

IPM²: toward better understanding and forecasting of population dynamics

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Abstract. Dynamic population models typically aim to predict demography and the resulting population dynamics in relation to environmental variation. However, they rarely include the diversity of individual responses to environmental changes, thus hampering our understanding of demographic mechanisms. We develop an integrated integral projection model (IPM²) that is a combination of an integrated population model (IPM_{pop}) and an integral projection model (IPM_{ind}). IPM² includes interactions between environmental and individual effects on demographic rates and can forecast both population size and individual trait distributions. First, we study the performance of this model using eight simulated scenarios with variable reproductive selective pressures on an individual trait. When the individual trait interacts with the environmental variable and the selective pressure on the individual trait is nonlinear, only IPM² produces adequate predictions, because IPM_{ind} does not link predictions between the population level and observed data and because IPM_{pop} does not include the individual trait. Second, we apply IPM² to a population of barn swallows. The model accurately predicts trends of the barn swallow population while also providing mechanistic insights. High precipitation negatively influenced population dynamics through delaying laying dates, which lowered reproductive and survival rates. To predict the future of populations, we need to understand their individual drivers and thus include individual responses to their environment while following the entire population. As a consequence, IPM² will improve our ability to test ecological and evolutionary hypotheses and improve the accuracy of population forecasting to aid management programs.

Key words: barn swallow; environmental variation; individual plasticity; individual response; integral projection model; integrated population model.

INTRODUCTION

Animal and plant populations are governed by evolutionary dynamics (Carroll et al. 2007, Pelletier et al. 2009). Climate and environmental conditions influence the individuals constituting populations in ways that shape annual distributions of individual phenotypic and life-history traits (such as body mass, body size, or birth date). The annual variations in trait distributions may result either from environmental pressures that positively or negatively select individual characteristics through survival or recruitment, or from plastic responses of individual traits (Gienapp et al. 2008, Boutin and Lane 2014, Crozier and Hutchings 2014, Franks et al. 2014).

The strengths of selective pressures are characterized by selection gradients that vary over space and time. A

recent study has reported that environmental variables, such as the amount of precipitation, partly shape the strength of selective pressures through survival and reproduction in all taxa (Siepielski et al. 2017). The increasing mean and variability of environmental variables is thus expected to alter the distribution of individual traits, while simultaneously influencing individual survival, reproduction, trait growth, and trait transmission. Any change in these processes will impact individual performance and population growth rates. For example, the strength of selection for earlier clutch initiation date of House Wrens (*Troglodytes aedon*) has increased with temperatures, while average reproduction has decreased (Bowers et al. 2016). These interactions between individual trait distributions and environmental conditions determine population dynamics (Reed et al. 2012, Campbell and Powers 2015). Benefiting from a longer growing season, yellow-bellied marmots (*Marmota flaviventris*) can reach a larger mean mass before hibernation. At the same time, the strength of fertility selection on mass has increased, resulting in heavy marmots

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having a higher probability of reproduction than light marmots (Ozgul et al. 2010). Thus, population dynamics depend on the distribution of individual traits and on their relationships with individual survival and reproduction.

In the context of climate change, a better understanding of these eco-evolutionary dynamics would improve prediction of population resilience (Visser 2008, Moritz and Agudo 2013). To anticipate how populations will perform, we need to account for variation in environmental variables as well as responses of individual traits to these changes (Dawson et al. 2011). Thus, predicting future population dynamics requires knowledge of interactions between individual traits and environmental pressures (Lavergne et al. 2010). However, common applications of population models do not account for these interactions, despite the recent development of analytical methods to understand and predict population dynamics from empirical data (e.g., Caswell 2001, Williams et al. 2002, Lande et al. 2003, Royle and Dorazio 2008).

Forecasting population dynamics using simple matrix models has been criticized because these methods rely on the observed environment to estimate average demographic rates, which in turn are used to forecast future population dynamics (Crone et al. 2013). These simple models cannot predict eco-evolutionary population dynamics because demographic rates may vary according to changes in selective pressures or in individual responses. A second drawback is that these models may not include demographic processes, such as immigration, that are difficult to estimate (Grøtan et al. 2009, Schaub and Fletcher 2015), or use demographic rates that have been estimated with large uncertainties due to restricted data such as early survival (Pike et al. 2008, Eckhart et al. 2011, Cox et al. 2014). To cope with these two drawbacks, we propose to combine two existing classes of models that can individually resolve these two issues, with the benefit of predicting eco-evolutionary population dynamics with increased confidence.

A first class of models commonly used in population ecology and conservation is known as integrated population models (Besbeas et al. 2002, Schaub and Abadi 2011, Zipkin et al. 2019). We abbreviate this model as IPM_{pop} because its main advantage is to use data at the population level, i.e., count data that are jointly analyzed with demographic data (typically capture–recapture and reproduction data). The main feature of this joint analysis of multiple data sets is that it exploits information about demographic processes contained in the count data, resulting in increased precision of estimates and the ability to estimate demographic parameters for which no explicit data have been collected (Besbeas et al. 2002, Tavecchia et al. 2009). A limitation of current IPM_{pop} is that they estimate average demographic rates of all individuals of a given age- or stage-class and assume that these individuals are identical. For now,

they cannot study the influence of environmental condition on individual traits.

A second class of models is the integral projection model, which we abbreviate as IPM_{ind} because its main feature is to use demographic relationships that depend on individual traits. These models focus on the link between individual traits and demographic performances, and on how they affect population dynamics. A population is therefore described by the distribution of one or several individual continuous traits such as body mass, body size, or laying date (Easterling et al. 2000, Rees et al. 2014, Ellner et al. 2016). Survival and reproductive functions link individual traits to individual performance. An inheritance function can include both genetic and non-genetic transmission (Bonduriansky and Day 2009, Coulson et al. 2017) and describes how individual traits are transmitted from parents to offspring. For traits that vary in the course of an individual life, the transition function links individual traits at time $t + 1$ to individual traits at time t . If environmental effects are included, a main advantage of IPM_{ind} is the ability to investigate the influence of interactions between individual traits and environmental changes on demography (Ozgul et al. 2010, Plard et al. 2014). Thus, these models assume that performance of individuals of a given age or stage class vary with a given set of continuous traits. Estimated demographic rates describe the mean response of each age or stage class according to these traits.

A main limitation of classical IPM_{ind} is that data at the population level are not included. As a result, the accuracy of population projections based solely on individual data has been questioned (Ghosh et al. 2012). The use of demographic functions fitted at the individual level to project the population distribution introduces a mismatch of scales and corresponds to an ecological fallacy (Ghosh et al. 2012). For instance, many life-history traits are age dependent, such as laying date decreasing with age at the individual level. If this relationship is extrapolated to the population level, we might wrongly infer that the laying date is under negative selective pressure because individuals that live longer have on average an earlier laying date (for this general issue, see van de Pol and Wright 2009). Some authors have suggested analyzing population data with an IPM_{ind} , to infer survival and reproductive functions that may have generated the observed data only (Ghosh et al. 2012, White et al. 2016). However, as these models focus on population data only, the ecological fallacy is still possible. White et al. (2016) partially solved this problem by including prior distributions of the individual-level parameters obtained from the literature. Here we go one step further and develop an integrated integral projection model (IPM^2) that combines data at the population and individual levels. Thus, IPM^2 enjoys advantages of both IPM_{pop} and IPM_{ind} and enables us to study the mechanisms that operate at the individual level and shape the population dynamics

while keeping population predictions close to observed population sizes.

We first present results from a simulation study to assess the environmental conditions for which the IPM² results in improved predictions relative to the use of either IPM_{pop} or IPM_{ind}. We compare the relative efficiency of IPM² to IPM_{pop} and IPM_{ind} in (1) estimating relationships between individual traits, environmental variables and individual performance, (2) population forecasts, and (3) estimating demographic rates for which few data on trait transmission have been collected. Second, we apply these three models to an empirical data set of a Barn Swallow population (*Hirundo rustica*). We show that IPM² can reliably estimate relationships between environmental variables, laying dates, individual reproductive success, and survival, as well as forecast population size with accuracy. Conversely, IPM_{pop} cannot account for the relationships between laying date and individual performance and classical IPM_{ind} does not accurately predict future population size, as it cannot estimate immigration.

MATERIALS AND METHODS

To illustrate the differences between models and also as a basis for the simulation (see Appendix S1), we consider a hypothetical population of a passerine bird species with two age classes: fully grown nestlings (juveniles) and adults. First year (juvenile) survival differs from adult survival, first breeding occurs at age one, and reproductive performance is invariant with age. All individuals are assigned to one heritable, continuous individual trait that is time invariant. In addition, an environmental variable is created. Depending on the scenarios (see Fig. 3), the demographic rates may be affected by additive or interactive effects of the individual trait and the environmental variable. We assume no density dependence. We describe the female part of the population and adopt a model for a post-breeding census. In the following, we denote matrices in capital bold, vectors in bold lowercase, functions as $F()$ and constants by capital letters. We first introduce the integrated population (IPM_{pop}) and the integral projection (IPM_{ind}) models, and then develop the combined model (IPM²).

Integrated population models (IPM_{pop})

Integrated population models jointly analyze different data sets to simultaneously estimate trajectories of population size and demographic rates (Besbeas et al. 2002, Schaub and Abadi 2011). This analytical framework relies on a population model as a prior distribution for the annual data at the population level, and combines it with additional data at the individual level to inform demographic parameters such as survival and reproduction. In our simulation study, three data sets are used: annual number of breeding females, age-specific survival

data and reproductive data. Taken independently, count data are often an index of the population size over years and survival and reproductive data allow estimation of annual survival and reproductive rates. These data are analyzed within a single model, where the joint likelihood of these three data sets given the estimated demographic parameters comprise the full model likelihood. The construction of an IPM_{pop} is based on the definition of the population model, the likelihoods for each data set and the joint likelihood.

The population model IPM_{pop} is defined as a state-space model. The state process model that links the true state of the population with the demographic rates is identical to an annual matrix projection model:

$$\begin{bmatrix} N_{t+1}^J \\ N_{t+1}^A \end{bmatrix} = \begin{pmatrix} S^J R & S^A R \\ S^J & S^A \end{pmatrix} \begin{bmatrix} N_t^J \\ N_t^A \end{bmatrix}$$

where in year t the number of juveniles is N_t^J , the number of adults is N_t^A , juvenile survival is S^J , adult survival is S^A and reproductive output is R . Demographic rates can also be functions of environmental variable(s) (Fig. 1).

Including demographic stochasticity, the population projection over years is given by

$$\begin{aligned} N_{t+1}^A &\sim \text{Bin}(S^A, N_t^A) + \text{Bin}(S^J, N_t^J) \\ N_{t+1}^J &\sim \text{Pois}(R \times N_{t+1}^A) \end{aligned} \quad (1)$$

Within an age class, all individuals are assumed to be identical.

The survival of the individuals is known with certainty in the simulation study. The observed annual survival of a bird i of age a ($a = J$ for juveniles and $a = A$ for adults) is given by

$$\Phi_{i,a} \sim \text{Bern}(S^a), \quad (2)$$

The annual reproductive output (number of fledglings) of bird i of age a is recorded and given by

$$F_{i,a} \sim \text{Pois}(R), \quad (3)$$

The state-space observation model links the predicted true population size to the annual number of observed adult females (count data, C_t) using a Poisson distribution

$$C_t \sim \text{Pois}(N_t^A). \quad (4)$$

Estimates of age- and stage-specific demographic rates and of population growth rates are obtained from the joint analysis of these data, providing an understanding of the contribution of each demographic rate to the population dynamics (Schaub et al. 2013, Koons et al. 2017). The joint likelihood of the model is the product of the single data likelihoods, in this case, the state-space

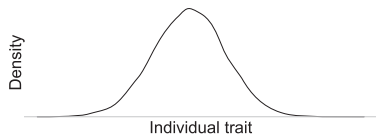
| | IPM _{pop} | IPM ² | IPM _{ind} |
|-------------------------|---|---|--------------------|
| Population | N_t^A, N_t^J |  | |
| Model | $\begin{pmatrix} R_t S_t^J & R_t S_t^A \\ S_t^J & S_t^A \end{pmatrix}$ | $\begin{pmatrix} I R_t S_t^J & I R_t S_t^A \\ S_t^J & S_t^A \end{pmatrix}$ | |
| Demographic rates | $\text{logit}(S^J(t)) = i_S$ $\text{logit}(S^A(t)) = i_S + i_S^a$ $\log(R(t)) = i_R + c_R \times e_t$ | $\text{logit}(S^J(z, t)) = i_S + b_S \times z$ $\text{logit}(S^A(z, t)) = i_S + i_S^a + b_S \times z$ $\log(R(z, t)) = i_R + b_R \times z + c_R \times e_t$ $I \sim \mathcal{N}(\mu_I = i_I + b_I \times z, \sigma_I)$ | |
| Variables Heterogeneity | Environmental Individuals in a given age-class are identical | Environmental and individual Individuals in a given age-class differ by their phenotype | |
| Data | Count data | | |
| | Survival pop data Reproduction pop data | Survival ind data Reproduction ind data Inheritance ind data | |
| Advantages | Keep population size and structure close to reality Can estimate latent demographic processes More accurate estimates | | |
| | | Eco-evolutionary dynamics Include individual mechanisms | |

FIG. 1. Comparison between integrated population model (IPM_{pop}), integrated integral projection model (IPM²), and integral projection model (IPM_{ind}). See equations 8–12 for definition of the parameters.

(product of the likelihood of the process L_{Pr} and the observations equations: L_{Ob}), binomial (L_{Bi}) and Poisson (L_{Po}) regression models:

$$L_{IPM_{pop}}(C, \Phi, F | N, S, R) = L_{Ob}(C | N) \times L_{Pr}(N | S, R) \times L_{Bi}(\Phi | S) \times L_{Po}(F | R). \quad (5)$$

This formulation assumes that survival, reproduction and count data are independent.

Integral projection models (IPM_{ind})

IPM_{ind} do not describe a population by a single number representing population size, but rather use frequency distribution ($n_t(a, z)$) of one or more individual traits (z) for individuals of age a at time t . Moreover, demographic rates (Survival, $S()$, Transition, $T()$, Reproduction, $R()$, and inheritance, $I()$) are not exclusively age or stage specific, but are functions of continuous individual traits (z and z' at t and $t+1$, respectively). For simplicity, we model only the female population, but in principle the distribution of both sexes can be included in IPM_{ind} (Schindler et al. 2013). The population size can be summarized for each age/stage class by integrating over individual trait distributions. As for IPM_{pop}, we used two age classes for our hypothetical bird example (for comparison with IPM_{pop}:

$a = J$ if $a = 1$ and $a = A$ if $a > 1$). The number of adults ($a > 1$) at time $t+1$ depends on the number of adults and juveniles at time t and their survival and transition rates. As we focus on a post breeding model, the number of juveniles at $t+1$ depends on the number of adults alive at $t+1$ (and not at t) and on reproduction and inheritance. The population model for our passerine bird example is

$$n_{t+1}(a+1, z') = \int dz T(a, z' | z) S(a, z) n_t(a, z), \quad a \geq 1$$

$$n_{t+1}(1, z') = \sum_a \int dz I(a, z' | z) R(a, z) n_{t+1}(a, z). \quad (6)$$

For the sake of simplicity of our hypothetical population, we take z to be a single, fixed continuous individual trait (so $T(a, z' | z) = 1$). In more complex models, it could be replaced by several continuous and time-dependent traits, which may represent body mass, body size, or laying date. IPM_{ind} are implemented in practice using the midpoints rule as a numerical integration method (see, e.g., section 8.3.3 in Kéry and Royle 2016). The continuous trait z is divided into M bins and the bin-value midpoints $\mathbf{z} = [Z_1 Z_2 \dots Z_M]$ are the medians of these trait classes. IPM_{ind} use similar matrix projection models as IPM_{pop} but each age class is subdivided into a large number of trait classes. The

model for our hypothetical bird population can be rewritten as

$$\begin{aligned} \mathbf{n}_{t+1}^1 &= \sum_{a>1} \mathbf{I} \mathbf{R} \mathbf{n}_{t+1}^{a'} \\ \mathbf{n}_{t+1}^{a+1} &= \mathbf{S}^a \mathbf{n}_t^{a'}, \quad a \geq 1 \end{aligned} \quad (7)$$

where $\mathbf{n}^{a'}$ is the transpose (column vector) of \mathbf{n}^a .

Diagonal matrices with survival (\mathbf{S}) and reproductive (\mathbf{R}) rates of individuals in each trait class are constructed based on the available data. The survival matrices give the probability of survival according to individual trait and age. The reproductive matrix gives the annual number of female nestlings raised by a female according to maternal trait values. Nestlings inherit a value of the individual trait depending on the value of the maternal trait. This process is described by the inheritance matrix (\mathbf{I}). Each entry of \mathbf{I} is the probability for the nestling of a mother with trait z inheriting trait z' . The distribution of all individuals of a given age a is described by the vector \mathbf{n}^a of length M (number of artificial trait classes). The change of this distribution over time is calculated based on \mathbf{S} , \mathbf{R} and \mathbf{I} .

Only the individual trait (z) influences individual survival while both the individual trait and the environmental variable (e_t) influence reproduction in our hypothetical population. Nestling traits do not depend on the birth environment. Intercepts and slopes for survival rates ($S^J(z)$ and $S^A(z)$) are estimated from the survival data. Independently, parameters of the reproductive function ($R(z, e)$) are estimated from the reproductive data. The diagonal of the matrix \mathbf{S}^a is estimated with $S^J(z)$ if $a = 1$ and with $S^A(z)$ otherwise. In the simplest scenario, we assume linear and directional selection on the individual trait through reproduction but non-linear functions are used for others scenarios. Parameters of any function ($F()$ for instance) are given by the intercept i_F and the coefficients of the individual trait b_F , the environmental variable c_F , and their interaction d_F :

$$\text{logit}(S^J(z)) = i_S + b_S \times z \quad (8)$$

$$\text{logit}(S^A(z)) = i_S + i_S^a + b_S \times z \quad (9)$$

$$R(z, e) = i_R + b_R \times z + c_R \times e_t + d_R \times e_t \times z \quad (10)$$

$$I \sim \mathcal{N}(\mu_I(z), \sigma_I^2) \quad (11)$$

$$\mu_I(z) = i_I + b_I \times z \quad (12)$$

where i_S^a is the age effect (adult vs. juvenile) in annual survival. The parameters $\mu_I(z)$ and σ_I are the mean and the standard deviation of the inheritance function. Adult and juvenile survival, reproduction, and inheritance are assumed to be independent. Demographic stochasticity is not included in this model, as is typical for IPM_{ind} , although in principle it could be.

Three data sets (survival, reproduction, and inheritance) are used to model the influence of the fixed continuous trait on individual survival and reproductive success. The observed annual survival of bird i with trait z and age a is

$$\Phi_{i,a,z} \sim \text{Bern}(S^a(z)). \quad (13)$$

The observed number of fledglings in year t of bird i with trait z and age a is

$$F_{i,a,z,t} \sim \text{Pois}(R(z, e_t)). \quad (14)$$

The observed trait Z' of nestling i whose mother had trait Z is given by

$$Z'_i \sim \mathcal{N}(\mu_I(Z_i), \sigma_I). \quad (15)$$

The likelihood of this model is the product of the likelihoods of each data set, i.e., of a binomial regression (modeling survival), a Poisson regression (modeling reproduction) and normal linear regression (L_{No} modeling inheritance)

$$\begin{aligned} L_{\text{IPM}_{\text{ind}}}(\Phi, F, Z' | \mathbf{I}, \mathbf{S}, \mathbf{R}) \\ = L_{\text{Bi}}(\Phi | S, i_S, i_S^a, b_S) \times L_{\text{Po}}(F | R, i_R, b_R, c_R, d_R \times) \\ L_{\text{No}}(Z' | I, \mu_I, i_I, b_I, \sigma_I). \end{aligned} \quad (16)$$

In contrast to IPM_{pop} , the three likelihoods do not share any parameters. Maximizing the product of these likelihoods is equivalent to maximizing each of them independently. For more details on integral projection models, see Easterling et al. (2000), Coulson (2012), Rees et al. (2014), Elderd and Miller (2016), and Ellner et al. (2016).

Combining IPM_{pop} and IPM_{ind} into IPM^2

The IPM^2 is a combination of an IPM_{ind} and an IPM_{pop} (Fig. 2). As in IPM_{ind} , the population is described by the distribution of one or more individual traits, and as in IPM_{pop} , multiple data sets including data at the population level are jointly analyzed. Here we jointly analyze count data with the three data sets already used in IPM_{ind} (survival, reproduction, and inheritance data sets). The count data consist of the number of adult females and may be supplemented with individual trait data for each female. As in IPM_{pop} , the construction of an IPM^2 is based on the definition of the population model, the likelihood of each data set and the joint model likelihood. The state-space model process is given in Eq. 7 and does not include demographic stochasticity in our simple example. This assumption could be relaxed. The trait-dependent demographic functions are estimated as in Eqs. 8–12.

The likelihoods of the survival, reproduction and inheritance data sets are the same as described for the IPM_{ind} Eqs. 13–15. The likelihood of the state-space model is the product of the likelihood of the predicted

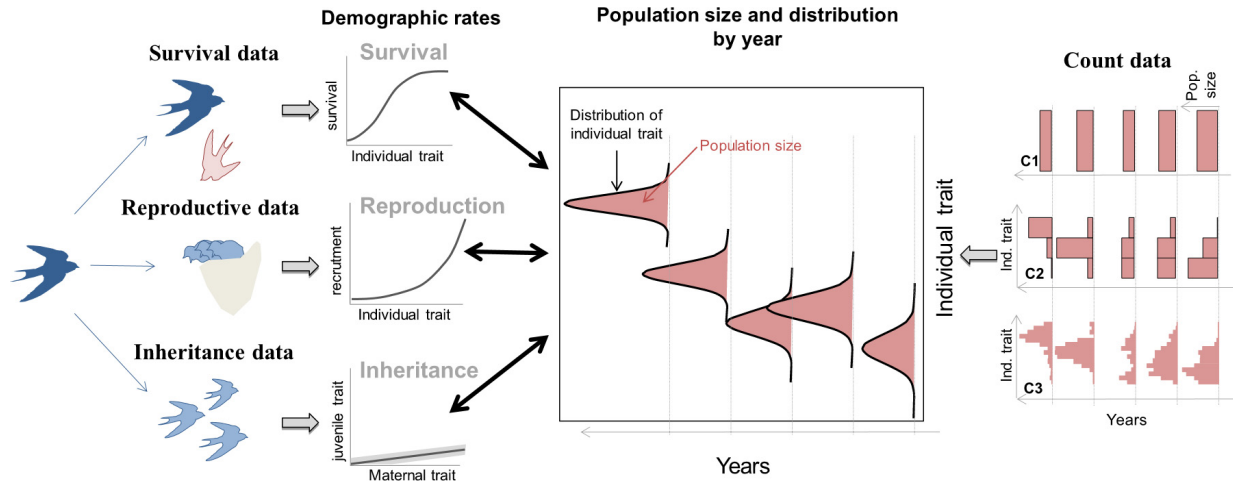


FIG. 2. Conceptual overview of IPM² describing the dynamics of the distribution of a continuous fixed individual trait (such as wing length) in a population. The survival, reproductive, and inheritance data sets are used to estimate the influence of the individual trait on demographic rates. These estimates are also influenced by the fit between the annual predicted population size and its distribution and the annual observed counts. C1 includes only counts, C2 includes counts and a classification of the individual trait of each individual, and C3 includes counts and the precise value of the individual trait of each individual.

population size and distribution given the demographic parameters (state model) and the likelihood of the observation model. The observation process of the state-space model includes the likelihood of the observed population size $\sum_z C_{z,t}$ given the estimated true size of the adult population $\sum_{z,a>1} n_{z,t}^a$

$$\text{population size: } \sum_z C_{z,t} \sim \text{Pois} \left(\sum_{z,a>1} n_{z,t}^a \right). \quad (17)$$

If the count data are supplemented with information about the individual trait (count data C2 or C3, see Simulation study section), the observation process includes the likelihood of the annual observed distribution of the individual trait given the predicted distribution

$$\text{distribution of trait: } C_{z,t} \sim \text{Density} \left(\sum_{a>1} n_{z,t}^a \right). \quad (18)$$

The Density() function computes the probability that the observed and the predicted distributions are identical, independently of population size (Appendix S2: Fig. S1). The likelihoods of the four data sets are multiplied to form a joint likelihood upon which inference is based (the state-space, binomial, Poisson, and normal regression models)

$$\begin{aligned} L_{\text{IPM}^2} = & L_{\text{Ob}}(C|n) \\ & \times L_{\text{Pr}}(n|S, i_S, i_S^a, b_S, R, i_R, b_R, c_R, d_R, I, \mu_I, i_I, b_I, \sigma_I) \\ & \times L_{\text{Bi}}(\Phi|S, i_S, i_S^a, b_S) \times L_{\text{Po}}(F|R, i_R, b_R, c_R, d_R) \\ & \times L_{\text{No}}(Z'|I, \mu_I, i_I, b_I, \sigma_I). \end{aligned} \quad (19)$$

here, the likelihood of the state-space model shares parameters (intercepts and slopes of the survival,

reproductive and inheritance functions) with each of the three other likelihood terms. This formulation assumes that the survival, reproduction, inheritance, and count data are independent. Code for the complete model can be found in the online supporting material: IPM2c3.R. We used a Bayesian framework for the analysis as it facilitates propagating uncertainty from each data set to demographic and population growth rates.

Simulation study

To demonstrate how the influence of an environmental variable on the population trait distribution and the demographic rates can impact population dynamics, we consider different scenarios representing fundamentally different underlying ecological processes. We simulated data from our hypothetical population for eight different scenarios (see Fig. 3). The parameterization of this simulation is described in detail in Appendix S1. We assume perfect detection of the sampled survival data, because the simultaneous estimation of survival and recapture probabilities would require application of a capture–recapture model with individual and time varying variables that is computationally demanding for a simulation study. Moreover, the efficiency of capture–recapture models has been demonstrated repeatedly and is not expected to change when used as part of a joint likelihood. We relax the assumption of perfect detectability in the empirical example on barn swallows.

Eight different scenarios were included that combined four different shapes of selective pressures (I, directional and linear; II, directional and nonlinear; III, disruptive; IV, stabilizing, see Fig. 3) and two different environmental influences on the selective pressures. The environmental variable impacted either (1) the mean reproductive

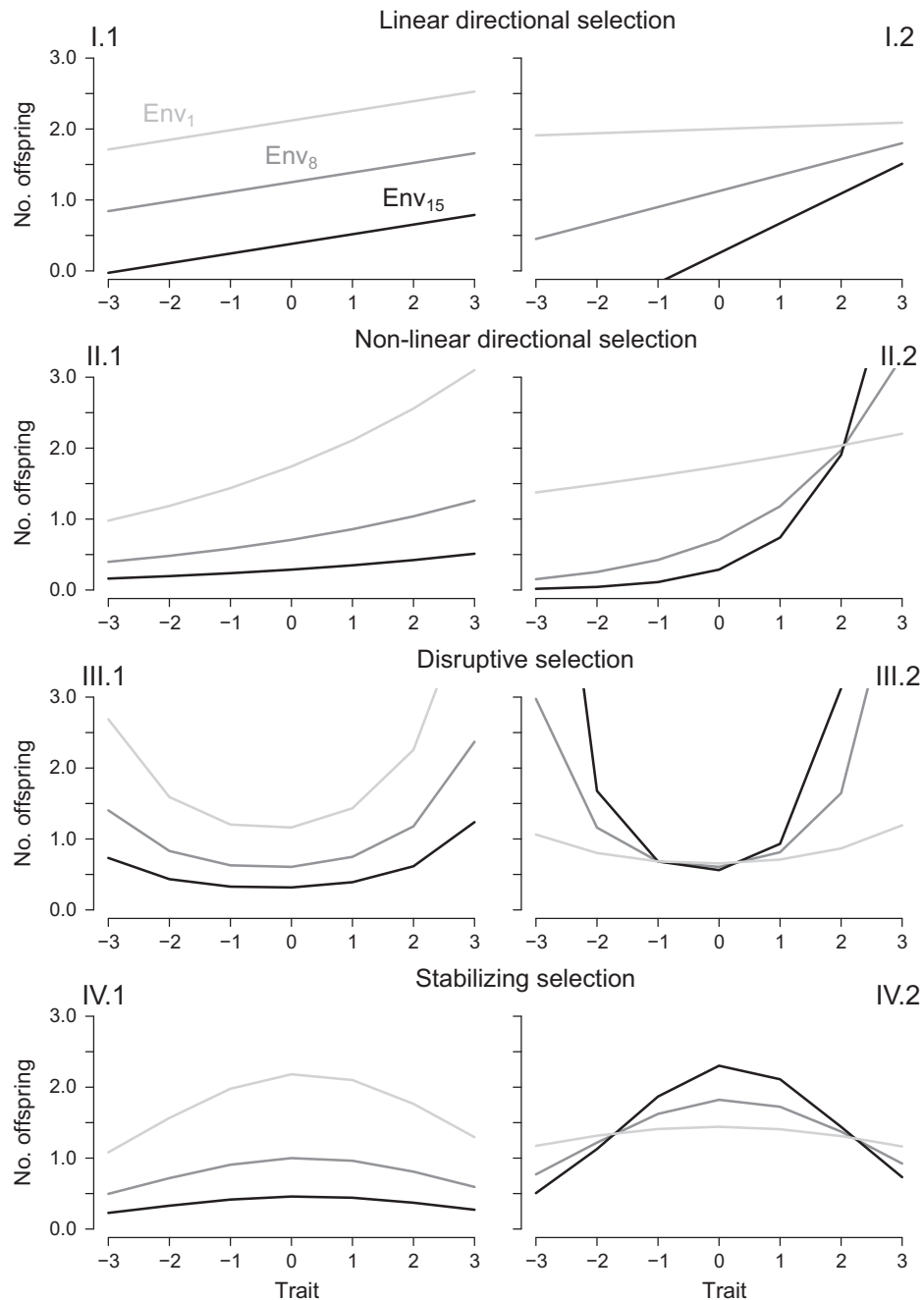


FIG. 3. Fertility selection in the year 1 (light gray), 8 (medium gray), and 15 (dark grey) linking the number of offspring produced and the individual trait in the different scenarios. I–IV.1: The mean number of offspring per individual declines with time (additive effects of the individual trait and the environmental variable). I–IV.2: The strength of the selective pressure increases over time (interactive effects of the individual trait and the environmental variable).

rate by decreasing the intercept of the function only (additive effect of the individual trait and the environmental trend on reproduction) or (2) the strength of the fertility selection on the trait (interactive effect of the individual trait and the environmental variable on reproduction). In our model notation, for example, scenario III.2 includes disruptive fertility selection with a strength (slope) that increased with the environmental

variable. To simplify readability of the results, we focus on an environmental variable simulated with a linear trend over time (instead of a more complex environmental variable with stochastic variation), which mimics global environmental change. We have restricted its effect to the reproductive function. To mimic data collection in the field, we randomly sampled females from the simulated populations. During the first year, a

proportion p_{rs} of females was marked with permanent tracking marks such as radio- or GPS-tracking, such that once an individual is marked, its state (alive or dead) was known each year. The reproductive success (number of female nestlings) of all marked females was observed. A proportion p_i of female nestlings from the observed broods was also marked. In addition, random searches allowed a proportion p_{rs} of new female nestlings (with unknown mothers) to be found and marked each year. The individual trait of all marked females was measured exactly. Independently, an annual survey during the breeding period counted a proportion p_C of the breeding females. The count data and the survival data are sampled independently from the total populations, so the same data are not used twice. However, some females used for the survival data may also appear in the count data. We verified that changing the probability of capture or the probability of being counted does not affect the results (not shown). To analyze the extent of additional information needed at the population level to correctly predict population dynamics, three different types of count data sets were simulated: C1, the counts of females without any measure of the individual trait; C2, the counts of females as well as categorical information about the individual trait of each counted female (three classes, in the form of small, medium or large individual trait); and C3, the counts of females and an exact measure of the individual trait of each counted female. We used an initial population size of 100 adult females in each scenario. The survival, reproductive and inheritance functions (Appendix S1: Table S1) were used to simulate the course of each individual over 15 yr.

Finally, we obtained four not completely independent data sets:

Survival data.—Annual survival data of each marked female including the individual trait and age.

Reproductive data.—Annual reproductive success of marked females, the individual trait of the female and the year.

Inheritance data.—Individual trait of marked nestlings, individual trait of their marked mothers and year.

Count data.—Annual number of counted breeding females (C1). Data set C2 and C3 also include the distribution of the individual trait (C2, one of three trait classes for each counted female; C3, exact measurement of each counted female).

Each sampled population was analyzed using five different models. The specific data sets used by each model were the following:

- IPM_{pop} used three data sets: (a) the annual number of surviving females from the survival data set, (b) the annual number of recruits per female from the

reproduction data set, and (c) the annual number of females counted (C1).

- IPM_{ind} used three data sets: (a) the survival data set, including the information about the female trait, (b) the reproduction data set including the information about the female trait, and (c) the inheritance data set.
- IPM_{C1}^2 , IPM_{C2}^2 , IPM_{C3}^2 each used four data sets. Each of them need the same three data sets as the IPM_{ind} and in addition one count data set (C1, C2, or C3).

We simulated 500 populations (independent simulations) over 15 yr under each of these eight scenarios, and sampled individuals during the 10 first years to yield survival, reproduction, inheritance and count data sets. We fitted each population model to the first 10 yr of data to obtain estimates of the different function parameters and demographic rates. We then forecasted the demographic rates and population size for the next five years and compared the predictions with the true simulated demographic rates and population sizes. Assessment of the predictive abilities of the models is important for judging their suitability to predict consequences of future environmental changes. The percentage of females sampled was set to $p_{rs} = 0.4$ for survival and reproductive data and $p_C = 0.5$ for count data. Preliminary analyses found that variability in these percentages did not influence the results. However, inheritance data are often the most challenging to gather in the field and we assume that inheritance data was collected from $p_I = 0.2$ of individuals in each scenario. To investigate the impact of the percentage of inheritance data sampled, we also report results when only $p_I = 0.02$ of the inheritance data were sampled for scenario II (the most common scenario).

We used 50 midpoints to describe the distribution of the individual trait in IPM_{ind} and IPM^2 . Individual as well as environmental variables were scaled to facilitate model convergence. We used normal distributions with mean 0 and variance 10^2 as priors for regression slopes and intercepts and uniform distributions over the interval [0,100] as priors for the standard deviations of the inheritance function (Kéry and Schaub 2012). The parameter values of the simulated populations were used as initial values. To avoid any influence of the population distribution in the first year on the results of IPM^2 and IPM_{ind} , we used the true distribution to generate initial values for the first year. The initial population distribution must be simulated from a continuous distribution to avoid gaps (zero individual) in the distribution due to variable sampling. We generated three MCMC chains of length 25,000, discarding the first 12,500 samples as burn-in. Convergence of all chains was assessed using the Gelman and Rubin convergence diagnostic ($R < 1.5$; Gelman and Rubin 1992). We fit the models in the Bayesian framework using NIMBLE (NIMBLE Development Team 2016) run from R (R Core Team 2014).

To compare the performance of these five models, we first compared the 95% interval (over the 500 simulations) of posterior means of the demographic rates estimated during the first 10 yr to the true value used for the simulation. Second, we compared the forecasted demographic rates using the following five years with the true demographic rates. Third, we compiled bias (posterior mean – truth) and precision (using mean squared errors $MSE = \text{bias}^2 + \text{variance}$) of the slopes of each demographic function. We compared their estimates using IPM_{ind} and the three IPM^2 .

Application to Barn Swallows

The Barn Swallow is a short-lived, double-brooded, and long-distance migratory passerine bird that breeds in Europe in agricultural landscapes (Grüebler et al. 2010). Laying date of the first annual brood was chosen as the individual continuous trait to describe the distribution of females in the population. The laying date has a strong impact on the reproductive output; later first broods yield lower annual reproductive output (Grüebler and Naef-Daenzer 2008). Moreover, fledglings from early broods have longer life expectancy than fledglings from later broods (Saino et al. 2012). The annual dynamics of the laying-date distribution is described using five functions that we have fit to the data:

- 1) Annual number of successful clutches and number of fledglings per successful clutch of a pair according to the laying date of the first clutch ($N = 2,605$ pairs). The product of these two functions is the reproductive output. To retain only females in our population model, we divided the reproductive output by two, assuming an even sex ratio. The annual number of successful clutches was modeled with a Poisson distribution and a log link. The number of fledglings was modeled with a normal distribution.
- 2) Annual survival according to individual age (<1 yr old or older), sex, and laying date of the first clutch ($N = 12,222$ individuals). Barn Swallows were subject to imperfect detection, hence, we used capture–mark–recapture models to estimate the recapture probability and the annual survival based on a previous analysis of these populations (Schaub et al. 2015).
- 3) Transition between successive annual laying dates of first clutches (using $N = 1,053$ duos of successive laying date of first clutches). In contrast to the simulation study, we included a transition function modeled with a normal distribution, because laying date can vary by individual.
- 4) Inheritance: laying date of first clutches according to birth laying date ($N = 192$ filiations) and whether the bird was born into a first or a second (including also the rare third broods) brood. The inheritance function has been modeled with a normal distribution.

We assumed no sex difference in inheritance and transition between successive laying dates. We used data sampled in 12 populations located throughout Switzerland from 1997 to 2004 (see Schaub and von Hirschheydt 2009, Grüebler et al. 2010, Schaub et al. 2015 for more details) to estimate intercepts and slopes of these functions. Variation among populations was taken into account by including a site-specific environmental variable. We used site-specific spring precipitation (total from March to June) as an index of the environmental conditions influencing the availability of resources at each site. The most complex models for each function included the interactive effects between individual laying dates and spring precipitation in the IPM_{C3}^2 and the IPM_{ind} . If the 95% credible interval of an interaction included 0, we removed it and then repeated this selective test for the main effects of individual laying date and spring precipitation in the different functions. When an IPM_{pop} was used, we investigated the influence of spring precipitation on annual survival, annual number of successful clutches and number of fledglings per successful clutch using its 95% credible intervals. We used the IPM_{C3}^2 rather than an IPM_{C2}^2 or IPM_{C1}^2 to illustrate an application on the most complex model.

We used the sum of the number of breeding pairs in four (out of the 12) populations that were surveyed annually from 1997 to 2003 as count data. The swallow populations were geographically open and thus emigration and immigration must be addressed. Emigration is already accounted for using capture–recapture data that yields estimates of apparent survival, the probability of surviving and staying in the population. Immigration was estimated when possible (using IPM_{pop} and IPM_{C3}^2) using the assumption that the distribution of laying dates among immigrants was the same as the distribution of laying dates of residents.

We estimated the demographic rates of the Swiss population from 1997 to 2004 under each model (IPM_{pop} , IPM_{ind} and IPM_{C3}^2 , the code for the three models are presented in the online supporting material). Finally, we used the three models to forecast the population development of the barn swallows from 2005 to 2015 across Switzerland. To estimate and predict the population index for the total Swiss population, we used the average of spring precipitation over the four sites where count data were available. We compared these predictions with an independent annual population index of barn swallows. This independent index was compiled from the Swiss bird monitoring program, which samples abundance data at 267 1-km² plots, randomly distributed throughout Switzerland (Sattler et al. 2016).

RESULTS

In most cases, the three models IPM_{C3}^2 , IPM_{C2}^2 and IPM_{C1}^2 yielded similar estimates that were very close to true values, so the results for those three models are reported together in the text.

Estimation of demographic rates

Scenarios I: linear directional selection.—Demographic estimates from all models were unbiased for the years with data as well as for the forecasting years, regardless of whether the environment had an additive or interactive effect with the individual trait (Figs. 4A and 5A). In these simple and predictable scenarios,

IPM_{ind} produced more precise demographic estimates than either the IPM² or the IPM_{pop} (Figs. 4A and 5A). Mean estimates of intercept and slope parameters influencing demographic rates were accurate and similar in IPM_{ind} and the three IPM² (Appendix S2: Fig. S2). However, IPM² and IPM_{ind} produced slightly biased parameter estimates for the reproductive function (Appendix S2: Fig. S2) because identity

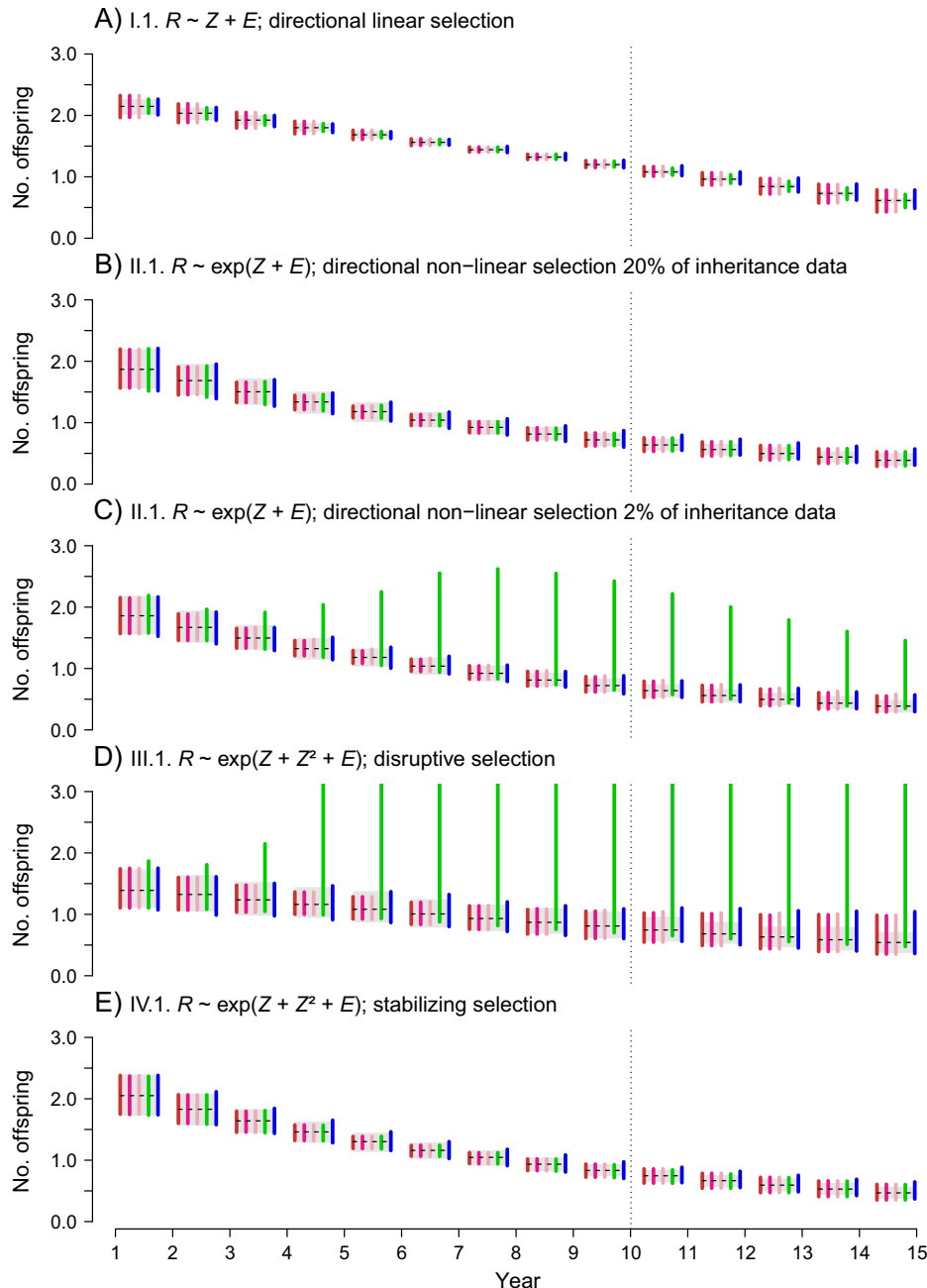


FIG. 4. The 95% confidence intervals of posterior means of estimates of reproductive rates during years 1 to 15 under scenarios I–IV.1 using the five different models: IPM_{C3} (dark red), IPM_{C2} (red), IPM_{C1} (pink), IPM_{ind} (green), and IPM_{pop} (blue). Until year 10 (vertical dotted lines), reproductive rates were estimated from data collected under each simulation. After year 10, data were excluded and demographic rates were forecast. Averages and 95% intervals of the true demographic rates estimated over 500 sampled populations are shown by horizontal dashed black lines and gray shades, respectively. For scenario II.1, the results are shown when 20% (B) or 2% (C) of the inheritance data have been collected. In A, D, and E, 20% of the inheritance data have been collected. R is the reproductive rate, Z is the individual trait and E the environmental variable.

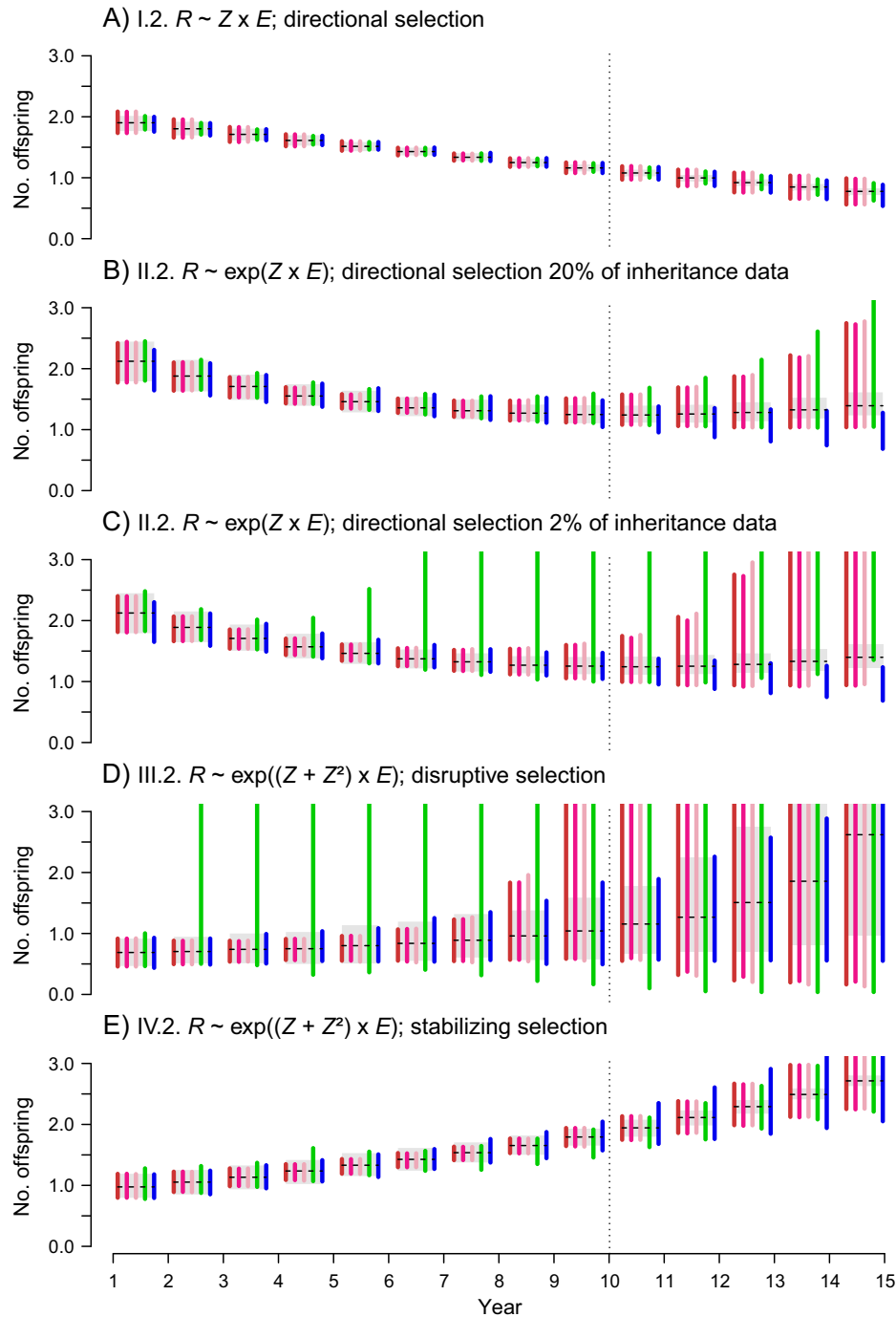


FIG. 5. The 95% confidence intervals of posterior means of estimates of reproductive rates during years 1 to 15 under scenarios I–IV.2 using the five different models: IPM_{C3}^2 (dark red), IPM_{C2}^2 (red), IPM_{C1}^2 (pink), IPM_{ind} (green), and IPM_{pop} (blue). Until year 10 (vertical dotted lines), reproductive rates were estimated from data collected under each simulation. After year 10, data were excluded and demographic rates were forecast. Averages and 95% intervals of the true demographic rates estimated over 500 sampled populations are shown by horizontal dashed black lines and gray shades, respectively. For scenario II.2, the results are shown when 20% (B) or 2% (C) of the inheritance data have been collected. In A, D, and E, 20% of the inheritance data have been collected.

link functions were used and so the linear relationships were truncated below zero.

Scenarios II: non-linear directional selection.—The demographic rates could reliably be estimated by all

models when the environment and the individual trait affected reproductive rate in an additive way (scenario II.1, Fig. 4B). When the environment and the individual trait interacted (scenario II.2), estimates of demographic rates of all models were unbiased for the years with data.

However, the demographic rates of IPM_{pop} were biased in forecasted years (years 10 to 14, Fig. 5B; Appendix S2: Figs. S7 and S9, the reproductive rate as much as 35% in the last year) because IPM_{pop} could not predict the increase in the mean individual trait. In this second scenario, the environmental pressure was more severe for individuals with a large trait value, which resulted in a faster adaptation to changes in environmental conditions. Uncertainties around forecasted demographic estimates increased at a higher rate using IPM_{ind} compared to IPM^2 . In year 9, the 95% interval of the population growth rate was 47% larger in IPM_{ind} than in IPM^2 . When only 2% of the mother–offspring affiliations were sampled to estimate the inheritance function, the benefit in terms of precision from the IPM^2 compared to the IPM_{ind} was more pronounced (Figs. 4C and 5C). The estimates of the slope of the inheritance function were slightly underestimated but more accurate using IPM^2 than IPM_{ind} (Fig. 6).

The mean estimates of most slope parameters were similar and close to true values using IPM_{ind} or IPM^2 (Appendix S2: Fig. S3). However, IPM^2 tended to under-estimate the negative influence of the environmental trend on the reproductive rate (parameter c_R , Appendix S2: Fig. S3). In most scenarios, standard deviations of the slopes of the survival and the reproductive functions were higher in IPM_{ind} than in IPM^2 , resulting in higher MSE in IPM_{ind} . Thus, estimates were more precise using IPM^2 .

Scenarios III: disruptive selection.—Demographic rates were accurately estimated by IPM_{pop} and IPM^2 .

However, the high non-linearity of the disruptive selective pressure had the same amplifying effect than in the above scenario for IPM_{ind} . It yielded over-estimated demographic rates in scenarios III.1 and III.2 (Figs. 4D and 5D; Appendix S2: Figs. S6–S9). Uncertainties around estimated demographic rates increased in scenario III.2, when the intensity of the selective pressure on the individual trait increased with time. Even IPM^2 forecasted demographic rates with high uncertainty in this scenario (Fig. 5D, years 10 to 14). Only IPM_{pop} estimated demographic rates with relatively small uncertainty because it predicted linear trends in the demographic rates, independently of the distribution of the individual trait.

While most estimated parameters (intercepts and slopes of demographic functions) were not different from true values using IPM^2 or IPM_{ind} , IPM^2 tended to over-estimate the strength of the selection on the individual trait through the reproductive rate over time (parameter d_R , Appendix S2: Fig. S4). In scenarios III, MSE were higher using IPM_{ind} than IPM^2 .

Scenarios IV: stabilizing selection.—Under stabilizing selection, all models reliably estimated demographic rates (Figs. 4E and 5E). In scenario IV.2 (Fig. 5E), IPM^2 gave more precise estimates of demographic rates than either IPM_{ind} or IPM_{pop} , but differences in demographic rate estimates between models were smaller compared to other scenarios. Estimates of the intercept and slope parameters influencing demographic rates were unbiased in IPM_{ind} and the three IPM^2 (Appendix S2: Fig. S5). However, estimates were more precise using any of the IPM^2 as compared to IPM_{ind} .

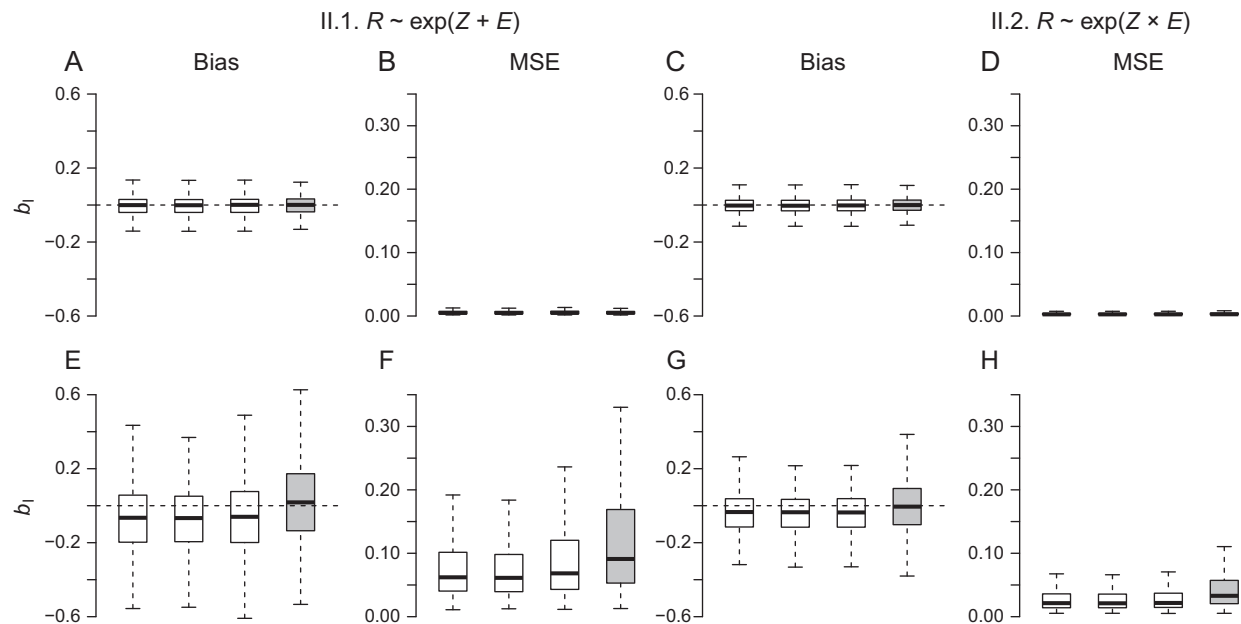


FIG. 6. Comparison of bias and mean squared errors (MSE) of the slope of the inheritance function estimated under the scenarios II.1 and II.2 when 20% (A–D) or 2% (E–H) of the inheritance data were collected. Box plots of estimators from IPM_{ind} are shown in gray. IPM_{C3}^2 , IPM_{C2}^2 , and IPM_{C1}^2 are shown in white, ordered from the left to the right. Dotted lines show an absence of bias. For box plots, the mid lines show the median, the box edges show the 25% and 75% percentiles and the whiskers showed the 25% and 75% percentile $\pm 1.5 \times$ the interquartile range.

Population dynamics of Swiss barn swallows

We found a significant negative influence of spring precipitation on annual survival of barn swallows (slope, -0.10 ; 95% CRI (credible interval), $[-0.16; -0.03]$), but not on reproductive rates when the data were analyzed with the IPM_{pop} (Appendix S3: Table S1). However, using IPM^2 we found that demographic rates were also influenced by the individual laying date of the first clutch. Individual laying date negatively influenced annual survival (slope: -0.15 $[-0.23; -0.07]$, Appendix S3: Table S1), the annual number of successful clutches and the number of fledglings per successful clutch (Appendix S3: Figs. S1 and S2). Successive annual laying dates of first clutches were positively correlated and positively related to precipitation (Appendix S3: Fig. S3). First year laying date was not influenced by parental laying date ($[-0.16; 0.16]$) but was delayed in years with high precipitation (Appendix S3: Fig. S4). The results from IPM_{ind} were similar to those under an IPM^2 (Appendix S3: Table S1), with the exception that the 95% CRI of the effects of precipitation on first year laying date and on annual survival included zero ($[-0.03; 0.22]$ and $[-0.08; 0.07]$, respectively, Appendix S3: Table S1). Consequently they were removed from the model. The annual demographic rates

based on the three models were similar in most years (Appendix S3: Fig. S5). The 95% credible interval of the immigration rate estimated under IPM_{pop} and IPM^2 did not include zero (Appendix S3: Table S1).

Similar population predictions during the 12 yr following the study period were obtained from IPM^2 and IPM_{pop} (Fig. 7), but these predictions differed greatly from those of IPM_{ind} . The predictions from IPM^2 (red) and IPM_{pop} (blue) were remarkably similar to the population index obtained from independent monitoring bird data (gray). The predictions from the IPM^2 including individual laying date were slightly better than those from IPM_{pop} (predictions from IPM^2 and IPM_{pop} explaining 46% and 44%, respectively, of the variation in the Swiss national index). IPM_{ind} was not effective in predicting population index (explaining only 9% of the variation) as it did not include immigration.

DISCUSSION

We developed a population model that can estimate demographic responses in a changing environment and predict the resulting population dynamics. This model has improved forecasting abilities compared to existing models and allowed better understanding of the underlying mechanisms of population dynamics.

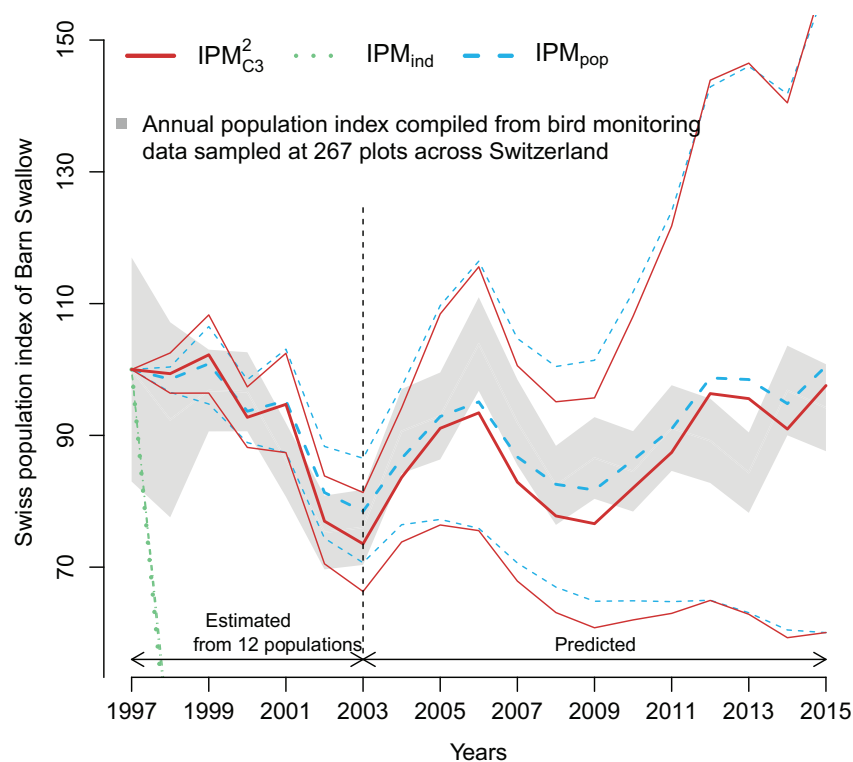


FIG. 7. Predictions of the Swiss Barn Swallow population index and their 95% credible intervals from 2004 to 2015 using model IPM^2_{C3} (solid red lines), IPM_{pop} (dashed blue lines) and IPM_{ind} (dotted green lines). Models were fit using data collected from 12 populations in Switzerland from 1997 to 2003. The 95% confidence interval of the Swiss population index estimated from independent bird monitoring data is shown in gray.

Population forecasting when individual traits evolve

When individual traits affect demographic rates with interacting environmental variables (as in scenario II–III.2), only IPM^2 produced adequate inferences relating the individual trait, the environmental variable and individual performance, and accurate forecasting. This was expected, because IPM_{pop} does not include individual traits and because IPM_{ind} does not use count data.

Our simulation analysis showed that simple population models such as IPM_{pop} give accurate estimates and predictions of population size (see also Johnson et al. 2010, Abadi et al. 2017) when individual demographic rates are influenced linearly and homogeneously by annual environmental variables (scenario I–IV.1). However, the influence of any environmental variable is often followed by a heterogeneous individual response that in turn influences demographic rates. When individuals evolutionarily adapt to their environment and demographic rates do not follow a linear trend, forecasts from IPM_{pop} can be biased (scenario II.2). In the wild, demographic performance is not expected to increase or decrease linearly because it depends on the complex feedback between environmental conditions and individuals traits (Pelletier et al. 2007, 2009). In these scenarios, only models including the interaction between individual traits and environmental variables (IPM_{ind} and IPM^2) were able to account for the eco-evolutionary dynamics of trait distribution and the resulting change in demographic performance (Coulson et al. 2010, Smallegange and Coulson 2013). Thus, in many cases, we expect that simple models such as IPM_{pop} will not be able to forecast long-term population dynamics correctly (Crone et al. 2013).

Even if IPM_{ind} accounts for the interaction between individual traits and environmental variables, the uncertainty of predictions can increase at a higher rate than those of IPM^2 when the selective pressure is nonlinear. While disruptive and stabilizing selection are often quite weak (Kingsolver et al. 2001), selective pressures are often directional but nonlinear, as in scenario II (Siepielski et al. 2009). In some species of plants or oviparous animals, it is common for reproductive output (such as the number of seeds or of eggs) to increase non-linearly with individual size (Miller et al. 2012, Dauer and Jongejans 2013, Vindenes et al. 2014). Thus, the log link function is often used to model reproductive output in relation to individual traits in empirical analyses. Contrary to scenario I, the reproductive function linking reproductive success to the individual trait included a log link in the scenarios II to IV. Thus, reproduction increased exponentially with the individual trait. In the case of IPM_{ind} , reproduction exceeded exponential growth with the trait, contributing to the highly-biased predictions of IPM_{ind} . As an example, if there are no data for the trait distribution, the uncertainty around the trait distribution will create a gently biased trait

distribution toward high values, because they are positively and non-linearly selected. In the IPM_{ind} , the individuals with high trait values will produce more offspring (that will inherit a high trait value) than individuals with a low trait value. Over time, the predicted number of individuals with a high trait value will be exponentially over-estimated. Nevertheless, we expect that variable selection gradients over time and space would reduce this exponential growth in the wild. For population analysis and forecasting, this can remain problematic when the reproductive function is modeled using a log link (the commonly used transformation as the number of offspring is positive) or when the uncertainty around the population distribution is high. While IPM_{ind} can produce biased estimates (see also detecting individual eviction, Williams et al. 2012), IPM^2 compensated for the former potential bias by slightly underestimating the slope of the inheritance function.

Individual heterogeneity influences population dynamics twofold when functions are non-linear relative to the linear case (see Plard et al. [2016] for an illustration) as predicted by the Jensen inequality (Ruel and Ayres 1999). Nevertheless, except under the very strong directional selective pressure in the second period of scenario II, the distribution of the phenotypic distribution did not change much. In the wild, quantitative traits rarely change or evolve as fast as expected in the presence of directional selection (Merilä et al. 2001). In IPM_{ind} and IPM^2 , this stasis is often manifested in the inheritance function, which reverses the phenotypic effect of selective pressures (Coulson et al. 2017).

Plastic responses of individual traits to environmental variability

The interaction between environmental conditions and individual trait distributions can be stronger in the wild than in our simulation analysis. Environmental conditions might simultaneously influence survival and reproduction, and also inheritance and transition of individual traits. For instance, individual laying date is often a plastic trait that responds to environmental changes and has repercussions on reproductive success (Charmanier and Gienapp 2014). Advancing spring phenology of food resources has been followed by advancing laying dates in many birds in recent years (Gienapp et al. 2008).

Forecasted sizes of the Swiss Barn Swallow population under IPM^2 and IPM_{pop} were very similar to the independent population index derived from monitoring data. This result demonstrates that barn swallow population dynamics were strongly driven by the effect of spring precipitation on annual survival and by immigration. Even if IPM_{pop} can predict the indirect variation in survival and reproductive performance when plastic responses occur, IPM_{pop} cannot provide an understanding of how individual traits shape demography and population dynamics. This understanding is necessary to

improve our knowledge of the evolution of quantitative traits. The benefit of using IPM^2 over IPM_{pop} is the improved understanding of the mechanisms linking spring precipitation to demographic rates of the barn swallow. The IPM_{pop} only indicated a direct negative effect of spring precipitation on annual survival. However the IPM^2 shows that spring precipitation directly and indirectly had negative effects on annual survival. High spring precipitation had an indirect negative effect on individual survival by delaying individual laying date of the first clutch. The IPM^2 showed that this phenological delay negatively influenced individual survival as well as reproductive output. The latter is a well-known result in most birds (Perrins 1970) but cannot be included in an IPM_{pop} .

Accuracy of demographic processes for which few data are available

The main reason why IPM_{ind} was unsuccessful for forecasting the size of the Swiss barn swallow population was that this model did not include immigration. Models using data only at the individual level may deliver biased estimates of population dynamics because some demographic rates are not included (such as immigration) (Abadi et al. 2010b) or because some demographic rates are estimates with large uncertainties (such as early survival). Thus, IPM_{ind} should not be used in open populations. Only if its value is known a priori can immigration be included in IPM_{ind} (Bruno et al. 2011). Using IPM^2 and including data at the population level (counts) results in estimates of immigration and of other demographic rates with higher accuracy (Tavecchia et al. 2009, Abadi et al. 2017).

Inheritance data that are needed to fit an IPM_{ind} or IPM^2 can be particularly difficult to collect. We showed that when inheritance data are limited, IPM^2 allow forecasting population dynamics with higher accuracy than IPM_{ind} . Nevertheless, we do not suggest that inheritance estimates can be estimated in the absence of any data, because any bias in other parameters will generally result in biased inheritance models. Applications of IPM_{ind} in these cases commonly assumed that the trait distribution at birth follows a normal distribution with a mean common to all newborns and a given variance (Miller et al. 2012, Gonzalez et al. 2013, Zambrano and Salguero-Gomez 2014). Another option is to use information from the literature as prior information to parametrize the inestimable parameters of the model.

Surprisingly, adding data on population size (model IPM^2_{C1}) was enough in all scenarios to improve model predictive abilities; information about traits of the counted individuals was not necessary. Thus, the count data generally would not require additional capture of individuals for assessing individual traits. While it appears that IPM^2 needs more data compared to the two other models, the availability of data should not be a limitation for the application of IPM^2 . IPM^2 can be

applied to the same data as IPM_{ind} ; the only addition is the count data. Ideally, these count data are independent of the demographic data. Count data are available for many monitored populations where transect, monitoring of breeding pairs or families, or indirect indices of population size (i.e., collection of song, feces, or marks) are collected. Moreover, long term individual data sets are increasingly available and will help us to understand better the mechanisms driving population dynamics (Clutton-Brock and Sheldon 2010).

IPM^2 and future developments

The integrated integral projection model (IPM^2) is a combination of the existing integral projection and integrated population models and shares key benefits of each. This model can be regarded as an extension of an integral projection model that also includes count data, or as an extension of an integrated population model that considers individual traits linking them to demographic rates and their inheritance. Using this model, the influence of individual traits on population dynamics can be assessed, parameter estimates become more precise, population dynamics can be estimated including demographic processes for which no explicit data have been collected (see also White et al. 2016), and less inheritance data needs to be collected. The model yielded accurate population predictions even with individually heterogeneous responses to environmental factors. As a general benefit, modeling demographic rates in the same framework (which can also be done with IPM_{ind} or IPM_{pop}) allows natural inclusion of positive or negative covariations (reflecting individual quality or trade-offs, respectively) between survival and reproductive rates, and investigation of their influence on population dynamics (Elder and Miller 2016, Koons et al. 2016). Here we used a very simple and specific life cycle model with a single trait and a single environmental variable, but in principle IPM^2 can be formulated for any life cycle by adapting the model structure and by adding several traits or functions (linear or otherwise) as used in other IPM_{ind} (Ellner et al. 2016). Influence of density as well as intra- or inter-species competition can also be included in IPM^2 . In our simple IPM^2 , we did not include demographic stochasticity but assumed that individual heterogeneity in demographic performance was shaped exclusively by individual traits, as is typically done in IPM_{ind} . Both demographic stochasticity and individual heterogeneity linked to identified or unidentified individual traits are expected to influence population dynamics (Cam et al. 2016). It is an asset of IPM^2 that demographic stochasticity as well as other sources of individual heterogeneity can easily be included, in the same way as was implemented for IPM_{ind} (Coulson 2012).

The joint likelihood of the IPM^2 is formed as a product of the single-data likelihoods and therefore requires the assumption of independence between the count, the

survival, the reproduction and the inheritance data. Violating this assumption can affect parameter estimates (Besbeas et al. 2009), but the impact is often non-existent or irrelevant (Abadi et al. 2010a,b, Schaub and Fletcher 2015). In the present analysis, our simulated data exhibit some dependence as they were simulated to mimic a real field study. Indeed, we sampled the same individuals to obtain reproduction and survival data, so these two data sets were not independent. The strong performance of the resulting inferences suggest that violation of this assumption is not a serious limitation. However, further research should consider the issue of dependence in more details and could develop more general models appropriate for dependent data sets. By combining different data sets, one can also combine a poor quality data set with a good quality data set, although, the bias of some parameter values would perhaps increase relative to the results using only a single data set. When population-level data are biased, estimated values at the individual level may be biased if the individual data are scarce. In this case, one can weight the different data sets to reduce bias (Fletcher et al. 2019). Nevertheless, the main reason why estimates might be biased when combining different data sets is the misspecification of the model, as shown in our simulations. For example, if one demographic rate is missing in the demographic model such as immigration (Abadi et al. 2010a,b), or when the shapes of the demographic functions at the individual level are not optimal (e.g., linear instead of log link reproductive function) bias was apparent. We encourage the application of goodness of fit tests on the different data sets (Besbeas and Morgan 2014, Conn et al. 2018) to avoid model misspecification.

Responses to environmental pressures can vary among individuals and are the main drivers of patterns in eco-evolutionary dynamics. To forecast population dynamics we need to understand the individual drivers of populations and thus to include individual responses to their environment, while also following the entire population. Inclusion of different data sets allows for understanding the responses of individuals to environmental changes and their effects on population dynamics. As a consequence, combining data from the individual and population levels as in the IPM² will help our predictions become more accurate, and thus more powerful and relevant for ecological research and management.

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SUPPORTING INFORMATION

Additional supporting information may be found online at: <http://onlinelibrary.wiley.com/doi/10.1002/ecm.1364/full>

DATA AVAILABILITY

The data supporting the results will be archived in Dryad if the manuscript is accepted.