

Citation for published version:

Liker, A, Bókony, V, Pipoly, I, Lemaître, JF, Gaillard, JM, Székely, T & Freckleton, RP 2021, 'Evolution of large males is associated with female-skewed adult sex ratios in amniotes', *Evolution*, vol. 25, no. 7, pp. 1636-1649. https://doi.org/10.1111/evo.14273

DOI: 10.1111/evo.14273

Publication date: 2021

Document Version Peer reviewed version

Link to publication

This is the peer reviewed version of the following article: Liker, A., Bókony, V., Pipoly, I., Lemaître, J.-F., Gaillard, J.-M., Székely, T. and Freckleton, R.P. (2021), Evolution of large males is associated with female-skewed adult sex ratios in amniotes. Evolution., which has been published in final form at https://doi.org/10.1111/evo.14273. This article may be used for non-commercial purposes in accordance with Wiley Terms and Conditions for Self-Archiving.

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## Evolution of large males is associated with female-skewed adult sex ratios in amniotes

Journal:	Evolution
Manuscript ID	Draft
Manuscript Type:	Original Article
Keywords:	sexual selection, mating competition, mating opportunity, sex-biased mortality, comparative method



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#### 5 Abstract

6 Body size often differs between the sexes (leading to sexual size dimorphism, SSD), as a 7 consequence of differential responses by males and females to selection pressures. Adult sex 8 ratio (the proportion of males in the adult population, ASR) should influence SSD because 9 ASR relates to both the number of competitors and available mates, which shape the intensity 10 of mating competition and thereby promotes SSD evolution. However, whether ASR 11 correlates with SSD variation among species has not been yet tested across a broad range of 12 taxa. Using phylogenetic comparative analyses of 462 amniotes (i.e. reptiles, birds and 13 mammals), we fill this knowledge gap by showing that male bias in SSD increases with 14 increasingly female-biased ASRs in both mammals and birds. This relationship is not 15 explained by the higher mortality of the larger sex because SSD is not associated with sex 16 differences in either juvenile or adult mortality. Phylogenetic path analysis indicates that 17 higher mortality in one sex leads to skewed ASR, which in turn may generate selection for 18 SSD biased towards the rare sex. Taken together, our findings provide evidence that skewed 19 ASRs in amniote populations can result in the rarer sex evolving large size to capitalise on 20 enhanced mating opportunities.

21

Keywords: sexual selection, mating competition, mating opportunity, sex-biased mortality,
 comparative method

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#### 25 INTRODUCTION

26 Sexual size dimorphism (SSD, measured as the size of males relative to females) is

27 widespread in nature and is one of the most conspicuous phenotypic difference between the

sexes (Darwin 1871; Andersson 1994; Fairbairn et al. 2007). It is the consequence of different

29 optimal body size for the sexes resulting from opposing selection forces (some of which may

30 influence only one of the sexes) that equilibrate differently in males and females

31 (Blanckenhorn 2005).

32 A large volume of research has focused on how sex-specific behaviour (e.g. mating system, parental care), ecological processes (e.g. abundance and quality of resources), and life 33 34 history (e.g. fecundity in indeterminate growers) can generate size differences between the 35 sexes (Andersson 1994; Blanckenhorn 2005). These studies have concluded that sexual selection is often a major driver of SSD evolution by either intra-sexual competition for 36 37 access to mates or inter-sexual mate choice, although other evolutionary mechanisms (e.g. 38 fertility selection and competition for resources) may also be important (Jehl and Murray 39 1986; Andersson 1994; Blanckenhorn 2005; Fairbairn et al. 2007; Clutton-Brock 2016). 40 Strong sexual selection for large body size in one sex is particularly likely in species where 41 that sex competes for mates by physical contests or endurance rivalry, as observed in several 42 vertebrate taxa (e.g. reptiles, birds, and mammals; Jehl and Murray 1986; Andersson 1994; 43 Cox et al. 2007; Székely et al. 2007; Clutton-Brock 2016).

Adult sex ratio (ASR), best measured as the proportion of males in the adult
population (Ancona et al. 2017) is a key demographic property of populations that influences
both the number of competitors for mates and the number of mates available to an individual
(Murray 1984; Székely et al. 2014b; Jennions and Fromhage 2017; Schacht et al. 2017). For
example, a male-skewed ASR means potentially more competitors and fewer available
partners for males than for females. An increasing number of studies show that ASR covaries

with several reproductive traits such as mating system, parental sex roles, divorce rate, extrapair mating and cooperative breeding both in non-human animals and humans (Liker et al.
2013, 2014; Schacht et al. 2014; Kappeler 2017; Komdeur et al. 2017; Eberhart-Phillips et al.
2018; Grant and Grant 2019). However, whether and how ASR is related to the evolution of
SSD is still poorly understood.
Theories suggest that ASR can drive the evolution of SSD in at least two ways. First,
the intensity of sexual competition may increase with the number of competitors. As Darwin

57 wrote (1871, p. 217): "That some relation exists between polygamy and development of secondary sexual characters, appears nearly certain; and this supports the view that a 58 59 numerical preponderance of males would be eminently favourable to the action of sexual 60 selection". According to his idea, highly skewed ASRs may intensify selection for competitive traits such as weapons and large body size in the more numerous sex. Thus this 61 62 'mating competition hypothesis' predicts that the extent of male-bias in SSD should increase 63 with the degree of male skew in the ASR. Later work refined Darwin's (1871) original idea by suggesting that the operational sex ratio (OSR, the number of sexually active males per 64 receptive female at a given time) rather than the ASR determines the intensity of mating 65 competition in a population (Emlen and Oring 1977). Thus, according to this latter theory 66 67 ASR would predict SSD if ASR covaries with OSR, for example because OSR is in part 68 determined by ASR (together with sex differences in behaviour like parental care; Kokko et 69 al. 2012). Although the relationship between ASR and OSR is yet to be fully explored, their 70 positive association has been demonstrated both by theoretical models (Kokko and Jennions 71 2008: Fig. 4a; Fromhage and Jennions 2016: Fig. 3c,d) and comparative analyses (Mitani et al. 1996, correlation between ASR and OSR in 18 primates: r = 0.4, P = 0.002; unpublished 72 73 result using data from their Table 1). Empirical studies commonly use ASR and OSR

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interchangeably in testing their relationship with SSD (Poulin 1997) and other proxies of

75 sexual selection (Janicke and Morrow 2018).

76 Second, models of reproductive sex roles predict that ASR should influence the evolution of SSD because individuals of a given sex may allocate less to parental care when 77 78 the sex ratio is skewed towards the opposite sex than when it is skewed towards their own sex 79 (Queller 1997; McNamara et al. 2000). According to these models, males in female-skewed populations display a higher reproductive success due to increased probability of breeding 80 81 with multiple partners and therefore may evolve to reduce parental care (Queller 1997: 82 section 3., McNamara et al. 2000: section 'Sex ratio'). This association between ASR and 83 parental sex roles can drive the evolution of SSD because more elaborate trait expression in males is evolutionarily linked to female-biased care and stronger sexual selection on males 84 (the so called 'sex-role syndrome', Janicke et al. 2016: Fig 3.). Thus, this 'mating 85 86 opportunity hypothesis' predicts that the extent of male-bias in mating competition, and hence 87 in SSD, should decrease with increasing male skew in the ASR. A demographic analysis of mating systems by Murray (1984) also predicts that female-skewed ASRs should be 88 89 associated with both polygyny and male-biased SSD, whereas male-skewed ASRs should be 90 associated with polyandry and female-biased SSD.

Alternatively, SSD may drive changes in sex ratios through sex differences in
mortality resulting from sexual competition. According to this 'mortality cost hypothesis', the
skewed ASR is a consequence rather than a cause of intense sexual selection, because when
males allocate a lot to mating competition they may suffer increased mortality, which in turn
leads to female-skewed ASR (Trivers 1972; Clutton-Brock et al. 1985; Liker and Székely
2005; Kalmbach and Benito 2007). This hypothesis predicts that in species exhibiting SSD
(1) the larger sex should have higher mortality due to the costs of being large, including the

98 direct costs associated with competition (e.g. fights, displays); which leads to (2) decreasing

99 male skew in the ASR with increasing degree of male bias in the SSD.

100 Studies that have investigated the relationships between sex ratios, SSD and sex-101 specific mortality have so far yielded inconsistent results. While some studies found a 102 positive link between SSD and ASR or OSR (i.e. an increasing male bias in SSD with 103 increasing male skew in the sex ratios; Mitani et al. 1996; Poulin 1997), others reported 104 negative associations (Clutton-Brock et al. 1977; Wittenberger 1978; Georgiadis 1985; Haro 105 et al. 1994; Johansson et al. 2005; Lovich et al. 2014), or found no consistent relationships 106 (Owen-Smith 1993; Hirst and Kiørboe 2014; Muralidhar and Johnson 2017). Similarly, 107 mortality costs paid by the larger sex in dimorphic species were reported in some studies 108 (Clutton-Brock et al. 1985; Promislow 1992; Promislow et al. 1992; Moore and Wilson 2002; 109 Benito and González-Solís 2007; Kalmbach and Benito 2007), whereas no consistent 110 relationship between SSD and sex differences in mortality was found by others (Owens and 111 Bennett 1994; Toïgo and Gaillard 2003; Lemaître and Gaillard 2013; Székely et al. 2014a; 112 Tidière *et al.* 2015). Many of these studies focused on a narrow range of taxonomic groups 113 and were based on a relatively small number of species (typically fewer than 50) in 114 comparative analyses. Furthermore, none of the studies tested explicitly whether statistical 115 models assuming that ASR drives variation in SSD (as proposed by the mating competition 116 and mating opportunity hypotheses) or alternative models (like the mortality costs hypothesis) 117 fit better to the data.

Here we investigate the strength and direction of the relationship between ASR and SSD in populations of wild amniotes, using the largest existing comparative dataset on ASR compiled to date (462 species). First, we investigate whether SSD increases or decreases with ASR across species, as predicted by the mating competition and mating opportunity hypotheses, respectively. We also test whether the relationship is consistent among three

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123 major amniote taxa (reptiles, birds, and mammals) because these taxa differ in multiple 124 ecological, behavioural and life-history traits. Since the extent and direction of SSD can be 125 influenced by ecological, life-history and behavioural factors besides mating competition, we 126 also control for several potential confounding variables in the analyses. Second, we study 127 whether SSD drives ASR variation by generating sex-biased mortality as proposed by the 128 mortality cost hypothesis. We test this latter hypothesis by investigating whether SSD is 129 related to sex differences in juvenile or adult mortality, and by comparing path models 130 representing different structural relationships between SSD, ASR and sex-specific mortality.

131

#### 132 METHODS

#### 133 Data collection

134 Data were extracted from published sources (see Appendix S1 in Supporting Information). 135 The initial dataset was based on Pipoly et al. (2015) that contains ASR and SSD for 344 136 amniote species. We excluded amphibians included in Pipoly et al. (2015) because sex-137 specific mortality data (see below) are very scarce for this taxon, especially in juveniles. The 138 initial dataset was augmented with additional reptile and mammal species, and with 139 information on sex-specific mortality. These additional data were taken from existing 140 comparative datasets (Berger and Gompper 1999 and Bókony et al. 2019 for ASR in 141 mammals and reptiles, respectively, and Székely et al. 2014a for mortality in birds) or from 142 primary publications. In the latter case we searched the literature through the search engines 143 Web of Science and Google Scholar, using the search terms 'sex ratio', 'sex-specific 144 mortality OR survival' or 'male female mortality OR survival' together with taxonomic 145 names. Data for different variables for the same species were often available only from 146 different populations or studies. The final dataset includes 462 species with both ASR and 147 SSD available (155 reptiles, 185 birds, 122 mammals).

#### 149 Body mass and SSD

150 Sex-specific body mass (g) was available for all birds and mammals in our dataset. Since 151 body mass data were missing for many reptiles, we also collected body length data (mm) for 152 this taxon in the form of snout-vent length for squamates and crocodilians and plastron or 153 carapace length for turtles. We estimated body mass from body length using published 154 allometric equations (Appendix S2). We used estimated body mass for reptiles instead of 155 body length in the combined analyses of all species because (1) data on mass are more readily 156 available than data on body length in birds and mammals, which provided the majority of 157 species, and (2) body mass is measured in a standardized way in all taxa, whereas the 158 measurement of body length varies because different parts of the body are recorded as a proxy 159 for length in different taxa. If multiple mass or length data were available for a species, we 160 used the mean value. Average adult body mass was calculated as  $log_{10}$ -transformed mean 161 mass of the sexes.

162 SSD was calculated as  $log_{10}$  (male mass / female mass), which has been recommended 163 as a statistically appropriate and preferable measure of dimorphism (Smith 1999; Fairbairn 164 2007). To test whether the results are sensitive to conversion of length to mass in reptiles, we 165 repeated the main analyses (1) with SSD calculated from body length ( $\log_{10}(male \text{ length} / male \text{ length})$ 166 female length)) of reptiles, and (2) with SSD calculated from body mass for a subset (31 167 species) of reptiles that has sex-specific mass data available from Myhrvold et al. (2015). 168 Whatever approach was used to assess the degree of sexual size dimorphism the results were 169 qualitatively unchanged (see Results). In the main text we thus report results based on body 170 mass estimated from body length for reptiles.

171

172 Sex ratio

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173 We followed Wilson and Hardy (2002) and Ancona et al. (2017) in expressing ASR as the 174 proportion of males in the adult population. We defined the adult population here broadly as 175 adult individuals living in the study area during ASR sampling. Wilson and Hardy (2002) 176 showed that analysing sex ratios as a proportion variable is appropriate when sex ratios are 177 estimated from samples of > 10 individuals and the dataset has > 50 sex ratio estimates. These 178 conditions are fully met in our analyses because sample sizes for ASR estimates were always 179 larger than 10 individuals per species (and typically much larger), and more than 50 species 180 were included in most analyses.

181 ASR data from Pipoly et al. (2015) were augmented with new species and updated 182 with more recent and/or better quality information (e.g. based on a more reliable method or a 183 larger sample size) for some reptiles. ASR estimates were collected by different observers for 184 the different taxa: reptiles by V.B. and I.P. (Pipoly et al. 2015; Bókony et al. 2019), birds by 185 A.L. (Liker et al. 2014), and mammals by Berger and Gompper (1999), Donald (2007) and Anile and Devillard (2018). Details of data selection criteria are given in the original 186 187 publications (see also Ancona *et al.* 2017). Mean values were calculated for species with 188 multiple ASR data. ASR estimates are repeatable between populations of the same species as 189 measured by the intraclass correlation coefficient (ICC), although the magnitude of 190 repeatability varies among taxa: reptiles with genetic and environmental sex determination: 191 ICC= 0.55 and 0.14, respectively (Bókony et al. 2019), birds: ICC= 0.64 (Ancona et al. 2017), mammals: ICC= 0.60 (Valentine Federico, J-F.L., J-M.G., A.L., I.P., T.S. unpublished 192 193 results). ASR estimates are not influenced by the sample size of the ASR studies (Székely et 194 al. 2014a; Bókony et al. 2019).

195

196 Sex-specific mortality

197 Annual mortality rates were collected from studies in which mortality (or survival) was 198 estimated for each of both sexes. Juvenile and adult mortality refer to age classes before and 199 after the age of first reproduction, respectively. For reptiles, data were collected by V.B. 200 (Bókony et al. 2019). Most adult mortality data on birds are taken from Székely et al. (2014a) 201 with the addition of new data for juvenile mortality by A.L. Reptile and bird mortality 202 includes estimates by various methods (capture-recapture and demographic analyses, return 203 rates), although we used better quality estimates (e.g. those from capture-recapture analyses) 204 whenever we had a choice (Székely et al. 2014a; Bókony et al. 2019). For mammals, all sex-205 specific estimates were collected by J-M.G. and J-F.L. (Lemaître et al. 2020). Sex differences 206 in juvenile and adult mortality rates were calculated as the magnitude of male-biased 207 mortality (i.e. log<sub>10</sub>(juvenile or adult male mortality / juvenile or adult female mortality)), also 208 referred to as 'mortality bias'. These measures of mortality bias are not related to the overall 209 mortality rate of the species, as estimated by the average mortality rates of the sexes (phylogenetic generalised least squares models, juvenile mortality bias: slope  $\pm SE = -0.068 \pm$ 210 0.101, t = 0.7, P = 0.497, n = 100; adult mortality bias: slope  $\pm SE = -0.05 \pm 0.08$ , t = 0.7,  $P = -0.05 \pm 0.08$ 211 212 0.513, n = 230).

213

#### 214 Other predictors

We controlled for the potential effects of ecological and life-history variables related to either ASR or SSD (or both) that may confound the assessment of their relationship. First, we collected data on the type of sex determination system because it is associated with both ASR (Pipoly et al. 2015) and SSD (Adkins-Regan and Reeve 2014). We divided the species into three categories according to the Tree of Sex database (Ashman et al. 2014): maleheterogametic (XY) or female-heterogametic (ZW) genetic sex determination, or temperaturedependent sex determination (TSD). For species that were not included in the Tree of Sex

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database we assumed the same type of sex determination as reported for the genus (or family,
respectively; Bókony *et al.* 2019) when the genus (or family) to which it belongs had
invariable sex determination system. All birds were assigned to ZW, and all mammals to XY
sex-determination (Ashman et al. 2014).

226 Second, we controlled for the potential effects of environmental variation among 227 species by using two proxies. Breeding latitude correlates with life-history traits in many 228 organisms and may also influence the potential for polygamy, hence also sexual selection 229 (Fischer 1960; Isaac 2005; Balasubramaniam and Rotenberry 2016). We used absolute values 230 of the geographic latitude of the ASR studies included in our dataset (i.e. average values for 231 species with multiple ASR estimates) to represent the distance from the Equator. When the 232 authors did not report latitude, we used Google Earth to estimate it as the center of the study 233 sites based on the site descriptions. For 30 birds and 10 mammals, accurate population 234 locations were not reported, hence, we used the latitudinal midpoint of the breeding ranges of 235 these species (birds: V. Remeš, A. Liker, R. Freckleton and T. Székely unpublished data, 236 mammals: PanTHERIA database).

In addition to latitude, we investigated environmental harshness as a second 237 238 environmental variable, which also has been hypothesized to influence SSD (Isaac 2005). We 239 quantified the harshness of the breeding environment using a proxy proposed by Botero et al. 240 (2014). This is the PC1 score extracted from Principal Component Analysis (PCA) performed 241 on a set of climatic and ecological variables (e.g. temperature and precipitation, net primary 242 productivity, habitat heterogeneity; see Botero et al. 2014 for a detailed description of the 243 variables and the analysis). The PC1 scores have higher values for a higher level of exposure 244 to drier, less productive environments, with colder, less predictable and more variable annual 245 temperatures (see Table 1 in Botero et al. 2014). In birds and mammals, we used the data

246 published in Botero *et al.* (2014), whereas for reptiles we calculated PC1 scores by

247 performing a PCA with the same set of variables.

248 Third, we characterised courtship displays in birds because earlier studies showed that 249 birds with aerial displays have less male-biased SSD compared to species with ground 250 displays, probably because selection favours male agility in aerially displaying species 251 constraining male body size (Jehl and Murray 1986; Székely et al. 2007). We followed 252 Székely et al. (2007) and divided species into two display groups: (1) mating displays that 253 may favour male agility, including species that mainly have aerial displays (both non-254 acrobatic and acrobatic, categories 4 and 5 in Székely *et al.* 2007), and (2) displays that may 255 not favour male agility, including all other display types, typically performed on ground 256 (categories 1-3 in Székely et al. 2007). Although SSD can also be influenced by display type 257 and display habitat in reptiles and mammals (e.g. see Agha et al. 2018), we were not able to 258 collect reliable data for these taxa, therefore we analysed the effect of display type only in 259 birds.

260 Fourth, we tested for the potential effect of social mating system, because the scope 261 for mating competition may be more limited in monogamous than in polygamous species 262 (Andersson 1994). Thus, although there is ASR variation among monogamous species that can generate some variation in mating competition and/or opportunity, the relationship 263 264 between ASR and SSD is expected to be weaker in monogamous than in polygamous species. 265 To test this idea, we characterised social mating system for birds and mammals, because we 266 found reliable information in these taxa for most species (Liker et al. 2014; Lukas and 267 Clutton-Brock 2013). We categorized species as either socially monogamous or polygamous 268 (most often polygynous) according to the sources. In birds, mating system was originally 269 scored on a five point scale (Liker et al. 2014), and here we considered a species 270 monogamous if it had score 0 or 1 (polygamy frequency <1%) for both sexes.

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Finally, in reptiles, the evolution of viviparity and reduced reproductive frequency are generally correlated with shifts toward female-biased SSD due to fecundity selection for large female size (Pincheira-Donoso and Hunt 2017). To control for its potential effect on SSD, we categorized the reproductive mode of reptiles as either viviparous or oviparous (Uetz et al. 275 2019).

276

294

#### 277 Statistical analyses

278 Phylogenetic generalised least squares (PGLS) models were built to conduct bivariate and 279 multi-predictor analyses. To control for phylogenetic relationships among taxa, we used the 280 composite phylogeny applied in Pipoly et al. (2015) with the addition of new species 281 according to a family-level (Sarre et al. 2011) and other recent phylogenies (Squamata: 282 Nicholson et al. 2012, Pyron et al. 2013, Gamble et al. 2014; Testudines: Barley et al. 2010, 283 Guillon et al. 2012, Spinks et al. 2014; Crocodylia: Oaks 2011; mammals: Fritz et al. 2009, 284 Meredith et al. 2011). Since composite phylogenies do not have true branch lengths, we used 285 three methods to generate branch lengths (Nee's method, Pagel's method, and unit branch 286 lengths, using the PDAP:PDTREE module of Mesquite; Midford et al. 2011), and repeated 287 key analyses with these alternative trees. We present results with Nee's branch lengths in the 288 paper, except for the sensitivity analyses (see Results). Freckleton et al. (2002) showed that 289 PGLS is relatively insensitive to branch length assumptions. In each model we used the 290 maximum-likelihood estimate of phylogenetic dependence (Pagel's  $\lambda$ ). PGLS models were 291 run using the 'caper' R package (Orme et al. 2013). 292 First, using all species, we applied bivariate PGLS models to test interspecific 293 associations between ASR, SSD and sex differences in juvenile and adult mortality rates.

Then we built two multi-predictor models. In Multi-predictor model 1, we tested the

relationship between ASR and SSD while controlling for potential confounding effects of

296 mean mass, sex determination system, and breeding latitude. In Multi-predictor model 2, we 297 tested the ASR - SSD relationships while controlling for the effects of sex differences in 298 juvenile and adult mortality rates, and mean mass. We built these two separate multi-predictor 299 models because we have much lower sample sizes for sex-specific mortalities than for the 300 other predictors, thus the statistical power would be reduced for variables of Multi-predictor 301 model 1 if all predictors were combined in a single model. We ran the models in two 302 alternative versions in which either SSD or ASR was the dependent variable, respectively, 303 since we had no *a priori* knowledge about the cause-effect direction of these relationships and 304 results may differ between these analyses if the two models have different values for Pagel's 305  $\lambda$  (see Appendix S3).

306 We investigated whether the ASR – SSD relationship, which is the main focus of our 307 study, differed among taxa by testing the interaction between ASR and the taxonomic class. 308 To explore differences among taxa in the multivariate relationships, we repeated all analyses 309 separately for reptiles, birds and mammals. In taxon-specific Multi-predictor models 1, we 310 included reproductive mode for reptiles and display type for birds as further predictors. In 311 reptiles, we also tested whether the relationship between ASR and SSD is sensitive (1) to the 312 inclusion of species that have environmental sex determination, because ASR shows low 313 repeatability in such reptiles (Bókony et al. 2019), and (2) to the inclusion of species in which 314 the type of sex determination was inferred from data on related species in the genus or family. 315 Finally, we ran two additional separate analyses to test whether social mating system and 316 environmental harshness confounded the ASR - SSD relationship. We did not include these 317 latter two predictors in the multi-predictor models because these data were available only for 318 subsets of species that would have resulted in considerably reduced sample sizes. All numeric 319 variables were standardized before analyses to make parameter estimates comparable, and 320 model assumptions were also checked and met. We report two-tailed statistics. Sample sizes

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321 differed between models because not all variables were available for all species (see

322 Appendix S1).

323 In addition to PGLS models, we used phylogenetic path analyses (Santos 2012; 324 Gonzalez-Vover and von Hardenberg 2014) to compare two sets of path models 325 corresponding to different hypotheses for the relationships linking ASR, SSD and sex 326 differences in mortality. Although path analyses – unlike experiments – cannot infer causality, 327 it is a suitable method to compare alternative scenarios representing different causal 328 relationships between variables (Shipley 2016). Model 1 assumes that sex-biased mortality 329 influences ASR, which in turn influences SSD through its effects on mating competition (as 330 proposed by the mating opportunity hypothesis; Fig. 1). Three variants of this model were 331 tested: Model 1a assumes that sex differences in both juvenile and adult mortality rates 332 influence ASR, while Models 1b-c include only one of these mortality effects. Model 2 333 assumes that SSD has sex-specific effects on juvenile and/or adult mortality, which then 334 drives ASR variation (representing the mortality cost hypothesis; Fig. 1). We tested all the 335 three variants of this latter scenario, assuming SSD effects on both juvenile and adult 336 mortality (Model 2a) or only on one mortality component (Models 2b-c). 337 We followed the approach proposed by Santos (2012) for phylogenetic path analyses. 338 In the first step, we conducted phylogenetic transformation on the data to control for effects of 339 phylogenetic relatedness among species. For this purpose, we (1) determined  $\lambda$  separately for 340 each variable by maximum likelihood, (2) used this variable-specific  $\lambda$  value to re-scale the 341 phylogenetic tree to a unit tree, and (3) used the transformed tree to calculate phylogenetically 342 independent contrasts for the variable (using 'pic' function of the R package 'ape'; Paradis 343 2012). We repeated this process for each variable, and the resulting phylogenetically 344 transformed values were used for fitting path models. In the second step of the analyses, we

evaluated model fit using d-separation method (Shipley 2016) as implemented in the R

346 package 'piecewiseSEM' (Lefcheck 2016). In this method, Fisher's C statistic is used to test 347 the goodness of fit of the whole path model, and the model is rejected (i.e. it does not provide 348 a good fit to the data) if the result of this C statistic is statistically significant (and conversely 349 a statistically non-significant result means acceptable fit; Lefcheck 2016). We compared 350 model fit between the six path models by their AICc values. Note that this approach ensures 351 that the same variables (i.e. the contrasts) are used in each path model and that correlations are non-directional (i.e. for a pair of variables X and Y,  $r_{XY} = r_{YX}$  as assumed in path analysis). 352 353 To test the robustness of the results, we repeated the path analyses using two other 354 methods. First, we repeated the above procedure (i.e. followed Santos 2012) except that we 355 used the covariance matrix comparison method for model fit instead of d-separation, as 356 implemented in the R package 'lavaan' (Rosseel 2012). Second, we repeated the analyses 357 using the method developed by von Hardenberg and Gonzalez-Voyer (2013). Unlike Santos' 358 (2012) method, in this latter approach a single value of Pagel's  $\lambda$  is estimated for each pair of 359 traits in a directional statistical model, rather than a value of  $\lambda$  for each variable (see the 360 Discussion and Appendix S3 where we explain why this approach may be problematic). We 361 used the R package 'phylopath' (van der Bijl 2018) for this latter analysis, which relies on the 362 d-separation method for model fitting (similarly to 'piecewiseSEM', see above). We provide 363 further justifications for our approach and additional analyses to test the robustness of the 364 path analysis' results in Appendix S3.

365

#### 366 **RESULTS**

#### 367 Mating competition versus mating opportunity hypotheses

368 Consistent with the mating opportunity hypothesis, and in contrast to the mating competition
369 hypothesis, we found a negative relationship between our measures of ASR and SSD: the size
370 of males relative to females increases when ASR becomes more female-skewed (Fig. 2, Table

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371 1). This correlation was statistically significant when all species were analysed together and 372 did not differ among the three amniote classes (ASR  $\times$  class interaction on SSD:  $F_{2.456}$ = 373 2.177, P=0.115). The increase of SSD with increasingly female-skewed ASR was 374 statistically significant within birds and mammals but was not in reptiles when the three taxa 375 were analysed separately (Fig. S1, Tables S1-4). These results remained consistent when we 376 used SSD estimates based on length instead of estimated mass in reptiles (Tables S1, S2 and 377 S5), and also when SSD for reptiles were estimated from published body mass data (Table 378 S5).

379 These results are robust because the direction of the ASR - SSD relationship and its 380 statistical significance were not sensitive to branch length assumptions (Table S6), and to the 381 inclusion of other predictors (Table 1). In multi-predictor models (Table 1), mean body mass 382 was positively related to SSD, supporting the Rensch rule (Abouheif and Fairbairn 1997), and 383 the type of sex determination influenced ASR variation as previously reported by Pipoly et al. 384 (2015). Nevertheless, ASR remained negatively associated with SSD when the effects of 385 mass and sex determination systems were accounted for (Table 1). This result also did not 386 change when environmental variation was included in the models using either breeding 387 latitude (Table 1) or environmental harshness (Table S5). Finally, excluding reptiles with 388 TSD (that have the lowest consistency in ASR; Bókony et al. 2019) or with assumed sex 389 determination also did not influence the relationship (Table S5).

The multi-predictor model for birds showed that species with aerial courtship displays have lowered SSD as found in earlier studies (Jehl and Murray 1986; Székely et al. 2007); however, the relationship between ASR and SSD remained statistically significant and negative when this effect was included in the model (Table S3). Furthermore, data in birds and mammals showed that, as expected, the relationship was weaker in monogamous than in polygamous species, although the same trend occurred in both mating systems (Table S7). 396 Finally, reproductive mode was not associated with SSD or ASR in reptiles in our dataset

397 (Tables S1-2).

398

#### 399 Mating opportunity versus mortality costs hypotheses

400 Both the mating opportunity hypothesis and the mortality cost hypothesis predict female-401 skewed ASRs in species with male-biased SSD. However, our results are more consistent 402 with the mating opportunity hypothesis for two reasons. First, ASR but not SSD was 403 associated with the extent of sex differences in juvenile or adult mortality, and ASR remained 404 strongly and negatively correlated with SSD when sex differences in juvenile and adult 405 mortality were statistically controlled for (Table 1). Second, phylogenetic path analyses 406 showed that models of the mating opportunity hypothesis provided better fit to the data 407 (Models 1a-c, Fisher' C statistic: P = 0.07 - 0.97) than models corresponding to the mortality 408 cost hypothesis (Models 2a-c, P < 0.001; Table 2). The strongest support was for Model 1a 409 because it had the lowest AICc ( $\Delta$ AICc = 4.1 - 43.2; Table 2). This model proposes that sex-410 biased mortality in both juveniles and adults generates skewed ASR, which in turn leads to 411 SSD biased towards the rarer sex (Fig. 3). These results are robust because we obtained the 412 same results when the analyses were repeated using two other implementations of the path 413 analysis (see Table S8 for the results obtained using 'phylopath', and Appendix S3 for the 414 results obtained using 'lavaan'). Finally, path analyses that excluded reptiles (for which the 415 ASR - SSD relationship was not statistically significant, see above) also yielded results 416 qualitatively consistent with the full dataset (Table S9).

417

#### 418 **DISCUSSION**

419 Our analyses provided three major findings: (1) adult sex ratio is related to sexual size
420 dimorphism among amniote species, although the association is the opposite of the one

proposed by Darwin; (2) sex-biased mortality is unrelated to the extent of SSD in amniotes;
and (3) confirmatory path analyses indicate that sex-biased mortality influences ASR, which
in turn induces changes in SSD. Collectively, these findings support the mating opportunity
hypothesis, indicating that selection is likely to favour an increased resource allocation toward
mating competition (by growing and maintaining a large body mass) in the rarer sex, which
has a higher chance of getting mates than the other sex.

427 Theoretical models show that skewed ASRs can promote evolutionary changes that 428 may generate this association between ASR and SSD. First, models of sex role evolution 429 showed that skewed ASR can result in divergences in reproductive roles between the sexes 430 leading to less parental care and more frequent desertion and remating in the rarer sex and 431 opposite changes (i.e. more parental care and less frequent remating) in the more abundant 432 sex (Queller 1997; McNamara et al. 2000). Similarly, a demographic analysis based on the 433 relationships between mating systems and sex ratio, sex-specific patterns of survivorship, age 434 of first reproduction, and annual fecundity predicts that skewed ASRs promote the evolution 435 of polygamy (i.e. polygyny and polyandry in female-biased and male-biased populations, 436 respectively; Murray 1984). Since both frequent remating and polygamy can intensify sexual 437 selection, the above effects of skewed ASR can promote the evolution of SSD by favouring 438 increased body size in the rare sex. In line with the predictions of these models, an increasing 439 number of recent studies in birds and humans show that polygyny is more frequent and 440 parental care by males is reduced in female-skewed populations (Liker et al. 2013, 2014, 441 2015; Remeš et al. 2015; Schacht and Borgerhoff Mulder 2015; Eberhart-Phillips et al. 2018; 442 Grant and Grant 2019). Our results are also concordant with experimental studies in voles and 443 lizards, which reported that female-skewed ASRs exert directional selection for large body 444 size in males (Klemme et al. 2007; Fitze and Le Galliard 2008), and increase variance in male 445 reproductive success (Dreiss et al. 2010).

446 Theoretical models predict that the effects of ASR may depend on other life-history 447 and behavioural traits of the populations. For example, Fromhage and Jennions (2016) 448 highlighted the importance of the specific processes generating ASR skews for the outcomes 449 of sex role evolution, and that a coevolutionary feedback between parental care and sexually 450 selected traits can greatly amplify sex role divergence. In addition, sexual competition for 451 mates may favour different traits in species with distinct ecology and behaviour, leading to 452 inconsistent relationships between sex differences in mating competition and sexual 453 dimorphisms in behavioural or morphological trait across species (Clutton-Brock 2017). 454 Collectively, these factors may account for the relatively low amount of variation in SSD 455 explained by ASR in some of our analyses.

456 The association between intense sexual selection in males and female-skewed ASRs 457 was proposed decades ago by avian evolutionary ecologists (e.g. Mayr 1939), although it was 458 usually explained by the mortality cost hypothesis (Wittenberger 1976). Our analyses do not 459 support this hypothesis because sex-biased SSD is not associated with sex-biased juvenile or 460 adult mortality in the studied amniote species, and the results of the confirmatory path 461 analyses are also inconsistent with the mortality cost hypothesis. We propose that the lack of 462 relationship between SSD and sex differences in mortality may be explained by variation in 463 the environmental context (Lemaître et al. 2020). Studies in birds and mammals showed that 464 having a large body size may only be costly in terms of mortality in populations subjected to 465 harsh environmental conditions (Toïgo and Gaillard 2003; Kalmbach and Benito 2007; Jones 466 et al. 2009; Clutton-Brock 2017). The effect of SSD may thus be reduced or absent when the 467 sex-specific mortality estimates correspond to average conditions, that may often be the case 468 in wild populations.

469 The ASR - SSD relationship may also be influenced by sex differences in the time of
470 maturation because longer maturation time in the larger sex can result in a shortage of that sex

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471 in the adult population (Lovich et al. 2014) because immature life stages are generally 472 characterized by higher mortality (e.g. Gaillard et al. 2000). Furthermore, Fromhage & 473 Jennions (2016) showed that female-skewed sex ratios at maturation (MSR) can result in the 474 evolution of increased female care and male allocation to traits facilitating mating success. 475 Thus, if variation in ASR is determined at least in part by MSR, then the effects of sex-biased 476 MSR on sex roles can contribute to the observed association of ASR with the intensity of 477 mating competition, and, hence, SSD. This latter mechanism would deserve further 478 investigations.

479 Although the relationship between ASR and SSD is not statistically significant in 480 reptiles, it is qualitatively consistent with our findings in birds and mammals. Other selective 481 processes (e.g. fertility selection for large female size in indeterminate growers, Cox et al. 482 2007) might have masked the influence of sexual selection on SSD in reptiles. Consistent 483 with this explanation, selection often favours delayed maturation in female reptiles, which 484 enables them to produce larger clutches, which in turn also influences their body size and the 485 extent of SSD (Shine 2005; Agha et al. 2018). Follow-up studies using different proxies of 486 sexual selection are needed to investigate further how sexual selection is related to ASR in 487 reptiles.

488 Biased estimates of ASR may generate spurious relationship with SSD, which may 489 potentially affect our results. For example, the larger sex may have lower detectability in 490 polygamous species if some members of that sex are excluded from breeding sites (Ancona et 491 al. 2017). However, highly polygamous species in which populations have been thoroughly 492 surveyed showed skewed ASR even when all individuals in the population were accurately 493 counted (Granjon et al. 2017), and fairly consistent ASR estimates were obtained when both 494 breeding and non-breeding individuals were included (Emlen and Wrege 2004). In general, 495 ASR estimates show a moderate but statistically significant repeatability across populations in

496 most of the studied taxa, except reptiles with temperature-dependent sex determination 497 (Ancona et al. 2017; Bókony et al. 2019; Valentine Federico, J-F.L., J-M.G., A.L., I.P., T.S. 498 unpublished result), and in 80% of bird species the direction of ASR skew is the same for all 499 repeated estimates (Székely et al. 2014a). 500 The paths of causality in comparative data are difficult to untangle. Path analysis is a 501 valuable tool for contrasting different causal models, although it cannot reveal causality 502 (Shipley 2016). Path analysis assumes that each variable includes independent variations or 503 'errors' and that these errors are independent among variables. This is not true for 504 comparative data, because the errors will be correlated across species. Our approach follows 505 Santos (2012), an innovative but overlooked method that satisfies the assumptions of path 506 analysis better than an alternative method based on phylogenetic regressions proposed by von 507 Hardenberg and Gonzalez-Voyer (2013). As outlined in more detail in Appendix S3, this 508 latter approach is problematic because it is not robust to changes in the specification of the 509 model: if variable Y is regressed on X and  $\lambda$  estimated, then the estimates of the partial 510 correlations and  $\lambda$  may be different from those obtained if Y is regressed on X with  $\lambda$ 511 estimated. The approach we have taken avoids this problem. However, there is still room for 512 methodological improvement. For instance, our approach has the drawback to be a 513 'subtractive' comparative method (sensu Harvey and Pagel 1991). Multivariate approaches 514 such as path analyses for complex data have to be developed further.

515

516 *Concluding remarks* 

517 Our findings indicate that sex-specific selection for large body size is associated with skewed 518 ASRs across amniotes, and this process appears to produce SSD biased towards the rare sex 519 in birds and mammals. Although this conclusion contrasts with Darwin's initial suggestion 520 that intense sexual selection among males occurs when there is a surplus of males in the

- 521 population (Darwin 1871), theoretical and empirical work have suggests mechanisms that can
- 522 favour large size in the rare sex (Murray 1984; Klemme et al. 2007; Fitze and Le Galliard
- 523 2008; Dreiss et al. 2010). Further analyses of these processes and their application to species
- 524 with differing mating systems offer exciting opportunities for future investigations of the
- 525 interplay among sexual selection, SSD and ASR across the tree of life.
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- 775 776

777 **Table 1.** Phylogenetically corrected analyses of sexual size dimorphism (SSD) and adult sex

ratio (ASR) in amniotes (reptiles, birds and mammals).

779

Predictors	$b \pm SE$	t	Р	$R^2$	Λ	n
(A) response: sexual size dir	norphism					
Bivariate models:						
ASR	$-0.183 \pm 0.036$	5.037	< 0.0001	0.050	0.828 **	462
Juvenile mortality bias	$0.035\pm0.070$	0.493	0.623	< 0.001	0.737 **	100
Adult mortality bias	$0.014\pm0.050$	0.272	0.786	< 0.001	0.887 **	230
				1	1	
Multi-predictor model 1:				0.126	0.841 *	457
ASR	$-0.160 \pm 0.035$	4.555	< 0.0001			
Mean body mass	$0.515 \pm 0.087$	5.950	< 0.0001			
Latitude	$0.004 \pm 0.038$	0.103	0.918			
Sex determination, TSD <sup>1</sup>	$-0.297 \pm 0.251$	1.184	0.237			
Sex determination, ZW <sup>1</sup>	$-0.685 \pm 0.264$	2.592	0.009			
				1	1	
Multi-predictor model 2:			1	0.273	0.814 **	97
ASR	$-0.271 \pm 0.061$	4.452	< 0.0001			
Mean body mass	$0.377 \pm 0.134$	2.824	0.006			
Juvenile mortality bias	$0.001\pm0.060$	0.011	0.992			
Adult mortality bias	$-0.019 \pm 0.067$	0.277	0.783			
(m)						
(B) response: adult sex ratio	)					
Bivariate models:						
SSD	$-0.234 \pm 0.051$	4.593	< 0.0001	0.042	0.359 **	462
Juvenile mortality bias	$-0.214 \pm 0.099$	2.151	0.034	0.035	0.281 **	100
Adult mortality bias	$-0.257 \pm 0.060$	4.313	< 0.0001	0.071	0.288 **	230
				0.071	0.0.(7.**	150
Multi-predictor model 1:				0.071	0.247 **	457
SSD	$-0.188 \pm 0.050$	3.727	0.0002			
Mean body mass	$-0.106 \pm 0.080$	1.330	0.184			
Latitude	$-0.095 \pm 0.045$	2.135	0.033			
Sex determination, TSD <sup>1</sup>	$0.481 \pm 0.221$	2.178	0.030			
Sex determination, ZW <sup>1</sup>	$0.712 \pm 0.205$	3.471	0.0006			
Multi nuadiatan madal 7.				0.402	0.020 #	07
Multi-predictor model 2:	0.457 + 0.120	3.794	0.0002	0.402	0.030 #	97
SSD Maan bady maar	$-0.457 \pm 0.120$		0.0003			
Mean body mass	$-0.249 \pm 0.108$	2.316	0.023			
Juvenile mortality bias	$-0.146 \pm 0.086$	1.702	0.092			
Adult mortality bias	$-0.259 \pm 0.100$	2.591	0.011			

780

781 Results of bivariate and multi-predictor phylogenetic generalized least-squares (PGLS)

models with either (A) SSD (log<sub>10</sub>(male mass/female mass)) or (B) ASR (proportion of males

in the adult population) as dependent variable. Mortality biases were calculated as  $log_{10}$  (male

mortality/female mortality) for juveniles and adults, respectively.  $b \pm SE$  is the model's

parameter estimate with its standard error (intercepts are not shown), t and P are the

786 associated test statistic and its significance,  $\lambda$  is Pagel's lambda, *n* is number of species.

787 \*  $\lambda$  statistically different from 0, \*  $\lambda$  statistically different from 1.

<sup>1</sup> Differences from species with XY sex determination; overall effect of sex determination on

789 SSD:  $F_{2,451}$ = 3.411, P= 0.034; on ASR:  $F_{2,451}$ = 6.135, P= 0.002.

**Table 2.** Phylogenetic path models of the mating opportunity hypothesis (Models 1a-c) and
the mortality cost hypothesis (Models 2a-c) in amniotes (reptiles, birds and mammals).

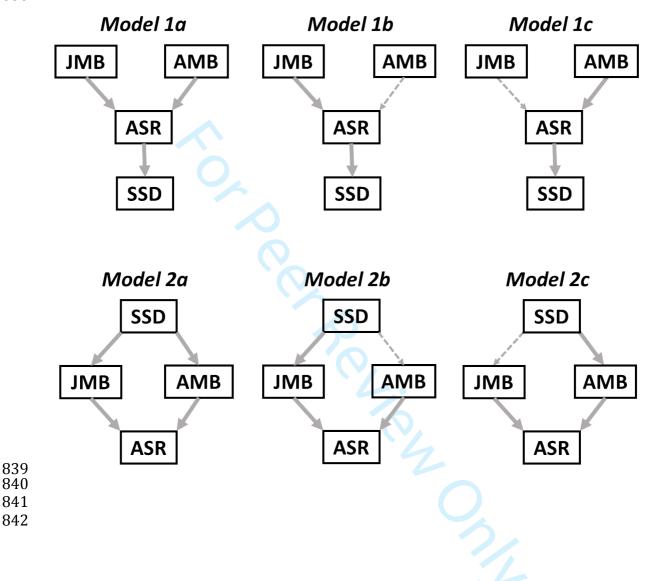
Model/Path	Path coefficient ± SE		P		
Model 1a	$P_{C}=0.972, df=4, AICc=15.8, \Delta I$	$\frac{1}{100}$			
$\frac{\text{AMB} \rightarrow \text{ASR}}{\text{AMB} \rightarrow \text{ASR}}$	$r_{c}$ - 0.9/2, $u_{J}$ - 4, AICC - 13.6, 2. - 0.340 ± 0.113	Т			
$\frac{AMB \rightarrow ASR}{JMB \rightarrow ASR}$	$-0.340 \pm 0.113$ $-0.205 \pm 0.104$	- 3.000	0.00		
$ASR \rightarrow SSD$	$-0.425 \pm 0.074$	- 5.723	0.0		
Model 1b	$P_{c}=0.065, df=6, AICc=25.7, \Delta$	AICc = 9.9			
$(AMB \rightarrow ASR)^1$	0	-	-		
$JMB \rightarrow ASR$	$-0.258 \pm 0.107$	- 2.417	0.01		
$ASR \rightarrow SSD$	$-0.425 \pm 0.074$	- 5.723	0.00		
Model 1c	$P_{C}=0.376, df=6, AICc=19.9, \Delta AICc=4.1$				
$AMB \rightarrow ASR$	$-0.378 \pm 0.113$	- 3.334	0.00		
$(JMB \rightarrow ASR)^1$	0	-	-		
$ASR \rightarrow SSD$	$-0.425 \pm 0.074$	- 5.723	0.00		
Model 2a	$P_{C}=0.0, df=4, AICc=59.0, \Delta AICc=43.2$				
$SSD \rightarrow AMB$	$0.171 \pm 0.105$	1.631	0.10		
$SSD \rightarrow JMB$	$0.111 \pm 0.115$	0.958	0.341		
$AMB \rightarrow ASR$	$-0.340 \pm 0.113$	- 3.000	0.00		
$JMB \rightarrow ASR$	$-0.205 \pm 0.104$	- 1.970	0.05		
Model 2b	$P_{C}=0.0, df=4, AICc=50.4, \Delta AICc=34.6$				
$SSD \rightarrow JMB$	$0.111 \pm 0.115$	0.958	0.34		
$AMB \rightarrow ASR$	$-0.340 \pm 0.113$	- 3.000	0.00		
$JMB \rightarrow ASR$	- 0.205 ± 0.104	- 1.970	0.05		
Model 2c	$P_{C}=0.0, AICc=50.4, \Delta AICc=3.4$		1 .		
$SSD \rightarrow AMB$	0.171 ± 0.105	1.631	0.10		
$AMB \rightarrow ASR$	$-0.340 \pm 0.113$	- 3.000	0.00		
$JMB \rightarrow ASR$	$-0.205 \pm 0.104$	- 1.970	0.05		

825 Model structures are shown in Figure S1. SSD: sexual size dimorphism, ASR: adult sex ratio, 826 JMB and AMB: juvenile and adult mortality biases, respectively (variables are explained in 827 footnotes of Table 1).  $P_C$  is *P*-value for Fisher's *C* statistic for model fit, with non-significant 828 values (> 0.05) indicating an acceptable fit.  $\Delta$ AICc indicates difference in AICc values 829 between the most supported model (lowest AICc, Model 1a) and the focal models.  $\Delta$ AICc > 2 830 indicates substantially higher support for the best model than for the other models. The

analyses include 97 species of reptiles, birds and mammals with data for all for variables.

832 <sup>1</sup> Path coefficient set to zero to keep the variable in the model.

Figure 1. Path models tested in the phylogenetic path analyses. SSD: sexual size dimorphism, ASR: adult sex ratio, JMB: juvenile mortality bias, AMB: adult mortality bias. Dashed arrows indicate paths with coefficients set to zero to keep the variable in the model. Models 1a-c and 2a-c represent relationships as predicted by the mating opportunity hypothesis and the mortality cost hypothesis, respectively.



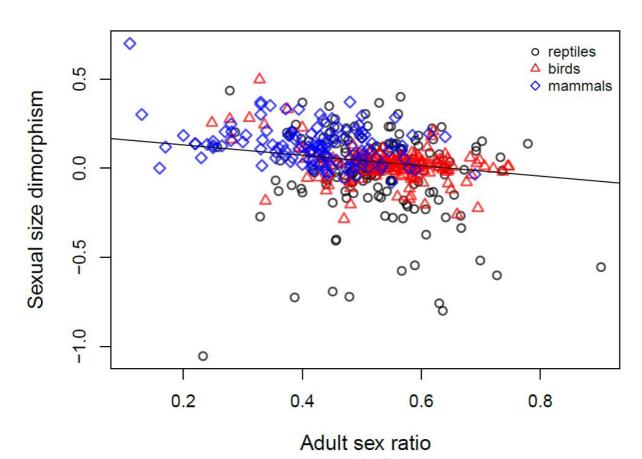
**Figure 2**. Sexual size dimorphism (SSD) in relation to adult sex ratio (ASR) in amniotes.

844 SSD was calculated as  $log_{10}$  (male mass/female mass); ASR is the proportion of males in the

adult population. Each data point represents a species; the regression line is fitted by

846 phylogenetic generalized least-squares (PGLS) model (see Table 1 for statistics).

847 848



849

## Figure 3. Path diagram of the best-fitting phylogenetic path model (Model 1a in Table 2, n = 97 species of reptiles, birds and mammals). The model supports the scenario that sex-biased

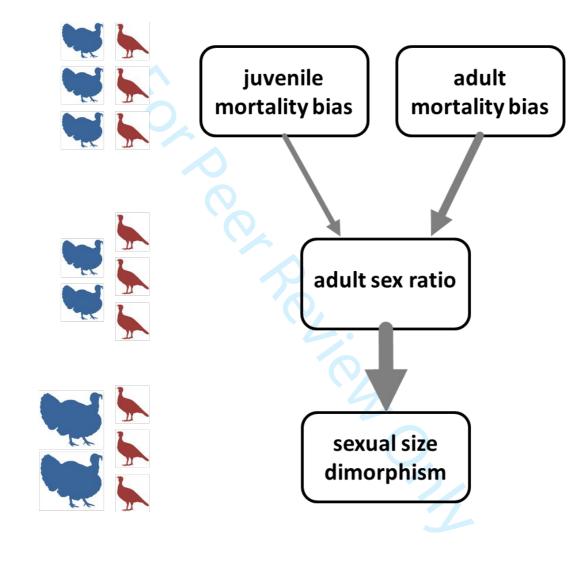
ijuvenile and adult mortalities lead to skewed adult sex ratio, which in turn results in increased

size dimorphism by sexual selection. Width of the arrows is proportional to path coefficients

855 (see Table 2 for statistical details of the model). Bird pictures on the left illustrate the case

when differential mortality generates female-skewed ASR, which then leads to a more male-

- biased SSD (i.e. larger body size in males relative to females). The path analyses were based
- on the approach proposed by Santos (2012), see Appendix S3 for details.
- 859



## 863 Electronic Supporting Information: tables and figures

Table S1. Relationship between SSD, ASR and sex-biased mortalities in reptiles, using
 estimated body mass data for SSD calculation.

866

Predictors	$b \pm SE$	t	P	<b>R</b> <sup>2</sup>	λ	n
(A) response: sexual size dimorp	ohism					
Bivariate models:						
ASR	$-0.060 \pm 0.052$	1.143	0.253	0.002	0.931 **	155
Juvenile mortality bias	$-0.109 \pm 0.102$	1.065	0.304	0.008	0.352	17
Adult mortality bias	$-0.142 \pm 0.088$	1.610	0.113	0.030	1.0 *	62
Multi-predictor model 1:				0.116	0.956 *	153
ASR	$-0.090 \pm 0.075$	1.203	0.231			
Mean body mass	$0.715 \pm 0.178$	4.019	< 0.0001			
Latitude	$-0.175 \pm 0.126$	1.389	0.167			
<b>Reproductive mode</b> <sup>1</sup>	$0.348 \pm 0.313$	1.112	0.268			
Sex determination, TSD <sup>2</sup>	$-0.463 \pm 0.384$	1.206	0.230			
Sex determination, ZW <sup>2</sup>	$-1.003 \pm 0.313$	2.344	0.020			
				1	1	
Multi-predictor model 2:				< 0.001	0.0	17
ASR	$-0.022 \pm 0.252$	0.086	0.933			
Mean body mass	$-0.452 \pm 0.523$	0.865	0.404			
Juvenile mortality bias	$-0.500 \pm 0.374$	1.339	0.205			
Adult mortality bias	$0.284 \pm 0.429$	0.662	0.520			
(B) response: adult sex ratio						
Bivariate models:			1			
SSD	$-0.145 \pm 0.080$	1.819	0.071	0.015	0.0 #	15:
Juvenile mortality bias	$-0.251 \pm 0.217$	1.156	0.266	0.021	0.0#	17
Adult mortality bias	$-0.179 \pm 0.103$	1.732	0.088	0.032	0.155 #	62
Multi-predictor model 1:				0.078	0.0 #	15.
SSD	$-0.049 \pm 0.055$	0.891	0.374			
Mean body mass	$0.173 \pm 0.108$	1.599	0.112			
Latitude	$-0.001 \pm 0.109$	0.013	0.990			
<b>Reproductive mode</b> <sup>1</sup>	$-0.140 \pm 0.216$	0.650	0.517			
Sex determination, TSD <sup>2</sup>	$0.209 \pm 0.224$	0.934	0.352			
Sex determination, ZW <sup>2</sup>	$0.667\pm0.216$	3.091	0.002			
Multi-predictor model 2:				0.165	0.0 *	17
SSD	$-0.028 \pm 0.331$	0.086	0.933	0.100	0.0	1/
Mean body mass	$0.929 \pm 0.556$	1.671	0.121			
Juvenile mortality bias	$-0.044 \pm 0.459$	0.095	0.926			
Adult mortality bias	$-0.641 \pm 0.465$	1.377	0.920			
* Pagel's lambda statistically di				1:00 + 0	1	

\* Pagel's lambda statistically different from 0, # lambda statistically different from 1.

868 <sup>1</sup> Differences from oviparous species.

<sup>2</sup> Differences from XY species; overall effect of sex determination on SSD:  $F_{2,146}=2.5$ , P=

870 0.083; on ASR:  $F_{2,146}$  5.3, P= 0.006.

871 For further explanation, see the footnotes of Table 1 in the main text.

872 **Table S2.** Relationship between SSD, ASR and sex-biased mortalities in reptiles, using body

873 length data for SSD calculation.

874

Predictors	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	λ	n
(A) response: sexual size dimo	rphism					
Bivariate models:	-					
ASR	$-0.060 \pm 0.053$	1.132	0.259	0.002	0.924 **	155
Juvenile mortality bias	$-0.141 \pm 0.115$	1.221	0.241	0.030	0.531	17
Adult mortality bias	$-0.154 \pm 0.090$	1.707	0.093	0.030	1.0 *	62
				0.100		1 - 0
Multi-predictor model 1:	0.040.0040	1.10	0.0(0	0.122	0.52 *	153
ASR	$-0.048 \pm 0.042$	1.126	0.262			
Mean body mass	$0.391 \pm 0.100$	3.891	< 0.001			
Latitude	$-0.103 \pm 0.071$	1.459	0.147			
Reproductive mode <sup>1</sup>	$0.179 \pm 0.177$	1.015	0.312			
Sex determination, TSD <sup>2</sup>	$-0.223 \pm 0.216$	1.032	0.304			
Sex determination, ZW <sup>2</sup>	$-0.633 \pm 0.241$	2.628	0.009			
Multi-predictor model 2:				< 0.001	0.0	17
ASR	$-0.059 \pm 0.161$	0.368	0.719	< 0.001	0.0	1/
Mean body mass	$-0.347 \pm 0.334$	1.038	0.719			
Juvenile mortality bias	$-0.347 \pm 0.334$ $-0.354 \pm 0.239$	1.484	0.320			
Adult mortality bias	$-0.334 \pm 0.239$ $0.092 \pm 0.274$	0.337	0.742			
Adult moltanty bias	0.092 ± 0.274	0.557	0.742			
(B) response: adult sex ratio						
Bivariate models:						
SSD	$-0.147 \pm 0.080$	1.841	0.068	0.015	0.0 #	155
Juvenile mortality bias	$-0.251 \pm 0.217$	1.156	0.266	0.021	0.0#	17
Adult mortality bias	$-0.179 \pm 0.103$	1.732	0.088	0.032	0.155 #	62
· · · · ·						
Multi-predictor model 1:				0.078	0.0 #	153
SSD	$-0.085 \pm 0.098$	0.870	0.386			
Mean body mass	$0.172 \pm 0.109$	1.588	0.114			
Latitude	$-0.001 \pm 0.108$	0.007	0.994			
<b>Reproductive mode</b> <sup>1</sup>	$-0.141 \pm 0.216$	0.654	0.514			
Sex determination, TSD <sup>2</sup>	$0.214 \pm 0.223$	0.958	0.340			
Sex determination, ZW <sup>2</sup>	$0.667 \pm 0.216$	3.089	0.002			
Multi-predictor model 2:				0.174	0.0 #	17
SSD	$-0.188 \pm 0.512$	0.368	0.720			
Mean body mass	$0.867 \pm 0.570$	1.522	0.154			
Juvenile mortality bias	$-0.096 \pm 0.463$	0.208	0.839			
	$-0.624 \pm 0.457$	1.366	0.197			

875

876 \* Pagel's lambda statistically different from 0, \* lambda statistically different from 1.

877 <sup>1</sup> Differences from oviparous species.

878 <sup>2</sup> Differences from XY species; overall effect of sex determination on SSD:  $F_{2,146}$ = 3.4, P=

879 0.035; on ASR:  $F_{2,146}$  = 5.2, P = 0.006.

880 For further explanation, see the footnotes of Table 1 in the main text.

# Table S3. Relationship between SSD, ASR and sex-biased mortalities in birds.

Predictors	$b \pm SE$	t	P	<b>R</b> <sup>2</sup>	λ	n
(A) response: sexual size di	morphism					
Bivariate models:						
ASR	$-0.393 \pm 0.055$	7.186	< 0.001	0.216	0.770 **	185
Juvenile mortality bias	$0.185 \pm 0.167$	1.108	0.274	0.005	0.861 *	47
Adult mortality bias	$0.131 \pm 0.082$	1.608	0.110	0.013	0.625 **	123
Multi-predictor model 1:				0.272	0.720 **	178
ASR	$-0.242 \pm 0.038$	6.390	< 0.0001			
Mean body mass	$0.261\pm0.100$	2.599	0.010			
Latitude	$-0.020 \pm 0.034$	0.584	0.560			
Display type, agile <sup>1</sup>	$-0.338 \pm 0.090$	3.748	< 0.001			
Multi-predictor model 2:				0.386	1.0 *	47
ASR	$-0.346 \pm 0.080$	4.318	< 0.0001			
Mean body mass	$0.424\pm0.246$	1.719	0.093			
Juvenile mortality bias	$-0.032 \pm 0.065$	0.489	0.627			
Adult mortality bias	$-0.139 \pm 0.141$	0.992	0.327			
(B) response: adult sex rati	0					
Bivariate models: SSD	0.400 + 0.077	6.520	< 0.001	0.104	0.400 *#	104
	$-0.499 \pm 0.077$		< 0.001	0.184	0.480 **	185
Juvenile mortality bias	$-0.494 \pm 0.160$	3.084	0.003	0.156	0.0 #	47
Adult mortality bias	$-0.401 \pm 0.082$	4.866	< 0.001	0.157	0.0 #	123
3.6.1.0. 10.0. 1.1.1				0.220	0.0(())	170
Multi-predictor model 1:	0.515 + 0.116	6 1 0 2	.0.0001	0.239	0.244 #	178
SSD	$-0.717 \pm 0.116$	6.183	< 0.0001			
Mean body mass	$-0.191 \pm 0.136$	1.406	0.161			
Latitude	$-0.127 \pm 0.058$	2.201	0.029			
Display type, agile <sup>1</sup>	$-0.589 \pm 0.161$	3.667	< 0.001			
36 1.0 10 / 110				0.207	0.0 "	
Multi-predictor model 2:		• 100		0.397	0.0 #	47
SSD	$-0.382 \pm 0.153$	2.499	0.016			
Mean body mass	$-0.128 \pm 0.198$	0.646	0.522			
Juvenile mortality bias	$-0.199 \pm 0.109$	1.831	0.074			
Adult mortality bias	$-0.468 \pm 0.139$	3.368	0.002			

884

\* Pagel's lambda statistically different from 0, \* lambda statistically different from 1.

886 <sup>1</sup> Difference from non-agile species.

887 For further explanation, see the footnotes of Table 1 in the main text.

888

#### 890

891

Predictors	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	λ
(A) response: sexual size di	morphism				
Bivariate models:					
ASR	- $0.314 \pm 0.088$	3.561	< 0.001	0.088	0.190 #
Juvenile mortality bias	$0.089\pm0.216$	0.414	0.682	< 0.001	0.096 #
Adult mortality bias	$0.071 \pm 0.171$	0.414	0.681	< 0.001	0.039 #
Multi-predictor model 1:				0.166	0.342 **
ASR	$-0.153 \pm 0.058$	2.646	0.009		
Mean body mass	$0.418 \pm 0.131$	3.191	0.002		
Latitude	$0.106 \pm 0.053$	2.016	0.046		
Multi-predictor model 2:				0.250	0.0 #
ASR	$-0.374 \pm 0.129$	2.900	0.007		
Mean body mass	$0.209 \pm 0.237$	0.880	0.386		
Juvenile mortality bias	$0.088 \pm 0.116$	0.767	0.452		
Adult mortality bias	$-0.016 \pm 0.119$	0.134	0.894		
(B) response: adult sex rati	0				
Bivariate models:		2.520	.0.001	0.007	0.050 ***
SSD	$-0.302 \pm 0.085$	3.539	< 0.001	0.087	0.252 **
Juvenile mortality bias	$-0.036 \pm 0.184$	0.195	0.847	< 0.001	0.0 #
Adult mortality bias	$-0.080 \pm 0.163$	0.493	0.624	< 0.001	0.0 #
Multi-predictor model 1:			1	0.008	0.367 **
SSD	$-0.375 \pm 0.140$	2.670	0.009		
Mean body mass	$-0.314 \pm 0.209$	1.500	0.136		

0.907

2.900

1.678

0.285

0.142

0.366

0.007

0.104

0.778

0.888

0.293

0.0 #

892

893 \* Pagel's lambda statistically different from 0, \* lambda statistically different from 1.

 $-0.075 \pm 0.083$ 

-  $0.617 \pm 0.213$ 

-  $0.494 \pm 0.294$ 

 $-0.043 \pm 0.150$ 

 $0.022 \pm 0.153$ 

894 For further explanation, see the footnotes of Table 1 in the main text.

Latitude

SSD

Multi-predictor model 2:

Juvenile mortality bias

Adult mortality bias

Mean body mass

895

896

n

122 36 45

120

33

122 36 45

114

**Table S5.** Sensitivity analyses of the relationship between sexual size dimorphism (SSD,

dependent variable in all models) and adult sex ratio (ASR). Table shows results when (A)

reptiles are included with SSD based on body length, (B) reptiles are included with SSD

900 calculated from sex-specific body mass, (C) reptiles with temperature-dependent sex

901 determination (TSD) are excluded, (D) reptiles with assumed sex determination, based on 902 related species, are excluded, and (E) environmental harshness is included in the model.

902 903

Predictors	$b \pm SE$	t	Р	$R^2$	λ	п
(A) Bivariate model, reptiles in	ncluded with SSD	calculate	d from body	length:		
ASR (all species)	$-0.252 \pm 0.039$	6.492	< 0.0001	0.082	0.664 *#	462
· • •						
(B) Bivariate model, reptiles in	ncluded with SSD	calculate	d from body	mass <sup>1</sup> :		
ASR (all species)	$-0.306 \pm 0.051$	6.037	< 0.0001	0.095	0.745 *#	338
	·					
(C) Bivariate models, TSD rep	otiles excluded:					
ASR (all species)		6.077	< 0.0001	0.082	0.756 *#	402
ASR (reptiles only)	$-0.119 \pm 0.131$	0.909	0.366	< 0.001	0.915 *	95
(D) Bivariate model, assumed	sex determination	ı excludea	1 <sup>2</sup> :			
ASR (all species)	$-0.186 \pm 0.038$	4.968	< 0.0001	0.055	0.817 *#	409
` <b>`</b>						
(E) Multi-predictor model with	h environmental h	arshness <sup>3</sup>	•			
birds and mammals:				0.110	0.757 *#	219
ASR	$-0.192 \pm 0.036$	5.525	< 0.0001			
<b>Environmental harshness</b>	$0.028 \pm 0.046$	0.618	0.538			
reptiles:				0.026	0.944 *	58
ASR	$-0.033 \pm 0.133$	0.246	0.807			
<b>Environmental harshness</b>	$0.117 \pm 0.063$	1.865	0.066			
all species:				0.078	0.849 *#	277
ASR	$-0.167 \pm 0.039$	4.301	< 0.0001			
<b>Environmental harshness</b>	$0.082 \pm 0.034$	2.439	0.015			

904

\* Pagel's lambda statistically different from 0, \* lambda statistically different from 1

<sup>1</sup> Sex-specific body mass data from Myhrvold et al. (2015).

907 <sup>2</sup> Sex determination mechanism assumed to be the same type as reported for the genus or family (see Methods).

<sup>3</sup> The influence of environmental harshness was tested in birds and mammals using data from

Botero et al. (2014), in reptiles using data calculated in this study (following the method of

Botero et al 2014), and in all species by pooling the harshness scores from the two studies.

- 913 Table S6. Analyses of the relationship between SSD (dependent variable) and ASR with
- branch lengths calculated by three different methods for the phylogeny used in the PGLS
- 915 models. The analyses included reptiles, birds, and mammals.
- 916

Branch length method <sup>1</sup>	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	λ	n
Nee's method	$-0.183 \pm 0.036$	5.037	< 0.0001	0.050	0.828 *#	462
Pagel's method	$-0.180 \pm 0.036$	4.966	< 0.0001	0.049	0.839 *#	462
unit branch length	$-0.195 \pm 0.033$	5.833	< 0.0001	0.067	1.0 *	462

#### 917

\* Pagel's lambda statistically different from 0, # lambda statistically different from 1

- 919 <sup>1</sup> See Methods for details of branch length calculations
- 920
- 921
- 922 923
- **Table S7.** Analyses of the relationship between SSD (dependent variable) and ASR in

socially monogamous and socially polygamous species, respectively. The analyses includedbirds and mammals.

927

<b>Monogamy</b> $-0.070 \pm 0.038$ 1.829 0.070 0.02	1 1.0 *	109
<b>Polygamy</b> $-0.275 \pm 0.049$ 5.599 <b>&lt; 0.0001</b> 0.15	9 0.385 **	162

928

\* Pagel's lambda statistically different from 0, \* lambda statistically different from 1

- 930 <sup>1</sup> When monogamous and polygynous species are analysed together, there is a statistically
- 931 significant interaction between the effects of mating system and ASR ( $b \pm SE = 0.218 \pm 0.087$ , 932 t = 2.510, P = 0.013).

933 Table S8. Results of the phylogenetic path analyses using the R package 'phylopath'. Models

934 represent the mating opportunity hypothesis (Models 1a-c) and the mortality cost hypothesis

935 (Models 2a-c). Analyses based on data of all species (birds, mammals, and reptiles; n=97936 species).

937

Model	k	q	С	Р	СІСс	∆CICc
Model 1a	3	7	6.4	0.383	21.6	0.0
Model 1b	4	6	18.7	0.017	31.6	10.0
Model 1c	4	6	11.2	0.188	24.2	2.6
Model 2a	2	8	32.4	< 0.001	50.0	28.4
Model 2b	3	7	34.8	< 0.001	50.0	28.4
Model 2c	3	7	36.6	< 0.001	51.9	30.3

938

939 Model structures are shown in Figure 1. SSD: sexual size dimorphism, ASR: adult sex ratio,

JMB and AMB: juvenile and adult mortality biases, respectively. The table shows the number 940

941 of independence claims (k), the number of parameters (q), Fisher's C statistic (C) and its

942 accompanying probability (P), C-statistic information criterion corrected for small sample

943 sizes (CICc), and the difference in CICc from the top model ( $\Delta$ CICc). A *P*-value less than

944 0.05 indicates a poor model fit (i.e. rejection of the model), whereas a  $\Delta CICc > 2$  indicates

945 substantial support for the top path model over the alternative models.

eject. model ov.

947	Table S9. Phylogenetic path models representing the mating opportunity hypothesis (Models
948	1a-c) and the mortality cost hypothesis (Models 2a-c). Analyses with data of birds and
0.40	

mammals (i.e. excluding reptiles; n=81 species).

Model/Path	Path coefficient ± SE	Ζ	P
Model 1a	$P_{C}=0.991, df=4, AICc=15.9, \Delta A$	ICc = 0.0	
$AMB \rightarrow ASR$	$-0.321 \pm 0.121$	- 2.662	0.00
$JMB \rightarrow ASR$	$-0.210 \pm 0.109$	- 1.920	0.05
$ASR \rightarrow SSD$	$-0.719 \pm 0.122$	- 5.887	0.00
Model 1b	$P_{C}=0.142, df=6, AICc=23.7, \Delta A$	ICc=7.8	
$(AMB \rightarrow ASR)^1$	0	-	-
$\frac{(MMD \to MSR)}{JMB \to ASR}$	$-0.257 \pm 0.112$	- 2.289	0.02
$\frac{\text{JAB} \rightarrow \text{ASR}}{\text{ASR} \rightarrow \text{SSD}}$	$-0.719 \pm 0.122$	- 5.887	0.00
Model 1c	$P_{C}=0.428, df=6, AICc=19.7, \Delta A$	ICc= 3.8	1
$AMB \rightarrow ASR$	$-0.358 \pm 0.121$	- 2.958	0.004
$(JMB \rightarrow ASR)^1$	0	-	-
$ASR \rightarrow SSD$	$-0.719 \pm 0.122$	- 5.887	0.00
Model 2a	$P_C = 0.0, df = 4, AICc = 59.7, \Delta AICc$	e= 43.8	
$SSD \rightarrow AMB$	$0.117 \pm 0.077$	1.503	0.13
$SSD \rightarrow JMB$	$0.102 \pm 0.086$	1.187	0.23
$AMB \rightarrow ASR$	$-0.321 \pm 0.121$	- 2.662	0.00
$JMB \rightarrow ASR$	$-0.210 \pm 0.109$	- 1.920	0.05
Model 2b	$P_{C}=0.0, df=4, AICc=50.5, \Delta AICc$		1
$SSD \rightarrow JMB$	$0.102 \pm 0.086$	1.187	0.23
$AMB \rightarrow ASR$	$-0.321 \pm 0.121$	- 2.662	0.00
$JMB \rightarrow ASR$	$-0.210 \pm 0.109$	- 1.920	0.05
Model 2c	$P_{C}=0.0, AICc=50.5, \Delta AICc=34.0$	6	
$\frac{\text{SSD} \rightarrow \text{AMB}}{\text{SSD} \rightarrow \text{AMB}}$	$0.117 \pm 0.077$	1.503	0.13
$AMB \rightarrow ASR$	$-0.321 \pm 0.121$	- 2.662	0.00
$JMB \rightarrow ASR$	$-0.210 \pm 0.109$	- 1.920	0.05

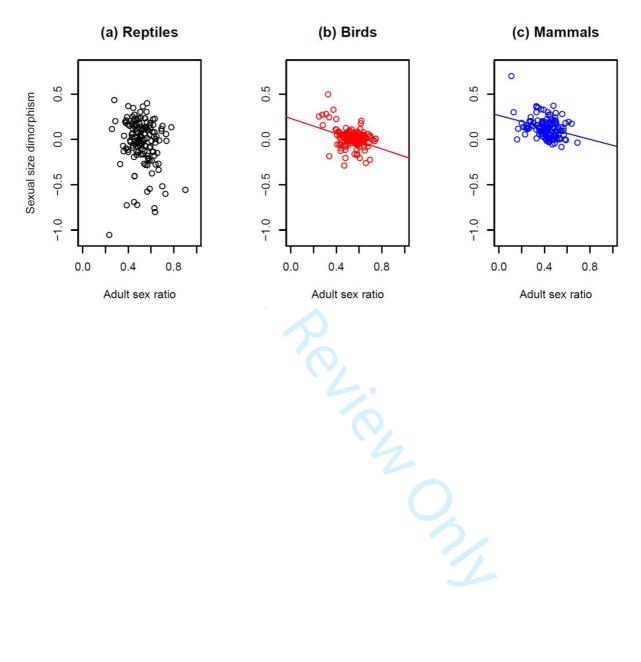
Model structures are shown in Figure 1. SSD: sexual size dimorphism, ASR: adult sex ratio, JMB and AMB: juvenile and adult mortality biases, respectively (variables are explained in footnotes of Table 1).  $P_C$  is *P*-value for Fisher's *C* statistic for model fit, with non-significant values (> 0.05) indicating an acceptable fit.  $\Delta$ AICc indicates difference in AICc values between the most supported model (lowest AICc, Model 1a) and the focal models.  $\Delta AICc > 2$ indicates substantially higher support for the best model than for the other model.

<sup>1</sup> Path coefficient set to zero to keep the variable in the model.

**Figure S1.** Sexual size dimorphism in relation to adult sex ratio in (a) reptiles (PGLS,  $b \pm SE$ 992 = -0.060 ± 0.052, *P*= 0.253, *n*= 155 species), (b) birds ( $b \pm SE = -0.392 \pm 0.055$ , *P*< 0.001, *n*= 185), and (c) mammals ( $b \pm SE = -0.314 \pm 0.088$ , *P* < 0.001, *n*= 122). Each data point 994 represents a species, and lines show statistically significant regressions fitted by PGLS (see 995 Tables S1-4 for further statistical details).

996

997



### 999 Electronic Supporting Information: Appendix S1

1000

1001 References for data sources are provided in a separate excel file. The full dataset

1002 will be published together with references after the manuscript is accepted for

- 1003 publication.
- 1004

torpear peries only

## 1005

1006

## **Electronic Supporting Information: Appendix S2**

- 1007
- 1008 Parameters of the allometric equations between body length and body mass (log10(mass in g)
- 1009 =  $a + b*\log 10(\text{length in mm}))$  used for the calculation of mass estimates in reptiles. *n* is the
- 1010 number of species included in the analyses.
- 1011

Taxon	Intercept (a)	Slope (b)	п	Reference
Snakes	-5.773	2.786	336	Feldman and Meiri (2013)
Squamates and crocodilians	-4.52	2.923	600	Meiri (2010)
Turtles	-3.535	2.887	199	Regis and Meik (2017)

- 1012
- 1013
- 1014 References:
- Feldman, A., and S. Meiri. 2013. Length-mass allometry in snakes. Biol. J. Linn. Soc.
  108:161–172.
- 1017 Meiri, S. 2010. Length-weight allometries in lizards. J. Zool. 281:218–226.
- 1018 Regis, K. W., and J. M. Meik. 2017. Allometry of sexual size dimorphism in turtles: a
   1019 comparison of mass and length data. PeerJ 5:e2914.



## **Electronic Supporting Information: Appendix S3**

1021

1020

1022 1023

# Methodological notes on path analyses applied to comparative data

1024 Several approaches have been proposed for applying path analysis in phylogenetic 1025 comparative studies (von Hardenberg and Gonzalez-Voyer 2013). However, some 1026 methodological aspects of this method still pose challenges for its phylogenetic applications. 1027 Here we discuss two of such aspects: (1) the problem of using bivariate phylogenetic 1028 generalized least squares (PGLS) models to estimate correlations between variables in the 1029 path models, and (2) the reliability of AIC statistics to compare non-nested path models. We 1030 suggest ways to avoid these problems which may help further applications of path analysis to 1031 phylogenetic data.

1032

#### 1033 1. The problem of using PGLS in path analyses

1034 The analysis of multivariate dependent data is a notoriously thorny problem. In this dataset we, as in common with many similar analyses, had to deal with the problem of phylogenetic 1035 1036 non-independence (Harvey and Pagel 1991). Techniques for analysing cause-effect 1037 relationships using linear models are well developed (Felsenstein 1985; Harvey and Pagel 1991; Hansen and Martins 1996; Pagel 1997; Freckleton et al. 2002). These techniques are 1038 designed for analysis of data in which there is a dependent variable of interest, which is 1039 1040 modelled as a function of independent predictors. In these models the effect of phylogeny is 1041 accounted for by modelling phylogenetic dependence in the residual term, and we have used 1042 these for several analyses (e.g. Table 1 in the main text). However, analyses of data in which 1043 variables are treated as multivariate responses are much less common. Phylogenetic principal 1044 components analysis is one exception, although recent research has stressed that this may be 1045 more complex than previously realised (Uyeda et al. 2015).

1046Path analysis is a method of multivariate trait analysis that allows complex1047dependencies among variables to be modelled. von Hardenberg & Gonzalez-Voyer (2013)1048presented a new method for performing path analysis on phylogenetically dependent data.1049This approach accounts for phylogenetic non-independence through constructing a series of1050bivariate PGLS models in which one variable is treated as the dependent variable, and the1051other is the independent variable. Importantly, this approach permits variable levels of

1052 dependence to be modelled through estimating Pagel's  $\lambda$ , which accounts for varying 1053 contributions of phylogeny to trait variation.

1054 However the analysis of such data is complex. Consider a simple example, in which we have three variables x, y, and z. If we model  $x \rightarrow y$  (i.e. where x is the predictor and y is 1055 1056 the response variable) using the PGLS- $\lambda$  approach, we might well estimate a different 1057 correlation than if we model  $y \rightarrow x$ . This is because in PGLS the estimate of  $\lambda$  depends on the direction of the relationship. In path analysis correlations between pairs of variables are the 1058 1059 input and the directionality of the statistical model should not be an issue. Specifically, the net 1060 correlation  $r_{xz}$  should then be the product of the component pairwise correlations, i.e.  $r_{xz} = r_{xy}$  $r_{\nu z}$ . However, if we use PGLS and  $\lambda \neq 0$  and  $\lambda \neq 1$  (like in most cases in our analyses, see 1061 1062 Table 1 in the main text), then in general  $r_{xz} = r_{xy} \times r_{yz} \neq r_{yx} \times r_{yz} = r_{xz}$ .

1063 A further issue is that when we extend to several variables, the approach can produce 1064 correlations that are difficult to compare because they have different evolutionary 1065 interpretations. For instance, if the value of  $\lambda$  is 1 (strong phylogenetic signal) for the path x  $\rightarrow$  y, but the value is 0 (no phylogenetic signal) for  $y \rightarrow z$ , then the overall model relating x to 1066 1067 z is not consistent in an evolutionary sense. This is because the correlation between x and y is 1068 an evolutionary one, but the relationship between y and z is not. This is equivalent to saying that the two correlations  $r_{xy}$  and  $r_{yz}$  are measured on two different scales. To see this, in this 1069 1070 specific example we can estimate  $r_{xy}$  from phylogenetic contrasts, by transforming x to p(x|tr)1071 and y to p(y|tr), where the transformation p(t) is the contrasts given tree tr. The correlation 1072 estimated for x and y is thus, effectively, the correlation between p(x) and p(y), i.e. is 1073 effectively  $r_{p(x) p(y)}$ . In contrast the correlation between y and z is estimated on the 1074 untransformed scale, i.e.  $r_{yz}$ . Thus, the variable y is not the same in the two cases, which calls into question the validity of calculating a net correlation from  $r_{xy}$  and  $r_{yz}$  estimated using 1075 1076 different error models.

1077 In our analyses we overcame the above difficulties by avoiding the use of bivariate 1078 PGLS models to estimate correlations between the variables in the path models. We followed 1079 the approach proposed by Santos (2012), in which first we calculated  $\lambda$  for each individual 1080 variable and conducted a phylogenetic transformation on the variable using that estimate of  $\lambda$ . 1081 Then we fitted path models to these already transformed data using ordinary fitting methods 1082 developed for non-phylogenetic data. Details of the analyses are described in the Methods 1083 section of the main text.

#### 1085 2. The problem of comparing non-nested path models by AIC statistics

1086 In phylogenetic comparative studies the direction of causality between variables is often 1087 unknown, and different evolutionary hypotheses may propose opposing cause - effect relationships (like the mating competition and the mortality cost hypotheses in our study, see 1088 1089 Fig. S1). These hypotheses may be represented by different path models, and then their fit to 1090 the data can be compared by some comparative fit indices, most commonly by AIC (West et al. 2012). However, simulations suggest that conclusions of path model comparisons based on 1091 1092 information theory approach (like AIC) can be unreliable (Preacher and Merkle 2012). In 1093 addition the competing models can be non-nested (non-hierarchical) (e.g. Models 1a versus 2a 1094 in Fig. S1), for which AIC-based comparison should be applied with caution (Kline 2015).

1095 To explore the problem of model comparison in the context of our study, first we 1096 fitted our path models to the real dataset by two alternative methods: (1) by covariance matrix 1097 comparison, as implemented in the R package lavaan (Rosseell 2012), and (2) by piecewise structural equation modelling (or d-separation) method, as implemented in the *piecewiseSEM* 1098 1099 (Lefcheck 2016) package. We compared path coefficient estimates and various model fit 1100 indices between these two methods to evaluate whether they produce consistent conclusions. 1101 Second, we used the same two methods and R implementations to fit the models to simulated 1102 datasets, and tested which of the methods produces more reliable (less biased) model 1103 comparisons.

- 1104
- 1105 <u>2.1. Fitting path models to real data</u>

1106 The general steps of model fitting procedure we followed in this study are described in the 1107 Methods section of the main text. We performed model fitting with the two R packages *piecewiseSEM* and *lavaan*. In *piecewiseSEM* and *lavaan* the global model fit for each 1108 individual path model is evaluated by Fisher's C and  $\chi^2$  statistics, respectively, where a 1109 1110 statistically non-significant result means acceptable fit. In *lavaan*, several other measures for 1111 model fit of individual models are also available, and here we report four of the most widely 1112 used indices (TLI, CFI, RMSEA, SRMR). It has been proposed that that the values of TLI 1113 and CFI > 0.95, RMSEA < 0.06, and SRMR < 0.08 indicate acceptable/good fit of models to 1114 the data (West et al. 2012).

We found that the two methods produced highly consistent estimates for the
standardised path coefficients in all path models (*piecewiseSEM*: Table 1 in the main text, *lavaan*: Table S9 below). The effect of juvenile mortality on ASR was marginally not

- significant in most *piecewiseSEM* models whereas it was significant with all *lavaan* models.
- 1119 For all other relationships the two methods produced consistent results.
- 1120

**Table S9.** Estimates of standardised path coefficients for the six path models representing

1122 various relationships between SSD, ASR, and sex biases in adult (AMB) and juvenile (JMB)

1123 mortality, obtained by the R package *lavaan* (see Fig. S1 for model details). Significant 1124 relationships are highlighted in bold.

1125

Model/Path	Path coefficient ± SE	Z	Р
Model 1a			
$AMB \rightarrow ASR$	$-0.340 \pm 0.112$	- 3.048	0.002
$JMB \rightarrow ASR$	$-0.205 \pm 0.102$	- 2.002	0.045
$ASR \rightarrow SSD$	$-0.657 \pm 0.107$	- 6.144	0.000
Model 1b			
$(AMB \rightarrow ASR)^1$	0	-	_
$JMB \rightarrow ASR$	$-0.258 \pm 0.105$	- 2.443	0.015
$ASR \rightarrow SSD$	$-0.657 \pm 0.107$	- 6.144	0.000
Model 1c			
$AMB \rightarrow ASR$	$-0.378 \pm 0.112$	- 3.370	0.001
$(JMB \rightarrow ASR)^1$	0	-	-
$ASR \rightarrow SSD$	$-0.657 \pm 0.107$	- 6.144	0.000
Model 2a			
$SSD \rightarrow AMB$	$0.117 \pm 0.070$	1.680	0.093
$SSD \rightarrow JMB$	$0.089 \pm 0.077$	1.157	0.247
$AMB \rightarrow ASR$	$-0.340 \pm 0.110$	- 3.092 🧹	0.002
$JMB \rightarrow ASR$	$-0.205 \pm 0.101$	- 2.031	0.042
Model 2b			
$SSD \rightarrow JMB$	$0.089 \pm 0.077$	1.157	0.247
$AMB \rightarrow ASR$	$-0.340 \pm 0.110$	- 3.092	0.002
$JMB \rightarrow ASR$	$-0.205 \pm 0.101$	- 2.031	0.042
Model 2c			
$SSD \rightarrow AMB$	$0.117 \pm 0.070$	1.680	0.093
$AMB \rightarrow ASR$	$-0.340 \pm 0.110$	- 3.092	0.002
$JMB \rightarrow ASR$	$-0.205 \pm 0.101$	- 2.031	0.042

<sup>1126</sup> 1127

<sup>1</sup> Path coefficient set to zero

1128

1129

1130

- 1132 The two methods also produced highly consistent results for model fit as evaluated by global
- 1133 fit indices (i.e. C and  $\chi^2$  statistics, respectively, see Table S10). The only difference was that
- 1134 for Model 1b *piecewiseSEM* indicated 'marginally acceptable' model fit whereas *lavaan*
- 1135 indicated poor model fit for this path model. The other fit indices (TLI, CFI, RMSEA, and
- 1136 SRMR) suggest conclusions that are fully consistent with C statistics and  $\chi^2$  tests, i.e.
- acceptable fit for Models 1a and 1c by all of these indices and unacceptable fit for all other
- 1138 models (Table S10).
- 1139
- 1140
  1141 Table S10. Fit indices for the six path models, obtained by *piecewiseSEM* and *lavaan*. Values
  1142 indicating acceptable fit are highlighted in bold.

Model	piecewiseSEM				lavaan							
	С	df	P <sub>c</sub>		$\chi^2$	df	$P_{\chi 2}$	TLI	CFI	RMSEA	SRMR	
1a	0.29	4	0.972		0.02	2	0.991	1.119	1.000	0.000	0.004	
1b	11.6	6	0.065		8.9	3	0.031	0.764	0.858	0.143	0.101	
1c	6.2	6	0.376		3.9	3	0.267	0.962	0.977	0.057	0.065	
2a	34.7	4	0.000		30.6	2	0.000	-0.978	0.341	0.386	0.154	
2b	34.7	4	0.000		30.6	2	0.000	-0.719	0.313	0.386	0.154	
2c	34.7	4	0.000		30.6	2	0.000	-0.661	0.336	0.386	0.154	

1144

1145

1146 2.2. AIC-based model comparisons using real and simulated data

To assess which of these models provides the best account of the data, first we calculated the 1147 1148 AIC value for each model (in *piecewiseSEM* this is corrected for small sample size, i.e. AIC<sub>c</sub>) using the real dataset. Second, we used simulated data to test which of the two methods 1149 1150 produces less biased conclusions. For this latter purpose, we generated simulated datasets using the R function 'rnorm'. The simulated datasets have the same number of variables and 1151 1152 sample size as the phylogenetically transformed real dataset. We fitted path models with both 1153 *piecewiseSEM* and *lavaan* to obtain the AIC (or AIC<sub>c</sub>) values. Then we compared Model 1a 1154 (the model that got the highest support for model fit by the global fit indices, see Table S10) 1155 to the other five models (Models 1b,1c, 2a, 2b, and 2c), thus conducted five pairwise 1156 comparisons, repeated with the two methods. These paired comparisons between models 1157 mimic the comparison we conducted with the real dataset in our study (Table 2 in the main

- 1158 text). We calculated  $\Delta$ AIC for each comparison as the difference between AIC values of the
- 1159 two models (i.e. AIC of compared model AIC of Model 1a, thus a positive  $\Delta$ AIC value
- 1160 indicates better fit for Model 1a). We repeated this procedure with 1000 simulated datasets
- 1161 that resulted in 1000  $\triangle$ AIC values for each pairwise comparison. To assess whether the
- 1162 comparison of two particular models produces biased results with simulated data we
- 1163 calculated (1) the mean  $\Delta$ AIC value of the 1000 runs ( $\Delta$ AIC<sub>simulation</sub>), and (2) the probability
- 1164 that the simulated  $\triangle$ AIC was larger than the  $\triangle$ AIC value we got with the real dataset
- $1165 \qquad (P_{\geq \Delta AIC\_sim}).$

Using real data, *piecewiseSEM* gave the lowest AIC<sub>c</sub> for Model 1a (Table S11), a

1167 result consistent with global model fit evaluation (see Table S10). ΔAICc values suggested

1168 strong support for this model in all comparisons ( $\Delta AICc \ge 4.1$ , Table S11). In contrast,

1169 *lavaan* results were inconsistent with global model fit evaluation because it gave very strong

support for Model 2c (Table S11), a model that had an unacceptable fit by all fit indices (see

1171 Table S10).

1172

1166

1173**Table S11.** AIC-based model comparison using real and simulated data by the two methods.1174AIC<sub>c</sub> (*piecsewiseSEM*) and AIC (*lavaan*) values provided for all models are based on analyses1175of our real data.  $\Delta$ AIC<sub>data</sub> and  $\Delta$ AIC<sub>simulation</sub> show differences from Model 1a in pairwise1176comparisons, based on analyses of real or simulated data, respectively.  $P_{\geq \Delta$ AIC\_sim} indicates the1177probability that analyses of random data result in as large or larger AIC differences in support1178for Model 1a than the  $\Delta$ AIC values obtained with real data.

1179

Model		pie	cewiseSEM	2	lavaan				
	AIC <sub>c</sub>	<b>AAIC</b> <sub>data</sub>	$\Delta AIC_{simulation}$	$P_{\geq \Delta AIC\_sim}$	AIC	<b>AAIC</b> <sub>data</sub>	<b>AAIC</b> <sub>simulation</sub>	$P_{\geq \Delta AIC\_sim}$	
1a	15.8	0.0	-	-	382.4	0.0	-	-	
1b	25.7	9.9	-0.2	0.003	 389.3	6.9	-1.0	0.004	
1c	19.9	4.1	-0.9	0.042	384.3	1.9	-1.1	0.041	
2a	59.0	43.2	7.4	0.0	521.3	138.9	274.3	1.0	
2b	50.4	34.6	-0.1	0.0	360.0	-22.4	273.4	1.0	
2c	50.4	34.6	0.4	0.0	341.7	-40.7	273.4	1.0	

1180

1181

1182 Using simulated data, we found that *piecewiseSEM* produced less biased results than *lavaan*.

1183 First, in most cases mean simulated  $\Delta AIC$  values were small and there was no strong bias in

1184 favour of one specific model (see  $\Delta AIC_{simulation}$  in Table S11), as one would expect with

- 1185 random data. The only exception was the comparison between Model 1a and Model 2a in
- 1186 which simulated  $\triangle$ AIC produced by *piecewiseSEM* was 7.4, favouring Model 1a. Importantly,
- 1187 however, these simulations indicated only a low probability for random data resulting in as
- 1188 large or larger AIC differences (43.2) in support for Model 1a than the  $\Delta$ AIC values we
- 1189 obtained with real data (see low  $P_{\geq \Delta AIC\_sim}$  values in Table S11), suggesting that support for
- 1190 Model 1a was unlikely the result of biased AIC estimates.
- 1191 In contrast, simulations showed that *lavaan* produced highly biased  $\Delta$ AIC values in all 1192 non-nested comparisons (see the high  $\Delta$ AIC<sub>simulation</sub> and  $P_{\geq \Delta$ AIC\_sim} values for Models 2a, 2b 1193 and 2c in Table S9). On the other hand, for nested model comparisons (i.e. with Models 1b
- and 1c) *lavaan* produced unbiased results similarly to those we got with *piecsewiseSEM*
- 1195 (Table S11).
- 1196These analyses suggest that the two methods gave consistent results for (1) path1197coefficients estimates and for (2) evaluating model fit of individual path models by global fit
- 1198 indices (using *C* statistics in *piecewiseSEM*, and  $\chi^2$ , TLI, CFI, RMSEA, and SRMR in
- 1199 *lavaan*). On the other hand, simulation results indicate that AIC-based model comparisons are
- 1200 less biased when performed by the piecewise structural equation modelling method, at least
- 1201 for comparisons between non-nested models.
- 1202

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- 1229

# Evolution of large males is associated with female-skewed adult sex ratios in amniotes

- 3
- 4

#### 5 Abstract

Body size often differs between the sexes (leading to sexual size dimorphism, SSD), as a 6 7 consequence of differential responses by males and females to selection pressures. Adult sex 8 ratio (the proportion of males in the adult population, ASR) should influence SSD because 9 ASR relates to both the number of competitors and available mates, which shape the intensity 10 of mating competition and thereby promotes SSD evolution. However, whether ASR 11 correlates with SSD variation among species has not been yet tested across a broad range of 12 taxa. Using phylogenetic comparative analyses of 462 amniotes (i.e. reptiles, birds and 13 mammals), we fill this knowledge gap by showing that male bias in SSD increases with 14 increasingly female-biased ASRs in both mammals and birds. This relationship is not 15 explained by the higher mortality of the larger sex because SSD is not associated with sex 16 differences in either juvenile or adult mortality. Phylogenetic path analysis indicates that 17 higher mortality in one sex leads to skewed ASR, which in turn may generate selection for 18 SSD biased towards the rare sex. Taken together, our findings provide evidence that skewed 19 ASRs in amniote populations can result in the rarer sex evolving large size to capitalise on 20 enhanced mating opportunities.

21

Keywords: sexual selection, mating competition, mating opportunity, sex-biased mortality,
 comparative method

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#### **25 INTRODUCTION**

26 Sexual size dimorphism (SSD, measured as the size of males relative to females) is

27 widespread in nature and is one of the most conspicuous phenotypic difference between the

sexes (Darwin 1871; Andersson 1994; Fairbairn et al. 2007). It is the consequence of different

29 optimal body size for the sexes resulting from opposing selection forces (some of which may

30 influence only one of the sexes) that equilibrate differently in males and females

31 (Blanckenhorn 2005).

32 A large volume of research has focused on how sex-specific behaviour (e.g. mating system, parental care), ecological processes (e.g. abundance and quality of resources), and life 33 34 history (e.g. fecundity in indeterminate growers) can generate size differences between the 35 sexes (Andersson 1994; Blanckenhorn 2005). These studies have concluded that sexual selection is often a major driver of SSD evolution by either intra-sexual competition for 36 37 access to mates or inter-sexual mate choice, although other evolutionary mechanisms (e.g. 38 fertility selection and competition for resources) may also be important (Jehl and Murray 39 1986; Andersson 1994; Blanckenhorn 2005; Fairbairn et al. 2007; Clutton-Brock 2016). 40 Strong sexual selection for large body size in one sex is particularly likely in species where 41 that sex competes for mates by physical contests or endurance rivalry, as observed in several 42 vertebrate taxa (e.g. reptiles, birds, and mammals; Jehl and Murray 1986; Andersson 1994; 43 Cox et al. 2007; Székely et al. 2007; Clutton-Brock 2016).

Adult sex ratio (ASR), best measured as the proportion of males in the adult
population (Ancona et al. 2017) is a key demographic property of populations that influences
both the number of competitors for mates and the number of mates available to an individual
(Murray 1984; Székely et al. 2014b; Jennions and Fromhage 2017; Schacht et al. 2017). For
example, a male-skewed ASR means potentially more competitors and fewer available
partners for males than for females. An increasing number of studies show that ASR covaries

with several reproductive traits such as mating system, parental sex roles, divorce rate, extrapair mating and cooperative breeding both in non-human animals and humans (Liker et al.
2013, 2014; Schacht et al. 2014; Kappeler 2017; Komdeur et al. 2017; Eberhart-Phillips et al.
2018; Grant and Grant 2019). However, whether and how ASR is related to the evolution of
SSD is still poorly understood.

55 Theories suggest that ASR can drive the evolution of SSD in at least two ways. First, 56 the intensity of sexual competition may increase with the number of competitors. As Darwin 57 wrote (1871, p. 217): "That some relation exists between polygamy and development of secondary sexual characters, appears nearly certain; and this supports the view that a 58 59 numerical preponderance of males would be eminently favourable to the action of sexual 60 selection". According to his idea, highly skewed ASRs may intensify selection for competitive traits such as weapons and large body size in the more numerous sex. Thus this 61 62 'mating competition hypothesis' predicts that the extent of male-bias in SSD should increase 63 with the degree of male skew in the ASR. Later work refined Darwin's (1871) original idea by suggesting that the operational sex ratio (OSR, the number of sexually active males per 64 receptive female at a given time) rather than the ASR determines the intensity of mating 65 competition in a population (Emlen and Oring 1977). Thus, according to this latter theory 66 67 ASR would predict SSD if ASR covaries with OSR, for example because OSR is in part 68 determined by ASR (together with sex differences in behaviour like parental care; Kokko et 69 al. 2012). Although the relationship between ASR and OSR is yet to be fully explored, their 70 positive association has been demonstrated both by theoretical models (Kokko and Jennions 71 2008: Fig. 4a; Fromhage and Jennions 2016: Fig. 3c,d) and comparative analyses (Mitani et al. 1996, correlation between ASR and OSR in 18 primates: r = 0.4, P = 0.002; unpublished 72 73 result using data from their Table 1). Empirical studies commonly use ASR and OSR

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74 interchangeably in testing their relationship with SSD (Poulin 1997) and other proxies of

75 sexual selection (Janicke and Morrow 2018).

76 Second, models of reproductive sex roles predict that ASR should influence the evolution of SSD because individuals of a given sex may allocate less to parental care when 77 78 the sex ratio is skewed towards the opposite sex than when it is skewed towards their own sex 79 (Queller 1997; McNamara et al. 2000). According to these models, males in female-skewed populations display a higher reproductive success due to increased probability of breeding 80 81 with multiple partners and therefore may evolve to reduce parental care (Queller 1997: 82 section 3., McNamara et al. 2000: section 'Sex ratio'). This association between ASR and 83 parental sex roles can drive the evolution of SSD because more elaborate trait expression in 84 males is evolutionarily linked to female-biased care and stronger sexual selection on males (the so called 'sex-role syndrome', Janicke et al. 2016: Fig 3.). Thus, this 'mating 85 86 opportunity hypothesis' predicts that the extent of male-bias in mating competition, and hence in SSD, should decrease with increasing male skew in the ASR. A demographic analysis of 87 mating systems by Murray (1984) also predicts that female-skewed ASRs should be 88 89 associated with both polygyny and male-biased SSD, whereas male-skewed ASRs should be 90 associated with polyandry and female-biased SSD.

Alternatively, SSD may drive changes in sex ratios through sex differences in
mortality resulting from sexual competition. According to this 'mortality cost hypothesis', the
skewed ASR is a consequence rather than a cause of intense sexual selection, because when
males allocate a lot to mating competition they may suffer increased mortality, which in turn
leads to female-skewed ASR (Trivers 1972; Clutton-Brock et al. 1985; Liker and Székely
2005; Kalmbach and Benito 2007). This hypothesis predicts that in species exhibiting SSD
(1) the larger sex should have higher mortality due to the costs of being large, including the

98 direct costs associated with competition (e.g. fights, displays); which leads to (2) decreasing

99 male skew in the ASR with increasing degree of male bias in the SSD.

100 Studies that have investigated the relationships between sex ratios, SSD and sex-101 specific mortality have so far yielded inconsistent results. While some studies found a 102 positive link between SSD and ASR or OSR (i.e. an increasing male bias in SSD with 103 increasing male skew in the sex ratios; Mitani et al. 1996; Poulin 1997), others reported 104 negative associations (Clutton-Brock et al. 1977; Wittenberger 1978; Georgiadis 1985; Haro 105 et al. 1994; Johansson et al. 2005; Lovich et al. 2014), or found no consistent relationships 106 (Owen-Smith 1993; Hirst and Kiørboe 2014; Muralidhar and Johnson 2017). Similarly, 107 mortality costs paid by the larger sex in dimorphic species were reported in some studies 108 (Clutton-Brock et al. 1985; Promislow 1992; Promislow et al. 1992; Moore and Wilson 2002; 109 Benito and González-Solís 2007; Kalmbach and Benito 2007), whereas no consistent 110 relationship between SSD and sex differences in mortality was found by others (Owens and 111 Bennett 1994; Toïgo and Gaillard 2003; Lemaître and Gaillard 2013; Székely et al. 2014a; 112 Tidière *et al.* 2015). Many of these studies focused on a narrow range of taxonomic groups 113 and were based on a relatively small number of species (typically fewer than 50) in 114 comparative analyses. Furthermore, none of the studies tested explicitly whether statistical 115 models assuming that ASR drives variation in SSD (as proposed by the mating competition 116 and mating opportunity hypotheses) or alternative models (like the mortality costs hypothesis) 117 fit better to the data.

Here we investigate the strength and direction of the relationship between ASR and SSD in populations of wild amniotes, using the largest existing comparative dataset on ASR compiled to date (462 species). First, we investigate whether SSD increases or decreases with ASR across species, as predicted by the mating competition and mating opportunity hypotheses, respectively. We also test whether the relationship is consistent among three

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123 major amniote taxa (reptiles, birds, and mammals) because these taxa differ in multiple 124 ecological, behavioural and life-history traits. Since the extent and direction of SSD can be 125 influenced by ecological, life-history and behavioural factors besides mating competition, we 126 also control for several potential confounding variables in the analyses. Second, we study 127 whether SSD drives ASR variation by generating sex-biased mortality as proposed by the 128 mortality cost hypothesis. We test this latter hypothesis by investigating whether SSD is 129 related to sex differences in juvenile or adult mortality, and by comparing path models 130 representing different structural relationships between SSD, ASR and sex-specific mortality.

131

#### 132 METHODS

#### 133 Data collection

134 Data were extracted from published sources (see Appendix S1 in Supporting Information). 135 The initial dataset was based on Pipoly et al. (2015) that contains ASR and SSD for 344 136 amniote species. We excluded amphibians included in Pipoly et al. (2015) because sex-137 specific mortality data (see below) are very scarce for this taxon, especially in juveniles. The 138 initial dataset was augmented with additional reptile and mammal species, and with 139 information on sex-specific mortality. These additional data were taken from existing 140 comparative datasets (Berger and Gompper 1999 and Bókony et al. 2019 for ASR in 141 mammals and reptiles, respectively, and Székely et al. 2014a for mortality in birds) or from 142 primary publications. In the latter case we searched the literature through the search engines 143 Web of Science and Google Scholar, using the search terms 'sex ratio', 'sex-specific 144 mortality OR survival' or 'male female mortality OR survival' together with taxonomic 145 names. Data for different variables for the same species were often available only from 146 different populations or studies. The final dataset includes 462 species with both ASR and 147 SSD available (155 reptiles, 185 birds, 122 mammals).

#### 149 Body mass and SSD

150 Sex-specific body mass (g) was available for all birds and mammals in our dataset. Since 151 body mass data were missing for many reptiles, we also collected body length data (mm) for 152 this taxon in the form of snout-vent length for squamates and crocodilians and plastron or 153 carapace length for turtles. We estimated body mass from body length using published 154 allometric equations (Appendix S2). We used estimated body mass for reptiles instead of 155 body length in the combined analyses of all species because (1) data on mass are more readily 156 available than data on body length in birds and mammals, which provided the majority of 157 species, and (2) body mass is measured in a standardized way in all taxa, whereas the 158 measurement of body length varies because different parts of the body are recorded as a proxy 159 for length in different taxa. If multiple mass or length data were available for a species, we 160 used the mean value. Average adult body mass was calculated as  $log_{10}$ -transformed mean 161 mass of the sexes.

162 SSD was calculated as log<sub>10</sub>(male mass / female mass), which has been recommended 163 as a statistically appropriate and preferable measure of dimorphism (Smith 1999; Fairbairn 164 2007). To test whether the results are sensitive to conversion of length to mass in reptiles, we 165 repeated the main analyses (1) with SSD calculated from body length ( $\log_{10}(male \text{ length} / male \text{ length})$ 166 female length)) of reptiles, and (2) with SSD calculated from body mass for a subset (31 167 species) of reptiles that has sex-specific mass data available from Myhrvold et al. (2015). 168 Whatever approach was used to assess the degree of sexual size dimorphism the results were 169 qualitatively unchanged (see Results). In the main text we thus report results based on body 170 mass estimated from body length for reptiles.

171

172 Sex ratio

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173 We followed Wilson and Hardy (2002) and Ancona et al. (2017) in expressing ASR as the 174 proportion of males in the adult population. We defined the adult population here broadly as 175 adult individuals living in the study area during ASR sampling. Wilson and Hardy (2002) 176 showed that analysing sex ratios as a proportion variable is appropriate when sex ratios are 177 estimated from samples of > 10 individuals and the dataset has > 50 sex ratio estimates. These 178 conditions are fully met in our analyses because sample sizes for ASR estimates were always 179 larger than 10 individuals per species (and typically much larger), and more than 50 species 180 were included in most analyses.

181 ASR data from Pipoly et al. (2015) were augmented with new species and updated 182 with more recent and/or better quality information (e.g. based on a more reliable method or a 183 larger sample size) for some reptiles. ASR estimates were collected by different observers for 184 the different taxa: reptiles by V.B. and I.P. (Pipoly et al. 2015; Bókony et al. 2019), birds by 185 A.L. (Liker et al. 2014), and mammals by Berger and Gompper (1999), Donald (2007) and Anile and Devillard (2018). Details of data selection criteria are given in the original 186 187 publications (see also Ancona *et al.* 2017). Mean values were calculated for species with 188 multiple ASR data. ASR estimates are repeatable between populations of the same species as 189 measured by the intraclass correlation coefficient (ICC), although the magnitude of 190 repeatability varies among taxa: reptiles with genetic and environmental sex determination: 191 ICC= 0.55 and 0.14, respectively (Bókony et al. 2019), birds: ICC= 0.64 (Ancona et al. 2017), mammals: ICC= 0.60 (Valentine Federico, J-F.L., J-M.G., A.L., I.P., T.S. unpublished 192 193 results). ASR estimates are not influenced by the sample size of the ASR studies (Székely et 194 al. 2014a; Bókony et al. 2019).

195

196 Sex-specific mortality

197 Annual mortality rates were collected from studies in which mortality (or survival) was 198 estimated for each of both sexes. Juvenile and adult mortality refer to age classes before and 199 after the age of first reproduction, respectively. For reptiles, data were collected by V.B. 200 (Bókony et al. 2019). Most adult mortality data on birds are taken from Székely et al. (2014a) 201 with the addition of new data for juvenile mortality by A.L. Reptile and bird mortality 202 includes estimates by various methods (capture-recapture and demographic analyses, return 203 rates), although we used better quality estimates (e.g. those from capture-recapture analyses) 204 whenever we had a choice (Székely et al. 2014a; Bókony et al. 2019). For mammals, all sex-205 specific estimates were collected by J-M.G. and J-F.L. (Lemaître et al. 2020). Sex differences 206 in juvenile and adult mortality rates were calculated as the magnitude of male-biased 207 mortality (i.e. log<sub>10</sub>(juvenile or adult male mortality / juvenile or adult female mortality)), also 208 referred to as 'mortality bias'. These measures of mortality bias are not related to the overall 209 mortality rate of the species, as estimated by the average mortality rates of the sexes 210 (phylogenetic generalised least squares models, juvenile mortality bias: slope  $\pm SE = -0.068 \pm$ 0.101, t = 0.7, P = 0.497, n = 100; adult mortality bias: slope  $\pm SE = -0.05 \pm 0.08$ , t = 0.7,  $P = -0.05 \pm 0.08$ 211 212 0.513, n = 230).

213

#### 214 Other predictors

We controlled for the potential effects of ecological and life-history variables related to either ASR or SSD (or both) that may confound the assessment of their relationship. First, we collected data on the type of sex determination system because it is associated with both ASR (Pipoly et al. 2015) and SSD (Adkins-Regan and Reeve 2014). We divided the species into three categories according to the Tree of Sex database (Ashman et al. 2014): maleheterogametic (XY) or female-heterogametic (ZW) genetic sex determination, or temperaturedependent sex determination (TSD). For species that were not included in the Tree of Sex

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database we assumed the same type of sex determination as reported for the genus (or family,
respectively; Bókony *et al.* 2019) when the genus (or family) to which it belongs had
invariable sex determination system. All birds were assigned to ZW, and all mammals to XY

sex-determination (Ashman et al. 2014).

226 Second, we controlled for the potential effects of environmental variation among 227 species by using two proxies. Breeding latitude correlates with life-history traits in many 228 organisms and may also influence the potential for polygamy, hence also sexual selection 229 (Fischer 1960; Isaac 2005; Balasubramaniam and Rotenberry 2016). We used absolute values 230 of the geographic latitude of the ASR studies included in our dataset (i.e. average values for 231 species with multiple ASR estimates) to represent the distance from the Equator. When the 232 authors did not report latitude, we used Google Earth to estimate it as the center of the study 233 sites based on the site descriptions. For 30 birds and 10 mammals, accurate population 234 locations were not reported, hence, we used the latitudinal midpoint of the breeding ranges of 235 these species (birds: V. Remeš, A. Liker, R. Freckleton and T. Székely unpublished data, 236 mammals: PanTHERIA database).

In addition to latitude, we investigated environmental harshness as a second 237 238 environmental variable, which also has been hypothesized to influence SSD (Isaac 2005). We 239 quantified the harshness of the breeding environment using a proxy proposed by Botero et al. 240 (2014). This is the PC1 score extracted from Principal Component Analysis (PCA) performed 241 on a set of climatic and ecological variables (e.g. temperature and precipitation, net primary 242 productivity, habitat heterogeneity; see Botero et al. 2014 for a detailed description of the 243 variables and the analysis). The PC1 scores have higher values for a higher level of exposure 244 to drier, less productive environments, with colder, less predictable and more variable annual 245 temperatures (see Table 1 in Botero et al. 2014). In birds and mammals, we used the data

246 published in Botero *et al.* (2014), whereas for reptiles we calculated PC1 scores by

247 performing a PCA with the same set of variables.

248 Third, we characterised courtship displays in birds because earlier studies showed that 249 birds with aerial displays have less male-biased SSD compared to species with ground 250 displays, probably because selection favours male agility in aerially displaying species 251 constraining male body size (Jehl and Murray 1986; Székely et al. 2007). We followed 252 Székely et al. (2007) and divided species into two display groups: (1) mating displays that 253 may favour male agility, including species that mainly have aerial displays (both non-254 acrobatic and acrobatic, categories 4 and 5 in Székely *et al.* 2007), and (2) displays that may 255 not favour male agility, including all other display types, typically performed on ground 256 (categories 1-3 in Székely et al. 2007). Although SSD can also be influenced by display type 257 and display habitat in reptiles and mammals (e.g. see Agha et al. 2018), we were not able to 258 collect reliable data for these taxa, therefore we analysed the effect of display type only in 259 birds.

260 Fourth, we tested for the potential effect of social mating system, because the scope 261 for mating competition may be more limited in monogamous than in polygamous species 262 (Andersson 1994). Thus, although there is ASR variation among monogamous species that can generate some variation in mating competition and/or opportunity, the relationship 263 264 between ASR and SSD is expected to be weaker in monogamous than in polygamous species. 265 To test this idea, we characterised social mating system for birds and mammals, because we 266 found reliable information in these taxa for most species (Liker et al. 2014; Lukas and 267 Clutton-Brock 2013). We categorized species as either socially monogamous or polygamous 268 (most often polygynous) according to the sources. In birds, mating system was originally 269 scored on a five point scale (Liker et al. 2014), and here we considered a species 270 monogamous if it had score 0 or 1 (polygamy frequency <1%) for both sexes.

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Finally, in reptiles, the evolution of viviparity and reduced reproductive frequency are generally correlated with shifts toward female-biased SSD due to fecundity selection for large female size (Pincheira-Donoso and Hunt 2017). To control for its potential effect on SSD, we categorized the reproductive mode of reptiles as either viviparous or oviparous (Uetz et al. 275 2019).

276

#### 277 Statistical analyses

278 Phylogenetic generalised least squares (PGLS) models were built to conduct bivariate and 279 multi-predictor analyses. To control for phylogenetic relationships among taxa, we used the 280 composite phylogeny applied in Pipoly et al. (2015) with the addition of new species 281 according to a family-level (Sarre et al. 2011) and other recent phylogenies (Squamata: 282 Nicholson et al. 2012, Pyron et al. 2013, Gamble et al. 2014; Testudines: Barley et al. 2010, 283 Guillon et al. 2012, Spinks et al. 2014; Crocodylia: Oaks 2011; mammals: Fritz et al. 2009, 284 Meredith et al. 2011). Since composite phylogenies do not have true branch lengths, we used 285 three methods to generate branch lengths (Nee's method, Pagel's method, and unit branch 286 lengths, using the PDAP:PDTREE module of Mesquite; Midford et al. 2011), and repeated 287 key analyses with these alternative trees. We present results with Nee's branch lengths in the 288 paper, except for the sensitivity analyses (see Results). Freckleton et al. (2002) showed that 289 PGLS is relatively insensitive to branch length assumptions. In each model we used the 290 maximum-likelihood estimate of phylogenetic dependence (Pagel's  $\lambda$ ). PGLS models were 291 run using the 'caper' R package (Orme et al. 2013). 292 First, using all species, we applied bivariate PGLS models to test interspecific 293 associations between ASR, SSD and sex differences in juvenile and adult mortality rates. 294 Then we built two multi-predictor models. In Multi-predictor model 1, we tested the

relationship between ASR and SSD while controlling for potential confounding effects of

296 mean mass, sex determination system, and breeding latitude. In Multi-predictor model 2, we 297 tested the ASR - SSD relationships while controlling for the effects of sex differences in 298 juvenile and adult mortality rates, and mean mass. We built these two separate multi-predictor 299 models because we have much lower sample sizes for sex-specific mortalities than for the 300 other predictors, thus the statistical power would be reduced for variables of Multi-predictor 301 model 1 if all predictors were combined in a single model. We ran the models in two 302 alternative versions in which either SSD or ASR was the dependent variable, respectively, 303 since we had no *a priori* knowledge about the cause-effect direction of these relationships and 304 results may differ between these analyses if the two models have different values for Pagel's 305  $\lambda$  (see Appendix S3).

306 We investigated whether the ASR – SSD relationship, which is the main focus of our 307 study, differed among taxa by testing the interaction between ASR and the taxonomic class. 308 To explore differences among taxa in the multivariate relationships, we repeated all analyses 309 separately for reptiles, birds and mammals. In taxon-specific Multi-predictor models 1, we 310 included reproductive mode for reptiles and display type for birds as further predictors. In 311 reptiles, we also tested whether the relationship between ASR and SSD is sensitive (1) to the 312 inclusion of species that have environmental sex determination, because ASR shows low 313 repeatability in such reptiles (Bókony et al. 2019), and (2) to the inclusion of species in which 314 the type of sex determination was inferred from data on related species in the genus or family. 315 Finally, we ran two additional separate analyses to test whether social mating system and 316 environmental harshness confounded the ASR - SSD relationship. We did not include these 317 latter two predictors in the multi-predictor models because these data were available only for 318 subsets of species that would have resulted in considerably reduced sample sizes. All numeric 319 variables were standardized before analyses to make parameter estimates comparable, and 320 model assumptions were also checked and met. We report two-tailed statistics. Sample sizes

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321 differed between models because not all variables were available for all species (see

322 Appendix S1).

323 In addition to PGLS models, we used phylogenetic path analyses (Santos 2012; 324 Gonzalez-Vover and von Hardenberg 2014) to compare two sets of path models 325 corresponding to different hypotheses for the relationships linking ASR, SSD and sex 326 differences in mortality. Although path analyses – unlike experiments – cannot infer causality, 327 it is a suitable method to compare alternative scenarios representing different causal 328 relationships between variables (Shipley 2016). Model 1 assumes that sex-biased mortality 329 influences ASR, which in turn influences SSD through its effects on mating competition (as 330 proposed by the mating opportunity hypothesis; Fig. 1). Three variants of this model were 331 tested: Model 1a assumes that sex differences in both juvenile and adult mortality rates 332 influence ASR, while Models 1b-c include only one of these mortality effects. Model 2 333 assumes that SSD has sex-specific effects on juvenile and/or adult mortality, which then 334 drives ASR variation (representing the mortality cost hypothesis; Fig. 1). We tested all the 335 three variants of this latter scenario, assuming SSD effects on both juvenile and adult 336 mortality (Model 2a) or only on one mortality component (Models 2b-c). 337 We followed the approach proposed by Santos (2012) for phylogenetic path analyses. 338 In the first step, we conducted phylogenetic transformation on the data to control for effects of 339 phylogenetic relatedness among species. For this purpose, we (1) determined  $\lambda$  separately for 340 each variable by maximum likelihood, (2) used this variable-specific  $\lambda$  value to re-scale the 341 phylogenetic tree to a unit tree, and (3) used the transformed tree to calculate phylogenetically 342 independent contrasts for the variable (using 'pic' function of the R package 'ape'; Paradis 343 2012). We repeated this process for each variable, and the resulting phylogenetically

transformed values were used for fitting path models. In the second step of the analyses, we

evaluated model fit using d-separation method (Shipley 2016) as implemented in the R

346 package 'piecewiseSEM' (Lefcheck 2016). In this method, Fisher's C statistic is used to test 347 the goodness of fit of the whole path model, and the model is rejected (i.e. it does not provide 348 a good fit to the data) if the result of this C statistic is statistically significant (and conversely 349 a statistically non-significant result means acceptable fit; Lefcheck 2016). We compared 350 model fit between the six path models by their AICc values. Note that this approach ensures 351 that the same variables (i.e. the contrasts) are used in each path model and that correlations are non-directional (i.e. for a pair of variables X and Y,  $r_{XY} = r_{YX}$  as assumed in path analysis). 352 353 To test the robustness of the results, we repeated the path analyses using two other 354 methods. First, we repeated the above procedure (i.e. followed Santos 2012) except that we 355 used the covariance matrix comparison method for model fit instead of d-separation, as 356 implemented in the R package 'lavaan' (Rosseel 2012). Second, we repeated the analyses 357 using the method developed by von Hardenberg and Gonzalez-Voyer (2013). Unlike Santos' 358 (2012) method, in this latter approach a single value of Pagel's  $\lambda$  is estimated for each pair of 359 traits in a directional statistical model, rather than a value of  $\lambda$  for each variable (see the 360 Discussion and Appendix S3 where we explain why this approach may be problematic). We 361 used the R package 'phylopath' (van der Bijl 2018) for this latter analysis, which relies on the 362 d-separation method for model fitting (similarly to 'piecewiseSEM', see above). We provide 363 further justifications for our approach and additional analyses to test the robustness of the 364 path analysis' results in Appendix S3.

365

#### 366 **RESULTS**

#### 367 Mating competition versus mating opportunity hypotheses

368 Consistent with the mating opportunity hypothesis, and in contrast to the mating competition
369 hypothesis, we found a negative relationship between our measures of ASR and SSD: the size
370 of males relative to females increases when ASR becomes more female-skewed (Fig. 2, Table

371 1). This correlation was statistically significant when all species were analysed together and 372 did not differ among the three amniote classes (ASR  $\times$  class interaction on SSD:  $F_{2.456}$ = 373 2.177, P=0.115). The increase of SSD with increasingly female-skewed ASR was 374 statistically significant within birds and mammals but was not in reptiles when the three taxa 375 were analysed separately (Fig. S1, Tables S1-4). These results remained consistent when we 376 used SSD estimates based on length instead of estimated mass in reptiles (Tables S1, S2 and 377 S5), and also when SSD for reptiles were estimated from published body mass data (Table 378 S5).

379 These results are robust because the direction of the ASR - SSD relationship and its 380 statistical significance were not sensitive to branch length assumptions (Table S6), and to the 381 inclusion of other predictors (Table 1). In multi-predictor models (Table 1), mean body mass 382 was positively related to SSD, supporting the Rensch rule (Abouheif and Fairbairn 1997), and 383 the type of sex determination influenced ASR variation as previously reported by Pipoly et al. 384 (2015). Nevertheless, ASR remained negatively associated with SSD when the effects of 385 mass and sex determination systems were accounted for (Table 1). This result also did not 386 change when environmental variation was included in the models using either breeding 387 latitude (Table 1) or environmental harshness (Table S5). Finally, excluding reptiles with 388 TSD (that have the lowest consistency in ASR; Bókony et al. 2019) or with assumed sex 389 determination also did not influence the relationship (Table S5).

The multi-predictor model for birds showed that species with aerial courtship displays have lowered SSD as found in earlier studies (Jehl and Murray 1986; Székely et al. 2007); however, the relationship between ASR and SSD remained statistically significant and negative when this effect was included in the model (Table S3). Furthermore, data in birds and mammals showed that, as expected, the relationship was weaker in monogamous than in polygamous species, although the same trend occurred in both mating systems (Table S7). Finally, reproductive mode was not associated with SSD or ASR in reptiles in our dataset

397 (Tables S1-2).

398

## 399 Mating opportunity versus mortality costs hypotheses

400 Both the mating opportunity hypothesis and the mortality cost hypothesis predict female-401 skewed ASRs in species with male-biased SSD. However, our results are more consistent 402 with the mating opportunity hypothesis for two reasons. First, ASR but not SSD was 403 associated with the extent of sex differences in juvenile or adult mortality, and ASR remained 404 strongly and negatively correlated with SSD when sex differences in juvenile and adult 405 mortality were statistically controlled for (Table 1). Second, phylogenetic path analyses 406 showed that models of the mating opportunity hypothesis provided better fit to the data 407 (Models 1a-c, Fisher' C statistic: P = 0.07 - 0.97) than models corresponding to the mortality 408 cost hypothesis (Models 2a-c, P < 0.001; Table 2). The strongest support was for Model 1a 409 because it had the lowest AICc ( $\Delta$ AICc = 4.1 - 43.2; Table 2). This model proposes that sex-410 biased mortality in both juveniles and adults generates skewed ASR, which in turn leads to 411 SSD biased towards the rarer sex (Fig. 3). These results are robust because we obtained the 412 same results when the analyses were repeated using two other implementations of the path 413 analysis (see Table S8 for the results obtained using 'phylopath', and Appendix S3 for the 414 results obtained using 'lavaan'). Finally, path analyses that excluded reptiles (for which the 415 ASR - SSD relationship was not statistically significant, see above) also yielded results 416 qualitatively consistent with the full dataset (Table S9).

417

#### 418 **DISCUSSION**

419 Our analyses provided three major findings: (1) adult sex ratio is related to sexual size
420 dimorphism among amniote species, although the association is the opposite of the one

421 proposed by Darwin; (2) sex-biased mortality is unrelated to the extent of SSD in amniotes;
422 and (3) confirmatory path analyses indicate that sex-biased mortality influences ASR, which
423 in turn induces changes in SSD. Collectively, these findings support the mating opportunity
424 hypothesis, indicating that selection is likely to favour an increased resource allocation toward
425 mating competition (by growing and maintaining a large body mass) in the rarer sex, which
426 has a higher chance of getting mates than the other sex.

427 Theoretical models show that skewed ASRs can promote evolutionary changes that 428 may generate this association between ASR and SSD. First, models of sex role evolution 429 showed that skewed ASR can result in divergences in reproductive roles between the sexes 430 leading to less parental care and more frequent desertion and remating in the rarer sex and 431 opposite changes (i.e. more parental care and less frequent remating) in the more abundant 432 sex (Queller 1997; McNamara et al. 2000). Similarly, a demographic analysis based on the 433 relationships between mating systems and sex ratio, sex-specific patterns of survivorship, age 434 of first reproduction, and annual fecundity predicts that skewed ASRs promote the evolution 435 of polygamy (i.e. polygyny and polyandry in female-biased and male-biased populations, 436 respectively; Murray 1984). Since both frequent remating and polygamy can intensify sexual 437 selection, the above effects of skewed ASR can promote the evolution of SSD by favouring 438 increased body size in the rare sex. In line with the predictions of these models, an increasing 439 number of recent studies in birds and humans show that polygyny is more frequent and 440 parental care by males is reduced in female-skewed populations (Liker et al. 2013, 2014, 441 2015; Remeš et al. 2015; Schacht and Borgerhoff Mulder 2015; Eberhart-Phillips et al. 2018; 442 Grant and Grant 2019). Our results are also concordant with experimental studies in voles and 443 lizards, which reported that female-skewed ASRs exert directional selection for large body 444 size in males (Klemme et al. 2007; Fitze and Le Galliard 2008), and increase variance in male 445 reproductive success (Dreiss et al. 2010).

446 Theoretical models predict that the effects of ASR may depend on other life-history 447 and behavioural traits of the populations. For example, Fromhage and Jennions (2016) 448 highlighted the importance of the specific processes generating ASR skews for the outcomes 449 of sex role evolution, and that a coevolutionary feedback between parental care and sexually 450 selected traits can greatly amplify sex role divergence. In addition, sexual competition for 451 mates may favour different traits in species with distinct ecology and behaviour, leading to 452 inconsistent relationships between sex differences in mating competition and sexual 453 dimorphisms in behavioural or morphological trait across species (Clutton-Brock 2017). 454 Collectively, these factors may account for the relatively low amount of variation in SSD 455 explained by ASR in some of our analyses.

456 The association between intense sexual selection in males and female-skewed ASRs 457 was proposed decades ago by avian evolutionary ecologists (e.g. Mayr 1939), although it was 458 usually explained by the mortality cost hypothesis (Wittenberger 1976). Our analyses do not 459 support this hypothesis because sex-biased SSD is not associated with sex-biased juvenile or 460 adult mortality in the studied anniote species, and the results of the confirmatory path 461 analyses are also inconsistent with the mortality cost hypothesis. We propose that the lack of 462 relationship between SSD and sex differences in mortality may be explained by variation in 463 the environmental context (Lemaître et al. 2020). Studies in birds and mammals showed that 464 having a large body size may only be costly in terms of mortality in populations subjected to 465 harsh environmental conditions (Toïgo and Gaillard 2003; Kalmbach and Benito 2007; Jones 466 et al. 2009; Clutton-Brock 2017). The effect of SSD may thus be reduced or absent when the 467 sex-specific mortality estimates correspond to average conditions, that may often be the case 468 in wild populations.

469 The ASR - SSD relationship may also be influenced by sex differences in the time of470 maturation because longer maturation time in the larger sex can result in a shortage of that sex

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471 in the adult population (Lovich et al. 2014) because immature life stages are generally 472 characterized by higher mortality (e.g. Gaillard et al. 2000). Furthermore, Fromhage & 473 Jennions (2016) showed that female-skewed sex ratios at maturation (MSR) can result in the 474 evolution of increased female care and male allocation to traits facilitating mating success. 475 Thus, if variation in ASR is determined at least in part by MSR, then the effects of sex-biased 476 MSR on sex roles can contribute to the observed association of ASR with the intensity of 477 mating competition, and, hence, SSD. This latter mechanism would deserve further 478 investigations.

479 Although the relationship between ASR and SSD is not statistically significant in 480 reptiles, it is qualitatively consistent with our findings in birds and mammals. Other selective 481 processes (e.g. fertility selection for large female size in indeterminate growers, Cox et al. 482 2007) might have masked the influence of sexual selection on SSD in reptiles. Consistent 483 with this explanation, selection often favours delayed maturation in female reptiles, which 484 enables them to produce larger clutches, which in turn also influences their body size and the 485 extent of SSD (Shine 2005; Agha et al. 2018). Follow-up studies using different proxies of 486 sexual selection are needed to investigate further how sexual selection is related to ASR in 487 reptiles.

488 Biased estimates of ASR may generate spurious relationship with SSD, which may 489 potentially affect our results. For example, the larger sex may have lower detectability in 490 polygamous species if some members of that sex are excluded from breeding sites (Ancona et 491 al. 2017). However, highly polygamous species in which populations have been thoroughly 492 surveyed showed skewed ASR even when all individuals in the population were accurately 493 counted (Granjon et al. 2017), and fairly consistent ASR estimates were obtained when both 494 breeding and non-breeding individuals were included (Emlen and Wrege 2004). In general, 495 ASR estimates show a moderate but statistically significant repeatability across populations in

496 most of the studied taxa, except reptiles with temperature-dependent sex determination 497 (Ancona et al. 2017; Bókony et al. 2019; Valentine Federico, J-F.L., J-M.G., A.L., I.P., T.S. 498 unpublished result), and in 80% of bird species the direction of ASR skew is the same for all 499 repeated estimates (Székely et al. 2014a). 500 The paths of causality in comparative data are difficult to untangle. Path analysis is a 501 valuable tool for contrasting different causal models, although it cannot reveal causality 502 (Shipley 2016). Path analysis assumes that each variable includes independent variations or 503 'errors' and that these errors are independent among variables. This is not true for 504 comparative data, because the errors will be correlated across species. Our approach follows 505 Santos (2012), an innovative but overlooked method that satisfies the assumptions of path 506 analysis better than an alternative method based on phylogenetic regressions proposed by von 507 Hardenberg and Gonzalez-Voyer (2013). As outlined in more detail in Appendix S3, this 508 latter approach is problematic because it is not robust to changes in the specification of the 509 model: if variable Y is regressed on X and  $\lambda$  estimated, then the estimates of the partial 510 correlations and  $\lambda$  may be different from those obtained if Y is regressed on X with  $\lambda$ 511 estimated. The approach we have taken avoids this problem. However, there is still room for 512 methodological improvement. For instance, our approach has the drawback to be a 'subtractive' comparative method (sensu Harvey and Pagel 1991). Multivariate approaches 513 514 such as path analyses for complex data have to be developed further.

515

516 *Concluding remarks* 

517 Our findings indicate that sex-specific selection for large body size is associated with skewed 518 ASRs across amniotes, and this process appears to produce SSD biased towards the rare sex 519 in birds and mammals. Although this conclusion contrasts with Darwin's initial suggestion 520 that intense sexual selection among males occurs when there is a surplus of males in the

- 521 population (Darwin 1871), theoretical and empirical work have suggests mechanisms that can
- 522 favour large size in the rare sex (Murray 1984; Klemme et al. 2007; Fitze and Le Galliard
- 523 2008; Dreiss et al. 2010). Further analyses of these processes and their application to species
- 524 with differing mating systems offer exciting opportunities for future investigations of the
- 525 interplay among sexual selection, SSD and ASR across the tree of life.
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- 775 776

777 **Table 1.** Phylogenetically corrected analyses of sexual size dimorphism (SSD) and adult sex

ratio (ASR) in amniotes (reptiles, birds and mammals).

779

Predictors	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	Λ	n
(A) response: sexual size di	norphism				·	
Bivariate models:						
ASR	$-0.183 \pm 0.036$	5.037	< 0.0001	0.050	0.828 **	462
Juvenile mortality bias	$0.035 \pm 0.070$	0.493	0.623	< 0.001	0.737 **	100
Adult mortality bias	$0.014 \pm 0.050$	0.272	0.786	< 0.001	0.887 **	230
Multi-predictor model 1:				0.126	0.841 *	457
ASR	$-0.160 \pm 0.035$	4.555	< 0.0001			
Mean body mass	$0.515\pm0.087$	5.950	< 0.0001			
Latitude	$0.004\pm0.038$	0.103	0.918			
Sex determination, TSD <sup>1</sup>	$-0.297 \pm 0.251$	1.184	0.237			
Sex determination, ZW <sup>1</sup>	$-0.685 \pm 0.264$	2.592	0.009			
Multi-predictor model 2:				0.273	0.814 **	97
ASR	$-0.271 \pm 0.061$	4.452	< 0.0001			
Mean body mass	$0.377 \pm 0.134$	2.824	0.006			
Juvenile mortality bias	$0.001 \pm 0.060$	0.011	0.992			
Adult mortality bias	$-0.019 \pm 0.067$	0.277	0.783			
(B) response: adult sex ratio	)					
Bivariate models:			1			
SSD	$-0.234 \pm 0.051$	4.593	< 0.0001	0.042	0.359 **	462
Juvenile mortality bias	$-0.214 \pm 0.099$	2.151	0.034	0.035	0.281 **	100
Adult mortality bias	$-0.257 \pm 0.060$	4.313	< 0.0001	0.071	0.288 **	230
Multi-predictor model 1:				0.071	0.247 **	457
SSD	$-0.188 \pm 0.050$	3.727	0.0002			
Mean body mass	$-0.106 \pm 0.080$	1.330	0.184			
Latitude	$-0.095 \pm 0.045$	2.135	0.033			
Sex determination, TSD <sup>1</sup>	$0.481 \pm 0.221$	2.178	0.030			
Sex determination, ZW <sup>1</sup>	$0.712 \pm 0.205$	3.471	0.0006			
				4		
Multi-predictor model 2:				0.402	0.030 #	97
SSD	$-0.457 \pm 0.120$	3.794	0.0003			
Mean body mass	$-0.249 \pm 0.108$	2.316	0.023			
Juvenile mortality bias	$-0.146 \pm 0.086$	1.702	0.092			
Adult mortality bias	$-0.259 \pm 0.100$	2.591	0.011			

780

781 Results of bivariate and multi-predictor phylogenetic generalized least-squares (PGLS)

models with either (A) SSD (log<sub>10</sub>(male mass/female mass)) or (B) ASR (proportion of males

in the adult population) as dependent variable. Mortality biases were calculated as  $log_{10}$  (male

mortality/female mortality) for juveniles and adults, respectively.  $b \pm SE$  is the model's

parameter estimate with its standard error (intercepts are not shown), t and P are the associated test statistic and its significance,  $\lambda$  is Pagel's lambda, n is number of species.

787 \*  $\lambda$  statistically different from 0, \*  $\lambda$  statistically different from 1.

<sup>1</sup> Differences from species with XY sex determination; overall effect of sex determination on

789 SSD:  $F_{2,451}$ = 3.411, P= 0.034; on ASR:  $F_{2,451}$ = 6.135, P= 0.002.

**Table 2.** Phylogenetic path models of the mating opportunity hypothesis (Models 1a-c) and
the mortality cost hypothesis (Models 2a-c) in amniotes (reptiles, birds and mammals).

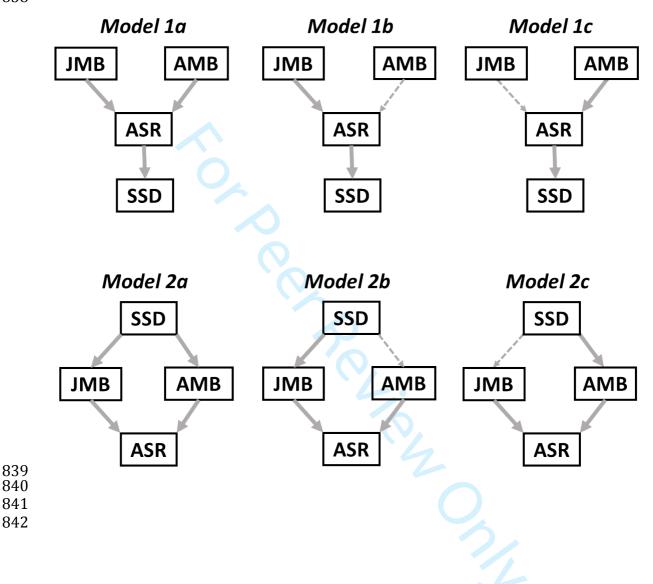
Model/Path	Path coefficient ± SE		P
Model 1a	$P_{C}=0.972, df=4, AICc=15.8, \Delta I$	$\frac{1}{100}$	
$\frac{\text{AMB} \rightarrow \text{ASR}}{\text{AMB} \rightarrow \text{ASR}}$	$r_{c}$ - 0.9/2, $u_{J}$ - 4, AICC - 13.6, 2. - 0.340 ± 0.113	1	0.00
$\frac{AMB \rightarrow ASR}{JMB \rightarrow ASR}$	$-0.340 \pm 0.113$ $-0.205 \pm 0.104$	- 3.000	0.00
$ASR \rightarrow SSD$	$-0.425 \pm 0.074$	- 5.723	0.0
Model 1b	$P_{c}=0.065, df=6, AICc=25.7, \Delta$	AICc = 9.9	
$(AMB \rightarrow ASR)^1$	0	-	-
$JMB \rightarrow ASR$	$-0.258 \pm 0.107$	- 2.417	0.01
$ASR \rightarrow SSD$	$-0.425 \pm 0.074$	- 5.723	0.00
Model 1c	$P_{c}=0.376, df=6, AICc=19.9, \Delta$	AICc = 4.1	
$AMB \rightarrow ASR$	$-0.378 \pm 0.113$	- 3.334	0.00
$(JMB \rightarrow ASR)^1$	0	-	-
$ASR \rightarrow SSD$	$-0.425 \pm 0.074$	- 5.723	0.00
Model 2a	$P_{C}=0.0, df=4, AICc=59.0, \Delta AIC$	Cc = 43.2	
$SSD \rightarrow AMB$	$0.171 \pm 0.105$	1.631	0.10
$SSD \rightarrow JMB$	$0.111 \pm 0.115$	0.958	0.34
$AMB \rightarrow ASR$	$-0.340 \pm 0.113$	- 3.000	0.00
$JMB \rightarrow ASR$	$-0.205 \pm 0.104$	- 1.970	0.05
Model 2b	$P_{C}=0.0, df=4, AICc=50.4, \Delta AI$	Cc = 34.6	
$SSD \rightarrow JMB$	$0.111 \pm 0.115$	0.958	0.34
$AMB \rightarrow ASR$	$-0.340 \pm 0.113$	- 3.000	0.00
$JMB \rightarrow ASR$	- 0.205 ± 0.104	- 1.970	0.05
Model 2c	$P_{C}=0.0, AICc=50.4, \Delta AICc=3.4$		1 .
$SSD \rightarrow AMB$	0.171 ± 0.105	1.631	0.10
$AMB \rightarrow ASR$	$-0.340 \pm 0.113$	- 3.000	0.00
$JMB \rightarrow ASR$	$-0.205 \pm 0.104$	- 1.970	0.05

825 Model structures are shown in Figure S1. SSD: sexual size dimorphism, ASR: adult sex ratio, 826 JMB and AMB: juvenile and adult mortality biases, respectively (variables are explained in 827 footnotes of Table 1).  $P_C$  is *P*-value for Fisher's *C* statistic for model fit, with non-significant 828 values (> 0.05) indicating an acceptable fit.  $\Delta$ AICc indicates difference in AICc values 829 between the most supported model (lowest AICc, Model 1a) and the focal models.  $\Delta$ AICc > 2 830 indicates substantially higher support for the best model than for the other models. The

analyses include 97 species of reptiles, birds and mammals with data for all for variables.

832 <sup>1</sup> Path coefficient set to zero to keep the variable in the model.

Figure 1. Path models tested in the phylogenetic path analyses. SSD: sexual size dimorphism, ASR: adult sex ratio, JMB: juvenile mortality bias, AMB: adult mortality bias. Dashed arrows indicate paths with coefficients set to zero to keep the variable in the model. Models 1a-c and 2a-c represent relationships as predicted by the mating opportunity hypothesis and the mortality cost hypothesis, respectively.



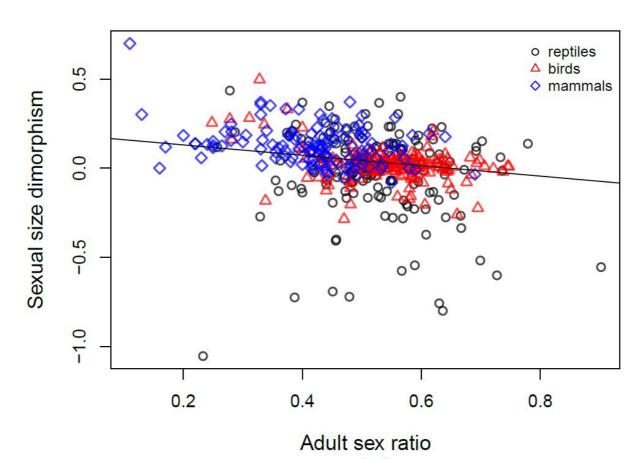
**Figure 2**. Sexual size dimorphism (SSD) in relation to adult sex ratio (ASR) in amniotes.

844 SSD was calculated as  $\log_{10}$  (male mass/female mass); ASR is the proportion of males in the

adult population. Each data point represents a species; the regression line is fitted by

846 phylogenetic generalized least-squares (PGLS) model (see Table 1 for statistics).

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## Figure 3. Path diagram of the best-fitting phylogenetic path model (Model 1a in Table 2, n = 97 species of reptiles, birds and mammals). The model supports the scenario that sex-biased

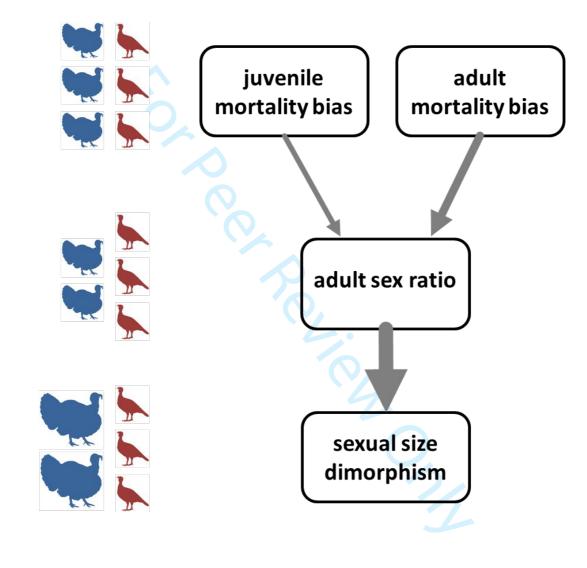
97 species of reptiles, birds and mammals). The model supports the scenario that sex-biasedjuvenile and adult mortalities lead to skewed adult sex ratio, which in turn results in increased

size dimorphism by sexual selection. Width of the arrows is proportional to path coefficients

855 (see Table 2 for statistical details of the model). Bird pictures on the left illustrate the case

when differential mortality generates female-skewed ASR, which then leads to a more male-

- biased SSD (i.e. larger body size in males relative to females). The path analyses were based
- on the approach proposed by Santos (2012), see Appendix S3 for details.
- 859



## 863 Electronic Supporting Information: tables and figures

Table S1. Relationship between SSD, ASR and sex-biased mortalities in reptiles, using
 estimated body mass data for SSD calculation.

866

Predictors	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	λ	n
(A) response: sexual size dimorp	ohism					
Bivariate models:						
ASR	$-0.060 \pm 0.052$	1.143	0.253	0.002	0.931 *#	155
Juvenile mortality bias	$-0.109 \pm 0.102$	1.065	0.304	0.008	0.352	17
Adult mortality bias	$-0.142 \pm 0.088$	1.610	0.113	0.030	1.0 *	62
Multi-predictor model 1:				0.116	0.956 *	153
ASR	$-0.090 \pm 0.075$	1.203	0.231			
Mean body mass	$0.715 \pm 0.178$	4.019	< 0.0001			
Latitude	$-0.175 \pm 0.126$	1.389	0.167			
<b>Reproductive mode</b> <sup>1</sup>	$0.348 \pm 0.313$	1.112	0.268			
Sex determination, TSD <sup>2</sup>	$-0.463 \pm 0.384$	1.206	0.230			
Sex determination, ZW <sup>2</sup>	$-1.003 \pm 0.313$	2.344	0.020			
Multi-predictor model 2:				< 0.001	0.0	17
ASR	$-0.022 \pm 0.252$	0.086	0.933			
Mean body mass	$-0.452 \pm 0.523$	0.865	0.404			
Juvenile mortality bias	$-0.500 \pm 0.374$	1.339	0.205			
Adult mortality bias	$0.284 \pm 0.429$	0.662	0.520			
(B) response: adult sex ratio						
Bivariate models:						
SSD	$-0.145 \pm 0.080$	1.819	0.071	0.015	0.0 #	155
Juvenile mortality bias	$-0.251 \pm 0.217$	1.156	0.266	0.021	0.0#	17
Adult mortality bias	$-0.179 \pm 0.103$	1.732	0.088	0.032	0.155 #	62
				0.050		
Multi-predictor model 1:				0.078	0.0 #	153
SSD	$-0.049 \pm 0.055$	0.891	0.374			
Mean body mass	$0.173 \pm 0.108$	1.599	0.112			
Latitude	$-0.001 \pm 0.109$	0.013	0.990			
Reproductive mode <sup>1</sup>	$-0.140 \pm 0.216$	0.650	0.517			
Sex determination, TSD <sup>2</sup>	$0.209 \pm 0.224$	0.934	0.352			
Sex determination, ZW <sup>2</sup>	$0.667 \pm 0.216$	3.091	0.002			
Multi-predictor model 2:				0.165	0.0 #	17
SSD	$-0.028 \pm 0.331$	0.086	0.933			
Mean body mass	$0.929 \pm 0.556$	1.671	0.121			
Juvenile mortality bias	$-0.044 \pm 0.459$	0.095	0.926			
Adult mortality bias	$-0.641 \pm 0.465$	1.377	0.194			

\* Pagel's lambda statistically different from 0, # lambda statistically different from 1.

868 <sup>1</sup> Differences from oviparous species.

870 0.083; on ASR:  $F_{2,146}$  5.3, P= 0.006.

871 For further explanation, see the footnotes of Table 1 in the main text.

<sup>&</sup>lt;sup>2</sup> Differences from XY species; overall effect of sex determination on SSD:  $F_{2,146}$ = 2.5, P=

872 **Table S2.** Relationship between SSD, ASR and sex-biased mortalities in reptiles, using body

873 length data for SSD calculation.

874

Predictors	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	λ	n
(A) response: sexual size dimo	rphism					
Bivariate models:						
ASR	$-0.060 \pm 0.053$	1.132	0.259	0.002	0.924 **	155
Juvenile mortality bias	$-0.141 \pm 0.115$	1.221	0.241	0.030	0.531	17
Adult mortality bias	$-0.154 \pm 0.090$	1.707	0.093	0.030	1.0 *	62
Multi mudiatan madal 1.				0 1 2 2	0.52 *	153
Multi-predictor model 1:	0.049 + 0.042	1.126	0.262	0.122	0.52 *	153
	$-0.048 \pm 0.042$	1.126	0.262 < <b>0.001</b>			
Mean body mass	$0.391 \pm 0.100$	3.891				
Latitude	$-0.103 \pm 0.071$	1.459	0.147			
Reproductive mode <sup>1</sup>	$0.179 \pm 0.177$	1.015	0.312			
Sex determination, TSD <sup>2</sup>	$-0.223 \pm 0.216$	1.032	0.304			
Sex determination, ZW <sup>2</sup>	$-0.633 \pm 0.241$	2.628	0.009			
Multi-predictor model 2:				< 0.001	0.0	17
ASR	$-0.059 \pm 0.161$	0.368	0.719			
Mean body mass	$-0.347 \pm 0.334$	1.038	0.320			
Juvenile mortality bias	$-0.354 \pm 0.239$	1.484	0.164			
Adult mortality bias	$0.092 \pm 0.274$	0.337	0.742			
(B) response: adult sex ratio						
Bivariate models:						
SSD	$-0.147 \pm 0.080$	1.841	0.068	0.015	0.0 #	155
Juvenile mortality bias	$-0.251 \pm 0.217$	1.156	0.266	0.021	0.0#	17
Adult mortality bias	$-0.179 \pm 0.103$	1.732	0.088	0.032	0.155 #	62
·	· · · · · · · · · · · · · · · · · · ·					
Multi-predictor model 1:				0.078	0.0 #	153
SSD	$-0.085 \pm 0.098$	0.870	0.386			
Mean body mass	$0.172 \pm 0.109$	1.588	0.114			
Latitude	$-0.001 \pm 0.108$	0.007	0.994			
<b>Reproductive mode</b> <sup>1</sup>	$-0.141 \pm 0.216$	0.654	0.514			
Sex determination, TSD <sup>2</sup>	$0.214 \pm 0.223$	0.958	0.340			
Sex determination, ZW <sup>2</sup>	$0.667\pm0.216$	3.089	0.002			
Multi-predictor model 2:				0.174	0.0 #	17
SSD	$-0.188 \pm 0.512$	0.368	0.720			
Mean body mass	$0.867 \pm 0.570$	1.522	0.154			
Juvenile mortality bias	$-0.096 \pm 0.463$	0.208	0.839			
Adult mortality bias	$-0.624 \pm 0.457$	1.366	0.197			

875

876 \* Pagel's lambda statistically different from 0, \* lambda statistically different from 1.

877 <sup>1</sup> Differences from oviparous species.

878 <sup>2</sup> Differences from XY species; overall effect of sex determination on SSD:  $F_{2,146}$ = 3.4, P=

879 0.035; on ASR:  $F_{2,146}$  5.2, P 0.006.

880 For further explanation, see the footnotes of Table 1 in the main text.

# Table S3. Relationship between SSD, ASR and sex-biased mortalities in birds.

Predictors	$b \pm SE$	t	P	<b>R</b> <sup>2</sup>	λ	п
(A) response: sexual size di	morphism					
Bivariate models:						
ASR	$-0.393 \pm 0.055$	7.186	< 0.001	0.216	0.770 **	185
Juvenile mortality bias	$0.185\pm0.167$	1.108	0.274	0.005	0.861 *	47
Adult mortality bias	$0.131 \pm 0.082$	1.608	0.110	0.013	0.625 **	123
Multi-predictor model 1:					0.720 **	178
ASR	$-0.242 \pm 0.038$	6.390	< 0.0001			
Mean body mass	$0.261 \pm 0.100$	2.599	0.010			
Latitude	$-0.020 \pm 0.034$	0.584	0.560			
Display type, agile <sup>1</sup>	$-0.338 \pm 0.090$	3.748	< 0.001			
Multi-predictor model 2:				0.386	1.0 *	47
ASR	$-0.346 \pm 0.080$	4.318	< 0.0001			
Mean body mass	$0.424 \pm 0.246$	1.719	0.093			
Juvenile mortality bias	$-0.032 \pm 0.065$	0.489	0.627			
Adult mortality bias	$-0.139 \pm 0.141$	0.992	0.327			
/=.\						
(B) response: adult sex rati	0					
Bivariate models:	0.400 - 0.055	6 500	0.001	0.10.4	0.400 th	10
SSD	$-0.499 \pm 0.077$	6.520	< 0.001	0.184	0.480 **	185
Juvenile mortality bias	$-0.494 \pm 0.160$	3.084	0.003	0.156	0.0 #	47
Adult mortality bias	$-0.401 \pm 0.082$	4.866	< 0.001	0.157	0.0 #	123
Multi-predictor model 1:				0.239	0.244 #	178
SSD	$-0.717 \pm 0.116$	6.183	< 0.0001			
Mean body mass	$-0.191 \pm 0.136$	1.406	0.161			
Latitude	$-0.127 \pm 0.058$	2.201	0.029			
Display type, agile <sup>1</sup>	$-0.589 \pm 0.161$	3.667	< 0.001			
			-			
Multi-predictor model 2:				0.397	0.0 #	47
SSD	$-0.382 \pm 0.153$	2.499	0.016			
Mean body mass	$-0.128 \pm 0.198$	0.646	0.522			
<b>T 1 1 1 1</b>	$0.100 \pm 0.100$	1.831	0.074			
Juvenile mortality bias	$-0.199 \pm 0.109$	1.001	0.074			

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885 \* Pagel's lambda statistically different from 0, \* lambda statistically different from 1.

886 <sup>1</sup> Difference from non-agile species.

887 For further explanation, see the footnotes of Table 1 in the main text.

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## 890

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Table S4. Relationship between SSD, ASR and sex-biased mortalities in mammals.

 $b \pm SE$ Р **R**<sup>2</sup> Predictors t λ (A) response: sexual size dimorphism **Bivariate models:** 0.190 \* ASR  $-0.314 \pm 0.088$ 3.561 < 0.001 0.088 Juvenile mortality bias 0.414 < 0.001 0.096 #  $0.089\pm0.216$ 0.682 Adult mortality bias < 0.001  $0.071 \pm 0.171$ 0.414 0.681 0.039 \* Multi-predictor model 1: 0.166 0.342 \*\* ASR  $-0.153 \pm 0.058$ 2.646 0.009 Mean body mass  $0.418 \pm 0.131$ 3.191 0.002 Latitude  $0.106 \pm 0.053$ 2.016 0.046 Multi-predictor model 2: 0.250 0.0 # ASR  $-0.374 \pm 0.129$ 2.900 0.007 Mean body mass  $0.209 \pm 0.237$ 0.880 0.386 Juvenile mortality bias  $0.088 \pm 0.116$ 0.767 0.452 Adult mortality bias  $-0.016 \pm 0.119$ 0.134 0.894 (B) response: adult sex ratio **Bivariate models:** SSD  $-0.302 \pm 0.085$ 3.539 < 0.001 0.087 0.252 \*\* Juvenile mortality bias  $-0.036 \pm 0.184$ 0.195 0.847 < 0.001 0.0 # Adult mortality bias 0.493 < 0.001  $-0.080 \pm 0.163$ 0.624 0.0 #

Multi-predictor model 1: 0.008 114 0.367 \*\*  $-0.375 \pm 0.140$ 2.670 0.009 SSD Mean body mass -  $0.314 \pm 0.209$ 1.500 0.136 Latitude  $-0.075 \pm 0.083$ 0.907 0.366 Multi-predictor model 2: 0.293 0.0 # 33  $-0.617 \pm 0.213$ 2.900 0.007 SSD Mean body mass  $-0.494 \pm 0.294$ 1.678 0.104 Juvenile mortality bias  $-0.043 \pm 0.150$ 0.285 0.778 **Adult mortality bias**  $0.022 \pm 0.153$ 0.142 0.888

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\* Pagel's lambda statistically different from 0, \* lambda statistically different from 1.

For further explanation, see the footnotes of Table 1 in the main text.

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**Table S5.** Sensitivity analyses of the relationship between sexual size dimorphism (SSD,

dependent variable in all models) and adult sex ratio (ASR). Table shows results when (A)

reptiles are included with SSD based on body length, (B) reptiles are included with SSD

900 calculated from sex-specific body mass, (C) reptiles with temperature-dependent sex

901 determination (TSD) are excluded, (D) reptiles with assumed sex determination, based on 902 related species, are excluded, and (E) environmental harshness is included in the model.

903

Predictors	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	λ	n
(A) Bivariate model, reptiles i	ncluded with SSD	calculate	d from body	length:	1 1	
ASR (all species)	$-0.252 \pm 0.039$	6.492	< 0.0001	0.082	0.664 *#	462
(B) Bivariate model, reptiles i	ncluded with SSD	calculate	d from body	mass <sup>1</sup> :		
ASR (all species)		6.037	< 0.0001	0.095	0.745 *+	338
(C) Bivariate models, TSD rep	otiles excluded:					
ASR (all species)	$-0.271 \pm 0.045$	6.077	< 0.0001	0.082	0.756 *#	402
ASR (reptiles only)	$-0.119 \pm 0.131$	0.909	0.366	< 0.001	0.915 *	95
(D) Bivariate model, assumed	sex determination	ı excluded	<sup>2</sup> :			
ASR (all species)	$-0.186 \pm 0.038$	4.968	< 0.0001	0.055	0.817 *+	409
·						
(E) Multi-predictor model with	h environmental h	arshness <sup>3</sup>	:			
birds and mammals:				0.110	0.757 *#	219
ASR	$-0.192 \pm 0.036$	5.525	< 0.0001			
<b>Environmental harshness</b>	$0.028 \pm 0.046$	0.618	0.538			
reptiles:				0.026	0.944 *	58
ASR	$-0.033 \pm 0.133$	0.246	0.807			
<b>Environmental harshness</b>	$0.117\pm0.063$	1.865	0.066			
all species:				0.078	0.849 *#	277
ASR	$-0.167 \pm 0.039$	4.301	< 0.0001			
<b>Environmental harshness</b>	$0.082 \pm 0.034$	2.439	0.015			

904

\* Pagel's lambda statistically different from 0, \* lambda statistically different from 1

906 <sup>1</sup> Sex-specific body mass data from Myhrvold et al. (2015).

907 <sup>2</sup> Sex determination mechanism assumed to be the same type as reported for the genus or family (see Methods).

<sup>3</sup> The influence of environmental harshness was tested in birds and mammals using data from

Botero et al. (2014), in reptiles using data calculated in this study (following the method of

911 Botero et al 2014), and in all species by pooling the harshness scores from the two studies.

- 913 Table S6. Analyses of the relationship between SSD (dependent variable) and ASR with
- branch lengths calculated by three different methods for the phylogeny used in the PGLS
- 915 models. The analyses included reptiles, birds, and mammals.
- 916

Branch length method <sup>1</sup>	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	λ	n
Nee's method	$-0.183 \pm 0.036$	5.037	< 0.0001	0.050	0.828 *#	462
Pagel's method	$-0.180 \pm 0.036$	4.966	< 0.0001	0.049	0.839 *#	462
unit branch length	$-0.195 \pm 0.033$	5.833	< 0.0001	0.067	1.0 *	462

#### 917

\* Pagel's lambda statistically different from 0, # lambda statistically different from 1

- 919 <sup>1</sup> See Methods for details of branch length calculations
- 920
- 921
- 922 923
- **Table S7.** Analyses of the relationship between SSD (dependent variable) and ASR in
- socially monogamous and socially polygamous species, respectively. The analyses includedbirds and mammals.
- 927

Mating system <sup>1</sup>	$b \pm SE$	t	Р	<b>R</b> <sup>2</sup>	λ	n
Monogamy	$-0.070 \pm 0.038$	1.829	0.070	0.021	1.0 *	109
Polygamy	$-0.275 \pm 0.049$	5.599	< 0.0001	0.159	0.385 *#	162

928

\* Pagel's lambda statistically different from 0, \* lambda statistically different from 1

- <sup>930</sup> <sup>1</sup> When monogamous and polygynous species are analysed together, there is a statistically
- 931 significant interaction between the effects of mating system and ASR ( $b \pm SE = 0.218 \pm 0.087$ , 932 t = 2.510, P = 0.013).

933 Table S8. Results of the phylogenetic path analyses using the R package 'phylopath'. Models

934 represent the mating opportunity hypothesis (Models 1a-c) and the mortality cost hypothesis

935 (Models 2a-c). Analyses based on data of all species (birds, mammals, and reptiles; n=97936 species).

937

Model	k	q	С	Р	CICc	∆CICc
Model 1a	3	7	6.4	0.383	21.6	0.0
Model 1b	4	6	18.7	0.017	31.6	10.0
Model 1c	4	6	11.2	0.188	24.2	2.6
Model 2a	2	8	32.4	< 0.001	50.0	28.4
Model 2b	3	7	34.8	< 0.001	50.0	28.4
Model 2c	3	7	36.6	< 0.001	51.9	30.3

938

939 Model structures are shown in Figure 1. SSD: sexual size dimorphism, ASR: adult sex ratio,

940 JMB and AMB: juvenile and adult mortality biases, respectively. The table shows the number

941 of independence claims (k), the number of parameters (q), Fisher's C statistic (C) and its

942 accompanying probability (P), C-statistic information criterion corrected for small sample

943 sizes (CICc), and the difference in CICc from the top model ( $\Delta$ CICc). A *P*-value less than

944 0.05 indicates a poor model fit (i.e. rejection of the model), whereas a  $\Delta CICc > 2$  indicates

945 substantial support for the top path model over the alternative models.

In. from . odel over the

947	Table S9. Phylogenetic path models representing the mating opportunity hypothesis (Models)
948	1a-c) and the mortality cost hypothesis (Models 2a-c). Analyses with data of birds and
949	mammals (i.e. excluding reptiles; $n = 81$ species).

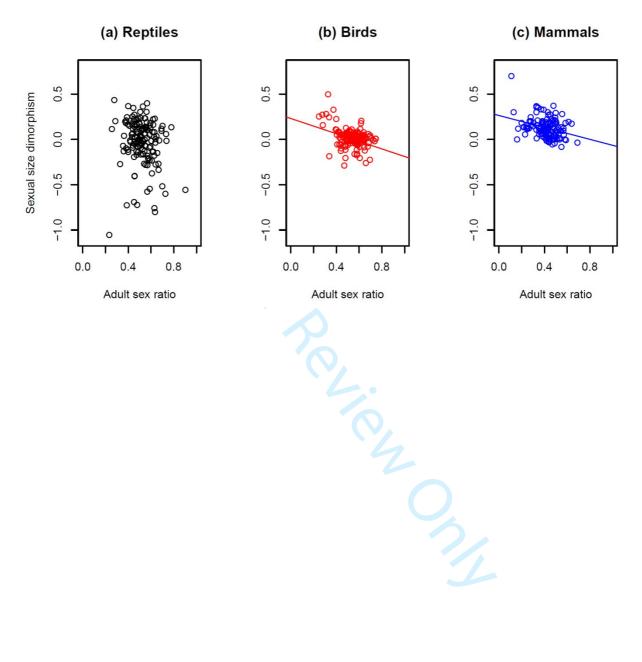
Model/Path	Path coefficient ± SE	Z	P
Model 1a	$P_{C}=0.991, df=4, AICc=15.9, \Delta A$		
$AMB \rightarrow ASR$	$-0.321 \pm 0.121$	- 2.662	0.00
$JMB \rightarrow ASR$	$-0.210 \pm 0.109$	- 1.920	0.05
$ASR \rightarrow SSD$	$-0.719 \pm 0.122$	- 5.887	0.00
Model 1b	$P_{c}=0.142, df=6, AICc=23.7, \Delta A$	ICc = 7.8	
$(AMB \rightarrow ASR)^1$	0	-	-
$JMB \rightarrow ASR$	× ·	- 2.289	0.02
$ASR \rightarrow SSD$	$-0.719 \pm 0.122$	- 5.887	0.00
Model 1c	$P_{C}=0.428, df=6, AICc=19.7, \Delta A_{L}$		
$AMB \rightarrow ASR$	$-0.358 \pm 0.121$	- 2.958	0.00
$(JMB \rightarrow ASR)^1$	0	-	-
$ASR \rightarrow SSD$	$-0.719 \pm 0.122$	- 5.887	0.00
Model 2a	$P_{C} = 0.0, df = 4, AICc = 59.7, \Delta AICc$	e= 43.8	
$SSD \rightarrow AMB$	$0.117 \pm 0.077$	1.503	0.13
$SSD \rightarrow JMB$	$0.102 \pm 0.086$	1.187	0.23
$AMB \rightarrow ASR$	$-0.321 \pm 0.121$	- 2.662	0.00
$JMB \rightarrow ASR$	$-0.210 \pm 0.109$	- 1.920	0.05
Model 2b	$P_{C}=0.0, df=4, AICc=50.5, \Delta AICc$	c= 34.6	
$SSD \rightarrow JMB$	$0.102 \pm 0.086$	1.187	0.23
$AMB \rightarrow ASR$	- 0.321 ± 0.121	- 2.662	0.00
$JMB \rightarrow ASR$	- 0.210 ± 0.109	- 1.920	0.05
		-	
Model 2c	$P_{C}=0.0, AICc=50.5, \Delta AICc=34.$		
$SSD \rightarrow AMB$	$0.117 \pm 0.077$	1.503	0.13
$AMB \rightarrow ASR$	$-0.321 \pm 0.121$	- 2.662	0.00
$JMB \rightarrow ASR$	$-0.210 \pm 0.109$	- 1.920	0.05

Model structures are shown in Figure 1. SSD: sexual size dimorphism, ASR: adult sex ratio, JMB and AMB: juvenile and adult mortality biases, respectively (variables are explained in footnotes of Table 1).  $P_C$  is P-value for Fisher's C statistic for model fit, with non-significant values (> 0.05) indicating an acceptable fit.  $\Delta$ AICc indicates difference in AICc values between the most supported model (lowest AICc, Model 1a) and the focal models.  $\Delta AICc > 2$ indicates substantially higher support for the best model than for the other model.

<sup>1</sup> Path coefficient set to zero to keep the variable in the model.

**Figure S1.** Sexual size dimorphism in relation to adult sex ratio in (a) reptiles (PGLS,  $b \pm SE$ 992 = -0.060 ± 0.052, *P*= 0.253, *n*= 155 species), (b) birds ( $b \pm SE = -0.392 \pm 0.055$ , *P*< 0.001, *n*= 185), and (c) mammals ( $b \pm SE = -0.314 \pm 0.088$ , *P* < 0.001, *n*= 122). Each data point 994 represents a species, and lines show statistically significant regressions fitted by PGLS (see 995 Tables S1-4 for further statistical details).







## 999 Electronic Supporting Information: Appendix S1

1000

1001 References for data sources are provided in a separate excel file. The full dataset

1002 will be published together with references after the manuscript is accepted for

- 1003 publication.
- 1004

torpear peries only

## 1005 1006

1007

## **Electronic Supporting Information: Appendix S2**

- 1008 Parameters of the allometric equations between body length and body mass (log10(mass in g)
- 1009 =  $a + b*\log 10(\text{length in mm}))$  used for the calculation of mass estimates in reptiles. *n* is the
- 1010 number of species included in the analyses.
- 1011

Taxon	Intercept (a)	Slope (b)	п	Reference
Snakes	-5.773	2.786	336	Feldman and Meiri (2013)
Squamates and crocodilians	-4.52	2.923	600	Meiri (2010)
Turtles	-3.535	2.887	199	Regis and Meik (2017)

- 1012
- 1013
- 1014 References:
- Feldman, A., and S. Meiri. 2013. Length-mass allometry in snakes. Biol. J. Linn. Soc.
  108:161–172.
- 1017 Meiri, S. 2010. Length-weight allometries in lizards. J. Zool. 281:218–226.
- 1018 Regis, K. W., and J. M. Meik. 2017. Allometry of sexual size dimorphism in turtles: a
   1019 comparison of mass and length data. PeerJ 5:e2914.

## **Electronic Supporting Information: Appendix S3**

1021

1020

1022 1023

# Methodological notes on path analyses applied to comparative data

1024 Several approaches have been proposed for applying path analysis in phylogenetic 1025 comparative studies (von Hardenberg and Gonzalez-Voyer 2013). However, some 1026 methodological aspects of this method still pose challenges for its phylogenetic applications. 1027 Here we discuss two of such aspects: (1) the problem of using bivariate phylogenetic 1028 generalized least squares (PGLS) models to estimate correlations between variables in the 1029 path models, and (2) the reliability of AIC statistics to compare non-nested path models. We 1030 suggest ways to avoid these problems which may help further applications of path analysis to 1031 phylogenetic data.

1032

## 1033 1. The problem of using PGLS in path analyses

1034 The analysis of multivariate dependent data is a notoriously thorny problem. In this dataset we, as in common with many similar analyses, had to deal with the problem of phylogenetic 1035 1036 non-independence (Harvey and Pagel 1991). Techniques for analysing cause-effect 1037 relationships using linear models are well developed (Felsenstein 1985; Harvey and Pagel 1991; Hansen and Martins 1996; Pagel 1997; Freckleton et al. 2002). These techniques are 1038 designed for analysis of data in which there is a dependent variable of interest, which is 1039 1040 modelled as a function of independent predictors. In these models the effect of phylogeny is 1041 accounted for by modelling phylogenetic dependence in the residual term, and we have used 1042 these for several analyses (e.g. Table 1 in the main text). However, analyses of data in which 1043 variables are treated as multivariate responses are much less common. Phylogenetic principal 1044 components analysis is one exception, although recent research has stressed that this may be 1045 more complex than previously realised (Uyeda et al. 2015).

1046Path analysis is a method of multivariate trait analysis that allows complex1047dependencies among variables to be modelled. von Hardenberg & Gonzalez-Voyer (2013)1048presented a new method for performing path analysis on phylogenetically dependent data.1049This approach accounts for phylogenetic non-independence through constructing a series of1050bivariate PGLS models in which one variable is treated as the dependent variable, and the1051other is the independent variable. Importantly, this approach permits variable levels of

1052 dependence to be modelled through estimating Pagel's  $\lambda$ , which accounts for varying 1053 contributions of phylogeny to trait variation.

1054 However the analysis of such data is complex. Consider a simple example, in which we have three variables x, y, and z. If we model  $x \rightarrow y$  (i.e. where x is the predictor and y is 1055 1056 the response variable) using the PGLS- $\lambda$  approach, we might well estimate a different 1057 correlation than if we model  $y \rightarrow x$ . This is because in PGLS the estimate of  $\lambda$  depends on the direction of the relationship. In path analysis correlations between pairs of variables are the 1058 1059 input and the directionality of the statistical model should not be an issue. Specifically, the net 1060 correlation  $r_{xz}$  should then be the product of the component pairwise correlations, i.e.  $r_{xz} = r_{xy}$  $r_{\nu z}$ . However, if we use PGLS and  $\lambda \neq 0$  and  $\lambda \neq 1$  (like in most cases in our analyses, see 1061 1062 Table 1 in the main text), then in general  $r_{xz} = r_{xy} \times r_{yz} \neq r_{yx} \times r_{yz} = r_{xz}$ .

1063 A further issue is that when we extend to several variables, the approach can produce 1064 correlations that are difficult to compare because they have different evolutionary 1065 interpretations. For instance, if the value of  $\lambda$  is 1 (strong phylogenetic signal) for the path x  $\rightarrow$  y, but the value is 0 (no phylogenetic signal) for  $y \rightarrow z$ , then the overall model relating x to 1066 1067 z is not consistent in an evolutionary sense. This is because the correlation between x and y is 1068 an evolutionary one, but the relationship between y and z is not. This is equivalent to saying that the two correlations  $r_{xy}$  and  $r_{yz}$  are measured on two different scales. To see this, in this 1069 1070 specific example we can estimate  $r_{xy}$  from phylogenetic contrasts, by transforming x to p(x|tr)1071 and y to p(y|tr), where the transformation p(t) is the contrasts given tree tr. The correlation 1072 estimated for x and y is thus, effectively, the correlation between p(x) and p(y), i.e. is 1073 effectively  $r_{p(x) p(y)}$ . In contrast the correlation between y and z is estimated on the 1074 untransformed scale, i.e.  $r_{yz}$ . Thus, the variable y is not the same in the two cases, which calls into question the validity of calculating a net correlation from  $r_{xy}$  and  $r_{yz}$  estimated using 1075 1076 different error models.

1077 In our analyses we overcame the above difficulties by avoiding the use of bivariate 1078 PGLS models to estimate correlations between the variables in the path models. We followed 1079 the approach proposed by Santos (2012), in which first we calculated  $\lambda$  for each individual 1080 variable and conducted a phylogenetic transformation on the variable using that estimate of  $\lambda$ . 1081 Then we fitted path models to these already transformed data using ordinary fitting methods 1082 developed for non-phylogenetic data. Details of the analyses are described in the Methods 1083 section of the main text.

#### 1085 2. The problem of comparing non-nested path models by AIC statistics

1086 In phylogenetic comparative studies the direction of causality between variables is often 1087 unknown, and different evolutionary hypotheses may propose opposing cause - effect relationships (like the mating competition and the mortality cost hypotheses in our study, see 1088 1089 Fig. S1). These hypotheses may be represented by different path models, and then their fit to 1090 the data can be compared by some comparative fit indices, most commonly by AIC (West et al. 2012). However, simulations suggest that conclusions of path model comparisons based on 1091 1092 information theory approach (like AIC) can be unreliable (Preacher and Merkle 2012). In 1093 addition the competing models can be non-nested (non-hierarchical) (e.g. Models 1a versus 2a 1094 in Fig. S1), for which AIC-based comparison should be applied with caution (Kline 2015).

1095 To explore the problem of model comparison in the context of our study, first we 1096 fitted our path models to the real dataset by two alternative methods: (1) by covariance matrix 1097 comparison, as implemented in the R package *lavaan* (Rosseell 2012), and (2) by piecewise structural equation modelling (or d-separation) method, as implemented in the *piecewiseSEM* 1098 1099 (Lefcheck 2016) package. We compared path coefficient estimates and various model fit 1100 indices between these two methods to evaluate whether they produce consistent conclusions. 1101 Second, we used the same two methods and R implementations to fit the models to simulated 1102 datasets, and tested which of the methods produces more reliable (less biased) model 1103 comparisons.

- 1104
- 1105 <u>2.1. Fitting path models to real data</u>

1106 The general steps of model fitting procedure we followed in this study are described in the 1107 Methods section of the main text. We performed model fitting with the two R packages *piecewiseSEM* and *lavaan*. In *piecewiseSEM* and *lavaan* the global model fit for each 1108 individual path model is evaluated by Fisher's C and  $\chi^2$  statistics, respectively, where a 1109 1110 statistically non-significant result means acceptable fit. In *lavaan*, several other measures for 1111 model fit of individual models are also available, and here we report four of the most widely 1112 used indices (TLI, CFI, RMSEA, SRMR). It has been proposed that that the values of TLI 1113 and CFI > 0.95, RMSEA < 0.06, and SRMR < 0.08 indicate acceptable/good fit of models to 1114 the data (West et al. 2012).

We found that the two methods produced highly consistent estimates for the
standardised path coefficients in all path models (*piecewiseSEM*: Table 1 in the main text, *lavaan*: Table S9 below). The effect of juvenile mortality on ASR was marginally not

- significant in most *piecewiseSEM* models whereas it was significant with all *lavaan* models.
- 1119 For all other relationships the two methods produced consistent results.
- 1120

**Table S9.** Estimates of standardised path coefficients for the six path models representing

1122 various relationships between SSD, ASR, and sex biases in adult (AMB) and juvenile (JMB)

1123 mortality, obtained by the R package *lavaan* (see Fig. S1 for model details). Significant 1124 relationships are highlighted in bold.

1125

Model/Path	Path coefficient ± SE	Z	Р	
Model 1a				
$AMB \rightarrow ASR$	$-0.340 \pm 0.112$	- 3.048	0.002	
$JMB \rightarrow ASR$	$-0.205 \pm 0.102$	- 2.002	0.045	
$ASR \rightarrow SSD$	$-0.657 \pm 0.107$	- 6.144	0.000	
Model 1b				
$(AMB \rightarrow ASR)^1$	0	-	_	
$JMB \rightarrow ASR$	$-0.258 \pm 0.105$	- 2.443	0.015	
$ASR \rightarrow SSD$	$-0.657 \pm 0.107$	- 6.144	0.000	
Model 1c				
$AMB \rightarrow ASR$	$-0.378 \pm 0.112$	- 3.370	0.001	
$(JMB \rightarrow ASR)^1$	0	-	-	
$ASR \rightarrow SSD$	$-0.657 \pm 0.107$	- 6.144	0.000	
Model 2a				
$SSD \rightarrow AMB$	$0.117 \pm 0.070$	1.680	0.093	
$SSD \rightarrow JMB$	$0.089 \pm 0.077$	1.157	0.247	
$AMB \rightarrow ASR$	$-0.340 \pm 0.110$	- 3.092 🧹	0.002	
$JMB \rightarrow ASR$	$-0.205 \pm 0.101$	- 2.031	0.042	
Model 2b				
$SSD \rightarrow JMB$	$0.089 \pm 0.077$	1.157	0.247	
$AMB \rightarrow ASR$	$-0.340 \pm 0.110$	- 3.092	0.002	
$JMB \rightarrow ASR$	$-0.205 \pm 0.101$	- 2.031	0.042	
Model 2c				
$SSD \rightarrow AMB$	$0.117 \pm 0.070$	1.680	0.093	
$AMB \rightarrow ASR$	$-0.340 \pm 0.110$	- 3.092	0.002	
$JMB \rightarrow ASR$	$-0.205 \pm 0.101$	- 2.031	0.042	

<sup>1126</sup> 1127

<sup>1</sup> Path coefficient set to zero

1128

1129

1130

- 1132 The two methods also produced highly consistent results for model fit as evaluated by global
- 1133 fit indices (i.e. C and  $\chi^2$  statistics, respectively, see Table S10). The only difference was that
- 1134 for Model 1b *piecewiseSEM* indicated 'marginally acceptable' model fit whereas *lavaan*
- 1135 indicated poor model fit for this path model. The other fit indices (TLI, CFI, RMSEA, and
- 1136 SRMR) suggest conclusions that are fully consistent with C statistics and  $\chi^2$  tests, i.e.
- acceptable fit for Models 1a and 1c by all of these indices and unacceptable fit for all other
- 1138 models (Table S10).
- 1139
- 1140

**Table S10.** Fit indices for the six path models, obtained by *piecewiseSEM* and *lavaan*. Values
indicating acceptable fit are highlighted in bold.

Model	piec	ewis	eSEM	lavaan							
	С	df	Pc		$\chi^2$	df	$P_{\chi 2}$	TLI	CFI	RMSEA	SRMR
1a	0.29	4	0.972		0.02	2	0.991	1.119	1.000	0.000	0.004
1b	11.6	6	0.065		8.9	3	0.031	0.764	0.858	0.143	0.101
1c	6.2	6	0.376		3.9	3	0.267	0.962	0.977	0.057	0.065
2a	34.7	4	0.000		30.6	2	0.000	-0.978	0.341	0.386	0.154
2b	34.7	4	0.000		30.6	2	0.000	-0.719	0.313	0.386	0.154
2c	34.7	4	0.000		30.6	2	0.000	-0.661	0.336	0.386	0.154

1144

1145

1146 2.2. AIC-based model comparisons using real and simulated data

To assess which of these models provides the best account of the data, first we calculated the 1147 1148 AIC value for each model (in *piecewiseSEM* this is corrected for small sample size, i.e. AIC<sub>c</sub>) using the real dataset. Second, we used simulated data to test which of the two methods 1149 1150 produces less biased conclusions. For this latter purpose, we generated simulated datasets using the R function 'rnorm'. The simulated datasets have the same number of variables and 1151 1152 sample size as the phylogenetically transformed real dataset. We fitted path models with both 1153 *piecewiseSEM* and *lavaan* to obtain the AIC (or AIC<sub>c</sub>) values. Then we compared Model 1a 1154 (the model that got the highest support for model fit by the global fit indices, see Table S10) 1155 to the other five models (Models 1b,1c, 2a, 2b, and 2c), thus conducted five pairwise 1156 comparisons, repeated with the two methods. These paired comparisons between models 1157 mimic the comparison we conducted with the real dataset in our study (Table 2 in the main

- 1158 text). We calculated  $\Delta$ AIC for each comparison as the difference between AIC values of the
- 1159 two models (i.e. AIC of compared model AIC of Model 1a, thus a positive  $\Delta$ AIC value
- 1160 indicates better fit for Model 1a). We repeated this procedure with 1000 simulated datasets
- that resulted in 1000  $\triangle$ AIC values for each pairwise comparison. To assess whether the
- 1162 comparison of two particular models produces biased results with simulated data we
- 1163 calculated (1) the mean  $\Delta$ AIC value of the 1000 runs ( $\Delta$ AIC<sub>simulation</sub>), and (2) the probability
- 1164 that the simulated  $\Delta AIC$  was larger than the  $\Delta AIC$  value we got with the real dataset
- $1165 \qquad (P_{\geq \Delta AIC\_sim}).$

Using real data, *piecewiseSEM* gave the lowest AIC<sub>c</sub> for Model 1a (Table S11), a

1167 result consistent with global model fit evaluation (see Table S10). ΔAICc values suggested

1168 strong support for this model in all comparisons ( $\Delta AICc \ge 4.1$ , Table S11). In contrast,

1169 *lavaan* results were inconsistent with global model fit evaluation because it gave very strong

support for Model 2c (Table S11), a model that had an unacceptable fit by all fit indices (see

1171 Table S10).

1172

1166

1173 **Table S11.** AIC-based model comparison using real and simulated data by the two methods. 1174 AIC<sub>c</sub> (*piecsewiseSEM*) and AIC (*lavaan*) values provided for all models are based on analyses 1175 of our real data.  $\Delta$ AIC<sub>data</sub> and  $\Delta$ AIC<sub>simulation</sub> show differences from Model 1a in pairwise 1176 comparisons, based on analyses of real or simulated data, respectively.  $P_{\geq \Delta$ AIC\_sim</sub> indicates the 1177 probability that analyses of random data result in as large or larger AIC differences in support 1178 for Model 1a than the  $\Delta$ AIC values obtained with real data.

1179

Model		pie	cewiseSEM	2	lavaan				
	AIC <sub>c</sub>	<b>AAIC</b> <sub>data</sub>	$\Delta AIC_{simulation}$	$P_{\geq \Delta AIC\_sim}$	AIC	<b>AAIC</b> <sub>data</sub>	<b>AAIC</b> <sub>simulation</sub>	$P_{\geq \Delta AIC\_sim}$	
1a	15.8	0.0	-	-	382.4	0.0	-	-	
1b	25.7	9.9	-0.2	0.003	 389.3	6.9	-1.0	0.004	
1c	19.9	4.1	-0.9	0.042	384.3	1.9	-1.1	0.041	
2a	59.0	43.2	7.4	0.0	521.3	138.9	274.3	1.0	
2b	50.4	34.6	-0.1	0.0	360.0	-22.4	273.4	1.0	
2c	50.4	34.6	0.4	0.0	341.7	-40.7	273.4	1.0	

1180

1181

1182 Using simulated data, we found that *piecewiseSEM* produced less biased results than *lavaan*.

1183 First, in most cases mean simulated  $\Delta AIC$  values were small and there was no strong bias in

1184 favour of one specific model (see  $\Delta AIC_{simulation}$  in Table S11), as one would expect with

- 1185 random data. The only exception was the comparison between Model 1a and Model 2a in
- 1186 which simulated  $\triangle$ AIC produced by *piecewiseSEM* was 7.4, favouring Model 1a. Importantly,
- 1187 however, these simulations indicated only a low probability for random data resulting in as
- 1188 large or larger AIC differences (43.2) in support for Model 1a than the  $\Delta$ AIC values we
- 1189 obtained with real data (see low  $P_{\geq \Delta AIC\_sim}$  values in Table S11), suggesting that support for
- 1190 Model 1a was unlikely the result of biased AIC estimates.
- 1191 In contrast, simulations showed that *lavaan* produced highly biased  $\Delta$ AIC values in all 1192 non-nested comparisons (see the high  $\Delta$ AIC<sub>simulation</sub> and  $P_{\geq \Delta$ AIC\_sim} values for Models 2a, 2b 1193 and 2c in Table S9). On the other hand, for nested model comparisons (i.e. with Models 1b
- and 1c) *lavaan* produced unbiased results similarly to those we got with *piecsewiseSEM*
- 1195 (Table S11).
- 1196These analyses suggest that the two methods gave consistent results for (1) path1197coefficients estimates and for (2) evaluating model fit of individual path models by global fit
- 1198 indices (using *C* statistics in *piecewiseSEM*, and  $\chi^2$ , TLI, CFI, RMSEA, and SRMR in
- 1199 *lavaan*). On the other hand, simulation results indicate that AIC-based model comparisons are
- 1200 less biased when performed by the piecewise structural equation modelling method, at least
- 1201 for comparisons between non-nested models.
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