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3	Predation drives local adaptation of phenotypic plasticity
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Phenotypic plasticity is the ability of an individual genotype to alter aspects of its 23 phenotype depending on the current environment. It is central to the persistence, 24 25 resistance and resilience of populations facing variation in physical or biological 26 factors. Genetic variation in plasticity is pervasive which suggests its local 27 adaptation is plausible. Existing studies on adaptation of plasticity typically focus 28 on single traits and a few populations, while theory about interactions among genes 29 (e.g. pleiotropy) suggests that a multi-trait, landscape scale (e.g. multiple 30 populations) perspective is required. We present data from a landscape scale, 31 replicated, multi-trait experiment using a classic predator – prey system. We find 32 predator regime driven differences in genetic variation of multivariate plasticity. These differences are associated with strong divergent selection linked to predation 33 regime. Our findings are evidence for local adaptation of plasticity, suggesting that 34 responses of populations to environmental variation depend on the conditions in 35 36 which they evolved in the past.

37

38 All organisms face variability in their environment, which can make it difficult for 39 specialised phenotypes to survive and reproduce. An important outcome of this 40 environmental variability is that natural selection can favour flexibility in the form of phenotypic plasticity [1]. Phenotypic plasticity, the ability of an individual genotype to alter 41 42 aspects of their phenotype depending on the current environment, is central to understanding the persistence of populations facing variation in physical (e.g. weather) or 43 44 biological (e.g. predators and disease) factors [2]. Because phenotypic plasticity can 45 change the mean and variance of traits, and the alignment of genetic variation with the targets of selection, it is also central to several recent theories about the pace of 46 evolutionary change, adaptive radiation and evolutionary responses to rapid and extreme 47 48 changes in climate [3-7].

But can phenotypic plasticity be locally adapted? For natural selection to drive the 50 51 evolution of phenotypic plasticity, there must be genetic variation in plasticity upon which 52 selection can act, the presence and impact of which has been established among plants 53 and animals and across aquatic and terrestrial habitats [2, 8, 9]. Additionally, individuals 54 that can modify how they develop in different environments must be those best equipped 55 to reproduce and survive. Quantitative genetic theory provides a framework to predict how 56 the patterns of variation in traits among environments can constrain or promote 57 evolutionary change and ultimately diversification [4, 5, 10, 11]. In this context of data and 58 theory, local adaptation of plasticity is predicted.

59

However, there remains little empirical evidence for local adaptation of plasticity. Where
gathering data has been attempted, studies have typically focused on the plasticity of
single traits and how they are related to environmental heterogeneity [8] However, genetic
pleiotropy among traits appears commonplace, which implies that effective evaluation of
local adaptation of phenotypic plasticity requires investigating how multiple traits evolve
together in response to environmental variation [12].

66

67 Here, we present evidence of local adaptation of multivariate plasticity using the 68 freshwater crustacean Daphnia pulex as a model system in a replicated experiment over a 69 landscape scale. Based on four tests of local adaptation, we show that there is a genetic 70 basis for the evolution of plasticity in multivariate trait space among D. pulex populations 71 associated with divergent selection tied to size-selective predation regimes (midge vs. fish-72 midge). These conclusions emerge from multivariate analysis of five traits that include life history and morphology, traits evaluated because of their significance in theory about 73 74 adaptation to size selective predation [13-15]. Evolutionary history shapes the ability of

individuals to respond to future variation in predation risk. Phenotypic plasticity can belocally adapted and selection can act on it.

77

78 **Results**

79 The D. pulex system

We collected and analysed data from eight populations of the water-flea *D. pulex* and their invertebrate midge larvae (*Chaoborus flavicans*) and vertebrate fish (*Gasterosterus aculeatus*) predators (Supplementary Fig 1; Supplementary Table 1). Predator induced phenotypic plasticity in morphological, life historical and behavioural traits of water fleas, responding to chemical cues from invertebrate and fish predators, is an iconic example of adaptive phenotypic plasticity [14, 16-18].

86

We evaluated whether phenotypic plasticity in five traits depends on the predator regime 87 88 they experience. Four traits are commonly evaluated alone in predation risk research and 89 are strongly linked to survival and reproduction: 1) induced morphological defense (neckteeth); 2) age at maturity; 3) size at maturity; 4) somatic growth rate. Neckteeth are 90 91 known to increase survival by up to 50% in the face of small size selective predation by the 92 larvae of *Chaoborus* and are only produced when midge larvae are present [16, 19]. Late 93 maturation and large size at maturity are induced by small size selective midge predators 94 as part of investing in growth over early reproduction. In contrast, early reproduction and 95 small size at maturity is induced by large size selective fish predators as part of investing 96 in early reproduction over growth [11, 13]. We also included 5) population growth rate 97 (PGR), estimated from life table data using the Euler equation.

98

We performed a common garden experiment and carried out four statistical tests of local
adaptation of phenotypic plasticity. We used 70 genotypes from eight natural populations

101 in the UK, four of which experienced predation only by midge larvae, while the other four 102 experience a combination of fish and midge predation (Supplementary Table 1). This 103 classification of the ponds defines the predation *regime*. All genotypes were then reared 104 within the laboratory in either invertebrate midge or a combination of vertebrate fish + 105 invertebrate midge predator chemical cues. These two treatments (midge, fish + midge) 106 induce adaptive plastic changes in morphology and life history [11, 20] and are referred to 107 as the treatments between which we estimate plasticity. All analyses focus on testing 108 whether the predator induced plasticity defined between treatments depends on predator 109 regime. Because all populations experience midge predation in nature, a complementary interpretation of our experimental design is that it is evaluating how evolution in the 110 111 presence or absence of fish constrains how individuals respond to pervasive midge 112 predation risk.

113

114 Local Adaptation I: Plasticity x Regime Interactions

We first evaluated local adaptation of plasticity via univariate tests of whether the effect of predation risk (treatment) varies by the predation regime in which the *Daphnia* evolved an interaction between phenotypic plasticity and predator regime. Using linear mixed models (see Online Methods), accounting for clones nested within ponds, we found that the effect of predation risk on Size, Somatic Growth and Induction (neckteeth), varies by the predator regime, while the effect of predation risk on Age and PGR does not vary by regime (Figure 1).

122

123 Local Adaptation II: Multivariate genetic variation in plasticity varies by regime

124 We next performed a multivariate test of whether the effect of predation risk (treatment) on

the multivariate phenotype (multivariate plasticity), depends on the predation regime in

126 which the *Daphnia* evolved.

This multi-trait assessment of genetic variation in plasticity is evaluated by comparing statistically the volume, shape and orientation of G-matrices between treatments, and whether this pattern differs by regime [10, 21; a multivariate character-state evaluation of genetic variation in plasticity]. We estimated, for each of the four combinations of *regime* and *treatment*, the pattern of genetic variation and covariance (the G-matrix) among the five traits using Bayesian MCMC mixed models (see Online Methods).

134

135 Genetic variation in multivariate plasticity can manifest via changes in the volume, shape 136 and orientation of the G-matrix. The volume and shape of the G-matrix capture the clonal 137 genetic variance (V_G) available to selection. Differences in volume and shape reflect 138 environment specific differences in the potential magnitude of the response to selection 139 [22]. Differences in the shape specifically reveal whether variation shifts between being 140 biased to a small number of traits or distributed evenly among all traits. We report on total 141 clonal variance to capture information on the volume and on the magnitude of this total 142 clonal variance associated with the major axis (g_{max}) to make inference about shape [21]. 143 Differences in the orientation of the G-matrix reflect environment specific differences in the 144 identity and number of traits that comprise g_{max} in each treatment. Orientation differences are a multivariate perspective on whether reaction norms cross and reveal how phenotypic 145 146 plasticity can change the set of traits associated with substantial genetic variation. We 147 evaluate two aspects of the G-matrix orientation [21]. The first is the identity of traits that 148 correlate most strongly with g_{max}. The second is the angle between the g_{max} in each 149 treatment.

150

Within each predation regime (e.g. n=4 populations/regime), we detected no size
differences between the G-matrix expressed in each treatment (Table 1; Figure 2; no

difference in either estimate of total variance or the variance of g_{max}). In contrast, we detected significant variation in the identity of the traits associated with g_{max} , and in its orientation between treatments in each regime. This result, centred on the covariation among traits (see [21]), suggests that genetic variation in multivariate plasticity is locally adapted.

158

Specifically, we detected in both regimes, a significant predator induced rotation of the 159 160 major axis of genetic variation towards somatic growth rate in the fish treatment (Table 1: 161 Angle Between g_{max}; Figure 2: The major axis of blue hulls is not aligned with the major 162 axis of the red hulls). Furthermore, in the midge treatment, the identity of the traits 163 comprising g_{max} differed markedly depending upon the regime from which the *D. pulex* 164 originated (e.g. midge treatment loadings on the red hull major axes are different, Figure 165 2). Age is strongly positively correlated and size, somatic growth, and population growth 166 rate strongly negatively correlated with the major axis in the fish-midge regime, while the 167 opposite is true in the midge regime (Figure 2). The traits along which selection can act most rapidly under the midge treatment are different in each of the predation regimes. The 168 169 phenotype starts, and rotates through trait space differently, depending on the predation 170 regime the populations have experienced.

171

172 Local Adaptation III: Regimes Drive Different Response to Same Predation Cue

With these same G-matrices, we also ask the complementary question of whether the response to a specific predator treatment is constrained by the predator regime. Formally this is testing whether the variance and co-variance among traits, in a predation treatment, differs by the predator regime, again defined by differences in size, shape and orientation of the G-matrix. Results in *Local Adaptation II* foreshadow significant differences between regimes in the midge cue treatment where the major axis loadings differ, but not in the fish+midge cue treatments, as the rotation in this treatment is consistently towards somatic growth (see above and Figure 2). In line with this expectation, we detected a significant rotation of the major axis between regimes in the midge cue, but not in the fish cue treatment (Table 1: Angle Between g_{max}), a difference that is clearly visible in Figure 3.

These three assessments provide strong support for local adaptation of plasticity. Furthermore, the results from both multivariate analyses highlight that local adaptation is manifest via the covariance among traits, not the variance – we detected no differences in patterns of variance between environments (*Local Adaptation II*) or between regimes in either environment (*Local Adaptation III*). While theory and empirical work routinely highlight how plasticity alters variation (reviewed in [7]), our multivariate assessment shifts attention to covariation among traits.

191

192 Local Adaptation IV: Predator Regime Drives Divergent Selection

193 In addition to evaluating local adaptation of phenotypic plasticity through pattern in the G-194 matrix, we also explore patterns of selection on the multivariate phenotype in the context 195 of plasticity, using Q_{ST} - F_{ST} analyses. Comparing selection patterns within treatments but 196 between regimes (*i.e.* as in Local Adaptation III), we specifically ask whether there is 197 evidence of divergent or convergent selection among the eight populations within each 198 treatment (predator cue), whether the strength of selection depends on the treatment, and 199 whether evidence of divergence or convergence, if present, can be tied to predator 200 regime. Our data indicate that divergent selection, linked to predator regime, has acted at 201 an equal magnitude under predation risk from each predator to shape how individuals 202 respond to predation risk.

204 We reach this conclusion via univariate and multivariate Q_{ST}-F_{ST} analyses following multivariate Bayesian MCMC methods developed by Ovaskainen et al and Karhunen et al 205 206 [23-26] that overcome several challenges associated with more traditional Q_{ST} - F_{ST} 207 analyses. We used these tools to estimate F_{ST}, gene flow and the signature of selection 208 among populations on all single trait, 2-trait, 3-trait, 4-trait and 5-trait combinations (Figure 209 4). Our primary objective was to estimate selection on the 5-trait phenotype, but we follow 210 Karhunen et al [25] in exploring how a univariate vs. multivariate approach to Q_{ST}-F_{ST} 211 influences inference.

212

We first estimated a co-ancestry matrix via an admixture F-model (AFM, [24]) deriving units of drift separating the populations, as well as a MCMC based estimate of F_{ST} and estimates of gene flow. We estimate an F_{ST} of 0.37 (95% Credible Interval 0.32-0.43) and negligible gene flow (0.00001 – 0.0005; see Supplementary Table 2). In the absence of gene flow and given the large distances separating many populations, a high F_{ST} of 0.2-0.4 is not unexpected [25, 27].

219

We then used the co-ancestry matrix as the template on which to make strong inference about any evidence of deviation from a formal model of drift [24, 26]. We present the Sstatistic of deviation from drift and a credible interval derived from the joint posterior of the MCMC models. S can range between 0-1, where values of ~0.5 indicate drift, 0 - 0.2 stabilising selection, and 0.8 - 1 divergent selection among the populations [22].

225

We derive four major conclusions from this analysis. First, there is evidence of strong divergent selection in each treatment and among populations when considering all five traits ($S_{midge} = 0.85$ (0.54-0.99); $S_{fish} = 0.88$ (0.66-0.99); Fig 4). Overall, under a null expectation of drift, we would only expect this signature of selection in 12-15% of the cases (*probabilities evaluated from joint posterior distribution*).

231

232 Second, the signature of divergent selection increases monotonically, but with variation, as 233 the number of traits defining the phenotype increases (Fig 4; see [25]). A whole-organism, 234 multi-trait perspective on how phenotypic plasticity mediates organismal response to 235 environmental variation is therefore both influential and vital. Third, the strongest 236 univariate estimates of selection are on age at maturity, PGR and size at maturity under 237 the fish treatment but age at maturity, PGR and induced morphology under the midge 238 treatment. However, univariate estimates of selection are uniformly lower than multi-trait 239 estimates.

240

Fourth, the strongest signature of selection is detected on combinations of traits that do include the traits associated with strong selection on their own, with 'surprising' omissions and additions (Fig 4). As discussed above, and by Karhunen et al [25], what we are likely witnessing is the effect of trait covariation which can only manifest under a multivariate analysis (see Supplementary Figure 4 for more detail on covariance linked to divergence).

247 More specifically, under fish predation risk, where age at maturity, PGR and size at maturity are the top univariate traits, the strongest signature of selection is associated with 248 249 a phenotype comprised of size at maturity - PGR or size at maturity - somatic growth rate -250 PGR: while age at maturity is a 'surprising' omission from the multivariate phenotype under 251 strong selection (e.g. despite its strong univariate signature). In contrast, under midge 252 predation risk, where age at maturity, PGR and induced morphology are the top univariate 253 traits, the strongest signature of selection is associated with size at maturity-PGR-induced 254 morphology, age at maturity-size at maturity-somatic growth rate-induced morphology and

size at maturity-somatic growth rate-PGR-induced morphology; in this case, somatic
growth and age are 'surprising' additions to the multivariate phenotype under selection
(e.g. despite their weak univariate signatures).

258

259 We also found that the divergence is strongly linked to the predator regime. We applied 260 the H-test of Karhunen et al [25] to test whether the divergent selection was linked to the 261 predation regime across the landscape spanning ~540km. Controlling for how a shared 262 phylogenetic history may arise among populations in similar habitats, H estimates the 263 similarity between the distribution of quantitative traits and the distribution of environmental 264 conditions. A value of H close to one indicates a strong association, suggesting that the 265 distribution of trait means among the populations are more strongly linked to 266 environmental covariates than would be expected under a model of drift.

267

268 We ran two H-tests. First, we specified the environment solely by predation regime. This 269 resulted in H = 0.86 under the midge cue treatment and H = 0.87 under the fish+midge 270 cue treatment, suggesting a strong association of divergent selection with predator regime 271 across the landscape. Second, we generated three independent covariates of additional 272 environmental variables using PCA applied to the pond variables latitude, longitude, the 273 index of midge density, pH and temperature (see Supplementary Table 1; Supplementary Fig 3). We used the first three principle components (90% variation) and predator regime 274 275 as the covariates in the second H-test.

276

277 Revealing the strong role of predation regime, this second H-test indicates that the

additional environmental variables contribute very little to our inference about the drivers of

divergence (H-midge = 0.89, H-fish = 0.88). We conclude that in both predation risk

treatments, divergent selection is strongly driven by predator regime.

281

282 Discussion

283 Genetic variation in phenotypic plasticity is found in nearly every assessment of reaction 284 norms, across taxa and habitat types [2, 8, 9], a source of variation on which selection can 285 act. In a landscape scale, replicated, natural experiment, we show that divergent natural 286 selection linked to predation regime shapes the inducible, plastic responses of *D. pulex* life 287 history and morphology to predation risk. We believe this to be the first demonstration that 288 multiple populations of the same species can differ consistently in their ability to respond to 289 variation in their environment that is tied to common conditions they have previously 290 experienced. Our data suggest that genetic variation in plasticity is locally adapted and 291 that evolution by natural selection, here associated with predator regime, can differentiate 292 genetic variation in plasticity among populations.

293

Predator induced, plastic changes in *D. pulex* morphology and life history is one of the most well studied examples of phenotypic plasticity. Decades of work have consistently shown that induced changed in traits caused by predator chemical cues can generate patterns in morphology and life history that match those predicted by evolutionary theory about small and large size selection [1, 11, 13, 14, 28]. This alignment between plastic responses and the expectations of evolutionary theory generates the strong hypothesis that phenotypic plasticity is indeed a trait on which selection acts.

301

These historical data are augmented by recent theory [5] and empirical work [11] highlighting that plastic changes in traits may align the phenotype along the major axis of genetic variation (g_{max}) and the direction of selection. Draghi and Whitlock [5] proposed that phenotypic plasticity may predispose the developmental machinery and increase the genetic variance, covariance and mutational variance in the direction of most divergence between environments. Plasticity could thus align with g_{max} and ultimately selection [11].
This combination of theory and data suggests that phenotypic plasticity might actually 'aid
evolution'.

310

311 Local adaptation of phenotypic plasticity might even be interpreted as a positive feedback 312 to local adaptation per se via this alignment mechanism. Such an idea must be considered 313 in light of theory on the effects of adaptive/maladaptive plasticity on local adaptation [29]. 314 Schmid and Guillaume's theory [29] (and see Hendry [30]) shows how undifferentiated and 315 un-evolving plasticity can none-the-less have substantial effects on the interplay between 316 gene-flow and selection. Plasticity can, for example, neutralize fitness difference of 317 migrants leading to increased phenotypic divergence but low genetic divergence, while 318 maladaptive plasticity can increase genetic differentiation by increasing strength of 319 selection, but also increase the risk of population extinction. Our evidence that plasticity 320 can itself be locally adapted, and align genetic variation with selection [11], adds a 321 compelling dimension to their call to consider more thoroughly the role of both adaptive 322 and maladaptive plasticity in local adaptation and the response of populations to 323 environmental change.

324

325 Our results also strongly suggest that to fully understand the ecological and evolutionary 326 implications of plasticity, we must employ a multi-trait and multivariate analysis of 327 phenotypic plasticity. Our data strengthen the call for multivariate approaches to research 328 on plasticity and local adaptation [11, 21, 26, 31-33]. First, although all five traits that we 329 measured are considered theoretically important traits linked to survival and reproduction 330 in the face of predation risk, not all of them show univariate signature of a regime by 331 treatment interaction (Figure 1) or univariate divergence across regimes (Figure 4). Second, the multivariate phenotype shows always a greater signature of selection than 332

333 any univariate measure of divergence; univariate divergence measures may underestimate or even fail to detect population divergence [25]. Finally, findings from 334 335 univariate divergence of traits do not necessarily hold when considering the multivariate 336 phenotype. We found that traits indicated to be important for univariate divergence might 337 not contribute to divergence of the multivariate phenotype, while traits considered 338 unimportant for univariate divergence can contribute to important aspects of the 339 divergence of the multivariate phenotype. Failing to accommodate the genetic covariance 340 among multiple traits can thus result in misleading conclusions.

341

342 The role of plasticity in how populations respond to variation in their environment, from 343 predation and disease risk to climate change, continue to be crystalized [4, 34]. In fact, 344 several recent bodies of theory provide compelling ideas that phenotypic plasticity may be 345 central to adapting to both steady and extreme events linked to climate change [4, 35]. Such hypotheses are deeply rooted in evolutionary theory about how plasticity can alter 346 347 the mean and variance of traits, the alignment of genetic variation with the targets of 348 selection, and its capacity to influence the pace of evolutionary change, adaptive radiation 349 and evolutionary responses to rapid and extreme changes in climate [3-6]. Our results, 350 drawn from four assessments of local adaptation, and focusing on variance and 351 covariance among five traits, provide a robust conclusion that such phenotypic plasticity is 352 locally adapted. Importantly, our evidence is drawn from replicate, natural populations of 353 each of two predation regimes and aligns with theoretical expectations that natural 354 selection linked to contrasting size selective predation regimes drive constraints on how 355 predator induced phenotypic plasticity evolves. Multivariate phenotypic plasticity can 356 evolve in response to strong selection pressures that operate at large scales and this shapes future environmental responses. 357

359 Methods

360 Study System

Our data come from eight populations of *D. pulex* along a 540km N-S gradient in the UK (Supplementary Fig 1 and Supplementary Table 1). Four of the populations are classified as midge only and the other four as fish+midge. As detailed in the text, this designation defines our regime, or evolutionary background. Several other features of the ponds, including a categorical index of midge predation density are provided in Supplementary Table 1.

367

368 D. pulex inhabit either ephemeral, seasonal, ponds with predominately invertebrate 369 predators, or permanent lakes that also harbour vertebrate predators. Midge larvae, 370 Chaoborus spp., are gape- and size-limited predators, selectively feeding on small 371 cladocerans, whilst fish are active visual hunters and typically select large daphnids . 372 When exposed to kairomone from small-size selective *Chaoborus* during early 373 development, daphnids have a longer developmental time and mature at a larger size and 374 later age [16]. D. pulex also respond to cues released from Chaoborus by producing a 375 morphological defence, termed neckteeth, which are discrete, small protuberances on top 376 of a transformed neck region. These structures are directly linked to increases in body size 377 and survival [36, 37]. Under large-size selective predation, such as from juvenile fish, 378 daphnids have a shorter developmental time and mature at a smaller size and younger 379 age, without expressing the morphological defence during development [38, 39].

380

Vertebrate and/or invertebrate predators thus select against large and small sizes in
 Daphnia prey, requiring defensive adaptive traits that have been shown to be effective and
 heritable [1, 40-42]. We examined predator-induced plasticity in several life-history traits of
 D. pulex in response to two major predators: phantom midge larvae (*Chaoborus flavicans*),

active in the early summer, and juvenile fish, three-spined stickleback (*Gasterosteus aculeatus*), active in spring [37]. These opposing selection pressures, and the seasonal
 heterogeneity of predator type and abundance, make the *Daphnia*-midge-fish system a
 perfect candidate for studying genotype-environment interactions in plastic traits.

390 Phenotype Data

The phenotype data were collected from 70 genotypes collected from among the eight populations (range 6-10/population; Supplementary Table 1) in a common-garden experiment defined by the midge versus fish cue treatments. As detailed in the text, the cue treatments define our environments for estimating predator induced plasticity.

395

We generated the treatment cues for midge and fish kairomone following an established protocol [11, 14, 19, 20, 37, 43] that involves several steps of coarse filtration followed by solid phase extraction on a C18 column to recover a concentrate containing the active compounds that generate strong responses in the daphnids equivalent to exposure to natural predators [37].

401

Cue treatments were as follows. The midge treatment received 0.5 μl ml⁻¹ *Chaoborus*predator cue concentrate. The fish treatment received 0.5 μl ml⁻¹ *Chaoborus* predator cue
(midge treatment) and 5 ml fish kairomone conditioned water. This mix of cues for the fish
treatment was required to generate expression of the morphological defence, specific to
the midge cue treatment, but conspicuously absent under fish cue only treatments. We
thus required such a mix of cues to allow all five traits to be measured in two treatments.

409 Ten third-generation mothers of at least the third brood from each of the 70 genotypes
410 holding black-eyed embryos (12 hours prior to parturition) were placed in individual jars

411 containing 50 ml hard artificial pond water, algae (2×10^5 cells ml⁻¹ *Chlorella vulgaris*), 100 412 µl 30% marinure (liquid seaweed extract, Wilfrid Smith Limited) and either the *Chaoborus* 413 predator cue (midge treatment), or midge + fish cue (fish treatment).

414

After parturition, three neonates were randomly selected from each of the five mothers per
treatment, a total of 15 embryos per treatment for each genotype. They were placed
individually in 50 ml glass vials containing the same medium as their mothers experienced
with either midge or fish conditioned water, generating the two predator cue treatments.
Each animal was photographed daily (Canon DS126071) and transferred to a new glass
vial containing fresh media and predator cue until sexual maturity was reached, indicated
by the first appearance of eggs in the brood pouch.

422

423 In both treatments, we measured five traits. Three of them are life history traits: (i) body size at maturity (the linear distance from the top of the head capsule through the eye to the 424 425 base of the tail), measured using the image analysis software ImageJ 1.37v; (ii) age at 426 maturity (number of days from birth to sexual maturity); and (iii) clutch size (number of 427 eggs in the brood pouch at maturity). Recording these life history traits allowed us to 428 calculate somatic growth rate (log difference in size at maturity and size at birth divided by 429 age at maturity), as well as intrinsic rate of population increase, r, estimated using the stable-age (Euler's) equation combining a clone's age at maturity in days and number of 430 431 eggs [42, 44]

432

The classic induced morphological defence was measured at 2nd and 3rd instar following
[20, 37, 43, 44]. As the maximum induction varies with clone and age, we chose the
maximum of each of these measures as our estimate of induced morphology.

437 All variables included in this study are continuously varying quantitative traits. Before

analysis, we standardized all traits using Z-score scaling, resulting in all variables in the

439 data set having means centred at zero and a standard deviation of one.

440

441 Genotyping

442 Genomic DNA was extracted from whole adults by crushing iso-females in a 1.5 ml flip-top 443 tube with 50 µl buffer (made up of 10 mM Tris-Cl pH 8.2, 1 mM EDTA and 25 mM NaCl) 444 and 4 µl proteinase K (10mg/ml), followed by an incubation period of one hour at 55°C and 445 finally three minutes at 80°C to denature the proteinase K. We used 11 polymorphic 446 microsatellite markers to characterize our genotypes. The following sets of loci were taken 447 from Cristescu et al. [45] and developed by Reger et al. [46]: (i) Dp802; Dp1236, Dp1290; 448 (ii) Dpu122, Dp1079, Dp675; and (iii) Dp1123, Dp45, Dp460, Dp43. Following standard 449 protocols outlined in Kenta et al. [47], genotyping was performed in 2 µl PCR reactions, containing approximately 10ng of lyophilised genomic DNA, 0.2 µM of each primer and 1 450 451 ul QIAGEN multiplex PCR mix . We used a touchdown PCR to lower nonspecific 452 amplification [45]. Amplified products were genotyped in an ABI 3730 48-well capillary 453 DNA Analyser (Applied Biosystems) and allele sizes were scored using GENEMAPPER 454 v3.7 software (Applied Biosystems). For samples where the extraction did not yield 455 sufficient amounts of genomic DNA, the extraction process was repeated and samples that failed to amplify at all loci were re-amplified and re-scored. 456

457

458 Univariate Plasticity

We estimated univariate plasticity and tested for an interaction with regime using linear
mixed effects models. Models were fit with Ime4 using R 3.3.1 [48] and specified a fixed
effects interaction of treatment x regime and nested random effects structure of pond (n=8)
/clone (n = 66).

463

464 Multivariate Plasticity

465 We implemented the workflow and tools developed for comparison of G-matrices by 466 Robinson and Beckerman [21]. We first estimated the genetic variance-covariance matrix 467 for five traits in each treatment from each regime (four models): 1) induced morphological 468 defence (neckteeth); 2) age at maturity; 3) size at maturity; 4) somatic growth rate; 5) 469 population growth rate. In contrast to above, because we are fitting models to populations 470 within regimes, we fit clone ID as a random effect to capture the estimate of genetic 471 variation (broad sense; clonal variance) and pond (n=4 for each model) as a fixed effect. 472 We used a Bayesian multivariate mixed model (MCMCglmm in R [49]) to recover the joint 473 posterior distribution of trait variances and covariances, and define the genetic variance-474 covariance matrix (G-matrix).

475

All models were fit with parameter expanded priors and run multiple times for 1 million
iterations and sampled 1000 times after a burn-in of at least 500000. All models were
checked for lack of autocorrelation and several diagnostics to ensure proper mixing.

479

480 The tools developed in Robinson and Beckerman [21] to evaluate plasticity draw on 481 several established metrics for comparing two G-matrices estimated from each treatment. 482 Their approach to characterizing plasticity emerges directly from the character-state 483 representation of plasticity. Via and Lande [10] showed that it is straightforward to estimate 484 plasticity by treating the same trait in each two environments as two traits. In contrast to 485 other approaches, estimating the G-matrices with Bayesian MCMC methods allows one to 486 estimate features of plasticity with strong inference using several metrics of change in variance and covariance. They show that it is straightforward to compare total genetic 487 488 variation, variance allocated to the major axis of variation, and an estimate of the number

of major axes. They also show, extending theory from Ovaskainen et al [50], how to
estimate with strong inference whether the rotation of the major axis, if present, is
significant.

492

Their tools (see Robinson and Beckerman [21]; www.github.com/andbeck/mcmc-plustensor) provide a) a table of plasticity metrics and their 95% Credible intervals from the comparisons; b) a graphical representation of the comparison and c) a definition of the major and two additional minor axes of variation (e.g. loadings associated with the ordination of the G-matrix).

498

499 Q_{ST}- F_{ST}

We made univariate and multivariate Q_{ST} - F_{ST} analyses using the methods of Ovaskainen 500 501 et al and Karhunen et al [23-26] and the packages RAFM and driftsel modified to handle 502 clonal organisms (Karhunen, *personal communication*). The methods implement Bayesian 503 MCMC algorithms to a) reconstruct the ancestral phenotype, b) estimate the change in 504 that phenotype that has arisen due to genetic drift (F_{ST}) and then c) an estimate, S, of 505 whether there is any evidence of directional (S<0.1; only 10% of the time would 506 populations be closer under a null model drift) or divergent selection (S>0.9; only 10% of 507 the time would populations be further apart under a null model of drift). Their methods 508 also include an additional test (H) that estimates whether the selection intensity estimates 509 (S) are correlated with some description of the environment. We used this "H-test" to 510 examine whether the patterns of selection were linked to the predation regime, controlling 511 for geographic distance (isolation by distance) and evaluating multivariate patterns of 512 divergence or convergence, relative to expectations of drift.

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652 Author Contributions

- 53 JR and APB designed the research. JR and MIL collected data. APB and MRR developed
- 654 methods. JR, APB, MRR and MIL analysed data and wrote the MS.

656 Figure Legends

Figure 1. Univariate plasticity in the five traits. Each panel shows the change in trait mean 657 658 (y) between the two environments (x), and how these responses vary by predator regime 659 [fish(midge) vs midge]. The inset table presents a test of whether plasticity (slopes) differ between each regime (regime x treatment interaction). The effect of the environment on 660 661 Age at Maturity and Population Growth Rate (PGR) does not depend on regime, while the 662 effect of the environment on Size at Maturity, Somatic Growth Rate and Induction 663 (neckteeth) does depend on regime. Data are mean ± 95% confidence interval. 664 665 Figure 2. Genetic variance-covariance matrix visualisations for each treatment within each

regime. Size of the 3-D hull represents variance and the shape and rotation reflect changes in covariance. Loadings (larger absolute values = stronger association) of traits (see text for definitions) on each g_{max} from the midge treatment are labeled indicating differences in traits comprising the major axis of clonal variance in this system. See [21] for methods.

671

Figure 3. Genetic variance – covariance matrix visualisations for each regime within each treatment. The response to midge predation risk varies dramatically by regime, while there is little difference in response to fish predation risk between regimes. Size of the 3-D hull represents variance and the shape and rotation reflect changes in covariance. Loadings (larger absolute values = stronger association) of traits (see text for definitions) on each g_{max} from the midge treatment are labeled indicating differences in traits comprising the major axis of additive genetic (clonal) variance in this system. See [21] for methods.

679

- 681 **Fig 4**. Multivariate Q_{ST} - F_{ST} analyses, following [23, 25, 26], showing evidence of strong 682 divergent selection among all eight populations, estimated in each predation risk treatment; this is associated with predation regime (see text for detail). Each panel 683 684 represents an environment (e.g. midge or fish+midge predation risk) and presents the signal of selection for univariate, 2-way, 3-way, 4-way and the 5-trait combination. S, which 685 686 can take values between 0 and 1, defines selection, where values of ~0.5 indicate drift, 0 -687 0.2 stabilising selection, and 0.8 - 1 divergent selection among the populations [22]. 688 (abbreviations: age = age at maturity, ind = morphological induction, pgr = population 689 growth rate, sGro = somatic growth rate, size = size at maturity).
- 690

691 Table 1. Matrix comparison statistics for plasticity and local adaptation. Four metrics are 692 reported with their mode and 95% credible interval. VarGmax Diff estimates the change in 693 additive/clonal genetic variation between two matrices; Angle Between Gmax estimates 694 the angle of rotation between the two major axes of a G-matrix [21]; prob-VolDiff and sum-695 VolDiff provide estimates of the change in total variance using two different methods for 696 estimating total variance of a G-matrix[21]. For VarGmax Diff, prob-VolDiff and sum-697 VolDiff, significance is evaluated strictly by whether the 95% Credible Interval contains 698 zero. These metrics have NA (not applicable) placeholders in the Probability column. The 699 Angle Between g_{max} is calculated by sampling from the posterior distribution of the 700 differences in angles within and between groups [21, 50]. With these samples, we can 701 calculate the probability that the between sample comparisons are larger than the within 702 sample comparisons. These are reported in the Probability column. Underlined rows 703 correspond to values discussed in the text (Local Adaptation II and III).

		Metric	mode	lower 95% Cl	Upper 95% CI	Probability
	jime	VarGmax Diff	0.049	-0.196	0.228	NA
	e Reç	Angle Between Gmax	<u>34.009</u>	<u>22.899</u>	<u>55.647</u>	<u>0.048</u>
	Midg	prob-VolDiff	0.027	-0.012	0.075	NA
ity	Fish-	sum-VolDiff	-0.001	-0.815	0.668	NA
astic						
ЫП	me	VarGmax Diff	0.046	-0.1	0.312	NA
	Regi	Angle Between Gmax	<u>39.063</u>	20.908	<u>61.426</u>	0.08
	lidge	prob-VolDiff	-0.002	-0.039	0.033	NA
	Σ	sum-VolDiff	0.063	-0.538	0.639	NA
	nent	VarGmax Diff	0.008	-0.236	0.187	NA
	vironr	Angle Between Gmax	<u>32.096</u>	<u>18.233</u>	<u>49.11</u>	<u>0.03</u>
	le En	prob-VolDiff	0.014	-0.021	0.07	NA
tion	Midg	sum-VolDiff	0.119	-0.5	0.885	NA
apta						
Ada	nent	VarGmax Diff	0.045	-0.158	0.242	NA
	/ironr	Angle Between Gmax	23.717	12.697	57.669	0.364
	h En	prob-VolDiff	-0.005	-0.044	0.02	NA
	FIS	sum-VolDiff	0.137	-0.415	0.856	NA



fish+midge treatment

midge treatment

Fish-Midge Regime

Midge Regime



Midge Treatment



Fish+Midge Treatment



Fish-Midge Regime



Supplementary Figures and Tables

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Supplementary Figure 1 Locations of study populations of *Daphnia pulex*, classified as either midge-dominated (midge regime), or fish-dominated ponds (fish-midge regime), along a 540km north-south axis in England, UK. See Supplementary Table 1 for further details on each population.





- 4 Supplementary Figure 2. Genetic variation in (a) morphological defense and (b) size at maturity plasticity is distributed across midge
- 5 densities. High midge density is more common in midge regimes (c). Each line in (A) and (B) connect a genotype mean trait value in
- 6 each treatment.
- 7



Supplementary Figure 3. A principle components analysis applied to five habitat variables measured for each population defined three
 major axes, capturing 90% of the variation. Longitude and Temperature are most closely associated with PC1, pH and Latitude with PC2
 and midge abundance most closely with PC3. None of the PC axes varied by predator regime (all t<1.6, p>0.1). sit1-8 = Pond 1-8.
 These PC variables were used in the H-test for association between divergent selection and predation regime.

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17 Supplementary Figure 4. Distributions of mean additive genotypes and their expected divergences for all pairwise combinations of the

18 five traits, revealing several strong patterns of covariance underpinning divergence patterns [23]. Mean phenotypes of populations are

- 19 denoted by number and the ellipses define the 50% probability sets for the range of random genetic drift for the respective populations.
- 20 When numbers are outside (inside) their lines, there is evidence for divergent (stabilising) selection. Trait 1 = age at maturity, Trait 2 =
- size at maturity, Trait 3 = Somatic Growth Rate, Trait 4 = Population Growth Rate, Trait 5 = Morphological Induction.

Supplementary Table 1. Location details and categorization of the ponds. *Daphnia pulex* clones were collected from between May and September 2009. Sampling revealed two types of ponds: shallow small ponds with invertebrate (midge) predators and larger ponds that also host vertebrate (fish) predators. Ponds were thus classified as either midge (midge only background) or fish_midge (fish + midge background). Temperature and pH data are single values from mid-summer. Other predators include *Notonecta* and dragonfly larvae.

Pond	Location	Coordinates	Predation Regime	Hydroperiod	Temp (°C)	рН	Vegetation	Cover	Midge density	Other predators	No. genotypes
P1	Cumbria	54°20′39.8791″N	Midge	Temporary	13.1	8.5	Heavy	Light	High	No	10
		002°50′53.9422″W									
P2	Cumbria	54°20′51.8643″N	Fish/Midge	Permanent	17	8.46	Present	Light	Low	Yes	10
		002°53′07.1089″W									
Р3	Cheshire	53°17′45.7623″N	Midge	Semi- permanent	12.1	8.63	None	Shaded	Low	No	10
		003°00′26.7868″W									
P4	Cheshire	53°18′17.7955″N	Midge	Temporary	12.1	8.88	None	Shaded	High	No	8
		003°01′05.3586″W									

Г

P5	Yorkshire	53°20′06.0076″N	Fish/Midge	Permanent	19.4	8.45	Heavy	Light	Medium	No	9
		001°27′09.3348″W									
P6	Yorkshire	53°24'18.4949"N	Fish/Midge	Permanent	21.7	8.62	Heavy	Light	Low	Yes	9
		001°27′27.7570″W									
P7	Dorset	50°38′33.3445″N	Midge	Temporary	16.1	8.45	Present	Shaded	Medium	No	8
		002°05'58.7449"W									
P8	Dorset	50°42′35.6367″N	Fish/Midge	Permanent	16.4	7.82	Heavy	Light	Low	Yes	6
		002°12′26.7497″W									

Supplementary Table 2. The AFM model estimates Fst and gene flow via population co-ancenstry [24]. The QST-FST method we employ estimates a matrix of co-ancestry coefficients. The diagonals are the average co-ancestry within subpopulations and the off-diagonals are the average co-ancestry between subpopulations. F_{ST} is a function of all values, and gene-flow inferred from the off-diagonals, based on the coalescent definitions of F_{ST} (see [23, 24, 26]).

	1	2	3	4	5	6	7	8
1	0.41169							
2	0.00048	0.32503						
3	0.00002	0.00007	0.45599					
4	0.00001	0.00006	0.00024	0.34877				
5	0.00004	0.00007	0.0001	0.00002	0.29607			
6	0.00007	0.00004	0.00001	0.00003	0.00032	0.27084		
7	0.00006	0.00004	0.00008	0.00005	-0.00003	0.00049	0.49428	
8	0.00004	0.00005	0.00005	0.00003	0.00002	0.00009	0.00009	0.3378