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Bonnet, Timothée; Postma, Erik

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# Successful by Chance? The Power of Mixed Models and Neutral Simulations for the Detection of Individual Fixed Heterogeneity in Fitness Components

Timothée Bonnet\* and Erik Postma

Institute of Evolutionary Biology and Environmental Studies, University of Zurich, Zurich, Switzerland

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**ABSTRACT:** Heterogeneity in fitness components consists of fixed heterogeneity due to latent differences fixed throughout life (e.g., genetic variation) and dynamic heterogeneity generated by stochastic variation. Their relative magnitude is crucial for evolutionary processes, as only the former may allow for adaptation. However, the importance of fixed heterogeneity in small populations has recently been questioned. Using neutral simulations (NS), several studies failed to detect fixed heterogeneity, thus challenging previous results from mixed models (MM). To understand the causes of this discrepancy, we estimate the statistical power and false positive rate of both methods and apply them to empirical data from a wild rodent population. While MM show high false-positive rates if confounding factors are not accounted for, they have high statistical power to detect real fixed heterogeneity. In contrast, NS are also subject to high false-positive rates but always have low power. Indeed, MM analyses of the rodent population data show significant fixed heterogeneity in reproductive success, whereas NS analyses do not. We suggest that fixed heterogeneity may be more common than is suggested by NS and that NS are useful only if more powerful methods are not applicable and if they are complemented by a power analysis.

**Keywords:** *Chionomys nivalis*, individual-based model, generalized linear mixed model, simulations, snow vole, statistical power.

## Introduction

Within species, individual variation in lifetime reproductive success (LRS) is plentiful, with most individuals producing few or no offspring and a few individuals producing a large share of the next generation (Clutton-Brock 1988; Stearns 1992). Given their skewed and heterogeneous nature, LRS distributions are unlikely to be solely shaped by unstructured environmental stochasticity. Instead, individuals seem to differ in their probability of surviving or reproducing (Kendall et al. 2011).

\* Corresponding author; e-mail: [timothee.bonnet@ieu.uzh.ch](mailto:timothee.bonnet@ieu.uzh.ch).

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Often, this individual heterogeneity in LRS is assumed to originate from latent individual differences that are fixed throughout an individual's life, that is, it is assumed that there is individual heterogeneity in frailty, quality, or fitness (e.g., Vaupel et al. 1979; Morris 1998; Cam and Monnat 2000). This is commonly referred to as fixed heterogeneity. Genetic variation is one source of fixed heterogeneity (e.g., Keller and Waller 2002; Ellegren and Sheldon 2008), but epigenetic, maternal, and permanent environmental effects may also be important (Turner 2009; Wolf and Wade 2009). This fixed variation is usually measured retrospectively; in some cases, it may have arisen at fertilization, but it may also be shaped by the environment an individual experiences throughout its life, for instance, through variation in habitat choice or through gene-by-environment interactions. It is important to distinguish fixed heterogeneity as it is used here—that is, as the repeatability of individual performance—from other sources of variation that are not due to the properties of individuals (e.g., climatic variations among years). Indeed, only fixed differences among individuals can be the target of selection and allow for adaptation, provided that these fixed differences are passed on to the next generation—be it through genes (Keller and Waller 2002), philopatry (Schaubert et al. 2007), or other processes (Bonduriansky 2012).

Recent publications (Tuljapurkar et al. 2009; Steiner et al. 2010; Orzack et al. 2011; Steiner and Tuljapurkar 2012) have argued forcefully that invoking fixed differences among individuals (i.e., fixed heterogeneity) in fitness components is rarely required to explain the observed heterogeneity in LRS. Instead, they emphasize that due to the stochasticity of individual life histories, individual heterogeneity is expected even in populations of identical individuals (Caswell 2011). Indeed, if individuals take a random trajectory through the various life-history stages, and if these stages are associated with differential reproductive and survival rates, the population-level distribution of LRS may be skewed and heterogeneous. This type of heterogeneity is referred to

as dynamic heterogeneity (Tuljapurkar et al. 2009). Crucially, dynamic heterogeneity originates from differences among life stages, whereas fixed heterogeneity originates from variation in the properties of individuals.

Given that most life-history traits are heritable to some degree (Mousseau and Roff 1987; Postma 2014), it is beyond doubt that some fixed heterogeneity is present in most wild populations. At the same time, the cumulative effects of individual histories on their realized life span and reproductive success are also unquestionable (Caswell 2011). What is subject to discussion, however, is the relative importance of fixed, versus dynamic, heterogeneity in shaping variation in LRS. Steiner and Tuljapurkar (2012) suggested that, at least in small populations, the drift generated by large life-history stochasticity is too large for fixed heterogeneity to play a significant role in shaping evolution and demography at the level of a single population. Instead, they have proposed dynamic heterogeneity as the null model to explain any observed heterogeneity. Only if this null model can be rejected should we consider an additional role for fixed heterogeneity in shaping variation in LRS or fitness components.

Tuljapurkar et al. (2009) have suggested that an appropriate tool to test for fixed heterogeneity is provided by neutral simulations (hereafter, NS), which generate summary statistics describing the distribution of LRS and the pattern of life-stage transitions expected in the absence of fixed heterogeneity. These expectations can subsequently be compared to their observed counterparts to detect departures from neutrality due to the existence of fixed heterogeneity.

The application of NS to data for two seabird populations (Steiner et al. 2010; Orzack et al. 2011) and to a compilation of 22 vertebrate populations (Tuljapurkar et al. 2009) has been unable to reject the null hypothesis of neutrality, leading to the conclusion that dynamic heterogeneity alone can explain the observed variation in life histories in most populations. Indeed, we are aware of only one study in which NS rejected neutrality—for one of three reproductive parameters in a roe deer population (Plard et al. 2012).

In contrast to studies relying on NS, studies employing linear mixed models (hereafter, MM) commonly report evidence for fixed heterogeneity (e.g., Cam and Monnat 2000; Royle 2008; Chambert et al. 2013, 2014; Guillemain et al. 2013). Interestingly, Cam et al. (2013) have provided evidence for fixed heterogeneity in a data set for which the existence of fixed heterogeneity had been dismissed based on NS (Steiner et al. 2010). However, MM and NS differ in how they deal with data: MM rely on repeated measurements of individuals, while NS use summary statistics aggregated at the population level. Compared to MM, NS are thus less data demanding but might be less sensitive to statistical signals at the individual level. On the other hand, aggregation might allow NS to detect effects that emerge only at the population level and are invisible to MM. More

formally, the discrepancy between NS and MM suggests that they differ in either their type I (i.e., false positive) error rate or in their type II (i.e., power) error rate. For instance, the opposite conclusions reached by NS in Steiner et al. (2010) and MM in Cam et al. (2013) may be the result of the statistical power of the NS being too low, preventing the detection of fixed heterogeneity (i.e., a type II error). Alternatively, MM may have high rates of type I error if the individual-level variances estimated by the MM are spurious or if they are unduly interpreted as the mark of fixed heterogeneity.

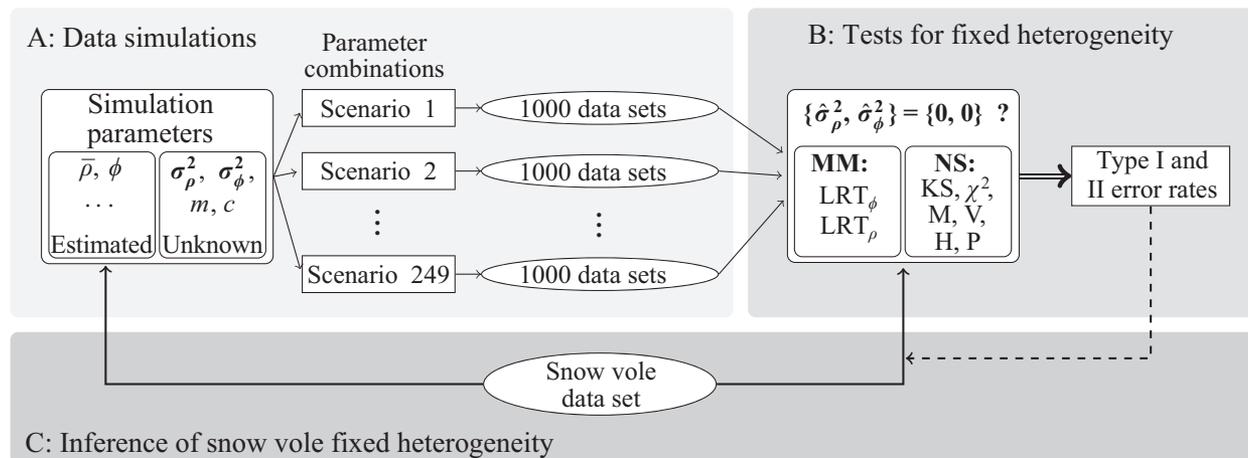
Applying both methods to data with known properties allows for the estimation of both types of error rates and thereby provides insight into the ability of both methods to detect fixed heterogeneity. Unfortunately, however, fixed heterogeneity is the result of latent, unobservable traits, which cannot be inferred without a modeling step (Cam et al. 2013), and it is precisely the performance of this modeling step that we investigate here. Computer simulations provide a way around this problem, as they allow one to apply methods to data sets with known underlying properties (e.g., Brooks et al. 2013; de Villemereuil et al. 2013).

Here we simulate a series of longitudinal, individual-based data sets through an algorithm that introduces varying amounts of fixed and dynamic heterogeneity in survival and reproduction. For illustrative purposes, these simulations are parametrized to match a population of snow voles (*Chionomys nivalis*, Martins 1842) located in the Swiss Alps. In order to assess the type I and type II error rates of both NS and MM, we subsequently analyze the simulated data sets using both methods. In a final step, we use these results to interpret the results of the application of both methods to the real snow vole data set. Figure 1 shows a diagram summarizing our approach. Altogether, our results highlight the lack of statistical power of NS but at the same time emphasize that MM output should be interpreted with care. We discuss the origin of the discrepancy between NS and MM and what this tells us about the nature of biological variability.

## Material and Methods

### Data Simulation

The simulation model matches the life cycle of the population of snow voles that we use in the empirical comparison of both methods. The monitoring of this population is discussed in some detail in appendix E (apps. A–G available online). Only two age classes are modeled (nonreproducing juveniles and reproducing adults), and there are no sex-specific or spatiotemporal effects on fitness components, as the uncertainty with respect to the appropriate specification of these models would introduce an additional layer of



**Figure 1:** Illustration of the simulation and testing process. *A*, Data simulation: The simulation model is parametrized using the life cycle and vital rates of a snow vole population, along with additional, unknown parameters introducing fixed heterogeneity ( $\sigma_{\phi}^2$  and  $\sigma_{\rho}^2$ ) and dynamic heterogeneity ( $m$  and  $c$ ). Different combinations of these simulation parameters define 249 scenarios. For each scenario, 1,000 data sets are simulated. *B*, Tests for fixed heterogeneity: Each simulated data set is tested for the presence of fixed heterogeneity with both mixed models (MM), using likelihood ratio tests (LRT) on survival ( $\phi$ ) and reproduction ( $\rho$ ), and neutral simulations (NS), using six different tests (see main text). Because  $\sigma_{\phi}^2$  and  $\sigma_{\rho}^2$  are known for each simulated data set, we can estimate the type I and type II error rates under each scenario. *C*, Analysis of the snow vole data: both MM and NS are applied to the real snow vole data set, and the outcome is interpreted in the light of the estimated error rates of each test.

complexity (see, e.g., Cam et al. 2013). All simulated populations are monitored for 10 years. For every individual, we have perfect knowledge of survival and reproduction during the study period, but their fate beyond this period is unknown. Every year, a new cohort of 100 juveniles appears. After 1 year, these juveniles become adults and start reproducing. Every year, adults can reproduce once; the number of offspring produced by an individual is labeled annual reproductive success (ARS). In the real snow vole population, there is no apparent senescence in survival, and the maximum age observed is 4 years old. Accordingly, in the simulations, adult survival probability does not vary with age until the fourth year, but all individuals still alive at that point die during the next winter. Mortality events occur after birth for juveniles and after reproduction for adults. A single sex is simulated, as the two sexes are generally analyzed separately in NS, and in MM, sex differences in the mean are accounted for by fitting sex as a fixed factor.

We define a scenario as a collection of simulation parameters. For each scenario, we simulated 1,000 data sets, that is, 1,000 putative populations with the same underlying properties. In an attempt to detect evidence for fixed heterogeneity, each data set was then analyzed using MM and NS. Note the potential for confusion between the simulation of the data sets, on the one hand, and the neutral simulation method, on the other. The latter is always referred to as NS. Simulations were carried out using a C++ program (available at <https://github.com/timotheenivalis/FixDynHet>), using the

pseudorandom number generator Mersenne Twister (Matsmoto and Nishimura 1998) and a command file procedure following that of IBDSim (Leblois et al. 2009). The analyses of the simulation output were all conducted in R 3.1.0 (R Core Team 2014), using the package lme4 (ver. 1.1-7; Bates et al. 2014).

Due to demographic stochasticity (*sensu* Fox and Kendall 2002), all simulated data sets contain a baseline level of dynamic heterogeneity. Indeed, according to Tuljapurkar et al. (2009), the presence of dynamic heterogeneity results in the “scaled sequence entropy of the transition matrix between reproductive stages” (p. 96; hereafter, simply referred to as entropy) being greater than zero, which is always the case here. Entropy measures the rate at which the diversity of life-history trajectories increases with their length, which is due to random transitions between stages with different survival probabilities and reproductive outcomes (Tuljapurkar et al. 2009).

Beyond this baseline level of dynamic heterogeneity, heterogeneity in fitness components is introduced either as explicit fixed heterogeneity or through a Markovian process. For the simulation of fixed heterogeneity, at birth, each individual receives a fixed quality as reproducer and survivor. These fixed qualities do not change over the course of its life. Therefore, some individuals intrinsically have a high probability to perform well, and some individuals have a high probability to perform poorly, irrespective of their past performance, as in a classic frailty model (Vaupel et al. 1979).

In contrast, for the simulations using a Markovian process, an individual's probability to survive and to achieve a certain ARS is not fixed but changes at each time step and depends solely on its ARS the time step before. Therefore, these data contain dynamic heterogeneity only. However, some of this mimics fixed heterogeneity because individual performances can persist over time. Generalized linear mixed models were used to check that the properties of the simulated data sets matched the model and the parameters used to generate them (see app. A).

*Simulations with Explicit Fixed Heterogeneity.* At birth, every individual receives a quality as reproducer  $q_{\rho,i}$ , which is normally distributed with a mean of 0 and a variance equal to  $\sigma_\rho^2$ , that is,  $q_{\rho,i} \sim \mathcal{N}(0, \sigma_\rho^2)$ . Individuals also receive a quality as survivor  $q_{\phi,i}$ , with  $q_{\phi,i} \sim \mathcal{N}(0, \sigma_\phi^2)$ . These qualities are fixed for the lifetime of an individual. Because trade-offs between survival and reproduction are not considered here, the two qualities are drawn independently for each individual. The variances  $\sigma_\rho^2$  and  $\sigma_\phi^2$  represent the amount of fixed heterogeneity in reproduction and survival, respectively.

If individual  $i$  is an adult at time  $t$ , its annual reproductive success,  $\rho_{i,t}$ , is drawn from a Poisson distribution,

$$\rho_{i,t} \sim \mathcal{P}(\exp(\log(\mu_\rho) + q_{\rho,i})), \quad (1)$$

where  $\mu_\rho$  is the mean annual reproductive success. For an individual with  $q_{\rho,i} = 0$ , that is, the average individual in a population with fixed heterogeneity, the parameter of the Poisson distribution ( $\exp(\log(\mu_\rho) + q_{\rho,i})$ ) reduces to the population mean ARS ( $\mu_\rho$ ). The qualities for reproduction ( $q_{\rho,\cdot}$ ) are normally distributed on the log-transformed scale of ARS.

The survival outcome of an individual  $i$  at time  $t$ ,  $\phi_{i,t}$ , is zero (death) if the individual is 4 years old and otherwise is drawn from a Bernoulli distribution,

$$\phi_{i,t} \sim \mathcal{B}(\text{logit}^{-1}(\text{logit}(\mu_\phi + j_{i,t}\beta_j) + q_{\phi,i})), \quad (2)$$

where  $\text{logit}(p) = \log(p/[1-p])$ , and its inverse function  $\text{logit}^{-1}(x) = 1/[1 + \exp(-x)]$ , where  $j_{i,t}$  is a Boolean variable equal to 0 for adults and 1 for juveniles, and where  $\beta_j$  is the difference between the mean survival probability of juveniles and adults. For an individual with  $q_{\phi,i} = 0$ , the probability of survival ( $\text{logit}^{-1}(\text{logit}(\mu_\phi + j_{i,t}\beta_j) + q_{\phi,i})$ ) reduces to  $(\mu_\phi + j_{i,t}\beta_j)$ , the age-specific mean survival probability. The qualities for survival ( $q_{\phi,\cdot}$ ) are normally distributed on the logit-transformed scale.

The mean of a log (or a logit) distribution is, in general, not equal to the log (or the logit) of the mean of this distribution (i.e.,  $\overline{\log(x)} \neq \log(\bar{x})$ ). Hence, Gaussian variance in individual qualities introduces a bias on the log or logit scale in the mean-realized ARS and survival. If not corrected for, this bias causes the distributions of ARS and

survival to deviate from their neutral expectations, which could be interpreted as evidence for fixed heterogeneity. To this end, the median individual qualities,  $\tilde{q}_\rho$  and  $\tilde{q}_\phi$ , were iteratively modified so that the realized population means do not depend on the variances in individual qualities.

Because they are fixed for life, the individual qualities are the target of selection. Indeed, selection, that is, the individual-level covariance between quality and relative LRS, increases with increasing variances ( $\sigma_\rho^2$  and  $\sigma_\phi^2$ ; app. C). It could thus be argued that in response to this selection, mean latent qualities should increase and their variances decrease over time. However, here we chose not to simulate a trans-generational response to selection, as this introduces an unnecessary layer of complexity. First, a phenotypic response to selection on components of fitness is not necessarily expected. For example, environmental deterioration, which may be the result of an increase in mean competitiveness (Fisher 1958; Hadfield et al. 2011), may mask a genetic change. Second, only the additive genetic part of the variation can respond to selection, and genetic variation may be renewed through migration, mutations, and balancing selection (Fisher 1958; Charlesworth 2015). Therefore, simulating a response to selection would require much more complicated simulations and many more assumptions (e.g., an explicit genetic architecture for fitness, mechanisms to maintain genetic variation, competitive interactions). Finally, both MM and NS are blind to temporal variation, as they compute statistics averaged over the whole data set, and even if a response to selection were apparent, it would have little effect on their performance.

The simulation framework outlined above closely matches the structure of the MM later used to analyze the simulated data. Although we believe this simulation framework to be closest to biological reality, it could be argued that this may result in an overestimation of the ability of MM to deal with real data. Therefore, two alternative simulation structures not exactly matching the structure of MM were used. In the first, fixed heterogeneity was introduced on the original, rather than transformed, scale of survival probability and expected reproductive success. The results from this first alternative simulation structure did not differ qualitatively from the results obtained with the standard simulation structure, so they are presented in appendix D. The second alternative structure considers identical individuals—that is, there is no explicit fixed heterogeneity—and a Markovian process with structured transition probabilities between reproductive stages and survival probabilities (see below).

*Simulations with a Markovian Process.* Simulations were carried out as previously described, except that ARS and survival probabilities depended on their previous state and not on fixed individual qualities. This matches the structure of

the NS as proposed by Tuljapurkar et al. (2009) and is referred to as the “full dynamic model” in Plard et al. (2012). Note that in this model, as shown in Plard et al. (2012), the nonrandom transition probabilities of the Markovian process can be interpreted either as the result of fixed heterogeneity (if successful animals have a higher-than-average probability of remaining successful because of their individual properties, such as genetic quality) or of dynamic heterogeneity (if the persistence of success comes from the properties of reproductive stages rather than individuals, e.g., if only individuals that have a territory can reproduce and these individuals are more likely than nonreproducers to have a territory next year). Indeed, for short-lived species, a Markovian process produces among-individual variance because there are only a few observations per individual, and the first outcome of a Markov chain can have a big influence on the mean individual outcome. In long-lived species, on the other hand, mean individual performances will asymptotically approach the population mean.

In these simulations, the ARS of individual  $i$  at time  $t$ ,  $\rho_{i,t}$ , follows

$$\rho_{i,t} \sim \mathcal{P}(\mu_\rho) \quad (3a)$$

for second-year individuals and

$$\rho_{i,t} \sim \mathcal{P}(\mu_\rho + m(\rho_{i,t-1} - \mu_\rho)) \quad (3b)$$

for older individuals, where  $\rho_{i,t-1}$  is the ARS of the focal individual the year before,  $\mu_\rho$  is the mean ARS of the population, and  $m$  controls the strength of the Markovian process, that is, the degree to which current reproductive success depends on the previous reproductive success. Only positive values of  $m$  were used in order to produce an individual persistence of ARS, which may mimic latent fitness (see below).

Similarly, the survival outcome of individual  $i$  at time  $t$ ,  $\phi_{i,t}$ , follows

$$\phi_{i,t} \sim \mathcal{B}(\mu_\phi + \beta_j) \quad (4a)$$

for juveniles and

$$\phi_{i,t} \sim \mathcal{B}(\text{logit}^{-1}(\text{logit}(\mu_\phi) + c(\rho_{i,t-1} - \mu_\rho))) \quad (4b)$$

for adults, where  $\mu_\phi$  is the mean adult survival,  $\beta_j$  is the difference between the mean survival of juveniles and adults, and  $c$  controls the correlation between reproduction and survival. Survival probability at time  $t$  depends on ARS at time  $t - 1$  rather than on previous survival, as the latter is always 1 for surviving individuals. Again, only positive values of  $c$  were used to simulate persistence of the individual propensity to survive. The positive correlation between successive survival probabilities arises indirectly through the positive correlation between successive ARS, combined with the positive correlation between ARS and survival.

In the presence of allocation trade-offs between different life-history traits or between successive expressions of the same life-history trait, negative correlations (i.e.,  $m < 0$ ) and autocorrelations (i.e.,  $c < 0$ ) could be expected. However, phenotypic correlations between life-history traits are often positive (Stearns 1992, chapter 4). This discrepancy is the result of the variance in resource acquisition, which is related to variance in latent fitness, being larger than the variance in resource allocation (van Noordwijk and de Jong 1986). Based on this, positive values of  $c$  and  $m$  are in line with the presence of variation in latent fitness. Indeed, a positive correlation between survival and reproduction is observed in the snow vole data (correlation between observed variation in survival and reproduction: Pearson’s correlation, 0.097; 95% confidence interval [CI],  $-0.007$  to 0.198). For the correlation between the latent propensities to survive and to reproduce, see appendix G.

*Simulation Parameters.* The simulated mean survival probability from year  $t$  to year  $t + 1$  was 0.4 for juveniles and 0.2 for adults (observed means in snow voles: 0.403 and 0.219, respectively). ARS, averaged over adults, was set to 3, 10, or 50 offspring. For the real snow vole population, mean ARS values of 3 (resulting in a decreasing population size) and 10 (i.e., increasing population size) are within the range observed among years (noting that we include offspring of both sexes in ARS, while we analyze vital rates for only one sex), while the value 50 aimed at confirming the direction of the trend in test performance with respect to mean ARS. The variance in individual quality, either on the original scale or on a transformed scale,  $\sigma_\phi^2$  and  $\sigma_\rho^2$ , took the values 0, 0.1, 0.5, 1, or 2. In simulations without fixed heterogeneity, the  $m$  parameters took the values 0, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, or 1, while the  $c$  parameters took the values 0, 0.5, or 1. We had no a priori expectations for the heterogeneity parameters ( $\sigma_\phi^2$ ,  $\sigma_\rho^2$ ,  $m$ , and  $c$ ) in the real snow vole population and thus selected the non-null values in a range from small to large relative to the mean survival and ARS.

#### *Testing for Fixed Individual Heterogeneity*

*Neutral Simulations.* NS were carried out following Tuljapurkar et al. (2009), but we used the full stochastic model proposed by Plard et al. (2012). Compared to the original formulation of NS, the full stochastic model better isolates dynamic heterogeneity by making future states independent of the current state. Thereby, it removes the nonstochastic component of transition probabilities and allows testing whether “a given lifetime reproductive metric distribution is generated only by dynamic heterogeneity” (Plard et al. 2012, p. 325).

Briefly, individual life histories starting at the juvenile stage are simulated by producing a sequence of ARS values, with the probability of each value of ARS corresponding to its frequency in the focal data set. Mortality events, with an age-specific probability estimated from the data set, are mapped to these individual trajectories. Subsequently, properties of the resulting LRS distribution, as well as of the transition matrix between life stages, are compared between the focal data set and that obtained using NS.

Here it is crucial to highlight some differences between the NS and the way in which we simulated the data sets to which they are applied. First and foremost, in NS, the propensity to reproduce and to survive is identical for all individuals and never depends on previous reproductive success. Second, in our simulations, ARS follows a Poisson distribution—all positive integers are possible values—whereas in NS, ARS are drawn from the ARS values observed in the focal data set, which can follow any distribution and, for instance, may have gaps, multiple modes, or extreme skewness. Third, in our simulations, mean survival probability is always 0.4 for juveniles and 0.2 for adults, while in NS, these age-specific probabilities are the age-specific frequencies of survival that are realized in the focal data set. To sum up, our simulations are parametric and follow well-defined distributions, while NS use empirical distributions and thereby stick to the data.

To test for a deviation from the neutral expectation, LRS distributions were compared using both Kolmogorov-Smirnov tests (used in Steiner et al. 2010) and  $\chi^2$  tests (used in Plard et al. 2012). Additionally, we calculated mean LRS, the variance in LRS, and the persistence of the reproductive stage transition matrix and its entropy, following Plard et al. (2012). Observed values greater than the 95% quantile—or smaller than the 5% quantile, in the case of entropy, because more fixed heterogeneity should decrease entropy (Tuljapurkar et al. 2009)—of the neutral distribution were considered significantly different. The proportion of data sets for which a test is significant in the absence of simulated fixed heterogeneity gives the type I error rate, whereas the proportion of data sets for which a given test is not significant in the presence of simulated fixed heterogeneity gives the type II error rate. The NS method is computationally intensive, so to minimize computational time, we used the minimal number of NS per simulated data set beyond which statistical power did not change (app. B).

*Mixed Models.* Generalized linear mixed models (GLMMs) were used to estimate the variance in reproduction and survival attributable to fixed individual heterogeneity, as well as to test for its statistical significance. Significance of the variance components was assessed using likelihood ratio tests (LRT; see, e.g., Pinheiro and Bates 2000; Crainiceanu and Ruppert 2004), assuming that the statistic follows an even

mixture of  $\chi_1^2$  and  $\chi_0^2$  (Self and Liang 1987). For survival, first a logistic model not allowing for individual-level heterogeneity was fitted:

$$\text{logit}(\phi_{i,t}) = \mu_\phi + \text{age}_{i,t}, \tag{5}$$

where  $\mu_\phi$  denotes the intercept, and  $\text{age}_{i,t}$  denotes the effect of age (juvenile or adult) of individual  $i$  at time  $t$ . In order to model individual-level heterogeneity, this model was subsequently expanded with an individual random intercept:

$$\text{logit}(\phi_{i,t}) = \mu_\phi + \text{age}_{i,t} + z_{\phi,i}; \text{ with } z_\phi \sim \mathcal{N}(0, \hat{\sigma}_\phi^2). \tag{6}$$

Model (6) estimated the individual-level heterogeneity in survival probability,  $\hat{\sigma}_\phi^2$ . Moreover, an LRT comparing model (6) to model (5) tested for the significance of  $\hat{\sigma}_\phi^2$ .

Similarly, for ARS, a first Poisson model without individual-level heterogeneity was fitted:

$$\log(\rho_{i,t}) = \mu_\rho + \text{age}_{i,t}, \tag{7}$$

where  $\mu_\rho$  denotes the intercept, and  $\text{age}_{i,t}$  denotes the effect of age. Subsequently, an individual random intercept was included to model individual-level heterogeneity:

$$\log(\rho_{i,t}) = \mu_\rho + \text{age}_{i,t} + z_{\rho,i}; \text{ with } z_\rho \sim \mathcal{N}(0, \hat{\sigma}_\rho^2). \tag{8}$$

Model (8) estimated the individual-level heterogeneity in reproductive ability,  $\hat{\sigma}_\rho^2$ . Moreover, an LRT comparing model (7) to model (8) tested for the significance of  $\hat{\sigma}_\rho^2$ .

In addition, for the analyses of data simulated by means of a Markovian process not including any explicit fixed heterogeneity, the models (7) and (8) were refitted while adding past reproductive success  $\rho_{i,t-1}$  as a covariate. The estimated variance  $\hat{\sigma}_\rho^2$  and the LRT comparing these two new models tests the significance of fixed heterogeneity while accounting for a Markovian process.

#### *Analysis of the Snow Vole Data Set*

A snow vole population, located in the Swiss Alps near Churwalden, at 2,000 m asl, has been monitored continuously since 2006. Analyses presented here are based on data collected until 2013, which are deposited in the Dryad Digital Repository: <http://dx.doi.org/10.5061/dryad.3cb61> (Bonnet and Postma 2015). Individual recapture probability is virtually equal to 1.0, which facilitates the modeling of survival. For more information on the study site and data collection, see appendix E. NS were applied to the real snow vole data set exactly in the same way as they were to the simulated data sets, separately for males and females. For MM, starting from the models for ARS and survival used for the simulated data sets, we added sex and sex-by-age interaction as additional fixed factors, as well as a random effect accounting for variation among years and

an observation-level random effect. The latter accounts for overdispersion (see, e.g., Atkins et al. 2013) and quantifies the overdispersion due to sources of heterogeneity not included in the model. In a second step, models also including ARS in the previous year were fitted in order to test for the presence of fixed heterogeneity after accounting for variation introduced by Markovian processes. Confidence intervals for all parameters were computed through 1,000 parametric bootstraps, using the `confint` function in `lme4`. In a final step, the correlation between the propensity to survive and to reproduce was estimated using a bivariate GLMM in `MCMCglmm` (ver. 2.21; Hadfield 2010). This model is detailed in appendix G.

## Results

Mean ARS had no effect on the error rates of any test, so we merged together the scenarios differing only by mean ARS. Therefore, all error rates are estimated based on 3,000 tests (1,000 data sets per scenario times three mean ARS values).

### Type I Error Rates

In the absence of simulated individual fixed heterogeneity and nonrandom transition probabilities between successive stages, all tests have a low rate of null-hypothesis rejection (table 1). This means that any discrepancy between NS and MM must come from a difference in type II rather than type I error rates.

### Type II Error Rates

*Simulations with Explicit Fixed Heterogeneity. Neutral simulations.* The Kolmogorov-Smirnov test comparing LRS distributions is significant for only one simulated data set (pertaining to the scenario  $\{\sigma_p^2 = 1, \sigma_\phi^2 = 2, \bar{\rho} = 50\}$ ) out of the 72,000 data sets with explicit fixed heterogeneity on the

transformed scale. For the parameter range simulated, this test thus has effectively null power. Nevertheless,  $P$  values decrease with increasing  $\sigma_p^2$  and  $\sigma_\phi^2$  (for  $\{\sigma_p^2 = 0, \sigma_\phi^2 = 0, \bar{\rho}\}$ ,  $\bar{P} = .998$ ,  $SE = 0.001$ ; for  $\{\sigma_p^2 = 2, \sigma_\phi^2 = 2, \bar{\rho}\}$ ,  $\bar{P} = .776$ ,  $SE = 0.032$ ), showing that the extremely low power is not the result of a complete calculation failure. Similar to the results of Plard et al. (2012), the  $\chi^2$  test is more powerful than the Kolmogorov-Smirnov test. Nevertheless, statistical power remains below 0.8 for moderately sized simulated variances, and its maximal value is 0.89 for the highest simulated variances (fig. 2A).

Tests based on mean LRS are nonsignificant for all data sets and every scenario. The power of tests based on the variance in LRS increases with increasing  $\sigma_\phi^2$ , while the power peaks at intermediate values of simulated  $\sigma_p^2$  and decreases again for higher  $\sigma_p^2$  (fig. 2B). The nonmonotonic shape might be the result of the simultaneous increase in both the real observed-expected difference and the sampling variance: as the simulated variances go up, the LRS distribution becomes wider and flatter. Keeping the number of NS constant, this results in a less extensive sampling of the LRS distribution and a reduced power.

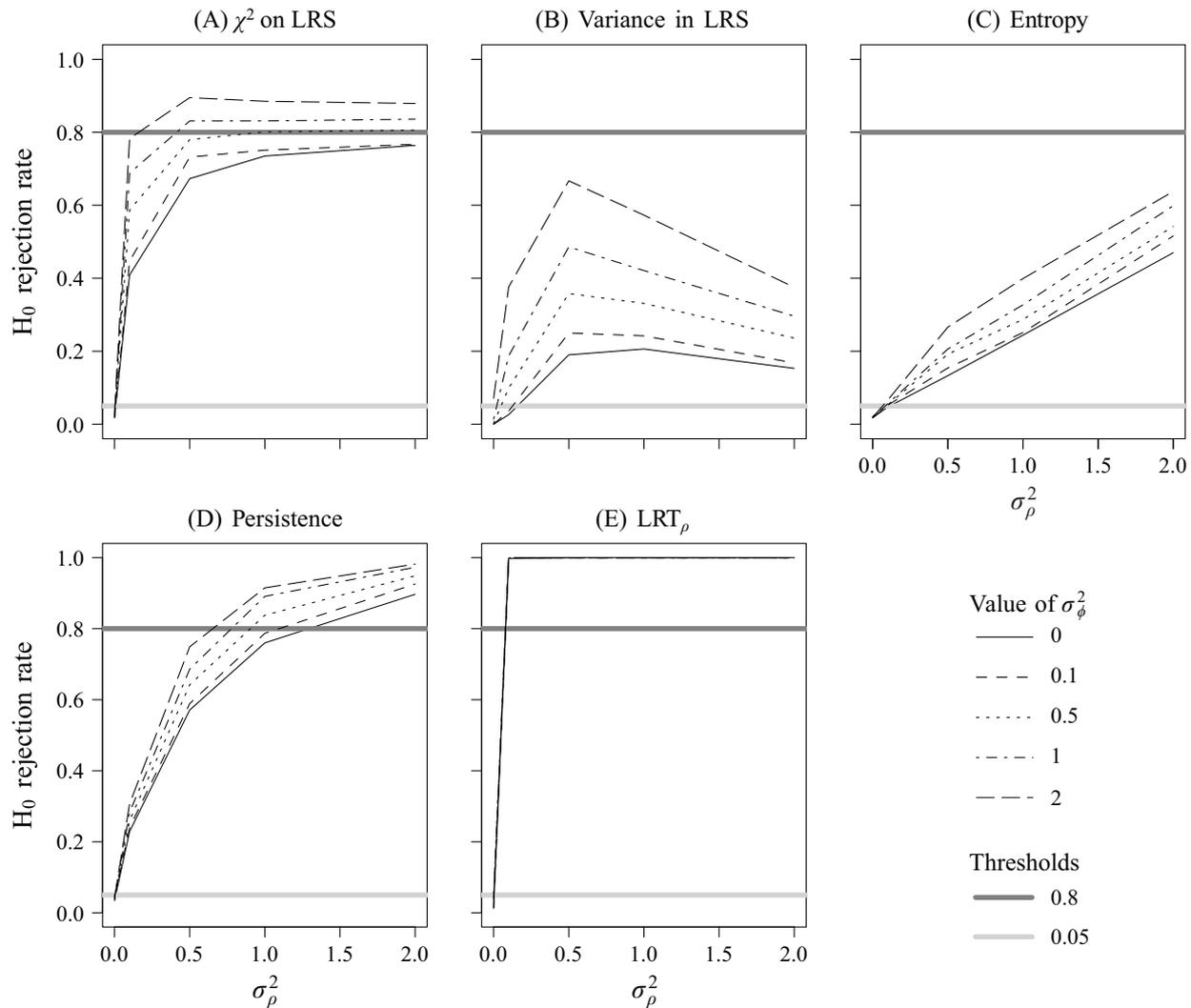
Tests based on the entropy of transition matrices display a pattern that is similar to that for  $\chi^2$  tests, albeit with lower statistical power, this time peaking at 0.57 (fig. 2C). Tests based on the persistence of transition matrices have high statistical power ( $\approx 0.8$ ) for  $\sigma_p^2 \geq 1$ , while increases in  $\sigma_\phi^2$  result only in a slight increase in statistical power (fig. 2D). While they reach higher statistical power than the  $\chi^2$  tests, they have lower power than the  $\chi^2$  at intermediate  $\sigma_p^2$  values.

*Mixed models.* In contrast to NS, the power of the likelihood ratio test for ARS ( $LRT_\rho$ ) is almost perfect for  $\sigma_p^2 \geq 0.1$ . Even though fixed heterogeneity in reproduction and survival are simulated independently, the power to detect fixed heterogeneity in reproduction is marginally influenced by the value of  $\sigma_\phi^2$  (fig. 2E and, more clearly, fig. D1E; figs. C1, D1 available online). This is because a higher variance in

**Table 1:** Type I error of tests used in the mixed model (MM) and neutral simulation (NS) approaches when applied to data sets without underlying fixed heterogeneity and with fully random transition probabilities

	MM		NS					
	$LRT_\rho$	$LRT_\phi$	KS	$\chi^2$	$H$	$P$	$M$	$V$
Estimate	.042	.000	.000	.021	.018	.039	.000	.000
95% CI	.039 to .054	0 to .001	0 to .001	.016 to .027	.014 to .023	.033 to .047	0 to .001	0 to .001

Note: Type I error rates are estimated as the proportion of simulated data sets, generated without fixed heterogeneity or Markovian process, for which a test provides a  $P$  value below .05. Hence, each proportion is estimated from 3,000 tests. The 95% confidence intervals (CI) are Wilson score intervals.  $LRT_\rho$  and  $LRT_\phi$  refer to the likelihood ratio tests of the variance associated with the individual random intercept in reproductive success and survival, respectively. KS refers to a Kolmogorov-Smirnov test and  $\chi^2$  to a  $\chi^2$  test, both of which compare the lifetime reproductive success (LRS) distribution in a focal data set to the distribution of LRS distributions obtained through NS. The four other tests are based on the distribution of values obtained by NS compared to the value in the focal data set: mean ( $M$ ) and variance ( $V$ ) of the LRS distribution and entropy ( $H$ ) and persistence ( $P$ ) of the transition matrix between successive annual reproductive successes.



**Figure 2:** Null-hypothesis rejection rates for various methods testing for the presence of fixed heterogeneity as a function of the variance in reproductive propensity,  $\sigma_\rho^2$ , and survival propensity,  $\sigma_\phi^2$ , when these variances are introduced on the transformed scales. The methods are a  $\chi^2$  test comparing the lifetime reproductive success (LRS) distribution in a focal data set to the distribution of LRS distributions obtained through the neutral simulation (NS) approach (A); tests based on the proportion of values obtained by NS greater or equal to the value in the focal data set for the variance in LRS (B), the entropy of the transition matrix between successive annual reproductive success (C), and the persistence of this matrix (D); and a likelihood ratio test (LRT) for the significance of the individual random intercept in reproductive success (E). When  $\sigma_\rho^2 = \sigma_\phi^2 = 0$ , the null-hypothesis rejection rates are equal to the type I error rates, which are expected to be 0.05 (light gray line). When  $\sigma_\rho^2 \neq 0$  or  $\sigma_\phi^2 \neq 0$ , the null-hypothesis rejection rates give (1 - type II error rate), that is, statistical power. The dark gray line indicates the 0.8 threshold. A–D are related to NS; E is related to mixed models.

latent survival probability increases the proportion of individuals that reach the maximal age, which provides more successive observations of reproduction and thereby increases the power to detect variance in reproductive quality. Overall,  $\sigma_\rho^2$  is slightly underestimated ( $\hat{\sigma}_\rho^2 = 0.972\sigma_\rho^2$ , adjusted  $R^2 = 0.9997$ ).

The  $LRT_\phi$  is never significant, even for  $\sigma_\phi^2 = 2$ . Moreover, the estimation of  $\sigma_\phi^2$  is always close to zero (average of the median values 0.029) and does not increase with in-

creasing  $\sigma_\phi^2$  (slope and SE:  $-0.0016 \pm 0.0006$ ). The failure of this model illustrates the intrinsic difficulty in estimating random effects for binary traits, especially when there are few repeated measurements per individual (e.g., Albert and Anderson 1984; Hosmer et al. 2013, chapter 9), as is the case in our short-lived simulated animals.

*Simulations with a Markovian Process.* Although data sets simulated using a Markovian process do not contain explicit

fixed heterogeneity, both MM and NS reject the null hypothesis of an absence of fixed heterogeneity in most of the cases (fig. 3).

The  $LRT_{\rho}$ , testing for fixed heterogeneity in ARS (based on MM), rejects the null hypothesis with a high probability, except for the lowest values of  $c$  and  $m$  (fig. 3E). When  $m > 0$ , current ARS is influenced by past ARS, which in turn introduces variance in the propensity to reproduce. When  $c > 0$ , current survival probability is positively influenced by current ARS. As a consequence, successful reproducers live longer, resulting in more ARS values for these individuals, which improves the ability of the MM to detect individual-level variance. The  $LRT_{\phi}$  is never significant for  $c = 0$  but rejects the null hypothesis at a high rate for  $c \geq 0.5$ , and this increases as  $m$  increases (fig. 3G). This pattern was expected, as  $c$  controls the correlation between survival and reproduction and indirectly makes the probability to survive in the current time step dependent on the probability to survive in the previous time step. Increasing values of  $m$  further strengthen this correlation.

Both the Kolmogorov-Smirnov test on the LRS distribution and the test based on mean LRS are nonsignificant for any data set with Markovian process. Furthermore, the  $\chi^2$  test rejects the null hypothesis with near certainty when  $c > 0$  and when  $c = 0$ , with probabilities going from low to moderate with increasing  $m$  (fig. 3A). Given the absence of explicit fixed heterogeneity in these data, the  $\chi^2$  test can therefore be considered to have very high type I error rates (but see the discussion). The tests based on the variance in LRS, entropy, and persistence follow a similar pattern of increasing probability of null-hypothesis rejection when  $m$  and  $c$  increase, but the test based on entropy does not reach a probability higher than 0.65, while the two other tests are close to 1 for the highest values of the parameters (fig. 3B–3D).

Based on these findings, it could be argued that both MM and Plard's version of NS (Plard et al. 2012) have a very high type I error rate when the transitions between stages are structured. We examine this interpretation in more detail in the discussion. However, the rejection rate of the  $LRT_{\rho}$  for fixed heterogeneity in ARS is drastically reduced by the inclusion of the past ARS ( $\rho_{it-1}$ ) in the two mixed models that are being compared, that is, those with and without the individual random effect (cf. fig. 3E and fig. 3F). The type I error rate is greater than the  $\alpha$  threshold of 5% only when both  $m > 0.8$  and  $c > 0$  (fig. 3F). Moreover, the estimates of the variance in reproductive propensity are reduced by the inclusion of  $\rho_{it-1}$  in the models: over all the scenarios, the mean is  $\hat{\sigma}_{\rho}^2 = 0.004$ , SE = 0.002, with a maximal estimate of 0.144, whereas without including  $\rho_{it-1}$ , the mean is 0.050, SE = 0.008, and the maximum is 0.459. The former estimate is closer to zero, that is, the individual-level variance that is explicitly simulated.

#### *Application to the Snow Vole Data Set*

*Neutral Simulations.* For males, none of the six tests carried out within the NS framework are significant. Neither the LRS distribution nor the transition matrix between successive values of ARS are distinguishable from those generated using NS (table 2). For females, out of the six tests, two are significant: there is more persistence and more variance than expected under neutrality, and the test on mean LRS is close to being significant. However, the tests on the complete LRS distribution (Kolmogorov-Smirnov and  $\chi^2$ ) are far from significant (table 2). The latter is unsurprising, as a graphical examination of the observed and the simulated neutral LRS distribution show that the two distributions are almost indistinguishable (fig. 4). According to the authors of the NS framework, the comparison of LRS distributions, either through a Kolmogorov-Smirnov test (in Steiner and Tuljapurkar 2012) or a  $\chi^2$  test (in Plard et al. 2012), is the gold standard when testing for the presence of fixed heterogeneity with NS (U. K. Steiner, personal communication). Based on these NS results, there is thus no evidence for fixed heterogeneity in either of the sexes, although the results are more equivocal in females.

*Mixed Models.* The GLMM for survival identifies significant between-years variance (5.622; 95% CI, 1.133 to 13.158), but estimates a latent individual-level variance of 0 (95% CI, 0 to 0.248; see table F1 for all the estimates of this model; tables D1, F1, F2, G1, G2 available online).

The GLMM for ARS estimates variances among individuals (0.371; 95% CI, 0.151 to 0.475) as well as among years (0.101; 95% CI, 0.026 to 0.452) that are different from zero, and LRTs for both variances are highly significant. The random effect accounting for overdispersion does not significantly differ from zero, although its bootstrapped confidence interval includes positive values (table F2 for all the estimates of this model). When the individual random effect is not included, this overdispersion variance is highly significant, and the sum of squared Pearson residuals divided by the estimated residual degrees of freedom is approximately 2, while it falls to 1 with individual as a random effect. The estimation of residual degrees of freedom in GLMMs is a complex issue (Pinheiro and Bates 2000), but this approach seems to indicate that the overdispersion in the distribution is largely due to differences between individuals.

Excluding individuals reproducing for the first time, we fitted a GLMM that includes the previous reproductive success  $ARS_{t-1}$  and sex as fixed effects and year as the only random effect. This model indicates a significant positive relationship between successive values of ARS (slope = 0.0949, SE = 0.0213,  $P = 8 \times 10^{-06}$ ). Nevertheless, adding individual as a random effect greatly improved the fit of

the model ( $\Delta\text{AIC}$  [Akaike information criterion] = 87; LRT:  $P < 10^{-16}$ ), providing evidence for the existence of significant individual-level variance ( $\hat{\sigma}_{\text{ind}}^2 = 0.341$ , bootstrapped 95% CI, 0.189 to 0.453). Including  $\text{ARS}_{t-1}$  had little effect on the estimate of  $\hat{\sigma}_{\text{ind}}^2$  (see table F2), but now  $\text{ARS}_{t-1}$  no longer reached significance (slope = 0.0210, SE = 0.0275,  $P = .445$ ).

Finally, the latent correlation between the propensities to survive and to reproduce was estimated as 0.32 (95% CI, -0.68 to 0.97) and appears in the best model selected by deviance information criterion (DIC; see app. G).

## Discussion

### Overview

Based on extensive simulations, we have shown that in the presence of fixed heterogeneity, NS have much less statistical power than MM, even when the model simulating the data does not match the structure assumed by the MM. In particular, the Kolmogorov-Smirnov test, advocated in the earlier version of NS, has virtually no statistical power. In contrast, MM have low type I error rates and are not misled by the presence of dynamic heterogeneity, which in all data sets is nonzero if measured as entropy (Tuljapurkar et al. 2009). This finding directly contradicts the claim “that random effect models will always detect unobservable fixed effects” (Steiner et al. 2010, p. 442). Second, in the absence of fixed heterogeneity, Markovian transitions between successive reproductive success and survival probabilities can induce high type I error rates, both in MM and NS, sensu Plard et al. (2012). However, inclusion of previous reproductive success in the MM for reproduction substantially reduces these errors. Third, when applied to a real data set for a wild population of snow voles, NS only detect ambiguous deviations from neutrality and only for females. Moreover, the main tests of the framework, based on the total distribution of LRS, fail to reject the null hypothesis in both sexes. In striking contrast, MM show strong evidence for individual latent variance in reproductive success, even when a Markovian process is accounted for. In addition, MM give some indication of the presence of individual latent variance in survival and of a positive correlation between survival and reproduction. However, the latter two parameters are estimated with substantial uncertainty.

### Use of Simulations

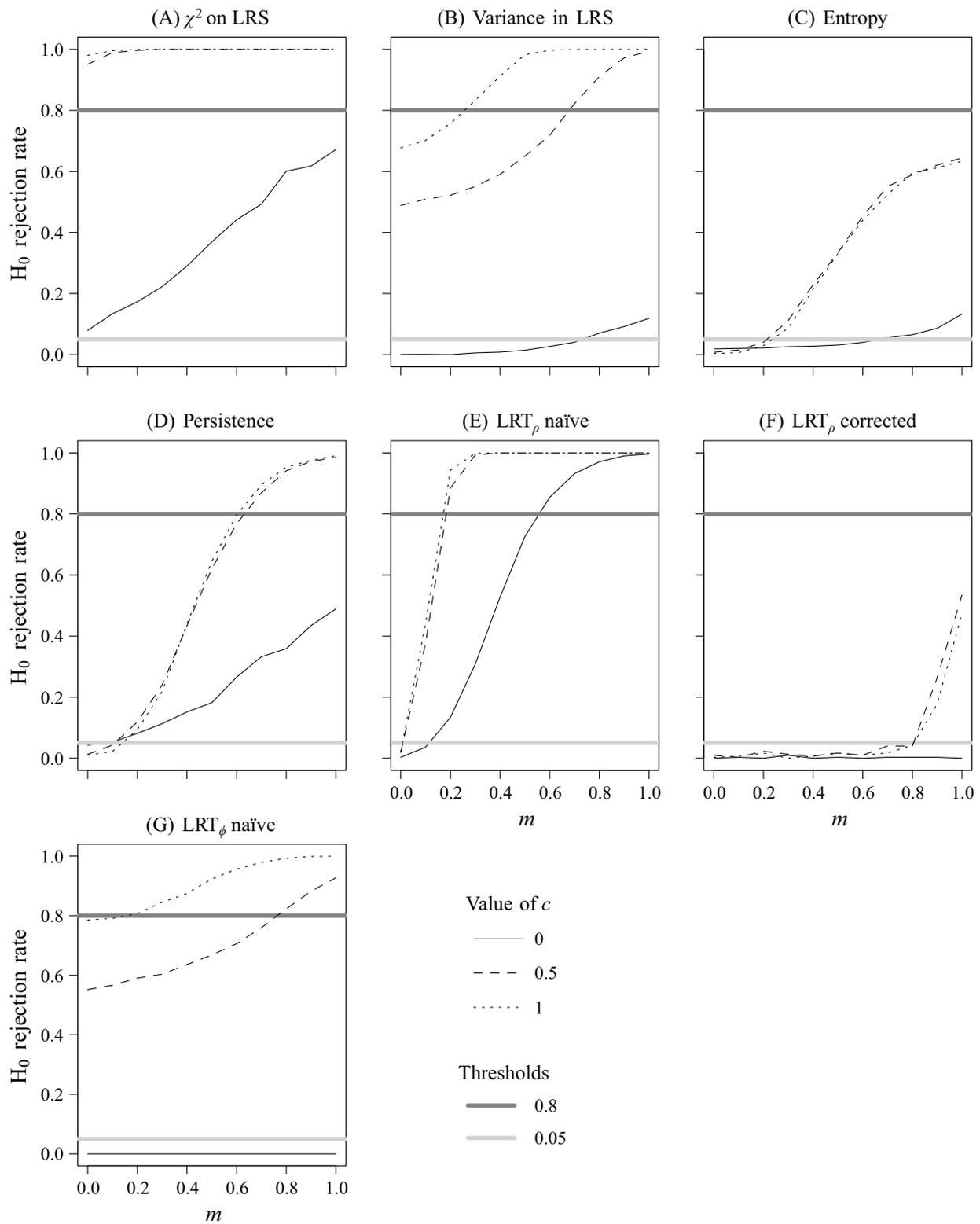
Testing methods on simulated data can be difficult because the specific simulation process used can differently match the assumptions and structures of the different methods. We tried to overcome this issue by using three different simulation models. Moreover, the rejection rates of MM and

NS observed in our simulations are similar to those observed when the methods are applied to real data. Indeed, in the present work, we applied both methods to a snow vole data set and found that the MM approach detected individual fixed heterogeneity, while the NS approach did not detect a significant deviation from the neutral expectation. This was also the case for the other data sets to which both methods were applied (MM by Cam et al. 2013; NS by Steiner et al. 2010). On the whole, we are aware of only a single case in which NS led to the rejection of neutrality (Plard et al. 2012), whereas MM commonly find evidence for significant individual fixed heterogeneity, either by estimation of positive variance components, model selection (Cam et al. 2013), or posterior predictive checks (Chambert et al. 2014). Although there is some possibility of publication bias, this pattern is consistent with our power analysis.

### Low Power of Neutral Simulations

The low power of NS probably stems from the fact that they aggregate data on vital rates and that they do so twice, first over the lifetime of individuals and then when they aggregate individuals into population-level statistics. Thereby, they first discard the repeatability of individuals, which has been shown to blur heritable differences among individuals (Vaupel 1988). Second, population-level statistics can be produced by an infinite number of different mixtures of individual types (e.g., a mean probability of 0.5 can be the result of a population consisting only of individuals with a latent probability of 0.5 or from a uniform distribution of individual probabilities between 0 and 1). Therefore, some patterns of among-individual differences are indistinguishable at the population level. Individual-level data are naturally better at identifying the causes of variation at that level (Clutton-Brock and Sheldon 2010), and the ability to use nonaggregated data, for instance, longitudinal information on marked individuals, further increases this power (Brooks et al. 2013). While a method such as Plard's NS could be valuable in the absence of such data, alternative methods making use of nonaggregated information, such as MM, should be preferred whenever possible.

Importantly, within a strict null-hypothesis testing framework, the failure to reject a null hypothesis cannot be interpreted as a proof of the null hypothesis. The absence of significance in most implementations of the NS (Tuljapurkar et al. 2009; Steiner et al. 2010; Orzack et al. 2011; Plard et al. 2012) is therefore not informative with respect to the presence and the biological significance of fixed heterogeneity. The null-hypothesis testing framework can partially be relaxed by an a priori power analysis. Although comparisons of simulated data sets with and without heterogeneity were indeed presented in Steiner and Tuljapurkar (2012), fixed heterogeneity (assumed to be genetic) was modeled as two



**Figure 3:** Null-hypothesis rejection rates for various methods testing for the presence of fixed heterogeneity, when none is explicitly simulated, depending on the parameter  $m$ , controlling the structure of transitions between successive annual reproductive successes, and on the parameter  $c$ , controlling the dependency between survival probability and reproductive success (for details, see the methods section “Sim-

**Table 2:** Outcomes of the various tests within the neutral simulation (NS) framework when applied to the real snow vole data set for males and females separately

Test	KS		$\chi^2$			P			
	D	P	$\chi^2$	df	P	H	P	V	M
Males	.025	.969	8.33	15	.909	.629	.646	.395	.378
Females	.030	.902	5.50	8	.70	.624	<b>.035</b>	<b>.031</b>	.057

Note: KS refers to the Kolmogorov-Smirnov test and  $\chi^2$  to the  $\chi^2$  test, comparing the lifetime reproductive success (LRS) distribution in a focal data set to the distribution of LRS distributions obtained through NS. The four other tests are based on the proportion of values obtained by NS greater than the value in the focal data set for the mean (*M*) and variance (*V*) of the LRS distribution and for the entropy (*H*) and persistence (*P*) of the transition matrix between successive annual reproductive success. The *P* values  $\leq .05$  are shown in boldface.

groups of homogeneous individuals, which, except for clonal organisms, is biologically unrealistic. In addition, the absence of significant differences between the data sets with and without fixed heterogeneity was not interpreted as a sign of a lack of statistical power but as evidence that fixed heterogeneity has little effect on LRS distributions.

#### *Effect of Markovian Transitions*

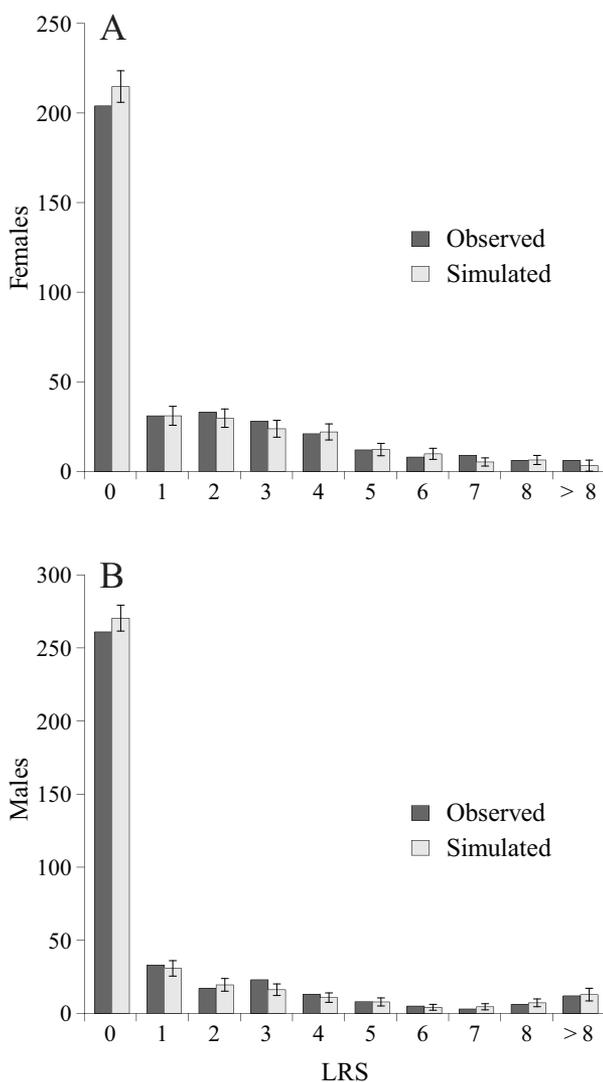
When no fixed heterogeneity was explicitly simulated, both MM and NS rejected the null hypothesis that fixed heterogeneity is absent. This was to be expected for MM, given that Markovian transitions mimic individual-level variance, and MM do not model population-level transition probabilities. It is more surprising that NS also had a high rate of false positives. However, here we used the full random model reformulation of NS (Plard et al. 2012) and not the full dynamic model (Tuljapurkar et al. 2009). The latter simulates individual trajectories using a Markovian process, similar to the way data sets were simulated here, while the former simulates individual trajectories without taking into account the previous state. Hence, full dynamic NS would not reject the null hypothesis, and one could consider this, in this case, to be correct. However, as latent individual quality will necessarily produce a pattern that is consistent with a Markovian process, this formulation does not allow for a complete separation of fixed and dynamic heterogeneity (Plard et al. 2012). Observing a Markovian process, therefore, is not in itself informative with respect to the mechanisms shaping life histories. Hence, although they have a low type I error rate, full dynamic NS always have low statistical power.

We acknowledge that a Markovian process that is not due to fixed differences between individuals does mimic fixed heterogeneity and thereby can bias estimates of between-individual variance based on full random NS and on MM. Therefore, a naive MM detects individual-level heterogeneity, irrespective of whether it is due to a population-level Markovian process or to individual-level differences. However, the type I error of MM can be substantially reduced by including previous reproductive success in the model (Rotella 2008; Cam et al. 2013). Although this is not a universal solution that accounts for all confounding factors, it highlights the flexibility of the MM framework, which allows for the incorporation of any factor that is perceived as potentially confounding based on knowledge of the study system.

#### *Genetic Variation as a Source of Fixed Heterogeneity*

In cases where the evidence for the presence of fixed heterogeneity is equivocal, for instance, because the effects of Markovian processes and individual-level fixed differences are confounded, the use of genetic information and quantitative genetic methods has the potential to tease apart latent genetic quality from other sources of performance persistence, including stochastic transitions. Indeed, although other sources of variation may also generate fixed heterogeneity, the existence of significant additive genetic variation implies significant fixed heterogeneity, by definition determined at fertilization. Interestingly, estimates of additive genetic variation for fitness components are often large, even in small populations (for reviews, see Mousseau and Roff 1987; Postma 2014). As a matter of fact, when standardized

ulations with a Markovian Process"). The methods are a  $\chi^2$  test comparing the lifetime reproductive success (LRS) distribution in a focal data set to the distribution of LRS distributions obtained through the neutral simulation (NS) approach (*A*); tests based on the proportion of values obtained by NS greater or equal to the value in the focal data set for the variance in LRS (*B*), the entropy of the transition matrix between successive annual reproductive success (*C*), and the persistence of this matrix (*D*); a likelihood ratio test (LRT) for the significance of the individual random intercept in reproductive success, using models that do not account for a Markovian process (*E*) or do account for a Markovian process (*F*); and an LRT for the significance of the individual random intercept in survival (*G*). For survival, we did not try to account for the Markovian process. Assuming that the simulated Markovian process cannot be related to fixed heterogeneity, the null-hypothesis rejection rates represent type I error rates for all values of the *c* and *m* parameters. *A*–*D* are related to the NS framework; *E*–*G* are related to the mixed models framework.



**Figure 4:** Distribution of lifetime reproductive success in the real snow vole data set, observed (dark bars) and simulated through 1,000 neutral simulations (light bars, with black error bars showing  $\pm$ standard deviation) for females (A) and males (B).

by the mean (i.e., evolvability) rather than the variance (i.e., heritability), fitness components appear to have higher additive genetic variation than other types of traits (Hansen et al. 2011; Postma 2014). In addition to our findings, this provides further support for fixed heterogeneity being more common than suggested by NS.

#### *Interpretation of the Snow Vole Results*

Because they are similar in structure, our simulated data sets can shed light on the results from the analysis of the real snow vole data set. For example, it is unsurprising that the MM fails to detect individual heterogeneity in snow vole

survival probabilities. The  $LRT_{\phi}$  has no statistical power for simulated data sets with simulated  $\sigma_{\phi}^2 \leq 2$ , while confidence and credibility intervals indicate that the possible values of  $\sigma_{\phi}^2$  lay between 0 and 1 at most (tables F1, G2). Unlike heterogeneity in individual survival probability, heterogeneity in individual reproductive success is easily detected and quantified by MM applied to simulated data sets (fig. 2E). Accordingly, the analysis of the real data set identifies an individual variance in the propensity to reproduce that is significantly different from zero and is estimated to be more than three times larger than the variance among years. Finally, given the estimate of the variance  $\sigma_{\phi}^2$ , we can get an estimate of the statistical power of the other tests to detect fixed heterogeneity in the real snow vole data set; a significant test seems possible for the  $\chi^2$  test (fig. 2A) but quite unlikely for the test based on entropy (fig. 2C).

A positive correlation between individual-level variation in reproduction and survival would provide further support for fixed heterogeneity. However, as mentioned above, the estimation of individual-level variance in survival is difficult because this is a binary trait and because, due to their short life span, there are few observations per individual. Hence, there is a lot of uncertainty in the estimation of this correlation parameter. Nevertheless, the most likely values are positive (app. G).

#### *Fixed Heterogeneity and the Concept of Fitness*

The debate surrounding the biological significance of fixed heterogeneity appears to stem at least partly from different concepts of fitness. On the one hand, proponents of the neutral theory of life histories consider fitness to be a property of a category of individuals and consider variation in reproductive success among individuals to be mostly due to dynamic heterogeneity, rather than due to variation in latent individual properties (Steiner and Tuljapurkar 2012). On the other hand, researchers in the field of evolutionary ecology often see fitness as a latent property of individuals (Cam and Monnat 2000), that is, an expected value defined at the individual level that cannot be measured directly (Brandon and Beatty 1984; Price 1996; Krimbas 2004). As the mean value of a group is also the expected value of an individual belonging to this group, the two views are not fundamentally different. In sexual organisms, however, each individual is unique, which makes it difficult to assign it to a hypothetical group made of identical individuals. If stochastic variation underlies most of the realized reproductive success and there are no fitness differences between individuals, as adherents of the neutral theory of life histories advocate, then it is useless to define fitness at the individual level. However, if there exists significant fixed heterogeneity, individual performances carry some information about their latent properties, for example, due to their genetic makeup.

In the presence of fixed heterogeneity, it therefore seems useful to use an individual-level definition of fitness, differing from both group-level fitness and realized reproductive success.

### Conclusions

Using extensive simulations, we have demonstrated that NS are uninformative with respect to the biological significance of fixed heterogeneity. Based on the work of Plard et al. (2012) and our power analysis, we conclude that the observation of a Markovian process in stage-transition probabilities does in itself not provide any biological insights. Within the NS framework, the full random model (Plard et al. 2012) should be preferred over the full dynamic model (Tuljapurkar et al. 2009), and the  $\chi^2$  test should be preferred over the Kolmogorov-Smirnov test. In addition, any use of NS should be complemented by an a priori power analysis or otherwise be restricted to a strict null-hypothesis testing framework, where failure to reject the null hypothesis does not allow any conclusions regarding the null hypothesis being true and/or the alternative hypothesis being false. However, even when these improvements are included in the NS framework, we recommend that its use be restricted to data sets where individuals are not identified.

Instead, we show that MM are more powerful but not more susceptible to type I error. Although MM can be misled by confounding factors, given a good knowledge of the biological system, it is possible to account for these confounding factors, in which case MM have a very low type I error rate.

Finally, the confrontation of our power analysis with the analysis of the real snow vole data set supports the presence of fixed heterogeneity in fitness components in this population. Further research is being carried out to identify what traits can be related to this latent heterogeneity and how genetic and maternal effects shape these differences.

On the whole, this work supports the idea that fixed heterogeneity is more common than suggested by the studies based on NS.

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