A Standardized Effect Size for Evaluating the Strength of Phylogenetic Signal, and Why Lambda is not Appropriate

Keywords: phylogenetic signal, effect size, Pagel's lambda

Short Title: An Effect Size for Phylogenetic Signal

Abstract

{conclusion holds: interpreting the regression is not appreciably different (in terms of slopes and f values)}

Introduction

Investigating macroevolutionary patterns of trait variation requires a phylogenetic perspective, because the shared ancestry among species generates statistical non-independence (Felsenstein 1985; Harvey and Pagel 1991). Accounting for this evolutionary non-independence is the purview of *phylogenetic comparative methods* (PCMs); a suite of analytical tools that condition the data on the phylogeny through the course of statisical evaluations of phenotypic trends (e.g., Grafen 1989; Garland and Ives 2000; Rohlf 2001; Butler and King 2004). The past several decades have witnessed a rapid expansion in the development of PCMs to address an ever-growing set of macroevolutionary hypotheses (Martins and Hansen 1997; O'Meara et al. 2006; Revell and Harmon 2008; Beaulieu et al. 2012; Adams 2014b,a; Adams and Collyer 2018). These methods are predicated on the notion that phylogenetic signal – the tendancy for closely related species to display similar trait values – is present in cross-species datasets (Felsenstein 1985; Pagel 1999; Blomberg et al. 2003). Indeed, under numerous evolutionary models, phylogenetic signal is to be expected, as stochastic character change along the hierarchical structure of the tree of life generates trait covaration among related taxa (see Felsenstein 1985; Blomberg et al. 2003; Revell et al. 2008).

Several analytical tools have been developed to quantify phylogenetic signal in phenotypic datasets, including measures of serial independence (**C**: Abouheif 1999), autocorrelation estimates (I: Gittleman and Kot 1990), statistical ratios of trait variation relative to what is expected given the phylogeny ($Kappa$: Blomberg et al. 2003; Adams 2014a), and scaling parameters used in maximum likelihood fitting of the data to the phylogeny (λ: Pagel 1999), among others (e.g., Klingenberg and Gidaszewski 2010). The statistical properties of these methods – namely type I error rates and power – have also been investigated to determine when phylogenetic signal can be detected and under what conditions (e.g., Munkemuller et al. 2012; Pavoine and Ricotta 2012; Diniz-Filho et al. 2012; Adams 2014a; Molina-Venegas and Rodriguez 2017; see also Revell et al. 2008; Revell 2010). One of the most widely used methods for characterizing phylogenetic signal in macroevolutionary studies is Pagel's λ (Pagel 1999). Here, maximum likelihood is used to fit the data to the phylogeny under a Brownian motion model of evolution. A parameter (λ) is included, which transforms the lengths of the internal branches of the phylogeny to improve the fit (Pagel 1999; Freckleton et al. 2002). Pagel's λ ranges from $0 \rightarrow 1$, with larger values signifying a greater dependence of observed trait variation on the phylogeny. Pagel's λ also has the appeal that it may be included in phylogenetic regression (PGLS) to account for the degree of phylogenetic signal in comparative analyses (see Freckleton et al. 2002).

Evolutionary biologists commonly seek to describe the relative strength of phylogenetic signal in phenotypic traits, to determine the extent to which shared evolutionary history has influenced trait covariation among taxa. This is often accomplished by interpreting empirical estimates of λ; with smaller values signifying 'weak' phylogenetic signal, while larger values are interpreted as 'strong' phylogenetic signal (e.g., De Meester et al. 2019; Pintanel et al. 2019; Su et al. 2019). Other approaches for interpreting λ are more statistical, through the use of confidence intervals (Vandelook et al. 2019) or likelihood ratio tests that compare the observed model fit to that obtained when $\lambda = 0$ or $\lambda = 1$ (Freckleton et al. 2002; Cooper et al. 2010; Bose et al. 2019). Likewise, qualitative comparisons of λ across multiple phenotypic traits have also been used to infer whether the strength of phylogenetic signal is greater in one trait as compared to another (e.g., Liu et al. 2019; Bai et al. 2019). Indeed, it seems intuitive to interpret the strength of phylogenetic signal in this manner, as λ is a parameter on a bounded scale ($0 \rightarrow 1$) for which interpretation of its extremal points are understood ($\lambda = 0$ represents no phylogenetic signal, while $\lambda = 1$ is phylogenetic signal as expected under Brownian motion). However, equating values of λ directly to the strength of phylogenetic signal presumes two important statistical properties that have not been fully explored.

First, it presumes that values of λ can be precisely estimated, as biological inferences regarding the strength of phylogenetic signal depend on high accuracy in its estimation. Therefore, understanding the precision in estimating λ is paramount. One study (Boettiger et al. 2012) found that estimates of Pagel's λ displayed less variation (i.e., greater precision) when data were simulated on a large phylogeny ($N = 281$) as compared to a small one ($N = 13$). From this observation it was concluded that insufficient data (i.e., the number of species) was the underlying cause of the increased variation across parameter estimates (Boettiger et al. 2012). Indeed, such a pattern is common with statistical estimators, as summary statistics and parameters are often more precise at greater sample sizes (Cohen 1988). However, this conclusion also assumes that the precision of λ remains constant across its range ($\lambda = 0 \rightarrow 1$); an assumption that to date, has not been verified. Thus, despite widespread use of Pagel's (1999) λ in macroevolutionary studies, at present, we still lack a general understanding of the precision with which λ can estimate levels of phylogenetic signal in phenotypic datasets.

Second, while estimates of λ are within a bounded scale ($0 \rightarrow 1$), this does not *de-facto* imply that the estimated values of this parameter correspond to the actual strength of the underlying input signal in the data. For this to be the case, λ must be a statistical effect size. Effect sizes are a measure the magnitude of a statistical effect in data, represented on a common scale (Glass 1976; Cohen 1988). Effect sizes have

widespread use in many areas of the quantiative sciences, as they represent measures that may be readily summarized across datasets as in meta-analysis (Glass 1976; Hedges and Olkin 1985; Arnqvist and Wooster 1995), or compared among datasets (e.g., Adams and Collyer 2016, 2019a). Unfortunatley, not all model parameters and test statistics are effect sizes, and thus many summary measures must first be converted to standardized units (i.e., an effect size) for meaningful comparison (see Rosenthal 1994). As a consequence, it follows that only if λ is a statistical effect size can comparisons of estimates across datasets be interpretable. For the case of λ, this has not yet been explored.

In this study, we evaluate the precision of Pagel's λ in estimating known levels of phylogenetic signal in phenotypic data. We use computer simulations with differing numbers of species, differently shaped phylogenies, and differing input levels of phylogenetic signal, to explore the degree to which λ correctly identifies known levels of phylogenetic signal, and under what circumstances. We find that while PGLS parameters (e.g., β) are accurately estimated with the inclusion of phylogenetic signal, estimates of λ are not. We also find that estimates of λ vary widely for a given input value of phylogenetic signal, and that the precision in estimating λ is not constant across the range of input signal, with decreased precision when phylogenetic signal is of intermediate strength. Additionally, the same λ_{est} may be obtained from datasets containing vastly different input levels of phylogenetic signal. Thus, λ is not a reliable estimate of the strength of phylogenetic signal in phenotypic data. We subsequently derive a standardized effect size for measuring the strength of phylogenetic signal in phenotypic datasets, and apply the concept to two common measures of phylogenetic signal: λ and $Kappa$. Through simulations across a wide range of conditions, we find that the precision of effect sizes based on λ (Z_λ) are less reliable than that those based on $Kappa$ (Z_K), implying that Z_K is a more robust effect size measure. Additionally, we propose a two-sample test statistic that may be used to compare the strength of phylogenetic signal among datasets, and provide an empirical example to demonstrate its use. We conclude that estimates of phylogenetic signal using Pagel's λ are often inaccurate, and thus interpreting strength of phylogenetic signal in phenotypic datasets based on this measure is compromised. By contrast, effect sizes obtained from $Kappa$ hold promise for characterizing phylogenetic signal, and for comparing the strength of phylogenetic signal across datasets.

Methods and Results

The Precision of λ is Variable

We conducted a series of computer simulations to evaluate the precision of Pagel's λ. Our primary simulations were based on pure-birth phylogenies; however, we also evaluated patterns on both balanced and pectinate trees to determine whether tree shape affected our findings (see Supporting Information). First we generated 50 pure-birth phylogenies at each of six different tree sizes, ranging from 32 to 1024 taxa ($n = 2^5 - 2^{10}$). Next, we rescaled the simulated phylogenies by multiplying the internal branches by λ_{in}, using 21 intervals of 0.05 units across its range ($\lambda_{in} = 0.0 \rightarrow 1.0$), resulting in 1050 scaled phylogenies at each level of species richness (n). Continuous traits were then simulated on each phylogeny under a Brownian motion model of evolution to obtain datasets with differing levels of phylogenetic signal, that ranged from no phylogenetic signal (when $\lambda_{in} = 0$), to phylogenetic signal corresponding reflecting Brownian motion (when $\lambda_{in} = 1$). For each dataset we then estimated phylogenetic signal (λ_{est}), and calculated the precision of λ using the variance (σ^2_λ) across datasets at each input level of phylogenetic signal and level of species richness.

We also evaluated the precision of λ when estimated in PGLS regression and ANOVA (i.e., $Y \sim X$). Here, an independent variable X was simulated on each phylogeny under a Brownian motion model of evolution (for PGLS regression). For phylogenetic ANOVA, random groups (X) were obtained by simulating a discrete (binary) character on each phylogeny. Next, the dependent variable was simulated in such a manner as to contain a known relationship with X plus random error containing phylogenetic signal. This was accomplished as: $Y = \beta X + \epsilon$. Here, the association between Y and X was modeled using a range of values: $\beta = (0.0, 0.25, 0.5, 0.75, 1.0)$, and the residual error was modeled to contain phylogenetic signal simulated under a Brownian motion model of evolution: $\epsilon = \mathcal{N}(\mu = 0, \sigma = \mathbf{C})$: (see Revell 2010 for a similar simulation design). The fit of the phylogenetic regression was estimated using maximum likelihood, and parameter estimates (β_{est} and λ_{est}) were obtained. Precision estimates (σ^2_λ) at each input level of phylogenetic signal and level of species richness were then observed.

All analyses were performed in R v3.6.0 (R Core Team 2019) using the packages `geiger` (Harmon et al. 2008), `caper` (Orme et al. 2013), `phytools` (Revell 2012), and `geomorph` (Adams and Otárola-Castillo 2013; Adams et al. 2020). R-scripts are found in the Supporting Information.

Results. We found that the precision of λ_{est} varied widely across simulation conditions. Predictably, precision improved as the number of species increased (Figure 1). This confirmed earlier findings of Boettiger et al. (2012), and adhered to parametric statistical theory. However, in many cases the set of λ_{est} spanned nearly the entire range of possible values (e.g., $n = 32$; $\lambda_{in} = 0.5$: $\lambda_{est} = 0.0 \rightarrow 0.985$), revealing that estimates of λ were not a reliable indicator of input phylogenetic signal. Importantly, the precision of λ_{est} was not uniform across all levels of phylogenetic signal, with the worst precision at intermediate levels of signal ($\lambda_{in} \approx 0.5$), and improved precision as input levels approached the extremes of its range (i.e., $\lambda_{in} \rightarrow 0$ & $\lambda_{in} \rightarrow 1$). Thus, estimates of λ were least reflective of the true input signal at intermediate values. Additionally, even at large levels of species richness, we found that the range of λ_{est} still encompassed a substantial portion of possible values (e.g., $n = 512$; $\lambda_{in} = 0.5$: $\lambda_{est} = 0.32 \rightarrow 0.68$). Likewise, the same λ_{est} could be obtained from datasets containing vastly different input levels of phylogenetic signal (e.g., $n = 512$; $\lambda_{est} = 0.5$; $\lambda_{in} = 0.25 \rightarrow 0.65$). Results were similar when λ was co-estimated with regression parameters in PGLS regression (Figure 2). Here, regression parameters (β) were accurately estimated, confirming earlier findings of Revell 2010 (2010) (see Supporting Information). However, estimates of phylogenetic signal were not, and the spread of λ_{est} was even broader than that observed when λ was estimated for only the dependent variable. Taken together, these findings reveal that λ_{est} does not precisely characterize observed levels of phylogenetic signal in phenotypic datasets, and that biological interpretations of the strength of phylogenetic signal based on λ may be highly inaccurate.

[insert Figure 1 here]

[insert Figure 2 here]

A Standardized Effect Size for Phylogenetic Signal

The results above demonstate that λ is not a reliable estimate of the phylogenetic signal in phenotypic data. As such, biological interpretations of the strength of phylogenetic signal, and comparisons of the magnitude of such effects across datasets, are severely compromised when based on this parameter. As an alternative, we propose that summary estimates of phylogenetic signal be converted to effect sizes for these purposes. A standardized effect size is found as:

$$Z_\theta = \frac{\theta_{obs} - E(\theta)}{\sigma_\theta} \tag{1}$$

where θ_{obs} is the observed test statistic, $E(\theta)$ is its expected value under the null hypothesis, and σ_θ is its standard error (Glass 1976; Cohen 1988; Rosenthal 1994). Z_θ expresses the magnitude of the effect in θ_{obs} by transforming the original test statistic to a standard normal deviate (Glass 1976; Kelley and Preacher 2012). Here, θ_{obs} and σ_θ are estimated from the data, while $E(\theta)$ is obtained from the distribution of θ derived from parametric theory. However, recent advances in resampling theory (Collyer et al. 2015; Adams and Collyer 2016, 2019a) have shown that $E(\theta)$ and σ_θ may also be obtained from an empirical sampling distribution obtained from permutation procedures.

Adams and Collyer (2019b) recently suggested that the strength of phylogenetic signal could be represented an effect size, obtained from *Kappa* and its empirical sampling distribution from permutation. Here we formalize that suggestion, and find an effect size as:

$$Z_K = \frac{K_{obs} - \hat{\mu}_K}{\hat{\sigma}_K} \tag{2}$$

Similarly, an effect size based on λ could be envisioned as:

$$Z_\lambda = \frac{\lambda_{obs} - 0}{\hat{\sigma}_\lambda} \tag{3}$$

Note that under the null hypothesis, $E(\lambda) = 0$, a no phylogenetic signal is expected under this condition (Freckleton et al. 2002).

- Z-score. could be Lambda or Kappa. Show it is Kappa -Comparing the strength of physig
- two sample Z-score

-Conclusions and Implications

Finally, for comparison we characterized the strength of phylogenetic signal in each dataset using a standardized effect size (Z_K: sensu Adams and Collyer 2016, 2019a) based on *Kappa*.

Variation in the set of Z_K at each input level of phylogenetic signal was then calculated as an estimate of precision in Z_K. However, because Z_K differs in scale from λ, we used a linear normalization to standardize Z_K to a uniform distribution $(0 \rightarrow 1)$, and estimated the precision of Z_K from the normalized values.

Literature Survey

To determine how Pagel's λ is commonly utilized in empirical studies, we conducted a literature survey. From Google.scholar we obtained a list of all papers published in 2019 that used λ; resulting in 341 studies. For each study, we extracted all λ_{est}, the size of the phylogeny (n), and noted whether authors reported confidence intervals or performed significance tests assessing difference of λ_{est} from either zero or one. We also noted whether biological interpretations based on λ_{est} were made, and for studies that reported more than one λ_{est}, we also noted whether these were compared in some manner, and whether such comparisons were accompanied with statistical tests between λ_{est}.

Results

Simulations

By contrast, when characterizing phylogenetic signal with the standardized effect size (Z_K) of $Kappa$, we found that the precision of Z_K was more stable, as variation across datasets was far more consistent across the range of input values. For example, when $n = 128$ the precision of λ_{est} (Figure 2A) varied considerably more across input levels of phylogenetic signal than did the precision of Z_K for the same datasets (Figure 2B). Further, for a given n, the variance in precision estimates of Z_K was considerably smaller than the variance in precision estimates of λ_{est} (Fig. 2C,D); implying that estimates of phylogenetic signal were more reliable and robust when using Z_K (for additional results see Supporting Information). Finally, it should also be recognized that because Z_K is a standardized effect size, the strength of phylogenetic signal is more readily interpretable when using this measure, as Z_K expresses the strength of phylogenetic signal in standard deviation units relative to the mean (see Adams and Collyer 2019b). This further implies that comparisons of the strength of phylogenetic signal among phenotypic traits are possible, and may be accomplished statistically via a two-sample test that formally compares Z_K across datasets (for comparisons of multivariate effect sizes see: Adams and Collyer 2016, 2019a).

[insert Figure 2 here]

Literature Survey

We found 182 manuscripts from 2019 that estimated and reported Pagel's lambda values using PGLS methods. These papers averaged 8.527 lambda values, ranging from a single lambda estimate up to 71 estimated lambdas. Almost exactly half of the published lambda estimates were either below 0.05 (25.32%) or above 0.9 (24.74%; Figure 3). 73.32% of the published lambdas were estimated using phylogenies with fewer than 200 tips, and 348 lambda estimates (8.57% of all published estimates) came from phylogenies with fewer than 30 tips.

[insert Figure 4 here]

Many of the reviewed manuscripts liberally interpreted the magnitude of the estimate lambda, using phrases such as "strong" or "weak" phylogentic signal when statistically, all that was clear was a difference between the estimated lambda and 0 or 1 respectively. We estimated that about 20.49% of the manuscripts revealed some sort of biological interpretation of the magnitude of estimated phylogenetic signal that overreached the statistical findings. We also identified seven manuscripts as having inappropriately interpreted differences in lambda values, indicating that some traits had stronger or weaker signal than other traits without the appropriate statistical tests.

As is evidenced by macroevolutionary papers published in 2019 papers, Pagel's lambda estimation methods are often misused and over-interpretted. Despite the urging of Boettiger and colleagues to publish confidence intervals with all lambda parameter estimates, only 18% of papers published in 2019 do so.

Results

Discussion

1: summary paragraph

2: expand on Lambda.. lambda innacurate, not precise, level of precision varies with input physig (worse in mid-range). NEW RESULT. We are first to show this. NOTE: pattern is obvious with reflection. Since it is a 'bounded' parameter estimation should be best at the extremes... (state this?).. hmm.

Patterns worse with PGLS, though beta still estimated properly. Conclusion, lambda not overly useful.

3: By contrast, effect size Z-K useful, equally precise across range of values. Can be used to characterize the strength of physignal, and because robust to input levels, etc. may be used to compare across datasets.

Somewhere, recognize that this is somewhat 'backwards' from prior recommendations where Kappa had somewhat lower performance in terms of type I and type II error (which?? I forget). However, recall that those studies did not examine the precision of the estimates. Nor was Z-k included, because it was not yet invented. So Use of Z-k should make good sense here.

Closing paragraph.

More discussion paragraphs

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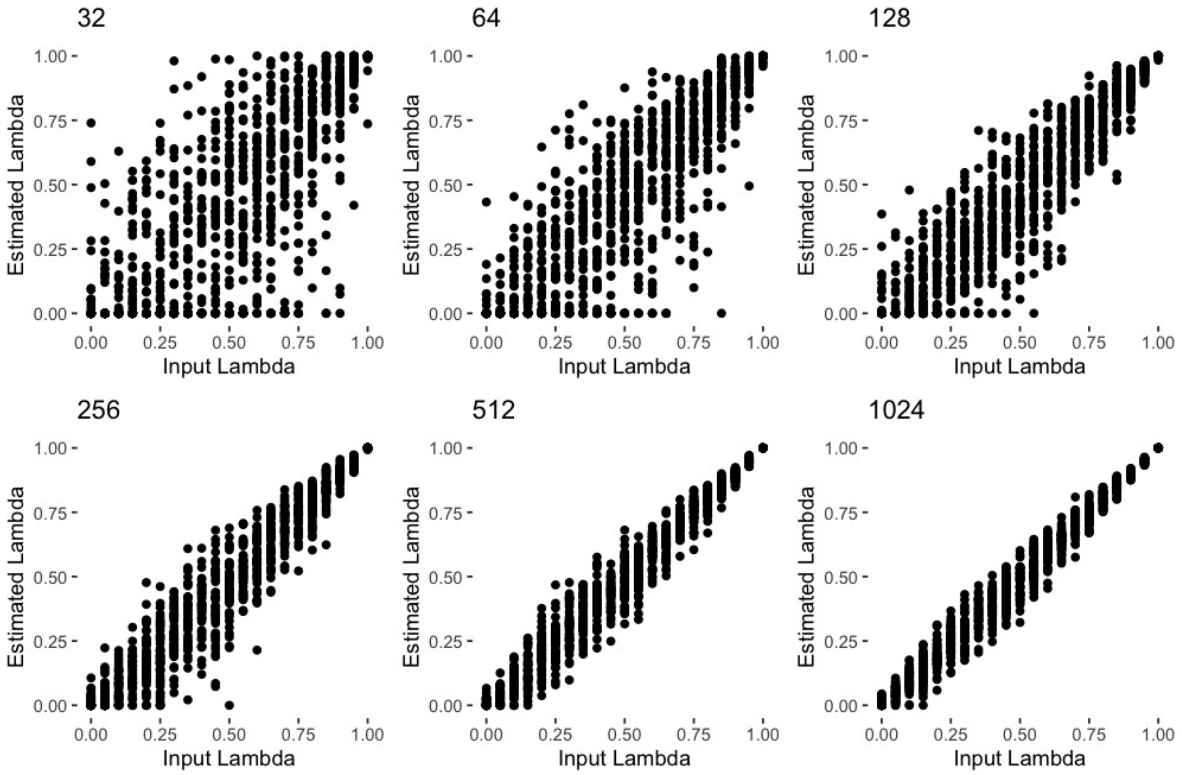
Figure Legends

Figure 1. Precision of Pagel's λ across known levels of input phylogenetic signal (λ_{in}) on phylogenies of various sizes. As phylogenies increase in size, variation in λ_{in} decreases; however the precision is not constant across the range of input levels ($\lambda_{in} : 0 \rightarrow 1$), and is highest at intermediate levels of phylogenetic signal.

Figure 2. Precision of Pagel's λ when incorporated in phylogenetic regression ($Y \sim X$), across known levels of input phylogenetic signal (λ_{in}) on phylogenies of various sizes. As phylogenies increase in size, variation in λ_{in} decreases; however the precision is not constant across the range of input levels ($\lambda_{in} : 0 \rightarrow 1$), and is highest at intermediate levels of phylogenetic signal.

Figure 3. Variation in estimates of phylogenetic signal across input levels of phylogenetic signal. (A) Estimates of Pagel's λ for data simulated on phylogenies with 128 taxa ($n = 128$), (B) Estimates of Z_K for data simulated on phylogenies with 128 taxa ($n = 128$), (C) Variance in the variation of λ_{est} across input levels of phylogenetic signal, estimated on phylogenies containing differing numbers of species. (D) Variance in the variation of Z_K across input levels of phylogenetic signal, estimated on phylogenies containing differing numbers of species.

Figure 4. Frequency of estimated lambda values published in manuscripts in 2019. The majority of these values were close to 0 or 1, and from phylogenies with fewer than 200 taxa.



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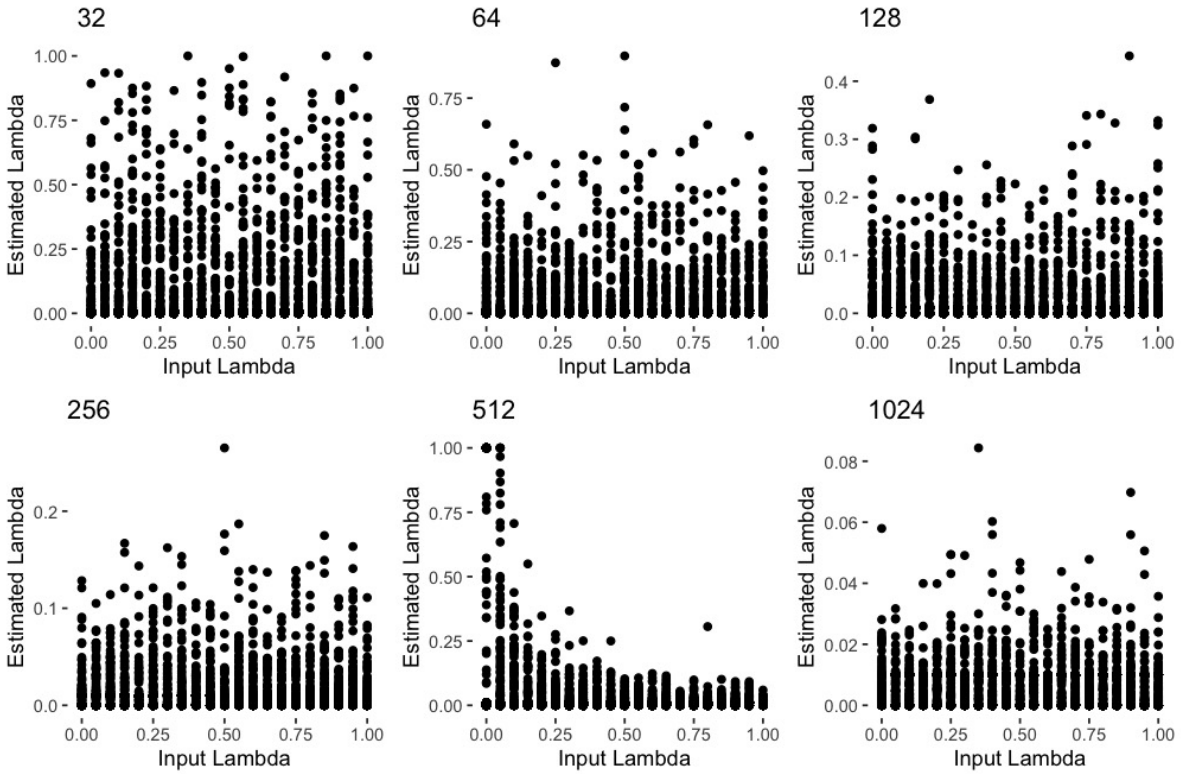

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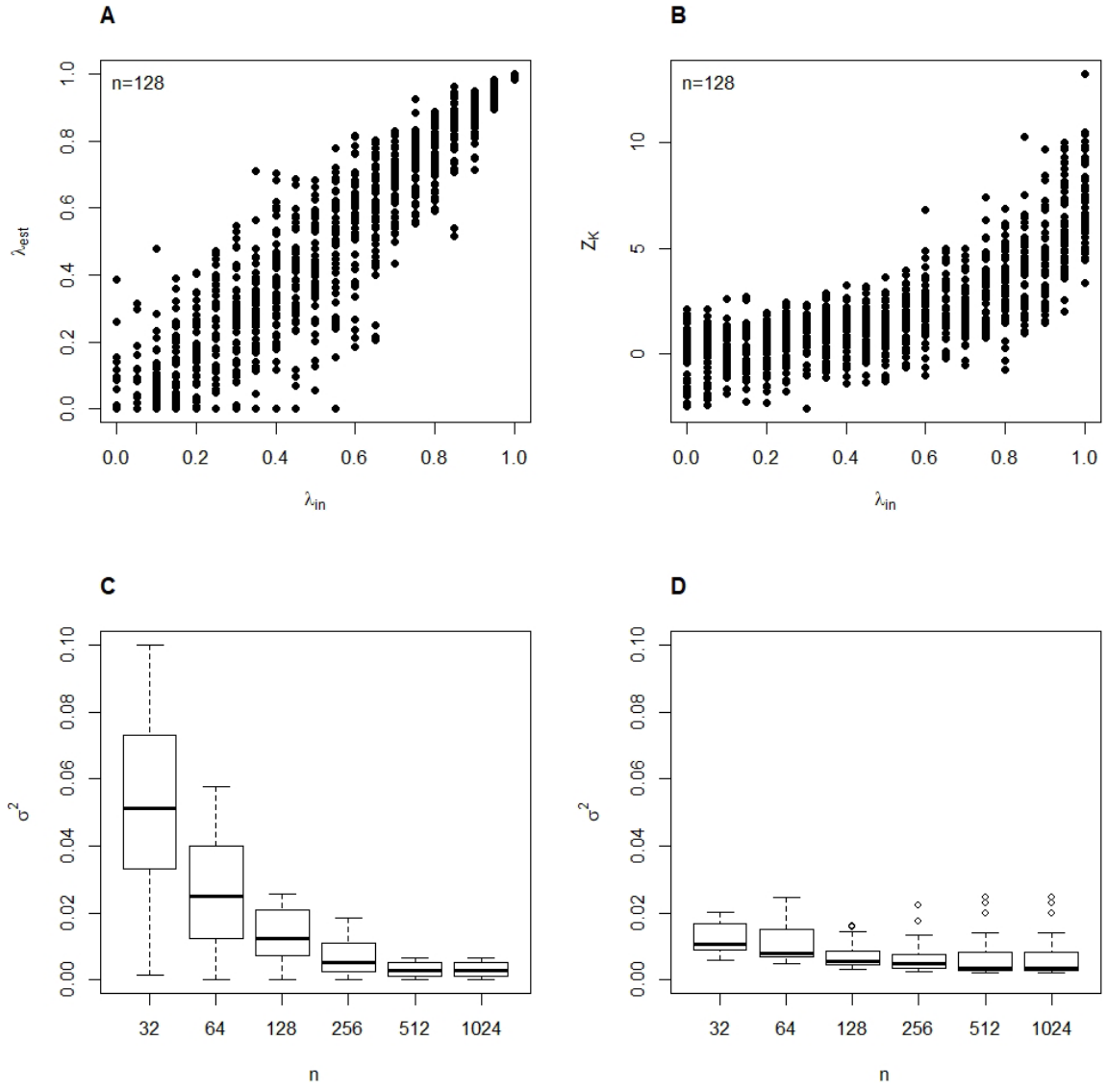

Figure 3. Variation in estimates of phylogenetic signal across input levels of phylogenetic signal. (A) Estimates of Pagel's λ for data simulated on phylogenies with 128 taxa ($n = 128$), (B) Estimates of Z_K for data simulated on phylogenies with 128 taxa ($n = 128$), (C) Variance in the variation of λ_{est} across input levels of phylogenetic signal, estimated on phylogenies containing differing numbers of species. (D) Variance in the variation of Z_K across input levels of phylogenetic signal, estimated on phylogenies containing differing numbers of species.

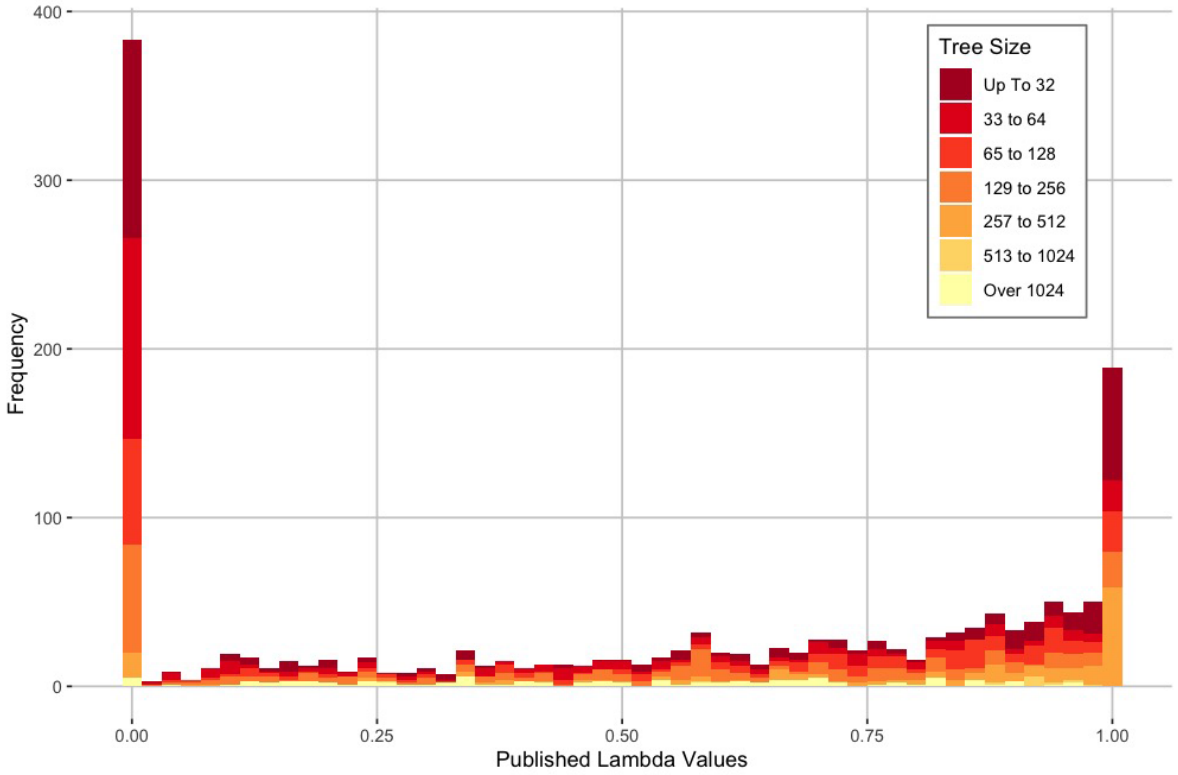

Figure 4.Frequency of estimated lambda values published in manuscripts in 2019. The majority of these values were close to 0 or 1, and from phylogenies with fewer than 200 taxa.