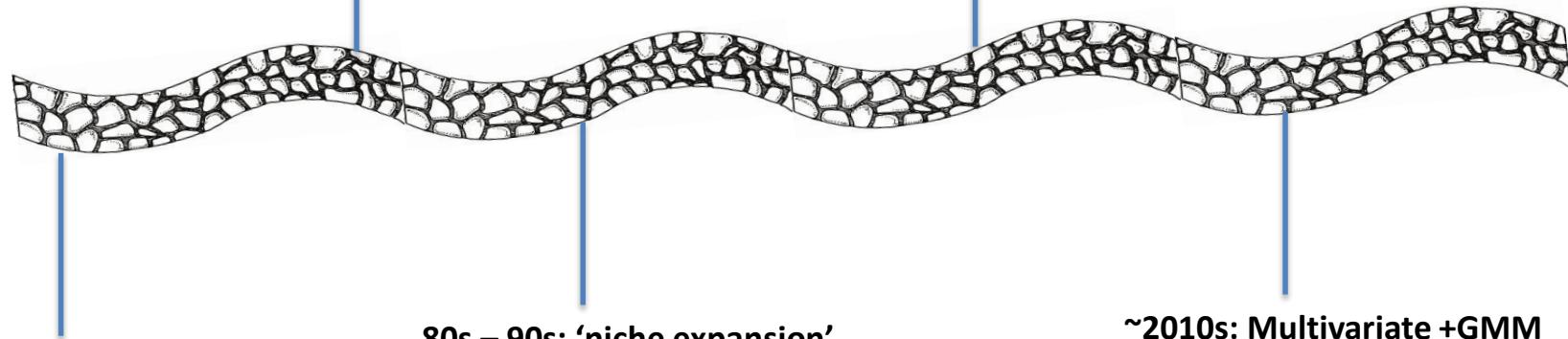


Phylogenetic Comparative Methods for Multivariate Data

The (Incomplete) Road to Comparative Methods



70s – early 80s: early attempts

Nested ANOVA
Phylogenetic autocorrelation

80s – 90s: 'niche expansion'

PGLS
Phylogenetic signal (λ, K)
Phylogenetic ANOVA
Evolutionary models (BM1, OU1, ACDC, λ)
Diversity plots (LTT & DTT)
Diversification rates
Discrete trait change models

~2010s: Multivariate +GMM

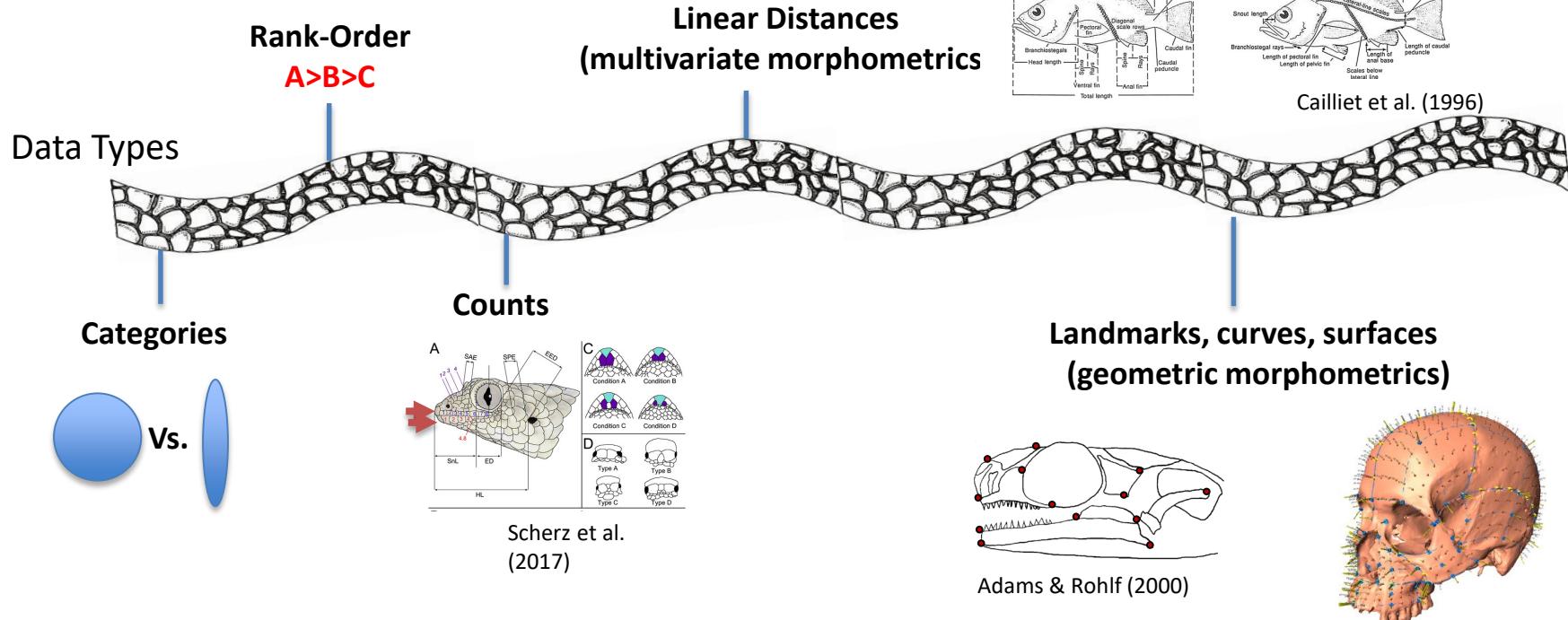
2000s: Maturation phase

Synthesis: PIC, PGLS, Phylo-transform
Complex model comparison (BM1, BMM, OU1, OMM)
Bayesian methods
Parameter-shift methods (e.g., MEDUSA, BAMM)
Discrete diversification associations (BiSSe family)

Present day: PCMs: A diverse toolkit for evaluating evolutionary hypotheses

The (Incomplete) Road to Geometric Morphometrics

Morphological quantification has advanced dramatically*



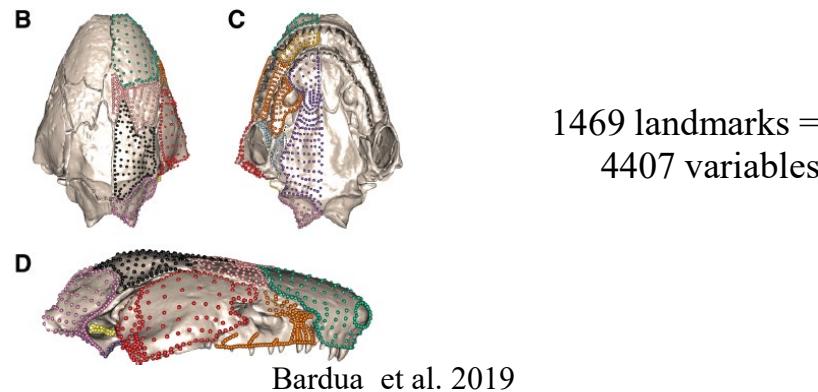
GMM provides greater biological realism, but...

- greater data complexity
- requires new mathematical theory
- analytical and statistical challenges

*See historical treatments in: Reymont, 1996; Bookstein 1998, Adams et al. 2013; Bookstein 2014, 2018, 2019, among others

High-Dimensional Data

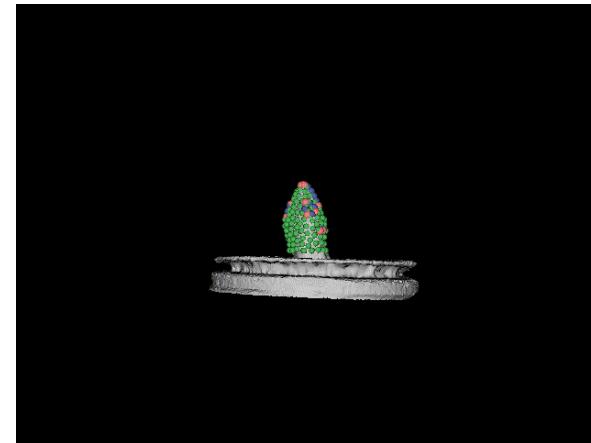
GMM (+ new technology) leads to ever-complex & HD datasets



From this ...



Obtain this

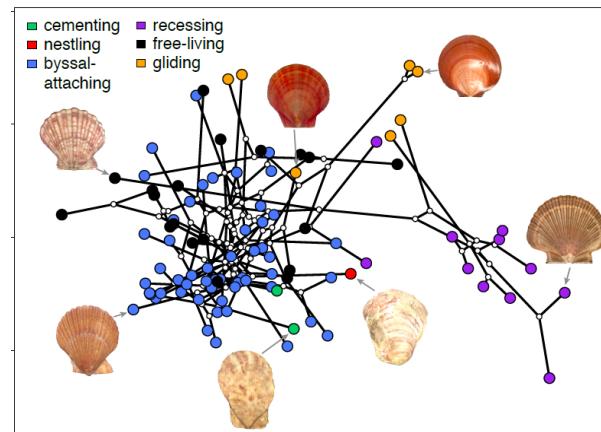


How do we handle such phenotypes with statistical rigor?

Phylogenetic Comparative Methods

PCMs *condition* the data on the phylogeny during the analysis

Empirical Goal: Evaluate evolutionary hypotheses while accounting for (phylogenetic) non-independence



Sherratt, Alejandrino, Kraemer, Serb, & Adams (2016)

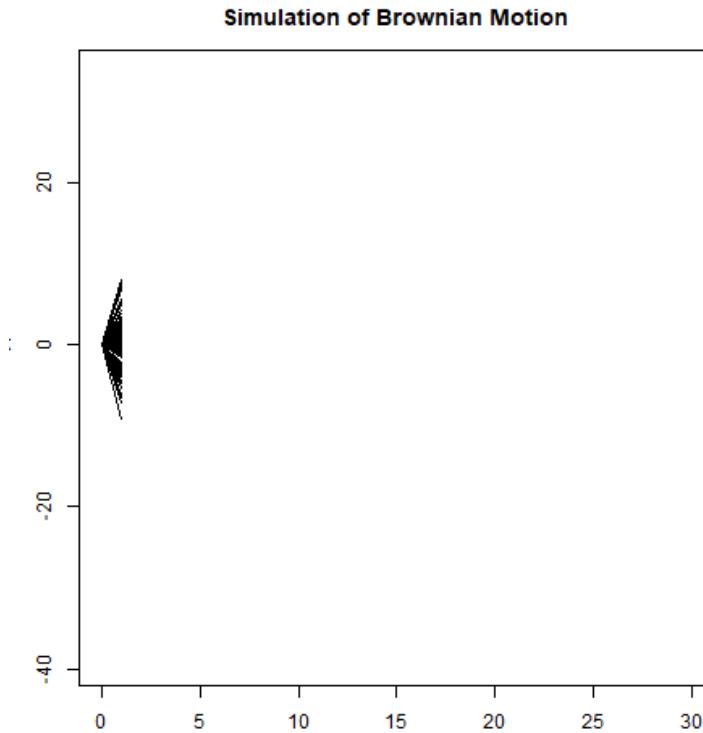
Requires an evolutionary model of how trait variation is expected to accumulate

Testing Patterns: Brownian Motion

Brownian motion (BM): a *null model* of trait change

Trait changes are independent from time step to time step

Results in: $\Delta\mu=0$, but $\sigma^2 \uparrow \propto$ time

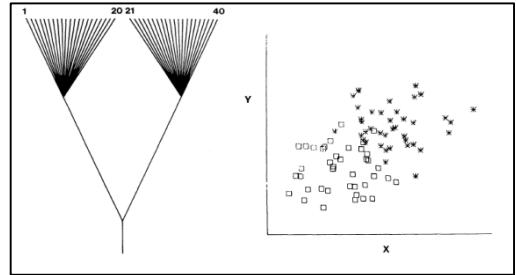


Side-note: this is the continuous-trait model equivalent of the Markov process, and is intimately related to Gaussian theory and the normal distribution

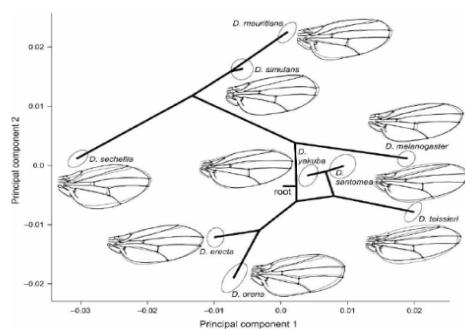
Felsenstein (1973; 1985)

The PCM Toolkit

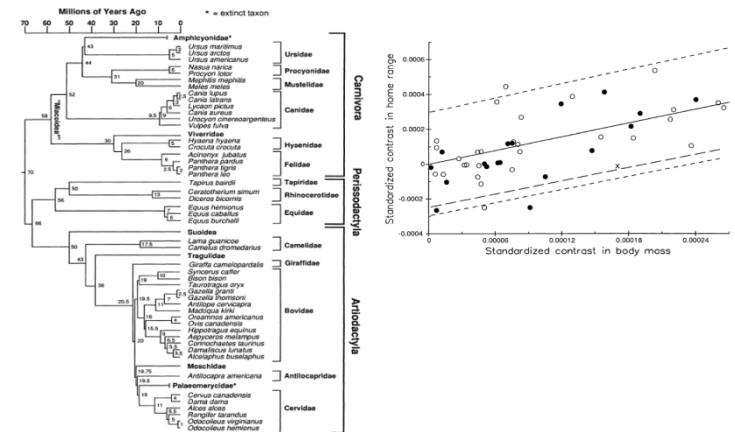
Phylogenetic Signal



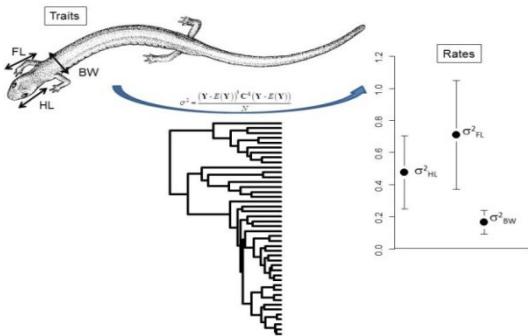
Phylomorphospace



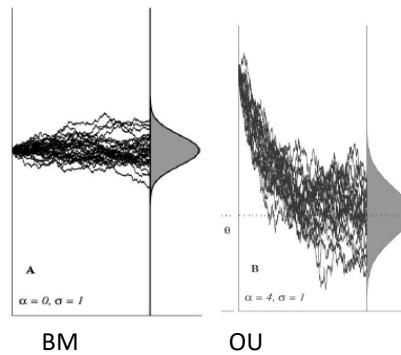
Phylogenetic Regression (PIC & PGLS)



Evolutionary Rates



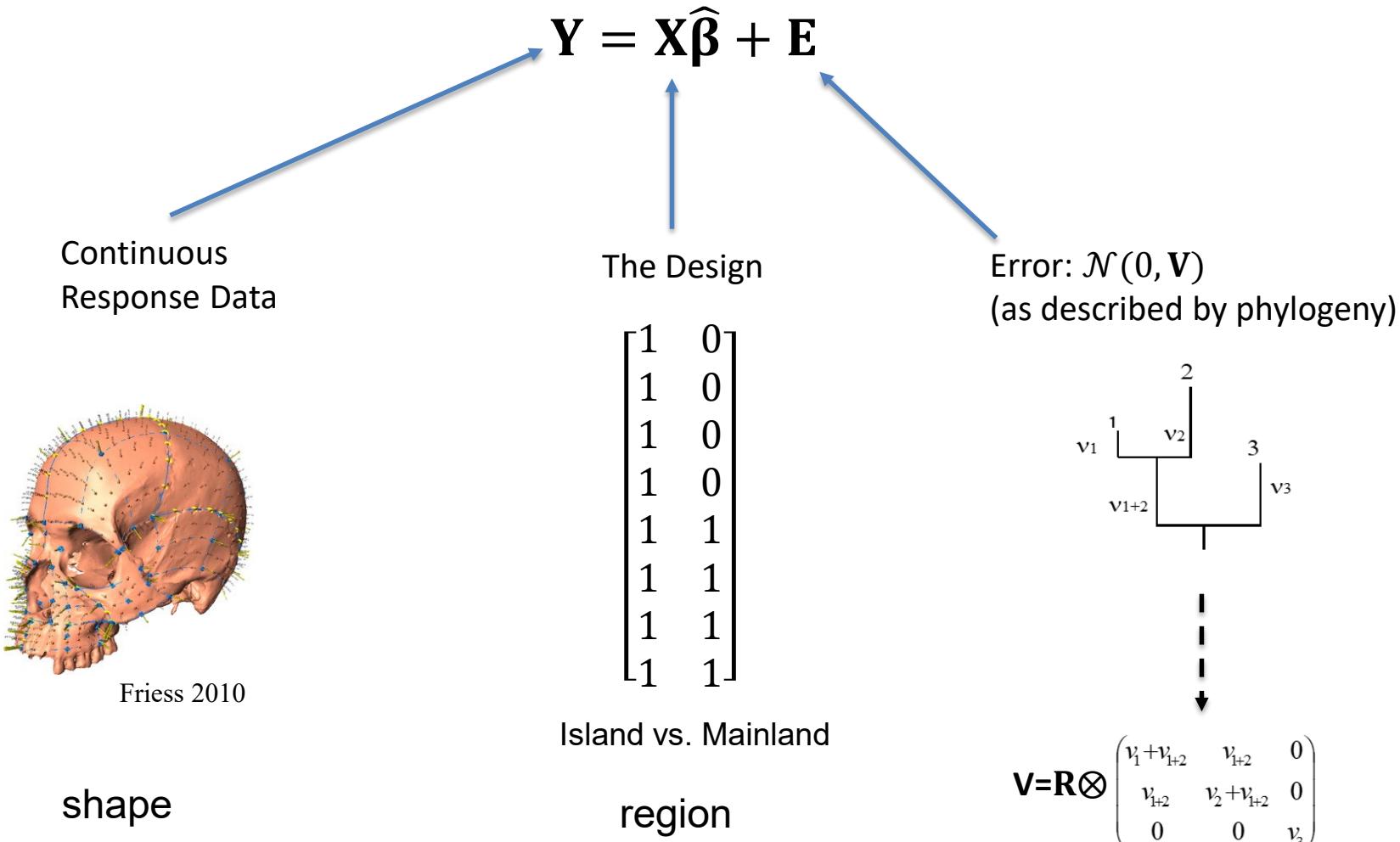
Evolutionary Models



All are derived from the general PCM model (PGLS)

The General PCM Model

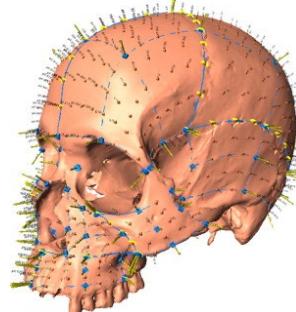
The primary statistical model of PCM: GLS (generalized least squares)



* \mathbf{V} can have other formulations for alternative evolutionary models

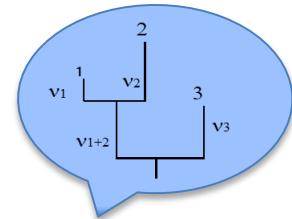
GMM-PCM Merger: Challenges

Shape ~ Region | phylogeny



Friess 2010

$$= \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 1 & 1 \\ 1 & 1 \\ 1 & 1 \\ 1 & 1 \end{bmatrix} * \beta + \epsilon$$



This GMM/PCM approach requires that one:

- 1: Condition multivariate data on phylogeny & fit model parameters
- 2: Obtain robust summary statistics
- 3: Evaluate significance and effect sizes in reliable manner

These were rather significant analytical challenges to overcome!

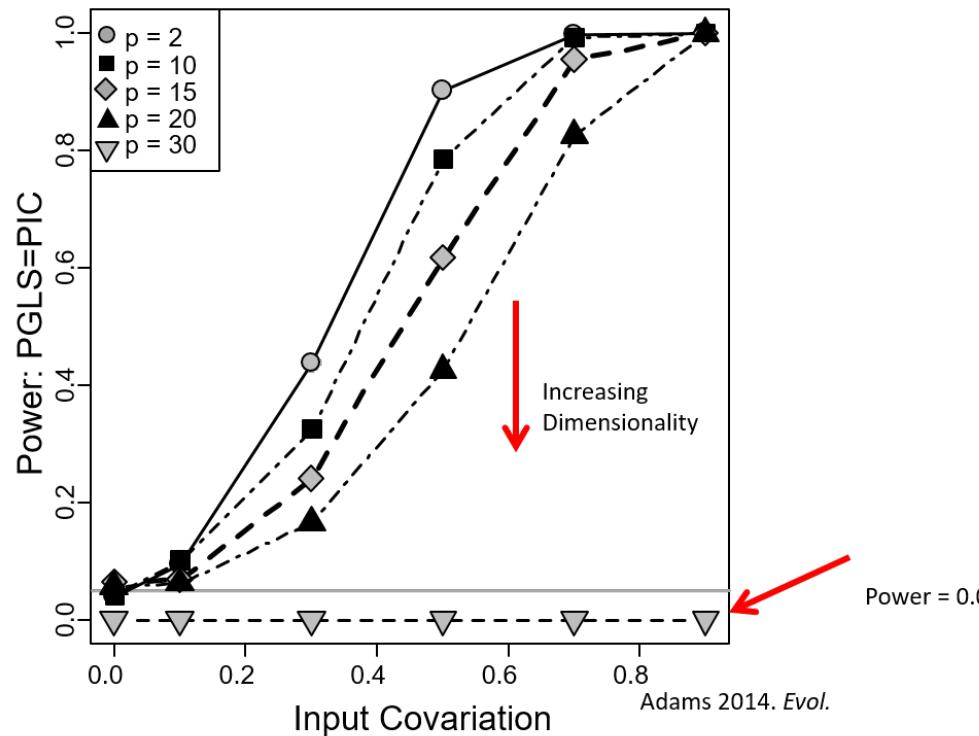
Why is There a Problem?

Why not just ‘scale up’ standard PCMs for GM-data?

Example: phylogenetic regression

$$\mathbf{Y} = \mathbf{X}\hat{\boldsymbol{\beta}} + \mathbf{E} \quad \mathbf{E} \sim \mathcal{N}(0, \mathbf{V})$$

Power decreases as p -dimensions increases



Why does this happen?

The Curse of Parametric Hypothesis Testing

Standard PCMs are rooted in likelihood-based statistical theory

$$\log L = \log \left[\frac{\exp \left(-0.5(\mathbf{Y} - \mathbf{E}(\mathbf{Y}))^t \mathbf{V}^{-1} (\mathbf{Y} - \mathbf{E}(\mathbf{Y})) \right)}{\sqrt{(2\pi)^p |\mathbf{V}|}} \right]$$

Lots of math here!

$$\log L = \frac{\dots}{\sqrt{\dots + |\mathbf{V}|}} \quad \text{The problem?} \quad \text{As } |\mathbf{V}| \rightarrow 0 \text{ as } p \rightarrow n$$

Translation: divide by zero!

We need another solution for highly multivariate data!

Multivariate PCMs: The Solution

Forgo standard ML and parametric approaches for statistical evaluation, and use robust methods

New GMM/PCM Approach:

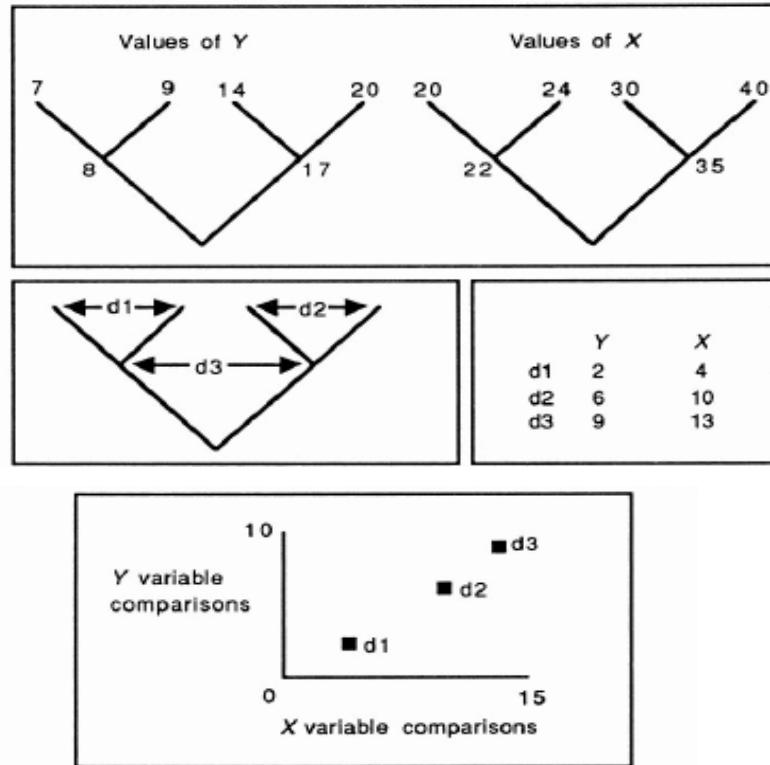
- 1: Condition data on phylogeny & fit model parameters
- 2: Obtain robust summary measures (avoid $|\mathbf{V}| = 0$)
- 3: Evaluate significance and effect sizes *NOT* using $\log L$

I: Conditioning on Phylogeny

Three equivalent algebraic implementations

1: Phylogenetically Independent Contrasts

Calculate PICs



From Harvey & Pagel (1991)

Felsenstein (1985)

See: Garland and Ives (2000)
Rohlf (2006); Blomberg et al (2012); Adams (2014a)

$$\hat{\beta} = (\mathbf{X}_{pic}^t \mathbf{X}_{pic})^{-1} \mathbf{X}_{pic}^t \mathbf{Y}_{pic}$$

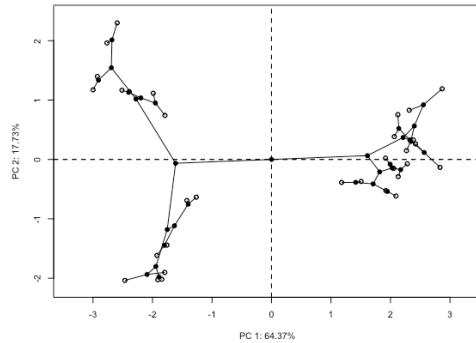
I: Conditioning on Phylogeny

Three equivalent algebraic implementations

2: Phylogenetic (GLS) Regression ($\mathbf{Y} = \mathbf{X}\widehat{\boldsymbol{\beta}} \mid phy$)

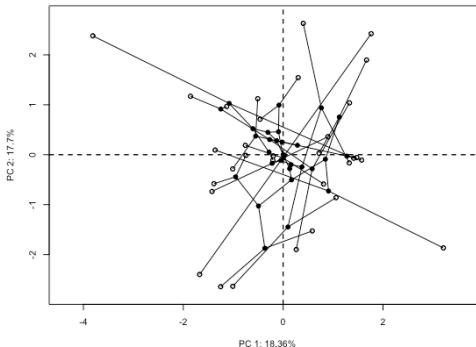
Accounts for phylogeny during analysis

Before



$$\widehat{\boldsymbol{\beta}} = (\mathbf{X}^t \mathbf{V}^{-1} \mathbf{X})^{-1} \mathbf{X}^t \mathbf{V}^{-1} \mathbf{Y}$$

After:
 E_{resid} independent
of phylogeny



Images from Collyer & Adams (2021)

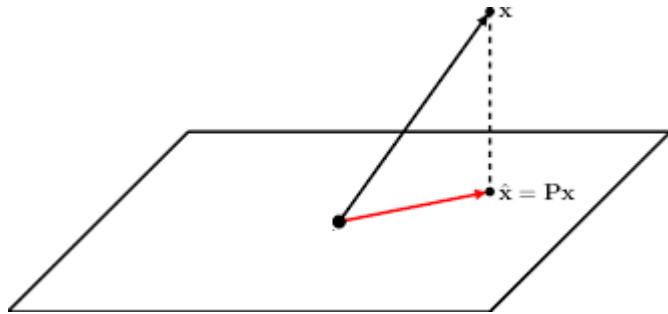
See: Garland and Ives (2000)
Rohlf (2006); Blomberg et al (2012); Adams (2014a)

I: Conditioning on Phylogeny

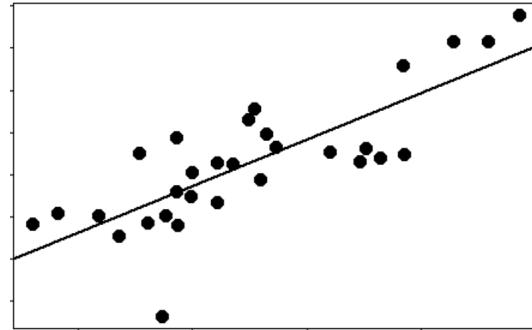
Three equivalent algebraic implementations

3: Phylogenetic Transformation (GLS→OLS)

Project data to
phylogenetically-
transformed space



Analysis of \mathbf{Py} vs. \mathbf{Px}

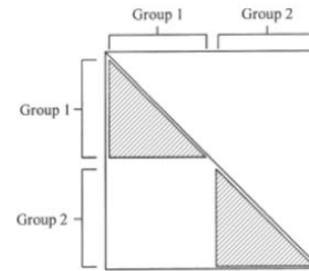
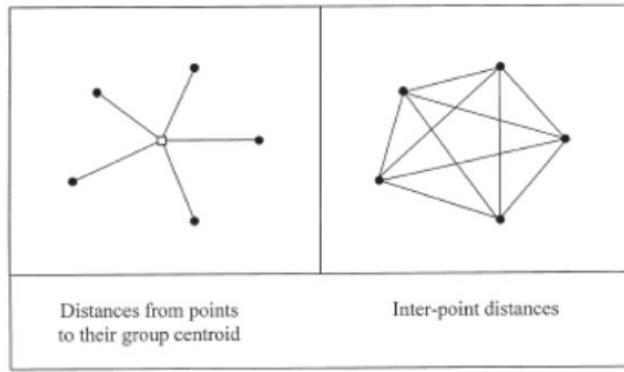


$$\widehat{\boldsymbol{\beta}} = (\tilde{\mathbf{X}}^t \ \tilde{\mathbf{X}})^{-1} \tilde{\mathbf{X}}^t \ \tilde{\mathbf{Y}}$$

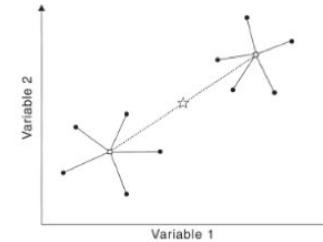
We utilize this procedure!

II: Robust Summary Statistics

Leverage geometry to obtain robust summary statistics



Same group: $e_{ij}=1$
Different group: $e_{ij}=0$



Images from Anderson (2001)
See: Gower (1966); Goodall (1991); Anderson (2001)

One way: Sums-of-squares from object distances*

Avoids $|V| = 0$, but still obtains: SS, MS, F, R^2 , etc.

*Note: approach also used for Goodall's F-test

See: Adams (2014a), (2014b) (2014c)
Adams and Collyer (2015), (2018a), (2018b); Adams and Collyer (2019)

III: Residual Randomization

Significance testing via RRPP (Residual Randomization in Permutation Procedures)

1: Fit models

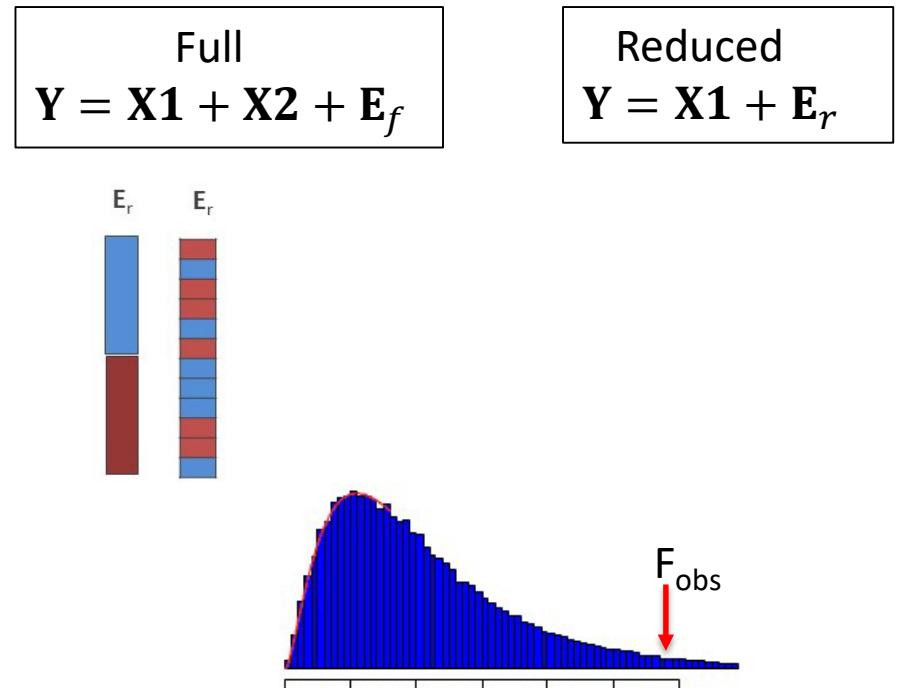
obtain β , and summary stats, SS, MS, R^2 , F

2: Permute \mathbf{E}_R (residuals of \mathbf{Y})

obtain pseudo-values: $\mathbf{y} = \hat{\mathbf{Y}} + \mathbf{E}_r^*$

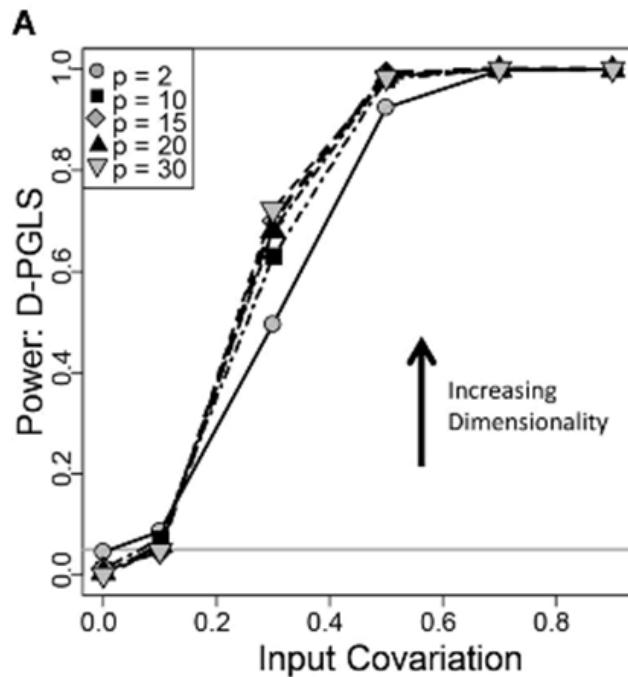
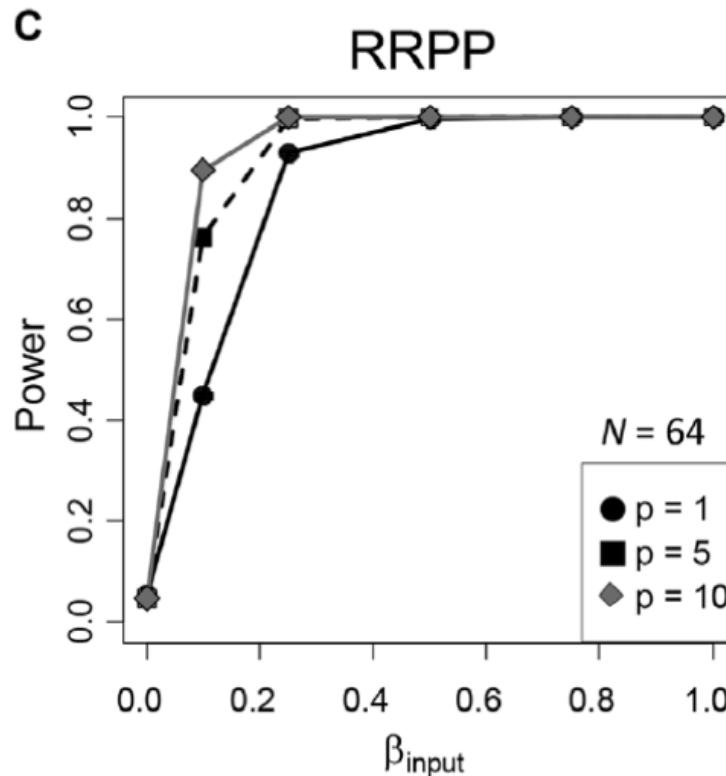
3: Fit model with \mathbf{y} , repeat

4: Effect size: $z = \frac{(\log(F) - \mu_{\log(F_r)})}{\sigma_{\log(F_r)}}$



*Note: Proper permutation requires identifying correct exchangeable units (Commanges 2003; Adams and Collyer 2018a,b).

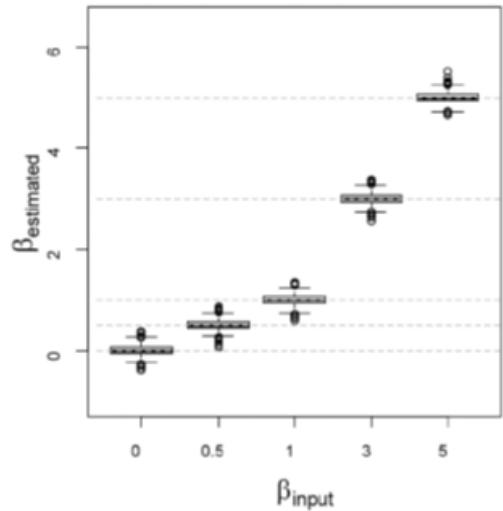
Breaks Rao's paradox

Adams 2014. *Evolution*Adams and Collyer 2018. *Evolution*

Displays appropriate type I
error and high power

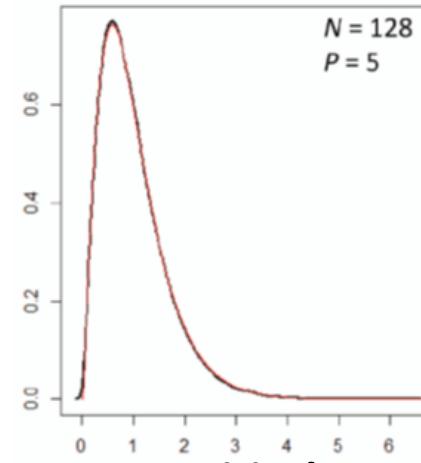
RRPP Properties

RRPP sampling distribution matches theory (but extends to $p \gg N$)



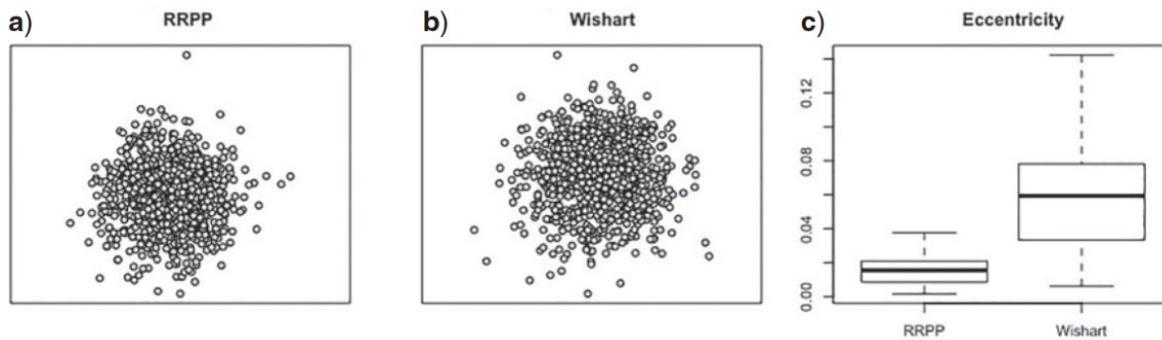
Correct parameter estimates

Adams and Collyer (2018a)



Empirical sampling distribution matches theory

Adams and Collyer (2018a)



Estimated covariance matrices equivalent to sampling a Wishart distribution

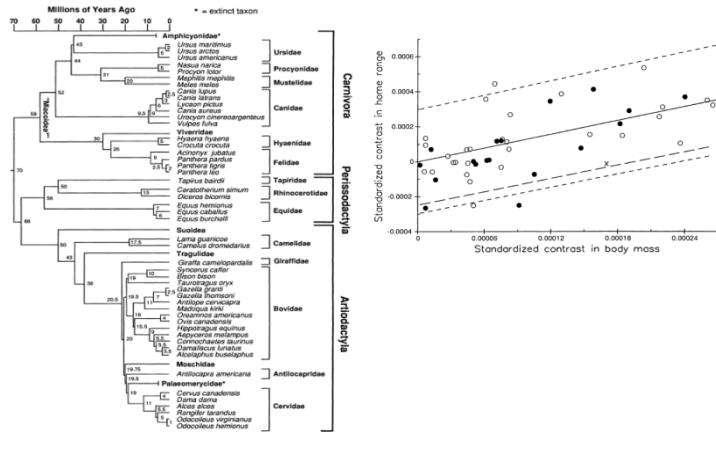
Adams and Collyer (2018b)

Conclusion: RRPP provides analytics for multivariate PCMs (and other applications)

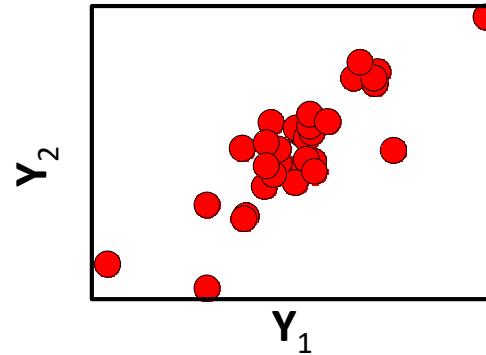
Summary: PCM-GMM Merger

Phylo-transform + RRPP enables multivariate PCMs

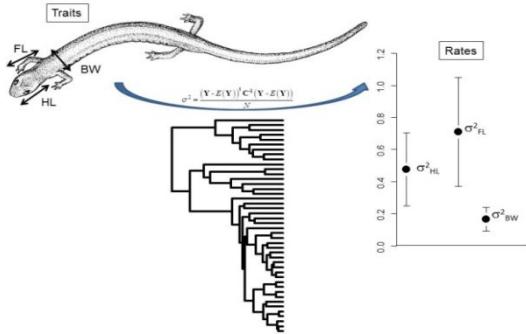
1: PGLS: Phylogenetic ANOVA/Regression



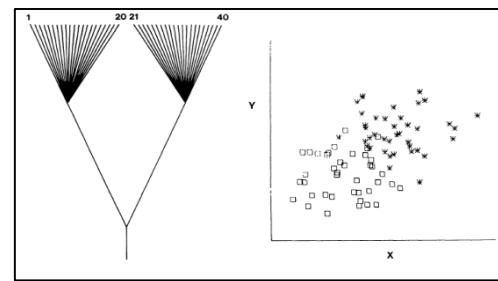
2: Phylogenetic PLS
(evolutionary covariation
of 2 SETS of variables)



3: Net Evolutionary Rates



4: Phylogenetic Signal



Adams (2014a), (2014b), (2014c)

Adams & Felice (2104)

Adams and Collyer (2015);

Denton and Adams (2015)

Adams and Collyer (2018a), (2018b), (2019)

Collyer, Baken, Adams (2022)

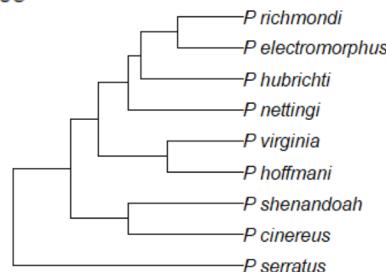
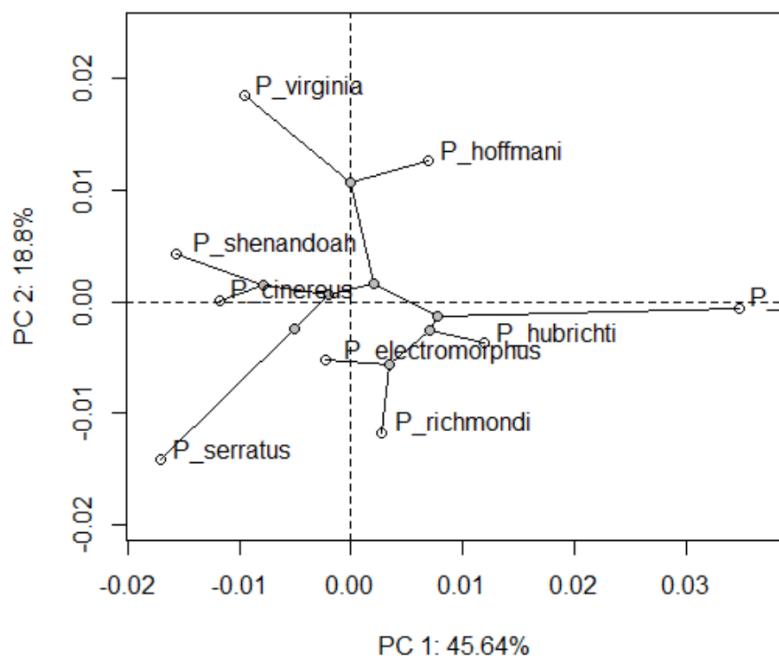
This facilitates investigations of the macroevolution
of shape and other complex phenotypes

How to Visualize Evolutionary Patterns?

Phylomorphospace (PCA)

Align data to directions of maximal variation

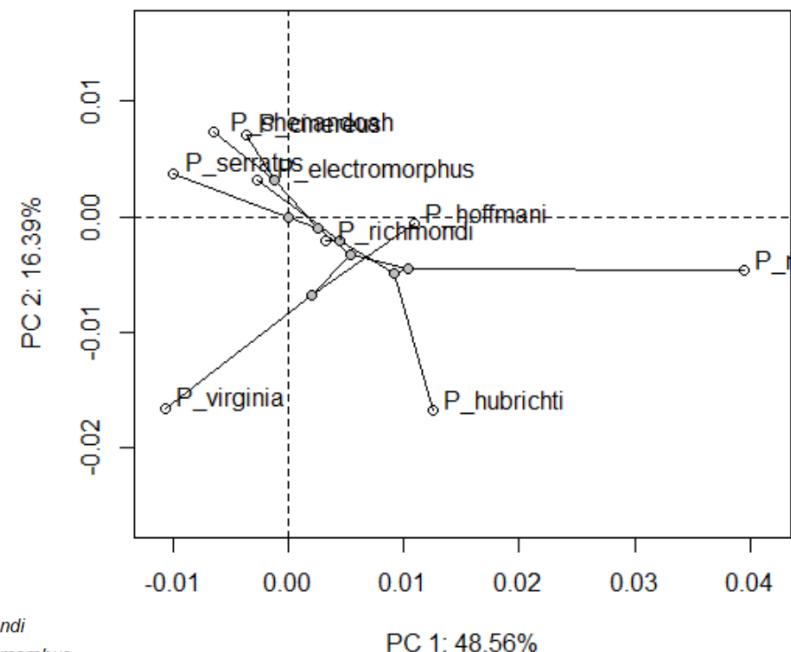
PCA.w.phylo



Phylogenetic PCA (pPCA)

Align data to directions *independent* of phylogenetic signal (1st dimension)

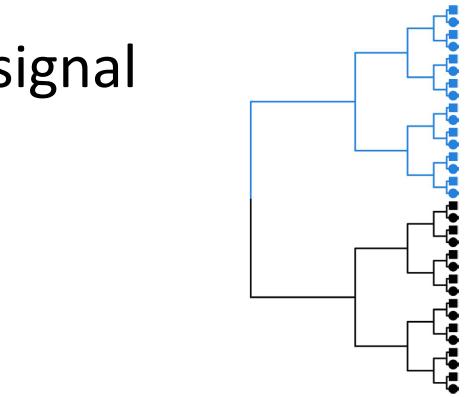
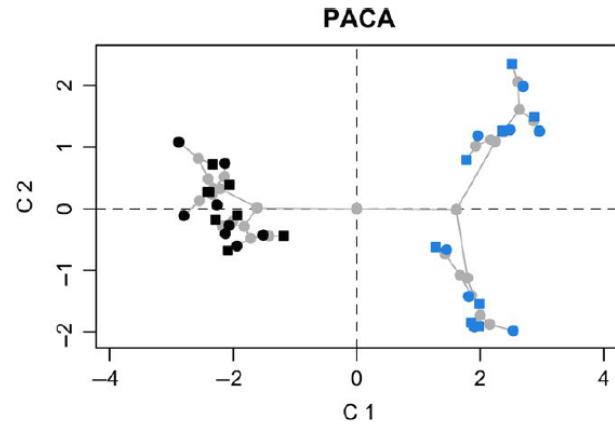
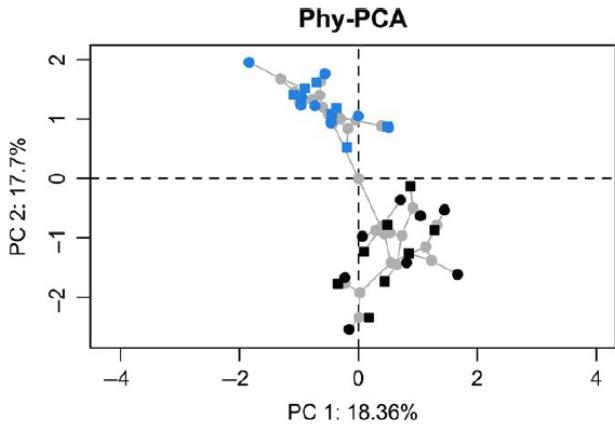
phylo PCA



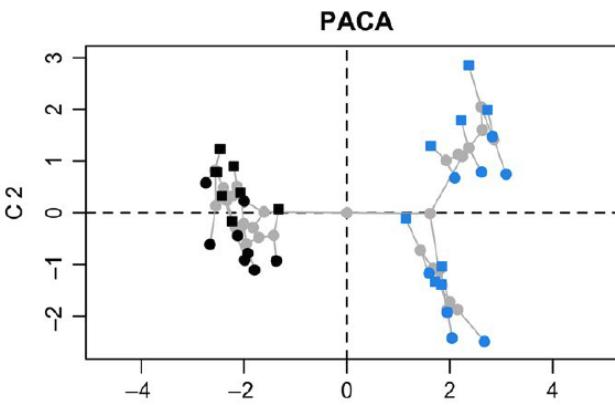
Interpretation can be challenging (e.g., with mixed ecological and phylogenetic signal)

Phylogenetically Aligned Components: PACA

Align data to directions that maximize phylogenetic signal



Data
 $\mathbf{P}_{\text{BM}} + \mathbf{R}_{\text{noise}}$



Data
 $\mathbf{P}_{\text{BM}} + \mathbf{E}_{\text{ecol}} + \mathbf{R}_{\text{noise}}$

PACA reveals phylogenetic trends in data irrespective of other signals!

Phylogenetic 'Correlation' (PLS)

Account for phylogeny during PLS correlation

-PLS of evolutionary covariance (rate) matrix

$$\mathbf{R} = \frac{(\mathbf{Y} - E(\mathbf{Y}))^t \mathbf{C}^{-1} (\mathbf{Y} - E(\mathbf{Y}))}{N - 1}$$

$$\mathbf{R}_{12} = \mathbf{U}_{\mathbf{R}1} \mathbf{D} \mathbf{V}_{\mathbf{R}2}^t$$

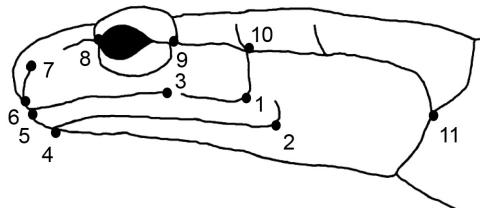
-Equivalently found from PLS of **PY** (phylo-transformed data)

-Significance found from permutation of phylo-transformed data

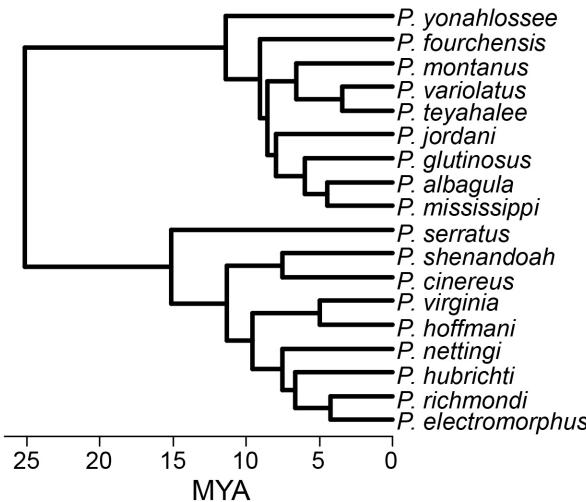
Phylogenetic PLS: Example

PLS of cranium vs. mandible in *Plethodon*

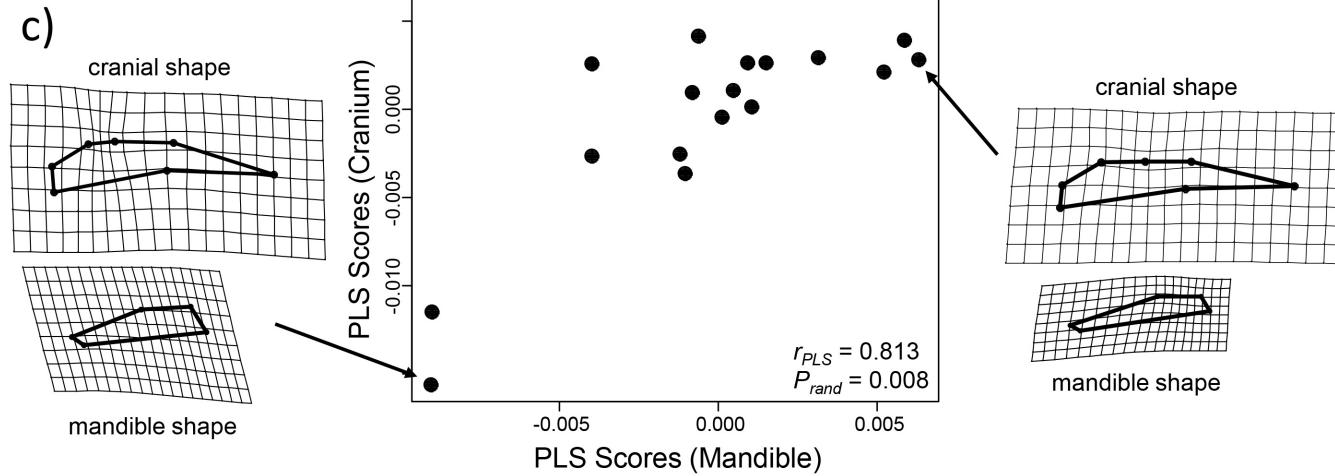
a)



b)



c)



Phylogenetic Signal

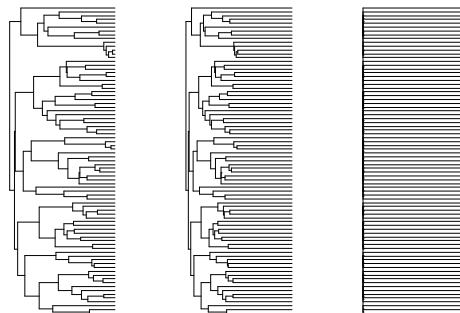
The degree to which phenotypic similarity associates with phylogenetic relatedness

- Blomberg's K: one measure (Adams, 2014 generalized to multivariate)

$$K = \frac{(\mathbf{Y} - E(\mathbf{Y}))^t (\mathbf{Y} - E(\mathbf{Y}))}{(\mathbf{Y} - E(\mathbf{Y}))^t \mathbf{C}^{-1} (\mathbf{Y} - E(\mathbf{Y}))} \sqrt{\frac{tr(\mathbf{C}) - N(\mathbf{1}^t \mathbf{C}^{-1} \mathbf{1})^{-1}}{N-1}}$$

- Pagel's λ : a branch-length transformation during logL fitting

$$\log L = \log \left[\frac{\exp \left(-0.5 (\mathbf{Y} - E(\mathbf{Y}))^t \mathbf{V}^{\lambda-1} (\mathbf{Y} - E(\mathbf{Y})) \right)}{\sqrt{(2\pi)^{Np} \times |\mathbf{V}^\lambda|}} \right]$$



Original ($\lambda=1$) $\lambda = 0.5$ $\lambda = 0$ (star)

Phylogenetic Signal

Both K and λ are related to a permutation-based Z-score, which can be used to compare the strength of signal across datasets

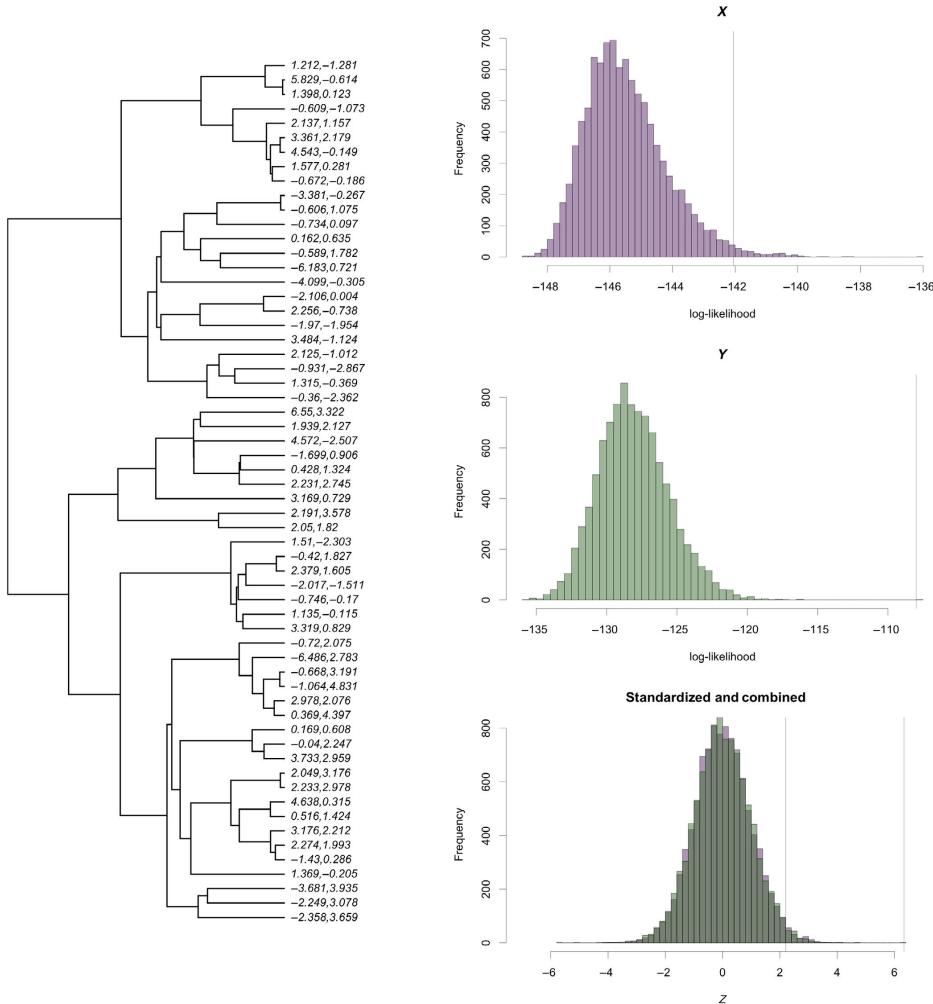
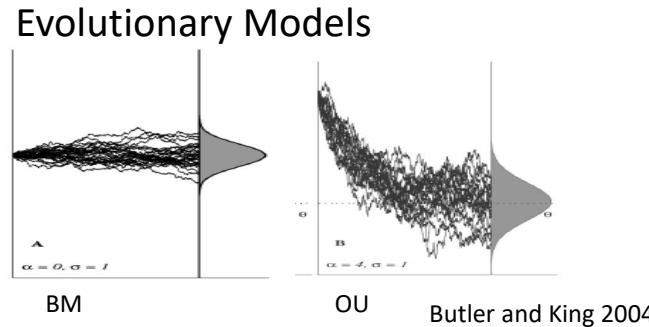


FIGURE 1 Plot of phylogenetic tree with x, y values, plus frequency histograms for the RRPP log-likelihood values for two variables, X and Y . Vertical lines indicate observed values. In the last panel, histograms have been combined for standardized values

Comparing Evolutionary Models

What evolutionary model best describes trait variation?

-Fit data to phylogeny under differing evolutionary models



Model comparisons of:

- 1: Evolutionary rates (and covariances): BM1, BMM, etc.
- 2: Evolutionary ‘modes’: BM, OU1, OUM, etc.

Methods for multivariate data:

- 1: $\log L_{Mult}$ (Revell and Harmon, 2008; Clavel et al. 2015)
- 2: σ^2_{mult} (Adams, 2014; Denton and Adams, 2015)
- 3: $\Sigma \log L_{indiv}$ (Ingram & Mahler, 2013; Grundler and Rabosky, 2014; Moen et al. 2016)
- 4: PCL (Goolsby, 2016)

Comparing Evolutionary Models: $\log L_{mult}$

Evolutionary rate for a trait σ^2 : Phylogenetically-standardized variance

-Estimated from data and phylogeny under Brownian motion (see Felsenstein 1973)

$$\sigma^2 = \frac{(\mathbf{Y} - E(\mathbf{Y}))^t \mathbf{C}^{-1} (\mathbf{Y} - E(\mathbf{Y}))}{N}$$

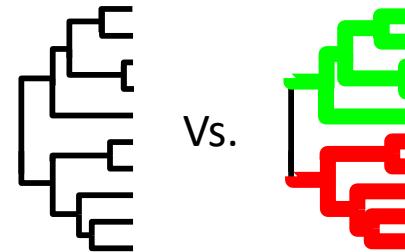
Felsenstein 1973. *Am J. Hum. Gen.*

$$\mathbf{R} = \begin{bmatrix} \sigma_1^2 & & \\ \sigma_{21} & \sigma_2^2 & \\ \sigma_{31} & \sigma_{32} & \sigma_3^2 \end{bmatrix}$$

Revell & Harmon 2008. *Ev. Ecol. Res.*

Is there evidence for multiple evolutionary rates on the phylogeny?

1: Define 'regimes' for models (BM1, BMM, etc.)

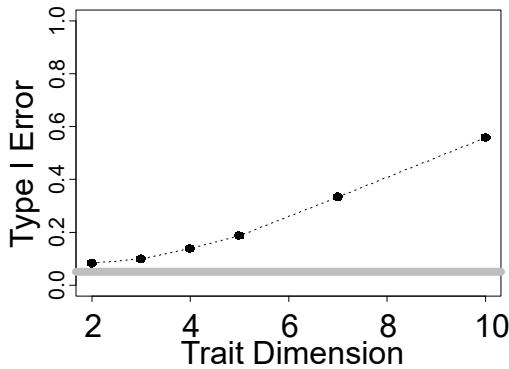


2: Estimate σ^2 (\mathbf{R} multivariate) and $\log L_{mult}$

3: Compare $\log L$ (LRT tests, AIC, phylogenetic simulation, etc.).

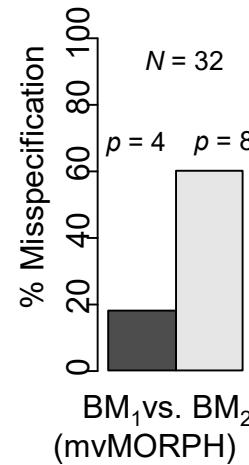
$\log L_{\text{mult}}$: Problems

Type I error of LRT \uparrow with p (not useful for high-dimensional data)



Adams 2014b. *Syst. Biol.*

Embodiment of
'curse of
dimensionality'



BM1-simulations
($N=32, p=8$)

Adams and Collyer 2018. *Syst. Biol.*

$\log L_{\text{Mult}}$ cannot be computed when $p \geq N$

For multi-dimensional traits, should have a single rate, not a matrix

LRT based on the $\log L_{\text{mult}}$ not a general solution for high-D data

Adams. 2014b. *Syst. Biol.*

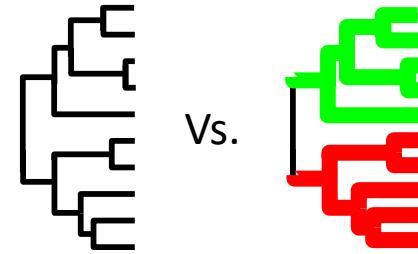
Adams and Collyer 2018. *Syst. Biol.*

Adams and Collyer, 2019. *Ann. Rev. Ecol. Evol. Syst.*

Pairwise Composite Likelihood

Pairwise composite likelihood (PCL) as an alternative to $\log L_{\text{mult}}$

1: Define ‘regimes’ for models (BM1, BMM, etc.)



2: Fit H_0 and H_1 for PAIRS of variables; obtain $\log L_{\text{pair}}$

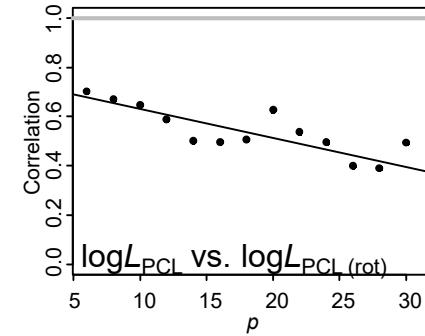
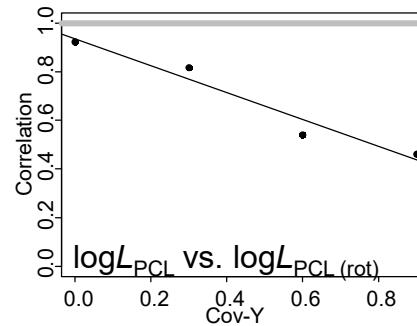
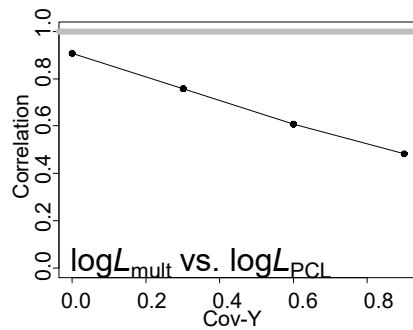
3: Sum across $\log L_{\text{pair}}$ for overall fit: $\Sigma \log L_{\text{pair}}$

4: Simulate data under H_0 and compare

Pairwise Composite Likelihood: Problems

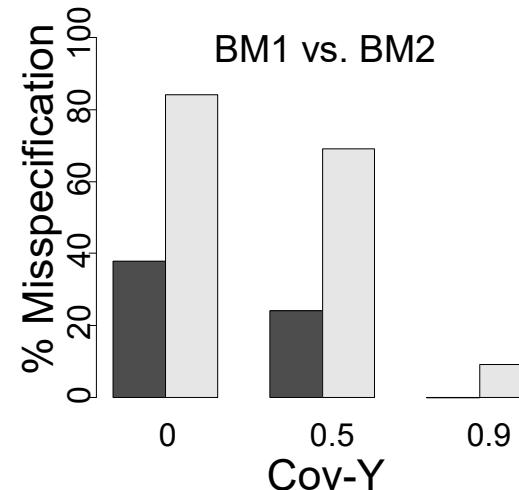
Pairwise composite likelihood to compare BM1 vs. BMM

- Sensitive to *ALL* aspects of multivariate metric spaces



- Arbitrary results

- Orientation-dependent
- Cov-Y dependent



Data simulated under BM2
($N=32$, $p=8$) with known
difference in \mathbf{R}_1 vs \mathbf{R}_2

- PCL NOT useful for comparing evolutionary rates

$$\sigma^2_{\text{mult}}$$

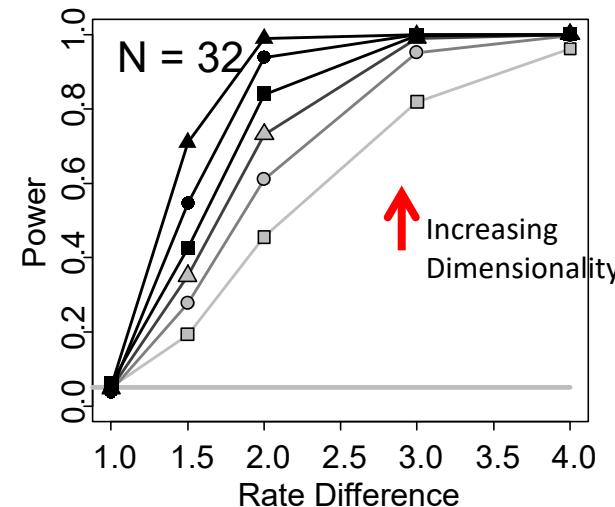
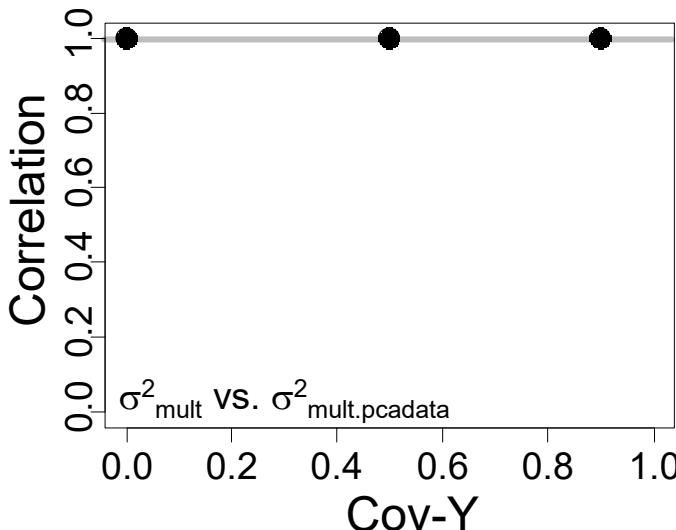
Generalize σ^2 for multidimensional data: net evolutionary rates

- Define ‘regimes’ for models (BM1, BMM)
- Phylogenetic transform of data
- Estimate σ^2_{mult} for BM1, BMM
- Permute (or simulate), repeat

$$\sigma^2_{\text{mult}} = \frac{\mathbf{PD}_{\mathbf{U},0}^t \mathbf{PD}_{\mathbf{U},0}}{N}$$

Adams 2014a. *Syst. Biol.*
Denton and Adams. 2015. *Evol.*

- Method rotation-invariant, and appropriate Type I error/power

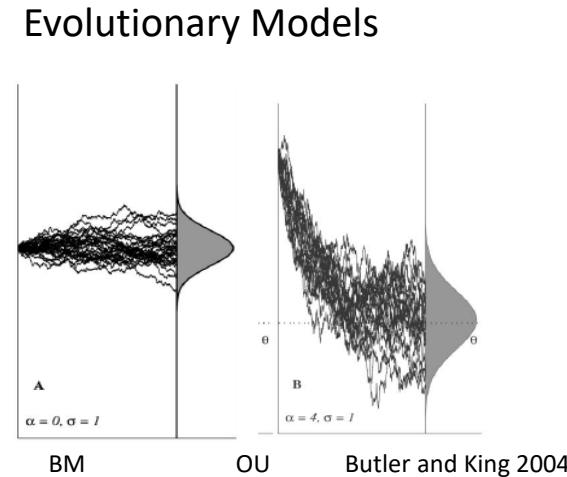


- σ^2_{mult} IS useful for comparing multivariate evolutionary rates!

Complex Model Comparisons

Evolutionary models go beyond Brownian motion

- BM, OU, EB, ACDC, etc.
 - Fit data to phylogeny under differing evolutionary models



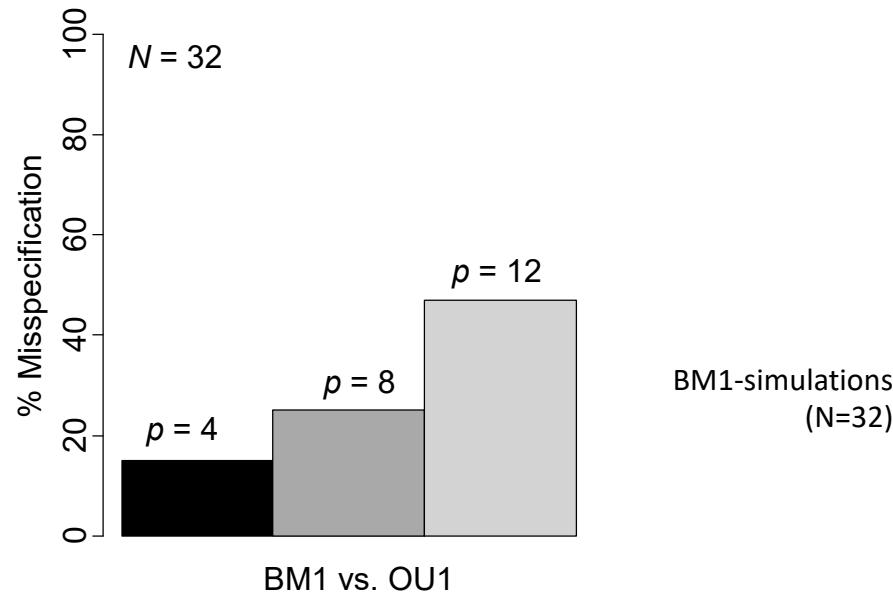
Methods for multivariate data:

- 1: $\log L_{Mult}$ (Clavel et al. 2015: extending Revell & Harmon, 2008)
 - 2: $\Sigma \log L_{\text{indiv}}$ (Ingram & Mahler, 2013; Grundler and Rabosky, 2014; Moen et al. 2016)
 - 3: PCL (Goolsby, 2016)

$\log L_{\text{mult}}$: Problems

1: $\log L_{\text{mult}}$ (various implementations)

AIC: Model misspecification \uparrow with p (not useful for high-dimensional data)

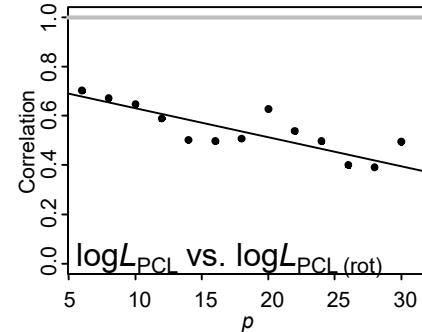
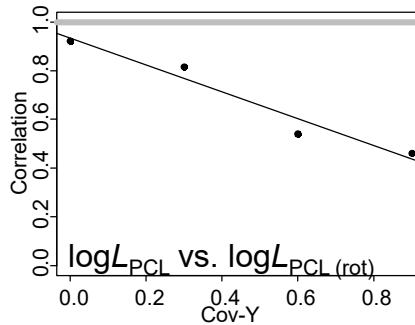
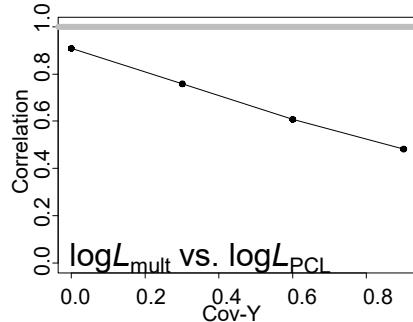


AIC from $\log L_{\text{Mult}}$ not general solution for model comparisons with high-D data

PCL: Problems and Consequences

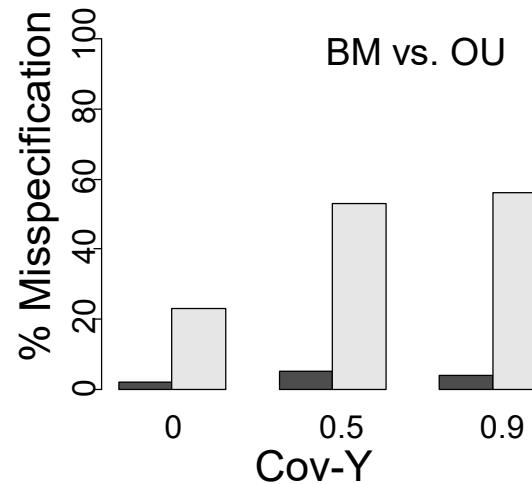
2: PCL

- Sensitive to *ALL* aspects of multivariate metric spaces



BM-simulations ($p=8$) on a 32 species phylogeny
(mean of 100 simulations per scenario)

- High misspecification and arbitrary results



Data simulated under BM1
($N=32$, $p=8$)

- PCL NOT useful

$\Sigma \log L_{\text{indiv}}$: Surface-like Methods

3: Evaluate multivariate space dimension by dimension

- Assume trait independence
- Fit evolutionary models separately (on PPC_1 , PPC_2 , etc.)
- Obtain $\Sigma \log L$ and corresponding AIC to infer best model

(Ingram and Mahler, 2013; Grundler and Rabosky, 2014; Moen et al. 2016)

Mathematical Problems:

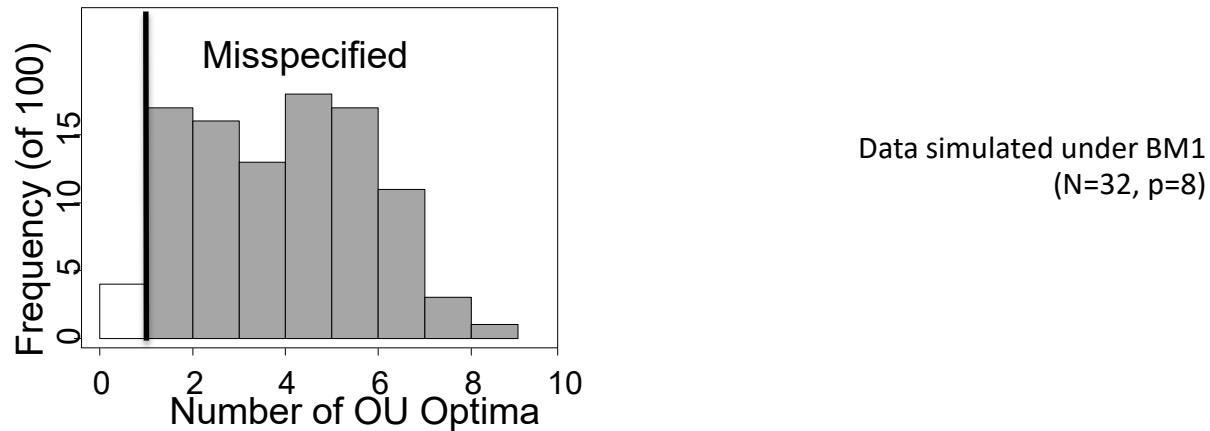
- Individual PCs misspecify model
 - EB preferred on lower PCs even for BM data (Uyeda et al. 2015)
- Dimensions not independent evolutionarily (mis-application of Edward's likelihood theorem)
 - Independence when R (NOT S !) is diagonal
 - ONLY occurs under BM for PPCA
 - For all other models, dimensions evolutionarily correlated
 - Thus, $\Sigma \log L \neq \log L_{\text{Mult}}$

$\Sigma \log L_{\text{indiv}}$ Consequences

Consequence: $\Sigma \log_{\text{ind}}$ greatly supports overly complex models

Example: Simulate datasets under BM, infer best model

- 2 or more inferred OU optima = misspecification



Result: > 95% model misspecification!

-NOTE: Comparing observed pattern to set of simulated outcomes post-hoc is not informative,
as one cannot distinguish the 'true' pattern in the observed from the pattern generated by method

Conclusion: $\Sigma \log_{\text{ind}}$ methods not reliable

Conclusions and Future Directions

Multivariate PCM not trivial

-Algebraic generalizations appropriate mathematically

-Useful for hypotheses of:

- 1: Phylogenetic signal (K_{mult})
- 2: ANOVA/regression (D-PGLS)
- 3: Correlation (PPLS)
- 4: Net evolutionary rates (σ^2_{mult})

Analysis Type	$\log L_{\text{Mult}}$	$\Sigma \log L$	PCL	MultG
Phylogenetic Signal	-	-	-	Yes (K_{mult})
Phylogenetic ANOVA	-	-	NO	Yes (D-PGLS)
Phylogenetic Regression	-	-	NO	Yes (D-PGLS)
Phylogenetic Covariation (blocks of variables)	-	-	NO	Yes (P-PLS)
Comparing Evolutionary Models: BM1 vs BMM	Limited (when $N \gg p$)	-	NO	Yes (net rate only)
Comparing Evolutionary Models: BM1 vs BMM vs OU1 vs OUM	No	No	No	-

Current limitation: Brownian motion only

Conclusions and Future Directions

Multivariate PCM not trivial

-Evolutionary model comparisons remain a challenge

Analysis Type	$\log L_{\text{Mult}}$	$\Sigma \log L$	PCL	MultG
Phylogenetic Signal	-	-	-	Yes (K_{mult})
Phylogenetic ANOVA	-	-	NO	Yes (D-PGLS)
Phylogenetic Regression	-	-	NO	Yes (D-PGLS)
Phylogenetic Covariation (blocks of variables)	-	-	NO	Yes (P-PLS)
Comparing Evolutionary Models: BM1 vs BMM	Limited (when $N \ggg p$)	-	NO	Yes (net rate only)
Comparing Evolutionary Models: BM1 vs BMM vs OU1 vs OUM	No	No	No	-

Multivariate Ornstein-Uhlenbeck models a particular challenge

We lack a robust multivariate method for evolutionary model comparisons!