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1 **Deciphering the demographic history of allochronic differentiation in the**
 2 **pine processionary moth *Thaumetopoea pityocampa***

3

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18

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21

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26

27 **Running title:** Demographic history of an allochronic population

28 **ABSTRACT**

29 Understanding the processes of adaptive divergence, which may ultimately lead to speciation,
30 is a major question in evolutionary biology. Allochronic differentiation refers to a particular
31 situation where gene flow is primarily impeded by temporal isolation between early and late
32 reproducers. This process has been suggested to occur in a large array of organisms, even
33 though it is still overlooked in the literature. We here focused on a well-documented case of
34 incipient allochronic speciation in the winter pine processionary moth *Thaumetopoea*
35 *pityocampa*. This species typically reproduces in summer and larval development occurs
36 throughout autumn and winter. A unique, phenologically shifted population (SP) was
37 discovered in 1997 in Portugal. It was proved to be strongly differentiated from the sympatric
38 "winter population" (WP), but its evolutionary history could only now be explored. We took
39 advantage of the recent assembly of a draft genome and of the development of pan-genomic
40 RAD-seq markers to decipher the demographic history of the differentiating populations and
41 develop genome scans of adaptive differentiation. We showed that the SP diverged relatively
42 recently, i.e. few hundred years ago, and went through two successive bottlenecks followed
43 by population size expansions, while the sympatric WP is currently experiencing a population
44 decline. We identified outlier SNPs that were mapped onto the genome, but none were
45 associated with the phenological shift or with subsequent adaptations. The strong genetic drift
46 that occurred along the SP lineage certainly challenged our capacity to reveal functionally
47 important loci.

48 **INTRODUCTION**

49 Ecological speciation in sympatry, the process by which adaptation to contrasting ecological
50 conditions drives the divergence of co-occurring populations, has received growing attention
51 in the last 12 years (Rundle & Nosil, 2005). The fate of diverging populations maintaining a
52 certain level of gene flow, and the conditions in which speciation can still occur are central
53 questions in evolutionary biology (Smadja & Butlin, 2011). A mechanism possibly causing
54 sympatric speciation is allochronic differentiation, which occurs when differences in breeding
55 time within a species lead to temporal assortative mating and limit gene flow between early
56 and late reproducers (Alexander & Bigelow, 1960). Isolation-by-time can further lead to
57 adaptation-by-time (Hendry & Day, 2005) when divergent selection operates between
58 contrasting environmental conditions encountered at the different breeding times. This
59 process remains largely unexplored in the literature, but has been suggested to occur in a large
60 array of organisms such as plants (Devaux & Lande, 2008; Savolainen et al., 2006; Weis et
61 al., 2005), birds (Friesen et al., 2007), fishes (Limborg, Waples, Seeb, & Seeb, 2014), corals
62 (Rosser, 2015, 2016) or insects (Santos, Burban, et al., 2011; Sota et al., 2013; Yamamoto &
63 Sota, 2009, 2012; Yamamoto, Beljaev, & Sota, 2016). Many more examples probably remain
64 to be discovered, and only 9 study cases were identified in a recent review of 200 papers as
65 examples of "true allochronic speciation" (Taylor & Friesen, 2017). To go beyond the
66 description of such case studies and disentangle the evolutionary scenarios underlying
67 allochronic differentiation, much remains to be done; in particular, the initial reduction of
68 migration rate between the diverging populations and the underlying genomic mechanisms
69 remain to be explored in most cases.

70 The recent advent of high-throughput genomic techniques as well as statistical advances for

71 analysing large-scale datasets have opened unprecedented opportunities to address ecological,
72 evolutionary and genetic questions in non-model organisms (Hasselmann, Ferretti, & Zayed,
73 2015). Genome-wide data have been proven to be powerful for estimating the age of
74 demographic events (McCoy, Garud, Kelley, Boggs, & Petrov, 2014), retrieving fine-scale
75 population genetic structures (Szulkin, Gagnaire, Bierne, & Charmantier, 2016), and
76 identifying phylogeographic patterns (Derkarabetian, Burns, Starrett, & Hedin, 2016). More,
77 even if studying wild populations of non-model organisms is still a major challenge,
78 population genomic approaches have allowed identification of genomic regions underlying
79 phenotypic characteristics or traits involved in local adaptation (e.g., Berdan, Mazzoni,
80 Waurick, Roehr, & Mayer, 2015; Guo, DeFaveri, Sotelo, Nair, & Merilä, 2015; Hohenlohe,
81 2014). Here, we used population genomics in a non-model insect species to disentangle the
82 evolutionary scenario of allochronic differentiation, followed by adaptation to new
83 environmental conditions.

84 We focused on one of the few cases identified by Taylor and Friesen (2017) as a well-
85 documented example of "true incipient allochronic speciation", namely the pine processionary
86 moth *Thaumetopoea pityocampa* (Dennis & Schiffermüller). This species is a well-studied
87 pest of pine trees over the Mediterranean basin. Its caterpillars bear urticating hair, causing
88 public and animal health concern (Battisti, Holm, Fagrell, & Larsson, 2011; Battisti, Larsson,
89 & Roques, 2017; Rodríguez-Mahillo et al., 2012). Briefly, *T. pityocampa* reproduces in
90 summer and larval development occurs through autumn and winter all over its range.
91 Reproduction immediately follows adult emergence, as adults have a very limited lifespan of
92 1-2 days. In 1997, a population of *T. pityocampa* showing a shift in phenology (reproduction
93 in spring and larval development in summer) was discovered in the Mata Nacional de Leiria
94 (MNL) in Portugal, where it co-occurred with individuals following the typical biological

95 cycle (Pimentel et al., 2006; Santos et al., 2007). This unique shifted population is known as
96 the "Summer Population" (SP) as opposed to all other known populations that are referred to
97 as "Winter Populations" (WPs), in relation to the development time of the conspicuous larvae.
98 The SP was initially restricted to a small area of the Mata Nacional, and has been slowly
99 expanding along the coast since then (Godefroid et al., 2016). Strikingly, all larval stages of
100 the SP develop under radically different environmental conditions compared to the typical
101 WPs, experiencing much higher temperatures that were so far supposed to be lethal to early
102 larval stages (Huchon & Démolin, 1970; Santos, Paiva, Tavares, Kerdelhué, & Branco, 2011).
103 Understanding the scenario of this divergence is thus of interest in the context of current
104 climate warming.

105 Previous studies have brought significant preliminary knowledge about the genetic and
106 ecological characteristics of the peculiar SP. Analysis of a fragment of the mitochondrial COI
107 gene and of the ITS1 region showed a high sequence similarity between the SP and the
108 sympatric WP, which suggested a local origin of the SP, while microsatellites revealed a high
109 differentiation between the SP and all studied Iberian populations (Santos, Burban, et al.,
110 2011; Santos et al., 2007). Moreover, a recent study showed that some individuals belonging
111 to the SP genetic cluster emerge during the WP reproductive season, and are referred to as
112 "LateSP individuals" (Burban et al., 2016). This study also documented signs of rare
113 hybridization between the two allochronic populations. Consistently, hybrids between SP and
114 WP individuals could be obtained in laboratory conditions, and the time of adult emergence (a
115 proxy for breeding time) was shown to be highly heritable (Branco, Paiva, Santos, Burban, &
116 Kerdelhué, 2017). These patterns suggested that the SP originated from the WP, following a
117 phenological shift of a few individuals, and that gene flow between the SP and the WP is now
118 highly reduced but not absent. Yet, the population genetic data relied on a limited number of

119 microsatellite markers, and did not allow us to characterize the successive stages of the
120 divergence between the SP and the WP.

121 The objectives of the present work were to uncover major characteristics of this prime
122 example of allochronic differentiation and significantly move towards the fulfilment of the
123 criteria proposed by Taylor and Friesen (2017) by deciphering the evolutionary history of the
124 SP and characterizing its different stages. In particular, we aimed at (i) inferring the timing of
125 the divergence, (ii) measuring the migration rate between diverging populations at different
126 stages to determine if the differentiation occurred in the presence or absence of gene flow;
127 (iii) determining the extent of population size changes, in particular to decipher if the SP
128 experienced a strong bottleneck during the primary divergence step; and (iv) characterizing
129 genomic regions possibly involved in the phenological shift and subsequent adaptations. To
130 achieve these aims, we took advantage of RAD-seq technology (Baird et al., 2008; Davey &
131 Blaxter, 2011) and the recent release of a first draft genome for *T. pityocampa* (Gschloessl et
132 al., Submitted) to obtain a large number of informative loci genotyped in the SP and in two
133 WPs occurring in the same region. We used these loci to explore complex demographic
134 scenarios including drift, migration, and variation in population size, and to perform genome-
135 wide scans for signatures of selection. We could thereby successfully disentangle the main
136 characteristics of the on-going allochronic differentiation process.

137

138 **MATERIALS AND METHODS**

139 **Biological material**

140 A total of 180 individuals (adult or larvae) of *T. pityocampa* were collected in Portugal

141 between May 2008 and September 2010 following Santos, Burban, et al. (2011). These
142 individuals originated from three distinct populations or sampling sites: two were collected in
143 the MNL (39°47'N 8°58'W) and corresponded to the Winter and Summer populations from
144 Leiria (referred to as LWP and LSP), and one winter population was collected in the Setubal
145 peninsula, near Apostiça (38°34'N 9°07'W), ca. 150 km south from Leiria, at the same
146 elevation and longitude, and was hereafter denoted as AWP. All individuals were sampled
147 from the host plant *Pinus pinaster* Aiton.

148 Forty L5 larvae (i.e., 5th larval stage) belonging to the AWP were collected in December 2010;
149 40 males, 10 females and 20 L5 larvae belonging to the LWP were sampled in 2008-2010 and
150 60 males and 10 females belonging the LSP were sampled in 2008 – 2010. For the LSP and
151 LWP, we used two sub-samples in each case. The first one included individuals assigned to
152 the Winter or the Summer population based on the phenology observed in the field following
153 Santos, Burban, et al. (2011) ($n = 40$ for each population, sub-samples referred to as LSP1 and
154 LWP1). The second sub-sample gathered males caught with pheromone traps and previously
155 genotyped using 17 microsatellite loci, from which we excluded the individuals assigned as
156 LateSP, F1 and F2 following Burban et al. (2016); these sub-samples ($n = 30$ in each
157 population) will be referred to as LSP2 and LWP2. The exact sampling design is described in
158 Table 1.

159

160 **RAD-sequencing and SNP calling**

161 *RAD-libraries*

162 We carried out RAD tag sequencing (Baird et al., 2008) using both individual DNA and
163 population pools of DNA. Individual data were used in combination with the pools to explore

164 the possible causes of the somewhat unexpected results yielded from the LWP1 pool (see
165 Results). In total, we constructed six *Pst*I-digested paired-end (PE) RAD libraries as
166 described in Gautier et al. (2013).

167 Twenty LSP1 (10 males and 10 females) and 20 LWP1 (10 males and 10 females) samples
168 were barcoded and processed individually in libraries #1 to #3 (RAD Ind-Seq using 40
169 barcodes in total, see Table 1). The DNAs of each of the three sampled populations (all the 40
170 LSP1, all the 40 LWP1 and all the 40 AWP individuals respectively) were pooled and each
171 population pool was barcoded with three different barcodes (9 barcodes in total, library #4).
172 The RAD libraries #1 to #4 were then combined and PE sequenced (2×101 bp) on two
173 Illumina HiSeq2000 lanes in the Edinburgh Genomics facility.

174 To replicate the experiment using only individuals genetically assigned to the LSP and LWP
175 clusters following Burban et al. (2016), we further constructed 1 LSP2 and 1 LWP2 RAD
176 libraries. Library #5 was constructed using 20 LWP2 males individually barcoded and a pool
177 of all the 30 LWP2 DNAs that was identified with ten different barcodes. Finally, library #6
178 was the counterpart of library #5 for the LSP2 batch. Libraries #5 and #6 were each PE
179 sequenced (2×101 pb) on a single Illumina HiSeq2000 lane on The Edinburgh Genomics
180 facility.

181

182 *Bioinformatic analyses*

183 Reads were first demultiplexed according to their barcode into individual and pool sequences
184 using the default options of the *process_radtags* program of the STACKS package (version
185 0.99994) (Catchen, Amores, Hohenlohe, Cresko, & Postlethwait, 2011; Catchen, Hohenlohe,

186 Bassham, Amores, & Cresko, 2013), including *-q* to remove poor quality reads. PCR
187 duplicates were further discarded using the *clone_filter* program (STACKS v0.99994). The
188 remaining reads were trimmed by removing the first 5 bases and keeping the next 90 bases for
189 reads 1 and keeping the first 95 bases for reads 2. The reads originating from the same
190 population identified with different barcodes or from the same individuals run on different
191 lanes were merged to increase coverage. We decided to discard three LSP1 and two LWP1
192 individuals from further analyses because their final coverage was too low, hence resulting in
193 75 genotyped individuals. The number of remaining PE reads for the Ind-Seq datasets varied
194 from 996,796 to 20,480,652 with a total of ca. 304 millions (111,015,950; 81,905,824;
195 66,817,320 and 44,207,850 PE reads for the LSP1; LWP1; LWP2 and LSP2 individuals,
196 respectively). Similarly, ca. 300 millions of PE reads were kept for the Pool-Seq datasets
197 (59,692,064; 86,867,660; 91,755,446; 37,102,870 and 23,485,726, PE reads for the AWP;
198 LSP1; LWP1; LSP2 and LWP2 pools, respectively). RADseq PE reads were then mapped
199 against the indexed *Tpit*-SP V1 assembly (Gschloessl et al., Submitted) using the *bwa aln* and
200 *bwa sampe* commands of the BWA 0.6.2 program (Li & Durbin, 2009) with default options to
201 generate bam files for each of the 75 remaining individuals (38 LWP, i.e., 18 LWP1 + 20
202 LWP2; and 37 LSP, i.e., 17 LSP1 + 20 LSP2) and the 5 pool samples (Table 1). Between
203 56.11% and 67.39% RAD sequences were mapped and properly paired onto the genome for
204 the different datasets (mean insert size: 286 bp).

205

206 *Generation of the Ind-Seq SNP dataset (gIS)*

207 The RAD Ind-Seq bam files were processed using the *mpileup* command of SAMTOOLS
208 0.1.19 (Li et al., 2009) and the same default options as above to obtain LWP and LSP *mpileup*

209 files. SNP and genotype calling were then performed separately for each of these two files
210 using the *bcftools view* command and the resulting vcf files were merged using the *vcf-merge*
211 program from the VCFTOOLS 0.1.12 package (Danecek et al., 2011) after filtering variants
212 using the *vcfutils.pl varFilter* command from the SAMTOOLS suite with default options and -
213 w 5 -d 200. Because of the high heterogeneity in the observed within-SNP and within-
214 individual read coverages, we performed additional filtering steps to obtain a genotyping
215 dataset as comprehensive as possible. First, all the genotypes with a read coverage $DP < 5$ or
216 $DP > 1,000$ or a Phred quality $GQ < 20$ were treated as missing data. The resulting number of
217 genotype calls varied between 7,272 and 180,600 (with a median of 38,130). We thus decided
218 to focus on the 40 individuals (28 LSP, i.e., 16 LSP1 + 12 LSP2; and 12 LWP, i.e., 10 LWP1 +
219 2 LWP2) with more than 35,000 genotype calls. We then discarded all the SNPs that were
220 called on less than 90% of these 40 individuals leading to a total of 6,488 remaining SNPs.
221 The resulting Ind-Seq genotyping dataset – hereafter referred to as gIS – had the following
222 characteristics: (i) the individual genotyping call rate varied between 83.6% and 99.9% with a
223 median equal to 96.3%; (ii) the individual mean read coverage varied between 10.8 and 72.1
224 with a median equal to 16.1; (iii) the SNP genotyping call rate varied between 92.5% and
225 100% with a median equal to 95.0%; and (iv) the SNP minor allele frequency varied between
226 0.012% and 0.5% with a median equal to 0.14%.

227

228 *Generation of the Pool-Seq SNP datasets (rPS and pPS)*

229 The five RAD Pool-Seq bam files were processed using the *mpileup* command of SAMTOOLS
230 with default options and *-d 5000 -q 20*. The resulting file was further processed using a
231 custom *awk* script to compute read counts for each alternative base after discarding bases with

232 a BAQ quality score < 25 . A position was then considered as variable if (i) it had a coverage
 233 of more than 20 and less than $c_i^{(max)}$ reads in each population i , where $c_i^{(max)}$ represented the
 234 95th percentile of the coverage of all positions for population i ; (ii) only two different bases
 235 were observed across all the five pools; and (iii) the minor allele was represented by at least
 236 one read in two different pool samples.

237 The final data read count for the Pool-Seq dataset - hereafter referred to as the rPS dataset -
 238 consisted of 58,210 SNPs with mean (median; max) coverage equal to 34.96 (32; 67) for the
 239 LWP2 pool; 53.71 (50; 105) for the LSP2 pool; 76.21 (72; 164) for the AWP pool; 122.9 (116;
 240 244) for the LWP1 pool; and 124.6 (121; 253) for the LSP1 pool, respectively.

241

242 For applications requiring allele count data (joint PCA of individual and Pool-Seq data,
 243 computation of the SFS, see below), we used the following approach. Let a_{ij} represent the
 244 number of reads of the reference allele and c_{ij} the coverage for SNP i in population (pool) j
 245 with haploid sample size n_j . We further denote similarly y_{ij} the allele count for the reference
 246 allele in the sample and n_{ij} the haploid sample size ($n_{ij} \leq n_j$) for SNP i in population (pool) j .
 247 The pPS dataset consists of the y_{ij} 's and n_{ij} 's, which were computed as follows:

248 i) if $c_{ij} \leq n_j$ then $\hat{n}_{ij} = c_{ij}$ and $\hat{y}_{ij} = a_{ij}$

249 ii) if $c_{ij} > n_j$ then $\hat{n}_{ij} = n_j$ and

250 ii.1) if $a_{ij} = 0$ or $a_{ij} = c_{ij}$ then $\hat{y}_{ij} = a_{ij}$;

251 ii.2) if $0 < a_{ij} < c_{ij}$ then $\hat{y}_{ij} = (n_j - 1) \wedge (1 \vee [n_j \times (a_{ij} / c_{ij})])$

252 where \wedge and \vee stand for the maximum and the minimum, respectively. Note that formally *ii*)
 253 provides the maximum likelihood estimate of the y_{ij} 's under the assumption that the a_{ij} 's
 254 follow a binomial distribution $a_{ij} \sim \text{Bin}(y_{ij} / n_j, n_{ij})$. This approximation thus amounts in
 11

255 assuming equal contribution of each individual of the pool to the Pool-Seq read data.

256

257 **Population genetic diversity and structure**

258 *Estimation of F_{ST} from Pool-Seq data*

259 Pairwise and across populations F_{ST} were estimated using the estimator by Weir and
260 Cockerham (1984) from the pPS data set. Even though this standard estimator was developed
261 to measure differentiation from allele count data and therefore should be used cautiously
262 when considering Pool-Seq data, the inherent biases are expected to be limited here given the
263 haploid pool size, sequencing coverage and level of differentiation of the populations under
264 study (Hivert, Gautier, & Vitalis, pers. comm.).

265 *Estimation and visualisation of the scaled covariance matrix of the population allele* 266 *frequencies*

267 To further assess the overall structuring of genetic diversity, we estimated the scaled
268 covariance matrix of allele frequencies (Ω) across the five samples using the software
269 BAYPASS (Gautier, 2015) with default options. When applied to read count data (rPS data),
270 the Bayesian model underlying BAYPASS provides an accurate estimate of Ω by integrating
271 over the unobserved allele count estimation. An eigenvalue decomposition of the resulting Ω
272 matrix was further performed using the R function *svd()* to represent its major axis of
273 variation. This latter approach amounts to performing a PCA that accounts rigorously for the
274 specificities of the Pool-Seq data in the estimation of the covariance matrix.

275

276 *Joint Principal Component Analyses of individual (gIS) and pool-Seq (pPS) data*

277 A total of 742 SNPs were in common between the individual gIS and the pPS pool datasets.
 278 We combined both datasets to obtain a matrix $\mathbf{X} = \{x_{ij}\}$ (742 SNPs x 45 columns) of allele
 279 counts in 40 diploid individual samples ($n_j = 2$ for $j = 1$ to 40) and 5 pool samples
 280 ($n_{41} = n_{AWP} = 80$ and $n_j = n_{LSP1} = n_{LWP1} = n_{LSP2} = n_{LWP2} = 60$ for $j = 42$ to 45) resulting in a total
 281 of 360 haploid individuals. To account for the differences in sample size, we defined a SNP
 282 weight vector $\mathbf{w} = \{w_j\}$ where $w_j = 1/180$ for $j = 1$ to 40, $w_{41} = w_{AWP} = 40/180$ and $w_j = w_{LSP1} =$
 283 $w_{LWP1} = w_{LSP2} = w_{LWP2} = 30/180$ for $j = 42$ to 45. We then computed the (observed) allele
 284 frequencies $f_{ij} = x_{ij}/n_j$ for each SNP i and sample j , and the overall mean weighted allele
 285 frequency $p_i = \sum_j w_j x_{ij}$ for each SNP i . Note that f_{ij} was set to p_i when x_{ij} was missing. Finally,
 286 we computed the standardized allele frequency matrix $\mathbf{M} = \{m_{ij}\}$ where $m_{ij} = (x_{ij} - p_i)/(p_i(1 - p_i))$.

287 A weighted Principal Component Analysis (PCA) was then carried out based on the matrix \mathbf{M}
 288 and using \mathbf{w} as a (row) weight vector with the *dudi.pca()* function of the R package *ade4*
 289 (Chessel, Dufour, & Thioulouse, 2004).

290

291 **Demographic inferences**

292 *Three-population tests of admixture*

293 F_3 statistics provide a formal test for population admixture in three population trees (Patterson
 294 et al., 2012). A significantly negative F_3 statistics for a ($P1$; $P2$, $P3$) configuration supports an
 295 admixed origin of population $P1$ with two ancestral source populations related to $P2$ and $P3$
 296 respectively. Note however that the reverse is not necessarily true, e.g., the F_3 statistics might
 297 not be significantly negative in this same configuration if $P1$ experienced strong drift after the

298 admixture event. F_3 -based tests were carried out for the possible topologies using the rPS
 299 Pool-Seq dataset. To account for the additional sampling level introduced in Pool-Seq
 300 experiments (i.e., the sampling of read sequences in the DNA pool), the following unbiased
 301 estimator relying on read count data and haploid pool sizes was used:

$$\widehat{F}_3(A, (B, C)) = \frac{1}{I} \sum_{i=0}^I [\widehat{\alpha}_i(A) + \widehat{\beta}_i(B, C) - \widehat{\beta}_i(A, B) - \widehat{\beta}_i(A, C)]$$

302 with:

303 i)
$$\widehat{\alpha}_i(P) = \frac{1}{n_p - 1} \left(\frac{n_p a_{iP} (a_{iP} - 1)}{c_{iP} (c_{iP} - 1)} - \frac{a_{iP}}{c_{iP}} \right)$$

304 ii)
$$\widehat{\beta}_i(P, Q) = \frac{a_{iP} a_{iQ}}{c_{iP} c_{iQ}}$$

305 where, for SNP i , a_{iP} (resp. a_{iQ}) represents the number of reads of the reference allele and c_{iP}
 306 (resp. c_{iQ}) the coverage in population P (resp. Q) with haploid sample size n_p . To assess the
 307 significance of the departure of each statistic to the null hypothesis ($F = 0$), Z -scores were
 308 computed as the ratio of the \widehat{F}_3 mean to its standard deviation both estimated over 5,000
 309 bootstrap samples.

310

311 *Estimation of tree topology and divergence times using KIMTREE*

312 For a given tree topology, we estimated divergence times using KIMTREE 1.3 (Gautier &
 313 Vitalis, 2013), with the standard MCMC parameters recommended in the user manual.
 314 KIMTREE is a hierarchical Bayesian model where the allele frequencies are modelled along
 315 each branch of a population tree using Kimura's time-dependent diffusion approximation for
 316 genetic drift (Kimura, 1964). The support of the different topologies was assessed using a

317 Deviance Information Criterion (DIC) computed as described in Gautier and Vitalis (2013),
 318 and up to a constant term, with slight modifications for Pool-Seq data:

$$DIC = \frac{2}{T} \sum_{t=1}^T \sum_{i=1}^I \sum_{j=1}^J -2 \log \left[\binom{c_{ij}}{a_{ij}} \left(\frac{y_{ij}(t)}{n_j} \right)^{a_{ij}} \left(1 - \frac{y_{ij}(t)}{n_j} \right)^{c_{ij}-a_{ij}} \right]$$

$$- \sum_{i=1}^I \sum_{j=1}^J -2 \log \left[\binom{c_{ij}}{a_{ij}} \left(\frac{\widehat{y}_{ij}}{n_j} \right)^{a_{ij}} \left(1 - \frac{\widehat{y}_{ij}}{n_j} \right)^{c_{ij}-a_{ij}} \right]$$

319 where $y_{ij}(t)$ represents the sampled allele count value for SNP i in pool j at the t^{th} MCMC
 320 iteration (out of T) and \widehat{y}_{ij} the posterior mean of the corresponding allele count computed
 321 over the T MCMC samples.

322

323 *Inference of complex demographic histories using FASTSIMCOAL2*

324 To explore more complex demographic scenarios, we analyzed the joint site frequency
 325 spectrum (SFS) of the three sampled populations using the approach of Nielsen (2000)
 326 implemented in FASTSIMCOAL2 2.5.2.21 (Excoffier, Dupanloup, Huerta-Sanchez, Sousa, &
 327 Foll, 2013). This approach uses coalescent simulations to infer the likelihood of the observed
 328 SFS under any demographic model, and performs well even in situation where the events are
 329 recent (Excoffier et al., 2013). The analyses were run on the folded SFS, i.e., using the
 330 observed counts of the minor allele, obtained from the pPS datasets of the LSP2, LWP2 and
 331 AWP samples (LSP2 and LWP2 were chosen based on the F_3 statistics, see Result section)
 332 with a pool size of 30, i.e., the haploid size of the smallest pool. We directly estimated the
 333 scaled parameters of the models in a coalescent or a diffusion time scale (i.e., $2N\mu$, $2Nm$, T/N
 334 and μT) and then inferred the canonical parameters (divergence time T expressed in

335 generations, migration rates, and population size expressed in number of genes N , i.e., twice
336 the number of diploid individuals) using the mutation rate $\mu = 2.9 \cdot 10^{-9}$ mutations per
337 generation per SNP, as recently estimated for the Lepidoptera *Heliconius melpomene*
338 (Keightley et al., 2015). Note that this estimate of mutation rate is lower than that of
339 *Drosophila melanogaster* (Haag-Liautard et al., 2007), and is expected to be more appropriate
340 for our Lepidoptera model species. Estimated divergence times thus tend to be older than if
341 we had used the *Drosophila* mutation rate.

342 We first considered a simple model of pure divergence and drift (DivDrift), which
343 corresponds to the KIMTREE model, for the three possible topologies. This analysis allowed us
344 to compare inferences of tree topologies and scaled divergence times obtained with two
345 different methods, and therefore to check that the FASTSIMCOAL algorithm performed well
346 when used with the pPS data set. We could identify the most likely topology in this simple
347 model and then further increase step-by-step the complexity of the scenario. First we
348 incorporated past fluctuations in population size (DivDriftVar), second we allowed migration
349 between all populations (DivDriftMig), and third we considered both variations in population
350 size and migration (DivDriftVarMig). All models were compared using the Akaike
351 Information Criteria (AIC). Inferences of the canonical and/or scaled parameters were only
352 considered for the simple DivDrift model for comparison with KIMTREE, and for the best
353 supported model. Finally, 95% confidence intervals (CI) were built using parametric bootstrap
354 as explained in Excoffier et al. (2013). Detailed inference settings and parameter ranges
355 explored for each analysis are described in Appendix S1 and Table S1 (Supporting
356 information).

357

358 **Whole genome scans for adaptive differentiation using SELESTIM and BAYPASS**

359 Whole genome scans for adaptive differentiation were carried out by looking for overly
360 differentiated SNPs using both SELESTIM version 1.1.3 (Vitalis, Gautier, Dawson, &
361 Beaumont, 2014) and BAYPASS version 2.1 (Gautier, 2015) that are both handling Pool-Seq
362 data. SELESTIM is based on a diffusion approximation for the distribution of allele frequencies
363 in a subdivided population, which explicitly accounts for selection. In particular, SELESTIM
364 assumes that each and every locus is targeted by selection to some extent, and estimates the
365 strength of selection at each locus in each population. For each analysis, twenty-five short
366 pilot runs (1,000 iterations each) were set to adjust the proposal distributions for each model
367 parameter and, after a 100,000 burn-in period, 100,000 updating steps were performed with a
368 thinning interval of 40 steps. Candidate markers under selection were selected on the basis of
369 the distance between the posterior distribution for the locus-specific coefficient of selection
370 and a "centering distribution" derived from the distribution of a genome-wide parameter that
371 accounts for the among-locus variation in selection strength. SELESTIM uses the Kullback–
372 Leibler divergence (KLD) as a distance between the two distributions, which is calibrated
373 using simulations from a posterior predictive distribution based on the observed data (Vitalis
374 et al., 2014). Hereafter, we report candidate markers with KLD values above the 99.9%
375 quantile of the so-obtained empirical distribution of KLD.

376 In BAYPASS, we identified candidate markers using the XtX differentiation measure (Günther
377 & Coop, 2013). This metrics might be viewed as a SNP-specific F_{ST} that explicitly corrects
378 for the scaled covariance of population allele frequencies (matrix Ω), making it robust to the
379 unknown demographic history relating the populations. The XtX was estimated using default
380 options of BAYPASS. Pairwise correlations of the XtX estimates across ten independent runs
381 were all found to be above 0.995 demonstrating the stability of the estimates. As described in

382 Gautier (2015), the XtX was calibrated based on a posterior predictive distribution obtained by
 383 analyzing a pseudo-observed dataset of 250,000 SNPs generated under the inference model
 384 with hyper-parameters fixed to their respective posterior means as estimated from the analysis
 385 of the original data. Hereafter, we report candidate markers with XtX values above the 99.9%
 386 quantile of the so-obtained empirical distribution of XtX . To identify the population of origin
 387 of the signal for overly differentiated SNPs, we examined the posterior means of the
 388 standardized population allele frequencies defined for each SNP i and population j as:

$$\mathbf{X}_i = \{x_{ij}\}_{j \in (1, \dots, J)} = \frac{1}{\sqrt{\pi_i(1 - \pi_i)}} \Gamma^{-1} \boldsymbol{\alpha}_i$$

389 where $\boldsymbol{\alpha}_i$ represents the (unobserved) vector of population allele frequencies, π_i represents the
 390 across population allele frequency, and Γ the Cholesky decomposition matrix of Ω (i.e.,
 391 $\Omega = \Gamma\Gamma^T$). Although the standardized allele frequencies (x_{ij}) are expected to be independent
 392 and identically normally distributed under the null model (Günther & Coop, 2013), the
 393 Bayesian (hierarchical) model-based estimation procedure leads to shrink their estimated
 394 posterior mean. As a result, they were each calibrated as the XtX , i.e., using their respective
 395 empirical distribution obtained from the analysis of the pseudo-observed dataset described
 396 above.

397

398 **RESULTS**

399 **Population genetic diversity and structure**

400 The multi-locus F_{ST} across the five samples was equal to 0.259 while pairwise population F_{ST}
 401 varied from 0.038 for the (LSP1;LSP2) pair to 0.374 for the (AWP;LSP2) pair (Table 2). The

402 LWP1 and LWP2 samples appeared differentiated, with a pairwise F_{ST} equal to 0.068.
403 Nevertheless, both the LWP1 and LWP2 samples were found closer to the AWP (F_{ST} equal to
404 0.095 and 0.125 for the (AWP;LWP1) and (AWP;LWP2) pairs, respectively) than to the LSP
405 (F_{ST} ranging from 0.302 to 0.368 depending on the sub-samples representing LSP and LWP).

406 We estimated the scaled covariance matrix of allele frequencies Ω across the five samples
407 using BAYPASS, and performed an eigenvalue decomposition of that matrix, which results in a
408 principal component analysis accounting for the specificities of the Pool-Seq data. As shown
409 in Fig. 1A, the first axis of variation (PC1) accounted for 93.5% of the total genetic variation
410 and separated the samples according to the phenology of their underlying population (i.e.,
411 LSP1 and LSP2 vs. LWP1, LWP2 and AWP). The second axis of variation (PC2) that only
412 accounted for 4.17% of the total variation was associated with a geographic gradient since it
413 separated the Leiria samples (LSP1, LSP2, LWP1 and LWP2) from the Apostiça sample
414 (AWP). Importantly, the coordinates of both the LSP1 and LWP1 samples on PC1 were found
415 closer to the origin than their corresponding LSP2 and LWP2 counterparts. This result
416 suggests the presence of LateSP individuals and/or hybrids in either LSP1, LWP1 or both.

417 This latter result was supported by the joint analysis of a subset of the Pool-Seq data together
418 with the 28 LSP and 12 LWP genotyped individuals that had more than 35,000 genotype calls.
419 Fig. 1B shows the first factorial plan of a joint PCA performed on 742 SNPs that were in
420 common between the Pool-Seq dataset (pPS) and the individual dataset (gIS). Although the
421 number of SNPs was lower and the data for pool samples were projected onto their
422 corresponding haploid sample size, the overall picture displayed in Fig. 1B was qualitatively
423 similar to that of Fig. 1A. Interestingly, based on their coordinate on PC1, at least 3 out of the
424 12 genotyped LWP1 individuals appeared to be either LateSP or introgressed individuals.
425 When ignoring these 3 individuals, the coordinates of LWP individuals on PC1 were very
19

426 close to that of the LWP2 pool sample. Conversely, the PC1 coordinates for all LSP
427 individuals remained close to those of both the LSP1 and LSP2 pool samples. All results
428 (PCA and BAYPASS) thus suggested a higher variability across the LWP samples than across
429 the LSP ones. They also revealed that some LateSP and introgressed individuals were
430 included in the LWP1 pool that contained individuals that were only phenotypically assigned
431 to their "phenological" population.

432

433 **Demographic inference**

434 *F₃-based tests of admixture*

435 Three-population tests were carried out for all the 30 possible configurations among the five
436 pool samples (Table S2, Supporting information). Six configurations resulted in significant
437 negative F_3 -statistics. They corresponded to the four configurations that tested the LWP1
438 sample against another WP sample (AWP or LWP2) and a LSP sample (either LSP1 or LSP2)
439 as source populations: (i) (LWP1; AWP, LSP1) with $Z = -9.02$; (ii) (LWP1; AWP, LSP2) with
440 $Z = -9.45$; (iii) (LWP1; LSP1, LWP2) with $Z = -17.8$; and (iv) (LWP1; LSP2, LWP2) with
441 $Z = -11.7$. This result confirmed the inclusion of LateSP individuals in the LWP1 pool, as
442 suggested by the PCA. The two other configurations displaying significantly negative F_3 -
443 statistics tested the LSP1 sample against the LSP2 sample and either the LWP1 or AWP as
444 samples representative of the WP: (i) (LSP1; AWP, LSP2) with $Z = -4.00$; (ii) (LSP1; LSP2,
445 LWP1) with $Z = -3.57$. On the contrary, considering the LWP2 sample as representative of the
446 LWP did not result in a significantly negative F_3 (Table S2, Supporting information). In that
447 case, the signal of admixture might be hidden by the stronger drift in LSP1, the F_{ST} of the
448 (LWP2, LSP1) pair being higher than that of the (LWP1, LSP1) pair. We here recall that the
20

449 results of the F_3 test should be interpreted only when significant. As both the PCA and F_3 -
450 statistics suggested that the LWP1 pool probably contained LateSP individuals, we further
451 used only the LSP2 and LWP2 samples as representing the LSP and LWP to infer the
452 demographic history of the LSP.

453

454 *Inferring the tree topology and divergence times under various scenarios*

455 We first ran KIMTREE on the Pool-Seq rPS data to compare the four possible topologies
456 relating the AWP, LSP (using LSP2 sample) and LWP (LWP2 sample) under a pure-drift
457 model of divergence (Fig. 2). The DIC gave the strongest support to the (LSP,(AWP,LWP))
458 tree (Fig. 2). Interestingly, the branch length relating the LSP to the root population (ancestral
459 to the winter and summer populations) revealed a strong signature of drift ($\tau_{LSP} = 0.383$).

460 We then analyzed the joint SFS of the three populations using the estimated allele count data
461 pPS for different demographic models. Considering a simple model of divergence and drift
462 (DivDrift), the best-supported tree according to the AIC corresponded to the best supported
463 tree obtained with KIMTREE (Table S3, Supporting information). In the following steps, we
464 thus only considered the topology (LSP,(LWP,AWP)) (Table 3). SFS analyses under this
465 model lead to precise estimates of scaled parameters such as population size ratios (N_P / N_{WP}
466 = 7.9 [5.4; 9.9] and $N_{WP} / N_{LSP} = 26$ [17; 35]), and of the four scaled divergence times for the
467 different branches of tree, that can be directly compared to those inferred from KIMTREE and
468 appear to be highly consistent (Fig. 2). Indeed, we estimated $T_P / N_{LSP} = 0.35$ [0.34; 0.37] (to
469 compare with $\tau_{LSP} = 0.383$ in Fig. 2); $T_{WP} / N_{LWP} = 0.085$ [0.081; 0.092] (to compare with τ_{LWP}
470 = 0.099 in Fig. 2); $T_{WP} / N_{AWP} = 0.089$ [0.081; 0.092] (to compare with $\tau_{AWP} = 0.117$ in Fig. 2);
471 and $(T_P - T_{WP}) / N_{WP} = 0.11$ [0.094; 0.12] (to compare with $\tau_{P4} = 0.107$ in Fig. 2). This overall

472 good agreement between the KIMTREE and SFS analyses suggest that estimating the SFS from
473 the inferred allele counts (pPS dataset) provides robust results (KIMTREE analyses being
474 based on the read count rPS dataset).

475 We further investigated more complex models by including migration between the
476 populations (DivDriftMig model), variation in population sizes (DivDriftVar model) or both
477 (DivDriftVarMig model). Comparison of AICs for these four demographic models showed
478 that the data strongly supported the DivDriftVarMig model detailed in Fig. 3 (Table S4,
479 Supporting information). Most of the 24 canonical parameters of this latter model, i.e., all
480 population sizes and divergence times as well as some migration rates, were inferred with
481 good precision (Table 3). The few exceptions concerned some migration rates for which CIs
482 were relatively broad.

483 Overall, the SFS analyses suggested that the ancestral SP and WP diverged relatively recently,
484 ca. 560 generations ago (with a confidence interval CI ranging from 448 to 2280), both
485 experiencing a concomitant bottleneck. Then the ancestral SP experienced a first expansion,
486 followed by a second bottleneck ca. 69 (CI = 35 - 216) generations ago, and a second strong
487 expansion until present. From the ancestral WP, LWP and AWP diverged ca. 207 generations
488 ago (CI = 95 - 526). Note that age estimates depend on the mutation rate used, which is lower
489 in *Heliconius* butterflies (Keightley et al., 2015) than in *Drosophila* (Haag-Liautard et al.,
490 2007). LWP recently experienced a relatively severe contraction while AWP showed an
491 expansion event. Accordingly, negative growth rates (corresponding to expansions in the
492 coalescence analyses) were inferred for all but the LWP. Finally, inferred migration rates were
493 relatively large for the pairs (AWP,LWP) and (LSP,LWP), with especially large values for the
494 migration from LWP to AWP and to a lesser extent from LSP to LWP. On the contrary,

495 inferred migration rates were lowest for the pair (LSP,AWP) as well as for the migration from
496 SP to WP, i.e., the ancestral populations.

497

498 **Genome-scan for adaptive differentiation**

499 We performed genome scans for adaptive differentiation across the three population samples
500 (AWP, LWP2 and LSP2) using both the SELESTIM and BAYPASS software packages. Out of
501 the 54,040 analyzed SNPs (4,170 SNPs from the original rPS dataset were discarded since
502 monomorphic in the three analyzed population pools), 12 were found outlier with SELESTIM
503 and 73 with BAYPASS; 11 were in common between the two analyses (Fig. 4; Fig. S1 and
504 Table S5, Supporting information). However, we found no locus presumably involved in the
505 phenological shift or subsequent ecological adaptation in the LSP. Indeed, among the outlier
506 SNPs, none displayed extreme value for either the population-specific coefficient of selection
507 estimated with SELESTIM, or the standardized allele frequencies estimated with BAYPASS in
508 the LSP2 sample only. Instead, most outliers displayed outstanding differentiation in both the
509 LWP and LSP (data not shown).

510 We then mapped the outlier SNPs onto the recently obtained draft genome (Gschloessl et al.,
511 Submitted) and used the associated gene prediction and transcriptomic resources to annotate
512 the SNPs which fell within or near (< 2,000 pb) a potential gene. The 74 SNPs mapped to 63
513 different scaffolds; 7 of these SNPs were located within a gene (5 in introns of 4 different
514 predicted or reconstructed genes, 2 in exons of 2 genes), 7 were located in the vicinity of 5
515 different predicted or reconstructed genes. Only two of the corresponding genes could be
516 annotated, and corresponded to a transcription domain-associated protein of *Operophtera*
517 *brumata* and an E3 ubiquitin-protein ligase RFWD2-like of the Pyralidae *Amyelois*

518 *transitella*. These results are detailed in Tables S5 and S6, Supporting information.

519

520

521 **DISCUSSION**

522 In this study, we analyzed an illustrative example of "true allochronic differentiation" (sensu
523 Taylor & Friesen, 2017) between sympatric populations of the pine processionary moth. Our
524 results allowed us to decipher when and how the primary divergence occurred (bottleneck
525 intensity, levels of gene flow), which allows us to propose hypotheses about the
526 circumstances of the differentiation and the subsequent history of the populations.

527

528 **The primary divergence: a fairly recent allochronic event associated to a strong** 529 **bottleneck and an abrupt disruption of gene flow**

530 Tree-based analyses suggested that the phenologically-shifted SP first diverged from the
531 common ancestor of the two studied WPs, which differentiated more recently from one
532 another. The long branch leading to the SP suggested that this population experienced very
533 strong drift. The model was significantly improved by including changes in population sizes
534 and migration between populations, suggesting that the demographic history associated with
535 the allochronic event is relatively complex. We could infer in detail this evolutionary scenario.
536 The common ancestor of the SP and the WP is supposed to have been present for a long time
537 (estimated to 900,000 years), with large population sizes (10^5 to 10^6 reproducing individuals),
538 which is consistent with the continuous occurrence of the pine processionary moth in the

539 refugial areas of the Iberian Peninsula during the Ice Ages (Rousset et al., 2010). The
540 divergence of the SP was estimated to have occurred ca. 560 years ago, and it was associated
541 with a very strong founder event (ancestral population size estimated to a few tens of
542 individuals), while a bottleneck event occurred in the ancestral WP. One of the main questions
543 about sympatric differentiation is to know whether it occurred in the presence or absence of
544 gene flow in the first steps of the divergence, and how migration evolved over time (Powell,
545 Forbes, Hood, & Feder, 2014; Smadja & Butlin, 2011). The question of the levels of gene
546 flow can shed light on the differentiation process and impact the possible fate of the diverging
547 populations. In the particular case of allochronic differentiation, the shift in breeding time can
548 occur progressively, an overlap in reproductive times of the incipient populations then
549 maintaining gene flow (with some similarities between isolation-by-distance and isolation-by-
550 time in this case, see Hendry & Day, 2005). Conversely, it can also appear as an abrupt
551 phenological change that would immediately disrupt gene flow and lead to an "automatic"
552 complete assortative mating, acting as an "automatic magic trait" *sensu* Servedio, Doorn,
553 Kopp, Frame & Nosil (2011). Our results showed that the first step of the differentiation
554 occurred in a context of highly limited gene flow between the ancestral SP and WP (migration
555 rate 10^{-5} to 10^{-8}). This corroborates the hypothesis of a sudden event of divergence, resulting
556 in an immediate barrier to gene flow between the two incipient populations.

557 Allochrony can in some situations evolve as a by-product of another primary driver of
558 speciation, such as host plant shift followed by alteration of breeding time to match with the
559 new host's phenology (Powell et al., 2014). It is not possible from our results to rule out the
560 hypothesis that the two populations primarily diverged due to other factors, and that
561 allochrony evolved more recently and would now be the main differentiated trait. On the
562 other hand, no host or habitat change is associated with the differentiation of the SP. The land

563 was once covered by mixed forests and shrubs (AFN - Autoridade Florestal Nacional, 2012),
564 and then sowed with *P. pinaster* during the XIIIth and early XIVth century. The divergence of
565 the SP probably occurred after this large afforestation program, which took place ca. 700
566 years ago, when *P. pinaster* was already predominant in this region. We thus conclude that in
567 the particular case of the pine processionary moth, allochrony can still be hypothesized to be
568 the initial driver of divergence. It is very likely that the periods of adult activity of the two
569 diverging populations did not overlap in the early phases of their differentiation, immediately
570 disrupting gene flow. A scenario of an initial mutation in key genes involved in seasonal
571 rhythms or affecting diapause termination which first occurred by chance and drove the
572 differentiation event in a very limited number of founder individuals can thus be favoured
573 (Schluter, 2009), and would be consistent with the high heritability found in experimental
574 rearing (Branco et al., 2017). This information is crucial for our understanding of the
575 allochronic differentiation process.

576 We obtained a relatively recent estimate of the divergence time, but our results suggest that
577 the SP was already present few hundreds years before its discovery in 1997 (Santos, Burban,
578 et al., 2011; Santos et al., 2007). No mention was found in the historical archives of the Mata
579 Nacional de Leiria (MB, pers. obs.), even though these archives contain much information
580 because the national park has been a major wood production area for more than seven
581 centuries. Yet, it is also possible that the ancestral SP evolved in the same region, but outside
582 the limits of the park, and remained undocumented in historical times. In a recent study,
583 Godefroid and collaborators (2016) showed that the current distribution of the LSP is limited
584 by the high summer temperature occurring elsewhere in Portugal, even though larvae of this
585 population were proved to cope better with higher temperatures than larvae of Portuguese and
586 French WPs (Santos, Paiva, et al., 2011). In the first steps of the differentiation, milder

587 environmental conditions could have favoured the success of the diverging population.
588 Interestingly, a period of colder climate known as the Little Ice Age occurred between years
589 1300 and 1900, including in Portugal, bringing favourable climatic conditions (Abrantes et
590 al., 2005; Bartels-Jónsdóttir, Knudsen, Abrantes, Lebreiro, & Eiriksson, 2006). Other
591 phenotypic trait divergences between the SP and the WP were documented, with obvious
592 adaptations to the environmental changes experienced by the SP eggs and larvae due to the
593 shift in breeding time (Rocha et al., 2017; Santos, Paiva, et al., 2011; Santos, Paiva, Rocha,
594 Kerdelhué, & Branco, 2013), consistent with the concept of "adaptation-by-time" proposed by
595 Hendry and Day (2005). Whether such phenotypic changes occurred over ca. 500 years or
596 whether they occurred over some tens of generations as previously suggested (Santos,
597 Burban, et al., 2011; Santos et al., 2007), these adaptations can still be considered as rapid.

598

599 **Recent demographic changes in the diverging population and increased recent gene flow**

600 The best demographic model we obtained further suggested that the SP experienced a recent
601 bottleneck ca. 70 years ago, which reduced the population to a few hundred reproducers at
602 most. The SP then expanded again until its high current population size (between 25,000 and
603 100,000 individuals). The cause of this recent and drastic reduction in size is difficult to
604 characterize, and could be due to a local climatic or epidemiological event or to human
605 activities (e.g., local habitat destruction, forest fire, management options). This bottleneck
606 actually coincides with the recent establishment of intensive planning and forest management
607 in the MNL. The first forest plan dates back from 1892 and was intensified during the 1960s,
608 including management by clear-cuts and development of 120 km of forest roads (AFN -
609 Autoridade Florestal Nacional, 2012). This major demographic event is consistent with the

610 fact that the SP remained undetected in the recent history and was discovered only recently
611 during a very severe and thus conspicuous outbreak in 1997 (Pimentel et al., 2006; Santos et
612 al., 2007). Parallel to the SP history, our model also suggested a complex scenario for the
613 studied WPs. AWP and LWP diverged ca. 200 years ago, with a very strong founder event in
614 Apostiça as the estimated population size reached 43 individuals only. This event could be
615 linked to human activities and to the deforestation process that occurred to provision wood
616 and agricultural goods, which dramatically decreased forest land in the region of Lisbon
617 (Devy-Vareta, 1985). This probably tended to fragment the PPM habitat and strongly reduced
618 its populations in the vicinity of Lisbon. It is worth noting that in the recent years, the
619 population size has strongly increased in Apostiça, which is consistent with the recent
620 afforestation activity, whereas the Leiria WP tended to decrease. Whether the decline of the
621 WP observed in the MNL could be linked to possible competition between the sympatric
622 summer and winter populations should now be tested. Monitoring tools could moreover allow
623 us to determine if this is a long-term trend or if the local LWP would increase again. On the
624 other hand, our results consistently show that AWP was closely related to LWP, and could not
625 be used as an outgroup as we initially planned. A thorough phylogeographic study of
626 Portuguese and/or Iberian populations would now be helpful to understand the genetic
627 structure of populations in this PPM clade (Rousselet et al., 2010) and to develop further
628 demographic analyses.

629 To complete the picture, our results suggested that some gene flow currently occurs between
630 existing populations. Not surprisingly, in the best demographic model, migration rates were
631 maximal between the two WPs but they were also relatively high in both directions between
632 the two sympatric LSP and LWP (ca. 10^{-3}). This is consistent with the recent identification of
633 few hybrid individuals by Burban and collaborators (2016). Interestingly, our results suggest

634 that the level of gene flow between the sympatric populations is higher today than in earlier
635 stages of differentiation. This could be explained by the recent geographic and demographic
636 expansion observed in the SP, which could have increased the probability of contact and thus
637 introgression between the two populations. We could also hypothesize that plasticity in
638 reproductive time plays a role by allowing some degree of overlap in reproductive time
639 between the two populations, which can possibly vary over time as occurs in some plants
640 (Devaux & Lande, 2008). Some individuals belonging to the SP but emerging during the LWP
641 reproductive season were recently identified with molecular markers (Burban et al., 2016).
642 Such "LateSP" individuals can only be identified through genotyping, and could also allow
643 some introgression between the two populations. The results further showed that assigning
644 individuals from their phenology alone can lead to erroneous mixing of some LateSP
645 individuals in the LWP1 pool, and that robust results could only be obtained when pooling
646 genetically well-characterized individuals. Preliminary observations suggest that some of
647 these LateSP correspond to the last-emerging SP individuals, i.e., to events at the tail-end of
648 the distribution of SP emergence time in July, during the early WP season. Other LateSP
649 actually emerge very late, after the WP season, and could correspond to a dysfunction in
650 diapause termination (Burban et al., 2016). The origins and fate of these categories of LateSP
651 remain to be studied.

652

653 **Identifying and interpreting signatures of selection**

654 All of the SNPs identified by BAYPASS and SELESTIM as presumably under selection
655 displayed population-specific signatures associated with both the LSP and the LWP, which did
656 not allow us to clearly identify a pattern linked to the phenotypic evolution of the SP. It is

657 likely that the strong drift experienced by the SP and the high level of differentiation between
658 the SP and both LWP and AWP ($F_{ST} > 0.3$) impedes optimal use of genomic scans of
659 adaptation. A similar challenge in revealing functionally important loci due to a stronger than
660 expected background differentiation was encountered by Lozier, Jackson, Dillon, & Strange
661 (2016) in their study of *Bombus* colour patterns. Moreover, even if RAD-seq was proved to be
662 a powerful approach to easily develop population genomic studies for non-model organisms,
663 the technique only allows us to analyze a reduced proportion of the genome, which increases
664 the likelihood of missing the genomic region truly targeted by selection (Lowry et al., 2017;
665 but see McKinney, Larson, Seeb, & Seeb, 2017). Our study also pointed a major challenge in
666 arthropod genomics, which is the low proportion of functionally annotated genes. We could
667 annotate only two of the genes in the vicinity of the detected candidate SNP, which strongly
668 limits the functional interpretation of the results. Moreover, the draft genome currently
669 available for *T. pityocampa* has low scaffold sizes (Gschloessl et al., Submitted), which
670 explains why most of the identified SNP were found in different genomic fragments.
671 Improving the genome assembly will greatly increase our analyzing capacities.

672

673 **Perspectives and future directions**

674 Several studies have recently identified candidate genes involved in circadian and seasonal
675 rhythms and in diapause termination, and their roles and interactions are increasingly
676 understood (Denlinger, 2002; Derks et al., 2015; Wadsworth & Dopman, 2015). In particular,
677 there is increasing evidence that genes involved in circadian rhythms are also involved in
678 reproductive cycles (Fuchikawa et al., 2010; Levy, Kozak, Wadsworth, Coates, & Dopman,
679 2015; Ragland, Egan, Feder, Berlocher, & Hahn, 2011; Ragland & Keep, 2017). One possible

680 approach will be to target those genes both to re-sequence them in the SP and WP and
681 possibly identify sequence polymorphisms, and to determine if they are differentially
682 expressed in the allochronic populations at key stages of the development. An alternative
683 approach could be QTL-mapping, which has proved to be a successful strategy in a number of
684 studies (e.g., Alem et al., 2013; Franchini et al., 2014). It is however expected to be tedious in
685 the particular example of the pine processionary moth for which rearing in experimental
686 conditions is a difficult task due to a high mortality, the urticating nature of its larvae, and the
687 obligate one-year generation time (Berardi, Branco, Paiva, Santos, & Battisti, 2015; Branco et
688 al., 2017; Rocha et al., 2017).

689

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953

954 **DATA ACCESSIBILITY**

955 Read count data for the five pool samples and individual genotyping datasets are provided in
956 Supplementary Table S7

957

958 **AUTHOR CONTRIBUTIONS**

959 *Conceived and designed the study: M.Gau., C.K., J.F., M.B., K.G. Performed the wet lab*
960 *experiments: J.F., M.Gal., L.S., A.L., C.B. Analyzed the data: A.R., M.Gau., R.V., R.L., J.F.*
961 *Wrote the paper: M.Gau., C.K., R.L. All authors read and approved the final manuscript.*

962

963

964 **FIGURE LEGENDS**

965 **Figure 1:** Principal component analysis of gene frequencies across the AWP, LSP1, LSP2,
966 LWP1 and LWP2 pool samples. A) Plot of the pool sample coordinates on the first two axes
967 of variation of Ω , the scaled covariance matrix of allele frequencies across the five pool
968 samples. The matrix Ω was estimated with BAYPASS (Gautier, 2015) using read count data
969 (rPS) available on 58 210 SNPs. B) First factorial plan of the joint PCA performed on the
970 projected allele count data (pPS) for the five pool samples together with genotyping data for
971 28 LSP and 12 LWP individuals. The combined dataset consisted of 742 SNPs.

972 **Figure 2:** Comparisons under a pure-drift divergence model of three bifurcating tree (A-C)
973 and a star phylogeny (D), relating the AWP, LSP (represented by the LSP2 pool sample) and
974 LWP (represented by the LWP2 pool sample) using KIMTREE (Gautier & Vitalis, 2013). The
975 tree with the highest support (smallest DIC) is represented in red and corresponds to
976 ((AWP,LWP),LSP). For that tree, the posterior mean of the divergence time (measured on a
977 diffusion time scale) is provided for each branch.

978 **Figure 3:** Graphical representation of the best supported demographic and historical model
979 inferred using the SFS analyses for the three populations AWP, LWP and LSP. Both time and
980 population sizes are represented on a log scale. Inferred parameter values are given in Table 3.
981 SP is the ancestral population of LSP; WP is the ancestral population of AWP and LWP; P is
982 the ancestral population of SP and WP; ANC is the ancestral population of P. All populations
983 have undergone past exponential variations in size, except the ANC population that had a
984 constant size through time. Because of the logarithm representation of time and population
985 sizes, these past exponential population size variations appear linear on the graphic. Arrows
986 represent migration from one population to another, their thickness being proportional to the
987 inferred migration rates.

988 **Figure 4:** Results of the genome scans for adaptive differentiation performed with SELESTIM
989 and BAYPASS. For each SNP the KLD estimated with SELESTIM that quantifies to which extent
990 the locus-specific coefficient of selection is extreme is plotted against the XtX measure of
991 differentiation estimated with BAYPASS. The horizontal (resp. vertical) dotted line indicates the
992 0.1% significance thresholds for the KLD (resp. XtX) analysis that was determined as the
993 99.9% quantile of an empirical distribution obtained after analyzing a pseudo observed
994 dataset simulated under the SELESTIM (resp. BAYPASS) null model. According to these
995 thresholds, SNPs are displayed in red (outliers based on both the KLD and XtX), in blue
996 (outlier based on the KLD only), in green (outlier based on the XtX only) or in black (not
997 outlier).

998

999 **SUPPORTING INFORMATION**

1000 **Table S1:** Parameter ranges explored in the SFS analyses for the DivDrift and
1001 DivDriftVarMig models.

1002 **Table S2:** Results of the F_3 -statistics for the 30 possible configurations among the five pool
1003 samples.

1004 **Table S3:** Comparisons of the three models of pure divergence based on their AIC computed
1005 from SFS analyses. d is the number of parameters of the model, L is the likelihood, AIC is $2d$
1006 $- 2\ln(L)$, Δ_i is $AIC_i - \min(AIC_i)$, and w_i is the model normalized relative likelihood computed
1007 as $\exp(-0.5\Delta_i) / \sum_k \exp(-0.5\Delta_k)$. Parentheses indicate the most recent branching in the tree
1008 going backward in time.

1009 **Table S4:** Comparisons of the four demographic models analyzed (DivDrift, DivDriftMig,
1010 DivDriftVar, DivDriftVarMig) based on their AIC computed from SFS analyses. For this
1011 table, the population tree considered is always (LSP,(LWP,AWP)). See main text for details
1012 about the different models and Table S3 for details about the notations.

1013 **Table S5:** Details of the 74 SNPs identified as outliers in SELESTIM and/or BAYPASS analyses.
1014 For each SNP, the scaffold and position are given together with the KLD (SELESTIM analysis)
1015 and XtX (BAYPASS analysis) values. Only values exceeding the 0.1% significance threshold
1016 are reported for the latter.

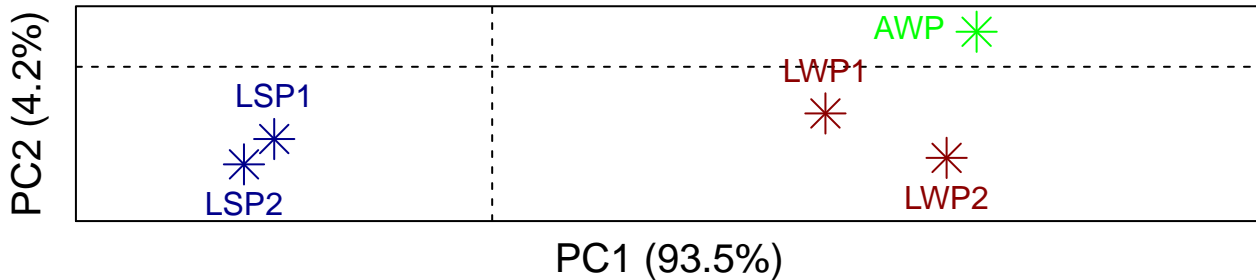
1017 **Table S6:** Details of the 63 scaffolds containing the 74 SNPs identified as outliers in
1018 SELESTIM and/or BAYPASS analyses, position from potentially identified gene when relevant
1019 (within intron, within exon, < 2000 bp) and annotation when available.

1020 **Table S7:** Read count data for the five pool samples and individual genotyping datasets

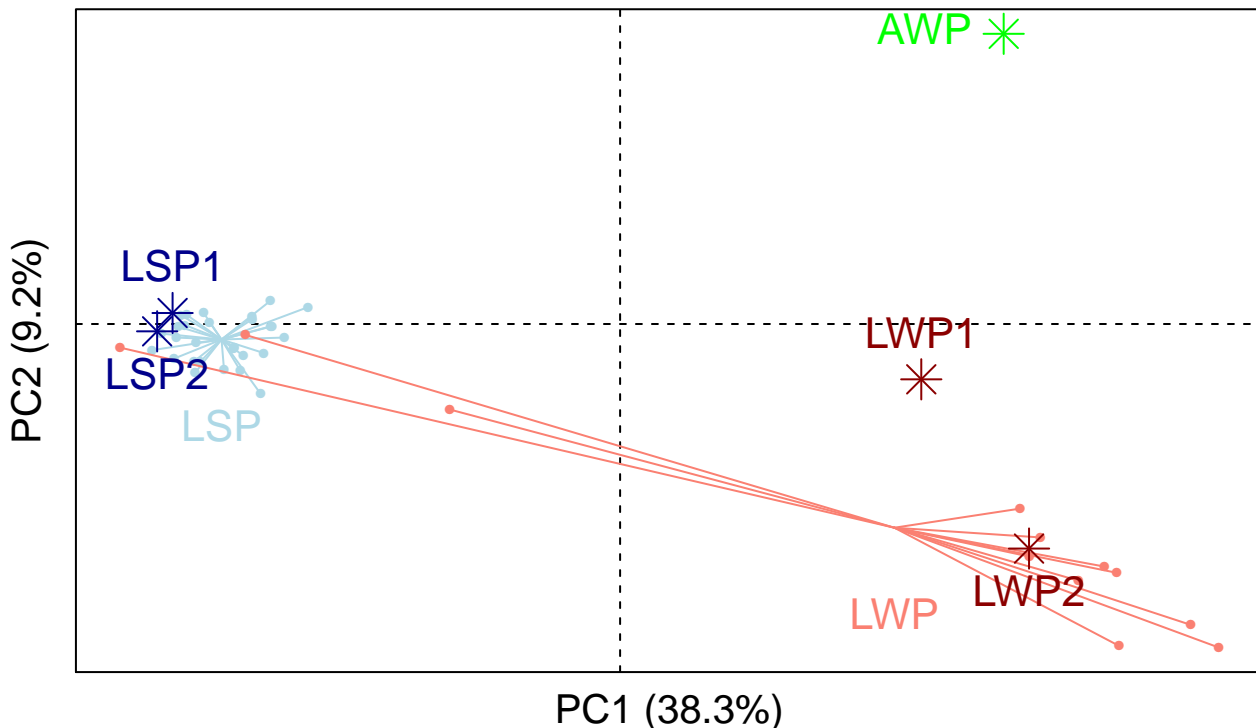
1021 **Figure S1:** SNP population-specific coefficient of selection and standardized allele
1022 frequencies. For each SNP and population, σ_{\max} that corresponds to the largest coefficient of
1023 selection among the two estimated by SELESTIM (one for each allele) is plotted against the
1024 standardized allele frequencies for the reference allele (given in absolute) as estimated by
1025 BAYPASS. For the latter, the vertical dotted line indicates the 99.9% quantile of the
1026 corresponding empirical distribution (from the pseudo-observed dataset). The colour code
1027 used to represent the SNPs is the same as in Fig. 4: SNPs are displayed in red (outliers based
1028 on both the KLD and XtX), in blue (outlier based on the KLD only), in green (outlier based on
1029 the XtX only) or in black (not outlier).

1030 **Appendix S1:** Inference settings for the SFS analyses.

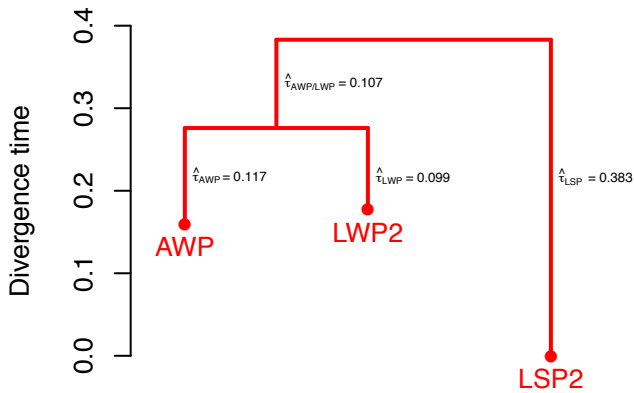
1031

A) Eigen-Analysis of $\hat{\Omega}$ 

B) Joint PCA of ind. and pool data

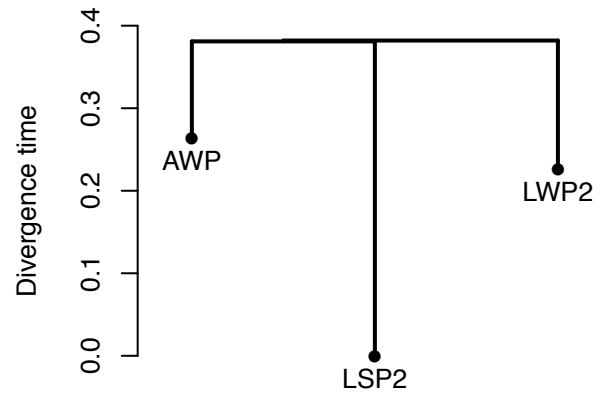


A. Topology T1



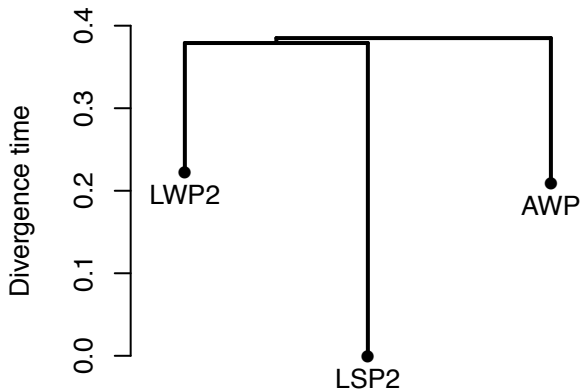
$$DIC_{T1} = 560,684$$

B. Topology T2



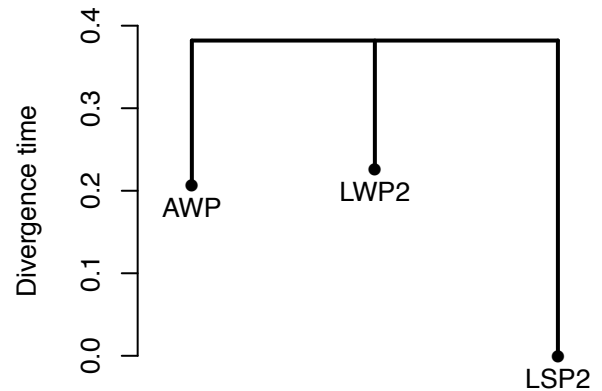
$$DIC_{T2} - DIC_{T1} = 209$$

C. Topology T3

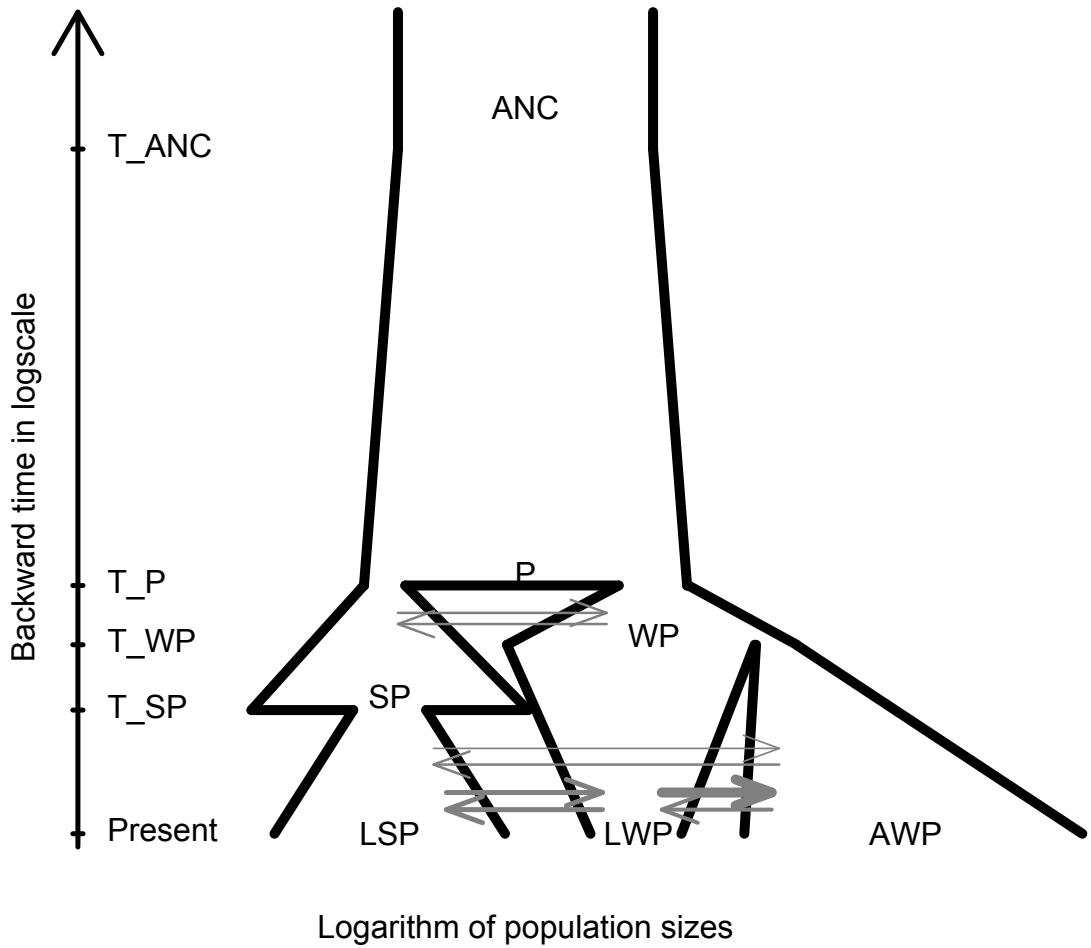


$$DIC_{T3} - DIC_{T1} = 236$$

D. Topology S



$$DIC_S - DIC_{T1} = 283$$



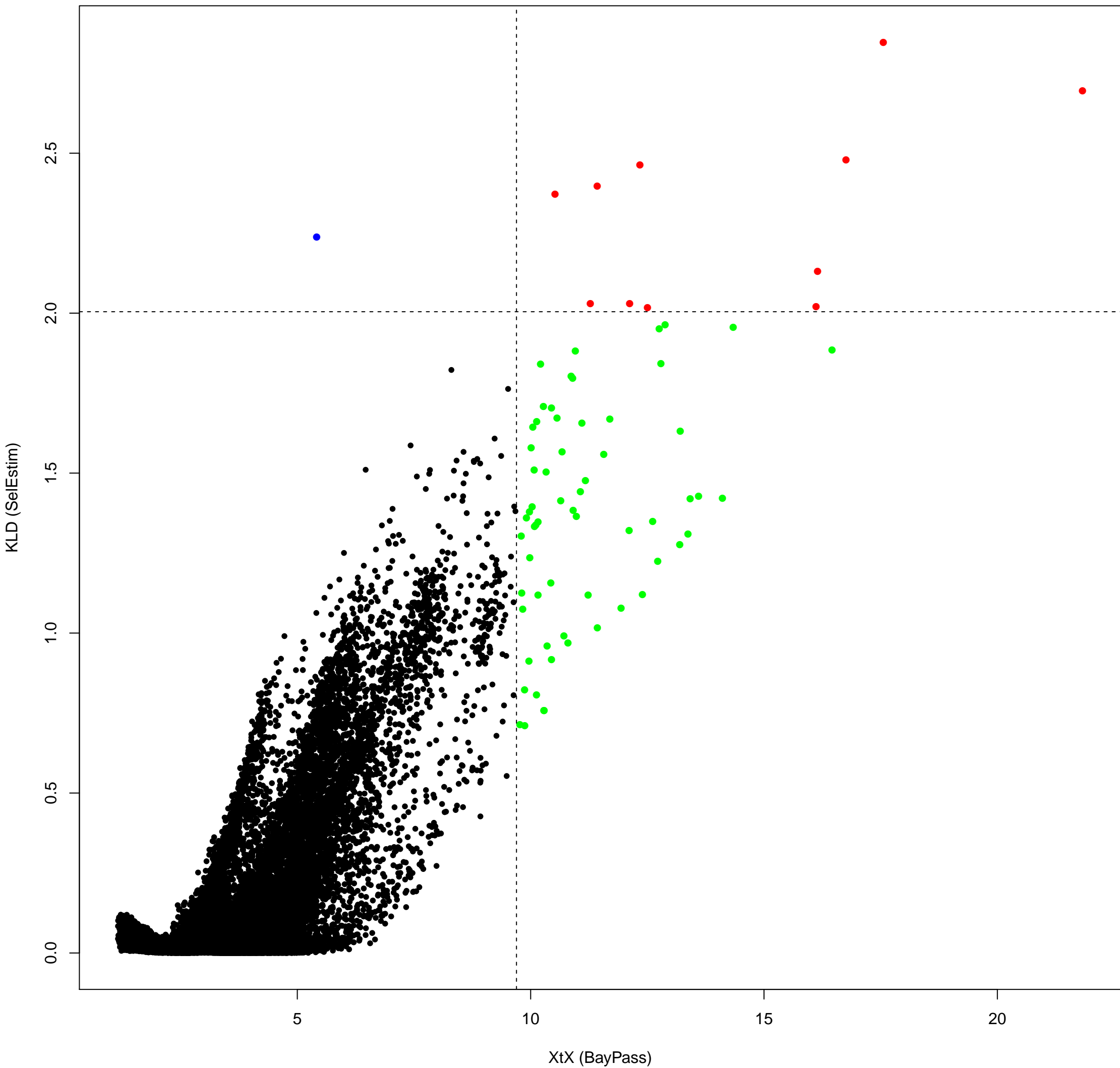


Table 1: Sampling details for the 5 batches of individuals used in the different experiments.

Code	Population	# Individuals from each stage	Dates	Experiment
LSP2	LSP	20 males	2008 – 2010	Individual and Pool RAD-seq
	LSP	10 males	2008 – 2010	Pool RAD-seq
LSP1	LSP	10 males and 10 females	2010	Individual and Pool RAD-seq
	LSP	20 males	2010	Pool RAD-seq
LWP2	LWP	20 males	2008 – 2010	Individual and Pool RAD-seq
	LWP	10 males	2008 – 2010	Pool RAD-seq
LWP1	LWP	10 males and 10 females	2010	Individual and Pool RAD-seq
	LWP	20 L5 larvae	2010	Pool RAD-seq
AWP	Apostiça	40 L5 larvae	2010	Pool RAD-seq

Table 2: pairwise F_{ST} estimates between the analyzed pools.

	AWP	LSP1	LSP2	LWP1
AWP				
LSP1	0.369			
LSP2	0.374	0.038		
LWP1	0.095	0.302	0.307	
LWP2	0.125	0.368	0.362	0.068

Table 3: Parameter point estimates and associated confidence intervals obtained for the best-supported demographic history (DivDriftVarMig with the population tree (LSP,(AWP,LWP))) from the SFS analysis. See Fig. 3 for details.

Type of parameter	Demographic Parameter	“DivDrift” Model	“DivDriftVarMig” Model
Effective population size	$N_{AWP}(0)$	2330 [2240;1.64x10 ⁴]	4.40x10 ⁶ [2.85x10 ⁶ ;5.16x10 ⁶]
	$N_{LSP}(0)$	2.16x10 ⁵ [2.07x10 ⁴ ;4.05x10 ⁵]	6.63x10 ⁴ [2.48x10 ⁴ ;1.63x10 ⁵]
	$N_{LWP}(0)$	3790 [2930;1.55x10 ⁴]	293 [129;828]
	$N_{SP}(T_{SP})$	n.a.	3.97x10 ⁵ [1.23x10 ⁵ ;8.62x10 ⁵]
	$N_{WP}(T_{WP})$	7.16x10 ⁵ [6.64x10 ⁴ ;1.38x10 ⁶]	4.97x10 ⁵ [1.33x10 ⁵ ;1.28x10 ⁶]
	$N_P(T_P)$	5.60x10 ⁶ [5.43x10 ⁵ ;8.53x10 ⁶]	2.44x10 ⁶ [2.17x10 ⁶ ;2.53x10 ⁶]
	$N_P(T_{ANC})$	n.a.	1.85x10 ⁵ [9.83x10 ⁴ ;2.17x10 ⁵]
	$N_{AWP}(T_{WP})$	n.a.	43 [17;121]
	$N_{LSP}(T_{SP})$	n.a.	147 [52;741]
	$N_{LWP}(T_{WP})$	n.a.	1.42.10 ⁵ [2.65x10 ⁴ ;4.85x10 ⁵]
	$N_{SP}(T_P)$	n.a.	43 [35;257]
Divergence time (in generation)	$N_{WP}(T_P)$	n.a.	129 [103;974]
	T_{SP}	n.a.	69 [35;216]
	T_{WP}	216 [190;1380]	207 [95;526]
	T_P	7.59x10 ⁴ [6.90x10 ³ ;1.38x10 ⁵]	560 [448;2.28x10 ³]
	T_{ANC}	n.a.	9.05.10 ⁵ [8.79x10 ⁵ ;1.10x10 ⁶]
Migration rate	$m(LSP \rightarrow AWP)$	n.a.	5.36x10 ⁻⁷ [2.95x10 ⁻⁸ ;9.38x10 ⁻⁶]
	$m(LWP \rightarrow AWP)$	n.a.	5.15x10 ⁻³ [1.62x10 ⁻³ ;1.04x10 ⁻²]
	$m(AWP \rightarrow LSP)$	n.a.	2.40x10 ⁻⁸ [2.67x10 ⁻⁸ ;9.86x10 ⁻⁷]
	$m(LWP \rightarrow LSP)$	n.a.	9.69x10 ⁻⁴ [3.10x10 ⁻⁴ ;1.91 x10 ⁻³]
	$m(AWP \rightarrow LWP)$	n.a.	4.29x10 ⁻⁴ [4.91x10 ⁻⁶ ;1.10x10 ⁻³]
	$m(LSP \rightarrow LWP)$	n.a.	1.11x10 ⁻³ [3.46x10 ⁻⁴ ;2.53x10 ⁻³]
	$m(WP \rightarrow SP)$	n.a.	2.29x10 ⁻⁵ [2.34x10 ⁻⁸ ;2.55x10 ⁻⁵]
	$m(SP \rightarrow WP)$	n.a.	8.72x10 ⁻⁸ [2.99x10 ⁻⁸ ;8.50x10 ⁻⁶]
Growth rate	G_{AWP}	n.a.	-0.480 [-1.10;-0.174]
	G_{LSP}	n.a.	-0.764 [-1.89;-0.175]
	G_{LWP}	n.a.	0.258 [8.60x10 ⁻² ;0.551]
	G_{SP}	n.a.	-0.160 [-0.201;-2.79x10 ⁻²]
	G_{WP}	n.a.	-0.201 [-0.247;-0.029]
	G_P	n.a.	-2.46x10 ⁻⁵ [-2.56x10 ⁻⁵ ;-2.22x10 ⁻⁵]