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TESTING FOR BIASES IN SELECTION ON AVIAN REPRODUCTIVE TRAITS AND PARTITIONING DIRECT AND INDIRECT SELECTION USING QUANTITATIVE GENETIC MODELS

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1   **TESTING FOR BIASES IN SELECTION ON AVIAN REPRODUCTIVE**

2   **TRAITS AND PARTITIONING DIRECT AND INDIRECT SELECTION**

3   **USING QUANTITATIVE GENETIC MODELS**

4   **Short title:** Selection in a wild population is real, not apparent

5

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21   Data will be archived upon manuscript acceptance in a data repository.

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Abstract:

Key life history traits such as breeding time and clutch size are frequently both heritable and under directional selection, yet many studies fail to document micro-evolutionary responses. One general explanation is that selection estimates are biased by the omission of correlated traits that have causal effects on fitness, but few valid tests of this exist. Here we show, using a quantitative genetic framework and six decades of life-history data on two free-living populations of great tits *Parus major*, that selection estimates for egg-laying date and clutch size are relatively unbiased. Predicted responses to selection based on the Robertson-Price Identity were similar to those based on the multivariate breeder's equation, indicating that unmeasured covarying traits were not missing from the analysis. Changing patterns of phenotypic selection on these traits (for laying date, linked to climate change) therefore reflect changing selection on breeding values, and genetic constraints appear not to limit their independent evolution. Quantitative genetic analysis of correlational data from pedigreed populations can be a valuable complement to experimental approaches to help identify whether apparent associations between traits and fitness are biased by missing traits, and to parse the roles of direct versus indirect selection across a range of environments.

Introduction

Determining the potential for microevolution is fundamental to assessing how populations may adapt to climate change (Holt 1990; Visser 2008) and the likelihood of evolutionary rescue in altered environments (Gomulkiewicz and Holt 1995; Carlson et al. 2014). Adaptive

2

45   evolution requires heritable variation and while studies of natural populations typically find

46   substantial genetic variation in traits under directional selection, observations of

47   'evolutionary stasis', i.e. a lack of selection response in heritable traits, are common (Merilä

48   et al. 2001; Estes and Arnold 2007; Walsh and Blows 2009). One prominent hypothesis to

49   explain such stasis, or to explain discrepancies between observed and expected evolutionary

50   responses in general, is that selection estimates may be biased by missing traits or variables

51   that are correlated with both focal traits and fitness (Schluter et al. 1991; Rausher 1992;

52   Kruuk et al. 2001, 2002, 2003; Hadfield 2008; Stinchombe et al., 2002; 2014; Morrissey et al.

53   2010). This can be the case, for example, when the relationship between fitness and traits is

54   environmentally-inflated and hence we would expect weaker (or no) response to selection

55   (Fisher 1958; Price et al. 1988).

56   A classic example of evolutionary stasis (potentially underpinned by environmental

57   correlations between trait and fitness) is seasonal timing of breeding in temperate birds (Price

58   et al. 1988): early breeders generally have higher reproductive success than late breeders

59   (Verhulst and Nilsson 2008) and egg-laying dates are typically heritable (Charmantier and

60   Gienapp 2014), implying that earlier egg-laying should evolve. Using a quantitative genetic

61   model, Price et al. (1988) showed how a lack of microevolution of heritable breeding time

62   can be compatible with selection for earlier breeding, if both breeding time and fitness are

63   influenced by a purely environmental variable, nutritional status in their example. Birds in

64   good nutritional condition may both breed earlier and produce more surviving offspring, but

65   earlier egg-laying will not evolve if fitness differences are entirely driven by nutritional

66   status. If traits or environments that are correlated with both focal traits and fitness are

67   missing from selection analyses, then the regression coefficients of relative fitness on trait at

68   the genetic and environmental levels will not be the same and hence phenotypic estimates of

69   selection will be biased (Rausher 1992; Hadfield 2008; Morrissey et al. 2010).

70   Several studies of plant (e.g. Stinchcombe et al. 2002; Morrissey et al. 2010) and animal (e.g.

71   Kruuk et al. 2001, 2002; Gienapp et al. 2006) populations have sought to test whether

72   environmentally-induced covariances between traits and fitness bias selection estimates.

73   'Environmentally-induced covariance' here refers to situations where the focal trait is

74   correlated with another variable (e.g. a largely non-heritable trait such as nutritional status)

75   that has a causal effect on fitness, and should not be confused with the process of ecological

76   selection itself, whereby the selective environment causes a covariance between trait and

77   fitness (MacColl 2011; Bouwhuis et al. 2015). In these studies of potential environmental

78   biases to selection, fitness was regressed on predicted breeding values (PBVs, estimates of

79   the net effects of an individual's genes on its phenotype relative to the population mean) for

80   the trait of interest. Such a two-step approach is no longer considered appropriate on

81   statistical grounds, however, as PBVs remain confounded with environmental effects on the

82   phenotype (Postma 2006) and hypothesis tests based on PBVs can be highly anti-

83   conservative (Hadfield et al. 2010). Hence, we still have limited evidence whether selection

84   estimates in general in nature are biased by environmental covariances between trait and

85   fitness (or by unmeasured genetically correlated traits), particularly in free-living animal

86   populations (work on plants indicates such biases may be substantial, Scheiner et al. 2000;

87   Stinchcombe et al. 2002). This lack of evidence is particularly apparent for the case of

88   changing phenotypic selection: only one study of mammals (Robinson et al. 2008), to the best

89   of our knowledge, has tested whether changes in phenotypic selection are reflected by

90   changes in selection on underlying breeding values. This is particularly relevant in the

91   context of broad-scale environmental changes such as those wrought by global warming:

92   changing environmental covariances between traits and fitness could give the impression that

93   natural selection is intensifying, when in fact the genetic relationship between traits and

94   fitness may remain unchanged, leading to erroneous predictions of evolutionary responses.

4

95   Here we test the extent to which phenotypic selection estimates for two key avian life-history

96   traits (egg-laying date, *LD* and clutch size, *CS*) may be affected by such biases, using six

97   decades of data from two Dutch study populations of great tits (*Parus major* Linnaeus, 1758).

98   Our approach is based on the logic of the secondary theorem of natural selection (STS, also

99   known as the Robertson-Price Identity), which states that the expected per-generation

100 evolutionary response (or 'genetic selection differential') equals the covariance between

101 relative fitness and the breeding value for a trait, which under a simple quantitative genetic

102 model corresponds to the additive genetic covariance between relative fitness and trait

103 (Robertson 1966; Price 1970; Crow and Nagylaki 1976). The multivariate breeder's equation

104 (MVBE) can also be used to predict joint responses to selection on two or more correlated

105 traits (Lande and Arnold 1983) and has the advantage over the STS approach that direct and

106 indirect components of selection (and selection responses) can be distinguished using

107 selection gradients (Stinchcombe et al. 2014). However, selection gradients only partition

108 direct and indirect selection accurately when all correlated traits affecting fitness are included

109 in the analysis (Lande and Arnold 1983; Stinchcombe et al. 2014). Thus the MVBE can give

110 inaccurate predictions of microevolution when correlated traits are not measured and

111 Morrissey et al. (2010) have advocated using the STS to avoid this problem (see also

112 Morrissey et al. 2012). More recently, Stinchcombe et al. (2014) have championed a

113 combined approach that blends the merits of the STS and MVBE and allows evolutionary

114 responses to be estimated directly without bias, as well as direct and indirect components of

115 selection and selection responses to be partitioned. Implementation in a Bayesian-MCMC

116 framework also allows for statistically robust estimates of uncertainty on all parameters to be

117 made in a single model (Stinchcombe et al. 2014).

118 Following the approach recommended by Stinchcombe et al. (2014), we implement trivariate

119 Bayesian-MCMC animal models involving three traits: *LD, CS* and annual reproductive

5

120 success (*ARS,* the number of recruiting offspring produced by an individual each breeding

121 season, a proxy for reproductive fitness). Posterior distributions of the (co)variance

122 components were then used to derive estimates of genetic selection gradients (β_G), i.e.

123 regression coefficients of breeding values for *ARS* on breeding values for each trait.

124 Similarly, we quantified the relationship between environmental effects on fitness and

125 environmental effects on traits, denoted β_E. The difference between β_G and β_E then provides a

126 measure of the extent of environmental bias to phenotypic selection (Rausher 1992; Hadfield

127 2008). We predicted that β_E should be negative for *LD,* as females experiencing favourable

128 environments (e.g. good nutrition) are likely to both initiate egg-laying earlier (i.e. more

129 negative *LD*) and raise more young, independent of their breeding values for *LD*. For *CS* we

130 predicted that β_E should be positive, given that females in good condition are likely to both

131 lay more eggs and recruit more offspring, regardless of their breeding values for *CS*. While

132 experimental manipulations of phenotypes provide the most robust tests for causal effects on

133 fitness, such experiments can be logistically challenging in the wild and are typically

134 attempted in only a limited number of years or environments (see Discussion for avian

135 examples involving laying date and clutch size and associated problems).

136 The trivariate animal models also allow us to assess the relative contributions of direct versus

137 indirect genotypic selection on each trait – the latter mediated via a potential genetic

138 correlation between *LD* and *CS*. Previous studies have provided mixed evidence for such a

139 correlation; for example, Sheldon et al. (2003) reported a negative genetic correlation for a

140 Swedish population of collared flycatchers (*Ficedula albicollis*), as did Garant et al. (2008)

141 for a UK population of great tits. Husby et al. (2010) reported a negative genetic correlation

142 in one great tit population, but a positive (albeit non-significant) genetic correlation in

143 another. To test whether changing patterns of phenotypic selection (in the case of *LD*, related

144 to climate change and phenological mismatch; Visser et al. 1998, 2006; Reed et al. 2013)

145 provide a reliable guide to changing selection on underlying breeding values, we split years

146 into groups based on variation in phenotypic selection and compared β_G against β_E in each

147 case. Finally, net responses to selection on each trait for both the full and sub-sampled

148 datasets were estimated using both the STS and MVBE approaches. By comparing them, one

149 can assess the extent to which missing correlated traits may bias predictions of

150 microevolution (Morrissey et al. 2012).

151

152 **Materials and Methods**

153 Data

154 The great tit populations in the HV (52°23′N, 05°51′E, central Netherlands) and on Vlieland

155 (53°10'N, 05°02'E, one of the West Frisian Islands in the Wadden Sea) have been

156 continuously monitored since 1955. Here we consider brood years from 1955 to 2013

157 inclusive, with recruit data from 2014 being used to estimate selection on traits expressed in

158 2013 (thus 60 years of data were used in total). Nest boxes are supplied in excess in all

159 suitable habitats in both study areas. The laying date of the first egg of a clutch (*LD*) was

160 calculated from the number of eggs found during weekly nest box checks, assuming that one

161 egg is laid per day. Clutch size (*CS*) was defined as the maximum number of eggs found

162 before or during incubation. Adults were caught during chick feeding and identified by their

163 aluminium and colour rings, or ringed if not previously caught. All nestlings were ringed with

164 aluminium rings before fledging. Annual reproductive success (*ARS*) was defined as the

165 number of recruits, i.e. the number of offspring that returned as adults to breed in our study

166 population, produced by that female in a given breeding season (including recruits from

167 potential second clutches, as decisions regarding the timing or size of first clutches will affect

168 the total number of recruits, not just those from first broods).

169   During the study period a number of broods was manipulated, e.g. by supplying food or

170   manipulating clutch or brood size. Since these manipulations could affect offspring survival,

171   manipulated broods were excluded from all analyses. From 1996 to 2003 a clutch size

172   selection experiment was carried out in the Vlieland study population (Postma et al. 2007).

173   During this experiment a large proportion of clutches was removed or swapped but because

174   all these clutches were excluded from our analyses, this experiment would not affect our

175   analyses here (in total, eight full years of data were excluded for VE due to manipulations:

176   1955-57, 1961-62, 1967-68, 2012). We restricted our analyses to the Eastern subpopulation

177   on Vlieland as the pedigree for the Western subpopulation is considerably shallower due to

178   higher immigration from the mainland (Postma & van Noordwijk 2005). Full details on

179   sample sizes are provided in Table 1.

180

181   Statistical models

182   Our focal traits, *LD* and *CS*, are determined by the female and unaffected by properties of the

183   male in great tits (Caro et al. 2009). We consequently modelled these traits to be sex-limited,

184   i.e. not expressed by males, but not genetically sex-linked, which means that males were not

185   assigned any phenotypes but paternal links were included in the pedigree. We analysed

186   genetic (co)variances of *LD*, *CS* and *ARS* using the so-called 'animal model' (Henderson

187   1950; Kruuk 2004; Wilson et al. 2010) implemented in a Bayesian framework. Animal

188   models allow genetic and environmental sources of trait (co)variation to be disentangled, and

189   as such are well suited for quantitative genetic analyses in pedigreed natural populations as

190   they use all information about relatedness among individuals, and can handle unbalanced

191   datasets. Key advantages of the Bayesian approach, which utilises Markov Chain Monte

192   Carlo (MCMC) techniques (Hadfield 2010), are that (1) all sources of variability and

193   uncertainty are accounted for in the estimation procedure, which produces full posterior

8

194   probability distributions, rather than point estimates and approximate standard errors, of

195   parameters of interest and (2) non-Gaussian trait distributions can be modelled more easily

196   and reliably than in frequentist approaches (Morrissey et al. 2014).

197   Since many females bred in multiple years, we included a permanent environment random

198   effect in all models and also a maternal effect. All three traits vary considerably among years

199   due to phenotypically plastic responses, e.g. to temperature (*LD*), population density (*CS*) or

200   winter conditions (*ARS*). To account for these plastic year-to-year variations, *LD* and *CS* were

201   mean- and variance-standardised within years and we included a fixed effect of year for *ARS*

202   in all models (standardising *ARS* within years was avoided as it was more appropriate to treat

203   this as a Poisson variable in the models, which requires integer values). First-time breeders

204   generally have a later *LD*, lay smaller clutches and have reduced reproductive success and we

205   hence included age (factor with two levels: 'second calendar-year' (=first time breeder) and

206   'older') as a fixed effect in all models.

207   The R-package MCMCglmm (Hadfield 2010) was used to run all animal models.

208   Uninformative, proper priors were used with an 3×3 identity matrix for V and nu = 1.002.

209   The results were robust to alternative prior specifications (e.g. stronger priors, results not

210   shown). We used a burn-in period of 250,000 for all models and a thinning interval of 10,000

211   to ensure proper mixing of the chain and independent samples (the autocorrelation between

212   samples was always <0.2). The number of effective samples was never substantially smaller

213   than the number of samples drawn (200).

214

215   Decomposing selection into genetic versus environmental components.

216   Selection is technically measured as the relationship between trait and *relative* fitness

217   (individual fitness divided by mean individual fitness), which can be expressed as a

9

218 regression slope, as in selection gradients (Lande and Arnold 1983), or as a covariance, as in

219 selection differentials (Price 1970; Endler 1986). However, relative fitness does not conform

220 to any known parametric distribution and hence we instead modelled the (genetic and

221 environmental) relationships between trait and absolute *ARS* using a log-link generalised

222 linear model (Poisson distributed errors). The regression coefficients from this type of model

223 are then equivalent to the Lande-Arnold regression coefficients using relative fitness (Smouse

224 et al., 1999).

225 With two traits of interest (*Z1* and *Z2*) and a single fitness measure (*W*), one can fit a

226 trivariate animal model that produces as output a 3×3 genetic covariance matrix, which

227 following Stinchcombe et al. (2014) we call $\mathbf{G_{zw}}$:

$$\mathbf{G_{zw}} = \begin{bmatrix} Vg_{z1} & cov_{z1,z2} & cov_{z1,w} \\ & Vg_{z2} & cov_{z2,w} \\ & & Vg_W \end{bmatrix}$$

228 Note that while use a g subscript here and throughout the paper when referring to genetic

229 parameters, these actually refer to the variance or covariance of additive genetic effects (i.e.

230 breeding values). Vg_W corresponds to the genetic variance in the fitness component (if total

231 relative fitness were used, this parameter would specify the upper limit on the rate of

232 evolution, according to Fisher's fundamental theorem, Fisher 1930). The off-diagonal matrix

233 elements of the column/row corresponding to fitness indicate genetic covariances between

234 traits and fitness; arranged as a vector these give $\mathbf{s_G}$, the genetic selection differentials

235 (Stinchcombe et al. 2014). These correspond to the predicted evolutionary responses for each

236 trait, according to the STS (with the caveat that here we only consider a component of fitness,

237 *ARS*, as opposed to total fitness). Matrix elements not involving *W* represent the standard

238 genetic covariance matrix **G** for the traits (in this case a 2×2 matrix). Structurally identical

239 3×3 covariance matrices are produced for all random effects included in the animal models.

240   The vector of genetic selection gradients $\boldsymbol{\beta_G}$ can then be derived using $\boldsymbol{\beta_G} = \mathbf{G^{-1}s_G}$ (Lande and

241   Arnold 1983; Rausher 1992; Stinchcombe et al. 2014). Likewise, we estimated the overall

242   relationships between each trait and *ARS* at the environmental level as $\boldsymbol{\beta_E} = \mathbf{E^{-1}s_E}$, where $\boldsymbol{\beta_E}$

243   was a vector of environmental "selection" gradients, $\mathbf{E}$ was an environmental covariance

244   matrix calculated by summing the posterior distributions of the covariance matrices for the

245   permanent environment effects (repeatable differences among individuals across years not

246   due to additive genetic effects), maternal effects, and residual deviations (within year

247   environmental effects on phenotype). $\mathbf{s_E}$ refers to the vector of environmental selection

248   differentials, calculated by summing the permanent environment, maternal and residual

249   covariances between trait and fitness. The estimates of $\boldsymbol{\beta_E}$ were very similar when maternal

250   effects (which could themselves contain a maternal genetic component) were excluded from

251   the calculations. We also re-ran the trivariate animal models (all years considered together

252   only) using unstandardised trait values and including year effects in the calculation of $\boldsymbol{\beta_E}$ in

253   order to explore whether the main conclusions were affected by our procedure of

254   standardising traits within years (see Appendix 1).

255   The environmental bias to phenotypic selection on each trait was then quantified as $\boldsymbol{\beta_E} - \boldsymbol{\beta_G}$

256   (bold symbols are used to denote the 2×1 vector of biases, with the first element

257   corresponding to the bias for *LD* and the second the bias for *CS*; when referring to the bias for

258   each trait separately we simply use $\beta_E - \beta_G$; see Fig.1 for a graphical representation of

259   environmental biases to selection). Statistical support for an environmental bias to selection

260   on either trait was then assessed by simply checking whether the posterior distributions of

261   this metric overlapped zero. If the 95% HPD (highest posterior density) interval included

262   zero, then the null hypothesis of no environmental bias was accepted.

263

264   Changes in selection through time: real or apparent?

11

265 To test whether changes in the magnitude of phenotypic selection were underpinned by

266 similar changes in selection on breeding values, we split the Hoge Veluwe (HV) and Vlieland

267 East (VE) datasets into years with 'strong', 'medium' and 'weak' phenotypic selection on

268 *LD*, and also (separately) based on 'strong', 'medium' and 'weak' phenotypic selection on

269 *CS*. Annual standardised phenotypic selection differentials (denoted s_P) were calculated by

270 dividing individual fitness by annual mean fitness and regressing this relative individual

271 fitness against (mean and variance) standardised egg-laying date or clutch size (Lande and

272 Arnold 1983). We then split years into three groups based on thirds on the distribution of s_P,

273 for each trait (see Table 1for full details). The 'weak' and 'strong' categories not only

274 differed in strength but also partly in the direction of selection. The 'weak' category

275 contained years with weakly positive (*LD*) or negative to no selection (*CS*), the 'medium'

276 category years with no or weakly negative (*LD*) or positive (*CS*) selection, while the 'strong'

277 category contained years with strongly negative (*LD*) or strongly positive (*CS*) selection

278 (Table 1).

279 Trivariate animal models were fitted for each group of years and β_G and β_E were calculated as

280 before. The statistical significance of directional selection on underlying genotypes was

281 determined qualitatively by assessing whether the HPD interval of β_G overlapped zero for

282 each trait/phenotypic selection strength combination. Similarly, support for environmental

283 biases to phenotypic selection in each category was determined by assessing whether the

284 HPD interval of $\beta_E - \beta_G$ did not overlap zero (see Fig.1 for a hypothetical example). Due to

285 the large data sets necessary to reliably estimate genetic covariances it was simply impossible

286 to conduct this analysis at a finer temporal scale, let alone at an annual basis.

287

288 Assessing the power to detect environmental biases

289   Even if the HPD interval of our metric of bias ($\beta_E - \beta_G$) includes zero, the possibility remains

290   that insufficient statistical power was available to detect true biases (e.g. relatively small

291   biases). To get a better sense for this we undertook a power analysis, whereby two traits were

292   simulated (assuming multivariate normality for simplicity) to be uncorrelated at the genetic

293   level, but correlated at the environmental level. One of the 'traits' was assumed to be fitness

294   and the other either *LD* or *CS*; thus the simulations modelled a real (and complete)

295   environmental bias to phenotypic selection. Uncorrelated breeding values for each trait were

296   simulated using the *rbv* function in MCMCglmm (Hadfield 2010) across both the HV and VE

297   pedigrees for the same number of individuals for which actual phenotypic information was

298   available. Correlated environmental deviations were then simulated from a multivariate

299   normal distribution and added to the uncorrelated breeding values to generate simulated

300   phenotypes. Permanent environment and maternal effects were ignored for simplicity.

301   Bivariate animal models were then run on these simulated phenotypes to generate estimates

302   of β_G and β_E as above. Six different strengths of environmental bias (i.e. six different β_E

303   values, and therefore also $\beta_E - \beta_G$ values, given that β_G was simulated to be zero) ranging

304   from 0 to 0.50 were simulated. For each, 500 replicate simulations were run for both HV and

305   VE and power was calculated as the proportion of simulations where the HPD interval of the

306   resulting posterior estimates of $\beta_E - \beta_G$ did not include 0.

307

308   Comparing evolutionary predictions of the STS and MVBE

309   Estimates of the response to selection on *LD* and *CS* were obtained from the trivariate animal

310   models by extracting the posterior distributions of $\mathbf{s_G}$ (i.e. the additive genetic covariances

311   between each trait and *ARS*), which corresponded to the evolutionary predictions based on the

312   STS approach. Estimates based on the MVBE approach were obtained using $\Delta\bar{z} = \boldsymbol{G\beta}$, where

313    $\Delta\bar{z}$ indicates the change in the mean of each trait, $\boldsymbol{G}$ is the genetic covariance matrix as

13

314   estimated from the trivariate model (the upper 2×2 quadrant of $\boldsymbol{G_{zw}}$, see above) and $\boldsymbol{\beta}$ is the

315   vector of phenotypic selection gradients, as estimated from the posterior distributions of the

316   trivariate animal model (using $\boldsymbol{\beta} = \boldsymbol{P^{-1}s_P}$, where $\boldsymbol{P} = \boldsymbol{G} + \boldsymbol{E}$ and $\boldsymbol{s_P} = \boldsymbol{s_G} + \boldsymbol{s_E}$). The goal

317   of this exercise was to compare predictions from the STS and MVBE relative to each other,

318   rather than to generate quantitatively accurate predictions of selection responses *per se* – the

319   latter would not be completely reliable in any case, given that assumptions of both the STS

320   and MVBE such as constant demography and non-overlapping generations are not met. The

321   predicted responses to selection based on both approaches were in phenotypic standard

322   deviation (PSD) units for each trait, because standardised trait values were used in both cases.

323

324   **Results**

325   Phenotypic patterns

326   Estimates of directional selection at the phenotypic level varied substantially among years in

327   strength and sign for both *LD* and *CS* in each population (Supplementary Fig.1). For the HV

328   population, earlier layers had higher fitness on average across all years (mean s_P: = -0.14,

329   range among years = -1.06 to 0.98), with 45 out of 59 years (76%) exhibiting negative

330   selection differentials. Phenotypic selection for earlier laying was on average weaker across

331   all years for the VE population (mean s_P: = -0.014, range among years = -0.86 to 0.64), with

332   28 of 52 years (54%) exhibiting negative selection differentials. In the HV population,

333   females laying larger clutches had higher fitness on average across all years (mean s_P: = 0.14,

334   range among years = -0.68 to 0.69), with 40 of 59 years (68%) exhibiting positive selection

335   differentials, whereas in the VE population phenotypic selection on *CS* was on average

336   weaker (mean s_P: = 0.02, range among years = -0.72 to 0.48), with 32 of 44 years (73%)

337   exhibiting positive selection differentials.

14

338   *LD* and *CS* were negatively phenotypically correlated (HV population all years: standardised

339   trait values: r_p = -0.23; unstandardised trait values: r_p = -0.21; VE population all years:

340   standardised trait values: r_p = -0.12; unstandardised trait values: r_p = -0.06; all *P*<0.05). These

341   reflected within-year associations between *LD* and *CS*, as the annual means were not

342   significantly correlated for either population (HV population: *r* = -0.10, *P* = 0.45; VE

343   population: *r* = 0.10, *P* = 0.46). For the HV population, there was a trend towards earlier egg-

344   laying (across all years) of 0.1 days per year (*b* = -0.10 ± 0.04, $t_{1,57}$ = -2.47, *P* = 0.016) and

345   also a trend towards smaller first clutches (*b* = -0.02 ± 0.006, $t_{1,57}$ = -2.44, *P* = 0.018)

346   (Supplementary Fig.1). For the VE population, there were no significant temporal trends in

347   either *LD* (*b* = -0.08 ± 0.04, $t_{1,52}$ = -1.81, *P* = 0.076) or *CS* (*b* = -0.01 ± 0.01, $t_{1,52}$ = -1.21, *P* =

348   0.27) (Supplementary Fig.1).

349

350   Trivariate animal models: all years considered together

351   Additive genetic variance was found to be non-zero for all three traits in both populations

352   (see Supplementary Tables for full results of trivariate models). For the HV population, the

353   heritability (h^2) of standardised *LD* was estimated at 0.16 (HPD interval: 0.09 - 0.20; the

354   point estimate here and for all subsequently reported parameters refers to the posterior mode,

355   and the range to the HPD interval), h^2 of standardised *CS* was estimated at 0.21 (0.14 – 0.30)

356   and the h^2 of (unstandardised) *ARS* was estimated at 0.29 (0.15 – 0.38). For the VE

357   population, the heritability (h^2) of standardised *LD* was estimated at 0.17 (HPD interval: 0.12

358   - 0.29), h^2 of standardised *CS* was estimated at 0.18 (0.13 – 0.27) and the h^2 of

359   (unstandardised) *ARS* was estimated at 0.24 (0.16 – 0.36). *LD* and *CS* were standardised

360   within years, while a fixed effect of year was included for *ARS*, and thus the h^2 estimates here

361   correspond to the fraction of within-year variation (additive genetic + permanent environment

362   + maternal + residual) explained by additive genetic effects. For *ARS*, the h^2 estimate is at the

363   scale of the linear predictor. For purposes of comparison with other traits, we back-

364   transformed this estimate to the observed scale (h^2_{obs}) using the following equation (Foulley

365   1993): $h^2_{obs} = \frac{\mu^2\sigma_a^2}{\mu + \mu^2[exp(\sigma_a^2)-1]}$, where μ was the mean on the observed scale and σ_a^2 was the

366   additive genetic variance estimated by the model. This gave an estimate of h^2_{obs} for *ARS* of

367   0.05 (0.03 – 0.07) for the HV population and 0.05 (0.03 – 0.07) for the VE population.

368   Considering all years together, β_G for *LD* was estimated as -0.08 (-0.31 – 0.26) for the HV

369   population, while β_E was estimated at -0.20 (-0.24 – -0.06; Table 2). The negative

370   relationship between *LD* and *ARS* at the environmental level was driven predominantly by a

371   statistically significant (HPD interval not overlapping zero) negative residual covariance

372   (Supplementary Table 4), as the permanent environment (Supplementary Table 2) and

373   maternal covariances (Supplementary Table 3) were overlapping zero. The bias statistic (β_E -

374   β_G) for *LD* was estimated as -0.03 (-0.46 – 0.21, Table 2, Fig. 2); note that the posterior mode

375   of the derived statistic β_E - β_G can deviate from the difference in the posterior modes of β_E

376   and β_G due to posterior distributions not being perfectly symmetrical.

377   Considering all years together, β_G for *CS* was estimated as 0.06 (-0.15 – 0.33) for the HV

378   population, while β_E was estimated at 0.09 (0.04 – 0.21; Table 2). The positive relationship

379   between *CS* and *ARS* at the environmental level was driven predominantly by a statistically

380   significant positive residual covariance (Supplementary Tables). The bias statistic (β_E - β_G)

381   for *CS* was estimated as 0.01 (-0.24 – 0.32, Table 2, Fig. 2).

382   For the VE population, β_G for *LD* was estimated as -0.06 (CI: -0.26 – 0.12) considering all

383   years together, while β_E was estimated at 0.01 (-0.07 – 0.05; Table 2). Surprisingly, a positive

384   permanent environment covariance between *LD* and *ARS* was evident across all years for the

385   VE population (Supplementary Table 2), whereas a negative residual covariance was found

386   (Supplementary Table 4). These counteracting covariances explain why the overall β_E was

387   close to zero. The bias statistic (β_E - β_G) for *LD* was estimated as -0.01 (-0.20 – 0.24, Table 2,

388   Fig. 2).

389   For the VE population, β_G for *CS* was estimated as -0.02 (-0.17 – 0.19) considering all years

390   together, while β_E was estimated at 0.08 (0.01 – 0.12; Table 2). The positive relationship

391   between *CS* and *ARS* at the environmental level was driven predominantly by a positive

392   residual covariance (Supplementary Tables). The bias statistic (β_E - β_G) for *CS* was estimated

393   as 0.11 (-0.14 – 0.27, Table 2, Fig. 2). The trivariate animals based on unstandardised trait

394   values produced very similar results to those based on standardised *LD* and *CS* (Appendix 1).

395

396   Trivariate animal models: splitting years by selection strength categories

397   For both populations, changes in phenotypic selection strength for both traits were generally

398   paralleled by similar changes in selection on the additive genetic component of trait variation

399   (Fig. 2, Table 2). The 'strong' phenotypic selection category for *CS* in the HV population was

400   the only one where the HPD intervals for β_G were completely non-overlapping zero (Fig.2,

401   Table 2), indicating that selection on *CS* breeding values was consistently positive in these

402   years. In general, however, the model estimates for β_G became larger in absolute terms (more

403   positive for *CS* and more negative for *LD*) as phenotypic selection became stronger. Although

404   the posterior modes for β_G deviated somewhat from those for β_E (Fig.1), the full posterior

405   distributions overlapped considerably and the HPD intervals for β_E - β_G overlapped zero in all

406   cases (Table 2). Full details on the additive genetic, permanent environment, maternal and

407   residual covariance matrices for each population/trait/ selection strength category

408   combination are given in Supplementary Tables 1-4.

409

410   Power to detect environmental biases

411 The power analyses showed that there was >80% power to detect true environmental biases

412 to selection of approximately 0.40 ($\beta_E - \beta_G$) or higher for both populations, but only

413 approximately 25-50% power to detect environmental biases of 0.20 to 0.30 (Fig. 3). Power

414 declined approximately sigmoidally as simulated $\beta_E - \beta_G$ decreased. Power to detect biases

415 was slightly higher for the VE population, likely reflecting the better pedigree (more

416 relatedness links) compared to the HV pedigree.

417

418 Comparing evolutionary predictions of the STS and MVBE

419 For *LD*, the MVBE predicted a very small response to selection (Δz = -0.02 PSD or 0.09

420 days, per generation) overall across the whole time period in the HV population, whereas the

421 STS predicted a smaller response to selection (s_g=-0.003 PSD, HPD interval: -0.053 – 0.031).

422 Similarly, for the VE population, a very weak response to selection was predicted (error bars

423 overlapping zero for both methods) by both the MVBE and the STS (Fig.4). These responses

424 refer to the expected net rate of microevolution per generation, assuming constant directional

425 selection. For *CS*, the MVBE predicted a very small positive response to selection (Δz =

426 0.025 PSD, or 0.05 eggs, per generation) overall across the whole time period in the HV

427 population. The modal estimate of the response to selection according to the STS was similar

428 (s_g = 0.035 PSD) but with a broader HPD interval that overlapped zero (-0.020 – 0.078 PSD).

429 For the VE population, a slightly positive response to selection was predicted by the MVBE

430 (Δz = 0.011 PSD, or 0.020 eggs per generation) across all years, while the STS predicted a

431 slightly negative response (-0.003 PD) but with a HPD interval (-0.034 – 0.035 PSD) that

432 overlapped zero (Fig.4).

433 Predicted responses to selection were on average larger for both methods in years where

434 phenotypic selection was stronger, and the MVBE and STS gave qualitatively and

435 quantitatively similar predictions when years were grouped according to phenotypic selection

436 strength (Fig.4). The uncertainty associated with the STS predictions was considerably larger

437 than that associated with the MVBE predictions (Fig.4). The general concordance between

438 the MVBE and STS predictions reflected the fact that the genetic covariance between *LD* and

439 *CS* overlapped zero in all trivariate animal models (Supplementary Table 1) and that no

440 strong environmental biases to selection were found (which could have biased the MVBE,

441 but not the STS, predictions). Thus indirect selection responses appeared not to play any role,

442 at least with respect to the two traits considered in the analysis, as there was no evidence for

443 statistically significant genetic covariance between them.

444

445 **Discussion**

446 Using six decades of individual-based life history data and advanced, powerful statistical

447 techniques we have shown that (1) heritable variation in a key component of fitness (the

448 annual number of recruits) exists and thus microevolution is possible in our study

449 populations, (2) heritable variation exists for two key reproductive traits (*LD* and *CS*) known

450 to affect fitness, and (3) selection estimates are relatively unbiased by missing traits or

451 variables that may be correlated with these traits and fitness. This latter result is our most

452 important finding and can be interpreted as a "quantitative genetic signature" (c.f. Morrissey

453 and Ferguson 2011) of changing patterns of natural selection (see also Robinson et al. 2008).

454 Phenotypic selection estimates in our great tit study populations are therefore reliable and not

455 entirely driven by changes in environmental correlations between traits and fitness. This does

456 not imply that the latter do not exist (β_E for each trait was typically non-zero in the datasets

457 analysed here, Fig.2, Table 2), nor that environmental relationships between trait and fitness

458 are not also changing (β_E was different for different phenotypic selection strength categories

459   in line with our predictions, i.e. it was more negative in years where s_P for *LD* was more

460   negative, and more positive in years where s_P for *CS* was more positive, Fig.2, Table 2).

461   Rather, changes to β_E were paralleled by similar changes to β_G (Fig.2), which implies that our

462   phenotypic selection estimates were not unduly biased. Directional environmental change, for

463   example associated with regional warming (Gienapp et al. 2013), should therefore induce

464   evolutionarily-relevant selection. We note, however, that while equality of β_G and β_E for each

465   trait is consistent with these traits causally affecting fitness, it is not sufficient: proportionality

466   of the phenotypic and genetic covariance matrices for the focal and selected traits also gives

467   rise to equality of β_G and β_E even when the regression coefficients do not represent the causal

468   effect of the focal trait on fitness (see Section 2 in Appendix A of Hadfield 2008). Should

469   covariance in year-effects on each trait should be included in the calculation of β_E? The

470   answer is not immediately obvious and depends on the extent to which (interannual)

471   genotype-by-environment interactions contribute to overall trait variation and whether one

472   conceives of selection as operating within years, or also across years. In our case, including

473   year effects in the calculation of β_E tended to make the latter deviate slightly more from β_G

474   (i.e. more bias) compared to when year-effects were excluded, but the differences were

475   relatively minor, being somewhat more pronounced for *CS* because the year covariance was

476   positive for that trait (Appendix 1).

477   If we had found a significant deviation of β_E from β_G in our datasets (i.e. if the posterior

478   distributions of $\beta_E - \beta_G$ had not overlapped zero), this would have indicated that the null

479   hypothesis of no bias to selection should have been rejected, which was not the case for any

480   of the datasets we analysed. However, absence of evidence is not necessarily evidence of

481   absence: a lack of significant bias could simply be explained by a lack of statistical power to

482   detect true bias. Our power analyses indicated that we only had sufficient power to detect

483   large biases (Fig.3), although what constitutes 'large bias' is somewhat subjective and

484 difficult to define. According to our power analysis, we had >80% power to detect biases in

485 excess of approximately 0.4, but only 25-50% power to detect 'moderate' biases in the region

486 of 0.2 to 0.3 (which encompassed many of the actual estimates of $\beta_E - \beta_G$, see Table 2) with

487 the units here corresponding to those for standardised selection gradients, i.e. proportional

488 change in relative fitness per phenotypic standard deviation. Stinchcombe et al. (2002)

489 provided an analysis of environmentally-induced biases in phenotypic selection estimates

490 based on field experiments with three species of annual plants and reported standardised

491 selection gradients at both the phenotypic (β_P) and additive genetic (β_G) levels. The mean

492 absolute bias based on their data (calculated as $|\beta_P - \beta_G|$, extracting the β_P and β_G values from

493 their Tables 2, 3 and 4) was 0.28 (note that with no bias, $\beta_P = \beta_G = \beta_E$) and ranged from 0.02 to

494 0.77. Using this as a yardstick suggests that we had sufficient power in the current study to

495 detect only relatively large biases, but Stinchcombe et al. (2002) noted that their estimated

496 biases were likely conservative in that they were based on data from spatially replicated field

497 experiments; i.e. most studies of selection in the wild are based on correlational data collected

498 under uncontrolled environmental conditions, where environmental biases may be

499 considerably larger. In the current study, the standard deviation in s_P (s_P is equivalent to

500 univariate β_P) for our great tit populations was 0.34 for *LD* and 0.28 for *CS* (pooling annual

501 s_P estimates from both populations). Denoting this standard deviation as $\sigma(s_P)$, as a rule of

502 thumb one might consider biases between $\sigma(s_P)$ and $2\sigma(s_P)$ as 'moderate' and biases in excess

503 of $2\sigma(s_P)$ as 'large'. Thus while we lacked sufficient statistical power to detect 'small' biases

504 (e.g. $< \sigma(s_P)$), such minor biases would be less of a concern in the sense that inferences

505 regarding evolutionarily relevant selection would be unlikely be too 'far off the mark' if only

506 phenotypic-level information were available. Likewise, predictions of the response to

507 selection based on the MVBE should not be too inaccurate (predictions based on the STS

508   would not suffer from the same problem, as they are unbiased by potential environmental

509   covariances or missing traits).

510   The STS and MVBE approaches yielded similar predicted responses to selection on each trait

511   in each population (Fig.4). While the STS has the advantages over the MVBE that responses

512   to selection can be estimated in a single model and are unbiased, one cannot disentangle

513   direct from indirect components of selection/selection responses (Stinchcombe et al. 2014).

514   The MVBE approach on the other hand suffers from the major disadvantage that one can

515   only be sure that the predictions are accurate when all correlated traits under selection are

516   included in the analysis (Stinchcombe et al. 2014). The broad concordance we found between

517   the STS and MVBE predictions implies that missing correlated traits were not a major issue

518   in our case. However, the uncertainty associated with both sets of predictions was substantial

519   and thus we cannot rule out the existence of missing correlated traits completely, we can just

520   infer that their potential absence did not unduly bias the MVBE estimates. The quantitative

521   predictions themselves (under both approaches) must be treated with caution to some extent,

522   however, because both the STS and MVBE make assumptions that are not entirely met by

523   our data, such as constant demography and non-overlapping generations. Our primary goal in

524   comparing the predictions of both approaches, however, was to assess the extent to which

525   missing correlated traits may have been an issue, rather than to generate quantitatively

526   accurate predictions of selection responses *per se*.

527   By applying the analytical framework recommended by Stinchcombe et al. (2014), we were

528   able to estimate partial genetic selection gradients for each trait and therefore to separate the

529   effects of direct versus indirect selection. The results indicated that indirect components of

530   selection were relatively unimportant, given that the estimates for $\boldsymbol{\beta_G}$ were very similar to the

531   estimates for $\boldsymbol{s_G}$. The phenotypic correlations between *LD* and *CS* were also relatively weak

532   in both populations and the genetic correlations were not significantly different from zero

533 (Supplementary Table 1), implying that selection on one trait would not cause a correlated

534 response in the other. A positive genetic correlation in this case would imply a genetically-

535 based trade-off, in that the traits are typically selected in opposite directions. Studies of other

536 songbird populations have previously reported a negative genetic correlation between these

537 traits (Sheldon et al. 2003, Garant et al. 2008) or no genetic correlation/a positive correlation

538 (Husby et al. 2010), suggesting that genetic trade-offs between these avian reproductive traits

539 are not inevitable and may even be population- or environment-specific. Estimates of genetic

540 covariances/correlations are typically associated with large uncertainties (Lynch and Walsh

541 1998) however, and comparisons of their strength across contexts must therefore be treated

542 with caution.

543 Patterns of phenotypic selection on *LD* and *CS* differed somewhat between the HV and VE

544 study populations, with s_P deviating more from zero in particular for *LD* in the HV

545 population (Table 1, Supplementary Fig.1). In the early part of the study (1950s to early

546 1980s) the breeding time of great tits in the HV study area was relatively well-matched, on

547 average, with the caterpillar food peak and hence no net directional selection for earlier egg-

548 laying was expected or observed (Visser et al. 1998; Reed et al. 2013). An increasing

549 phenological mismatch between great tits and their food then developed from the 1980s

550 onwards as climate change unfolded (Visser et al. 1998, 2006, Chevin et al. 2015) and as a

551 result, phenotypic selection for earlier laying intensified (Reed et al. 2013, Supplementary

552 Fig.1). The strong selection category for *LD* therefore consisted of (largely, but not

553 exclusively, more recent) years where phenological mismatch was high and this explains why

554 β_G was more negative in these (Fig. 2) and why a stronger response to selection was predicted

555 (Fig. 4). The fact that the HPD intervals associated with β_G and s_G for *LD* overlap zero in all

556 selection strength categories indicates that years with varying selection pressures (not only in

557 terms of magnitude, but potentially also sign) are still pooled in these analyses, and also that

23

558   genetic signatures of directional selection are more difficult to pick out from the 'noise' when

559   sample sizes are reduced like this. The importance of phenological matching with a shifting

560   food peak has been less well-studied in the VE population, but it is likely that timing relative

561   to seasonal peaks in caterpillar biomass plays a similar role in driving selection on LD in that

562   area. Fluctuations in population density appear to drive selection on CS (Both et al. 2000;

563   Saether et al. In Press): under high population densities with increased competition for

564   resources or territories, individuals in good 'condition' would have a selective advantage,

565   which means that under high densities breeders should trade-off a larger clutch size for an

566   increased investment in offspring, leading to selection for smaller clutch size under high

567   densities. Climate change may also select indirectly on CS via a genetic correlation with LD,

568   but as we have shown, evidence for genetic linkages between these traits was lacking in this

569   study.

570   On average over the six decades considered, selection appeared to favour earlier egg-laying

571   and larger clutches in both populations and in the HV population mean LD advanced

572   significantly over time, yet mean CS also exhibited an overall negative temporal trend

573   (Supplementary Fig.1). For the VE population, both mean LD ($b = $ -0.16 ± 0.06, P=0.01) and

574   mean CS ($b = $ -0.03 ± 0.01, P<0.001) exhibited significant negative temporal trends when the

575   data were restricted to 1970 onwards (sample sizes were much smaller in the earlier years).

576   Both patterns are likely mostly explained by phenotypic plasticity rather than microevolution.

577   For LD it is well established that earlier egg-laying occurs as a plastic response to higher

578   spring temperatures, with springs getting progressively warmer in recent decades in the

579   Netherlands (Visser et al. 1998; 2006; Nussey et al. 2005, Husby et al. 2010). An increase in

580   population density may drive a decrease in mean CS as a plastic response, yet population size

581   has not exhibited a directional trend in the HV over time, although it has increased

582 significantly in VE. Other factors such as changes in food supply or habitat may also be

583 responsible for the observed trends in *CS* in both populations.

584

585 Testing for biases to selection using observational versus experimental approaches

586 Here we tested for potential biases to selection using very long-term datasets and an animal

587 model approach, which had the advantage of generality in the sense that the analyses

588 integrated across many different types of years and hence variable selective pressures,

589 whereas experimental approaches to the same question (e.g. Stinchombe et al. 2002) typically

590 can only be carried out in one or a few years. Nonetheless, we acknowledge that correlational

591 data have their limits and that experimental manipulations of putative targets of selections

592 (i.e. phenotypes of interest) provide the most robust tests of whether traits truly causally

593 affect fitness. Such experiments are logistically challenging, however.

594 Several studies with birds have manipulated *LD* and *CS* (or brood size), and found that these

595 manipulations affected reproductive success (e.g. Dijkstra et al. 1990; Daan et al. 1990;

596 Verhulst and Tinbergen 1991; Brinkhof et al. 1993; Svensson 1997; Pettifor et al. 1998;

597 Visser and Lessells 2001). Delaying breeding time by removing eggs, which were then

598 replaced by the breeding female, reduced the reproductive success of the manipulated broods

599 as expected (reviewed by Verhulst and Nilsson 2008). One problem with these egg-removal

600 experiments, however, is that the manipulated females paid the cost of producing additional

601 eggs (Visser & Lessels 2001), which could have impaired their subsequent parental effort and

602 thereby also their reproductive success. Other experiments advanced *LD* by supplementary

603 feeding (e.g. Nager et al. 1997). This manipulation, however, also affects the females'

604 condition (and thus potentially their fitness, independently of changes in *LD*) and it would be

605 difficult to conclude that *LD* causally affects fitness from these experiments. Under the

606 'individual optimisation hypothesis', both reducing and enlarging *CS* should lead to a fitness

607 decline (Nur 1997). Experiments manipulating *CS* generally found this (Pettifor et al. 1998;

608 Tinbergen and Both 1999) but the fitness decline of enlarged broods (in the case of brood size

609 manipulations) was often smaller than expected, which can be explained by the fact that

610 these females did not incur a cost for egg-production and incubation (Visser and Lessells

611 2001, Monaghan and Nager 1997).

612 While experiments therefore hint at causal relationships with fitness for both *LD* and *CS*, the

613 extent of potential biases to selection estimates are more difficult to predict *a priori* and

614 quantitative genetic analysis of correlational data, as we performed here, can help to clarify

615 this. Such approaches applied to mammals (Kruuk et al. 2002; Robinson et al. 2008;

616 Morrissey et al. 2012) indicate that environmental biases to selection can be substantial.

617 Previous quantitative genetic tests in birds have been more equivocal (Sheldon et al. 2003;

618 Gienapp et al. 2006) but based on two-step analyses of PBVs, which are known to be

619 statistically unreliable (Postma 2006; Hadfield et al. 2010). Our analyses were based on a

620 statistically robust, one-step animal model approach, as recommended by Hadfield 2008 (see

621 also Morrissey et al. 2010) and recently applied by Robinson et al.(2008), by Morrissey and

622 Ferguson (2011), by Morrissey et al. (2012) and by Tarka et al. (2015).

623

624 Conclusions

625 Our data show that potential for microevolution exists in this population and, crucially, that

626 changing relationships between phenotypes and fitness are underpinned by changing

627 selection on breeding values, which are both essential requirements for adaptive evolution in

628 changing environments (Endler 1986). Future climate change is likely to lead to further

629 directional selection on *LD* in particular (Gienapp et al. 2014). While phenotypic plasticity

630   will allow for adaptive tracking of environmental change to some extent (Charmantier et al.

631   2008; Vedder et al. 2013), microevolution will be crucial for long-term adaptation and

632   population persistence (Visser 2008; Gienapp et al. 2013). The fact that selection acts on the

633   genetic component of breeding time implies that evolution of *LD* can track climate change,

634   provided the pace of climate change remains within demographically tolerable limits

635   (Gienapp et al. 2013). We cannot however rule out the possibility of small to moderate

636   magnitude biases to selection estimates, and thus environmental change may lead to weaker

637   (or stronger) selection on underlying breeding values than might be predicted based on

638   phenotypic relationships alone. Missing traits were not a major problem in our selection

639   analyses, as indicated by the concordance between predictions based on the STS and MVBE

640   approaches, but it is worth noting that unmeasured phenotypes may themselves have a

641   genetic basis and be targets of section in a changing environment. Combining inferences from

642   quantitative genetic analyses with experimental tests of causality will allow for better

643   forecasting of potential responses to environmental change. Finally, we note that feedbacks

644   between ecology and evolution, or so-called 'eco-evolutionary dynamics', require that

645   ecologically-induced phenotypic selection actually results in microevolutionary responses,

646   which in turn requires that selection acts on the genotypic component of trait variation (as we

647   have shown here) rather than simply on the environmental component. This reinforces the

648   need to better understand how different types of ecological change alter the relationship

649   between breeding values for key traits and fitness.

650

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656

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828 **Figure legends:**

829 **Fig.1** Schematic of hypothetical relationships between trait and fitness at the genetic (filled

830 circles, solid lines in insets) and environmental levels (open circles, dashed lines in insets).

831 Each panel corresponds to a different scenario of environmental bias (quantified as β_E - β_G),

832 with three different strengths of phenotypic selection (overall relationship between trait and

833 fitness at phenotypic level) shown in each.

834

835 **Fig.2** Relationships between trait and fitness, measured as standardised selection gradients, at

836 the genetic (β_G, filled circles) versus environmental level (β_E, open circles) for years with

837 weak, medium and strong phenotypic selection on each trait in each study population. Shown

838 are posterior modes ± highest posterior density intervals.

839

840 **Fig. 3** Power analysis results. Filled circles and solid line: HV population. Open circles and

841 dashed line: VE population.

842

843 **Fig.4** Comparing predictions of responses to selection based on the secondary theorem of

844 selection (STS, grey bars) and multivariate breeder's equation (MVBE, black bars)
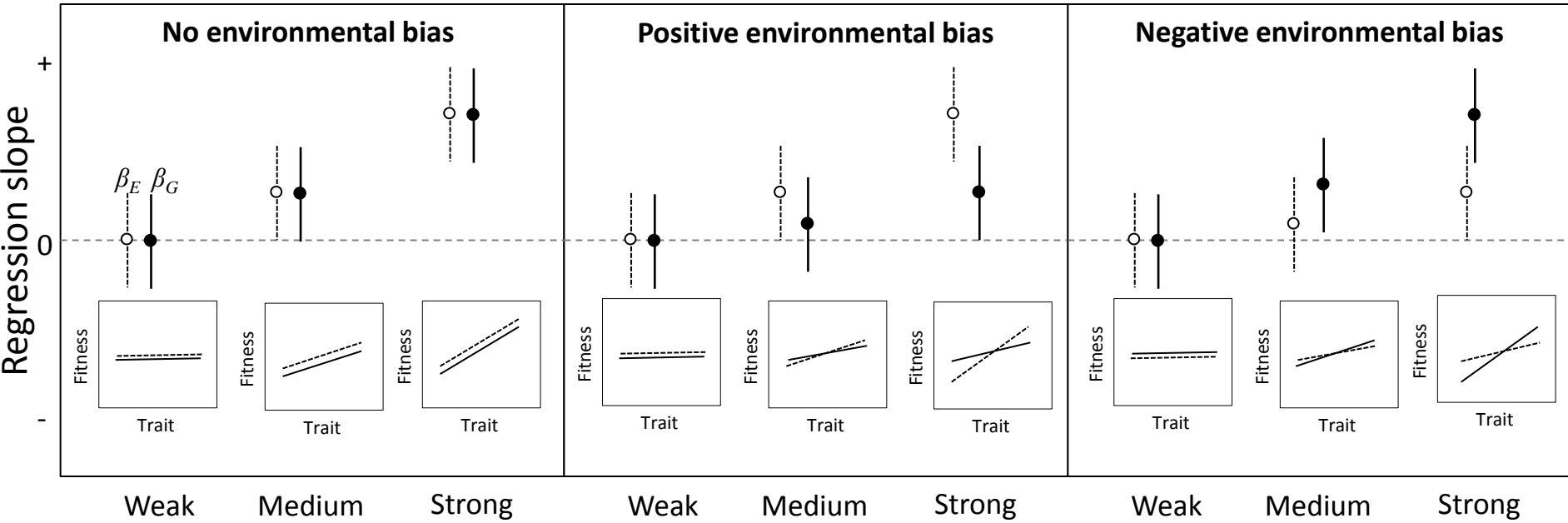
845   approaches. Units are phenotypic standard deviations. See main text for explanation of error
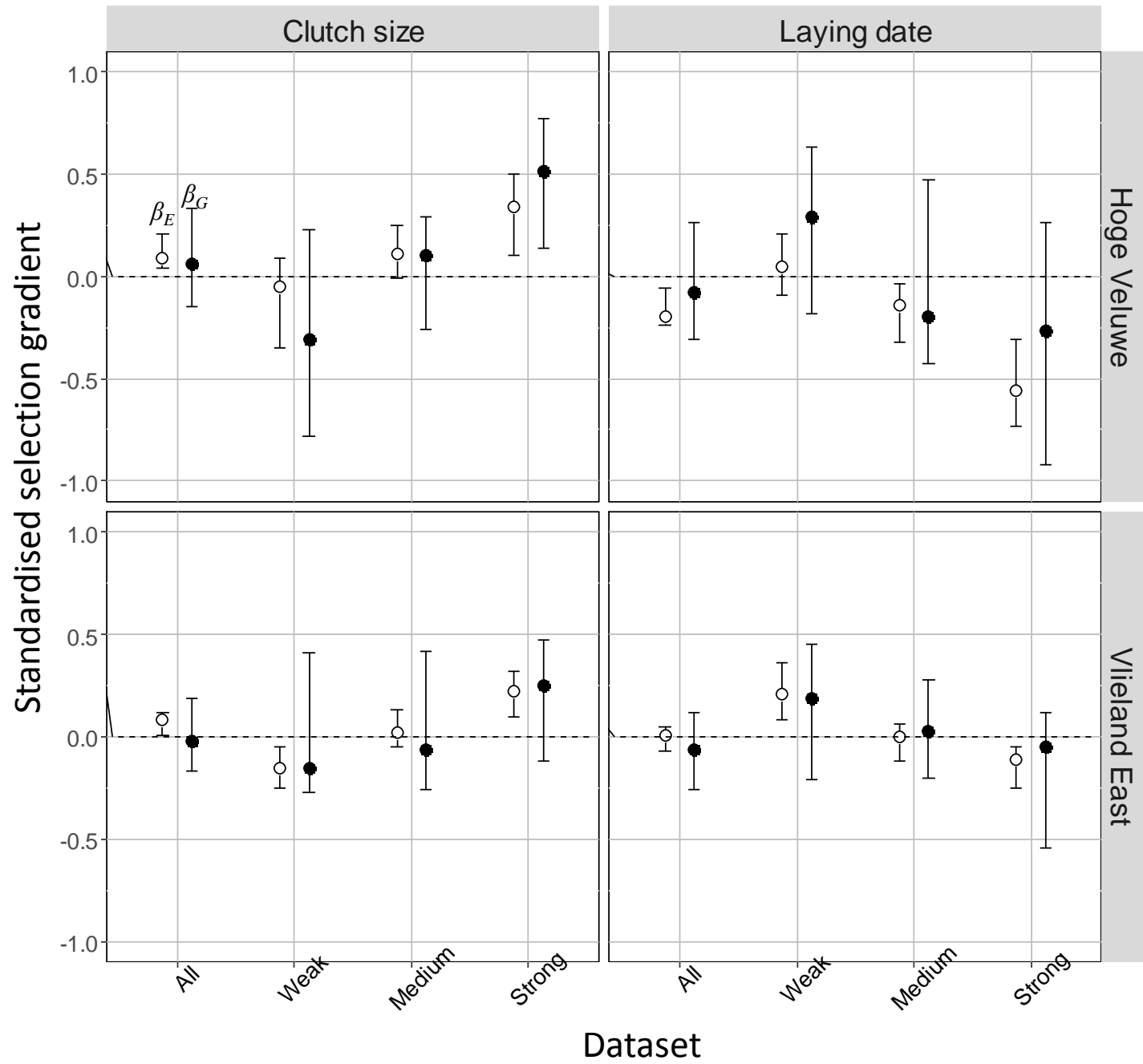
846   bars.

847

848   **Supplementary Fig. 1:** Phenotypic patterns. Top row: s_p for *LD* as a function of year for

849   each population. Second row: s_p for *CS* as a function of year for each population. Third row:

850   mean *LD* (± standard deviation) as a function of year for each population. Bottom row: mean

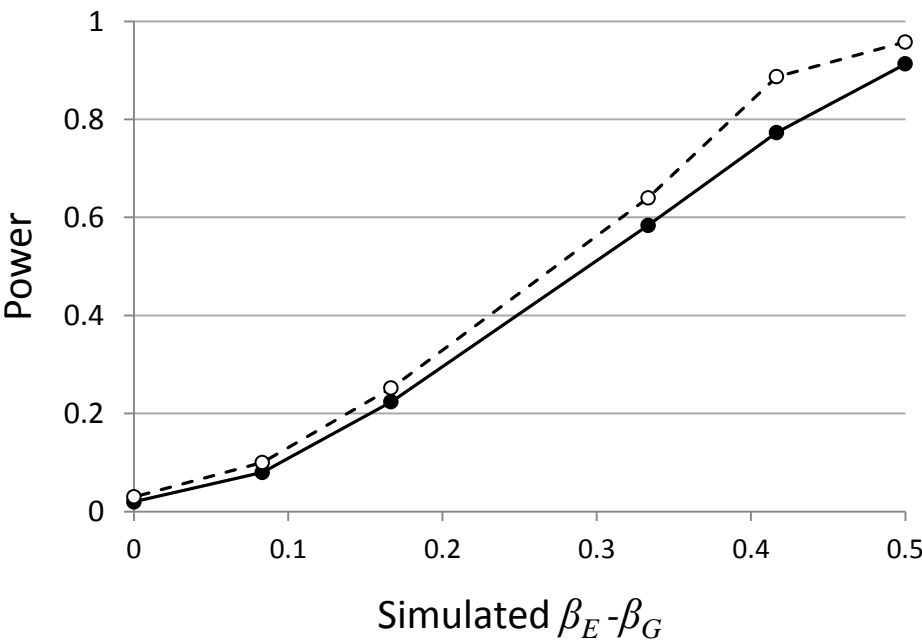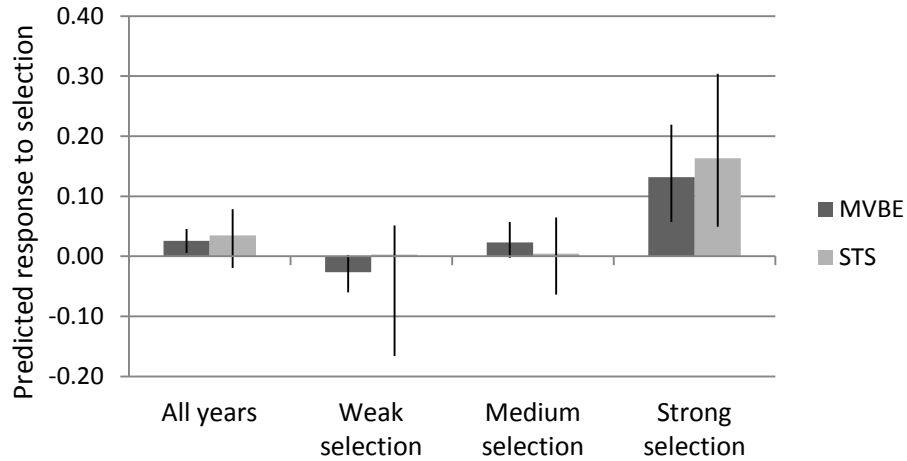851   *CS* (± standard deviation) as a function of year for each population.

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Strength of relationship (regression slope) between trait and fitness at phenotypic level
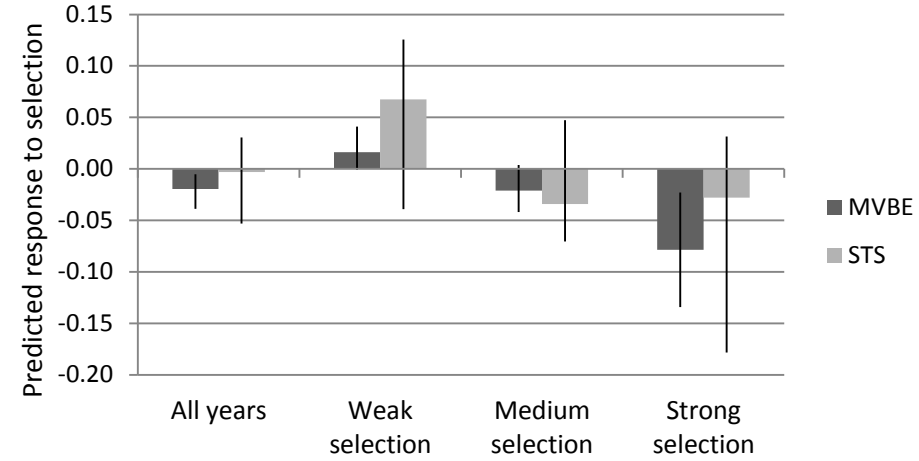
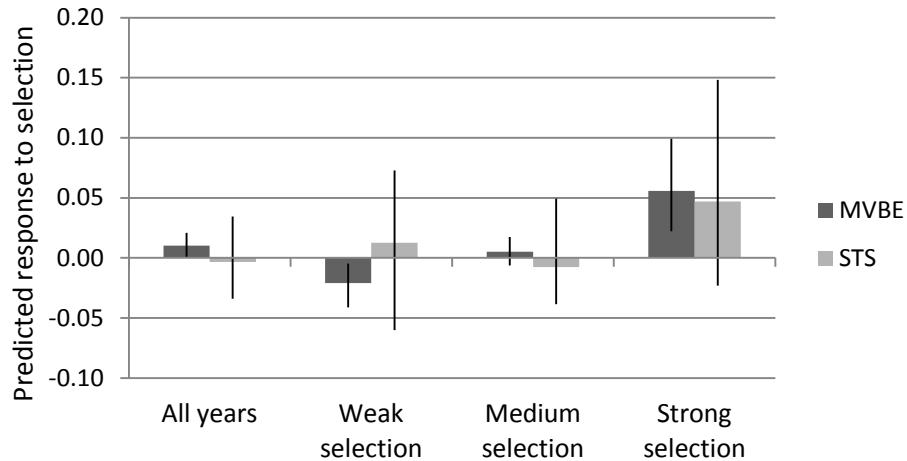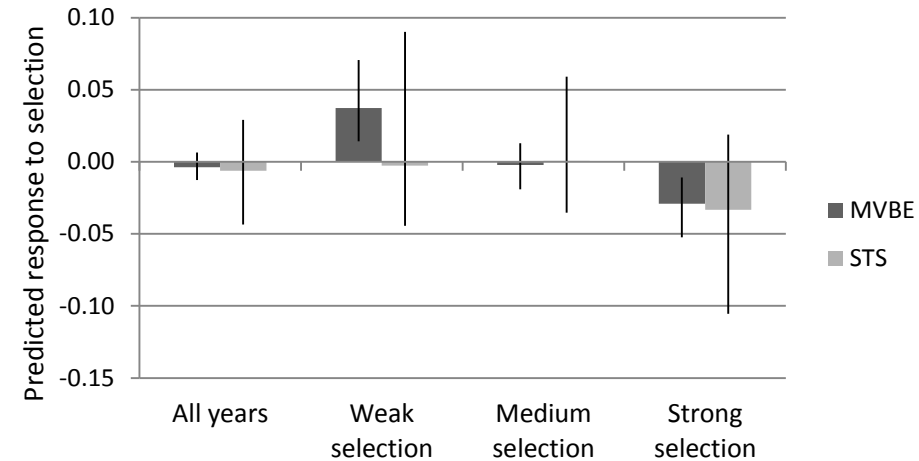1 Table 1: Datasets analysed and associated sample sizes. For both study areas, years were split into groups according to variation in standardised

2 phenotypic selection differentials (s_P) for laying date and clutch size. 'N records' refers to the number of first clutches monitored. 'N females'

3 refers to the number of uniquely marked individual females producing those clutches (some females breed in multiple years).

		Laying date (LD)				Clutch size (CS)			
		All years LD	Weak phenotypic selection on LD	Medium phenotypic selection on LD	Strong phenotypic selection on LD	All years CS	Weak phenotypic selection on CS	Medium phenotypic selection on CS	Strong phenotypic selection on CS
Hoge Veluwe	N years	59	20	19	20	59	20	19	20
	N records	4062	1333	1642	1087	4062	1271	1500	1291
	N females	2871	1186	1414	960	2871	1154	1238	1093
	Mean s_P	-0.14	0.17	-0.22	-0.55	0.16	-0.16	0.12	0.46
	Min s_P	-1.06	-0.05	-0.34	-1.06	-0.68	-0.68	0.03	0.25
	Max s_P	0.98	0.98	-0.07	-0.36	0.69	0.01	0.24	0.69
Vlieland East	N years	51	17	17	17	51	17	17	17
	N records	2714	504	1373	837	2714	863	977	874
	N females	1663	439	1030	763	1663	747	807	729
	Mean s_P	-0.004	0.29	-0.02	-0.28	0.02	-0.24	0.05	0.26
	Min s_P	-0.86	0.08	-0.11	-0.86	-0.72	-0.72	-0.01	0.14
	Max s_P	0.64	0.64	0.06	-0.13	0.48	-0.02	0.14	0.48

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1 Table 2: Estimates of the extent of environmental bias to selection ($\beta_{E-}\beta_G$) based on the trivariate animal models. PS = phenotypic selection. β_G

2 = genetic selection gradient. β_E = environmental selection gradient. Mode = mode of posterior distribution. LCI/UCI = lower/upper highest

3 posterior density intervals.

Study area	Trait	Dataset	$\beta_E-\beta_G$ (mode)	$\beta_E-\beta_G$ (LCI)	$\beta_E-\beta_G$ (UCI)	β_G (mode)	β_G (LCI)	β_G (UCI)	β_E (mode)	β_E (LCI)	β_E (UCI)
Hoge Veluwe	Clutch size	All years	0.01	-0.24	0.32	0.06	-0.15	0.33	0.09	0.04	0.21
		Weak PS	-0.13	-0.42	0.74	-0.31	-0.78	0.23	-0.05	-0.35	0.09
		Medium PS	-0.01	-0.23	0.46	0.10	-0.26	0.29	0.11	-0.01	0.25
		Strong PS	-0.21	-0.59	0.26	0.51	0.14	0.77	0.34	0.10	0.50
	Laying date	All years	-0.03	-0.46	0.21	-0.08	-0.31	0.26	-0.20	-0.24	-0.06
		Weak PS	-0.09	-0.59	0.42	0.29	-0.18	0.63	0.05	-0.09	0.21
		Medium PS	0.02	-0.59	0.43	-0.20	-0.43	0.47	-0.14	-0.32	-0.04
		Strong PS	-0.26	-0.92	0.49	-0.27	-0.92	0.26	-0.56	-0.73	-0.31
Vlieland East	Clutch size	All years	0.11	-0.14	0.27	-0.02	-0.17	0.19	0.08	0.01	0.12
		Weak PS	-0.22	-0.57	0.23	-0.15	-0.27	0.41	-0.15	-0.25	-0.05
		Medium PS	0.10	-0.42	0.32	-0.06	-0.26	0.42	0.02	-0.05	0.13
		Strong PS	0.07	-0.24	0.46	0.25	-0.12	0.47	0.22	0.10	0.32
	Laying date	All years	-0.01	-0.20	0.24	-0.06	-0.26	0.12	0.01	-0.07	0.05
		Weak PS	0.17	-0.33	0.44	0.19	-0.21	0.45	0.21	0.08	0.36
		Medium PS	-0.02	-0.38	0.21	0.03	-0.20	0.28	0.00	-0.12	0.06
		Strong PS	-0.05	-0.29	0.45	-0.05	-0.54	0.12	-0.11	-0.25	-0.05

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