



23 **Abstract**

24 The spatial structure of populations determines the relative importance of reproduction, survival  
25 and movement on temporal population dynamics. However, the mechanisms by which local  
26 individuals and immigrants interact and the subsequent effects of immigrants on population  
27 productivity are poorly known, especially in large, open populations. We developed an  
28 integrated population model (IPM) to study the extent and consequences of immigration on the  
29 dynamics of a Neotropical migrant (American redstart, *Setophaga ruticilla*) over an 11-year  
30 period in Ontario, Canada. New immigrants represented the majority of the study population  
31 each year with higher rates of immigration for males than females and for first-year breeders  
32 than breeders in their second year or older. Immigration was negatively density dependent, with  
33 immigrants replacing previously established breeders in a compensatory manner following their  
34 death or emigration. Because of the tradeoff between immigration and apparent survival, neither  
35 rate had a strong influence on population growth and reproductive output was most strongly  
36 correlated with a change in abundance between years. However, if immigration ceased, the study  
37 population would become locally extinct within 5 years and thus immigrants were essential for  
38 local population persistence. Moreover, we found no evidence for reduced breeding success  
39 when immigrants represented a higher proportion of the study population. Our research  
40 highlights the importance of movement in the stability of open populations and the strong  
41 correlation between the fates of local breeders and the number of immigrants entering the  
42 population. We recommend the use of IPMs to address the spatial scale over which immigration  
43 occurs and how different scales influence its contribution to temporal population dynamics.

44 **Keywords:** emigration, integrated population model, movement, population structure,  
45 reproductive success, survival

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## 46 **Introduction**

47 The extent to which population dynamics are determined by within-site processes (reproduction,  
48 survival) versus among-site processes (immigration, emigration) should differ depending on  
49 where a population lies along a continuum of spatial structure (Hanski and Gilpin 1997; Thomas  
50 and Kunin 1999; Bowne and Bowers 2004). This continuum ranges from isolated populations  
51 with low immigration through a series of patchy populations with varying connectivity to a  
52 highly interconnected network with frequent movement among patches within a larger  
53 population (Harrison and Taylor 1997; Thomas and Kunin 1999). The ability of a species to  
54 disperse relative to the heterogeneity of the habitat in the ecosystem will largely influence where  
55 a population falls along this continuum (Addicott et al. 1987; Bowne and Bowers 2004). For a  
56 given species and ecosystem, the relative influence of movement on population dynamics will  
57 also depend on the spatial scale at which a study is conducted (Camus and Lima 2002; Bowler  
58 and Benton 2005). In particular, as the spatial scale increases, immigrants will typically comprise  
59 a lower proportion of the individuals in a patch and thus within-patch processes become  
60 relatively more influential.

61 Early studies on the importance of movement for populations focused mainly on the  
62 influence of immigration in systems with a clear distinction between habitat patches and an  
63 inhospitable intervening matrix (Brown and Kodric-Brown 1977, Fahrig and Merriam 1985,  
64 Hanski 1998). Numerous animal species inhabit environments with such a spatial structure either  
65 naturally (e.g., freshwater ponds) or due to anthropogenic causes (e.g., forest patches in  
66 agricultural landscapes). In these environments, immigration can provide an essential rescue  
67 effect allowing for population persistence even when immigration rates are relatively low  
68 (Stacey and Taper 1992, Vilá et al. 2003, Sanz-Aguilar et al. 2016). Less well known is how

69 local demographic processes (i.e., reproduction and survival) and movement interact to drive  
70 patch-level population dynamics when there is a high degree of connectivity among patches of a  
71 larger population. Many species occupy landscapes where it can be difficult to distinguish  
72 between habitat and non-habitat, and individuals may be able to easily move among preferred  
73 patches (Thomas and Kunin 1999; Franklin et al. 2002). Empirical studies based in patches of  
74 large, open populations support the high extent and influence of movement on patch population  
75 dynamics (Schaub et al. 2012, 2013) but in general few studies have examined the role of within  
76 vs. among patch processes in these situations.

77         There are several potential mechanisms by which local individuals and immigrants might  
78 interact to influence local abundance within a patch. One possibility is that immigration is  
79 negatively density-dependent (Massot et al. 1992, Sæther et al. 1999) with higher immigration  
80 following a greater loss of local residents due to mortality or emigration. Negative density-  
81 dependent immigration has been observed in a range of terrestrial and aquatic taxa (Massot et al.  
82 1992; Gundersson et al. 2002; Greathouse et al. 2005, Wilson and Arcese 2008; Schaub et al.  
83 2010; Turgeon and Kramer 2012). Because immigrants are at least partially compensating for the  
84 loss of local individuals, this process limits declines in abundance within the patch (Brown and  
85 Kodric-Brown 1977; Stacey and Taper 1992; Püttker et al. 2011) and can help to stabilize the  
86 broader population system (Sæther et al. 1999; Bowler and Benton 2005). Immigration may also  
87 be positively density dependent and increase following years of higher local productivity or  
88 survival. Positive density-dependent immigration may occur if individuals use conspecific  
89 presence as an indicator of patch quality (Stamps and Krishnan 2005; Betts et al. 2008) but can  
90 be destabilizing if immigration declines with decreasing densities leading to local patch  
91 extinction (Sæther et al. 1999). Immigration may also be unrelated to local demographic

92 processes, for instance with populations that occupy ephemeral habitats where there is a high  
93 degree of inter-annual movement in the system and little correlation between within and among  
94 patch processes.

95 Our limited knowledge on how movement affects the dynamics of open populations with  
96 high patch connectivity is due in part to the difficulty in estimating immigration rate, defined as  
97 the proportion of the recipient population represented by immigrants. A recently developed  
98 technique, integrated population modeling (IPM, Brooks et al. 2004; Schaub et al. 2007, Abadi et  
99 al. 2010), allows for the estimation of immigration rate by combining data on abundance and  
100 demographic rates under a single modeling framework. The estimate of apparent survival from  
101 live encounter mark-recapture techniques incorporates mortality and permanent emigration  
102 (Lebreton et al. 1992). With additional data on breeding productivity, the only unknown  
103 demographic parameter that remains is immigration, but this can be estimated because the  
104 abundance data in an IPM represents the sum of all demographic processes. This technique not  
105 only allows for an unbiased estimate of immigration rate but also the potential to test hypotheses  
106 on how immigration influences population dynamics (Abadi et al. 2010; Schaub et al. 2012).

107 We developed an IPM to examine the extent of immigration and how it influenced the  
108 population dynamics and population-level productivity of a Neotropical migratory bird, the  
109 American redstart (*Setophaga ruticilla*). This species has served as an important model for the  
110 study of population limitation and regulation in migratory animals, with previous research  
111 focusing primarily on factors that influence reproduction and survival (McKellar et al. 2014;  
112 2015; Marra et al. 2015; Sherry et al. 2015). American redstarts are distributed across boreal and  
113 eastern hardwood ecosystems of North America and select early to mid-successional deciduous  
114 and mixed forests (Sherry and Holmes 1997). Like many other forest songbirds in these

115 ecosystems, American redstarts are not localized in discrete habitat patches but are more broadly  
116 distributed across forest ecosystems containing different successional stages. Therefore, they  
117 provide an excellent model species to understand the extent and influence of movement on the  
118 dynamics of large, open populations.

119 We first used the IPM to quantify annual variability in the rates of immigration by age and  
120 sex, and examined the contributions of immigration, reproduction and apparent survival to  
121 annual population growth. We then tested whether immigration patterns were negatively or  
122 positively density dependent as described by the hypotheses above. Finally, we examined  
123 whether average breeding success declined when immigrants represented a higher proportion of  
124 the study population. While the addition of immigrants can provide numerical stability to a  
125 population, it is possible that average breeding success declines when immigrants represent a  
126 larger fraction of the population. Several factors might contribute to lower productivity in this  
127 situation, including increased agonistic interactions among immigrants and residents as new  
128 territories are established (Smith and Ivins 1983; Hayes et al. 2004), lower familiarity of  
129 immigrants to the local environment (Stamps 1987), and the possibility that immigrants are  
130 lower quality individuals that were only able to secure territories after vacancies arose (McKellar  
131 et al. 2013).

## 132 **Methods**

### 133 **Study area and sampling methods**

134 We conducted field work for this project at the Queen's University Biological Station (QUBS),  
135 near Chaffey's Lock, ON, Canada (44°34' N, 76°19' W) from May–July 2001–2011. American  
136 redstarts were monitored in a mixed-deciduous forest consisting primarily of sugar maple (*Acer*  
137 *accharum*) and Eastern hop hornbeam (*Ostrya virginiana*). The ~100 ha study area consists of a

138 25 ha campground and a largely undisturbed 75 ha forest separated by a two lane country road  
139 (for a detailed description see McKellar et al. 2015). The study site is nested within a broader  
140 area of heterogeneous habitat consisting of forest, wetlands, lakes, agriculture and urban areas.  
141 Hereafter we refer to the individuals in the 100 ha study area as the ‘study population’. American  
142 redstarts exhibit protandry, with males arriving on the breeding grounds several days before  
143 females. Upon arrival, males begin singing and establish territory boundaries. From May 1-31,  
144 we surveyed the study population from 0600 to 1200, mapping territory boundaries of males,  
145 recording whether females were present on territories and identifying any previously banded  
146 individuals that returned. The abundance of males and females provided our annual count  
147 estimates that were used in the IPM. We also recorded pairing dates and the location of the nest,  
148 which we monitored to record laying date, number of eggs laid, hatching success, and fledging  
149 success (see McKellar et al. 2014).

150         Birds were captured as soon as possible upon arrival using mist nets and simulated  
151 territorial intrusions consisting of song playback and a decoy or fledgling distress calls. All  
152 captured individuals were banded with a single Canadian Wildlife Service-issued aluminum leg  
153 band and a unique combination of 2–3 colour bands. Nestlings were banded with a single  
154 aluminum band, generally between days 5 and 8 after hatching. Age classes for males were  
155 determined based on plumage coloration. Males exhibit delayed plumage maturation, with  
156 second-year (SY) males exhibiting female-like grey and yellow plumage and after-second-year  
157 (ASY) males exhibiting black plumage with orange patches on the wings, tail, and flanks, and a  
158 white underside. Female age can only be reliably determined in the hand and was based on retrix  
159 coloration and wear, and molt limits when individuals were captured (Pyle 1997).

## 160 **Integrated population model**

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161 The IPM combined three data sets of demographic information: 1) annual breeding counts of  
162 females and males in the study population, 2) annual number of fledged young produced by a  
163 sample of breeding-age females and 3) an encounter history of colour-banded individuals to  
164 estimate apparent survival (see below). The core of the IPM is a state-space model with a state  
165 process that projected the true but unknown development of the population over time as a  
166 function of the demographic rates and an observation process that linked the observed counts to  
167 the true size assuming observation error.

168 We used a pre-breeding count with separate projections of population size for females  
169 and males. We assumed that females bred for the first time at one year of age (i.e., as an SY)  
170 (Sherry and Holmes 1997). As noted above, females are not easily distinguished by age, and we  
171 previously found similar estimates of apparent survival among SY and ASY females at this site  
172 (McKellar et al. 2015). Therefore, our annual population counts included breeding-age females  
173 ( $F_{\text{count}}$ ) and the demographic information allowed us to estimate the annual number of female  
174 fledglings ( $F_{\text{fl}}$ ), local SY female recruits ( $F_{\text{rec}}$ ), local ASY returning females ( $F_{\text{ret}}$ ) and female  
175 immigrants in at least their second year ( $F_{\text{imm}}$ ). Because male American redstarts exhibit delayed  
176 plumage maturation, we were able to distinguish annual male counts between second-year  
177 ( $\text{SYM}_{\text{count}}$ ) and after-second-year ( $\text{ASYM}_{\text{count}}$ ) individuals (Sherry and Holmes 1997). This  
178 distinction allowed us to estimate additional male age classes: annual number of male fledglings  
179 ( $M_{\text{fl}}$ ), local SY male recruits ( $\text{SYM}_{\text{rec}}$ ), SY male immigrants ( $\text{SYM}_{\text{imm}}$ ), local third year returning  
180 males ( $\text{TYM}_{\text{ret}}$ ), local after third year (ATY) returning males ( $\text{ATYM}_{\text{ret}}$ ) and ASY male  
181 immigrants in at least their second year ( $\text{ASY}_{\text{imm}}$ ).

182 Fledgling production was estimated as  $N_{\text{fl},t} \sim \text{Poisson}(\text{frate}_t \cdot F_{\text{tot},t})$  where  $N_{\text{fl},t}$  is the total  
183 number of fledglings in year  $t$ ,  $\text{frate}_t$  is the number of fledglings per breeding female in year  $t$  and

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184  $F_{\text{tot},t}$  is the number of breeding females in year  $t$ . The number of female fledglings ( $F_{\text{fl},t}$ ) in year  $t$   
185 was then estimated as a binomial process assuming a 50% probability of being female. Male  
186 fledgling number ( $M_{\text{fl},t}$ ) was estimated as the difference between total and female fledglings.

187 For each sex, the abundance of local SY recruits was estimated as a binomial process  
188 with the number of recruits in year  $t+1$  dependent on the number of fledglings produced in year  $t$ ,  
189 a first year apparent survival probability of juveniles that was assumed to be the same for both  
190 sexes due to low return rates ( $\phi_{\text{juv},t}$ ) and the probability that a returning juvenile was a male  
191 ( $p_{\text{Male}}$ ). The encounter history for juveniles was based only on marked nestlings that were  
192 known to have fledged. The number of returning individuals of each sex in year  $t+1$  was also  
193 estimated as a binomial process based on the number of SY males, ASY males and females in  
194 year  $t$  and the apparent survival probabilities for each age-sex class from year  $t$  to  $t+1$  ( $\phi_{\text{m.sy},t}$ ,  
195  $\phi_{\text{m.asy},t}$ , and  $\phi_{\text{f},t}$  respectively). The total number of individuals in year  $t$  also included immigrants  
196 that were assumed to enter the population just prior to breeding in year  $t$  and contributed to  
197 reproduction in that year. Immigration was assumed to follow a Poisson process with  $I_{a,s,t} \sim$   
198 Poisson ( $\omega_{a,s,t}$ ) with  $\omega_{a,s,t}$  equal to the expected number of immigrants entering in year  $t$  for age  
199 class  $a$  and sex  $s$ . We chose to estimate the number of immigrants rather than an immigration rate  
200 because precision tends to be higher for the former (Schaub and Fletcher 2015). Immigration rate  
201 was subsequently measured as a derived parameter (see below). The total number of individuals  
202 for each sex at the start of each year  $t$  was then the sum of local recruits, returning local breeders  
203 and immigrants, which in the case of males could be further distinguished between immigrants  
204 born in the prior year (i.e., SY) and those in at least their second breeding year (i.e., ASY). The  
205 observation model describes the relationship between the count of females, SY males, and ASY  
206 males, and the true population size. We assumed a Poisson distribution  $C_{a,s,t} \sim \text{Pois}(\text{Tot}_{a,s,t})$

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207 where Tot refers to the estimated annual population size of each age and sex class from the state  
208 process model.

209 We also used the IPM to measure two derived parameters 1) population growth rate  
210 based on breeding females,  $F_{\lambda,t} = F_{\text{tot}, t+1} / F_{\text{tot}, t}$  and breeding males  $M_{\lambda,t} = M_{\text{tot}, t+1} / M_{\text{tot}, t}$  and 2) the  
211 rates of female, SY male, and ASY male immigration, where the rate is estimated as the number  
212 of immigrants for the respective age-sex class divided by the total number of individuals in that  
213 class at time  $t$ . This definition is based on our expectation that immigrants will enter the study  
214 population just prior to breeding at the start of time interval  $t$  and is different from similar studies  
215 that estimated immigration rate based on the number of individuals entering the population in  
216 year  $t+1$  relative to the number that were present in year  $t$  (e.g. Schaub et al. 2013, Duarte et al.  
217 2016). Note that  $\lambda_t$  refers to population change between years  $t$  and  $t+1$ . We also estimated  
218 female  $\lambda$  without immigration using the following estimation as a derived parameter within the  
219 IPM:

$$220 \quad F_{\text{app},\lambda,t} = \text{frate}_t * 0.5 * \phi_{\text{juv},t} + \phi_{\text{f},t}$$

### 221 **Estimation of reproductive output and apparent survival**

222 The time-varying demographic parameters were specified with a hierarchical structure where  
223 annual estimates of each parameter were assumed to originate from a random process with a  
224 common mean and temporal variance. For these estimates we used logit link functions for  
225 apparent survival and a log link for fledge rate. Each year we had complete reproductive fates for  
226 a sample of all territories in the study area. The nesting attempts from this sample were used to  
227 determine the annual fledging rate ( $\text{fledge}_t \sim \text{Poisson}(\text{frate}_t \cdot F_{\text{rep},t})$ ) where the number of fledged  
228 young in the sample of territories ( $\text{fledge}_t$ ) was the product of the fledge rate ( $\text{frate}_t$ ) and the  
229 number of females monitored for reproduction ( $F_{\text{rep},t}$ ).

[Type text]

230 Age and sex-specific survival was estimated with a state-space likelihood and a multi-  
 231 state representation (Lebreton et al. 1999, 2009) for juveniles ( $\phi_{juv}$ ), adult females ( $\phi_f$ ), SY males  
 232 ( $\phi_{m.sy}$ ) and ASY males ( $\phi_{m.asy}$ ). With the multi-state representation for apparent survival, the state  
 233 equation represents the state (i.e. age-sex class) of the individual:

$$234 \quad Z_{i,t}|Z_{i,t-1} \sim \text{categorical}(\Omega_{Z_{i,t-1}, i, t, 1 \dots S})$$

235 where  $i$  is an individual,  $t$  is a time period and ( $\Omega_{Z_{i,t-1}, i, t, 1 \dots S}$ ) is a matrix of survival and  
 236 transition probabilities from each state at time  $t-1$  to each state at time  $t$  with  $S$  representing the  
 237 number of true states. Initially, an individual can move from any state to any other state but  
 238 constraints are applied to the matrix probabilities such that biologically unreasonable transitions  
 239 are not allowed (e.g. probability SY male to female = 0). The observation equation represents the  
 240 observation of individual  $i$  at time  $t$  given its state at time  $t$ :

$$241 \quad y_{i,t}|Z_{i,t} \sim \text{categorical}(\Theta_{Z_{i,t}, i, t, 1 \dots O})$$

242 with  $O$  equal to the number of observed states. If an individual survives and returns to the study  
 243 area it may be detected with re-sighting probability  $p$ . We used the earlier findings from  
 244 McKellar et al. (2015) to inform variation in re-sighting probability and apparent survival by age  
 245 and sex in this analysis. Re-sight probability does not differ between age classes but does differ  
 246 between the sexes as males are more easily detected. Therefore, annual estimates of re-sight  
 247 probability were estimated with a mean ( $\mu$ ) and temporal residual ( $\varepsilon$ ) for each sex:

$$248 \quad \text{logit}(p_{s,t}) = \mu_{p,s} + \varepsilon_{p,s,t}$$

249 We previously found that apparent survival differs between the sexes and between SY  
 250 males and ASY males but not between the two female age classes (McKellar et al. 2015).

251 Therefore, apparent survival for the IPM was estimated as:

$$252 \quad \text{logit}(\phi_{a,s,t}) = \mu_{\phi,a,s} + \varepsilon_{\phi,a,s,t}$$

253 where annual survival for each age class  $a$  (males only) and sex  $s$  is estimated with a mean and  
254 temporal residual.

### 255 **Model implementation**

256 We fit the IPM using a Bayesian analysis with Markov Chain Monte Carlo Sampling in  
257 OpenBUGS version 3.2.3 (Lunn et al. 2000) implemented through R (version 3.2.3) using the  
258 package R2OpenBUGS (R Development Core Team 2004, Sturtz et al. 2005). With this  
259 approach, inference is based on sampling from the posterior distribution, which is proportional to  
260 the prior distribution and the likelihood from the data. We used non-informative priors for all  
261 model parameters except starting population size where the priors were weakly informative. We  
262 ran two chains for 25,000 iterations, discarded the first 15,000 as a burn-in and used a thinning  
263 rate of 2 to give 10,000 samples from the posterior distribution for inference. We assessed model  
264 convergence through the parameter history plots and R-hat convergence diagnostics (Sturtz et al.  
265 2005). There is currently no goodness-of-fit tests for integrated population models (Schaub and  
266 Abadi 2011). To evaluate the fit of the mark-recapture model we used a bootstrap goodness of fit  
267 test in program MARK on a model with apparent survival varying by age, sex and time, and re-  
268 sighting probability varying by sex and time. The estimated  $\hat{c}$  from this model was 1.08  
269 indicating no evidence for a lack of fit (Lebreton et al. 1992).

### 270 **Assessing relationships between abundance, demographic rates and population growth**

271 We used an approach similar to that employed by Schaub et al. (2012, 2013) to assess  
272 relationships among demographic rates and between demographic rates and population growth.  
273 For all samples from the posterior distributions we estimate the correlation between the two  
274 variables of interest thus incorporating the sampling uncertainty in the estimation of the  
275 variables. This approach was used for two specific sets of tests. First, we examined the

276 relationship between each rate at time  $t$  and population growth from time  $t$  to  $t+1$ . Second, we  
277 tested for the influence of density dependence on immigration with a correlation between  
278 immigration rate in year  $t+1$  and the apparent survival probability of local males and females  
279 between years  $t$  and  $t+1$ . Because a change in apparent survival would also influence the number  
280 of previous breeders returning to the study population in the following year, we also tested the  
281 relationship between the immigration rate in year  $t+1$  and the number of local individuals  
282 returning in year  $t+1$ . Posterior distributions for the correlation coefficients are typically skewed  
283 and we present the posterior median of the correlation coefficient and the percent of the  
284 coefficient posterior mass above 0. For correlations of demographic rates and population growth,  
285 values near 1 reflect a high probability that a positive change in the demographic rate is  
286 correlated with positive population growth. For density dependent relationships, values near 1  
287 and 0 indicate a high probability of positively density-dependent and negatively density-  
288 dependent relationships respectively.

289 Finally, we tested whether the proportion of immigrant males and females in year  $t$  had a  
290 negative influence on population level productivity (mean fledge rates) in year  $t$ . Because  
291 reproductive output at the population level is also influenced by density (McKellar et al. 2014),  
292 we included male abundance from the IPM as a covariate in this analysis. We used a similar  
293 approach as described above and used the simulations from the posterior distribution in a linear  
294 model with fledging rate as the response variable and, immigration rate and male abundance as  
295 predictors. This effect was tested for both female and male immigration rate and we report the  
296 95% CI for the beta coefficient in each case.

## 297 **Results**

### 298 **Population growth and demographic rates**

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299 Mean population growth ( $\lambda$ ) in the QUBS study population was 1.04 for both females (95% CI:  
300 1.00, 1.08) and males (95% CI: 0.99, 1.10) with much of the increase at the start of the study  
301 period (Figure 1). The estimated total population size varied from a low of 65 individuals to a  
302 high of 94 although for 9 of 11 years it fluctuated between 73 and 84 individuals. The fledging  
303 rate averaged 1.69 (95% CI: 1.23, 2.35) fledglings per female and varied from a high of 2.94 in  
304 2001 to a low of 0.68 in 2011. The apparent survival probability of juveniles was low, averaging  
305 only 0.06 (95% CI: 0.03, 0.10), while the probability that a returning juvenile that was detected  
306 in the study area was a male was 0.68 (95% CI: 0.42, 0.90). Of 464 banded nestlings that  
307 survived to fledge, only 16 returned to the study population and were detected in a subsequent  
308 year with an average of 4.2 local female recruits (range: 2 - 7) and 2.3 local male recruits (range:  
309 1 - 4) per year. Average apparent annual survival for SY and ASY females combined was 0.38  
310 (95% CI: 0.25, 0.53) and averaged higher than probabilities for males where the mean was 0.34  
311 (95% CI: 0.21, 0.48) for ASY males and only 0.20 for SY males (95% CI: 0.11, 0.37). Re-  
312 sighting probabilities were higher for males at 0.74 (95% CI: 0.47, 0.92) than for females at 0.34  
313 (95% CI: 0.17, 0.56). Estimates of temporal process variance for all demographic parameters are  
314 provided in Appendix A.

315 For females, the estimated average immigration rate (immigrants/total females) was 0.52  
316 (95% CI: 0.37, 0.65, Figure 1). Across years, the female immigration rate varied from a low of  
317 0.46 to a high of 0.59 with rates  $>0.5$  in all but two years indicating that in most years the  
318 majority of breeding-age females came from outside the study population (Figure 1, Appendix  
319 A). Average immigration rates were higher for males at 0.78 (95% CI: 0.59, 0.91) for SYs and  
320 0.60 (95% CI: 0.49, 0.69) for ASYs. The number of immigrant males always exceeded the  
321 number of local recruits and returning breeders (Figure 1). The estimated mean lambda for

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322 females based only on within population rates of reproduction and survival was 0.44 (95% CI:  
323 0.33, 0.56) and with this estimate, an initial population size of 40 females would drop to less than  
324 one in only seven years if immigration ceased. Moreover, the highest estimate of lambda without  
325 immigration for any year was 0.50 (95% CI: 0.32, 0.74) in 2005 and thus the study population  
326 required immigrants to prevent a decline (i.e. to maintain  $\lambda \geq 1$ ) in all years.

### 327 **Contributions of demographic rates to population growth**

328 Annual fledge rate in year  $t$  had the strongest contribution to population growth of females  
329 ( $r=0.43$ ) and males ( $r=0.44$ ) with probabilities of a positive correlation for 94 and 95 percent of  
330 simulations (Table 1). A weaker correlation was observed between population growth and adult  
331 apparent survival of females ( $r=0.34$ ) and ASY males ( $r=0.35$ ) with probabilities of a positive  
332 correlation for 81 and 86 percent of simulations respectively. There was no evidence for  
333 correlations with population growth for apparent survival of juveniles, SY males or immigration  
334 rate for any age and sex class (all  $r < 0.2$  and probability of a positive correlation  $< 0.7$ ). Thus,  
335 despite being essential for maintaining the size of the QUBS study population, immigration did  
336 not consistently contribute to higher population growth for either sex (Table 1).

### 337 **Density-dependent effects on immigration**

338 To test our hypotheses for density-dependent immigration, we examined whether the  
339 immigration rate for each age and sex class at the start of year  $t+1$  was correlated with the  
340 survival of local breeders from year  $t$  to  $t+1$  and whether immigration rate was correlated with  
341 the number of local breeders at the start of year  $t+1$ . We found evidence for negative density-  
342 dependent effects in both cases. The median correlation between apparent survival from year  $t$  to  
343  $t+1$  and immigration rate in year  $t+1$  for ASY males was  $r = -0.59$  ( $\text{Pr} > 0 = 0.06$ , Figure 2) and  
344 the correlation between ASY male immigration rate and the number of local males returning was

345  $r = -0.84$  ( $\text{Pr} > 0 = 0.0007$ ). For females the correlation between apparent survival and  
346 immigration rate was  $-0.49$  ( $\text{Pr} > 0 = 0.14$ ) and between the immigration rate and the number of  
347 local females was  $-0.86$  ( $\text{Pr} > 0 = 0.0004$ ). Because immigration rate is defined as a proportion of  
348 total individuals, the strong correlation between immigration rate and returning local individuals  
349 is to be expected if the number of immigrants remains constant or increases as the number of  
350 returning local individuals declines. In contrast to these patterns, the immigration rate of SY  
351 males was not correlated with apparent survival of SY ( $r = -0.02$ ,  $\text{Pr} > 0 = 0.47$ ) or ASY males ( $r$   
352  $= -0.04$ ,  $\text{Pr} > 0 = 0.45$ ) and only weakly correlated with the number of returning local males ( $r = -$   
353  $0.34$ ,  $\text{Pr} > 0 = 0.16$ ).

#### 354 **Effects of immigration rate on population level productivity**

355 We hypothesized that productivity would be lower in years when a higher proportion of the  
356 population was comprised of immigrants but found no support for this hypothesis. The beta  
357 coefficient for the effect of female immigration rate on fledging rate was  $\hat{\beta} = 0.38$  (95% CI: -  
358  $3.43$ ,  $4.44$ ) and for the effect of male immigration rate was  $\hat{\beta} = 0.20$  (95% CI:  $-3.06$ ,  $3.49$ ).

#### 359 **Discussion**

360 Immigration has been one of the most difficult demographic rates to study, particularly in open  
361 populations where there is a high degree of connectivity among patches of suitable habitat. Using  
362 an integrated population model, we estimated annual rates of immigration and tested hypotheses  
363 on how immigration and within-patch processes (reproduction, apparent survival) interact to  
364 influence patch dynamics for a Neotropical migratory bird breeding in eastern North America.  
365 Immigration rates were high with immigrants representing on average 52% of females, 60% of  
366 after-second-year males and 78% of second-year males annually. We found strong support for  
367 the hypothesis that immigration was negatively density dependent with immigrants replacing

368 previously established breeders in a compensatory manner following their death or emigration.  
369 Because of this relationship, immigration rate was not correlated with growth of the study  
370 population. However, if immigration were to cease, the study population would become locally  
371 extinct in seven years and thus immigration provided an essential rescue effect (Brown and  
372 Kodric-Brown 1977) allowing for stability around a carrying capacity despite low juvenile  
373 apparent survival and strong annual variability in adult apparent survival. American redstarts  
374 exhibit conspecific attraction (Hahn and Silverman 2006) and we have shown previously that  
375 small scale movements within the study area are common with individuals more likely to move  
376 towards areas with higher density (McKellar et al. 2015). However, at the entire patch scale there  
377 was no support for positive density-dependent immigration. While individuals may select  
378 breeding sites in closer proximity to one another, our results seem to indicate that there is still a  
379 broader patch scale carrying capacity that regulates immigration rate even if breeders are not  
380 uniformly distributed throughout the patch.

381 Our findings are similar to those from studies on other territorial species showing  
382 negative density-dependent immigration into a population. Schaub et al. (2013) found high rates  
383 of immigration for females ( $0.56 \pm 0.02$ ) and males ( $0.43 \pm 0.02$ ) in an open population of red-  
384 backed shrikes (*Lanius collurio*) with immigration rates negatively correlated with population  
385 density. Wilson and Arcese (2008) showed that male immigration rate in a song sparrow  
386 (*Melospiza melodia*) island metapopulation declined with increasing population size on the  
387 recipient islands. Experimental approaches have also been used to test the influence of density on  
388 immigration rate for non-avian taxa. Turgeon et al. (2012) found strong evidence for  
389 compensatory immigration in response to localized mortality in two damselfish species  
390 (*Stegastes* spp.) in Barbados. They also found that for one species, compensatory immigration

391 was related to a perceived increase in habitat quality for immigrants and that it had an effect on  
392 the size of immigrant source populations. Gundersson et al. (2002) manipulated patch densities  
393 of root voles (*Microtus oeconomus*) and showed that immigration was negatively density-  
394 dependent and that individuals most likely to survive after immigration were those that had  
395 previously dispersed and successfully established in other patches. Other experimental examples  
396 of an increase in immigration following declines in local density include common lizards  
397 (*Lacerta vivipara*) in France (Massot et al. 1992) and freshwater fish in streams in Virginia, USA  
398 (Albanese et al. 2009).

399 Our study population is a strong sink that is dependent on immigration for persistence  
400 (Pulliam 1988) but how we interpret the reliance on immigration depends on the extent to which  
401 low apparent survival was driven by mortality or permanent emigration of local breeders (Runge  
402 et al. 2006). Our estimates of annual apparent survival are low relative to previous estimates for  
403 this species from other populations. Male apparent survival in our study population averaged  
404 only 0.20 and 0.34 for SY and ASY males respectively with substantial annual variation from  
405 0.20 to 0.55 for the latter. Annual apparent survival for male American redstarts is more  
406 frequently in the 0.50 to 0.60 range (Johnson et al. 2006, Marra et al. 2015). Our estimate of  
407 female apparent survival was 0.38, which is more similar to, yet still lower than, estimates from  
408 these other studies at 0.40 to 0.50. Although poorly studied, average apparent juvenile survival is  
409 often in the 15-35% range for migratory passerines (e.g., Gardali et al. 2003; Duarte et al. 2014),  
410 but averaged only 6% in our study population. The low estimates of apparent survival for all age  
411 and sex classes suggest that emigration was likely high and especially so for males and juveniles.  
412 The causes and extent of inter-annual variability in emigration are poorly known but other  
413 studies have shown that emigration rates vary with prior reproductive success (Cline et al. 2013),

414 environmental conditions on the breeding grounds (Rushing et al. 2015, Wilson et al. 2016) and  
415 population density (Kim et al. 2009).

416         We do not know the source of immigrants that filled vacancies in the habitat following  
417 mortality or permanent emigration of local breeders and recruits. Within the study population,  
418 the majority of inter-annual movements for established breeders that switched territories was less  
419 than 100 m but for movements greater than 100 m there was more variability in distance moved  
420 out to the limit of monitoring at 1.4 km (McKellar et al. 2015). This finding might suggest that  
421 most immigrants are from sites near the study area. Experimental studies of this species on the  
422 breeding and wintering grounds have shown that individuals will upgrade to higher quality  
423 habitat following the disappearance of territorial birds (Studds and Marra 2005; McKellar et al.  
424 2013). After controlling for density-dependent effects on reproductive output we also found no  
425 evidence that years with a higher proportion of these immigrants led to a reduction in  
426 productivity at the population level. This appears to indicate that immigrants are able to quickly  
427 adapt to the new habitat and/or that they are not necessarily lower quality individuals than the  
428 local individuals they replaced. Additional study on reproductive success of immigrants and  
429 local birds at the individual level would be a useful complement to our study here at the  
430 population level.

### 431 **Conclusions**

432 Understanding the extent and scale of immigration and emigration has important implications for  
433 conservation because it affects the spatial scale at which monitoring and habitat protection needs  
434 to be considered for a population (Schaub et al. 2012, Duarte et al. 2016). If regular natal and  
435 breeding movement occurs among patches then we must not only consider management needs  
436 for a local patch where individuals breed but also for the broader landscape over which dispersal

437 of juveniles and adults regularly occurs. The extent to which populations are synchronized over  
438 broader scales is related to the immigration rate per generation. In general, populations within  
439 patches are not independent if, on average, individuals occupy more than one habitat patch over  
440 their lifetime (Harrison 1991, Harrison and Taylor 1997). The movement rates in our study  
441 exceeded this level and thus not only would immigration have a strong influence on our study  
442 population but would also be expected to synchronize the dynamics of the broader population  
443 system (Hastings 1993).

444         Because our study took place in a single patch covering  $\sim 1\text{km}^2$  we were not able to  
445 estimate how the strength and influence of within vs among-patch processes changes with spatial  
446 scale. This would be an interesting and important area for future study and integrated population  
447 models provide a methodology for this approach without having to track the movements of  
448 individuals across a large area. Collecting demographic data over large scales is difficult but it  
449 would be practical to use methods that account for detection probability to estimate abundance  
450 (Buckland et al. 2001, Royle 2004) along with a sample of data on reproduction and apparent  
451 survival over several years and with increasing spatial scale increments (e.g.  $0.5\text{ km}^2$ ,  $1.5\text{ km}^2$ ,  
452  $2.5\text{ km}^2$ ). This approach would only require a study area covering the largest scale but with  
453 sufficient sample sizes to estimate rates separately at the smaller scales. An IPM could then be  
454 used to estimate immigration rate and the contributions of immigration, reproduction and  
455 apparent survival to population growth at each scale, and thus allow us to estimate how  
456 movement and the relative importance of within vs among-patch processes changes as the spatial  
457 scale increases.

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1 Table 1. Median correlation and probability of a positive correlation ( $\text{Pr} > 0$ ) between  
 2 demographic rates and population growth of American redstarts based on 10,000 replicate  
 3 simulations from the posterior distribution of each rate. Correlations for adult survival and  
 4 immigration are only included for growth rate of the respective sex.

Rate	Correlation	$\text{Pr} > 0$
<i>Correlations with female population growth (<math>F_2</math>)</i>		
Fledge rate	0.43	0.94
Juvenile survival	0.08	0.59
Female survival	0.34	0.81
Female immigration rate	0.17	0.65
<i>Correlations with male population growth (<math>M_2</math>)</i>		
Fledge rate	0.44	0.95
Juvenile survival	0.03	0.54
SY male survival	-0.07	0.41
ASY male survival	0.35	0.86
SY male immigration rate	-0.10	0.39
ASY male immigration rate	0.17	0.67

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11 **Figure Legends**

12

13 Figure 1. Estimated mean population size and 95% credible intervals for female, after-second-  
14 year male and second-year male American redstarts at Queen's University Biological  
15 Station, 2002-2011. Local recruits and returning breeders are shown with solid circles,  
16 immigrants with open squares.

17

18 Figure 2. Posterior distribution histogram plots for the correlation of immigration rate with  
19 annual apparent survival and local abundance for ASY male and female American redstarts  
20 at Queen's University Biological Station, 2001-2011. Estimates of the correlation are based  
21 on 10,000 replicates from the posterior distributions. The dashed line in each panel  
22 represents the median correlation coefficient.

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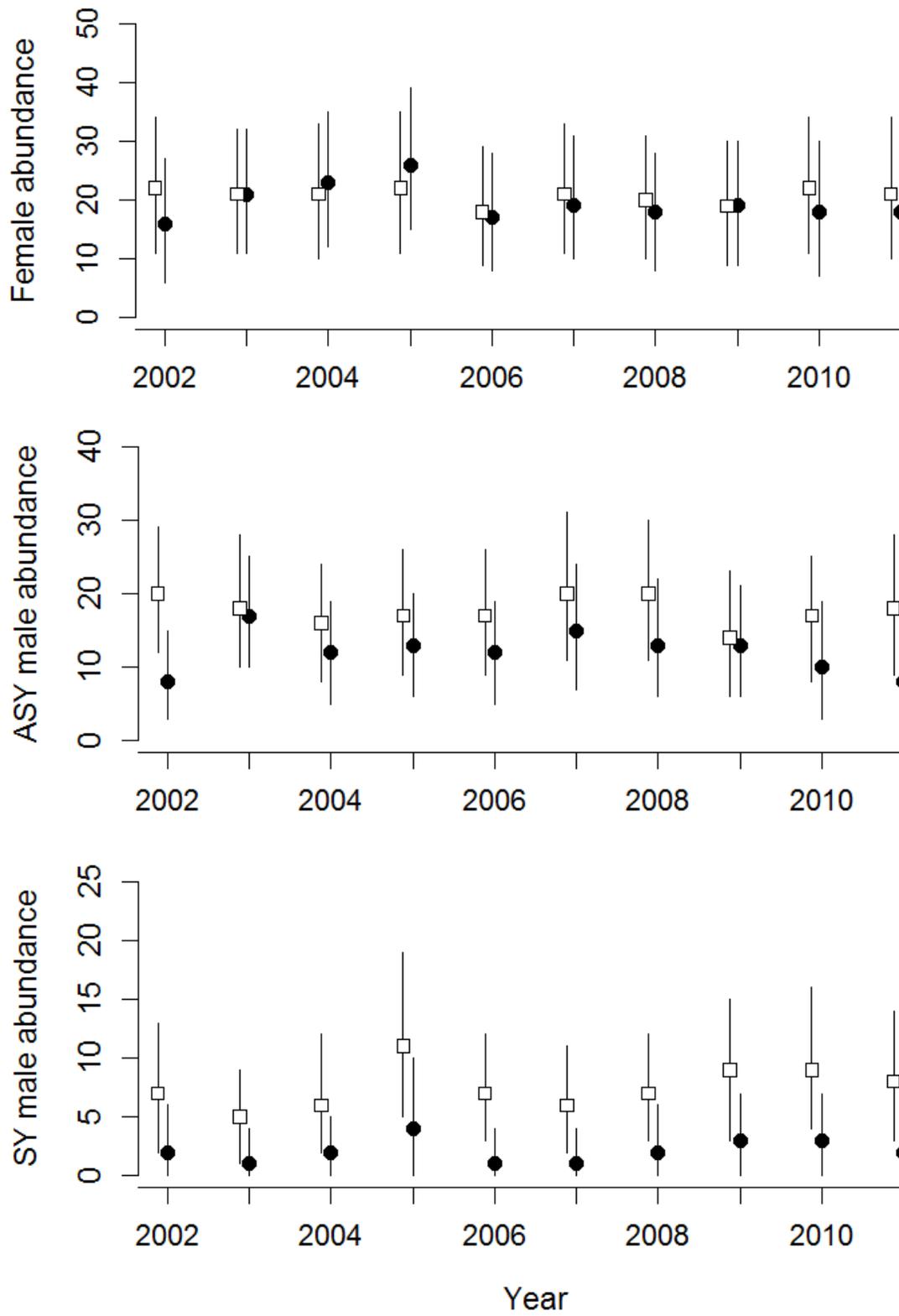


Figure 1.

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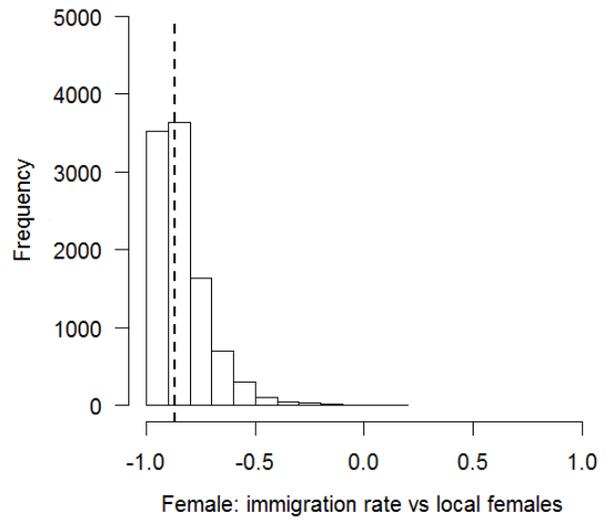
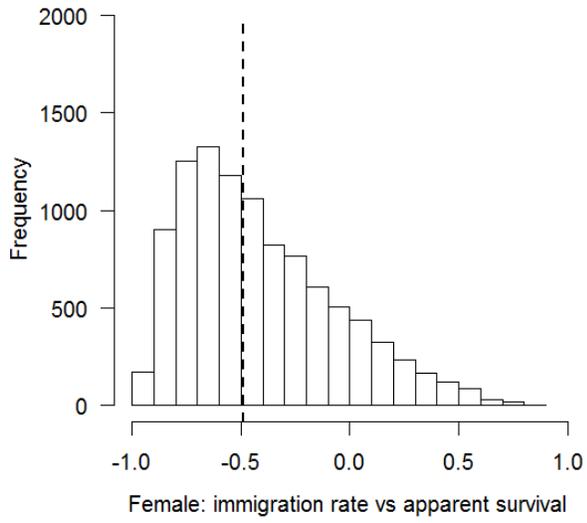
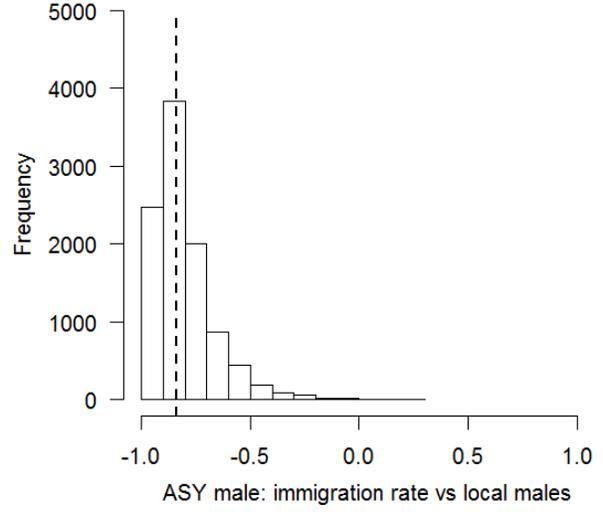
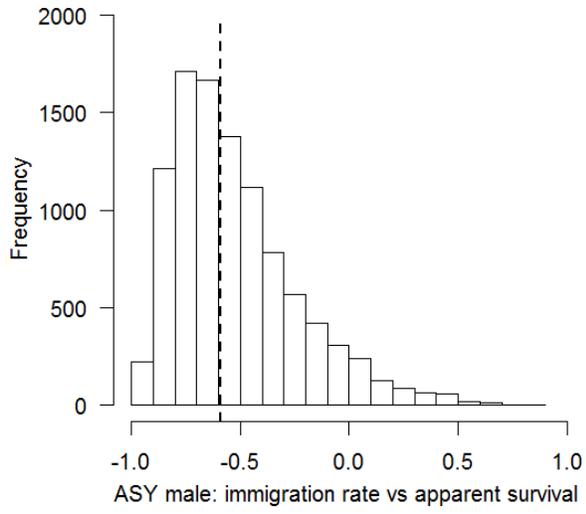


Figure 2.

[Type text]