1

Most published selection gradients are underestimated: why this is and how to fix it

2

3

Niels J. Dingemanse, Yimen G. Araya-Ajoy, David F. Westneat

--Supplementary Material--

4 Glossary

5	Supplementary Text S1	Page 1
6	Supplementary Text S2	Page 13
7	Supplementary Text S3	Page 13
8	Supplementary Text S4	Page 16
9	Supplementary Text S5	Page 18
10	Supplementary Text S6	Page 20
11	Supplementary Text S7	Page 23
12	Supplementary Text S8	Separate Document

13

14 **Supplementary Text S1**

15 Literature Review

16 To assess the extent of awareness of trait repeatability as an important source of bias in 17 estimates of selection, and the type of estimates that might often be biased, we surveyed the literature for papers presenting estimates of selection. We decided to take a sample of all such 18 19 estimates by focusing on papers published within the journal Evolution in the years 2010-2019 inclusive. Our strategy was first to identify all papers published in that time period that cited 20 21 Lande & Arnold (1983). These were then pruned by skimming abstracts to assess if selection 22 gradients of empirical data were likely to be presented. We then retrieved each paper and read the methods and results to confirm that gradients were indeed estimated. If so, we assessed the 23 24 following variables: the trait(s) that were analysed, labelled as the authors chose and scored as 25 to type (morphological, life history, physiological, performance, or behavioural) because 26 repeatability varies considerably among these classes of traits. We used information in the 27 methods to assess whether traits were mean-centred prior to analysis and whether repeated 28 measures of the trait were taken (and if so, how many repeats). We further scored whether the 29 authors used individual values, the mean, or some other technique such as principal components 30 analysis that combines individual data points (and mean-centres as well), and whether trait 31 correlations were presented in analyses of correlational selection. We also noted if the author(s) 32 mentioned measurement error and repeatability in the paper, and if so, if they specified the trait 33 repeatability. Finally, we noted what type of selection was estimated (directional, quadratic, or 34 correlational) and any unusual elements of the analysis beyond the standard regression approach 35 described by Lande & Arnold (1983), such as use of path analysis, linear mixed models, aster 36 analysis, or bivariate mixed-effects models.

37 Our survey resulted in 68 papers producing 311 trait estimates (we did not count replicate populations or years). Most estimates were on morphological traits (195; 63%), but 38 39 38 (12%) were of behavioural traits, 26 (8%) of physiological, 31 (10%) were of life history 40 characters, and 21 (7%) of performance traits. All traits were used to estimate directional 41 selection; quadratic selection was also measured for 178 (57%), and correlational selection was 42 assessed among 107 (34%). Table 1 (Main Text) provides summary statistics over all papers

43 and Table S1 provides information extracted per paper. **Table S1.** Studies publishing estimates of linear and nonlinear selection in *Evolution* from 2010 -2019, with species, trait studied, category of trait (MO=morphological, BEH = Behavioral, LH = Life history, PHY = Physiological, PER = Performance), fitness measure (L = lifetime, typically survival; E = one measure of an episode of fitness; E2 = at least two measures of episodic fitness), number of measures taken, whether the mean was used if more than 1 measure (or if \geq 2 traits were combined with PCA), whether repeatability was mentioned and its magnitude if known, type of selection measured (D = directional, Q = quadratic, C = correlational), whether multivariate models were used, if traits were mean-centred before analysis (? = either authors did not say or simply stated they "standardized" without defining; residuals and PCA were counted as mean-centred) and if among-trait correlations were provided in cases of non-linear selection. Entries left blank if non-applicable.

Authors	Year	Citation	Species	Trait	Category	Fitness	Measures	Used mean	Mentioned repeatability	Type of selection measured	Used multivariate	Traits mean-centred	Trait correlations estimated
Reynolds et al.	2010	64(2): 358-369	Silene virginica	Petal length	MO	L	2+	Yes	No	D,Q,C	No	?	No
				Petal width	MO	L	2+	Yes	No	D,Q,C	No	?	No
				Flower height	MO	L	2+	Yes	No	D,Q,C	No	?	No
				Corolla length	MO	L	2+	Yes	No	D,Q,C	No	?	No
				Corolla width	MO	L	2+	Yes	No	D,Q,C	No	?	No
				Stigma exertion	MO	L	2+	Yes	No	D,Q,C	No	?	No
van de Pol et al.	2010	64(3):836-851	Haematopus ostralegus ostralegus	Bill shape	МО	E	1		Yes	D	No	No	
Cox & Calsbeek	2010	64(3):798-809	Anolis sagrei	Body size	MO	L	1		No	D,Q	No	?	No
Siepelski & Benkman	2010	64(4):1120- 1128	Pinus flexilis	PC1	МО	Е	2	Yes	Yes	D	No	PCA	
Freeman-Gallant et al	2010	64(4):1007- 1017	Geothlypis trichas	UV brightness	МО	Е	4	Yes	No	D	No	Yes	
				Mask area	MO	Е	4	Yes	0.9	D	No	Yes	
				Bib area	MO	Е	1		0.9	D	No	Yes	
				Carotenoid chroma	MO	Е	4	Yes	No	D	No	Yes	
				Yellow brightness	MO	E	4	Yes	No	D	No	Yes	
Weese et al.	2010	64(6):1802- 1815	Poecilia reticulata	Body size	MO	L	1		No	D	No	Yes	
				Black	MO	L	1		No	D	No	Yes	
				Green	MO	L	1		No	D	No	Yes	
				Carotenoid	MO	L	1		No	D	No	Yes	
				Structural	MO	L	1		No	D	No	Yes	
				Total Color	MO	L	1		No	D	No	Yes	
Perez & Munch	2010	64(8):2450- 2457	Fish sp.	Body size	МО	L	?		No	D,Q,C	No	Yes	No
						Е					No	Yes	No
				Bower base	BEH	Е	1		No	D,Q,C	No	Yes	No
				Bower platform	BEH	Е	1		No	D,Q,C	No	Yes	No
				Bower position	BEH	Е	1		No	D,Q,C	No	Yes	No
Baythavong & Stanton	2010	64(10):2904- 2920	Erodium cicutarium	Emergence timing MP	LH	L	6		No	D	No	?	No

				Emergence timing L	LH	L	6	No	D	No	?	No
				Emergence timing Q	LH	L	6	No	Q	No	?	No
				Cotyledon width MP	MO	L	6	No	D	No	?	No
				Cotyledon width L	MO	L	6	No	D	No	?	No
				Cotyledon width Q	MO	L	6	No	Q	No	?	No
				Early leaf number MP	MO	L	6	No	D	No	?	No
				Early leaf number L	MO	L	6	No	D	No	?	No
				Early leaf number Q	МО	L	6	No	Q	No	?	No
				Leaf turnover MP	MO	L	6	No	D	No	?	No
				Leaf turnover L	MO	L	6	No	D	No	?	No
				Leaf turnover Q	MO	L	6	No	Q	No	?	No
				FFdateMP	MO	L	6	No	D	No	?	No
				Ffdate L	MO	L	6	No	D	No	?	No
				Ffdate Q	MO	L	6	No	Q	No	?	No
				Leaves MP	MO	L	6	No	D	No	?	No
				Leaves L	MO	L	6	No	D	No	?	No
				Leaves Q	MO	L	6	No	Q	No	?	No
Sullivan-Beckers & Cocroft	2010	64(11):3158- 3171	Enchenopa binotata	Survival	LH	Е	1	No	D,Q	No	?	No
				Weight	MO	Е	1	No	D,Q	No	?	No
				Signals per bout	BEH	Е	1	0.27	D,Q	No	?	No
				Period	BEH	Е	1	0.1	D,Q	No	?	No
				Whine length	BEH	E	1	0.06	D,Q	No	?	No
				Pulse rate	BEH	E	1	0.22	D,Q	No	?	No
				Frequency	BEH	E	1	0.32	D,Q	No	?	No
Rundle & Chenowth	2011	65(3):893-899	Drosophila serrata	CHC1	PHY	Е	1	No	D,Q,C	No	Yes	No
				CHC2	PHY	Е	1	No	D,Q,C	No	Yes	No
				CHC3	PHY	Е	1	No	D,Q,C	No	Yes	No
				CHC4	PHY	Е	1	No	D,Q,C	No	Yes	No
				CHC5	PHY	E	1	No	D,Q,C	No	Yes	No
				CHC6	PHY	E	1	No	D,Q,C	No	Yes	No
				CHC7	PHY	Е	1	No	D,Q,C	No	Yes	No
				CHC8	PHY	Е	1	No	D.Q.C	No	Yes	No
				CHC9	PHY	Е	1	No	D,Q,C	No	Yes	No
Sahli & Conner	2011	65(5):1457- 1473	Raphanus raphanistrum	Flower number	MO	E2	1	No	D,Q	No	Yes	No
				Flower size	MO	E2	1	No	D,Q	No	PCA	No
				Anther exsertion	MO	E2	1	No	D,Q	No	Yes	No
				Stamen dimorphism	MO	E2	1	No	D,Q	No	Yes	No
Destma at al	2014	65(8):2145-	Pagailia ratioulata	Plack patch size	MO	E	1	No	DOC	No	2	Vee
Fustma et al.	2011	2156	ruecilla reliculata	black patch size	WO	E	I	NO	D,Q,C	INU	ſ	res
				Fuzzy black size	MO	E	1	No	D,Q,C	No	?	Yes
				Orange size	MO	E	1	No	D,Q,C	No	?	Yes

				Iridescent size	MO MO	E	1 1		No No	D,Q,C	No No	? ?	Yes
				Body size	MO	E	1		No	D,Q,C	No	?	Yes
		65(10):2946-				_				_ , _ , _			
Martin & Pfennig	2011	2958	Spea multiplicata	Denticle rows	MO	E	1		No	D,Q,C	No	Yes(residuals)	No
				Orbitohyoideus muscle width	MO	Е	1		No	D,Q,C	No	Yes(residuals)	No
				Interhyodieus muscle width	MO	Е	1		No	D,Q,C	No	Yes(residuals)	No
				Gut length	MO	Е	1		No	D,Q,C	No	Yes(residuals)	No
				Mouthpart shape	MO	Е	1		No	D,Q,C	No	Yes(residuals)	No
				Denticle rows	MO	Е	1		No	D,Q,C	No	Yes(residuals)	No
Leinonen et al.	2011	65(10):2916- 2926	Gasterosteus aculeatus	Lateral plate number	MO	L	1		No	D	No	No	Yes
				Spine triangle size	MO	L	1		No	D	No	No	Yes
				Head depth	MO	L	1		No	D	No	No	Yes
				Head length	MO	L	1		No	D	No	No	Yes
				Body depth	MO	L	1		No	D	No	No	Yes
				Pelvic airdle lenath	MO	L	1		No	D	No	No	Yes
				Caudal peduncle length	MO	L	1		No	D	No	No	Yes
Formica et al.	2011	65(10):2771- 2781	Bolitotherus cornutus	Body Size (PC1)	МО	L	5	PCA	No	D	No	PCA	
				Social Body Size	MO	L	10+	Yes	No	D	No	PCA	
				Body Size (PC1)	MO	Е	5	PCA	No	D	No	PCA	
				Social Body Size	MO	Е	10+	Yes	No	D	No	PCA	
Crean et al.	2011	65(11):3079- 3089	Styela plicata	Larval size	MO	L	3	Yes	No	D,Q,C	No	Yes	No
				Hatch time	LH	L	1		No	D,Q,C	No	Yes	No
				Settle time	BEH	L	1		No	D,Q,C	No	Yes	No
				Larval size	MO	Е	3	Yes	No	D.Q.C	No	Yes	No
				Hatch time	LH	Е	1		No	D.Q.C	No	Yes	No
				Settle time	BEH	E	1		No	D.Q.C	No	Yes	No
Lorenzi & Thompson	2011	65(12):3527- 3542	Polistes biglumis	Head width	MO	L	1		No	D,Q	No	?	Yes
•				Building effort	PER	L	1		No	D.Q	No	?	Yes
				Brood investment	PFR	-	1		No	DO	No	?	Yes
				Protective effort	BEH	-	1		No	D Q	No	2	Yes
Egan et al.	2011	65(12):3543- 3557	Belonocnema treatae	Gall size	MO	L	1		No	D,Q	No	Yes	100
Kulbaba et al.	2012	66(5):1344- 1359	Polemonium	Herkegomy	MO	Е	1		No	D,Q,C	No	?	No
		1000	brandegeen	Corolla tubo longth	MO	F	1		No	DOC	No	0	No
					MO	F	4		No		No	:	No
							1		INU	D,Q,C	INU	()	NU No
				Sex organ neight	IVIO		1		INU N-		INU NI-	(0	INU N I -
				Flower mass	UN	E	1		INO	D,Q,C	NO	?	NO
							4						

				Nectar volume	PHY	E	1		No	D,Q,C	No	?	No
				Sugar content	PHY	E	2	Yes	No	D,Q,C	No	?	No
Godsen et al.	2012	66(7):2106- 2116	Drosophila melanogaster	CHC1	PHY	Е	1		No	D	No	Yes	No
				CHC2	PHY	Е	1		No	D	No	Yes	No
				CHC3	PHY	Е	1		No	D	No	Yes	No
				CHC4	PHY	F	1		No	D	No	Yes	No
				CHC5	PHY	F	1		No	D	No	Yes	No
				CHC6	PHV	F	1		No	D	No	Ves	No
						-	1		No		No	Vee	No
		00(0)-0454	A. 4. 11	CHCI	FILI	E	1		NO	D	INU	Tes	INU
Fitzpatrick et al.	2012	2460	galloprovincialis	Sperm density	PER	E	2	Yes		D,Q,C	No	?	No
				Sperm head volume	MO	E	30	Yes		D,Q,C	No	?	No
				Sperm flagellum length	MO	E	30	Yes		D,Q,C	No	?	No
				Sperm motility PC1	PER	Е	2	Yes	Yes	D,Q,C	No	PCA	No
				Sperm motility PC2	PER	E	2	Yes	Yes	D,Q,C	No	PCA	No
				0	DED	_			N.	D O O	N.	0	N.
				Sperm age	PER	E	1		No	D,Q,C	NO	?	No
				Egg age	PER	E	1		No	D,Q,C	No	?	No
Guerreiro et al	2012	66(11):3615- 3623	Mus musculus	IL-6	PHY	L	1		No	D,Q,C	No	Yes	No
				II-10	PHY	L	1		No	D,Q,C	No	Yes	No
Benkman et al	2013	67(1):157-169	Pinus contorta latifolia	Cone width/length	MO	Е	3	Yes	Yes	D,Q	No	No	Yes
				Cone mass	MO	E	3	Yes	Yes	D,Q	No	No	Yes
				Distal scale	MO	E	6	Yes	Yes	D,Q	No	No	Yes
				Scale length	MO	E	6	Yes	Yes	D,Q	No	No	Yes
				Full seeds	PER	Е	3	Yes	Yes	D,Q	No	No	Yes
				Empty seeds	PER	Е	3	Yes	Yes	D.Q	No	No	Yes
				Seed mass	МО	E	5	Yes	Yes	D.Q	No	No	Yes
Marshall & Monro	2013	67(2):328-337	Watersipora subtorguata	Offspring size	МО	Е	1		No	D,Q	No	?	No
				Zoiod size	MO	F	1+	Yes	No	DO	No	2	No
				Senescence size	MO	F	1	100	No	D O	No	2	No
Wacker et al.	2013	67(7):1937- 1949	Gobiusculus flavescens	Length	MO	E	3	Yes	Yes	D	No	Yes	110
				Torso area	МО	Е	3	Yes	Yes	D	No	Yes	
				Blue spots	MO	F	3	Yes	Yes	D	No	Yes	
				Tail length	MO	F	3	Yes	Yes	D	No	Yes	
Fritzsche & Arnavist	2013	67(7):1926- 1936	Callosobruchus maculatus	Male body size	MO	E	2	Yes	No	D	No	Yes	
1				Male body size	MO	Е	2	Yes	No	D	No	Yes	
				Male body size	MO	E	2	Yes	No	D	No	Yes	
				Male body size	MO	E	2	Yes	No	= D	No	Yes	
				Female body size	MO	F	2	Yes	No	D	No	Yes	
				Female body size	MO	F	2	Ves	No	D	No	Ves	
				Female body size	MO	F	2	Voc	No		No	Voe	
				Fomolo body size	MO		2	Vee	No	D	No	Vee	
				Female body size	UNIO	E	2	res	INO	U	INO	res	

Morrissey & Sakrejda	2013	67(7): 2094- 2100	Homo sapiens	Birth mass	MO	Е	1		No	D,Q,C	No	?	No
				Gestation length	LH	Е	1		No	D,Q,C	No	?	No
Kulbaba&Worley	2013	67(8):2194- 2206	Polemonium brandegeei	Nectar conc	PER	Е	2	Yes	No	D,Q	No	Yes	No
				Tube length	MO	Е	2	Yes	No	D,Q	No	Yes	No
				Tube diameter	MO	E	2	Yes	No	D,Q	No	Yes	No
				Herkogamy	MO	E	2	Yes	No	D,Q	No	Yes	No
				Bird visits	PER	E	2	Yes	No	D,Q	No	Yes	No
				Pollen in anthers	PER	E	2	Yes	No	D,Q	No	Yes	No
				Pollen on stigma	PER	E	2	Yes	No	D,Q	No	Yes	No
				Seeds set	PER	E	2	Yes	No	D,Q	No	Yes	No
				Seeds sired	PER	E	2	Yes	No	D,Q	No	Yes	No
Mezquida & Benkman	2014	68(6):1710- 1721	Pinus uncinata	Cone mass	MO	E	4	Yes	No	D	No	Yes	
				Full seeds	PER	E	4	Yes	No	D	No	Yes	
				Empty seeds	PER	E	4	Yes	No	D	No	Yes	
				Seed mass	MO	E	4	Yes	No	D	No	Yes	
Sletvold & Agren	2014	68(7):1907- 1918	Dactylorhiza Iapponica	Height	MO	E	1		No	D	No	?	
				Num Flowers	MO	Е	1		No	D	No	?	
				Corolla size	MO	Е	1		No	D	No	?	
				Spur length	MO	Е	1		No	D	No	?	
				Flowering day	LH	Е	1		No	D	No	?	
Gillespie et al	2014	68(12):3421- 3432	Narnia femorata	Male body size (PC)	MO	E	7	PCA	No	D	No	PCA	
				Female body size (PC)	MO	E	7	PCA	No	D	No	PCA	
Ercit & Gwynne	2015	69(2):419-430	Oecanthus nigricornis	Tegmen width	MO	L	1		No	D,Q,C	No	?	No
			-	Leg size (PC1)	MO	L	3	PCA	No	D,Q,C	No	PCA	No
				Pronotum length	MO	L	1		No	D,Q,C	No	?	No
				Head width	MO	L	1		No	D,Q,C	No	?	No
				Tegmen width	MO	Е	1		No	D,Q,C	No	?	No
				Leg size (PC1)	MO	Е	3	PCA	No	D,Q,C	No	PCA	No
				Pronotum length	MO	E	1		No	D,Q,C	No	?	No
				Head width	MO	E	1		No	D,Q,C	No	?	No
Campobello et al.	2015	69(4):916-925	Falco naumanni	Individual attendance	BEH	E	1		No	D	No	Yes	
			Corvus Monedula	Individual attendance	BEH	Е	1		No	D	No	Yes	
			Falco naumanni	Conspecific attendance	BEH	E	>2	Yes	No	D	No	Yes	
			Corvus Monedula	Conspecific attendance	BEH	Е	>2	Yes	No	D	No	Yes	
			Falco naumanni	Heterospecific attendance	BEH	Е	>2	Yes	No	D	No	Yes	
			Corvus Monedula	Heterospecific attendance	BEH	E	>2	Yes	No	D	No	Yes	
Weis et al.	2015	69(6):1361- 1374	Brassica rapa	Emergence time	LH	L	1		No	D	No	Yes	

				Group emergence	LH	L	>2	Yes	No	D	No	Yes	
Eck et al.	2015	69(9):2525- 2532	Manduca sexta	Age to 2nd instar	LH	L	1		No	D,Q,C	No	?	No
				Mass at 2nd instar	MO	L	1		No	D,Q,C	No	?	No
				Mass at ecolsion	MO	L	1		No	D,Q,C	No	?	No
Chevin et al.	2015	69(9): 2319- 2332	Parus major	First egg date	BEH	E2	1		No	D,Q	No	?	No
Reid et al.	2015	69(11): 2846- 2861	Melospiza melodia	Inbreeding Coefficient	BEH	L	1+	Yes	No	D	No	Yes	
Akcay et al.	2015	69(12):3186- 3193	Melospiza melodia	Aggression	BEH	L	3.2	Yes	0.48	D,Q,C	No	?	No
				Soft song	BEH	L	3.2	Yes	0.3	D,Q,C	No	?	No
Austen & Weis	2016	70(1):111-125	Brassica rapa	Age at flowering	LH	L	1		No	D	No	Yes	
				Root mass	MO	L	1		No	D	No	Yes	
				Leaves at flowering	MO	L	1		No	D	No	Yes	
				Height	MO	L	1		NO	D	No	Yes	
Marie-Orleach et al.	2016	70(2):314-328	Macrostomum lignano	Body size	MO	Е	1		0.57 – 0.97	D	No	Yes	
				Testes size	MO	Е	1		0.57 – 0.97	D	No	Yes	
				Ovary size	MO	E	1		0.57 - 0.97	D	No	Yes	
				Seminal vesicle size	MO	Е	1		0.57 – 0.97	D	No	Yes	
				Stylet centroid size	MO	Е	1		0.57 – 0.97	D	No	Yes	
				Stylet RWS1	MO	E	1		0.57 – 0.97	D	No	Yes	
				Stylet RWS2	MO	E	1		0.57 – 0.97	D	No	Yes	
				Stylet RWS3	MO	E	1		0.57 – 0.97	D	No	Yes	
Martin	2016	70(6):1265- 1282	Cyprinidon sp.	DF1	MO	L	1		No	D,Q	No	Yes	No
				DF2	МО	L	1		No	D,Q	No	Yes	No
Outomuro et al.	2016	70(7):1582- 1595	Lestes sponsa	Wing size	MO	L	1		No	D,Q,C	No	Yes	No
		1000		Wing shape PC1	MO	L	1		No	D,Q,C	No	PCA	No
				Wing shape PC2	MO	L	1		No	D,Q,C	No	PCA	No
				Wing size	MO	Е	1		No	D,Q,C	No	Yes	No
				Wing shape PC1	MO	Е	1		No	D,Q,C	No	PCA	No
				Wing shape PC2	MO	E	1		No	D,Q,C	No	PCA	No
Kvalnes et al.	2016	70(7):1486- 1500	Alces alces	Birth date	LH	E2	1		No	D,Q,C	No	Yes	Yes
				Birth mass	MO	E2	1		No	D,Q,C	No	Yes	Yes
Wise & Rausher	2016	70(10): 2411- 2420	Solanum carolinense	Damage1	MO	Е	1		No	D,Q,C	No	Yes	No
				Damage2	MO	Е	1		No	D,Q,C	No	Yes	No
				Damage3	MO	Е	1		No	D,Q,C	No	Yes	No
				D4	MO	E	1		No	D,Q,C	No	Yes	No
				D5	MO	Е	1		No	D,Q,C	No	Yes	No

				D6	MO	Е	1		No	D,Q,C	No	Yes	No
				D7	MO	E	1		No	D,Q,C	No	Yes	No
				D8	MO	E	1		No	D,Q,C	No	Yes	No
				D9	MO	E	1		No	D,Q,C	No	Yes	No
				D10	MO	E	1		No	D,Q,C	No	Yes	No
				D11	MO	Е	1		No	D,Q,C	No	Yes	No
				D12	MO	E	1		No	D,Q,C	No	Yes	No
Lange et al.	2016	70(10):2404- 2410	Watersipora subtorquata	Early modules	LH	E	1		No	D	No	Yes	
				Intermediate modules	LH	Е	1		No	D	No	Yes	
				Late modules	LH	E	1		No	D	No	Yes	
				Growing edge	LH	E	1		No	D	No	Yes	
				Onset sensescence	LH	Е	1		No	D	No	Yes	
Reed et al.	2016	70(10):2211- 2225	Parus major	Lay date	LH	E2	variable	Yes	No	D	Yes	NA	
				Clutch size	LH	E2	variable	Yes	No	D	Yes	NA	
Tocts et al.	2016	70(12):2899- 2908	Brachyistius frenatus	FA	MO	L	2		Yes	D,Q	No	Yes	No
Langeloh et al.	2017	71(2):227-237	Lymnaea stagnalis	Growth rate	LH	E2	2	Yes	Yes	D,Q	No	Yes	No
				PO-like activity	PHY	E2	2	Yes	<0.43	D,Q	No	Yes	No
				Antibacterial activity	PHY	E2	2	Yes	<0.43	D,Q	No	Yes	No
Thomson et al.	2017	71(3):716-732	Cyanistes caeruleus	Clutch size(F)	LH	E2	1+	BLUPS	No	D	No	Yes	
				Male attendance	BEH	E2	1+	Yes	No	D	No	No	
				Nestling body mass	MO	E2	6	BLUPS	No	D	No	Yes	
Agren et al	2017	71(3):550-564	Arabidopsis thaliana	Flowering time	LH	Е	20	Yes	No	D,Q	No	?	No
Kooyers et al	2017	71(5):1205- 1221	Mimulus alsinoides	Peduncle length	MO	Е	1		No	D	No	No	
				Node of flowering	MO	Е	1		No	D	No	No	
				Plant height	MO	Е	1		No	D	No	No	
				Number flowers	MO	Е	1		No	D	No	No	
Tanner et al.	2017	71(7): 1742- 1754	Hyla chrysoscelis,	Call duration	BEH	E	3	Yes	No	D,Q,C	No	Yes	No
				Call rate	BEH	F	3	Yes	No	DOC	No	Yes	No
				Pulse rate	BEH	F	3	Yes	No		No	Yes	No
				Dominant freq	BEH	E	3	Yes	No	D.Q.C	No	Yes	No
				Relative amplitude	BEH	E	3	Yes	No	D.Q.C	No	Yes	No
Fisher et al.	2017	71(7):1841-	Tamiasciurus	Growth rate	PER	L	1		No	D	No	Yes	
		1004	nadomodo	Birth date	LH	L	1		No	D	No	Yes	

Kalvnes et al.	2017	71(8): 2062- 2079	Passer domesticus	Tarsus	МО	L	1		No	D	No	Yes	Yes
				Wing Bill length Bill depth Condition	MO MO MO	L L L	1 1 1		No No No	D D D	No No No	Yes Yes Yes Yes	Yes Yes Yes Yes
O'Brien et al.	2017	71(11):2584-	Sagra femorata	Hind lea lenath	MO	E	1		No	D.Q.C	No	?	Yes
		2598		Elvtra length	MO	Е	1		No	D.Q.C	No	?	Yes
				Residual leg length to elytra	MO	E	1		No	D,Q,C	No	Yes	NA
McCollough et al	2018	72(4):893-905	Onthophagus taurus	Testes mass	MO	Е	1		No	D,Q,C	No	Yes	No
				Horn length	MO	Е	1		No	D,Q,C	No	Yes	No
				Soma mass	МО	Е	1		No	D,Q,C	No	Yes	No
Hunter et al.	2018	72(4):851-855	Ovis aries	Mass	МО	E	1		Yes	D	No	No	
Ferris & Willis	2018	72(6): 1225- 1241	M.lacinatus x M. guttatus hybrids	Flowering time	LH	L	1		No	D,Q	No	Yes	No
				Leaf area	MO	L	1		No	D,Q	No	Yes	No
		72(7)-1272		Leaf lobes	MO	L	1		No	D,Q	No	Yes	No
Hamala et al	2018	1386	Arabidopsis lyrata	Flowering time	PER	L	1		No	D,Q	No	Yes	No
				Shoot length	MO	L	1		No	D,Q	No	Yes	No
				Inflorescence Num	MO	L	1		No	D,Q	No	Yes	No
				Fruit maturation	LH	L	1		NO	D,Q	No	Yes	NO
				Flowering cessation	LH	L	1		No	D,Q	No	Yes	No
Exposito-Alonzo et al.	2018	72(8):1570- 1586	Arabidopsis thaliana	Max Recruitment	PER	L	1		No	D,Q	No	Yes	Yes
				Flowering time	LH	L	1		No	D,Q	No	Yes	Yes
Taylor et al	2018	72(10): 2090- 2099	Urosaurus ornatus	Snout-vent length	MO	L	1		No	D,Q	No	Yes	No
				Hind-limb length	MO	L	1		No	D,Q	No	Yes	No
				Mass	MO	L	1		No	D,Q	No	Yes	No
				MaxSprint	PER	L	2		No	D,Q	No	Yes	No
Hamann et al.	2018	72(12):2682- 2696	Brassica rapa	Flowering time	LH	L	2	Yes	No	D,Q	No	?	No
				Stem diameter	MO	L	2	Yes	No	D,Q	No	?	No
Wang & Althoff	2019	73(2):303-316	Drosophila melanogaster	ADH activity	PHY	L	2	Yes	No	D,Q	No	Yes	No
				ADH_P010	PHY	L	2	Yes	No	D,Q	No	Yes	No
				ADH_P016	PHY	L	2	Yes	No	D,Q	No	Yes	No
				ADH_P1016	PHY	L	2	Yes	No	D,Q	No	Yes	No
Ramakers et al.	2019	73(2): 175-187	Parus major	First-egg date Intercept first egg date	LH	L	2	Yes	No	D	Yes	Yes	Yes

				Slope in FED with temperature	LH	L	2	Yes	No	D	Yes	Yes	Yes
LeGrice et al	2019	73(4):762-776	Lasiorhynchus barbicornis	Body length	MO	Е	1		No	D,Q	No	?	No
Keith & Mitchell- Olds	2019	73(5):947-960	Boechera stricta	ConGS-R	MO	Е	1		No	D	No	Yes	
				BC-ratio-R	MO	Е	1		No	D	No	Yes	
				ConGS-C	MO	Е	1		No	D	No	Yes	
				BC-ratio-C	MO	Е	1		No	D	No	Yes	
				ConGS-F	MO	Е	1		No	D	No	Yes	
				BC-ratio-F	MO	Е	1		No	D	No	Yes	
Tonnabel et al.	2019	73(5): 897-912	Murcurialis annua	Height	MO	E	1		No	D,Q,C	No	Yes	Yes
				Diameter	MO	E	1		No	D,Q,C	No	Yes	Yes
				Mean branch length	MO	Е	2	Yes	No	D,Q,C	No	Yes	Yes
				Ped inflorescences	MO	E	1		No	D,Q,C	No	Yes	Yes
				Peduncle length	MO	E	5	Yes	No	D,Q,C	No	Yes	Yes
				Seeds	MO	E	1		No	D,Q,C	No	Yes	Yes
				Vegetative weight	MO	E	1		No	D,Q,C	No	Yes	Yes
				Germination rate	MO	E	1		No	D,Q,C	No	Yes	Yes
Watts et al	2019	73(9):1927- 1940	Schizocosa crassipes	Mass	MO	Е	1		No	D	No	Yes	Yes
				Thorax width	MO	Е	3	Yes	No	D	No	Yes	Yes
				Brush area	MO	E	1		Yes	D	No	Yes	Yes
				Tibial darkness	MO	Е	3	Yes	No	D	No	Yes	Yes
				Latency to Signal	BEH	E	1		No	D	No	Yes	Yes
				Latency to Bounce	BEH	E	1		No	D	No	Yes	Yes
				Bounce Rate	BEH	E	1		No	D	No	Yes	Yes
				Bounce Interval	BEH	E	>1	Yes	No	D	No	Yes	Yes
				Number Wave Bouts	BEH	Е	1		No	D	No	Yes	Yes
				Total Wave Duration	BEH	Е	1		No	D	No	Yes	Yes
				Mean Wave Duration	BEH	Е	>1	Yes	No	D	No	Yes	Yes
				Prop. Variance	BEH	Е	1		No	D	No	Yes	Yes
				Cummulative Variance	BEH	Е	1		No	D	No	Yes	Yes
				Courtship Effort (PC1)	BEH	Е	12	PCA	No	D	No	Yes	Yes
				Size-ornament (PC2)	MO	Е	12	PCA	No	D	No	Yes	Yes
				Leg-Wave duration (PC3)	BEH	Е	12	PCA	No	D	No	Yes	Yes

52 Supplementary Text S2

53 Calculating bias in directional selection gradients that ignore effects of trait repeatability

54 We derive here Eqn. 5 (Main Text). We start with reprinting the mathematical relationship

- 55 between b_1^* , the unstandardized linear selection gradient that ignores effects of within-
- 56 individual variance, the trait's repeatability (R_t) , and the true unstandardized linear selection
- 57 gradient (b_1) (Eqn. 4, Main Text): 58 $b_1^* = b_1 R_t$

(S2.1)

- 59 Standardized linear selection gradients (β) measure the change in relative fitness per standard
- 60 deviation unit trait (Lande and Arnold 1983), calculable by dividing the unstandardized linear
- 61 selection gradient by mean fitness (\overline{W}) and by multiplying it by the square-root of the variance
- 62 in trait value at the focal level of analysis, thus:

63
$$\beta_1^* = b_1^* \frac{\sqrt{v_{p_t}}}{\overline{W}}$$
 (S2.2)

64 The true standardized linear selection gradient (β_1) represents the multiplication of b_1 with $\frac{\sqrt{V_{i_t}}}{W}$,

65 where V_{i_t} represents the true individual variance in trait values:

$$66 \qquad \beta_1 = b_1 \frac{\sqrt{v_{i_t}}}{\overline{w}} \tag{S2.3}$$

67 Eqn. S2.2 may therefore be rephrased as:

$$68 \qquad \beta_1^* = \frac{\beta_1}{\sqrt{V_{i_t}}} R_t \sqrt{V_{p_t}} \tag{S2.4}$$

69 Expressing R_t in its underlying variance components gives:

$$70 \qquad \beta_1^* = \frac{\beta_1}{\sqrt{v_{i_t}}} \frac{v_{i_t}}{v_{i_t} + v_{e_t}} \sqrt{V_{i_t} + V_{e_t}} = \beta_1 \frac{\sqrt{v_{i_t}}}{\sqrt{v_{i_t} + v_{e_t}}} \frac{\sqrt{v_{i_t}}}{\sqrt{v_{i_t} + v_{e_t}}} \frac{\sqrt{v_{i_t} + v_{e_t}}}{\sqrt{v_{i_t}}} = \beta_1 \frac{\sqrt{v_{i_t}}}{\sqrt{v_{i_t} + v_{e_t}}}$$
(S2.5)

71 Re-expressing variance components in terms of repeatability, leads to Eqn. 5 (Main Text): 72 $\beta_1 = \beta_1^* / \sqrt{R_t}$ (S2.6)

73 Supplementary Text S3

- 74 Calculating bias in quadratic selection gradients ignoring effects of trait repeatability
- To derive the bias in quadratic selection gradients caused by ignoring within-individual variation, we provide the mathematical relationship between the unstandardized quadratic selection gradient that ignores the effects of within-individual error (b_{11}^*) , the true unstandardized quadratic selection gradient (b_{11}) , and the repeatability of the squared value of the focal trait $t (R_{t^2})$, i.e., we apply Eqn. 4 to an unstandardized quadratic selection gradient: $b_{11}^* = b_{11}R_{t^2}$ (S3.1)
- 81 where R_{t^2} represents the repeatability of the square of trait t. Estimating standardized selection
- 82 gradients requires expressing trait values in standard deviation units (Lande and Arnold 1983).
- 83 As we have seen above, the standardized trait value (z) equals the raw trait value (t) divided by
- 84 the square root of the variance in trait values $(\sqrt{V_t})$, where $z = t/\sqrt{V_t}$. Z-transforming the raw
- 85 trait value (t) thus results in $z^2 = t^2 / \sqrt{V_{t^2}}$. As we show above (Supplementary Text S2), the
- bias in the standardized linear gradient represents the square root of the bias in unstandardized
 gradients. Applied to quadratic selection gradients:

$$\begin{cases} 88 & \gamma_{11} = \gamma_{11}^* / \sqrt{R_{t^2}} \\ \end{cases}$$
(S3.2)

As above, the repeatability of the squared term of trait t is attributable to within- and amongindividual variance components:

91
$$R_{t^2} = \frac{V_{i_{t^2}}}{V_{i_{t^2}} + V_{e_{t^2}}}$$
 (S3.3)

92 where $V_{i_{t^2}} + V_{e_{t^2}}$ equals the total phenotypic variance in squared trait values $(V_{p_{t^2}})$. The 93 phenotypic variance in squared trait values $(V_{p_{t^2}})$ represents the variance of a product (i.e., 94 $V_{p_{t^2}} = V_{p_{x \cdot y}}$; where x = y = t); this variance can be broken down into the following 95 components (e.g., Mood et al. 1973; Cacoullos 1989):

96
$$V_{p_{x,y}} = C_{p_{x^2,y^2}} + \mu_{x^2}\mu_{y^2} - \left(C_{p_{x,y}} + \mu_x\mu_y\right)^2$$
 (S3.4)

97 Variance of products thus vary as a function of mean trait values (μ_x, μ_y) , means of squared

98 trait values (μ_{x^2}, μ_{y^2}) , as well as trait covariances $(C_{p_{x^2,y^2}}, C_{p_{x,y}})$. Assuming multivariate

100
$$C_{p_{x^2,y^2}} = \left(C_{p_{x,y}}^2 + 2\mu_x\mu_y\sqrt{V_{p_x}V_{p_y}}\right)$$
 (S3.5)
101 Substituting Eqn. S3.5 into S3.4 gives:

102
$$V_{p_{x,y}} = \left(C_{p_{x,y}}^2 + 2\mu_x\mu_y\sqrt{V_{p_x}V_{p_y}}\right) + \mu_{x^2}\mu_{y^2} - \left(C_{p_{x,y}} + \mu_x\mu_y\right)^2$$
 (S3.6)

103 Re-expressing S3.6 in terms of trait values rather than squared trait values gives:

104
$$V_{p_{x,y}} = \left(C_{p_{x,y}}^2 + 2\mu_x\mu_y\sqrt{V_{p_x}V_{p_y}}\right) + \left(\mu_x^2 + V_{p_x}\right)\left(\mu_y^2 + V_{p_y}\right) - \left(C_{p_{x,y}} + \mu_x\mu_y\right)^2 \quad (S3.7)$$

105 Because
$$x = y = t$$
, $C_{p_{x,y}} = V_{p_x} = V_{p_y} = V_{p_t}$, we can substitute V_{p_t} for $C_{p_{x,y}}$:

106
$$V_{p_{t^2}} = 2(V_{p_t}^2 + 2\mu_t\mu_t\sqrt{V_{p_t}V_{p_t}}) + (\mu_t^2 + V_{p_t})(\mu_t^2 + V_{p_t}) - (V_{p_t} + \mu_t\mu_t)^2$$
 (S3.8)
107 This then simplifies to:
109 $V_{p_t^2} = 2V_{p_t^2}^2 + 4W_{p_t^2}^2$ (S3.9)

108
$$V_{p_{t^2}} = 2V_{p_t}^2 + 4V_{p_t}\mu_t^2$$
 (S3.9)

109 Applying Eqn. S3.9 to the among-individual $(V_{i_{t^2}})$ instead of total phenotypic variance in 110 squared trait values $(V_{p_{t^2}})$ gives:

111
$$V_{i_{t^2}} = 2V_{i_t}^2 + 4V_{i_t}\mu_t^2$$
 (S3.10)

112 We can now express the factor causing bias in quadratic selection gradients ($\sqrt{R_{t^2}}$; Eqn. S3.2)

113 in terms of variances in trait values rather than squared trait values:

114
$$\sqrt{R_{t^2}} = \sqrt{\frac{2V_{i_t}^2 + 4V_{i_t}\mu_t^2}{2V_{p_t}^2 + 4V_{p_t}\mu_t^2}} = \sqrt{\frac{V_{i_t}^2 + 2V_{i_t}\mu_t^2}{V_{p_t}^2 + 2V_{p_t}\mu_t^2}}$$
 (S3.11)

115 This formula shows that bias is much more complex for quadratic versus linear gradients. Bias

116 in standardized linear selection gradients varies solely as a function of the relative magnitudes 117 of among- (V_{i_t}) and within-individual (V_{e_t}) variances and equals the trait's square-root 118 repeatability ($\sqrt{R_t}$; Eqn. S2.6). By contrast, bias in quadratic selection gradients varies as a 119 function of the among- (V_{i_t}) and within-individual (V_{e_t}) variances, and the square of the mean 120 trait value (μ_t^2). Importantly, Eqn. S3.11 implies that bias in quadratic selection gradients is 121 lowest when the trait mean (μ_t) equals zero. We show this by comparing bias ($\sqrt{R_t^2}$) when the 122 trait mean is zero versus infinite. When $\mu_t = 0$, Eqn. S.3.11 simplifies into:

123
$$\sqrt{R_{t^2}} = \sqrt{\frac{V_{i_t}^2}{V_{p_t}^2}} = \sqrt{R_t^2} = R_t$$
 (S3.12)

124 By contrast, when $|\mu_t|$ approaches infinity, $\sqrt{R_{t^2}}$ (Eqn. S3.11) becomes:

125
$$\lim_{|\mu_t| \to \infty} \sqrt{R_{t^2}} \approx \sqrt{\frac{V_{i_t}}{V_{p_t}}} = \sqrt{R_t}$$
(S3.13)

126 The magnitude of attenuation bias in quadratic selection gradient analyses ($\sqrt{R_{t^2}}$; Eqn. S3.11) 127 thus varies between R_t (when $\mu_t = 0$; Eqn. S3.12) and $\sqrt{R_t}$ (when $|\mu_t| \rightarrow \infty$; Eqn. S3.13). 128 Because R_t is always smaller than $\sqrt{R_t}$, attenuation bias therefore increases with decreasing 129 value of $|\mu_t|$, and is, in fact, smallest when $\mu_t = 0$. This insight is important as our literature 130 review (Text S1) implies that many studies (Table 1) mean-centre traits prior to analysis as part 131 of trait standardization (i.e., $z = (t - \mu_t)/\sqrt{V_{p_t}}$). This transformation effectively replaces μ_t 132 for $\mu_z = 0$ in Eqn. S3.11 and thereby (accidentally) minimizes attenuation bias.

Mean-centring traits minimizes attenuation bias but also affects the interpretation of the 133 134 linear component of a quadratic selection gradient analyses. In a quadratic regression model, the linear effect (b_1) of the trait (t) on absolute fitness (W) represents the slope of the tangent 135 line where the trait has the value zero as illustrated by the orange dot in Figure S3a, where the 136 137 arrow represents b_1 for t = 0. A biologically meaningful zero-point represents the populationmean trait value (\bar{t} ; dotted line in Fig. S3), because the linear effect of the trait on fitness then 138 139 provides information on whether the fitness peak/valley (white star in Fig. S3) is above or below the population mean trait value (\bar{t}) . Said differently, it provides information on the expected 140 141 strength of directional selection on the trait. The arrow in Fig. S3b represents the tangent line at this population-mean value (blue dot), and is calculated by adding $2b_{11}\overline{t}$ to b_1 (as defined in 142 Eqn. 14). Applying this transformation to the scenario presented in Fig S3, would result in $\beta_1 > \beta_1$ 143 144 0 at the population-mean trait value (Fig. S3b), implying that the population mean is below the 145 optimal trait value, as illustrated.



146Figure S3. Illustration of a parabolic relationship between trait (t) on absolute fitness (W), where the147dotted line represents the population-mean trait value, the star represents the optimal trait value; (a) the148orange dot represents the tangent line where the trait value has the value zero. (b) the blue dot represents149the tangent line at the population-mean trait value.

An important question is whether estimates of optimal trait values in stabilising selection scenarios are also affected by failure to acknowledge biasing effects of withinindividual error. The optimal trait value represents the trait value at the vertex of the parabola, calculable as $\frac{-\beta_1}{2\gamma_{11}}$ (Bronshtein et al. 2015). The trait value at the parabolic peak calculated while ignoring biasing effects of within-individual variance $(\frac{-\beta_1^*}{2\gamma_{11}^*})$ is mathematically related to the true

- trait value at the parabolic peak $(\frac{-\beta_1}{2\gamma_{11}})$ because $\gamma_{11} = \gamma_{11}^* / \sqrt{R_t^2}$ (Eqn. S3.2) and $\beta_1 = \beta_1^* / \sqrt{R_t}$ 155
- 156 (Eqn. S2.6), thus: $\frac{-\beta_1}{2\gamma_{11}} = \frac{-\beta_1^*}{2\gamma_{11}^*} \frac{\sqrt{R_{t^2}}}{\sqrt{R_t}}$ (S3.14) where $\frac{\sqrt{R_{t^2}}}{\sqrt{R_t}}$ represents the bias in the trait value at the parabolic peak. Substituting $\sqrt{R_{t^2}}$ for 157

158 Ean S3.11 gives: 159

$$160 \qquad \frac{\sqrt{R_{t^2}}}{\sqrt{R_t}} = \frac{\sqrt{\frac{V_{i_t}^2 + 2V_{i_t}\mu_t^2}}{\sqrt{\frac{V_{i_t}^2 + 2V_{p_t}\mu_t^2}}}{\sqrt{R_t}}$$
(S3.15)

161 Eqn. S3.15 simplifies for traits that were mean-centred (using Eqn. S3.12):

$$162 \qquad \frac{\sqrt{R_t^2}}{\sqrt{R_t}} = \frac{R_t}{\sqrt{R_t}} = \sqrt{R_t} \tag{S3.16}$$

Eqn. S3.15 simplifies differently when the mean trait value approaches infinity (using Eqn. 163 164 S3.13):

165
$$\lim_{|\mu_t| \to \infty} \frac{\sqrt{R_{t^2}}}{\sqrt{R_t}} \approx \frac{\sqrt{R_t}}{\sqrt{R_t}} = 1$$
(S3.17)

- 166 In other words, for variance-standardized traits that are also mean-centred, failure to control for
- within-individual error causes an overestimation of the optimal trait value by a factor equal $\sqrt{R_t}$ 167 (Eqn. S3.16). Importantly, Eqn. S3.17 implies that bias in the placement of the parabolic peak 168
- is greatest when the trait mean (μ_t) equals zero. Moreover, Eqn. S3.17 shows that bias in the 169
- placement of the parabolic peak $(\frac{\sqrt{R_{t^2}}}{\sqrt{R_t}})$ disappears entirely when the mean trait value 170
- approximates infinity (and thus will not happen in practice). Mean-centring traits prior to 171
- 172 analysis therefore decreases attenuation bias in standardized quadratic selection gradients (Eqn.
- 173 S3.12) but simultaneously leads to an overestimation of the placement of the parabolic peak 174 (Eqn. S3.16).

175 **Supplementary Text S4**

- Calculating bias in correlational selection gradients ignoring effects of trait repeatability 176
- 177 To derive the bias in correlational selection gradients, we print the mathematical relationship 178 between the unstandardized correlational selection gradient ignoring effects of trait repeatability (b_{12}^*) , the true unstandardized correlational selection gradient (b_{12}) , and the 179 repeatability $(R_{t_1t_2})$ of the interaction between two traits, trait 1 (t_1) and trait 2 (t_2) , i.e., we 180 181 apply Eqn. 4 to an unstandardized correlational selection gradient:

182
$$b_{12}^* = b_{12}R_{t_1t_2}$$

(S4.1)

183 Estimating standardized selection gradients requires expressing trait values in standard 184 deviation units (Lande and Arnold 1983). As we demonstrated above, the standardized trait 185 value (z) equals the raw trait value (t) divided by the square root of the variance in trait values $(\sqrt{V_t})$, where $z = t/\sqrt{V_t}$. Z-transforming t_1 and t_2 leads to $z_1 z_2 = t_1 t_2/\sqrt{V_{t_1 t_2}}$. We showed 186 above (Supplementary Text S2) that the bias in the standardized linear gradient is equal to the 187 square root of the bias in unstandardized gradients. Applying the same logic to correlational 188 189 selection gradients, we obtain:

190
$$\gamma_{12} = \gamma_{12}^* / \sqrt{R_{t_1 t_2}}$$
 (S4.2)

191 As above, the repeatability of the multiplication of the traits is attributable to within- and 192 among-individual variance components:

193
$$R_{t_1t_2} = \frac{V_{i_{t_1t_2}}}{V_{i_{t_1t_2}} + V_{e_{t_1t_2}}}$$
(S4.3)

We noted in Supplementary Text S3, the variance in the multiplication of the two traits $(V_{t_1t_2})$ 194

- is equal to the variance of a product; this variance can be broken down into the following 195 196 components (Eqn. S3.7):
- $V_{t_1t_2} = (C_{t_1t_2}^2 + 2\mu_{t_1}\mu_{t_2}\sqrt{V_{t_1}V_{t_2}}) + (\mu_{t_1}^2 + V_{t_1})(\mu_{t_2}^2 + V_{t_2}) (C_{t_1t_2} + \mu_{t_1}\mu_{t_2})^2$ (S4.4) The among-individual variance in the multiplication of the two traits $(V_{i_{t_1t_2}})$ thus equals: 197
- 198

199
$$V_{i_{t_1t_2}} = C_{i_{t_1t_2}}^2 + 4\mu_{t_1}\mu_{t_2} \sqrt{V_{i_{t_1}}V_{i_{t_2}} + (\mu_{t_1}^2 + V_{i_{t_1}})(\mu_{t_2}^2 + V_{i_{t_2}}) - (C_{i_{t_1t_2}} + \mu_{t_1}\mu_{t_2})^2} (S4.5)$$

The total phenotypic variance in the multiplication of the two traits $(V_{p_{t_1t_2}} = V_{i_{t_1t_2}} + V_{e_{t_1t_2}})$ 200 instead equals: 201

202
$$V_{p_{t_1t_2}} = C_{p_{t_1t_2}}^2 + 4\mu_{t_1}\mu_{t_2}\sqrt{V_{p_{t_1}}V_{p_{t_2}}} + (\mu_{t_1}^2 + V_{p_{t_1}})(\mu_{t_2}^2 + V_{p_{t_2}}) - (C_{p_{t_1t_2}} + \mu_{t_1}\mu_{t_2})^2 (S4.6)$$

- where $C_{p_{t_1t_2}} = C_{i_{t_1t_2}} + C_{e_{t_1t_2}}, V_{p_{t_1}} = V_{i_{t_1}} + V_{e_{t_1}}, V_{p_{t_2}} = V_{i_{t_2}} + V_{e_{t_2}}$. We express the bias in 203 correlational selection gradients ($\sqrt{R_{t_1t_2}}$; S4.2) in terms of variances in trait values rather than 204
- 205 trait products by substituting, obtaining:

206
$$\sqrt{R_{t_1t_2}} = \sqrt{\frac{C_{i_{t_1t_2}}^2 + 4\mu_{t_1}\mu_{t_2}\sqrt{V_{i_{t_1}}V_{i_{t_2}}} + (\mu_{t_1}^2 + V_{i_{t_1}})(\mu_{t_2}^2 + V_{i_{t_2}}) - (C_{i_{t_1t_2}} + \mu_{t_1}\mu_{t_2})^2}{C_{p_{t_1t_2}}^2 + 4\mu_{t_1}\mu_{t_2}\sqrt{V_{p_{t_1}}V_{p_{t_2}}} + (\mu_{t_1}^2 + V_{p_{t_1}})(\mu_{t_2}^2 + V_{p_{t_2}}) - (C_{p_{t_1t_2}} + \mu_{t_1}\mu_{t_2})^2}$$
(S4.7)

This formula shows that bias is much more complex for correlational versus quadratic gradients 207 because bias in the former additionally varies as a function of covariances between the traits 208 209 within and among individuals. When traits are mean-centred prior to analysis (i.e., $\mu_{t_1} = \mu_{t_2} =$ 210 0, Eqn. S4.7 can simplifies into:

211
$$\sqrt{R_{t_1t_2}} = \sqrt{\frac{V_{i_{t_1}}V_{i_{t_2}} + C_{i_{t_1t_2}}^2}{V_{p_{t_1}}V_{p_{t_2}} + C_{p_{t_1t_2}}^2}}$$
 (S4.8)

Expressing covariances in correlations gives $r_{i_{t_1t_2}} = \frac{C_{i_{t_1t_2}}}{\sqrt{V_{i_{t_1}}V_{i_{t_2}}}}$. Hence, $C_{i_{t_1t_2}}^2 = r_{i_{t_1t_2}}^2 V_{i_{t_1}} V_{i_{t_2}}$. 212

213 Similarly,
$$r_{p_{t_1t_2}} = \frac{c_{p_{t_1t_2}}}{\sqrt{v_{p_{t_1}}v_{p_{t_2}}}}$$
. Eqn. S4.8 can thus be rephrased into:

214
$$\sqrt{R_{t_1t_2}} = \sqrt{\frac{V_{i_{t_1}}V_{i_{t_2}} + C_{i_{t_1t_2}}^2}{V_{p_{t_1}}V_{p_{t_2}} + C_{p_{t_1t_2}}^2}} = \sqrt{\frac{V_{i_{t_1}}V_{i_{t_2}} + r_{i_{t_1t_2}}^2 V_{i_{t_1}}V_{i_{t_2}}}{V_{p_{t_1}}V_{p_{t_2}} + r_{p_{t_1t_2}}^2 V_{p_{t_1}}V_{p_{t_2}}}} = \sqrt{\frac{V_{i_{t_1}}V_{i_{t_2}}(r_{i_{t_1t_2}}^2 + 1)}{V_{p_{t_1}}V_{p_{t_2}}(r_{p_{t_1t_2}}^2 + 1)}} = \sqrt{\frac{V_{i_{t_1}}}{V_{p_{t_1}}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}}} = \sqrt{\frac{V_{i_{t_1}}}{V_{p_{t_1}}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}}} = \sqrt{\frac{V_{i_{t_1}}}{V_{p_{t_1}}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}}} = \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} = \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}} \sqrt{\frac{R_{t_1t_2}}{V_{t_1t_2}}}} \sqrt{\frac{R_{t_1t_2}$$

215
$$\sqrt{R_{t_1}R_{t_2}}\sqrt{\frac{r_{t_1t_2}+1}{r_{p_{t_1t_2}+1}^2}}$$
 (S4.9)
216 This shows that \sqrt{R} equals the geometric mean repeatability of the two traits (\sqrt{R}

This shows that $\sqrt{R_{t_1t_2}}$ equals the geometric mean repeatability of the two traits $(\sqrt{R_{t_1}R_{t_2}})$ 216 when the correlations between the two traits do not differ between the levels (i.e., $r_{i_{t_1t_2}} =$ 217 $r_{e_{t_1t_2}} = r_{p_{t_1t_2}}$ and traits are mean-centred prior to analyses. Therefore, when $\left|r_{i_{t_1t_2}}\right| > \left|r_{e_{t_1t_2}}\right|$ 218

219 it follows that $\sqrt{R_{t_1t_2}} > \sqrt{R_{t_1}R_{t_2}}$; by contrast, when $\left|r_{i_{t_1t_2}}\right| < \left|r_{e_{t_1t_2}}\right|$, it follows that $\sqrt{R_{t_1t_2}} < 220 \sqrt{R_{t_1}R_{t_2}}$.

221 One key question is whether the shape of the selection surface is also affected by failure to acknowledge biasing effects of within-individual variation. Surface shape is a function of the 222 ratio of the product of the quadratic selection gradients of two focal traits over the square of 223 their correlational selection gradient (i.e., $\frac{\gamma_{11}\gamma_{22}}{\gamma_{12}^2}$), which describes a saddle-shaped fitness 224 surface when below one (assuming γ_{11} and γ_{22} are both negative) but a fitness peak when above 225 one (Phillips and Arnold 1989). For mean-centred traits, the shape of the selection surface 226 calculated while ignoring biasing effects of within-individual variance $\left(\frac{\gamma_{11}^*\gamma_{22}^*}{\gamma_{12}^{*2}}\right)$ is 227 mathematically related to true surface $\left(\frac{\gamma_{11}\gamma_{22}}{\gamma_{12}^2}\right)$ in the following way: 228

229
$$\frac{\gamma_{11}\gamma_{22}}{\gamma_{12}^2} = \frac{\gamma_{11}^*}{\sqrt{R_{t_1}^2}} \frac{\gamma_{22}^*}{\sqrt{R_{t_2}^2}} \frac{R_{t_1t_2}}{\gamma_{12}^*} = \frac{\gamma_{11}^*\gamma_{22}^*}{\gamma_{12}^*} \frac{R_{t_1t_2}}{\sqrt{R_{t_1}^2 R_{t_2}^2}}$$
(S4.10)

230 The shape of the selection surface is not affected when $\frac{R_{t_1t_2}}{\sqrt{R_{t_1}R_{t_2}^2}} = 1$. For mean-centred traits,

231
$$\sqrt{R_{t^2}} = R_t$$
 (Eqn. S3.12), $\sqrt{R_{t_1t_2}} = \sqrt{R_{t_1}R_{t_2}} \sqrt{\frac{r_{i_{t_1t_2}}^2 + 1}{r_{p_{t_1t_2}}^2 + 1}}$ (Eqn. S4.9), therefore bias in the

233
$$\frac{R_{t_1t_2}}{\sqrt{R_{t_1}^2 R_{t_2}^2}} = \frac{\frac{R_{t_1}R_{t_2}\left(\frac{r_{t_1t_2}^2+1}{r_{p_{t_1t_2}}^2+1}\right)}{R_{t_1}R_{t_2}} = \frac{r_{t_1t_2}^2+1}{r_{p_{t_1t_2}}^2+1}$$
(S4.11)

234 This demonstrates that the bias in the fitness surface is *not* a function of (geometric mean) 235 repeatability of the traits for mean-centred traits. Eqn. S4.11 shows instead that the fitness surface is unbiased when the correlations between the two traits do not differ between the levels 236 (i.e., $r_{i_{t_1t_2}} = r_{e_{t_1t_2}} = r_{p_{t_1t_2}}$). However, when correlations among individuals are tighter than 237 those within individuals (i.e., $\left|r_{i_{t_1t_2}}\right| > \left|r_{e_{t_1t_2}}\right|$), failure to acknowledge within-individual 238 variance can cause bias in the shape of the selection surface because it makes the fitness surface 239 appear more saddle-shaped. Along the same lines, when correlations within individuals are 240 tighter than those among individuals (i.e., $|r_{i_{t_1t_2}}| < |r_{e_{t_1t_2}}|$), failure to acknowledge within-241 individual variance can cause bias in the shape of the selection surface because it makes the 242 fitness surface appear more peaked. Such simple rules, notably, do not apply when correlational 243 244 selection gradient analyses were based on traits that were not mean-centred prior to analyses because bias in the correlational selection gradient $(\sqrt{R_{t_1t_2}})$ is then much more complex (Eqn. 245 S4.7) thus also any effects on fitness surfaces. 246

247 Supplementary Text S5

248 Bias in selection gradients used on mean trait values

Researchers commonly calculate individual-mean trait values prior to conducting phenotypic selection analyses (Table 1). In what follows, we logically assume that researchers working

- 251 with individual-mean trait values would apply trait standardization after rather than before
- calculating individual-mean trait values. We note that none of the papers using individual-
- 253 means in phenotypic selection analyses in our review (Text S1) clarified when standardization

was applied. However, this would be the only sensible decision when one views the variance in individual-mean trait values as the best proxy of the among-individual variance.

In previous sections, we derived the equations for bias in linear (Text S2), quadratic (Text S3), and correlational (Text S4) selection gradients resulting from failure to acknowledge residual within-individual variance. Based on few additional assumptions, we can readily modify these equations to be applied to analyses using individual-mean trait values. Specifically, following Snijders & Bosker (1999), we assumed that the total phenotypic variance among individual-mean trait values ($V_{p_{\tau}}$) can be approximated as:

262
$$V_{p_{\overline{t}}} = V_{i_t} + \frac{v_{e_t}}{n}$$
 (S5.1)
263 where V_{i_t} and V_{e_t} represent the among-individual and residual within-individual variance in trait
264 values, respectively, and *n* represents the number of replicate samples collected per individual
265 (assuming equal replication among all individuals). We further assumed that the phenotypic
266 covariance between mean traits ($C_{p_{\overline{t}_1\overline{t}_2}}$) can then be approximated as (Snijders and Bosker
267 1999):

268
$$Cov_{p_{\bar{t}_1\bar{t}_2}} = Cov_{i_{t_1t_2}} + \frac{Cov_{e_{t_1t_2}}}{n}$$
 (S5.2)

where $Cov_{i_{t_1t_2}}$ and $Cov_{e_{t_1t_2}}$ represent the among-individual and residual within-individual covariances between traits. The associated formula for the phenotypic correlation between individual-mean trait values $(r_{p_{\overline{t},\overline{t_2}}})$ is therefore (Dingemanse et al. 2012):

272
$$r_{p_{\overline{t}_1\overline{t}_2}} = \frac{Cov_{i_{t_1t_2}} + \frac{Cov_{e_{t_1t_2}}}{n}}{\sqrt{\left(V_{i_{t_1}} + \frac{V_{e_{t_1}}}{n}\right)\left(V_{i_{t_2}} + \frac{V_{e_{t_2}}}{n}\right)}}$$
 (S5.3)

In brief, any equation printed in Texts S2-S4 can therefore be modified to derive bias for phenotypic selection analyses that used individual-mean trait values, which may be achieved by replacing (i) V_{e_t} for $\frac{V_{e_t}}{n}$, (ii) V_{p_t} for $V_{p_{\bar{t}}}$, (iii) R_t for $\frac{V_{i_t}}{V_{i_t} + \frac{V_{e_t}}{n}}$, (iv) $C_{e_{t_1t_2}}$ for $\frac{C_{e_{t_1t_2}}}{n}$ and (v) r_{p_t} for $r_{p_{\bar{t}}}$. When applied to individual-mean trait values, main formulae for bias in standardized selection gradients owing to failure to acknowledge within-individual variation consequently become:

279 (i) For linear selection gradients:
$$\sqrt{\frac{V_{i_t}}{V_{i_t} + \frac{V_{e_t}}{n}}}$$
 instead of $\sqrt{R_t}$ (Eqn. S2.6).

280 (ii) For quadratic selection gradients (general formula): $\sqrt{\frac{V_{i_t}^2 + 2V_{i_t}\mu_t^2}{V_{p_{\overline{t}}}^2 + 2V_{p_{\overline{t}}}\mu_t^2}}$ instead of Eqn. S3.11.

(iii) For quadratic selection gradients (mean-centred traits): $\frac{V_{i_t}}{V_{i_t} + \frac{V_{e_t}}{V_{e_t}}}$ instead of Eqn. S3.12.

282 (iv) For correlational selection gradients (general formula):
283
$$\sqrt{\frac{2c_{i_{t_1t_2}}^2 + 4\mu_{t_1}\mu_{t_2}\sqrt{v_{i_{t_1}}v_{i_{t_2}}} + (\mu_{t_1}^2 + v_{i_{t_1}})(\mu_{t_2}^2 + v_{i_{t_2}}) - (c_{i_{t_1t_2}} + \mu_{t_1}\mu_{t_2})^2}{2c_{p_{\bar{t}_1\bar{t}_2}}^2 + 4\mu_{t_1}\mu_{t_2}\sqrt{v_{p_{\bar{t}_1}}v_{p_{\bar{t}_2}}} + (\mu_{t_1}^2 + v_{p_{\bar{t}_1}})(\mu_{t_2}^2 + v_{p_{\bar{t}_2}}) - (c_{p_{\bar{t}_1\bar{t}_2}} + \mu_{t_1}\mu_{t_2})^2}}$$
instead of Eqn. S4.7.

284 (v) For correlational selection gradients (mean-centred traits): $\sqrt{\frac{v_{i_{t_1}}v_{i_{t_2}}}{v_{p_{\bar{t}_1}}v_{p_{\bar{t}_2}}}}\sqrt{\frac{r_{i_{t_1t_2}}^2+1}{r_{p_{\bar{t}_1\bar{t}_2}}^2+1}}$ instead of 285 Eqn. S4.9.

286 **Supplementary Text S6**

287 Estimating quadratic selection gradients with multivariate mixed-effects models

To estimate quadratic selection using a multivariate mixed-effects model, we expand the 288 289 bivariate model used to estimate linear selection (Eqn. 9, 10). This introduces a general solution 290 applicable to further extensions. Quadratic selection gradients calculated using analyses ignoring within-individual variance (γ_{11}^*) would normally be modelled by expanding Eqn. 1 291 292 into (Stinchcombe et al. 2008):

293
$$\omega = \alpha + \beta_1^* z + \frac{1}{2} \gamma_{11}^* z^2 + \varepsilon$$

(S6.1)

294 This model is applied when each individual's trait (e.g., tarsus) is measured only once, but would suffer the problem of attenuation. Unattenuated quadratic selection gradients (γ_{11}) may 295 296 be acquired by expanding the bivariate into a trivariate mixed-effects model; again, this requires 297 repeated measures. We propose here to estimate quadratic selection gradients by fitting the squared term of the trait (t_{hi}^2) as a third response. We note an apparent problem: our aim is 298 estimating the effect of the square of individual-mean trait values (\bar{t}_i^2) on fitness rather than the 299 effect of individual-means of squared trait values $(\overline{t_i^2})$; note the subtle difference in the coverage 300 of the bar to distinguish the two values). The mixed-model would estimate effects of \bar{t}_i^2 not \bar{t}_i^2 ; 301 fitting the squared value of each observation (t_{hi}^2) thus seems inappropriate. To assess if this is 302 indeed a problem, we ran simulations with normally distributed data, for different levels of trait 303 304 repeatability, and compared the two metrics. We found that mixed-model estimates of amongindividual variance in mean-of-squares accurately approximate simulated variances of the 305 square of individual-specific values (see Section "Mean-of-squares vs. Square-of-means" 306 307 below). The proposed trivariate model has the following phenotypic equation and random 308 effects structure: $\begin{bmatrix} t_{hi} \\ t_{hi}^2 \\ t_{hi} \end{bmatrix} = \beta_0 + I_i + e_{hi}$

$$\begin{bmatrix} W_{i} \end{bmatrix} \\ 310 \begin{bmatrix} I_{t} \\ I_{t^{2}} \\ I_{W} \end{bmatrix} \sim MVN(0, \Omega_{I}) : \begin{bmatrix} V_{i_{t}} & C_{i_{t,t^{2}}} & C_{i_{t,W}} \\ C_{i_{t,t^{2}}} & V_{i_{t^{2}}} & C_{i_{t^{2},W}} \\ C_{i_{t,W}} & C_{i_{t^{2},W}} & V_{i_{W}} \end{bmatrix} \\ 311 \begin{bmatrix} e_{t} \\ e_{t^{2}} \\ e_{W} \end{bmatrix} \sim MVN(0, \Omega_{e}) : \begin{bmatrix} V_{e_{t}} & C_{e_{t,t^{2}}} & C_{e_{t,W}} \\ C_{e_{t,t^{2}}} & V_{e_{t^{2}}} & C_{e_{t^{2},W}} \\ C_{e_{t,W}} & C_{e_{t^{2},W}} & V_{e_{W}} \end{bmatrix}$$
(S6.2)

Importantly, the standardized quadratic selection gradient (γ_{11}) to be calculated represents a 312 partial regression coefficient (Lande and Arnold 1983). The linear (b_1) and quadratic (b_{11}) 313 314 slopes of the regression of the unstandardized trait on absolute fitness are partial regression 315 coefficients; their calculation requires information embedded in the among-individual variance-

316 covariance matrix
$$(\Omega_I)$$
:

317
$$b_{1} = \frac{C_{i_{t,W}} v_{i_{t}2} - C_{i_{t}2,W} C_{i_{t},t^{2}}}{v_{i_{t}} v_{i_{t}2} - [C_{i_{t,t^{2}}}]^{2}}$$
318
$$b_{11} = \frac{C_{i_{t^{2},W}} v_{i_{t}} - C_{i_{t,W}} C_{i_{t,t^{2}}}}{v_{i_{t}} v_{i_{t^{2}}} - [C_{i_{t,t^{2}}}]^{2}}$$
(S6.3)

319 Mathematically, partial regression coefficients may directly be derived by inverting the 320 among-individual covariance matrix (Ω_A). Briefly, matrix Ω_I (Eqn. S6.2) may be "split" into a 321 matrix of predictors (Ω_A) and a matrix of covariances between predictors (traits) and response 322 (fitness) (Ω_B), here taking the form of:

323
$$\Omega_{A} : \begin{bmatrix} V_{i_{t}} & C_{i_{t,t^{2}}} \\ C_{i_{t,t^{2}}} & V_{i_{t^{2}}} \end{bmatrix}$$
324
$$\Omega_{B} : \begin{bmatrix} C_{i_{t,W}} & C_{i_{t^{2},W}} \end{bmatrix}$$
325 Partial regression coefficients (here, the unstandardized selection gradients) are then derived
326 multiplying $A^{-1}B$ (Bernstein 2005). In Supplementary Text S8 and on Gith

multiplying $A^{-1}B$ (Bernstein 2005). In Supplementary Text S8 and on Github (<u>https://github.com/YimenAraya-Ajoy/SelectionBias</u>), we provide R-code to estimate and invert Ω_I and calculate partial regression coefficients. The standardized quadratic selection gradient (γ_{11}) then represents the multiplication of the unstandardized quadratic selection

by

330 gradient (
$$b_{11}$$
; Eqn. S6.3) with $\frac{\sqrt{v_{i_{t^2}}}}{\beta_{0_W}}$

331
$$\gamma_{11} = 2b_{11} \frac{\sqrt{v_{i_{t^2}}}}{\beta_{0_W}}$$
 (S6.5)

332 A similar procedure can be applied to transform the unstandardized linear component 333 in the quadratic selection model $(b_1; Eqn. 6.3)$ into an interpretable standardized linear gradient 334 (β_1) . Adding a quadratic term, importantly, changes the meaning of this parameter, now representing the slope of the tangent where the trait has the value zero. A biologically 335 336 meaningful zero-point represents the population-mean trait value, estimated as β_{0_t} in 337 formulations like Eqn. S6.2 (illustrated in Fig. S3). Expressing β_1 relative to the population-338 mean trait value is insightful, for example, when $\gamma_{11} < 0$, the finding that $\beta_1 = 0$ implies 339 stabilising selection with the optimal phenotype matching the population-mean trait value. $\beta_1 \neq \beta_1$ 0 instead implies the adaptive peak is shifted away from the population-mean (see Fig. S3b), 340 341 indicative of directional selection. The unstandardized linear gradient at the population-mean is the value of b_1 (as defined in Eqn. S6.3) plus $2b_{11}\beta_{0_t}$. An insightful standardized value of β_1 342

is thus calculated by multiplying this sum with, $\frac{\sqrt{V_{i_t}}}{\beta_{o_W}}$ (as in Eqn. 11, Main Text):

344
$$\beta_1 = (b_1 + 2b_{11}\beta_{0_t}) \frac{\sqrt{V_{i_t}}}{\beta_{0_W}}$$
 (S6.6)

The above assumes the trait was not mean-centred prior to analysis (see Discussion); the correction $+2b_{11}\beta_{0t}$ would be unnecessary if it was.

347 Estimating correlational selection gradients with multivariate mixed-effects models

Expanding the model to estimate correlational selection gradients requires modifying Eqn. S6.2 348 349 to instead fit two traits (t_1, t_2) and their product (t_1t_2) as response variables. In many cases, 350 researchers fit both the linear and quadratic of both traits in such models, in which case the 351 multivariate mixed-model solution would fit six response variables. Unstandardized partial regression coefficients (here, b_1 , b_2 , b_{11} , b_{22} , and b_{12}) are again calculated by splitting Ω_I into 352 Ω_A and Ω_B , and multiplying $A^{-1}B$. Standardized linear (β_1, β_2) and quadratic $(\gamma_{11}, \gamma_{22})$ 353 354 components are calculated as above (Eqn. S6.5, S6.6), while the standardized correlational 355 selection gradient is calculated as:

356
$$\gamma_{12} = b_{12} \frac{\sqrt{V_{i_{t_1 t_2}}}}{\beta_{0_W}}$$
 (S6.7)

357 Where $V_{i_{t_1t_2}}$ equals (Eqn. S4.5):

$$358 \qquad V_{i_{t_1t_2}} = 2C_{i_{t_1t_2}}^2 + 4\beta_{0_{t_1}}\beta_{0_{t_2}}\sqrt{V_{i_{t_1}}V_{i_{t_2}}} + \left(\beta_{0_{t_1}}^2 + V_{i_{t_1}}\right)\left(\beta_{0_{t_2}}^2 + V_{i_{t_2}}\right) - \left(C_{i_{t_1t_2}} + \beta_{0_{t_1}}\beta_{0_{t_2}}\right)^2 \tag{S6.8}$$

For mathematical derivation see Text S4. A simulated example is described in Supplementary Texts S7; we provide R-code in Supplementary Text S8 and (future updates) on Github (https://github.com/YimenAraya-Ajoy/SelectionBias).

362 Mean-of-squares vs. Square-of-means

Above, we propose to estimate quadratic selection gradients by fitting the squared term of the focal trait (t_{hi}^2) as a response variable. Doing so assumes that the variance among-individuals in means of their squared trait values (\bar{t}_i^2) approximates the true among-individual variance in the square of individual-specific trait values (\bar{t}_i^2) of actual interest. Statistical simulations validated this assumption by demonstrating that the proposed multivariate mixed-effect model formulation produced unbiased estimates of the among-individual variance in squared values of individual-specific trait values.

370 We used the following simulation approach. We started by drawing individual-specific trait values (t_i) from a normal distribution with a mean (\bar{t}) equal to zero and $V_{i_t} = 3$. We then 371 simulated 3 phenotypic observations for each of 800 individuals by adding an observation-372 specific error (drawn from a normal distribution with zero-mean and variance V_{e_t}). Next, we 373 374 estimated the among-individual variance in the squared values in three different ways. (1) We 375 squared the values of each observation, then calculated a mean value for each individual using all its squared values $(\overline{t_{l}^{2}})$, and finally, calculated the among-individual variance in this metric 376 (among-individual variance in "mean-of-squared values"; Fig. S6). (2) We calculated the mean 377 378 trait value over all observations per individual, squared this value (\bar{t}_i^2) , and then calculated the among-individual variance in this metric (among-individual variance in "square-of-mean 379 value"; Fig. S6). (3) We squared the values of each observation and fitted this variable (t_{hi}^2) as 380 381 a response variable into a mixed-effects model with individual fitted as a random effects, and estimated the among-individual variance of this metric ("mixed-model estimate"; Fig. S7). We 382 applied these simulations for two values of repeatability by setting $V_{e_t} = \frac{(V_{i_t} - R_t)}{R_t}$ using 383 procedures detailed in Supplementary Texts S7 and S8. We repeated this procedure 100 times 384 385 for both types of repeatability ($R_t = 0.3$ and $R_t = 0.7$).



Fig. S6. The among-individual variance in squared values of a focal trait estimated in three different ways. The dashed line represents the true (simulated) among-individual variance in the square of individual-specific values.

Results show that the among-individual variance calculated using the mean of squares (white bars), as well as the among-individual variance calculated using the square of means (light-grey bars), overestimated the true among-individual variance in squared values of simulated individual-specific trait values (dotted line) for both levels of repeatability (Fig. S6). By contrast, the proposed mixed-effects model solution produced unbiased estimates of the true among-individual variance in trait values.

398 Supplementary Text S7

399 *Linear selection analysis*

We used simulations to assess, first, whether classic approaches produced attenuated estimates of linear selection gradients, and second, whether the proposed solutions (the application of corrections (Table 1), multivariate mixed-models, or errors-in-variables models would address this problem (for Results, see Table S7). We first studied a scenario where the absolute fitness (W) of individual *i* was a function (b_1) of its true mean-centred trait value (t_i) (in its natural scale; e.g., cm) plus an individual-specific stochastic environmental effect (e_i) with a variance of 1 ($V_{e_W} = 1$).

407
$$W_i = b_1 t_i + e_i$$
 (S7.1)

408 The individual-specific values (t_i) were drawn from a normal distribution with a mean (\bar{t}) equal 409 to zero and among-individual variance (V_{i_t}) defined below. We then simulated 3 phenotypic observations for each of 800 individuals by adding an observation-specific error drawn from a 410 normal distribution with zero-mean and residual variance $(V_{e_t} = \frac{V_{i_t}}{R_t} - V_{i_t})$ three separate times 411 to each t_i to produce the three measurements. As in the Main Text, the expected standardized 412 selection gradient β_1 equalled $b_1 \frac{\sqrt{V_{i_t}}}{\overline{W}}$, where $V_{i_t} = 3$, $b_1 = 0.346$, and $\overline{W} = 2$. Thus, $\beta_1 = 0.3$. 413 We ran simulations with (R_t) equal to 0.3 and 0.7 by varying $V_{e_t} = \frac{V_{i_t}}{R_t} - V_{i_t}$. We used n=100 414 replicate studies per level of repeatability. Following the generation of each full dataset (with n 415 416 = 2400 data points per simulation), we generated two sub-sets of data. The first subset contained one randomly drawn trait value (of the three produced) per individual. The second subset 417 418 contained one mean value per individual calculated using all three observations. Fitness was 419 transformed into relative fitness and the trait transformed into standard deviation units for the 420 two sub-sets, where the standardization was applied after calculating trait means for the second 421 subset (for rational, see Text S5); no transformations were applied to the full dataset. 422 Subsequently, we ran four analyses. First, we estimated the standardized linear selection 423 gradient using a linear regression, fitting the standardized trait as a predictor of relative fitness, 424 on the sub-set containing one random observation per individual. Second, we applied the latter 425 approach using the mean value per individual. Third, we ran a bivariate mixed-model with 426 random intercepts for individual identity on the full dataset, fitting the mean-centred trait and 427 absolute fitness as the two response variables, and estimated the standardized linear selection 428 gradient using Eqn. 11 (Main Text). We fitted the multivariate mixed-effects models in a 429 Bayesian framework using MCMCglmm (Hadfield 2010) in the R environment (R-Core-Team 430 2020). Finally, using RStan, we ran an errors-in-variables models. For all approaches, we 431 calculated estimation bias as the difference between the observed standardized selection 432 gradient minus the simulated standardized selection gradient divided by the simulated 433 standardized selection gradient. We provide R-code in Supplementary Text S8 and (future 434 updates) on Github (https://github.com/YimenAraya-Ajoy/SelectionBias).

435 Estimates of standardized linear selection gradients based on the first subset, containing one randomly drawn trait value of the three produced per individual, were expected to be 436 attenuated by $\sqrt{R_t} = \sqrt{\frac{V_{i_t}}{V_{i_t} + V_{e_t}}}$ (Eqn. S2.6). Estimates of standardized linear selection gradients 437 based on the second subset, containing one mean value per individual calculated using all three 438 observations, were instead expected to be attenuated by $\sqrt{\frac{V_{i_t}}{V_{i_t} + \frac{V_{e_t}}{n}}}$ (see Text S5), where *n* 439 represents the number of observations per individual equal to three. As a follow-up analysis, 440 we fitted a univariate mixed-effects model with random intercepts for individual identity to 441 estimate V_{i_t} and V_{e_t} from the full dataset. We then corrected the standardized linear selection 442 gradient estimated for the first subset by dividing it by $\sqrt{R_t}$; the estimate for the second subset 443 was instead divided by $\sqrt{\frac{V_{i_t}}{V_{i_t} + \frac{V_{e_t}}{n}}}$. This procedure enabled us to assess whether corrections 444 applied to published data based on knowledge of trait repeatability could produce unbiased 445

- 446 estimates.
- 447 Quadratic selection analysis

We expanded our simulation to study how each approach (detailed above) performed when 448

applied to estimate standardized quadratic selection gradients. We did so by expanding Eqn. 449

450 S8.1 to include the effect of the quadratic component of the focal trait on absolute fitness (b_2) :

451
$$W_i = b_1 t_i + b_2 t_i^2 + e_i$$
 (S7.2)

The expected value of β_1 equalled $b_1 \frac{\sqrt{V_{i_t}}}{\overline{W}}$. We set $V_{i_t} = 3$, $b_1 = 2.19$, and $\overline{W} = 2$. Thus, $\beta_1 = 2.19$. 452

453

1.90. As in Eqn. S6.5, the expected value of γ_{11} equalled $2b_{11}\frac{\sqrt{v_{i_t^2}}}{\overline{W}}$. As $V_{i_t^2} = 2V_{i_t}^2 + 4V_{i_t}\mu_t^2$ (Eqn. S3.10), γ_{11} thus equalled $2b_{11}\frac{\sqrt{2v_{i_t^2}^2 + 4V_{i_t}\mu_t^2}}{\overline{W}}$. We set b_2 =-0.14 and $\mu_t = 0$, thus β_2 =-0.3. As 454 detailed above, we ran simulations with (R_t) equal to 0.3 and 0.7 by varying $V_{e_t} = \frac{V_{i_t}}{R_t} - V_{i_t}$. We 455 provide R-code in Supplementary Text S8 and (future updates) on Github 456 457 (https://github.com/YimenAraya-Ajoy/SelectionBias).

458 Estimates of standardized quadratic selection gradients based on the first subset, containing one randomly drawn trait value of the three produced per individual, were expected 459 to be attenuated by $\sqrt{R_{t^2}} = R_t$ (Eqn. S3.12) because we pragmatically mean-centred the trait 460 prior to analysis. Estimates of standardized quadratic selection gradients based on the second 461 subset, containing one mean value per individual calculated using all three observations, were 462 instead expected to be attenuated by $\frac{V_{i_t}}{V_{i_t} + \frac{V_{e_t}}{n}}$ (instead of R_t ; see above). As a follow-up analysis, 463

we fitted a univariate mixed-effects model that had as a response variable t and random 464 intercepts for individual identity. We then corrected the standardized quadratic selection 465 gradient estimated for the first subset by dividing it by $R_t = \frac{V_{i_t}}{V_{i_t} + V_{e_t}}$; the estimate for the second 466

467 subset was instead divided by $\frac{V_{i_t}}{V_{i_t} + \frac{V_{e_t}}{n}}$. This procedure enabled us to assess whether corrections 468 applied to published data based on knowledge of among- and within-individual variances and 469 trait means could produce unbiased estimates.

470 Correlational selection analysis

- 471 Finally, we expanded our simulation to study how each approach (detailed above) performed
- 472 when applied to estimate standardized correlational selection gradients. We did so by expanding
- 473 Eqn. S8.2 to include the linear and quadratic effects of two focal traits (t_1, t_2) , as well as their

474 interaction, on absolute fitness:

475
$$W_i = b_1 t_{1_i} + b_{11} t_{1_i}^2 + b_2 t_{2_i} + b_{22} t_{2_i}^2 + b_{12} t_{1_i} t_{2_i} + e_i$$
(S7.3)

For each trait (t_1, t_2) , expected values for standardized linear (β_1, β_2) and quadratic (β_{11}, β_{22}) selection gradients were set as detailed for the linear and quadratic selection examples above.

478 The expected value of the correlational selection gradient (
$$\gamma_{12}$$
) equalled $b_{12} \frac{\sqrt{v_{i_{t_1t_2}}}}{\overline{w}}$ (Eqn. 18),

479 where
$$V_{i_{t_1t_2}} = C_{i_{t_1t_2}}^2 + 2\mu_{t_1}\mu_{t_2}\sqrt{V_{i_{t_1}}V_{i_{t_2}}} + (\mu_{t_1}^2 + V_{i_{t_1}})(\mu_{t_2}^2 + V_{i_{t_2}}) - (C_{i_{t_1t_2}} + \mu_{t_1}\mu_{t_2})^2$$
(Eqn.

480 S4.5). We provide R-code in Supplementary Text S8 and (future updates) on Github 481 (<u>https://github.com/YimenAraya-Ajoy/SelectionBias</u>).

482 Estimates of standardized correlational selection gradients based on the first subset (one 483 randomly drawn trait value of the three produced per individual) were expected to be attenuated 484 by $\sqrt{R_{t_1t_2}}$ (Eqn. S4.7). Estimates of standardized correlational selection gradients based on the 485 second subset (containing one mean value per individual calculated using all three observations)

485 second subset (containing one mean value per individual calculated using all three observations) 486 were instead expected to be attenuated by $\sqrt{\frac{V_{i_1}V_{i_2}}{V_{p_{\bar{t}_1}}V_{p_{\bar{t}_2}}}} \sqrt{\frac{r_{i_1t_2}^2 + 1}{r_{p_{\bar{t}_1}\bar{t}_2}^2 + 1}}$ (Text S5). Our simulations

- 487 assumed a zero correlation between the traits such that the latter attenuation equated $\sqrt{\frac{V_{i_{t_1}}V_{i_{t_2}}}{V_{p_{\bar{t}_1}}V_{p_{\bar{t}_2}}}}$
- 488 while $\sqrt{R_{t_1t_2}} = \sqrt{R_{t_1}R_{t_2}}$ (S4.9). As a follow-up analysis, we therefore two univariate mixed-489 effects model, with the traits were fitted as response variables, with random intercepts for 490 individual identity on the full simulated dataset. We then corrected the standardized 491 correlational selection gradient estimated for the first subset by dividing it by $\sqrt{R_{t_1}R_{t_2}}$; the

492 estimate for the second subset was instead divided by $\sqrt{\frac{V_{i_{t_1}}V_{i_{t_2}}}{V_{p_{\bar{t}_1}}V_{p_{\bar{t}_2}}}}$. This procedure enabled us to

- 493 assess whether corrections applied to published data based on knowledge of trait means and
- 494 among- and within-individual correlations between traits could produce unbiased estimates.

495 **Table S7.** Estimates of accuracy and precision in linear (β_1), quadratic (γ_{11}), and correlational

496 (γ_{12}) selection gradients derived from regression models fitting one observed trait value or a

497 mean of three observed trait values, multivariate mixed-effects models, and errors-in-variables

498 models. We also show accuracy and precision after applying corrections to regressions. We

calculated bias (i.e., inaccuracy) as the difference between estimated minus true standardizedgradients, divided by the true gradient. This produced a mean percentage (upward/downward)

501 bias. The coefficient of variation (CV) among 100 datasets simulated for a given scenario was

502 used to measure imprecision. Estimates are provided for two levels of trait repeatability (R).

Model	R	%Bias	CV	%Bias	CV	%Bias	CV
		eta_1	β_1	γ_{11}	γ_{11}	γ_{12}	γ_{12}
1 obs	0.3	-45.04	0.07	-70.21	-0.64	-74.63	0.87
1 obs	0.7	-16.02	0.05	-33.13	-0.25	-31.05	0.23
Mean of 3 obs	0.3	-24.93	0.05	-42.58	-0.30	-49.35	0.36
Mean of 3 obs	0.7	-5.97	0.04	-15.03	-0.14	-14.87	0.15
1 obs corrected	0.3	0.85	0.06	1.32	-0.65	-1.92	0.86
1 obs corrected	0.7	0.45	0.04	-3.93	-0.24	1.16	0.24
Mean of 3 corrected	0.3	0.46	0.04	2.78	-0.31	-4.88	0.36
Mean of 3 corrected	0.7	0.56	0.04	-2.98	-0.14	-1.82	0.16
Multivariate mixed model	0.3	2.22	0.06	-1.10	-0.77	-7.02	1.61
Multivariate mixed model	0.7	0.66	0.04	-2.75	-0.20	-2.61	0.21
Errors-in-variables model	0.3	0.30	0.05	0.87	-0.13	-0.07	0.27
Errors-in-variables model	0.7	0.42	0.04	-0.25	-0.10	-1.58	0.15

503 References

- Bernstein, D. S. 2005. Matrix Mathematics: Theory, Facts, and Formulas 2nd Edition.
 Princeton University Press.
- Bronshtein, I. N., K. A. Semendyayev, G. Musiol, and H. Mühlig. 2015. Handbook of
 Mathematics. Springer-Verlag, Berlin Heidelberg.
- 508 Cacoullos, T. 1989. Excercises in Probability. Springer Verlag, New York.
- 509 Dingemanse, N. J., N. A. Dochtermann, and S. Nakagawa. 2012. Defining behavioural
 510 syndromes and the role of "syndrome deviation" to study its evolution. Behavioral
 511 Ecology and Sociobiology 66:1543-1548.
- Lande, R. and S. J. Arnold. 1983. The measurement of selection on correlated characters.
 Evolution 37:1210-1226.
- Mood, A. M., F. A. Graybill, and D. C. Boes. 1973. Introduction to the Theory of Statistics 3rd Edition. McGraw Hill.
- Phillips, P. C. and S. J. Arnold. 1989. Visualizing multivariate selection. Evolution 43:1209 1222.
- R-Core-Team. 2020. A language and environment for statistical computing. . R Foundation for
 Statistical Computing, Vienna, Austria.
- Snijders, T. A. B. and R. J. Bosker. 1999. Multilevel analysis an introduction to basic and
 advanced multilevel modelling. Sage, London.
- 522 Stinchcombe, J. R., A. F. Agrawal, P. A. Hohenlohe, S. J. Arnold, and M. W. Blows. 2008.
 523 Estimating nonlinear selection gradients using quadratic regression coefficients: Double
 524 or nothing ? Evolution 62:2435-2440.