1	'Residual diversity estimates' do not correct for sampling bias in
2	palaeodiversity data
3	
4	SHORT TITLE: Do not use residuals method
5	
6	WORD COUNT: 4,739
7	
8	Manabu Sakamoto ¹ , Chris Venditti ¹ and Michael J. Benton ²
9	
10	¹ School of Biological Sciences, University of Reading, Reading, RG6 6AJ, UK
11	² School of Earth Sciences, University of Bristol, Bristol, BS8 1RJ, UK
12	
13	EMAIL: m.sakamoto@reading.ac.uk
14	

ABSTRACT

17	1.	It is widely accepted that the fossil record suffers from various sampling
18		biases – diversity signals through time may partly or largely reflect the
19		rock record – and many methods have been devised to deal with this
20		problem. One widely used method, the 'residual diversity' method, uses
21		residuals from a modelled relationship between palaeodiversity and
22		sampling (sampling-driven diversity model) as 'corrected' diversity
23		estimates, but the unorthodox way in which these residuals are generated
24		presents serious statistical problems; the response and predictor
25		variables are decoupled through independent sorting, rendering the new
26		bivariate relationship meaningless.
27	2.	Here, we use simple simulations to demonstrate the detrimental
28		consequences of independent sorting, through assessing error rates and
29		biases in regression model coefficients.
30	3.	Regression models based on independently sorted data result in
31		unacceptably high rates of incorrect and systematically, directionally
32		biased estimates, when the true parameter values are known. The large
33		number of recent papers that used the method are likely to have
34		produced misleading results and their implications should be reassessed.
35	4.	We note that the 'residuals' approach based on the sampling-driven
36		diversity model cannot be used to 'correct' for sampling bias, and instead
37		advocate the use of phylogenetic multiple regression models that can
38		include various confounding factors, including sampling bias, while
39		simultaneously accounting for statistical non-independence owing to
40		shared ancestry. Evolutionary dynamics such as speciation are inherently

- 41 a phylogenetic process, and only an explicitly phylogenetic approach will
- 42 correctly model this process.

43 **KEY WORDS**

- 44 Palaeodiversity; residuals; modeling; sampling bias; fossil record; independent
- 45 sorting

46 **INTRODUCTION**

47 It has been well known since the time of Darwin that the fossil record is largely incomplete (Darwin 1859), prompting generations of macroevolutionary 48 49 researchers to take a cautious approach when interpreting patterns of 50 palaeodiversity through time (Raup 1972; Raup 1976; Raup 1991; Prothero 51 1999; Smith & McGowan 2007; Alroy 2010b). There have been many attempts to 52 account for this sampling bias (Raup 1972; Raup 1976; Smith & McGowan 2007; 53 Alroy 2010b), but one approach in particular, often referred to as the 'residual 54 diversity' method, devised by Smith and McGowan (2007) (and modified by 55 Lloyd (2012)), has been widely used (citation count \sim 215 to Aug 2016; Google-56 Scholar).

57

58 Using regression residuals as data 'corrected' for confounding factors is a widely 59 used method in biology, social sciences, economics (King 1986; Freckleton 60 2002), and even in palaeodiversity studies (Raup 1976). However, Smith and 61 McGowan's (2007) approach differs from these classical residuals approaches in 62 one key way: the 'residuals' are generated not as regression residuals ($\varepsilon = y - \hat{y}$) 63 from a simple regression of diversity (y) on a proxy of sampling (x), but from "a 64 model in which rock area at outcrop was a perfect predictor of sampled diversity" 65 (Smith & McGowan 2007), here referred to as the sampling-driven diversity 66 model (SDDM). The SDDM is constructed as a regression model between *y* sorted 67 from low to high values (y') and x sorted from low to high values (x'), where the 68 relationship between these two independently sorted variables y' and x' is 69 assumed to represent the SDD generating process - though there is no reason to 70 assume as such. 'Residuals' are obtained as the difference between the SDDM

71 predictions \hat{y}' and the observed values *y*, which are then treated as the 'residual 72 diversity estimates' (figure 1).

73

74 However, independently sorting *y* and *x* as outlined above decouples a paired, 75 bivariate dataset, and is obviously problematic in statistics. Model fitting on 76 decoupled data (e.g. y' and x') will lead to spurious predictions and 'residuals' as 77 the estimated regression coefficients will be based on a forced (false) linear 78 relationship (figure 1b). However, owing to continued wide use of the SDDM as a 79 preferred method for identifying supposedly 'true' palaeodiversity signals (as recently as (Grossnickle & Newham 2016)), it appears that this basic statistical 80 81 concept is somehow overlooked. While it has been suggested that the use of 82 formation counts (the number of fossiliferous geological formations – a 83 mappable unit of rock that represents a particular time and set of environments 84 in a particular location – in a given time interval (Benton et al. 2011)) to 'correct' 85 palaeodiversity time series data is unlikely to be meaningful because of 86 substantial redundancy of the two metrics (Benton et al. 2011; Benton 2015), 87 and a recent study has scrutinized the performance of SDDM residuals in 88 accurately predicting true simulated biodiversity signals (Brocklehurst 2015), 89 the performance of the SDDM itself has never been assessed. Here, we 90 demonstrate the detrimental effects of decoupling data in regression modelling 91 using simple simulations. 92 93

94 MATERIAL AND METHODS

95 We first generated random deviates, x, sampling from a normal distribution (μ = 96 0, σ = 1), at a sample size *n* = 100 (see SI for other sample sizes *n* = 30 and 1000). 97 We then calculated *y* using a linear relationship in the form of $y = a + bx + e_{y}$ 98 where *a* is the intercept, *b* is the slope and *e* is Gaussian noise. For simplicity, we 99 fixed a = 0.4 and b = 0.6, while varying $e(\mu_e = 0, \sigma_e = 0.05, 0.1, 0.25, 0.5)$ – other 100 values of *a* and *b* should return similar if not identical results (though, b = 1101 would be meaningless). Following Smith and McGowan (2007), we sorted y and x 102 independently of each other to generate y' and x', and fitted an ordinary least 103 squares (OLS) regression model to y' on x' (SDDM). For comparison, we fitted an 104 OLS regression model to y on x in their original paired bivariate relationship (the 105 standard regression model, SRM), the performance of which serves as a 106 benchmark.

107

108 To test Smith and McGowan's (2007) assertion that the SDDM is indeed "a model 109 in which rock area at outcrop was a perfect predictor of sampled diversity", we 110 evaluated whether the estimated regression coefficients α and β significantly 111 differed from the true regression parameters, *a* and *b*, using a *t*-test. We repeated 112 the procedure over 5000 simulations and calculated the percentage of times the 113 estimated coefficients differed significantly from the true parameters. We would 114 expect about 5% of the simulations to result in regression coefficients 115 significantly different from the true parameters by chance alone; anything 116 substantially above this threshold would indicate that the model has 117 unacceptably high Type I error rates or falsely rejecting a true null hypothesis, 118 where our null hypothesis is that the SDDM can correctly estimate the 'true' 119 model parameters.

In addition, we tested for bias in the estimated regression slopes, i.e. whether the estimates systematically deviated from the simulation parameter *b* = 0.6. The mean of the 5000 slopes was subjected to a *t*-test against a fixed value of 0.6. If deviations were random, then we would not expect to find any significant differences between the mean slope and thew theoretical value, with all slopes randomly distributed around it.

128

129 **RESULTS**

130 SRM coefficients were significantly different from the true model parameters in only ~5% of the 5000 iterations across σ_e (figure 2a; table 1; SI), within 131 132 acceptable levels of randomly detecting a statistical significance. Variation in 133 regression lines across 5000 iterations are distributed randomly about the 134 simulated line (figure 3a), with no significant difference between the mean 135 regression slope and the simulation parameter b=0.6 (table 2; SI). In contrast, 136 SDDM coefficients were significantly different from the true parameters (figure 137 2b) at a rate much higher than the conventionally accepted 5% (table 1; SI). The 138 mean slope of the regression models significantly differed from the simulation 139 parameter b, in a systematically and directional manner (figure 3b; table 2; SI) – 140 SDDM regression coefficients are not only incorrect but grossly misleading. This 141 systematic bias increases with increased noise in the data (table 2) – the more 142 noise there is in the data, the more positive the relationship between y' and x'143 becomes.

144

146 **DISCUSSION**

147 By establishing "a model in which rock area at outcrop was a perfect predictor of 148 sampled diversity", Smith and McGowan (2007) attempted to create a sampling-149 driven diversity model. However, their SDDM is not based on any hypothesized 150 or empirical relationship between diversity and sampling, or formulated from 151 first principles. This is in contrast to other well-formulated biological models such as various scaling models where the parameter of interest (i.e. scaling 152 153 coefficient or the slope of the bivariate relationship) is founded on first-principle 154 theories, e.g. the 2/3 rule for the scaling of area with mass. Rather, the SDDM is 155 based on the assumption that y' and x' (y and x sorted independently of each 156 other) form the expected theoretical bivariate relationship between y and x, 157 which this study shows to be incorrect (figures 2, 3), as one would expect since 158 there is no reason to assume such a thing.

159

160 A further and perhaps more serious problem with using a forced pairing of y' and 161 x' is that each data point (pair of y'_i and x'_i) does not represent a natural pairing 162 and has no meaning; the new pairing is actually y_i and x_j , where the ith and jth 163 orders are independent of each other. For instance, using the marine generic 164 diversity and rock area data of Smith and McGowan (2007) (figure 4), the lowest 165 marine generic diversity is in the Cambrian, Tommotian Stage (529 – 521 million 166 years ago [Ma]; genus count = 309), while the smallest marine rock outcrop area 167 (after removing 0 valued data (Smith & McGowan 2007)) is from the Early 168 Permian, Asselian/Sakmarian Stage (299 – 290 Ma; rock area = 1). Similarly, the 169 highest diversity is recorded for the Pliocene (5.3 - 2.58 Ma; genus count = 3911)

while the largest rock area is found in the Cenomanian (100 – 94 Ma; rock area =
373). These two extreme points alone demonstrate that the paired diversity and
rock area values are millions of years apart, and are independent of each other
(figure 4).

174

175 This may be obvious, but independently sorting *y* and *x* has serious statistical 176 consequences. For instance, in Smith and McGowan's (2007) data, log₁₀ marine 177 generic diversity has no significant relationship with log₁₀ rock area in their 178 original paired bivariate data (figure 4; $r^2 = 0.0398$; p = 0.0979), but once sorted, has a significantly strong positive relationship with log₁₀ rock area sorted 179 180 independently of log_{10} diversity (figure 4; $r^2 = 0.903$; p < 0.001). This general pattern is true in at least two more datasets (Benson et al. 2010; Benson & 181 182 Upchurch 2013) (figures S1 and S2). The independent sorting procedure has 183 forced a strong but false linear relationship between two variables that 184 otherwise do not show any significant (or if significant, a very weak) 185 relationship. In fact, two randomly generated deviates (e.g. sampled from a 186 normal distribution) that have no relationship with each other (figure 5a), once 187 sorted independently from lowest to highest will inevitably have a significant 188 and strong relationship ($r^2 = \sim 1$; figure 5b). Perhaps more detrimental, is the fact 189 that the independently sorted bivariate relationship will always be strongly 190 positive – a simulated negative relationship between x and y (figure 5c) will have 191 a strong and positive relationship once they are sorted independently (figure 192 5d).

193

194 In some clades (namely Mesozoic dinosaurs), diversity measures can have very 195 strongly positive relationships with some sampling metrics, such as geological 196 formation counts ($\beta = 0.868$; $r^2 = 0.85$; p < 0.001 (Barrett, McGowan & Page 2009)) or fossil collection counts ($\beta = 0.865$; $r^2 = 0.79$; p < 0.001 (Butler *et al.* 197 198 2011)), which would justify correcting for such confounding factors, if the 199 sampling metrics were indeed non-redundant with diversity (Benton et al. 2011; 200 Benton et al. 2013). However, even in such cases, it does not change the fact that 201 the modelled relationship obtained from the SDDM will still be systematically 202 biased (figure 3), and alternative methods should be considered.

203

204 It is problematic to stipulate that this forced relationship is the 'true' relationship 205 between sampled palaeodiversity and the rock record. Our simulations show 206 that regression models fitted on independently sorted data have unacceptably 207 high Type I error rates when the data generation processes are known, meaning 208 that Smith and McGowan's (2007) approach is not statistically viable. In 209 particular, that the slopes are incorrectly estimated at very high rates ($\sim 100\%$ 210 when $\sigma_e = 0.5$) has severe consequences in that SDDM predictions are 211 systematically biased (figures 2b, 3b), leading to erroneous 'residuals'. 212 Inferences made from such problematic 'residuals' (Smith & McGowan 2007; 213 Barrett, McGowan & Page 2009; Benson et al. 2010; Butler et al. 2011; Benson & 214 Upchurch 2013) will inevitably be misleading (Brocklehurst 2015), lacking any 215 biological or geological meaning. 216

Given our simulations, we strongly recommend against using the SDDM

218 approach in modelling the relationship between palaeodiversity and rock record

219 data; the standard regression using unsorted data is a sensible option. However, 220 using the residuals of a regression model as data for subsequent analyses has 221 also long been known to introduce biased statistical estimates (King 1986; 222 Freckleton 2002). Successive series of modelling removes variance and degrees 223 of freedom from subsequent model parameter estimation, so the final models 224 and statistical analyses do not account for the removed errors appropriately 225 (King 1986). Instead, one can directly model the confounding effects along with 226 effects of interest (e.g. environment, climate, etc) through multiple regressions 227 (OLS, GLMs or generalized least squares [GLS]). In the context of palaeodiversity 228 studies, one can fit a multiple regression model using some diversity metric as 229 the response variable and sampling proxy as a confounding covariate, alongside 230 additional predictor variables such as sea level, temperature, etc. The resulting 231 model coefficients for the environmental predictors would be the effects of 232 interest after accounting for the undesired effects of rock availability. Since 233 diversity measures are frequently taken as counts, it is advisable to use models 234 that appropriately account for errors in count data, such as the Poisson or 235 negative binomial models (O'Hara & Kotze 2010). Whether or not to include time 236 series terms (e.g. autoregressive [AR] terms) depends on the level of serial 237 autocorrelation in the time series data and on sample size; palaeontological time 238 series tend to be short, with 30 time bins or fewer being fairly typical (Mesozoic 239 dinosaurs only span a maximum of 26 geological stages (Butler *et al.* 2011; 240 Benson & Mannion 2012)), in which case complex models face the risks of over-241 parameterisation. Model selection procedures using the Akaike Information 242 Criterion (Akaike 1973) or similar indices can help make this decision (Burnham 243 & Anderson 2002). However, we do not lightly advocate the use of time series

modelling, especially if the dependent variable, sampled diversity, is in the form
of counts, in which case appropriate time series methods are severely underdeveloped (but see generalised linear autoregressive moving average [GLARMA]
models (Dunsmuir & Scott 2015) or Poisson exponentially weighted moving
average [PEWMA] models (Brandt *et al.* 2000)), but more importantly since
there are more appropriate alternative methods, i.e. phylogenetic approaches
(Sakamoto, Benton & Venditti 2016).

251

252 Fundamentally, macroevolutionary studies aim to increase our understanding of evolutionary processes (speciation and extinction through time), rather than the 253 254 resulting patterns or phenomena (sampled diversity, e.g. richness). Thus, we 255 should seek to characterize the process using biologically meaningful and 256 interpretable models instead of describing the patterns. Further, simply 257 exploring error in the fossil record in itself seems rather fruitless because 258 uncertainty depends on the questions being posed; palaeontological studies of 259 macroevolution should be no different than other statistical approaches in the 260 natural sciences in that uncertainty is assessed while exploring the phenomena 261 of interest (Benton 2015). Explicitly phylogenetic approaches (e.g. (Lloyd *et al.* 262 2008; Didier, Royer-Carenzi & Laurin 2012; Stadler 2013; Stadler et al. 2013; 263 Sakamoto, Benton & Venditti 2016) offer the best and most appropriate means to 264 tackle questions of evolutionary processes. Especially when extrinsic causal 265 mechanisms for changes in biodiversity are tested using regression models, 266 ignoring phylogeny is in serious violation of statistical independence 267 (Felsenstein 1985; Harvey & Pagel 1991). It is also worth noting that 268 subsampling approaches (e.g. Alroy's SQS (Alroy 2010a; Alroy 2010b; Alroy

269 2010c)) are gaining wide popularity as modern methods to account for sampling 270 bias, they are not without problems (Hannisdal et al. 2016), and certainly do not 271 take shared ancestry described by phylogeny into account, thus also suffering 272 statistical non-independence (Felsenstein 1985; Harvey & Pagel 1991), and can 273 frequently result in incorrect interpretation of the data. For instance, while 274 recent studies using binned time series approaches (including SDDM and SQS) 275 have led to mixed conclusions regarding the long-term demise of dinosaurs 276 before their final extinction at the Cretaceous-Paleogene (K-Pg) boundary 66 277 million years ago (Ma) (Barrett, McGowan & Page 2009; Lloyd 2012; Brusatte et al. 2015), an explicitly phylogenetic Bayesian analysis has strongly suggested 278 279 that dinosaurs were indeed in a long-term decline tens of millions of years prior 280 to the K-Pg mass extinction event, in which speciation rate was exceeded by 281 extinction rate and dinosaurs were increasingly incapable of replacing extinct 282 taxa with new ones (Sakamoto, Benton & Venditti 2016). Such evolutionary 283 dynamics cannot be identified using time-binned (tabulated) data. Phylogenetic 284 mixed modelling approaches (Hadfield 2010) further allow the incorporation of 285 confounding variables such as sampling but also environmental effects 286 (Sakamoto, Benton & Venditti 2016). Therefore, in order to advance our 287 understanding of the evolutionary dynamics of biodiversity, speciation and 288 extinction through time (or the underlying process generating the observed 289 patterns in sampled diversity, e.g. taxon richness), while accounting for sampling 290 and phylogenetic non-independence, it is imperative that we have an abundance 291 of large-scale comprehensive phylogenetic trees of fossil (and extant) taxa. 292

293

294 ACKNOWLEDGEMENTS

- 295 We thank Jo Baker, Ciara O'Donovan and Henry Ferguson-Gow for discussion
- and insightful comments. We also thank Neil Brocklehurst and Michel Laurin for
- 297 reviewing this manuscript and providing helpful commentary. We have no
- 298 conflicts of interest.
- 299
- 300

301 DATA ACCESSIBILITY

- 302 This manuscript does not include data.
- 303

304 FUNDING

- 305 MS and CV are funded by Leverhulme Trust Research Project Grant RPG-2013-
- 306 185 (awarded to CV). MJB is funded by Natural Environment Research Council
- 307 Standard Grant NE/I027630/1.
- 308

309

310 **REFERENCES**

311 Akaike, H. (1973) Information theory and an extension of the maximum 312 likelihood principle. 2nd International Symposium on Information Theory 313 (eds B.N. Petrov & F. Csaki), pp. 267–281, Akademiai Kiado, Budapest, 314 Alroy, J. (2010a) Fair sampling of taxonomic richness and unbiased estimation of 315 origination and extinction rates. *Quantitative methods in paleobiology*. 316 Paleontological Society Papers, 16, 55-80. 317 Alroy, J. (2010b) Geographical, Environmental and Intrinsic Biotic Controls on Phanerozoic Marine Diversification. *Palaeontology*, **53**, 1211-1235. 318 319 Alroy, J. (2010c) The Shifting Balance of Diversity Among Major Marine Animal 320 Groups. Science, 329, 1191-1194. 321 Barrett, P.M., McGowan, A.J. & Page, V. (2009) Dinosaur diversity and the rock 322 record. Proceedings Of The Royal Society B-Biological Sciences, 276, 2667-323 2674. 324 Benson, R.B.J., Butler, R.J., Lindgren, J. & Smith, A.S. (2010) Mesozoic marine tetrapod diversity: mass extinctions and temporal heterogeneity in 325

326	geological magninger offecting wertshypton. Proceedings Of The Dougl
320 327	geological megabiases affecting vertebrates. <i>Proceedings Of The Royal</i> Society B-Biological Sciences, 277, 829-834.
327	Benson, R.B.J. & Mannion, P.D. (2012) Multi-variate models are essential for
320	
330	understanding vertebrate diversification in deep time. <i>Biology Letters,</i> 8, 127-130.
330 331	Benson, R.B.J. & Upchurch, P. (2013) Diversity trends in the establishment of
332	terrestrial vertebrate ecosystems: Interactions between spatial and
333	temporal sampling biases. <i>Geology</i> , 41 , 43-46.
334 225	Benton, M.J. (2015) Palaeodiversity and formation counts: redundancy or bias?
335	Palaeontology, 58 , 1003-1029.
336	Benton, M.J., Dunhill, A.M., Lloyd, G.T. & Marx, F.G. (2011) Assessing the quality of
337	the fossil record: insights from vertebrates. <i>Comparing the Geological and</i>
338	Fossil Records: Implications for Biodiversity Studies, 358 , 63-94.
339	Benton, M.J., Ruta, M., Dunhill, A.M. & Sakamoto, M. (2013) The first half of
340	tetrapod evolution, sampling proxies, and fossil record quality.
341	Palaeogeography Palaeoclimatology Palaeoecology, 372 , 18-41.
342	Brandt, P.T., Williams, J.T., Fordham, B.O. & Pollins, B. (2000) Dynamic modeling
343	for persistent event-count time series. American Journal of Political
344	<i>Science,</i> 44, 823-843.
345	Brocklehurst, N. (2015) A simulation-based examination of residual diversity
346	estimates as a method of correcting for sampling bias. <i>Palaeontologia</i>
347	Electronica, 18 .
348	Brusatte, S.L., Butler, R.J., Barrett, P.M., Carrano, M.T., Evans, D.C., Lloyd, G.T.,
349	Mannion, P.D., Norell, M.A., Peppe, D.J., Upchurch, P. & Williamson, T.E.
350	(2015) The extinction of the dinosaurs. <i>Biological Reviews</i> , 90 , 628-642.
351	Burnham, K.P. & Anderson, D.R. (2002) Model selection and multimodel inference:
352	a practical information - theoretical approach, 2nd edn. Springer, New
353	York.
354	Butler, R.J., Benson, R.B.J., Carrano, M.T., Mannion, P.D. & Upchurch, P. (2011) Sea
355	level, dinosaur diversity and sampling biases: investigating the 'common
356	cause' hypothesis in the terrestrial realm. <i>Proceedings Of The Royal Society</i>
357	B-Biological Sciences, 278 , 1165-1170.
358	Darwin, C. (1859) On the Origin of Species by Means of Natural Selection, or the
359	Preservation of Favoured Races in the Struggle for Life, First Edition edn.,
360	London, UK.
361	Didier, G., Royer-Carenzi, M. & Laurin, M. (2012) The reconstructed evolutionary
362	process with the fossil record. <i>Journal Of Theoretical Biology</i> , 315 , 26-37.
363	Dunsmuir, W.T.M. & Scott, D.J. (2015) The glarma Package for Observation-
364	Driven Time Series Regression of Counts. Journal of Statistical Software,
365	67, 1-36.
366	Felsenstein, J. (1985) Phylogenies and the Comparative Method. American
367	Naturalist, 125 , 1-15.
368	Freckleton, R. (2002) On the misuse of residuals in ecology: regression of
369	residuals vs. multiple regression. (vol 71, pg 542, 2002). <i>Journal of Animal</i>
370	<i>Ecology</i> , 71 , 722-722.
370 371	Grossnickle, D.M. & Newham, E. (2016) Therian mammals experience an
371	ecomorphological radiation during the Late Cretaceous and selective
372	extinction at the K–Pg boundary. <i>Proceedings of the Royal Society of</i>
373 374	London B: Biological Sciences, 283 .
574	London D. Diological Sciences, 203 .

375 Hadfield, J.D. (2010) MCMC methods for multi-response Generalized Linear 376 Mixed Models: The MCMCglmm R Package. Journal of Statistical Software, 377 **33,** 1-22. 378 Hannisdal, B., Haaga, K.A., Reitan, T., Diego, D. & Liow, L.H. (2016) Common 379 species link global ecosystems to climate change. *bioRxiv*, 043729. 380 Harvey, P.H. & Pagel, M.D. (1991) *The comparative method in evolutionary* 381 *biology*. Oxford University Press. 382 King, G. (1986) How Not to Lie with Statistics - Avoiding Common Mistakes in 383 Ouantitative Political-Science. American Journal of Political Science, 30, 384 666-687. Lloyd, G.T. (2012) A refined modelling approach to assess the influence of 385 386 sampling on palaeobiodiversity curves: new support for declining 387 Cretaceous dinosaur richness. *Biology Letters*, **8**, 123-126. 388 Lloyd, G.T., Davis, K.E., Pisani, D., Tarver, J.E., Ruta, M., Sakamoto, M., Hone, 389 D.W.E., Jennings, R. & Benton, M.J. (2008) Dinosaurs and the Cretaceous 390 Terrestrial Revolution. Proceedings Of The Royal Society B-Biological 391 Sciences, 275, 2483-2490. 392 O'Hara, R.B. & Kotze, D.J. (2010) Do not log-transform count data. Methods in 393 *Ecology and Evolution*, **1**, 118-122. 394 Prothero, D. (1999) Fossil record. *Encyclopedia of paleontology* (ed. R. Singer). 395 Fitzroy Dearbon Publishers, Chicago, USA. 396 Raup, D.M. (1972) Taxonomic Diversity during the Phanerozoic. Science, 177, 397 1065-1071. 398 Raup, D.M. (1976) Species Diversity in the Phanerozoic: An Interpretation. 399 PALEOBIOLOGY, 2, 289-297. 400 Raup, D.M. (1991) *Extinction: bad genes or bad luck?* W. W. Norton, New York. 401 Sakamoto, M., Benton, M.J. & Venditti, C. (2016) Dinosaurs in decline tens of 402 millions of years before their final extinction. *Proceedings of the National* 403 Academy of Sciences, **113**, 5036-5040. 404 Smith, A.B. & McGowan, A.J. (2007) The shape of the phanerozoic marine 405 palaeodiversity curve: How much can be predicted from the sedimentary 406 rock record of western Europe? *Palaeontology*, **50**, 765-774. Stadler, T. (2013) Recovering speciation and extinction dynamics based on 407 phylogenies. Journal Of Evolutionary Biology, 26, 1203-1219. 408 409 Stadler, T., Kuhnert, D., Bonhoeffer, S. & Drummond, A.J. (2013) Birth-death skyline plot reveals temporal changes of epidemic spread in HIV and 410 411 hepatitis C virus (HCV). Proceedings Of The National Academy Of Sciences Of The United States Of America, **110**, 228-233. 412 413

414 SUPPORTING INFORMATION

- 415 **SI-text.** Supporting information and results pertaining to the effects of sample
- 416 size (Tables S1 and S2) as well as examples of discrepancies between original
- 417 paired bivariate relationship and the independently sorted relationship from the
- 418 literature (Figs S1 and S2).

TABLES

- Table 1. Type I error rates (%) for SRM (Standard Regression Model) and SDDM (Sampling-Driven Diversity Model) estimates (intercept α and slope β) across residual error (σ_e).

a	SRM	1	SDI	DM
σ_{e}	α	в	α	в
0.05	5.34	4.90	26.1	28.5
0.10	4.84	4.92	40.2	48.4
0.25	4.82	4.78	57.3	91.3
0.50	5.48	5.14	68.7	100.0

425 Table 2. *t*-test results between mean regression slopes of 5000 iterations and the

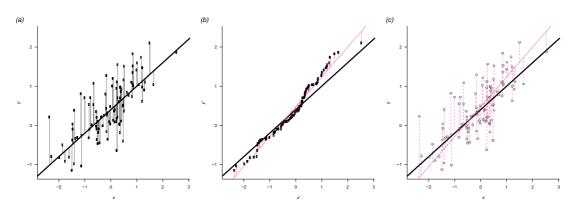
426 theoretical slope b = 0.6, for SRM (Standard Regression Model) and SDDM

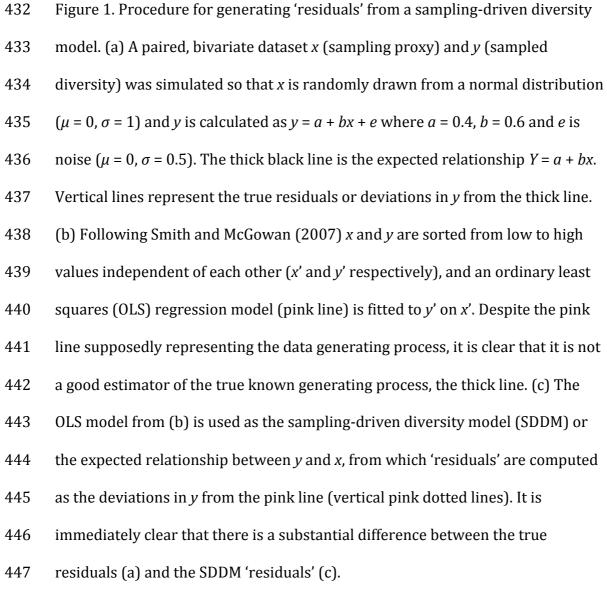
427 (Sampling-Driven Diversity Model) across residual error (σ_e).

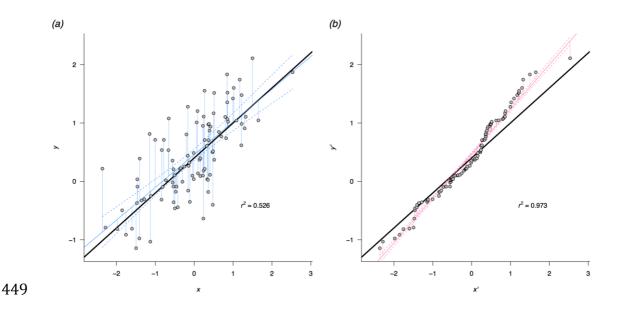
428

a	SRM		SDDM			
$\sigma_{ m e}$	mean-slope	t-value	<i>p</i> -value	mean-slope	<i>t</i> -value	<i>p</i> -value
0.05	0.6	1.230	0.220	0.602	20.9	0
0.10	0.6	-1.790	0.073	0.607	46.0	0
0.25	0.6	-0.042	0.967	0.646	131.0	0
0.50	0.6	0.685	0.493	0.775	244.0	0

FIGURES







450 Figure 2. Regression modelling on a decoupled bivariate dataset fails to estimate 451 the simulation slope parameter. (*a*) A bivariate dataset (*y* and *x*) was generated 452 so as to follow a theoretical relationship (thick line) with intercept a = 0.4, slope 453 b = 0.6 and noise ($e [\mu_e = 0, \sigma_e = 0.5]$). The best-fit regression line (blue) is not 454 significantly different from the theoretical line (dashed 95% confidence intervals 455 encompass the thick line; see table 1 for Type I error rates over 5000 456 simulations), with y and x forming a moderately strong relationship ($r^2 = 0.526$) 457 appropriate for the degree of *e* modelled. Regression model residuals (vertical 458 lines) show no structure, as expected. (b) The bivariate data in (a) were sorted 459 independently of each other (y' and x'), to which a regression model was fitted. 460 The best-fit sampling-driven diversity model (SDDM) regression line (pink) 461 deviates strongly from the theoretical relationship (dashed 95% confidence 462 intervals do not encompass the thick line; table 1), and y' and x' form a very strong (but false) linear relationship ($r^2 = 0.973$). Regression residuals (vertical 463 464 lines) show clear structure. One pair of model comparison out of 5000 465 simulations is shown.

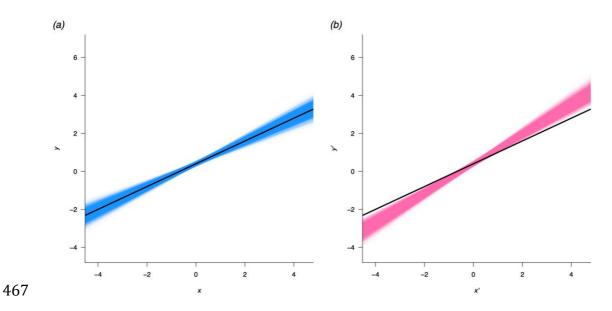
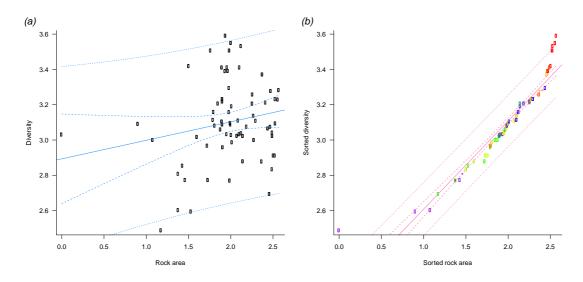
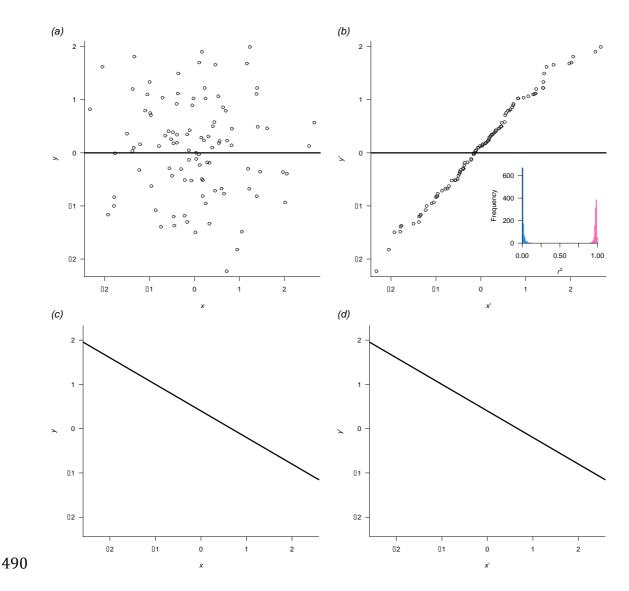


Figure 3. SDDM regression predictions are systematically biased. (*a*) Standard regression lines (blue) for 5000 simulated datasets at $\sigma_e = 0.5$ deviate randomly around the theoretical relationship (thick line) with the mean slope showing no significant difference from the theoretical slope b = 0.6 (table 2). (*b*) SDDM regression lines on decoupled datasets (pink) deviate systematically away from the theoretical relationship (thick line), with a significant difference between the mean regression slope and the theoretical slope (table 2).



477 Figure 4. The difference between the original paired, bivariate relationship (a) and the forced, false relationship (b) shown using the data from Smith and 478 479 McGowan (2007). Log-transformed marine generic diversity has a nonsignificant and weak relationship with log-transformed rock area ($\beta = 0.105$; $r^2 =$ 480 481 0.0398; p = 0.0979; a). However, once diversity and rock area are sorted 482 independently of each other following Smith and McGowan (2007), then the 483 relationship becomes significant and strong ($\beta = 0.499$; $r^2 = 0.903$; p < 0.001; b). 484 Points are coloured according to their geological age with cooler colours on the 485 older and warmer colours on the younger ends of the time scale. Filled and 486 outline colours in (b) correspond to the ages of the rock record and diversity 487 respectively, and demonstrate visually the mismatch between y' and x'. Dashed 488 lines are confidence intervals, while dotted lines are prediction intervals. 489



491 Figure 5. Independently sorting any two variables results in a forced positive 492 relationship. (a) Two randomly generated variables y and x show no significant 493 relationships across 1000 simulations, with the slopes of the regression lines 494 (blue) distributed around the expected slope of zero. (b) When regression 495 models are fitted on independently sorted datasets (y' and x'), estimated slopes 496 are significantly different from the expected value of zero, and result in a strong 497 positive relationship ($r^2 = \sim 1$; inset pink) despite the unrelated nature of the original datasets ($r^2 = -0$; inset blue). (c) A bivariate dataset (y and x) was 498 499 generated so as to follow a theoretical relationship (thick line) with intercept *a* = 500 0.4, slope b = -0.6 and noise ($e [\mu_e = 0, \sigma_e = 0.5]$). Standard regression lines (blue)

- 501 deviate randomly around the theoretical relationship with the mean slope
- 502 showing no significant difference from the theoretical slope b = -0.6. (*d*) However
- 503 once sorted independently, regression lines (pink) deviate systematically away
- 504 from the theoretical relationship, with all estimated slopes being positive. Thus
- 505 SDDM slope estimates are systematically and directionally biased.