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### Article:

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# 1 Supplemental Information for

- 2 Ecology not genetics explains correlated trait divergence during speciation
- 3
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- 22
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#### 27 Supporting text

- 28
- Bayesian linear mixed models to test correlated trait divergence 29
- 30

While Mantel tests are appropriate for our distance-based analysis of non-autocorrelated color-31 pattern data (Guillot & Rousset, 2013; Legendre et al., 2015; Raufaste & Rousset, 2001), we 32 33 implemented Bayesian linear mixed models (BLMMs) as a complementary approach to estimate 34 the degree of association between color-pattern divergence and CHC divergence, which include random effects accounting for the pairwise nature of the variables (Clarke et al., 2002; Gompert et 35 al., 2014). The Bayesian approach uses a Markov chain Monte Carlo framework to estimate the 36 regression coefficients. The model was fitted via the rjags R package (Plummer, 2018), where 37 38 divergence in color-pattern was the explanatory variable and each CHC trait was used as the response variable, separately. The variables were scaled and centered before the analyses. We 39 40 ran three chains of the model, with 10,000 iterations, a burn-in of 2,000 iterations, and a thinning 41 interval of 5.

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#### Principal component analysis in the FHA population 43

To evaluate population structure in the FHA population, used for genetic covariance estimation, we 45 conducted a principal component analysis (PCA). We included 183 striped and unstriped female 46 individuals (excluding males and melanistic individuals) and performed PCA using the BIMBAM file 47 in R (R Core Team, 2023). Results are shown in Fig. S1 and Fig. S2. 48

- 49
- 50 Jackknife re-sampling procedure
- 51

To evaluate the consistency of the genetic covariance estimates using genomic prediction across 52 traits, we performed a jackknife re-sampling procedure. For each trait, we generated 100 jackknife 53 replicates. In each replicate, we randomly sampled 95% of individuals from both the genotype and 54 corresponding phenotype matrices, as well as 95% of SNPs, all without replacement. Individual 55 identities were preserved and used to ensure matching between genotype and phenotype subsets. 56

Each replicate was analyzed using BSLMM implemented in gemma (Zhou et al., 2013). We ran 57 five chains per replicate, each with 1,000,000 sampling steps, a burn-in of 200,000 steps; and 58 minor allele frequency threshold of zero. The breeding values (BVs) were estimated on the model-59 averaged effect sizes, which incorporate both the main (sparse) effect and the polygenic 60 component of SNP effects. We calculated the Pearson correlation of BVs across traits for each 61 matching jackknife replicates, thereby generating a distribution of genetic covariances for each trait 62 pair. 63

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#### Bayesian hierarchical linear models to test phenotypic covariance 65

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In addition to the phenotypic covariance tests between color-pattern and CHC traits, we performed 67 Bayesian hierarchical linear models with the R package brms (Bürkner, 2017) by modeling the 68 69 association between color-pattern morphs and the PCs describing CHC variation across the 10 70 populations. These models allowed us to pool data across populations while accounting for population-level random effects. Specifically, we fitted a Bayesian hierarchical linear model to 71 72 assess the fixed effects of morph and sex on the principal component axes for each CHC trait. The model included random intercepts for population to account for population-level variability. 73

75 We used weakly informative priors for all parameters, with flat (uniform) priors for fixed effects

- 76 (morph and sex) to allow the data to fully determine the posterior estimates. In addition, a
- 577 Student's t (3, 0.3, 2.5) prior was assigned for the global intercept (hierarchical mean), and half-
- 78 Student's t (3, 0, 2.5) priors were used for both the standard deviation of population-specific
- 79 deviations (hierarchical standard deviation) and the residual standard deviation (sigma). The
- 80 models were fitted using Hamiltonian Monte Carlo (HMC) sampling via the *brms* package in R, with
- 5 chains of 2000 iterations each (1000 warmup). All parameters showed good convergence, with
- 82 Rhat values close to 1 and high effective sample sizes, suggesting reliable posterior sampling.
- 83
- 84 Genome-wide genetic differentiation between Timema species
- 85
- To illustrate patterns of genetic differentiation representative of different species in *Timema*, we
- estimated patterns of genome-wide genetic differentiation between two *Timema* species that co-
- occur in nature: *T. californicum* and *T. poppensis* (Riesch et al., 2017). To this end, we used
- 89 previously published whole genome sequence, using allele frequency estimates from sympatric
- 90 populations of *T. californicum* and *T. poppensis* (locality LP, see Supplementary Table 3 from
- 91 (Riesch et al., 2017) for 5,018,138 SNPs (filtered from a set of 5,074,942 SNPs to retain only SNPs
- 92 with data for at least five individuals per species). The allele frequency estimates were taken
- directly from this past study and were based on an earlier, more fragmented genome assembly for
   a melanic *T. cristinae* with scaffolds combined into linkage groups based on inheritance patterns in
- a melanic *T. cristinae* with scaffolds combined into linkage groups based on inheritance patterns in mapping families (see Nosil et al., 2018). To quantify genetic differentiation, we estimated  $F_{ST}$  in 100
- SNP windows as  $F_{sT} = \Sigma_i(H_T H_s)/\Sigma_i(H_T)$ , where  $H_s$  and  $H_T$  are the mean subpopulation expected
- heterozygosity and the total expected heterozygosity given the mean allele frequencies,
- 98 respectively. This analysis was conducted in R (R Core Team, 2023).
- 99
- 100 Patterns of CHC variation within and among Timema species

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102 We conducted new analyses to summarize patterns of CHC variation within and among Timema species based on previously published data (Schwander et al., 2013). The data were obtained 103 from Dryad (https://doi.org/10.5061/dryad.98f8c) and comprised relative abundances of seven 104 cuticular hydrocarbons of the heptacosane class for 76 individuals from nine Timema species (stick 105 106 insects were sampled from two populations in most species). Using R, we performed a PCA ordination of five of the CHCs (two of the CHCs were excluded as they were not scored in three 107 108 species, *i.e.*, were missing data): 13Me27, 7Me27, 5Me27, 3Me27, 9Me27+11Me27 (these are all 27 carbon molecules with methyl (Me) groups on different carbons). For this analysis, we centered 109 and standardized the CHC data. The first two PCs explained 54.2% and 21.9% of the CHC 110 111 variation, respectively. 90% data ellipses for PC scores for each species were computed using the ordiellipse function in the R package vegan (Oksanen et al., 2022). 112

### **113 Supplementary Figures**



- 115 Figure S1. First four principal component axes for the 183 individuals used to estimate
- 116 genetic covariance in FHA. The axes contribute minimally to the variance explained to the
- 117 population, implying there is no population structure in FHA.



- 118 Figure S2. Cumulative variance explained by principal components (PCs) in FHA. The
- 119 gradual increase in variance contribution with each PC suggests no significant population structure
- in FHA. Red line represents 90% of cumulative variance explained.

Kinship Matrix in FHA population



- 122 Figure S3. Kinship matrix for the 183 individuals used to estimate genetic covariance in
- 123 **FHA.** The large panel displays the kinship matrix, showing generally low kinship values (near
- 124 zero), as further highlighted in the smaller panel depicting the histogram of kinship values. The
- kinship matrix was estimated using *gemma*, which uses Bayesian sparse linear mixed models
- 126 (BSLMM; Zhou et al., 2013).



Figure S4. Association between female CHCs traits and climatic variables. CHCs traits from 128 15 populations (Table S2) were summarized for each CHC class using a principal component 129 analysis (PCA). Here, we used the first PC axis (representing 50.3%, 88.5%, and 92.0% of the 130 variation in female pentacosanes, heptacosanes, and nonacosanes, respectively). We used the 131 first PC summarizing the 19 WorldClim bioclimatic variables to represent climatic variation (PC1 132 133 represents 67.9% of the variation). We used linear models to describe the regression, with the 134 adjusted  $R^2$  and corresponding p-value represented in each graph. Abbreviations: fpenta = female pentacosanes; fhepta = female heptacosanes; fnona = female nonacosanes. 135

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populations (Table S2) were summarized for each CHC class using a principal component analysis (PCA), as in Fig. S1. We used linear models to describe the regression, with the adjusted R<sup>2</sup> and

139 corresponding p-value represented in each graph. Abbreviations: fpenta = female pentacosanes;

141 fhepta = female heptacosanes; fnona = female nonacosanes.



Figure S6. Species differences among Timema. (A) Manhattan plot depicting 100 SNP window 142

estimates of F<sub>ST</sub> between sympatric *Timema* species, *T. califonricum* and *T. poppensis*, from whole 143

144 genome sequence data (data from Riesch et al., 2017). (B) Principal component analysis ordination of CHC variation within and among *Timema* species. Each point represents a stick

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insect and is colored by species. 90% data ellipses are shown for each species (data from 146

Schwander et al., 2013). 147

- 148 Supplementary Tables
- 149

## 150 Table S1. The seven *T. cristinae* populations used to estimate divergence in color-pattern

- 151 and in CHCs.
- 152

population code	locality	host	latitude	longitude	elevation (m)
LA	Laurel Springs	Adenostoma	34.509	-119.796	820
PRC	Paradise Road	Ceanothus	34.533	-119.857	364
МА	Mattress	Adenostoma	34.514	-119.800	848
PC	Рорру	Ceanothus	34.480	-119.770	287
OUTA	Outlook	Adenostoma	34.530	-119.840	464
OGC	Open Grass	Ceanothus	34.510	-119.800	847
HVA	Hidden Valley	Adenostoma	34.488	-119.787	376

### 153

Table S2. Phenotypic covariance between color-pattern and the principal components (PCs) summarizing variation in the different CHC compounds across populations. Column headers indicate the phenotypic covariance between color-pattern and the PCs for each CHC compound class (e.g., "PC1 penta" represents phenotypic covariance between color-pattern and PC1 for pentacosanes). P-values were estimated using permutation tests (n=1,000 permutations). No significant associations were observed (P> 0.05 for all tests).

Рор.	latitude	longitude	n	Prop. striped	PC1 penta	PC2 penta	PC1 hepta	PC1 nona	PC2 nona	PC3 nona
BYA	34.500	-119.860	19	0.79	0.09, P=0.08	0.06, P=0.52	0.02, P=0.43	-0.01, P=0.86	-0.02, P=0.61	-0.01, P=0.77
ECC20A	34.505	-119.733	19	0.74	-0.21, P=0.06	-0.09, P=0.29	-0.39, P=0.07	-0.32, P=0.08	-0.19, P=0.09	-0.14, P=0.13
ECC35A	34.506	-119.768	16	0.94	0.03, P=0.25	-0.01, P=0.87	0.00, P=1.00	-0.01, P=0.75	-0.01, P=0.62	-0.01, P=0.63
HVA	34.488	-119.787	11	0.73	-0.13, P=0.33	-0.14, P=0.31	0.00, P=0.95	0.05, P=0.49	0.05, P=0.31	0.04, P=0.37
MA	34.515	-119.797	14	0.79	-0.02, P=0.87	-0.01, P=0.86	0.00, P=0.92	-0.01, P=0.89	-0.02, P=0.73	-0.09, P=0.74
OGA	34.513	-119.796	14	0.79	0.14, P=0.53	0.11, P=0.49	-0.01, P=0.84	-0.03, P=0.46	-0.03, P=0.52	-0.08, P=0.64
OGC	34.513	-119.796	14	0.57	-0.06, P=0.68	-0.01, P=0.81	0.04, P=0.36	0.05, P=0.49	0.01, P=0.82	0.24, P=0.13
OUTA	34.532	-119.843	15	0.40	-0.10, P=0.10	-0.02, P=0.43	-0.05, P=0.16	0.00, P=0.98	-0.02, P=0.65	0.08, P=0.78
PC	34.477	-119.769	13	0.08	0.00, P=1.00	-0.06, P=1.00	0.00, P=0.84	0.01, P=1.00	0.15, P=0.70	0.09, P=0.46
R12C	34.515	-120.071	19	0.16	0.01, P=0.72	0.04, P=0.64	0.00, P=0.91	-0.04, P=0.18	-0.03, P=0.10	0.02, P=0.95

161 Abbreviations: Pop. = populations; n = number of samples (striped or unstriped), prop. striped =

162 proportion of striped in dividuals among the samples, penta = pentacosanes, hepta =

163 heptacosanes, nona = nonacosanes.

164 **Table S3. Summary of the hyperparameters resulting from Bayesian sparse linear mixed** 

165 models (BSLMM) to perform GWAS for color-pattern and CHC traits using gemma. The

values represent the medians of the posteriors and the 95% ETPI values.

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	h	PVE	PGE	PVE x PGE	n- <i>y</i>
Stripe	0.94	0.95	0.99	0.90	46
	[0.88, 0.97]	[0.92, 0.97]	[0.97, 1.00]	[0.85, 0.94]	[32, 61]
Pentacosanes	0.44	0.39	0.28	0.16	24
	[0.04, 0.8]	[0.03, 0.76]	[0, 0.94]	[0.00, 0.57]	[0, 258]
Heptacosanes	0.29	0.26	0.29	0.07	44
	[0.01, 0.74]	[0.01, 0.69]	[0, 0.95]	[0.00, 0.48]	[0, 276]
Nonacosanes	0.33	0.29	0.21	0.08	16
	[0.02, 0.77]	[0.01, 0.7]	[0, 0.93]	[0.00, 0.49]	[0, 242]

168

169 h=estimated heritability; PVE=proportion of phenotypic variance explained by all single nucleotide

polymorphisms (SNPs) in the model; PGE=proportion of PVE explained by SNPs with nonzero

171 effects; gamma=number of SNPs with a measurable effect on the phenotype.

## Table S4. *Timema cristinae* populations used to estimate the association between female CHCs and climate and elevation.

population	locality	host	latitude	longitude	elevation (m)
BYA	Brick yard	А	34.469	-119.677	870
ECC35A	East Camino Cielo 35	A	34.506	-119.768	1041
ECCCampA	East Camino Cielo Camp	A	34.506	-119.762	989
FHA	Far Hill	A	34.518	-119.801	813
HVA	Hidden Valley	A	34.488	-119.787	376
LA	Laurel Springs	A	34.509	-119.796	820
MA	Mattress	A	34.513	-119.796	848
OGA	Open Grass	А	34.513	-119.796	853
OGC	Open Grass	С	34.532	-119.843	847
OUTA	Outlook	A	34.477	-119.769	464
PC	Рорру	С	34.477	-119.769	287
PRC	Paradise Road	С	34.533	-119.857	364
R12C	Refugio 12	С	34.515	-120.071	351
R23A	Refugio 23	А	34.518	-120.077	438
SC	Stage Coach	С	34.523	-119.832	570

Abbreviations: A = Adenostoma fasciculatum; C = Ceanothus spinosus 

Table S5. WorldClim bioclimatic variables, contribution to the different axes of the principal component analysis, and correlation with host plant. Correlations were estimated with Wilcoxon signed-rank test, and the table represents the corresponding *W*-value and *p*-value. The layer 14 (precipitation of the driest month) was excluded because it was zero across all localities. All correlations are significant, with the exception of between 'maximum temperature of warmest month' and host plant.

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Worldclim bioclim layer	PC	w	p-value
Annual mean temperature	PC1	2686	1.39e-09
Mean diurnal range	PC2	3741.5	3.26e-04
Isothermality	PC1	3044.5	1.61e-07
Temperature seasonality	PC1	7431	2.38e-07
Max temperature of warmest month	PC2	4911	4.33e-01
Min temperature of coldest month	PC1	2800	7.58e-09
Temperature annual range	PC2	7008.5	2.82e-05
Mean temperature of wettest quarter	PC1	2682.5	1.43e-09
Mean temperature of driest quarter	PC2	3309	4.75e-06
Mean temperature of warmest quarter	PC2	3287.5	3.72e-06
Mean temperature of coldest quarter	PC1	2726	2.62e-09
Annual precipitation	PC1	7899	3.54e-10
Precipitation of wettest month	PC1	7274	1.34e-06
Precipitation seasonality	PC2	3090.5	2.12e-07
Precipitation of wettest quarter	PC1	7617.5	1.96e-08
Precipitation of driest quarter	PC1	7026	8.84e-07
Precipitation of warmest quarter	PC1	7757	1.84e-09
Precipitation of coldest quarter	PC1	7641.5	1.44e-08

**Table S6.** Summary of model comparison in Bayesian regressions evaluating the possible effects of different female CHC classes on sexual isolation (ipsi). Here, each class is evaluated alone. Among them, we evaluate pentacosanes (fpenta), heptacosanes (fpenta) and nonacosanes (fnona). We test the linear and quadratic models to explain sexual isolation. Values represented here are the deviance information criterion (DIC), and the best models are on top highlighted in bold.

191

model (fpenta vs ipsi)	Deviance	pD	DIC	ΔDIC
fpenta+fpenta <sup>2</sup>	38.73	6.59	45.32	0
fpenta	43.63	5.48	49.10	3.78
model (fnona vs ipsi)	Deviance	pD	DIC	ΔDIC
fhepta	60.83	3.95	64.77	0
fhepta+fhepta <sup>2</sup>	61.55	5.09	66.64	1.87
model (fnona vs ipsi)	Deviance	pD	DIC	ΔDIC
fnona	61.10	3.96	65.06	0.0
fnona+fnona <sup>2</sup>	61.05	5.05	66.10	1.04

**Table S7.** Summary of model comparison in Bayesian regressions evaluating the possible effects of different female CHC classes on sexual isolation, namely: pentacosanes (Fpenta), heptacosanes (Fpenta) and nonacosanes (Fnona), and geographical distance (Geo). Values represented here are the deviance information criterion (DIC), supporting Fpenta alone as the best model ( $\beta_{FPENTA}$ = 0.28 [-0.18, 0.72; 95% ETPI]). Here, we did not consider the quadratic relationship between the CHC classes and sexual isolation.

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model	Deviance	pD	DIC	ΔDIC
Fpent	59.73	3.82	63.54	0.00
Geo	59.52	4.21	63.73	0.19
Geo+Fpent	58.99	4.94	63.93	0.39
Fnona	61.00	3.89	64.90	1.36
Geo+Fpent+Fnona	59.18	5.93	65.11	1.57
Fhept	61.12	4.00	65.12	1.58
Geo+Fnona	60.07	5.34	65.42	1.88
Fpent+Fnona	60.65	4.79	65.43	1.89
Fpent+Fhepta	60.76	4.85	65.62	2.08
Geo+Fhept	60.36	5.41	65.77	2.23
Geo+Fpent+Fhept	59.87	6.06	65.93	2.39
Fhept+Fnona	62.05	4.93	66.98	3.44
Geo+Fhept+Fnona	61.05	6.29	67.34	3.80
Fpent+Fhept+Fnona	61.67	5.95	67.62	4.08
Geo+Fpent+Fhept+Fnona	60.39	7.25	67.65	4.11

## 201 Table S8. Posterior estimates for Bayesian hierarchical linear model examining the effects

of color-pattern morph and sex on the principal component axes of different CHC classes.

Estimates are reported as posterior means with 95% credible intervals in brackets. Population was included as random effects, and in this table are represented as the standard deviation (SD) of the random effects. There is not a significant association between color-pattern morphs and any of the PCs describing CHC variation.

207

			PC1 penta	PC2 penta	PC1 hepta	PC1 nona	PC2 nona	PC3 nona
Fixed Effects	Intercept	-0.24 [-0.59, 0.09]	-0.44 [-0.86, -0.04]	0.09 [-0.21, 0.40]	0.48 [0.12, 0.87]	0.50 [0.04, 1.01]	0.47 [0.04, 0.93]	
	l ts	Morph (striped)	-0.2 [-0.5, 0.11]	-0.06 [-0.36, 0.25]	-0.15 [-0.47, 0.16]	-0.15 [-0.49, 0.18]	-0.07 [-0.35, 0.19]	0.09 [-0.22, 0.40]
	Sex (male)	0.85 [0.6, 1.11]	0.94 [0.69, 1.19]	-0.07 [-0.34, 0.21]	-0.68 [-0.96, -0.42]	-0.86 [-1.07, -0.65]	-1.25 [-1.51, - 0.99]	
Rand Effect	om ts	Population (SD)	0.32 [0.09, 0.65]	0.48 [0.25, 0.89]	0.20 [0.01, 0.48]	0.40 [0.17, 0.76]	0.68 [0.38, 1.19]	0.54 [0.28, 1.00]
Resid	lual	sigma	0.83 [0.74, 0.93]	0.79 [0.70, 0.89]	0.90 [0.80, 1.01]	0.85 [0.76, 0.96]	0.67 [0.60, 0.75	0.82 [0.73,0.92]

208 Abbreviations: penta = pentacosanes, hepta = heptacosanes, nona = nonacosanes

## **Table S9. Population-specific random intercepts for the Bayesian hierarchical linear model**

examining the effects of color-pattern morph and sex on the principal component axes of

different CHC classes. Estimates represent deviations from the overall intercept, with 95%

credible intervals.

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2	TO.	

	Рор.	PC1 penta	PC2 penta	PC1 hepta	PC1 nona	PC2 nona	PC3 nona
	BYA	0.02 [-0.36, 0.38]	0.24 [-0.21, 0.70]	-0.08 [-0.42, 0.20]	-0.12 [-0.55, 0.29]	0.01 [-0.53, 0.52]	0.27 [-0.21 , 0.77]
	ECC20A	0.30 [-0.06, 0.73]	-0.65 [-1.14, -0.21]	0.22 [-0.06, 0.68]	0.46 [0.04, 0.93]	0.43 [-0.08, 0.95]	0.58 [0.09, 1.1]
	ECC35A	0.11 [-0.28, 0.5]	0.35 [-0.11, 0.85]	0.15 [-0.13, 0.57]	0.47 [0.01, 0.98]	0.44 [-0.07, 0.98]	0.50 [0.02, 1.05]
Random effects per pop.	HVA	-0.05 [-0.49, 0.36]	-0.22 [-0.73 , 0.26]	-0.04 [-0.39, 0.28]	-0.07 [-0.55, 0.40]	0.06 [-0.51, 0.62]	0.25 [-0.31, 0.81]
	MA	-0.32 [-0.79, 0.06]	-0.02 [-0.50, 0.45]	-0.01 [-0.35, 0.31]	0.02 [-0.44, 0.47]	0.19 [-0.35, 0.72]	0.07 [-0.43, 0.60]
	OGA	-0.37 [-0.85, 0.02]	-0.08 [-0.56, 0.41]	-0.01 [-0.33, 0.32]	-0.06 [-0.51, 0.37]	0.15 [-0.38, 0.72]	-0.63 [-1.18, -0.13]
	OGC	-0.14 [-0.56, 0.21]	-0.24 [-0.74, 0.22]	0.02 [-0.30, 0.37]	-0.03 [-0.48, 0.41]	0.12 [-0.44, 0.64]	-0.01 [-0.51, 0.50]
	OUTA	0.11 [-0.26, 0.52]	0.53 [0.06, 1.03]	-0.05 [-0.39, 0.25]	-0.21 [-0.67, 0.21]	0.10 [-0.44, 0.63]	-0.58 [-1.12 , - 0.08]
	PC	0.24 [-0.17, 0.73]	-0.28 [-0.79, 0.21]	-0.03 [-0.39, 0.30]	-0.01 [-0.49, 0.45]	-1.53 [-2.13, -0.98]	-0.39 [-0.97, 0.14]
	R12C	0.07 [-0.32, 0.47]	0.37 [-0.09, 0.86]	-0.15 [-0.56, 0.12]	-0.50 [-1.00, -0.06]	-0.07 [-0.62, 0.45]	-0.08 [-0.60, 0.40]

Abbreviations: pop= population, penta = pentacosanes, hepta = heptacosanes, nona =

215 nonacosanes

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