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7 **Detecting natural selection in trait-trait coevolution**

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31 **Running title:** Selection in trait-trait coevolution

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39 **ABSTRACT**

40 No phenotypic trait evolves independently of all other traits, but the cause of trait-trait
41 coevolution is poorly understood. While the coevolution could arise simply from pleiotropic
42 mutations that simultaneously affect the traits concerned, it could also result from multivariate
43 natural selection favoring certain trait relationships. To gain a general mechanistic
44 understanding of trait-trait coevolution, we examine the evolution of 220 cell morphology traits
45 across 16 natural strains of the yeast *Saccharomyces cerevisiae* and the evolution of 24 wing
46 morphology traits across 110 fly species of the family Drosophilidae, along with the variations of
47 these traits among gene deletion or mutation accumulation lines (a.k.a. mutants). For numerous
48 trait pairs, the phenotypic correlation among evolutionary lineages differs significantly from that
49 among mutants. Specifically, we find hundreds of cases where the evolutionary correlation
50 between traits is strengthened or reversed relative to the mutational correlation, which, according
51 to our population genetic simulation, is likely caused by multivariate selection. Furthermore, we
52 detect selection for enhanced modularity of the yeast traits analyzed. Together, these results
53 demonstrate that trait-trait coevolution is shaped by natural selection and suggest that the
54 pleiotropic structure of mutation is not optimal. Because the morphological traits analyzed here
55 are chosen largely because of their measurability, our conclusion is likely general.

56

57 INTRODUCTION

58 Many phenotypic traits covary during evolution. For example, the logarithm of brain
59 weight and that of body weight show a nearly perfect linear relationship across mammals
60 (Gould, 1966; Huxley, 1972; Lande, 1979). In theory, three processes may explain such trait-
61 trait coevolution. First, it could arise simply from pleiotropic mutations that simultaneously
62 influence these traits with a more or less constant ratio of effects (Lande, 1980; G. P. Wagner,
63 1989; G. P. Wagner & Zhang, 2011). Second, trait covariation could arise from the linkage
64 disequilibrium between genes controlling these traits (Gardner & Latta, 2007; Lande, 2007;
65 Saltz, Hessel, & Kelly, 2017; G. P. Wagner & Zhang, 2011), but such trait covariation is
66 expected to be restricted to closely related individuals due to the deterioration of linkage
67 disequilibrium as a result of recombination. If the linkage disequilibrium is stably maintained
68 due to, for example, chromosomal inversion, the involved linked genes can be regarded as a
69 supergene with mutational pleiotropy (Saltz et al., 2017). For this reason, linkage disequilibrium
70 is negligible except for trait covariation among closely related individuals. Third, trait
71 covariation could be a result of natural selection for particular trait relationships that are
72 advantageous (Bolstad et al., 2015; Lande, 1979; Roff, Mostowj, & Fairbairn, 2002; Shoval et
73 al., 2012; Sinervo & Svensson, 2002; Svensson et al., 2021).

74 Despite a long-standing interest in trait correlation in evolution (Lande, 1979; Saltz et al.,
75 2017; G. P. Wagner & Altenberg, 1996), which is also referred to as phenotypic integration in
76 the literature (Olson & Miller, 1999; Pigliucci, 2003), our understanding of the roles of mutation
77 and selection in trait-trait coevolution remains limited. Most studies on the subject focused on a
78 small number of traits that are physiologically or ecologically important (Kingsolver et al.,
79 2001), such as skull anatomy characters (Fabre et al., 2020; Goswami, Smaers, Soligo, & Polly,
80 2014; Navalon, Marugan-Lobon, Bright, Cooney, & Rayfield, 2020; Porto et al., 2015; Simon,
81 Machado, & Marroig, 2016; Watanabe et al., 2019), behavioral syndrome (i.e., sets of correlated
82 behavioral traits) (Dochtermann & Dingemans, 2013; Sih, Bell, & Johnson, 2004), and
83 ecological or organismal traits correlated with the metabolic rate (Brown, Gillooly, Allen,
84 Savage, & West, 2004; Glazier, 2010; Martin, 1981; Pettersen, White, & Marshall, 2016; White
85 et al., 2019); hence, they may not provide a general, unbiased picture of trait-trait coevolution.
86 Additionally, it is the trait correlation resulting from standing genetic variation and its effect on
87 adaptation that have received the most attention (Agrawal & Stinchcombe, 2009; Arnold,

88 Burger, Hohenlohe, Ajie, & Jones, 2008; Blows & McGuigan, 2015; Schluter, 1996; Stepan,
89 Phillips, & Houle, 2002; Walsh & Blows, 2009; Walter, Aguirre, Blows, & Ortiz-Barrientos,
90 2018). But, because standing genetic variation could have been influenced by selection, the
91 resulting trait correlation may not inform the correlation produced by mutation. Not knowing the
92 mutational correlation hinders a full understanding of the contribution of selection.

93 Related to trait-trait correlation is the concept of modularity. It has been hypothesized
94 that it is beneficial for organisms to have a modular organization such that functionally related
95 traits belonging to the same module covary (Goswami et al., 2014; G. P. Wagner, 1999; G. P.
96 Wagner & Altenberg, 1996; G. P. Wagner, Pavlicev, & Cheverud, 2007). Although modularity
97 is a well-recognized feature of many trait correlation networks, the relative contribution of
98 selection and mutational pleiotropy to modularity has not been assessed at the phenome scale (G.
99 P. Wagner et al., 2007; Wang, Liao, & Zhang, 2010).

100 To gain a general mechanistic understanding of trait-trait coevolution, we study the
101 phenotypic correlations for a large number of trait pairs at the levels of mutation and long-term
102 evolution; natural selection is inferred when the evolutionary correlation between traits cannot be
103 fully explained by the mutational correlation. Our primary data include 220 cell morphology
104 traits of the budding yeast *Saccharomyces cerevisiae* that have been measured in 4817 single-
105 gene deletion lines (Ohya et al., 2005), 89 mutation accumulation (MA) lines (for a subset of 187
106 traits) (Geiler-Samerotte, Zhu, Goulet, Hall, & Siegal, 2016), and 16 natural strains with clear
107 phylogenetic relationships (Ohya et al., 2005; Yvert et al., 2013). These traits were quantified
108 from fluorescent microscopic images of triple-stained cells and were originally chosen for study
109 because of their measurability regardless of potential roles in evolution and adaptation (Ohya et
110 al., 2005). Subsequent studies found that these traits are correlated with the yeast mitotic growth
111 rate to varying extents (Ho & Zhang, 2014). Hence, these traits may be considered
112 representatives of phenotypic traits that have different contributions to fitness. Previous analyses
113 of these traits among natural strains unveiled signals of positive selection on individual traits
114 (Ho, Ohya, & Zhang, 2017), but their potential coevolution has not been studied. While studying
115 these trait pairs can offer a general picture of trait-trait coevolution, we recognize that the
116 selection agent would be hard to identify should selection be detected because the biological
117 functions of these traits (other than correlations with the growth rate) are generally unknown (Ho
118 et al., 2017). To verify the generality of the findings from the yeast traits, we analyze another

119 dataset that includes 12 landmark vein intersections on the fly wings that have been measured in
120 150 MA lines of *Drosophila melanogaster* (Houle & Fierst, 2013) and 110 Drosophilid species
121 (Houle, Bolstad, van der Linde, & Hansen, 2017). Because each intersection is described by two
122 coordinates, which are counted as two traits, there are 24 traits in this dataset. In both datasets,
123 we discover that the evolutionary correlation differs significantly from the mutational correlation
124 for numerous trait pairs, revealing a role of natural selection in trait-trait coevolution. We also
125 provide evidence for selection for enhanced modularity of the yeast traits.

126

127 **RESULTS**

128 **Evolutionary correlations differ from mutational correlations for many trait pairs**

129 To investigate if trait correlations in evolution can be fully accounted for by the
130 correlations generated by mutation, we examined all pairs of the 220 yeast cell morphology traits
131 previously measured. For each pair of traits, we computed the mutational correlation COR_M ,
132 defined as Pearson's correlation coefficient across 4,817 gene deletion lines (upper triangle in
133 **Fig. 1A, Data S1**), and evolutionary correlation COR_E , defined as Pearson's correlation
134 coefficient across 16 natural strains (lower triangle in **Fig. 1A, Data S1**) with their phylogenetic
135 relationships (**Fig. S1**) taken into account (see Materials and Methods). Note that the original
136 data contained 37 natural strains (Yvert et al., 2013), of which 21 belong to the “mosaic” group
137 (Liti et al., 2009; Peter et al., 2018)—their phylogenetic relationships with other *S. cerevisiae*
138 strains vary among genomic regions—so cannot be included in our analysis that requires
139 considering phylogenetic relationships (Mendes, Fuentes-Gonzalez, Schraiber, & Hahn, 2018).
140 For each pair of traits, a neutral distribution of COR_E was generated by simulating 1,000 times
141 the neutral evolution of the traits under a multivariate Brownian motion model with the observed
142 mutational (co)variance matrix M used as the mutational input, because, under neutrality, the
143 expected evolutionary divergence along a dimension in the phenotypic space is proportional of
144 the mutational variance along that dimension (Hohenlohe & Arnold, 2008; Lande, 1979; Lynch
145 & Hill, 1986). A significant difference from COR_M ($P < 0.05$) was inferred when the observed
146 COR_E falls in the left or right 2.5% tail of the null distribution of COR_E . Note that the above test
147 has two limitations. First, it assumes that M is invariant among the natural strains examined such
148 that a significant difference between COR_E and COR_M is caused by selection in trait-trait
149 coevolution instead of M evolution. Second, our test cannot detect strain-specific selection on

150 trait correlation, because COR_E captures only the common pattern of trait correlation across the
151 natural strains examined. Before conducting the test, we confirmed that the sampling error of
152 our estimated M is negligible, likely because of the large number of mutants used in M
153 estimation (**Table S1**; see Materials and Methods).

154 We found that the frequency distribution of COR_E across all trait pairs differs
155 significantly from that of COR_M (**Fig. S2A**), suggesting the action of selection. Of the 24,090
156 trait pairs examined, 1,215 pairs (or 5.04%) showed a significantly different COR_E when
157 compared with its neutral expectation from COR_M , at the false discovery rate (FDR) of 5%
158 (**Table 1, Data S1**), indicating that natural selection has shaped the coevolution of many trait
159 pairs. To investigate whether the above result is biased because of the use of each trait in many
160 trait pairs, we randomly arranged the 220 traits into 110 non-overlapping pairs and counted the
161 number of pairs with COR_E significantly different from COR_M . This was repeated 1,000 times to
162 yield 1000 estimates of the proportion of trait pairs with significantly different COR_E and COR_M .
163 The middle 95% of these estimates ranged from 1.82% to 9.09%, with the median estimate being
164 4.55%. Hence, there is no indication that using overlapping trait pairs has biased the estimate of
165 the fraction of trait pairs with significantly different COR_E and COR_M .

166 We divided the 1,215 cases of significantly different COR_E and COR_M into three
167 categories. In the first category, the trait correlation generated by mutation is strengthened by
168 natural selection during evolution. A total of 393 trait pairs are considered to belong to this
169 “strengthened” category (**Table 1**) because they satisfy the following criteria: COR_E and COR_M
170 have the same sign and $|COR_E| > |COR_M|$, or COR_E and COR_M have different signs but only
171 COR_E is significantly different from 0 (at the nominal P -value of 0.05) (**Fig. 1B**). In the second
172 category, the trait correlation generated by mutation is weakened by natural selection during
173 evolution. One hundred and forty-five trait pairs satisfying the following criteria are classified
174 into this “weakened” category (**Table 1**): COR_E and COR_M have the same sign and $|COR_E| <$
175 $|COR_M|$, or COR_E and COR_M have different signs but only COR_M is significantly different from
176 0 (**Fig. 1C**). In the last category, the trait correlation generated by mutation is reversed in sign
177 by natural selection during evolution. Six hundred and seventy-seven trait pairs satisfying the
178 following criteria are in this “reversed” category (**Table 1**): COR_E and COR_M have different
179 signs and are both significantly different from 0 (**Fig. 1D**).

180 To assess the robustness of the selection signals detected, we repeated the above analysis
181 using COR_M estimated from 89 mutation accumulation (MA) lines (Geiler-Samerotte et al.,
182 2016) (**Fig. S3A, Data S1**). Again, the overall frequency distribution across all trait pairs differs
183 significantly between COR_E and COR_M (**Fig. S2B**). We found that 1,718 trait pairs exhibit a
184 significantly different COR_E from its neutral expectation (**Table 1, Data S1**), supporting a role of
185 selection in the coevolution of many trait pairs. When comparing the analysis using COR_M from
186 gene deletion lines and that using COR_M from MA lines, we found 429 trait pairs to exhibit
187 selection signals and fall into the same category in both analyses, including 85 pairs in the
188 “strengthened” category, 18 pairs in the “weakened” category, and 326 pairs in the “reversed”
189 category. All of these numbers substantially exceed the corresponding expected random
190 overlaps (3.4, 0.1, and 54.9, respectively; $P < 0.001$ based on 1000 random draws in each case),
191 suggesting the reliability of both analyses. Although mutations in MA lines are more natural
192 than those in gene deletion lines, the number of MA lines is much smaller than the number of
193 gene deletion lines and only 187 of the original 220 traits were measured in the MA lines. For
194 these reasons, we focused on the COR_M estimated from the gene deletion lines in subsequent
195 analyses.

196 To examine the generality of the above yeast-based findings, we analyzed the 24 wing
197 morphology traits of *Drosophilid* flies. The COR_M and COR_E have been previously estimated
198 from 150 MA lines (Houle & Fierst, 2013) and 110 *Drosophilid* fly species (Houle et al., 2017),
199 respectively (**Fig. S3B, Data S1**). The overall frequency distribution across all trait pairs differs
200 significantly between COR_E and COR_M (**Fig. S2C**). Of the 276 pairs of traits, 152 showed a
201 significantly different COR_E from its neutral expectation generated by simulating neutral
202 evolution with the estimated COR_M (**Table 1, Data S1**), suggesting widespread actions of
203 selection in the coevolution of fly wing morphology traits.

204 Together, these results demonstrate that, for many trait pairs, mutational and evolutionary
205 correlations between morphological traits are more different than expected under neutrality.
206 This observation suggests an important role of selection in shaping the strength and/or direction
207 of trait correlation in evolution.

208

209 **Effects of different selection regimes on trait-trait coevolution**

210 The strengthened, weakened, and reversed trait correlations in evolution may have
211 resulted from different selection regimes. Below we consider various selection regimes that
212 could potentially explain these types of difference between COR_M and COR_E (**Fig. 2**). First,
213 when a specific allometric relationship between two traits is selectively favored, the population
214 mean trait values are expected to be concentrated near the fitness ridge or the optimal allometric
215 line, resulting in a strong evolutionary correlation between the traits (i.e., a high $|COR_E|$) (**Fig.**
216 **2A**). Unless COR_M is already similar to COR_E , we expect to see strengthened or reversed COR_E
217 depending on COR_M . Second, if there is a single fitness peak for an optimal combination of trait
218 values and if there is sufficiently strong stabilizing selection on the optimal phenotype, the
219 population mean phenotype should be restricted within a small range of the optimal phenotype in
220 all directions in the phenotypic space regardless of the mutational variance. Consequently,
221 COR_E is expected to be close to 0, which could account for a weakened evolutionary correlation
222 relative to the mutational correlation (**Fig. 2B**). Finally, if the fitness optimum varies across
223 lineages in a random fashion, the steady-state COR_E will be close to zero, potentially leading to
224 the weakening of the evolutionary correlation relative to the mutational correlation (**Fig. 2C**).

225 To verify these predictions, we simulated the evolution of two traits. Under each
226 parameter set, we simulated 50 independent replicate lineages and computed the correlation
227 coefficient, or COR_E , between the traits across the replicate lineages at the end of the simulated
228 evolution. This was repeated 200 times to obtain an empirical distribution of COR_E . To evaluate
229 the difference between COR_M and COR_E , we examined the location of COR_M in the distribution
230 of COR_E ; a significant ($P < 0.05$) difference is inferred if COR_M is in the left or right 2.5% tail of
231 the COR_E distribution.

232 As expected, in the absence of selection, the distribution of COR_E is centered around
233 COR_M (first block in **Table 2**). When a specific allometric relationship is selectively favored, a
234 high $|COR_E|$ always emerges regardless of the COR_M used, resulting in either strengthened or
235 reversed evolutionary correlations ($P < 0.005$ for all parameter sets examined; the second to fifth
236 blocks in **Table 2**). By contrast, stabilizing selection of an optimal phenotype leads to weakened
237 correlation across replicate lineages when $|COR_M|$ is not small (sixth block in **Table 2**). Finally,
238 when different lineages have different phenotypic optima that are randomly picked from the
239 standard bivariate normal distribution, weakened evolutionary correlations are generally
240 observed except when COR_M is close to zero (bottom block in **Table 2**). These results suggest

241 that the strengthened and reversed evolutionary correlations of yeast and fly morphological traits
242 are likely caused by selections of allometric relationships, while the weakened correlations are
243 likely caused by selections of individual traits either when there is a single optimal phenotype or
244 when the optimal phenotype randomly varies among lineages.

245

246 **Selection for enhanced modularity of yeast morphological traits**

247 While all of the above analyses focused on individual trait pairs, here we ask whether the
248 overall trait correlation across divergent lineages is stronger or weaker than that created by
249 mutation. As a measure of the overall level of trait correlation (i.e., overall integration), we
250 calculated the variance of eigenvalues (V_{eigen}) of the correlation matrix from divergent lineages
251 and mutants, respectively. A greater V_{eigen} corresponds to a stronger overall correlation between
252 traits because the eigenvalues become less evenly distributed as the absolute values of the
253 correlation coefficients become larger (Pavlicev, Cheverud, & Wagner, 2009). However, the
254 sample size (i.e., the number of strains) in the estimation of the correlation matrix also has an
255 effect on V_{eigen} ; a matrix estimated from a smaller sample naturally tends to have fewer positive
256 eigenvalues and greater V_{eigen} . To control this factor, we used 1,000 control datasets generated
257 by simulating neutral evolution to derive an empirical null distribution of V_{eigen} and examined the
258 location of the observed V_{eigen} in this distribution (see Materials and Methods).

259 For the yeast traits, V_{eigen} of the observed evolutionary correlation matrix exceeds that in
260 90.8% of simulated datasets ($P = 0.184$ in a two-tailed test; **Table 3**), meaning that the overall
261 evolutionary correlation between traits is not significantly different from the overall mutational
262 correlation. For the fly traits, V_{eigen} of the evolutionary correlation matrix exceeds that in 99% of
263 simulated datasets ($P = 0.02$ in a two-tailed test; **Table 3**), suggesting that the overall
264 evolutionary correlation between traits is stronger than the overall mutational correlation. We
265 also compared the overall integration between yeast and flies using $V_{\text{eigen}}/(n-1)$, where n is the
266 number of traits examined. $V_{\text{eigen}}/(n-1)$ equals 0.204 and 0.268 for the yeast mutational and
267 evolutionary matrices, respectively, whereas the corresponding values in flies are 0.153 and
268 0.190, respectively. Hence, the overall integration is substantially lower in flies than in yeast for
269 both mutational and evolutionary matrices.

270 In addition to the overall level of trait correlation, we also asked whether the correlational
271 structure of traits exhibit different levels of modularity among divergent lineages when compared

272 with that among mutants. To this end, we used a covariance ratio (*CR*) test (Adams, 2016) that
273 compares covariance within and between pre-defined modules (see Materials and Methods).
274 Specifically, we calculated *CR* for the evolutionary covariance matrix and compared it to the *CR*
275 distribution based on 1,000 covariance matrices generated through simulations of neutral
276 evolution. We treated the three non-overlapping categories of the yeast traits—actin traits,
277 nucleus traits, and cell wall traits (Ohya et al., 2005)—as three modules (**Data S1**). We found
278 that the *CR* of the evolutionary covariance matrix exceeded that of every control dataset ($P <$
279 0.001 ; **Table 3**), suggesting natural selection for increased modularity in evolution. Consistent
280 with this result is the observation that trait pairs with significantly strengthened *COR_E* are
281 enriched within modules ($P = 0.036$, randomization test), and this enrichment is particularly
282 strong for the nucleus module ($P < 0.001$, randomization test). We did not analyze the fly data
283 here because of the unknown modular structure of this relatively small set of traits that are all
284 about the wing shape.

285

286 **DISCUSSION**

287 By comparing the trait-trait correlation across mutants (*COR_M*) with that across divergent
288 lineages (*COR_E*) for 24,090 pairs of yeast cell morphology traits and 276 pairs of fly wing
289 morphology traits, we detected the action of natural selection in trait-trait coevolution. The
290 fraction of trait pairs showing evidence for selection is substantially higher in the fly (55.07%)
291 than yeast (5.04%) data ($P < 10^{-4}$, chi-squared test). This is at least in part caused by a difference
292 in statistical power, because the number of strains/species used for estimating *COR_E* is much
293 greater for the fly (110) than yeast (16) data. It is likely that a much higher fraction than 5% of
294 the yeast trait pairs are subject to selection in their coevolution. Furthermore, as mentioned, our
295 comparison between *COR_E* and *COR_M* intends to test selection on trait correlations common
296 among the evolutionary lineages considered. If different evolutionary lineages have different
297 trait correlations, the *COR_E* estimated from all lineages may not be significantly different from
298 *COR_M* even when selection occurs in some or all of the lineages. In other words, our test is
299 expected to underestimate the proportion of trait pairs subject to selection. In our test, a null
300 distribution of *COR_E* under neutrality was generated by simulating a Brownian motion with the
301 observed *M* matrix used as mutational input. Although it is theoretically possible for non-neutral
302 evolution to behave like a Brownian motion, this should not impact our test because it is

303 extremely unlikely for the non-neutral Brownian motion to follow M . Even under this unlikely
304 scenario, a significant difference between COR_E and COR_M still signals selection while an
305 equality between COR_E and COR_M may not prove neutrality. In other words, the potential non-
306 neutral Brownian motion at most renders our test more conservative.

307 We demonstrated by population genetic simulation that various selection regimes can
308 explain differences between COR_M and COR_E . In particular, strengthened or reversed COR_E
309 relative to COR_M can occur when a specific allometric relationship is preferred, while weakened
310 COR_E can occur under directional or stabilizing selection of individual traits. A notable
311 difference between the simulation results and empirical observations is that the simulations tend
312 to end up with extreme values of $|COR_E|$ (i.e., close to either 1 or 0) except in the case of
313 neutrality, whereas the empirically observed $|COR_E|$ is usually less extreme even when COR_M
314 and COR_E are significantly different. This is due to the fact that the simulation results usually
315 represent steady-state correlations across lineages. That is, the mean phenotype of each lineage
316 is at or near the corresponding optimum (if any); consequently, $|COR_E|$ is close to 1 when the
317 optimum is a line and close to 0 when the optimum is a single combination of two trait values.
318 However, the population mean phenotypes may not be close to their optima in some strains
319 because of recent changes of the optima or the sparsity of mutations toward the optima, the latter
320 of which is well known as a potential hindrance to adaptation (Agrawal & Stinchcombe, 2009;
321 Blows & McGuigan, 2015; Hansen & Houle, 2008; Schluter, 1996). Another possibility is the
322 existence of a wide range of preferred allometry such that there is no strong selection for extreme
323 $|COR_E|$. Finally, selection may not result in the preferred allometry between two traits because
324 of the constraints from unconsidered traits (Houle, Jones, Fortune, & Sztepanacz, 2019).

325 While selection was detected for many trait pairs, a large fraction of trait pairs, especially
326 in the yeast data, do not show a significant difference between COR_E and COR_M . These trait
327 pairs may be divided into two groups. In the first group, COR_E and COR_M are actually different,
328 but the difference is not found significant due to the limited statistical power. As mentioned, we
329 believe that a substantial fraction of yeast trait pairs fit this category due to the relatively low
330 statistical power for detecting the difference between COR_E and COR_M in the yeast data. In the
331 second group, COR_E truly equals COR_M , which could result from one of the following three
332 scenarios. First, the specific trait-trait correlation does not impact fitness so evolves neutrally.
333 Second, the two traits have an intrinsic, immutable relationship (such as the hypothetical traits of

334 body size and twice the body size), so will yield equal COR_E and COR_M ; this possibility can be
335 tested by examining the correlation of the two traits across isogenic individuals that show non-
336 heritable phenotypic variations (Geiler-Samerotte et al., 2020). The last and perhaps the most
337 interesting scenario is that the trait-trait correlation impacts fitness and hence has driven the
338 optimization of COR_M via a second-order selection (Hansen & Houle, 2008; Ho & Zhang, 2014;
339 A. Wagner, 2005), such that the first-order selection of mutations that affect the two traits is no
340 longer needed. However, the relative frequencies of these three scenarios are unknown.

341 In addition to pairwise trait correlations, we tested hypotheses regarding the evolution of
342 overall phenotypic integration and modularity. In the yeast data, we observed a higher
343 modularity across natural strains than across mutants but did not find evidence for a change of
344 overall phenotypic integration in evolution. These results support the view of increasing
345 modularity during evolution (Clune, Mouret, & Lipson, 2013; Goswami et al., 2014; G. P.
346 Wagner, 1999; G. P. Wagner & Altenberg, 1996; G. P. Wagner et al., 2007) but also suggest that
347 modularity is enhanced by both strengthening trait-trait correlations within modules and
348 weakening trait-trait correlations across modules. As mentioned, we indeed observed an
349 enrichment of strengthened COR_E relative to COR_M within modules. However, no enrichment of
350 weakened COR_E between modules was detected, which may be because $|COR_M|$ between
351 modules is already quite small, making a further reduction in correlation relatively difficult to
352 detect statistically. In the fly data, we found evidence that natural selection has strengthened
353 overall morphological integration, contrasting the hypothesis of a reduced integration over time
354 (Goswami et al., 2014). One possible explanation is that the fly traits studied here are all
355 characters of the same organ (wing) and their evolution does not represent that of the whole
356 phenome but only one module. Another possibility is that the yeast cell morphology traits are
357 not comparable with the fly wing morphology traits if they belong to different levels of
358 biological organization (Zhang, 2018). However, for unicellular organisms like yeast, cellular
359 traits are also organismal traits, so there is no strong evidence that these two sets of traits are not
360 comparable. We did, however, found the overall integration lower for the fly than yeast traits,
361 but whether this observation indicates a lower integration for multicellular than unicellular
362 organisms requires analyzing more species and traits.

363 In this study, we compared COR_M estimated from one yeast strain (BY) with COR_E
364 estimated from 16 different strains, under the assumption of a constant COR_M across different

365 strains. While it is a common practice to assume that the mutational architecture is more or less
366 constant during evolution and to study phenotypic evolution by comparing mutational or genetic
367 (co)variances in one species with those among different species (Ackermann & Cheverud, 2004;
368 Houle et al., 2017; Lynch, 1990), genetic variations affecting the genetic (co)variances of
369 phenotypic traits have been reported (Jerison et al., 2017; Jones, Burger, & Arnold, 2014;
370 Pavlicev et al., 2008). As discussed earlier, such genetic variations may allow second-order
371 selection of COR_M . For instance, it has been hypothesized that the optimization of mutational
372 (co)variances driven by selection for mutational robustness and/or adaptability can lead to
373 modularity (G. P. Wagner & Altenberg, 1996; G. P. Wagner et al., 2007), but this process
374 presumably takes a much longer time than is relevant to the present study. Even without second-
375 order selection, COR_M may still vary across strains merely because the pleiotropic effects of a
376 mutation may vary with the genetic background (Pavlicev & Cheverud, 2015; Svensson et al.,
377 2021). Regardless, in the future, it would be desirable to measure mutant phenotypes from
378 multiple lineages to investigate whether COR_M evolves, how rapidly it evolves, and whether its
379 evolution is largely neutral or adaptive.

380 In summary, we detected the action of natural selection in shaping trait-trait coevolution.
381 Because the traits analyzed here, especially the yeast traits, were chosen almost exclusively due
382 to their measurability, our results likely reflect a general picture of trait-trait coevolution.
383 Measuring these yeast traits in additional divergent natural strains with clear phylogenetic
384 positions could improve the statistical power and clarify whether the fraction of trait pairs whose
385 coevolution is shaped by selection is much greater than detected here. Finally, the detection of
386 selection for enhanced modularity of the yeast traits analyzed supports the hypothesis that
387 modularity is beneficial (Goswami et al., 2014; G. P. Wagner & Altenberg, 1996). The detection
388 of selection in trait-trait coevolution and selection for enhanced modularity suggests that the
389 current pleiotropic structure of mutation is not optimal. This nonoptimality could be due to the
390 weakness of the second-order selection on mutational structure and/or a high dependence of the
391 optimal mutational structure on the environment, which presumably changes frequently. Future
392 studies on how the mutational structure evolves will likely further enlighten the mechanism of
393 trait-trait coevolution.

394

395 MATERIALS AND METHODS

396 **Phenotypic data**

397 The *S. cerevisiae* cell morphology traits were previously measured by analyzing
398 fluorescent microscopic images. Three phenotypic datasets were compiled and analyzed in this
399 study, including (i) 220 traits measured in 4718 gene deletion lines that each lack a nonessential
400 gene (Ohya et al., 2005), (ii) the same 220 traits measured in 37 natural strains (Yvert et al.,
401 2013), and (iii) 187 of the 220 traits measured in 89 mutation accumulation (MA) lines (Geiler-
402 Samerotte et al., 2016). When comparing patterns of trait correlation between two datasets, we
403 used traits available in both datasets.

404 Before the analyses, we first standardized all trait values by converting each trait value to
405 the natural log of the ratio of the original trait value to a reference. The standardized value of the
406 i th trait in the j th strain is $\tilde{X}_{i,j} = \ln \frac{X_{i,j}}{X_{i,r}}$, where $X_{i,j}$ is the original trait value and $X_{i,r}$ is the trait
407 value of the reference. For the gene deletion lines, the reference is the wild-type BY strain. For
408 the MA lines, the reference is the progenitor strain used in MA. For natural strains, the reference
409 is the same as the reference of the mutant strains to be compared with (i.e., wild-type BY or
410 progenitor of the MA lines).

411 The locations of 12 vein intersections on the fly wing were previously measured in 150
412 MA lines of *Drosophila melanogaster* and a mutational covariance matrix was estimated (Houle
413 & Fierst, 2013). These traits were also measured in 110 Drosophilid species and an evolutionary
414 covariance matrix was estimated with species phylogeny taken into account (Houle et al., 2017).
415 Both matrices are based on log-scale trait values.

416

417 **Influence of the sampling error on the M matrix**

418 To evaluate the influence of sampling error on the estimated M matrix of yeast or fly, we
419 took samples (vectors of phenotypes) from the multivariate distribution of M (4,817 samples for
420 yeast gene deletion data and 150 samples for fly MA data), estimated a covariance matrix (\tilde{M})
421 from these samples, and calculated Pearson's correlation coefficient between the eigenvalues of
422 M and \tilde{M} . This was repeated 1,000 times and the distribution of the correlation coefficient was
423 used to evaluate the potential impact of sampling error on M .

424

425 **Comparison of mutational and evolutionary correlations**

426 To take into account the phylogenetic relationships among yeast strains in estimating
427 COR_E , we utilized a distance-based tree previously inferred (Peter et al., 2018) (**Fig. S1**). Strains
428 with mosaic origins inferred in the same study (Peter et al., 2018) were removed before analysis,
429 resulting in 16 remaining natural strains. Because the BY strain was not included in the data file
430 in that study (Peter et al., 2018), W303, a laboratory strain closely related to BY, was chosen to
431 represent BY. We obtained the evolutionary covariance matrix using the *ratematrix* function
432 from the R package *geiger* (Pennell et al., 2014; Revell, Harmon, Langerhans, & Kolbe, 2007),
433 which calculates evolutionary covariances using the independent contrast method (Felsenstein,
434 1985). The evolutionary covariance matrix was then converted to the corresponding correlation
435 matrix.

436 To test whether there exists a significant modular structure among traits, we performed
437 the covariance ratio (CR) test. For each pair of predefined modules, traits were first re-ordered
438 such that traits belonging to each module were located in the upper-left and lower-right corners
439 of the covariance matrix, respectively, and $CR = \sqrt{\frac{\text{trace}(M_{12}M_{21})}{\sqrt{\text{trace}(M_{11}^*M_{11}^*) + \text{trace}(M_{22}^*M_{22}^*)}}}$, where M_{12} and
440 M_{21} are the upper-right and lower-left sections of the original covariance matrix, respectively,
441 containing all between-module covariances, M_{11}^* is the upper-left section with diagonal elements
442 replaced by zeros, M_{22}^* is the lower-right section with diagonal elements replaced by zeros, and
443 $\text{trace}(M)$ denotes the trace, or the sum of diagonal elements, of matrix M (Adams, 2016).
444 Because three modules were defined in the yeast data, the average of all pairwise CR values was
445 used to represent the overall modularity.

446 To test whether the observed pairwise trait correlations, overall phenotypic integration, or
447 modularity at the level of evolutionary divergence are significantly different from those expected
448 by mutation alone, we simulated neutral evolution along the phylogenetic tree that had been used
449 in estimating COR_E . A Brownian motion model was used to simulate phenotypic evolution such
450 that the amount of evolution in branch i is $M_i l$, where M_i is a vector sampled from the
451 multivariate normal distribution of the mutational covariance matrix M and l is the branch
452 length. Sampling was performed using the *rmvnorm* function in the R package *mvtnorm* (Genz,
453 2020). The starting value of each trait is 0 in all simulations. The phenotypic value of each
454 strain was obtained by adding up the amount of evolution on all branches ancestral to the strain.
455 This was repeated 1,000 times to obtain an empirical null distribution of COR_E . The null

456 distributions of V_{eigen} and CR were similarly obtained. In each two-tailed test, the P -value was
457 calculated by $P = \frac{2 \min(n_H, n_L)}{1000}$, where n_H is the number of simulated values of the test statistic
458 that are higher than the observed value, n_L is the number of those that are lower than the
459 observed value, and $\min(n_H, n_L)$ is the smaller of n_H and n_L . The P -values for pairwise trait
460 correlations were converted to adjusted P -values following the Benjamini-Hochberg procedure
461 (Benjamini & Hochberg, 1995) and an adjusted P -value below 0.05 indicates selection.

462

463 **Computer simulation of trait-trait coevolution under selection**

464 In each simulation, we considered a pair of traits with equal amounts of mutational
465 variance V_M , which is set to be 0.01. The mutational covariance matrix is thus $M =$
466 $\begin{bmatrix} V_M & COV_M \\ COV_M & V_M \end{bmatrix} = \begin{bmatrix} V_M & V_M COR_M \\ V_M COR_M & V_M \end{bmatrix}$, where COV_M is the mutational covariance. The
467 number of mutations is a random Poisson variable with the mean equal to 1. The phenotypic
468 effect of a mutation is drawn from the multivariate normal distribution of M using the *rmvnorm*
469 function in the R package *mvtnorm* (Genz, 2020). The starting phenotype is (0, 0) in all
470 simulations.

471 We considered a Gaussian fitness function $f = \exp(-\frac{D^2}{2})$, where f is the fitness and D is
472 the distance between the current phenotype and the optimal phenotype. When there is a single
473 fitness peak (i.e., the fitness optimum is a single point), D is the Euclidean distance defined by

474 $\sqrt{d_1^2 + d_2^2}$, where d_1 and d_2 are the distances between the current phenotypic values of the two
475 traits and their corresponding optima, respectively. When there is a fitness ridge (i.e., the fitness
476 optimum is a line), D is the shortest distance from the current phenotype to the fitness ridge. The
477 selection coefficient s equals $\frac{f}{f_a} - 1$, where f and f_a are the fitness values of the mutant and wild-

478 type, respectively. The fixation probability of a newly arisen mutant is $P_f = \frac{1 - \exp(-2s)}{1 - \exp(-2N_e s)}$ in a
479 haploid population (Kimura, 1962), where the effective population size N_e was set at 10^4 . After
480 each unit time, the phenotypic effect of each mutation is added to the population mean at a
481 probability of $N_e P_f$; this probability is treated as 1 when $N_e P_f > 1$ or when there is no selection.

482 Combinations of parameters used in the simulations are listed in Table 2.

483 In simulations where different lineages are assigned different optima, each lineage's
484 optimum was obtained by independently drawing the optimal values of the two traits from the
485 standard normal distribution. Before conducting simulations, we confirmed that the optima of
486 the two traits are not correlated (correlation coefficient = 0.0882, $P = 0.5423$, t -test).

487 All analyses in this study were conducted in R (R Core Development Team, 2010).

488

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698 Table 1. Number of trait pairs with significantly different COR_E and COR_M .

	Yeast		Fly (276 trait pairs)
	COR_M from gene deletion lines (24,090 trait pairs)	COR_M from MA lines (17,391 trait pairs)	
Strengthened	393	578	57
Weakened	145	281	59
Reversed	677	859	36
Total	1215	1718	152

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702 Table 2. Parameters and results of simulations of trait-trait coevolution.

Optimum	COR_M	Median COR_E at the end of simulation	Fraction of simulations with $COR_E > COR_M$	COR_E compared with COR_M
No optimum	0.9	0.900	49.5%	No difference
	0.5	0.495	47.5%	No difference
	0.1	0.113	55.5%	No difference
$y = x^*$	0.9	1.000	100%	Strengthened
	0.5	1.000	100%	Strengthened
	0.1	1.000	100%	Strengthened
$y = 0.5x$	0.9	1.000	100%	Strengthened
	0.5	1.000	100%	Strengthened
	0.1	1.000	100%	Strengthened
$y = -0.5x$	0.9	-0.995	0%	Reversed
	0.5	-0.999	0%	Reversed
	0.1	-1.000	0%	Reversed
$y = -x$	0.9	-0.997	0%	Reversed
	0.5	-0.999	0%	Reversed
	0.1	-1.000	0%	Reversed
(0, 0)	0.9	0.0213	0%	Weakened
	0.5	0.00142	0.5%	Weakened
	0.1	-0.0109	24%	No difference
Drawn from $\mathcal{N}(\mathbf{0}, \mathbf{1})$	0.9	0.0895	0%	Weakened
	0.5	0.0874	0%	Weakened
	0.1	0.0866	6%	No difference

* x and y respectively represent the values of the two traits considered.

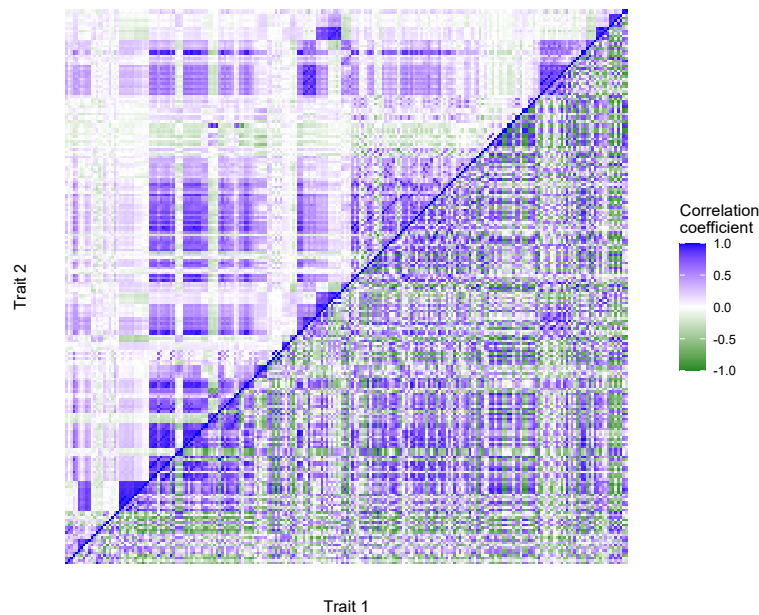
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707 Table 3. Overall phenotypic integration (V_{eigen}) and modularity (CR) at the levels of mutation
708 and evolutionary divergence. Values at the level of mutation are medians from 1,000 control
709 sets.

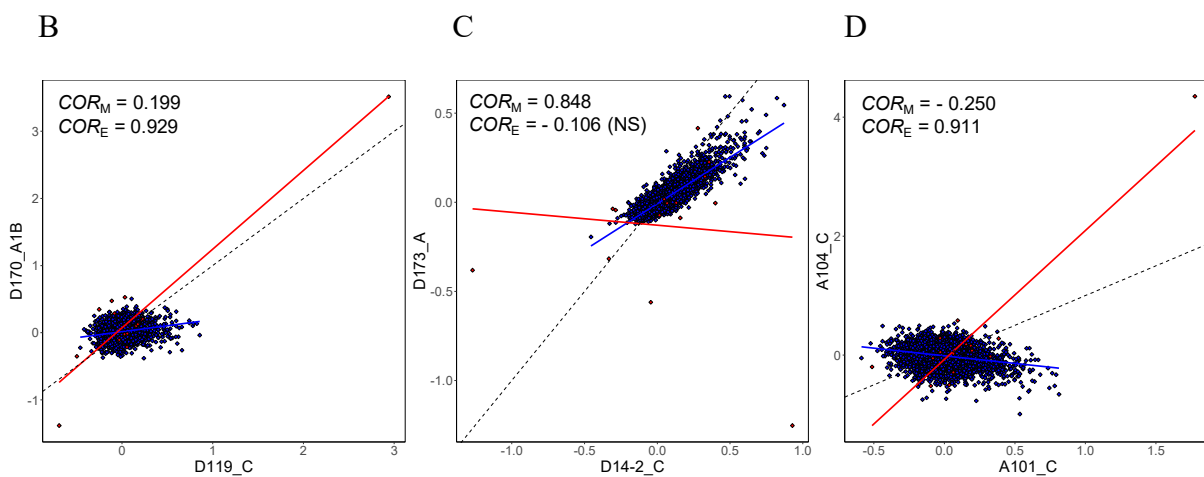
Statistic	Taxon	Mutation	Divergence	P -value
V_{eigen}	Yeast	44.814	58.656	0.186
	Fly	3.530	4.359	0.02
CR	Yeast	0.759	0.997	< 0.001

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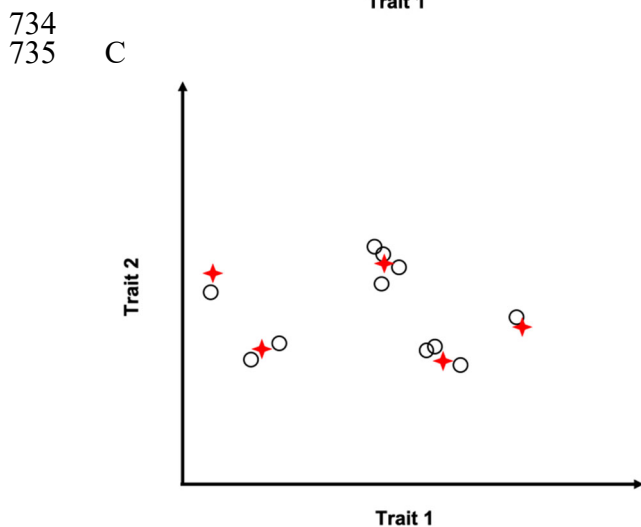
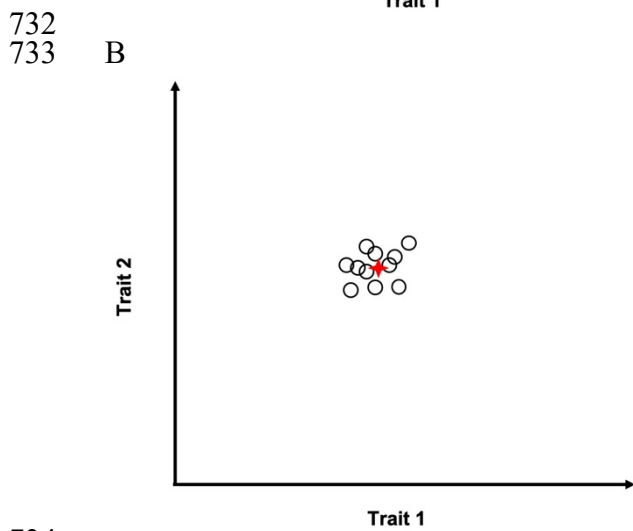
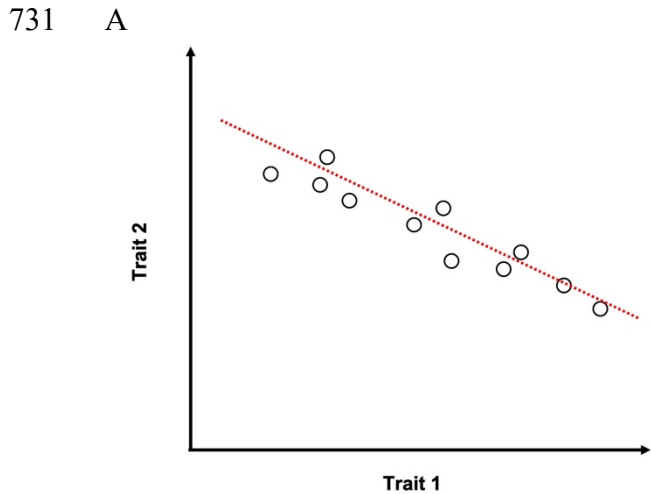


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Figure 1. Detecting selection in yeast cell morphology trait-trait coevolution. (A) Mutational (COR_M , upper triangle) and evolutionary (COR_E , lower triangle) correlation matrices for the 220 yeast traits, which are ordered according to their IDs. (B) An example of evolutionarily strengthened correlation. (C) An example of evolutionarily weakened correlation. (D) An example of evolutionarily reversed correlation. In (B)-(D), each blue dot represents a gene deletion line (a.k.a. mutant) while each red dot represents an independent contrast derived from natural strains. Blue and red lines are linear regressions between the standardized values of the two traits in mutants and independent contrasts, respectively, while the dotted blackline shows the diagonal ($y = x$). Trait IDs are shown along the axes. All COR_M and COR_E values shown are significantly different from 0 except when indicated by “NS” in the parentheses.



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737 **Figure 2.** Schematic illustration of predictions made by models of trait-trait coevolution. Each
738 circle represents the equilibrium mean phenotype of two hypothetical traits (trait 1 and trait 2) of
739 a diverging lineage. (A) When a specific allometric relationship is selectively favored, the
740 population mean phenotypes are distributed along the fitness ridge (i.e., the optimal allometric

741 line shown in red), resulting in a strong trait correlation across lineages. (B) When a specific
742 value is selectively favored for each trait, the population mean phenotypes are concentrated near
743 the optimal phenotype (marked by the red cross) and the trait correlation across lineages is weak.
744 (C) When different lineages have different optimal phenotypes (marked by red crosses) that are
745 randomly distributed, the trait correlation across lineages is weak.

Supplementary materials for “Detecting natural selection in trait-trait coevolution”

D. Jiang & J. Zhang

The supplementary materials include:

Table S1

Figures S1-S3

Data S1 (in a separate Excel file)

Table S1. Pearson's correlation between eigenvalues of M and those of the covariance matrix estimated from samples from $M(\tilde{M})$. Results from 1000 replicates are shown.

Taxon	Sample size	Minimum correlation coefficient	Median correlation coefficient
Yeast	4,817	0.9993745	0.9999503
Fly	150	0.9698937	0.9967839

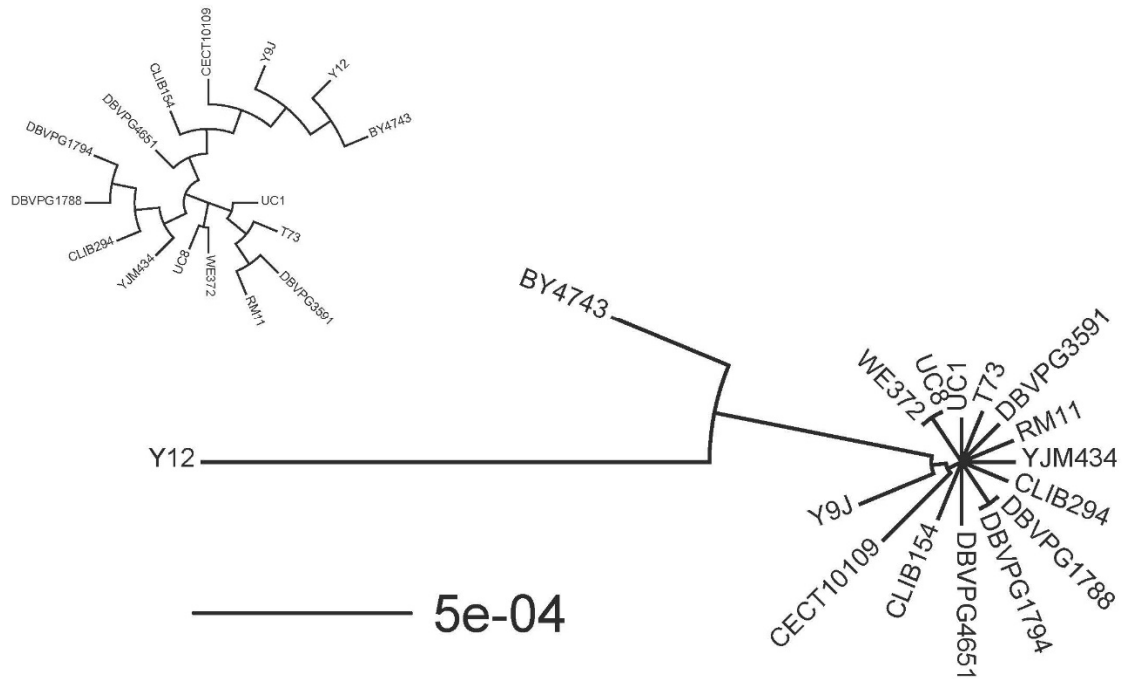
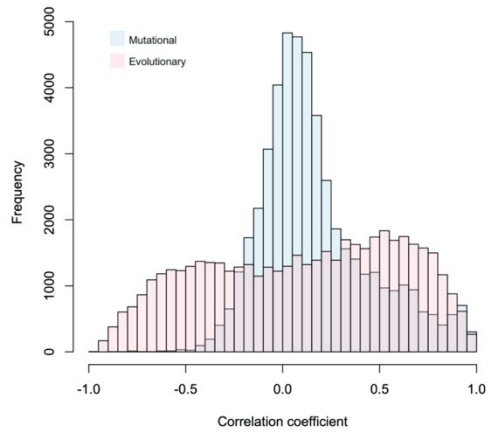
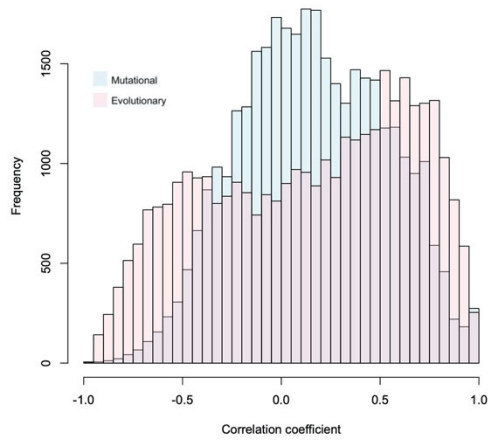


Fig. S1. Neighbor-joining tree of the 16 natural yeast strains used in this study, based on 1,544,489 biallelic single nucleotide polymorphism (SNP) sites. Scale bar indicates genomic divergence level. The tree was based on the distance matrix downloaded from <http://1002genomes.u-strasbg.fr/files/1011DistanceMatrixBasedOnSNPs.tab.gz>. The inset at the top left corner shows the tree topology but the branch lengths are not drawn to scale.

A



B



C

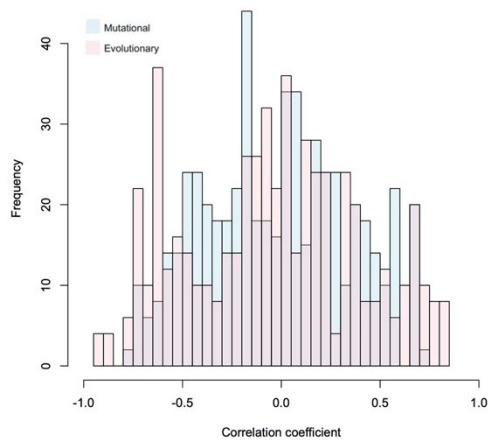
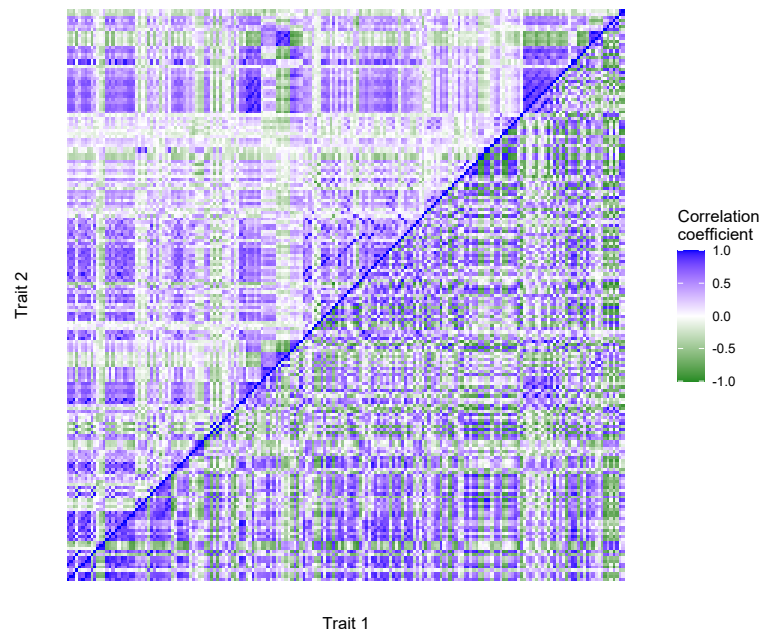


Fig. S2. Frequency distributions of mutational (COR_M) and evolutionary (COR_E) correlations across all examined trait pairs. (A) Distributions for yeast when COR_M is based on gene deletion

lines. (B) Distributions for yeast when COR_M is based on MA lines. (C) Distributions for fly when COR_M is based on MA lines. The distributions for COR_M and COR_E are significantly different in each panel ($P < 10^{-10}$ in A and B and $P = 0.0015$ in C, Kolmogorov–Smirnov test).

A



B

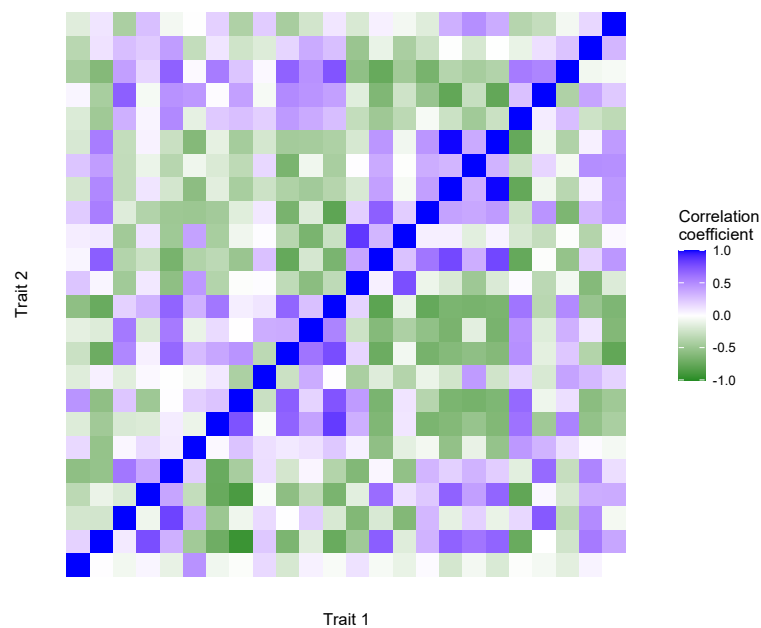


Fig. S3. Mutational (upper triangle) and evolutionary (lower triangle) correlation matrices for (A) the 187 yeast traits measured in MA lines, which are ordered according to their IDs, and (B) the 24 fly traits, which are ordered in the same way as in the original dataset.