

**Table S1. Different models for covariate effects on the transition probabilities between behavioural states.** The predictors  $\eta_{ij}$  relate to the transition probabilities.

Model	$\eta_{12}^{(t)}$	$\eta_{13}^{(t)}$	$\eta_{21}^{(t)}$	$\eta_{23}^{(t)}$	$\eta_{31}^{(t)}$	$\eta_{32}^{(t)}$
1	$\alpha_{00} + \alpha_{10}\tau_t + \alpha_{20}\tau_t^2 + \sum_i \delta_{i0}h_i$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2 + \sum_i \delta_{i1}h_i$	$\beta_{00} + \beta_{10}\tau_t + \beta_{20}\tau_t^2 + \sum_i \theta_{i0}h_i$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2 + \sum_i \theta_{i1}h_i$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2 + \sum_i \zeta_{i0}h_i$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2 + \sum_i \zeta_{i1}h_i$
2	$\alpha_{00} + \sum_i \delta_{i0}h_i$	$\alpha_{01} + \sum_i \delta_{i1}h_i$	$\beta_{00} + \sum_i \theta_{i0}h_i$	$\beta_{01} + \sum_i \theta_{i1}h_i$	$\gamma_{00} + \sum_i \zeta_{i0}h_i$	$\gamma_{01} + \sum_i \zeta_{i1}h_i$
3	$\alpha_{00} + \alpha_{10}\tau_t + \alpha_{20}\tau_t^2$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2$	$\beta_{00} + \beta_{10}\tau_t + \beta_{20}\tau_t^2$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2 + \sum_i \zeta_{i0}h_i$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2 + \sum_i \zeta_{i1}h_i$
4	$\alpha_{00} + \alpha_{10}\tau_t + \alpha_{20}\tau_t^2$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2$	$\beta_{00} + \beta_{10}\tau_t + \beta_{20}\tau_t^2$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2$
5	$\alpha_{00}$	$\alpha_{01}$	$\beta_{00}$	$\beta_{01}$	$\gamma_{00}$	$\gamma_{01}$
6	$\alpha_{00} + \alpha_{10}\tau_t$	$\alpha_{01} + \alpha_{11}\tau_t$	$\beta_{00} + \beta_{10}\tau_t$	$\beta_{01} + \beta_{11}\tau_t$	$\gamma_{00} + \gamma_{10}b_t$	$\gamma_{01} + \gamma_{11}b_t$
7	$\alpha_{00} + \alpha_{10}\tau_t$	$\alpha_{01} + \alpha_{11}\tau_t$	$\beta_{00} + \beta_{10}\tau_t$	$\beta_{01} + \beta_{11}\tau_t$	$\gamma_{00} + \gamma_{10}d_t$	$\gamma_{01} + \gamma_{11}d_t$
8	$\alpha_{00} + \alpha_{10}\tau_t + \alpha_{20}\tau_t^2$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2$	$\beta_{00}$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2$
9	$\alpha_{00}$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2$	$\beta_{00}$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2$
10	$\alpha_{00} + \alpha_{10}\tau_t$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2$	$\beta_{00} + \beta_{10}\tau_t$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2$
11	$\alpha_{10}\tau_t + \alpha_{20}\tau_t^2 + \sum_i \delta_{i0}h_i$	$\alpha_{11}\tau_t + \alpha_{21}\tau_t^2 + \sum_i \delta_{i1}h_i$	$\beta_{10}\tau_t + \beta_{20}\tau_t^2 + \sum_i \theta_{i0}h_i$	$\beta_{11}\tau_t + \beta_{21}\tau_t^2 + \sum_i \theta_{i1}h_i$	$\gamma_{10}d_t + \gamma_{20}d_t^2 + \sum_i \zeta_{i0}h_i$	$\gamma_{11}d_t + \gamma_{21}d_t^2 + \sum_i \zeta_{i1}h_i$
12	$\alpha_{00} + \alpha_{10}\tau_t + \alpha_{20}\tau_t^2$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2 + \sum_i \delta_{i1}h_i$	$\beta_{00} + \beta_{10}\tau_t + \beta_{20}\tau_t^2$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2 + \sum_i \theta_{i1}h_i$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2 + \sum_i \zeta_{i0}h_i$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2 + \sum_i \zeta_{i1}h_i$
13	$\alpha_{00}$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2$	$\beta_{00}$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2 + \sum_i \zeta_{i0}h_i$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2 + \sum_i \zeta_{i0}h_i$
14	$\alpha_{00} + \sum_i \delta_{i0}h_i$	$\alpha_{01} + \alpha_{11}\tau_t + \alpha_{21}\tau_t^2 + \sum_i \delta_{i1}h_i$	$\beta_{00} + \sum_i \theta_{i0}h_i$	$\beta_{01} + \beta_{11}\tau_t + \beta_{21}\tau_t^2 + \sum_i \theta_{i1}h_i$	$\gamma_{00} + \gamma_{10}d_t + \gamma_{20}d_t^2$	$\gamma_{01} + \gamma_{11}d_t + \gamma_{21}d_t^2 + \sum_i \zeta_{i1}h_i$