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| Authors | Pirotta, Enrico;Katzner, Todd;Miller, Tricia A.;Duerr, Adam <br> E.;Braham, Melissa A.;New, Leslie |
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# State-space modelling of the flight behaviour of a soaring bird provides new insights to migratory strategies 

Enrico Pirotta ${ }^{\text {a,b* }}$, Todd Katzner ${ }^{\mathrm{c}}$, Tricia A. Miller ${ }^{\text {d }}$, Adam E. Duerr ${ }^{\mathrm{e}}$, Melissa A. Braham ${ }^{\mathrm{f}}$, and Leslie New ${ }^{\text {a }}$<br>${ }^{\text {a }}$ Department of Mathematics and Statistics, Washington State University, Vancouver, WA, USA<br>${ }^{\mathrm{b}}$ School of Biological, Earth \& Environmental, Sciences, University College Cork, Distillery Fields, North Mall, Cork, Ireland<br>${ }^{c}$ U.S. Geological Survey, Forest \& Rangeland Ecosystem Science Center, Boise, ID, USA<br>${ }^{\mathrm{d}}$ Conservation Science Global, West Cape May, NJ, USA<br>${ }^{e}$ Bloom Biological Inc., Santa Ana, CA, USA<br>${ }^{\mathrm{f}}$ Division of Forestry \& Natural Resources, West Virginia University, Morgantown, WV, USA<br>*Corresponding author: enrico.pirotta@,wsu.edu


#### Abstract

1. Characterizing the spatiotemporal variation of animal behaviour can elucidate the way individuals interact with their environment and allocate energy. Increasing sophistication of tracking technologies paired with novel analytical approaches allows the characterisation of movement dynamics even when an individual is not directly observable. 2. In this study, high-resolution movement data collected via global positioning system (GPS) tracking in three dimensions were paired with topographical information and used in a Bayesian state-space model to describe the flight modes of migrating golden eagles (Aquila chrysaetos) in eastern North America. 3. Our model identified five functional behavioural states, two of which were previously undescribed variations on thermal soaring. The other states comprised gliding, perching and orographic soaring. States were discriminated by movement features in the horizontal (step length and turning angle) and vertical (change in altitude) planes, and by the association with ridgelines promoting wind deflection. Tracked eagles spent $2 \%, 31 \%$, $38 \%, 9 \%$ and $20 \%$ of their day time in directed thermal soaring, gliding, convoluted thermal soaring, perching and orographic soaring, respectively. The analysis of the relative occurrence of these flight modes highlighted yearly, seasonal, age, individual and sex differences in flight strategy and performance. Particularly, less energy-efficient orographic soaring was more frequent in autumn, when thermals were less available. Adult birds were also better at optimising energy efficiency than sub-adults. 4. Our approach represents the first example of a state-space model for bird flight mode using altitude data in conjunction with horizontal locations, and is applicable to other


flying organisms where similar data are available. The ability to describe animal movements in a three-dimensional habitat is critical to advance our understanding of the functional processes driving animals' decisions.

Keywords: 3D states, GPS-GSM telemetry, hidden state model, Markov chain Monte Carlo, movement ecology, raptor, subsidised flight

## Introduction

The way in which animals move in space and over time has important implications on their vital rates and, ultimately, their fitness and demography (Nathan et al., 2008). Different movement modes often require varying levels of energy expenditure and may reflect different environmental constraints (Shepard et al., 2013). Understanding movement dynamics and characterising the way in which they combine into functional bouts of activity can therefore help formulate hypotheses regarding movement drivers, environmental influences, and energetic and fitness implications of different behavioural strategies (Hays et al., 2016; Nathan et al., 2008).

Movement behaviour is difficult to observe directly for prolonged periods, especially for species that range over large distances and move through media that are mostly inaccessible to human observers (air or water). Recent advances in bio-logging technology allow tracking individuals over wide spatiotemporal ranges and in remote areas, opening windows on their life history at functionally relevant scales (Hays et al., 2016; Kays, Crofoot, Jetz, \& Wikelski, 2015).

Telemetry data collection was originally aimed at tracking an animal's geographical location. However, the proliferation of devices capable of collecting and storing information at fine temporal resolutions, combined with the refinement of statistical tools, means that these data can
also be used to infer the behavioural patterns of tagged animals (Jonsen et al., 2013; Langrock et al., 2012; McClintock, Russell, Matthiopoulos, \& King, 2013; Patterson, Thomas, Wilcox, Ovaskainen, \& Matthiopoulos, 2008).

While various techniques have been proposed for the classification of behaviour, hidden state models offer several advantages, particularly because they explicitly account for the intrinsic autocorrelation of movement data (Jonsen et al., 2013; Langrock et al., 2012; McClintock et al., 2012). These approaches assume that observed movement metrics arise from distributions that depend on a latent sequence of discrete behavioural states or modes (known as emission distributions), and are thus consistent with the often unobservable nature of behaviour. State assignment is directly informed by the data, which can guide behavioural classification, reveal unexpected patterns and thus lead to a new understanding of behaviour. State-space models, which constitute a class of hidden state models, also allow accounting for any measurement error associated with observed metrics (Jonsen et al., 2013; Patterson et al., 2008). This occurs because they are composed of a process model, capturing the underlying transition between states, and an observation model, describing the way in which data are generated, with error. Most classic developments and applications of movement models have focused on the marine realm (e.g., marine mammals, seabirds, elasmobranchs or large teleosts, see references in Jonsen et al., 2013) or on terrestrial non-volant mammals (e.g. Morales, Haydon, Frair, Holsinger, \& Fryxell, 2004). The main objective of these studies has been distinguishing between two behavioural modes: periods where an individual rapidly moves through unprofitable areas or travel corridors (transit mode), and periods where it explores an area in search of patchy food resources (resident mode) (Jonsen et al., 2013; Morales et al., 2004; Patterson et al., 2008).

Recently, important progress has been made in finer discrimination of behaviour by providing additional data streams to inform the models, characterizing, for example, attraction to specific locations (McClintock et al., 2012), central place foraging (Michelot et al., 2017; Pirotta, Edwards, New, \& Thompson, 2018), diving (Bestley, Jonsen, Hindell, Harcourt, \& Gales, 2015; Dean et al., 2013; Isojunno \& Miller, 2015; Quick et al., 2017), and active foraging (Isojunno \& Miller, 2015).

Few existing applications of hidden state models describe the behaviour of terrestrial birds (Leos-Barajas et al., 2017; Péron et al., 2017; Williams, Shepard, Duriez, \& Lambertucci, 2015). For these species, characterising flight modes may be more relevant than distinguishing between transit and resident movement, because of the implications on their energy budget. Such characterisation requires either the use of additional sensors, like accelerometers, or the introduction of a third movement dimension (altitude), which is conceptually comparable to the use of depth when modelling diving behaviour of marine animals (Isojunno \& Miller, 2015; Quick et al., 2017). Birds adopt different strategies to move through air, depending on their size, body structure, reasons for moving, and environmental and weather conditions (Duerr et al., 2015; Hedenstrom, 1993; Lanzone et al., 2012). Flapping flight is costly, and heavier species tend to soar (i.e. use air currents to support straight-winged flight) as a more efficient way to move over large distances (Hedenström \& Alerstam, 1995). Broadly speaking, there are two predominant soaring modes in terrestrial birds. Thermal soaring is defined as the use of thermals (i.e. layers of warm air that rise from the earth forming updrafts) to gain altitude, followed by periods of gliding towards other thermals to continue their progression. Conversely, orographic soaring relies on horizontal winds deflected upwards by ridges, trees, hills and other structures (Duerr et al., 2015; Kerlinger, 1989).

In this study, a large telemetry dataset from golden eagles (Aquila chrysaetos) in eastern North America was used to develop a Bayesian state-space model describing the flight behaviour of soaring birds. These birds are from a small population of approximately 5,000 individuals migrating between the breeding grounds in Canada and a wintering range in the northern and central Appalachian Mountains and surrounding regions (Dennhardt, Duerr, Brandes, \& Katzner, 2015; Katzner, Smith, et al., 2012). The population faces increasing pressure from wind power development in the southern part of its range and along its migratory route, which has sparked research on the factors influencing individuals' risk of colliding with turbines (Katzner, Brandes, et al., 2012; Miller et al., 2014). The choice of different flight modes by these birds changes their altitude, speed and updraft use and, although it is likely to contribute to collision risk, is rarely accounted for when predicting fatality rates (Barrios \& Rodríguez, 2004; Klaassen, Strandberg, Hake, \& Alerstam, 2008).

Golden eagles use both thermal and orographic soaring to maximise flight efficiency under different weather and environmental conditions (Duerr et al., 2012; Katzner et al., 2015; Lanzone et al., 2012). Therefore, they represent an ideal system for the development of a model to categorise flight modes, which could be easily applicable to other flying organisms. Below, the modelling framework is presented and utilized to characterise a high-resolution time series of golden eagle behaviour using location and altitude information collected via GPS, together with ancillary environmental data. The behavioural results are then analysed to investigate the activity budget of eagles belonging to different age and sex classes in different seasons, and to explore the functional mechanisms underpinning individual flight performance during migration.

## Materials and methods

## Data collection

We used existing golden eagle telemetry data collected between 2009 and 2016 (Duerr et al., 2012; Katzner et al., 2015; Miller et al., 2014). Eagles were captured and outfitted with CTT1100 GPS-GSM telemetry systems (Cellular Tracking Technologies, LLC) attached as backpacks with Teflon ${ }^{\mathrm{TM}}$ ribbon (Bally Ribbon Mills in Bally, PA). Tags were programmed to record location and altitude above sea level (calculated as height above the geoid) every 30-60 seconds from sunrise to sunset. No locations were recorded at night. The GPS device measured instantaneous speed. If speed was less than 1 knot for 5 min , the unit switched to sampling data at $15-\mathrm{min}$ intervals, thus conserving battery power and device memory when a bird was perching. Full details of the study area, deployment techniques, duty cycles, sampling regimes and permits are reported in Katzner et al. (2015) and Miller et al. (2014, 2016). For the current study, a total of 58 tracks were used, 48 of which were collected during the spring migration, and 10 in autumn (Fig. 1). Tagged eagles included juveniles (1 $1^{\text {st }}$ year of northbound migration, 8 tracks), sub-adults ( $2^{\text {nd }}-4^{\text {th }}$ year of migration, 22 tracks), and adults ( $>4^{\text {th }}$ year of migration, 28 tracks). Nineteen tracks were from female individuals and 39 from males. Some individuals were tracked over multiple years (Table S1 in Supporting information).

## Data processing

Fixes with a horizontal dilution of precision (an indication of 2D location quality; HDOP) $>10$ and 2D fixes were removed to exclude any obvious error in GPS locations or altitudes. Vertical dilution of precision (VDOP) information was not available for the majority of the data. Due to
the sampling regime, there were gaps in the recorded tracks. Gaps in flight data could also have occurred because of low battery voltage or the system's functionality. Furthermore, a unit could not collect and send data simultaneously so, if a bird was in flight and connected to the Global System for Mobile communications (GSM) network, GPS data were not collected. Therefore, to reduce extrapolation over long unobserved periods, tracks from individual eagles were split into separate segments whenever the interval between consecutive locations was greater than 5 minutes. Segments shorter than 10 minutes were excluded from further analysis to avoid biasing the probabilities regulating the temporal sequence of states (see below). Because hidden state models require a regular sampling unit, location and altitude data were linearly interpolated in R with custom code to a constant one-minute temporal resolution (R Development Core Team, 2016). In alternative to using the interpolated values of the response variables over remaining short ( $\leq 5 \mathrm{~min}$ ) unobserved periods in the data, the model can be formulated to estimate the value of missing observations. Results of this reformulation are shown in Appendix S3.

At each minute, $t$, four variables were derived to characterise eagle behaviour (Table S2). The use of these variables for describing the behaviour of soaring birds was supported by previous studies (Katzner et al., 2015). Three of the four were derived from the GPS data: step length $x_{t}$ (the distance between location at $t$ and location at $t+1$, in meters), turning angle $\theta_{t}$ (the angle between the step from $t-1$ to $t$ and the step from $t$ to $t+1$, in radians) and altitude above sea level $a_{t}$ (recorded by the GPS device, in meters). The fourth variable was hierarchical slope position (HSP, as defined by Murphy, Evans \& Storfer 2010), a metric of topographic morphology used to quantify exposure and identify ridges. HSP was computed using package spatialEco in R (Evans, 2017) and based on ground elevation data obtained from the Global Multi-resolution Terrain Elevation Data 2010 at 30-arc-second spatial resolution (data available
 extracted for the surface below each eagle location at time $t$. These four variables constituted the vector of behavioural observations $\mathbf{y}_{t}$. Because the calculation of the turning angle $\theta_{t}$ requires three consecutive locations, the first and last locations of each segment were discarded.

We assumed that the error around GPS locations was negligible (Morales et al., 2004). This was supported by the low mean HDOP associated with retained GPS fixes (mean $=1.9 ; \mathrm{STD}=1.2$ ), corresponding to location errors in the order of a few meters. Particularly, the standard deviation of the position can be approximated by multiplying HDOP by the measurement standard deviation of the GPS device (Poessel, Duerr, Hall, Braham, \& Katzner, 2018), which was 3 m for the devices used in this study (resulting in a standard deviation of 30 m when HDOP $=10$ ). Considering the distribution of step lengths for tagged animals ( mean $=540 \mathrm{~m} ; \mathrm{STD}=398 \mathrm{~m}$ ), this error was deemed irrelevant for our application. We used the published accuracy of the device in the third dimension to inform the error around altitude measurements in a state-space modelling framework (see details below; Lanzone et al., 2012).

We tested the use of altitude above ground level for the vertical dimension, but found models with this variable to perform much worse than those with altitude above sea level. This was possibly due to error propagation (Péron et al., 2017) or to the fact that altitude above ground becomes difficult to interpret over steeply changing slopes, such as the ones used during orographic flight (Katzner et al., 2015).

## Model structure

We developed a Bayesian state-space model to estimate the time series of latent behavioural states, $s_{t}$, of tagged individuals, together with the state-specific parameters of the emission
distributions for the observations $\mathbf{y}_{t}$. The process component of the model described the transition between the underlying states, regulated by a matrix of transition probabilities $\boldsymbol{\Gamma}$. For $M$ states, $\boldsymbol{\Gamma}$ had dimensions $M \times M$ and each element $\gamma_{i, j}$ indicated the probability of being in state $j$ at time $t$, given that the animal was in state $i$ at time $t-1$. The Markov property was assumed for the time series of states, i.e. state at time $t$ only depended on state at time $t-1$. The state process was informed by the four variables, step length, turning angle, altitude and hierarchical slope position, at time $t$. Given state $s_{t}=i$ (with $i$ in $1, \ldots, M$ ), step lengths were modelled as emerging from a Weibull distribution (McClintock et al., 2012; Morales et al., 2004), with statespecific scale $\left(\alpha_{i}\right)$ and shape $\left(\beta_{i}\right)$ parameters, determining the average step length per state and its variability, i.e. $x_{t} \sim W\left(\beta_{i}, \alpha_{i}\right)$. Turning angles were assumed to have a wrapped Cauchy distribution (McClintock et al., 2012; Morales et al., 2004) with mean ( $\mu$ ) equal to 0 and statespecific concentration parameter $\left(\rho_{i}\right)$, a measure of how angles are distributed around the mean, i.e. $\theta_{t} \sim w C\left(0, \rho_{i}\right)$ (Breed, Costa, Jonsen, Robinson, \& Mills-Flemming, 2012). The parameter $\rho_{i}$ varies between 1 (angles concentrated around the mean 0 , i.e. directed movement) and 0 (corresponding to directions uniformly distributed on the circle, i.e. a classic random walk allowing for convoluted movement). True, unobserved altitude at each minute $t$ was modelled as a random walk Gaussian variable with state-dependent standard deviation $\sigma_{i}$ (Isojunno \& Miller, 2015; Langrock, Marques, Baird, \& Thomas, 2014), $v_{t} \sim N\left(v_{t-1}+\pi_{i}, \sigma_{i}\right)$, where $v_{t-1}$ is the true altitude in the previous minute and $\pi_{i}$ denotes the state-specific mean vertical drift, i.e. the change in altitude between minutes. A Gaussian observation model accounted for errors in altitude measurement, i.e. $a_{t} \sim N\left(v_{t}, \varepsilon\right)$. Finally, following data exploration, hierarchical slope position was assumed to emerge from a Gaussian distribution with state-specific mean $\kappa_{i}$ and standard deviation $\omega_{i}$, i.e. $h_{t} \sim N\left(\kappa_{i}, \omega_{i}\right)$.

We tested several alternative structures for the model, including a range of potential latent states (three to six). A model with five states converged successfully and aligned with biological expectations, so only this parameterisation is presented here. It is important to note that, in an unsupervised inference setting such as this (i.e. one where the true states are unknown), the number of states is driven by the process generating observed data (Leos-Barajas et al., 2017). However, the use of appropriate movement and ancillary environmental variables, capturing relevant features of an animal's behaviour, can lead to the identification of biologically meaningful latent states (Leos-Barajas et al., 2017; McClintock et al., 2013). The five states used here were characterised by features of the response variables that broadly corresponded to directed thermal soaring (state 1), gliding (state 2), convoluted thermal soaring (state 3), perching (or on the ground; state 4) and orographic soaring (but potentially including periods of flapping flight; state 5).

## Priors

Following initial data exploration, a set of constraints was applied to the priors of state-specific parameters in order to facilitate model convergence and support the identification and assignment of functionally relevant latent states (Isojunno \& Miller, 2015) (Appendix S1). This also prevented label switching, i.e. the non-identifiability of state-dependent components due to the posterior distribution being invariant to permutation of state labels (Stephens, 2000). These constraints were broad, and were only defining the overall tendency of the vertical movement (ascending, descending or stable overall) and the relative degree of directedness, speed and topographic exposure among states (Appendix S1). The standard deviation of the observation
model for altitude ( $\varepsilon$ ) was set at a fixed value ( 25 m ), but was large enough to conservatively account for the declared accuracy level (Lanzone et al., 2012).

## Model fitting

The model was fitted using JAGS run from R (package runjags; Appendix S2) (Denwood, 2016). Markov chain Monte Carlo (MCMC) algorithms were iterated until convergence of the latent states and model parameters. State convergence was assessed by monitoring the proportion $\delta_{1, \ldots, 5}$ of minutes classified under each latent state. We ran three parallel chains, starting at different initial values. Convergence was assessed by visually inspecting trace and density plots (Lunn, Jackson, Best, Thomas, \& Spiegelhalter, 2013), and confirmed by checking that the Brooks-Gelman-Rubin (BGR) diagnostic fell below 1.1, and that Monte Carlo (MC) error was less than $5 \%$ of the sample standard deviation (Lunn et al., 2013). The R package coda was used to assess convergence, calculate effective sample size and extract posterior estimates (Plummer, Best, Cowles, \& Vines, 2006).

## Model validation

To investigate the model's ability to characterise functional latent states, we compared the model's posterior state classifications with existing manual behavioural classifications for a subset of tagged eagles. Particularly, data from 13 of the 48 spring tracks were previously evaluated manually as part of a prior study (Katzner et al., 2015). Flight modes were identified by an expert observer (T. A. Miller) based on the patterns of sequential GPS locations and on their overlap with topographical features. As a result, flight mode was classified into one of four states: thermal soaring, gliding, orographic soaring, and unknown (Katzner et al., 2015). Model state classifications were obtained from the posterior median estimate of the categorical state.

States 1 and 3 were combined and matched to manually-classified thermal soaring, state 2 was matched to manually-classified gliding, and state 5 to manually-classified orographic soaring. Manual and model classifications were compared using confusion matrices. Because the model could not assign an "unknown" state and accuracy could not be evaluated for "unknown" segments, accuracy estimates from this matrix will be artificially low. In addition, we tested whether the occurrence of gaps in the tracking data and measurement error in the horizontal and vertical dimension could affect the results, using a simulation procedure based on the posterior estimates of model parameters (Appendix S4) and carried out posterior predictive checks to assess the goodness-of-fit of the model to the data (Appendix S5).

## Behavioural models

The results of the state-space model can be used to explore the ecology of the study species. To demonstrate this application, we carried out a descriptive investigation of the seasonal, age and sex differences in flight strategy and performance. Specifically, we fitted binomial mixed-effects models (package lme4 in R; Bates, Maechler \& Bolker 2012) to test whether the proportional occurrence of each behavioural state (directed thermal soaring, convoluted thermal soaring, gliding and orographic soaring) in a track varied as a function of the interaction between season (autumn and spring) and age category (adults and sub-adults). Because this analysis aimed to compare the occurrence of flight modes, steps classified as on the ground or perching were excluded. Moreover, due to the small sample size, tracks of juveniles were also excluded. In a separate model, we tested for the effect of sex on the flight performance of adult eagles in the two seasons (we excluded sub-adults since most of them were males). Because individuals were tracked over multiple years, we included a random effect of individual and year in all models.

The random effects structure, as well as the inclusion of the fixed effects, was assessed using the Akaike's information criterion (Gurka, 2006), corrected for small sample sizes (AICc).

## Results

The 58 filtered eagle tracks corresponded to 72,844 GPS fixes, which made up 599 segments longer than 10 min and separated from one another by more than 5 min . Regularisation of the 599 segments at a one-minute resolution reduced the sample analysed to 45,914 locations.

## State-space model

Visual inspection of trace plots suggested that the chains were randomly oscillating around a central value after 5,000 iterations, so these initial draws were discarded as burn-in. Diagnostics confirmed that the model converged adequately after 15,000 iterations (Table S3). We also verified that these iterations corresponded to an effective size of the posterior sample greater than 400 for all parameters (Lunn et al., 2013). Due to computing memory limitations, we only retained one in 10 iterations.

The results were consistent with our biological expectations of eagle behaviour, embedded in the priors, while describing the features of each state precisely. Under state 1 (directed thermal soaring), an individual gained substantial altitude and moved in large, directed steps. State 3 (convoluted thermal soaring) was similar to state 1 , but steps were considerably shorter and turning angles had low concentration. Bouts of both states appeared to be followed by gliding periods (state 2). State 4 (on the ground or perching) was characterised by extremely small and convoluted horizontal steps, and visual investigation of the tracks confirmed it corresponded to
periods when an eagle was not moving (e.g. Fig. S2). Finally, state 5 (orographic soaring) showed large variation in the vertical drift, suggesting irregular gaining and losing of altitude. This flight mode was correctly classified to occur over topographies characterised by high exposure (such as ridgelines). The posterior distributions of the state-dependent parameters are summarised in Table S3 and the emission distributions of the four response variables (step length, turning angle, vertical drift and hierarchical slope position) are plotted in Fig. S1.

The posterior median was used to classify the behavioural state at each time step. The comparison of model state classifications with manually classified flight modes returned a mean of $68 \%$ correct classifications across states (Table S4; $67 \%$ for thermal soaring, $70 \%$ for gliding and $65 \%$ for orographic soaring). As an example, we plotted four track segments coloured by state, where posterior true altitude values were used (Fig. 2). Based on posterior state classifications, we calculated eagles' activity budget, across both migration seasons and by migration season (Table 1). These data suggested that orographic soaring was less frequent in spring than in autumn.

The model also appeared to be robust to observed levels of sampling irregularity and measurement errors (Appendix S4). However, the posterior predictive checks highlighted potential issues with the validity of the Markov property given the small time interval between observations (Appendix S5, Figs. S4 and S5).

## Behavioural models

Model selection highlighted differences among individuals and among years in the occurrence of most flight modes (Table S5; Fig. S3). The use of orographic soaring varied by age category and season, suggesting that this flight mode occurred proportionally more in autumn and was used
more by sub-adults (Fig. 3a). In contrast, directed thermal soaring occurred more in spring and was used more by adults (Fig. 3a). Convoluted thermal soaring appeared to be used more by subadults in autumn and by adults in spring, but the estimated effects had wide confidence intervals (Fig. 3a). Gliding occurred more in spring, and was used more by adults, although the latter effect showed large confidence intervals (Fig. 3a). Model results also suggested that the proportional occurrence of orographic soaring and gliding varied between the sexes, but differently in the two seasons. Females used more orographic soaring and less gliding than males, but only in autumn (Fig. 3b). No difference between the sexes was found for directed or convoluted thermal soaring (Table S5).

## Discussion

To our knowledge, this study represents the first example of the use of altitude measurements in conjunction with horizontal information and ancillary environmental variables in hidden state models to characterise functional behavioural modes in three dimensions (McClintock, London, Cameron, \& Boveng, 2017; McClintock et al., 2013). This is particularly useful for flying organisms, where studying the variation in flight mode might be more relevant than simply distinguishing resident and transit movement identified by models in two dimensions (Jonsen et al., 2013). In addition to identifying expected behavioural states of golden eagles, our model was able to tease apart two types of thermal soaring with different directedness. Previous work has generally classified thermal soaring as a single category of behaviour (e.g. Katzner et al., 2015), while the combination of horizontal and vertical information in our study discriminated additional flight features. The degree of directedness while gaining altitude within a thermal is
likely dependent upon the strength and distribution of thermals, the alignment of thermals with flight direction, and wind conditions (Kerlinger, 1989). Whenever conditions cause thermals to drift, birds using this form of soaring will also drift, resulting in straighter movement (Hedenström \& Alerstam, 1995). This can warrant faster forward progress with the same energy expenditure, but only if the thermals drift in the same direction as the primary axis of movement. However, most thermal soaring was convoluted, because stronger winds disrupt thermal lift (Kerlinger, 1989). Where the data exist, our approach could be used to test this hypothesis by including an explicit effect of wind speed.

The identification of behavioural states makes it possible to describe time allocation to different movement modes. This can shed light on an animal's decision-making process as it moves through space and adjusts to environmental conditions (Nathan et al., 2008) with flight modes of different efficiencies (Duerr et al., 2012). For example, eagles used different strategies to migrate depending on the season, as reflected in the higher occurrence of orographic flight in autumn and the higher occurrence of gliding and directed thermal soaring in spring. This is intuitive, since the availability of thermals is higher in spring (Duerr et al., 2015).

The behavioural models also highlighted differences in flight strategy and performance between age categories. Across both seasons, adults used gliding and directed thermal soaring more than sub-adults, which in turn used more orographic soaring, although these patterns were not reflected in the results for convoluted thermal soaring. Previous studies suggested that, in spring, adults need to move quickly towards the reproductive areas to secure nesting territories, while sub-adults can delay their migration and wait for energetically optimal weather conditions (Duerr et al., 2015; Miller et al., 2016). During spring migration, the relative use of different flight
modes also changes as a result of these processes (Katzner et al., 2015). In contrast, our results highlight that, at a broader scale, adults' experience allows them to rely on more efficient flight modes compared to sub-adults overall, despite the constraints of reproduction. This inconsistency with previous work may also be a by-product of the disproportionate classification of behavioural states manually identified as 'unknown' into thermal soaring (Table S4).

We also found substantial individual and yearly variability in flight performance, as well as differences in the use of orographic soaring and directed thermal soaring between males and females in autumn (Table S5). The larger size of females and corresponding higher weight might explain some of these patterns, although further investigation is required to explore the underlying functional processes. Because flight modes are characterised by different energetic investment and movement efficiency (Duerr et al., 2012; Hedenstrom, 1993; Hedenström \& Alerstam, 1995), their variation among years, seasons, ages, sexes and individuals is relevant for an individual's energy budget, which will ultimately affect its ability to survive and reproduce successfully (Weimerskirch, Louzao, de Grissac, \& Delord, 2012). Investigating any spatial or temporal patterns in flight mode distribution could therefore highlight the moments in time or areas that are critical in terms of energy requirements during migration (Shepard et al., 2013). The energetic insight our model can provide also suggests its relevance to the study of other organisms' flight modes and their variation in space and time (Alexander, 2015).

Beyond energetics, characterising behavioural states in flying animals is particularly important to evaluate their susceptibility to human activities, informing effective planning and management (Katzner, Brandes, et al., 2012; Péron et al., 2017; Ross-Smith et al., 2016). For example, specific behavioural states, due to their horizontal and vertical characteristics, may put birds at
higher risk of collision with turbines (Ross-Smith et al., 2016). For golden eagles in eastern North America, the spatiotemporal distribution of flight modes could be mapped to quantify their overlap with wind power developments within the population's range (Miller et al., 2014) and inform simulation models that estimate collision rates (New, Bjerre, Millsap, Otto, \& Runge, 2015). In this sense, the mismatch between manual and model classifications may be irrelevant as long as movement features are described correctly, because vulnerability in a state may be more related to average altitude and speed, rather than the type of updraft birds are using.

Given that migration patterns are highly affected by weather conditions (Duerr et al., 2015; Lanzone et al., 2012; Miller et al., 2016), the viability of this, and other, populations of longranging migratory birds is also threatened by global climate changes (Møller, Rubolini, \& Lehikoinen, 2008). The presence of two types of thermal soaring suggests sensitive responses by birds to variation in weather. Thus, major alterations of wind patterns and the increase in frequency of extreme weather events may affect flight decisions and energetic efficiency, potentially compromising birds' migratory abilities (Marra, Francis, Mulvihill, \& Moore, 2005). Our model could be used to assess changes in activity budgets following altered weather conditions. In turn, a modified allocation of time to activities with different energetic efficiency could affect the energy balance of these species over the migration and, ultimately, have consequences on their survival and reproductive success (Weimerskirch et al., 2012).

From a methodological perspective, the state-space framework presented here advances previous work that modelled altitude data in isolation (Ross-Smith et al., 2016). In addition to altitude, it was the use of ancillary topographical information that supported the identification of orographic soaring, which is associated with ridges and other structures deflecting horizontal winds
(Kerlinger, 1989; Mallon, Bildstein, \& Katzner, 2016). Selecting appropriate ancillary metrics is critical for the successful discrimination of flight modes that are promoted by specific features of the environment (Murphy et al., 2010). Our analytical approach was unsupervised, in the sense that observed behavioural states were not used to tune the model (Leos-Barajas et al., 2017). However, as part of the preliminary exploration of the tracking dataset, five states were selected and suitable constraints were set to broadly match these states with potential flight modes. The fitting procedure returned posterior estimates of state-specific parameters that were consistent with initial observations and described these putative states in detail.

The approach we used aligns with recent analytical efforts to characterise diving and underwater foraging behaviour by marine mammals and seabirds, where depth is used as the third dimension instead of altitude (Bestley et al., 2015; Dean et al., 2013; Isojunno \& Miller, 2015; Langrock et al., 2014; Quick et al., 2017). Together with these studies from the marine realm, it therefore represents a step towards developing a fully three-dimensional movement model as data from new sensors (e.g. accelerometry) become available (Leos-Barajas et al., 2017). To this purpose, a semi-Markov extension of the model might be considered (Isojunno \& Miller, 2015; Langrock et al., 2014). The distribution of the durations of stays in the various flight modes is unlikely to be geometric, as implied by the Markov property (Langrock et al., 2014), particularly when using a short time step. The posterior predictive checks on our model confirmed that there was residual autocorrelation for some of the response variables under some states (Appendix S5). While this assumption may not affect appropriate behavioural classification, it becomes important when estimated probabilities are used to simulate new tracks.

## Conclusions

The proliferation of bio-logging devices offers the unique opportunity of detailing individuals' behavioural patterns at nested scales (Nathan et al., 2008). Identifying different behavioural modes that arise from animals' response to the underlying habitat and quantifying their spatiotemporal variation can provide valuable insights into the mechanisms driving behavioural, energetic and, in the long term, life history decisions (Hays et al., 2016). However, new statistical tools are required to explore these large datasets and summarise the wide range of movement features into understandable states (Patterson et al., 2008). Here, we presented a model that describes a bird's latent behaviour as it switches among flight modes during migration. Model results highlighted two different patterns of thermal soaring flight. Moreover, the analysis of the relative occurrence of different flight modes showed yearly, seasonal, individual, age and sex differences in flight strategy and performance, shedding light on the functional processes underlying individual behavioural patterns in the context of a dynamic environment.

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## Data accessibility

Data will be made publicly available upon acceptance.

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## Supporting Information

Additional supporting information may be found in the online version of this article.

Table S1. Number of tracks available per individual in each year.

Table S2. Description of variables and model parameters.

Appendix S1. Details of prior distributions.

Appendix S2. JAGS code for the model.

Table S3. Posterior estimates of model parameters.

Figure S1. State-dependent emission distributions of the four response variables.

Figure S2. Example of time series of true altitudes from a track segment.

Table S4. Confusion matrix comparing manual and model state classifications.

Table S5. Results of model selection for the behavioural models.

Figure S3. Dot plots of the random effects of individual and year.

Appendix S3. Reformulation of the model allowing for missing data.

Appendix S4. Analysis of simulated data.

Appendix S5. Posterior predictive checks.

Figure S4. Results of the posterior predictive checks.

Figure S5. Autocorrelation function (ACF) plots for the response variables by state in the original and simulated data.

Tables

Table 1. Estimated golden eagle activity budget, across both migration seasons and by migration season.

|  | Directed <br> thermal <br> soaring | Gliding | Convoluted <br> thermal <br> soaring | On the ground <br> or perching | Orographic <br> soaring |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Overall | $2 \%$ | $31 \%$ | $38 \%$ | $9 \%$ | $20 \%$ |
| Spring | $3 \%$ | $32 \%$ | $37 \%$ | $10 \%$ | $18 \%$ |
| Autumn | $0 \%$ | $24 \%$ | $43 \%$ | $8 \%$ | $25 \%$ |



658

Figure 1. Map of study area and golden eagle tracks in autumn (48 tracks) and in spring (10 tracks).


Figure 2. Segments of three-dimensional golden eagle tracks. Tracks are coloured based on model posterior medians of the behavioural state at each minute $t$. In grey, the shadow of the track projected onto the horizontal plane. The posterior median of true altitudes is used for the vertical dimension.


Figure 3. Results of the behavioural models by state (mean and $95 \%$ confidence intervals). The y -axis was standardised across plots, but the top left plot also includes a zoomed inset graph (dotted box) for clarity. a) Effect of season and age category on the proportional occurrence of each state. b) Effect of season and sex on the proportional occurrence of gliding and orographic soaring. Results for the two forms of thermal soaring are not reported because the effect of sex was not retained by model selection.

## Supporting information

Table S1. Number of tracks available per individual in each year.

| Individual <br> ID | Year |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 |
| 95 | 0 | 0 | 2 | 1 | 0 | 0 | 0 | 0 |
| 301 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 376 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 434 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 483 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 558 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 749 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 2851 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3206 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 3546 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 3553 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3785 | 0 | 0 | 0 | 2 | 2 | 2 | 0 | 0 |
| 4189 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 4195 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 0 |
| 4379 | 0 | 0 | 0 | 2 | 1 | 2 | 1 | 1 |
| 4533 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4733 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 0 |
| 4782 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| 5061 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| 5244 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 0 |
| 5269 | 0 | 0 | 0 | 2 | 2 | 1 | 0 | 0 |
| 6960 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7231 | 0 | 0 | 0 | 2 | 1 | 1 | 0 | 0 |
| 7454 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 7878 | 0 | 0 | 2 | 1 | 0 | 0 | 0 | 0 |
| 8107 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9013 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 9287 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |

Table S2. Description of variables and model parameters. The subscript $t$ indicates a timedependent variable, while the subscript $i$ indicates a state-dependent parameter. HSP stands for hierarchical slope position.

| Class | Symbol | Name | Definition |
| :---: | :---: | :---: | :---: |
| Data | $x_{t}$ | Step length | Distance between consecutive locations |
|  | $\theta_{t}$ | Turning angle | Angle between consecutive steps |
|  | $a_{t}$ | Altitude (observed) | Altitude above sea level as measured by the GPS |
|  | $h_{t}$ | Hierarchical slope position | Measure of topographic exposure (Murphy, Evans, \& Storfer, 2010) |
|  | $\mathrm{y}_{t}$ | Data vector | Vector of observations of the three movement metrics ( $x, \theta, a$ and $h$ ) |
| Underlying variables | $s_{t}$ | State | Latent behavioural state |
|  | $v_{t}$ | Altitude (true) | True altitude above sea level |
| Model parameters | $\pi_{i}$ | Vertical drift | Mean change in altitude under state $i$ |
|  | $\sigma_{i}$ | Altitude standard deviation | State-specific variation around altitude change |
|  | $\varepsilon$ | Altitude observation error | Altitude uncertainty due to GPS measurement error |
|  | $\rho_{i}$ | Concentration | State-dependent variability in turning angles |
|  | $\alpha_{i}$ | Scale | Scale parameter for the state-dependent distribution of step lengths |
|  | $\beta_{i}$ | Shape | Shape parameter for the state-dependent distribution of step lengths |
|  | $\kappa_{i}$ | Mean HSP | State-dependent mean of hierarchical slope position |
|  | $\omega_{i}$ | Standard deviation HSP | State-dependent standard deviation of hierarchical slope position |
|  | $\gamma_{i, j}$ | Transition probability | Probability of switching between state $i$ and state $j$ |
|  | $\varphi_{i}$ | Initial state probability | Probability of being in state $i$ at the start of a track |

## Appendix S1. Details of prior distributions.

Priors for state 1 (directed thermal soaring): The vertical drift had a truncated positive prior, so that under this state the bird was assumed to be gaining altitude. The variability in vertical drift was constrained between 0 and 150 m . Turning angles were assumed to be relatively more directed (i.e. concentration $>0.5$ ) than in other states. Priors for parameters $\alpha$ and $\beta$ were defined on a logarithmic scale to avoid meaningless negative values. The mean and standard deviation of hierarchical slope position was unconstrained.

Priors for state 2 (gliding): The vertical drift had the same absolute value and variability as in state 1, but opposite sign, i.e. the bird was decreasing its altitude. The distribution of turning angles was assumed to be the same as in state 1 . This state had the same step length distribution as state 1 . The mean and standard deviation of hierarchical slope position was the same as in state 1 . We also investigated a model where the descending state (state 2 ) had the same horizontal features of state 3 , but this model did not converge, suggesting that, while ascending behaviour can be either horizontally straight or convoluted, descending behaviour tends to be predominantly straight, as expected from gliding flight (Katzner et al., 2015).

Priors for state 3 (convoluted thermal soaring): The prior for vertical drift was truncated to represent altitude gain. The variability in vertical drift was constrained between 0 and 150 m . This state was constrained to be at most as directed as states 1,2 and 5 . Steps were constrained to be smaller than under state 1 and 2 . The mean and standard deviation of hierarchical slope position was the same as in state 1 and 2 .

Priors for state 4 (on the ground or perching): The bird was assumed to remain at a stable altitude, on average (i.e. mean vertical drift was set to 0 , with a standard deviation fixed at 10 m
to represent small changes in altitude due to terrain features). Horizontal movement was assumed to be relatively more convoluted (i.e. concentration $<0.5$ ). Steps were constrained to be smaller than under state 3.

Priors for state 5 (orographic soaring): The bird was assumed to remain at a stable altitude, on average (i.e. mean vertical drift was set to 0 ). The variability in vertical drift was constrained between 0 and 150 m . The distribution of turning angles was assumed to be the same as in state 1. Steps were constrained to be smaller than under state 1 and 2. Hierarchical slope position has higher values along ridges and was thus assumed to have mean higher in this state than in state 1 , 2 and 3 , while its variability was unconstrained.

States at time $t$ were not previously labelled, and the model assigned a state to each time step based on the posterior estimates of the parameters. We used an unbiased and relatively uninformative Dirichlet( $1,1,1,1,1$ ) prior for the transition probabilities $\gamma_{i, 1 \ldots 5}$ from each state $i$ to all states, as well as for the probabilities of being in each state at the beginning of a track or track segment $\varphi_{1, \ldots, 5}$. The standard deviation of the observation model for altitude $(\varepsilon)$ was set to 25 m . While it would be preferable to estimate this parameter directly from the data, such standard deviation was found to be confounded with the standard deviation of true altitude. However, the fixed value we used was larger than the reported accuracy of the GPS devices ( $\pm 15 \mathrm{~m}$; Lanzone et al., 2012), as a conservative way to account for error variation due to fix quality and other factors (Péron et al., 2017).

| Description | Parameter | Prior |
| :---: | :---: | :---: |
| Vertical drift (altitude) | $\pi_{1}$ | Truncated Normal (100, 45) [30, ] |
|  | $\pi_{2}$ | - $\pi_{1}$ |
|  | $\pi_{3}$ | Truncated Normal (40, 45) [30, ] |
|  | $\pi_{4}$ | 0 |
|  | $\pi_{5}$ | 0 |
| Standard deviation (altitude) | $\sigma_{1}$ | Uniform ( 0,150 ) |
|  | $\sigma_{2}$ | $\sigma_{1}$ |
|  | $\sigma_{3}$ | Uniform (0, 150) |
|  | $\sigma_{4}$ | 10 |
|  | $\sigma_{5}$ | Uniform (0, 150) |
| Concentration (turning angle) | $\rho_{1}$ | Uniform (0.5, 1 ) |
|  | $\rho_{2}$ | $\rho_{1}$ |
|  | $\rho_{3}$ | Uniform ( $0, \rho_{1}$ ) |
|  | $\rho_{4}$ | Uniform (0, 0.5) |
|  | $\rho_{5}$ | $\rho_{1}$ |
| Scale (step length) | $\log \left(\alpha_{1}\right)$ | Uniform (-1, 7) |
|  | $\log \left(\alpha_{2}\right)$ | $\log \left(\alpha_{1}\right)$ |
|  | $\log \left(\alpha_{3}\right)$ | Uniform $\left(-1, \log \left(\alpha_{1}\right)\right)$ |
|  | $\log \left(\alpha_{4}\right)$ | Uniform $\left(-1, \log \left(\alpha_{3}\right)\right)$ |
|  | $\log \left(\alpha_{5}\right)$ | Uniform $\left(-1, \log \left(\alpha_{1}\right)\right)$ |
| Shape (step length) | $\log \left(\beta_{1}\right)$ | Uniform (-1, 2) |
|  | $\log \left(\beta_{2}\right)$ | $\log \left(\beta_{1}\right)$ |
|  | $\log \left(\beta_{3}\right)$ | Uniform (-1, 2) |
|  | $\log \left(\beta_{4}\right)$ | Uniform (-1, 2) |
|  | $\log \left(\beta_{5}\right)$ | Uniform (-1, 2) |
| Mean <br> (hierarchical slope position) | $\kappa_{1}$ | Normal (0.3, 0.3) |
|  | $\kappa_{2}$ | $\kappa_{1}$ |
|  | $\kappa_{3}$ | $\kappa_{1}$ |
|  | $\kappa_{4}$ | Normal (0.3, 0.3) |
|  | $K_{5}$ | Truncated Normal ( $0.4,0.3$ [ $\left.\kappa_{1},\right]$ |
| Standard deviation (hierarchical slope position) | $\omega_{1}$ | Uniform (0, 0.2) |
|  | $\omega_{2}$ | $\omega_{1}$ |
|  | $\omega_{3}$ | $\omega_{1}$ |
|  | $\omega_{4}$ | Uniform (0, 0.2) |
|  | $\omega_{5}$ | Uniform (0, 0.2) |
| Transition probabilities from each state i | $\gamma_{i, 1 \ldots 5}$ | Dirichlet (1,1,1,1,1) |
| Initial state probabilities | $\varphi_{1 . \ldots 5}$ | Dirichlet (1,1,1,1,1) |

## Appendix S2. JAGS code for the model.

```
model
{
##Priors and constraints by state##
#Mean vertical drift
pi[1] ~ dnorm(100,0.0005)T(30,)
pi[2] <- -pi[1]
pi[3] ~ dnorm(40,0.0005)T(30,)
pi[4] <- 0
pi[5] <- 0
#STD vertical drift
sigma[1] ~ dunif(0,150)
sigma[2] <- sigma[1]
sigma[3] ~ dunif(0,150)
sigma[4] <- 10
sigma[5] ~ dunif(0,150)
for (i in 1:nstates){
    upsi.tau[i] <- 1/sigma[i]/sigma[i] #transform STD to precision
    }
#Concentration parameter for turning angle
rho[1] ~ dunif(0.5,1)
rho[2] <- rho[1]
rho[3] ~ dunif(0,rho[1])
rho[4] ~ dunif(0,0.5)
```

```
rho[5] <- rho[1]
#Mean turning angle (fixed)
mu <- 0
#Parameters for step length distribution (on log scale)
logalpha[1] ~ dunif(-1,log.maxalpha)
logalpha[2] <- logalpha[1]
logalpha[3] ~ dunif(-1,logalpha[1])
logalpha[4] ~ dunif(-1,logalpha[3])
logalpha[5] ~ dunif(-1,logalpha[1])
logbeta[1] ~ dunif(-1,log.maxbeta)
logbeta[2] <- logbeta[1]
logbeta[3] ~ dunif(-1,log.maxbeta)
logbeta[4] ~ dunif(-1,log.maxbeta)
logbeta[5] ~ dunif(-1,log.maxbeta)
for (i in 1:nstates){
    alpha[i] <- exp(logalpha[i])
    beta[i] <- exp(logbeta[i])
    #JAGS uses different Weibull parameterization than R
    lambda[i] <- 1/pow(alpha[i],beta[i])
    }
#Mean HSP
kappa[1] ~ dnorm(0.3,10)
kappa[2] <- kappa[1]
kappa[3] <- kappa[1]
kappa[4] ~ dnorm(0.3,10)
```

```
kappa[5] ~ dnorm(0.4,10)T(kappa[1],)
#STD HSP
omega[1] ~ dunif(0,0.2)
omega[2] <- omega[1]
omega[3] <- omega[1]
omega[4] ~ dunif(0,0.2)
omega[5] ~ dunif(0,0.2)
for (i in 1:nstates){
    hsp.tau[i] <- 1/omega[i]/omega[i] #transform STD to precision
    }
#Initial state probabilities
phi[1:nstates] ~ ddirch(phiprior[1:nstates])
#Transition probabilities
for (i in 1:nstates){
    gamma[i,1:nstates] ~ ddirch(phiprior[1:nstates])
    }
#Observation error on altitude
epsilon <- 25
a.tau <- 1/epsilon/epsilon
##Model##
for (k in 1:ntracks){ #loop over track segments
    s[Xidx[k]] ~ dcat(phi[1:nstates])
    upsilon[Xidx[k]+1] ~ dnorm(a[Xidx[k]+1], a.tau) #initial true altitude
    #State proportions
        #loop over track segments
```

```
state.cnt[1,Xidx[k]] <- equals(s[Xidx[k]],1)
state.cnt[2,Xidx[k]] <- equals(s[Xidx[k]],2)
state.cnt[3,Xidx[k]] <- equals(s[Xidx[k]],3)
state.cnt[4,Xidx[k]] <- equals(s[Xidx[k]],4)
state.cnt[5,Xidx[k]] <- equals(s[Xidx[k]],5)
for (t in (Xidx[k]+1):(Xidx[k+1]-2)){ #loop over time steps
    s[t] ~ dcat(gamma[s[t-1],1:nstates]) #behavioural state
    upsi.mean[t+1] <- upsilon[t] + pi[s[t]] #mean altitude
    upsilon[t+1] ~ dnorm(upsi.mean[t+1], upsi.tau[s[t]])#process error (true altitude)
    a[t+1] ~ dnorm(upsilon[t+1], a.tau) #observed altitude (with
    observation error)
    h[t] ~ dnorm(kappa[b[t]], hsp.tau[b[t]]) #Hierarchical Slope Position
    x[t] ~ dweib(beta[s[t]],lambda[s[t]]) #step length
    #"ones" trick to sample from the Wrapped Cauchy distribution
    ones[t] ~ dbern(wC[t])
    wC[t] <- ( 1/(2*Pi)*(1-rho[s[t]]*rho[s[t]])/(1+rho[s[t]]*rho[s[t]]-
    2*rho[s[t]]*}\operatorname{cos}(theta[t]-mu)) )/50
    #State proportions
    state.cnt[1,t] <- equals(s[t],1)
    state.cnt[2,t] <- equals(s[t],2)
    state.cnt[3,t] <- equals(s[t],3)
    state.cnt[4,t] <- equals(s[t],4)
    state.cnt[5,t] <- equals(s[t],5)
```

```
    }#close temporal loop
    state.cnt[1,Xidx[k+1]-1]<-0
    state.cnt[2,Xidx[k+1]-1]<-0
    state.cnt[3,Xidx[k+1]-1]<-0
    state.cnt[4,Xidx[k+1]-1]<-0
    state.cnt[5,Xidx[k+1]-1]<-0
    }#close track loop
#Monitor state convergence
delta[1] <- sum(state.cnt[1,1:(Xidx[ntracks+1]-1)])/(Xidx[ntracks+1]-1-ntracks)
delta[2] <- sum(state.cnt[2,1:(Xidx[ntracks+1]-1)])/(Xidx[ntracks+1]-1-ntracks)
delta[3] <- sum(state.cnt[3,1:(Xidx[ntracks+1]-1)])/(Xidx[ntracks+1]-1-ntracks)
delta[4] <- sum(state.cnt[4,1:(Xidx[ntracks+1]-1)])/(Xidx[ntracks+1]-1-ntracks)
delta[5] <- sum(state.cnt[5,1:(Xidx[ntracks+1]-1)])/(Xidx[ntracks+1]-1-ntracks)
```

\}

Table S3. Posterior estimates of model parameters (median and $95 \%$ highest posterior density interval). For each parameter, the table also reports the effective sample size and convergence diagnostics: upper confidence interval (CI) of the Brooks-Gelman-Rubin (BGR) diagnostic and percentage of Monte Carlo error (MCE) to sample standard deviation (SSD).

| Description | Parameter | Lower <br> $\mathbf{( 2 . 5 \% )}$ | Median | Upper <br> $\mathbf{( 9 7 . 5 \% )}$ | Effective <br> sample size | BGR diagnostic <br> (upper CI) | \% <br> MCE/SSD |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\pi_{1}=-\pi_{2}$ | 74 | 76 | 77 | 3315 | 1.01 | 1.74 |
| Standard deviation <br> (altitude) | $\pi_{3}$ | 52 | 53 | 55 | 3509 | 1 | 1.69 |
|  | $\sigma_{1}=\sigma_{2}$ | 64 | 65 | 66 | 2527 | 1 | 2.10 |
|  | $\sigma_{3}$ | 71 | 72 | 74 | 2652 | 1 | 1.95 |
| Concentration <br> (turning angle) | $\rho_{5}$ | 95 | 97 | 99 | 2621 | 1.01 | 1.96 |
|  | $\rho_{1}=\rho_{5}$ | 0.83 | 0.84 | 0.84 | 3874 | 1.01 | 1.63 |
|  | $\rho_{3}$ | 0.62 | 0.63 | 0.64 | 3552 | 1.01 | 1.69 |
| Scale <br> (step length) | $\rho_{1}=\alpha_{2}$ | 1058 | 1065 | 1071 | 1515 | 1 | 1.53 |
|  | $\alpha_{3}$ | 385 | 390 | 395 | 1437 | 1 | 2.59 |
|  | $\alpha_{4}$ | 22 | 23 | 24 | 1454 | 1.02 | 2.69 |
|  | $\alpha_{5}$ | 654 | 663 | 672 | 2346 | 1 | 2.62 |
| Shape <br> (step length) | $\beta_{1}=\beta_{2}$ | 3.56 | 3.61 | 3.67 | 2360 | 1 | 2.09 |
|  | $\beta_{3}$ | 1.87 | 1.90 | 1.92 | 3568 | 1.01 | 1.75 |
|  | $\beta_{4}$ | 0.90 | 0.93 | 0.96 | 1155 | 1.02 | 3.22 |
|  | $\beta_{5}$ | 1.80 | 1.83 | 1.87 | 2860 | 1 | 1.88 |
| Mean | $\kappa_{1}=\kappa_{2}=\kappa_{3}$ | 0.326 | 0.327 | 0.328 | 942 | 1.03 | 3.29 |
|  | $\kappa_{4}$ | 0.375 | 0.378 | 0.380 | 3931 | 1.01 | 1.68 |


| (hierarchical slope position) | $\kappa_{5}$ | 0.448 | 0.450 | 0.452 | 901 | 1.01 | 3.39 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Standard deviation (hierarchical slope position) | $\omega_{1}=\omega_{2}=\omega_{3}$ | 0.049 | 0.050 | 0.050 | 1663 | 1.02 | 2.49 |
|  | $\omega_{4}$ | 0.070 | 0.071 | 0.073 | 4045 | 1 | 1.58 |
|  | $\omega_{5}$ | 0.052 | 0.053 | 0.054 | 3158 | 1.01 | 1.80 |
| State proportions | $\delta_{1}$ | 0.02 | 0.03 | 0.03 | 504 | 1.01 | 4.45 |
|  | $\delta_{2}$ | 0.30 | 0.31 | 0.31 | 1421 | 1 | 2.74 |
|  | $\delta_{3}$ | 0.37 | 0.37 | 0.38 | 691 | 1.03 | 3.82 |
|  | $\delta_{4}$ | 0.09 | 0.09 | 0.10 | 523 | 1.05 | 4.47 |
|  | $\delta_{5}$ | 0.20 | 0.20 | 0.21 | 430 | 1.05 | 4.86 |
| Transition probabilities | $\gamma_{1,1}$ | 0.754 | 0.785 | 0.815 | 2785 | 1 | 1.90 |
|  | $\gamma_{2,1}$ | 0.012 | 0.015 | 0.018 | 1481 | 1.01 | 2.68 |
|  | $\gamma_{3,1}$ | 0.001 | 0.002 | 0.003 | 1650 | 1 | 2.64 |
|  | $\gamma_{4,1}$ | 0.000 | 0.000 | 0.001 | 4657 | 1 | 1.47 |
|  | $\gamma_{5,1}$ | 0.000 | 0.000 | 0.001 | 2867 | 1 | 1.89 |
|  | $\gamma_{1,2}$ | 0.169 | 0.199 | 0.229 | 2414 | 1 | 2.08 |
|  | $\gamma_{2,2}$ | 0.714 | 0.723 | 0.732 | 4500 | 1 | 1.49 |
|  | $\gamma_{3,2}$ | 0.172 | 0.179 | 0.186 | 4091 | 1 | 1.56 |
|  | $\gamma_{4,2}$ | 0.000 | 0.000 | 0.001 | 4500 | 1.01 | 1.49 |
|  | $\gamma_{5,2}$ | 0.058 | 0.064 | 0.070 | 3831 | 1 | 1.62 |
|  | $\gamma_{1,3}$ | 0.000 | 0.001 | 0.006 | 3571 | 1 | 1.67 |
|  | $\gamma_{2,3}$ | 0.214 | 0.223 | 0.231 | 4223 | 1 | 1.54 |
|  | $\gamma_{3,3}$ | 0.781 | 0.789 | 0.796 | 4153 | 1 | 1.55 |
|  | $\gamma_{4,3}$ | 0.029 | 0.035 | 0.042 | 3100 | 1.01 | 1.79 |
|  | $\gamma_{5,3}$ | 0.020 | 0.025 | 0.029 | 2982 | 1 | 1.84 |
|  | $\gamma_{1,4}$ | 0.000 | 0.001 | 0.003 | 4644 | 1.01 | 1.47 |
|  | $\gamma_{2,4}$ | 0.000 | 0.001 | 0.002 | 3772 | 1 | 1.64 |
|  | $\gamma_{3,4}$ | 0.010 | 0.012 | 0.014 | 3936 | 1.01 | 1.61 |
|  | $\gamma_{4,4}$ | 0.938 | 0.946 | 0.953 | 3647 | 1.02 | 1.65 |


|  | $\gamma_{5,4}$ | 0.016 | 0.019 | 0.022 | 3559 | 1 | 1.68 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\gamma_{1,5}$ | 0.005 | 0.013 | 0.026 | 1897 | 1 | 2.37 |
|  | $\gamma_{2,5}$ | 0.034 | 0.038 | 0.042 | 2987 | 1.01 | 1.86 |
|  | $\gamma_{3,5}$ | 0.016 | 0.019 | 0.022 | 2668 | 1 | 1.98 |
|  | $\gamma_{4,5}$ | 0.014 | 0.018 | 0.024 | 2828 | 1.01 | 1.88 |
|  | $\gamma_{5,5}$ | 0.884 | 0.892 | 0.899 | 3598 | 1 | 1.67 |
| Initial state probabilities | $\varphi_{1}$ | 0.005 | 0.019 | 0.041 | 1686 | 1 | 2.46 |
|  | $\varphi_{2}$ | 0.092 | 0.155 | 0.221 | 2946 | 1 | 1.85 |
|  | $\varphi_{3}$ | 0.378 | 0.447 | 0.514 | 3456 | 1.01 | 1.70 |
|  | $\varphi_{4}$ | 0.109 | 0.137 | 0.169 | 4029 | 1.01 | 1.58 |
|  | $\varphi_{5}$ | 0.198 | 0.238 | 0.286 | 3053 | 1.01 | 1.83 |



Figure S1. State-dependent emission distributions of the four response variables: a) turning angle, b) step length, c) vertical drift and d) hierarchical slope position, plotted over regularised data (grey histogram). To help visualisation, plots were truncated at 2000 m for step length and $\pm 500$ meters for vertical drift.


Figure S2. Example of time series of true altitudes from a track segment, coloured by the median posterior behavioural state at those locations. The filled polygon represents elevation at the corresponding GPS positions.

Table S4. Confusion matrix comparing manual state classifications (from Katzner et al., 2015) and model state estimates based on the posterior medians. Grey boxes highlight matching classifications.

| Model $\rightarrow$ <br> $\downarrow$ Manual | State 1 and 3 <br> (thermal <br> soaring) | State 2 <br> (gliding) | State 5 <br> (orographic <br> soaring) | State 4 <br> (on the ground <br> or perching) | Accuracy |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Thermal soaring | 1660 | 438 | 374 | 4 | $\mathbf{0 . 6 7}$ |
| Gliding | 446 | 1766 | 308 | 1 | $\mathbf{0 . 7 0}$ |
| Orographic <br> soaring | 134 | 114 | 464 | 2 | $\mathbf{0 . 6 5}$ |
| Unknown | 1497 | 289 | 294 | 27 | - |
| Reliability | $\mathbf{0 . 4 4}$ | $\mathbf{0 . 6 8}$ | $\mathbf{0 . 3 2}$ | - |  |

Table S5. Results of model selection for the behavioural models, based on Akaike's information criterion corrected by small samples sizes (AICc). Best models (i.e. minimising the AICc) are highlighted in bold. The symbol '*' indicates the interaction between two variables.

| Behavioural state | Data subset | Fixed effects | Random effects | AICc |
| :---: | :---: | :---: | :---: | :---: |
| Directed thermal soaring (State 1) | Adults and subadults; autumn and spring | $\sim$ Season * Age | Individual | 772 |
|  |  |  | Year | 902 |
|  |  |  | Individual, Year | 548 |
|  |  | $\sim$ Season + Age | Individual, Year | 546 |
|  |  | $\sim$ Season | Individual, Year | 567 |
|  |  | $\sim$ Age | Individual, Year | 672 |
|  | Adults; autumn and spring | $\sim$ Season * Sex | Individual | 324 |
|  |  |  | Year | 473 |
|  |  |  | Individual, Year | 288 |
|  |  | $\sim$ Season + Sex | Individual, Year | 288 |
|  |  | $\sim$ Season | Individual, Year | 285 |
|  |  | $\sim$ Sex | Individual, Year | 352 |
| Gliding (State 2) | Adults and subadults; autumn and spring | $\sim$ Season * Age | Individual | 961 |
|  |  |  | Year | 1066 |
|  |  |  | Individual, Year | 858 |
|  |  | $\sim$ Season + Age | Individual, Year | 856 |
|  |  | $\sim$ Season | Individual, Year | 858 |
|  |  | $\sim$ Age | Individual, Year | 1041 |
|  | Adults; autumn and spring | $\sim$ Season * Sex | Individual | 448 |
|  |  |  | Year | 577 |
|  |  |  | Individual, Year | 411 |
|  |  | $\sim$ Season + Sex | Individual, Year | 462 |
| Convoluted thermal soaring (State 3) | Adults and subadults; autumn and spring | $\sim$ Season * Age | Individual | 854 |
|  |  |  | Year | 1196 |
|  |  |  | Individual, Year | 805 |
|  |  | $\sim$ Season + Age | Individual, Year | 817 |
|  | Adults; autumn and spring | $\sim$ Season * Sex | Individual | 457 |
|  |  |  | Year | 606 |
|  |  |  | Individual, Year | 460 |


|  |  | $\sim$ Season + Sex | Individual | 455 |
| :---: | :---: | :---: | :---: | :---: |
|  |  | $\sim$ Season | Individual | 453 |
|  |  | $\sim$ Sex | Individual | 460 |
| Orographic soaring (State 5) | Adults and subadults; autumn and spring | ~Season * Age | Individual | 1548 |
|  |  |  | Year | 1913 |
|  |  |  | Individual, Year | 1364 |
|  |  | $\sim$ Season + Age | Individual, Year | 1362 |
|  |  | $\sim$ Season | Individual, Year | 1423 |
|  |  | $\sim$ Age | Individual, Year | 1524 |
|  | Adults; autumn and spring | $\sim$ Season * Sex | Individual | 773 |
|  |  |  | Year | 859 |
|  |  |  | Individual, Year | 711 |
|  |  | $\sim$ Season + Sex | Individual, Year | 821 |

Figure S3. Dot plots of the random effects of individual and year in the final behavioural models. a-d) Results of the models assessing age and seasonal differences in the proportional occurrence of directed thermal soaring, convoluted thermal soaring, gliding and orographic soaring, respectively. f-e) Results of the models assessing sex and seasonal differences in the proportional occurrence of gliding and orographic soaring, respectively. All random effects are reported on the link scale (logit).
a)

b)

c)

d)

e)

f)


Appendix S3. Reformulation of the model allowing for missing data.

The interpolation procedure used to fill any remaining, short ( $\leq 5 \mathrm{~min}$ ) gaps in the observed track segments may introduce errors in the time series of response variables, particularly in the horizontal dimension. To test whether model results were affected by interpolated observations over these short gaps, the model was reformulated to allow for missing data points in the response variables. Specifically, whenever the time interval between a regularised location and the closest observed location was greater than 1 minute, rather than using the interpolated values of the response variables, the model was asked to estimate the missing values of the response variables, together with the rest of the parameters. When altitude information was missing at the second location of a segment (affecting the estimation of the vertical drift at the first location), a truncated Gaussian prior was provided, centred on the mean altitude for the corresponding segment, with a standard deviation of $2,000 \mathrm{~m}$ and truncation at the extremes of the observed altitude range.

The estimates of the parameters and associated uncertainty from this alternative version of the model are reported below. The $95 \%$ highest posterior density intervals for all parameters were largely overlapping between the two model formulations. As a result, the proportion of minutes classified under each latent state $\left(\delta_{1, \ldots, 5)}\right.$ also remained largely unchanged in the new formulation.

| Description | Parameter | $\begin{aligned} & \text { Lower } \\ & \text { (2.5\%) } \end{aligned}$ | Median | $\begin{gathered} \text { Upper } \\ \text { (97.5\%) } \end{gathered}$ |
| :---: | :---: | :---: | :---: | :---: |
| Vertical drift (altitude) | $\pi_{1}=-\pi_{2}$ | 75 | 76 | 78 |
|  | $\pi_{3}$ | 52 | 53 | 55 |
| Standard deviation (altitude) | $\sigma_{1}=\sigma_{2}$ | 64 | 65 | 66 |
|  | $\sigma_{3}$ | 72 | 73 | 74 |
|  | $\sigma_{5}$ | 93 | 95 | 97 |
| Concentration (turning angle) | $\rho_{1}=\rho_{2}=\rho_{5}$ | 0.83 | 0.83 | 0.83 |
|  | $\rho_{3}$ | 0.62 | 0.63 | 0.64 |
|  | $\rho_{4}$ | 0.00 | 0.00 | 0.00 |
| Scale (step length) | $\alpha_{1}=\alpha_{2}$ | 1061 | 1068 | 1075 |
|  | $\alpha_{3}$ | 386 | 391 | 396 |
|  | $\alpha_{4}$ | 22 | 23 | 24 |
|  | $\alpha_{5}$ | 655 | 664 | 673 |
| Shape (step length) | $\beta_{1}=\beta_{2}$ | 3.57 | 3.62 | 3.68 |
|  | $\beta_{3}$ | 1.86 | 1.89 | 1.92 |
|  | $\beta_{4}$ | 0.90 | 0.92 | 0.95 |
|  | $\beta_{5}$ | 1.79 | 1.83 | 1.86 |
| Mean (hierarchical slope position) | $\kappa_{1}=\kappa_{2}=\kappa_{3}$ | 0.326 | 0.327 | 0.328 |
|  | $\kappa_{4}$ | 0.376 | 0.378 | 0.380 |
|  | $\kappa_{5}$ | 0.448 | 0.450 | 0.451 |
| Standard deviation (hierarchical slope position) | $\omega_{1}=\omega_{2}=\omega_{3}$ | 0.049 | 0.050 | 0.050 |
|  | $\omega_{4}$ | 0.070 | 0.071 | 0.073 |
|  | $\omega_{5}$ | 0.052 | 0.053 | 0.054 |
| State proportions | $\delta_{1}$ | 0.02 | 0.03 | 0.03 |
|  | $\delta_{2}$ | 0.30 | 0.30 | 0.31 |
|  | $\delta_{3}$ | 0.37 | 0.37 | 0.38 |
|  | $\delta_{4}$ | 0.09 | 0.09 | 0.10 |
|  | $\delta_{5}$ | 0.20 | 0.20 | 0.21 |
| Transition probabilities | $\gamma_{1,1}$ | 0.752 | 0.784 | 0.814 |
|  | $\gamma_{2,1}$ | 0.012 | 0.015 | 0.018 |
|  | $\gamma_{3,1}$ | 0.001 | 0.002 | 0.003 |
|  | $\gamma_{4,1}$ | 0.000 | 0.000 | 0.001 |
|  | $\gamma_{5,1}$ | 0.000 | 0.000 | 0.001 |
|  | $\gamma_{1,2}$ | 0.170 | 0.200 | 0.232 |
|  | $\gamma_{2,2}$ | 0.711 | 0.720 | 0.729 |
|  | $\gamma_{3,2}$ | 0.174 | 0.181 | 0.188 |
|  | $\gamma_{4,2}$ | 0.000 | 0.000 | 0.001 |


|  | $\gamma_{5,2}$ | 0.058 | 0.064 | 0.071 |
| :---: | :---: | :---: | :---: | :---: |
|  | $\gamma_{1,3}$ | 0.000 | 0.001 | 0.006 |
|  | $\gamma_{2,3}$ | 0.217 | 0.225 | 0.234 |
|  | $\gamma_{3,3}$ | 0.779 | 0.787 | 0.795 |
|  | $\gamma_{4,3}$ | 0.029 | 0.035 | 0.043 |
|  | $\gamma_{5,3}$ | 0.020 | 0.024 | 0.029 |
|  | $\gamma_{1,4}$ | 0.000 | 0.001 | 0.004 |
|  | $\gamma_{2,4}$ | 0.000 | 0.001 | 0.002 |
|  | $\gamma_{3,4}$ | 0.010 | 0.012 | 0.014 |
|  | $\gamma_{4,4}$ | 0.937 | 0.945 | 0.952 |
|  | $\gamma_{5,4}$ | 0.016 | 0.019 | 0.022 |
|  | $\gamma_{1,5}$ | 0.004 | 0.013 | 0.026 |
|  | $\gamma_{2,5}$ | 0.034 | 0.039 | 0.043 |
|  | $\gamma_{3,5}$ | 0.015 | 0.018 | 0.021 |
|  | $\gamma_{4,5}$ | 0.014 | 0.019 | 0.024 |
|  | $\gamma_{5,5}$ | 0.885 | 0.892 | 0.899 |
| Initial state probabilities | $\varphi_{1}$ | 0.005 | 0.020 | 0.042 |
|  | $\varphi_{2}$ | 0.089 | 0.153 | 0.222 |
|  | $\varphi_{3}$ | 0.381 | 0.452 | 0.519 |
|  | $\varphi_{4}$ | 0.102 | 0.132 | 0.164 |
|  | $\varphi_{5}$ | 0.197 | 0.241 | 0.287 |

## Appendix S4. Analysis of simulated data.

In order to investigate whether irregular sampling (resulting in gaps in the tracking data) and measurement errors in the vertical and horizontal dimensions affected the ability of the model to estimate the parameters correctly, we explored the performance of the model by means of simulated data.

First, the posterior estimates of the parameters of the state-dependent emission distributions and of the transition probabilities were used to simulate thirty 10,000-minute-long time series of step length, turning angle, altitude and hierarchical slope position values. Specifically, the initial behavioural state for each track was set to 4 (i.e. on the ground or perching). A random value was then drawn from the posterior distribution of each parameter of the state-dependent emission distributions and of the corresponding transition probabilities. The set of transition probabilities was used to draw the behavioural state in the following time step, while the emission distributions were used to simulate a new value for each response variable. This was repeated 10,000 times for each simulated track. Errors in the vertical dimension were simulated using the same observation model used in the original analysis. We then extracted all gaps $\geq 2 \mathrm{~min}$ observed in the original data and distributed them randomly over the simulated data. Very large gaps ( $\geq 1 \mathrm{~d}$ ) were excluded because they could not be placed randomly over the simulated tracks without generating extremely large tracks; however, this is unlikely to affect the outcome of the simulation procedure, because larger gaps would simply lead to the creation of additional segments. As described in the data processing section, we then divided tracks into separate segments whenever the gap was greater than 5 min , and interpolated the values of the response variables for shorter gaps. The first 7,000 observations of each track were discarded to: 1) avoid any influence of initial conditions; and 2) obtain a simulated tracking dataset of comparable size
to the original data. The final simulated dataset included 42,783 data points. We simulated errors in the horizontal dimension using a randomly sampled HDOP value from the original dataset: we drew a random value from a Gaussian distribution centred on the simulated step length, with standard deviation equal to the random HDOP value multiplied by the GPS error of the devices ( 3 m ). Finally, we ran the state-space analysis on the resulting, simulated data, using the same priors and initial values as in the original analysis.

The estimates of the parameters and associated uncertainty from the analysis of the simulated data are reported below. With the exception of the initial state probabilities (which are necessarily different in the simulated data) and, to a certain extent, of the state proportions (reflecting the simulation ability of the model; see discussion in Appendix S5), the $95 \%$ highest posterior density intervals for all other parameters were largely overlapping between the analysis of observed and simulated data. These results suggest that the model is able to retrieve the correct parameter estimates despite observed gaps in the tracks and measurement errors.

| Description | Parameter | Lower (2.5\%) | Median | Upper (97.5\%) |
| :---: | :---: | :---: | :---: | :---: |
| Vertical drift (altitude) | $\pi_{1}=-\pi_{2}$ | 73 | 75 | 76 |
|  | $\pi_{3}$ | 51 | 53 | 54 |
| Standard deviation (altitude) | $\sigma_{1}=\sigma_{2}$ | 62 | 63 | 64 |
|  | $\sigma_{3}$ | 70 | 71 | 72 |
|  | $\sigma_{5}$ | 96 | 98 | 100 |
| Concentration (turning angle) | $\rho_{1}=\rho_{2}=\rho_{5}$ | 0.83 | 0.84 | 0.84 |
|  | $\rho_{3}$ | 0.64 | 0.65 | 0.65 |
|  | $\rho_{4}$ | 0.00 | 0.01 | 0.02 |
| Scale (step length) | $\alpha_{1}=\alpha_{2}$ | 1055 | 1061 | 1067 |
|  | $\alpha_{3}$ | 387 | 391 | 395 |
|  | $\alpha_{4}$ | 24 | 25 | 25 |
|  | $\alpha_{5}$ | 652 | 661 | 670 |
| Shape (step length) | $\beta_{1}=\beta_{2}$ | 3.57 | 3.63 | 3.68 |
|  | $\beta_{3}$ | 1.86 | 1.89 | 1.92 |
|  | $\beta_{4}$ | 0.96 | 0.98 | 1.00 |
|  | $\beta_{5}$ | 1.81 | 1.84 | 1.87 |
| Mean <br> (hierarchical slope position) | $\kappa_{1}=\kappa_{2}=\kappa_{3}$ | 0.326 | 0.327 | 0.327 |
|  | $\kappa_{4}$ | 0.375 | 0.377 | 0.379 |
|  | $\kappa_{5}$ | 0.449 | 0.450 | 0.451 |
| Standard deviation (hierarchical slope position) | $\omega_{1}=\omega_{2}=\omega_{3}$ | 0.050 | 0.050 | 0.051 |
|  | $\omega_{4}$ | 0.069 | 0.071 | 0.072 |
|  | $\omega_{5}$ | 0.052 | 0.052 | 0.053 |
| State proportions | $\delta_{1}$ | 0.02 | 0.02 | 0.02 |
|  | $\delta_{2}$ | 0.29 | 0.29 | 0.30 |
|  | $\delta_{3}$ | 0.35 | 0.36 | 0.36 |
|  | $\delta_{4}$ | 0.15 | 0.15 | 0.15 |
|  | $\delta_{5}$ | 0.18 | 0.18 | 0.18 |
| Transition probabilities | $\gamma_{1,1}$ | 0.702 | 0.741 | 0.778 |
|  | $\gamma_{2,1}$ | 0.014 | 0.018 | 0.021 |
|  | $\gamma_{3,1}$ | 0.001 | 0.003 | 0.004 |
|  | $\gamma_{4,1}$ | 0.000 | 0.000 | 0.001 |
|  | $\gamma_{5,1}$ | 0.000 | 0.001 | 0.003 |
|  | $\gamma_{1,2}$ | 0.190 | 0.226 | 0.265 |
|  | $\gamma_{2,2}$ | 0.711 | 0.721 | 0.730 |
|  | $\gamma_{3,2}$ | 0.171 | 0.178 | 0.186 |
|  | $\gamma_{4,2}$ | 0.000 | 0.001 | 0.003 |
|  | $\gamma_{5,2}$ | 0.059 | 0.065 | 0.072 |
|  | $\gamma_{1,3}$ | 0.000 | 0.005 | 0.020 |


|  | $\gamma_{2,3}$ | 0.216 | 0.224 | 0.233 |
| :---: | :---: | :---: | :---: | :---: |
|  | $\gamma_{3,3}$ | 0.782 | 0.789 | 0.797 |
|  | $\gamma_{4,3}$ | 0.032 | 0.037 | 0.042 |
|  | $\gamma_{5,3}$ | 0.020 | 0.025 | 0.030 |
|  | $\gamma_{1,4}$ | 0.000 | 0.001 | 0.007 |
|  | $\gamma_{2,4}$ | 0.001 | 0.001 | 0.002 |
|  | $\gamma_{3,4}$ | 0.011 | 0.013 | 0.015 |
|  | $\gamma_{4,4}$ | 0.937 | 0.943 | 0.949 |
|  | $\gamma_{5,4}$ | 0.016 | 0.019 | 0.023 |
| Initial state <br> probabilities | $\gamma_{1,5}$ | 0.013 | 0.025 | 0.041 |
|  | $\gamma_{2,5}$ | 0.032 | 0.036 | 0.040 |
|  | $\gamma_{3,5}$ | 0.014 | 0.017 | 0.019 |
|  | $\gamma_{4,5}$ | 0.015 | 0.019 | 0.023 |
|  | $\gamma_{5,5}$ | 0.881 | 0.889 | 0.897 |
|  | $\varphi_{1}$ | 0.006 | 0.010 | 0.032 |
|  | $\varphi_{2}$ | 0.254 | 0.323 | 0.398 |
|  | $\varphi_{3}$ | 0.276 | 0.346 | 0.417 |
|  | $\varphi_{4}$ | 0.100 | 0.128 | 0.159 |
|  | $\varphi_{5}$ | 0.154 | 0.191 | 0.233 |

## Appendix S5. Posterior predictive checks.

Assessing the goodness-of-fit of hidden state models fitted in a Bayesian framework is less straightforward than in comparable frequentist models (Jonsen et al., 2013). Alternatively, posterior predictive checks can be used to assess the ability of the model to replicate various features of the observed data. De Haan-Rietdijk et al. (2017), Morales, Haydon, Frair, Holsinger, \& Fryxell (2004), and Shirley, Small, Lynch, Maisto, \& Oslin (2010) proposed several procedures to this purpose, which all aim to evaluate whether the simulation of new data using the posterior estimates of model parameters can generate summary statistics that are comparable with the same summary statistics in the empirical dataset.

We followed the procedure described in Appendix S4 to simulate 1,000 new datasets of comparable size based on random draws from the posterior distribution of the state-dependent parameters of the emission distributions and transition probabilities. By doing so, we implicitly accounted for uncertainty in these parameters. Results of the simulations were then compared to the dataset of filtered and regularised locations that was used to fit the model.

First, we compared the activity budget, i.e., the proportion of time spent in each latent state across all segments and tracks. The proportion of time spent in each state in the original data was plotted over the distribution of proportions obtained in the simulated datasets. Similarly, we calculated the mean and standard deviation of the duration of stays (i.e., the number of consecutive one-minute steps) in each state for each simulated dataset, and compared their distribution with the same statistics in the original data. We then considered the number of behavioural transitions per segment, corrected by the length of each segment. As for the previous metric, we plotted the mean and standard deviation in the original dataset over the distribution of the same statistics in the simulated dataset. Because the distributions of relative number of
behavioural transitions were not Gaussian and, therefore, the mean and standard deviation did not necessarily provide appropriate summaries as for the other metrics, we also plotted them together to verify their degree of overlap. Finally, we plotted the autocorrelation function plot (ACF) for all response variables in the original and simulated data.

The activity budget estimated from the simulated data was, overall, satisfactorily comparable with the activity budget in the original data (Fig. S4a). In the simulated tracks, eagles allocated more time than expected to state 4 (on the ground or perching), which also partially affected the proportional occurrence of other states. However, this could result from the fact that, at night or when not flying (that is, when an eagle is most likely to spend time in this state), the GPS device was programmed to record location data less frequently, resulting in a higher chance of gap occurrence; on the other hand, gaps were distributed randomly in the simulated data. This is also reflected in the higher mean duration of stays in this state in the simulated data (Fig. S4b). For all other states, the mean duration of stays in the original data was higher than in the simulated data, highlighting the potential problems with the validity of the Markov property for the short time interval that are discussed in the main text (Fig. S4b and c). Similarly, the relative number of behavioural transitions per segment was slightly higher in the simulated data (Fig. S4d). As demonstrated in the overlap between the two distributions, this reflects a lower occurrence of intermediate numbers of transitions, which could characterise longer stretches of tracks spent in given states. Finally, the ACF plots confirmed these patterns and highlighted the occurrence of residual autocorrelation in some response variables (particularly step length and hierarchical slope position) under specific states (Fig. S5).

Figure S4. Results of the posterior predictive checks. In all plots, the dashed red line indicates the value of the corresponding metric in the original data, while the black line reports the kernel density of the same metric across 1,000 simulated datasets. a) Activity budget, expressed as the proportion of time spent in each behavioural state (1-5); b) mean duration of stays (i.e., the number of consecutive oneminute steps) per state; c) standard deviation of the duration of stays per state; d) mean, standard deviation and overall kernel density (black: simulated data; red: original data) of the number of behavioural transitions per segment, corrected by the length of each segment.
a)


2


3


4


5

b)

d)




Figure S5. Autocorrelation function (ACF) plots for the response variables by state in the original and simulated data. a) Step length, b) turning angle, c) hierarchical slope position and d) vertical drift.
a)

Original data




Simulated data





c)

d)


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