

1 **Ecological harshness mediates reproductive trade-offs in a great tit population**

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Abstract

Lack's seminal work on bird clutch sizes has spurred expansive research on reproductive trade-offs, especially focusing on offspring quantity–quality trade-offs and the potential fitness consequences for the parents. The environment is a critical driver of the expression of individual reproductive traits, influencing them through plastic responses. However, the plasticity of reproductive trade-offs themselves across environments has seldom been studied, and these studies were often limited to experimental approaches and dichotomous environments. Using 58 years of detailed data from a great tit population, we employ the recently developed 'covariance reaction norm' (CRN) model to explore how continuous environmental variation influences the shape of reproductive trade-offs among individuals. Our analysis reveals that the offspring quantity–quality trade-off is predominantly stable across years, with minimal variation linked to ecological harshness during the breeding season. However, the CRN also demonstrated that the among-mother correlation between offspring mass and future offspring recruitment was positive, but only under harsh environmental conditions, suggesting that producing larger offspring provides fitness benefits when breeding conditions are suboptimal, which may reflect the importance of size for early-life competition. Altogether, this work highlights that there is temporal variation in some of the phenotypic correlations, mostly driven by environmental conditions, which shape the expression of offspring investment across breeding seasons. Our study shows the benefits of exploring old ecological questions in the light of new statistical methods, highlighting the importance of understanding how environmental variation shapes the expression of life history trade-offs and the evolution of plasticity in reproductive strategies.

45

Introduction

46 The offspring quantity–quality trade-off has been a central area of interest in life-history biology,
47 with numerous studies exploring this long-standing topic, both theoretically (Williams, 1966;
48 Smith & Fretwell, 1974; Fischer *et al.*, 2011), as well as empirically in various species (Lack, 1954;
49 Sinervo & Licht, 1991; Eium & Fleming, 2000) including humans (Lawson & Mulder, 2016). All
50 else being equal, selection should favor females producing more offspring, but these females also
51 require enough resources to allocate to each offspring to ensure their survival, as larger offspring
52 usually have better survival prospects (Sogard, 1997; Eium & Fleming, 2000; Marshall *et al.*,
53 2003; Fischer *et al.*, 2011). It was, therefore, initially proposed that each female has an inherent
54 optimal brood size, such that it yields the highest possible recruitment, whereby any deviations
55 from this brood size would lead to suboptimal offspring quality and thus lower overall
56 recruitment (Lack, 1954). Overall, while some evidence agrees with Lack’s initial hypothesis
57 (Smith & Fretwell, 1974), with manipulated increases or decreases in clutch size leading to
58 changes in offspring condition and suboptimal recruitment as a consequence (Pettifor *et al.*,
59 1988, 2001), most studies found that any increase in clutch size does not necessarily decrease
60 offspring quality, and can even lead to higher recruitment (Perrins & Moss, 1975; Boyce & Perrins,
61 1987). Recent work has also shown how selection on offspring quality across breeding seasons
62 can promote rather than constrain variability in females’ clutch size in response to seasonal
63 fluctuations (Westneat *et al.*, under review).

64 This potential lack of brood size optimization can have several causes. First, the offspring
65 quantity–quality trade-off does not happen in isolation from other traits: females do not
66 necessarily optimize the size of a single brood for highest possible recruitment, but rather

67 balance it with their own survival and thus future reproductive opportunities, maximizing their
68 lifetime reproductive success (Williams, 1966; Gustafsson & Sutherland, 1988; Dijkstra *et al.*,
69 1990). Second, it ignores the role of mating and bi-parental care present in many avian species,
70 and thus overlooks factors such as mate quality and sexual conflicts over provisioning which can
71 influence reproductive trade-offs (Smith & Härdling, 2000; Ratikainen *et al.*, 2018). Finally,
72 models on optimal brood size have sometimes ignored the role played by the environment in
73 mediating such reproductive trade-offs (Smith & Fretwell, 1974), as in many species, individuals
74 adjust their offspring number and size via phenotypic plasticity (Fischer *et al.*, 2011).

75 The expression of trade-offs can change over time and and space due to phenotypic
76 plasticity (Service & Rose, 1985; Björklund, 2004). These plastic changes in trait expression as a
77 response to environmental variability can lead to changes in the variance and covariance
78 between traits (de Jong, 1989; Martin, 2023), with the latter being determined by the relative
79 amount of variance in resource acquisition vs. resource allocation between the given traits (van
80 Noordwijk & de Jong, 1986). The environment influences the evolution of traits such as optimal
81 offspring size, optimal clutch size, and their plasticity (Parker & Begon, 1986), which have since
82 been widely studied (Braby, 1994; Fox & Czesak, 2000; Taborsky *et al.*, 2007; Allen *et al.*, 2008;
83 Marshall *et al.*, 2008; Leips *et al.*, 2009). However, little is known about the influence of the
84 environment on reproductive trade-offs themselves (i.e., on the correlation between traits) in
85 wild populations, with most explorations limited to experimental approaches with discrete
86 environments, or a dichotomization of the underlying continuous environmental variation
87 (Messina & Slade, 1999; Czesak & Fox, 2003; Houslay *et al.*, 2018; Mitchell & Houslay, 2021).
88 Discretizing continuous processes is rarely justifiable (MacCallum *et al.*, 2002; Beltran &

89 Tarwater, 2024). Historically this was done largely for practical reasons when studying trade-offs,
90 as no modeling approach was available to easily study the influence of continuous environmental
91 variation on genetic or phenotypic covariances (i.e., trade-offs) (Martin, 2023). However, it is
92 likely that reproductive trade-offs in wild populations are influenced by the continuous
93 environmental variation experienced by reproductive females. We, therefore, aim to use a new
94 multivariate statistical approach that allows us to explore the role of continuous variation in
95 environmental harshness on such reproductive trade-offs.

96 Here, we used one of the largest individual-based datasets of wild birds with the aim of
97 applying a new statistical tool — the covariance reaction norm (CRN) model (Martin, 2023; Bliard
98 *et al.*, 2024) — to revisit longstanding questions related to reproductive trade-offs faced by
99 reproductive individuals in wild populations. The CRN model provides a novel framework to
100 examine how continuous environmental variation influences the covariance between traits,
101 allowing us to test longstanding hypotheses about trade-offs in a more ecologically realistic
102 context (Martin, 2023; Bliard *et al.*, 2024). Here, we explored the dependence on key
103 environmental variables of the among-individual (i.e., among-mother) correlations between
104 three key traits: brood size, offspring mass, and offspring recruitment, with each trait viewed as
105 a maternal character (i.e., analysed at the level of the brood). Overall, based on prior work, we
106 hypothesized that we would find a trade-off (i.e., negative correlation) between brood size and
107 offspring mass (Nur, 1984; Smith *et al.*, 1989), and that this correlation would become more
108 negative in years of harsh ecological conditions (i.e., high density, low precipitation, low
109 temperature, low beech mast), as trade-offs have often been shown to be stronger in poor
110 conditions (Cohen *et al.*, 2020). We also hypothesized that the among-mother correlation

111 between offspring mass and recruitment would be positive overall, as females producing larger
112 offspring should have an improved recruitment, with more of these offspring surviving and
113 reproducing in following years (Perrins & Moss, 1975; Nur, 1984). Importantly, we expected this
114 correlation to be more positive under harsh ecological conditions, as in such conditions producing
115 larger offspring might be key for their survival. When ecological conditions are milder or
116 favorable (i.e., low density, high precipitation, high temperature, high beech mast), this
117 correlation is expected to become null, as even smaller offspring might be as likely to survive in
118 such conditions. Finally, we expected a slightly positive correlation between brood size and
119 recruitment, as past studies have shown that mothers with the highest brood size had higher
120 recruitment for this specific brood, even though it potentially leads to lower fitness across
121 multiple broods (Boyce & Perrins, 1987). We also expected the correlation between brood size
122 and recruitment to become more positive in breeding seasons with a low population density.

123

124

Methods

125 In this study, we explored whether the among-individual correlations between three main traits
126 linked to reproduction depended on the environmental context. To this aim, we used 58 years of
127 individual demographic and life-history data from the monitoring of a great tit population in
128 Wytham Woods and applied a CRN model to brood size, offspring mass, and recruitment of
129 offspring into the population in following years. In this model, we explored the role of ecological
130 and environmental variables in governing the among-individual correlations between these
131 traits.

132 ***Study system***

133 The great tit is a common and widespread species across Eurasia, member of the Paridae family
134 (Gosler *et al.*, 2020), and is one of the most widely studied passerines, that has become a model
135 species for the study of behavioral and evolutionary ecology. It dwells in woodland and wooded
136 farmland, as well as urban areas (Gosler *et al.*, 2020), and nests in tree cavities and artificial nest
137 boxes. Great tits are annual breeders, forming pairs and breeding in the spring, usually producing
138 a single clutch per year consisting of 5-12 eggs, even though second clutches later in the spring
139 sometimes occur (Perrins, 1965). The study population is from Wytham Woods (Oxfordshire,
140 United Kingdom, 51°77'N, 1°32'W), which has been monitored since 1947 (Perrins, 1965), and
141 the monitoring has been standardized with a stable number of nest boxes since 1961 (Perrins,
142 1965; Perrins & McCleery, 1989). The curated and standardized data used in this study were
143 accessed through SPI-Birds: study name "Wytham Woods", study ID "WYT", version 1.1.0 on
144 October 16th 2023 (Culina *et al.*, 2021). As part of this long-term individual-based monitoring,
145 individuals were fitted with unique metal rings to allow individual identification and followed
146 throughout their lifespan (Lack, 1964). All breeding attempts were monitored until offspring
147 fledged, and both parents and offspring were usually caught, identified, and individually
148 measured (e.g., mass, tarsus length).

149

150 ***Individual and environmental variables***

151 Using 58 years of individual-based monitoring data from 1961 to 2018, we analyzed three
152 different traits. These were the response variables in our model (see "Data analysis" section) and
153 include the size of the brood (number of nestlings), the mass of offspring (g), and the subsequent
154 number of successful recruits from the brood. The mass of offspring was restricted to weight

155 measurements of 14 days old offspring. Each brood size was recorded 14 days after hatching,
156 and the fate of offspring from the brood was tracked, with recruitment defined as the number of
157 offspring in a brood seen breeding within the population in subsequent years, a good measure
158 of reproductive success that is often used as a proxy of parental fitness (McCleery & Clobert,
159 1990; Both & Visser, 2000; Wilkin *et al.*, 2006; but see Wolf & Wade, 2001 for a critical
160 perspective). It is important to note that this measurement of offspring recruitment has often
161 been used but is imperfect for many reasons, such as being confounded by natal dispersal.
162 However, this bias is expected to be limited, as natal dispersal is limited in great tits, with many
163 offspring dispersing short distances and therefore likely staying within the study population
164 (Greenwood *et al.*, 1979; Verhulst *et al.*, 1997). In total, this yielded a final dataset encompassing
165 7287 broods from 5032 females across 58 years, with individual measures of mass and
166 recruitment in the population in following years for 53753 offspring.

167 The explanatory variables in our model included both individual and environmental
168 variables. The individual variables were the mass of the mother (g) of each brood, as well as the
169 breeding age of the mother, which has an influence on reproductive success (Bouwhuis *et al.*,
170 2009). All breeding individuals were aged as first year breeders (1 year old) or older breeders (>1
171 year old), and this categorisation was based on plumage characteristics during captures when
172 the exact age was not known from the ring number (Crates *et al.*, 2016; Simmonds *et al.*, 2020).

173 The environmental variables were spring temperature, spring precipitation, population
174 density, beech mast index, and synchrony of laying dates with the caterpillar peak, which are all
175 known to be important for great tit reproduction. These predictors were chosen because they
176 directly influence resource availability, breeding timing, or parental effort in great tits. For

177 instance, lower spring temperatures and precipitation may limit caterpillar abundance, a key
178 food source, increasing the cost of brood provisioning, while population density may reflect
179 competition for resources. Spring temperature and precipitation were obtained from the nearby
180 Radcliffe Meteorological Station (Burt & Burt, 2019). Spring precipitation was defined as the sum
181 of precipitation from April 1st to May 31st, the period when offspring are in the nest (Simmonds
182 *et al.*, 2020). Following Simmonds *et al.* (2020) analysis of climatic windows critical for great tits
183 (Bailey & Pol, 2016; van de Pol *et al.*, 2016; Simmonds *et al.*, 2020), spring temperature was
184 defined as the daily mean temperature from March 1st to May 9th. As usually estimated in this
185 system, population density in a given year was calculated as the number of females hatching at
186 least one egg (Simmonds *et al.*, 2020). Beech mast index has been routinely collected in Wytham
187 Woods and across Europe (Lack, 1964; Perdeck *et al.*, 2000; Grøtan *et al.*, 2009), and is scored as
188 an ordinal variable of increasing beech mast ranging from 0 to 2. Years of high beech mast are
189 expected to be beneficial for fledgling survival in the fall and over winter by providing abundant
190 food resources, and is therefore an important factor for offspring recruitment. Finally, synchrony
191 is an individual's measure of phenological timing in relation to an annual, population-wide,
192 measure of caterpillar abundance. More precisely, we calculated it as the difference between the
193 half-fall date, which is the median date of capture of 5th instar caterpillars of the of winter moth
194 *Opheroptera brumata* larvae, which indexes the timing of peak abundance of this species (Van
195 Noordwijk *et al.*, 1995; Hinks *et al.*, 2015), and the female's laying date.

196

197 ***Missing data imputation***

198 The final datasets contained missing data for some variables. More specifically, out of a total of
199 7287 broods, the mass of the mother was missing for 1147 observations (15.7%), while the
200 breeding age was not known for 210 observations (2.9%). Regarding the environmental variables
201 across the 58 years of monitoring, 14 years had an unknown half fall date (24.1%) and 5 years
202 had a missing beech mast index (8.6%). We imputed these missing data points using predictive
203 mean matching with the R package *mice* (Buuren & Groothuis-Oudshoorn, 2011; Buuren *et al.*,
204 2023). To account for imputation uncertainty, we generated 20 alternative imputed datasets
205 using this method, and each of these datasets was then analyzed and subsequently combined,
206 successfully propagating imputation uncertainty in the results throughout the analysis.

207

208 ***Data analysis***

209 We aim to explore the ecological correlates of phenotypic correlations between maternal traits
210 linked to reproduction in great tits, more precisely the phenotypic correlations between brood
211 size and offspring quality (using mass as a proxy), and between offspring quality and offspring
212 recruitment in the population in following years. To this aim, we used a multivariate Covariance
213 Reaction Norm (CRN) model, which is a recently developed model (Martin, 2023) that we have
214 previously tailored to routinely collected demographic data (Bliard *et al.*, 2024), allowing
215 phenotypic covariances to vary through time or space in response to environmental variation.
216 We apply this method on the three traits of interest in this study: brood size, offspring mass, and
217 offspring recruitment (all treated as maternal traits, analysed at the level of the brood).

218 We first modeled offspring mass at day 14 with a Gaussian distribution (equation 1), as a
219 function of \mathbf{X}_1 (a $N \times P$ matrix of N measurements of P predictors, including an intercept), with

220 predictors being spring temperature, spring precipitation, population density, beech mast index,
 221 synchrony and its quadratic effect, the mass of the mother and the age of the mother. All the
 222 continuous variables were standardized. In addition, we included a year random effect δ_1 and a
 223 nestbox random effect γ_1 . The year random effect accounts for inter-annual variability in
 224 environmental conditions, while the nestbox random effect controls for potential variation in
 225 territory quality or non-random selection of specific nestboxes by reproductive individuals. These
 226 random effects ensure that observed phenotypic correlations are not biased by unmeasured
 227 temporal or spatial factors. We also added a year-specific mother random effect $\alpha_{1(Y)}$ structured
 228 across repeated measurements by \mathbf{W} (a $N \times J$ matrix of J mothers), which as explained further
 229 below could vary in response to year-specific ecological conditions. Finally, σ is the residual
 230 variation describing the within-brood variance.

$$\mu_1 = \mathbf{X}_1\beta_1 + \delta_1 + \gamma_1 + \mathbf{W}\alpha_{1(Y)} \quad (1)$$

offspring mass \sim *Normal*(μ_1, σ_{μ_1})

231
 232 As our second trait, brood size, is underdispersed relative to a Poisson distribution, we modeled
 233 it using an ordinal regression (also called cumulative logistic regression; equation 2), as a function
 234 of \mathbf{X}_2 , with covariates being the same as in \mathbf{X}_1 , but not containing an intercept and differing in the
 235 number of observations. Similarly, we also included a year random effect δ_2 and a nestbox
 236 random effect γ_2 . In the absence of repeated measurement for each mother in a given year (a
 237 single brood per female in a breeding season), as indicated by the exclusion of \mathbf{W} , we included a
 238 year-specific observation-level random effect $\alpha_{2(Y)}$. Here, the cumulative probability of having at
 239 most i offspring is given as a function of the thresholds θ_i and the matrix of covariates \mathbf{X}_2 , as well
 240 as the random effects.

$$\text{logit}(\Pr(N_{\text{offspring}} \leq i)) = \theta_i - (\mathbf{X}_2\boldsymbol{\beta}_2 + \boldsymbol{\delta}_2 + \boldsymbol{\gamma}_2 + \boldsymbol{o}_{2(Y)}) \quad (2)$$

241
 242 We modeled the third trait, offspring recruitment, describing the number of offspring from a
 243 given brood found breeding in the population in following years, with a zero-inflated Poisson
 244 distribution (equation 3). Recruitment data were expected to be heavily zero-inflated because
 245 many broods produced no recruits, due to factors such as brood predation and low offspring
 246 survival. The zero-inflation term ψ was included because posterior predictive checks with a
 247 simpler Poisson model without zero inflation highlighted an over-representation of zeros, causing
 248 the model to fit poorly to the data. The probability of observing a given number of offspring
 249 recruited into the population in following years was modeled as a function of \mathbf{X}_3 , which is similar
 250 to \mathbf{X}_2 with the addition of an intercept. Year $\boldsymbol{\delta}_3$ and nestbox $\boldsymbol{\gamma}_3$ random effects were included as
 251 well. Since offspring recruitment was analyzed at the level of the brood (one measure of
 252 recruitment per brood), we did not have repeated measurements in a given year for mothers,
 253 and therefore included a year-specific observation-level random effect $\boldsymbol{o}_{3(Y)}$.

$$\log(\boldsymbol{\mu}_3) = \mathbf{X}_3\boldsymbol{\beta}_3 + \boldsymbol{\delta}_3 + \boldsymbol{\gamma}_3 + \boldsymbol{o}_{3(Y)} \quad (3)$$

$$p(N_{\text{recruits}} | \psi, \boldsymbol{\mu}_3) = \begin{cases} \psi + (1 - \psi)\text{Poisson}(0 | \boldsymbol{\mu}_3), & \text{if } N_{\text{recruits}} = 0 \\ (1 - \psi)\text{Poisson}(N_{\text{recruits}} | \boldsymbol{\mu}_3), & \text{if } N_{\text{recruits}} > 0 \end{cases}$$

254
 255 We also tried an alternative modeling approach by using a binomial distribution to estimate the
 256 probability of offspring recruiting in the population, but unfortunately this model suffered from
 257 convergence issues that could not be resolved.

258 To investigate context dependence of the phenotypic correlations between these three
 259 traits, the year-specific among-individual random effect $\boldsymbol{\alpha}_{1(Y)}$ and observation-level random
 260 effects $\boldsymbol{o}_{2(Y)}$ and $\boldsymbol{o}_{3(Y)}$ were drawn from a multivariate normal distribution governed by year-

261 specific covariance matrices $\mathbf{P}_{(Y)}$ (equation 4). The year-specific covariance matrices can then be
 262 decomposed in their primary elements, i.e., the year-specific phenotypic correlations between
 263 the three traits (r_{12}, r_{13}, r_{23}) and their variances ($\sigma_{\alpha_1}^2, \sigma_{\alpha_2}^2, \sigma_{\alpha_3}^2$), given that a covariance is just the
 264 product of the correlation between traits and the square roots of the variances. We then model
 265 the year-specific phenotypic correlations ($r_{(Y)}$), as well as the year specific variances ($\sigma^2_{(Y)}$), as a
 266 function of a subset of the environmental covariates contained in \mathbf{X}_4 (equation 4). The covariates
 267 are spring temperature, spring precipitation, population density, and beech mast index.

$$[\boldsymbol{\alpha}_{1(Y)}, \boldsymbol{\alpha}_{2(Y)}, \boldsymbol{\alpha}_{3(Y)}] \sim \text{Multivariate Normal}(\mathbf{0}, \mathbf{P}_{(Y)}) \quad (4)$$

$$\mathbf{P}_{(Y)} = \begin{bmatrix} \sigma_{\alpha_1(Y)}^2 & r_{12(Y)} \sigma_{\alpha_1(Y)} \sigma_{\alpha_2(Y)} & r_{13(Y)} \sigma_{\alpha_1(Y)} \sigma_{\alpha_3(Y)} \\ r_{12(Y)} \sigma_{\alpha_1(Y)} \sigma_{\alpha_2(Y)} & \sigma_{\alpha_2(Y)}^2 & r_{23(Y)} \sigma_{\alpha_2(Y)} \sigma_{\alpha_3(Y)} \\ r_{13(Y)} \sigma_{\alpha_1(Y)} \sigma_{\alpha_3(Y)} & r_{23(Y)} \sigma_{\alpha_2(Y)} \sigma_{\alpha_3(Y)} & \sigma_{\alpha_3(Y)}^2 \end{bmatrix}$$

$$\text{atanh}(\mathbf{r}_{(Y)}) = \mathbf{X}_4 \boldsymbol{\beta}_4$$

$$\exp(\sigma_{(Y)}) = \mathbf{X}_4 \boldsymbol{\beta}_5$$

268
 269 Regarding the choice of priors, we used a standard flat prior for the zero-inflation coefficient ψ
 270 (equation 5), which is a default prior for this parameter in most statistical software.

$$\psi \sim \text{Beta}(1, 1) \quad (5)$$

271
 272 We specified regularizing priors for all the $\boldsymbol{\beta}$ slope coefficients (equation 6) to reduce our risk of
 273 false positive and increase the robustness and generalizability of our findings (see Lemoine, 2019
 274 for discussion). Narrower priors were used for $\boldsymbol{\beta}_4$ to avoid putting too much weight on extreme
 275 correlations.

$$\boldsymbol{\beta}_1, \boldsymbol{\beta}_2, \boldsymbol{\beta}_3, \boldsymbol{\beta}_5 \sim \text{Normal}(0, 1) \quad (6)$$

$$\boldsymbol{\beta}_4 \sim \text{Normal}(0, 0.5)$$

276

277 For the year-specific among-individual σ_α and year-specific observation-level σ_o standard
278 deviations, as well as for the within-brood variance σ , we used exponential priors (equation 7).

$$\sigma_{\mu_1} \sim \text{Exponential}(2) \quad (7)$$

279
280 We specified the year random effects δ on the three traits studied by drawing them from
281 univariate (i.e. non-correlated) normal distributions, also using exponential distributions for the
282 variance terms λ (equation 8).

$$\begin{aligned} \delta_1 &\sim \text{Normal}(0, \lambda_1) \\ \delta_2 &\sim \text{Normal}(0, \lambda_2) \\ \delta_3 &\sim \text{Normal}(0, \lambda_3) \\ \lambda_1, \lambda_2, \lambda_3 &\sim \text{Exponential}(2) \end{aligned} \quad (8)$$

283
284 Finally, since breeding individuals sample nest boxes non-randomly, the nextbox random effects
285 γ were specified as multivariate, thus estimating the among-nestbox covariances, as not
286 accounting for this correlation could potentially lead to biasing the estimation of the context-
287 dependent among-individual correlations we aimed to detect. We therefore drew the γ vectors
288 from a multivariate normal distribution with covariance matrix Σ . The covariance matrix Σ is
289 decomposed into its standard deviation matrix \mathbf{S} , with exponential priors for each standard
290 deviation parameter ω , and its correlation matrix \mathbf{R} , which is specified with a Lewandowski-
291 Kurowicka-Joe prior distribution (equation 9; see Martin 2023 for further details on the LKJ prior).

$$[\boldsymbol{\gamma}_1, \boldsymbol{\gamma}_2, \boldsymbol{\gamma}_3] \sim \text{Multivariate Normal}(\boldsymbol{\Sigma}) \quad (9)$$

$$\boldsymbol{\Sigma} = \mathbf{S} \mathbf{R} \mathbf{S}$$

$$\mathbf{S} = \begin{bmatrix} \omega_1 & 0 & 0 \\ 0 & \omega_2 & 0 \\ 0 & 0 & \omega_3 \end{bmatrix}$$

$$\omega_1, \omega_2, \omega_3 \sim \text{Exponential}(2)$$

$$\mathbf{R} \sim \text{LKJ}(2)$$

292

293 **Model implementation**

294 The multivariate CRN model (Martin, 2023; Bliard *et al.*, 2024) described above was implemented
295 in a Bayesian framework using the statistical programming language Stan (Carpenter *et al.*, 2017),
296 which uses an extended and cutting-edge Hamiltonian Monte Carlo algorithm (Hoffman &
297 Gelman, 2014). We ran the model through R version 4.3 (R Core Team, 2023), using the R package
298 CmdStanR version 0.8.1 (Gabry & Češnovar, 2020). As detailed in the previous methods section,
299 weakly informative regularizing priors were used for all parameters. We performed 20 alternative
300 models, one for each of the imputed dataset, to ensure that imputation uncertainty was
301 propagated through the analysis. Each model ran on 3 chains with a warm-up period of 1000
302 iterations, and sampled for 1000 iterations per chain, keeping all the iterations (Link & Eaton,
303 2012), thus totalling 3000 saved posterior samples per alternative model. We ensured that
304 convergence was reached for each model by obtaining R-hat values below 1.01 for all parameters
305 (Gelman & Rubin, 1992), and by visually inspecting trace plots. We then merged the posterior
306 distributions of all the 20 alternative models, thus obtaining a single posterior distribution made
307 of 60000 posterior samples (3000 x 20) for the combined model accounting for imputation
308 uncertainty. Throughout the results, we report the posterior median effect sizes, alongside
309 credible intervals. We provide the Stan code on GitHub

310 (https://github.com/lbiard/tradeoffs_parus_major) and will archive it on Zenodo upon
311 acceptance of the manuscript.

312

313 **Results**

314 Our results reveal that the offspring quantity–quality trade-off remains expressed across all
315 environmental contexts, with slight relaxation under favourable conditions. In contrast, the
316 phenotypic correlation between offspring mass and recruitment is strongly context-dependent,
317 becoming null under favourable conditions such as low density but persisting in harsher years.
318 Contrary to our hypothesis, we found no correlation between brood size and recruitment.

319 We expected the offspring quantity–quality trade-off to be highly constrained, whereby
320 mothers producing larger broods would also produce smaller offspring. The results of our model
321 confirm this expectation, as the among-mother correlation between brood size and offspring
322 mass was found to be negative across all environmental contexts (Figure 1). The negative
323 correlation between brood size and offspring mass was slightly relaxed in years of high
324 precipitation, and, to a lesser extent, in years of low population density, although these effects
325 were small and are associated with high uncertainties (Figure 1).

326 The among-mother correlation between the mass of offspring produced and their
327 recruitment in subsequent years tended to be positive overall (Figure 2), such that mothers
328 producing larger offspring tend to have higher offspring recruitment. This follows expectations
329 that larger offspring are more likely to survive, thus being more likely to be present as breeders
330 in following years. However, we found rather strong effects of the environmental context on this
331 correlation. Following our expectations, under favorable conditions such as low population

332 density, high spring temperature, or high spring precipitation, this correlation tended to be null,
333 such that the mass of offspring was not clearly associated with their recruitment (Figure 2). While
334 we expected the same for beech mast index, we found the opposite result, with the correlation
335 becoming null in years of low beech mast (Figure 2).

336 Contrary to our hypothesis, we found no correlation between brood size and recruitment,
337 and this correlation was invariant across environmental contexts (Figure 3). We discuss below
338 whether this null correlation could be the result of either biological or statistical constraints.

339 The among-nestbox correlations between brood size and offspring mass (median = 0.033
340 [10-90% intervals = -0.519; 0.563]) and between brood size and recruitment (0.032 [-0.525;
341 0.575]) were found to be close to zero. However, we found an overall positive correlation among
342 nest boxes between offspring mass and recruitment (0.387 [-0.249; 0.776]), which could reflect
343 some degree of spatial variation in nestbox or overall territory quality.

344 Estimated effects of all the covariates on the three among-individual correlations
345 highlight that the uncertainty around the median estimated effects is fairly large despite the high
346 sample size used (Figure 4). Environmental covariates are also found to influence trait variances
347 in various ways (Figure S3, S4, S5, S6). Overall, covariate effects on the primary traits (Figure S1,
348 S2) align with previous studies: population density negatively affected reproductive traits, while
349 beech mast index and maternal breeding age had positive effects across all traits. In addition,
350 posterior predictive checks highlight a good fit of the model to the data (Figure S7).

351

352

Discussion

353 We used individual-based data from one of the longest individual-based monitoring of a great tit
354 population, together with a newly developed hierarchical “covariance reaction norm” model
355 (Martin, 2023) tailored for demographic data lacking repeated measurements within years for
356 some traits (Bliard *et al.*, 2024). Despite some uncertainty in the results, we found evidence that
357 the phenotypic correlations between brood size and offspring mass, and especially between
358 offspring mass and offspring recruitment, are temporally variable and dependent on the
359 environmental conditions experienced during the breeding season. Overall, harsher conditions
360 lead females who lay larger broods to have smaller offspring, and the propensity for these smaller
361 offspring to recruit is lower. Interestingly, these relationships are weakened during favorable
362 breeding seasons. Yet, regardless of the environment, the fitness outcome for mothers does not
363 seem to be influenced by the size of their brood, as it is not ultimately associated with offspring
364 recruitment, though offspring recruitment is not always a reliable fitness proxy for mothers (Wolf
365 & Wade, 2001). We discuss these findings and potential limitations of our modeling approach
366 that could blur some of the biological associations studied here.

367 The trade-off between offspring quantity and offspring quality was found to be strong
368 and highly constrained in this population of great tit. Regardless of the environmental conditions
369 experienced during the breeding seasons, the among-females correlation between brood size
370 and the size of their offspring was close to -1, thus highlighting a strong trade-off. We only found
371 a weak influence of the environmental context, with the expression of the trade-off being slightly
372 stronger under harsh conditions (e.g. high population density). Convincing evidence of context-
373 dependence between offspring number and size has been found in studies on human fertility,
374 whereby such trade-off is absent in favorable socio-economic classes while being found under

375 poorer socio-economic conditions (Gillespie *et al.*, 2008; Meij *et al.*, 2009; Lawson & Mulder,
376 2016). Similarly, laboratory studies on invertebrates found phenotypic and genetic correlations
377 between offspring number and size to depend on the degree of food availability (Messina &
378 Slade, 1999; Czesak & Fox, 2003; Messina & Fry, 2003). However, we found that the trade-off is
379 expressed across all environments in great tits, and a potential explanation could be that little
380 variance in quality or resource acquisition remains among females once accounting for primary
381 predictors such as mother's mass and age. For instance, the study of Ebert (1993) on *Daphnia*
382 has shown that the offspring number and size trade-off is initially found to be influenced by food
383 availability, but the genetic correlations all became negative once accounting for mother's
384 condition. Similarly, negative phenotypic correlations between offspring quantity and quality
385 were found after adjusting for maternal size in a meta-analysis across animal species (Lim *et al.*,
386 2014). Therefore, if our primary covariates accounted well for maternal heterogeneity in this
387 great tit population, it could result in such a strongly negative correlation.

388 We found that the correlation between offspring mass and recruitment is overall positive
389 (Figure 2), such that larger offspring are better quality offspring, thus being more likely to recruit
390 in the population in following years. This is in line with numerous other past results in great tits,
391 wherein offspring mass or size are usually found to be associated with future outcomes, from
392 survival to recruitment (Both *et al.*, 1999; Monrós *et al.*, 2002; Garant *et al.*, 2004; Wilkin *et al.*,
393 2006; Bouwhuis *et al.*, 2015; Rodríguez *et al.*, 2016), while being independent of their laying date
394 (Wilkin *et al.*, 2006). However, our study also explores the dependence of this association on
395 environmental conditions experienced during the breeding season. Interestingly, we found that
396 this association was stronger under harsh conditions, whereby producing small offspring might

397 be particularly detrimental as they would not fare well due to poor climatic conditions (e.g., dry
398 and cold springs; Figure 2) or stronger competition from a higher population density (Both *et al.*,
399 1999). However, during favorable breeding seasons, the correlation between offspring mass and
400 recruitment becomes null, with mild conditions and low competition allowing even frail offspring
401 to survive and recruit in following seasons, thus highlighting that phenotypic selection for
402 offspring body mass is likely variable and its temporal dynamics are potentially mediated by
403 environmental conditions (Braby, 1994; Grant & Grant, 2002; Siepielski *et al.*, 2009). This echoes
404 findings from Bouwhuis *et al.* (2015), where broods with heavier offspring experienced a better
405 recruitment probability, with this relationship being stronger during warmer springs. Such
406 fluctuating selection is expected to promote the evolution of adaptive plasticity in reproductive
407 behavior (de Jong, 1995). Despite most results following our expectations, the estimated effect
408 for the beech mast index goes opposite to our predictions, with theoretically better years (i.e.,
409 higher beech mast index) associated with a stronger, more positive correlation. Although
410 speculative, one possible explanation could be that females do an anticipatory adjustment of
411 brood size based on future resource availability, whereby they would adjust brood size based on
412 some external cues that correlate with beech seed production in the autumn following the
413 breeding season. For instance, these anticipatory effects in relation to masting events have been
414 found in red squirrels *Tamiasciurus hudsonicus* and *Sciurus vulgaris* (Boutin *et al.*, 2006). In great
415 tits, this might lead to increased brood size at the population level during years of high beech
416 mast (Figure S1), which in turn is likely to increase nestling and fledgling abundance in the
417 population. This increase in the abundance of great tits and potentially other bird species might
418 lead to a decrease in individual perceived predation risk (e.g., through dilution effects), thus

419 making it less detrimental for nestlings to put on weight (Gentle & Gosler, 2001; Macleod *et al.*,
420 2005). Though the estimated effect is rather modest in size and somewhat uncertain (Figure 4),
421 warranting caution with biological interpretation, this highlights the need for further exploration
422 of the indirect effects of environmental variables on reproductive trade-offs.

423 Overall, we found a lack of correlation between brood size and subsequent successful
424 recruitment, together with no evidence of a dependence on the environmental context. Several
425 non-mutually exclusive reasons, both biological and statistical, could explain this invariant and
426 null correlation. First, the lack of association could just reflect that after accounting for primary
427 predictors on both traits, there is just no biological association between residual brood size and
428 recruitment and no environmental effects, which would mean that regardless of environmental
429 conditions, producing a small brood of big nestlings or a large brood of small nestlings is likely
430 leading to the same fitness outcome for females. Second, brood size and recruitment are both
431 non-repeated measures within a given year (i.e., context). Thus, even though we are interested
432 in the among-individual correlation between the traits, by not having several measures per
433 individual in a given year, within- and among-individual covariances cannot be properly
434 disentangled. Such observation-level correlation reflects the among-individual correlation only if
435 traits repeatabilities are high (Bliard *et al.*, 2024). The repeatability of clutch size in great tit is
436 usually medium to high (e.g., 0.51 in Perrins and Jones (1974)). However, if the repeatability of
437 females' offspring recruitment is low, our estimate may mostly reflect the within-individual
438 correlation between both traits (Searle, 1961; Dingemanse & Dochtermann, 2013; Bliard *et al.*,
439 2024). Given that brood size is in part optimized following Lack's principle (Williams, 1966), such
440 that any large deviation is likely leading to reduced recruitment (Gustafsson & Sutherland, 1988;

441 Pettifor *et al.*, 1988; but see Westneat *et al.*, under review), the within-individual correlation
442 could be expected to be close to null, which might explain our results. Third, recruitment of
443 offspring into the population in following years is an imperfect measure of fitness. As previously
444 noted, because offspring effects on recruitment may be independent of maternal traits, it might
445 thus be a poor proxy of females' fitness per se (Wolf & Wade, 2001). It is necessarily an
446 underestimate due to imperfect detection, being confounded with long distance (i.e., outside the
447 study area) natal dispersal (Gimenez *et al.*, 2008). Dispersal events could themselves be linked to
448 the environmental context experienced by the nestlings (McCaslin *et al.*, 2020). For instance, it
449 had been argued that social dominance, which could hypothetically be related to the size of the
450 brood an offspring was reared in, could in turn influence the natal dispersal distance of offspring
451 (Nilsson & Smith, 1985; Smith & Nilsson, 1987; Smith *et al.*, 1989). Such a limitation could
452 potentially obscure any association between brood size and recruitment (Gimenez *et al.*, 2008).
453 Finally, it could also be possible that the lack of association and lack of environmental effects
454 result from interaction effects between environmental variables that were not accounted for,
455 even though we did not have specific biologically motivated interaction to include.

456 Altogether, we found that, although the brood size – offspring mass trade-off was highly
457 constrained, the among-individual correlation between offspring mass and recruitment was
458 strongly dependent on changes in population density and harshness of the environment during
459 the breeding season, with females producing larger offspring experiencing higher recruitment
460 only during harsh breeding seasons. This study demonstrates that in this great tit population,
461 among-individual covariances respond to continuous environmental change and temporal
462 variation in population density, a phenomenon that has mostly been neglected up to now, which

463 highlights that knowledge about life-history theory and trade-offs can be improved through the
464 incorporation of context dependence. Future studies could extend this approach to other
465 populations or species (Culina *et al.*, 2021), to further understand how environmental variation
466 shapes trade-offs and life-history evolution (Chantepie *et al.*, 2024). Overall, such a framework
467 allows us to revisit old ecological questions related to patterns of selection in fluctuating density-
468 dependent environments through the lens of new multivariate statistical methods, and therefore
469 expand from an often univariate view on the topic to studying multivariate patterns of trait
470 (co)expression (Wright *et al.*, 2019; Martin, 2023).

471

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478 its members for all their efforts through the years to assemble this network, thus facilitating

479 access to the data used in this manuscript.

480 **Authors contributions**

481 LB conceived the study and analyzed the data, using an initial modeling framework developed by

482 JSM. EC and BS collected and curated the data. LB wrote the first draft. All authors contributed

483 to the editing of the manuscript.

484 **Data and code availability**

485 The formatted data, as well as the R and Stan code necessary to reproduce the results are
486 available on GitHub https://github.com/lbiard/tradeoffs_parus_major and will be archived on
487 Zenodo. The raw datasets analyzed in the current study are available in the SPI-Birds Database
488 (study name: Wytham Woods, study ID: WYT, version: 1.0.0, data custodian: Ben Sheldon).

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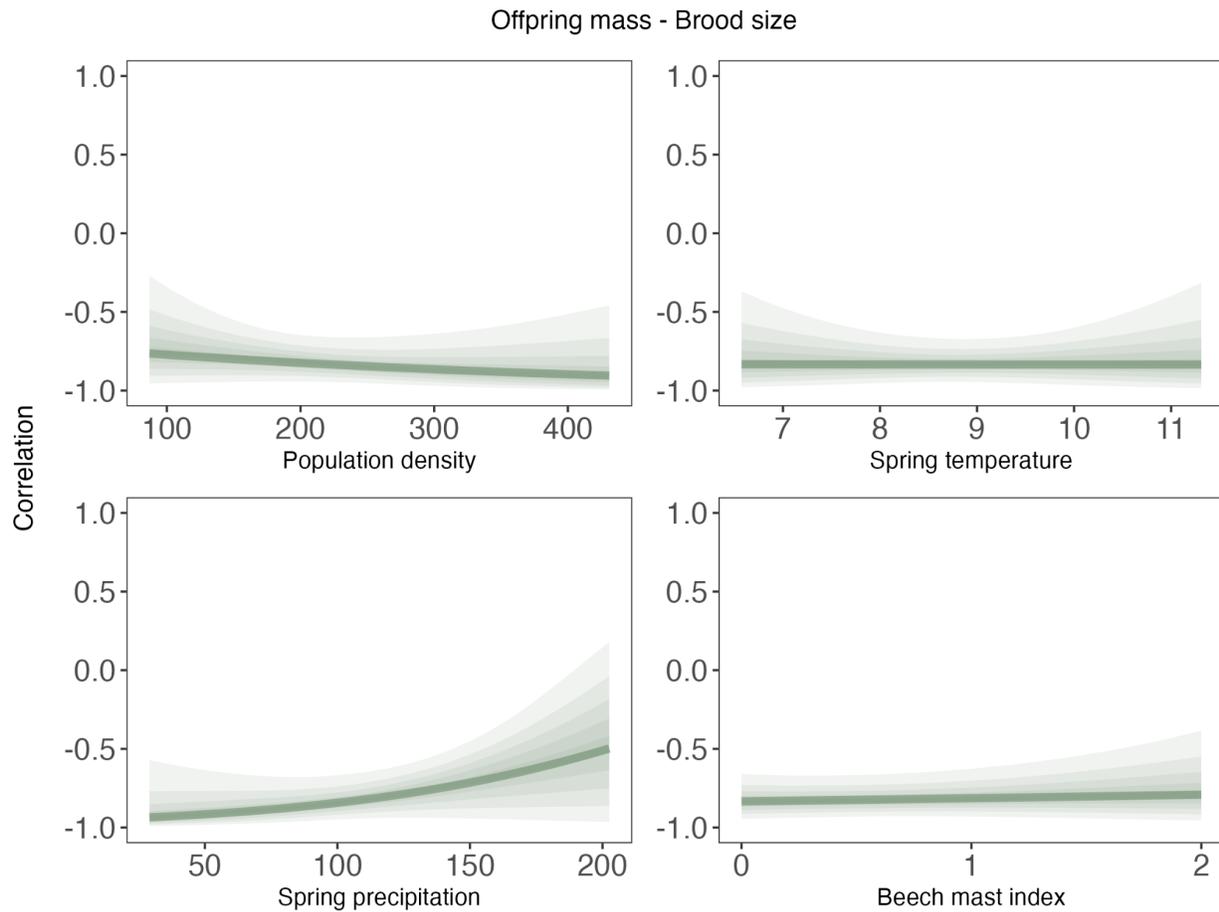
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Figures



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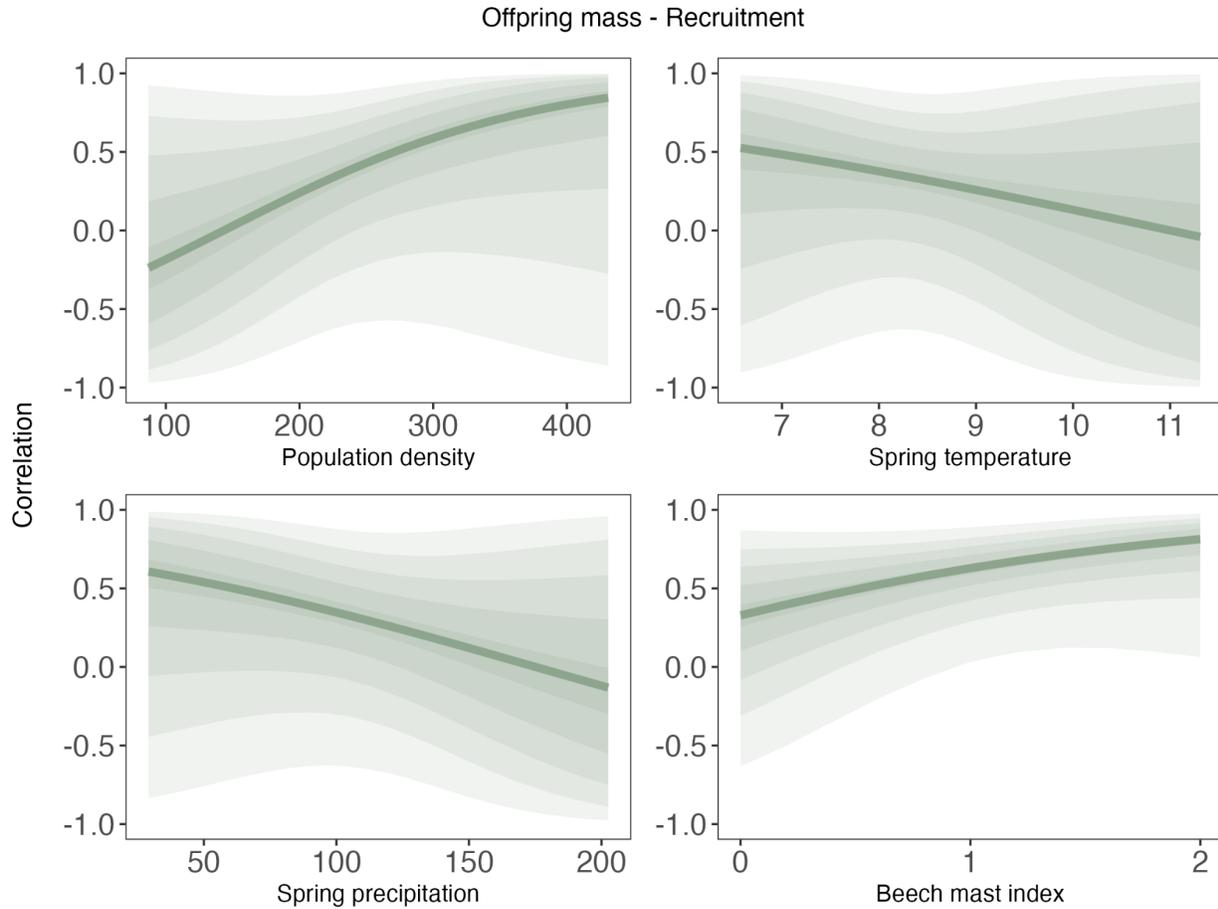
509 Figure 1: Estimated phenotypic correlations between offspring mass and brood size as a function
510 of population size (top left panel), spring temperature (top right panel), spring precipitation
511 (bottom left panel), and beech mast index (bottom right panel). Posterior median effect sizes are
512 represented by the darker lines, and 10% to 90% credible intervals are represented by the shaded
513 bands.

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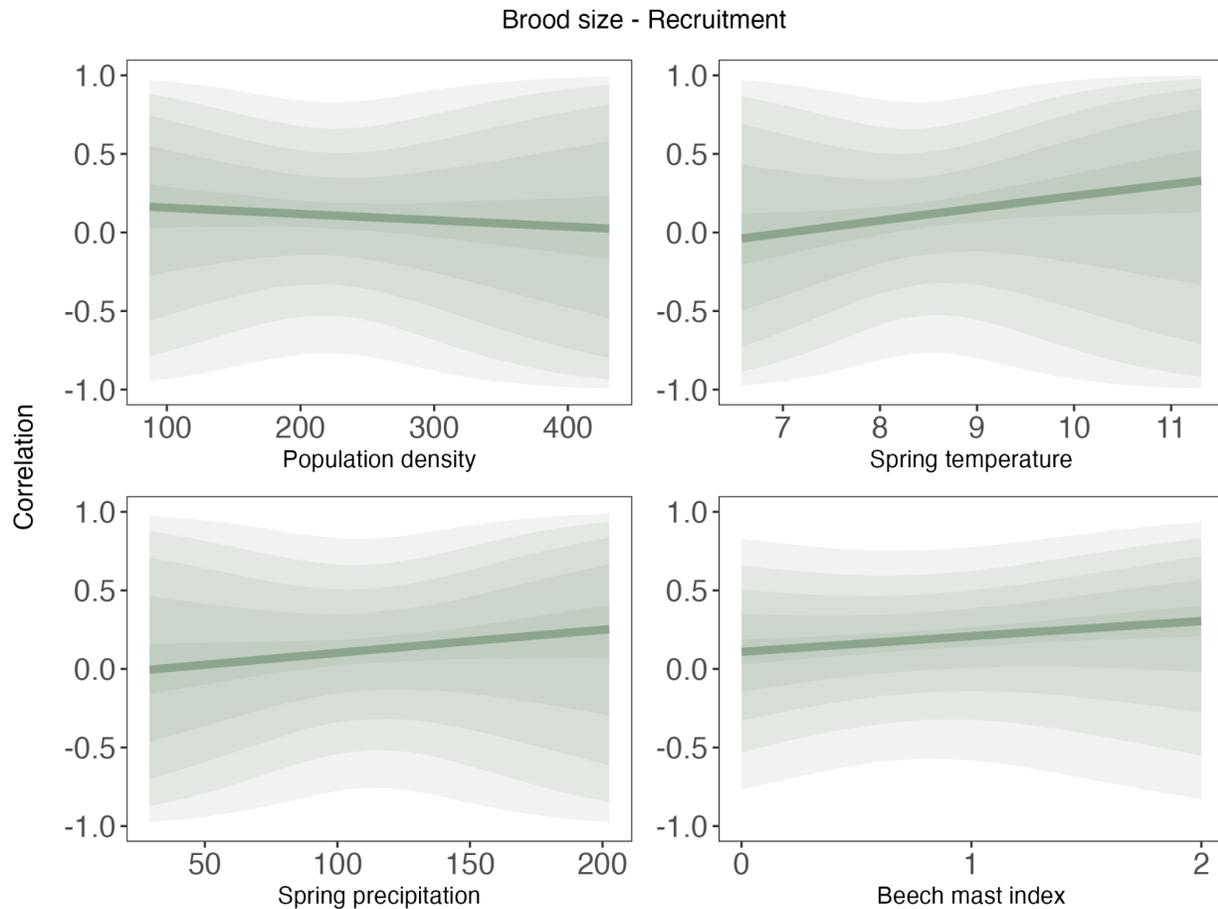
519 Figure 2: Estimated phenotypic correlations between offspring mass and recruitment as a
 520 function of population size (top left panel), spring temperature (top right panel), spring
 521 precipitation (bottom left panel), and beech mast index (bottom right panel). Posterior median
 522 effect sizes are represented by the darker lines, and 10% to 90% credible intervals are
 523 represented by the shaded bands.

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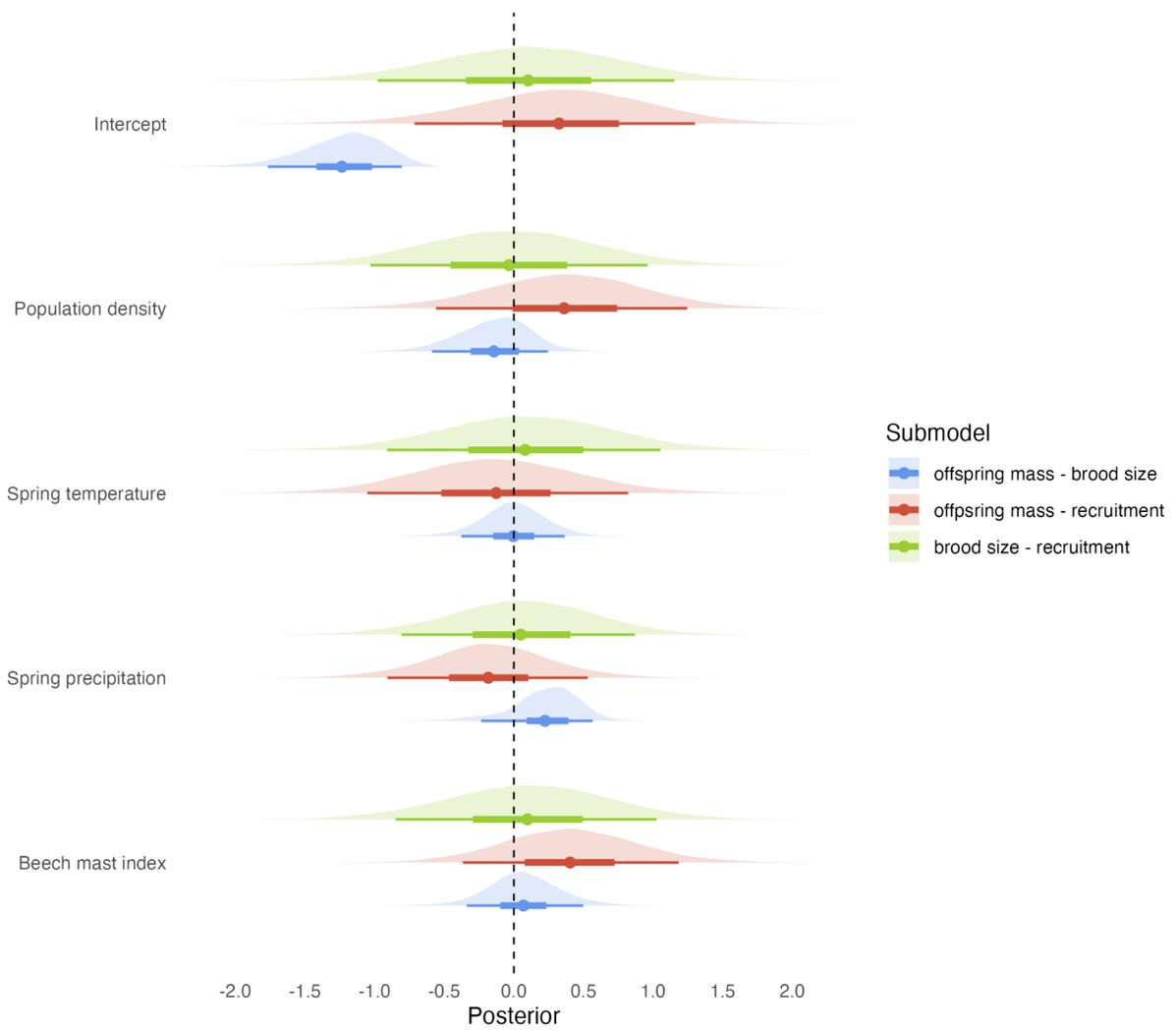
529 Figure 3: Estimated phenotypic correlations between brood size and recruitment as a function of
 530 population size (top left panel), spring temperature (top right panel), spring precipitation (bottom
 531 left panel), and beech mast index (bottom right panel). Posterior median effect sizes are
 532 represented by the darker lines, and 10% to 90% credible intervals are represented by the shaded
 533 bands.

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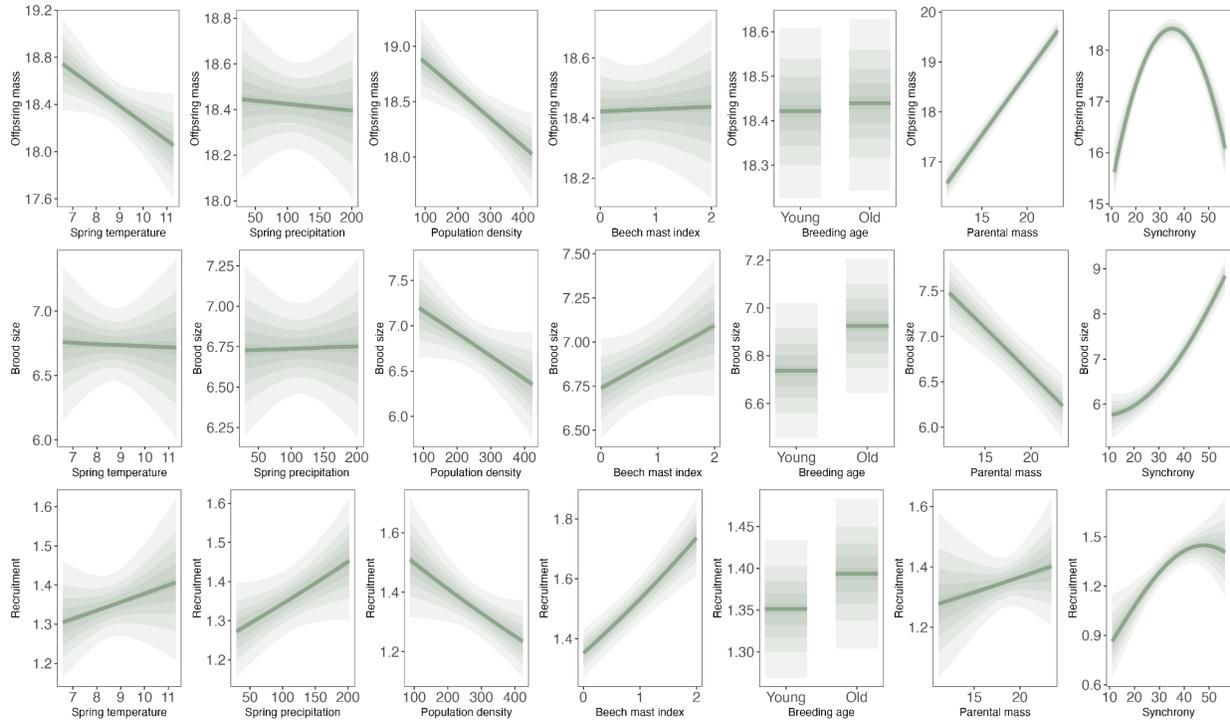
539 Figure 4: Estimated effects of standardized predictors on the phenotypic correlations between
 540 offspring mass and brood size (blue), offspring mass and recruitment (red), and brood size and
 541 recruitment (green).

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547 Figure S1: Associations estimated by the model between spring temperature, spring
 548 precipitation, population density, beech mast index, breeding age, parental mass, and laying date
 549 synchrony (panels from left to right) with offspring mass (top row), brood size (middle row), and
 550 recruitment (bottom row). Posterior median effect sizes are represented by the darker lines, and
 551 10% to 90% credible intervals are represented by the shaded bands.

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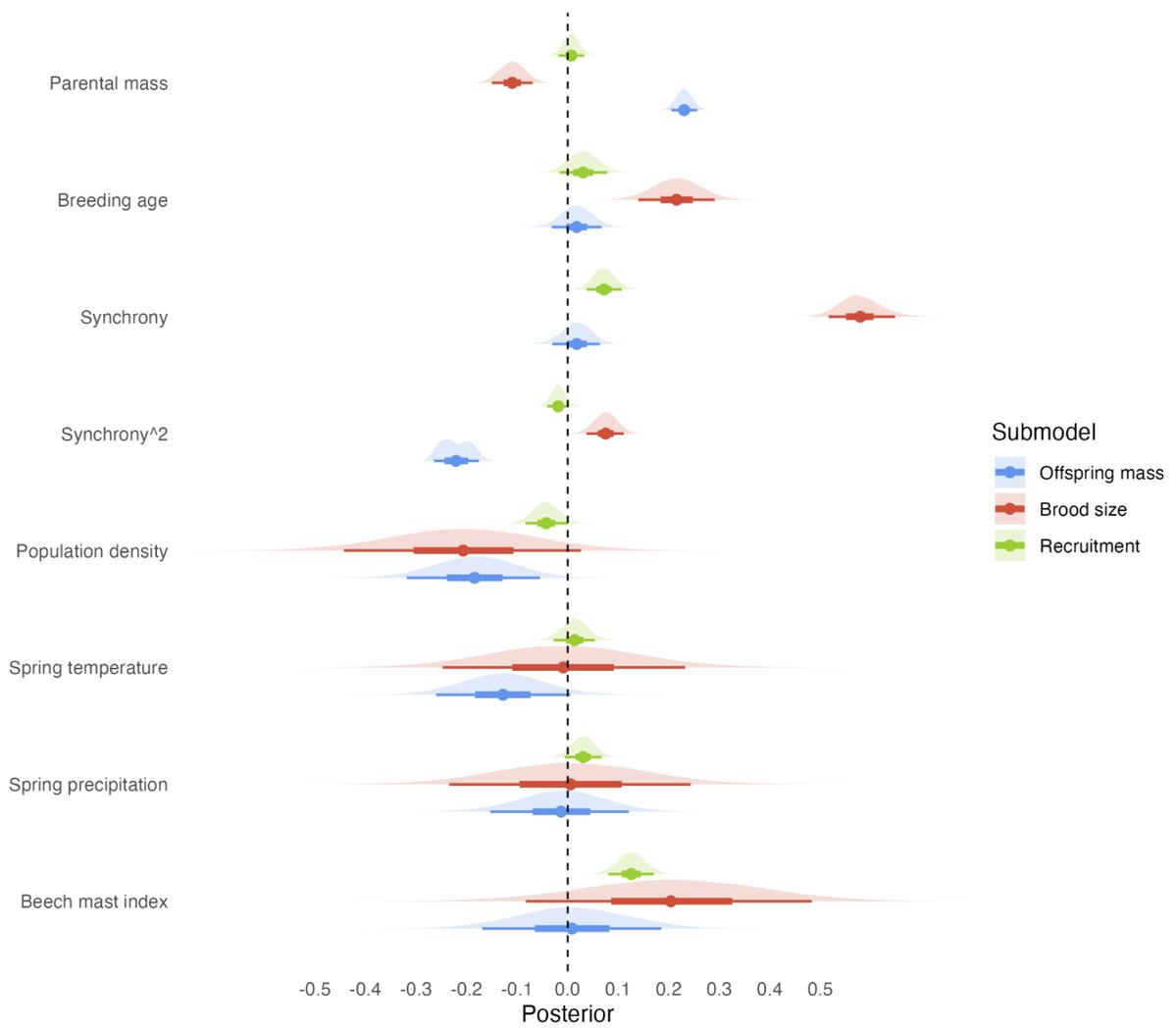
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560 Figure S2: Estimated effects of standardized predictors on primary traits: offspring mass (blue),

561 brood size (red), and recruitment (green).

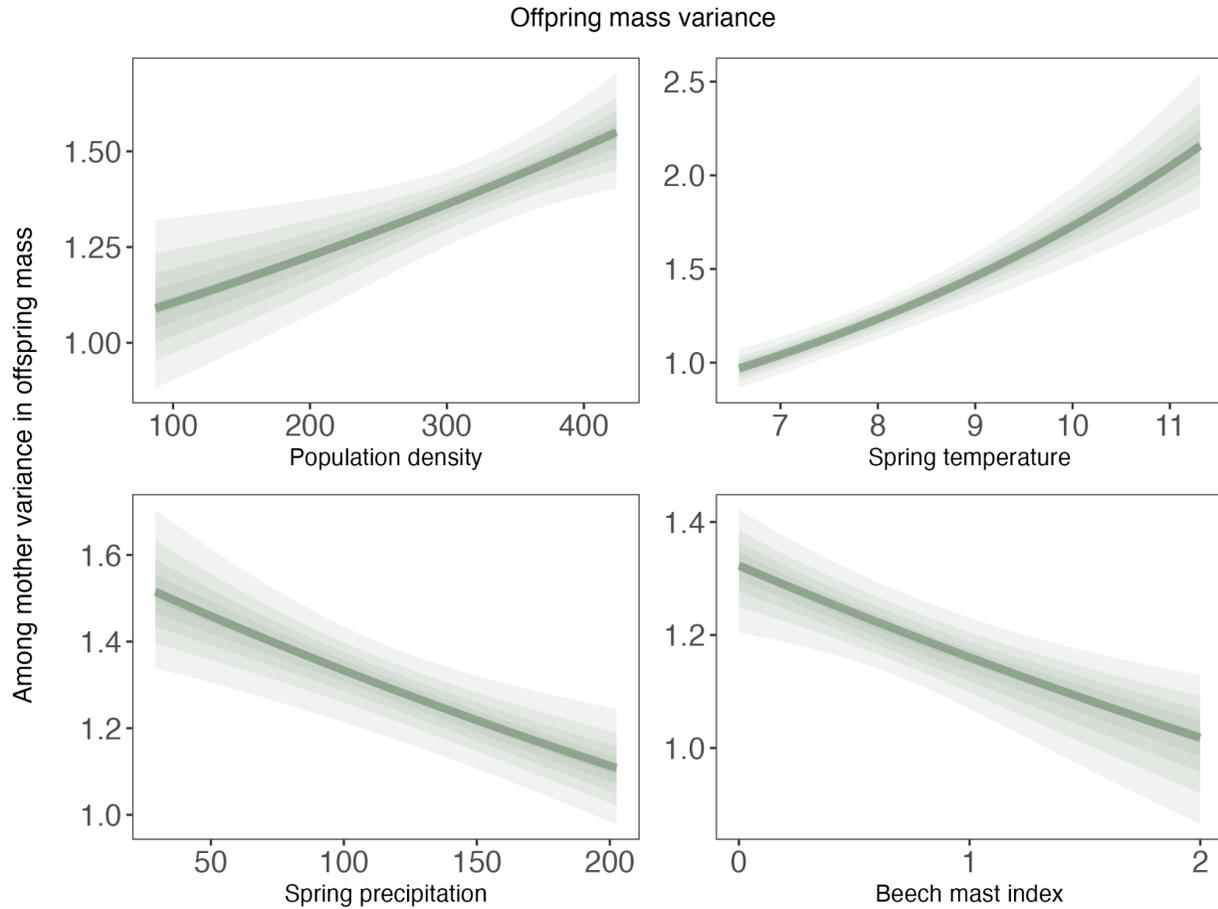
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568 Figure S3: Estimated among-mother variance in offspring mass as a function of population size
 569 (top left panel), spring temperature (top right panel), spring precipitation (bottom left panel),
 570 and beech mast index (bottom right panel). Posterior median effect sizes are represented by the
 571 darker lines, and 10% to 90% credible intervals are represented by the shaded bands.

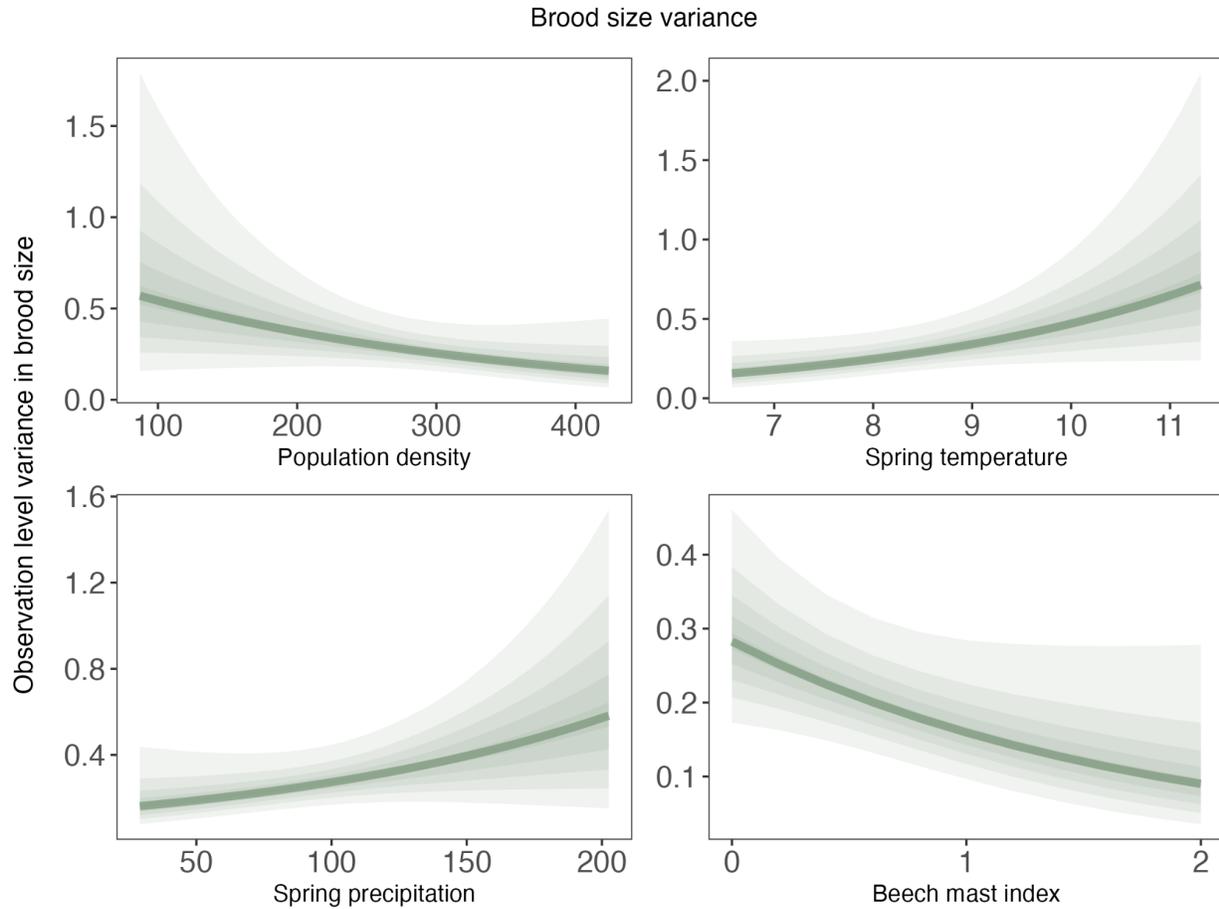
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578 Figure S4: Estimated observation-level variance in brood size as a function of population size (top
 579 left panel), spring temperature (top right panel), spring precipitation (bottom left panel), and
 580 beech mast index (bottom right panel). Posterior median effect sizes are represented by the
 581 darker lines, and 10% to 90% credible intervals are represented by the shaded bands.

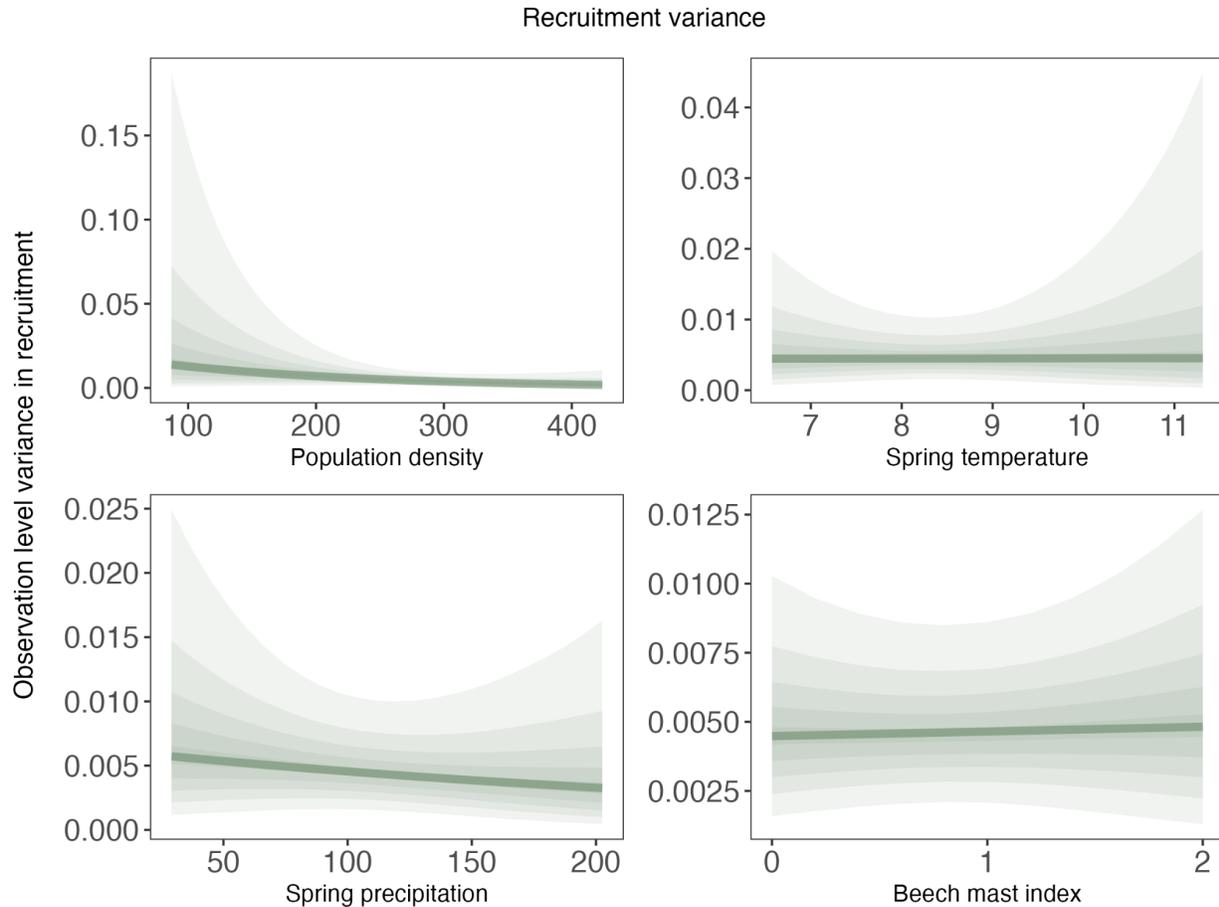
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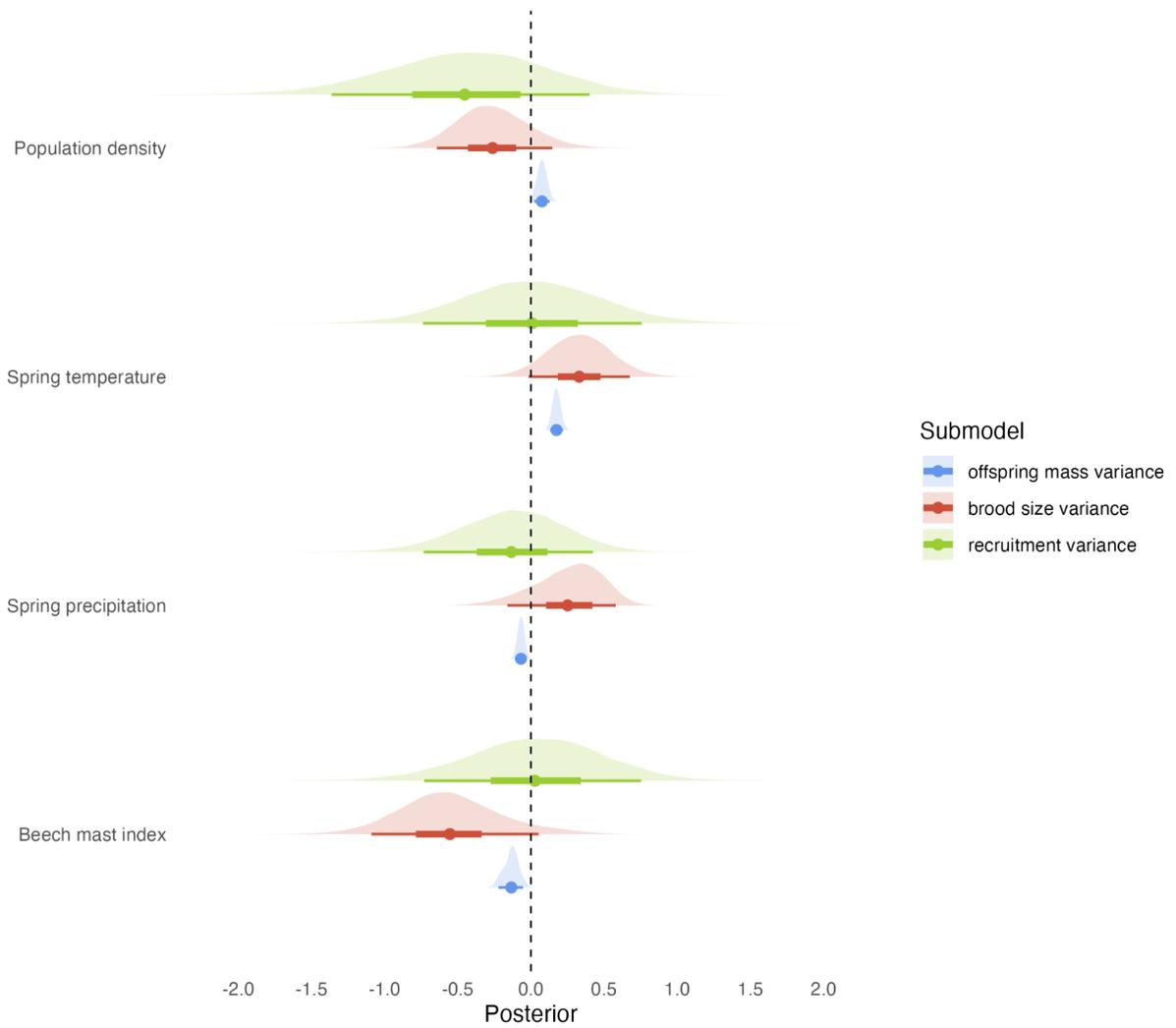
588 Figure S5: Estimated observation-level variance in offspring recruitment as a function of
 589 population size (top left panel), spring temperature (top right panel), spring precipitation (bottom
 590 left panel), and beech mast index (bottom right panel). Posterior median effect sizes are
 591 represented by the darker lines, and 10% to 90% credible intervals are represented by the shaded
 592 bands.

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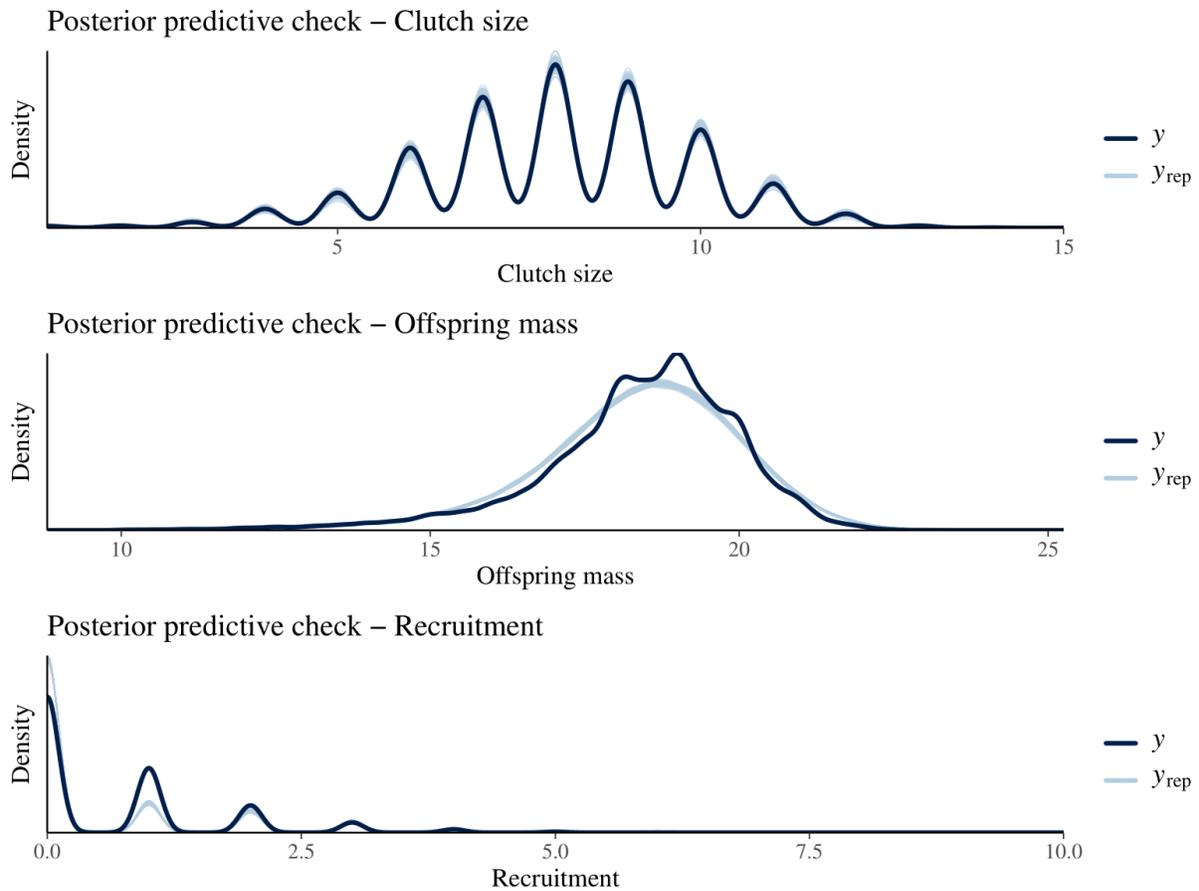
598 Figure S6: Estimated effects of standardized predictors on the among-mother variance in
 599 offspring mass (blue), observation-level variance in brood size (red), and observation-level
 600 variance in offspring recruitment (green).

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606 Figure S7: Posterior predictive checks showing the concordance between the distribution of the
 607 data (y) and the distribution of data generated under the statistical model (y_{rep}), for brood size
 608 (top panel), offspring mass (middle panel), and offspring recruitment (bottom panel). This
 609 highlights a decent fit of the models, but a small overestimation of zeros in recruitment.

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