

# ssdtools v2: An R package to fit Species Sensitivity Distributions

Joe Thorley <sup>1¶</sup>, Rebecca Fisher <sup>2,3</sup>, David Fox <sup>4,5</sup>, and Carl Schwarz <sup>6</sup>

1 Poisson Consulting, Canada 2 Australian Institute of Marine Science, Australia 3 Oceans Institute, The University of Western Australia, Australia 4 The University of Melbourne, Australia 5 Environmetrics Australia, Australia 6 Simon Fraser University, Canada ¶ Corresponding author

#### **DOI:** 10.21105/joss.07492

#### Software

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Submitted: 02 October 2024 Published: 28 January 2025

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# Summary

Species sensitivity distributions (SSDs) are cumulative probability distributions that are used to estimate Hazard Concentrations (HC<sub>x</sub>) - the concentration of a chemical that is expected to affect a given x% of species. HC<sub>5</sub> values, which are intended to protect 95% of species, are often used for the derivation of environmental quality criteria and ecological risk assessment for contaminated ecosystems (Posthuma et al., 2001). The Hazard Proportion (HP<sub>u</sub>) is the proportion of species affected by a given concentration x.

ssdtools is an R package (R Core Team, 2024) to fit SSDs using Maximum Likelihood (Millar, 2011) and estimate  $HC_x$  and  $HP_u$  values by model averaging (Schwarz & Tillmanns, 2019) across multiple distributions (Thorley & Schwarz, 2018). The shinyssdtools R package (Dalgarno, 2021) provides a Graphical User Interface to ssdtools.

Since the publication of Thorley & Schwarz (2018), the ssdtools R package has undergone two major updates. The first update (v1) included the addition of four new distributions (inverse Pareto, Burr Type III and the log-normal log-normal and log-logistic log-logistic mixtures) and a switch to the R package TMB (Kristensen et al., 2016) allowing full control over model specification. The second major release (v2) includes critical updates to ensure that the HC<sub>x</sub> and HP<sub>u</sub> estimates satisfy the *inversion principle* as well as bootstrap methods to obtain confidence intervals (Cls) with more appropriate coverage (Fox et al., 2024).

## Statement of need

SSDs are a practical tool for the determination of safe threshold concentrations for toxicants in fresh and marine waters, and are implemented in some form for risk assessment and water quality criteria derivation throughout multiple jurisdictions globally (BC Ministry of Environment and Climate Change Strategy, 2019; Lepper, 2005; US EPA, 2020; Warne et al., 2018).

The selection of a suitable distribution has been identified as one of the most important and difficult choices in the use of SSDs (Newman et al., 2000). Since the original implementation (v0), ssdtools (Thorley & Schwarz, 2018) has used model averaging to allow estimation of  $HC_x$  and  $HP_u$  values using multiple distributions (Schwarz & Tillmanns, 2019). The method, which is described in detail by Fox et al. (2021) in the SSD context, provides a level of flexibility and parsimony that is difficult to achieve with a single distribution.

Thorley et al. (2025). ssdtools v2: An R package to fit Species Sensitivity Distributions. *Journal of Open Source Software*, 10(105), 7492. 1 https://doi.org/10.21105/joss.07492.



## **Technical details**

#### Distributions

Ten distributions are currently available in ssdtools. The original version (v0) of ssdtools provided the two parameter log-normal (lnorm), log-logistic (llogis), log-Gumbel (lgumbel, also known as the inverse Weibull), gamma (gamma), Weibull (weibull) and Gompertz (gompertz) distributions. In the first major update (v1), the two parameter inverse Pareto (invpareto), three parameter Burr Type III (burrIII3) and five parameter log-normal log-normal (lnorm\_lnorm) and log-logistic log-logistic (llogis\_llogis) mixture distributions were added. Together with the Burr Type III, the inverse Pareto and inverse Weibull provide the underlying distributions of the SSD fitting software Burrlioz (Barry & Henderson, 2012) while the mixture distributions were added to accommodate bimodality (Fox et al., 2021). Since v1, ssdtools has by default fitted the lnorm, llogis, lgumbel, gamma, weibull and lnorm\_lnorm distributions.

#### Model Fitting

In the first major update (v1), the dependency fitdistrplus (Delignette-Muller & Dutang, 2015) was replaced by TMB (Kristensen et al., 2016) for fitting the available distributions via Maximum Likelihood (Millar, 2011). The move to TMB means the likelihood function is hand coded in C++, which allows full control over model specification and improved handling of censored data. The change is internal and does not directly affect the user interface.

### Model Averaging

In both the original (Thorley & Schwarz, 2018) and updated versions, the Akaike Information Criterion (AIC), AIC corrected for small sample size (AICc) and Bayesian Information Criterion (BIC) can be calculated for each distribution (Burnham & Anderson, 2002). Information criterion based model weights have the properties  $0 \le w_i \le 1$  and  $\sum_{i=1}^m w_i = 1$  where  $w_i$  is the weight of the  $i^{th}$  of the m models (Burnham & Anderson, 2002). Except in the case of censored data, ssdtools uses AICc based weights for model averaging.

The first two implementations of ssdtools used the weighted arithmetic mean to obtain a model-averaged estimate of  $HC_x$ :

$$\widetilde{\mathrm{HC}}_x = \sum_{i=1}^m w_i \mathrm{HC}_x^{\{i\}}$$

where  $\mathrm{HC}_{x}^{\{i\}}$  is the  $\mathrm{HC}_{x}$  estimate for the  $i^{th}$  model.

The weighted arithmetic mean is conventionally used for averaging model parameters or estimates (Burnham & Anderson, 2002). However, in the case of  $HC_x$  and  $HP_u$  values, the estimator  $\widetilde{HC}_x$  fails to satisfy the *inversion principle* (Fox et al., 2024) which requires

$$\left[\mathsf{HP}_{u}\right]_{u=\mathsf{HC}_{\varrho}}=\theta$$

This inconsistency has been rectified in ssdtools v2 by estimating the model-averaged HC<sub>x</sub> (denoted  $\widehat{HC}_x$ ) directly from the model-averaged cumulative distribution function (*cdf*)

$$G\left(u\right) = \sum_{i=1}^{m} w_{i} F_{i}\left(u\right)$$

where  $F_i\left(\cdot\right)$  is the  $\mathit{cdf}$  for the the  $\mathit{i^{th}}$  model and  $w_i$  is the model weight as before.  $\widehat{\mathrm{HC}}_x$  is then obtained as the solution to

$$u:G\left(u\right)=x$$



or, equivalently

$$u:G\left(u\right)-x=0$$

for the proportion affected x. Finding the solution to this last equation is referred to as *finding* the root(s) of the function G(u) - x. As of ssdtools v2, methods such as ssd\_hc() and ssd\_hp() now use the *inversion principle* by default when multi\_est = TRUE. To estimate the values using the original weighted arithmetic mean set multi\_est = FALSE.

## **Confidence Intervals**

ssdtools generates confidence intervals for  $HC_x$  and  $HP_u$  values via bootstrapping. By default all versions of ssdtools use parametric bootstrapping for non-censored data as it has better coverage than the equivalent non-parametric approach used in some other SSD modelling software such as Burrlioz (see Fox et al., 2022). The first two versions of ssdtools both calculated the model averaged CI from the weighted arithmetic mean of the CIs of the individual distributions. Unfortunately, this approach has recently been shown to have poor coverage (Fox et al., 2024) and is inconsistent with the *inversion principle*.

Consequently, v2 also offers a parametric bootstrap method for non-censored data that uses the joint cdf to generate data before refitting the original distribution set and solving for the newly estimated joint cdf (see details in Fox et al., 2024). This so-called 'multi' method can be implemented with (ci\_method = "multi\_free") and without (ci\_method = "multi\_fixed") re-estimation of the model weights. In order to implement the 'multi' method of bootstrapping described above, v2 also provides the probability density (ssd\_pmulti()), cumulative distribution (ssd\_qmulti()) and random generation (ssd\_rmulti()) functions for multiple distributions.

However, although the 'multi' method has good coverage it is computationally slow. To overcome this limitation, the default method (ci\_method = "weighted\_samples") provided by the current update is a faster heuristic based on taking bootstrap samples from the individual distributions proportional to their weights (Fox et al., 2024).

#### Plotting

As well as fitting SSDs and providing methods for estimating  $HC_x$  and  $HP_u$  values, from v1 ssdtools has extended the ggplot2 R package (Wickham, 2016) by defining geom\_ssdpoint(), geom\_ssdsegment(), geom\_hcintersect() and geom\_xribbon() geoms and a discrete colorblind scale scale\_color\_sdd() for SSD plots. The current version (v2) adds scale\_fill\_ssd() for a discrete color-blind fill scale and ssd\_label\_comma() and ssd\_label\_comma\_hc() for formatting of x-axis labels.

## Example of use

The following code fits the six default distributions to the boron example data set from ssddata (Fisher & Thorley, 2021) and prints the goodness of fit table complete with information criteria:

```
library(ssdtools)
fits <- ssd_fit_dists(ssddata::ccme_boron)
ssd_gof(fits)</pre>
```

```
# A tibble: 6 × 9
```

dist	ad	ks	cvm	aic	aicc	bic	delta	weight
<chr></chr>	<dbl></dbl>							
1 gamma	0.440	0.117	0.0554	238.	238.	240.	0.005	0.357
2 lgumbel	0.829	0.158	0.134	244.	245.	247.	6.56	0.013
3 llogis	0.487	0.0994	0.0595	241.	241.	244.	3.39	0.066
4 lnorm	0.507	0.107	0.0703	239.	240.	242.	1.40	0.177



```
5 lnorm_lnorm0.3200.1160.0414240.243.247.4.980.036 weibull0.4340.1170.0542238.238.240.00.357
```

The model averaged  $\mathrm{HC}_5$  estimate with 95% CIs can then be obtained using:

ssd\_hc(fits, ci = TRUE)

# A tibble: 1 × 11

dist proportion nboot pboot samples est se lcl ucl wt method <chr> <dbl> <dbl> <I<list>> 1 average 0.05 1.26 0.819 0.397 3.41 1 parametric 1000 1 <dbl [0]>

And all of the distributions plotted via:

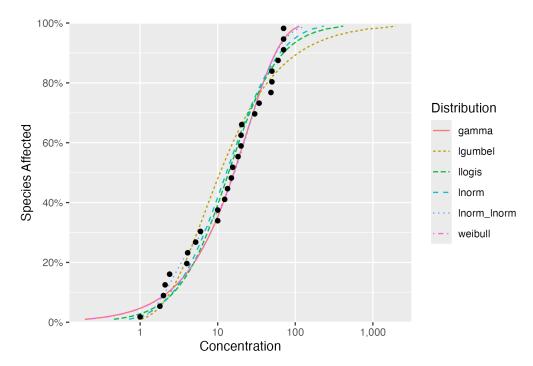


Figure 1: Species sensitivity distributions for the six default distributions with the Boron species concentration data.

The model averaged cdf with 95% CIs (with the model averaged  $HC_{10}$  indicated by a dotted line) can be plotted using:

autoplot(fits)



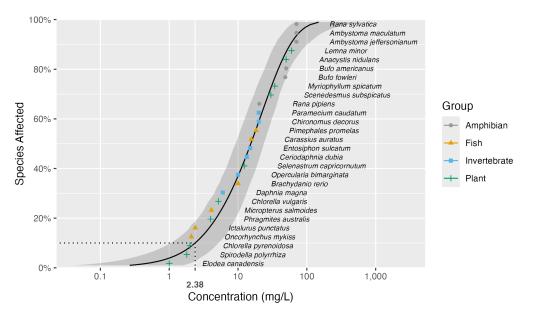


Figure 2: Model averaged species sensitivity distribution with 95% CI based on the six default distributions with Boron species concentration data. The  $HC_{10}$  value is indicated by the dotted line.

## Acknowledgements

We acknowledge contributions from Angeline Tillmanns, Seb Dalgarno, Kathleen McTavish, Heather Thompson, Doug Spry, Rick van Dam, Graham Batley, and Ali Azizisharzi. Development of ssdtools was funded by the Ministry of Environment and Climate Change Strategy, British Columbia and the Department of Climate Change, Energy, the Environment and Water, Australia.

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