# 1 Publication bias impacts on effect size, statistical power, and magnitude (Type

2	M) and sign (Type S) errors in ecology and evolutionary biology
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#### 26 Abstract

27 Collaborative assessments of direct replicability of empirical studies in the medical and social 28 sciences have exposed alarmingly low rates of replicability, a phenomenon dubbed the 'replication 29 crisis'. Poor replicability has spurred cultural changes targeted at improving reliability in these 30 disciplines. Given the absence of equivalent replication projects in ecology and evolutionary 31 biology, two inter-related indicators offer us the possibility to retrospectively assess replicability: 32 publication bias and statistical power. This registered report assesses the prevalence and severity of 33 small-study (i.e., smaller studies reporting larger effect sizes) and decline effects (i.e., effect sizes 34 decreasing over time) across ecology and evolutionary biology using 87 meta-analyses including 35 4.250 primary studies and 17.638 effect sizes. Further, we estimate how publication bias might distort the estimation of effect sizes, statistical power, and errors in magnitude (Type M or 36 exaggeration ratio) and sign (Type S). We show strong evidence for the pervasiveness of both 37 38 small-study and decline effects in ecology and evolution. There was widespread prevalence of 39 publication bias that resulted in meta-analytic means being over-estimated by (at least) 0.12 40 standard deviations. The prevalence of publication bias distorted confidence in meta-analytic results 41 with 66% of initially statistically significant meta-analytic means becoming non-significant after 42 correcting for publication bias. Ecological and evolutionary studies consistently had a low statistical 43 power (15%) with a 4-fold exaggeration of effects on average (Type M error rates = 4.4). Notably, publication bias aggravates low power (from 23% to 15%) and type M error rates (from 2.7 to 4.4) 44 45 because it creates a non-random sample of effect size evidence. The sign errors of effect sizes (Type S error) increased from 5% to 8% because of publication bias. Our research provides clear evidence 46 47 that many published ecological and evolutionary findings are inflated. Our results highlight the 48 importance of designing high-power empirical studies (e.g., via collaborative team science), 49 promoting and encouraging replication studies, testing and correcting for publication bias in meta-50 analyses, and embracing open and transparent research practices, such as (pre)registration, data- and 51 code-sharing, and transparent reporting.

- 52 Keywords: open science; replicability; reproducibility; transparency; selective reporting;
- 53 questionable research practices; *P*-hacking; registered report; many labs; generalizability; meta-
- 54 research

# 55 Introduction

Replicable prior findings are the foundation of cumulative scientific research. However, large-scale 56 57 collaborative attempts to repeat studies have demonstrated that prior findings often fail to replicate 58 in the medical and social sciences [1-3]. This raises concerns about the reliability of previously 59 published studies (often referred to as the 'replication crisis'; [4]). A similar issue of low 60 replicability is likely to occur in ecology and evolutionary biology [6] (see also [5]). Yet, systematic 61 assessments of replicability in this field are exceedingly rare [6, 7] perhaps because of the absence 62 of strong incentives towards conducting replication studies [7, 8], and for logistical reasons (e.g., 63 difficulties of conducting studies of rare species or remote ecosystems [9, 10]). 64 There are, however, two inter-related indicators that can be used to retrospectively gauge 65 66 replicability in ecology and evolutionary biology: publication bias and statistical power. 67 Publication bias and low statistical power increase the occurrence of unreliable effect size estimates that cannot be replicated. Publication bias commonly occurs when studies with statistically 68 69 significant results are published more frequently than those with statistically non-significant 70 findings (also referred to as 'file-drawer problem' [11]) or are published more quickly ('time-lag 71 bias', respectively [12, 13]). More rapid publication of statistically significant results can also lead 72 to a decline in reported effects over time ('decline effect' [12, 13]). When statistically significant 73 effects are preferentially published, smaller studies will tend to report larger effect sizes (known as 74 'small-study effects'; [14]). Statistical power is a proxy of 'replicability probability', as it is defined 75 as the likelihood of detecting a given (true) effect as statistically significant (the complement to 76 Type II error; [15]).

77

Several meta-research studies in ecology and evolutionary biology have investigated the prevalence
of publication biases and low statistical power. Jennions and Moller [12] reported a statistically
significant decline effect in a survey of 44 ecology and evolutionary biology meta-analyses that

81 had been published in 2002. Using 52 meta-analyses published in 2000, Barto and Rillig [16] 82 reached a similar conclusion. In a cumulative meta-analysis, Crystal-Ornelas and Lockwood [17] 83 also identified a statistically significant decline in the magnitude of the effect of invasive species on species richness, using 240 papers published between 1999 and 2016. In their work, this decline 84 85 effect was present consistently regardless of taxonomic groups, invasion time, or journal quality. 86 Twenty years ago, statistical power in 10 ecology, evolution, and behaviour journals was estimated 87 at 13% - 16% for small effects and 40% - 47% for medium effects (where small effects are r = 0.188 and medium effects are r = 0.3; sensu Cohen [18]). Even lower statistical power was estimated for 89 the journal Animal Behaviour in 1996, 2003, and 2009 (7% - 8% and 23% - 26% to detect Cohen's 90 small and medium effect sizes, respectively; [17]).

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92 Despite earlier efforts in ecology and evolutionary biology, the field still lacks a systematic 93 overview of the extent to which different forms of publication bias would distort the estimation of 94 true effects. Further, no studies have evaluated how such distorted effect sizes prevent us from 95 correctly estimating statistical power. The statistical power of a given study depends on sample size 96 and the estimate of corresponding "true" effect size (e.g., a larger effect size leads to a higher 97 power; see Fig. 1A). Therefore, to avoid overestimating the statistical power of a given study, an 98 unbiased proxy of the "true" effect size should be used. Contrastingly, previous attempts in ecology 99 and evolution often used Cohen's benchmarks to quantify statistical power for a given study [19, 100 20]. Yet, these benchmarks were derived from Cohen's qualitative intuitions for studies in the 101 social sciences rather than a quantitative synthesis of the representative literature [21]. Cohen's 102 benchmarks are arbitrary, and not necessarily applicable to ecological and evolutionary studies. As 103 with exemplar studies in other fields [22], "true" effects can be estimated via meta-analytic 104 approaches and preferably corrected for potential publication bias [23, 24]. Using publication bias-105 corrected effect size estimates as "true" effects would, more accurately, quantify statistical power as 106 well as the two related, yet underappreciated, statistical errors: Type M and S errors (Fig. 1B and

107 1C; [25]). Type M error, also known as exaggeration ratio (magnitude error), represents the ratio 108 between an estimated effect and a "true" effect, whereas Type S error represents the probability of 109 attaining statistical significance in the direction opposite to the true effect [26]. No study has yet 110 quantified these two quantities systematically across the field of ecology and evolutionary biology.





#### 112 **Fig. 1**

Statistical power, Type S and M errors as a function of the "true" effect size (the alpha level is fixed at 0.05). The generic form of effect sizes (e.g., SMD, lnRR, Zr) are simulated from 0 to 1 with a fixed standard error (0.25). These panels (A – C) show that studies investigating larger true effects have higher power (A) and lower rates of Type M (B) and S (C) errors. If a study suffers from publication bias, the effect size is likely to be exaggerated, and consequently, the corresponding statistical power, Type M and S errors would be underestimated.

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Here, we capitalize on the rapid growth of ecological and evolutionary meta-analyses to 119 systematically assess the extent to which patterns consistent with publication biases are common 120 121 across the fields of ecology and evolutionary biology, and, if attributed to actual publication bias, 122 their impacts on the estimates of effect size, statistical power, Type M and S errors [27]. First, we test for the presence and severity of two indices of publication bias (i.e., small-study effect and 123 124 decline effect) at two levels: (i) the within-meta-analysis level using a newly proposed multilevel meta-regression method; and (ii) the between-meta-analysis level using second-order meta-analyses 125 126 (i.e., meta-meta-analyses). Second, we correct for these publication biases and quantify the degree 127 of decline in bias-corrected effect-size magnitude. Finally, we use uncorrected and bias-corrected

mean effect sizes as proxies of the "true" effect to assess the statistical power, Type M and S errors in ecology and evolutionary biology both at the primary study (effect-size) and the synthesis (metaanalysis) level.

131

# 132 Materials and Methods

133 In this registered report, we have already finished collection (Section *Data collection*), retrieval,

and cleaning (Section *Data retrieval and cleaning*) of data from a pre-existing dataset [28]. We

135 have not yet commenced the statistical analyses process (Section *Statistical analysis*).

136

#### 137 Database

# 138 Data retrieval and cleaning

By checking the main text, supplementary materials, and/or online data repositories (e.g., Dryad, 139 140 GitHub, Open Science Framework) of the 102 meta-analytic papers, and emailing corresponding 141 authors, if necessary, we were able to include 80 papers that reported essential information for our 142 statistical analyses. These 80 papers contained 108 independent meta-analyses. Among these 108, 143 36 meta-analyses used standardised mean difference (SMD) which includes some well-known 144 estimators such as Hedges' g or Cohen's d; [29]; 20 of these meta-analyses provided raw data (i.e., 145 descriptive statistics: mean, standard error or deviation, and sample size) whereas the remaining 16 146 cases provided only effect sizes and variance. Twenty meta-analyses used the log response ratio (lnRR; [30]; also known as the ratio of means, ROM): 10 cases with raw data, and 10 cases without 147 148 raw data. Thirty-one cases used the correlation coefficient or its Fisher's transformation, Zr (given 149 that the variance of Zr and sample size is convertible, all cases of Zr were with raw data). All 150 correlation coefficients were converted to Zr to better approximate normal errors [31]. The remaining 20 meta-analyses used other effect size metrics, such as heritability ( $h^2$ ; [32]), regression 151 152 slope (e.g., reaction norm or selection gradient; [33, 34]), 2-by-2 binary data (e.g., log odds and risk ratios; [35]), raw mean difference [36], and non-standard metrics (proportion; [37]). 153

- 155 We decided to only include meta-analytic cases using SMD, lnRR, and Zr in our datasets because, 156 in addition to being the most commonly used effect sizes in ecology and evolutionary biology [38, 157 39], they share statistical properties necessary to fit a formal meta-analytic model: (i) they are "unit-158 less," which allows comparisons of studies originally using different units, (ii) they are 159 (asymptotically) normally distributed, and (iii) they have readily computable (unbiased) sampling 160 variance [31]. To keep our datasets independent, we only used the effect sizes in their original 161 forms, although data augmentations (e.g., conversions between Zr to SMD) could maximise the 162 statistical power of the following statistical analyses by maximising the number of sample sizes per 163 dataset (in this case, the number of effect sizes). Therefore, our final three datasets consisted of (1) 164 36 meta-analytic cases of SMD, (2) 20 cases of lnRR, and (3) 31 cases of Zr (Fig. 2). For each primary study included in the final dataset, we retrieved four key variables: (i) effect sizes reported 165 (i.e., SMD, lnRR, or Zr), (ii) standard errors (or sampling variances) of each effect size (to test for 166 167 small-study effects), (iii) sample sizes per condition where possible (i.e., experimental group versus 168 control group for SMD and lnRR); sample sizes are used to create a predictor to test and correct for 169 small-study effects (i.e., 'effective sample size'; see Section Second-order meta-analysis for
- 170 details), and (iv) publication year (to test for a decline effect).



# 172 Fig. 2

- 173 The workflow showing the data compilation, statistical modelling processes, and our aims. Using the datasets
- 174 containing 88 independent meta-analytes (36 SMD, 20 lnRR, and 31 Zr cases, respectively), we used a two-step

175 modelling procedure to assess (i) the estimated prevalence and severity of publication bias across the fields of ecology 176 and evolutionary biology, and (ii) how such publication bias affects the estimates of effect size, statistical power, Type 177 M and S errors. In the first step (i.e., within-meta-analysis level), multilevel meta-analytic approaches will be used to 178 estimate the overall mean (used for power and errors calculations), and test and adjust for publication bias for each 179 meta-analytic case. In the second step (i.e., between-meta-analysis level), the estimates from the first step were statistically aggregated using either mixed-effect models or random-effects meta-analytic models (i.e., secondary meta-180 181 analysis).  $\beta_0$  is the meta-analytic overall mean (i.e.,  $\beta_{0[overall]}$  in Equation 1), which signifies the uncorrected effect size 182 estimate if publication bias exists but is not corrected.  $\beta_1$  and  $\beta_2$  are the indicators of small-study effect and time-lag 183 bias (equivalent to  $\beta_{1[\text{small-study}]}$  and  $\beta_{1[\text{time-lag}]}$  in Equation 2).  $\eta_{0[u]}$  is the standardised  $\beta_{0}$ . (i.e.,  $\eta_{0[\text{overall}]}$ ).  $\eta_{0[c]}$  is 184 the standardised bias-corrected meta-analytic overall mean (i.e.,  $\eta_{0[\text{bias-corrected}]}$  in Equation 6).  $\eta_{1[\text{small-effect}]}$ , 185  $\eta_{2[\text{time-lag}]}$  are standardised model coefficients corresponding to  $\beta_0$ ,  $\beta_1$ , and  $\beta_2$  (i.e.,  $\eta_{1[\text{small-effect}]}$  and  $\eta_{2[\text{time-lag}]}$  in 186 Equation 6).

187

# 188 Statistical analysis

#### 189 **Data collection**

190 We used a recent meta-analytic database that had been collected to evaluate the reporting quality of 191 systematic reviews and meta-analyses published in ecology and evolutionary biology [28]. The inclusion and screening criteria identified meta-analyses that were broadly representative of meta-192 193 analyses published in ecology and evolutionary biology journals from 2010-2019. In brief, the 194 database creators compiled a list of 'Ecology' and/or 'Evolutionary Biology' journals via the categories of the ISI InCites Journal Citation Reports<sup>®</sup>. Within the included journals, they searched 195 Scopus using the string "meta-analy\*" OR "metaanaly\*" OR "meta-regression". They restricted the 196 197 search to articles published from January 2010 to 25 March 2019. Search results were then filtered 198 to the 31 journals most frequently publishing meta-analyses. By taking a random sample of studies 199 within each journal, a total of 297 papers was returned. After screening (search records, and 200 inclusion and screening criteria are available at [28]), the database included a representative sample 201 of 102 ecological or evolutionary meta-analyses.

#### 203 Multilevel meta-analytic modelling

We used multilevel meta-analytic approaches to (i) estimate the meta-analytic overall mean (i.e., uncorrected effect size estimates), (ii) detect potential publication bias (i.e., test small-study and decline effects), and (iii) correct for publication bias for each meta-analysis included in our datasets (Fig. 2).

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# 209 Estimating uncorrected effect sizes

To obtain uncorrected effect sizes for each meta-analysis (i.e., within-meta-analysis level), we fitted intercept-only multilevel meta-analytic models with SMD, lnRR, and *Zr* as our response variables, as in Equation 1 [39]. Equation 1 can account for dependent data by modelling both between-study variance (heterogeneity) and within-study variance (residual). It was written as:

214 
$$ES_{ji} = \beta_{o[overall]} + s_j + o_{ji} + m_{ji}, (1)$$

215 where  $ES_{ii}$  is the extracted effect size, either SMD, lnRR, or Zr;  $\beta_{o[overall]}$  is the intercept,

representing the estimate of overall effect (i.e., meta-analytic estimate of effect size);  $s_i$  = the study-216 specific (between-study) effect of study *j*;  $o_{ii}$  = the observation-level (within-study) effect for the 217 218 effect size *i* (used to account for residual heterogeneity);  $m_{ii}$  = the measurement (sampling) error effect for the effect size *i*. Between- and within-study effects are normally distributed with mean 0 219 and variance,  $\sigma^2$  (i.e.,  $\mathcal{N}(0, \sigma^2)$ ). In Equation 1, effect size  $(ES_{ii})$  and sampling variance  $(m_{ii})$  can 220 be calculated from the meta-analytic data. Using the restricted maximum likelihood (REML) 221 method, we can obtain (approximately) unbiased estimates of variance parameters  $\sigma^2$  for between-222 and within-study effects ( $s_i$  and  $o_{ji}$ ) [40]. With the REML estimate of  $\sigma^2$ , we can obtain the 223 maximum likelihood estimate of the model coefficients (i.e.,  $\beta_{o[overall]}$ ). These estimated model 224 225 coefficients represent the (uncorrected) overall meta-analytic means for SMD, lnRR, or Zr. The 226 model fitting was implemented via the *rma.mv* function from the *metafor* R package (version 3.4-0) 227 [41].

#### 229 Detecting publication bias

To test for patterns consistent with publication bias within each meta-analysis, we used a multimoderator multilevel meta-regression model (an extended Egger's regression; cf. [42]). This approach deals with two common issues in ecological and evolutionary datasets: (i) using a multilevel model to control for data dependency [43], and (ii) using a regression method with multiple moderators to account for between-study heterogeneity [44]. We adopted this approach to test the presence of small-study and decline effects, respectively. This was written as:

236 
$$ES_{ji} = \beta_{0[\text{bias-corrected}]} + \beta_{1[\text{small-study}]} error_i + \beta_{2[\text{time-lag}]} (year_i - year_{latest}) + s_j + o_{ji}$$
237 
$$+ m_{ji}, (2)$$

where  $\beta_{0[\text{bias-corrected}]}$  is the intercept, representing bias-corrected overall effect/meta-analytic estimate of effect size (see more details below); *error<sub>i</sub>* is the uncertainty index of effect size (i.e., sampling error of effect size, *se<sub>i</sub>*), and  $\beta_{1[\text{small-study}]}$  is the corresponding slope and an indicator of small-study effect; *year<sub>i</sub>* is the publication year, *year<sub>latest</sub>* is the latest year of published papers, and  $\beta_{2[\text{time-lag}]}$  is the corresponding slope and an indicator of decline effect (i.e., time-lag bias).

244 When assuming there is no small-study effect (i.e.,  $error_i = 0$ ) and decline effect (i.e.,  $year_i - 1$ )  $year_{latest} = 0$ ), the intercept  $\beta_{o[overall]}$  in Equation 2 becomes a conditional estimate that can be 245 246 interpreted as the bias-corrected overall effect (i.e., the estimate of "true" effect which is distinct 247 from the unconditional estimate of  $\beta_{o[overall]}$  in Equation 1). We centred the 'year' variable by 248 subtracting each year (year<sub>i</sub>) from the latest year<sub>latest</sub> to set the latest year as the intercept,  $\beta_{0[\text{bias-corrected}]}$ . This process allowed the estimate of true effect (i.e.,  $\beta_{0[\text{bias-corrected}]}$  in Equation 249 2) to be conditional on  $year_i = year_{latest}$  so that  $\beta_0$  was least affected by a decline effect if it 250 existed. Further, we used a sampling error equivalent  $\sqrt{1/\tilde{n}_i} = \sqrt{(n_e + n_c)/n_e n_c}$ ) to replace  $se_i$ 251 when fitting SMD and lnRR where possible  $(4\tilde{n}_i \text{ is referred to as an effective sample; } n_e \text{ is the}$ 252 253 sample size of the experimental group,  $n_c$  is the sample size of the control group; [42]). This can

correct for the 'artefactual' correlation between  $ES_{ji}$  and  $error_i$  as the point estimate of SMD and lnRR are inherently correlated with their sampling variances (see Table 3 in [31], and Equation 10 in [45]).

257

258 A small-study effect is statistically detected if Equation 2 has a statistically significant

 $\beta_{1[\text{small-study}]}$  (i.e., *p*-value < 0.05). Similarly, the decline effect (i.e., time-lag bias) is indicated by 259 a statistically significant  $\beta_{2[time-lag]}$ . Depending on the specific phenomenon tested,  $\beta_{1[small-study]}$ 260 and  $\beta_{2[time-lag]}$  might be expected to be positive or negative when publication bias exists. For 261 262 example, for an effect that is expected to be positive, a small-study effect and decline effect would 263 be expressed in a positive value of  $\beta_{1[\text{small-study}]}$  (i.e., small-size non-statistically significant 264 effects and small-size statistically significant negative effects are underrepresented)) and negative value of  $\beta_{2[time-lag]}$  (i.e., overall effect size declines over time), respectively. In such a case, a slope 265  $(\beta_{1[\text{small-study}]} \text{ or } \beta_{2[\text{time-lag}]})$  with opposing direction (unexpected sign) indicates no detectable 266 publication bias and subsequently does not require correction for such a bias. The magnitude of the 267 268 slope represents the severity of the small-study effect or decline effect. Therefore, using Equation 2, 269 we were able to detect the existence of publication bias and identify its severity for each meta-270 analysis and each effect size statistic.

271

# 272 Correcting overall estimates for publication bias

To avoid the biased estimate of  $\beta_{0[bias-corrected]}$ , we fitted Equation 3 when detecting a statistically significant  $\beta_{0[bias-corrected]}$  in Equation 2. Equation 3 was written as:

275 
$$ES_{ji} = \beta_{0[\text{bias-corrected}]} + \beta_{1[\text{small-study}]} error_i^2 + \beta_{2[\text{time-lag}]}(year_i - year_{latest}) + s_j + o_{ji}$$
276 
$$+ m_{ji}, (3)$$

In contrast to Equation 2, Equation 3 used a quadratic term of uncertainty index (i.e., sampling variance  $v_i$  or  $1/\tilde{n}_i$ ) to alleviate the downward bias of an effect size estimate (for explanations see

[42, 46]). Theoretically, this procedure provided an easy-to-implement method to correct for publication bias for each meta-analysis (i.e., the conditional estimate of intercept in Equation 3). In practice, however, there were two different types of  $\beta_{0[bias-corrected]}$  estimates to consider. This is because high heterogeneity [44] can lead the signs of the slopes ( $\beta_{1[small-study]}$  and  $\beta_{2[time-lag]}$ ) to be opposite from that expected from publication bias [42]. We would subsequently misestimate  $\beta_{0[bias-corrected]}$  if slopes with unexpected signs are included in Equations 2 and 3.

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#### 286

#### 287 Fig. 3

The decision tree used to obtain the estimate of the 'unbiased' effect (i.e., conditional  $\beta_0$ ). First, use a two-step procedure to estimate  $\beta_0$ ,  $\beta_1$  and  $\beta_2$  from the full model (Equations 2 or 3). Then, depending on whether the signs of slopes ( $\beta_1$  and  $\beta_2$ ) are opposite from what will be expected from publication bias (caused by a high amount of unaccounted heterogeneity), there are two types of estimates of  $\beta_0$ . The first type includes all  $\beta_0$  regardless of their signs ( $\beta_1$  and  $\beta_2$ ); the second type of estimated  $\beta_0$  has four scenarios. Scenario 1 = only select  $\beta_0$  with expected signs of  $\beta_1$  and  $\beta_2$  from the full model; Scenario 2 = employ reduced model 1 (Equation 4) to re-estimate  $\beta_0$  where  $\beta_1$  has an unexpected sign, while  $\beta_2$  has an expected sign; Scenario 3 = employ reduced model 3 (Equation 5) to re-estimate  $\beta_0$  if 295  $\beta_1$  has an expected sign, while  $\beta_2$  has an unexpected sign; Scenario 4 = use  $\beta_0$  from the null model (Equation 1) when 296 both  $\beta_1$  and  $\beta_2$  have unexpected signs (i.e., without the small-study effects or decline effects). The symbols ( $\beta_0$ ,  $\beta_1$ , and 297  $\beta_2$ ) are as in Fig.2.

298

Depending on the signs of the slopes ( $\beta_{1[small-study]}$  and  $\beta_{2[time-lag]}$ ), there were two types of estimated  $\beta_{0[bias-corrected]}$ . We used a decision tree (Fig. 3) to obtain the estimate of each type of  $\beta_{0[bias-corrected]}$  for each meta-analytic case. The function of the decision tree was that, if the slopes ( $\beta_{1[small-study]}$  and  $\beta_{2[time-lag]}$ ) had unexpected signs, we took out the corresponding sloperelated term(s) from the full models to form reduced models (Equations 4 and 5) to better estimate  $\beta_{0}$ . The reduced models were written as Equations 4 and 5, respectively:

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306

$$ES_{ji} = \beta_{0[\text{bias-corrected}]} + \beta_{1[\text{small-study}]} error_i + s_j + o_{ji} + m_{ji}, (4)$$

$$ES_{ji} = \beta_{0[\text{bias-corrected}]} + \beta_{2[\text{time-lag}]}(year_i - year_{latest}) + s_j + o_{ji} + m_{ji}, (5)$$

307 Specifically, the first type of estimate of  $\beta_{0[bias-corrected]}$  was obtained by fitting Equation 2 or 3 (termed as full models). That included all cases of  $\beta_{0[\text{bias-corrected}]}$  without consideration of the 308 signs of  $\beta_1$  and  $\beta_2$  (i.e., conditional  $\beta_{0[\text{bias-corrected}]}$  estimated from the full model; see Fig. 3). The 309 310 second type of estimate of  $\beta_{0[\text{bias-corrected}]}$  was obtained under the following four scenarios: (i)  $\beta_{0[\text{bias-corrected}]}$  estimated under expected signs of  $\beta_{1[\text{small-study}]}$  and  $\beta_{2[\text{time-lag}]}$  (i.e., conditional 311 312  $\beta_{0[\text{bias-corrected}]}$  estimated from the direction-controlled full model; see Fig. 3), which meant a co-313 occurrence of a small-study effect and a decline effect, (ii)  $\beta_{0[\text{bias-corrected}]}$  estimated under the unexpected sign of  $\beta_{1[\text{small-study}]}$  and the expected sign of  $\beta_{2[\text{time-lag}]}$ , which signalled the 314 existence of a small-study effect but no decline effect (i.e., conditional  $\beta_{0[\text{bias-corrected}]}$  estimated 315 316 from reduced model 1; see Equation 4 and Fig. 3), (iii)  $\beta_{0[\text{bias-corrected}]}$  estimated under the 317 expected sign of  $\beta_1$  and the unexpected sign of  $\beta_2$ , which indicated the occurrence of a decline effect but no small-study effect (i.e., conditional  $\beta_{0[\text{bias-corrected}]}$  estimated from reduced model 2; 318 319 see Equation 5 and Fig. 3), and (iv)  $\beta_{0[\text{bias-corrected}]}$  estimated under unexpected signs of

320  $\beta_{1[\text{small-study}]}$  and  $\beta_{2[\text{time-lag}]}$ , which suggested little concerns about a small-study effect or a 321 decline effect.

322

# 323 Second-order meta-analysis

324 In this section, we statistically aggregated the above-mentioned regression coefficients (i.e.,

325  $\beta_{0[\text{bias-corrected}]}, \beta_{1[\text{small-study}]}$  and  $\beta_{2[\text{time-lag}]}$  to (i) reveal the patterns of potential publication

- 326 bias across the fields of ecology and evolutionary biology, and (ii) quantify the extent to which
- 327 publication bias might cause a reduction in effect-size magnitude across meta-analyses (Fig. 2).
- 328

# 329 Estimating the overall extent and severity of publication bias

To allow for aggregations of  $\beta_{1[small-study]}$  (i.e., an indicator of small-study effect) and  $\beta_{2[time-lag]}$ (i.e., an indicator of decline effect) over different effect size metrics (i.e., SMD, lnRR, and *Zr*), we standardized coefficients to eliminate scale-dependency [47]. This was achieved by *z*-scaling (i.e.,

- 333 mean-centring and dividing by the standard deviation)  $error_i$ ,  $year_i year_{latest}$ , and
- standardizing the response variable  $ES_{ii}$  by dividing by the standard deviation without mean-
- 335 centring, prior to modelling, as given by Equation 6:

336 
$$c(ES_{ji}) = \eta_{0[\text{bias-corrected}]} + \eta_{1[\text{small-effect}]} z(error_i) + \eta_{2[\text{time-lag}]} z(year_i - year_{latest}) + s_j$$
337 
$$+ o_{ji} + m_{ji}, (6)$$

Equation 6 indicates that one standard deviation change in  $error_i$  and  $year_i - year_{latest}$  would

- change  $ES_{ji}$  by  $\eta_{1[\text{small}-\text{effect}]}$  and  $\eta_{2[\text{time}-\text{lag}]}$  standard deviations, respectively. Further, to
- 340 interpret  $\beta_0$  as a bias-corrected overall effect,  $\beta_0$  was set conditional on  $error_i = 0$  (i.e., without
- 341 small-study effect) and  $year_i year_{latest} = 0$  (i.e., without decline effect). As such, we replaced
- 342  $z(error_i)$  by  $z(error_i) z(error_0)$  and replace  $z(year_i year_{latest})$  by  $z(year_i) z(error_0)$
- 343  $z(year_{latest})$ , as shown in Equation 7:

344 
$$c(ES_{ji}) = \eta_{0[\text{bias-corrected}]} + \eta_{1[\text{small-effect}]}(z(error_i) - z(error_0)) + \eta_{2[\text{time-lag}]}(z(year_i))$$

345 
$$-z(year_{latest})) + s_j + o_{ji} + m_{ji}, (7)$$

346 where  $z(error_0)$  denotes the *z*-score when  $error_i = 0$ , which is equal to  $\frac{0 - \text{mean}[error_i]}{\text{SD}[error_i]}$ ;

 $z(year_{latest})$  is the *z*-score when  $year_i$  is the latest year. Likewise, to obtain the best estimate of standardized bias-corrected effects, we introduced Equation 8 where a quadratic error term was used:

350 
$$c(ES_{ji}) = \eta_{0[\text{bias-corrected}]} + \eta_{1[\text{small-effect}]} (z(error_i) - z(error_0))^2 + \eta_{2[\text{time-lag}]} (z(year_i)$$
  
351 
$$- z(year_{latest})) + s_j + o_{ji} + m_{ji}, (8)$$

352 Therefore, fitting 8 created two datasets: (1) the full dataset containing  $\eta_{0[\text{bias-corrected}]}$ ,

 $\eta_{1[\text{small}-\text{effect}]}$  and  $\eta_{2[\text{time}-\text{lag}]}$  without consideration of their signs (standardised slopes of the first 353 type estimate), and (2) the reduced dataset containing  $\eta_{0[bias-corrected]}$ ,  $\eta_{1[small-effect]}$  and 354 355  $\eta_{2[\text{time-lag}]}$  with expected directions (standardised slopes of the second type estimate: scenarios 1 – 356 4, Fig. 3). We then conducted a series of second-order meta-analyses to statistically aggregate these 357 standardised regression coefficients across meta-analyses [48, 49]. We employed a random-effects 358 meta-analytic model with the inverse square of each coefficient's standard error as weights to fit 359 such second-order meta-analyses [41]. For both the full and reduced databases, we obtained a weighted average of the regression coefficient  $\eta_{1[\text{small}-\text{effect}]}$  (or  $\eta_{2[\text{time}-\text{lag}]}$ ) to indicate the 360 361 occurrence of small-study effects (or decline effects) across the fields of ecology and evolutionary 362 biology. To compare the severity of publication bias between different types of effect size, we 363 further incorporated effect-size types as a moderator (i.e., a fixed factor or predictor with three 364 levels: SMD,  $\ln RR$ , and Zr) in these random-effects models.

365

366 *Quantifying the reduction in effect-size magnitude after controlling for publication bias* 

Likewise, to quantify the differences between uncorrected effect sizes and their bias-corrected estimates for the different types of effect-size metrics, we required standardised estimates of these effect sizes to draw comparisons. The term  $\eta_{0[bias-corrected]}$  in the full dataset provided a standardised bias-corrected effect size (i.e., an intercept estimated using the full model, where all 371 cases of  $\eta_{1[\text{small}-\text{effect}]}$  and  $\eta_{2[\text{time}-\text{lag}]}$  were included regardless of their directions). Also,  $\eta_{0[\text{bias-corrected}]}$  in the reduced dataset provided standardised bias-corrected effect sizes, which 372 373 were obtained using expected directions of  $\eta_{1[\text{small}-\text{effect}]}$  and  $\eta_{2[\text{time}-\text{lag}]}$ . In contrast, the standardised uncorrected effect sizes were obtained by standardizing  $ES_{ji}$  by dividing by standard 374 deviation before fitting Equation 1 (that is, standardised intercept in the null model:  $\eta_{0[overall]}$ ). We 375 then used the absolute mean difference as a metric to quantify the reduction in effect-size 376 377 magnitude following correction for publication bias, where the point estimate and sampling 378 variance was written as:

379 
$$D = |\gamma_{\text{uncorrected-effect}}^{s} - \gamma_{\text{corrected-effect}}^{s}|, (9)$$

380 
$$\operatorname{Var}(D) = \operatorname{SE}_{\gamma_{\text{corrected}-effect}}^{2} + \operatorname{SE}_{\gamma_{\text{uncorrected}-effect}}^{2} - 2r \operatorname{SE}_{\gamma_{\text{corrected}-effect}}^{3} \operatorname{SE}_{\gamma_{\text{uncorrected}-effect}}^{3}, (10)$$

381 where  $\gamma_{corrected-effect}^{s}$  and  $\gamma_{uncorrected-effect}^{s}$  are the values of standardised uncorrected effect size 382 (standardised  $\eta_{0[overall]}$  in the null model) and its bias-corrected version (standardised 383  $\eta_{0[bias-corrected]}$  in the full or reduced models), respectively;  $SE_{\gamma_{corrected-effect}}^{s}$  and 384  $SE_{\gamma_{uncorrected-effect}}^{s}$  are associated standard errors; *r* is the correlation between standard errors 385 ( $SE_{\gamma_{corrected-effect}}^{s}$  vs. and  $SE_{\gamma_{uncorrected-effect}}^{s}$ ), which is assumed to be 1 because the two estimates 386 should be strongly correlated.

387

Given that *D* is an absolute variable, it follows a 'folded' normal distribution because taking the absolute value will force probability density on its left side (*x*-axis < 0) to be folded to the right [50, 51]. The corresponding folded mean and variance could be derived from its 'folded' normal distribution as Equations 11 and 12:

392 
$$D_f = \sqrt{\frac{2}{\pi} \operatorname{Var}(D)} e^{-D^2/2\operatorname{Var}(D)} + D(1 - 2\Phi(\frac{-D}{\sqrt{\operatorname{Var}(D)}})), (11)$$

393 
$$\operatorname{Var}(D_f) = D^2 + \operatorname{Var}(D) - \left(\sqrt{\frac{2}{\pi}}\operatorname{Var}(D)e^{-D^2/2\operatorname{Var}(D)} + D\left(1 - 2\Phi\left(\frac{-D}{\sqrt{\operatorname{Var}(D)}}\right)\right)^2\right), (12)$$

394 where  $\Phi$  is the standard normal cumulative distribution function (see more details in [50, 52]).

Equations 9 to 12 enable us to calculate  $D_f$  and  $Var(D_f)$  for both full and reduced databases. We used a random-effects meta-analytic model (*rma.uni* function; [41]) to synthesise these  $D_f$  with Var(D)<sub>f</sub> as sampling variance across meta-analyses. Also, we incorporated effect size type as a moderator to compare the differences in effect size reduction between SMD, lnRR, and Zr.

399

# 400 Estimating statistical power, and Type M and S errors

401 We assessed the statistical power and Type M and S errors in the primary studies with experimental 402 effects that were approximated by uncorrected and bias-corrected effect sizes [24, 53]. Although 403 meta-analyses can increase power over primary studies [54], they might still be underpowered to 404 detect the true effect (i.e., p-value > 0.05). Therefore, we also calculated the statistical power, Type 405 M and S errors for each meta-analysis. To obtain averaged statistical power, and Type M and S 406 errors at the primary study level, we used a mixed-effects model to aggregate over the estimates of power, and Type M and S errors from primary studies. We used the *lmer* function in the *lme4* R 407 408 package (version 1.1-26) to fit these mixed-effects models [55], which incorporated the identity of 409 the primary study as a random factor to account for between-study variation. Similarly, we used a 410 weighted regression to aggregate meta-analysis level power, and Type M and S errors, with the 411 number of effect sizes (k) within each meta-analysis as weights. We implemented the weighted 412 regression via the *base R* function (version 4.0.3), *lm*.

413

# 414 **Deviations and additions**

415 The Stage 2 of this registered report has three deviations from the Stage 1 protocol. First, in the

- 416 section on *Correcting for overall estimates for publication bias*, the best estimate of the bias-
- 417 corrected overall effect (i.e., model intercept  $\beta_{0[\text{bias-corrected}]}$ ) was initially planned to be obtained
- 418 by a two-step procedure where when a zero effect exists (i.e., statistically non-significant
- 419  $\beta_{0[\text{bias-corrected}]}$ , uncertainty index (i.e., sampling error  $error_i$  or  $\sqrt{1/\tilde{n}_i}$ ) was used (Equation 2) to

420 estimate  $\beta_{0[\text{bias-corrected}]}$ , while when a non-zero effect exists (i.e., statistically significant 421  $\beta_{0[\text{bias-corrected}]}$ ), a quadratic term of uncertainty index (i.e., sampling variance  $v_i$  or  $1/\tilde{n}_i$ ) was 422 used (Equation 3) to estimate  $\beta_{0[\text{bias-corrected}]}$  [56, 57]. We decided to only use Equation 3 to 423 estimate  $\beta_{0[\text{bias-corrected}]}$  because there is no need to estimate  $\beta_{0[\text{bias-corrected}]}$  when no genuine

425

424

effect exists (Equation 2).

Second, in the section *Estimating the overall extent and severity of publication bias*, we changed *z*scaling (i.e., mean-centring and dividing by the standard deviation) response variable  $ES_{ji}$  prior to model fitting to standardizing response variable  $ES_{ji}$  by dividing by the standard deviation without mean-centring. This is because centring the response variable would make estimating model intercept ( $\beta_{0[bias-corrected]}$ ) unfeasible [47]. The same change was made in the section on *Quantifying the reduction in effect-size magnitude after controlling for publication biases*.

433 Third, we added a post-hoc analysis where we removed the meta-analyses with statistically non-434 significant mean effects and subsequently calculated the average statistical power, Type M and S error rates. The reason why adding this post-hoc analysis was that the underlying true effect sizes in 435 436 some meta-analyses were likely to be so trivially small (and biologically significant) that corresponding power calculation was meaningless. In such a case, if we included those effects when 437 438 estimating average power across meta-analyses in ecology and evolution, we would get a 439 downwardly biased average power estimate. Note that relevant results were reported in 440 Supplementary Material (Table S4).

441

# 442 **3 Results**

443 3.1 The pattern of small-study effects in ecology and evolutionary biology

444 3.1.1 Within-meta-analysis level

445 Of the 87 ecological and evolutionary meta-analyses, 15 (17%) meta-analyses showed evidence for 446 a (i.e., smaller studies reporting larger effect sizes) (i.e., statistically significant  $\beta_{1[small-study]}$ ; see 447 Fig. 4A). Importantly,  $\beta_{1[small-study]}$  from 54 (62%) meta-analyses were in the expected direction 448 (Fig. 4A), indicating that these meta-analyses exhibited a statistically non-significant tendency for a 449 small-study effect.

450

451 3.1.2 Between-meta-analysis level

452 When aggregating  $\beta_{1[\text{small-study}]}$  obtained from the 87 meta-analyses (i.e., when conducting the second-order meta-analysis), there was a statistically significant pooled  $\beta_{1[small-study]}$  providing 453 evidence for the existence of small-study effects across meta-analyses (grand mean  $\beta_{1[\text{small-study}]} =$ 454 0.084, 95% confidence intervals (CIs) = 0.034 to 0.135, *p*-value = 0.001; Fig. 5A). Moreover, the 455 heterogeneity among the  $\beta_{1[\text{small-study}]}$  estimates obtained from the 87 meta-analyses was low 456  $(\sigma^2_{among-meta-analysis} = 0.0050; I^2_{among-meta-analysis} = 10\%)$  suggesting high generalizability of 457 458 these results. Three percent of this heterogeneity could be explained by the types of effect sizes (SMD, lnRR, Zr) being meta-analysed ( $R^2_{marginal} = 0.031$ ); the non-random pattern of the small-459 study effect was mainly driven by SMD (grand mean  $\beta_{1[\text{small-study}]} = 0.091, 95\%$  CI = 0.018 to 460 0.165, *p*-value = 0.015; Fig. 5B) and Zr (grand mean  $\beta_{1[\text{small-study}]} = 0.119, 95\%$  CI = 0.026 to 461 0.212, *p*-value = 0.013), but not lnRR (grand mean  $\beta_{1[small-study]} = 0.029, 95\%$  CI = -0.072 to 462 463 0.13, *p*-value = 0.571).



Fig. 4. The percentage of ecology and evolutionary meta-analyses showing evidence of publication
bias. (A) a small-study effect (i.e., small non-statistically significant effects and small statistically
significant negative effects are underrepresented), (B) a decline effect (; the magnitude of effect
sizes changes over time). See more details in the legend of Fig. 3. All figures were drawn using the *geom\_bar()* function in *ggplot2* R package (version 3.3.5) [58].



471 Fig. 5. Orchard plots showing the distribution of the indicator of small-study effect (model slope 472  $\beta_{1[\text{small-study}]}$ ) for each meta-analysis and meta-analytic aggregation of  $\beta_{1[\text{small-study}]}$  (pooled  $\beta_{1[\text{small-study}]}$ ). (A) Pooled  $\beta_{1[\text{small-study}]}$  across different meta-analyses and different types of effect 473 size, indicating the pattern of small-study effects. (B) Pooled  $\beta_{1[\text{small-study}]}$  for each type of effect 474 size. Solid circles =  $\beta_{1[\text{small-study}]}$  estimates obtained from each meta-analysis; the size of each solid 475 476 circle is proportional to its inverse standard error (i.e., precision). Open circles = pooled 477  $\beta_{1[\text{small-study}]}$ . Thick error bars = 95% confidence intervals (CIs). Thin error bars = prediction 478 intervals (PIs). See more details in the legend of Fig. 2. All panels were made using orchard\_plot() 479 function in orchaRd R package (version 2.0) [59].

480 3.2 The pattern of decline effects in ecology and evolutionary biology

481 3.2.1 Within-meta-analysis level

482 Thirteen of 87 (15%) meta-analyses showed evidence for a decline effect (i.e., effect sizes

decreasing over time), with 54 (62%) meta-analyses showing a statistically non-significant decline
in effect size over time (Fig. 4B).

485

486 3.2.2 Between-meta-analysis level

There was a statistically significant pooled  $\beta_{2[time-lag]}$  (grand mean  $\beta_{2[time-lag]} = -0.006$ , 95% CI 487 = -0.009 to -0.002, p-value < 0.001; Fig. 6A) providing evidence for the existence of decline 488 489 effects across meta-analyses. In addition, the estimates of  $\beta_{2[time-lag]}$  were homogeneous across 490 these 87 meta-analyses (high generalizability of results) given the almost zero estimate of relative heterogeneity ( $\sigma_{among-meta-analysis}^2 = 0.0001$ ;  $I_{among-meta-analysis}^2 < 1\%$ ). Five percent of that 491 heterogeneity could be explained by the types of effect sizes ( $R_{marginal}^2 = 0.05$ ); SMD and Zr 492 exhibited a statistically significant pattern of decline effect (SMD: pooled  $\beta_{2[time-lag]} = -0.005$ , 493 95% CI = -0.010 to -0.001, *p*-value = 0.013; Zr: pooled  $\beta_{2[time-bias]} = -0.008$ , 95% CI = -0.015 to -494 0.001, *p*-value = 0.023; Fig. 6B), but lnRR did not (pooled  $\beta_{2[time-bias]} = -0.004$ , 95% CI = -0.01 to 495 496 0.003, *p*-value = 0.289).



**Fig. 6.** Orchard plots showing the distribution of the indicator of decline effects (model slope  $\beta_{2[time-lag]}$ ) for each meta-analysis and meta-analytic aggregation of  $\beta_{2[time-lag]}$  (pooled  $\beta_{2[time-lag]}$ ). (A) Pooled  $\beta_{2[time-lag]}$  across different meta-analyses and different types of effect size, indicating the systematic pattern of decline effect. (B) Pooled  $\beta_{2[time-lag]}$  for each type of effect size. See more details in the legend of **Figs. 2** and **3**. All panels were made using *orchard\_plot()* function in *orchaRd* R package (version 2.0) [59].

504

497

3.3 The inflation of effect size estimates and distortion of meta-analytic evidence by publicationbias







516

517 Fig. 7. The magnitude declines in meta-analytic estimate of effect sizes after correcting for 518 publication bias for each meta-analysis. 9 out of 20 meta-analyses of lnRR, 17 out 36 meta-analyses 519 of SMD, 14 out 31 meta-analyses of Zr had corrected directions of slope after adjusting for 520 publication bias. The remained 11 in lnRR, 19 in SMD, and 17 in Zr showed wrong direction of 521 slope because of high degree of heterogeneity that could not be controlled for. Original = 522 uncorrected meta-analytic estimate effect sizes (i.e.,  $\beta_{o[overall]}$  in Equation 1). Bias-corrected = 523 meta-analytic estimate effect size corrected for the presence of two forms of publication bias, small-524 study and decline effects (i.e.,  $\beta_{0[\text{bias-corrected}]}$  in Equation 3).

527 3.4.1 Sampling level (primary studies)

528 Overall, primary studies or single experiments (i.e., sampling level) only had a statistical power of 529 23% to detect the "true" effect indicated by the original (uncorrected) meta-analytic estimate of 530 effect sizes,  $\beta_{o[overall]}$  (19%, 24% and 28% for sampling level of SMD, lnRR, and *Zr*, respectively; 531 see Fig. 8 and Table S1). When bias correction was employed, the overall power to detect the "true" 532 effect ( $\beta_{0[bias-corrected]}$ ) decreased to 15% (12%, 16%, and 18% for sampling level of SMD, lnRR, 533 and *Zr*, respectively; see Fig. 8A and Table S1).

534

The primary studies infrequently showed the wrong estimation of the signs of the true effect sizes 535 (overall Type S error = 5%; Fig. 9 and Table S2). For example, the primary study (i.e., sampling 536 537 level) of lnRR and SMD had only 5% and 6% probabilities of having a direction that was opposite 538 to the meta-analytic mean estimated as  $\beta_{o[overall]}$ . Correcting for publication bias increased Type S 539 error by 60% (from 5% to 8%). By contrast, the primary studies tended to exaggerate the magnitude 540 of the meta-analytic mean estimated as  $\beta_{o[overall]}$  (overall Type M error = 2.7; Fig. 10 and Table 541 S3). For example, the magnitude of lnRR, SMD and Zr were overestimated by an average of 2.5, 3.5 and 2 times, respectively. When correcting for the publication bias ( $\beta_{0[bias-corrected]}$ ), the Type 542 543 M errors were increased to 4 (3.5 for  $\ln RR$ , 6 for SMD and 3.4 for Zr).

544

#### 545 3.4.2 Meta-analysis level

546 On average, at the level of individual meta-analyses lnRR and Zr had statistical power that was

equal or over the nominal 80% level to detect the true effects estimated as  $\beta_{0[\text{bias-corrected}]}$ : 81%

548 for both lnRR and Zr (Fig. 8 and Table S1). In contrast, the estimated power of SMD was 41%,

549 which fell short of the nominal 80% level. When detecting true effects indicated by

550  $\beta_{0[\text{bias-corrected}]}$ , the statistical power of each meta-analysis decreased to 40%, where lnRR, SMD 551 and *Zr* decreased to 63%, 25% and 51%, respectively.

- Ecological and evolutionary meta-analyses had a relatively low probability of reporting an opposite sign to the true direction of both  $\beta_{o[overall]}$  and  $\beta_{0[bias-corrected]}$  (Type S = 5%–8%; Fig. 9 and Table S2). Meta-analyses considerably reduced the overestimation of the true effect size for lnRR (Type M = 1.1 for  $\beta_{o[overall]}$  and 1.3 for  $\beta_{0[bias-corrected]}$ ; Fig. 10 and Table S3), SMD (Type M = 1.9 for  $\beta_{o[overall]}$  and 2.5 for  $\beta_{0[bias-corrected]}$ ) and *Zr* (Type M = 1.1 for  $\beta_{o[overall]}$  and 1.6 for
- 558  $\beta_{0[\text{bias-corrected}]}$ ).

(A)	(B)			(C)				
InR	SMD			Zr				
Sampling	Meta-analysis		sampling -	Meta-analysis Meta-analysis		Sampling	Meta-analysis	nallysis
InRR 1-		SMD 1-			Zr 1-			
InRR 2-		SMD 2- SMD 3-			Zr 2-			
InRR 3-		SMD 4-			∠r 3- 7r 4-			
InRR 4-		SMD 5-			Zr 5-			
		SMD 0			Zr 6-			
INKK 5-		SMD 8-			Zr 7 -			
InRR 6-		SMD 10-	_		Zr 8-			
InRR 7 -		SMD 10-			Zr 9-			
InRR 8-		SMD 12-			Zr 10-			
InRR 9-		SMD 13-			Zr 12-			
InRR 10-		SMD 14-			Zr 13-			
		SMD 16-			Zr 14 -			
		SMD 17-			Zr 15-			
InRR 12-		SMD 18-			Zr 16-			
InRR 13-		SMD 20-			Zr 17 -			
InRR 14-		SMD 21-			Zr 18- Zr 19-			
InRR 15-		SMD 22- SMD 23-			Zr 19 Zr 20-			
InRR 16-		SMD 24 -			Zr 21 -			
InPP 17-		SMD 25-			Zr 22 -			
		SMD 20- SMD 27-			Zr 23-			
InRR 18-		SMD 28-			Zr 24 -			
InRR 19-		SMD 29-			Zr 25 -			
InRR 20-		SMD 30- SMD 31-			Zr 26 -			
		SMD 32-			Zr 28-	_		
		SMD 33-			Zr 29-			
Power		SMD 34-			Zr 30 -			
0.00 0.25	0.50 0.75 1.00	SMD 35-			Zr 31 -			

560 Fig. 8. Ecological and evolutionary studies' median statistical power to detect "true" effects that were approximated by meta-analytic mean effect size estimates (labels: Meta-analysis, Sampling) 561 562 and their bias-corrected versions (labels: cMeta-analysis, cSampling). On the y-axis, effect size 563 metrics with different subscripts represent different individual meta-analyses (see Fig. 2). Sampling = statistical power at sampling level (primary studies). cSampling = statistical power at sampling 564 565 level after correcting for publication bias. Meta-analysis = statistical power at meta-analysis level. 566 cMeta-analysis = statistical power at meta-analysis level after correcting for publication bias. See more details in the legend of Fig. 3. All figures were drawn via geom\_tile() function in ggplot2 R 567 568 package (version 2.0) [58].

(A)	(B)	(C)
InRR	SMD	Zr
Meta-analysis Meta-analysis Sampling Sampling	<sup>CMeta analysis</sup> SMD 1-	Meta-analysis Meta-analysis Sampling Sampling
InRR 1-	SMD 2-	Zr 1-
InBR 2-	SMD 3-	Zr 2-
	SMD 4 SMD 5-	Zr 3-
InRR 3-	SMD 6-	Zr 4 -
InRR 4-	SMD 7-	Zr 5-
InRR 5-	SMD 8-	Zr 6-
InRR 6-	SMD 9-	ZI / -
InPR 7-	SMD 11-	Zr 9-
	SMD 12-	Zr 10-
InRR 8-	SMD 13-	Zr 11-
InRR 9-	SMD 14-	Zr 12-
InRR 10-	SMD 16-	Zr 13-
InRR 11-	SMD 17-	Zr 14 -
	SMD 18-	Zr 15-
INRR 12-	SMD 19-	Zr 16-
InRR 13-	SMD 20-	Zr 17-
InRR 14-	SMD 22-	Zr 18-
InBR 15-	SMD 23-	Zr 19-
	SMD 24 -	ZI 20 <sup>-</sup>
	SMD 25-	Zi Zi 7r 22-
InRR 17-	SMD 26-	Zr 23-
InRR 18-	SMD 28 -	Zr 24 -
InBR 19-	SMD 29-	Zr 25-
	SMD 30-	Zr 26-
INRR 20-	SMD 31-	Zr 27 -
	SMD 32- SMD 33-	Zr 28-
	SMD 34 -	Zr 29-
Type S	SMD 35-	Zr 30-
0.0 0.1 0.2 0.3 0.4 0.5	SMD 36-	Zr 31-

Fig. 9. Ecological and evolutionary studies' median Type S error rates (sign error) in detecting
"true" effects that were approximated by meta-analytic mean effect size estimates (labels: Metaanalysis, Sampling) and their bias-corrected versions (labels: cMeta-analysis, cSampling). On the yaxis, effect size metrics with different subscripts represent different individual meta-analyses (see
Fig. 2). Sampling = statistical power at sampling level (primary studies). See more details in the
legend of Figs. 3 and 8. All figures were drawn via *geom\_tile()* function in *ggplot2* R package
(version 2.0) [58].



Fig. 10. Ecological and evolutionary studies' median Type M error rates (magnitude error) in detecting "true" effects that were approximated by meta-analytic mean effect size estimates (labels: Meta-analysis, Sampling) and their bias-corrected versions (labels: cMeta-analysis, cSampling). On the y-axis, effect size metrics with different subscripts represent different individual meta-analyses (see Fig. 2). Gray cells indicate that Type M errors are greater than 10. See more details in the legend of Figs. 3 and 8. All figures were drawn via *geom\_tile()* function in *ggplot2* R package (version 2.0) [58].

587

# 588 4 Discussion

589 We have conducted the first comprehensive investigation of the prevalence and severity of two 590 common forms of publication bias (i.e., small-study and decline effects) in the fields of ecology and evolutionary biology. Overall, we found strong support for small-study and decline effects (time-lag 591 592 bias) with little heterogeneity across studies. The prevalence of such publication bias resulted in 593 overestimating meta-analytic mean effect size estimates by at least 0.12 standard deviations. and substantially distorted the ecological and evolutionary evidence. When estimating power using bias-594 595 corrected effect size estimates, ecological and evolutionary studies and experiments consistently 596 showed low statistical power (15%). Primary studies had a 4-fold overestimation of effects (Type M error = 4.4) and the signs of the effects were small yet not trivial (Type S error = 8%; error in the 597 598 direction can lead to a completely opposite conclusion). To place these in perspective with the 599 replication crisis [5, 6], we conclude that prior published findings in ecology and evolutionary biology, at least for the current dataset (87 meta-analyses, 4,250 primary studies, 17,638 effect 600 601 sizes) are likely to have low replicability.

# 4.1 The persistent and non-negligible publication bias in ecological and evolutionary meta-analyses

604 4.1.1 Small-study and decline effects are general phenomena

605 We have found that 17% of ecological and evolutionary meta-analyses show evidence for small-606 study effects (i.e., smaller studies reporting larger effect sizes). Medical researchers found a similar 607 percentage of meta-analyses showing small-study effects (7% - 18%) in a survey of 6,873 meta-608 analyses (which was able to obtain a large sample because medical research has a large pool of 609 meta-analyses to draw from and because that study extracted a much narrower scope of data from 610 each meta-analysis than did our study; [7, 60]. Similarly, 13% - 25% of psychological meta-611 analyses presented evidence for small-study effects [61, 62]. These values may seem relatively 612 small, but this is in part because, for a given meta-analysis, bias detection methods often lack statistical power to identify a small-study effect [42, 60, 63]. Indeed, simulations have shown that 613 614 the power to detect a moderate small-study effect in a medical meta-analysis with 10 studies was as low as 21% [14]. 615

616 Given the limited power to detect a small-study effect [14], it seems reasonable to focus on the sign 617 and magnitude of the relationship between effect size and sampling error rather than decisions based on *p*-values (i.e., null-hypothesis significance testing). By doing so, we found that more than 618 619 60% of meta-analyses had a positive statistically non-significant relationship between the effect size 620 and its sampling error, indicating that small studies (i.e., with large sampling error or small precision) tend to report larger effects. We confirmed these results by employing a more powerful 621 622 approach, i.e., a second-order meta-analysis or meta-meta-analysis, which showed a statistically significant positive relationship between effect size and sampling error. This result is in line with 623 recent investigations revealing an negative mean association of effect size and sample size in 624 625 psychology and psychiatry meta-analyses [48, 64]. Moreover, our analysis also showed a small amount of heterogeneity among these 87 slopes. This positive and homogenous effect, therefore, 626 627 implies that small-study effects are commonplace in ecology and evolutionary biology. Similar conclusions were reached in investigations of economic and psychological meta-analyses: small-628 629 study effects are widespread phenomena [65-67].

630 We conclude that decline effects are also widespread in the field. More than 50% of ecological and 631 evolutionary meta-analyses showed a negative relationship between effect size and their year of publication, indicating that effect sizes decrease over time. As mentioned above, the principal 632 633 reason for failing to detect a decline effect in a single meta-analysis root in the low statistical power 634 of the available detection methods [13, 42, 68]. The observed power to determine a decline effect in 635 the current set of 87 meta-analyses was considerably low (median = 13%). This low power was 636 similar to that observed in another much larger survey of 464 ecological meta-analyses (median = 17%; [68, 69]). Importantly, our second-order meta-analysis have found a statistically significant 637 and homogeneous effect (Figure 6A), corroborating that decline effects are common in both sub-638 639 fields previously explored (status signalling: [70], plant and insect biodiversity: [17, 71] and ocean acidification: [72]) and general fields of ecology and evolutionary biology [12, 68]. Evidence from 640 641 other disciplines also reveals the pervasiveness of decline effects (medical and social sciences: [48, 642 73, 74]).

643 4.1.2 The distorted meta-analytic estimate of effect sizes and evidence by publication bias

By combining the observed bias from both small-study and decline effects, we found evidence that 644 645 magnitudes of effect sizes might have been overestimated by 0.217, 0.116 and 0.128 their original 646 units for lnRR, SMD and Zr, respectively). A recent investigation of 433 psychological metaanalyses also showed a statistically significant, albeit small, downward change in meta-analytic 647 648 estimates after correcting for publication bias [75]. A comparison of meta-analyses that were 649 published without pre-registration versus registered reports (which are less prone to publication 650 bias) has also shown that unregistered meta-analyses substantially overestimated effect sizes 651 although bias-correction like the one used in this study can eliminate the difference in results 652 between registered meta-analyses and registered reports [76]. Accordingly, in our dataset, correcting for publication bias led to 33 of 50 initially statistically significant meta-analytic 653 654 estimates becoming non-significant, suggesting that 66% of published ecological and evolutionary 655 meta-analyses might have been overconfident in mean effect size estimates, and in some cases,

potentially concluding that biologically meaningful effects exist when in fact they do not. Recent
 psychological investigations revealed a similar percentage (60%) of erroneous conclusions of meta-

analytic evidence because of publication bias [77].

#### 659 4.2 Low statistical power and high Type M error in ecological and evolutionary studies

660 4.2.1 Ecological and evolutionary studies lack power and are prone to Type M error

661 Primary studies in ecology and evolutionary biology included in our sample of meta-analyses, on 662 average, only had a power of 15% to detect the effect size identified in the meta-analysis, which is consistent with earlier findings in the sub-fields of global change biology [53, 78] and animal 663 664 behaviour: [10, 20]. When excluding the effects that are not statistically significant, the corresponding average power of primary studies was still very low (17%; Table S4). As a result, 665 666 only studies with largely exaggerated effect sizes (4-fold) have reached statistical significance. Contrastingly, Type S error was small yet not trivial (8%); note that making an error in the direction 667 668 can result in a completely opposite conclusion. The lack of statistical power seems to be a general 669 phenomenon in scientific research, low power has been identified in many disciplines (medical 670 sciences = 20% [79], neuroscience = 21% [22], psychological sciences = 36% [24], economics = 671 18% [80]). Given this widespread bias in individual studies, meta-analysis with appropriate bias correction is an important part of generating reliable estimates of effect sizes[27]. Statistically 672 673 speaking, meta-analysis is an effective way to approximate population-level estimates by 674 combining sampling level estimates, despite its shortcomings, some of which were shown above. Science is a process of evidence accumulation in which primary studies are the basis that can be 675 used to produce high-order and high-quality evidence (e.g., via systematic review and meta-676 677 analysis).

678 4.2.1 Publication bias aggravates the low power and high Type M error

Publication bias is expected to aggravate low power and type M error rates because it creates a nonrandom sample of effect size evidence. We show that correcting for publication bias resulted in a

681 65% decrease in statistical power (23% *vs.* 15%), a 60% increase in Type S error rates (5% *vs.* 8%) 682 and a 63% increase Type M error rates (2.7 *vs.* 4.4). Psychological and economic research also 683 confirm that meta-analyses without bias adjustments overestimate the estimate of statistical power 684 [24, 80]. Therefore, the exaggeration of power and effect size might have been even more severe in 685 ecological and evolutionary studies if no bias corrections were to be made [6], providing further 686 support to recent concerns about low replicability ("the replication crisis") in the fields of ecology 687 and evolutionary biology [5, 10].

# 688 **4.3 Limitations**

689 There are three limitations in the present registered report. First, when calculating statistical power 690 to detect true effects in ecology and evolutionary studies, we used the meta-analytic mean effect 691 size (and corresponding bias-corrected version) as the true effect for each meta-analysis. We 692 assumed that the multiple primary studies included in the same meta-analyses share a common true effect. However, the high heterogeneity in ecology and evolutionary meta-analyses indicates that 693 694 each primary study may have a true effect size that is dependent on the research context (e.g., population and species; [44]). Therefore, using such context-dependent effects as the proxies of true 695 696 effect is probably more reasonable [78]. Second, in the post-hoc analysis, we used the statistical 697 significance (p-value < 0.05) of the meta-analytic mean effect size as the threshold to decide 698 whether the true effect in a meta-analysis is so tiny that can be biologically neglected and 699 subsequently excluded in the calculation of average power. We acknowledge that this 700 categorization is arbitrary because the statistical significance does not represent biological 701 significance [4]. However, it is difficult to exactly know the magnitude of the minimal effect that 702 has biological importance. Third, the meta-analytic effect size estimates after correcting for 703 publication bias may still be overestimated. This is caused by the incomplete reporting of important 704 moderators in meta-analyses prevented us from accurately correcting for publication bias using our 705 regression-based method [39, 43].

# 707 **4.4 Implications**

4.4.1 How to properly test for publication bias and correct for its impacts?

709 Given the strong and widespread evidence of publication bias found in this study (and others), 710 publication bias tests should be a standard part of meta-analyses. A recent survey showed that 711 publication bias tests have become more widespread in ecology and evolution in recent years [42]; 712 however, inappropriate bias detection methods still dominate the literature [42]. Generally, 713 regression-based methods are more powerful than other methods such as correlation-based methods 714 [14, 60]. The regression-based method in the multilevel model framework used in the current study 715 can further handle non-independence and high heterogeneity, which are common in the field, to 716 bring down the rate of false positives [42-44]. Importantly, the method used here provides an 717 intuitive quantification of the severity of publication bias. For example, the magnitude of pooled  $\beta_{1[\text{small-study}]}$  (0.119) of Zr was larger than that of SMD (0.091), indicating publication bias in Zr 718 719 is more severe than in SMD. Regression-based methods have been shown to produce effect size 720 estimates similar to those of registered reports [76]. We strongly recommend that meta-analysts 721 employ the regression-based method, which was used by current paper, to routinely test the 722 presence of publication bias, correct for its impact and report the corrected effect sizes, allowing 723 stakeholders to better judge how robust the reported effects are.

4.4.2 How to increase power and mitigate overestimation of effect for primary studies and meta-analyses?

For primary studies, a fundamental solution to increase statistical power and mitigate effect size
overestimation is to increase sample sizes by building up more big-team science [81] or globalscale collaborative scientific networks such as Nutrient Network [82], US Long-Term Ecological
Research network [83], and Zostera Experimental Network [84]. Our results confirm that lnRR is a
more powerful effect size metric than SMD [78]. Power of meta-analyses using lnRR was almost
twice as large as SMD (lnRR *vs.* SMD: 81% *vs.* 41%). Moreover, lnRR was less prone to

exaggeration (lnRR *vs.* SMD: 1 *vs.* 2). Practically, we recommend using lnRR as the main effect
size when conducting meta-analyses if the biological questions focus on mean differences (but see
[85]). Yet it is often best to use both in a meta-analysis with one as the main analysis and the other
as sensitivity analysis (see [78, 86] for comparisons of the pros and cons of lnRR and SMD).

736 **4.5 Conclusions** 

737 We indirectly yet empirically examined the extent of the replication crisis in ecology and 738 evolutionary biology using two inter-related indicators: publication bias and statistical power. Our 739 results demonstrate indicate that both forms of publication bias, small-study and decline effects, are 740 persistent and non-negligible in the field. Primary studies in ecology and evolutionary biology are 741 often underpowered and prone to overestimation of the magnitude of the effect (i.e., Type M error). 742 The pervasive publication bias leads to overestimated effect sizes, meta-analytic evidence and 743 statistical power, and to an underestimated Type M error rate, undermining the reliability of 744 previous findings. Although no single indicator can capture the true extent or all relevant evidence 745 of the replication crisis [87], our research provides clear evidence that, as in many other disciplines 746 [1, 2, 4], previously published findings are likely to have low replicability in ecology and 747 evolutionary biology. The likely replication crisis in these fields highlights the importance of (i) 748 designing high-power primary studies by building up big-team science [7, 81] where possible, (ii) 749 adopting appropriate publication bias detection and correction methods for meta-analyses [42], (iii) 750 embracing publication-bias-robust publication forms (e.g., Registered Reports - like the current 751 article) for both empirical studies and meta-analyses alike. More generally, researchers need to adhere more closely to open and transparent research practices [88], such as (pre-)registration [89], 752 753 data and code sharing [90, 91], and transparent reporting [6], to achieve credible, reliable and 754 reproducible ecology and evolutionary biology.

755

# 756 Author's contributions

757	Yefeng Yang: conceptualising the paper, collecting the data, analysing the data, and drafting the
758	manuscript
759	Alfredo Sánchez-Tójar: collecting the data, commenting, and editing the manuscript

Rose E. O'Dea: collecting the data, analysing the data, commenting, and editing the manuscript

- 761 Daniel W.A. Noble: collecting the data, commenting, and editing the manuscript
- 762 Julia Koricheva: collecting the data, commenting, and editing the manuscript
- 763 Michael D. Jennions: collecting the data, commenting, and editing the manuscript
- Timothy H. Parker: collecting the data, commenting, and editing the manuscript
- 765 Malgorzata Lagisz: visualising, collecting the data, commenting, editing the manuscript, and
- supervising the project
- 767 Shinichi Nakagawa: conceptualising the paper, collecting the data, analysing the data, commenting,
- rediting the manuscript, and supervising the project
- 769

760

- 770 Availability of data and materials
- 771
- The relevant data and code that reproduce the results of this registered report are available for
- review in <u>https://github.com/Yefeng0920/EcoEvo\_PB</u> and will be archived in Zenodo upon formal
  acceptance of stage 2.
- 775

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- 782 **Declarations**

- 783 The authors declare that they have no competing interests.
- 784

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