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**ARTICLE**

**Quantifying multivariate genotype-by-environment interactions, evolutionary potential and its context-dependence in natural populations of the water flea, *Daphnia magna*.**

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## ABSTRACT

43 Genotype-by-environment interactions (G x E) underpin the evolution of plastic responses in  
44 natural populations. Theory assumes that G x E interactions exist but empirical evidence from  
45 natural populations is equivocal and difficult to interpret because G x E interactions are normally  
46 univariate plastic responses to a single environmental gradient. We compared multivariate plastic  
47 responses of 43 *Daphnia magna* clones from the same population in a factorial experiment that  
48 crossed temperature and food environments. Multivariate plastic responses explained more than  
49 30% of the total phenotypic variation in each environment. G x E interactions were detected in  
50 most environment combinations irrespective of the methodology used. However, the nature of G  
51 x E interactions was context-dependent and led to environment-specific differences in additive  
52 genetic variation (G-matrices). Clones that deviated from the population average plastic response  
53 were not the same in each environmental context and there was no difference in whether clones  
54 varied in the nature (phenotypic integration) or magnitude of their plastic response in different  
55 environments. Plastic responses to food were aligned with additive genetic variation ( $g_{max}$ ) at  
56 both temperatures, whereas plastic responses to temperature were not aligned with additive  
57 genetic variation ( $g_{max}$ ) in either food environment. These results suggest that fundamental  
58 differences may exist in the potential for our population to evolve novel responses to food versus  
59 temperature changes, and challenges past interpretations of thermal adaptation based on  
60 univariate studies.

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## 65 INTRODUCTION

66 A genotype-by-environment interaction (G x E ) occurs whenever genotypes differ in the way  
67 that their trait values change across environments (Saltz *et al.*, 2018), or in other words, when  
68 there is genetic variation in phenotypic plasticity (Gillespie and Turelli, 1989; Schlichting and  
69 Pigliucci, 1993; Pigliucci and Preston, 2004). G x E interactions are critical for understanding  
70 population responses to environmental change because they alter the expression of heritable  
71 phenotypic variation between different environments (Hoffmann and Merila, 1999; Gibson and  
72 Dworkin, 2004; Schlichting, 2008; Ledón-Rettig *et al.*, 2014; Wood and Brodie, 2016).  
73 Moreover, they underpin the evolution of phenotypic plasticity in natural populations (Pigliucci,  
74 2005; Levis and Pfennig, 2016; Oostra *et al.*, 2018; Fox *et al.*, 2019). When environments  
75 change rapidly, plasticity may be the only response possible. Consequently, G x E interactions  
76 and the potential to evolve adaptive plastic responses are crucial for population survival in the  
77 face of climate change (Chevin *et al.*, 2010; Snell-Rood *et al.*, 2018).

78 There is increasing evidence that much of the phenotypic change associated with climate change  
79 in wild populations is attributable to phenotypic plasticity (Chevin and Hoffmann, 2017).  
80 Phenotypic variation explained by G x E interactions is expected to be larger in novel or extreme  
81 environments because plastic responses will not yet have been exposed to selection, leading to  
82 the release of what is termed cryptic genetic variation (Gibson and Dworkin, 2004; Schlichting,  
83 2008; Mcguigan and Sgrò, 2009; Ledón-Rettig *et al.*, 2014; Paaby and Rockman, 2014). But in  
84 environments that have always been part of a population's evolutionary history, long-term  
85 selection for an optimal plastic response may have depleted G x E interactions. For example, in  
86 the African savannah butterfly, *Bicyclus anynana*, genetic variation for seasonal plasticity was  
87 almost absent despite considerable additive genetic variation for trait means (Oostra *et al.*, 2018).  
88 When G x E interactions are absent, traits can evolve but trait plasticity cannot, increasing a  
89 population's susceptibility to changes in the frequency of extreme events such as heatwaves,  
90 droughts and floods (Easterling *et al.*, 2000), or changes in the reliability of existing

91 environmental cues (Reed *et al.*, 2010; Oostra *et al.*, 2018; Bonamour *et al.*, 2019).  
92 Theory assumes that G x E interactions exist in natural populations (Via and Lande, 1985; Lande,  
93 2009), and G x E interactions are frequently demonstrated in plant studies (Des Marais *et al.*,  
94 2013) and laboratory studies (Vieira *et al.*, 2000; Valdar *et al.*, 2006; Ingleby *et al.*, 2010;  
95 Plaistow and Collin, 2014). But evidence for G x E interactions in wild animal populations is  
96 sparse (Nussey *et al.*, 2005a, b). Moreover, other recent studies haven't detected G x E  
97 interactions (Brommer *et al.*, 2008; Charmantier and Gienapp, 2014; Hayward *et al.*, 2018;  
98 Oostra *et al.*, 2018). G x E interactions are normally assessed in a single trait (Hayward *et al.*,  
99 2018) but plastic responses typically involve coordinated shifts in many traits at the same time  
100 (Plaistow and Collin, 2014), and univariate studies do not distinguish differences in the  
101 magnitude of a plastic response from differences in the nature of a plastic response (Chun *et al.*,  
102 2007; Collyer and Adams, 2007; Adams and Collyer, 2009; Plaistow and Collin, 2014). Figure 1  
103 shows G x E interactions in two hypothetical populations that have the same average multivariate  
104 plastic response to an environmental contrast. Differences in the magnitude of multivariate plastic  
105 responses will create G x E interactions that generate most additive genetic variation (gmax) in  
106 alignment with the average plastic response (see Fig. 1A). But differences in the nature of a  
107 multivariate plastic response generate additive genetic variation (gmax) that is not aligned with  
108 the population average plastic response (see Fig 1B). Since populations are expected to have  
109 increased additive genetic variation along the axis of the average plastic response (Lande, 2009;  
110 Draghi and Whitlock, 2012; Noble *et al.*, 2019) the type of multivariate G x E interactions in a  
111 population may have important consequences for a population's ability to rapidly adapt to an  
112 environmental change.

113 Multivariate G x E interactions can be tested for using a character-state approach (Via and Lande,  
114 1985) that uses Bayesian Markov chain Monte Carlo (MCMC) mixed models to compare the  
115 volume, shape and orientation of G-matrices estimated for the same genotypes reared in two or  
116 more different environments. The volume of the G-matrix characterises the amount of clonal

117 genetic variation ( $V_G$ ) that selection can act on, whereas the shape defines whether the variation  
118 is attributable to few or many traits, and the orientation, defined by  $g_{max}$ , identifies the traits  
119 associated with the most clonal genetic variation ( $V_G$ ) (Robinson and Beckerman, 2013; Lind *et*  
120 *al.*, 2015; Reger *et al.*, 2017). Alternatively, multivariate G x E interactions can be detected by  
121 testing for differences in the length or angle of reaction norms generated by measuring a  
122 multivariate phenotype of genotypes or families in two or more environments (Collyer and  
123 Adams, 2007; Plaistow and Collin, 2014). Irrespective of the approach used, multivariate G x E  
124 interactions are normally only quantified in response to a single environmental variable despite  
125 the fact that environments are often complex and have multiple dimensions that vary  
126 simultaneously (Westneat *et al.*, 2019). As a result, we do not yet know if multivariate G x E  
127 interactions are context-dependent, or if the evolved plastic response to one environmental  
128 variable has implications for a population's ability to evolve a response to a different  
129 environmental variable.

130 Clonal organisms such as *Daphnia* are ideal systems for studying G x E interactions because it is  
131 easy to separate genetic and non-genetic influences, and large numbers of genetically identical  
132 individuals can be reared simultaneously across different environments in parental and offspring  
133 generations (Harris *et al.*, 2012; Miner *et al.*, 2012). In order to better understand the evolutionary  
134 significance of multivariate G x E interactions in natural populations we isolated 43 genotypes  
135 (clones) of *Daphnia magna* from a single population and measured their multivariate plastic  
136 response to temperature in different food environments and their multivariate plastic response to  
137 food at different temperatures. We used a character-state approach and the tools developed in  
138 (Robinson and Beckerman, 2013) to test for genetic variation in multivariate plastic responses  
139 and its context-dependence and to compare the alignment of average plastic responses with  $g_{max}$   
140 (Lind *et al.*, 2015; Noble *et al.*, 2019; Radersma *et al.*, 2020). We then used a reaction norm  
141 approach to determine the source of multivariate G x E interactions in each environmental  
142 context (differences in magnitude or phenotypic integration) and the number and identity of

143 clones that diverged from the average multivariate plastic response in each case (Collyer and  
144 Adams, 2007). We compared our results to two reference populations from a higher and a lower  
145 latitude in order to assess the generality of our findings.

146

## 147 **METHODS**

### 148 (a) *Experimental animals*

149 *Daphnia magna* clones from the UK were collected as resting eggs from Brown Moss, a shallow  
150 wetland in Shropshire (52°57'01"N 2°39'05"W, National Grid Reference SJ 562395) in July  
151 2016. The eggs were stored in total darkness for a 3-month period at 4°C before being hatched  
152 out at 21°C on a 14:10 light: dark cycle. The 5 French clones were collected in 2007 from small  
153 pools in the Camargue in the South of France (van Doorslaer *et al.*, 2009a) and the 8 Danish  
154 clones were collected from Lake Ring in 2000 (Michels, 2007). The clones were maintained as  
155 laboratory stock cultures in a controlled temperature incubator at 21°C ± 1°C on a 14:10 light:  
156 dark cycle. Animals were kept in 200ml glass jars containing 150 ml of artificial pond water  
157 media (ASTM) enriched with additional organic extracts (AQ Xtract 30, Wilfrid Smith, UK)  
158 (Baird *et al.*, 1989). The jars were fed high food three times a week (200,000 cells ml<sup>-1</sup> of batch-  
159 cultured *Chlorella vulgaris*, quantified with a haemocytometer) and changed to fresh media once  
160 a fortnight.

161

### 162 (b) *Experimental set-up*

163 Prior to starting the experiment, three females from each clone were isolated from stocks and kept  
164 individually on *ad libitum* food (2x10<sup>5</sup> cells ml<sup>-1</sup> day<sup>-1</sup> of batch-cultured *C. vulgaris*) until they  
165 produced a clutch. From that clutch, one offspring was randomly selected and reared individually  
166 in separate 200 ml jars fed for 2 generations to reduce possible maternal effects (Plaistow and  
167 Collin, 2014). In the 3rd generation, 3 - 8 second clutch neonates per clone were randomly  
168 allocated to 4 different experimental rearing treatments generated by crossing food levels (2x10<sup>5</sup>

169 and  $4 \times 10^4$  *C. vulgaris* cells  $\text{ml}^{-1} \text{day}^{-1}$ ) and temperature (24°C and 18°C). The jars were observed  
170 daily and transferred to a jar with fresh food and media every other day until they themselves  
171 dropped their second clutch. Experiments were performed in 5 temporal blocks between January  
172 2017 and March 2018, each clone being assayed in multiple blocks.

173

174 (c) *Life history traits*

175 All 856 individuals in the study were photographed as neonates, upon reaching maturity (first  
176 eggs in the brood pouch) and upon releasing their second clutch, using a Canon EOS 350D digital  
177 camera connected to a Leica MZ6 dissecting microscope. The number of neonates each  
178 individual produced in their 1<sup>st</sup> and 2<sup>nd</sup> clutch were counted and 5 neonates in each clutch were  
179 photographed to obtain an estimate of offspring size. In all cases, body size was measured as the  
180 distance from the top of the head to the base of the tail spine using the image analysis software,  
181 ImageJ version 1.45s (Rasband, 1997). After mothers released their second clutch, their thermal  
182 tolerance ( $\text{CT}_{\text{max}}$ ) was assayed as described by (Geerts *et al.*, 2015), allowing animals an  
183 acclimation period of 15 mins at 21°C followed by a ramping period of 40s/°C from 21°C to  
184 50°C. So in total we measured thermal tolerance and 8 life-history traits for each individual:  
185 length at maturity, length at second clutch, age at maturity, age at second clutch, juvenile growth  
186 rate ((length at maturity - length as neonate)/ age at maturity), adult growth rate ((length at  
187 second clutch - length at maturity)/(age at second clutch-age at maturity)), average fecundity  
188 (across clutches 1 and 2), and average offspring size (across clutches 1 and 2).

189

190 (d) *Statistical analyses*

191 To test for multivariate GxE interactions and their context-dependence we estimated environment  
192 specific variance-covariance matrices (G) using a Bayesian MCMC multivariate mixed model  
193 (Hadfield, 2010). We then used the tools developed in (Robinson and Beckerman, 2013) to  
194 compare the volume, shape and orientation of the G-matrices generated by the two temperature

195 treatments when experiencing high food and low food, and the G-matrices generated by the food  
196 treatments when experiencing high and low temperatures. All trait variables were centred and  
197 scaled to s.d. = 1. We used parameter-expanded priors, and models were fitted with a burn-in of  
198 50,000 and sampling that produced 1000 estimates of the joint posterior distribution from more  
199 than 500,000 iterations of the chains. All models were checked for autocorrelation in the chains.  
200 To determine the source of multivariate G x E interactions in each environmental context  
201 (differences in magnitude or phenotypic integration) we analysed the 8 life history traits and the  
202 thermal tolerance of each individual using perMANOVAs with temperature, food level and clone  
203 and all their interactions fitted as fixed factors and temporal block fitted as a random factor. We  
204 used marginal  $R^2$  values from the models to determine the proportion of phenotypic variance  
205 attributable to different model components. The multivariate plastic response of each clone to  
206 changes in food and temperature were quantified as phenotypic change vectors of scaled  
207 phenotypic data (9 traits: 8 life history variables and thermal tolerance  $CT_{max}$ ) following (Collyer  
208 and Adams, 2007; Plaistow and Collin, 2014). Separate vectors were fitted for plastic responses  
209 to food and temperature in each environmental context, i.e. plasticity in response to temperature  
210 was quantified once in the low food environment and once in the high food environment and *vice*  
211 *versa*. The magnitude of the plastic response for each clone was calculated as the Euclidian  
212 length of the phenotypic change vector while the nature of the plastic response was calculated as  
213 the angle between a specific clone's plastic response and the mean response within the population  
214 (Collyer and Adams, 2007; Plaistow and Collin, 2014). The magnitude and nature of each  
215 clone's multivariate plastic response were then compared to the population mean response using  
216 a permutation procedure, where the actual deviation from the average response was compared to  
217 deviations generated by random vector pairs iteratively sampled from the data 9999 times  
218 (Collyer and Adams, 2007). The significance levels for these tests were adjusted by the  
219 Benjamini-Yekutieli method to  $\alpha=0.024$  to correct for testing each clone in 4 separate tests  
220 (magnitude and phenotypic integration each in 2 environments). Differences in multivariate



221 phenotypes and reaction norms were visualised by projecting multivariate trait means onto the  
222 first two principal component axes of a PCA using all 8 life-history traits and thermal tolerance  
223 (Chun *et al.*, 2007; Plaistow and Collin, 2014). The same analyses described above were then  
224 also used to compare the reaction norm variation in the UK population with the reaction norms of  
225 5 clones collected from a single population from the south of France (lower latitude) and 8 clones  
226 collected from a single population in Denmark (higher latitude). All of the analyses were  
227 conducted in R version 3.5.2 (Team, 2019) using the ‘vegan’ package (Oksanen, J. *et al.*, 2018).

228

## 229 **RESULTS**

### 230 (a) *A comparison of G-matrices in different environmental contexts*

231 Temperature had no effect on the volume or shape of the variance-covariance matrices (G) in  
232 either a high food or a low food environment (Table 1, Fig. 2 A,B). But temperature altered the  
233 orientation of the variance-covariance matrix (G) in both food environments. In the high food  
234 environment, additive genetic variation in clutch size explained  $g_{max}$  at 24°C but clones with  
235 larger clutches also developed at a faster rate at 18°C. Similarly, in the low food environment  
236 additive genetic variation in CT<sub>max</sub> explained  $g_{max}$  at 24°C but clones with a lower CT<sub>max</sub>  
237 matured faster at 18°C (Table 1, Fig. 2 A,B).

238 Food had no effect on the volume, shape or orientation of the variance-covariance matrices (G) at  
239 24°C (Table 1, Fig. 2 C). But at 18°C, the volume of the high food G-matrix was significantly  
240 larger than the volume of the low food G-matrix (Table 1, Fig. 2C) demonstrating that there is  
241 more additive genetic variation in traits such as mean clutch size and development time in high  
242 food environments. Moreover, the orientation of the low food matrix was significantly rotated  
243 towards differences in age at maturity such that clones with fewer offspring per clutch also  
244 tended to have higher CT<sub>max</sub> and slower development rates (Table 1, Fig. 2D). In order to  
245 explore the cause of the multivariate G x E's in more detail we compared clonal differences in the  
246 nature and magnitude of plastic responses to temperature and food.

247

248 (b) *Multivariate plastic responses to temperature in different food environments*

249 The multivariate plastic response to temperature explained just under 40% of the phenotypic  
250 variation in both the high food environment (36.9%) and the low food environment (35.8%) and  
251 was characterised by increased juvenile growth rates, earlier maturation and earlier production of  
252 the second clutch at higher temperatures (Table 2; Fig. 3A-C). Additive clonal variation  
253 explained slightly more life-history trait variation in the high food environment (23.2%)  
254 compared to the low food environment (18.5%). A significant G x E interaction explained 10.8%  
255 of phenotypic variation in the high food environment and 9.8% in the low food environment  
256 (Table 2; Fig. 3 B,C). Across both food environments, permutation tests revealed that 18 out of  
257 43 clones (41.8%) deviated significantly from the population average multivariate response to  
258 temperature in one way or another. In the high food environment 5 clones deviated in the  
259 magnitude of their plastic response, 4 clones deviated in the nature of their plastic response and 3  
260 clones deviated in both the magnitude and the nature of their plastic response. In the low food  
261 environment, 2 clones deviated in the magnitude of their plastic response, 5 clones deviated in the  
262 nature of their plastic response and 2 clones deviated in both the magnitude and the nature of  
263 their plastic response. Only 3 of the 18 clones deviated from the population average plastic  
264 response in some way in both environments (see Fig. 3D) highlighting the context-dependence of  
265 multivariate G x E interactions in response to temperature. Permutation test outcomes for each  
266 clone's plasticity values against population means can be found in the supplementary data.

267

268 (c) *Multivariate plastic responses to food in different temperatures*

269 The multivariate plastic response to food explained 40.1 % of the phenotypic variation at 24°C  
270 but only 33.8% of the phenotypic variation at 18°C. Individuals reared in high food environments  
271 matured at larger sizes, were larger at second clutch and had more offspring per clutch compared  
272 to individuals reared on low food at both temperatures (Table 3, Fig. 4A-C) but additive clonal

273 variation explained more phenotypic variation at 18°C (26.9%) than at 24°C (19.6%). Similarly,  
274 a significant G x E interaction (Table 2; Fig. 4 B,C) also explained more phenotypic variation at  
275 18°C (9.6%) than at 24°C (6.7%). In total, 16 of the 43 clones (37.2%) had a multivariate plastic  
276 response to food that deviated significantly from the population average in one way or another  
277 (see Fig. 4D). At 18°C, 5 clones deviated in the magnitude of their plastic response, 5 clones  
278 deviated in the nature of their plastic response and 2 clones deviated in both the magnitude and  
279 the nature of their plastic response. In comparison, at 24°C only 2 clones each deviated in the  
280 magnitude and in the nature of their plastic response and no clones deviated in both the  
281 magnitude and the nature of their plastic response. None of the 16 clones deviated from the  
282 population average plastic response both at 18°C and 24°C (see Fig. 4D), highlighting the  
283 context-dependence of multivariate G x E interactions in response to food. Permutation test  
284 outcomes for each clone's plasticity values against population means can be found in the  
285 supplementary data.

286

#### 287 (d) *Multivariate plasticity in different populations*

288 When we compared our UK population with a smaller subset of clones from a lower latitude  
289 population (South of France) and a higher latitude population (Denmark), we found no evidence  
290 that the average plastic response to temperature differed between populations despite their  
291 different latitudinal origins (Pop x Temp interaction,  $F_{1,844}=0.0017$ ,  $P=1$ , FigS1, Table S1).  
292 When exposed to a higher temperature, individuals in all three populations grew faster and  
293 matured earlier (see Fig. 5). However, the average plastic response to food levels did differ  
294 between populations (Pop x Food interaction,  $F_{2,844}=0.0025$ ,  $P=0.016$ ). In high food, individuals  
295 in all populations matured at larger sizes and produced larger clutches of offspring but less so in  
296 the French population (see Fig. 5K). The proportion of phenotypic variation explained by  
297 different model components was analysed for each population separately. Average multivariate  
298 plastic responses to food and temperature explained between 39.5 - 57.6% of the phenotypic

299 variation in the French and Danish populations in different contexts. Clone-specific multivariate  
300 plastic responses to food and temperature were both context-dependent in the French population  
301 (see Table S2b) as in the UK population (see above). G x E interactions in response to  
302 temperature explained 12.4% of the total phenotypic variation in high food but only 6.5% in low  
303 food. Whereas G x E in response to food explained 13.2 % of the phenotypic variation in low  
304 temperature but only 6.5% of the phenotypic variation in the high temperature. In the Denmark  
305 population, plastic responses to temperature were indistinguishable between clones (see Table  
306 S2c?), whereas a significant G x E in response to food (see Table S2c) explained 8.4% of the  
307 phenotypic variation in low temperatures and 9.7% of the phenotypic variation in high  
308 temperatures.

309

## 310 **DISCUSSION**

311 Theory assumes that G x E interactions exist in natural populations (Via and Lande, 1985; Lande,  
312 2009; Chevin and Hoffmann, 2017) but empirical evidence is equivocal (Hayward *et al.*, 2018)  
313 and not always easy to interpret when G x E interactions are measured as univariate responses to  
314 a single environmental gradient. We compared the multivariate plastic responses to food and  
315 temperature environments for 43 *Daphnia magna* clones collected from the same population.  
316 Average multivariate plastic responses to food-temperature environments explained three times  
317 more phenotypic variation than genetic variation in traits (G), or genetic variation in plasticity  
318 (G x E), supporting the idea that the phenotypic change attributable to plasticity in wild  
319 populations is higher than previously thought (Charmantier *et al.*, 2008; Gienapp *et al.*, 2008;  
320 Merilä and Hendry, 2014). Consequently, it is imperative that we understand how plasticity  
321 evolves and influences a population's ability to cope with environmental change (Chevin *et al.*,  
322 2010). G x E interactions are critical as plasticity cannot evolve in their absence (Pigliucci, 2005;  
323 Hayward *et al.*, 2018; Oostra *et al.*, 2018; Fox *et al.*, 2019).

324 Using a reaction norm approach we detected multivariate G x E interactions in all three of the

325 populations examined. Moreover, in our focal population we detected multivariate G x E  
326 interactions in almost all of the environmental contexts we examined irrespective of whether we  
327 used a character-state approach (Via and Lande, 1985; Robinson and Beckerman, 2013), or a  
328 reaction norm approach (Collyer and Adams, 2007). But it remains to be seen whether the 10% or  
329 less of phenotypic variation explained by G x E in a laboratory environment is sufficient to fuel  
330 the evolution of plastic responses in a natural environment. Recent studies have concluded that G  
331 x E interactions are not detectable in wild populations (Brommer *et al.*, 2008; Charmantier and  
332 Gienapp, 2014; Hayward *et al.*, 2018; Oostra *et al.*, 2018) but these studies only tested for  
333 univariate G x E interactions arising from differences in the magnitude of a plastic response. Our  
334 multivariate study also allowed us to test for differences in the nature of a plastic response,  
335 another potentially important source of G x E interaction (Plaistow and Collin, 2014). Food had  
336 no effect on the volume, shape or orientation of variance-covariance matrices ( $G$ ) at high  
337 temperatures, suggesting that there was no genetic variation in the way that different clones  
338 responded to food at high temperatures. This is further supported by the reduced phenotypic  
339 variance explained by food plasticity G x E interactions at 24°C compared to 18°C, and fewer  
340 clones deviating from an average plastic response (Fig. 4). But in all other environmental  
341 contexts differences in the orientation of variance-covariance matrices ( $G$ ) in different  
342 environments was observed, meaning that the combination of traits that expressed the most  
343 additive variation changed. For example, for temperature plasticity in a high food environment,  
344 most of the additive genetic variation ( $g_{max}$ ) was attributable to a trade-off between the mean  
345 number of offspring in each clutch and CT max at 24°C, but at 18°C the trade-off also involved  
346 differences in age at maturity (see Fig. 2A,B). For food plasticity at 18°C, the orientation of the  
347 variance-covariance matrices ( $G$ ) was significantly different, but there was also a significant  
348 reduction in the volume of variance-covariance matrix in the low food environment, meaning that  
349 the population's evolutionary potential was reduced in low food compared to high food.

350 We hypothesised that context-dependent multivariate G x E interactions might be explained by

351 differences in the number and identity of clones whose multivariate reaction norms diverged in  
352 either magnitude or phenotypic integration from the average multivariate plastic response. But  
353 there was no pattern in the number of clones that differed in the magnitude or nature of their  
354 multivariate plastic response in different environments. Clones that deviated from the population  
355 average plastic response were not the same in each environment, suggesting that the outcome of  
356 selection in different environments must also be context-dependent, which may help explain why  
357 clonal variation is often maintained in natural populations (Hebert and Crease, 1980; Weeks and  
358 Hoffmann, 2008).

359 Studies normally only consider the evolution of plastic responses to a single environmental  
360 variable (Dennis *et al.*, 2011; Plaistow and Collin, 2014; Westneat *et al.*, 2019). The context-  
361 dependence of the G x E's observed in this study, and the effect that context-dependence had on  
362 evolutionary potential, suggests that it may be important to consider the evolution of plastic  
363 responses to more complex environmental cues if we want to understand how plasticity  
364 contributes to the demography and extinction risk of populations (Hoffmann and Sgrò, 2011;  
365 Merilä and Hendry, 2014; Chevin and Hoffmann, 2017). Context-dependent G x E interactions  
366 could be explained by plastic responses to one environmental variable altering plastic responses  
367 to another environmental variable. For example, in our study multivariate G x E interactions at  
368 18°C but not at 24°C could arise because development is faster at higher temperatures and  
369 constrains the effect that food plasticity has on traits such as body size and clutch size (Atkinson,  
370 1994; Geerts *et al.*, 2015) Similarly, a reduced evolutionary potential in low food at 18°C could  
371 be because low food constrains the expression of life-history traits, making G x E interactions  
372 less detectable. However, context-dependent evolutionary potential can also arise because the  
373 strength or nature of selection varies between environments. Selection-by-environment  
374 interactions are common and are widely reported (Wood and Brodie, 2016; Hayward *et al.*,  
375 2018). Alternatively, some environments may be more common than others over a population's  
376 evolutionary history, allowing more occasions for selection to optimise multivariate responses to

377 that particular environment (Chevin and Hoffmann, 2017).

378 Quantifying G x E interactions is important for understanding the potential for plasticity to evolve  
379 in populations. But it is how the detected G x E influences heritable trait variation in each  
380 environment that will ultimately determine how the genotype – phenotype relationship interacts  
381 with selection (Draghi and Whitlock, 2012). The adaptive plastic responses that organisms have  
382 evolved can be viewed as a kind of developmental bias that converts environmental and genetic  
383 cues into variation in the plastic response (Draghi and Whitlock, 2012). As a result, the traits that  
384 contribute to an evolved plastic response are predicted to be the same traits that show the most  
385 additive genetic variation ( $g_{max}$ ) in populations introduced to new environments (Draghi and  
386 Whitlock, 2012; Noble *et al.*, 2019; Radersma *et al.*, 2020). Interestingly, we found a close  
387 relationship between the average plastic response to food and  $g_{max}$  at 18°C and 24°C (Fig. 4) but  
388 no relationship between the average plastic response to temperature and  $g_{max}$  in either food  
389 environment (Fig. 3). This difference could arise if temperature has exerted a stronger selection  
390 pressure than food over evolutionary time and was therefore more effective at removing additive  
391 genetic variation. Alternatively, food environments may hide genetic variation from selection.  
392 Harsh environments are often assumed to exert the strongest selection pressures on a population  
393 (Hayward *et al.*, 2018), but harsh environments that reduce evolutionary potential, or have little  
394 demographic consequence, can also shield additive genetic variation from selection (Jong and  
395 Behera, 2002; Chevin and Hoffmann, 2017). In *Daphnia*, low food environments contribute  
396 little to demographic change (Heugens *et al.*, 2006) and reduce evolutionary potential (this  
397 study). This may explain why evolutionary responses to temperature manipulations were more  
398 likely in populations that were not food limited (van Doorslaer *et al.*, 2009b; De Meester *et al.*,  
399 2011).

400 Irrespective of the causes of context-dependent differences in evolutionary potential, our results  
401 demonstrate that *Daphnia magna* populations have maintained genetic potential to evolve  
402 adaptive responses to resources compared to their capacity to evolve adaptive responses to

403 temperature. This observation is further supported by our finding that there was no difference in  
404 the average multivariate plastic response to temperature in our three populations, but there were  
405 differences in the population's average multivariate plastic response to food. This finding  
406 appears to contradict previous studies that used laboratory experiments, mesocosm experiments  
407 and resurrection ecology to demonstrate that in *D. magna* populations, thermal tolerance is  
408 genetically variable and can evolve rapidly in response to increased temperatures (Van Doorslaer  
409 *et al.*, 2007, 2009a, b, 2010; De Meester *et al.*, 2011; Geerts *et al.*, 2015). One explanation could  
410 be that in previous studies thermal tolerance evolved as an indirect consequence of selection for  
411 another trait (De Meester *et al.*, 2011). Geerts *et al.* (2017) demonstrated that CTmax was  
412 negatively genetically correlated with body size. Our study also found a negative genetic  
413 correlation between CTmax and the average number of offspring per clutch, a trait that is closely  
414 associated with body size (see Fig. 2, 3). So it is possible that selection for body size and/or faster  
415 demographic rates (Bruijning *et al.*, 2018) explained the evolution of thermal tolerance in  
416 previous studies. This interpretation might also explain why temperature manipulations that are  
417 still in many cases at least 10°C below CTmax values are capable of generating rapid adaptation  
418 in experimental populations (van Doorslaer *et al.*, 2009b). Our finding that increases in resource  
419 availability generate plastic decreases in CTmax (Fig. 4) but changes in temperature do not  
420 induce plastic shifts in CTmax (Fig. 3), also support the idea that thermal tolerance evolves  
421 indirectly. We therefore suggest that a multivariate understanding of rapid adaptation to thermal  
422 environments is required before we can determine whether the rapid evolution of thermal  
423 tolerance reported in numerous studies is a direct result of selection for thermal tolerance, or an  
424 indirect consequence of the effect that temperature has on the evolutionary potential of traits such  
425 as body size and population growth rate.

426 In summary, we have demonstrated that multivariate plastic responses to food and temperature  
427 explained three times more phenotypic variation than genetic variation in traits or trait  
428 plasticities. G x E interactions exist in natural populations of *Daphnia magna* but they are



429 typically context-dependent. For temperature plasticity, the context-dependence manifests as a  
430 shift in the suite of traits that explain the most additive genetic variance in different food  
431 environments. But for food plasticity, the context-dependence also resulted in a reduction in  
432 evolutionary potential in low food at 18°C. This reduced evolutionary potential may explain why  
433 the population still harbours additive genetic variation in traits related to adaptive plastic  
434 responses to food, but little additive genetic variation in traits involved in adaptive plastic  
435 responses to temperature.

436

#### 437 **ACKNOWLEDGEMENTS**

438 We thank Luc De Meester for the provision of *Daphnia* clones from France and Denmark and  
439 Aurora Geerts for advice on the heat tolerance assay. The study was supported by NERC  
440 Highlight grant NE/N016017/1 to SJP, DA & SPa.

441

#### 442 **DATA ACCESSIBILITY**

443 Data will be archived in Dryad upon acceptance.

444

445

446 **Table 1.** Matrix comparison statistics for

Plasticity (context)	Metric	Mode	Lower 95% CI	Upper 95% CI	Probability
<b>Temperature (high food)</b>	Var gmax Diff	-0.040	-0.292	0.247	NA
	<b>Angle between gmax</b>	<b>39.683</b>	<b>22.104</b>	<b>69.414</b>	<b>&lt;0.05</b>
	Prob-Vol diff	0.000	0.000	0.000	NA
	Sum-Vol diff	0.711	-17.000	9.602	NA
<b>Temperature (Low food)</b>	Var gmax Diff	-0.070	-0.327	0.203	NA
	<b>Angle between gmax</b>	<b>41.122</b>	<b>23.731</b>	<b>63.229</b>	<b>&lt;0.05</b>
	Prob-Vol diff	0.000	0.000	0.000	NA
	Sum-Vol diff	0.107	-6.499	6.803	NA
<b>Food (24°C)</b>	Var gmax Diff	-0.059	-0.283	0.233	NA
	Angle between gmax	42.746	18.054	75.971	0.158
	Prob-Vol diff	0.000	0.000	0.000	NA
	Sum-Vol diff	5.950	-0.403	18.220	NA
<b>Food (18°C)</b>	Var gmax Diff	-0.090	-0.300	0.221	NA
	<b>Angle between gmax</b>	<b>56.184</b>	<b>36.123</b>	<b>78.765</b>	<b>&lt;0.05</b>
	Prob-Vol diff	0.000	0.000	0.000	NA
	<b>Sum-Vol diff</b>	<b>8.730</b>	<b>0.068</b>	<b>21.674</b>	<b>&lt;0.05</b>

447

448

449 **Table 2. – Multivariate plastic responses to temperature in high and low food**  
 450 **environments.**

	Df	SSQ	MSQ	F-value	R2	P
(a) High food						
<b>Temp</b>	1	3.012	3.012	308.456	0.369	<b>&lt;0.001</b>
<b>Clone</b>	42	1.900	0.045	4.630	0.233	<b>&lt;0.001</b>
<b>Temp x Clone</b>	42	0.878	0.021	2.57	0.108	<b>&lt;0.001</b>
<b>Residuals</b>	243	2.373	0.010		0.291	
(b) Low food						
<b>Temp</b>	1	2.870	2.870	260.991	0.358	<b>&lt;0.001</b>
<b>Clone</b>	42	1.525	0.036	3.302	0.190	<b>&lt;0.001</b>
<b>Temp x Clone</b>	42	0.783	0.019	1.696	0.098	<b>&lt;0.001</b>
<b>Residuals</b>	258				0.354	

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454 **Table 3. – Multivariate plastic response to food at high and low temperatures.**

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	<b>Df</b>	<b>SSQ</b>	<b>MSQ</b>	<b>F-value</b>	<b>R2</b>	<b>P</b>
(a) High temperature						
<b>Food</b>	1	3.081	3.081	303.041	0.401	<b>&lt;0.001</b>
<b>Clone</b>	42	1.499	0.036	3.510	0.195	<b>&lt;0.001</b>
<b>Food x Clone</b>	42	0.514	0.012	1.203	0.067	<b>&lt;0.001</b>
<b>Residuals</b>	255	2.592	0.010		0.337	
(b) Low temperature						
<b>Food</b>	1	3.428	3.428	297.379	0.338	<b>&lt;0.001</b>
<b>Clone</b>	42	2.907	0.069	6.005	0.287	<b>&lt;0.001</b>
<b>Food x Clone</b>	42	0.969	0.023	2.001	0.096	<b>&lt;0.001</b>
<b>Residuals</b>	246				0.280	

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466 **FIGURE LEGENDS**

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469 **Figure 1.** G x E interactions in two hypothetical populations that have the same average plastic  
470 response. Differences in the magnitude of plastic responses (A) generate additive genetic  
471 variation that is aligned with the average plastic response whereas differences in the nature of  
472 plastic responses (B) generate additive genetic variation that is not aligned with the average  
473 plastic response.

474

475 **Figure 2.** Genetic variance–covariance matrix visualizations for each treatment within each  
476 environmental context. The volume of the three-dimensional hull represents the amount of  
477 additive genetic variance whereas the shape and rotation reflect changes in covariance between  
478 traits. The loadings for PC1 represent the contributions of traits towards  $g_{max}$  in each  
479 environmental context.

480

481 **Figure 3: Variable plastic responses to temperature within the UK population.**

482 (A) The first two Principal Component Axes summarize the multivariate trait space as shown  
483 by PCA biplot.  $agemat$  = age at maturity,  $age2cl$  = age at second clutch,  $LMat$  = length at  
484 maturity,  $L2cl$  = length at second clutch,  $aveclNo$  = average fecundity across clutches 1 and  
485 2,  $aveoffsize$  = average offspring size,  $grjuv$  = juvenile growth rate,  $grad$  = adult growth rate,  
486  $CTmax$  = temperature tolerance. Reaction norms in response to temperature for each clone  
487 are shown in the low food context (B) and in the high food context (C) within the same  
488 multivariate space. Average clonal phenotypes in each environment are indicated in dark  
489 red/light red for 24°C and dark blue/light blue for 18°C. Insets show components of variation  
490 estimated from marginal  $R^2$  in perMANOVA models. E= (temperature) environment, G =  
491 genotype, GxE=plasticity variation, Res= Residuals. (D) Differences from population means  
492 for each clone are summarised in a Venn diagram to show the overlap in clones for different  
493 outlier tests. Black and grey outlines indicate high food and low food environment,  
494 respectively; solid and dashed lines indicate differences from population mean response in  
495 magnitude or phenotypic integration, respectively.

496

497

498 **Figure 4. Variable plastic responses to resources within the UK population.**

499 (A) The first two Principal Component Axes summarize the multivariate trait space as shown  
500 by PCA biplot. *agemat* = age at maturity, *age2cl* = age at second clutch, *LMat* = length at  
501 maturity, *L2cl* = length at second clutch, *aveclNo* = average fecundity across clutches 1 and  
502 2, *aveoffsize* = average offspring size, *grjuv* = juvenile growth rate, *grad* = adult growth rate,  
503 *CTmax* = temperature tolerance. Reaction norms in response to resources for each clone are  
504 shown in 18°C context (B) and in the 24°C context (C) within the same multivariate space.  
505 Average clonal phenotypes in each environment are indicated in dark red/dark blue for high  
506 food and light red/light blue for low food. Insets show components of variation estimated  
507 from marginal  $R^2$  in perMANOVA models. E= (temperature) environment, G = genotype,  
508 GxE=plasticity variation, Res= Residuals. (D) Differences from population means for each  
509 clone are summarised in a Venn diagram to show the overlap in clones for different outlier  
510 tests. Black and grey outlines indicate high food and low food environment, respectively;  
511 solid and dashed lines indicate differences from population mean response in magnitude or  
512 phenotypic integration, respectively.

513

514 **Figure 5. Plastic responses to temperature and resources within two reference populations**

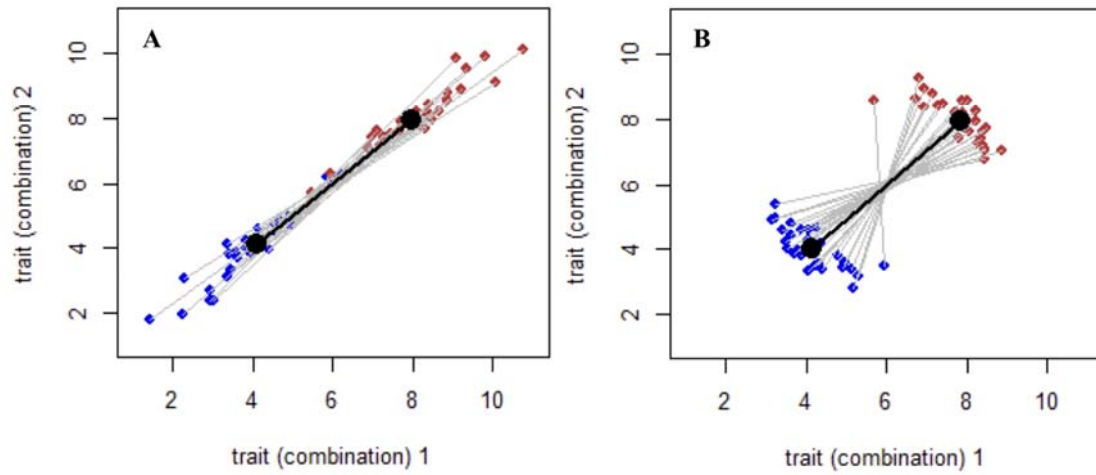
515 (A, D, G, J) The first two Principal Component Axes summarize the multivariate trait space  
516 as shown by PCA biplot. *agemat* = age at maturity, *age2cl* = age at second clutch, *LMat* =  
517 length at maturity, *L2cl* = length at second clutch, *aveclNo* = average fecundity across  
518 clutches 1 and 2, *aveoffsize* = average offspring size, *grjuv* = juvenile growth rate, *grad* =  
519 adult growth rate, *CTmax* = temperature tolerance. Reaction norms in response to  
520 temperature for each clone in the Danish (B) and French (E) populations are shown in high  
521 food context (dark red/ dark blue) in low food context (light red/light blue) within the same  
522 multivariate plot. Reaction norms in response to food for each clone in the Danish (H) and  
523 French (K) populations are shown in high temperature context (dark red/ light red) and in low  
524 temperature context (dark blue/light blue) within the same plot. Population average plastic  
525 responses are shown by solid black lines. Insets show components of variation estimated  
526 from marginal  $R^2$  in perMANOVA models. E= (temperature) environment, G = genotype,  
527 GxE=plasticity variation, Res= Residuals. (C, F, I, L) Differences from population means for

528 each clone are summarised in a Venn diagram to show the overlap in clones for different  
529 outlier tests.

530

531 Fig. 1

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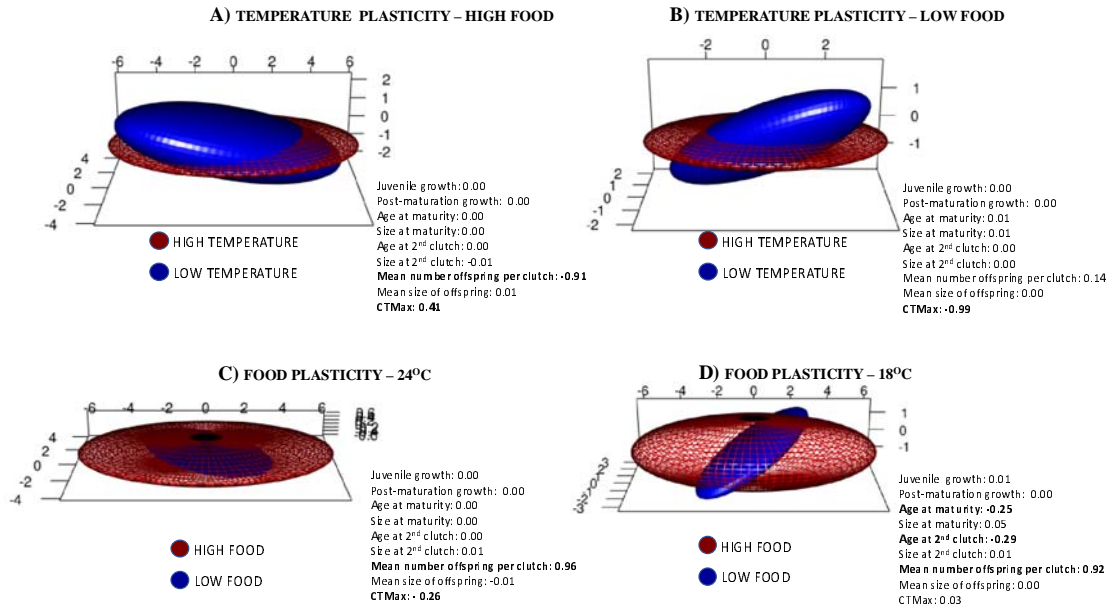


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534 Fig. 2

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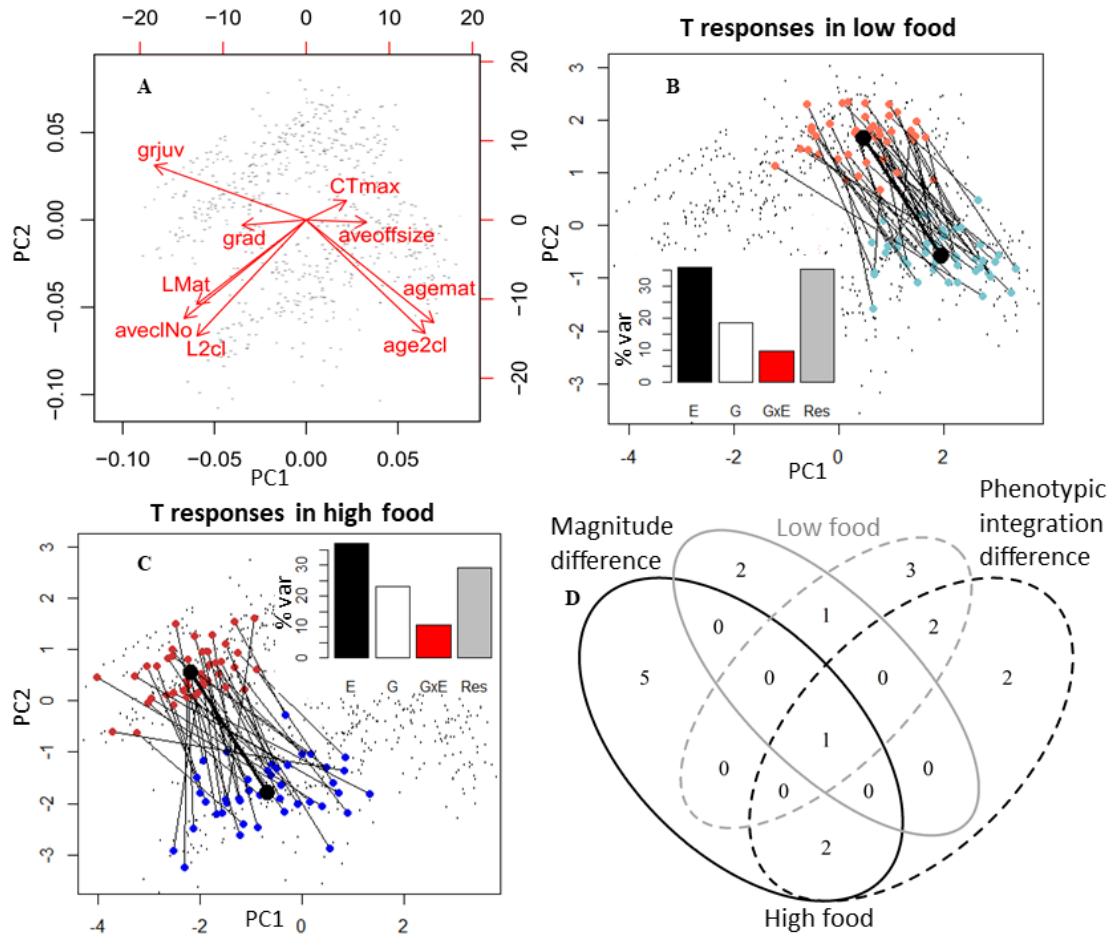
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552 Fig. 3

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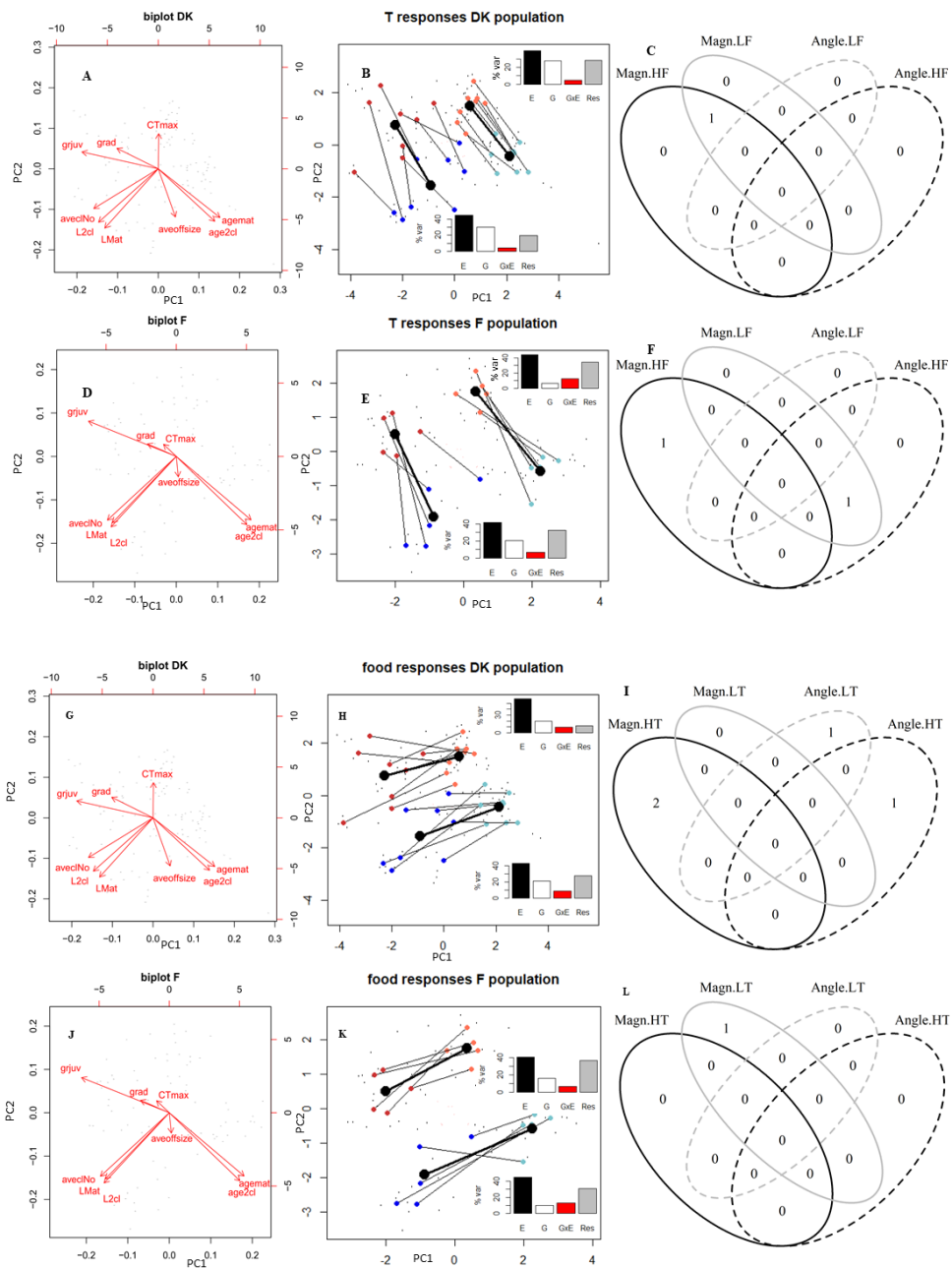
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563 Fig. 5



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