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Fitness consequences of early life conditions and maternal size effects in a freshwater top predator Yngvild Vindenes^{*a}, Øystein Langangen^a, Ian J. Winfield^b and L.

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Running headline: Fitness consequences of early life impacts

Summary

1. Conditions experienced in early life stages can be an important determinant of individual life histories. In fish, environmental conditions are known to affect early survival and growth, but recent studies have also emphasized maternal effects mediated by size or age. However, the relative sensitivity of

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the mean fitness (population growth rate λ) to different early life impacts remain largely unexplored.

- 2. Using a female-based integral projection model (IPM) parameterised from unique long-term demographic data for pike (*Esox lucius*), we evaluated the relative fitness consequences of different early life impacts, including i) maternal effects of length on egg weight, potentially affecting offspring (first year) survival, and ii) effects of temperature on offspring growth and survival. Of the seven vital rates defining the model, offspring survival could not be directly estimated and four scenarios were defined for this rate.
- 3. Elasticity analyses of the IPM were performed to calculate i) the total contribution from different lengths to the elasticity of λ to the projection kernel, and ii) the elasticity of λ to underlying variables of female current length, female offspring length at age 1, and temperature. These elasticities were decomposed into contributions from different vital rates across length.
- 4. Egg weight increased with female length, as expected, but the effect leveled off for the largest females. However, λ was largely insensitive to this effect, even when egg weight was assumed to have a strong effect on offspring survival. In contrast, λ was sensitive to early temperature conditions through growth and survival. Among mature females, the total elasticity of λ to the projection kernel generally increased with length. The results were robust to a wide range of assumptions.
- 5. These results suggest that environmental conditions experienced in early life represent a more important driver of mean population growth and fitness of

pike than maternal effects of size on offspring survival. We discuss two general mechanisms underlying the weak influence of this maternal effect, suggesting that these may be general for long-lived and highly fecund fishes. This model and results are relevant for management of long-lived top-predators, including many commercially important fish species.

Keywords

Cohort effects, demographic heterogeneity, delayed life history effects, environmental impacts, individual heterogeneity, silver spoon effects, trait structure.

¹ Introduction

The phenotype and vital rates of adult life history stages are often shaped by 2 conditions experienced in early life (Lindström, 1999; Beckerman et al., 2002). 3 Young individuals often go through critical processes of ontogenetic development 4 and growth that may be sensitive to external conditions. Individual differences in 5 life history may therefore arise from varying environmental conditions and ma-6 ternal effects experienced in early life, and can have profound impacts on pop-7 ulation growth, fitness, and other demographic characteristics at the population 8 level (Coulson et al., 2001; Gaillard et al., 2003; Benton et al., 2006; Vindenes and g Langangen, 2015). For size-structured organisms, lasting individual differences in 10 somatic growth rates can potentially generate large differences in survival and fe-11 cundity over the lifetime, although growth is also influenced by factors at later 12 life stages (De Roos et al., 2003; Monaghan, 2008; Vincenzi et al., 2014). Organ-13

isms can sometimes compensate for a bad start by increasing growth in later life
stages (if environmental conditions improve), but a number of fitness costs are
still linked to poor initial growth conditions (Metcalfe and Monaghan, 2001). In
fish, mortality tends to be very high for the smallest individuals, partly due to
size-dependent predation (Bailey and Houde, 1989), leading to a strong selection
pressure for rapid early growth.

In addition to impacts of environmental conditions on early growth and sur-20 vival, recent studies have also emphasized the role of maternal effects in the recruit-21 ment and population growth of fish, that are associated with female body size and 22 age (Green, 2008; Arlinghaus et al., 2010; Venturelli et al., 2010; Marshall et al., 23 2011; Hixon et al., 2014). There are several mechanisms through which female size 24 can influence the contribution to recruitment (Brooks et al., 1997; Kamler, 2005). 25 First, in some species large females have been found to produce a larger number 26 of eggs relative to their body mass (Hixon et al., 2014). Second, large females tend 27 to invest more energy per egg, leading to larger larvae with increased swimming 28 performance and resistance to starvation (Wright and Shoesmith, 1988; Kamler, 29 1992; Kotakorpi et al., 2013; Green, 2008). The effect of egg size on early survival 30 may not always be positive, however, and may depend on other factors like spatial 31 location, temperature, or time of hatching (Kamler, 1992; Robertsen et al., 2012). 32 Third, large females sometimes spawn at different times and locations, which could 33 increase offspring survival through improved environmental conditions and timing 34 of food availability (Hixon et al., 2014). Maternal effects may also depend on past 35 environmental conditions experienced by the female, such as temperature or re-36 source levels (Monaghan, 2008). For example, in some fish species egg size has been 37 found to decrease as a plastic response to temperature conditions experienced by 38

the mother prior to spawning, when the eggs are developed (Kamler, 1992; Green,
2008).

Traditional fishery management assumes that females of different sizes con-41 tribute equally to recruitment relative to their biomass, so that the population's 42 size structure can be ignored and population growth predicted by the spawning 43 stock biomass alone. However, if large females contribute relatively more than small 44 ones, failing to account for the population's size structure could lead to biased es-45 timates of recruitment and population growth (Hixon et al., 2014). Some studies 46 have considered and included such maternal size effects in fish (Arlinghaus et al., 47 2010; Venturelli et al., 2010), but few have evaluated their relative impacts on 48 population growth compared to other factors in the life history. Moreover, earlier 49 studies have focused mainly on the reproductive potential of the population (such 50 as the total egg number produced), but fitness and population growth also depend 51 on other parts of the life history besides reproduction, in particular survival and 52 growth. Depending on the life history of the species, the mean fitness will be more 53 sensitive to certain vital rates and certain life history stages than others (Roff, 54 1996; Caswell, 2001). 55

Evaluating the fitness consequences of early life conditions with lasting effects 56 on the life history requires a model framework that can account for individual het-57 erogeneity. Integral projection models (IPM) are ideally suited for this purpose, 58 as dynamic changes over the lifetime, for instance in a trait like body size, can be 59 combined with latent individual differences through a static state variable (Vin-60 denes and Langangen, 2015). For instance, in a recent study on roe deer (Capreolus 61 *capreolus*) Plard et al. (2015) used an IPM to evaluate the fitness consequences 62 of timing of birth within season. Early-born offspring were found to be heavier 63

as adults, and had a higher reproductive value (Plard et al., 2015). IPMs are the 64 continuous-state version of matrix models, and are constructed from four main 65 vital rate functions describing how survival, reproduction, state transitions, and 66 initial state distributions in offspring depend on underlying state variables (East-67 erling et al., 2000; Ellner and Rees, 2006; Rees et al., 2014). These main vital 68 rate functions may in turn be composed of other underlying functions. The many 69 analytical advantages of matrix models (Caswell, 2001) also apply to IPMs (Ellner 70 and Rees, 2006). 71

In this study we extend and analyse an IPM for a population of pike (Esox 72 lucius) from Windermere, U. K., to evaluate the relative fitness impacts of un-73 derlying variables via different parts of the life history, as well as to compare 74 the total contribution to population growth from females of different lengths. The 75 model includes an effect of maternal length on egg weight, potentially affecting off-76 spring survival. Pike is a large and relatively long-lived top predator in freshwater 77 ecosystems across the northern hemisphere (Craig, 2008). It has an iteroparous life 78 history, spawning in spring, preferably on vegetation (Billard, 1996). Temperature 79 is an important determinant of growth and recruitment (Kipling, 1983; Paxton 80 et al., 2009; Casselman, 1996; Rypel, 2012), and is also associated with other vital 81 rates (Vindenes et al., 2014). Some studies have reported a positive effect of female 82 body size on egg size (Billard, 1996; Kotakorpi et al., 2013). Kotakorpi et al. (2013) 83 also reported a positive effect of female length on larval dry weight, as well as on 84 larval survival times under starvation, indicating that offspring from larger eggs 85 have an increased survival probability especially in poor environmental conditions. 86 Maternal size does not seem to have a lasting influence on somatic growth rate in 87 pike, as initial size differences after hatching have been found to level off rapidly 88

⁸⁹ over time (Giles et al., 1986).

Recently, Vindenes et al. (2014) constructed a temperature-dependent IPM for this population to evaluate the demographic consequences of climate warming, and found contrasting effects on different vital rates at different body lengths. This model was then extended to include individual heterogeneity in somatic growth and survival, as differences in size at age 1 tend to persist (Vindenes and Langangen, 2015). In the current study we extend this model to include maternal effects of body length on egg weight, potentially affecting offspring survival.

⁹⁷ Materials and methods

98 STUDY SYSTEM AND DATA

The study population is located in the glacial lake of Windermere, U. K. $(54^{\circ}22' \text{ N},$ 99 2°56′ W; altitude 39 m). Scientific monitoring of the pike population was initiated 100 in 1944, and a review of the study system and data collection methods is given by 101 Le Cren (2001). Data on pike and other major fish populations have been collected, 102 as well as on the abiotic and biotic environment. The main environmental driver 103 considered in this study is the annual mean surface temperature T (measured in 104 Celsius degrees, referred to as temperature; see Appendix A for more details). The 105 average temperature over the study period was about 10.5°C. 106

Three pike data sets were used in this study, to estimate i) somatic growth and offspring length distribution at age 1 (7909 females, 1944-1992), ii) fecundity and egg weight (3696 females, 1963-2003), and iii) survival probability (3992 individuals of both sexes, 1954-1995). The first two data sets are derived from data gathered in a scientific long-term monitoring programme with gillnet sampling in

winter (Frost and Kipling, 1959; Le Cren, 2001; Edeline et al., 2007), whereas the 112 survival data were gathered from a capture mark recapture study with sampling 113 also in spring (Kipling and Le Cren, 1984). Somatic growth occurs mainly in the 114 summer months, and in the model we assume that no mortality or growth occurs 115 in the winter months between sampling and spawning (see Fig. A.1, Appendix A). 116 Ovarian development in female pike in Windermere occurs mainly between Octo-117 ber and March, and spawning occurs from March-May (Frost and Kipling, 1967). 118 The number of offspring (age 1 individuals) may depend on environmental con-119 ditions both in the spawning year (affecting offspring survival) and the preceding 120 year (affecting fecundity and egg weight, hence offspring survival). 121

In the gillnet sampling, captured pike were measured for body length (fork 122 length, cm), weighed (kg), and sexed, and opercular bones were removed for age 123 and length back-calculation following a method validated for Windermere (Frost 124 and Kipling, 1959). Since 1963, data on female reproductive investment were also 125 collected, including gonad weight (g) and the number of oocytes (referred to here as 126 "eggs") estimated from counting of a 1 g sample of the gonads (Frost and Kipling, 127 1967). The average egg weight was calculated as the gonad weight divided by the 128 estimated number of eggs (Frost and Kipling, 1967). The number of spawned eggs 129 will generally be slightly lower than this estimate, because some of the oocytes 130 do not ovulate (Billard, 1996). Since the data sampling period overlaps with the 131 egg development in females, it is important to account for capture month in the 132 regression analyses for fecundity and egg weight. The probability of maturity was 133 defined based on a study of Frost and Kipling (1967) where smaller pike were also 134 captured, reporting that most female pike in Windermere become mature at age 135 2, at a mean length of ~ 41.5 cm, ranging from 31 cm to 49.8 cm. 136

137 CONSTRUCTING THE IPM

The model is female-based, assuming a pre-breeding census so that offspring are 138 counted at age 1 (see Table 1 for an overview of the main variables and vital rates). 139 The state variables are current female length x (cm), female offspring length at age 140 1 y (cm), current temperature T (°C), and previous temperature T^* (°C). Offspring 141 length reflects initial growth differences and is therefore a useful state variable for 142 describing lasting effects of early growth through the life history (Vindenes and 143 Langangen, 2015). For each female in the population, the state variable offspring 144 length y refers to the length of that female at age 1, a measure that remains 145 constant over the lifetime. The vital rates of fecundity (egg number) and egg weight 146 may depend on temperature of the previous year, T^* , when eggs are developed in 147 the female, whereas other vital rates may depend on the current temperature, i.e. 148 during the spawning year (see Appendix A for a detailed description of timing 149 of events in the life history). When temperature is assumed to be constant, as in 150 the elasticity analyses of this study, the current and previous temperature are the 151 same. 152

The four main vital rate functions in the IPM are (notation here includes state 153 variables found to be significant in the results) i) survival probability s(x, y, T), ii) 154 the distribution of next year's length g(x'; x, y, T), a truncated lognormal distri-155 bution with mean $\mu_G(x, y, T)$ and variance $\sigma_G^2(x)$, describing growth from length 156 x to length $x' \ge x$ next year, iii) the offspring number $b(x, T, T^*)$, describing the 157 number of female offspring at age 1 produced by a female of length x (see fur-158 ther details in next section), and iv) the distribution of offspring lengths f(y':T)159 (a lognormal distribution with mean $\mu_{G_1}(T)$ and variance $\sigma_{G_1}^2$) determining the 160

length y' of an offspring as it enters the population next year at age 1.

Together, these main vital rate functions define the projection kernel, describing the expected changes in the population structure (distribution of the traits x and y) over time (Easterling et al., 2000). Here, the projection kernel is given by

$$K(x', y'; x, y, T, T^*) = s(x, y, T)g(x'; x, y, T)\delta(y' - y) + b(x, T, T^*)f(y'; T)\delta(y' - x'),$$

where $\delta(y'-y)$ is a Dirac delta function included to keep each individual's off-165 spring length constant over time, while $\delta(y' - x')$ similarly ensures that for an 166 offspring at age 1 the state variables of current length and offspring length have 167 the same value (Vindenes and Langangen, 2015). The projection kernel can be 168 analysed using matrix model methods (eigen analysis; Caswell, 2001; Ellner and 169 Rees, 2006) to obtain the expected long-term population growth rate λ (a measure 170 of average fitness; Caswell, 2001), the joint stable trait distribution u(x, y) (scaled 171 so that $\int \int u(x,y) dx dy = 1$, and the reproductive value v(x,y) (scaled here so 172 that $\int \int v(x,y)u(x,y)dxdy = 1$). These outputs all depend on temperature. Nu-173 merical calculation of model parameters was done by discretizing the projection 174 kernel (after the vital rates are defined as continuous functions) and applying ma-175 trix modeling methods on the resulting high-dimensional projection matrix (see 176 details in Appendix A). 177

178 UNDERLYING FUNCTIONS OF OFFSPRING NUMBER

The number of 1 year old female offspring produced by a female in a given year isinfluenced by many underlying factors. Here we considered the female's probability

of maturity $p_m(x)$, fecundity (egg number) m(x), and the offspring survival probability during the first year $s_O(w, T)$. The latter may depend on the female's current length and the previous temperature through the average egg weight $w(x, T^*)$, as well as on the temperature during the first year of the offspring. Putting these components together, and assuming that half of the fertilized eggs develop to females, the offspring number produced by a female is given by

$$b(x, T, T^*) = 0.5p_m(x)m(x, T^*)s_O(w(x, T^*), T).$$

We could not estimate the offspring survival probability $s_O(w,T)$ directly, due 187 to lack of data for the youngest age classes. However, using an estimated time 188 series of the age-specific population densities over the study period (age 3 and 189 older; Langangen et al., 2011), together with the models for growth, survival, and 190 fecundity used in this study, we calculated a rough prediction of the annual off-191 spring survival probability (Appendix A). From these predicted values the average 192 offspring survival was 0.00028, which is in line with estimates from other studies 193 (on the order of 10^{-4} ; Kipling and Frost, 1970; Wright, 1990; Craig and Kipling, 194 1983). Most of these annual estimates of offspring survival were within the interval 195 0.0001-0.0007 (50 of 53 years; Appendix A). A least squares regression analysis 196 of the annual survival predictions suggested a positive impact of temperature on 197 offspring survival (Appendix A). 198

199 SCENARIOS FOR OFFSPRING SURVIVAL

Offspring survival over the first year is influenced by a number of factors (Kamler, 200 1992). In this study we focused especially on temperature and egg weight, and 201 constructed four scenarios for the combined effects of these two variables (Fig. 1). 202 The first year survival also includes the survival of eggs from spawning to hatching. 203 We chose strong effects of egg weight and temperature when included, that would 204 lead to large variation in the survival of offspring in high vs. low temperatures, and 205 from large vs. small eggs (larger than the predicted annual variation in offspring 206 survival, see Appendix A). If the average fitness were found to be insensitive even 207 to such strong effects, this would support the conclusion that their influence is 208 truly weak. However, if the analysis revealed that fitness is potentially sensitive to 209 the temperature effect and/or the egg weight effect on offspring survival, further 210 studies would be needed to evaluate the actual impact of these effects. For all 211 scenarios the mean offspring survival probability was set to 0.00028, as indicated by 212 the predicted values described above. Offspring survival probability was modeled 213 on a logit scale, and parameter values for each scenario are shown in Table 2. 214

For Scenario 1 ("Interaction") we assumed a negative interaction between egg 215 weight and temperature, where offspring from large eggs have an advantage in 216 colder temperatures but a disadvantage in warmer temperatures. There are a num-217 ber of potential mechanisms that could lead to such an interaction (Kamler, 1992). 218 For instance, large eggs may be at a disadvantage in lower-oxygen warm conditions 219 due to their lower surface-to-volume ratio. In cold conditions the longer develop-220 ment times of embryos may give an advantage to large eggs. For the other three 221 scenarios we included a separate effect of egg weight (Scenario 2: "Eggweight"), a 222

separate effect of temperature (Scenario 3: "Temperature"), or no effect of either (Scenario 4: "Constant"). In Scenario 2 offspring from a large egg of 0.006 g would have approximately 24 times higher survival probability than an offspring from a small egg of 0.002 g (see histogram of the observed egg weights in Appendix A), and in Scenario 3 offspring in a warm year of 13°C would have approximately 19 times higher survival than those in a cold year of 8°C.

229 STATISTICAL ESTIMATION OF VITAL RATES

The vital rate functions defining the IPM were estimated from data using mixed 230 effects models (Pinheiro et al., 2013), except for the offspring survival probability 231 (scenarios described above), and the probability of maturity which was assumed 232 to follow a logit function where parameters (Table 2) were chosen to fit the results 233 reported by Frost and Kipling (1967). All analyses were done with the software 234 R (R Development Core Team, 2013). With the exception of egg weight, the vital 235 rates have also been estimated for earlier IPMs for this population (Vindenes et al., 236 2014; Vindenes and Langangen, 2015). However, as some small modifications were 237 made to the models used in this study, the estimation procedures for all vital rates 238 are described in Appendix B. Here, values of the estimated variance of residuals 239 and year effects are also provided (not used for the IPM analysis), and we discuss 240 some differences between the vital rate models of this study and the results of 241 earlier studies (Edeline et al., 2007; Vindenes et al., 2014). 242

For the vital rate functions estimated by mixed models, several candidate models were fitted for the fixed effects, and model selection was done by comparison of AIC values. Other covariates than the state variables of the IPM were also included when relevant (capture month, capture year, and somatic condition index),

but for the IPM analyses these effects were averaged out (values given in Table 247 3). If competing models had a $\Delta AIC < 2$ the model with fewest parameters was 248 selected. Because maternal identity is unknown in the data, we could not include 249 effects of female offspring length or female current length in the estimation of the 250 offspring length distribution. However, in Appendix C4 we present results for an 251 alternative model assuming a correlation of 0.3 between maternal and offspring 252 length at age 1 (such a correlation could arise due to genetic inheritance and/or 253 maternal effects). The main conclusions from the main model were not altered, 254 but the impacts of some vital rates then increased (in particular, offspring length). 255

For the survival probability model included in the IPM we also added a neg-256 ative effect of female offspring length (adjusting the intercept to keep the mean 257 constant), which was not estimated directly from the data (a range of values of 258 this effect were explored by Vindenes and Langangen, 2015). Data on capture age 259 suggest that this effect could be negative, which would imply a survival cost of 260 rapid growth since offspring length has a positive effect on somatic growth (Vin-261 denes and Langangen, 2015). Therefore, we included a negative effect also in the 262 model used here, but note that this assumption is not critical for the results of the 263 elasticity analysis (except for the elasticity to this effect itself, other elasticities 264 remained largely the same if the value of this effect was changed). 265

Because of gillnet sensitivity pike were not captured until they had reached a length of ~ 55 cm. The model for somatic growth was estimated from data on back-calculated lengths and is therefore conditional on survival until capture. Since survival is also length-dependent, the estimated growth rate will be biased upward, especially at small lengths. We estimated the size of the bias and it was not very large (Appendix B). Therefore, we did not correct for it here as it is unlikely to ²⁷² affect the qualitative results or conclusions of this study.

273 SENSITIVITY AND ELASTICITY ANALYSES

The sensitivity of λ can be calculated with respect to a point in the projection kernel or with respect to an underlying variable (here: x, y, or T), and shows the expected change in λ due to a small additive perturbation to the focal variable. The corresponding elasticity shows the proportional change in λ to a proportional perturbation (Caswell, 2001). Detailed methods for the sensitivity and elasticity analyses are provided in Appendix C.

The sensitivity of λ to a point K(x'y'; x, y) in the projection kernel is given 280 by v(x', y')u(x, y) (Ellner and Rees, 2006), using the above scaling of v(x, y) and 281 u(x,y). The corresponding elasticity is given by $v(x',y')u(x,y)K(x'y';x,y)/\lambda$. In 282 order to compare the elasticity contributions from each length x, the elasticity 283 kernel was integrated over x', y', and y. The sensitivity and elasticity of λ to 284 the three underlying state variables x, y, x and T were decomposed into contri-285 butions from each of the vital rate functions across current length x, using the 286 same approach as that of Vindenes et al. (2014), and the detailed expressions 287 are shown in Appendix C. elasticity results are shown (corresponding sensitivities 288 are shown in Appendix C3). Overall, the elasticity and sensitivity patterns were 289 similar, except when the focal variable was x itself. In that case, the elasticity con-290 tributions from larger x were relatively higher than the corresponding sensitivity 291 contributions, although the rankings most vital rate contributions remained the 292 same (Appendix C3). 293

The calculations were done numerically by adding a small perturbation (of size $1 \cdot 10^{-5}$) to first evaluate each of the vital rate sensitivities (Appendix C). We

checked that this perturbation was small enough that a further reduction did not affect results to the order that they are reported. For each underlying variable we first calculated the sensitivity (and its decomposition), and then found the corresponding elasticity by multiplying the sensitivity with the focal variable and dividing by λ (Appendix C2).

The elasticities reported here were calculated for a mean temperature of T =10.5°C. In Appendix C3 we also present results for elasticities (and sensitivities) calculated at T = 9°C, and at T = 12°C, representing a cold and warm year, respectively (see observed temperatures in Appendix A1). Qualitatively most elasticity patterns and rankings of vital rate contributions remained the same when calculated at different temperatures, although some differ.

307 Results

308 VITAL RATE FUNCTIONS

Average egg weight increased with female length, but the relationship leveled off and may even decline for the largest lengths (Table 3, Fig. 2A). There was no significant effect of female offspring length on egg weight (Appendix B). Previous temperature had an overall negative effect, which increased with female length. There was also a positive effect of body condition, as expected from earlier studies (Edeline et al., 2007).

Fecundity (egg number) was also positively affected by female length, as expected (Table 3, Fig. 2B). There was no significant effect of temperature or female offspring length, but there was a positive effect of body condition. For the egg weight and fecundity functions in the IPM the condition effect was averaged out, together with those of year and capture month (values given in Table 3).

Offspring length at age 1 increased with temperature (Table 3, Fig. 2D), as 320 found in earlier studies (Vindenes et al., 2014). Both the growth and the survival 321 models were similar to earlier studies (Vindenes et al., 2014; Vindenes and Lan-322 gangen, 2015) as only minor adjustments were made here (details in Appendix B). 323 Next year's length was positively influenced by temperature, with stronger tem-324 perature effects for smaller individuals (Table 3, Fig. 2E). The higher order effects 325 of length were included to correctly capture the growth rate of the largest individ-326 uals (Appendix B). Offspring length y had a positive effect on growth, as expected 327 (Vindenes and Langangen, 2015), and length differences among offspring tend to 328 persist over age (Appendix B). The estimated growth variance function was given 329 by $\sigma_G^2 = 11.24e^{-0.0081x}$. 330

In line with earlier models, the survival probability was very low for small individuals and then increased rapidly with length until ~ 50 cm (Fig. 2F; Table 4; Vindenes et al., 2014). There was an overall negative effect of temperature. A schematic overview of how each underlying state variable (temperature, current length and offspring length) influences each of the vital rates is provided in Fig. 3. For the survival, growth and offspring length functions used in the IPM the year effect was averaged out (values in Table 3).

338 TOTAL ELASTICITY OF λ ACROSS CURRENT LENGTH

For lengths corresponding to age class 2 and older, the contribution to the elasticity of λ with respect to the projection kernel generally increased with length x. The peaks in the elasticity contribution over x correspond to different age classes, and become less distinctive with length as individuals grow at different rates over their ³⁴³ lifetime. Compared to the stable length distribution of x (also shown in Fig. 4), the ³⁴⁴ peaks are shifted towards larger lengths, as within each age class larger individuals ³⁴⁵ contribute more to population growth than smaller ones.

The elasticity contribution from offspring (the first peak) is large because they 346 constitute a large proportion of the stable population (Fig. 4). From age 2 and 347 older the elasticity increases with length until around 80 cm, after which it declines 348 towards zero for the largest lengths where the individuals constitute only a small 349 fraction of the stable population (Fig. 4). We can make a rough comparison of the 350 elasticity for mature vs. immature females, by comparing the integrated values for 351 lengths below 42 cm, roughly corresponding to immature females, and above 42 cm 352 corresponding to mature ones. For Scenarios 1, 3, and 4 the elasticity contribution 353 of mature pike was almost four times higher than that of immature pike (~ 0.77 for 354 mature and ~ 0.23 for immature). For Scenario 2 the elasticity contribution from 355 mature females was slightly higher (~ 0.79 for mature and ~ 0.21 for immature). 356

357 ELASTICITY OF λ TO UNDERLYING VARIABLES

The elasticities of λ with respect to the underlying variables of female length x, 358 female offspring length y, and temperature $T (= T^*)$ were decomposed into con-359 tributions from each vital rate across length x, for each of the four scenarios for 360 offspring survival (Fig. 5). For the elasticity of λ to temperature, the contributions 361 from survival, growth, and offspring length were similar between the four scenarios 362 (Fig. 5A, D, G, J). For growth the largest contributions were from small females, 363 whereas for offspring length the contributions generally increased with the mater-364 nal length x. For Scenario 1 (Fig. 5A) the largest contribution to this elasticity 365 was from offspring survival, while the smallest was from egg weight. Note that the 366

contribution from offspring survival reflects only the direct temperature effect, as
determined by the scenario for offspring survival, and not the indirect effect of temperature through egg weight. The latter is shown as a separate contribution. For
Scenario 2 the largest contribution was from egg weight (Fig. 5D). For Scenario 3
the largest contribution to this elasticity came from offspring survival (Fig. 5G).

Considering the elasticity of λ to female length x, the largest contributions 372 were from survival, followed by growth and then fecundity, and these patterns 373 were similar in all four scenarios (Fig. 5B, E, H, K). The survival contributions 374 were larger from small individuals. The growth contributions were large both for 375 small and large pike, while the fecundity contributions increased with length as 376 expected. In all four scenarios the smallest contribution to this elasticity came 377 from the probability of maturity. In Scenario 1 the elasticity contribution from 378 egg weight was only slightly larger (Fig. 5B), while in Scenario 2 assuming a 379 strong effect of egg weight on offspring survival it was somewhat larger (Fig. 5E). 380 However, this contribution was still much lower than those from survival, growth, 381 and fecundity. 382

Finally, considering the elasticity of λ with respect to offspring length y, the contributions from survival and growth looked similar in all four scenarios (Fig. 5C, F, I, L). The survival contribution was negative due to our assumption of a negative effect of offspring length on survival, whereas the growth contribution was positive. The largest contributions to this elasticity were from small lengths.

388 Discussion

We have evaluated the relative impacts on the mean fitness (population growth 389 rate) λ from different underlying effects in the life cycle, using an IPM. A main 390 conclusion from the elasticity analysis is that under a wide range of assumptions 391 λ was not sensitive to maternal effects of length on egg weight, even when egg 392 weight had a strong effect on offspring survival (Fig. 5). In contrast, λ was highly 393 sensitive to environmental conditions (here: temperature) experienced in early life. 394 These results do not support the hypothesis that "big old fat fecund female fish" 395 contribute relatively more to population growth than small females (Hixon et al., 396 2014), however the model included only one of several suggested mechanisms for 397 how maternal size can affect offspring survival. We emphasize that although the 398 maternal size effect on offspring survival had a weak impact on fitness, large females 399 still contribute much to population growth through other vital rates (Fig. 4). 400

There are two main mechanisms underlying the weak impact of the maternal 401 size effect, and both could be general for many size-structured populations. First, 402 in highly fecund size-structured organisms the stable size distribution is typically 403 skewed towards small (young) individuals, so that a large proportion of the off-404 spring will be produced by small (young) mothers, at least on average. Offspring 405 produced by the few large females must have a much higher survival than those 406 from small females if the survival difference is to have any sizeable impact on the 407 population growth (Hixon et al., 2014). If such large survival differences occurred 408 consistently, it would also induce a selection pressure for small females to delay 409 reproduction. The fact that small females still invest energy in reproduction sug-410 gests that the survival difference of offspring due to maternal size is usually not 411

very large. Second, the maternal length effect on egg weight was rather weak and 412 leveled off with length (Fig. 2C). However, this pattern may also be general for 413 fish, as many studies on different species have revealed a similar shape were the 414 egg size levels off or even declines for the largest (oldest) females (Kamler, 2005). 415 In Appendix C5 we explored how the sensitivity results would change for a model 416 assuming a stronger, linear effect of maternal length on egg weight. The elasticity 417 contribution from this maternal effect was then larger in particular for Scenario 2, 418 but still moderate compared to the contributions from survival and growth. Thus, 419 given both a strong linear effect of female length on egg weight and a strong ef-420 fect of egg weight on offspring survival, both of which seem rather unrealistic, the 421 elasticity contribution from this maternal effect can become more substantial. 422

While the offspring produced have mothers of different size, they all experience 423 similar environmental conditions (assuming no spatial environmental heterogene-424 ity), which contributes to explain why λ was found to be more sensitive to impacts 425 of temperature effects than maternal size effects in early life. Comparing elasticities 426 to length and temperature should be done with caution, however, since these vari-427 ables have different scales and distributions. The comparison implicitly assumes 428 that the same proportional perturbation is equally likely to occur for the variables 429 of temperature and length. If a perturbation is less likely for temperature than 430 for length, for instance, the relative impacts of temperature compared to length 431 will also be lower than suggested by our results. Note that comparisons of vital 432 rate contributions within each elasticity (i.e. to temperature, current length, and 433 offspring length) can still be done without this limitation. 434

In an unpredictable environment where years that are favorable to offspring survival and growth may occur only rarely, having multiple reproductive events

during the lifetime can be a good life history strategy (Roff, 1992; Stearns, 2000). 437 In such life histories individuals invest more energy to their own survival (i.e. 438 maintenance) and growth, which is also reflected in these results as the elasticity 439 contributions were generally larger from survival and growth compared to those of 440 vital rates affecting offspring number (Fig. 5). Among the vital rates determining 441 offspring number, the largest elasticity contributions were from fecundity, which 442 is in line with the assumption that females in highly fecund fish sacrifice offspring 443 survival for increased numbers (Smith and Fretwell, 1974; Einum and Fleming, 444 2000). The hypothesis that large and old female fish contribute more to population 445 growth relative to their biomass has generally been applied to long-lived species, 446 since a longer life span means a greater potential for size (and certainly age) 447 differences to occur (Green, 2008; Hixon et al., 2014). However, mean fitness is 448 expected to be relatively more sensitive to vital rates affecting offspring number 449 in short-lived than in long-lived species (Roff, 1992). Thus, maternal effects of size 450 could potentially be more important to population growth in short-lived species, if 451 maternal size differences are present and have a large effect on offspring survival. 452 Based on a detailed generic model for pike developed to explore consequences 453 of different size-based management scenarios, Arlinghaus et al. (2010) also found 454 only a moderate difference in the results when a maternal size effect on offspring 455 survival was included. In another recent study on pike, Pagel et al. (2015) reported 456 maternal effects on offspring length linked to the mother's growth rate as young 457 but did not find any impacts of her current length. In Appendix C4 we consid-458 ered effects of a positive correlation between maternal and offspring length (due 459 to genetic inheritance or maternal effects) in our model, partly reflecting this situ-460 ation. The main conclusion remained the same, as the elasticity contribution from 461

the maternal length effect on egg weight was still small. Maternal effects that are not limited to age or size, but instead reflect some other property of the mother, could potentially be more important to population growth, since the proportion of mothers with the trait in question may not be as restricted.

This study has focused on average fitness, measured as the long-term popula-466 tion growth rate in a density independent structured model. Such models capture 467 average life history properties well (Caswell, 2001), but evaluating more short-term 468 consequences would require extension of the model to explicitly include density 469 dependence as well as stochastic fluctuations in vital rates (Sæther and Engen, 470 2015). Density dependence can be important in early life stages, in particular for 471 pike where cannibalism occurs from a small size (Giles et al., 1986). A regression 472 analysis on our predicted annual offspring survival probabilities suggested a neg-473 ative effect of intracohort density, in addition to a positive effect of temperature 474 (Appendix A). Effects of density could potentially also interact with the effects 475 of temperature or maternal size. For instance, Kotakorpi et al. (2013) reported 476 that maternal length effects on egg weight were stronger in exploited (low-density) 477 populations, suggesting that large females may be better able to exploit conditions 478 of high per capita resource levels. Using the annual density estimates of Langan-479 gen et al. (2011) for Windermere pike, where exploitation levels are low, we found 480 no significant effects of density on egg weight or fecundity (not shown), suggest-481 ing that intracohort density may be more important than intercohort density (i.e. 482 effects of parental density on offspring vital rates). It is also possible that the fe-483 male size effects on offspring survival are more important to short-term population 484 growth. If transient fluctuations in the size structure are large, the proportion of 485 large females can become high in some years, which could increase the total impact 486

of maternal size effects for population growth. Fishery management often focuses
on identifying strong year classes (cohorts) that may dominate the population for a
long time and create such transient fluctuations. However, previous research from
Windermere suggests that variation in year class strength is not very strong for
pike, potentially because of cannibalism (Kipling and Frost, 1970; Kipling, 1976;
Paxton et al., 2009; Craig, 1996, 2008).

Disentangling the underlying components to fitness can be challenging, in par-493 ticular when individual life history differences are partly generated by early life 494 conditions. The many studies from different taxa reporting such early life effects 495 on the life history suggest that they are ubiquitous in natural populations (Roff, 496 1996; Lindström, 1999; Lummaa and Clutton-Brock, 2002; Metcalfe and Mon-497 aghan, 2001; Beckerman et al., 2002). Including the knowledge of early life effects 498 in population dynamical models can therefore be essential to increase our under-499 standing of the ecology and life history evolution of many organisms. Demographic 500 models such as IPMs are ideal frameworks for incorporating early life effects in 501 structured population models (Plard et al., 2015; Vindenes and Langangen, 2015), 502 and long-term individual based data are essential to these approaches (Clutton-503 Brock and Sheldon, 2010). While we emphasize that fitness may be sensitive to 504 other vital rates of large females (Figs. 4, 5), our main conclusion from the cur-505 rent analysis is that maternal size effects on offspring survival likely have a much 506 smaller impact on fitness than environmental conditions during early life. These 507 results are relevant for the population ecology and management of other long-lived 508 top-predators, such as many commercially important fish species. 509

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⁵¹⁸ Data accessibility

The data sets used in this study are published online by the Centre for Ecology & Hydrology (NERC Environmental Information Data Centre; Winfield and Fletcher, 2013; Winfield et al., 2013a,b, 2015).

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675 Supporting information

The following Supporting Information is available for this article online: Appendix A-C.

678 Figure captions

⁶⁷⁹ Figure 1

Annual offspring survival probability $S_O(w,T)$ (from egg to age 1) under four 680 scenarios for the effects of current temperature T and egg weight w. Dashed grey 681 lines indicate the average offspring survival probability (0.00028 for all scenarios). 682 A. Scenario 1 ("Interaction"), with a negative interaction between temperature 683 and egg weight, where offspring from large eggs have an advantage under cold 684 conditions but a disadvantage in warm conditions. B. Scenario 2 ("Eggweight"), 685 with a positive effect of egg weight (note different y-axis scale) but no temperature 686 effect. C. Scenario 3 ("Temperature"), with a positive effect of temperature but no 687 effect of egg weight. D. Scenario 4 ("Constant"), with no effect of either temperature 688 or egg weight. 689

⁶⁹⁰ Figure 2

Vital rates as functions of current female length x, shown for three different temperatures where relevant (T^* represents temperature in the previous year, and Ttemperature in the current year). A. Egg weight $w(x, T^*)$ (g). B. Fecundity m(x)(egg number). C. Probability of maturity $p_m(x)$. D. Offspring length distribution (length at age 1) f(x', T). E. Mean of next year's length $\mu_G(x, y, T)$ (assuming y = 23 cm). F. Survival probability s(x, y, T) (assuming y = 23 cm).

⁶⁹⁷ Figure 3

⁶⁹⁸ A schematic overview of how each of the state variables in the IPM (female off-⁶⁹⁹ spring length y, female current length x, current temperature T, and previous

temperature T^*) affects each of the vital rate functions, resulting in the four main 700 vital rates defining the projection kernel. The effect of temperature and egg weight 701 on offspring survival is unknown, and four scenarios are considered in the analyses. 702 The +/- signs indicate whether each effect is predominantly positive or negative, 703 but note that some effects are non-linear or interact with other effects (e.g., the 704 temperature effect on survival depends on female current length). Dotted grey lines 705 represent offspring survival scenarios, where the effects were not estimated from 706 data (see main text and Fig. 1). 707

⁷⁰⁸ Figure 4

Total elasticity of λ to population growth contributions of individuals of length x, for the four scenarios representing different assumptions on how offspring survival depends on temperature and egg weight (Fig. 1). Note that results corresponding to scenarios 3 and 4 are not distinguishable. The green line is the stable length distribution (y-axis shown to the right), which looks similar for all scenarios.

714 Figure 5

Elasticity of λ with respect to underlying variables of temperature T (= T^* , A, 715 D, G, J), female length x (B, E, H, K), and female offspring length y (C, F, I, 716 L), decomposed into contributions of different vital rates across female length x. 717 The total contribution from each vital rate (integrated over x) is shown in the 718 legends, ranked according to the absolute value. Each row represents one of the 719 four scenarios for offspring survival (A-C: Scenario 1; D-F: Scenario 2; G-I: Scenario 720 3; J-L: Scenario 4). The contribution from offspring survival to the temperature 721 elasticity (panels A and G) reflects only the effect of temperature experienced in 722

the first year, as determined by the scenario, and not the temperature effect on
egg weight (the contribution through egg weight is shown separately if non-zero;
panels A, D).

726 Tables

Table 1: Overview of state variables and vital rates in the IPM, and model outputs calculated from the projection kernel (assuming constant temperature $T = T^*$).

State variables	
x	Current female length (cm).
x'	Next year's length.
y	Female offspring length (length at age 1).
y'	Next year's offspring length $(y' = y \text{ for all except offspring}).$
\tilde{T}	Current temperature (°C).
T^*	Previous temperature $(T^* = T \text{ for constant temperature}).$
Vital rates	
s(x, y, T)	Annual survival probability.
$b(x,T,T^*)$	Offspring number (#1-year old female offspring per female),
$-m(x, T^*)$	-Fecundity (egg number),
$-w(x,T^*)$	-Average egg weight (g),
$-s_O(w(x, T^*), T)$	-Annual offspring survival probability (from egg to age 1),
$-p_m(x)$	-Probability of maturity.
g(x';x,y,T)	Distribution of next year's length x' (truncated lognormal),
$-\mu_G(x,y,T)$	-Mean of x' ,
$-\sigma_G^2(x)$	-Variance of x' .
f(y';T)	Distribution of offspring length at age 1,
$-\mu_1(T)$	-Mean of y' ,
$-\sigma_1^2$	-Variance of y' .
Projection kernel and outputs	(evaluated for constant temperature)
$K(x^{\prime},y^{\prime};x,y)$	Projection kernel.
λ	Mean population growth rate/ average fitness
	for a given constant temperature.
u(x,y)	Joint stable distribution of x and y .
v(x,y)	Reproductive value as a function of x and y .
$K(x',y';x,y)u(x,y)v(x',y')/\lambda$	Elasticity of λ to projection kernel.

Table 2: Underlying effects of temperature and egg weigth on offspring survival in the four scenarios (Fig. 1), and underlying effect of current length on probability of maturity (Fig. 2C), both components in offspring number at age 1.

Vital rate	Scenario	Effect	Value
logit(Offspring survival)	Scenario 1	Intercept	-7.823
	("Interaction")	Temperature	0.7
		Egg weight	1500
		Egg weight \times Temperature	-130
	Scenario 2	Intercept	-2.820
	("Eggweight")	Egg weight	800
	Scenario 3	Intercept	-6.300
	("Temperature")	Temperature	0.5
	Scenario 4	Intercept	2.2e-4
	("Constant")		
logit(Probability of maturity)	-	Intercept	-20
		Length	0.4

Table 3: Fixed effects and statistical significance (marginal tests) for the vital rate models estimated by mixed models (model selection was done based on AIC comparison, see Appendix B). Covariates considered were current female length x, female offspring length y, current temperature T, previous temperature T^* , capture month Mo, capture year Yr, and somatic condition index C. The latter three were fixed at their mean values in the IPM analyses (for fecundity and egg weight: C = 100, Mo = 11.4, Yr = 1982, for offspring length Yr = 1965, for growth Yr = 1966).

Vital rate	Fixed effect	Estimate (SE)	F-value (df den)	p-value
	(Int)	6.07(1.78)	11.65(3648)	0.0006
	x	$-1.20 \cdot 10^{-3} (2.77 \cdot 10^{-4})$	18.63(3649)	< .0001
	x^2	$-6.15 \cdot 10^{-7} (7.74 \cdot 10^{-8})$	63.21(3649)	$<\!0.0001$
	Mo	$4.51 \cdot 10^{-4} (2.50 \cdot 10^{-5})$	324.84(3649)	$<\!0.0001$
Egg weight	C	$9.56 \cdot 10^{-6} \ (8.88 \cdot 10^{-7})$	115.92(3649)	$<\!0.0001$
$w(x,T^*)$	T^*	$5.24 \cdot 10^{-4} \ (1.32 \ \cdot 10^{-4})$	15.75(37)	0.0003
	Yr	$-6.08 \cdot 10^{-3} (1.79 \cdot 10^{-3})$	11.47(37)	0.0017
	Yr^2	$1.52 \cdot 10^{-6} (4.53 \cdot 10^{-7})$	11.23(37)	0.0019
	x:Yr	$7.21 \cdot 10^{-7} (1.49 \cdot 10^{-7})$	23.42(3649)	$<\!0.0001$
	$x:T^*$	$-1.12 \cdot 10^{-5} (2.35 \cdot 10^{-6})$	22.50(3649)	$<\!0.0001$
	(Int)	$-3.63 \cdot 10^5 (5.06 \cdot 10^4)$	51.42(3651)	$<\!0.0001$
	x	$-8.15 \cdot 10 \ (1.07 \cdot 10)$	58.23(3651)	$<\!0.0001$
	Mo	$1.63 \ (4.98 \cdot 10^{-1})$	10.74(3651)	0.0011
Fecundity	C	$7.90 \cdot 10^{-1} (4.65 \cdot 10^{-2})$	284.25(3651)	$<\!0.0001$
$\sqrt{m(x)}$	Y_r	$3.69 \cdot 10^2 (5.11 \cdot 10)$	52.2(38)	$<\!0.0001$
•	Y_r^2	$-9.40 \cdot 10^{-2} (1.29 \cdot 10^{-2})$	53.12(38)	< 0.0001
	xY_r	$5.43 \cdot 10^{-2} (5.39 \cdot 10^{-3})$	70.77(3651)	$<\!0.0001$
Mean offspring length	(Int)	$-6.34 \cdot 10 \ (2.21 \cdot 10)$	8.21(7857)	0.0550
$\mu_1(T)$	T	$6.53 \cdot 10^{-1} \ (2.74 \ \cdot 10^{-1})$	5.67(47)	0.0213
	Y_r	$4.06 \cdot 10^{-2} \ (1.16 \ \cdot 10^{-2})$	12.28(47)	0.0010
	(Int)	$-1.01 \cdot 10^2 (2.00 \cdot 10)$	70(25877)	$<\!0.0001$
	x	$2.79 \ (4.36 \ \cdot 10^{-2})$	4086 (25877)	$<\!0.0001$
	x^2	$-4.54 \cdot 10^{-2} (1.24 \cdot 10^{-3})$	1335 (25877)	$<\!0.0001$
	x^3	$4.59 \cdot 10^{-4} (1.51 \cdot 10^{-5})$	919(25877)	$<\!0.0001$
Growth mean	x^4	$-1.59 \cdot 10^{-6} (6.49 \cdot 10^{-8})$	598(25877)	$<\!0.0001$
$\mu_G(x,y,T)$	y	$3.71 \cdot 10^{-1} (1.21 \cdot 10^{-2})$	939 (25877)	$<\!0.0001$
	Yr	$4.078 \cdot 10^{-2} (6.25 \cdot 10^{-3})$	43 (45)	$<\!0.0001$
	T	$1.32 \ (1.58 \ \cdot 10^{-1})$	70(45)	$<\!0.0001$
	x:T	$-1.42 \cdot 10^{-2} (1.26 \cdot 10^{-3})$	126(25877)	$<\!0.0001$
	x:y	$-4.10 \cdot 10^{-3} (2.21 \cdot 10^{-4})$	344 (25877)	$<\!0.0001$

Table 4: Fixed effects for the survival probability model, estimated on a logit scale. The covariates are current female length x, female offspring length y, temperature T, and capture year Yr (Yr = 1972 in the IPM). The mean and standard deviations are based on 1000 realizations of a Monte Carlo resampling procedure (histogram and correlation plots for effects are shown in Appendix B).

Effect	Estimate (SE)
(Int)	$7.33 \cdot 10 \ (3.58)$
x	$4.89 \cdot 10^{-1} (3.89 \cdot 10^{-2})$
x^2	$-3.74 \cdot 10^{-3} (1.27 \cdot 10^{-4})$
T	$1.93 \cdot 10^{-1} (1.84 \cdot 10^{-1})$
Yr	$-4.37 \cdot 10^{-2} (1.31 \cdot 10^{-3})$
x:T	$-6.84 \cdot 10^{-3} (3.48 \cdot 10^{-3})$
y	$-5 \cdot 10^{-2}$







Current length x (cm)