

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

András Liker, Veronika Bókony, Ivett Pipoly, Jean-François Lemaître Lemaître, Jean-michel Gaillard, Tamás Székely, Robert Freckleton

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14	András Liker ^{1,2,*} , Veronika Bókony ³ , Ivett Pipoly ¹ , Jean-Francois Lemaitre ⁴ , Jean-Michel
15	Gaillard ⁴ , Tamás Székely ^{5,6} , Robert P. Freckleton ⁷
16	
 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 	 ¹ MTA-PE Evolutionary Ecology Research Group, University of Pannonia, H-8210 Veszprém, Pf. 1158, Hungary ² Behavioral Ecology Research Group, Center for Natural Sciences, University of Pannonia, H-8210 Veszprém, Pf. 1158, Hungary ³ Lendület Evolutionary Ecology Research Group, Plant Protection Institute, Centre for Agricultural Research, Eötvös Loránd Research Network, Herman Ottó u. 15, H-1022 Budapest, Hungary ⁴ Université Lyon 1, CNRS, Laboratoire de Biométrie et Biologie Évolutive UMR 5558, F- 69622, Villeurbanne, France ⁵ Milner Centre for Evolution, Department of Biology and Biochemistry, University of Bath, Bath BA2 7AY, UK ⁶ Department of Evolutionary Zoology and Human Biology, University of Debrecen, H-4032, Hungary ⁷ Department of Animal and Plant Sciences, Alfred Denny Building, University of Sheffield, Western Bank, Sheffield S10 2TN, UK
34 35 36 37 38	* Corresponding author: András Liker, MTA-PE Evolutionary Ecology Research Group, University of Pannonia, Pf. 1158., H-8210 Veszprém, Hungary. Tel.: +36 88 624249, Fax: +36 88 624747, e-mail: aliker@almos.uni-pannon.hu

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43 IP, VB, JFL, JMG collected data. AL conducted the analyses with input from RPF. All

- 44 authors wrote the paper.
- 45
- 46

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64 **Data accessibility statement**: All data and their full references will be archived in a public

- repository after acceptance of the manuscript, and the data DOI will be included in the article.
- 66

67 Abstract

68 Body size often differs between the sexes (leading to sexual size dimorphism, SSD), as a 69 consequence of differential responses by males and females to selection pressures. Adult sex 70 ratio (the proportion of males in the adult population, ASR) should influence SSD because 71 ASR relates to both the number of competitors and available mates, which shape the intensity 72 of mating competition and thereby promotes SSD evolution. However, whether ASR 73 correlates with SSD variation among species has not been yet tested across a broad range of 74 taxa. Using phylogenetic comparative analyses of 462 amniotes (i.e. reptiles, birds and 75 mammals), we fill this knowledge gap by showing that male bias in SSD increases with 76 increasingly female-biased ASRs in both mammals and birds. This relationship is not 77 explained by the higher mortality of the larger sex because SSD is not associated with sex 78 differences in either juvenile or adult mortality. Phylogenetic path analysis indicates that 79 higher mortality in one sex leads to skewed ASR, which in turn may generate selection for 80 SSD biased towards the rare sex. Taken together, our findings provide evidence that skewed 81 ASRs in amniote populations can result in the rarer sex evolving large size to capitalize on 82 enhanced mating opportunities.

83

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

87 INTRODUCTION

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

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

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

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

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

93 (Blanckenhorn 2005).

94 A large volume of research has focused on how sex-specific behavior (e.g. mating 95 system, parental care), ecological processes (e.g. abundance and quality of resources), and life 96 history traits (e.g. fecundity in indeterminate growers) can generate size differences between 97 the sexes (Andersson 1994; Blanckenhorn 2005). These studies have concluded that sexual 98 selection is often a major driver of SSD evolution by either intra-sexual competition for 99 access to mates or inter-sexual mate choice, although other evolutionary mechanisms (e.g. 100 fertility selection and competition for resources) may also be important (Jehl and Murray 101 1986; Andersson 1994; Blanckenhorn 2005; Fairbairn et al. 2007; Clutton-Brock 2016). 102 Strong sexual selection for large body size in one sex is particularly likely in species where that sex competes for mates by physical contests or endurance rivalry, as observed in several 103 104 vertebrate taxa (e.g. reptiles, birds, and mammals; Jehl and Murray 1986; Andersson 1994; 105 Cox et al. 2007; Székely et al. 2007; Clutton-Brock 2016). 106 Adult sex ratio (ASR), best measured as the proportion of males in the adult

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

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

117 Theories suggest that ASR can drive the evolution of SSD in at least two ways. First, 118 the intensity of sexual competition may increase with the number of competitors. As Darwin 119 wrote (1871, p. 217): "That some relation exists between polygamy and development of 120 secondary sexual characters, appears nearly certain; and this supports the view that a 121 numerical preponderance of males would be eminently favourable to the action of sexual 122 selection". According to his idea, highly skewed ASRs may intensify selection for 123 competitive traits such as weapons and large body size in the more abundant sex. Thus this 124 'mating competition hypothesis' predicts that the extent of male-bias in SSD should increase 125 with the degree of male skew in the ASR. Later work refined Darwin's (1871) original idea 126 by suggesting that the operational sex ratio (OSR, the number of sexually active males per 127 receptive female at a given time) rather than the ASR determines the intensity of mating 128 competition in a population (Emlen and Oring 1977). Thus, according to this latter theory 129 ASR would predict SSD if ASR covaries with OSR, for example because OSR is in part 130 determined by ASR (together with sex differences in behavior like parental care; Kokko et al. 131 2012). Although the relationship between ASR and OSR is yet to be fully explored, their 132 positive association has been demonstrated both by theoretical models (Kokko and Jennions 2008: Fig. 4a; Fromhage and Jennions 2016: Fig. 3c,d) and comparative analyses (Mitani et 133 al. 1996, correlation between ASR and OSR in 18 primates: r = 0.4, P = 0.002; unpublished 134 135 result using data from their Table 1). Empirical studies commonly use ASR and OSR

interchangeably in testing their relationship with SSD (Poulin 1997) and other proxies ofsexual selection (Janicke and Morrow 2018).

138 Second, models of reproductive sex roles predict that ASR should influence the 139 evolution of SSD because individuals of a given sex may allocate less to parental care when 140 the sex ratio is skewed towards the opposite sex than when it is skewed towards their own sex 141 (Queller 1997; McNamara et al. 2000). According to these models, males in female-skewed 142 populations display a higher reproductive success due to increased probability of breeding 143 with multiple partners and therefore may evolve to reduce parental care (Queller 1997: 144 section 3., McNamara et al. 2000: section 'Sex ratio'). This association between ASR and 145 parental sex roles can drive the evolution of SSD because more elaborate trait expression in 146 males is evolutionarily linked to female-biased care and stronger sexual selection on males 147 (the so called 'sex-role syndrome', Janicke et al. 2016: Fig 3.). Thus, this 'mating opportunity 148 hypothesis' predicts that the extent of male bias in mating competition, and hence in SSD, 149 should decrease with increasing male skew in the ASR. A demographic analysis of mating 150 systems by Murray (1984) also predicts that female-skewed ASRs should be associated with 151 both polygyny and male-biased SSD, whereas male-skewed ASRs should be associated with 152 polyandry and female-biased SSD.

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

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

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

162 Studies that have investigated the relationships between sex ratios, SSD and sex-163 specific mortality have so far yielded inconsistent results. While some studies found a 164 positive link between SSD and ASR or OSR (i.e. an increasing male bias in SSD with 165 increasing male skew in the sex ratios; Mitani et al. 1996; Poulin 1997), others reported 166 negative associations (Clutton-Brock et al. 1977; Wittenberger 1978; Georgiadis 1985; Haro 167 et al. 1994; Johansson et al. 2005; Lovich et al. 2014), or found no consistent relationships 168 (Owen-Smith 1993; Hirst and Kiørboe 2014; Muralidhar and Johnson 2017). Similarly, 169 mortality costs paid by the larger sex in dimorphic species were reported in some studies 170 (Clutton-Brock et al. 1985; Promislow 1992; Promislow et al. 1992; Moore and Wilson 2002; 171 Benito and González-Solís 2007; Kalmbach and Benito 2007), whereas no consistent 172 relationship between SSD and sex differences in mortality was found by others (Owens and 173 Bennett 1994; Toïgo and Gaillard 2003; Lemaître and Gaillard 2013; Székely et al. 2014a; 174 Tidière et al. 2015). Many of these studies focused on a narrow range of taxonomic groups 175 and were based on a relatively small number of species (typically fewer than 50) in 176 comparative analyses. Furthermore, none of the studies tested explicitly whether statistical 177 models assuming that ASR drives variation in SSD (as proposed by the mating competition 178 and mating opportunity hypotheses) or alternative models (like the mortality costs hypothesis) 179 fit better to the data.

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

185 major amniote taxa (reptiles, birds, and mammals) because these taxa differ in multiple 186 ecological, behavioral and life-history traits. Since the extent and direction of SSD can be 187 influenced by ecological, life-history and behavioral factors besides mating competition, we 188 also control for several potential confounding variables in the analyses. Second, we study 189 whether SSD drives ASR variation by generating sex-biased mortality as proposed by the 190 mortality cost hypothesis. We test this latter hypothesis by investigating whether SSD is 191 related to sex differences in juvenile or adult mortality, and by comparing path models 192 representing different structural relationships between SSD, ASR and sex-specific mortality. 193

194 METHODS

195 **Data collection**

196 Data were extracted from published sources (see Appendix S1 in Supporting Information). 197 The initial dataset was based on Pipoly et al. (2015) that contains ASR and SSD for 344 198 amniote species. We excluded amphibians included in Pipoly et al. (2015) because sex-199 specific mortality data (see below) are very scarce for this taxon, especially in juveniles. The 200 initial dataset was augmented with additional reptile and mammal species, and with 201 information on sex-specific mortality. These additional data were taken from existing 202 comparative datasets (Berger and Gompper 1999 and Bókony et al. 2019 for ASR in 203 mammals and reptiles, respectively, and Székely et al. 2014a for mortality in birds) or from 204 primary publications. In the latter case we searched the literature through the search engines 205 Web of Science and Google Scholar, using the search terms 'sex ratio', 'sex-specific 206 mortality OR survival' or 'male female mortality OR survival' together with taxonomic 207 names. Data for different variables for the same species were often available only from 208 different populations or studies. The final dataset includes 462 species with both ASR and 209 SSD available (155 reptiles, 185 birds, 122 mammals).

210

Body mass and SSD

212 Sex-specific body mass (g) was available for all birds and mammals in our dataset. Since 213 body mass data were missing for many reptiles, we also collected body length data (mm) for 214 this taxon in the form of snout-vent length for squamates and crocodilians and plastron or 215 carapace length for turtles. We estimated body mass from body length using published 216 allometric equations (Appendix S2). We used estimated body mass for reptiles instead of 217 body length in the combined analyses of all species because (1) data on mass are more readily 218 available than data on body length in birds and mammals, which provided the majority of 219 species, and (2) body mass is measured in a standardized way in all taxa, whereas the 220 measurement of body length varies because different parts of the body are recorded as a proxy 221 for length in different taxa. If multiple mass or length data were available for a species, we 222 used the mean value. Average adult body mass was calculated as log_{10} -transformed mean 223 mass of the sexes.

224 We calculated SSD as log₁₀(male mass / female mass). Earlier studies criticized 225 measures of SSD that are based on male/female (or female/male) ratios and suggested other 226 approaches, for example to analyze male size as response variable in models that also include 227 female size as a control variable (see Smith 1999 and Fairbairn 2007 for reviews). In his 228 seminal paper, however, Smith (1999, p. 444) convincingly demonstrated that ratios can be 229 safely used in the context of SSD analyses because "the risk of spurious correlation is 230 negligible to non-existent" due to the statistical properties of male and female size variables 231 (i.e. their high correlation and approximately equal coefficients of variation, leading to an 232 isometric relationship). We checked the assumption of isometry between male and female 233 body mass in our dataset and found that male and female body mass (on a $log_{10} - log_{10}$ scale) 234 are strongly correlated (r = 0.994) with a slope very close to and not different from 1

235 (phylogenetic generalized least squares, slope \pm SE: 1.0096 \pm 0.0102, 95% CI: 0.989 $\leq \beta \leq$ 236 1.029, n = 462 species). Furthermore, Smith (1999, pp. 439-440) demonstrated that the 237 approaches based on the log ratios versus male mass as response variable are statistically 238 equivalent and suggested that the correct method is using log SSD ratio as response and 239 controlling for log size. We thus followed this latter approach. However, because the 240 measures of SSD remains a controversial issue among evolutionary ecologists (see e.g. Table 241 1 in Tidière et al. 2015 for a review of SSD metrics commonly used), we replicated the main 242 analysis using an alternative method (i.e. male size as response variable while controlling for 243 female size in the model) to check the robustness of our results. All results were qualitatively 244 unchanged.

To test whether the results are sensitive to conversion of length to mass in reptiles, we replicated the main analyses (1) with SSD calculated from body length (log₁₀(male length / female length)) of reptiles, and (2) with SSD calculated from body mass for a subset (31 species) of reptiles that has sex-specific mass data available from Myhrvold et al. (2015). Whatever approach was used to assess the degree of SSD the results were qualitatively unchanged (see Results). In the main text we thus report results based on body mass estimated from body length for reptiles.

252

253 Sex ratio

We followed Wilson and Hardy (2002) and Ancona et al. (2017) in expressing ASR as the proportion of males in the adult population. We defined the adult population here broadly as adult individuals living in the study area during ASR sampling. Wilson and Hardy (2002) showed that analyzing sex ratios as a proportion variable is appropriate when sex ratios are estimated from samples of ≥ 10 individuals and the dataset has ≥ 50 sex ratio estimates. These conditions were more than fully met in our analyses because sample sizes for ASR estimates

260 were always larger than 10 individuals per species (and typically much larger), and our

261 overall dataset included nine times more than the requirement of 50 species.

262 ASR data from Pipoly et al. (2015) were augmented with new species and updated 263 with more recent and/or better quality information (e.g. based on a more reliable method or a 264 larger sample size) for some reptiles. ASR estimates were collected by different observers for 265 the different taxa: reptiles by V.B. and I.P. (Pipoly et al. 2015; Bókony et al. 2019), birds by 266 A.L. (Liker et al. 2014), and mammals by Berger and Gompper (1999), Donald (2007) and 267 Anile and Devillard (2018). Details of data selection criteria are given in the original 268 publications (see also Ancona et al. 2017). Mean values were calculated for species with 269 multiple ASR data. ASR estimates are repeatable between populations of the same species as 270 measured by the intraclass correlation coefficient (ICC), although the magnitude of 271 repeatability varies among taxa: reptiles with genetic and environmental sex determination: 272 ICC= 0.55 and 0.14, respectively (Bókony et al. 2019), birds: ICC= 0.64 (Ancona et al. 2017), 273 mammals: ICC= 0.60 (Valentine Federico, J-F.L., J-M.G., A.L., I.P., T.S. unpublished result). 274 ASR estimates are not influenced by the sample size of the ASR studies (Székely et al. 2014a; 275 Bókony et al. 2019).

276

277 Sex-specific mortality

Annual mortality rates were collected from studies in which mortality (or survival) was
estimated for each of both sexes. Juvenile and adult mortality refer to age classes before and
after the age of first reproduction, respectively. For reptiles, data were collected by V.B.
(Bókony et al. 2019). Most adult mortality data on birds are taken from Székely *et al.* (2014a)
with the addition of new data for juvenile mortality by A.L. Reptile and bird mortality
includes estimates by various methods (e.g. capture-recapture, return rates, demographic
models), although we used better quality estimates (e.g. those from capture-recapture

285 analyses) whenever we had a choice (Székely et al. 2014a; Bókony et al. 2019). For 286 mammals, all sex-specific estimates were collected by J-M.G. and J-F.L. (Lemaître et al. 287 2020). Sex differences in juvenile and adult mortality rates were calculated as the magnitude 288 of male-biased mortality (i.e. log₁₀(juvenile or adult male mortality / juvenile or adult female 289 mortality)), also referred to as 'mortality bias'. These measures of mortality bias are not 290 related to the overall mortality rate of the species, as estimated by the average mortality rates 291 of the sexes (phylogenetic generalized least squares models, juvenile mortality bias: slope \pm 292 $SE = -0.068 \pm 0.101$, t = 0.7, P = 0.497, n = 100; adult mortality bias: slope $\pm SE = -0.05 \pm 0.05 \pm 0.05$ 293 0.08, t = 0.7, P = 0.513, n = 230).

294

295 **Other predictors**

296 We controlled for the potential effects of ecological variables and life-history traits related to 297 either ASR or SSD (or both) that may confound the assessment of their relationship. First, we 298 collected data on the type of sex determination system because it is associated with both ASR 299 (Pipoly et al. 2015) and SSD (Adkins-Regan and Reeve 2014). We divided the species into 300 three categories according to the Tree of Sex database (Ashman et al. 2014): male-301 heterogametic (XY) or female-heterogametic (ZW) genetic sex determination, or temperature-302 dependent sex determination (TSD). For species that were not included in the Tree of Sex 303 database we assumed the same type of sex determination as reported for the genus (or family, 304 respectively; Bókony et al. 2019) when the genus (or family) to which it belongs had 305 invariable sex determination system. All birds were assigned to ZW, and all mammals to XY

306 sex determination (Ashman et al. 2014).

307 Second, we controlled for the potential effects of environmental variation among
308 species by using two measures. Breeding latitude correlates with life-history traits in many
309 organisms (as shown in his pioneer work by Dobzhansky 1950) and may also influence the

310 potential for polygamy, hence also sexual selection (Fischer 1960; Isaac 2005;

311 Balasubramaniam and Rotenberry 2016). We used absolute values of the geographic latitude 312 of the ASR studies included in our dataset (i.e. average values for species with multiple ASR 313 estimates) to represent the distance from the Equator. When the authors did not report 314 latitude, we used Google Earth to estimate it as the center of the study sites based on the site 315 descriptions. For 30 birds and 10 mammals, accurate population locations were not reported, 316 hence, we used the latitudinal midpoint of the breeding ranges of these species (birds: V. 317 Remeš, A. Liker, R. Freckleton and T. Székely unpublished data, mammals: PanTHERIA 318 database).

319 In addition to latitude, we investigated environmental harshness as a second 320 environmental variable, which also has been hypothesized to influence SSD (Isaac 2005). We 321 quantified the harshness of the breeding environment using a proxy proposed by Botero et al. 322 (2014). This is the PC1 score extracted from Principal Component Analysis (PCA) performed 323 on a set of climatic and ecological variables (e.g. temperature and precipitation, net primary 324 productivity, habitat heterogeneity; see Botero et al. 2014 for a detailed description of the 325 variables and the analysis). The PC1 scores have higher values for a higher level of exposure 326 to drier, less productive environments, with colder, less predictable and more variable annual 327 temperatures (see Table 1 in Botero et al. 2014). In birds and mammals, we used the data 328 published in Botero et al. (2014), whereas for reptiles we calculated PC1 scores by 329 performing a PCA with the same set of variables.

Third, we characterized courtship displays in birds because earlier studies showed that birds with aerial displays have less male-biased SSD compared to species with ground displays, probably because selection favors male agility in aerially displaying species constraining male body size (Jehl and Murray 1986; Székely et al. 2007). We followed Székely *et al.* (2007) and divided species into two display groups: (1) mating displays that

may favor male agility, including species that mainly have aerial displays (both non-acrobatic
and acrobatic, categories 4 and 5 in Székely *et al.* 2007), and (2) displays that may not favor
male agility, including all other display types, typically performed on ground (categories 1-3
in Székely *et al.* 2007). Although SSD can also be influenced by display type and display
habitat in reptiles and mammals (e.g. see Agha *et al.* 2018), we were not able to collect
reliable data for these taxa, therefore we analyzed the effect of display type only in birds.

341 Fourth, we tested for the potential effect of social mating system, because the scope 342 for mating competition may be more limited in monogamous than in polygamous species 343 (Andersson 1994). Thus, although there is ASR variation among monogamous species that 344 can generate some variation in mating competition and/or opportunity, the relationship 345 between ASR and SSD is expected to be weaker in monogamous than in polygamous species. 346 To test this idea, we characterized social mating system for birds and mammals, because we 347 found reliable information in these taxa for most species (Liker et al. 2014; Lukas and 348 Clutton-Brock 2013). Although socially polygamous mating systems differ from promiscuous 349 mating system, we pooled these mating systems because sexual selection is consistently 350 stronger in polygamous than in monogamous species, whereas the relative intensity of sexual 351 selection in polygynous versus promiscuous species is not easy to assess. We thus 352 categorized species as either socially monogamous or polygamous (most often polygynous) 353 according to the sources, as previously done (see e.g. Lukas and Clutton-Brock 2013). In 354 birds, social mating system was originally scored on a five point scale (Liker et al. 2014), and 355 here we considered a species monogamous if it had score 0 or 1 (polygamy frequency <1%) 356 for both sexes.

Finally, in reptiles, the evolution of viviparity and reduced reproductive frequency are generally correlated with shifts toward female-biased SSD due to fecundity selection for large female size (Pincheira-Donoso and Hunt 2017). To control for its potential effect on SSD, we

360 categorized the reproductive mode of reptiles as either viviparous or oviparous (Uetz et al.361 2019).

362

363 Statistical analyses

364 Phylogenetic generalized least squares (PGLS) models were built to conduct bivariate and 365 multi-predictor analyses. To control for phylogenetic relationships among taxa, we used the 366 composite phylogeny applied in Pipoly et al. (2015) with the addition of new species 367 according to the family-level (Sarre et al. 2011) and other recent phylogenies (Squamata: 368 Nicholson et al. 2012, Pyron et al. 2013, Gamble et al. 2014; Testudines: Barley et al. 2010, 369 Guillon et al. 2012, Spinks et al. 2014; Crocodylia: Oaks 2011; mammals: Fritz et al. 2009, 370 Meredith et al. 2011). Since composite phylogenies do not have true branch lengths, we used 371 three methods to generate branch lengths (Nee's method, Pagel's method, and unit branch 372 lengths, using the PDAP:PDTREE module of Mesquite; Midford et al. 2011), and repeated 373 key analyses with these alternative trees. We present results with Nee's branch lengths in the 374 paper, except for the sensitivity analyses (see Results). Freckleton et al. (2002) showed that 375 PGLS is relatively insensitive to branch length assumptions. In each model we used the 376 maximum-likelihood estimate of phylogenetic dependence (Pagel's λ). PGLS models were 377 run using the 'caper' R package (Orme et al. 2013).

First, using all species, we applied bivariate PGLS models to test interspecific associations between ASR, SSD and sex differences in juvenile and adult mortality rates. When SSD was the response variable in the model, we also included mean body mass as a second predictor, as recommended by Smith (1999) (hence we termed these models as 'separate predictor models' instead of bivariate models in the rest of the paper). Then we built two multi-predictor models. In Multi-predictor model 1, we tested the relationship between ASR and SSD while controlling for potential confounding effects of mean mass, sex

385 determination system, and breeding latitude. In Multi-predictor model 2, we tested the ASR -386 SSD relationships while controlling for the effects of sex differences in juvenile and adult 387 mortality rates, and mean mass. We built these two separate multi-predictor models because 388 we have much lower sample sizes for sex-specific mortalities than for the other predictors, 389 thus the statistical power would be reduced for variables of Multi-predictor model 1 if all 390 predictors were combined in a single model. We ran the models in two alternative versions in 391 which either SSD or ASR was the dependent variable, respectively, since we had no *a priori* 392 knowledge about the cause-effect direction of these relationships and results may differ 393 between these analyses if the two models have different values for Pagel's λ (see Appendix 394 S3).

395 We investigated whether the ASR - SSD relationship, which is the main focus of our 396 study, differed among taxa by testing the interaction between ASR and the taxonomic class. 397 To explore differences among taxa in the multivariate relationships, we repeated all analyses 398 separately for reptiles, birds and mammals. In taxon-specific Multi-predictor models 1, we 399 included reproductive mode for reptiles and display type for birds as further predictors. In 400 reptiles, we also tested whether the relationship between ASR and SSD is sensitive (1) to the 401 inclusion of species that have environmental sex determination, because ASR shows low 402 repeatability in such reptiles (Bókony et al. 2019), and (2) to the inclusion of species in which 403 the type of sex determination was inferred from data on related species in the genus or family. 404 Finally, we ran two additional separate analyses to test whether social mating system and 405 environmental harshness confounded the ASR - SSD relationship. All numeric variables were 406 standardized before analyses to make parameter estimates comparable, and model 407 assumptions were also checked and met. We report two-tailed statistics. Sample sizes differed 408 between models because not all variables were available for all species (see Appendix S1).

409 In addition to PGLS models, we used phylogenetic path analyses (Santos 2012; 410 Gonzalez-Voyer and von Hardenberg 2014) to compare two sets of path models 411 corresponding to different hypotheses for the relationships linking ASR, SSD and sex 412 differences in mortality. Although path analyses – unlike experiments – cannot infer causality, 413 it is a suitable method to compare alternative scenarios representing different causal 414 relationships between variables (Shipley 2016). Model 1 assumes that sex-biased mortality 415 influences ASR, which in turn influences SSD through its effects on mating competition (as 416 proposed by the mating opportunity hypothesis; Fig. 1). Three variants of this model were 417 tested: Model 1a assumes that sex differences in both juvenile and adult mortality rates 418 influence ASR, while Models 1b-c include only one of these mortality effects. Model 2 419 assumes that SSD has sex-specific effects on juvenile and/or adult mortality, which then 420 drives ASR variation (representing the mortality cost hypothesis; Fig. 1). We tested all the 421 three variants of this latter scenario, assuming SSD effects on both juvenile and adult 422 mortality (Model 2a) or only on one mortality component (Models 2b-c). 423 We followed the approach proposed by Santos (2012) for phylogenetic path analyses. 424 In the first step, we conducted phylogenetic transformation on the data to control for effects of 425 phylogenetic relatedness among species. For this purpose, we (1) determined λ separately for 426 each variable by maximum likelihood, (2) used this variable-specific λ value to re-scale the 427 phylogenetic tree to a unit tree, and (3) used the transformed tree to calculate phylogenetically 428 independent contrasts for the variable (using 'pic' function of the R package 'ape'; Paradis 429 2012). We repeated this process for each variable, and the resulting phylogenetically 430 transformed values were used for fitting path models. In the second step of the analyses, we 431 evaluated model fit using d-separation method (Shipley 2016) as implemented in the R 432 package 'piecewiseSEM' (Lefcheck 2016). In this method, Fisher's C statistic is used to test 433 the goodness of fit of the whole path model, and the model is rejected (i.e. it does not provide

434 a good fit to the data) if the result of this *C* statistic is statistically significant (and conversely 435 a statistically non-significant result means acceptable fit; Lefcheck 2016). We compared 436 model fit between the six path models by their AICc values. Note that this approach ensures 437 that the same variables (i.e. the contrasts with the same phylogenetic signal) are used in each 438 path model, and that the correlations are non-directional in the sense that for a pair of 439 variables *X* and *Y*, $r_{XY} = r_{YX}$ as assumed in path analysis (irrespective of the sign of the 440 correlation, i.e. whether it is positive or negative).

441 To test the robustness of the results, we repeated the path analyses using two other 442 methods. First, we repeated the above procedure (i.e. followed Santos 2012) except that we 443 used the covariance matrix comparison method for model fit instead of d-separation, as 444 implemented in the R package 'lavaan' (Rosseel 2012). Second, we repeated the analyses 445 using the method developed by von Hardenberg and Gonzalez-Voyer (2013). Unlike Santos' 446 (2012) method, in this latter approach a single value of Pagel's λ is estimated for the residuals 447 of a regression of each pair of traits in a directional model, rather than a value of λ for each 448 variable (see the Discussion and Appendix S3). We used the R package 'phylopath' (van der 449 Bijl 2018) for this latter analysis, which relies on the d-separation method for model fitting 450 (similarly to 'piecewiseSEM', see above). We provide additional analyses to test the 451 robustness of the path analysis' results in Appendix S3.

452

453 **RESULTS**

454 Mating competition versus mating opportunity hypotheses

455 Consistent with the mating opportunity hypothesis, and in contrast to the mating competition
456 hypothesis, we found a negative relationship between our measures of ASR and SSD: the size
457 of males relative to females increases when ASR becomes more female-skewed (Fig. 2, Table
458 1). This correlation was statistically significant when all species were analyzed together and

did not differ among the three amniote classes (ASR \times class interaction on SSD: $F_{2,456}$ =

460 0.935, P = 0.393). The increase of SSD with increasingly female-skewed ASR was

461 statistically significant within birds and mammals but was not in reptiles when the three taxa 462 were analyzed separately (Fig. S1, Tables S1-4). These results remained consistent when we 463 used SSD estimates based on length instead of estimated mass in reptiles (Tables S1, S2 and 464 S5), when SSD for reptiles were estimated from published body mass data (Table S5), and 465 also when male mass was used as response variable (Table S5).

466 These results are robust because the sign of the slope of the ASR - SSD relationship 467 and its statistical significance were not sensitive to branch length assumptions (Table S6), and to the inclusion of other predictors (Table 1). In multi-predictor models (Table 1), mean body 468 469 mass was positively related to SSD, supporting the Rensch rule (Abouheif and Fairbairn 470 1997), and the type of sex determination influenced ASR variation as previously reported by 471 Pipoly et al. (2015). Nevertheless, ASR remained negatively associated with SSD when the 472 effects of mass and sex determination systems were accounted for (Table 1). This result also 473 did not change when environmental variation was included in the models using either 474 breeding latitude (Table 1) or environmental harshness (Table S5). Finally, excluding reptiles 475 with TSD (that have the lowest consistency in ASR; Bókony et al. 2019) or with assumed sex 476 determination also did not influence the relationship (Table S5).

The multi-predictor model for birds showed that species with aerial courtship displays have lowered SSD as found in earlier studies (Jehl and Murray 1986; Székely et al. 2007); however, the relationship between ASR and SSD remained statistically significant and negative when this effect was included in the model (Table S3). Furthermore, data in birds and mammals showed that, as expected, the relationship was weaker in monogamous than in polygamous species, although the same trend occurred in both mating systems (Table S7).

483 Finally, reproductive mode was not associated with SSD or ASR in reptiles in our dataset

484 (Tables S1-2).

485

486 Mating opportunity versus mortality costs hypotheses

487 Both the mating opportunity hypothesis and the mortality cost hypothesis predict female-488 skewed ASRs in species with male-biased SSD. However, our results are more consistent 489 with the mating opportunity hypothesis for two reasons. First, ASR but not SSD was 490 associated with the extent of sex differences in juvenile or adult mortality, and ASR remained 491 strongly and negatively correlated with SSD when sex differences in juvenile and adult mortality were statistically controlled for (Table 1). Second, phylogenetic path analyses 492 493 showed that models of the mating opportunity hypothesis provided better fit to the data 494 (Models 1a-c, Fisher' C statistic: P = 0.07 - 0.97) than models corresponding to the mortality 495 cost hypothesis (Models 2a-c, P < 0.001; Table 2). The strongest support was for Model 1a 496 because it had the lowest AICc (Δ AICc = 4.1 - 43.2; Table 2). This model proposes that sex-497 biased mortality in both juveniles and adults generates skewed ASR, which in turn leads to 498 SSD biased towards the rarer sex (Fig. 3). These results are robust because we obtained the 499 same results when the analyses were repeated using two other implementations of the path 500 analysis (see Table S8 for the results obtained using 'phylopath', and Appendix S3 for the 501 results obtained using 'lavaan'). Finally, path analyses that excluded reptiles (for which the 502 ASR - SSD relationship was not statistically significant, see above) also yielded results 503 qualitatively consistent with the full dataset (Table S9).

504

505 **DISCUSSION**

506 Our analyses provided three major findings: (1) adult sex ratio is related to sexual size507 dimorphism among amniote species, although the association is the opposite of the one

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

514 Theoretical models show that skewed ASRs can promote evolutionary changes that 515 may generate this association between ASR and SSD. First, models of sex role evolution 516 showed that skewed ASR can result in divergences in reproductive roles between the sexes 517 leading to less parental care and more frequent desertion and remating in the rarer sex and 518 opposite changes (i.e. more parental care and less frequent remating) in the more abundant 519 sex (Queller 1997; McNamara et al. 2000). Similarly, a demographic analysis based on the 520 relationships between mating systems and sex ratio, sex-specific patterns of survivorship, age 521 of first reproduction, and annual fecundity predicts that skewed ASRs promote the evolution 522 of polygamy (i.e. polygyny and polyandry in female-biased and male-biased populations, 523 respectively; Murray 1984). Since both frequent remating and polygamy can intensify sexual 524 selection, the above effects of skewed ASR can promote the evolution of SSD by favoring 525 increased body size in the rare sex. In line with the predictions of these models, an increasing 526 number of recent studies in birds and humans show that polygyny is more frequent and 527 parental care by males is reduced in female-skewed populations (Liker et al. 2013, 2014, 528 2015; Remeš et al. 2015; Schacht and Borgerhoff Mulder 2015; Eberhart-Phillips et al. 2018; 529 Grant and Grant 2019). Our results are also concordant with experimental studies in voles and 530 lizards, which reported that female-skewed ASRs exert directional selection for large body 531 size in males (Klemme et al. 2007; Fitze and Le Galliard 2008), and increase variance in male 532 reproductive success (Dreiss et al. 2010).

533 Theoretical models predict that the effects of ASR may depend on other life-history 534 and behavioral traits of the populations. For example, Fromhage and Jennions (2016) 535 highlighted the importance of the specific processes generating ASR skews for the outcomes 536 of sex role evolution, and that a coevolutionary feedback between parental care and sexually 537 selected traits can greatly amplify sex role divergence. In addition, sexual competition for 538 mates may favor different traits in species with distinct ecology and behavior, leading to 539 inconsistent relationships between sex differences in mating competition and sexual 540 dimorphisms in behavioral or morphological trait across species (Clutton-Brock 2017). 541 Collectively, these factors may account for the relatively low amount of variation in SSD 542 explained by ASR in some of our analyses.

543 The association between intense sexual selection in males and female-skewed ASRs 544 was proposed decades ago by avian evolutionary ecologists (e.g. Mayr 1939), although it was 545 usually explained by the mortality cost hypothesis (Wittenberger 1976). Our analyses do not 546 support this latter hypothesis because sex-biased SSD is not associated with sex-biased 547 juvenile or adult mortality in the studied amniote species, and the results of the confirmatory 548 path analyses are also inconsistent with the mortality cost hypothesis. We propose that the 549 lack of relationship between SSD and sex differences in mortality may be explained by 550 variation in the environmental context (Lemaître et al. 2020). Studies in birds and mammals 551 showed that having a large body size may only be costly in terms of mortality in populations 552 subjected to harsh environmental conditions (Toïgo and Gaillard 2003; Kalmbach and Benito 553 2007; Jones et al. 2009; Clutton-Brock 2017). The effect of SSD may thus be reduced or absent when the sex-specific mortality estimates correspond to average conditions, that may 554 555 often be the case in wild populations.

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

558 in the adult population (Lovich et al. 2014) because immature life stages are generally 559 characterized by higher mortality (e.g. Gaillard et al. 2000). Furthermore, Fromhage & 560 Jennions (2016) showed that female-skewed sex ratios at maturation (MSR) can result in the 561 evolution of increased female care and male allocation to traits facilitating mating success. 562 Thus, if variation in ASR is determined at least in part by MSR, then the effects of sex-biased 563 MSR on sex roles can contribute to the observed association of ASR with the intensity of 564 mating competition, and, hence, SSD. This latter mechanism would deserve further 565 investigations.

566 Although the relationship between ASR and SSD is not statistically significant in 567 reptiles, it is qualitatively consistent with our findings in birds and mammals. Other selective 568 processes (e.g. fertility selection for large female size in indeterminate growers, Cox et al. 569 2007) might have masked the influence of sexual selection on SSD in reptiles. Consistent 570 with this explanation, selection often favors delayed maturation in female reptiles, which 571 enables them to produce larger clutches, which in turn also influences their body size and the 572 extent of SSD (Shine 2005; Agha et al. 2018). Follow-up studies using different proxies of 573 sexual selection are needed to investigate further how sexual selection is related to ASR in 574 reptiles.

575 Biased estimates of ASR may generate spurious relationship with SSD, which may 576 potentially affect our results. For example, the larger sex may have lower detectability in 577 polygamous species if some members of that sex are excluded from breeding sites (Ancona et 578 al. 2017). However, highly polygamous species in which populations have been thoroughly 579 surveyed showed skewed ASR even when all individuals in the population were accurately 580 counted (Granjon et al. 2017), and fairly consistent ASR estimates were obtained when both 581 breeding and non-breeding individuals were included (Emlen and Wrege 2004). In general, 582 ASR estimates show a moderate but statistically significant repeatability across populations in

583 most of the studied taxa, except reptiles with temperature-dependent sex determination

584 (Ancona et al. 2017; Bókony et al. 2019; Valentine Federico, J-F.L., J-M.G., A.L., I.P., T.S.

unpublished result), and in 80% of bird species the direction of ASR skew is the same for all
repeated estimates (Székely et al. 2014a).

587 The paths of causality in comparative data are difficult to untangle. Path analysis is a 588 valuable tool for contrasting different causal models, although it cannot reveal causality 589 (Shipley 2016). Path analysis assumes that each variable includes independent variations or 590 'errors' and that these errors are independent among variables. This is not true for 591 comparative data, because the errors will be correlated across species. Our approach follows 592 Santos (2012), an innovative but overlooked method that satisfies the assumptions of path 593 analysis better than an alternative method based on phylogenetic regressions proposed by von 594 Hardenberg and Gonzalez-Voyer (2013). This latter approach is problematic because it is not 595 robust to changes in the specification of the model: if variable Y is regressed on X and λ 596 estimated, then the estimates of the partial correlations and λ may be different from those 597 obtained if Y is regressed on X with λ estimated (Appendix 3). The approach we have taken 598 avoids this problem. However, there is still room for methodological improvement. For 599 instance, our approach has the drawback of being a 'subtractive' comparative method (sensu 600 Harvey and Pagel 1991). The question of how to robustly fit complex path models for data on 601 multiple traits with different levels of phylogenetic signal is not straightforward.

602

603 *Concluding remarks*

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

- 608 population (Darwin 1871), theoretical and empirical work have suggested mechanisms that
- 609 can favor large size in the rare sex (Murray 1984; Klemme et al. 2007; Fitze and Le Galliard
- 610 2008; Dreiss et al. 2010). Further analyses of these processes and their application to species
- 611 with differing mating systems offer exciting opportunities for future investigations of the
- 612 interplay among sexual selection, SSD and ASR across the tree of life.
- 613

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- 867

869	Table 1. Phylogenetically corrected analyses of sexual size dimorphism (SSD) and adult sex
870	ratio (ASR) in amniotes (reptiles, birds and mammals).

Predictors	$b \pm SE$	t	Р	R^2	Λ	n
(A) Response: sexual size dimorph	nism					
Separate predictor models:						
Model 1				0.119	0.868 *#	462
ASR	-0.168 ± 0.035	4.835	< 0.001			
Mean body mass	0.515 ± 0.086	5.980	< 0.001			
Model 2				0.129	0.703 *#	100
Juvenile mortality bias	0.041 ± 0.065	0.629	0.531			
Mean body mass	0.529 ± 0.131	4.051	< 0.001			
Model 3				0.095	0.932 *	230
Adult mortality bias	-0.021 ± 0.047	0.454	0.650			
Mean body mass	0.596 ± 0.117	5.090	< 0.001			
Malli muadiatan madal 1.				0.126	0.960 **	457
Multi-predictor model 1:	0.160 + 0.025	1 5 5 5	< 0.001	0.120	0.869 **	437
ASR Mean body mass	$\begin{array}{c} -0.160 \pm 0.035 \\ \hline 0.515 \pm 0.087 \end{array}$	4.555 5.950	< 0.001			
Latitude	$\frac{0.313 \pm 0.087}{0.004 \pm 0.038}$	0.103	0.918			
Sex determination, TSD ¹	-0.297 ± 0.251	1.184	0.918			
Sex determination, TSD	-0.297 ± 0.231 -0.685 ± 0.264	2.592				
Sex determination, Zw ⁻	-0.083 ± 0.204	2.392	0.010			
Multi-predictor model 2:				0.273	0.841 *	97
ASR	-0.271 ± 0.061	4.452	< 0.001			
Mean body mass	0.377 ± 0.134	2.824	0.006			
Juvenile mortality bias	0.001 ± 0.060	0.011	0.992			
Adult mortality bias	-0.019 ± 0.067	0.277	0.783			
(B) Response: adult sex ratio						
Separate predictor models:			0.001			
Model 1: SSD	-0.234 ± 0.051	4.593	< 0.001	0.042	0.359 *+	462
Model 2: Juvenile mortality bias	-0.214 ± 0.099	2.151	0.034	0.035	0.281 *+	100
<i>Model 3</i> : Adult mortality bias	-0.257 ± 0.060	4.313	< 0.001	0.071	0.288 *#	230
Multi-predictor model 1:				0.071	0.247 **	457
SSD	-0.188 ± 0.050	3 727	< 0.001	0.071	0.217	107
Mean body mass	-0.106 ± 0.080	1.330	0.184			
Latitude	-0.095 ± 0.045	2.135	0.033			
Sex determination, TSD ¹	$\frac{0.099 \pm 0.019}{0.481 \pm 0.221}$	2.133	0.030			
Sex determination, ZW ¹	0.712 ± 0.205	3.471	< 0.001			
						1
Multi-predictor model 2:				0.402	0.030 #	97
SSD	-0.457 ± 0.120	3.794	< 0.001			
Mean body mass	-0.249 ± 0.108	2.316	0.023			
Juvenile mortality bias	-0.146 ± 0.086	1.702	0.092			
Adult mortality bias	-0.259 ± 0.100	2.591	0.011			

871 872

873 Results of separate predictor and multi-predictor phylogenetic generalized least-squares

874 (PGLS) models with either (A) SSD (log₁₀(male mass/female mass)) or (B) ASR (proportion

875 of males in the adult population) as dependent variable. Separate predictor models with SSD

- as dependent variable also include log_{10} (mean mass) as predictor (see Methods). Mortality
- biases were calculated as log_{10} (male mortality/female mortality) for juveniles and adults,
- 878 respectively. $b \pm SE$ is the model's parameter estimate with its standard error (intercepts are
- 879 not shown), t and P are the associated test statistic and its significance, λ is Pagel's lambda, n
- is number of species.
- 881 * λ statistically different from 0, * λ statistically different from 1.
- ¹ Differences from species with XY sex determination; overall effect of sex determination on
- 883 SSD: $F_{2,451} = 3.411$, P = 0.034; on ASR: $F_{2,451} = 6.135$, P = 0.002.

Table 2. Phylogenetic path models of the mating opportunity hypothesis (Models 1a-c) and

the mortality cost hypothesis (Models 2a-c) in amniotes (reptiles, birds and mammals).

886

Model/Path	Path coefficient ± SE	Z	887 P ₈₈₈
			000
Model 1a	$P_C = 0.972, df = 4, AICc = 15.8, \Delta$		0.020
$AMB \rightarrow ASR$	-0.340 ± 0.113	- 3.000	0.064
$JMB \rightarrow ASR$	-0.205 ± 0.104	- 1.970	0.052^{1}
$ASR \rightarrow SSD$	-0.425 ± 0.074	- 5.723	< 0.601 ² 893
			0)5
Model 1b	$P_C = 0.065, df = 6, AICc = 25.7, \Delta$	AICc = 9.9	
$(AMB \rightarrow ASR)^1$	0	-	_895
$JMB \rightarrow ASR$	-0.258 ± 0.107	- 2.417	0.09896
$ASR \rightarrow SSD$	-0.425 ± 0.074	- 5.723	< 0.0017
			898
Model 1c	$P_C = 0.376, df = 6, AICc = 19.9, \Delta$	AICc = 4.1	
$AMB \rightarrow ASR$	-0.378 ± 0.113	- 3.334	0.09100
$(JMB \rightarrow ASR)^1$	0	-	-901
$ASR \rightarrow SSD$	-0.425 ± 0.074	- 5.723	< 0.00012
			903
Model 2a	$P_C = 0.0, df = 4, AICc = 59.0, \Delta A$	ICc = 43.2	
$SSD \rightarrow AMB$	0.171 ± 0.105	1.631	0.1005
$SSD \rightarrow JMB$	0.111 ± 0.115	0.958	0.3016
$AMB \rightarrow ASR$	-0.340 ± 0.113	- 3.000	0.004 7
$JMB \rightarrow ASR$	-0.205 ± 0.104	- 1.970	0.0578
			000
Model 2b	$P_C = 0.0, df = 4, AICc = 50.4, \Delta A.$		
$SSD \rightarrow JMB$	0.111 ± 0.115	0.958	0.341
$AMB \rightarrow ASR$	-0.340 ± 0.113	- 3.000	
$JMB \rightarrow ASR$	-0.205 ± 0.104	- 1.970	0.0322
			715
Model 2c	$P_{C} = 0.0, AICc = 50.4, \Delta AICc = 3$		0.4915
$SSD \rightarrow AMB$	0.171 ± 0.105	1.631	0.1005
$AMB \rightarrow ASR$	-0.340 ± 0.113	- 3.000	0.0046
$JMB \rightarrow ASR$	-0.205 ± 0.104	- 1.970	0.0917

919 Model structures are shown in Figure S1. SSD: sexual size dimorphism, ASR: adult sex ratio,

920 JMB and AMB: juvenile and adult mortality biases, respectively (variables are explained in

921 footnotes of Table 1). *P_C* is *P*-value for Fisher's *C* statistic for model fit, with non-significant

922 values (> 0.05) indicating an acceptable fit. Δ AICc indicates difference in AICc values

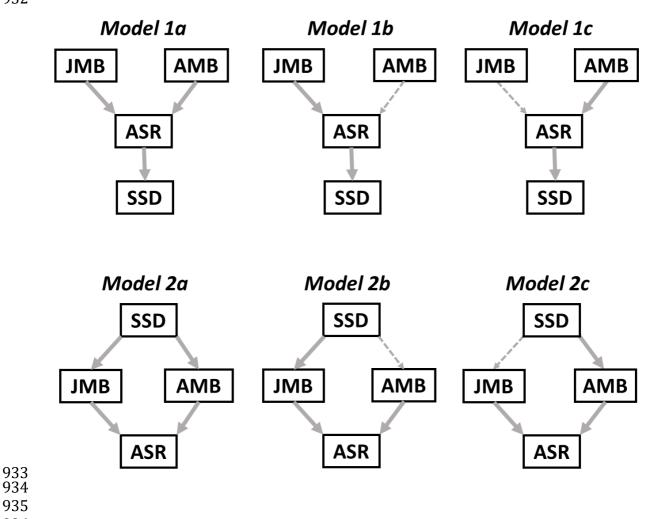
923 between the most supported model (lowest AICc, Model 1a) and the focal models. $\Delta AICc > 2$

924 indicates substantially higher support for the best model than for the other models. The

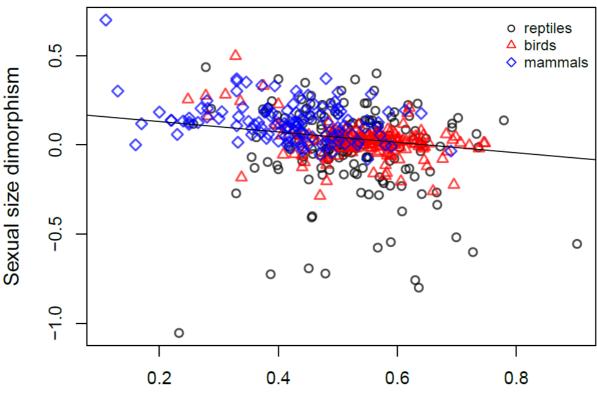
analyses include 97 species of reptiles, birds and mammals with data for all for variables.

¹ Path coefficient set to zero to keep the variable in the model.

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

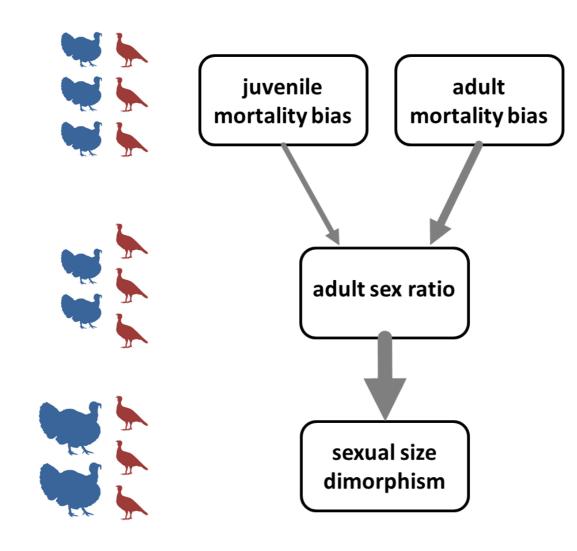


- Figure 2. Sexual size dimorphism (SSD) in relation to adult sex ratio (ASR) in amniotes.
 SSD was calculated as log₁₀(male mass/female mass); ASR is the proportion of males in the
 adult population. Each data point represents a species; the regression line is fitted by
 phylogenetic generalized least-squares (PGLS) model (see Table 1 for statistics).



Adult sex ratio

Figure 3. Path diagram of the best-fitting phylogenetic path model (Model 1a in Table 2, n =97 species of reptiles, birds and mammals). The model supports the scenario that sex-biased juvenile and adult mortalities lead to skewed adult sex ratio, which in turn results in increased size dimorphism by sexual selection. Width of the arrows is proportional to path coefficients (see Table 2 for statistical details of the model). Bird pictures on the left illustrate the case when differential mortality generates female-skewed ASR, which then leads to a more male-biased SSD (i.e. larger body size in males relative to females). The path analyses were based on the approach proposed by Santos (2012), see Appendix S3 for details.



957 Electronic Supporting Information: tables and figures

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

Predictors	$b \pm SE$	t	P	R^2	λ	n
(A) Response: sexual size dimorp	hism					
Separate predictor models:						
Model 1				0.082	0.948 *	155
ASR	-0.123 ± 0.075	1.641	0.103			
Mean body mass	0.668 ± 0.177	3.774	< 0.001			
Model 2				0.005	0.0	17
Juvenile mortality bias	$-\ 0.414 \pm 0.337$	1.228	0.240			
Mean body mass	-0.500 ± 0.440	1.136	0.275			
Model 3				0.092	1.0 *	62
Adult mortality bias	-0.151 ± 0.117	1.287	0.203			
Mean body mass	0.737 ± 0.317	2.324	0.024			
Multi-predictor model 1:				0.116	0.956 *	153
ASR	-0.090 ± 0.075	1.203	0.231			
Mean body mass	0.715 ± 0.178	4.019	< 0.001			
Latitude	-0.175 ± 0.126	1.389	0.167			
Reproductive mode ¹	0.348 ± 0.313	1.112	0.268			
Sex determination, TSD ²	-0.463 ± 0.384	1.206	0.230			
Sex determination, ZW ²	-1.003 ± 0.313	2.344	0.020			
Multi-predictor model 2:				< 0.001	0.0	17
ASR	-0.022 ± 0.252	0.086	0.933			
Mean body mass	-0.452 ± 0.523	0.865	0.404			
Juvenile mortality bias	-0.500 ± 0.374	1.339	0.205			
Adult mortality bias	0.284 ± 0.429	0.662	0.520			
(B) Response: adult sex ratio						
Separate predictor models:						
Model 1: SSD	-0.074 ± 0.061	1.209	0.228	0.003	0.171 +	155
Model 2: Juvenile mortality bias	-0.480 ± 0.415	1.156	0.266	0.021	0.0	17
Model 3: Adult mortality bias	-0.159 ± 0.092	1.732	0.088	0.032	0.155 #	62
	·					
Multi-predictor model 1:				0.078	0.0 #	153
SSD	-0.049 ± 0.055	0.891	0.374			
Mean body mass	0.173 ± 0.108	1.599	0.112			
Latitude	-0.001 ± 0.109	0.013	0.990			
Reproductive mode ¹	-0.140 ± 0.216	0.650	0.517			
Sex determination, TSD ²	0.209 ± 0.224	0.934	0.352			
Sex determination, ZW ²	0.667 ± 0.216	3.091	0.002			
Multi-predictor model 2:				0.165	0.0 #	17
SSD	-0.028 ± 0.331	0.086	0.933	0.105	0.0 "	1/
Mean body mass	$\frac{0.028 \pm 0.051}{0.929 \pm 0.556}$	1.671	0.121			
Juvenile mortality bias	-0.044 ± 0.459	0.095	0.121			
Adult mortality bias	-0.641 ± 0.465	1.377	0.920			
Aunt monanty blas	-0.071 ± 0.403	1.377	0.194			

- * Pagel's lambda statistically different from 0, # lambda statistically different from 1. ¹ Differences from oviparous species. ² Differences from XY species; overall effect of sex determination on SSD: $F_{2,146} = 2.8$, P =
- 0.066; on ASR: $F_{2,146} = 5.2$, P = 0.006.
- For further explanation, see the footnotes of Table 1 in the main text.

966	Table S2. Relationship between SSD, ASR and sex-biased mortalities in reptiles, using body
967	length data for SSD calculation.

Predictors	$b \pm SE$	t	P	R^2	λ	n
(A) Response: sexual size dimorphi	ism					
Separate predictor models:						
Model 1				0.073	0.935 *	155
ASR	- 0.008 ± 0.005	1.587	0.114			
Mean body mass	0.040 ± 0.011	3.562	< 0.001			
Model 2				0.073	0.0	17
Juvenile mortality bias	-0.035 ± 0.024	1.472	0.163			
Mean body mass	-0.046 ± 0.031	1.485	0.160			
Model 3				0.086	1.0 *	62
Adult mortality bias	-0.010 ± 0.007	1.402	0.166			
Mean body mass	0.044 ± 0.020	2.156	0.035			
Multi-predictor model 1:				0.122	0.952 *	153
ASR	-0.048 ± 0.042	1.126	0.262			
Mean body mass	0.391 ± 0.100	3.891	< 0.001			
Latitude	-0.103 ± 0.071	1.459	0.147			
Reproductive mode ¹	0.179 ± 0.177	1.015	0.312			
Sex determination, TSD ²	-0.223 ± 0.216	1.032	0.304			
Sex determination, ZW ²	-0.633 ± 0.241	2.628	0.010			
······································				1		
Multi-predictor model 2:				< 0.001	0.0	17
ASR	-0.059 ± 0.161	0.368	0.720			
Mean body mass	-0.347 ± 0.334	1.038	0.320			
Juvenile mortality bias	-0.354 ± 0.239	1.484	0.164			
Adult mortality bias	0.092 ± 0.274	0.337	0.742			
	,			1		
(B) Response: adult sex ratio						
Separate predictor models:						
Model 1: SSD	-0.131 ± 0.109	1.209	0.229	0.003	0.169 #	155
<i>Model 2:</i> Juvenile mortality bias	-0.480 ± 0.415	1.156	0.266	0.021	0.0	17
<i>Model 2:</i> Adult mortality bias	-0.159 ± 0.092	1.732	0.088	0.032	0.155 #	62
inoucl 2. Haute mortainty chas	0.109 - 0.092	1.732	0.000	0.052	0.155	02
Multi-predictor model 1:				0.078	0.0 #	153
SSD	-0.085 ± 0.098	0.870	0.386	0.070	0.0	100
Mean body mass	0.002 ± 0.090 0.172 ± 0.109	1.588	0.114			
Latitude	-0.001 ± 0.109	0.007	0.994			
Reproductive mode ¹	-0.141 ± 0.216	0.654	0.514			
Sex determination, TSD ²	0.214 ± 0.223	0.958	0.340			
Sex determination, TSD Sex determination, ZW ²	0.214 ± 0.225 0.667 ± 0.216	3.089	0.040			
	0.007 ± 0.210	5.007	0.004			
Multi-predictor model 2:				0.174	0.0 #	17
SSD	-0.188 ± 0.512	0.368	0.720	0.174	0.0 "	1/
Mean body mass	-0.188 ± 0.512 0.867 ± 0.570	1.522	0.720			
Juvenile mortality bias	-0.096 ± 0.463	0.208	0.134			
÷						
Adult mortality bias	-0.624 ± 0.457	1.366	0.197			

* Pagel's lambda statistically different from 0, # lambda statistically different from 1. ¹ Differences from oviparous species.

- ² Differences from XY species; overall effect of sex determination on SSD: $F_{2,146} = 3.7$, P = 0.028; on ASR: $F_{2,146} = 5.2$, P = 0.006. For further explanation, see the footnotes of Table 1 in the main text.
- 974

Predictors	$b \pm SE$	t	P	R^2	λ	n
(A) Response: sexual size dimorphi	sm				•	
Separate predictor models:						
Model 1				0.250	0.812 *#	185
ASR	-0.242 ± 0.037	6.625	< 0.001			
Mean body mass	0.293 ± 0.105	2.798	0.006			
Model 2				0.130	0.095 *	47
Juvenile mortality bias	0.066 ± 0.073	0.898	0.374			
Mean body mass	0.735 ± 0.270	2.722	0.009			
Model 3				0.072	0.708 *#	123
Adult mortality bias	0.068 ± 0.051	1.335	0.184			
Mean body mass	0.372 ± 0.130	2.870	0.005			
Multi-predictor model 1:				0.272	0.720 **	178
ASR	-0.242 ± 0.038	6.390	< 0.001			
Mean body mass	0.261 ± 0.100	2.599	0.010			
Latitude	-0.020 ± 0.034	0.584	0.560			
Display type, agile ¹	-0.338 ± 0.090	3.748	< 0.001			
Multi-predictor model 2:				0.386	1.0 *	47
ASR	-0.346 ± 0.080	4.318	< 0.001			
Mean body mass	0.424 ± 0.246	1.719	0.093			
Juvenile mortality bias	-0.032 ± 0.065	0.489	0.627			
Adult mortality bias	- 0.068 ± 0.089	0.763	0.450			
(B) Response: adult sex ratio						
Separate predictor models:	0 = 4 < 0 114	< 7. 0.0	0.004	0.404		10
Model 1: SSD	-0.746 ± 0.114	6.520	< 0.001	0.184	0.480 *+	185
Model 2: Juvenile mortality bias	-0.354 ± 0.115	3.084	0.003	0.156	0.0 #	47
<i>Model 3:</i> Adult mortality bias	-0.384 ± 0.079	4.866	< 0.001	0.157	0.0 #	123
Multi-predictor model 1:				0.239	0.244 +	178
SSD	-0.717 ± 0.116	6.183	< 0.001			
Mean body mass	-0.191 ± 0.136	1.406	0.161			
Latitude	-0.127 ± 0.058	2.201	0.029			
Display type, agile ¹	-0.589 ± 0.161	3.667	< 0.001			
				0.00-		
Multi-predictor model 2:				0.397	0.0 #	47
SSD	-0.382 ± 0.153	2.499	0.016			
Mean body mass	-0.128 ± 0.198	0.646	0.522			
Juvenile mortality bias	-0.199 ± 0.109	1.831	0.074			
Adult mortality bias	-0.468 ± 0.139	3.368	0.002			

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

976

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

978 ¹ Difference from non-agile species.

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

Predictors	$b \pm SE$	t	P	R^2	λ	n
(A) Response: sexual size dimorp	hism					
Separate predictor models:						
Model 1				0.143	0.313 *#	122
ASR	-0.170 ± 0.058	2.946	0.004			
Mean body mass	0.385 ± 0.129	2.979	0.004			
Model 2				0.078	0.233 #	36
Juvenile mortality bias	0.089 ± 0.123	0.719	0.477			
Mean body mass	0.515 ± 0.233	2.214	0.034			
Model 3				0.056	0.217 #	45
Adult mortality bias	0.025 ± 0.103	0.244	0.809			
Mean body mass	0.424 ± 0.202	2.093	0.042			
	· ·			-		
Multi-predictor model 1:				0.166	0.342 **	120
ASR	-0.153 ± 0.058	2.646	0.009			
Mean body mass	0.418 ± 0.131	3.191	0.002			
Latitude	0.106 ± 0.053	2.016	0.046			
Multi-predictor model 2:				0.250	0.0 #	33
ASR	-0.374 ± 0.129	2.900	0.007			
Mean body mass	0.209 ± 0.237	0.880	0.386			
Juvenile mortality bias	0.088 ± 0.116	0.762	0.452			
Adult mortality bias	-0.016 ± 0.119	0.134	0.894			
(D) Desmana en dult a su matic						
(B) Response: adult sex ratio Separate predictor models:						
Model 1: SSD	-0.460 ± 0.130	3.539	< 0.001	0.087	0.252 **	122
Model 2: Juvenile mortality bias	-0.032 ± 0.166	0.195	0.847	< 0.001	0.252 *	36
<i>Model 2:</i> Suverine mortality bias	-0.076 ± 0.155	0.493	0.624	< 0.001	0.0 #	45
Model 5. Adult mortanty blas	-0.070 ± 0.133	0.495	0.024	< 0.001	0.0 "	45
Multi-predictor model 1:				0.093	0.320 **	120
SSD	-0.375 ± 0.140	2.670	0.009	0.095	0.320	120
Mean body mass	-0.314 ± 0.209	1.500	0.136			
Latitude	-0.075 ± 0.083	0.907	0.366			
Latitude	-0.075 ± 0.005	0.707	0.300			
Multi-predictor model 2:				0.293	0.0 #	33
SSD	-0.617 ± 0.213	2.900	0.007	0.295	0.0 "	55
Mean body mass	-0.494 ± 0.294	1.678	0.104			
Juvenile mortality bias	-0.043 ± 0.150	0.285	0.104			
Adult mortality bias	0.022 ± 0.153	0.283	0.888			
Adult mortanty blas	0.022 ± 0.133	0.142	0.000			

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

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

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

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

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

male mass (instead of log_{10} (male mass / female mass) is used as response variable, (B)

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

calculated from sex-specific body mass, (D) reptiles with temperature-dependent sex
 determination (TSD) are excluded, (E) reptiles with assumed sex determination, based or

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

994

Predictors	$b \pm SE$	t	Р	R^2	λ	n
(A) Male body mass as response variable (all species):					0.846 *#	462
ASR	-0.020 ± 0.004	4.953	< 0.001			
Female body mass	1.008 ± 0.010	100.658	< 0.001			
(B) Reptiles' SSD calculated f		• '		0.139	0.703 *#	462
ASR	-0.234 ± 0.038	6.231	< 0.001			
Mean body mass	0.473 ± 0.085	5.575	< 0.001			
(C) Reptiles' SSD calculated f	rom hody mass ¹ (all snocios)	•	0.144	0.761 *#	338
ASR	-0.271 ± 0.050	5.437	< 0.001	0.177	0.701 *	550
Mean body mass	0.495 ± 0.112	4.426	< 0.001			
Weat body mass	0.475 ± 0.112	7.720	< 0.001			
(D) TSD reptiles excluded (all	species):			0.132	0.791 *#	402
ASR	-0.250 ± 0.043	5.767	< 0.001			
Mean body mass	0.507 ± 0.105	4.814	< 0.001			
-	1				-	
(E) Reptiles with assumed sex	determination ex	cluded ² (al	ll species):	0.125	0.860 *#	409
ASR	-0.167 ± 0.036	4.669	< 0.001			
Mean body mass	0.502 ± 0.088	5.710	< 0.001			1
(E) Effect of eminerated 1						
(F) Effect of environmental h	arsnness ⁻ :			0.141	0.7(2)*"	210
birds and mammals:	0.1(4 + 0.027	4.440	0.001	0.141	0.763 *#	219
ASR	-0.164 ± 0.037	4.440	< 0.001			
Environmental harshness	0.039 ± 0.045	0.855	0.394			
Mean body mass	0.263 ± 0.088	2.966	0.003			
				0.026	0.957 *	50
reptiles:	0.001 ± 0.144	0.5(2)	0.576	0.020	0.937	58
ASR	-0.081 ± 0.144	0.562	0.576			
Environmental harshness	$\begin{array}{c} 0.105 \pm 0.064 \\ 0.294 \pm 0.302 \end{array}$	1.624 0.975	0.110 0.334			
Mean body mass	0.294 ± 0.302	0.975	0.334			
all species:				0.111	0.867 *#	277
ASR	-0.153 ± 0.038	4.012	< 0.001			
Environmental harshness	0.076 ± 0.033	2.295	0.023			
Mean body mass	0.297 ± 0.091	3.256	0.001			

995

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

997 $\frac{1}{2}$ Sex-specific body mass data from Myhrvold et al. (2015).

² Sex determination mechanism assumed to be the same type as reported for the genus or

family (see Methods).

- ³ The influence of environmental harshness was tested in birds and mammals using data from Botero et al. (2014), in reptiles using data calculated in this study (following the method of Botero et al 2014), and in all species by pooling the harshness scores from the two studies.

1003 Table S6. Analyses of the relationship between SSD (dependent variable) and ASR with

1004 branch lengths calculated by three different methods for the phylogeny used in the PGLS

1005 models. The analyses included reptiles, birds, and mammals.

1006

Predictors	$b \pm SE$	t	P	R^2	λ	n
(A) Nee's method				0.119	0.868 *#	462
ASR	-0.168 ± 0.035	4.835	< 0.001			
Mean body mass	0.515 ± 0.086	5.980	< 0.001			
(B) Pagel's method				0.124	0.869 *#	462
ASR	-0.166 ± 0.034	4.826	< 0.001			
Mean body mass	0.564 ± 0.090	6.282	< 0.001			
(C) Unit branch length				0.148	1.0 *	462
ASR	-0.179 ± 0.032	5.577	< 0.001			
Mean body mass	0.565 ± 0.085	6.682	< 0.001			

1007 1008

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

1009 ¹ See Methods for details of branch length calculations

1010

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Table S7. Analyses of the relationship between SSD (dependent variable) and ASR in
 socially monogamous and socially polygamous species, respectively. The analyses included
 birds and mammals.

1	0	1	7
T	υ	т	'

Predictors	$b \pm SE$	t	P	R^2	λ	n
(A) Monogamy				0.022	1.0 *	109
ASR	-0.066 ± 0.038	1.717	0.089			
Mean body mass	0.087 ± 0.083	1.044	0.299			
(B) Polygamy				0.222	0.418 *#	162
ASR	-0.223 ± 0.048	4.607	< 0.001			
Mean body mass	0.399 ± 0.105	3.790	< 0.001			

1018

1019 * Pagel's lambda statistically different from 0, # lambda statistically different from 1

1020 ¹ When monogamous and polygynous species are analyzed together, there is a statistically

1021 significant interaction between the effects of mating system and ASR ($b \pm SE = 0.218 \pm 0.087$, 1022 t = 2.510, B = 0.012)

1022 t = 2.510, P = 0.013).

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

1024 represent the mating opportunity hypothesis (Models 1a-c) and the mortality cost hypothesis

1025 (Models 2a-c). Analyses based on data of all species (birds, mammals, and reptiles; n=971026 species).

1027

Model	k	q	С	Р	СІСс	<u>A0188</u>
Model 1a	3	7	6.4	0.383	21.6	0.0
Model 1b	4	6	18.7	0.017	31.6	10.0
Model 1c	4	6	11.2	0.188	24.2	2.6
Model 2a	2	8	32.4	< 0.001	50.0	28.4
Model 2b	3	7	34.8	< 0.001	50.0	28.4
Model 2c	3	7	36.6	< 0.001	51.9	30.3

1029

1030 Model structures are shown in Figure 1. SSD: sexual size dimorphism, ASR: adult sex ratio,

1031 JMB and AMB: juvenile and adult mortality biases, respectively. The table shows the number

1032 of independence claims (k), the number of parameters (q), Fisher's C statistic (C) and its

1033 accompanying probability (*P*), C-statistic information criterion corrected for small sample

1034 sizes (CICc), and the difference in CICc from the top model (Δ CICc). A *P*-value less than

1035 0.05 indicates a poor model fit (i.e. rejection of the model), whereas a $\Delta CICc > 2$ indicates

1036 substantial support for the top path model over the alternative models.

- **Table S9.** Phylogenetic path models representing the mating opportunity hypothesis (Models
- 1039 1a-c) and the mortality cost hypothesis (Models 2a-c). Analyses with data of birds and
- 1040 mammals (i.e. excluding reptiles; n=81 species).
- 1041

Model/Path	Path coefficient ± SE	Z	$1042 \\ I_{043}$
			1044
Model 1a	$P_{C}=0.991, df=4, AICc=15.9, \Delta$	AICc= 0.0	
$AMB \rightarrow ASR$	-0.321 ± 0.121	- 2.662	0.009
$JMB \rightarrow ASR$	-0.210 ± 0.109	- 1.920	0.0596
$ASR \rightarrow SSD$	-0.719 ± 0.122	- 5.887	< 0.001 ⁷
			1048
Model 1b	$P_{C}=0.142, df=6, AICc=23.7, \Delta I$	<i>AICc= 7.8</i>	
$(AMB \rightarrow ASR)^1$	0	-	1050
$JMB \rightarrow ASR$	-0.257 ± 0.112	- 2.289	0.0251
$ASR \rightarrow SSD$	-0.719 ± 0.122	- 5.887	< 01.00512
			1053
Model 1c	$P_{C}=0.428, df=6, AICc=19.7, \Delta$	AICc= 3.8	
$AMB \rightarrow ASR$	-0.358 ± 0.121	- 2.958	0.005 5
$(JMB \rightarrow ASR)^1$	0	-	1056
$ASR \rightarrow SSD$	-0.719 ± 0.122	- 5.887	< 010051 7
			1058
Model 2a	$P_{C}=0.0, df=4, AICc=59.7, \Delta AIC$	Cc = 43.8	
$SSD \rightarrow AMB$	0.117 ± 0.077	1.503	0.1070
$SSD \rightarrow JMB$	0.102 ± 0.086	1.187	0.2281
$AMB \rightarrow ASR$	-0.321 ± 0.121	- 2.662	0.0822
$JMB \rightarrow ASR$	-0.210 ± 0.109	- 1.920	0.0523
			1064
Model 2b	$P_{C}=0.0, df=4, AICc=50.5, \Delta AI$	Cc = 34.6	
$SSD \rightarrow JMB$	0.102 ± 0.086	1.187	0.239
$AMB \rightarrow ASR$	-0.321 ± 0.121	- 2.662	0.009
$JMB \rightarrow ASR$	-0.210 ± 0.109	- 1.920	0.0597
			1068
Model 2c	$P_{C}=0.0, AICc=50.5, \Delta AICc=3.4$	4.6	
$SSD \rightarrow AMB$	0.117 ± 0.077	1.503	0.1970
$AMB \rightarrow ASR$	-0.321 ± 0.121	- 2.662	0.0091
$JMB \rightarrow ASR$	-0.210 ± 0.109	- 1.920	0.0972

1074 Model structures are shown in Figure 1. SSD: sexual size dimorphism, ASR: adult sex ratio,

1075 JMB and AMB: juvenile and adult mortality biases, respectively (variables are explained in 1076 footnotes of Table 1). P_C is *P*-value for Fisher's *C* statistic for model fit, with non-significant

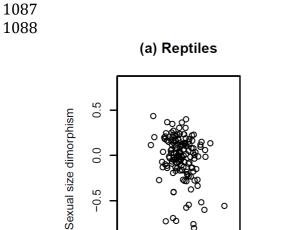
1076 Toolholes of Table 1). P_C is *P*-value for Fisher's C statistic for model fit, with non-significant 1077 values (> 0.05) indicating an acceptable fit. $\Delta AICc$ indicates difference in AICc values

1077 values (> 0.05) indicating an acceptable in. $\Delta AICc$ indicates difference in AICc values 1078 between the most supported model (lowest AICc, Model 1a) and the focal models. $\Delta AICc > 2$

1079 indicates substantially higher support for the best model than for the other model.

1080 ¹ Path coefficient set to zero to keep the variable in the model.

1082 Figure S1. Sexual size dimorphism in relation to adult sex ratio in (a) reptiles (PGLS, $b \pm SE$ $= -0.123 \pm 0.075, P = 0.103, n = 155$ species), (b) birds ($b \pm SE = -0.242 \pm 0.037, P < 0.001$, 1083 n = 185), and (c) mammals ($b \pm SE = -0.170 \pm 0.058$, P = 0.004, n = 122). Each data point 1084 represents a species, and lines show statistically significant regressions fitted by PGLS (see 1085 1086 Tables S1-4 for further statistical details).



0

0.4

Adult sex ratio

0

0.0

8

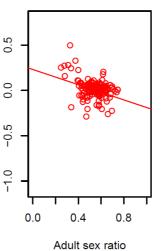
0

0.8

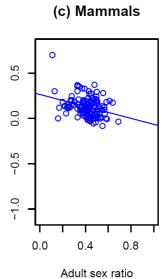
0.0

-0.5

-1.0



(b) Birds





1090 Electronic Supporting Information: Appendix S1

1091

1092 References for data sources are provided in a separate excel file. The full dataset

1093 will be published together with references after the manuscript is accepted for

1094 publication.

1097

Electronic Supporting Information: Appendix S2

1098

1099 Parameters of the allometric equations between body length and body mass (log10(mass in g)

- 1100 = $a + b \log 10(\text{length in mm})$ used for the calculation of mass estimates in reptiles. *n* is the
- 1101 number of species included in the analyses.
- 1102

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

- 1103
- 1104
- 1105 References:
- Feldman, A., and S. Meiri. 2013. Length-mass allometry in snakes. Biol. J. Linn. Soc.
 108:161–172.
- 1108 Meiri, S. 2010. Length-weight allometries in lizards. J. Zool. 281:218–226.
- 1109 Regis, K. W., and J. M. Meik. 2017. Allometry of sexual size dimorphism in turtles: a
 1110 comparison of mass and length data. PeerJ 5:e2914.

Electronic Supporting Information: Appendix S3

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1114

Methodological notes on path analyses applied to comparative data

1115 Several approaches have been proposed for applying path analysis in phylogenetic 1116 comparative studies (von Hardenberg and Gonzalez-Voyer 2013). However, some 1117 methodological aspects of this method still pose challenges for its phylogenetic applications. 1118 Here we discuss two of such aspects: (1) the problem of using bivariate phylogenetic 1119 generalized least squares (PGLS) models to estimate correlations between variables in the 1120 path models, and (2) the reliability of AIC statistics to compare non-nested path models. We 1121 suggest ways to avoid these problems which may help further applications of path analysis to 1122 phylogenetic data.

1123

1124 **1. The problem of using PGLS in path analyses**

1125 The analysis of multivariate dependent data is a notoriously thorny problem. In this dataset 1126 we, as in common with many similar analyses, had to deal with the problem of phylogenetic 1127 non-independence (Harvey and Pagel 1991). Techniques for analyzing cause-effect 1128 relationships using linear models are well developed (Felsenstein 1985; Harvey and Pagel 1129 1991; Hansen and Martins 1996; Pagel 1997; Freckleton et al. 2002). These techniques are 1130 designed for analysis of data in which there is a dependent variable of interest, which is 1131 modelled as a function of independent predictors. In these models the effect of phylogeny is 1132 accounted for by modelling phylogenetic dependence in the residual term, and we have used 1133 these for several analyses (e.g. Table 1 in the main text). However, analyses of data in which 1134 variables are treated as multivariate responses are much less common. Phylogenetic principal 1135 components analysis is one exception, although recent research has stressed that this may be 1136 more complex than previously realized (Uyeda et al. 2015).

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

1143 dependence to be modelled through estimating Pagel's λ , which accounts for varying

1144 contributions of phylogeny to trait variation.

1145 However the analysis of such data is complex. Consider a simple example, in which 1146 we have three variables x, y, and z. If we model $x \rightarrow y$ (i.e. where x is the predictor and y is 1147 the response variable) using the PGLS- λ approach, we might well estimate a different correlation than if we model $y \rightarrow x$. This is because in PGLS the estimate of λ depends on the 1148 direction of the relationship, and this affects the estimate of the correlation. In path analysis 1149 1150 correlations between pairs of variables are the input and the directionality of the statistical 1151 model should not be an issue. Specifically, the net correlation r_{xz} should then be the product of the component pairwise correlations, i.e. $r_{xz} = r_{xy} \times r_{yz}$. However, if we use PGLS and $\lambda \neq 0$ 1152 1153 and $\lambda \neq 1$ (as in most cases in our analyses, see Table 1 in the main text), then in general r_{xz} = $r_{xy} \times r_{yz} \neq r_{yx} \times r_{yz} = r_{xz}$. We would therefore prefer to avoid an arbitrary decision about the 1154 1155 directionality of the model to affect the estimate of the coefficient.

1156 In our analyses we overcame the above difficulties by avoiding the use of bivariate 1157 PGLS models to estimate correlations between the variables in the path models. We followed 1158 the approach proposed by Santos (2012), in which first we calculated λ for each individual 1159 variable and conducted a phylogenetic transformation on the variable using that estimate of λ . 1160 Then we fitted path models to these already transformed data using ordinary fitting methods 1161 developed for fitting path models to non-phylogenetic data. Details of the analyses are 1162 described in the Methods section of the main text.

1163

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

1165 In phylogenetic comparative studies the direction of causality between variables is often 1166 unknown, and different evolutionary hypotheses may propose opposing cause - effect 1167 relationships (like the mating competition and the mortality cost hypotheses in our study, see 1168 Fig. S1). These hypotheses may be represented by different path models, and then their fit to 1169 the data can be compared by some comparative fit indices, most commonly by AIC (West et 1170 al. 2012). However, simulations suggest that conclusions of path model comparisons based on 1171 information theory approach (like AIC) can be unreliable (Preacher and Merkle 2012). In 1172 addition the competing models can be non-nested (non-hierarchical) (e.g. Models 1a versus 2a 1173 in Fig. S1), for which AIC-based comparison should be applied with caution (Kline 2015). 1174 To explore the problem of model comparison in the context of our study, first we 1175 fitted our path models to the real dataset by two alternative methods: (1) by covariance matrix

- 1176 comparison, as implemented in the R package *lavaan* (Rosseell 2012), and (2) by piecewise
- 1177 structural equation modelling (or d-separation) method, as implemented in the *piecewiseSEM*
- 1178 (Lefcheck 2016) package. We compared path coefficient estimates and various model fit
- 1179 indices between these two methods to evaluate whether they produce consistent conclusions.
- 1180 Second, we used the same two methods and R implementations to fit the models to simulated
- datasets, and tested which of the methods produces more reliable (less biased) model
- 1182 comparisons.
- 1183

1184 <u>2.1. Fitting path models to real data</u>

- 1185 The general steps of model fitting procedure we followed in this study are described in the
- 1186 Methods section of the main text. We performed model fitting with the two R packages
- 1187 *piecewiseSEM* and *lavaan*. In *piecewiseSEM* and *lavaan* the global model fit for each
- 1188 individual path model is evaluated by Fisher's C and χ^2 statistics, respectively, where a
- 1189 statistically non-significant result means acceptable fit. In *lavaan*, several other measures for
- 1190 model fit of individual models are also available, and here we report four of the most widely
- 1191 used indices (TLI, CFI, RMSEA, SRMR). It has been proposed that the values of TLI
- and CFI > 0.95, RMSEA < 0.06, and SRMR < 0.08 indicate acceptable/good fit of models to
- 1193 the data (West et al. 2012).
- We found that the two methods produced highly consistent estimates for the
 standardized path coefficients in all path models (*piecewiseSEM*: Table 1 in the main text, *lavaan*: Table S9 below). The effect of juvenile mortality on ASR was marginally not
 significant in most *piecewiseSEM* models whereas it was significant with all *lavaan* models.
 For all other relationships the two methods produced consistent results.
- 1199 The two methods also produced highly consistent results for model fit as evaluated by 1200 global fit indices (i.e. *C* and χ^2 statistics, respectively, see Table S10). The only difference 1201 was that for Model 1b *piecewiseSEM* indicated 'marginally acceptable' model fit whereas 1202 *lavaan* indicated poor model fit for this path model. The other fit indices (TLI, CFI, RMSEA, 1203 and SRMR) suggest conclusions that are fully consistent with *C* statistics and χ^2 tests, i.e. 1204 acceptable fit for Models 1a and 1c by all of these indices and unacceptable fit for all other 1205 models (Table S10).
- 1206
- 1207
- 1208

- **Table S9.** Estimates of standardized path coefficients for the six path models representing
- 1210 various relationships between SSD, ASR, and sex biases in adult (AMB) and juvenile (JMB)
- 1211 mortality, obtained by the R package *lavaan* (see Fig. S1 for model details). Significant
- 1212 relationships are highlighted in bold.

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

1215 ¹ Path coefficient set to zero

1223 Table S10. Fit indices for the six path models, obtained by *piecewiseSEM* and *lavaan*. Values

indicating acceptable fit are highlighted in bold.

1225

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

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1228 <u>2.2. AIC-based model comparisons using real and simulated data</u>

1229 To assess which of these models provides the best account of the data, first we calculated the 1230 AIC value for each model (in *piecewiseSEM* this is corrected for small sample size, i.e. AIC_c) 1231 using the real dataset. Second, we used simulated data to test which of the two methods 1232 produces less biased conclusions. For this latter purpose, we generated simulated datasets 1233 using the R function 'rnorm'. The simulated datasets have the same number of variables and sample size as the phylogenetically transformed real dataset. We fitted path models with both 1234 1235 piecewiseSEM and lavaan to obtain the AIC (or AIC_c) values. Then we compared Model 1a 1236 (the model that got the highest support for model fit by the global fit indices, see Table S10) 1237 to the other five models (Models 1b,1c, 2a, 2b, and 2c), thus conducted five pairwise 1238 comparisons, repeated with the two methods. These paired comparisons between models 1239 mimic the comparison we conducted with the real dataset in our study (Table 2 in the main 1240 text). We calculated \triangle AIC for each comparison as the difference between AIC values of the 1241 two models (i.e. AIC of compared model - AIC of Model 1a, thus a positive Δ AIC value 1242 indicates better fit for Model 1a). We repeated this procedure with 1000 simulated datasets 1243 that resulted in 1000 \triangle AIC values for each pairwise comparison. To assess whether the 1244 comparison of two particular models produces biased results with simulated data we 1245 calculated (1) the mean \triangle AIC value of the 1000 runs (\triangle AIC_{simulation}), and (2) the probability 1246 that the simulated \triangle AIC was larger than the \triangle AIC value we got with the real dataset 1247 $(P_{\geq \Delta AIC \text{ sim}}).$

- 1248 Using real data, *piecewiseSEM* gave the lowest AIC_c for Model 1a (Table S11), a
- 1249 result consistent with global model fit evaluation (see Table S10). Δ AICc values suggested
- 1250 strong support for this model in all comparisons ($\Delta AICc \ge 4.1$, Table S11). In contrast,
- 1251 *lavaan* results were inconsistent with global model fit evaluation because it gave very strong
- support for Model 2c (Table S11), a model that had an unacceptable fit by all fit indices (see
- 1253 Table S10).
- 1254

1255 **Table S11.** AIC-based model comparison using real and simulated data by the two methods. 1256 AIC_c (*piecsewiseSEM*) and AIC (*lavaan*) values provided for all models are based on analyses 1257 of our real data. Δ AIC_{data} and Δ AIC_{simulation} show differences from Model 1a in pairwise 1258 comparisons, based on analyses of real or simulated data, respectively. $P_{\geq \Delta$ AIC_sim} indicates the 1259 probability that analyses of random data result in as large or larger AIC differences in support 1260 for Model 1a than the Δ AIC values obtained with real data.

Model		pie	cewiseSEM			lavaan					
	AICc	ΔAICdata	ΔAICsimulation	P≥∆AIC_sim		AIC	ΔAICdata	AAIC simulation	P≥∆AIC_sim		
1a	15.8	0.0	-	-		382.4	0.0	-	-		
1b	25.7	9.9	-0.2	0.003		389.3	6.9	-1.0	0.004		
1c	19.9	4.1	-0.9	0.042		384.3	1.9	-1.1	0.041		
2a	59.0	43.2	7.4	0.0		521.3	138.9	274.3	1.0		
2b	50.4	34.6	-0.1	0.0		360.0	-22.4	273.4	1.0		
2c	50.4	34.6	0.4	0.0		341.7	-40.7	273.4	1.0		

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1264 Using simulated data, we found that *piecewiseSEM* produced less biased results than *lavaan*.

1265 First, in most cases mean simulated \triangle AIC values were small and there was no strong bias in

1266 favour of one specific model (see $\Delta AIC_{simulation}$ in Table S11), as one would expect with

1267 random data. The only exception was the comparison between Model 1a and Model 2a in

1268 which simulated \triangle AIC produced by *piecewiseSEM* was 7.4, favouring Model 1a. Importantly,

1269 however, these simulations indicated only a low probability for random data resulting in as

1270 large or larger AIC differences (43.2) in support for Model 1a than the Δ AIC values we

1271 obtained with real data (see low $P_{\geq \Delta AIC_sim}$ values in Table S11), suggesting that support for

1272 Model 1a was unlikely the result of biased AIC estimates.

1273In contrast, simulations showed that *lavaan* produced highly biased \triangle AIC values in all1274non-nested comparisons (see the high \triangle AIC simulation and $P_{\geq \triangle$ AIC sim values for Models 2a, 2b

- and 2c in Table S9). On the other hand, for nested model comparisons (i.e. with Models 1b
- and 1c) *lavaan* produced unbiased results similarly to those we got with *piecsewiseSEM*
- 1277 (Table S11).
- 1278 These analyses suggest that the two methods gave consistent results for (1) path
- 1279 coefficients estimates and for (2) evaluating model fit of individual path models by global fit
- 1280 indices (using *C* statistics in *piecewiseSEM*, and χ^2 , TLI, CFI, RMSEA, and SRMR in
- 1281 *lavaan*). On the other hand, simulation results indicate that AIC-based model comparisons are
- 1282 less biased when performed by the piecewise structural equation modelling method, at least
- 1283 for comparisons between non-nested models.
- 1284

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