1 2	Non-genetic maternal effects shape individual differences in cortisol phenotypes in wild chimpanzees
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33 Abstract

34 Glucocorticoids, such as cortisol, mediate homeostatic processes, allowing individuals to 35 adjust to fluctuating environments. The regulation of circadian cortisol responses, a key 36 homeostatic function, has been shown to be heritable. However, to understand better the 37 role of parental care in shaping physiological functioning in long-lived mammals with 38 protracted parental care, there is a need to disentangle genetic and non-genetic parental 39 contributions to variation in glucocorticoid phenotypes. We used a dataset of 6,123 cortisol 40 measures from urine samples from 170 wild chimpanzees spanning 18 years of data 41 collection. We found consistent inter-individual differences in circadian cortisol 42 phenotypes, with differences most apparent when considering average cortisol levels given 43 the effect of time of day. Maternal effects explained around 10% (2-18%) variation in these 44 average cortisol levels, while variation attributable to genetic factors was not 45 distinguishable from zero. Our results indicate, relative to genetic effects, a qualitatively 46 stronger influence of mothers, whether via epigenetic processes or via behavioral priming 47 for coping with stressors, in shaping cortisol phenotypes in this species. This provides 48 novel insight into the vital role of mothers in the developmental plasticity of long-lived 49 mammals and, more generally, the selective pressures shaping physiological plasticity.

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54 Introduction

55	In vertebrates, glucocorticoids (GCs), secreted via the hypothalamic-pituitary-
56	adrenal (HPA) axis, facilitate homeostasis via mediation of metabolic, immune, and
57	behavioral responses to intrinsic and extrinsic stressors (Sapolsky et al., 2000; Selye, 1976;
58	Smith and Vale, 2006; Tsigos and Chrousos, 2002). As a consequence of this multi-faceted
59	and dynamic role, the regulation of HPA axis activation and GC secretion is of broad
60	interest to ecologists and evolutionary biologists seeking to understand how animals adapt
61	to changing environments (Beehner and Bergman, 2017; Bonier and Cox, 2020; Bonier and
62	Martin, 2016; Guindre-Parker, 2020, 2018; Guindre-Parker et al., 2019). Despite the
63	flexibility of HPA axis activity in response to external and internal stimuli, numerous
64	studies demonstrate consistent individual differences in HPA axis activity and reactivity to
65	environmental stimuli (Schoenemann and Bonier, 2018; Taff et al., 2018). Recent evidence
66	suggests that inter-individual variation in HPA axis regulation can be predictive of variation
67	in fitness outcomes (Bonier and Cox, 2020; Campos et al., 2021). For example, female
68	baboons with consistently elevated HPA axis activity live substantially shorter lives than
69	those with lower HPA axis activity (Campos et al., 2021). Given the profound fitness effects
70	of individual differences in HPA axis activity and regulation, understanding the relative role
71	of genetics, experience, and environment in shaping these GC phenotypes is key to
72	understanding the evolution of physiological plasticity (Bonier and Martin, 2016; Guindre-
73	Parker, 2018).

In many wild animal populations, environmental heterogeneity can increase withinindividual variation in average GC levels and mask between-individual differences (Baugh

76 et al., 2014: Cook et al., 2012: Grace and Anderson, 2014: Montiglio et al., 2015: Sparkman 77 et al., 2014; Taff et al., 2018; Tkaczynski et al., 2019). As a consequence, more recent 78 studies have begun to focus on the degree in which individuals vary in GC secretion in 79 response to shifting environmental gradients, i.e. GC reaction norms (Araya-Ajoy et al., 80 2015; Araya-Ajoy and Dingemanse, 2017; Guindre-Parker, 2020; Guindre-Parker et al., 81 2019; Sonnweber et al., 2018). In humans, the circadian cortisol (the main GC in 82 vertebrates) pattern is a well described reaction norm: levels rise gradually during sleep 83 prior to a peak upon awakening, followed by declines throughout the day (Weitzman et al., 84 1971). A wealth of human studies reveal that deviations from this pattern, typically caused 85 by a lack of a decline in cortisol levels during the latter half of the day, are related to poor 86 physical and/or mental health (Butler et al., 2017; Carrion et al., 2002; Corbett et al., 2006; 87 Gonzalez et al., 2009; Gustafsson et al., 2010; Saridjan et al., 2010; Sephton et al., 2000; 88 Zilioli et al., 2016), and may also be predictive of survival (Sephton et al., 2000). Results 89 from human twin studies indicate as much as 60% of the variation in circadian cortisol 90 reactivity may be explained by genetic effects (Bartels et al., 2003a, 2003b; Gustafsson et 91 al., 2011: Steptoe et al., 2009). While twin studies in humans have been important in 92 revealing the genetic regulation of circadian cortisol responses, these studies are 93 constrained in their ability to disentangle the genetic and non-genetic parental effects 94 shaping this GC phenotype (Morris et al., 2020).

95 Circadian cortisol responses have recently begun to receive attention within non96 human animal ecology (Behringer et al., 2020; Emery Thompson et al., 2020; Girard-Buttoz
97 et al., 2021; Sonnweber et al., 2018). Species with protracted development phases and
98 prolonged parental dependencies offer exciting opportunities to better quantify the

99 relative influence of genetic or non-parental effects on circadian cortisol regulation. These
100 insights can help us understand whether protracted development as a life history
101 adaptation has led to, and potentially been selected for, a greater influence of parental
102 effects on offspring physiology.

103 Parental, and in particular maternal, effects are recognized as major evolutionary 104 drivers of trait variation (Moore et al., 2019). In experimental rodent studies, maternal 105 cortisol levels during pregnancy and during post-partum offspring rearing, as well as rates 106 of maternal interaction with offspring, are all predictors of offspring cortisol levels and 107 reactivity (Champagne and Curley, 2009; Maccari et al., 2014). Rodent studies also suggest 108 that maternal effects may occur via epigenetic processes, such as DNA methylation of GC 109 receptor promotor regions, leading to altered responsivity to stressors (Champagne, 2008; 110 Champagne and Curley, 2009; Zhang et al., 2013). Non-human primate (hereafter primate) 111 studies of the role of maternal effects on cortisol secretion and reactivity have typically 112 employed maternal deprivation paradigms, either via experimental separations or due to 113 naturally occurring maternal loss (Champagne and Curley, 2009; Girard-Buttoz et al., 2020; 114 Rosenbaum et al., 2020). Here, maternal loss is linked to elevations in cortisol levels or 115 alterations to diurnal rhythm (Girard-Buttoz et al., 2020; Shannon et al., 1998), however, 116 these effects do not necessarily last into adulthood (Girard-Buttoz et al., 2020; Rosenbaum 117 et al., 2020). Similarly, in human studies, tests of maternal effects on cortisol regulation 118 classically examine the consequences of negative maternal or early life circumstances (e.g. 119 poor mental or physical health, low socioeconomic status, or maternal loss (reviewed in 120 Champagne and Curley, 2009). Here, maternal loss or early life adversity related to 121 maternal condition are associated with elevated HPA activity in offspring, which can last

into adulthood for some individuals. Therefore, much of what we know about maternal,
rather than genetic, effects on cortisol regulation in long-lived mammals is derived from
studies of manipulated and/or extreme maternal circumstances.

In our study, we tackle the challenge of disentangling the relative contributions of
 genetic and non-genetic maternal effects to variation in cortisol phenotypes in wild

127 chimpanzees. Like humans, chimpanzees are long-lived mammals with protracted

developmental phases (Bründl et al., 2021; Crockford et al., 2020; Nakamura et al., 2014;

129 Samuni et al., 2020; Stanton et al., 2020). In addition, many of the environmental factors

130 influencing variation in cortisol levels in chimpanzees are established (Emery Thompson et

131 al., 2020, 2010; Muller and Wrangham, 2004; Preis et al., 2019; Samuni et al., 2019;

132 Sonnweber et al., 2018; Wessling et al., 2018a, 2018b), and, therefore, can be accounted

133 and controlled for when modeling individual variation in cortisol phenotypes.

134 First, we examine whether there are consistent individual differences in circadian 135 cortisol responses in five different communities and two subspecies of wild chimpanzees 136 (western, Pan troglodytes verus and eastern, Pan troglodytes schweinfurthii). The dataset 137 includes 170 individuals representing adults and immature individuals of both sexes. Using 138 Bayesian analyses and permutation tests within the framework of an animal model 139 approach (Wilson et al., 2010), we present estimates of the relative contributions of 140 genetic, maternal, and environmental effects to circadian cortisol responses in this wild, 141 long-lived mammal.

In chimpanzees, as in humans, cortisol secretion peaks with the awakening
response, followed by a decline throughout the day (Muller and Lipson, 2003). Consistent

144 individual differences in circadian cortisol responses are discernible in adult males 145 (Sonnweber et al., 2018), and in both sexes, these patterns vary due to aging (Emery 146 Thompson et al., 2020) during ill health (Behringer et al., 2020), or following traumatic 147 events such as maternal loss during immaturity (Girard-Buttoz et al., 2021). Chimpanzees 148 are a relatively long-lived species, have a gestation period of approximately 8 months, and 149 a prolonged immature dependency lasting at least 10 years, in which there is emerging 150 evidence of maternal influences in growth, survival, and future reproductive success 151 (Crockford et al., 2020: Nakamura et al., 2014: Samuni et al., 2020: Stanton et al., 2020). 152 Therefore, during both pre- and post-natal phases, there is a long period in which maternal 153 and environmental factors can shape endocrine phenotypes that endure throughout 154 adulthood in chimpanzees. Interestingly, a recent cross taxa meta-analysis found a 155 generally stronger influence of maternal effects on trait variation in general in species 156 without parental care compared to those with parental care (Moore et al., 2019). This meta-157 analysis included a number of studies on non-human primates and other mammal species 158 in which postnatal care is present. However, none of these species has the extended period 159 of immature dependency on mothers that is observed in human and non-human apes. 160 Therefore, we anticipated both genetic and non-genetic maternal effects to strongly 161 contribute to variation in this phenotype in chimpanzees.

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163 **Results**

We used long-term behavioral, demographic, and physiological data collected
between 2000 and 2018 from two field sites of two sub-species of chimpanzee. In Taï

National Park (5°52'N, 7°20'E), Côte d'Ivoire, data were collected from three communities
of western chimpanzees (East, North, and South; Wittig and Boesch, 2019) and in Budongo
Conservation Field Station, Uganda (2°03'N,31°46'E), data were collected from two
communities of eastern chimpanzees (Sonso and Waibira; Reynolds, 2005; Samuni et al.,
2014).

171 Urine and fecal samples were collected from individuals of all ages (2-53 years old) 172 within these communities. For each urine sample (n=6,123 samples), we quantified cortisol 173 levels using liquid chromatography-tandem mass spectrometry (LCMS; Hauser et al., 2008) 174 and corrected for variation in water content in the urine using the specific gravity (SG) of 175 each sample (Miller et al., 2004). Therefore, we report urinary cortisol levels as ng 176 cortisol/ml SG. From the fecal samples, we genotyped DNA extracts using a two-step 177 amplification method including 19 microsatellite loci (per Arandjelovic et al., (2009). 178 In combination with behavioral observations of mother-offspring dyads, these 179 genotypes allowed us to generate a pedigree containing 159 named mothers and 50 named 180 fathers; 310 offspring had known mothers and 185 offspring had both known mothers and 181 fathers). Following stringent criteria to measure circadian cortisol responses (see below), 182 we included 170 individuals from this pedigree in our final dataset. Table 1 describes 183 sampling by pedigree and group. Figure S1 in the Supplementary Materials illustrates the 184 pedigree for individuals with urinary cortisol values in our study.

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187 Table 1: Summary statistics for final dataset used in the study. In total, 6,123 urinary cortisol values

- 188 from 170 individuals were included in the study. Note that certain individuals fall into several pedigree
- 189 categories (e.g. an individual can be a father and have a maternal or paternal sibling), therefore, the
- 190 number of individuals in pedigree categorization exceeds 170. The range of numbers of years of
- 191 sampling of individuals in the dataset was 1-13 years, with a mean \pm SD of 2.63 \pm 3.01 years.

	N individuals	N samples	Mean (±SD) N of samples per subject
All	170	6,123	36.02 (±48.17)
Adult males	48	3,243	67.56 (±79.97)
Adult females	69	1,742	23.86 (±19.72)
Immature males	37	545	17.03 (±16.58)
Immature females	32	593	15.95 (±11.09)
By pedigree			
Mothers with offspring in dataset	19	648	34.11 (±24.20)
Fathers with offspring in dataset	11	977	88.82 (±77.03)
Individuals with only maternal half siblings in dataset	18	924	51.33 (±58.59)
Individuals with only paternal half siblings in dataset	28	699	24.96 (±22.04)
Individuals with full siblings in dataset	2	135	67.50 (±7.78)
Individuals with both maternal & paternal half siblings in dataset	31	1,467	47.32 (±58.23)
Individuals without relations in dataset	62	1,928	31.10 (±48.20)
By Population-group			
Taï-East	33	1,531	46.39 (±72.61)
Taï-North	24	842	35.08 (±28.92)
Taï-South	51	2,470	48.43 (±56.58)
Budongo-Sonso	45	1,171	24.40 (±17.82)
Budongo-Waibira	17	109	7.79 (±3.34)

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194 Repeatability

195 We used linear mixed-effect models (LMMs) with a Gaussian error structure to test 196 adjusted repeatability, i.e., the proportion of variance attributable to between-individual 197 differences given conditional effects (Dingemanse and Dochtermann, 2013; Nakagawa and 198 Schielzeth, 2010), of both urinary cortisol levels (R^2) and cortisol reaction norms (RN^2), i.e. 199 circadian cortisol responses. Our key predictor of cortisol level variation (log-transformed 200 to achieve a symmetrical distribution) was time of day, which we converted into a 201 continuous, hours-since-midnight value for each sample. Previous research found higher 202 RN^2 for the quadratic term of time of day in our study populations (Sonnweber et al., 2018); 203 therefore, we included time of day as both linear and quadratic terms to model the 204 potential circadian responses. We included as fixed effects variables previously shown to 205 influence urinary cortisol levels (see Materials & Methods for full details); the age of the 206 individual at the day of sampling (in years); group size; the male-to-female sex-ratio; the 207 sine and cosine of date (to account for seasonality); LCMS methodology; and a categorical 208 variable delineating individuals based on demography and reproductive state (five levels: "adult male", "lactating female", "cycling female", "immature male", and "immature female"; 209 210 see Methods for description of variables). For the random effects of all models, we created 211 a factor variable composed of group identity and the sampling year (termed "group-year"), 212 and a variable to account for samples being pooled from various research projects ("project 213 identity").

We fitted three models: (i) an *intercept null* model, which included the fixed and
random effects described above, (ii) a *random intercept* model, which added random

intercepts for individual identity and a dummy variable composed of individual identity
and the sampling year (termed "ID-year"; used to compare within-year and between year
repeatability, see below), and (iii) a *reaction norm* model by including random slopes for
the linear and quadratic terms of time of day within the random effects of individual
identity and ID-year.

221 Using a model comparison approach and leave-one-out cross validation (Vehtari et al., 222 2021, 2019, 2017), we found strong support for the inclusion of the random intercepts for 223 individual identity, but weak support for the inclusion of random slopes within these 224 effects (Table S1). This pattern was also reflected in the observed repeatability estimates 225 (Table 2). Using custom code adapted from a previous study (Sonnweber et al., 2018), from 226 the *reaction norm* model, we calculated a within-year R^2 estimate (variance explained by 227 the ID-year variable) of 0.09 (95% confidence intervals = 0.06, 0.13) and a between-years 228 R^2 estimate (individual identity variable variance) of 0.05 (95% confidence intervals = 0.02, 229 0.07). We found substantial support for consistent individual differences in circadian 230 reaction norm intercepts, i.e., average cortisol levels given the effect of time of day, with a 231 RN^2 estimate for the intercept of 0.47 (95% confidence intervals = 0.30, 0.67). Although the 232 mean *RN*² estimates for the linear and quadratic time of day slopes, 0.20 and 0.21 233 respectively, suggested a substantial proportion of variance in these phenotypes are 234 attributed to individual differences, these estimates were associated with a large amount of 235 uncertainty, with the lower credible intervals of both slopes close to 0.

The apparent lack of between individual differences in circadian slopes wasunexpected given the strong evidence for consistent individual differences in this

238 phenotype in a previous study of adult male chimpanzees, a dataset which included 239 individuals in our present study (Sonnweber et al., 2018). Therefore, to examine if the 240 inclusion of adult females and immatures in our dataset contributed to uncertainty to our 241 RN^2 slope estimates, we ran repeatability analyses for each separate demographic (adult 242 males, adult females, immatures; see Supplementary Materials for model specifications). 243 For all demographics, we still observed a high amount of uncertainty for our RN² slope 244 estimates (Table 2). Generally, across and within demographics we found strong support 245 for consistent individual differences in reaction norm intercepts rather than slopes. The 246 RN^2 intercept estimates for adult males and females were clearly non-zero (Table 2); for 247 immatures, although the estimate was high ($RN^2 = 0.43$), the CI range was very wide, 248 suggesting uncertainty.

Figure 1 illustrates the urinary cortisol circadian responses of four randomly selected father-mother-offspring triads from four groups in our study (for the Waibira group, we had insufficient numbers of individuals to represent such a triad). Figures S3-S5 in the Supplementary Materials respectively illustrate the circadian cortisol responses for all adult male, adult female, and immature subjects included in the study. Tables S2-S9 in the Supplementary Materials provides the model summary for the fixed and random effects of the *reaction norm* models of each demographic.

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259 Table 2: Repeatability coefficients from reaction norm models quantifying circadian cortisol responses

260 in wild chimpanzees. Repeatability coefficients were calculated across all individuals (n=170), then

within the specific demographics of adult males (n=46), adult females (n=69), and immatures (n=69).

262 Note that certain individuals (n=14) appear both as adults and immatures in the overall dataset.

Demographic	Coefficient	Estimate	(ICI, uCI)
All individuals combined	Within-year R^2	0.09	0.06, 0.13
	Between years R^2	0.05	0.02, 0.07
	<i>RN</i> ² intercept	0.47	0.30, 0.67
	<i>RN</i> ² linear slope	0.20	0.00, 0.86
	<i>RN</i> ² quadratic slope	0.21	0.00, 0.89
Adult males	Within-year R ²	0.08	0.04, 0.14
	Between years R^2	0.04	0.00, 0.08
	<i>RN</i> ² intercept	0.44	0.13, 0.77
	<i>RN</i> ² linear slope	0.27	0.00, 0.91
	<i>RN</i> ² quadratic slope	0.25	0.00, 0.93
Adult females	Within-vear R^2	0.06	0.00.0.13
	Between years R^2	0.05	0.00.0.11
	<i>RN</i> ² intercept	0.87	0.61. 0.99
	<i>RN</i> ² linear slope	0.47	0.00, 0.99
	<i>RN</i> ² quadratic slope	0.39	0.00, 0.98
Immatures	Within-year <i>R</i> ²	0.20	0.08, 0.33
	Between years R^2	0.08	0.00, 0.18
	<i>RN</i> ² intercept	0.43	0.00, 0.79
	<i>RN</i> ² linear slope	0.22	0.00, 0.74
	<i>RN</i> ² quadratic slope	0.19	0.00, 0.69

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- 272
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- 274 Heritability

We estimated the heritability of urinary cortisol levels and circadian cortisol
responses by implementing an "animal model" (Wilson et al., 2010), which estimates

additive genetic variance in a trait. Our animal model was identical in structure to those
constructed for repeatability, with the major exception being the inclusion of the pedigree
as a random effect (Wilson et al., 2010). In addition, to partition the relative contribution of
maternal effects (the main caregiver), we also included the identity of the mother of the
individual sampled as a random effect.

We computed the genetic (h²) and maternal (m²) components of heritability as the proportion of inter-individual variance explained by the pedigree and the maternal identity, respectively. Specifically, we calculated h² and m² for the inter-individual variance in the average cortisol levels (h²_{intercept} and m²_{intercept}), and in cortisol responses to the linear (h²_{linear} and m²_{linear}) and quadratic (h²_{quadratic} and m²_{quadratic}) terms for time of day. We also estimated the proportion of covariance between intercept, linear slope, and quadratic slopes explained by additive genetic or maternal factors (Wilson et al., 2010).

289 The relative contribution of our random effects to variation in circadian cortisol 290 responses in wild chimpanzees are shown in Figure 2, with a summary of the maternal and 291 genetic effects in Table 3 (full details of all variance components are in Table S10 and Table 292 S11 of the Supplementary Materials). Maternal effects explain about 10% of the variance of 293 the reaction norm intercept ($m^{2}_{intercept} = 0.10$), with 90% credibility intervals (hereafter 294 90% CI, 0.02-018) higher than the point estimate for genetic effects, which is an order of 295 magnitude lower ($h_{intercept}^2 = 0.01$). Specifically, we estimate that 93% of the probability 296 mass of m²_{intercept} is higher than the posterior probability of m²_{intercept}. For the linear and 297 quadratic circadian slope terms, the 90% CIs of the proportion of variance explained by 298 maternal effects are very wide ($m^{2}_{linear} = 0.09$; 0.000-0.51; $m^{2}_{quadratic} = 0.03$; 0.00-0.27) and

prevent a comparison with that explained by genetic effects (h²_{linear} = 0.06; 0.00-0.42;
h²_{quadratic} = 0.04; 0.00-0.36). Similar estimates were obtained using independent models, in
which either group identity was used as predictor in place of continuous predictors such as
group size (Figure S6, Table S12), or in which only individuals sampled in the Taï forest
(4,843 samples belonging to 111 individuals) were used, excluding the possibility that

artifacts due to unaccounted population structure are present (Figure S7, TableS13).

305 Note, the CIs of our h² and m² estimates indicate a large degree of uncertainty (see 306 Table 3). In addition, their values are by definition bound to be positive as they are derived 307 from the variance components of the random effects in the animal model. Hence, to assess 308 whether maternal and genetic factors determine detectable non-zero effects and to test 309 whether the differences between m² and h² could be due to chance, we performed re-310 sampling of the data and calculated the proportion of cases in which estimates were higher 311 than for the observed data (i.e., false positives). Specifically, we reshuffled the identities of 312 the individuals within their communities (and thus maintaining control of group-level 313 environmental and social factors) 100 times in the additive genetic matrix. Individuals 314 newly classified as siblings after the permutation of the genetic matrix, were assigned to 315 the same mother in the predictor "maternal identity", so that genetic relationships and 316 maternal effects were always concordant. By doing this, we obtained permutations of the 317 data that simulated genetic and maternal relationships expected by chance, while leaving 318 unaltered the effects of all other predictors, keeping the same structure in the additive 319 genetic matrix, and the same distribution of maternal relationships among individuals 320 (Figure 3).

321	For m ² _{intercept} , all permutations had estimates lower than the observed data (Table 3;
322	Figure 3), suggesting that the observed effects cannot be explained by chance. The same
323	pattern was replicated when group was included in the model instead of group size or only
324	a single site was used (Table S12, S13). These results confirm a non-zero contribution of
325	maternal effects to the cortisol phenotypes of wild chimpanzees. All other observed
326	coefficients of genetic or non-genetic maternal effects were in the same range as those
327	derived from random permutations (Table 3).
328	We also used permutations to test whether the observed difference between the
329	variance explained by the maternal and genetic effects can occur because of chance alone.
330	None of the permutations indicated a higher difference between the variance explained by
331	maternal and genetic effects than those observed in the data in either the model with group
332	size (Figure 4) or the model with community included as a predictor (Figure S8). We
333	conclude that the maternal environment is more influential than genetics in shaping
334	cortisol responses in wild chimpanzees.
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341 Table 3: Summary of genetic (h²) and maternal (m²) effect estimates on circadian cortisol responses in

342 wild chimpanzees. Each coefficient represents a different component of the circadian cortisol response.

343 We also report the proportion of permutations for which these coefficient estimates were larger than

- in the observed data. Coefficients in bold were larger in our observed data than in at least 95% of our
- 345 random permutations.

Coefficient	Estimate	(ICI, uCI)	Proportion observed < permutations
Genetic effect			
$h^2_{\text{intercept}}$	0.01	(0.00, 0.06)	0.92
h^2_{linear}	0.06	(0.00, 0.42)	0.84
$h^2_{quadratic}$	0.04	(0.00, 0.36)	0.90
Maternal effect			
m ² intercept	0.10	(0.02, 0.18)	0.00
m ² linear	0.09	(0.00, 0.51)	0.22
m ² quadratic	0.03	(0.00, 0.27)	0.06

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349 Figure 2: Estimates for the proportion of variance among the random effects in our model

350 *examining variation in circadian cortisol responses in wild chimpanzees. The error bars*

351 represent the 95% credible interval range of the estimates.



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353 Figure 3: Median proportion of variance estimates obtained from the observed data (dashed vertical 354 lines) versus estimates obtained by 100 datasets with permuted genetic relationships between 355 individuals. Histograms represent the counts of each estimate value from the permutations. In this 356 permutation analysis, the proportion of variance calculations includes all random effects, including 357 our technical predictor, "project identity". Our final reported maternal effect estimate is higher than 358 presented here as we consider only the biological predictors in that calculation. Figure S9 in the 359 supplementary materials illustrates the permutations of all variance components in our heritability 360 model.

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Figure 4: Estimates of the difference in the proportion of variance explained by the maternal effect
and that explained by genetic factors in the observed data (dashed line) and in 100 permutations of
the data (red histogram).

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369 Discussion (1,525 words)

370 Our study leverages almost two decades of long-term data collection of more than 371 6.000 urine samples from 170 individuals to identify consistent individual differences in 372 circadian cortisol responses in wild chimpanzees. Using this unique dataset, we find that 373 the maternal environment has a primary role in shaping circadian cortisol phenotypes in 374 this species, certainly when compared to the influence of genetic factors. Our results are 375 robust to different model structures and are corroborated by permutations of the data 376 which indicate our maternal and genetic effect estimates are not artefacts of group 377 structures. Our study shows the importance of long-term data collection in the wild, 378 especially for long-lived species, and raises important biological questions about the nature 379 of the non-genetic maternal effects we documented. We estimated that $\sim 10\%$ of variation 380 in average cortisol levels (conditional on the effect of time of day), is due to these maternal 381 factors.

382 In our study, much of the variation in urinary cortisol levels was attributable to short-term group-level ("group-year" random effect) and individual-level ("ID-year" 383 384 random effect) factors. This finding illustrates the flexibility of these phenotypes in wild 385 animals, which vary due to food availability (Wessling et al., 2018a), dominance hierarchy 386 instability (Preis et al., 2019), reproductive state (Emery Thompson et al., 2010) or age 387 (Emery Thompson et al., 2020). While we attempted to control for such factors (see 388 Materials and Methods), our non-invasive and non-experimental approach inherently 389 contributed unidentifiable confounds that might well explain variation in cortisol 390 phenotypes. For example, short-term elevations in cortisol levels can occur in chimpanzees

391 following single aggressive encounters (Wittig et al., 2015) or disturbance from 392 neighboring communities of conspecifics (Samuni et al., 2019), and inter-individual 393 differences exist in the magnitude of these elevations depending on the amount of social 394 support available to them (Wittig et al., 2016). Given these potential confounds, it is notable 395 that we were able to identify such a clear maternal effect in our study. Although absence of 396 evidence is not evidence of absence, the lack of a clear genetic effect in our results at least 397 indicates a qualitatively stronger influence of maternal identity in shaping cortisol 398 phenotypes in our study population. In a recent meta-analysis, Moore et al (2019) found a 399 limited role for parental care in shaping the strength of parental effects on trait variation. 400 However, as far as we are aware, few species included in the study demonstrate the 401 prolonged mother-offspring association observed in chimpanzees. We hope that our results 402 will encourage studies in other animals with protracted developmental phases or maternal 403 associations to compare and contrast the relative influence of mothers and genetic 404 inheritance.

405 Determining the specific mechanism leading to the observed effect of the maternal 406 environment, such as protracted maternal care or epigenetic processes, merits further 407 study. Chimpanzees have slow life histories, characterized by long gestation and 408 maturation relative to lifespan (Bründl et al., 2021), as well as prolonged dependency on 409 maternal care (Crockford et al., 2020; Nakamura et al., 2014; Samuni et al., 2020; Stanton et 410 al., 2020). Recent evidence suggests that adult female chimpanzees, and thus mothers, have 411 both relatively stable dominance hierarchies compared to males (Mielke et al., 2019) and 412 consistent individual differences in social phenotypes that endure over several years 413 (Tkaczynski et al., 2020b). As offspring associate almost permanently with their mothers

414 until around the age of 12 years (Reddy and Sandel, 2020), maternal social phenotype is 415 the key determinant of the social environment of immature offspring. As some mothers are 416 more consistently gregarious than others (Tkaczynski et al., 2020b), and social settings 417 likely impact rates of exposure to social stressors for offspring (Sabbi et al., 2021; 418 Tkaczynski et al., 2020a), maternal effects on average cortisol levels are perhaps not 419 surprising in immature individuals. However, the maternal effects observed in our study 420 apply for individuals of all age classes, suggesting that they endure beyond the immature 421 phase.

422 Based on their dominance rank and social phenotypes, mothers likely vary in their 423 ability to secure feeding resources for their offspring, and this may have lifelong 424 consequences for the growth and the foraging skills of their offspring (Estienne et al., 2019; Samuni et al., 2020). Previous research suggests maternal dominance status influences 425 426 fecal GC levels in male, but not female immature chimpanzees (Murray et al., 2018), 427 therefore, status alone is unlikely to explain the full extent of the maternal effect identified 428 in our study. If mothers vary in their rates of direct social interaction with their offspring 429 and others, via grooming or food sharing for example, offspring may learn variable social or 430 technical skills, such as extractive foraging (Estienne et al., 2019). The stable social 431 phenotypes observed in adult chimpanzees includes rates of aggression, with some 432 individuals being consistently more aggressive than others over the lifespan (Tkaczynski et 433 al., 2020b). Therefore, long-term mother-offspring association may also behaviorally prime 434 offspring on how to deal with social antagonism or other social challenges. As chimpanzees 435 are long-lived, offspring that remain in their natal group (i.e., all males and a small 436 percentage of females) may even inherit certain social relationships or components of their mother's social networks (Langergraber et al., 2013). Therefore, maternal effects may
influence the social and ecological environment of offspring throughout their life, as well as
prime how they react to these environments on a physiological and behavioral level.

440 In rodents, early life adversity, such as maternal neglect or loss, can induce hyper-441 methylation of DNA regions coding for GC receptors, leading to lifelong alterations in the 442 sensitivity of these receptors and thus affecting GC feedback loops and overall GC levels 443 (Champagne and Curley, 2009; Zhang et al., 2013). In long-lived primates, including in 444 humans, early life adversity can lead to long-term alteration of HPA axis activity (Berens et 445 al., 2017; Ehrlich et al., 2016; Rosenbaum et al., 2020). Indeed, in wild baboons, early life 446 adversity can have intergenerational effects on survival, i.e., if a mother experiences 447 adversity, both she and her offspring can experience reduced survival outcomes (Zipple et 448 al., 2019), which may be explained by the GC effects of adversity. Recent meta-analyses and 449 evidence from long-term field studies now suggest that, at least for long-lived species, 450 elevated HPA axis activity over the lifespan is a predictor of survival (Bonier et al., 2009; 451 Campos et al., 2021; Schoenle et al., 2021). However, in wild chimpanzees, although 452 maternal loss impacts later life reproductive success (Crockford et al., 2020), there is no 453 evidence that this is the result of long-term HPA axis activity alteration as effects on 454 circadian cortisol patterns following maternal loss do not endure into adulthood (Girard-455 Buttoz et al., 2021). This time-limited nature of alteration of the HPA axis activity suggests 456 that adversity may not have a clear epigenetic effect on HPA axis activity in this species, at 457 least among young orphan individuals that later survive into adulthood. Whether the 458 enduring maternal effect observed in our study is due to early life epigenetic maternal 459 effects, or whether it is the result of the aforementioned behavioral priming, will not be

trivial to disentangle. Behavioral observations can help determine whether motheroffspring dyads and maternal siblings are exposed to similar levels of social stressors, or
whether the same dyads and siblings behaviorally respond to stressors in a similar way.
Although this would not eliminate the possibility of epigenetic effects, it would allow
empirical testing for evidence of behavioral priming.

465 In our study, the contribution of heritable factors to cortisol phenotypes was low as 466 compared to values reported in human twin studies (e.g. 60%; Gustafsson et al., 2011), and 467 more controlled laboratory (e.g. 28%; Houslay et al., 2019) or wild experimental animal 468 studies (e.g. 40%; Bairos-Novak et al., 2018) in which GC variation was directly 469 manipulated by the observers. Indeed, our analysis revealed an extremely low and unstable 470 estimate of the contribution of genetics to variation in chimpanzee cortisol phenotypes, 471 contrary to our predictions. Human research involves more controlled sampling than can 472 be achieved with wild animals, especially when non-invasive and non-experimental 473 methods are used, as in our study. To address this methodological challenge, we employed 474 strict criteria for the inclusion of individuals into the study to ensure we could accurately 475 characterize their cortisol phenotypes. We required that each individual have at least one year of sampling in which we had samples spanning the majority of the day (i.e., morning, 476 477 midday, and evening samples) in order to measure circadian responses and their 478 repeatability. Employing such criteria reduced the number of individuals we could include 479 in the study, and all individuals were spread across five separate groups and two different 480 populations (note that we repeated our analysis solely within the larger of these two 481 populations, finding qualitatively similar results despite the reduced overall sample size; 482 Table S12 in Supplementary Materials). Chimpanzees are also a long-lived species with low

fertility. Consequently, despite working with data from two of the longest running wild
chimpanzee field sites (Reynolds, 2005; Wittig and Boesch, 2019), our pedigree is relatively
shallow for this form of analysis, including relatively few third-generation individuals.
Despite these challenges, our study reveals new insights on how cortisol phenotypes vary
across different demographics of wild chimpanzees, and the prominent role of maternal
effects in shaping these differences.

489 Previous studies examining the repeatability of circadian cortisol responses in 490 chimpanzees focused exclusively on adult males (Sonnweber et al., 2018); in our study we 491 were able to show that individual circadian cortisol responses are repeatable across 492 demographics, including adult females in various reproductive states and in immature 493 individuals. However, we only found strong support only for consistent individual 494 differences in average cortisol levels, rather than circadian slopes. This difference from the 495 findings in Sonnweber et al. (2018) was not driven by the inclusion of adult females and 496 immature individuals, as in our separate adult male repeatability analysis, we again found 497 weak support for consistent individual differences in circadian slopes. Within our adult 498 male only analysis, as compared to Sonnweber et al. (2018), we included substantially 499 more samples and individuals, despite using stricter criteria for individual inclusion. 500 Circadian slopes vary with experiences of adversity, including maternal loss and illness 501 (Behringer et al., 2020; Girard-Buttoz et al., 2021), and also change with aging and life 502 history stages in chimpanzees (Emery Thompson et al., 2020). Therefore, our uncertain 503 repeatability estimates for circadian slopes could be due to substantial within-individual 504 variation. Given our study included only healthy chimpanzees and modelled age effects, it 505 seems more likely that our uncertain repeatability estimates for slopes are the result of low

506 between-individual variation for this particular component of circadian cortisol507 phenotypes.

508 To conclude, in our study, the maternal environment is the main early life influence 509 on cortisol regulation throughout the lifespan in chimpanzees. Whether this is due to 510 epigenetic processes early in development, or due to behavioral priming of how to deal 511 with the ecological or social environment, clearly merits further investigation and will 512 contribute to our understanding of the role of parents and developmental plasticity in long-513 lived species. Indeed, determining whether this maternal effect on cortisol regulation has 514 been specifically selected for, or is instead a by-product of extended maternal association, 515 will be key to understanding prolonged development and parental dependency as a life 516 history adaptation.

517

518 Materials & Methods

519 Study Site & Subjects

520 In both Taï and Budongo, data on the chimpanzees are systematically collected by a 521 combination of locally-employed field assistants and visiting researchers. Longitudinal data 522 includes daily counts of group compositions, as well as recording of behavioral and social 523 interactions using a combination of focal observations and ad-libitum sampling (Altmann, 1974). 524 During observations of the chimpanzees, observers opportunistically collected urine and fecal 525 samples from identifiable individuals. In Taï, regular observations of the chimpanzees commenced 526 in 1990 (North, 1990-present; South, 1999-present; East, 2007-present (Wittig and Boesch, 527 2019)) and regular urine sample collection (see below) commenced in 2000 (North and South,

528 2000-present; East, 2003-present). In Budongo, regular observations of the chimpanzees

529 commenced in 1994 (Sonso, 1994-present; Waibira, 2011-present; (Reynolds, 2005; Samuni et al.,

530 2014)) and regular urine sample collection commenced in 2005 (Sonso, 2005-present; Waibira,

531 2017-present).

532

533 Urine Sample Collection and Analysis

We collected urine from identifiable individuals using a plastic pipette to transfer urine
from the ground or vegetation into a 5 ml cryovial. Cryovials were stored in liquid nitrogen once
back in camp, typically within 12 hours of collection. Frozen samples were transported packed in
dry ice to the Max Planck Institute for Evolutionary Anthropology in Leipzig, Germany, where they
were stored at ≤20°c in freezers.

We quantified urinary cortisol levels for each sample using LCMS ((Hauser et al., 2008)) and MassLynx (version 4.1; QuanLynx-Software). We used prednisolone (coded as "old method" in models, i.e. most samples analyzed prior to July 2016; Hauser et al., 2008), or testosterone d4 ("new method", i.e. all samples analyzed post September 2016; Wessling et al., 2018b) as the internal standards. For each sample, we measured specific gravity (SG) using a refractometer (TEC, Ober-Ramstadt, Germany). SG values were used to correct cortisol measurements for variation in water content in the urine using the formula outlined by Miller et al. (2004):

546
$$SG corrected cortisol = rawhormone concentrationx \frac{(SG_{population mean} - 1.0)}{(SG_{sample} - 1.0)}$$

547 The population means were derived from the samples included in this analysis. The SG548 population mean was 1.02 for Taï and 1.02 for Budongo.

549

550 Fecal Sample Collection and Pedigree Generation

551 Fecal samples were collected from identifiable individuals. The samples were collected 552 using plastic bags and then either directly stored in ethanol, dried on silica gel, or using a two-step 553 ethanol-silica method (Nsubuga et al., 2004). Dried samples were transported in silica to the Max 554 Planck Institute for Evolutionary Anthropology in Leipzig, Germany. Approximately 100mg of each 555 sample was extracted using either the QIAamp DNA stool (Qiagen) or the GeneMATRIX Stool DNA 556 Purification (Roboklon) kits. We genotyped DNA extracts using a two-step amplification method 557 including 19 microsatellite loci as detailed previously (Arandjelovic et al., 2009). Using CERVUS 3.0 558 software (Kalinowski et al., 2007), we compared the resultant genotypes using the 'identity 559 analysis' function to confirm individual identities and the 'parentage analysis' function to confirm 560 maternities and assign paternities.

561

562 Data Preparation

To provide an accurate measure of circadian patterns for each individual, we excluded certain samples where cortisol levels were expected to be elevated and not representative of normal circadian patterning. Here, we provide a detailed description of the sample exclusion process.

In female primates, including chimpanzees, cortisol levels vary with reproductive state
(Brent et al., 2011; Cohen et al., 1958; Emery Thompson et al., 2010). Chimpanzee gestation is
approximately 240 days (Peacock and Rogers, 1959). Using demography data and the birth dates of
offspring, we assigned females to three reproductive states (Emery Thompson et al., 2010):

571 pregnant (during the 240 days preceding the birth of any offspring), lactating (the 1,095 days 572 [based on average resumption of cycling in the population] subsequent to the birth of any 573 offspring) and cycling (any other period of time when females were not assigned as pregnant or 574 lactating). We included all adult female samples where we were able to assign reproductive state to 575 the female at the time of sampling (Kahlenberg et al., 2008). Furthermore, following related studies 576 (Emery Thompson et al., 2020, 2010), we excluded samples from pregnant females because cortisol 577 levels tend to increase during pregnancy. In fact, interactions can occur between maternal and fetal 578 HPA axes making it difficult to accurately determine maternal cortisol levels in isolation (Smith and 579 Thomson, 1991).

580 In immature chimpanzees (<12 years old), maternal separation elevates cortisol secretion 581 and has short-term effects on cortisol circadian patterns (Girard-Buttoz et al., 2021). Therefore, if 582 immature individuals lost their mother prior to the age of 12 years old (social maturity), we 583 excluded any sample collected from them following maternal loss during immaturity. However, as 584 there is no evidence of long-term impacts of maternal loss in mature chimpanzees (Girard-Buttoz et 585 al., 2021), all mature individuals were included regardless of maternal loss during immaturity. 586 Furthermore, injury and sickness can elevate cortisol levels in primates (Barton, 1987; Behringer et 587 al., 2020; McIntosh, 1987; Muehlenbein and Watts, 2010) and affect circadian cortisol patterns in 588 chimpanzees (Behringer et al., 2020). Therefore, we excluded samples from individuals that 589 displayed symptoms of sickness or injury (determined by onsite veterinarians in each field site). 590 Lastly, there is a link between dominance rank and GC levels in male and female

chimpanzees (Markham et al., 2014; Muller and Wrangham, 2004). However, for one group in our study (Waibira), we had insufficient data to calculate ranks for the females, and in all groups, for immature individuals it is unclear whether maternal rank influences their cortisol levels. Given these caveats, we did not assign ranks or include this as a variable in our analyses when combing

595 demographics. However, when we analyzed repeatability in the demographics separately, for the 596 adult male analysis, we included dominance rank as a fixed effect in those models. Male dominance 597 ranks were calculated using pant grunt vocalizations, a unidirectional call given from subordinate 598 individuals (Wittig and Boesch, 2003). We used a likelihood-based adaptation of the Elo rating 599 approach to calculate ranks (Foerster et al., 2016; Mielke et al., 2018; Neumann et al., 2011); we 600 assigned continuous Elo ranks to subjects for each day of sampling; each score was standardized 601 between 0 (lowest rank) and 1 (highest rank) within each group. By pooling males, females, and 602 immature individuals together without the inclusion of dominance rank in our heritability analysis, 603 our estimates of heritable contributions to those differences are likely more conservative.

604To ensure that we were able to characterize circadian cortisol patterns for each individual,605we only included individuals with a minimum of 3 urine samples per year, collected during both606morning and afternoon hours, such that the earliest and latest samples were separated by at least 6607hours.

608 To accurately model circadian patterns of cortisol for all individuals (our measure of 609 cortisol reaction norm), we included interactions between the linear and quadratic time variables 610 and all other fixed effects. We used 12 years of age to distinguish between adult (aged >=12 years) 611 and immature individuals (aged <12 years), as it is the age at which individuals socialize and forage 612 predominantly independent from their mothers (Reddy and Sandel, 2020). In addition to the 613 demographic categorization (adult male, cycling female, lactating female, immature male, immature 614 female) and age of each individual on the day of sampling, we included in the analysis a number of 615 control variables known to influence cortisol levels. Both group size and mating competition 616 (Emery Thompson et al., 2010; Muller and Wrangham, 2004; Preis et al., 2019; Samuni et al., 2019) 617 can affect GC levels in primates, therefore, we calculated both the number of adults (mean[+SD]; 618 East 13.81[+2.19], North 8.92[+1.33], South 16.52[+2.58], Sonso 36.35[+4.12], Waibira

619	54.11[+2.50]) and the male-to-remale sex-ratio (mean[+5D]; East $0.35[+0.12]$, North $0.50[+0.19]$,
620	South 0.37[+0.10], Sonso 0.49[+0.05], Waibira 1.02[+0.02]) at the time of sampling for each sample.
621	Lastly, as seasonal variation in rainfall, temperature, humidity and food availability can influence
622	cortisol levels in chimpanzees (Wessling et al., 2018a), we accounted for this circannual variation
623	by converting the Julian date of sampling into a circular variable and including its sine and cosine in
624	our models (Stolwijk et al., 1999; Wessling et al., 2018a, 2018b).

our models (Stolwijk et al., 1999; Wessling et al., 2018a, 2018b).

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626 **Notes on Model Fitting and Verification**

627 All data preparation, models and analyses were performed using R version 3.6.1 (R Core 628 Team, 2020). Prior to testing our models, we applied the vif function of the 'car' R package (Fox and 629 Weisberg, 2011) to linear model versions of our mixed models (i.e. lacking random effects) to test 630 for any collinearity issues via examination of variance inflation factors (VIF). There were issues 631 with collinearity if either "site" or "group" were included in the models as both variables were 632 either collinear with each other or with "group size". Therefore, we retained just "group size", with 633 all remaining VIFs < 2.90. The "group-year" variable was also included as a random effect to 634 account for group-level confounds. Furthermore, for the heritability analyses, we performed 635 additional analyses using models containing "group" as a predictor, finding no qualitative 636 differences in our animal model estimates (see Table S12).

637 All models were fitted with a Gaussian error distribution using the R package 'brms' 638 (Hadfield, 2019). For all models, numeric variables were standardized as z-scores. We fit models 639 with weakly regularising priors for the fixed effects (β ~Normal(0,1)) and for the random effects 640 (student t-distributed (3, 0, 10)), with uniform (LKJ(1)) priors for covariance matrices of the random slopes. For all models, we specified four chains of 4,000 iterations, half of which were 641

devoted to the warm-up. Sampling diagnostics (Rhat < 1.1) and trace plots confirmed chain
convergence for all models. Effective sample sizes confirmed no issues with autocorrelation of
sampling for all models.

- 645 We estimated the heritability of urinary cortisol levels and their circadian patterning by
- 646 fitting an "animal model", which estimates additive genetic variance in a trait by including the
- 647 pedigree of individuals as a random effect (Wilson et al., 2010). Pedigrees were generated with the
- 648 R package 'MasterBayes' (Hadfield, 2017). The additive genetic matrix was computed using the
- 649 Amatrix function of the R package 'AGHmatrix' (Amadeu et al., 2016).

650

651 Data availability

- All data used in the analyses presented are available via Figshare
- 653 (https://doi.org/10.6084/m9.figshare.13720765.v1).

654

655 Competing Interests

656 We have no competing interests to report.

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681 Author Contributions

- 682 CC, CGB, FM and PJT conceived the study. AP, CC, CG, CGB, CYA, EGW, LS, LW, PF, PJT, PDV,
- 683 RMW, TD, TL, VM, and ZS collected data. TD, LS, CH, KZ, CC, and RMW provided long-term
- data. PJT, FM, CC, CGB, PF, TD and RMW helped design the study; FM, CGB and PT
- 685 performed the statistical analyses; TD oversaw the laboratory analyses; LV supervised and
- 686 conducted genetic parentage analyses; PT wrote the first draft of the manuscript, all
- 687 authors contributed to subsequent editing.
- 688

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