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2 **Comparative Life-Cycle Analyses Reveal Interacting Climatic and Biotic Drivers of Population Responses to Climate Change** 3

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- 117 literature review, contacted the authors of studies (with help from MP) and standardized code for
- this study. EC contributed substantially to the code development. EI wrote the first draft of the
- 119 manuscript, and MP edited and finalized the text. All authors contributed data and code for the
- 120 comparative analyses edited the manuscript. For a detailed contribution table, please see
- 121 <u>https://github.com/EsinIckin/Comparative-demography-project.</u>
- 122

123 Abstract

- 124 Responses of natural populations to climate change are driven by how multiple climatic and
- 125 biotic factors affect survival and reproduction, and ultimately shape population dynamics. Yet,
- 126 despite substantial progress to synthesize the sensitivity of populations to climatic variation,

127 comparative studies still overlook such complex interactions among drivers that generate variation in population-level metrics. Here, we use a common framework to synthesize how the 128 joint effects of climate and biotic drivers on different vital rates impact population change, using 129 unique long-term data from 41 species, ranging from trees to primates. We show that 130 131 simultaneous effects of multiple climatic drivers exacerbate population responses to climate change, especially for fast-lived species. However, accounting for density feedbacks under 132 133 climate variation buffers the effects of climate-change on population dynamics. In all species 134 considered in our analyses, such interactions among climate and density had starkly different 135 effects depending on the age, size, or life-cycle stage of individuals, regardless of the life-history 136 of species. Our work provides the first general framework to assess how covarying effects of climate and density across a wide range of population models can impact populations of plants 137 138 and animals under climate change.

139 Significance statement: There is a growing consensus that complex interactions among vital 140 rates and numerous abiotic and biotic drivers complicate simple predictions of climate-change 141 impacts on plant and animal populations. Here, we use a unique dataset of some of the longest studied populations of 41 plant, bird, and mammal species to compare the effects of such 142 143 complex mechanisms on population persistence. Despite the unique context of each study 144 population, our results show remarkable generalizable patterns of population responses to climate 145 variation. To advance future research, we provide fully reproducible models and an open-access data repository, enabling broad-scale integration of demographic responses to climate change. 146

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148 MAIN TEXT 149

150 Introduction

152 Among the multiple challenges for biodiversity conservation, the increasing severity of climate change, interacting with other global-change drivers, is of particular concern (1). Inferring general 153 154 patterns of how populations of plants and animals respond to such complex interactions, beyond 155 single case studies, is a priority for theoretical and applied research and management (2). All 156 populations in natural communities are structured by variation in genetic and phenotypic traits, 157 and often also developmental stages, which determine how different rates of survival and 158 reproduction are spread throughout the life cycle (3). In structured populations, climatic effects on 159 population abundances are then filtered by how different biotic and abiotic drivers (including 160 climate) affect trait-, age-, or stage-specific survival and reproduction (4-13). For instance,

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161 population persistence may be particularly affected when several climatic factors simultaneously 162 reduce survival and reproduction of several life-cycle stages, accelerating population decline (5). In particular compound effects of hotter and drier climatic conditions on individuals are projected 163 to increase under climate change and can have strong negative impacts on natural populations and 164 165 communities (14,15), especially in combination with land-use change (16). However, populations may also be buffered from adverse climatic effect, when vital rates with higher impact on 166 167 population growth, i.e., adult survival, exhibit the least temporal variability and thus stabilize 168 population fitness (18, 22-24). Furthermore, a decrease in one vital rate under climate stress (e.g., 169 recruitment) can be compensated with increases in other vital rates, such as survival of the 170 remaining recruits or adults, under negative density feedbacks (6,7, 20). This occurs because, 171 when individuals compete for resources, negative climatic effects on abundance will also ease 172 competition (6, 26), which can allow the populations to recover faster from or show higher resilience to adverse climatic effects (27). The role of density dependence may be particularly 173 174 important in assessing climate-change effects on population dynamics (26). Therefore, to broadly 175 understand the impacts of climate change in complex natural systems, we need to understand how 176 intrinsic mechanisms interact to mediate such impacts on natural populations (28, 29).

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178 Despite substantial progress to synthesize the sensitivity of populations to climatic variation, 179 comparative studies have largely overlooked complex mechanisms of interacting drivers and vital 180 rates that generate variation in population-level metrics. For instance, previous studies have 181 linked global indices of temperature and rainfall to abundances or population growth rates to show that terrestrial populations of plants and animals with shorter generation times are relatively 182 183 more sensitive to climatic variation (21, 30). Despite producing important insights, such analyses 184 have not investigated vital-rate responses to multiple climatic factors and did not consider biotic 185 drivers such as density dependence. A recent study compared the relative effect on plant 186 population growth rates of perturbing abiotic vs. biotic drivers, but did not assess how 187 simultaneous effects of different drivers on different vital rates affect populations (31). This 188 contrasts with the growing consensus that complex interactions among vital rates and biotic and 189 climatic drivers complicate projections of persistence under climate change (28, 32-36).

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We synthesize, for the first time, how interacting climatic and biotic drivers change populationdynamics across taxa by affecting different vital rates such as reproduction and juvenile and adult

193 survival. Given the evidence for the importance of the effects of multiple abiotic drivers and their

- interactions with density feedbacks on population dynamics (5-12), we hypothesized that,
- 195 generally, the simultaneous effects of several climatic drivers in vital-rate models amplify
- 196 population responses to climate change; but that climate-change impacts on populations are
- 197 buffered when density dependence is incorporated in vital-rate models.

198 We reviewed the ecological literature and identified studies that quantitatively linked at least two 199 climatic drivers or one climatic and one biotic driver to at least two vital rates. Following (33), we 200 defined climatic drivers as direct measures of temperature or precipitation, i.e., not drivers that 201 affected climate indirectly, such as the Southern Annular Mode (i.e., Catharacta lönnbergi from 202 (37); see Supplementary Materials for a complete list of selection criteria). Among the biotic 203 drivers, we distinguished intraspecific density dependence and interspecific interactions. We then built structured population models and used them to compute sensitivities of population growth 204 205 rates (38) to a given climatic driver, either accounting for simultaneous effects of all other drivers 206 on vital rates or keeping other drivers fixed, thus reducing the complexity of environmental 207 effects. We also compared the effects of perturbing different single vital rates to understand 208 whether population-level sensitivities are driven by changes in specific vital rates across species. When testing our hypothesis, we controlled for potential confounding factors, most importantly 209 210 the life-history strategy of populations, which has been shown to strongly mediate population 211 responses to environmental change (19, 21). We created a database making all data and code 212 freely available online, to allow researchers to link age- or stage-specific vital rates to population 213 responses under environmental change for further analyses such as forecasts.

214215 Results

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We extracted data from 23 studies including 41 species (15 birds, 8 mammals, and 18 plant 217 218 species). Among these species, 18 matrix population models, eight integral projection models, five integrated population models, and 10 individual-based models were used, and vital rates 219 220 were typically modeled using generalized linear models. Among biotic drivers, intraspecific 221 density dependence was most commonly included as a driver in vital-rate models (i.e., in 13 222 studies; four birds, six mammals, three plants). For an overview of life-history strategies, 223 covariates, and demographic status of the species included in this comparative study, see Table S6. For each species, we calculated the scaled absolute sensitivities (|S|), i.e., changes in the 224 225 population growth rate, λ , to observed climatic variation (standardized differences between 226 maximum and minimum climatic values) (31). In most studies, we calculated λ for either a single 227 (meta)population or a representative average population across the habitat range, as in the case of

- eight bird species (39) and 11 Mediterranean tree species (40) that is, vital-rate models did not
- distinguish populations explicitly. However, three studies (see Supplementary Materials) modeled
- 230 different populations. Here, we averaged sensitivities across populations to calculate species-
- specific average sensitivities to climate comparable across species (31). Additional analyses
- showed that such averaging did not affect results (Table S4).
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234 We modeled the variation in |S| using a modified meta-regression approach (41), where we 235 pooled the results from all studies into one generalized linear hierarchical model. Our model 236 included average age at maturity, a proxy for the fast-slow continuum of life-history strategies (42). As expected, slower-paced species had lower absolute sensitivities of λ ([S]) to climatic 237 238 drivers compared to faster-paced species (Fig. 1; Table 1; $\beta_{Maturity} = -1.13 \pm 0.19$). These patterns agree with theoretical expectations (i.e., demographic buffering hypothesis (18, 25)) and previous 239 240 empirical studies (19, 21, 30, 43) and suggest that fast-paced life histories across taxa are more labile to, or track, climatic fluctuations, whereas slow-paced life histories buffer population 241 242 dynamics from multiple climatic effects (18, 19, 21).

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244 Population responses to multiple climatic drivers and density dependence

Across life histories, sensitivities |S| to changes in a focal climatic driver were consistently higher 246 when covarying climatic drivers were also perturbed than when holding other climatic drivers 247 248 constant (Table 1; $\beta_{NoCovariation} = -0.25 \pm 0.11$; Table 1; Fig. 1). Thus, synergistic effects of different climatic drivers can have a stronger impact on population dynamics than considering the 249 250 effects of such drivers in isolation, as is typically done in sensitivity analyses. At the same time, 251 |S| were lower for populations where intraspecific density dependence explicitly affected vital 252 rates along with climatic drivers, as opposed to populations that did not consider how climatic 253 drivers interact with density dependence ($\beta_{\text{DensitvYes}}$ = -1.00 ± 0.56; Table 1; Fig. 1; Fig. S1). These 254 differences in including vs. excluding density dependence in population models were strongest 255 when we accounted for the full complexity of environmental effects in sensitivity analyses (Fig. 256 S1). That is, |S| increased by holding density dependence constant when perturbing a climatic 257 driver as opposed to adjusting for observed changes in intraspecific density when the focal perturbed climatic driver was at its minimum and maximum ($\beta_{NoCovariation:Density} = 0.40 \pm 0.19$). 258 259 This suggest that covariation between climate and density may be critical in moderating climate-260 change impacts on populations across a wide range of taxa (5-12, 44, 45). Additional analyses

further isolating the effects of density feedbacks vs. different biotic and abiotic drivers in vitalrate models confirmed that covariation with density lowered |S| when climatic drivers were
perturbed (Fig. S2).

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Demographic pathways of climate effects on populations

We perturbed climatic drivers in each vital-rate model separately for 26 species to understand 267 268 how different vital rates mediate the sensitivity of λ (|S|) to these drivers. For the remaining 269 species, we could not perturb single vital rates due to the complexity of the models. A generalized 270 linear regression model revealed that fast-paced life histories, i.e., ones with a lower age at 271 maturity (43), were relatively more sensitive to climate perturbations in reproduction and survival 272 of non-reproductive individuals than slow-paced life histories (Table 2; Fig. S5). This is to be 273 expected as reproduction contributes relatively more to population dynamics of fast-paced species 274 (19). Our results provide further evidence that fast-paced life histories buffer critical vital rates 275 from climatic perturbations less than slow-paced ones (18, 19, 22,23), because they have a higher 276 energy budget that they can invest into growth, reproduction, or dispersal after perturbations (46). 277 However, a closer look at sensitivities of λ to vital-rate specific effects of climatic drivers 278 revealed a complex picture (Fig. 2). Across life histories, λ can be equally affected by perturbations in several vital rates, and some vital rates showed strong responses to one 279 280 environmental variable, but weak responses to other variables (Fig. 2; Figs. S11 - S38).

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Overall, our results showed that growth-rate sensitivities, [S], varied substantially among 282 283 species/studies (Table 1; Table 2). While the fixed and random effects in our GLMMs jointly 284 explained > 80 % of the variance in |S|, the proportion of variance attributed to random effects 285 was always relatively higher (see Tables S1-S5). The effect of species explained > 50 % of the random variation in the model. We also note that while 20 studies included only one species, 286 287 three modeled several species, and we could not completely separate species and study effect -288 attempting to do so resulted in overparameterized random effects. Although we accounted for 289 potential variables that may have confounded our results, i.e., number of vital rates modeled and 290 average number of parameters per vital rate, one reason for such high variance among species or 291 studies may be the varying complexity among studies in model design or the specific climatic 292 variable considered – complexity that we could not account for as independent covariates in our 293 analysis. On the other hand, high variability in responses to environmental drivers among species have also been observed in recent studies (30, 33, 47, 48). Thus, while we can discern 294

generalizable patterns in population responses to climatic perturbations, only the inclusion of a
wider range of future studies can disentangle the complex sources of context-dependent variation
in population dynamics.

299 Discussion

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301 Natural populations of plants and animals are increasingly affected by climate change worldwide 302 (49, 50). By identifying under what context populations are more susceptible to negative effects 303 of climatic drivers, we can prioritize conservation efforts and develop targeted strategies to 304 mitigate adverse effects. Our comparative analyses shed light on some common demographic pathways through which populations of plants, mammals, and birds respond to complex 305 306 interactions of climatic and biotic drivers. We show that simultaneous effects of multiple climatic 307 drivers increase population sensitivity to climate change, while interactions between density 308 dependence and climate can effectively lower such sensitivity. Our results thus have important 309 implications for assessing how resilient populations are to climate change.

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311 Recent studies have emphasized that future climate risks to natural populations and humans will 312 be exacerbated by compound effects of climate drivers (1, 51). While previous research has 313 focused on understanding such compound effects on single species or populations (e.g., reviewed in 30, 34, 52), our results provide the first comparative evidence across different contexts that 314 315 synergistic effects of different climatic drivers can have a strong impact on population dynamics. 316 Compound climatic effects, such as low rainfall and high temperature, often constitute climatic 317 extremes, e.g., hot droughts (51) and are becoming increasingly common (1). Such extremes can 318 have strong, non-additive effects on physiological processes of plants (53) and animals (54), negatively affecting population dynamics (5, 32, 55). In meerkats (Suricata suricatta), for 319 320 instance, extreme heat in a relatively dry rainy season can lead to substantial loss of body mass and increased risks of deadly disease outbreaks (56). We note, however, that our study assessed 321 322 changes in the magnitude, but not in the direction of population responses to perturbations in 323 climate. Therefore, compound effects such as unusually warm and rainy reproductive seasons, 324 may also lead to strong increases in population growth (56), particularly for fast life histories (25, 325 57).

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Climatic factors do not affect populations in isolation; other abiotic and biotic factors also play a
role, and their impacts vary among populations and individuals within those populations (34, 58).

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329 Our results suggest that across taxa, adverse climate effects can be buffered by decreasing the

330 number of individuals in a population and thus easing the effects of intraspecific density, when 331 present in populations (5, 7). In turn, for populations that increase in abundance under climate 332 change, a resulting stronger effects of negative density dependence may increase population fluctuations under adverse environmental conditions (36). Other studies have also demonstrated 333 334 the importance of density feedbacks in regulating population responses under land-use change (59) or disease outbreaks (60, 61), while populations of some social species that show non-linear 335 336 responses to population densities may be particularly susceptible to climate change if adverse 337 climatic effects reduce optimal densities (5). Similarly, climate change also affects populations through changes in interspecific interactions such as predation, competition, or facilitation (12, 338 339 62). However, interspecific interactions are still very rarely explicitly modeled when projecting population dynamics (33). 340

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342 Despite this growing evidence on the importance of assessing interactions of abiotic and biotic 343 effects when quantifying population persistence under climate change (4, 5, 13, 31, 33), such 344 assessments are challenging. Unlike climatic variables that are often included as continuous 345 covariates in vital-rate models and are easily perturbed, interactions with individuals of the same population or even different species took on many complex forms in the population models we 346 used in this study. Some studies only included indirect or static measures of biotic effects. For 347 348 example, the tree species in our analysis had a colonization factor in their models, which was 349 indirectly related to density, but was decoupled from climate variables in vital rates (40). 350 Similarly, the models of Certhia familiaris, Linaria cannabina, Lophophanes cristatus, Prunella 351 collaris, Prunella modularis, Pyrrhula pyrrhula, Sitta europaea, and Turdus torquatus did not 352 contain density as a continuous driver in their vital-rate models (which was required for our 353 sensitivity analyses), but density served as a fixed species-specific parameter affecting fecundity 354 (39). Thus, we could only assess the effects of covariation between climate and density 355 dependence in 13 of the 41 modeled species. Although they represented all three taxonomic 356 groups and covered a wide range of life histories, resulting in an unbiased sample, understanding 357 whether density feedbacks are a general mechanism that moderates population fluctuations under 358 climate change for a wider range of taxa requires broadening comparative analyses that can 359 account for complex density effects.

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362 Density feedbacks are not equally important in all populations (64), and their effects have been tested and considered to not substantially affect population dynamics in the case of Marmota 363 flaviventer and Lavandula stoechas (see Supporting Materials). However, the potential effects of 364 density feedbacks have not been tested in many recent population model (33), likely due to a 365 366 combination of lack of data and model complexity. In addition, most frameworks to predict biodiversity loss under global change do not explicitly model dynamic interactions between 367 368 density and global-change drivers (65). We thus emphasize that including density feedbacks in 369 the climate-demography models, for instance using population density or population size as a 370 covariate in models (12, 36), may be key to understand how resilient natural populations are to 371 climate change. If such feedbacks are not included due to data limitations or modelling 372 constraints, our results suggest that it is important to at least discuss the potential implications of 373 such omissions (66).

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375 Ultimately, the effects of climate change on population dynamics are filtered by the strength and direction of driver effects on different vital rates, and how much the latter contribute to 376 population dynamics (e.g., 4-13, 19, 22, 26, 32, 35-37). For any life history, even slow-paced 377 ones where adult survival is the key vital rate driving population dynamics (19), changes in 378 379 population growth were the results of complex effects of various drivers across different vital 380 rates, showing high context dependence (13). Rainfall scarcity or extreme temperatures may 381 differently affect individuals depending on the habitat, season, and life-cycle stage considered 382 (e.g., 5, 32), or depending on how other species in a given community are responding to climate 383 change (62). The complexity of the life cycle may also indicate how much a population is 384 buffered from adverse environmental effects (52). Some species have dormant life-cycle stages that can protect populations from environmental fluctuations (62). Dispersal, which was modeled 385 in some studies considered here (see Supplementary Materials), can stabilize decreasing 386 387 populations and allow individuals to track new suitable habitats, and may itself be strongly 388 mediated by climate (67). Therefore, from trees to primates, identifying how different abiotic and biotic factors impact populations across their full life cycle is key to be able to target conservation 389 390 efforts towards certain factors during certain times of the life cycle.

391

Our work has advanced comparative demographic analyses in two important ways. First, we
 standardized sensitivity analyses across a wide variety of population models, ranging from classic
 matrix population models to integrated population and integral projection models, and individual-

based models. By including the experts for each study system, we ensured that our methods did

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396 not produce inadvertent errors. Second, we provide a freely accessible and dynamic (i.e., 397 constantly updated) database of population models that was compiled for this study. This offers 398 an ideal basis to expand the number of studies and analyses in the future – for instance, 399 forecasting how changes of local climatic drivers may affect populations and whether such effects 400 can be approximated by global climate indices (68). We also recognize several limitations of our work. One limitation is that we could not account for taxonomic and geographical biases as we 401 402 relied on available high-quality structured models that integrate multiple environmental factors 403 (see Supplementary Materials for study-specific details). Such tailored models are available for 404 specific terrestrial plants, mammals, and birds, but are still lacking for many invertebrate species 405 (69,70), where relatively little is known on the demographic pathways through which climate change impacts abundance (71). We also have a geographic bias in our data as most study 406 407 systems are from the Northern Hemisphere. Additionally, we only considered studies published in 408 English. These types of biases can limit our ability to generalize patterns and employ 409 conservation efforts based on comparative analyses (72, 73).

410 When searching the literature for appropriate studies, we also discovered that reproducibility of

ecological studies remains a problem. Of the 76 studies that met our search criteria, we could only 411

412 replicate population models of 24 %. For the remaining studies, data and code to replicate

analyses were not freely available and could often not be reproduced even when in contact with 413

414 authors. Thus, we emphasize that making not just data but also code available is an important step

415 towards reproducible comparative analyses in ecology (74).

Our comparative analyses provide evidence that interactions among biotic and abiotic drivers, 416

417 and the complex effects of such multiple drivers on different vital rates, hinder simplistic

predictions of population persistence under climate change. We emphasize the need to recognize 418

419 and incorporate interactions between climate and density dependence into full life-cycle models

420 in order to understand and potentially mitigate the threat that climate change poses on natural populations.

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424 **Materials and Methods**

426 *Literature* search

Our main objective was to collect code and data from studies which (i) modeled vital rates (e.g., 428

429 survival, growth, reproduction) in natural populations as a function of at least two climatic 430 variables or one climatic and one biotic variable; and (ii) constructed structured population 431 models from which population growth rates could be obtained. We focused on studies where data 432 were obtained in natural, unmanipulated populations (i.e., discarding experimental studies); and where the environmental variables were continuous so that we could calculate means and 433 434 standard errors (see equation 1). We therefore excluded studies that constructed models for good/bad, dry/wet environments, etc. To obtain suitable studies, we performed a targeted review 435 436 of the literature. We first considered a recent review, which revealed a lack of understanding 437 regarding comprehensive demographic responses to climate change for terrestrial mammals including 87 species (33) From the publications in this review, we selected those that met our 438 439 criteria. To supplement data from this list of studies, we conducted a Web of Science search using the search terms from (33) and also checked the Padrino database (75) as well as (76) (Details in 440 441 Supplementary Materials). To be included in our database, vital-rate models had to be 442 reproducible, i.e., the regression models were fully reported, including their formula, coefficients, 443 and standard errors. We were able to obtain data from 23 studies that met all these criteria. 444 445 As the first step of the analysis, we prepared a standardized protocol to build and perturb different 446 structured population models, to maximize the ease of comparison across studies 447 (https://github.com/EsinIckin/Comparative-demography-project). For help with conducting these 448 analyses for the selected models, we contacted the authors of relevant studies. We extracted 449 regression coefficients from tables to rebuild vital-rate models when possible; alternatively, the 450 latter were provided by the authors of a given study. We then reconstructed population models 451 from these vital rates, and the authors from the original papers reviewed these models to ensure 452 that they were correct. In some cases, authors already provided the R code to rebuild the population model (for more information see Supplementary Materials). The environmental 453 covariate data were also obtained from the authors of the papers. All studies built structured 454 455 population models based on > 7 years of demographic data collection and/or using data across the 456 distribution range of species, and the range of environmental covariate values was sufficient to 457 robustly build and perturb structured population models (see Supplementary Materials on studyspecific details). 458 459

460 Next, we compared among the species how perturbations in climatic variables affects long-term

461 population fitness, λ , i.e., the sensitivity of λ to climatic drivers. For studies that provided matrix

462 population models or integral projection models, we calculated λ as the annual asymptotic

463 population growth rate using R package popbio (77) version 2.7. For studies that developed

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464 individual-based or integrated models, we calculated λ as the mean of annual growth rates over at 465 least 50 years from at least 100 simulations (see Supplementary Materials for study-specific details; Figs. S38-S52). To obtain sensitivities of λ to climatic drivers, we calculated λ under 466 minimum and maximum values of a climatic driver while (i) accounting for the actual observed 467 468 values of other drivers when the focal driver was at its minimum or maximum (sensitivities with 469 **covariation**) or (ii) holding the other drivers constant at their average values (sensitivities 470 without covariation). When studies modeled random year effects consistently across vital rates, 471 we set the years to ones where a climatic driver was at its minimum or maximum in analyses. We then calculated the scaled sensitivities according to Morris et al. (31) for each population and 472 473 driver (Equation 1):

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 $|S| = \left| \frac{\lambda_{max} - \lambda_{min}}{(d_{max} - d_{min})/\text{SD}_d} \right|$ Equation 1

The driver values d_{max} and d_{min} produced the population growth rates when the driver was set to its maximum value (λ_{max}) and its minimum value (λ_{min}). The denominator of the scaled sensitivity [S] is the difference in the driver levels in standard deviation (SD) units. The *scaled* sensitivity makes it possible to compare |S| across different studies and driver types (31). We tested the robustness of the sensitivity metric by comparing |S| to the most common type of metric for summarizing outcomes in ecological meta-analyses: log response ratios (see *Alternative sensitivity parameterizations* in Supplementary Materials).

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We accounted for uncertainties around all |S| estimates by resampling parameters from vital-rate models and recalculating λ and |S| each time. More specifically, if a study reported the standard errors of the regression coefficients, we simulated the parameter distributions and sampled parameters from it, whereas in the case of Bayesian regressions, we sampled parameters from the MCMC posteriors. We produced 100 |S| estimates for most species but had to use fewer samples in some cases due to computational limits (see species-specific details in Supplementary Materials). In three cases, we averaged |S| over different populations to get species-specific

493 results. However, this averaging did not affect our overall conclusions (see Table S4).

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Further, we perturbed the climatic drivers in each vital rate separately whenever possible (Figs.
S12 - S38 for the specific vital rates in each species' model), in the same manner as above, to get

vital-rate specific |S|. In this case, all environmental driver values covaried with the focal driver in
the perturbed vital-rate but were held at their average values in other vital rates. Lastly, for
populations (n =13) where intraspecific density dependence was explicitly considered as a driver
in vital-rate models, we performed additional perturbations: We accounted for the actual observed
values of other climatic or biotic drivers when perturbing a focal climatic driver (sensitivities with
covariation), but held densities constant. We did this to test how much |S| depended on density
dependence moderating the effects climatic changes.

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506 Statistical analyses

508 We used a generalized linear mixed model (GLMM), assuming a Gamma distributed response 509 under a log link function, to understand the underlying mechanisms influencing population-level sensitivities |S| to climate change. We chose the Gamma distribution because the scaled 510 511 sensitivities were positive values larger than zero. The resulting model fit well to observed data 512 (Fig. 1), and model fit was substantially better than using a log-normal distribution, based on AIC 513 and residual plots (78). We included log(age at sexual maturity) as a continuous covariate for the effect of life-history speed on |S|. To test whether covariation among climatic drivers and lambda 514 changed |S|, we incorporated as predictor variables: covariation with other drivers when λ was 515 516 calculated under minimum/maximum values of a focal driver (categorical; accounted for or not), 517 intraspecific density effects (categorical; incorporated or not in vital-rate models), and the 518 interaction between the two. We focused on intraspecific density effects to analyze the role of 519 biotic interactions in population dynamics because this was the most common type of biotic 520 variables included in vital rate models across species (see Table S6). We also controlled for a 521 potential effect of model complexity on |S|, by including the log(number of vital rates) and 522 log(mean parameters per vital rate) in each population model. Taxonomic groups and species 523 were integrated as nested random effects on the model intercept, respectively. To account for 524 differences among taxonomic groups and species in how much driver covariation affects |S|, the same nested random effects were also applied on the slope of the covariation variable. We also 525 526 assessed whether |S| differed depending on which type of climatic driver was perturbed in vital-527 rate models (temperature vs. rainfall) by fitting another GLMM akin to the main analysis but 528 including climatic driver as a covariate (Table S2; Fig. S4).

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530 To better understand which vital rates were driving |S|, we repeated the GLMMs using |S|531 calculated by perturbing climatic drivers in single vital rates. To facilitate comparisons among 532 species, we grouped the vital rates of each species into three main types: survival of non-533 reproductive individuals (including juveniles), survival of reproductive individuals, and 534 reproduction (including reproductive success and recruitment). We excluded trait change (including growth and maturation) as a vital rate, as it was only modeled in four species: 535 536 Marmota flaviventer, Rhabdomys pumilio, Suricata suricatta, and Protea repens. The resulting 537 GLMM had a similar structure as the one for the global |S|, with two differences. First, as we 538 calculated vital-rate specific |S| without simplifying driver covariation in specific vital rates, 539 covariation was not included in the model. Second, as we held variables constant in nonperturbed vital rates, we simplified the model structure further by excluding whether species 540 541 included or excluded density feedbacks in vital-rate and population models. We included main 542 vital-rate type as a covariate and tested whether the climatic effects of different vital rates on |S|543 differed among life histories, via the effects of log(age at maturity), and used an interaction term 544 of vital rate and age at sexual maturity. 545 We calculated marginal and conditional R^2 for all GLMMs to quantify the variance in the data 546 explained by the fixed effects and random and fixed effects, respectively (79). We made all the 547 548 data and code available online, along with the templates, ensuring that future analyses follow the 549 same structure (https://github.com/EsinIckin/Comparative-demography-project). 550 551 References 1. J. Zscheischler, S. Westra, B. J. J. M. van den Hurk, S. I. Seneviratne, P. J. Ward, A. Pitman, 552 A. AghaKouchak, D. N. Bresch, M. Leonard, T. Wahl, X. Zhang, Future climate risk from 553 compound events. Nature Clim Change 8, 469-477 (2018). 554 2. D. Leclère, M. Obersteiner, M. Barrett, S. H. Butchart, A. Chaudhary, A. De Palma, F. A. 555 556 DeClerck, M. Di Marco, J. C. Doelman, M. Dürauer, Bending the curve of terrestrial biodiversity needs an integrated strategy. Nature 585, 551-556 (2020). 557 3. B. Ebenman, L. Persson, Size-structured populations: Ecology and evolution (Springer 558 559 Science & Business Media, 2012).

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FIGURE 1



Figure 1. Scaled sensitivities of population growth rates to climate, |S|, are lower when accounting for changes in population density under climate change. Sensitivities are shown for species where density effects were not modeled explicitly (A) or were added (B) as covariates in vita-rate models. Different colors indicate sensitivity analyses under full environmental complexity (covariation with other drivers considered when perturbing a focal climate driver in vital-rate models) or reduced complexity (keeping other drivers as their average values when perturbing a focal driver). The lines represent predicted |S| over a range of ages of sexual maturity. The shaded areas indicate 95% model prediction intervals (see Table 1 for model coefficients). To aid visualization, the points show the observed sensitivity values of each species and perturbation scenario averaged over all perturbed climatic drivers and all resampled |S| under parameter uncertainty. Figs. S9-S11 show the distributions of resampled values per species. We labeled some example species across different life histories and taxa.

FIGURE 2



Figure 2. For any species, scaled sensitivities of population growth rates (|S|) vary substantially when perturbing single vital rates. Perturbations are shown for the species where we could perturb single vital rates. The plots are ordered by ascending age at sexual maturity and the colors indicate the taxa mammals, birds, and plants. The points represent |S| for each species, driver, vital rate, and parameter sample in vital-rate models. The boxplots display the distribution of |S|, including the median (central line), the interquartile range (box), and the range of the data (whiskers), with outliers shown as black points ($n_{samples per species and vital rate = 100$, $n_{sample for Halobaena caerulea per vital rate = 50$; see Supplementary Materials). If some sensitivities of some vital rates are missing, it's because these species did not have a climatic variable (but could have a biotic variable) in this specific vital rate.

Table 1. Output of model assessing how age at sexual maturity, covariation with other drivers, presence of density feedbacks in vital-rate models and other covariates affected scaled sensitivities of population growth rates to changes in climate, |S|.

A Fixed Effects	Coefficient	SE	Р
Intercept	-3.085	0.945	0.001
Covariation _{no}	-0.250	0.112	0.026
Density _{yes}	-1.004	0.556	0.070
Age at sexual maturity	-0.991	0.200	<0.001
Number of vital rates	-0.221	0.501	0.660
Parameters per vital rate	0.760	0.497	0.127
Covariation _{no} :Density _{yes}	0.470	0.192	0.014
B Random Effects	Variance	SD	Prop. variance
Species/Group (Intercept)	1.738	1.318	0.633
Species/Group Covariation _{no}	0.241	0.473	0.088
Group (Intercept)	< 0.001	< 0.001	< 0.01
Group Covariation _{no}	< 0.001	< 0.001	< 0.01
Residual	0.767	0.757	0.279

Marginal R² (variance explained by fixed effects): 0.300

Conditional R² (variance explained by fixed and random effects): 0.829

The fixed effects (A) and random effects (B) of the generalized linear mixed model with gamma log link are shown here. The coefficient, standard error (SE), and p-value are reported for each fixed effect, whereas variance and standard deviation (SD) are reported for each random effect, as well as prop. variance, which indicates the proportion of the total random-effect variance explained by different grouping variables. Nested random effects were incorporated due to multiple observations within species and groups ($n_{samples} = 17'240$, $n_{species} = 41$, $n_{groups} = 3$). $n_{samples}$ reflects all resampled |S| for each perturbation scenario and species to account for parameter uncertainty. Bold p-values indicate statistical significance ($\alpha = 0.05$).

1 Table 2. Output of model assessing how age at sexual maturity, vital-rate type, presence of

2 density feedbacks in vital-rate models, and other covariates affected scaled sensitivities of

3 population growth rates to changes in climate, [S], calculated by perturbing individual vital

4 rates.

A Fixed Effects	Coefficient	SE	Р
Intercept	-3.324	1.143	0.003
Vital ratenon-reproductive survival	-0.620	0.385	0.107
Vital rate _{reproductive survival}	0.030	0.363	0.936
Age at sexual maturity	-2.157	0.529	<0.001
Number of vital rates	-0.738	0.564	0.191
Parameters per vital rate	0.850	0.541	0.117
Age at sex. mat.:vital ratenon-reproductive survival	1.412	0.596	0.012
Age at sex. mat.:vital rate _{reproductive survival}	1.097	0.491	0.025
B Random Effects	Variance	SD	Prop. variance
Species/Group (Intercept)	2.057	1.434	0.272
Species/Group Vital ratenon-reproductive survival	2.336	1.528	0.283
Species/Group Vital rate _{reproductive survival}	2.078	1.442	0.264
Group (Intercept)	< 0.001	< 0.001	< 0.01
Group Vital ratenon-reproductive survival	< 0.001	< 0.001	< 0.01
Group Vital rate _{reproductive survival}	< 0.001	< 0.001	< 0.01

Marginal R² (variance explained by fixed effects): 0.271

Conditional R^2 (variance explained by fixed and random effects): 0.878

5 The fixed effects (A) and random effects (B) of the generalized linear mixed model with gamma

6 log link are shown here. The coefficient, standard error (SE), and p-value are reported for each

7 fixed effect, whereas variance and standard deviation (SD) are reported for each random effect, as

8 well as prop. variance, which indicates the proportion of the total random-effect variance

9 explained by different grouping variables. Nested random effects were incorporated due to

10 multiple observations within species and groups ($n_{samples} = 13'040$, $n_{species} = 26$, $n_{groups} = 3$). $n_{samples}$

11 reflects all resampled |S| for each perturbation scenario and species to account for parameter

12 uncertainty. Bold p-values indicate statistical significance ($\alpha = 0.05$). Note that while perturbing

13 one vital rate at a time, we accounted for covariation with other factors in the focal rate but set the

14 covariates in the other vital-rate models to their mean values.