

1 Scale-dependent to scale-free: Daily behavioural switching and optimised
2 searching in a marine predator

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14 ABSTRACT

15 Rhythmic activity patterns are ubiquitous in animals and in the marine environment a
16 dominant rhythmic activity is the diel vertical migration (DVM) of pelagic organisms,
17 moving or ‘migrating’ from deep waters during the day to shallower waters at night.
18 While this overall pattern of movement is well understood, the cryptic nature of the
19 marine environment has limited the study of fine-scale movements within each phase.

20 Active pelagic predators, such as tuna, perform consistent, predictable large-scale vertical
21 movements; however, the fine-scale movements nested within these larger movements
22 have not previously been investigated in detail. Further, the prey field densities are known
23 to differ significantly between day and night, presenting an opportunity to study
24 differences in foraging patterns between these two phases.

25 Here, using long-term depth time series recorded from 93 bigeye tuna (*Thunnus obesus*)
26 with electronic tags (18,003 days of data), fine scale changes in vertical movement
27 patterns between day and night time phases were investigated in the context of the Lévy
28 foraging hypothesis, which predicts an Lévy distribution of move steps during foraging
29 when prey is scarce, but an exponential distribution when prey is abundant and searching
30 is not required.

31 During the day *T. obesus* were found to exhibit scale-free movements well fitted by a
32 Lévy distribution indicating optimised searching for sparsely distributed prey. During
33 night-time hours however, exponentially distributed scale-dependent move step-lengths
34 were found to be dominant, supporting a simple, Brownian, movement pattern efficient
35 where prey is abundant.

36 This study not only confirms the predictions of the Lévy foraging hypothesis but suggests
37 that the identification of Lévy patterns in movement data can be a useful indicator of
38 foraging activity in animals that are difficult to observe directly.

39 KEY-WORDS

40 Lévy flights, search pattern, optimal foraging, rhythmic behaviour, anomalous diffusion,
41 telemetry.

42 1. INTRODUCTION

43 Rhythmic patterns of activity occur in many taxa, frequently as an adaptive response to
44 cyclical changes in environmental conditions (Yerushalmi and Green 2009). In many cases
45 these patterns represent switching between active and resting phases, for example, littoral or
46 terrestrial gastropod molluscs responding to tidal or diurnal cycles respectively. In other cases
47 the responses are migratory, and often associated with central place foraging, such as

48 starlings travelling between roost sites and foraging grounds (Davis and Lussenhop 1970).
49 Thus many of the rhythmic patterns of behaviour can be considered to be deterministic,
50 where the animal undertakes predictable patterns of movement or behaviour in response to
51 predictable environmental changes (Nelson et al. 1997). Such directed, scale dependent,
52 movements form only part of the rich behavioural repertoire exhibited by most animals.
53 Nested within these movements are other behaviours and movement patterns, such as
54 searching or foraging. Although directed patterns have been well documented among
55 animals, where and when other movements, such as searching, occur within the directed
56 behaviour patterns has received much less attention by comparison.

57 One of the most ubiquitous directed movements in the marine environment is the diel (daily)
58 vertical migration (DVM) of the plankton. This migration of planktonic organisms from
59 deeper water during the day to shallow waters at night is the largest known daily migration of
60 metazoan organisms (Hays 2003). It is thought that this behaviour pattern results from the
61 avoidance of visual predators (Lampert 1989) because in lakes without fish or where the
62 principal predators are tactile (e.g. scyphozoans) the DVM is reduced or absent (Hays 2003).
63 Many large, active predators from a broad range of taxa have also been observed to perform
64 DVM, presumably in pursuit of their vertically migrating prey, e.g. blue sharks, *Prionace*
65 *glauca* (Queiroz et al. 2010), ocean sunfish, *Mola mola* (Sims et al. 2009) and basking sharks,
66 *Ceteorhinus maximus* (Shepard et al. 2006). However, the pattern of behaviour is complex,
67 with some pelagic organisms either not performing DVM, or performing reverse DVM
68 (Irigoien et al. 2004), with reverse DVM also being observed in basking (Sims et al. 2005)
69 and blue sharks (Queiroz et al. 2012). While the overall pattern of migration has been well
70 studied, activity patterns during the different phases and the motivations underlying the
71 behaviour are poorly known and consequently, less well understood. Some pelagic predators,
72 exhibit strong and consistent DVM behaviour, among them swordfish, *Xiphius gladius*

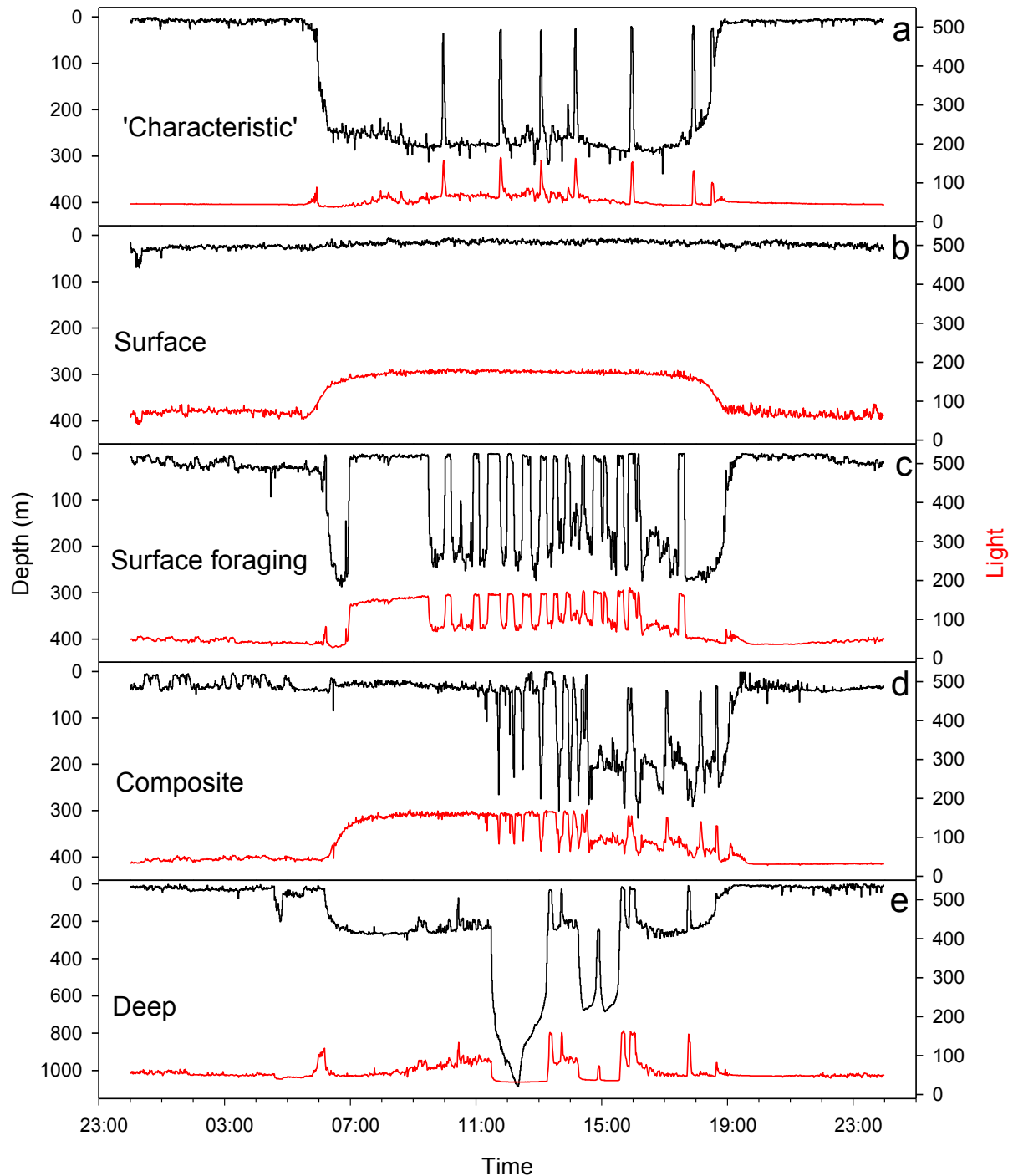
73 (Evans et al. 2014), blue marlin, *Makaira nigricans* (Goodyear et al. 2008), bluefin, *Thunnus*
74 *thynnus* (Walli et al. 2009) and bigeye tuna *T. obesus* (Schaefer and Fuller 2002), but the
75 DVM patterns have not been investigated quantitatively to analyse fine-scale movements or
76 to explore when and where other patterns, such as searches, intersperse DVM.

77 A recent advance in furthering our understanding of free-ranging animal behaviour,
78 particularly that of marine predators, has been the use of random-walk modelling in the
79 analysis of large datasets of movements recorded with animal-attached electronic tags
80 (Heithaus et al. 2006, Sims et al. 2006, Jonsen et al. 2007, Sims et al. 2008, Humphries et al.
81 2010, Humphries et al. 2012, Sims et al. 2012, Papastamatiou et al. 2013). Such studies can
82 provide some insight into the motivations underlying observed movement patterns, including
83 microhabitat use (Heithaus et al. 2006), optimal foraging (Sims et al. 2008) and philopatric
84 behaviours (Papastamatiou et al. 2013). A random-walk model that has received much
85 attention recently in relation to animal movement is the Lévy walk (Viswanathan et al. 2011).
86 Lévy walks are specialised movement paths that comprise clusters of small steps connected
87 by rarer, long relocations, with this pattern repeated at all scales. In a Lévy walk the step-
88 lengths are chosen from a probability distribution with a power-law tail, resulting in step-
89 lengths with no characteristic scale (i.e. exhibiting fractal scale invariance), where $P(l) \sim l^{-\mu}$,
90 with $1 < \mu \leq 3$ where l is the step length and μ the power law exponent. Over many
91 iterations a Lévy walk will be distributed much further from its starting position than a
92 Brownian walk of the same length, hence is termed super-diffusive. Theory and
93 comprehensive searching model simulations (Viswanathan et al. 1999, Viswanathan et al.
94 2011, Humphries and Sims 2014) show that Lévy walks optimise search efficiencies
95 compared with other strategies by increasing the probability of encountering new, more
96 distant patches. The Lévy foraging (LF) hypothesis is concerned with the optimisation of
97 search strategies and predicts that searching is optimised when the move step-lengths of a

98 random walk follows the inverse power-law distribution with exponent $\mu = 2$ (Viswanathan et
99 al. 1999, Humphries and Sims 2014). An important prediction of the LF hypothesis is that
100 Lévy patterns should be prevalent when an animal is searching for sparse, or patchily
101 distributed prey, but simple, exponential patterns (representing Brownian movements) are
102 more likely when the animal is not searching, i.e. when prey is abundant, or when the animals
103 are engaged in other activities.

104 The general vertical movement patterns of bigeye tuna in particular have been studied
105 extensively (Dagorn et al. 2000, Schaefer and Fuller 2002, Musyl et al. 2003, Schaefer and
106 Fuller 2010, Matsumoto et al. 2013), with a clear crepuscular vertical migration between deep
107 (>250 m) waters during the day and sub-surface (~50 m) waters during the night being the
108 predominant pattern of vertical space use (Figure 1a). The more restricted movements
109 commonly observed during the night are also, on occasion, observed during day-light hours,
110 when the animals are associated with floating objects, including fish aggregating devices
111 (FADs, Schaefer and Fuller 2005). Occasional very deep dives (> 1000 m) have also been
112 observed, usually during the day, and are thought to represent forays into deep water
113 searching for squid (Schaefer and Fuller 2010). Typically the movement patterns are complex
114 and variable, with a single individual often exhibiting different patterns on different days with
115 no clear sequence or trend; i.e. the animals are responding in an ad-hoc fashion to varying
116 environmental conditions related to oceanography, prey distributions and the movements of
117 conspecifics. As an illustration of this complexity, five sections of daily activity from a single
118 individual are shown in Figure 1. In this figure the first plot (Figure 1a) shows the most
119 common form of movement pattern, described as ‘characteristic’ by Schaefer and Fuller
120 (2010), whereby the tuna descends to between 200-300 m at dawn (~06:00) and is resident at
121 that depth until dusk (~18:00) except for several (probably thermoregulatory) ascents to near
122 surface waters (50 m). In Figure 1b, where the individual bigeye remained near the surface,

123 the changing light levels are very clear. It is interesting to compare this plot with Figure 1a,
124 where, as soon as it is light, the animal descends to the foraging depth, ascending again as
125 soon as the light level falls and consequently there is little change in the subjective light level,
126 indicating this individual may be following an isolume. These patterns of vertical space use
127 have been well described and discussed previously (Schaefer and Fuller 2010) and are
128 reported again here principally to highlight the pattern of characteristic behaviour and the
129 overall complexity of movements exhibited by *T. obesus*.



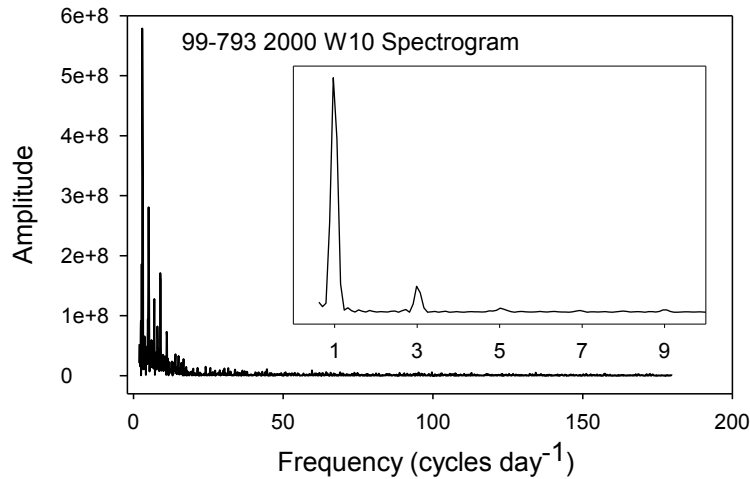
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Figure 1: An illustration of the complex movements exhibited by a single individual

Each plot shows depth and light readings for example 24 hour sections from the dive time series of a single individual (BET 27 – see Supplementary Table 1), illustrating the complex range of behaviours one animal can exhibit. a) Shows a typical day’s activity with the animal descending at dawn to forage at the DSL and ascending at dusk, described as ‘Characteristic’ by Schaefer and Fuller (2010). Six thermoregulatory ascents are performed during the foraging period in this example; in b) there is no discernible difference between daytime and night-time

138 activity; this behaviour is commonly observed when the tuna are associated with a fish
139 aggregating device (FAD); in c) the tuna is essentially resident in surface waters but is diving
140 repeatedly to the deep scattering layer (~250 m) to forage; d) illustrates a complex mixture of
141 behaviours and e) shows the occasional deep dives performed by these animals (note the
142 different depth scale).

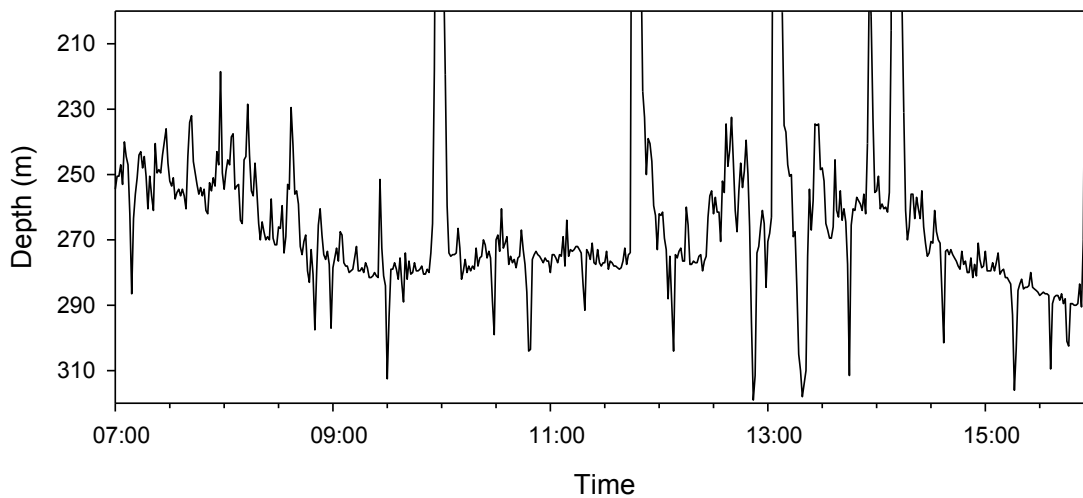
143 *T. obesus*, when exhibiting characteristic behaviour, therefore show a directed scale
144 dependent transition between occupying near surface waters during the night and deeper
145 waters during the day. This scale dependent diel rhythm should produce a clear 1 cycle day⁻¹
146 signal in a spectral analysis of the dive time series movement, and indeed this is the dominant
147 frequency observed in the Fast Fourier Transform spectrogram shown in Figure 2, where the
148 1 cycle day⁻¹ signal clearly has the largest amplitude. However, it is also clear that much
149 higher frequencies make a contribution to the spectrum, indicating as one would expect, a
150 wide range of faster, smaller movements at many different scales, essentially ‘nested’ within
151 the pattern of diel vertical migration. It is hypothesised, therefore, that these fine scale
152 movements (illustrated in Figure 3) represent scale-free, optimised searching and foraging
153 activities, best described as Lévy walks (Viswanathan et al. 1999, Viswanathan et al. 2011).



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Figure 2: Fast Fourier Transform analysis of depth time series

In a FFT spectrogram of an example track section, while the dominant signal has a frequency of 1 cycle day⁻¹, resulting from the diel vertical migration of the animal (see inset), it is also clear that there is a contribution from much higher frequencies, up to the cut-off at a frequency of 180 cycles day⁻¹, corresponding to the sampling frequency of 4 minutes.



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Figure 3: Daytime foraging detail

The plot shows daytime details from the plot in Figure 1e. Although the animal spends most of the time in the relatively narrow depth range of ~240 to ~290m there is considerable activity, suggestive of searching and active foraging within this layer.

165 The fine scale vertical movement patterns of *T. obesus* have been analysed previously in the
166 context of the Lévy Foraging (LF) hypothesis (Sims et al. 2008, Humphries et al. 2010). In
167 these studies *T. obesus* were found, in some cases, to exhibit a large-scale (spatial)

168 behavioural switch whereby in prey-rich waters (identified through the proxy of remotely
169 sensed Chl ‘a’) an exponential pattern was predominant in the distribution of vertical
170 displacements (step-lengths), while in prey-sparse waters a truncated power-law (truncated
171 Pareto) distribution of vertical step-lengths was prevalent, in broad agreement with the LF
172 hypothesis. However, the behaviours responsible for the fine-scale movement patterns in the
173 light and dark phases of the daily cycle of DVM have not been tested quantitatively in this
174 species.

175 Previous studies testing the LF hypothesis (e.g. Humphries et al. 2010, Humphries et al.
176 2012, Sims et al. 2012) have been generally hampered by limited observational data on the
177 actual activities the animals are engaged in, or in the actual distribution of prey experienced
178 by the animals. Direct observation of environmental conditions along each animal’s track are
179 not currently possible and remote sensing of proxies, such as Chl ‘A’, are at too low a spatial
180 resolution to be useful for very fine scale studies such as the one presented here. Therefore,
181 while there has been strong empirical evidence for the presence of either Lévy or
182 exponentially distributed movements, it has been difficult to correlate these reliably with
183 environmental conditions, especially prey distributions, or with known actual behaviour (for
184 an exception see Sims et al. 2012). With the activity patterns of the *T. obesus*, however, there
185 is strong evidence to support a shift in prey field density between sparse during the day and
186 more aggregated during the night (Ménard and Marchal 2003). Mesopelagic fish,
187 cephalopods, and crustaceans are the major components in the diet in the equatorial central
188 Pacific Ocean (CPO) and east Pacific Ocean (EPO) (King and Ikehara 1956, Blunt 1960) and
189 are the primary components of the vertically migrating deep-scattering layer, observed
190 throughout the equatorial Pacific (Longhurst 1976, Tont 1976). Further, studies into the
191 vertical distribution of a typical mesopelagic animal, oceanic lightfish (*Vinciguerria*
192 *nimbaria*), suggests that these important prey form loose schools during the day but larger

193 aggregations at night, likely making daytime foraging less productive and more dependent on
194 searching (Ménard and Marchal 2003). Night time feeding on gonostomatids, myctophids,
195 and cephalopods has been observed, from stomach contents analysis, for *T. obesus* associated
196 with FADs (Schaefer and Fuller 2005). However there is little evidence for night time
197 feeding for tuna exhibiting ‘characteristic’ behaviour, principally because studies on feeding
198 patterns (e.g. Boggs 1992) have been based on day-time long-line captures.

199 The extensive datasets of high resolution vertical movement data available to this study
200 (18,003 days in total, mean 193, range 37 to 2761 days) therefore afford an opportunity to
201 perform a fine-scale test of the LF hypothesis. Based on the application of the LF hypothesis
202 to existing interpretations of *T. obesus* behaviour we hypothesise that daytime movement
203 patterns will be approximated by inverse power-law distributions of move step-lengths
204 consistent with optimised searching (foraging) activity for patchy prey at depth. In contrast,
205 during night-time when prey is more aggregated and the tuna are not searching, we
206 hypothesise that simple exponentially distributed move step-lengths, representing Brownian
207 movement, will be prevalent. Therefore, it is predicted that finer, scale-free, foraging and
208 search movements are nested within the obvious scale-dependent diel vertical migrations. In
209 this context, scale-free does not imply un-bounded, clearly all vertical movements performed
210 by the tuna are bounded by environmental and physiological constraints. Rather, it is
211 suggested that the finer-scale movements have a fractal self-similar structure, with the same
212 pattern repeated at all scales, up to the natural limit of the step-lengths.

213 To summarise, the Lévy foraging hypothesis is concerned specifically with two distributions,
214 the power (or truncated power) law and the exponential. These two distributions represent
215 quite different behaviours. Power laws (and truncated power-laws) produce movements
216 characterised by many small steps connected by rarer long relocations with this pattern being
217 repeated at all scales, resulting in super-diffusive fractal patterns. Exponential distributions

218 give rise to simple Brownian motion with scale dependant patterns and classical diffusivity.
219 Importantly, not only have power-law distributed move-steps been identified in many
220 empirical studies (e.g. Humphries et al. 2010) covering a wide range of taxa, but they have
221 been conclusively shown to optimise searches performed during foraging (Viswanathan et al.
222 1999, Viswanathan et al. 2000, Viswanathan et al. 2001, Bartumeus et al. 2002, Raposo et al.
223 2003, Viswanathan et al. 2011, Humphries and Sims 2014, Wosniack et al. 2015). They are
224 therefore with reason considered to be a signature of foraging for sparse resources, a
225 hypothesis that is explored further in this paper. Therefore, for specific testing of the LF
226 hypothesis, this study specifically compares these two models because they give rise to the
227 two predictions, that Levy walks optimise searching where prey is sparse, while Brownian
228 walks are sufficient where prey is abundant (Viswanathan et al. 2011).

229 In regards to the other models that might describe the behaviour, correlated random walks
230 would not be appropriate as we are dealing here with long time series and it has been shown
231 that over long time scales correlated random walks converge on an exponential distribution
232 (Brownian motion at the long-term limit; see Viswanathan et al. 2011). The issue of
233 composite random walks (i.e. composite, multi-scale or hyper-exponentials) has been
234 discussed previously (de Jager et al. 2012, Jansen et al. 2012, Reynolds 2013, Reynolds 2014,
235 Sims et al. 2014) with the conclusion that these distributions simply represent an alternative
236 underlying mechanism for the generation of movement patterns that tend to converge on
237 Lévy distributions. The approximate equivalence, in terms of foraging efficiency, of these
238 composite distributions, when modelled on truncated power-law distributions, has also been
239 demonstrated (Humphries and Sims 2014).

240 Therefore, as the hypothesis being tested in this study is specifically whether switching
241 between Lévy and exponential movement patterns can be observed in the fine-scale
242 movements of bigeye tuna, it is appropriate that the distributions being tested are a truncated

243 power-law and an exponential. To remove possible bias caused by comparing a truncated
244 power law to an exponential with no upper truncation we have, in this study, opted to use a
245 truncated exponential distribution.

246 2. MATERIALS AND METHODS

247 2.1 TAGGING PROCEDURES

248 Tagging was conducted on the chartered FV Her Grace, a 17.7-m live-bait pole-and-line
249 fishing vessel. Bigeye associated with Tropical Atmosphere–Ocean (TAO) moorings, the
250 tagging vessel, and drifting fish-aggregating devices (FADs), were captured, tagged, and
251 released between 2°N and 2°S, and 95° and 97°W, during March to May of 2000 and 2002
252 through 2005. In total 323 tuna were tagged and released. Archival data storage tags (Wildlife
253 Computer MK7 or MK9 or Lotek Wireless LTD_2310) were surgically implanted in the
254 peritoneal cavity with the fish being returned within about 2 minutes without any apparent
255 adverse effects. Implantation is essential for these tags to remain attached to the tunas for
256 prolonged periods. Fish were also tagged with two serially numbered 12.5-cm green plastic
257 dart tags (Hallprint, Pty., Holden Hill, Australia) by using tubular stainless steel applicators.
258 Details of the fish tagged are given in supplementary information table S1. Full details
259 regarding the materials and methods utilised in the capture, tagging, and release of the fish
260 are given by Schaefer and Fuller (2002, 2009, 2010). Briefly, the tagging in 2000, from
261 which the current paper draws data, proceeded as follows. Bigeye tuna specimens were
262 captured by using handline gear during the day and night. Each fish was brailed with a heavy-
263 gauge aluminum rigid-framed net of knotless webbing and landed on a wet foam pad covered
264 with smooth vinyl. The eyes of the fish were immediately covered with a wet synthetic
265 chamois, the hook was removed, and the condition of the fish was determined. If the fish was
266 in excellent condition (i.e. no damage to the eyes or gills and no significant bleeding), the
267 surgery required for implanting the archival tag was initiated. An incision about 2 cm long

268 was made in the abdominal wall about 10 cm anterior of the anus and about 2 cm to the left
269 of the centre line of the fish. Special care was taken to cut through the dermis only and
270 partially through the muscle, but not into the peritoneal cavity. A gloved finger was inserted
271 into the incision and forced through the muscle into the peritoneal cavity. The tag, sterilized
272 by soaking it in Betadine solution, was inserted, pointed end first, through the incision into
273 the peritoneal cavity. The tag was then manipulated to the caudal end of the incision, and two
274 sutures were placed rostral of where the stalk protruded to close the incision by using a sterile
275 needle and suture material (Ethicon (PDS II) size 0, cutting cp-1, 70 cm). Given the brevity
276 of the procedure and the difficulties in anesthetising the animals at sea, no anaesthetic was
277 used. The 96 bigeye tuna captured during the period of 15–22 April 2000 and released with
278 archival tags were measured to the nearest centimetre with a calliper then picked up by hand
279 and released back into the sea by one or more individuals standing in a rack at the stern of the
280 vessel. The total time most of the fish were out of the water was recorded to the nearest
281 second (mean=2 min 17 sec, 95% CI=0:06, range=1:27–4:19, n=86). All fish released with
282 archival tags were observed to swim rapidly down and away from the vessel after release, and
283 all appeared to be in excellent condition. Of the 323 tuna tagged, 163 tags were returned of
284 which 98 were at liberty for more than 30 days. Of these, 93 tag datasets were available for
285 this study. Given the animals were tagged and released in the Equatorial Pacific and were
286 recaptured principally by commercial purse seiners working the area, it is not possible to use
287 the release-recapture statistics to estimate tagging mortality.

288

289 *2.2 ETHICS NOTE*

290 There were no permits or licences required for this investigation. The tagging was done
291 outside the 200 nm EEZ of Ecuador. The IATTC is an international fisheries management

292 organization and is not required to comply with any laws of the US government pertaining to
293 ethical treatment of animals used for research.

294 2.3 TAG DATA ANALYSIS

295 The data from individual *T. obesus* tagged in the equatorial Pacific comprised 93 time-series
296 of depth, light and temperature measurements, recorded either at intervals of 4 minutes with a
297 vertical resolution of 0.5 m (28 tracks) or at 1 minute and 1 m (65 tracks); see Supplementary
298 information, Table S1.

299 Many of the time-series were very long, comprising on average 193 days of data, and would
300 therefore encompass a broad range of behaviours in terms of vertical habitat use and the
301 distributions of step-lengths, as illustrated in Figure 1. To reduce the behavioural variability
302 introduced by these long datasets, and the naturally complex behaviour of the tunas, all
303 datasets were divided into weekly sections. Data prior to the first midnight were discarded, as
304 were any sections that did not represent complete weeks, such as the final section and any
305 section containing gaps. These weekly sections, being shorter, were predicted to exhibit
306 greater behavioural consistency, thus improving the reliability of the analysis. Previous
307 studies have used analytical methods, such as a split moving window analysis, to determine
308 objectively behavioural discontinuities in the depth time series and then divided the time
309 series into sections at these points (e.g. Humphries et al. 2010). However, in this study,
310 because the comparison was within section (i.e. night vs day), rather than between sections,
311 this simpler method, which produces sections of identical length, was considered more
312 appropriate. Division of the 93 datasets resulted in a total of 2222 weekly sections. From each
313 weekly section the night-time and daytime ‘sub-sections’ were then selected using the hours
314 of 07:00 to 16:00 to define daytime and 19:00 to 04:00 for the night. These times were
315 chosen to avoid the hours during which the vertical migrations typically occur to avoid bias
316 from inclusion of very long transiting steps in the move step-length analysis. To confirm

317 differences in vertical habitat use between night and day each section was analysed to
 318 produce a time-depth profile (TDP) and a time-activity profile (TAP). For the TDP analysis
 319 the depths from each sub-section were binned by hour of the day and a mean depth was
 320 calculated for each; an overall mean depth was also calculated for the daytime and night-time
 321 hours. For the TAP the speed of each step was calculated and analysed in the same way to
 322 give a mean speed for each hour.

323 Vertical displacements were calculated from the difference between consecutive depth
 324 measurements after correcting sampling artefacts by coalescing steps that formed part of a
 325 continuous movement, as described in Humphries *et al.* (2010). The vertical step-lengths for
 326 each sub-section were then analysed using Maximum Likelihood Estimation (MLE) to
 327 determine whether the data were best fit by a truncated Pareto distribution (TP, truncated
 328 power-law) characteristic of a truncated Lévy walk, or, a truncated exponential (TE)
 329 distribution describing Brownian movement, or neither, i.e. a ‘mixed’ model. Following this
 330 analysis therefore each sub-section was then classified as TP, TE or mixed model.

331 Full details of the MLE analysis and model selection methods are given in Supplementary
 332 Information, section 1. To summarise, however, MLE is used to attempt to fit in turn a
 333 truncated Pareto (TP) and a truncated exponential (TE) distribution to the dataset and derive
 334 an estimate of the exponent and best fit values for x_{min} and x_{max} . The PDFs for the two
 335 distributions are as follows:

$$336 \quad TPpdf = (\lambda + 1)(x_{max}^{\lambda+1} - x_{min}^{\lambda+1})^{-1} x^{\lambda} \quad (\text{White et al. 2008})$$

$$337 \quad TEpdf = \frac{\lambda e^{-\lambda x}}{e^{-x_{min}\lambda} - e^{-x_{max}\lambda}} \quad (\text{Lominashvili and Patsatsia 2013}),$$

338 where $0 < x_{min} < x_{max}$.

339 In each case a sub-set of the dataset, covering the range of step-lengths defined by the fitted
 340 x_{min} and x_{max} parameters is then tested by the alternate distribution (i.e. TE for TP and *vice*

341 *versa*). This fitting exercise produces two sets of Akaike weights, and two sets of Goodness
342 of Fit Values which are then used in the model selection process; one set derived from the
343 fitting of the TP, the other from the fitting of the TE. This method ensures that Akaike
344 weights are only used to compare equivalent datasets. The final outcome is the categorisation
345 of each weekly dataset as TP, TE or, where neither distribution is an unequivocal fit, mixed.
346 The model selection process used is conservative, only classifying datasets as TP or TE
347 where the Akaike weights (or GOF values) provide not only support in favour of the
348 distribution, but against the alternative.

349 The tuna in this study occasionally performed dives to depths of over 1000 m (maximum
350 recorded depth was 1902 m). These dives produce rare, long step-lengths and therefore it is
351 possible that their inclusion could skew the MLE results in favour of a Lévy distribution
352 where the ‘tail’ of the distribution comprises very long, rare steps. Because these relatively
353 rare dives were not considered to form part of the normal repertoire of behaviour being
354 investigated here, step-lengths > 500 m were omitted from the MLE analysis.

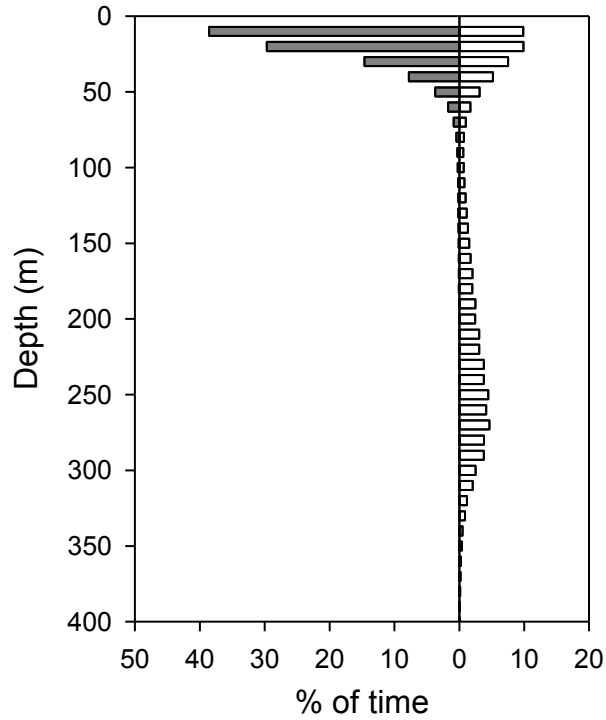
355 3. RESULTS

356 The time-depth and time-activity profiles are in agreement with the differences previously
357 observed in the behaviour of *T. obesus* between daytime and night-time and confirm that the
358 day and night sections analysed here represent different foraging activities. During the day
359 the mean depth was significantly greater being 155.2 m (S.D. 73.7; $n = 2222$), while at night
360 it was 21.4 m (S.D. 27.2; $n = 2222$; Mann-Whitney Rank Sum Test, $p < 0.001$).

361 The mean daytime depth is, however, somewhat misleading as the depth occupancy analysis
362 shown in Figure 4 illustrates. Here a clear bimodal pattern can be seen in daytime vertical
363 space use with ~36% of time spent in the upper 50 m and 40% spent between 200-300 m.
364 Time spent above 50 m is likely the result of surface-oriented associative behaviour occurring

365 in some of the day time sections. Activity, measured as the mean speed per hour, also showed
366 a clear diel pattern with daytime activity of 0.195 ms^{-1} (S.D. 0.09; $n = 2222$) being 3 times
367 greater than night time activity of 0.0633 ms^{-1} (S.D. 0.05; $n = 2222$, Figure 5). While this
368 study only has detailed information about vertical displacements, and cannot therefore
369 determine horizontal speeds and activity, these animals are moving in a 3 dimensional
370 environment and it is likely that changes in levels of vertical activity are likely similar to the
371 overall level of 3D activity (Weng et al. 2013).

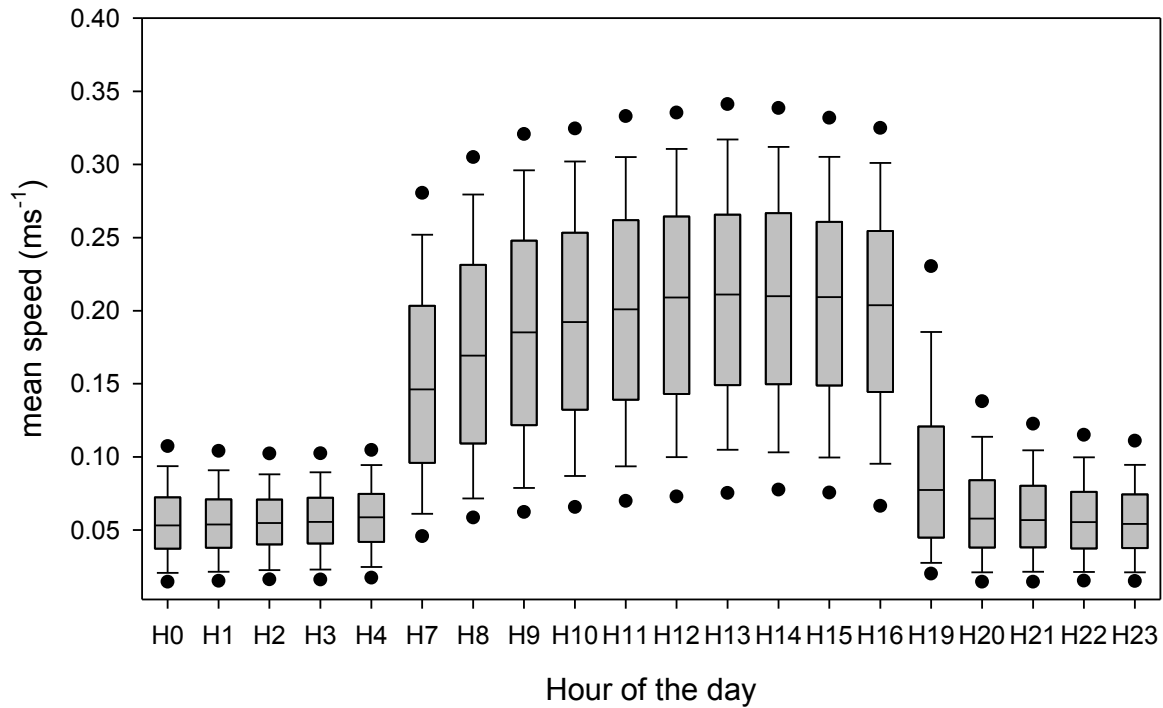
372 Figure 6 shows the day and night-time light and temperature levels from the time-series
373 shown in Figure 1a, and clear dichotomies were evident in both light and temperature. Of the
374 352 daytime light levels recorded for this tuna, 255 (72%) are greater than the maximum
375 night-time level, as indicated by the dashed red line in Figure 6a. Therefore, even though the
376 tuna was occupying deeper, darker water during the day, greater illumination was available to
377 the tuna while foraging at depth than was experienced during the night. Apart from a few
378 daytime temperatures that result from the thermoregulatory ascents, all the foraging
379 temperatures are below $15 \text{ }^{\circ}\text{C}$, confirming that this tuna was foraging in colder water below
380 the thermocline and probably in association with the deep scattering layer.



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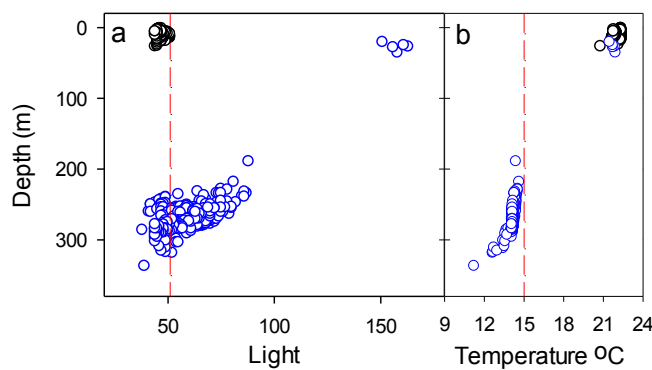
Figure 4: Diel depth occupancy

Dark grey bars (left) show night-time occupancy; white bars (right) show daytime occupancy. In this plot intermediate steps (i.e. those representing movement between depths) have been ignored. There is a clear dichotomy between daytime and night-time space use, and a bimodal pattern of daytime space use.



387
388 **Figure 5: Diel activity profile**

389 The box plot shows the mean activity of the 93 tunas as the mean vertical speed in each hour,
390 for the hours 07:00 to 16:00 for daytime and 19:00 to 04:00 for night-time. Whiskers show
391 standard deviation, dots show 5/95% outliers. The animals show significantly more vertical
392 activity during the day, with quite abrupt changes in behaviour at dawn and dusk



393
394 **Figure 6: Daytime and night-time light and temperature from Figure 1a**

395 a) Black circles show night-time light levels; blue circles show daytime levels. 72% of the
396 daytime light levels are higher than the highest night-time level, indicated by the dashed red
397 line. Differences are significant at $p < 0.001$ (Mann-Whitney Rank Sum Test); b) Black circles
398 show night-time temperatures; blue circles show daytime temperatures. Apart from a few
399 points, representing thermo-regulatory ascents, all the daytime temperatures are below 15 °C,

400 indicating foraging below the thermocline. Again, differences are significant at $p < 0.001$
401 (Mann-Whitney Rank Sum Test).

402 The MLE analysis showed a clear difference between the daytime and night-time sections,
403 with 1729 (78%) daytime sections being classified as best approximated by a truncated
404 Pareto (TP) distribution and only 338 (15%) as a truncated exponential; 155 (7%) were
405 identified as mixed model (Table 1, Figure 7). For the night-time sections the TP distribution
406 of move steps was no longer the dominant pattern, with 663 (30%) sections being classified
407 as TP and 1112 (50%) as truncated exponential; 447 (20%) were mixed model. For the
408 sections best fit by a TP distribution there was also a significant difference in exponent (μ)
409 between the daytime and night-time sections, with daytime sections having a mean exponent
410 of 1.64 (S.D 0.32) and night-time sections a mean exponent of 2.53 (S.D 0.37; Mann-
411 Whitney Rank Sum Test, $p < 0.001$). Higher exponent values result in fewer long move steps
412 and have patterns similar to Brownian (exponential) movements. This finding therefore adds
413 further support to the clear differences in the fine-scale behaviour patterns we have quantified
414 for bigeye tuna between day and night. The shift to more Brownian-like movement patterns
415 during the night is further supported by the mixed model results, of which 418 of the 447
416 (93%) were best fitted by a truncated Pareto distribution, but with an exponent (μ) > 3.0 ,
417 which is beyond the Lévy range and consistent with Brownian-like movements.

418 In addition, we found within-section behavioural switching in 856 of the 2222 sections (38%)
419 where the daytime sub-sample was best fit by a TP and the night-time sub-sample, of the
420 same weekly section, was best fit by an exponential distribution. To further illustrate the
421 behavioural switching, rank step-length plots from the MLE analysis for several example
422 datasets which exhibited switching are shown in Figure 8.

423 To determine whether the daytime thermoregulatory ascents were having an effect on the
 424 results the MLE analysis was repeated with step-lengths $> 120\text{m}$ ignored. The results are
 425 given in Figure 7 and Table 2, and while the difference between the number of TP and
 426 exponential fits is slightly reduced it is clear that TP is still the predominant daytime
 427 movement pattern. Using a step-length cut-off in this way will also remove step-lengths that
 428 are part of the searching movements we wish to investigate, and so is a rather simplistic
 429 approach which will inevitably reduce the number of TP fits. However, as this simple
 430 approach would tend to bias the results in favour of the simpler exponential distribution,
 431 rather than towards the hypothesised Lévy distribution, a more complex approach for the
 432 removal of these movements is not warranted.

433 **Table 1: Summary MLE results**

434 Number of datasets best fit by either truncated Pareto (TP), truncated exponential (TE) or
 435 mixed model (unclassified – U).

	<i>Day</i>		<i>Night</i>	
		%		%
TP	1729 ($\mu=1.64$)	77.81	663 ($\mu=2.45$)	29.84
TE	338	15.21	1112	50.04
U	155	6.98	447	20.12

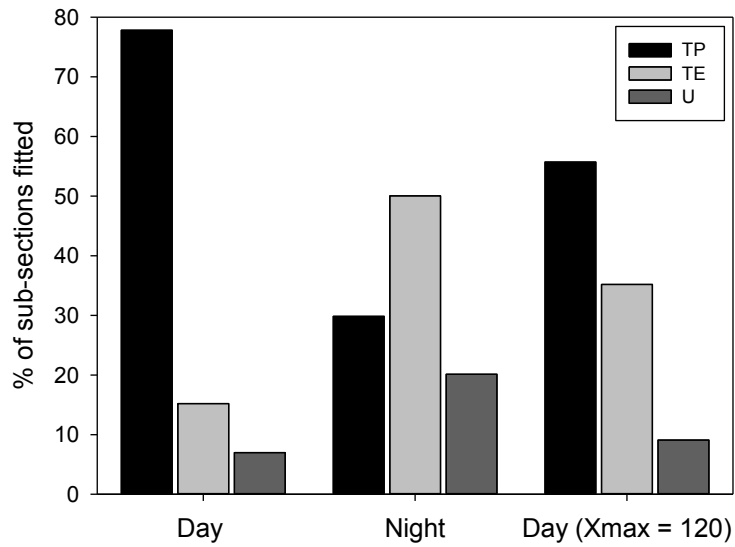
436

437 **Table 2: Summary MLE results for daytime sections with steps $> 120\text{m}$ removed**

438 Vertical displacements $> 120\text{m}$ were removed to reduce the effect that the thermoregulatory
 439 ascents might have on the MLE analysis; in particular any bias that might be introduced in the
 440 classification of a section as TP.

	<i>Day</i>	%
TP	1238	55.72
TE	782	35.19
U	202	9.9.09

441



443

444

Figure 7: Day and night best fit distributions

445

There is a clear difference between the day and night-time sub-sections, with truncated Pareto

446

(TP) being the dominant behaviour during the day and truncated exponential (TE) being

447

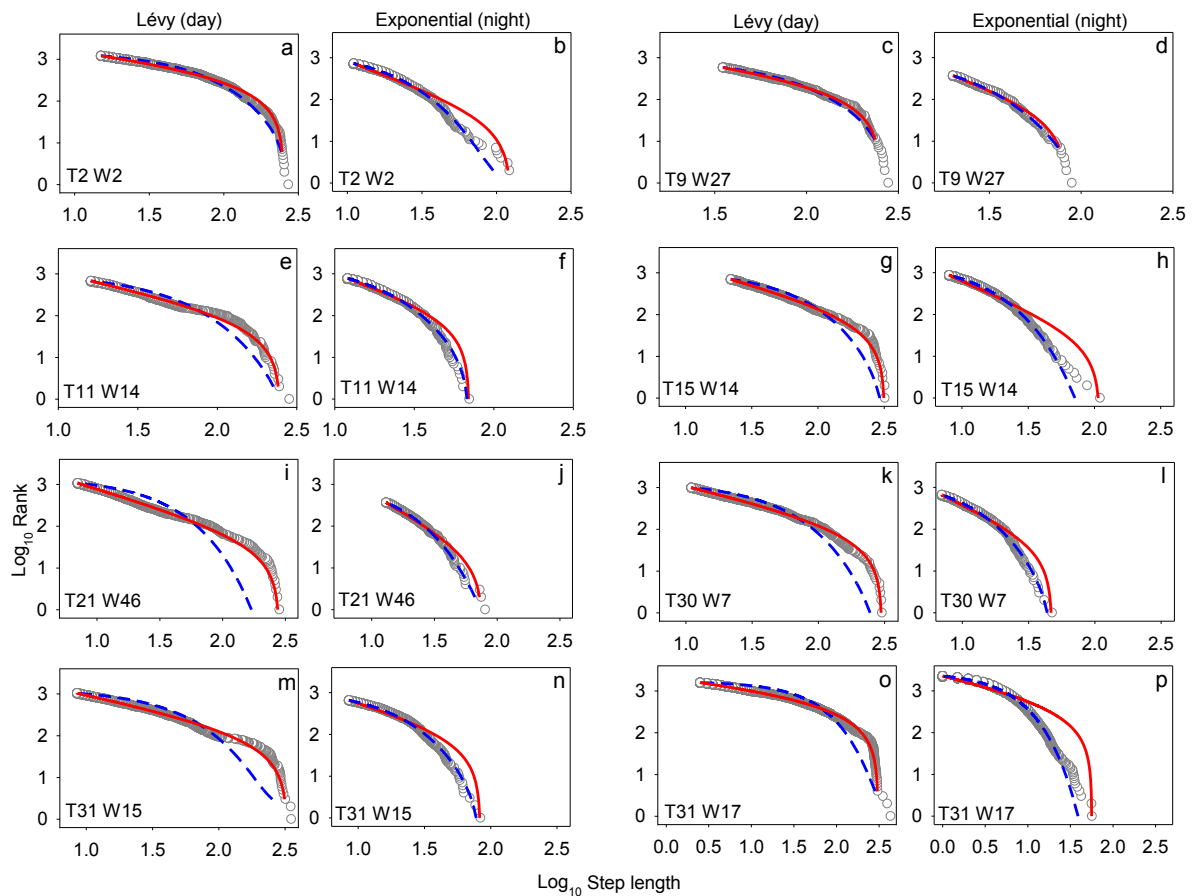
dominant during the night. Mixed model (or unclassified) fits (U) are more common during the

448

night. TP was still the dominant daytime behaviour when the maximum step-length (x_{max}) was

449

limited to < 120 m in order to exclude the daytime thermoregulatory ascents.



451

452

Figure 8: MLE example plots showing behavioural switching

453

Rank step-length plots showing TP fits to daytime sub-sections and E fits to night time sub-

454

sections for 8 weekly sections, with TP fits shown in red and TE fits shown in dashed blue;

455

grey circles are observations; a) T2W2 (i.e. tuna 2, week 2) day-time; b) T2W2 night-time; c.d)

456

T9W27; e.f) T11W14; g.h) T15W14; i.j) T21W46; k.l) T30W7; m.n) T31W15; o.p) T31W17.

457

4. DISCUSSION

458

Bigeye tuna are epipelagic to mesopelagic predators targeted by purse-seine and long-line

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fishing fleets with catches only exceeded by skipjack (*Katsuwonus pelamis*) and yellowfin

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tunas (*Thunnus albacores*) (Fonteneau 1998, Miyabe and Bayliff 1998, Stobberup et al.

461

1998). Their commercial value, however, exceeds all other tuna species, consequently, a

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considerable research effort has been focused on understanding their biology and behaviour

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(Stobberup et al. 1998). Many of these studies have employed electronic tags, either archival

464

data storage tags, recording depth, temperatures and light level (e.g. Musyl et al. 2003,

465 Schaefer et al. 2009, Matsumoto et al. 2013) or pop-up satellite archival tags which transmit
466 position estimates and summarized environmental data (Lam et al. 2014).

467 While the general pattern of diel vertical migration has long been known for *T. obesus* (Saito
468 1975, Holland et al. 1992), the fine-scale movements performed within these scale-dependent
469 rhythms have received less attention. Recent advances in the study of optimal searching and
470 foraging behaviour have made available analysis techniques to investigate these behaviours,
471 and can now provide some insight into a previously unobservable aspect of the animal's
472 activities (Clauset et al. 2009, Humphries et al. 2010, Humphries et al. 2012). Analytical and
473 simulation studies have confirmed that an inverse power-law distribution of step-lengths with
474 an exponent in the Lévy range ($1 < \mu \leq 3$) optimises random searches, especially when prey
475 patches are sparsely and randomly distributed and where the next prey patch is most likely
476 beyond sensory range (Viswanathan et al. 2011, Humphries and Sims 2014). *T. obesus*
477 foraging at depth are doing so under reduced light conditions in a complex and dynamic
478 environment which reduces the benefits of environmental cues or memory that are useful to
479 terrestrial animals in more predictable environments. While association with the deep
480 scattering layer (Josse et al. 1998, Matsumoto et al. 2013) will help the animals locate an
481 appropriate depth at which to search, prey will still have a patchy and more dispersed
482 distribution (Ménard and Marchal 2003), and therefore an optimised random search in the
483 form of a Lévy movement pattern is very likely to confer an advantage. The Lévy foraging
484 (LF) hypothesis therefore predicts power-law distributed move step-lengths during daytime
485 hours. The present study has tested this prediction and our results confirm its applicability to
486 *T. obesus*; daytime fine-scale movement patterns were well approximated by optimal Lévy
487 search patterns with a median exponent (μ) of 1.63 ($n = 1729$).

488 Exponential movement patterns in daytime sub-sections were rare ($n=338$, 15%) but it is
489 interesting to note that of those, 47 (14%) were in the first weekly section of the time-series.

490 The tuna used in this study were captured when in association with fish aggregating devices
491 (FADs) used by fisheries, or the research vessel, and many maintained the association for
492 some time post-release, as previously noted (Holland et al. 1990, Schaefer and Fuller 2005,
493 2010). During this association the fish were observed to spend time within the mixed layer
494 above the thermocline during both the day and night, with restricted vertical movements that
495 closely match the characteristic night-time behaviour. Therefore, in the present study the rare
496 exponential patterns observed during daytime were probably movements associated with
497 aggregation at a FAD and/or the research vessel.

498 Foraging activity appears to be strongly limited by light levels with the tuna in this study only
499 diving to the foraging depths when light at depth exceeds the night-time surface light levels.
500 Only during the occasional very deep dives (>1000 m) did light levels fall below night-time
501 surface levels. During the night *T. obesus* occupied the surface layers and exhibited a much
502 reduced use of the water column with dives rarely being made below 100 m (only 211 out of
503 the 2222 weekly sections, 9.4%, had night-time maximum depths > 100 m). At the onset of
504 dusk the tuna quickly return to surface waters. This behaviour also appears similar to
505 penguins where deeper feeding dives at night are curtailed to surface waters by low light
506 levels (Wilson et al. 1993).

507 The predominance of exponentially distributed move steps during the night when prey is
508 expected to be found in larger aggregations (Ménard and Marchal 2003), indicates
509 movements not associated with optimal searching. This result therefore further supports the
510 predictions of the LF hypothesis that night time activity involves significantly less searching
511 and that Lévy movements are no longer predominant. It has been shown both experimentally
512 and analytically that the truncation of Lévy movements as a result of encounters with
513 sufficiently abundant targets results in exponential movement patterns (de Jager et al. 2014).
514 Consequently, night time activity may comprise feeding on abundant prey, or on activities

515 other than feeding where searching is not involved. Where night-time Lévy movements were
516 detected the median exponent was 2.45 ($n = 663$), significantly higher than the daytime value
517 of 1.64 ($n = 1729$; Mann-Whitney Rank Sum Test, $p < 0.001$). This increase in the exponent
518 is also predicted by de Jager *et al.* (2014) in response to target encounters. In addition, it was
519 observed that 93% of sections classed as mixed model were in fact best fitted by a TP
520 distribution, but with an exponent > 3.0 (i.e. beyond the Lévy range), indicating movement
521 patterns closer to Brownian, to which Lévy patterns tend to converge when the exponent
522 approaches 3.0.

523 In summary we have confirmed that *T. obesus* behave as vertical central place foragers, with
524 ‘site fidelity’ to the warm surface layers during night-time where the animals exhibit greatly
525 reduced searching activity, with bouts of foraging in the deep, cold waters of the deep
526 scattering layer during daytime when searching is often the predominant movement pattern.
527 These activities result in a large scale-dependent pattern of movement with a dominant
528 spectral signal of 1 cycle day⁻¹, and, nested within this was daytime foraging, a scale-free
529 movement pattern best fitted by a Lévy distribution suggesting optimal searching for sparse
530 prey. During the night, when light levels are too low for foraging at depth, a further set of
531 nested activities result in movement patterns best fit by exponential, scale-dependent
532 distributions. Therefore, our detailed analysis of a very large dataset of animal movements
533 shows fine-scale temporal shifts between scale-free and scale-dependent movement patterns
534 consistent with predator responses to changing prey distributions and abundances, as
535 predicted by the Lévy foraging hypothesis.

536 The LF hypothesis has drawn criticism, and generated controversy, partly from the contention
537 that Lévy movements are expected to be the dominant movement pattern at all times i.e.
538 either the animal always moves in a Lévy pattern, or never does, and therefore that the LF
539 hypothesis represents an incomplete model of animal movement (Benhamou 2007, Plank and

540 James 2008, James et al. 2011, Regular et al. 2013). This contention has led to alternative
541 models being suggested that might encompass all the observed behaviours (e.g. Benichou et
542 al. 2006, Gautestad 2012). However, it is clear from the movement patterns of *T. obesus*
543 analysed here that searching, of which Lévy movements are a signature, is simply one part of
544 a complex behavioural repertoire, as previously suggested (Humphries et al. 2010, Sims et al.
545 2012). All higher animals are well known to exhibit complex behaviours, and even simpler
546 animals have been shown to switch from searching to patch exploitation (e.g. jellyfish;
547 Uglund et al. 2014). Consequently, it is more productive to view Lévy movements as the
548 signature of a bout of searching within a sequence of movements that also encompass many
549 other behavioural patterns.

550 Overall, our results add further support to the contention that animals frequently engaged in
551 searching activities will exhibit a Lévy movement pattern when prey is sparse but that this
552 pattern will tend towards an exponential pattern either when prey is abundant, and encounters
553 are frequent, or when the animal is engaged in other activities (Humphries et al. 2010,
554 Humphries et al. 2012, de Jager et al. 2014). These findings represent the first observations of
555 fine-scale behavioural switching in Lévy movements and the first under conditions where
556 both the distribution of prey and the activity of the predator are well understood.
557 Consequently, this study provides not only further evidence in support of the Lévy foraging
558 hypothesis, but also suggests its utility for the objective identification of when foraging and
559 searching activity occurs in free-ranging animal movement time-series. The cryptic nature of
560 the marine environment often means that no data other than the recorded movement time-
561 series is available for the elucidation of an animal's behaviour. The methods for the
562 identification of move step-lengths (Humphries et al. 2013) are now reliable and robust, and
563 therefore the statistical analysis of step-length distributions in the context of the Lévy
564 foraging hypothesis (Viswanathan et al. 1999, Sims et al. 2008, Humphries et al. 2010,

565 Viswanathan et al. 2011, Humphries et al. 2012) offers a new approach to the analysis of
566 complex, high resolution 1D and 2D movement data. Given this it seems probable that the
567 Lévy foraging framework will not only provide deeper insights into the behavioural phases of
568 animals in relation to environmental heterogeneities, but will support common comparisons
569 across widely separated taxa, given that the dimensionless parameter μ summarises
570 movement complexity spanning the continuum from deterministic to probabilistic patterns.

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