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Detecting Oestrus by Monitoring Sows' Visits to a Boar

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Abstract

1 This paper suggests a method for automatic detection of sows returning to
2 oestrus in the gestation department. The detection is based on monitoring of
3 sows' visits to a boar, where the duration and frequency of visits are modelled
4 separately and subsequently combined. The hypothesis is that it is possible
5 to reduce the response time and the number of false alarms compared to
6 previously published attempts. The duration of visits to a boar is defined
7 as seconds per hour the sow is near the boar – logarithmically transformed.
8 The duration is modelled with a multiprocess dynamic linear model with
9 first order Markov probabilities. The indicator of oestrus is the probability
10 of the model describing oestrus, $P(M_{OE})$, and it is monitored with a thresh-
11 old value. The frequency of visits to a boar is defined as number of visits
12 per 6 hours. A dynamic generalised linear model with two built-in diurnal
13 periods is applied. The indicator of oestrus is the relative deviation from the

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14 forecasted frequency, which is monitored with a threshold value. The proba-
15 bility, $P(M_{OE})$, and the relative deviation from the forecasted frequency are
16 combined by means of Bayes Theorem. The combined probability of oestrus
17 is monitored with a threshold value as well. Results indicate that the speci-
18 ficity is superior compared to previously published attempts. The model
19 describing duration alone yields the most satisfactory specificity – 99.4 %
20 per sow day, which is considerably greater than previously published studies.
21 Furthermore, this model detects 87.4 % of the sows entering oestrus, which
22 is slightly lower than previous attempts. The response time of the models is
23 one hour for the duration model and the combined model and six hours for
24 the frequency model. This is better than previous attempts. Even though
25 the specificity is greater, the proportion of false alarms on a day-to-day basis
26 is still too high (91.0 %), which is due to the very large proportion of the
27 sow days defined as non-oestrus. In order to improve the specificity of the
28 detection method, it is suggested to combine the detection method in the
29 present study with other information sources about oestrus.

Keywords: Automatic, Group Housing, Heat Detection, Sow, Oestrus,
State space model

30 **1. Introduction**

31 Group housing for pregnant sows has become more prevalent in the EU
32 since 2003. Group housing is often more labour intensive (Rasmussen and
33 Duus, 2003), and the labour associated with group housing tends to be per-
34 ceived as more strenuous (Backus et al., 1997). Part of the labour associated
35 with group housed sows is reproduction management. Usually, a sow is ser-

36 viced in a separate mating department approximately 5 days after weaning.
37 It is then transferred to the gestation department, where it stays until a
38 few days before expected farrowing, which is 115 days after service. How-
39 ever, some sows that are transferred to the gestation department will return
40 to oestrus either because they did not conceive at first service or because
41 they abort during gestation. In practice, between 5 and 25 % will return
42 to oestrus depending on the efficiency on the individual farm. Detecting
43 those sows in the gestation department is a challenge, because the loose sows
44 are often housed in very big groups. A well optimised reproduction man-
45 agement makes it possible to reduce the averaged number of non-productive
46 days (days, where the sows are neither pregnant nor lactating) by servic-
47 ing non pregnant sows in the gestation section the first time they re-enter
48 oestrus. Reduced non productive days entail both a better utilisation of the
49 production capacity and reduced feeding costs per produced litter. These
50 factors combined make optimal reproduction management one of the most
51 important means of reducing costs (Korthals, 1999). Currently, reproduc-
52 tion management is performed by daily routines, where the ultimate sign of
53 oestrus is when the sow is susceptible to weight applied on the back (the
54 back pressure test). These daily routines are time consuming and demand a
55 well trained staff. Automation of oestrus detection is one option for improve-
56 ment of labour conditions and for optimisation of reproduction management
57 of group housed sows. Automated oestrus detection means that the sows
58 are monitored automatically in order to inform the staff of sows entering
59 oestrus. In a review article by Cornou (2006), it is concluded that measure-
60 ments of the sow's visits to a boar pen show the best results compared to

61 other automated methods for oestrus detection.

62 Detection of oestrus by monitoring the sows' visits to a boar is an in-
63 expensive and widely investigated method for automatic oestrus detection
64 (Houwers, 1988; Buré and Houwers, 1989; Bressers et al., 1991, 1995; Ko-
65 rthals, 1999). There are two ways to monitor visits to a boar; one is to have
66 a detection area, which means that there is an area separated from the rest
67 by a passageway. In this detection area, the sow can obtain contact with
68 the boar. By monitoring when the sow passes the passageway it is possible
69 to monitor frequency and duration of the visits (Bressers et al., 1995). The
70 second way of monitoring visits to a boar is a so-called ticket window. This
71 method does not require a separate area for detection, but instead offers the
72 sow a narrow window to obtain contact with the boar (Bressers et al., 1995).
73 Bressers et al. (1995) concluded that there was only little difference in the
74 efficiency of the two methods.

75 Buré and Houwers (1989) observed an increasing frequency of visits to
76 a boar three days before peak of back pressure test score. The authors
77 observed that the frequency reached a basic level two days after peak of back
78 pressure test score. Bressers et al. (1991) defined a variable containing both
79 frequency and durations of visits per day (Boar Visiting Index - BVI) and
80 compared it to a fixed threshold value. The authors were able to detect 96 %
81 of the oestrus cases and classified 93 % of the sow-days defined as non-oestrus
82 correct (Bressers et al., 1995).

83 Korthals (1999) improved the above mentioned method by comparing
84 BVI with a fixed value and an exponentially weighted moving average of
85 previous levels of BVI for the individual sow. The author was able to detect

86 76.3 % of the sow-days defined as oestrus and classify 80 % of the sow-days
87 defined as non-oestrus correctly. Note that the sensitivities of the methods
88 described by Bressers et al. (1991) and Korthals (1999) are not comparable.

89 Only the approach described by Korthals (1999) considers both coinci-
90 dental visits and the fact that the activity level of individual sows varies
91 considerably. Another drawback of these methods is that they operate on a
92 day-to-day level, causing the response time of the models to be rather slow.
93 The response time of the model is important in that the sow only is in oestrus
94 for 1 to 3 days. Furthermore, if only 80 % of the sow-days defined as non-
95 oestrus are correctly classified, a normal gestation period of 115 days would
96 result in 23 days with false alarms for a single sow. This indicates that the
97 specificity of the existing methods is too low for use in a gestation section.

98 A way of obtaining low response time is to use shorter intervals than daily
99 measurements. However, shorter intervals will entail greater fluctuations
100 in the duration and frequency of the visits, creating a need for a model
101 capable of distinguishing random fluctuations from systematic. State space
102 models, as described by West and Harrison (1997), offer numerous filtering
103 approaches.

104 In the literature, a variety of studies describe the use of automated mon-
105 itoring systems based on state space models. Examples are given by Mad-
106 sen et al. (2005), who implemented a dynamic linear model for modelling
107 drinking patterns of young pigs, Cornou and Lundbye-Christensen (2008),
108 who implemented a multiprocess dynamic linear model for modelling activ-
109 ity types from acceleration patterns and Thyssen (1993), who implemented
110 a multiprocess dynamic linear model for monitoring somatic cell counts in

111 dairy production.

112 The aim of this paper is to implement an alarm system for detecting
113 oestrus in sows in the gestation section by monitoring visits to a boar. The
114 hypothesis is that state space models can reduce the number of false alarms
115 and reduce the response time compared to previously published attempts.

116 The following section describes the experimental design and the charac-
117 teristics of the raw data. Sections 3 and 4 describe the model design and
118 parameter values regarding the duration and frequency of visits to a boar,
119 respectively. The two models are combined in Section 5. Section 6 provides
120 evaluation methods, whereas the obtained results are presented and discussed
121 in Sections 7 and 8.

122 **2. Data**

123 All data were collected from the same commercial farm on Zealand, Den-
124 mark and data analyses have been performed with the statistical software R
125 (R Development Core Team, 2009).

126 *2.1. Experimental Design*

127 Two distinct data sets were used. The data used for creating the models
128 (learning data) were from a controlled environment and consisted of mea-
129 surements from 39 sows. The test data were used for testing sensitivity and
130 specificity of the detection methods. A test period for an individual sow is
131 here defined as a period of at least 14 days, where the sow is in the experi-
132 mental gestation pens. The test data consisted of measurements from 3886

133 such test periods of a duration of at least 14 days. The measurements were
134 collected in a less controlled environment than the learning data.

135 *2.1.1. Learning Data*

136 Data were collected in three separate experiments that were conducted
137 in 2005 (5 sows), 2007 (12 sows) and 2008 (24 sows), and total at 41 sows.
138 The sows chosen were in their third or fourth parity, had no leg disorders
139 and had reproduction cycles in prior parity of 145 to 147 days. Eight days
140 after weaning oestrus, the sows were introduced to the experimental pen.

141 The data analysed were from 12-14 to 31-33 days after weaning (i.e.
142 around the expected time of a return to oestrus). All sows were tested posi-
143 tive for weaning oestrus around day 5 after weaning with the back pressure
144 test (Willemse and Boender, 1966), but only 17 of the 41 sows were ser-
145 viced. The remaining 24 sows were to ensure that some sows entered oestrus
146 during the data collection period. In order to identify oestrus, and thereby
147 establishing a golden standard for when the sows were in oestrus, the back
148 pressure test was conducted three times a day (7 a.m./2 p.m./9 p.m.) from
149 day 21 after weaning. Two sows entered oestrus before or after the period
150 of back pressure testing, which led to misinterpretations. These sows were
151 omitted from further analysis. Thus, 39 sows remained. For a more detailed
152 description see Cornou and Heiskanen (2007).

153 *2.1.2. Test Data*

154 The test data were collected in the period October 2004 to June 2009.
155 There were 3886 test periods (a period of at least 14 days in the gestation
156 section); and 111 cases, where the sows entered oestrus and were serviced in

157 the gestation section. All test periods were associated to a farrowing date
158 in order to ensure correct date of service. Sows that were serviced during
159 the first three days in the gestation section were omitted. No additional
160 observations were made, which means that the data quality relies on ordinary
161 registrations based on daily observations (e.g. back pressure test) performed
162 by the staff of the farm. Sows included in the learning data were omitted
163 from the test data.

164 *2.2. Housing System and Sensors*

165 All sows were housed in a mechanically ventilated gestation section in
166 pens containing approximately 120 sows. The boar pens were situated at
167 the end of each pen, and contact to the boar could be obtained through a
168 ticket window. The plan of the gestation section is depicted in Fig. 1; only
169 sows in pens 1 and 2 (experimental pens) had access to the boar through
170 a ticket window. The ticket windows and feeding stations were from Skiold
171 A/S (Ikast, Denmark). Each sow carried an RFID-tag (Radio Frequency
172 Identification) in the right ear, which allowed for individual identification
173 when the sow attempted contact to the boar through the ticket window. A
174 visit was recorded whenever the RFID-tag was within 0.2 m of the sensor in
175 the ticket window. For each visit to the boar, the identification of the sow,
176 the starting time and total time were recorded on a central computer. Fig.
177 2 displays the ticket window, where the sensor is located on the right side of
178 the ticket windows.

179 [Figure 1 about here.]

180 [Figure 2 about here.]

181 *2.3. Characteristics of the Raw Data*

182 Because both frequency and duration have been shown to influence the
183 detection efficiency, the characteristics of the raw data are examined in rela-
184 tion to frequency and duration separately.

185 *2.3.1. Duration*

186 Fig. 3 shows the visiting patterns of three different sows. It seems that
187 both the level and variance during normal conditions (i.e. non-oestrus) vary
188 considerably between sows, as the visiting pattern of sow number 9 reveals
189 both a higher level and variance compared to the two other sows. This
190 suggests that the model should be able to adapt to the individual level and
191 variance of each sow during normal conditions.

192 [Figure 3 about here.]

193 Based on Fig. 3 (a-b), oestrus seems to be characterised by a shift in
194 level of duration followed by an increase in variance compared to the normal
195 situation. A single outlier, day 6 in Fig. 3 (c), does not necessarily entail
196 oestrus, implying that the model should be able to distinguish single outliers
197 from a level shift. Furthermore, the shift in level around oestrus is more
198 identifiable if the duration is accumulated per hour, whereas accumulation
199 per 6 hours entails a slower response time and too few observations. This
200 enhancement of the level shift around oestrus by accumulating per hour is
201 presumably because the number of visits per hour also increases.

202 Thus, the most effective response variable seems to be seconds near the
203 boar per hour. Because the multiprocess dynamic linear model applied later

204 assumes normality, hours where the sow did not visit the boar are removed
205 and duration per hour is transformed on the logarithmic scale.

206 To summarise: The response variable should be seconds per hour trans-
207 formed logarithmically, and hours with no observations should be removed.
208 The model should be able to adapt to an individual level and variance, be
209 able to ignore single outliers, and detect oestrus based on a level shift followed
210 by an increase in variance.

211 2.3.2. Frequency

212 As seen in Fig. 3, the frequency of visits to a boar is significantly affected
213 when the sow is in oestrus. Moreover, the visits tend to follow a diurnal
214 pattern, which implies that the model should include a diurnal effect. Fig.
215 4 shows the diurnal distribution of visits for sows in the learning data. It
216 suggests that the diurnal pattern can be divided into two periods, where the
217 high activity period is roughly from 5 a.m. until 5 p.m.

218 [Figure 4 about here.]

219 As for the duration of visits, the frequency of visits varies considerably
220 among sows. This suggests a model that can adapt to the individual sow.
221 The time unit on which the frequency is measured influences the efficiency
222 of the model. If a short time unit is chosen, the frequency will vary only
223 little and often equal zero. On the other hand, a long time unit will cause
224 prolonged response time. As a compromise, a period of 6 hours seems most
225 efficient.

226 Finally, it is assumed that frequency is Poisson distributed, which entails a
227 need for a generalised model.

228 To summarise: The response variable should be visits per 6 hours, and
229 each 24-hour-period should be divided into two diurnal periods (daytime and
230 nighttime). The model should be capable of adapting to the individual sow's
231 level, and capable of handling Poisson distributed data.

232 3. Detecting Oestrus via the Duration of Visits to a Boar

233 The requirements for the model introduced in Section 2.3.1 indicate that
234 implementing a multiprocess dynamic linear model is an obvious choice, as
235 the model should be able to recognise both level shifts and random outliers.

236 3.1. Model Design

237 Dynamic linear models consist of a set of two equations, defined as an ob-
238 servation equation and a system equation, as described by West and Harrison
239 (1997):

$$Y_t = \theta_t + v_t, \text{ where } v_t \sim N(0, V), \quad (1)$$

$$\theta_t = \theta_{t-1} + w_t, \text{ where } w_t \sim N(0, W). \quad (2)$$

240 In this case all parameters are scalars and Y_t is the response variable defined
241 as logarithmically transformed seconds near the boar per hour. The obser-
242 vation equation (1) defines the sampling distribution, whereas the system
243 equation (2) defines the time evolution of the underlying mean (θ_t). The
244 error sequences v_t and w_t are assumed mutually independent and normally
245 distributed.

246 Because the variance differs among sows, the sampling variance, V , is
247 assumed constant but unknown. The evolution variance, W , is determined
248 relatively to the estimated total variance by applying a discount factor, δ , as
249 described by West and Harrison (1997, p. 51).

250 A multiprocess dynamic linear model consists in general of a number
251 of these sets of equations, but with different variance parameters for each
252 set. The multiprocess dynamic linear model implemented is a class II, which
253 recognises single observations (West and Harrison, 1997); it consists here
254 of four simultaneous models describing the normal situation (N), outliers
255 (OU), level shifts (LS) and oestrus (OE). The sampling variance (V) is only
256 estimated for the normal model, whereas the sampling variances for the other
257 models, V_k , are calculated as

$$V_k = V \cdot c_k, \quad (3)$$

258 where c_k is the sampling variance factor for the k 'th model. A discount
259 factor, δ_k , is provided for each model. Thus, a large value of the discount
260 factor makes the model less adaptive, whereas a small value of the discount
261 factor makes the model very adaptive.

262 Each model is attached with a prior first order Markov probability, π ,
263 of its appropriateness (West and Harrison, 1997, pp. 444-445). This prior
264 influences the final probability of each model. In other words, each observa-
265 tion is assumed to be drawn from one and only one of the four alternative
266 models. That model is referred to as the current model. If the current model
267 is the normal model, M_N , we denote the corresponding probabilities of ob-
268 serving an observation from the normal (M_N), the outlier (M_{OU}), the level
269 shift (M_{LS}) and the oestrus (M_{OE}) models as π_N , π_{OU} , π_{LS} and π_{OE} , respec-

270 tively. If the current model is an outlier, the next observation is normal with
271 probability 1 (otherwise it would not be an outlier). Similarly, if the current
272 model is a level shift, the next observation is from the oestrus model with
273 probability 1. The full specification of these first order Markov probabilities
274 is given in Fig. 5. Furthermore, if the time distance, measured in hours,
275 between two observations exceeds a time threshold, Δ , or if the observation
276 is among the first six observations for the individual sow, the current model
277 is always assumed to be the normal model.

278 [Figure 5 about here.]

279 The four models are defined as:

280

281 M_N — Normal model with sampling variance factor $c_N = 1$, discount factor
282 $\delta_N = 0.99$ and prior probability $\pi = \pi_N$

283 M_{OU} — Outlier model with sampling variance factor $c_{OU} = 20$, discount
284 factor $\delta_{OU} = 0.99$ and prior probability $\pi = \pi_{OU}$

285 M_{LS} — Level shift model with sampling variance factor $c_{LS} = 1$, discount
286 factor $\delta_{LS} = 0.01$ and prior probability $\pi = \pi_{LS}$

287 M_{OE} — Oestrus model with sampling variance factor $c_{OE} = 20$, discount
288 factor $\delta_{OE} = 0.99$ and prior probability $\pi = 0$

289 The values of the sampling variance factors, c_k , and the discount factors,
290 δ_k , are determined by qualitative considerations. Thus, the models can be
291 tolerant or non-tolerant to large fluctuation and adaptive or non-adaptive to
292 new levels.

293 Fig. 6 provides an example of how the duration is modelled and moni-
 294 tored. At every observation, the posterior probability of each model is cal-
 295 culated via its prior probability, forecast error and forecast variance. This
 296 probability is updated as the estimated sampling variance is updated. For
 297 further details see West and Harrison (1997, pp. 443-488) and Kristensen
 298 et al. (2009). The indicator chosen for detection of oestrus is the posterior
 299 probability of the model describing oestrus, $P(M_{OE})$.

300 [Figure 6 about here.]

301 3.2. Estimation of Model Parameters

302 Before any observation is performed for the individual sow, θ_0 is assumed
 303 normally distributed with initial mean m_0 and variance C_0 . The value of
 304 m_0 is set to the mean level per sow not in oestrus, whereas C_0 is set to
 305 four times the variance between sows not in oestrus to ensure a vague prior
 306 estimate. Each time a new observation is done at time t , the distribution for
 307 θ_t is updated as described by West and Harrison (1997, pp. 56-57) so that
 308 based on the new observation combined with the previous mean m_{t-1} and
 309 variance C_{t-1} , a new mean, m_t , and a new variance, C_t , are calculated by
 310 the updating equations.

311 The prior probabilities ($\pi_N, \pi_{OU}, \pi_{LS}$) and a prior point estimate, S_0 ,
 312 of the variance V , together with the time threshold (Δ) are optimised by
 313 maximising the sensitivity and specificity per 24 hours. The sensitivity and
 314 specificity are defined as:

$$sensitivity = \frac{True\ Positive}{True\ Positive + False\ Negative}, \quad (4)$$

$$specificity = \frac{True\ Negative}{True\ Negative + False\ Positive}. \quad (5)$$

315 The optimisation was based on the learning data. Each sow is defined as
 316 in oestrus from 72 hours before oestrus onset until 48 hours after. This rather
 317 prolonged period where the sow is defined as in oestrus is to ensure that the
 318 model is "rewarded" for an early reaction on oestrus; however, it entails that
 319 the apparent sensitivity becomes low. A true positive is when at least one
 320 alarm occurs during 24 hours and the sow is defined as in oestrus; a true
 321 negative is when no alarms occur during 24 hours and the sow is defined as
 322 not in oestrus. This means that the sensitivity and specificity are measured
 323 per 24 hours similarly to the calculations performed by Korthals (1999). The
 324 indicator of oestrus, $P(M_{OE})$, is monitored with a threshold value of 0.8. In
 325 other words, if the probability exceeds the level of 0.8, an alarm is generated.

326 The principle applied in the optimisation is to maximise the sensitivity
 327 per 24 hours given that the specificity assumes the critical value of 99.5 %.
 328 In practice S_0 was varied in the range [1,1.4] by steps of 0.2. The value of π_N
 329 was varied in the range [0.25,0.55] by steps of 0.10. π_{OU} was calculated as a
 330 proportion of the distance between 1 and π_N , which was varied in the range
 331 [0.25,0.55] by steps of 0.10. π_{LS} was calculated as $\pi_{LS} = 1 - \pi_N - \pi_{OU}$. Δ
 332 was varied in the range [6,30] by steps of 6. The result of the optimisation is
 333 reported in Table 1.

334 [Table 1 about here.]

335 The low sensitivity of 50 % does not indicate that only 50 % of the sows
 336 are detected, but that 50 % of the days defined as oestrus are detected. In
 337 fact, only 1 of the 23 sows entering oestrus is not detected – indicating a

338 sensitivity of 96 % per sow.

339 4. Detecting Oestrus via the Frequency of Visits to a Boar

340 In Section 2.3.2, it is argued that the model describing frequency should
341 be adaptive and capable of handling Poisson distributed data, which suggests
342 a dynamic generalised linear model (West and Harrison, 1997). Furthermore,
343 a dynamic generalised linear model permits a number of levels, which meets
344 the need of modelling diurnal patterns. The response variable, Y_t , is the
345 number of visits per 6 hours.

346 4.1. Model Design

347 The dynamic generalised linear model handles all distributions belonging
348 to the exponential family (i.e. binomial, normal, Poisson and gamma distri-
349 butions). When the data are Poisson distributed, the observation equation
350 can be formulated as Eq. (6). Eq. (6) defines the probability function, and
351 the impact of the underlying parameter vector θ_t on the natural parameter
352 η_t (Kristensen et al., 2009).

$$(Y_t|\eta_t, V_t) \sim \mathcal{P}(\lambda) = \mathcal{P}(e^{\eta_t}), \quad (6)$$

$$\text{where } \eta_t = F_t' \theta_t,$$

$$\theta_t = G\theta_{t-1} + w_t, \text{ where } w_t \sim (0, W). \quad (7)$$

353 The system variance, W , is assumed known and constant. The regression
354 vector, F_t , describes the diurnal pattern by assuming different values for the
355 two diurnal periods defined in Section 2.3.2 as high and low activity periods.

$$F^{high} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, F^{low} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, G = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}. \quad (8)$$

356 This dynamic generalised linear model can estimate a 1-step forecast of the
 357 mean, allowing for a comparison with the actual observed number of visits.
 358 The chosen indicator of oestrus (9) is the relative deviation from the expected
 359 frequency. The indicator is monitored with a threshold value.

$$oestrus\ indicator = \frac{observed\ freq - forecasted\ freq}{forecasted\ freq + 1}. \quad (9)$$

360 Fig. 7 exemplifies how oestrus is detected based on frequency. Fig. 7 (a)
 361 depicts the observed and forecasted frequency, whereas Fig. 7 (b) shows the
 362 development of the oestrus indicator.

363 [Figure 7 about here.]

364 4.2. Estimation of Model Parameters

365 The initial values of the underlying mean vector (m_0) and the sampling
 366 variance matrix (C_0), together with the value of system variance matrix (W)
 367 were optimised by minimising the squared forecast errors of the learning data
 368 during normal conditions (i.e. until 72 hours before oestrus). The values of
 369 m_0 were varied in the range of [0.1,1.6] by steps of 0.5 and the diagonal values
 370 of C_0 were varied in the range [0.01,0.81] by steps of 0.4. The diagonal values
 371 of the system variance matrix were varied in the range of [0.001,0.041] by
 372 steps of 0.02. The optimised values are as follows:

$$m_0 = \begin{pmatrix} 1.1 \\ 0.1 \end{pmatrix}, C_0 = \begin{pmatrix} 0.01 & 0 \\ 0 & 0.01 \end{pmatrix}, \quad (10)$$

373

$$W = \begin{pmatrix} 0.041 & 0 \\ 0 & 0.021 \end{pmatrix}. \quad (11)$$

374 Note that C_0 assumed the lowest possible value in the optimisation, indicat-
 375 ing that the optimal value could have been lower. However, this is presumably
 376 of less importance as a large value of C_0 makes the prior, m_0 , more vague,
 377 and thus makes the model more adaptive to the individual sow.

378 The threshold value can assume any arbitrary positive value. However,
 379 the value affects the sensitivity and specificity of the detection. The threshold
 380 value was chosen by maximising the sensitivity given that the specificity
 381 assumed the critical value of 99.5 %. A threshold of 3.3 yielded a sensitivity
 382 of 35.7 % and a specificity of 99.6 %, measured per 24 hours.

383 Despite a low sensitivity, 22 of the 23 sows in oestrus were detected be-
 384 tween 48 hours after and 72 hours before onset of oestrus.

385 5. Alarm System Based on Frequency and Duration

386 To create an expression that includes both the knowledge about the du-
 387 ration and the frequency of the visits to a boar, a probabilistic approach
 388 based on Bayes Theorem seems straightforward. Because the duration yields
 389 a probability of oestrus, this can be utilised as a prior (unconditional prob-
 390 ability - $P(oestrus)$). The test result from the frequency model can then,
 391 via the sensitivity and specificity of the test, affect this probability. The
 392 combined probability of oestrus given the result from the frequency model is
 393 positive, $P(oestrus|+)$, or negative, $P(oestrus|-)$, are calculated as:

$$P(oestrus|+) = \frac{P(+|oestrus) \cdot P(oestrus)}{P(+)}, \quad (12)$$

$$P(oestrus|-) = \frac{P(-|oestrus) \cdot P(oestrus)}{P(-)}. \quad (13)$$

394 The two probabilities, $P(+)$ and $P(-)$, simply act as normalising constants
395 that express the probability of a random positive or negative outcome of the
396 frequency test. These probabilities are dependant on the prior probability of
397 oestrus. $P(+|oestrus)$ is the probability of a positive test outcome from the
398 frequency method if the sow is in oestrus (sensitivity), whereas $P(-|oestrus)$
399 is 1 - sensitivity of the frequency method.

400 The combined probability is calculated every hour the sow has visited the
401 boar. If there has been an alarm regarding frequency within 24 hours, Eq.
402 (12) is applied. If no alarms regarding frequency have occurred within 24
403 hours, Eq. (13) is applied. The combined probability of oestrus is monitored
404 with a threshold value of 0.95.

405 **6. Evaluation Methods**

406 In order to evaluate the efficiency of the models, both overall and in
407 comparison, some evaluation methods must be supplied. The sensitivity and
408 specificity are the classical evaluation methods and are calculated according
409 to Eq. (4-5). The error rate expresses the proportion of alarms being false
410 and is, in contrast to sensitivity and specificity, dependant on the number of
411 positives and negatives. It is calculated as:

$$error\ rate = \frac{False\ Positive}{False\ Positive + True\ Positive}. \quad (14)$$

412 In order to have another instrument for comparison between the models,
413 the likelihood ratio (LR) is calculated for a positive and negative test result
414 (15-16), according to Woodward (1999).

$$LR^+ = \frac{\textit{sensitivity}}{1 - \textit{specificity}}, \quad (15)$$

$$LR^- = \frac{1 - \textit{sensitivity}}{\textit{specificity}}. \quad (16)$$

415 If LR^+ equals 1, the reliability of positive test is similar to tossing a coin,
 416 whereas if $LR^+ = 2$, the reliability of a positive test is twice as big as tossing
 417 a coin. Furthermore, if LR^- equals 1, the reliability of a negative test result
 418 is similar to tossing a coin, whereas if $LR^- = 0.5$, the reliability of a negative
 419 test is twice as big as tossing a coin. These expressions do not weigh according
 420 to prevalence of positives and negatives. However, this does not affect model
 421 comparison as the prevalence of positives and negatives is the same for the
 422 three detection methods.

423 The three detection methods are evaluated according to blocks of 24 and
 424 72 hours. A true positive is when at least one alarm occurs during the block
 425 and the sow is defined as in oestrus. The block of 72 hours is designed with
 426 date of oestrus as point of reference, in order to obtain only one true positive
 427 per oestrus case. In this manner, the sensitivity measured according to the
 428 block of 72 hours expresses the sensitivity per sow.

429 7. Results

430 The three detection methods (duration, frequency and combined) were
 431 tested on the test data, which included 318,267 sow days, where 331 days
 432 are defined as in oestrus (from two days before first day of service until the
 433 first day of service in the test data). The model detecting oestrus based on

434 duration yields an alarm whenever the posterior probability exceeds 0.8. The
435 model describing frequency yields an alarm whenever the oestrus indicator
436 (9) exceeds the value of 3.3. The combined probability of oestrus yields an
437 alarm whenever the probability exceeds 0.95.

438 Table 2 reports the performance of the three methods in blocks of 24
439 hours, whereas Table 3 reports the results in blocks of 72 hours.

440 [Table 2 about here.]

441 [Table 3 about here.]

442 Results indicate that the model describing duration of visits has both
443 a greater sensitivity and specificity than the model describing frequency of
444 visits. This applies to both the block of 24 hours and the block of 72 hours.
445 The sensitivity of the model describing duration is 55.6 %, measured in blocks
446 of 24 hours, and 87.4 % measured in blocks of 72 hours. The specificity is
447 99.4 %, measured in blocks of 24 hours.

448 The result of the combined probability of oestrus indicates a more satis-
449 factory sensitivity than both the models describing duration and frequency
450 alone. However, the specificity of the combined model is lower than the model
451 describing duration alone. This is reflected in the values of LR^+ , where a
452 positive test result is more reliable for the model describing duration than
453 the combined model. In contrast, LR^- reveals that a negative test result is
454 more reliable for the combined model than for the model describing duration
455 alone.

456 8. Discussion

457 A method for detecting oestrus by means of monitoring visits to a boar is
458 implemented. The duration of visits is modelled with a multiprocess dynamic
459 linear model – yielding a probability of oestrus at a given observation time.
460 The frequency is modelled with a dynamic generalised linear model, where
461 the relative deviation is monitored via a threshold. The results of modelling
462 the duration and frequency are combined by means of Bayes Theorem.

463 The results of the three models clearly show that the model based on
464 frequency is less efficient in detecting oestrus than the two other models. It is
465 difficult to elucidate which of the two other models is the most efficient. The
466 model describing duration alone yields a more reliable test result (measured
467 by LR^+) when the result is positive, due to its greater specificity. However,
468 this model has a lower sensitivity, which means the reliability of a negative
469 test result is lower (LR^-). Because of the small proportion of sow days
470 defined as oestrus, and because the model describing duration alone is more
471 simple and has greater specificity, this model is presumably preferable.

472 Results indicate that all three models applied are superior regarding both
473 specificity and response time, but less satisfactory regarding sensitivity, com-
474 pared to previously published attempts. Bressers et al. (1995) achieved a
475 sensitivity of 96 % measured per sow, but only a specificity of 93 % per sow
476 day. This was, however, only tested on 74 sows. Korthals (1999) achieved a
477 sensitivity of 76 % and a specificity of 80 % measured per sow day. If the
478 relation between the number of days defined as positive and negative was the
479 same as in the present study, the error rate would be 99.6 % – i.e. only one
480 out of 250 alarms would be correct.

481 Because of the conflicting relation between sensitivity and specificity, it is
482 difficult to determine whether the models applied in this study are preferred
483 over previously published studies. Previous studies were performed in a mat-
484 ing/gestation section, which means that the prevalence of positive sow days
485 was significantly higher than in the present experiment, implying that the
486 specificity was of less importance in these studies. However, in the present
487 study, specificity is of utmost importance, as the prevalence of positive sow
488 days is very low. Since the presented method achieves much larger specificities
489 than previously published methods, it is concluded that the presented
490 detection method is better, when applied in a gestation section.

491 The issue of how to determine an overall efficiency when comparing the
492 models - i.e. sensitivity versus specificity could be resolved by applying cost
493 of not detecting an oestrus case in time versus the cost of a false alarm. The
494 cost of not detecting an oestrus case is made up of feeding costs and cost
495 of space in the stable. A false alarm will cost the time of the worker to
496 find the sow in the group and test whether it is in oestrus. However, except
497 the feeding costs, these economic values are difficult to determine and are
498 dependant on the individual farm. Furthermore, the cost of a false alarm is
499 presumably non-linear, because at some point the cost exceeds the cost of
500 simply monitoring all sows on a daily basis. Based on this, it seems reasonable
501 that the optimisation was performed on the sensitivity and specificity without
502 considering cost.

503 The unsatisfactory outcome of combining the two models is somewhat
504 surprising, as previously published studies show that both frequency and

505 duration are important when monitoring sows' visits to a boar (Bressers
506 et al., 1991; Korthals, 1999). However, the findings are possibly linked to the
507 fact that the model describing duration includes the time distance between
508 the last two observation hours, which is very closely linked to frequency.
509 Furthermore, by accumulating duration per hour, some of the frequency is
510 included in the response variable. Thus, some information about frequency is
511 already embodied in the duration model, implying that the model describing
512 frequency contributes with less new information. A different approach could
513 be to extend the method applied to monitor the duration of visits. The idea
514 would be to utilise both the information about frequency and duration in
515 one model. For instance, the time distance between the last two observations
516 could influence the prior probability of a level shift.

517 The definition of a positive sow day in the test data (from two days before
518 service until the day of service) and a negative sow day is questionable. In
519 a few cases, the data indicate an oestrus period exactly three weeks prior
520 to the time of service, which indicates that the sow was in oestrus, but
521 was undetected by the staff of the farm. Alarms during this period are
522 defined as false positives, even though the sow might actually be in oestrus.
523 The same problem occurs if a sow is still in oestrus one day after the first
524 day of service. Definition of positives and negatives should be taken into
525 consideration, since the apparent efficiency of the detection model can appear
526 lower. However, with the data available in the present study this problem is
527 difficult to overcome.

528 It seems that the greatest challenge in detecting oestrus in the gestation

529 section is to reduce the error rate. For the duration model, the error rate is
530 92 % despite the very large specificity of 99.4 %. To achieve an error rate of
531 50 % measured per sow day for the model describing duration, the specificity
532 should be 99.94 % if the sensitivity is unaltered. The challenge of improving
533 the specificity to such extent is presumably difficult if the detection is purely
534 based upon visits to a boar. A way of obtaining greater specificity and
535 sensitivity is to utilise all sources of information about the sow. There are
536 several information sources worth considering.

537 The order in which the sows enter an electronic sow feeder (eating rank)
538 has been applied for oestrus detection with varying success (Bressers et al.,
539 1993; Søllested, 2001; Cornou et al., 2008). Bressers et al. (1993) and Søllested
540 (2001) concluded that the eating rank was not sufficiently stable to be used
541 as indicator of oestrus. However, Cornou et al. (2008) were able to achieve
542 sensitivities between 59 % and 75 % measured per sow and specificities be-
543 tween 81 % and 95 % measured per sow day. Other automatic methods
544 could include body activity measurements as mentioned by Cornou (2006).
545 This is, however, less straightforward on the short run as the required sensor
546 technology for this purpose is not yet available on commercial farms.

547 Relevant information sources could also be non-automated. An example
548 could be the pregnancy test, which often is performed after day 21 after
549 service. The efficiency of the pregnancy test is rather well documented, and
550 although it only indirectly affects the probability of oestrus it seems straight-
551 forward to include this information, as a truly pregnant sow is unlikely to
552 enter oestrus.

553 Knowledge of the farrowing rate on the individual farm at the specific

554 time also seems like a vital information, as well as the proportion of sows
555 entering oestrus around day 21.

556 The differing character of these information sources makes combination
557 of them challenging. However, a Bayesian Network (see Jensen and Nielsen
558 (2007) for an introduction) could potentially meet these challenges.

559 **9. Conclusion**

560 The combined model presented is not unambiguously more efficient than
561 the duration model alone, which probably is due to the duration model con-
562 taining some information about frequency via the time distance between
563 observations. Thus, the model describing duration alone yields the most
564 satisfactory specificity – 99.4 % per sow day. This is considerably greater
565 than previously published studies that achieved specificities of 80 and 93 %.
566 Furthermore, the model detects 87.4 % of the sows entering oestrus, which is
567 lower than previously published studies. In other words, a conclusion regard-
568 ing whether the efficiency has been improved is difficult to present. However,
569 if the purpose is to detect oestrus in a gestation section, the presented method
570 is more suitable than previously published methods. The response time of
571 all three models is better than previous attempts (1 or 6 hours as opposed
572 to 1 day).

573 Even though the specificity is considerably greater than earlier attempts,
574 the proportion of false alarms on a day-to-day basis is still too high (91.0
575 %), which is due to the very large proportion of the sow days defined as non-
576 oestrus. If only 50 % of the alarms are permitted to be false, the specificity
577 should be 99.94 % per sow day, given that the sensitivity is unaltered.

578 In order to improve the specificity of the detection model, it is suggested
579 to combine the detection method in the present study with other information
580 sources regarding oestrus. A Bayesian Network is an option for combining
581 such information sources.

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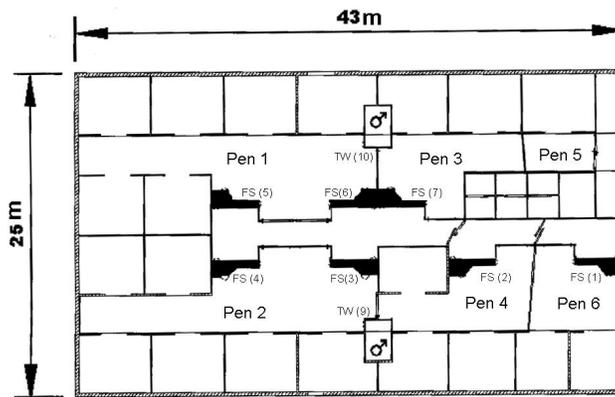


Figure 1: Layout of the gestation section. Only data from pens 1 and 2 were used. Note the location of the feeding stations (FS) and ticket windows (TW).