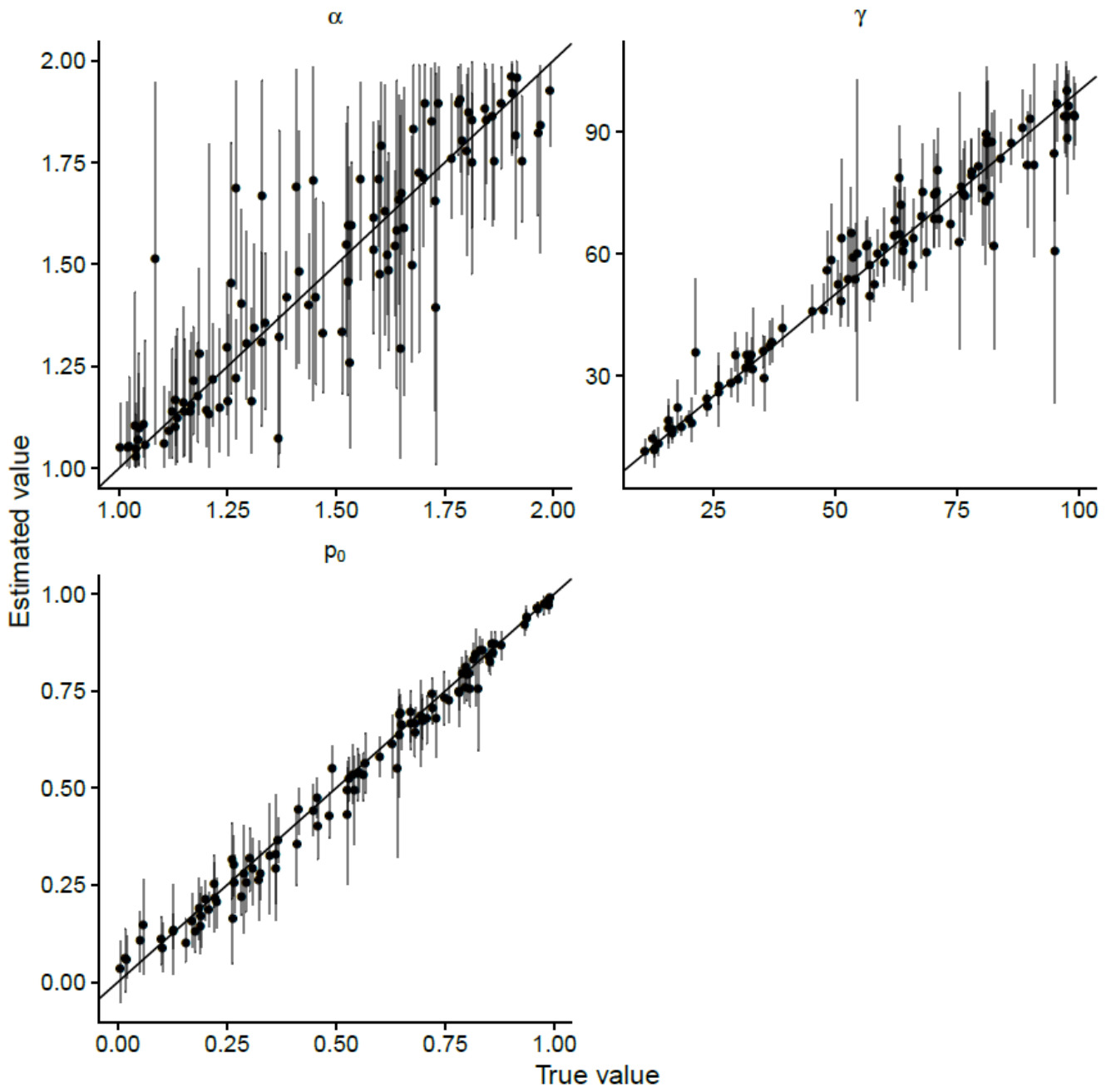


Figure S1(c)

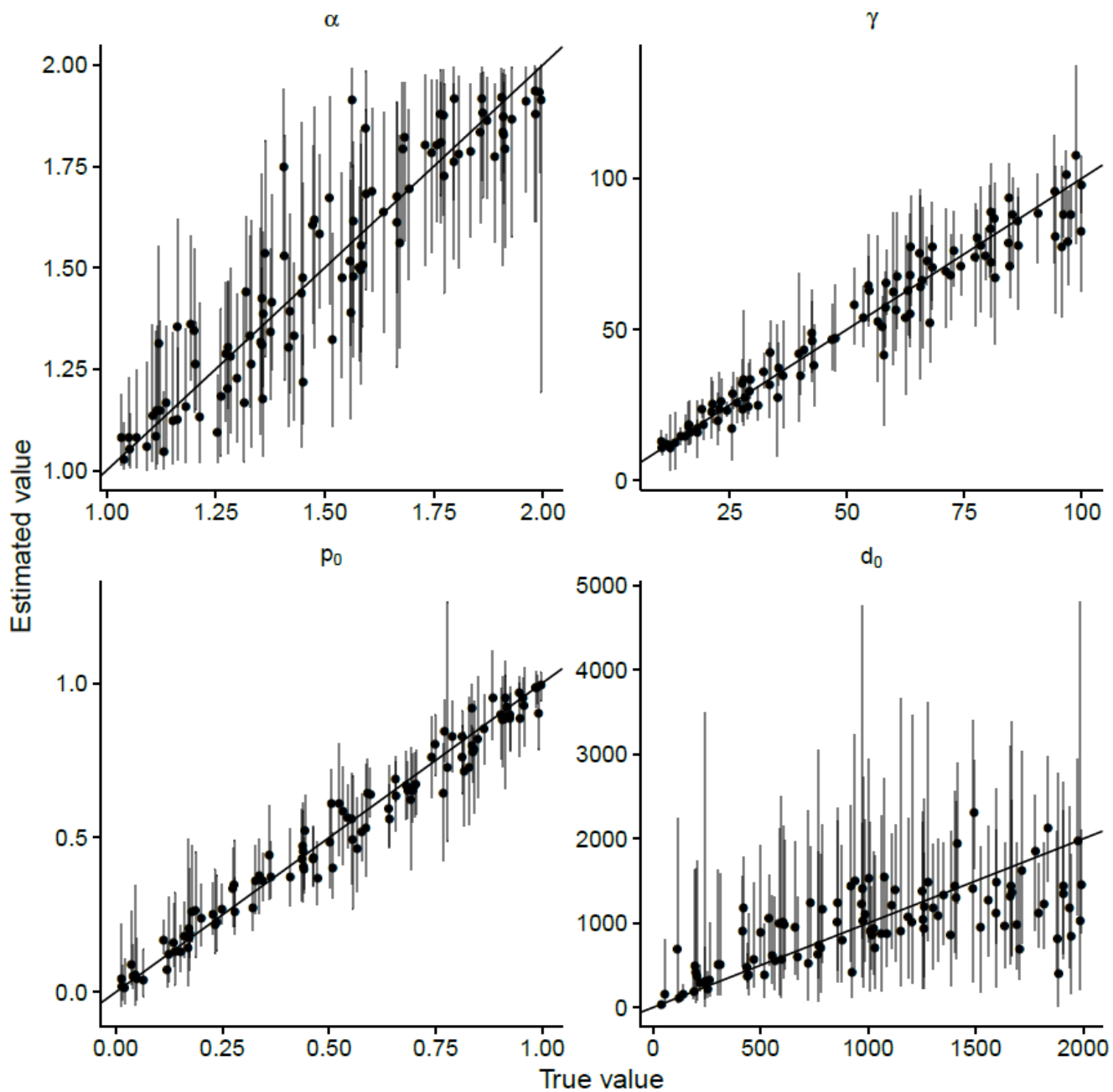


Figure S2(a)

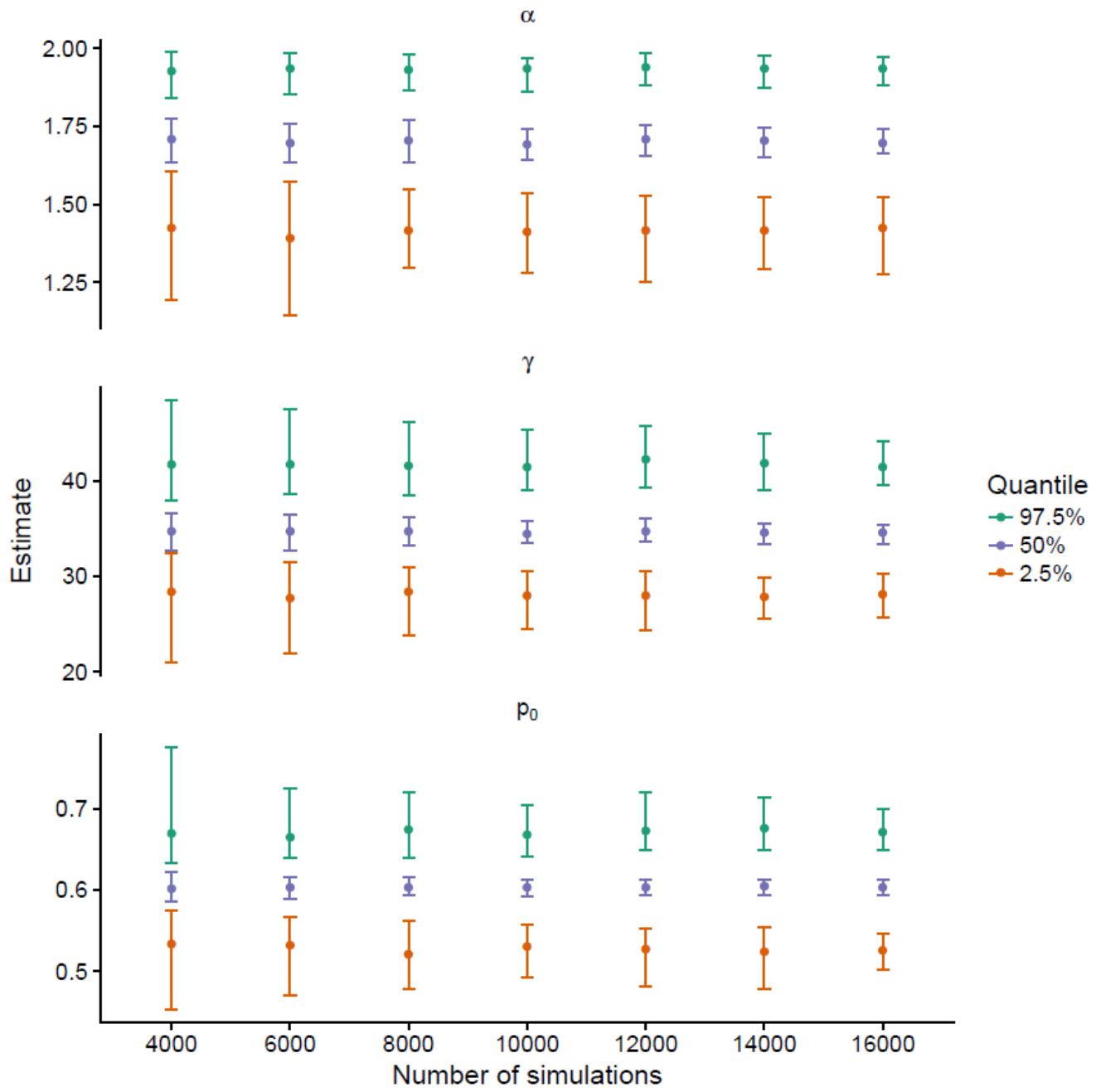


Figure S2(b)

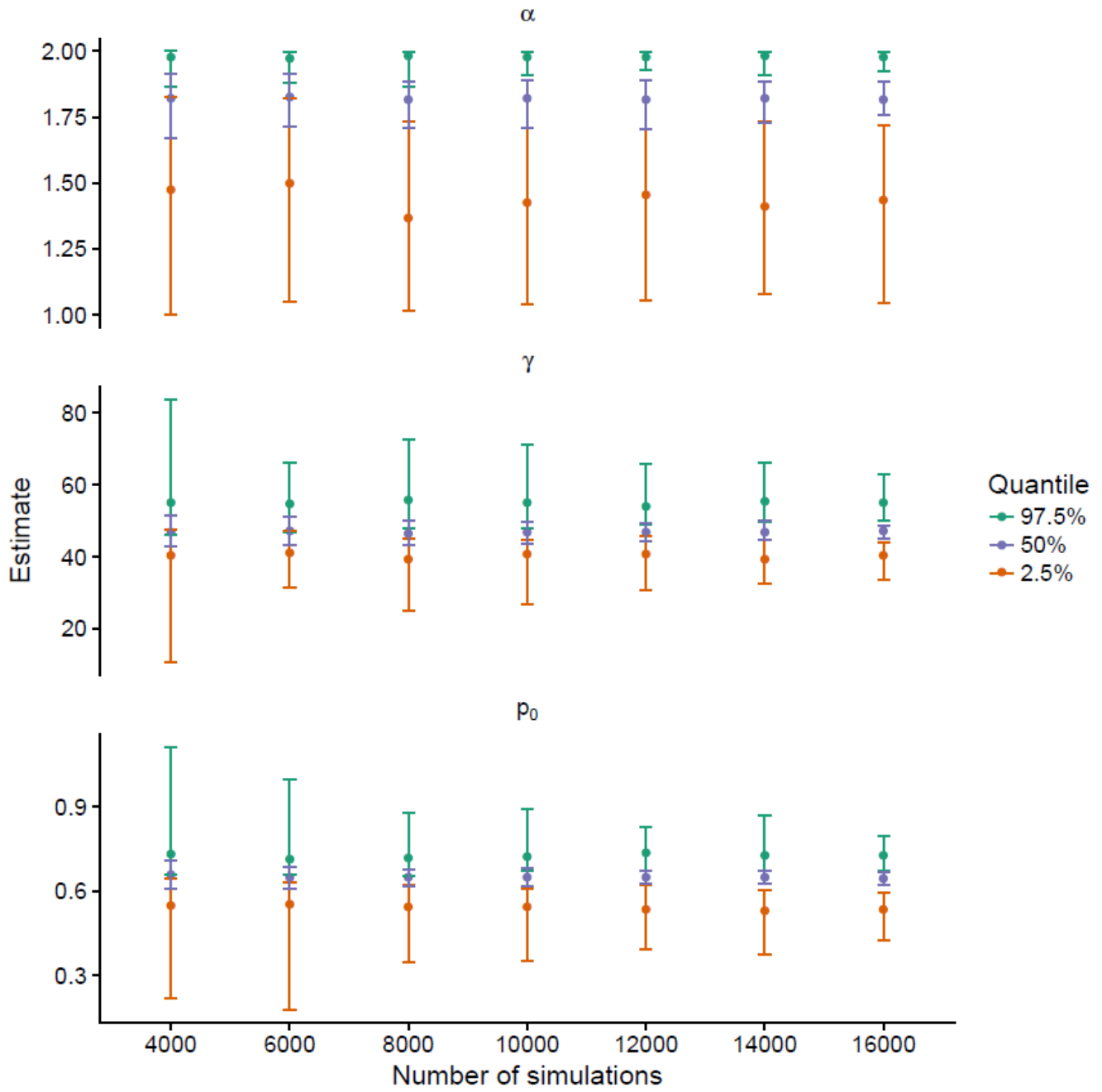


Figure S2(c)

