1	Episodes of opposing survival and reproductive selection cause strong
2	fluctuating selection on seasonal migration versus residence
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14 Abstract

Quantifying temporal variation in sex-specific selection on key ecologically relevant traits, and 15 quantifying how such variation arises through synergistic or opposing components of survival 16 and reproductive selection, is central to understanding eco-evolutionary dynamics but rarely 17 achieved. Seasonal migration versus residence is one key trait that directly shapes spatio-18 seasonal population dynamics in spatially- and temporally-varying environments, but temporal 19 dynamics of sex-specific selection have not been fully quantified. We fitted multi-event 20 21 capture-recapture models to year-round ring resightings and breeding success data from partially-migratory European shags (*Phalacrocorax aristotelis*) to quantify temporal variation 22 in annual sex-specific selection on seasonal migration versus residence arising through adult 23 24 survival, reproduction, and the combination of both (i.e. annual fitness). We demonstrate episodes of strong, and strongly fluctuating, selection through annual fitness that were broadly 25 synchronised across females and males. These overall fluctuations arose because strong 26 reproductive selection against migration in several years contrasted with strong survival 27 selection against residence in years with extreme climatic events. These results indicate how 28 29 substantial phenotypic and genetic variation in migration versus residence could be maintained, and highlight that biologically important fluctuations in selection may not be detected unless 30 both survival selection and reproductive selection are appropriately quantified and combined. 31

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33 Keywords

34 annual fitness, extreme climatic event, fecundity selection, multi-event capture-recapture,

35 partial migration, sex-specific selection

37 Introduction

Quantifying temporal variation in the strength and direction of sex-specific selection on 38 ecologically-relevant phenotypic traits is central to understanding eco-evolutionary dynamics 39 [1–4]. This is because the forms and magnitudes of variation in selection will shape the 40 maintenance of genetic and phenotypic variation, and shape the rate and direction of adaptive 41 evolutionary change [2,3,5]. Temporal variation in selection will thus fundamentally affect 42 population responses to varying and changing environmental conditions. In particular, both 43 44 fluctuating selection and sexually antagonistic selection, respectively defined as episodes of selection acting in opposite directions within short ecologically-relevant periods or between 45 the sexes, can help maintain genetic variation and alter timeframes for adaptation [3,5]. Yet, 46 47 temporal dynamics of sex-specific selection on key traits in wild populations have still rarely been quantified [2]. Empirical evidence of temporally fluctuating selection is particularly scant, 48 once sampling variance is accounted for [4,6]. Moreover, we commonly lack insights into how 49 fluctuations are caused by environmental variation, even though such impacts are central to 50 eco-evolutionary processes and outcomes [2,7,8]. 51

52 In general, selection on any trait can operate through differential survival and/or differential reproduction in relation to phenotype, yielding survival selection and/or 53 reproductive selection [9,10]. These selection components could act in the same or opposite 54 direction, generating either strong or weak net selection within years [11]. Further, the relative 55 strength and direction of selection through each fitness component could vary among years, 56 potentially generating net fluctuating selection. Moreover, depending on sex-specific responses 57 to underlying environmental variation, fluctuations in net selection could be synchronised or 58 opposing across females and males. Comprehensive studies aiming to quantify temporal 59 60 variation in the overall magnitude and direction of selection should therefore quantify sexspecific temporal variation through both fitness components, and through their combinedeffects.

63 This ambition necessitates explicit estimation of temporal sequences of sex-specific selection within as well as among years. In many systems, reproduction (and resulting 64 reproductive selection) occurs within discrete seasons, while survival selection could occur at 65 66 any time, and might not coincide with reproductive selection. Such sequential selection episodes could have complex compound effects. For example, strong survival selection acting 67 during a non-breeding season will leave fewer individuals of particular phenotypes available 68 to breed subsequently, reducing the degree to which opposing reproductive selection could 69 reverse the direction of net annual selection [12]. Further, carry-over effects of non-breeding 70 season phenotypes on subsequent reproduction could cause additional components of time-71 lagged indirect selection [13]. However, most studies of temporal variation in selection focus 72 on either survival or reproduction [2,6], and/or do not estimate combined effects of different 73 74 selection components across seasons. Fitness measures that combine survival and reproduction to quantify individual contributions to annual population growth have been developed 75 [10,14,15], but are still rarely applied to estimate selection [16,17]. 76

One key phenotypic trait that could directly link ecological and evolutionary dynamics 77 is seasonal migration (hereafter "migration"), defined as reversible individual movements 78 79 between locations across seasons. Migration allows individuals to exploit seasonally varying resources and avoid unfavourable conditions, and directly determines individuals' seasonal 80 locations and resulting spatio-seasonal population distributions [18,19]. Moreover, phenotypic 81 expression of migration versus residence commonly varies among individuals within 82 populations, creating opportunity for selection. Specifically, forms of 'partial migration', 83 84 where some individuals remain resident at their breeding location during the non-breeding season while other individuals are seasonal migrants, occur in diverse amphibian, reptile, fish, 85

bird and mammal populations [18,20–22]. Sympatric-breeding individuals with migrant and 86 resident phenotypes are then spatially segregated in the non-breeding season. Episodes of 87 strong seasonal selection could then arise due to spatial variation in non-breeding season 88 environmental conditions that causes differences in survival and/or subsequent reproduction, 89 which may be modulated by sex-specific environmental tolerances and/or constraints on 90 reproductive success [18,23]. Quantifying among-year variation in sex-specific selection on 91 92 migration versus residence is therefore central to understanding how spatio-temporal environmental variation could drive micro-evolution of migration, and hence drive micro-93 94 evolution of spatio-seasonal population dynamics and distributions. Yet, to date, such variation in selection has not been fully quantified. 95

96 Progress requires quantifying non-breeding season phenotype (resident or migrant), survival and subsequent reproduction of numerous females and males across multiple years 97 within a sympatric-breeding partially-migratory population. This can be achieved through 98 large-scale year-round resightings of marked individuals designed to determine individuals' 99 non-breeding season locations, coupled with subsequent reproductive monitoring. However, 100 since not all individuals' locations and reproduction will typically be observed at all times, 101 102 inference of selection requires advanced full-annual-cycle capture-recapture models that account for the resighting process and resulting partial observation of individuals' phenotypes 103 104 and uncertainty in survival and breeding outcomes. Recent analyses in European shags (Phalacrocorax aristotelis, hereafter "shags") demonstrated strong survival selection against 105 residence in both sexes within two of nine non-breeding seasons containing extreme late-winter 106 storms (i.e. extreme climatic events, "ECEs"), with weak selection or neutrality otherwise [24]. 107 However, the degree to which such temporal variation in survival selection could be overridden 108 by sex-specific reproductive selection manifested through carry-over effects acting in 109

subsequent breeding seasons, potentially generating overall fluctuating selection, has not beenquantified.

Accordingly, we fitted multi-event capture-recapture models to year-round resightings 112 and breeding success data from adult shags to jointly estimate annual sex-specific reproductive 113 selection alongside survival selection. We then combined these estimates to quantify among-114 year variation in overall selection on migration versus residence through annual adult 115 contribution to population growth, explicitly tested for fluctuating selection, and examined 116 whether variation and fluctuations were broadly synchronised across females and males. We 117 thereby quantify how components of seasonal selection, including selective episodes 118 associated with ECEs, can drive strong fluctuating and/or sex-specific selection on a key 119 phenotypic trait that shapes spatio-seasonal population dynamics. 120

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122 Methods

123 Study system and data collection

The focal shag population breeds on the Isle of May ("IoM") National Nature Reserve, 124 Scotland (56°11'N, 2°33'W). These shags are typically socially monogamous, rearing a single 125 brood per year with biparental care (Electronic Supplementary Material, "ESM", S1). Since 126 1997, >17000 chicks (ca. 80% of all those hatched) and >900 additional adult recruits have 127 been ringed with uniquely-coded colour rings (field-readable to 150m with a telescope), 128 generating a breeding population of individually-marked adults. During ten breeding seasons 129 130 (April-July 2009-2018, "summers") virtually all nest sites on IoM were monitored through frequent, systematic checks (ESM S1). Colour-ringed nest owners were systematically 131 identified and hence classified as breeders, and sexed through vocalizations and/or genotyping. 132 For active nests (mean 533 year⁻¹, range 388-821), and hence their associated owners, breeding 133

success was recorded as the number of chicks fledged (0-4), or recorded as unknown in cases 134 with uncertain success (~1% of nests; ESM S1). In addition, regular (~3 week⁻¹) resigning 135 surveys at roost sites on IoM were undertaken to identify ringed adults that apparently did not 136 attempt breeding or could have failed early (hereafter early-failed/non-breeders). These 137 individuals were assigned breeding success of 0 fledglings, affecting 2–18% of all resighted 138 adult females and 1-30% of males (means 5%, ESM S1). Due to the intensive ringing, 139 140 comprehensive nest monitoring and high overall breeding season resighting probability (mean 0.95 during 2010–2018; range 0.90–0.98; [24]), annual breeding success was assigned for a 141 142 very high proportion of the total adult population. Ringing and nest monitoring were licensed by British Trust for Ornithology and NatureScot. 143

Because shags have partially wettable plumage and hence must return to shore every day 144 to dry, ringed individuals can be resighted at coastal locations throughout the non-breeding 145 season ("winter"). Hence, throughout each winter (September-February) during 2009-2018, 146 major roost sites on IoM and across the known winter range of migrant IoM shags (eastern and 147 northern Scotland) were surveyed approximately every two weeks and resightings of colour-148 ringed individuals recorded (ESM S1, [24,25]). Since breeding dispersal from IoM is very rare 149 [24,26], these winter surveys allowed individuals to be directly classified as residents when 150 resighted on IoM, and as migrants when resighted elsewhere. These resightings also effectively 151 inform on true survival, with virtually no confounding permanent emigration. 152

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154 Model design

To estimate survival and reproductive selection on migration versus residence, we devised a discrete-time multi-event capture-recapture model that considers hidden transitions between individual states and imperfect observation of these states. States are defined as locations (i.e. residence on IoM, versus migratory areas elsewhere; ESM S1), and breeding outcomes (i.e. breeding status and number of fledglings). The state transition process thus represents seasonal movement and survival, and subsequent breeding success. The observation process represents spatially and temporally varying resighting effort, and uncertainty in breeding success assessment. The model thereby allows robust probabilistic inference on the (partiallyobserved) full-annual-cycle sequence of individual phenotypes (migrant or resident), and hence migration-dependent survival and breeding success (i.e. survival and reproductive selection; Fig. 1a).

To maximise use of available year-round resighting data to make probabilistic inference 166 on individuals' winter locations, and hence phenotypes and resulting selection, we divided each 167 annual cycle (*y*; one breeding season to the next) into five capture-resighting occasions (*o*), 168 comprising the breeding season and four subsequent winter occasions (Fig. 1a; ESM S1, [24]). 169 In each breeding season, new adults enter the dataset and all alive individuals are assumed to 170 171 be in the residency area (on IoM). Through the four subsequent winter occasions (Fig. 1a), 172 alive individuals can be in the residency area or a migratory area (corresponding to resident and migrant states). At each occasion, alive individuals can be seen where they are located or 173 not seen, according to occasion- and location-dependent resighting probability (p). To model 174 spatial heterogeneity in the observation process, we defined multiple migrant states, including 175 a "ghost area" encompassing sites with no resighting effort (i.e. an unobservable state with 176 p=0, ESM S1; [24]). Between occasions, survival probability (ϕ) is sex, time- (i.e. occasion by 177 year) and migration-dependent (i.e. all migrants versus residents). Individuals can move 178 between residency and migratory areas, according to probabilities of departing from residency 179 180 (ε), moving to a particular migratory area conditional on departure (δ), returning from a migratory area to the residency area (ω), and switching between migratory areas conditional 181 on not returning (σ ; [24]). The model was parameterised with interacting sex-, location-, and 182 time-dependence in movement and resighting probabilities. However, σ was set constant across 183

locations and time, because switching between migratory areas between winter occasions was 184 rarely observed [24]. Since the data did not suggest any major sex bias in migrants' 185 186 destinations, δ and σ were modelled as sex-independent. Since an individual cannot be a migrant during the breeding season, parameters were constrained such that individuals can only 187 move from or remain in the residency area between occasion 1 (breeding season) and 2 (first 188 winter occasion), and can only move to or remain in the residency area between occasion 5 189 190 (late-winter occasion) and 1 (Fig. 1a). Full details of non-breeding season model structure and parameterisation are in [24]. 191

In each breeding season (occasion o=1), adults that survived the previous winter 192 transition to one of six possible breeding states conditional on whether they were resident or 193 migrant in the preceding late-winter occasion (o=5; Fig. 1b). Specifically, individuals first 194 become breeders (B), or conversely transition to the early-failed/non-breeder state (B) 195 according to migration-dependent breeding probability ζ . Breeders then produce *n* fledglings 196 $(0 \le n \le 4)$ and thus transition to the corresponding states (B_n), following the migration-dependent 197 set of nest outcome probabilities χ_n (with $\sum_{n=0}^4 \chi_n = 1$; Fig. 1b). The model was parameterised 198 with interacting migration- and year-dependence in ζ and χ_n . Because there are as yet no 199 capture-recapture methods allowing breeding outcome to be modelled as a joint state for two 200 paired individuals, breeding outcome was modelled for one sex at a time (hereafter 'focal sex') 201 and hence treated as independent from the other sex. Corresponding observation events for 202 focal sex individuals are resignted as early-failed/non-breeder (B), resignted as breeder with 203 success of *n* fledglings (B_n) or unknown success (B_2), or not resigned (\emptyset) (Fig. 1b). We assume 204 that, since nests are exhaustively monitored (ESM S1), all breeders are resigned (i.e. $p_B=1$ for 205 each breeder state). Breeder states are consequently either recorded with certainty or unknown 206 (i.e. a breeder that produced *n* fledglings can only have observation event B_n or B_2), following 207 state-dependent assignment probability α_{Bn} (Fig. 1b). However, early-failed/non-breeders can 208

be resighted or not, with resighting probability p_B . All surviving non-focal sex individuals transition into a single live state unlinked to reproduction, and are resighted with probability p[24]. However, winter observations of non-focal sex individuals inform movement parameters of both sexes, and therefore improve precision and accuracy of estimates for the focal sex.

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214 **Data**

We used 42322 year-round resightings to compile individual capture-resighting histories (i.e. sequences of observation events) of 2147 known-sex adult shags that bred on IoM at least once during 2009–2017 (19011 resightings of 1108 females; 23311 resightings of 1039 males). Each individual was first assigned to the residency area in the summer of its first observed breeding attempt during 2009-2017, then assigned as observed in an area or unobserved in each subsequent occasion, with a specific breeding observation in summer (ESM S1).

221 Breeding season events comprised 2569 and 3004 direct observations of breeding success (and 31 and 25 unknown success) for females and males respectively. Success of each 222 individual's first observed breeding attempt during 2009-2017 is excluded from current 223 analyses. This is because previous winter location (and hence migrant versus resident state) 224 cannot be inferred for individuals that entered the dataset in summer 2009 (before winter 225 226 resightings started; 340 females, 382 males), or were ringed as breeding adults during 2010-2017 (187 females, 127 males). Other individuals originally ringed as chicks entered the dataset 227 at recruitment, typically aged three years (563 females, 508 males). However, individual pre-228 229 recruitment histories cannot be included without further assumptions, model developments, and data regarding natal dispersal and recruitment processes. Since first breeding attempts were 230 necessarily excluded, we did not aim to test general hypotheses regarding age-specific breeding 231 success. Accordingly, we retained individuals of known and unknown ages (ringed as chicks 232

and adults respectively) in the data. However, to confirm that estimated differences in breeding
success between residents and migrants, and hence apparent reproductive selection, were not
simply due to correlated effects of age (e.g. if younger individuals were independently likely
to migrate and to have low breeding success) we fitted further multi-event models that included
basic age structure in transitions to breeding state (ESM S6).

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239 Model analyses

The model was built and analysed using Stan, a Bayesian probabilistic programming language using Hamiltonian Monte Carlo, with package rstan [27] in R v3.6.3 (code in ESM S2; [28]). Objective ("uninformative") uniform priors were used for all parameters (ESM S2). Posterior predictive checks showed no major discrepancies between the data and posterior predictions, implying good model fit (ESM S3). Complete details on posterior samples, including for elementary model parameters, are in ESM S5 and [48].

We derived posterior distributions for compound quantities of biological interest that are 246 not elementary parameters, thus synthesising key effects while propagating associated 247 uncertainty. Annual survival probability (Φ_s) for possible phenotypic sequences ('s') of 248 seasonal residence versus migration through the annual cycle (Fig. 1a) was calculated as the 249 product of survival probabilities of focal migratory phenotypes π (R or M) across the five 250 successive occasions within each year $(\phi_{\pi,o})$. For current purposes we focused on two 251 stereotypical and biologically relevant sequences: "full-winter migration" (leaving the 252 residency area by September and returning next breeding season, s=R-M-M-M, hence 253 residence" $\Phi_{\text{RMMMM},y} = \phi_{\text{R},1}\phi_{\text{M},2}\phi_{\text{M},3}\phi_{\text{M},4}\phi_{\text{M},5}$ and "full-winter (s=R-R-R-R-R,254 $\Phi_{RRRR,\nu} = \phi_{R,1} \phi_{R,2} \phi_{R,3} \phi_{R,4} \phi_{R,5}$). Model estimates show that these sequences are the two most 255 frequently realised: across 2009–2018, the posterior mean of the probability of full-winter 256

residence ranged from ca. 20-50% (grand mean 30%) and full winter migration from ca. 10-257 30% (grand mean 20%; [24]). Each alternative path was unlikely: grand mean range 0-7% [24]. 258 The two stereotypical sequences also capture key biological variation because major 259 differences in Φ_s among sequences are driven primarily by late-winter survival; all sequences 260 ending as migrant (or resident) in late-winter occasion have similar survival probabilities [24]. 261 Based on model estimates across years, approximately 35-75% of individuals were residents 262 263 in the late-winter occasion (grand mean 60%) while 25-65% of individuals were migrants (grand mean 40%). There was no strong sex bias in the proportion of migrants, or hence of 264 265 sexual dimorphism in late-winter location (female-male difference ranged -0.18-0.07, grand mean -0.04; [24]). 266

To summarize the distribution of breeding success across all focal sex individuals (including defined breeders and early-failed/non-breeders) dependent on residence or migration in late-winter occasion, we derived the expected number of fledglings per individual (hereafter 'expected breeding success', $E(BS_{\pi})$ where π denotes resident or migrant phenotype): effectively $E(BS_{\pi}) = \sum_{n=1}^{4} \zeta_{\pi} \chi_{\pi,n} n$ (ESM S5). Underlying full probability distributions of breeding outcomes are summarised in ESM S5.

We computed annual fitness as the expected contribution to population growth $(E(C_s))$ 273 274 of adult residents and migrants encompassing survival probability from year y to y+1 followed by breeding success in year y+1, for a given annual phenotypic sequence s ending with 275 phenotype π , such that $E(C_s) = \Phi_s(1 + \frac{1}{2}E(BS_{\pi}))$. This measure represents the expected direct 276 277 contribution of an adult alive following a given breeding season to the population immediately following the next breeding season (i.e. a post-breeding census), conditional on being resident 278 or migrant. It comprises the expected contribution of an individual itself and half its expected 279 number of offspring (given that all offspring have two parents), both conditional on annual 280 survival. It is broadly analogous to the pre-breeding census formulation utilised elsewhere [14]. 281

To quantify sex-specific selection on residence versus migration, we computed full posterior 282 distributions of the differences (Δ) in Φ_s , E(BS_{π}) and E(C_s) between residents and migrants 283 284 within each sex and year. We assessed evidence for each difference through the posterior probability that it was positive ($Pr(\Delta > 0)$). $Pr(\Delta > 0)$ values close to 1 or 0 indicate substantial 285 evidence for positive or negative differences respectively (and hence for selection in one 286 direction or the other), while values close to 0.5 indicate no clear evidence for selection in 287 288 either direction. To explicitly test for variation in components of selection between sexes and years, we computed the difference in the resident-migrant difference (Δ_{Δ} , and corresponding 289 290 $Pr(\Delta \ge 0)$ between females and males within each year, and between every pair of years within each sex (ESM S4). Because ordering of years within pairwise comparisons and 291 resulting directionality is arbitrary when summarising across several comparisons, we report 292 values as the distance from the [0,1] boundaries rather than as the absolute values ($Pr(\Delta_{\Delta})$); 293 ESM S4). Accordingly, $Pr(\Delta_{\Delta})$ ' values close to 0 indicate substantial evidence for a 294 difference in selection between two focal years (in a given direction), while values close to 295 0.5 indicate no clear evidence in either direction. These measures of differences in selection 296 combine differences in magnitude and direction. To explicitly test for fluctuating selection 297 (i.e. differences in direction), we calculated the posterior probability of a sign change in 298 selection between every pair of years within each sex (ESM S4; [4]). $Pr(\Delta \Delta \pm)$ values close to 299 1 indicate strong evidence that selection acted in opposite directions between two focal years, 300 whereas values close to 0 indicate no evidence that selection differed in direction. 301

302 **Results**

303 Annual survival selection

Estimated annual adult survival probabilities (Φ_s) were notably lower in 2012-13, 2013-14 and 2017-18 than in the other six study years (Fig. 2). There were clear episodes of strong survival

selection against full-winter residence in two of these years (2012-13 and 2017-18; Fig. 2). Here, Φ_s was approximately 0.2 higher for full-winter migrants than residents in both sexes (Fig. 2; ESM S5). These episodes of mortality and survival selection were previously noted to coincide with late-winter ECEs comprising severe storms [24].

In contrast, there was no evidence of substantial differences in Φ_s between migrants and 310 residents, or hence of survival selection, in the other seven years (Fig. 2; grand mean Δ was 311 0.00 in females and 0.02 in males; ESM S5). Survival selection in 2012-13 and 2017-18 312 exceeded that in the other years in both sexes (Fig. 2), as confirmed by pairwise comparisons 313 $(Pr(\Delta_{\Delta}))$ was <0.03 and <0.11 for 2012-13 and <0.01 and <0.12 for 2017-18, in females and 314 males respectively; ESM S5). Further, survival selection in 2012-13 did not differ from that in 315 2017-18 (Pr(Δ_{Δ})' was 0.45 in females and 0.20 in males; ESM S5). There were no marked 316 differences in selection among the other seven years, except for some evidence that selection 317 against resident males differed between 2015-16 and other years apart from 2009-10 and 2010-318 319 11 (Fig. 2, $Pr(\Delta_{\Delta})$ ' ranged 0.05–0.09; ESM S5).

There was no evidence of strong or consistent sex-specific survival selection in any year (Fig. 2; $Pr(\Delta \Delta > 0)$ ranged 0.11–0.81 across years; ESM S5). Hence, overall, there was strong among-year variation in survival selection, driven by two extreme years with low survival and strong selection against residents in both sexes. However, there was little definitive evidence of fluctuating survival selection, defined as sign changes, in either sex ($Pr(\Delta \Delta \pm)$ ranged 0.04– 0.80 in females and 0.04–0.89 in males across all pairs of years; ESM S5).

326

327 Reproductive selection

Expected breeding success ($E(BS_{\pi})$) varied substantially among years, and there was evidence of strong reproductive selection against late-winter migrants in multiple years (Fig. 3, recall that for $E(BS_{\pi})$, phenotype π reflects location in late-winter occasion o=5; Figure 1). Specifically, there was strong evidence of selection against migrants in both sexes in 2011, 2012 and 2014, and in females in 2016. For these years, posterior means of Δ ranged 0.26–0.64 and 0.28–0.45 fledglings in females and males respectively (Fig. 3, ESM S5).

Evidence of reproductive selection was weaker in other years, but estimated effects were 334 335 typically in the same direction (i.e. against late-winter migrants, Fig. 3). However, there was weak evidence for reversed selection (i.e. against late-winter residents) in females in 2013 and 336 2018 (Fig. 3; ESM S5), which are the two years that also showed strong survival selection 337 against residence (Fig. 2). Consequently, pairwise comparisons confirmed that reproductive 338 selection varied among years in females. In particular, there was strong evidence that selection 339 was different in 2013 and 2018 compared to other years (Fig. 3; $Pr(\Delta_{\Delta})$ ' ranged 0.00–0.14 and 340 0.01–0.26 respectively; ESM S5), but not to each other ($Pr(\Delta_{\Delta})$ '=0.37). Among the other seven 341 years, there was some evidence that selection was different in 2011 and 2012 compared to later 342 343 years $(Pr(\Delta_{\Delta}))$ ranged 0.05–0.26), but not otherwise $(Pr(\Delta_{\Delta}))$ ranged 0.22–0.45). However, there was only weak evidence of fluctuating reproductive selection in females; $Pr(\Delta \Delta \pm)$ ranged 344 0.72–0.82 when comparing 2013 with other years excluding 2017 and 2018, but ranged 0.01– 345 0.64 otherwise (Fig. 3; ESM S5). 346

347 Evidence of among-year variation in reproductive selection was weaker in males. Here, 348 selection against migrants differed between 2012 and later years (Fig. 3; apart from 2014, $Pr(\Delta_{\Delta})$ ' ranged 0.07–0.10; ESM S5), but did not differ between any other years ($Pr(\Delta_{\Delta})$ ' ranged 349 0.14–0.48; ESM S5). There was consequently no strong evidence of fluctuating reproductive 350 351 selection in males ($Pr(\Delta \pm)$ ranged 0.04–0.51). Finally, even though there was stronger evidence of among-year variation in reproductive selection in females than males, there was 352 no strong evidence of sex-specific reproductive selection on residence versus migration in any 353 year (Fig. 3, $Pr(\Delta > 0)$ ranged 0.13–0.91; ESM S5). 354

356 Selection through annual fitness

Analyses of the composite measure of annual fitness $(E(C_s))$ showed clear evidence of episodes 357 of strong fluctuating selection on full-year residence versus migration (Fig. 4). Specifically, 358 there was strong evidence of sign changes in selection in 2012-13 and 2017-18 compared to 359 several other years: 2009-2010, 2010-2011 and 2011-12 in females, and 2011-12 and 2013-14 360 in males (($Pr(\Delta_{\Delta}\pm)$) for these pairwise years ranged 0.92–0.99 in females and 0.94–1.00 in 361 males; ESM S5). However, 2012-13 and 2017-18 did not differ from each other ($Pr(\Delta \Delta \pm)$) was 362 0.01 in both sexes; ESM S5). There was no strong evidence of sex-specific overall selection 363 on residence versus migration within any year ($Pr(\Delta_{\Delta}>0)$ ranged 0.22–0.89; Fig. 3; ESM S5). 364 365 Variation and fluctuations in selection were consequently broadly synchronised across both sexes. 366

The fluctuations were caused by the underlying episodes of strongly opposing survival and reproductive selection that occurred in different years. Specifically, $E(C_s)$ was substantially higher in migrants than residents in both sexes in the two years with strong survival selection (2012-13 and 2017-18; Fig. 4; ESM S5). Conversely, $E(C_s)$ was substantially higher in residents than migrants in years with strong reproductive selection, most notably in 2009-10 to 2011-12 and 2015-16 in females and in 2011-12, 2013-14 and 2014-15 in males (Δ ranged 0.15–0.34 and 0.15-0.32 in females and males respectively; Fig. 4; ESM S5).

374

375 **Discussion**

Eco-evolutionary dynamics will partly depend on the magnitude and between-sex synchronyof temporal variation in the strength and direction of selection on key ecologically-relevant

traits that shape spatio-temporal population dynamics. We demonstrate episodes of strong, and 378 strongly fluctuating, selection on one such key trait, seasonal migration versus residence, 379 through annual fitness in adult European shags (Fig. 4). Fluctuations were broadly 380 synchronised across males and females, and arose because strong reproductive selection 381 against migration in several years contrasted with episodes of strong survival selection against 382 residence in two other years, coupled with weakened reproductive selection in the subsequent 383 384 summers (Figs 2 & 3). While the underlying components of both survival and reproductive selection varied substantially among years, including episodes of approximate neutrality, 385 386 neither fluctuated strongly (strictly defined as a change in direction). Other empirical studies testing for fluctuating selection commonly consider only one component or the other, or do not 387 quantitatively combine them into a single annual fitness measure [e.g. 2,4,6]. Our analyses 388 demonstrate the value of doing so, since the presence of overall strong fluctuating selection 389 would not otherwise have been evident. Predictions regarding micro-evolutionary outcomes 390 based on single-component estimates of selection might consequently be misleading. 391

In our system, the two notable episodes of strong survival selection against residence 392 were associated with ECEs that occurred during late winter in 2012-13 and 2017-18 [24]. Here, 393 prolonged periods of strong onshore wind, rain or cold, which reduce foraging efficiency and 394 incur high thermoregulatory costs in shags [29], primarily impacted the residency area, likely 395 396 causing increased mortality in residents [24]. Location, and hence migrant versus resident phenotype, would then directly affect survival probability, constituting direct selection. 397 However, because these phenotypes are only expressed during the non-breeding season, any 398 reproductive selection against migration must constitute time-lagged indirect selection. This 399 400 could reflect 'carry-over' effects, for example if an individual's migrant versus resident phenotype affects its condition and/or capability to acquire or retain a breeding site, which then 401 affects its subsequent breeding success [30–32]. Reproductive selection against migrants was 402

also weakened, or perhaps even reversed in females, in the summers following the ECE winters 403 (2013 and 2018), particularly in older individuals (ESM S6). Such patterns could arise if 404 405 residents that survived through selective events were in poorer condition (e.g. due to poorer foraging conditions; [33]). This effect could be more pronounced in females, because females' 406 foraging efficiency is more negatively impacted by strong winds than that of males [29]. 407 Temporal variation in selection may therefore predominantly reflect underlying environmental 408 409 conditions. However, formally demonstrating such links, and the intermediate physiological and/or behavioral mechanisms, is generally challenging and rarely achieved [2,7,8,34]. Our 410 411 results set up valuable opportunities to attempt such analyses once longer timeseries, including multi-dimensional environmental data at appropriate spatio-temporal scales, can be assembled 412 [24]. Nevertheless, our current results indicate that environmental variation including ECEs 413 can generate major reversals of the direction of net selection in annual fitness, encompassing 414 both direct and time-lagged indirect components. Depending on the frequency of ECEs, and 415 on underlying environmental versus additive genetic (co)variances and forms of phenotypic 416 plasticity, such fluctuations may contribute to maintaining additive genetic and phenotypic 417 variation [3], yet alter the optimal genotype and phenotype and constrain rates of adaptive 418 micro-evolution [35–37]. 419

420 Classic examples of strongly fluctuating selection on other traits in other systems have also been linked to extreme environmental variation. For example, drought-induced changes in 421 422 food supply changed the direction of selection on beak morphology in Darwin's finches [38]. Seasonal migration versus residence is a good candidate trait for such effects because 423 sympatric-breeding migrant versus resident phenotypes are, by definition, completely spatially 424 segregated in the non-breeding season and hence subject to different environmental conditions. 425 However, although studies across diverse taxa have now quantified differences in components 426 of survival and/or reproduction between such residents and migrants [18,22], none have 427

explicitly quantified selection through composite measures of annual fitness. Further, some 428 previous studies pooled data across years to generate sufficient sample sizes, precluding 429 estimation of temporal variation in selection (e.g. elk (Cervus elaphus) [39], moose (Alces 430 alces) [40], European blackbird (Turdus merula) [41]. Others showed little or no temporal 431 variation and no strong evidence of fluctuating selection, albeit across few years and 432 individuals (e.g. red-spotted newt (Notophthalmus viridescens) [23], skylark (Alauda orvensis) 433 434 [42], pronghorn (Antilocapra americana) [43]). Our findings (which encompass the whole adult population) broadly concur with earlier analyses in the same study system, which used a 435 436 subset of resighted individuals with known winter locations during 2009–2012 to show that resident shags had consistently higher breeding success than migrants (Fig. 3; [30]). Our longer 437 time-series now shows temporal variation in selection in subsequent years. In general, very 438 short timeframes are a common limitation across studies of variation and fluctuations in 439 selection (median 3 years; [2]) and may miss biologically important fluctuations caused by 440 infrequent environmental perturbations. 441

442

443 Estimation and implications

In general, estimates of selection can be biased by missing or error-prone phenotypic and/or 444 fitness data [44,45], and evidence of varying and fluctuating selection should be evaluated 445 given sampling variance [4]. These challenges are ubiquitous but commonly ignored, and come 446 to the fore when focal phenotypes are not always directly observed with certainty [46]. 447 448 Uncertainty is inevitable for resident versus migrant phenotypes inferred from resighting data. Our multi-event analyses accounted for key uncertainties by modelling missing phenotypic and 449 survival data due to resighting failure (including due to migration outside surveyed locations), 450 and missing reproduction data due to non-breeding and unobserved nest outcomes. The 451

Bayesian implementation allowed straightforward computation of posterior distributions of 452 between-sex and among-year differences and sign changes that evidence varying, fluctuating 453 454 and cross-sex synchrony in selection. This approach differs somewhat from standard regression approaches to estimating selection, and recent extensions, designed for readily observable 455 continuous traits. For example, we did not estimate variance in selection through temporal 456 random effects [4,8]. Such estimation is not straightforward in our case, since annual survival 457 458 and expected breeding success and annual fitness are all derived parameters. Further, variances may be poorly estimated across relatively few years, and assumptions regarding Gaussian 459 460 distributions may be violated (ESM S5). Our analyses illustrate how variation and fluctuations in selection can be robustly quantified in such (common) circumstances. 461

462 The variation and fluctuations in selection on the defined migrant versus resident phenotypes estimated in adult shags could appreciably affect phenotypic dynamics and 463 underlying additive genetic variation. Since both phenotypes are frequently expressed, there is 464 465 considerable phenotypic variance on which selection can act. Indeed, such variance could be partly maintained by fluctuating selection, and the apparent lack of sexual dimorphism in 466 migration is consistent with the cross-sex synchrony in selection. Nevertheless, further steps 467 that consider how the effects of fluctuating selection are propagated across years and life-468 history stages are required to fully consider the eco-evolutionary consequences. In a moderately 469 470 long-lived species such as shags, selection through adult survival is likely to impact strategyspecific population growth rates at multi-year scales more than selection through reproduction. 471 However, such effects will also depend on the degree of phenotypic plasticity following 472 473 selection episodes, and on forms of selection acting before recruitment, which remain to be quantified in our system. Moreover, while our focus on individual full-winter migration versus 474 residence captures considerable annual phenotypic and fitness variation, subtle forms of 475 selection might act on the full diversity of possible phenotypic sequences of seasonal residence 476

versus migration [24,47] and on the joint phenotypes of breeding pairs [30]. Future analyses
with further data and methodological developments, including analyses of paired captureresighting histories, will allow us to quantify these components and thereby reveal the full form
and consequences of varying and fluctuating selection on liability for migration.

481

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Figure 1: Multi-event capture-recapture model structure. Panel (a) illustrates the full annual 631 cycle, indicating possible transitions of surviving individuals between 'resident' (R) and 632 'migrant' (M) states across five defined occasions (o=1 April–June; o=2 September; o=3 633 October; o=4 mid-November-mid-December; o=5 mid-January-mid-February). Different 634 possible annual paths through the annual cycle could be followed, such that surviving 635 636 individuals are resident or migrant in late-winter occasion (o=5). From o=5 to the next breeding season (o=1), focal sex individuals transition to different breeding states conditional on 637 638 previous state (i.e. phenotype R or M in o=5. Panel (b) illustrates possible fates of focal sex individuals at this time step (see [24] for other time steps and non-focal sex individuals). Circles 639 denote states, defined in o=1 as early-failed/non-breeder (B), breeder with *n* fledglings (B_n; 640 $n \in [0,4]$), or dead (D). Squares denote observation events, defined as seen as early-failed/non-641 breeder (\mathbb{B}) , seen as breeder with known success (B_n) , seen as breeder with unknown success 642 (B_2) , or not seen (\emptyset). Arrows indicate possible paths in the state-transition and observation 643 steps, with corresponding probabilities as indices; dashed arrows indicate multifurcations (see 644 645 bottom box). Parameters are elementary probabilities: ϕ for survival, ζ for breeding, χ_n for n fledglings conditional on breeding, p for resighting, and α for recording a breeding outcome. 646 Additional subscripts indicate state-dependence. 647

- 648 Figure 2: Annual survival probabilities (Φ_s) for full-winter resident (red) and full-winter
- 649 migrant (orange) females and males in each biological year from 2009-10 to 2017-18. Points
- show posterior means, and inner and outer line segments show 50% and 95% credible intervals.
- 651 Posterior probabilities that each resident-migrant difference is positive are shown (values close
- 652 to zero or one indicate strong evidence of selection).

Figure 3: Expected breeding success ($E(BS_{\pi})$, number of fledglings) for late-winter resident (red) and migrant (orange) females and males in each summer during 2010–2018. Points show posterior means, and inner and outer line segments show 50% and 95% credible intervals. Posterior probabilities that each resident-migrant difference is positive are shown.

660	Figure 4: Annual fitness ($E(C_s)$, expected demographic contribution, number of genes
661	copies) for full-winter resident (red) and full-winter migrant (orange) females and males in
662	each biological year from 2009-10 to 2017-18. Points show posterior means, and inner and
663	outer line segments show 50% and 95% credible intervals. Posterior probabilities that each
664	resident-migrant difference is positive are shown.