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 evolution in a changing environment
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## 8 Abstract

9 Frequency-dependent (FD) selection, whereby fitness and selection depend on the genetic or phenotypic 10 composition of the population, arises in numerous ecological contexts (competition, mate choice, 11 crypsis, mimicry, etc.), and can strongly impact evolutionary dynamics. In particular, negative 12 frequency-dependent selection (NFDS) is well known for its ability to potentially maintain stable 13 polymorphisms, but it has also been invoked as a source of persistent, predictable frequency fluctuations. 14 However, the conditions under which such fluctuations persist are not entirely clear. In particular, 15 previous work rarely considered that FD is unlikely to be the sole driver of evolutionary dynamics when 16 it occurs, because most environments are not static but instead change dynamically over time. Here we 17 investigate how FD interacts with a temporally fluctuating environment to shape the dynamics of 18 population genetic change. We show that a simple metric introduced by Lewontin (1958), the slope of 19 frequency change against frequency near equilibrium, works as a key criterion for distinguishing 20 microevolutionary outcomes, even in a changing environment. When this slope D is between 0 and -2 21 (consistent with the empirical examples we review), substantial fluctuations would not persist on their 22 own in a large population occupying a constant environment, but they can still be maintained indefinitely 23 as quasi-cycles fueled by environmental noise or genetic drift. However, such moderate NFDS buffers 24 and temporally shifts evolutionary responses to periodic environments (e.g. seasonality). Stronger FD, 25 with slope D < -2, can produce self-sustained cycles that may overwhelm responses to a changing environment, or even chaos that fundamentally limits predictability. This diversity of expected 26 27 outcomes, together with the empirical evidence for both FD and environment-dependent selection, 28 suggest that the interplay of internal dynamics with external forcing should be investigated more 29 systematically to reach a better understanding and prediction of evolution.

## 30 Keywords

31 Frequency-dependence – Changing environment – Fluctuating selection – Chaos - Predictability.

## 32 Introduction

33 What causes variation in evolutionary trajectories, and to what extent can we predict these trajectories 34 over meaningful timescales? Beyond randomness (drift and contingency of mutation) and uncertainty 35 (measurement error) reducing the predictability of evolution (Crow and Kimura 1970; Gould 1989; 36 Lenormand et al. 2009; Blount et al. 2018; Nosil et al. 2020), an important question in many long-term 37 studies of natural populations is: What causes temporal variation in natural selection? And can we 38 predict how these causes vary over time, to predict in turn variation in selection and evolutionary 39 change? Numerous investigations of natural selection over repeated years in the wild have shown that 40 the direction and/or strength of selection may vary over time (Reimchen 1995; Grant and Grant 2002; 41 Reimchen and Nosil 2002; Siepielski et al. 2009; Bell 2010; Morrissey and Hadfield 2012; Rouzic et al. 42 2015; Nosil et al. 2018; de Villemereuil et al. 2020). However the reason for this variation is less often 43 demonstrated, not to mention directly quantified, for instance by regressing selection gradients, optimum 44 phenotypes, or selection coefficients, against putatively causal environmental variables (Wade and 45 Kalisz 1990; MacColl 2011; Chevin et al. 2015; Siepielski et al. 2017; Gompert 2021). Yet the search 46 for these causes is a necessary step towards understanding and projecting evolutionary change.

47 In particular, a critical question that has yet received little attention is: When natural selection varies 48 over time, is it because a variable external biotic or abiotic environment acts as a forcing factor on the 49 population, as suspected for instance for seasonal cycles in allelic frequency in fruit flies (Bergland et 50 al. 2014), or adaptation to climate change across a range of organisms (Hoffmann and Sgro 2011)? Or 51 is it instead because ecological feedbacks cause natural selection to depend on the current state of the 52 population, leading to internally driven dynamics, as also clearly established in natura (Sinervo and 53 Lively 1996; Olendorf et al. 2006; Rouzic et al. 2015; Chouteau et al. 2016; Bolnick and Stutz 2017; 54 Nosil et al. 2018; Goldberg et al. 2020)? Different traditions in evolutionary biology (both theoretical and empirical) tend to favor one or the other explanation, sometimes based on prior knowledge and 55 56 experience of a study system, but often also on the preference and scientific background of the authors.

57 On the one hand, a large body of literature focuses on adaptation to changing environments and its 58 interplay with extinction risk, in particular with respect to global climate change and environmental 59 degradation (Lynch and Lande 1993; Bürger and Lynch 1995; Chevin et al. 2010; Hoffmann and Sgro 60 2011; Kopp and Matuszewski 2014). In this context, natural selection and its variation over time are generally assumed to result from change in the external environment. This is envisioned to cause the 61 62 displacement of an optimum phenotype, which the population then has to track by evolution, phenotypic 63 plasticity, or their combination, as demonstrated empirically in some case studies (Vedder et al. 2013; 64 Chevin et al. 2015; Gamelon et al. 2018; de Villemereuil et al. 2020; Gauzere et al. 2020), and invoked 65 verbally in many others. Empirical work in this field often aims at testing or applying predictions from 66 an abundant theoretical literature on adaptation to a moving optimum (Lynch and Lande 1993; Bürger 67 and Lynch 1995; Chevin et al. 2010; reviewed by Kopp and Matuszewski 2014).

68 On the other hand, studies that focus on eco-evolutionary feedbacks (Hendry 2016; Lion 2018; 69 Govaert et al. 2019) or genetic conflicts (Hurst et al. 1996; Chapman et al. 2003) tend to emphasize 70 situations where the evolutionary dynamics of a population are mostly driven by its own evolution. This 71 includes a large body of empirical work on the maintenance of visible polymorphisms (Sinervo and 72 Lively 1996; Halkka et al. 2001; Oxford 2005; Nosil et al. 2018; Goldberg et al. 2020; reviewed by 73 Svensson 2017), and abundant theory on evolution driven by within-species interactions - resource 74 competition (Ackermann and Doebeli 2004), cooperation (Axelrod and Hamilton 1981), or mate choice 75 (Lande 1980) - and interactions with other species (e.g. predation, parasitism, etc.) (Abrams 2001; 76 Senthilnathan and Gavrilets 2021). Such scenarios are prone to evolutionary feedbacks, because they 77 cause natural selection to depend on the current genetic and phenotypic composition of the population; 78 in other words, to be frequency-dependent (Wright 1969), hereafter FD. In particular, negative 79 frequency-dependent selection (NFDS), where less common variants are favored (Wright and 80 Dobzhansky 1946; Wright 1969), arises in ecological scenarios such as crypsis, where search images by 81 predators penalize common prey types (Nosil et al. 2018); sexual conflict - where a similar process 82 penalizes common female types via male harassment (Svensson et al. 2005; Rouzic et al. 2015); or self-83 incompatibility in plants, where common pollen types have fewer pistils to fertilize (Wright 1939; 84 Castric and Vekemans 2004). NFDS causes negative feedbacks, which often stabilize dynamical 85 systems, but it may also yield cycling, or even complex dynamics (Lewontin 1958; Altenberg 1991; Gavrilets and Hastings 1995; Sinervo and Lively 1996). 86

87 While most studies of adaptation tend to favor one or the other explanation (external forcing by the 88 environment, vs internal feedbacks) for variation in natural selection, many real-world situations likely 89 include both. For instance, rising temperature may affect the way individuals within a species interact, 90 through e.g. competition (Mitchell and Angilletta 2009; Germain et al. 2018) or mating (as recently 91 shown for sex-specific ornaments in dragonflies, Moore *et al.* 2021). More specifically, Svensson et al. 92 (2020) recently showed that a female polymorphism maintained by negative frequency dependence was 93 also under temperature-dependent, frequency-independent selection at an earlier life stage. Reciprocally, 94 ecological interactions can modify the impacts of environmental change on organisms, such as 95 ecological facilitation alleviating the detrimental effects of drought (Bruno et al. 2003). Therefore, a 96 question that is likely highly relevant to many real-life situations is: When a population is subject to 97 both a changing external environment and internally driven dynamics caused by ecological interactions, 98 which of these factors is likely to dominate the evolutionary dynamics? And how does the answer to 99 this question influence the repeatability and predictability of selection and evolution?

100 These questions have received surprisingly little attention from evolutionary biologists. Svensson 101 et al. (2005) simulated a combination of NFDS with environmental noise, and Svensson and Connallon 102 (2019) recently investigated how FD affects adaptation and evolutionary rescue in a directionally 103 changing environment. Rego-Costa *et al.* (2018) showed that a cycling environment can modify the 104 predictability of evolution for quantitative traits undergoing complex forms of FD that can lead to 105 chaotic dynamics. Here, we ask more generally how FD affects the temporal variability and 106 predictability of selection and evolution in a temporally fluctuating environment. Such a coupling 107 between external forcing and internal feedbacks is an important element of realism for many populations 108 in the wild, so our aim here is to provide a simple formalism to guide our understanding and prediction 109 of their dynamics.

## 110 When does frequency dependence alone cause predictable

## 111 **fluctuations?**

Before proceeding further, it is worth clarifying when NFDS alone is likely to cause persistent fluctuations in selection. Throughout this work, we focus for simplicity on discrete polymorphisms determined by a single locus, as described in many empirical examples (Svensson 2017).

#### 115 Insights from a local stability analysis

116 We first go back to a simple framework introduced by Lewontin (1958) to broadly characterize 117 evolutionary dynamics generated by FD in discrete generations. Lewontin (1958) showed that 118 alternative dynamic outcomes (stable equilibria, unstable equilibria, cycling) can be distinguished based 119 on a simple metric, which we here denoted as D, defined as

120  $D = \frac{\partial \Delta p}{\partial p} \Big|_{p=\hat{n}}$ 

In Figure 1, *D* is the slope of the green line plotting frequency change per generation  $\Delta p$  against frequency *p*, evaluated where it intersects the x-axis (equilibrium frequency  $\hat{p}$ , black dot). Negative FD maintaining polymorphism is characterized by a negative slope near an internal equilibrium (with  $\hat{p}$ different from 0 or 1). Note that such relationship could also be explained by other forms of balancing selection (such as overdominance; see also Discussion), but we here assume it is caused by frequencydependent selection.

- 127 Indeed, starting at a small deviation from equilibrium  $\delta = p \hat{p}$ , frequency change under selection 128 can be approximated as linear in p, that is,  $\Delta p = D\delta$ . Iterating over multiple generations yields
- 129

$$\delta_t = (1+D)^t \delta_0. \tag{2}$$

(1)

130 Equation (2) makes it clear that D determines the system behavior near an equilibrium  $\hat{p}$ . When D > 0(positive FD), small initial deviations from equilibrium get amplified exponentially over time, and the 131 132 equilibrium is unstable. In contrast, negative D leads to a diversity of outcomes. If -1 < D < 0, then  $\delta_t$  decays exponentially over time, causing a gradual approach to the stable equilibrium  $\hat{p}$  (Figure 1, 133 top), with timescale  $-1/\ln(1+D)$  (faster with stronger NFDS, with D closer to -1). If -2 < D < -1, 134 the frequency overshoots its equilibrium in each generation, causing oscillations around  $\hat{p}$  with period 135 136 2, alternating ups and downs. However these oscillations are damped (Figure 1, middle), and eventually 137 vanish (persisting over a timescale of  $-1/\ln[-(1+D)]$ , longer when NFDS is stronger), and a stable equilibrium is again reached. Finally if D < -2, the frequency oscillates around the equilibrium but 138

139 with exponentially increasing magnitude (Figure 3, bottom).

140 This simple stability analysis (which applies more broadly to any discrete-time dynamical system, 141 e.g. Otto and Day 2007, pp163-170) shows that, when  $\Delta p$  is well approximated as linear in p, the system 142 moves from gradual approach to equilibrium, to damped oscillations, to unstable expanding oscillations, 143 as the strength of NFDS increases (Fig 1). Stable fluctuations, with fully predictable alternations of ups 144 and downs of fixed magnitude around the equilibrium, only occur when D = -2 under this linear 145 approximation, but transient fluctuations may still persist for some time if D is very close to -2 (for instance, the magnitude of fluctuations is halved in about 3, 7, and 13 generations if D = -1.8, -1.9, 146 or -1.95, respectively). 147

## 148 Strong frequency dependence can produce predictable fluctuations, but also unpredictable 149 chaos

We relied above on a local approximation near equilibrium, but the dependency of  $\Delta p$  on p cannot remain linear - or even just monotonic - over the full range of relative frequencies (from 0 to 1) if FD causes an internal equilibrium, because this would lead to unrealistically large frequency change near fixation. Indeed, frequency change under selection can generally be written as (Wright 1969; Crow and Kimura 1970)

155

$$\Delta p = p(1-p) \, s(p), \tag{3}$$

156 where s(p) is a frequency-dependent selection coefficient, and p(1-p) quantifies genetic diversity at the locus. As p(1-p) = 0 when p = 0 or 1, frequency change  $\Delta p$  also must tend to 0 as alleles approach 157 158 fixation. This implies that the simplest way for  $\Delta p$  to have a negative slope with respect to p near an 159 internal equilibrium  $\hat{p}$  is by having *positive* slopes at p = 0 and p = 1, as illustrated by orange portions 160 of the curves in Figure 2. Hence, negative FD near an internal equilibrium may often imply positive FD 161 near fixation (unless the fitness function is more complex), and the same holds for other forms of 162 balancing selection such as overdominance (in fact, this was identified as a sufficient condition for 163 protected polymorphism by Prout 1968). An important question therefore is: how likely is it that 164 frequencies mostly remains within a region with negative slope, and near-linear relationship, between 165  $\Delta p$  and p? As we show below, the answer largely depends on the slope D near equilibrium.

166 Previous work has shown that generalized diploid FD, where the fitnesses of all three genotypes at 167 a bi-allelic locus (heterozygote and both homozygotes) depend linearly on all of their frequencies 168 (Altenberg 1991; Gavrilets and Hastings 1995; Rice 2004; Cockerham et al. 2015), can lead to complex 169 evolutionary dynamics, notably when heterozygotes exert strong detrimental effects on all genotypes, 170 including themselves (as shown by Altenberg 1991; Gavrilets and Hastings 1995). We here rely on 171 Rice's (2004) model (Appendix), focusing for simplicity on symmetric FD with an equilibrium frequency at  $\hat{p} = 1/2$  (as done by previous authors). The relationship between  $\Delta p$  and p can be highly 172 173 nonlinear in this model (Figure 2), but Lewontin (1958)'s simple criterion above still provides a useful 174 guideline. When -2 < D < 0, the system behaves as predicted by its linear approximation near 175 equilibrium: a stable equilibrium  $\hat{p}$  is reached regardless of initial frequency (Figure 2, top left), preceded by damped oscillations if -2 < D < -1 (Figure 2 top middle-left). In contrast for steeper 176 slopes D < -2, the behavior is influenced by the non-linearity of  $\Delta p$  with respect to p. In this symmetric 177 178 model, the behavior of the system is then determined by where the line with slope -2 going through  $\hat{p}$ 179 (that is, the 1 - 2p line, in dashed black in Figure 2, top) intersects with the frequency change curve. If 180 intersections occur in the part of the curve with negative FD (in green in Figure 2), then a limit cycle is 181 reached (independent of initial conditions), where frequencies oscillate between these intersections (red 182 dots in Figure 2). The magnitude of these fluctuations increases as the steepness of NFDS increases, causing the red dots in Figure 2 to move farther apart. Under very strong NFDS ( $D \ll -2$ ), FD is positive 183 184 at the intersection (red dots in orange part of the curve, right panel of Figure 2). The frequency p thus 185 regularly explores regions with both positive and negative FD. Interestingly, this causes the dynamics 186 to become chaotic, such that frequency change displays no obvious pattern, and slight differences in 187 initial conditions can lead to very different evolutionary trajectories (Altenberg 1991; Gavrilets and 188 Hastings 1995). When this occurs, even though the dynamics are completely deterministic, they cannot 189 be predicted even over short timescales, because the strong dependency on initial conditions means that 190 any measurement error is going to be amplified considerably.

191 In summary, NFDS by itself can only produce persistent frequency fluctuations if the relationship 192 between  $\Delta p$  and p is very steep (D < -2). However, if this relationship is too steep, the system will 193 regularly explore regions with positive and negative FD and become chaotic, so the fluctuations will not 194 be predictable.

# How does frequency dependence affect the predictability of evolution in a fluctuating environment?

197 We have just seen that moderately strong NFDS (with -2 < D < 0) cannot maintain persistent 198 fluctuations on its own. But what if an external perturbation, such as a temporally varying environment, 199 interacts with the internal dynamics caused by FD?

#### 200 Moderate NFDS can increase the predictability of evolution in unpredictable environments

We start by considering perturbations that are themselves random, and thus unpredictable, such as environmental noise or genetic drift. For simplicity we rely on Lewontin's (1958) linearized model of NFDS (Figure 1), and add a noise component to it. When the equilibrium is attracting (-2 < D < 0), the recursion for  $\delta = p - \hat{p}$  becomes

205

$$\delta_{t+1} = (1+D)\delta_t + \sigma W_t, \tag{4}$$

where  $W_t$  is drawn from a standard normal (white noise), and  $\sigma$  is the standard deviation of the noise process. Beyond the assumption of linear FD, equation (4) further assumes that noise variance of frequency change is independent of frequency, which is generally not true under fluctuating selection (Wright 1948; Kimura 1954; Gillespie 1973; Chevin 2019), but may be a good approximations if 210 frequencies remain sufficiently close to 1/2.

Equation (4) implies that in a white noise (non-autocorrelated) environment,  $\delta$  may be approximated as a first-order autoregressive process (AR1). Such a process is stationary, such that the variance of random fluctuations in frequency eventually reaches a constant value,  $V(\delta) = V(p) =$  $-\frac{\sigma^2}{D(2+D)}$ , which is highest towards D = -2 and D = 0, and minimum at D = -1, where it equals the variance of the external perturbation,  $V(p) = \sigma^2$ . In finite populations,  $\sigma^2$  also includes a component caused by genetic drift, with variance  $\frac{p(1-p)}{2N_e}$  (in diploids), but this component should cause moderate fluctuations unless the variance effective population size  $N_e$  is very small.

218 In the presence of noise, although fluctuations in frequency are random, they still have some 219 predictable aspects. In particular frequency change, which is often the main focus in studies of evolutionary dynamics (Nosil et al. 2018; Goldberg et al. 2020), has autocorrelation  $\rho(\Delta p) = \frac{D}{2}$  over 1 220 221 generation. Hence, frequency changes is negatively autocorrelated under NFDS, all the more so as the 222 absolute strength of FD increases, but with no influence of the magnitude of noise, as long as noise exists and can be accurately modeled by eq. (4). For large negative slopes  $(D \rightarrow -2)$ , autocorrelation 223 tends towards  $\rho(\Delta p) = -1$ , such that increases in frequency are almost certainly followed by decreases 224 225 in frequency of similar magnitude (and vice versa). The short-term predictability of evolution can be defined as the proportion of variance in frequency change that is explained by the previous frequency 226 227 change. From eq. (4), this is simply

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$$\rho^2(\Delta p) = \frac{D^2}{4},\tag{5}$$

which saturates at its maximum of 1 for D = -2, and should remain high even under stronger FD (D < -2), as long the dynamics are not chaotic (see below). This analysis can easily be extended to the case where noise is itself autocorrelated. For instance if the noise process is autoregressive of order r, then fluctuations in allelic frequency become autoregressive of order r + 1 (Karlin and Taylor 1981; Box et al. 2008). These have more complex dynamics, with r + 1 embedded time scales providing more "memory" to the process, but they should still be characterized by rapid fluctuations around the equilibrium frequency  $\hat{p}$  as long as -2 < D < -1.

236 To investigate the robustness of these predictions to the approximations in eq. (4), we carried out simulations with randomly fluctuating selection. Without FD, maintenance of polymorphism in such 237 238 temporally varying environments is possible when temporal variation in selection leads to associative 239 overdominance, whereby the long-term, geometric fitness of the heterozygote is larger than those of 240 both homozygotes, even when there is no overdominance in any specific generation (Haldane and 241 Jayakar 1963). This may occur under beneficial reversal of dominance, such that that the heterozygote's 242 fitness is always closer to that of the most-fit homozygote (Posavi et al. 2014; Wittmann et al. 2017), or 243 even without dominance in any generation (Haldane and Jayakar 1963; Lande 2008). Here, we model 244 the latter for simplicity, by assuming that selection on codominant alleles is reversed symmetrically across environments (following Lande 2008), and combine this with the diploid FD model in Figure 2(more details in the Appendix).

Figure 3 shows that without FD, the frequency fluctuates erratically under the influence of the 247 random environment, with a temporal mean of p = 1/2 set by associative overdominance. Under 248 249 intermediate NFDS (D = -1.8), frequency fluctuates less erratically than without FD, instead displaying alternations of ups and downs around the equilibrium frequency  $\hat{p} = \frac{1}{2}$ . Remarkably, this FD 250 strength would lead to damped oscillations in a constant environment (Figure 2), but when combined 251 252 with a random environment these oscillations are maintained indefinitely as quasi-cycles, through a 253 mechanism called stochastic resonance (Nisbet and Gurney 1976; Boettiger 2018). Under stronger FD (D = -3), fluctuations display internally driven 2-generation cycles, with a magnitude influenced by 254 255 the random perturbations, but not much their general pattern. Lastly under very strong FD, fluctuations 256 become erratic again, and with much larger magnitude than those caused by the randomly fluctuating 257 environment, as a result of chaos driven by FD.

258 Figure 4 shows how the temporal predictability of frequency change over 1 generation depends on 259 the strength of frequency dependence in these simulations. Predictability is 0 without FD, as expected since environmental forcing is white noise. Our simple approximation that assumes linear frequency 260 261 dependence (eq. 5, dashed red line in Figure 4) works remarkably well over the entire range over which it is defined  $(0 \le -D \le 2)$ , and even though the true FD of  $\Delta p$  is clearly not linear (Figure 4). The 262 263 autocorrelation of these fluctuations is negative (inset in Fig. 4), since NFDS causes alternations of ups 264 and downs. The predictability of fluctuations remains close to its maximum of 1 under stronger 265 frequency dependence  $2 \le -D \le 3$  (horizontal red dashed line in Fig. 4), because FD then causes predictable internal fluctuations, which are only marginally perturbed by the random noise (as seen in 266 267 Figure 3). Beyond this point, FD starts to decrease the predictability of evolution, because the dynamics 268 become chaotic. Interestingly, the transition in predictability is not abrupt as chaos arises. This is perhaps 269 because the contribution of chaos to predictability depends on how the magnitude of chaotic fluctuations 270 relates to that of random noise in selection.

#### 271 Strong NFDS can decrease the predictability of evolution in a predictable environment

272 Let us now turn to the opposite situation, where the changing environment is highly predictable, but FD 273 perturbs evolutionary dynamics in a way that reduces their predictability. We illustrate this scenario by 274 considering a highly predictable aspect of seasonality (eg photoperiod), causing yearly cycles in 275 selection with a period of 20 generations, consistent with observed seasonal fluctuations of allelic 276 frequencies across the genome of Drosophila in northern America (Bergland et al. 2014; Wittmann et 277 al. 2017). We use the same model as above for the influence of the environment on selection (Haldane 278 and Jayakar 1963; Lande 2008), but now assume that this environment is periodic, such that the selection 279 coefficient has mean 0, and cycles from positive to negative once every year, which lasts 20 generations 280 (Appendix).

281 The strength of FD also has large impacts on evolutionary dynamics in this context. Without FD, 282 allelic frequencies settle into periodic fluctuations, well approximated by a sine wave with the same period T as the selection coefficient. The amplitude of these cycles is approximately multiplied by  $\frac{T}{8\pi}$ 283 284 relative to cycles in selection (Appendix). This amplitude increases with increasing period of 285 fluctuations, because more generations per year allow more accumulation of frequency change in each 286 cycle. In addition, cycles in frequency lag behind cycles in selection by a quarter period (as shown in 287 the Appendix), such that increases in frequency coincide with positive selection coefficients (gray shading in Figure 5). These analytical predictions appear as red dashed line in Figure 5, left. 288

NFDS modifies these patterns in a number of ways. When the strength of FD is appreciable, but not sufficient to cause fluctuations by itself, the cycles retain the same period as the environment, but with a smaller amplitude, and a shifted phase. Approximating FD as linear as previously (Appendix), the amplitude of fluctuations is multiplied by

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$$R_A = \frac{2\pi}{\sqrt{4\pi^2 + D^2 T^2}} \tag{6}$$

relative to the case without FD (Appendix).  $R_A$  is at most 1 under weak FD and rapid environmental fluctuations ( $D^2T^2 \ll 4\pi^2$ ), and decreases with increasing absolute strength of FD and period of environmental fluctuations, tending towards  $\frac{2\pi}{DT}$  when both are large. The periodic lag, or phase shift, between the dynamics of allelic frequencies and fluctuating selection, is approximately

$$L = \frac{\operatorname{ArcTan}[-\frac{2\pi}{DT}]}{2\pi},\tag{7}$$

which tends to 1/4 (as without FD) under weak FD ( $-DT \ll 2\pi$ ), but decreases with increasing strength of FD, tending to 0 under strong FD ( $-DT \gg 2\pi$ ). Hence, as the strength of FD increases, the frequency cycles are increasingly buffered, and synchronized with cycles in selection, such that the highest frequency coincides with the largest selection coefficient (Figure 5, second panel; gray shadings are periods with positive selection coefficients).

Under stronger NFDS (D = -2.3 in Figure 5), FD by itself generates cycles with period 2, 304 305 superimposed on the buffered cycles of period 20 caused by the fluctuating environment (which are still 306 well described by the analytical prediction, dashed red line in Figure 5). Although the pattern of 307 fluctuations are more complex, evolutionary trajectories remain fully repeatable (all replicates are 308 confounded with their average, black line in Figure 5). This is in sharp contrast with what happens under 309 very strong FD (D = -4.33 in Figure 5). In this chaotic regime, even minute differences in initial conditions lead to completely different and erratic evolutionary trajectories (colored lines for different 310 311 replicates), such that the average trajectory (in black) displays no clear pattern over time, and tends towards the equilibrium frequency  $\hat{p} = \frac{1}{2}$ . 312

Figure 6 shows how the variability and repeatability of evolutionary trajectories changes with the strength of FD in such a periodic environment. A sharp threshold can be seen towards D = -3.5. Below this threshold, there is essentially no variance across replicates starting from very similar initial 316 conditions (Figure 6A), as they all converge to limit cycles determined by the environment (and possibly 317 also by FD). Above the threshold, the variance among replicates first increases abruptly, then keeps increasing more smoothly with the strength of FD. The temporal variance of evolutionary trajectories 318 319 (Fig. 6B), which corresponds to the variance over time of the black line in Figure 5, first decreases with 320 increasing strength of FD, consistent with the buffering effect of FD (eq. 6). This decline over  $0 \leq$ 321  $-D \le 2$  is well captured by our analytical approximation (red dashed line in Figure 6B). However when FD becomes strong enough to cause fluctuations by itself  $(2 \le -D \le 3.5)$ , the temporal variance 322 323 increases with increasing FD, because steeper FD should lead to fluctuations of higher magnitude 324 (Figure 2). Finally under chaotic fluctuations ( $-D \ge 3.5$ ), the absence of consistent pattern across 325 replicates translates into a mean trajectory that does not vary much over time.

326 These effects can be summarized by computing the repeatability of evolutionary trajectories, 327 defined as the proportion of their total variance that is explained by the variance in the mean trajectory 328 over time (as used by Rego-Costa et al. 2018 in a similar context). This measures the extent to which 329 evolution in one replicate can be predicted from the average of other replicates. Strikingly, the 330 repeatability of evolution in a periodic environment remains close to 1 for all FD strengths that do not produce chaos ( $-D \leq 3.5$ ), but then suddenly shifts to almost 0 past this threshold. Hence, evolution 331 332 in response to a predictable environment can switch abruptly from highly predictable to highly 333 unpredictable as the strength of FD increases, causing the dynamics to become chaotic.

## 334 **Discussion**

335 The combination of internal feedbacks caused by ecological interactions with external forcing caused 336 by a changing environment is likely to be common and widespread in nature (Germain et al. 2018; 337 Svensson and Connallon 2019; Svensson et al. 2020; Grainger et al. 2021; Moore et al. 2021). We thus 338 wished to understand (1) how frequency dependence interacts with a changing environment (or 339 equivalently, random perturbations caused by genetic drift) in driving evolutionary dynamics; and (2) 340 how this impacts the pattern and predictability of evolution. Our analysis reveals that whether, how, and 341 how strongly FD influences evolutionary dynamics and their predictability, crucially depends on the 342 strength of FD, and on how FD interacts with a changing environment. In addition, we show that a 343 simple criterion proposed over 60 years ago by Lewontin (1958) serves as a very useful yardstick for 344 understanding these dynamics, even in regimes it was not originally designed for.

In the absence of any external perturbation, FD of moderate strength is unlikely to maintain predictable patterns of frequency change for long in large populations. Fluctuations are instead likely to be transient, leading to a stable equilibrium. Although a stable equilibrium is predictable in a sense, and absence of evolution can inform about the existence of selective processes (Eldredge et al. 2005), a constant frequency would generally not be analyzed in terms of the predictability of evolutionary dynamics. Very strong FD can maintain long-term, predictable fluctuations in frequencies, but may also lead to unpredictable chaotic dynamics (Altenberg 1991; Gavrilets and Hastings 1995). 352 Although this may suggest the FD should not influence patterns of fluctuating selection unless it is 353 very strong, this is not necessarily true. The reason is that (i) virtually any population is exposed to 354 temporal changes in its natural environment, causing natural selection to vary over time (Reimchen 355 1995; Grant and Grant 2002; Bell 2010; Chevin et al. 2015; de Villemereuil et al. 2020); and (ii) FD can 356 alter evolutionary responses to such temporally varying selection. Interestingly, we here show that even FD that would be too weak to maintain long-term fluctuations by itself can still induce partly predictable 357 358 fluctuations, when noise also perturbs frequency change. Here, we assumed that this noise was caused 359 by a randomly fluctuating environment, but it may also be due to genetic drift, with the relative 360 importance of these two sources of randomness depending on the product of the variance in selection 361 by the effective population size (Chevin 2019). Drift may thus be likely to play a more prominent role 362 in vertebrates (e.g., side-blotched lizards, Sinervo and Lively 1996; Sinervo et al. 2000) than it does in 363 insects (Oxford 2005; Rouzic et al. 2015). Regardless of its origin, when noise is added to an 364 evolutionary system subject to FD, it can reveal its intrinsically cycling nature. This occurs because 365 noise causes the system to enter a regime known as stochastic resonance (Nisbet and Gurney 1976; 366 Boettiger 2018), where it undergoes quasi-cycles that are much more predictable than the noise itself (Figs 3-4). An unexpected consequence of this phenomenon is that factors thought to decrease the 367 368 predictability of evolution (unpredictable environmental noise, or drift) can actually contribute to 369 establishing persistent, partly predictable fluctuations in frequency. Noise can therefore contribute to 370 improving information about evolutionary processes, as previously described for ecology (Boettiger 371 2018). Or to put it differently, NFDS can transform inherently unpredictable evolutionary responses to 372 stochastic noise into largely predictable ones. Previous work had suggested that random perturbations 373 may be necessary to reveal the fluctuations inherent to NFDS (Svensson et al. 2005; Rouzic et al. 2015), 374 but we here demonstrate this principle more formally, and quantify it. For instance, our results in Figure 375 4 confirm the intuition by Oxford (2005) that an almost flat relationship between  $\Delta p$  and p where it 376 crosses the x-axis (D close to 0) would lead to little contribution of NFDS to frequency change and weak 377 predictability of evolution over most observed range of frequencies.

378 At the other end of the spectrum, FD can interfere with highly predictable dynamics driven by a 379 periodic environment, such as seasonality. First, FD that is too weak to lead to fluctuations on its own 380 can still buffer evolutionary responses to periodic cycles in the environment, as illustrated in Figs 5 and 381 6. This buffering may make the influence of the periodic environment more difficult to detect 382 empirically. Stronger FD further causes cycles with their own periodicity, which may conceal the 383 influence of the periodic environment (in addition to also buffering it). Finally, extremely strong FD can 384 lead to chaotic dynamics, making evolution highly unpredictable because of a strong dependence on 385 initial conditions, thus overwhelming the responses to the predictable environment.

Strikingly, this diversity of outcomes is well predicted by a simple criterion proposed by Lewontin
(1958), based on the slope *D* of frequency change against frequency near an equilibrium frequency (eq.
1 and Figure 1). This criterion, typical of stability analysis (Otto and Day 2007), was designed for

389 constant environments, but also largely drives evolutionary outcomes when FD is combined with a 390 changing environment (Figures 3-6), so it should be a key ingredient for understanding and predicting 391 evolution in this context. Empirical estimates for D can be extracted from a few examples from the 392 literature. Goldberg *et al.* (2020) recently reported a slope of D = -0.23 for changes in the frequencies 393 of morphs of the plant Datura wrightii over 20 years. Nosil et al. (2018) studied changes in the frequency 394 of a striped morph among all green morphs of the walking stick *Timema cristinae* over 18 years; by 395 reanalyzing their dataset, we find that D = -1.06. Similarly reanalyzing the dataset of Rouzic et al. 396 (2015), which consists of multiple populations of the damselfly *Ischnura elegans*, we find D = -0.95397 for the frequency of a male mimic morph in females. Wright and Dobzhansky (1946) analyzed changes 398 in the frequencies of inversions in experimental populations of the fruit fly *Drosophila pseudoobscura*, 399 over 3 to 4 generations in the laboratory. Transforming from their slightly different estimate of frequency dependence (Appendix), we find D = -0.27. In all these examples, the strength of FD is thus moderate, 400 401 but not weak: it falls within the interesting range where NFDS would not cause persistent fluctuations 402 on its own, but can modify responses to a fluctuating environment (Figs 3-6). This is all the more striking 403 as the initial aim of Wright and Dobzhansky's (1946) experiment was to reproduce experimentally, and 404 thus better understand, seasonal cycles in frequency, as still currently observed in fruit flies using 405 genomic data (Bergland et al. 2014). Similarly, the demonstration by Svensson et al. (2020) that 406 temperature drives a frequency-independent component of viability selection on female color morphs in 407 Ischnura elegans damselflies suggests that seasonality could lead to periodic selection in this species 408 (although at a within-generation timescale).

409 That the parameter D captures important features of evolutionary dynamics with FD does not mean 410 that it is sufficient by itself to understand how selection operates in any particular system. Indeed, D is 411 a very summarized metric, and different selective scenarios may lead to undistinguishable slopes, or 412 even overall relationships, between  $\Delta p$  and p. This was already emphasized by Wright and Dobzhansky 413 (1946), who showed that the relationship between  $\Delta p$  and p that they observed was as consistent with 414 frequency dependence as it was with (possibly sex-specific) overdominance. A formal demonstration of 415 FD thus requires demonstrating that the individual (or marginal) fitness of each genotype/phenotype 416 depends on the genetic/phenotypic composition of the population, as done experimentally in e.g. guppies 417 (Olendorf et al. 2006), sticklebacks (Bolnick and Stutz 2017), stick insects (Nosil et al. 2018), or 418 Heliconius butterflies (Chouteau et al. 2016, involving positive rather than negative FD). On the other 419 hand, FD of *individual fitness* only leads to FD selection if genotypes/phenotypes differ in how their 420 fitness depends on frequency.

We have used one of the simplest population genetic models of FD at a single bi-allelic locus (leading to e.g. discrete morphs), allowing the argument to be expressed in terms of empirically accessible quantities. This is in line with most empirical investigations of FD in the wild, which have typically focused for simplicity on discrete categories, such as color polymorphisms (Sinervo and Lively Halkka et al. 2001; Oxford 2005; reviewed by Svensson 2017). Nevertheless, the prevalence of 426 discrete traits in work on FD is only witness to their ease of study, and many ecologically relevant traits 427 instead exhibit polygenic, quantitative heritable variation (Walsh and Lynch 2018). There is no reason 428 why FD selection should be less prevalent for quantitative traits, although it is clearly less investigated. 429 FD selection can readily be inferred empirically on quantitative traits, by including phenotypes of 430 interactors when estimating fitness surfaces (Wolf et al. 1999; Santostefano et al. 2020). On the theoretical side, FD selection on quantitative traits has long been modeled, by letting the individual 431 432 fitness function depend on the mean phenotype, or other aspects of the phenotype distribution (Slatkin 433 1979; Doebeli 1996; Burger and Gimelfarb 2004; Svensson and Connallon 2019). However, 434 understanding whether a simple metric (such as D) also delineates evolutionary outcomes in this context 435 - including in a changing environment – would require further work. For instance, evolutionary theory 436 has made it clear that typical measurements of selection on quantitative traits (selection gradients and 437 differentials) need to be handled with care in the presence of FD (Lande 1976; Abrams et al. 1993). In 438 addition, some evolutionary outcomes may differ qualitatively for quantitative traits. For instance, the 439 evolutionary dynamics of quantitative traits may remain partly predictable even when chaotic if 440 environmental fluctuations are larger than the chaotic attractor, such that the mean phenotype still 441 overall tracks a periodic optimum phenotype (Rego-Costa et al. 2018), whereas frequencies of discrete 442 morphs are necessarily bounded between 0 and 1.

443 Even with discrete types, evolutionary dynamics under NFDS could differ from our model in a 444 number of ways. First, we assumed discrete non-overlapping generations, which are generally more prone to fluctuations in ecology and evolution (e.g. May 1976). Interestingly, most of the empirical 445 446 examples highlighted above (from univoltine insects to short-lived lizards) are in fact very close to 447 having discrete non-overlapping generations, which may explain why they also display fluctuations in 448 the field. Second, eco-evolutionary feedbacks may be more complex than can be summarized by a 449 simple dependence of selection on frequency. For instance, such feedbacks may materialize as a 450 combination of FD with density dependence, mediated by environmental factors such as resources or 451 interacting species (Heino et al. 1998; Lion 2018). Interestingly, such an interplay of FD selection with 452 density-dependent r/K-selection was shown to cause persistent fluctuations in the frequencies of female 453 color morphs in the side-blotched lizard (Sinervo et al. 2000), while intransitive rock-paper-scissor FD 454 interactions with no density dependence only led to transient fluctuations for male color morphs in the 455 same species (Sinervo and Lively 1996; Sinervo 2001). Likewise, an interplay between FD and density-456 dependent selection (along with selection based on temperature) appears to act in *Timema* stick-insects 457 (Farkas and Montejo-Kovacevich 2014; Nosil et al. 2018). Third, when the changing environment is an 458 interacting species (predator, competitor, parasite, etc.), internal dynamics may influence the external 459 forcing, causing temporal changes in the FD function illustrated in Figs 1-2. All these scenarios would 460 be worth investigating thoroughly in future studies.

461 Despite these complexities and challenges, our simple theoretical results may help understand and 462 interpret temporal microevolutionary patterns, by providing clear predictions based on population

- 463 metrics that are relatively simple to obtain empirically (e.g., Wright and Dobzhansky 1946; Rouzic et
- al. 2015; Nosil et al. 2018; Goldberg et al. 2020), ideally coupled with manipulative, individual-level
- 465 evidence (Olendorf et al. 2006; Chouteau et al. 2016; Bolnick and Stutz 2017). Our hope is that this
- 466 work will stimulate empirical approaches that account for what should be an important aspect of many
- 467 evolutionary systems: an interplay of internal dynamics caused by frequency-dependent interactions,
- 468 with external forcing caused by a changing environment.

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## 476 Supporting information

- 477 Online Appendix
- 478 Mathematica notebook with simulations and derivations.

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## 688 Figures



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691 Figure 1: How the frequency dependence slope influences evolutionary dynamics. On the left 692 panels, the green lines plot frequency change  $\Delta p$  against current frequency p. This relationship is 693 approximated as linear near an equilibrium frequency  $\hat{p}$  (black dot), and has negative slope under NFDS. 694 Its steepness, measured by D, determines the frequency dynamics near  $\hat{p}$ . The cyan dot represents the 695 initial frequency. Moving vertically towards the green line yields the corresponding frequency change, 696 which increments the current frequency (via the circular arc arrow), yielding the frequency in the next 697 generation (yellow dot). Iterating the process for one more generation yields orange dot. The system 698 moves from gradual approach of equilibrium (top) to damped oscillations (middle) to diverging 699 oscillations (bottom) as the steepness of the green line increases (larger negative D), as also illustrated 700 by the frequency dynamics in the right panels.

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Figure 2: Fluctuations under non-linear frequency dependence. Top row: The relationship between 704 705 frequency change  $\Delta p$  and frequency p is shown for a diploid model of frequency dependence (adapted 706 from Rice 2004). Green portions of the curve exhibit negative FD (downward slope), while orange 707 portions have positive FD (upward slope). The slope D of the green portion it intersects the x axis 708 increases from the left to the right panel. The dashed black line, with slope -2, may intersect the  $\Delta p$ 709 curve at the red dots. Evolutionary trajectories over 10 generations (away from initial conditions) are 710 shown as black lines and dots. They appear as single dots in the two leftmost panels because a stable 711 equilibrium is reached, while in the third panel they overlap with the dashed black line in between the 712 red dots. Bottom row: the frequency dynamics are represented over the first 20 generations (inset: 200 713 generations) for the same simulations. The sensitivity of heterozygote's fitness to their own frequency 714 is s, while the sensitivity of each homozygote's fitness to the frequencies of the other genotypes is  $s_h$ 715 (more detail in the Appendix). Parameter values are (from left to right):  $s_b = 1.5$  and s = 0.75;  $s_b = 1.5$ 716 2.5 and s = 1.5;  $s_b = 3$  and s = 1;  $s_b = 3$  and s = 1.9.



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Figure 3: Frequency dependence in a randomly fluctuating environment. The dynamics of allelic frequency (upper row) and frequency change (lower row) are shown in a diploid model of fluctuating selection caused by a random environment, combined with diploid frequency dependence as in Figure 2. The fluctuating environment causes the selection coefficient of homozygotes to fluctuate randomly over time, with mean 0 and standard deviation 0.2. The frequency-dependent part of the model is as in Figure 2, with parameter values (from left to right panel):  $s_b = 0$  and s = 0 (no frequency dependence);  $s_b = 2.5$  and s = 1.5;  $s_b = 3$  and s = 1;  $s_b = 3$  and s = 1.9.

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730 Figure 4: Predictability of evolution with frequency dependence in a randomly changing 731 environment. The predictability of evolution, as measured by the squared autocorrelation of frequency 732 change over one time step, is represented against the strength of NFDS, for a population that undergoes 733 randomly fluctuating selection combined with diploid frequency dependence. The red dashed line shows 734 the analytical expectation under linear frequency dependence (eq. 5) for  $0 \le -D \le 2$ , followed by saturation at 1 for -D > 2. The true predictability closely matches this prediction up to  $-D \approx 3$ , beyond 735 which chaotic dynamics reduce it. The inset shows the autocorrelation, with negative expectation D/2736 for  $0 \le -D \le 2$ . A single simulation was run for 5000 generations, of which the first 200 were removed 737 to compute the autocorrelation. The parameters for the randomly fluctuating environment are the same 738 739 as in Figure 3. For the frequency dependence, we used the same model as in previous figures, with  $s_b =$ 0 to 3 and s = 0 for all  $0 \le -D \le 1.8$ , and with  $s_b = 3$  and s = 0 to 2.1 for all  $1.8 \le -D \le 6$ . 740 741





744 Figure 5: Frequency dependence in a periodic environment. The dynamics of allelic frequency are represented for simulations starting from slightly different initial conditions at time 0 (SD of initial 745 frequency:  $10^{-3}$ ). The black line shows the average over 100 replicates, and 5 individual replicates are 746 747 also represented as colored lines (only visible in the rightmost panel). The red dashed lines show 748 analytical predictions without (left) or with frequency dependence. The fluctuating environment causes 749 the frequency-independent selection coefficient of homozygotes to undergo a deterministic sine wave 750 (amplitude 0.2, period 20), materialized by the gray shadings when selection coefficients are positive. 751 Generations 400 to 500 are represented to ensure that the stable cycles are reached where relevant, but 752 the chaotic dynamics on the right appear in the first few generations, as in Figure 2. The FD part of the 753 model is as in Figure 2, with parameter values (from left to right panel):  $s_b = 0$  and s = 0 (no frequency 754 dependence);  $s_b = 2.5$  and s = 1.5;  $s_b = 3$  and s = 1;  $s_b = 3$  and s = 1.9. 755







Figure 6: Variability and repeatability of evolution with frequency dependence in a predictable 758 environment. For each strength of frequency dependence, 500 replicate simulations were run starting 759 from slightly different initial conditions (SD of initial frequency:  $10^{-3}$ ), and the variability of 760 761 evolutionary trajectories (allelic frequencies over time) was computed over the last 200 out of 300 762 generations. A shows the variance among replicates at each time point, averaged over time (within-time 763 variance). B shows the temporal variance in the mean trajectory (across-time variance), with the red 764 dashed line representing the analytical approximation assuming linear frequency dependence. C shows 765 the repeatability of trajectories, measured as the proportion of the total variability explained by the mean 766 evolutionary trajectory over time. Repeatability equals 1 when all replicates perfectly track the mean 767 trajectory, and tends to 0 when replicate trajectories fluctuate independently from each other. The parameters for the periodic environment are the same as in Figure 5. For the frequency dependence, we 768 used the same model as in previous figures, with  $s_b = 0$  to 3 and s = 0 for all  $0 \le -D \le 1.8$ , and with 769  $s_b = 3$  and s = 0 to 2.1 for all  $1.8 \le -D \le 6$ . 770

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774	Online Appendix to Chevin, Gompert & Nosil:
775	Frequency dependence and the predictability of evolution in
776	a changing environment.
777	Published in Evolution Letters.

778 **Details of the models** 

#### 779 Diploid frequency dependence

To investigate cycles or chaos caused by frequency-dependent selection, we relied on a model by Rice (2004), itself modified from previous models of frequency dependence in diploids (Altenberg 1991; Gavrilets and Hastings 1995; Cockerham et al. 2015), by letting selection coefficients (instead of fitnesses) be frequency dependent. The model focuses on a bi-allelic locus, where the relative fitnesses  $w_i$  of the three diploid genotypes AA, Aa and aa are linear combinations of their frequencies  $f_i$ ,

785 
$$\binom{W_{AA}}{W_{Aa}} = \begin{pmatrix} 1\\1\\1 \end{pmatrix} + \mathbf{W} \cdot \begin{pmatrix} f_{AA}\\f_{Aa}\\f_{aa} \end{pmatrix}.$$
 (A1)

786 The matrix **W** describes the sensitivity of each genotype's fitness to the frequencies of all genotypes 787 (including itself, along the diagonal). It emerges from how interactions between individuals depend on 788 their genotypes and phenotypes. Previous work has made it clear that cycle and chaos can occur when 789 the heterozygote has detrimental effects on all genotypes (Altenberg 1991; Gavrilets and Hastings 1995; 790 Rice 2004). For simplicity we retain the symmetry assumptions from these previous studies (whereby 791 the homozygotes are interchangeable in terms of fitness), and further simplify the model following Rice 792 (2004) by only keeping two parameters: s for the dependence of heterozygote fitness on their own 793 frequency, and  $s_b$  for the frequency dependence in homozygotes ( $s_b$  was fixed to 3 in Rice 2004). We 794 thus have

795 
$$\mathbf{W} = \begin{pmatrix} 0 & -s_b & s_b \\ 0 & -s & 0 \\ s_b & -s_b & 0 \end{pmatrix},$$
 (A2)

such that the fitness of homozygotes not only decreases with increasing frequency of heterozygotes, but also increases with increasing frequency of the other homozygote, which also leads to a form of negative FD. From these frequency-dependent fitnesses, we obtained the genotype frequencies after selection classically as  $f'_i = f_i w_i / \overline{w}$  (where  $\overline{w} = \sum_i f_i w_i$  is the mean fitness), and frequencies in the next generations by assuming Hardy-Weinberg equilibrium under random mating. In this model, it can be shown that the slope of frequency dependence defined eq. (1) is

$$D = \frac{3s_b - 2s}{s_b + 2s - 8}$$
(A3)

#### 803 Environmental change in selection

To model a variable environment causing persistent fluctuations in allelic frequencies, we used a model modified from Haldane and Jayakar (1963), where temporal change in the relative fitnesses of homozygotes leads to associative overdominance. More precisely, we assumed that the relative fitnesses of genotypes AA, Aa and aa are  $1 + s_F(t)$ , 1, and  $1 - s_F(t)$ , where  $s_F(t)$  is a temporally changing selection coefficient responding to a changing environment. If  $s_F(t)$  varies over time without bias (ie, if it averages to 0 over time), then polymorphism is maintained over time due to associative overdominance, but allelic frequencies may still fluctuate in response to fluctuating selection.

811 To model a random environment, we assumed white noise for simplicity, and drew  $s_F(t)$  from a 812 normal distribution with mean 0 and variance  $\sigma_F^2$ . To model predictable, cyclical (eg seasonal) change 813 in selection, we use a cosine function with amplitude *A* (the maximum selection coefficient) and period 814 *T*,

$$s_F(t) = A \cos\left(\frac{2\pi t}{T}\right). \tag{A4}$$

Finally, when combined with frequency-dependent selection, assumed to corresponds to an independent episode of viability selection, the overall fitnesses for the three diploid genotypes are

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$$\binom{W_{AA}}{W_{Aa}} = \binom{1 + s_F(t) & 0 & 0}{0 & 1 & 0} \begin{bmatrix} 1\\1\\1 \end{bmatrix} + \binom{0 & -s_b & s_b}{0 & -s & 0} \begin{bmatrix} f_{AA}\\f_{Aa}\\f_{aa} \end{bmatrix}.$$
 (A5)

#### 819 Analysis in a periodic environment

820 In the periodic regime defined by eq. (A4), allelic frequencies eventually settle into cycles around their 821 average of  $p = \frac{1}{2}$ . Without frequency dependence, combining the periodic selection coefficient above 822 with the classic recursion for frequency change (eq. (3) in the main text), and approximating the 823 dynamics in continuous time, leads to the differential equation

824 
$$\frac{dp}{dt} = p(1-p)A\cos\left(\frac{2\pi t}{T}\right) \approx \frac{A}{4}\cos\left(\frac{2\pi t}{T}\right),$$
 (A6)

where the rightmost member in eq. (A6) comes from assuming that selection is weak enough that frequencies stay close to their average  $\frac{1}{2}$ , such that  $p(1-p) \approx \frac{1}{4}$ . Solving for *p* leads to

827  $p \approx \frac{1}{2} + \frac{AT}{8\pi} \cos\left[2\pi \left(\frac{t}{T} - \frac{1}{4}\right)\right]. \tag{A7}$ 

Equation (A7) indicates that allelic frequencies approximately follow sinusoidal cycles with the same period as the selection coefficient, but lagging by a quarter of a cycle, and with amplitude multiplied by  $\frac{T}{8\pi}$ . The exact solution to eq. (A6) (not assuming that  $p(1-p) \approx \frac{1}{4}$ ) is  $p = \frac{1}{1 + \frac{1-p_0}{p_0} \exp\left\{-\frac{AT}{2\pi} \cos\left[2\pi\left(\frac{t}{T}-\frac{1}{4}\right)\right]\right\}}$ , *i.e.* a logistic function of a sine wave with same period and phase as in eq. (A7). This will be well

approximated by the sine wave in eq. (A7) as long as the amplitude is not large (AT small), such that

- frequencies do not expand much above and below 0.5. For larger AT, the exact solution is bounded to remain between 0 and 1, while the approximation in eq. (A7) is not.
- 835 If we also include frequency dependence, approximated as linear and with slope *D* near the 836 equilibrium at  $\hat{p} = 1/2$ , then eq. (A6) becomes (still assuming that  $p(1-p) \approx \frac{1}{4}$ )

837 
$$\frac{dp}{dt} \approx \frac{A}{4} \cos\left(\frac{2\pi t}{T}\right) + D(p - 1/2).$$
(A8)

The asymptotic solution for the dynamics of frequencies, after the influence of initial conditions hasvanished (in non-chaotic regimes), is after some algebra,

$$p \approx \frac{1}{2} + \frac{AT}{4\sqrt{4\pi^2 + D^2T^2}} \cos\left[2\pi \left(\frac{t}{T} - L\right)\right].$$
 (A9)

841 The temporal variance of these cycles, obtained by averaging  $(p - \frac{1}{2})^2$  over a period, is simply half the 842 squared amplitude, leading to

843 
$$V(p|cycle) = \frac{A^2T^2}{32(4\pi^2 + D^2T^2)}.$$
 (A10)

844 The periodic lag, or phase shift, between the dynamics of allelic frequencies and that of selection is

845  $L = \frac{\operatorname{ArcTan}[-\frac{2\pi}{DT}]}{2\pi}.$  (A11)

From the properties of the arctangent function, under weak FD ( $-DT \ll 2\pi$ ) the lag *L* tends towards 1/4 of a cycle, as without FD. Under strong frequency dependence ( $-DT \gg 2\pi$ ), *L* tends to 0, such that the cycles in allelic frequencies are synchronized with those of selection coefficients. The overall behavior of the lag behind the selection coefficient is represented below as a function of the strength of FD, for different periods of the cycling environment (5, 10, and 20, as curves become darker).

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## 853 Empirical estimates of the strength of frequency dependence.

Wright and Dobzhansky (1946) estimated two parameters *a* and *b*, such that (from their eqs. 23-24)

$$\Delta p = p(1-p) \frac{a-bp}{1-(a-bp)(1-2p)}.$$
(A12)

856 The equilibrium occurs for  $\hat{p} = b/a$ . Taking the derivative of  $\Delta p$  with respect to p at  $\hat{p}$  then yields

$$D = \frac{a(a-b)}{b},\tag{A13}$$

- which combined with the reported estimates for a = .902 and b = 1.288 leads to D = -0.27. Nosil *et*
- 859 *al.* (2018) reported frequencies of the striped morph of *Timema cristinae* among all green morphs
- 860 (striped or unstriped), across host plants over 18 years. We used these frequencies (computed anew from
- the dryad repository associated with the paper) to fit a linear model for the relationship between change
- in frequency  $\Delta p$  and frequency p. We did the same for the datasets from le Rouzic *et al.* (2015), also
- 863 including a fixed effect for the population of origin on the intercept.

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