

# Phylogenetic Comparative Methods for Multivariate Data

# The (Incomplete) Road to Comparative Methods

## **1985: The Breakthrough**

Phylogenetic Independent  
Contrasts (PIC)

## **2000s: Maturation phase**

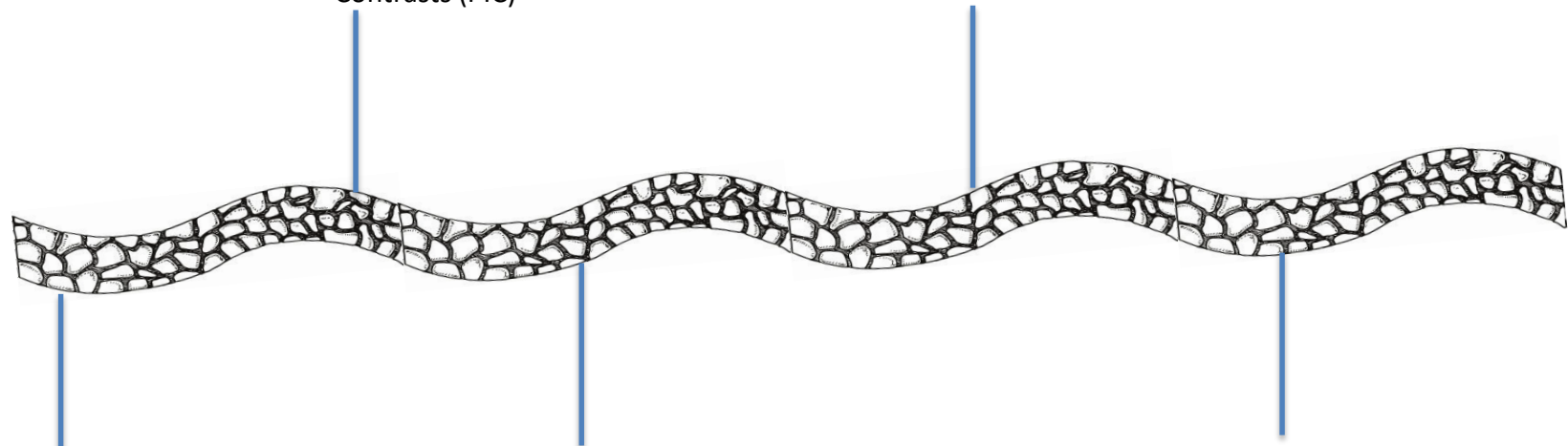
Synthesis: PIC, PGLS, Phylo-transform

Complex model comparison (BM1, BMM, OU1, OMM)

Bayesian methods

Parameter-shift methods (e.g., MEDUSA, BMM)

Discrete diversification associations (BiSSE family)



## **70s – early 80s: early attempts**

Nested ANOVA

Phylogenetic autocorrelation

## **80s – 90s: ‘niche expansion’**

PGLS

Phylogenetic signal ( $\lambda$ ,  $K$ )

Phylogenetic ANOVA

Evolutionary models (BM1, OU1, ACDC,  $\lambda$ )

Diversity plots (LTT & DTT)

Diversification rates

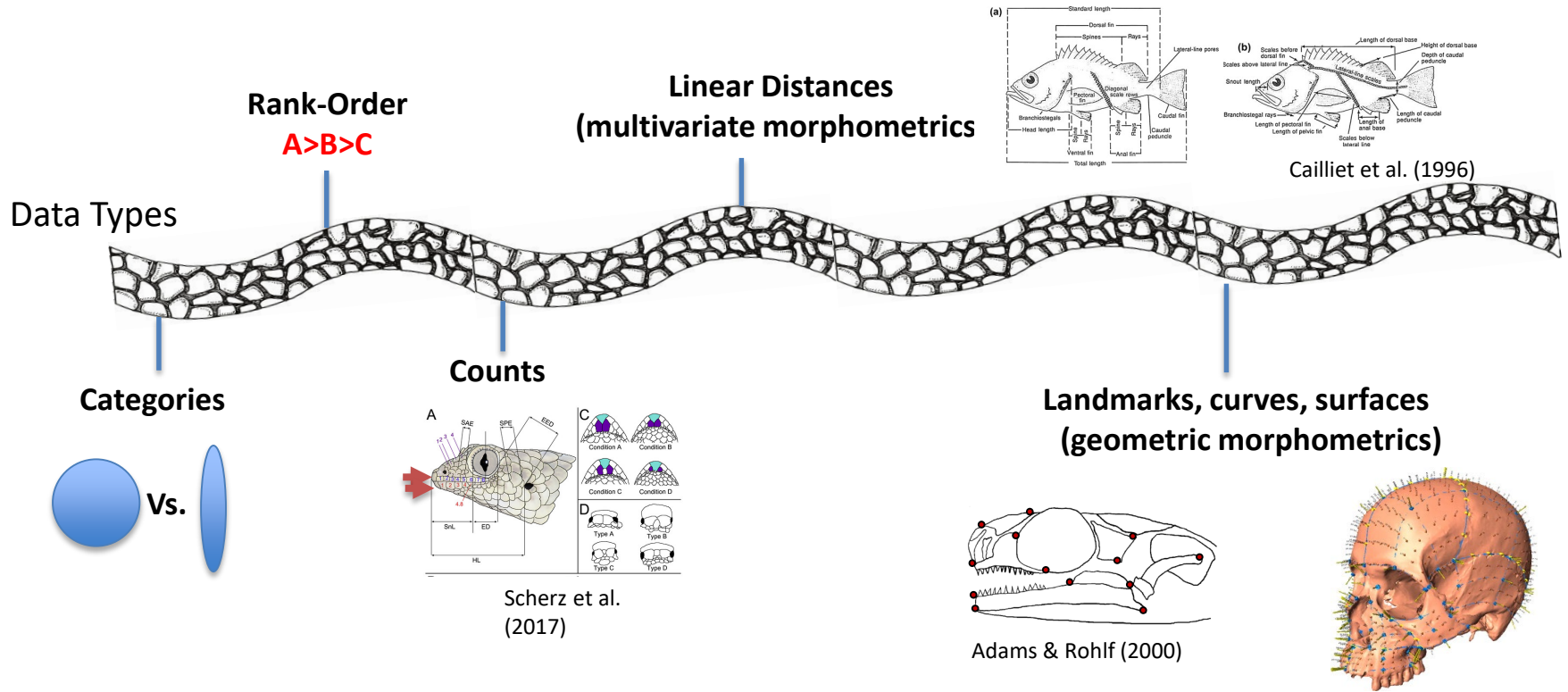
Discrete trait change models

## **~2010s: Multivariate +GMM**

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

# The (Incomplete) Road to Geometric Morphometrics

Morphological quantification has advanced dramatically\*



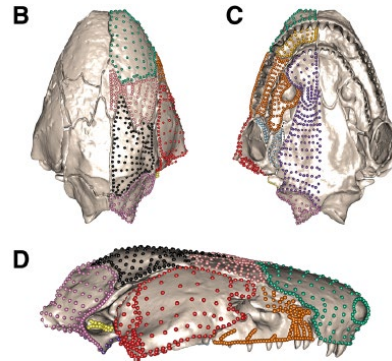
GMM provides greater biological realism, but...

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

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

# High-Dimensional Data

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



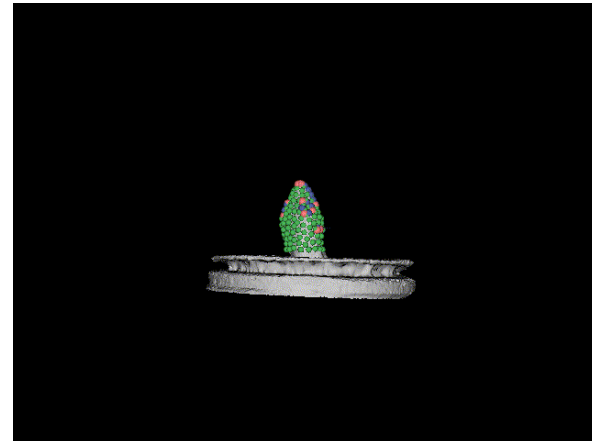
1469 landmarks =  
4407 variables

Bardua et al. 2019

From this ...



Obtain this

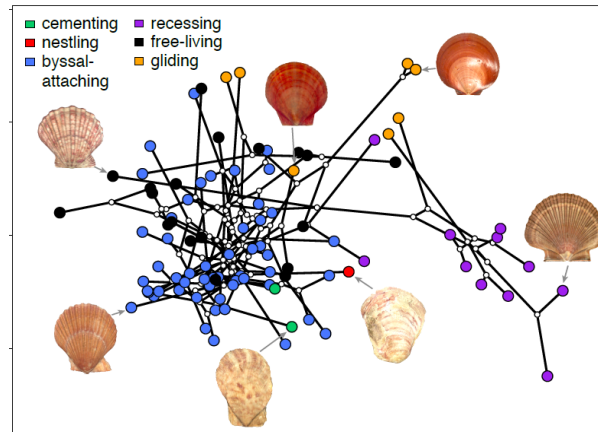


**How do we handle such phenotypes with statistical rigor?**

# Phylogenetic Comparative Methods

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

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



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

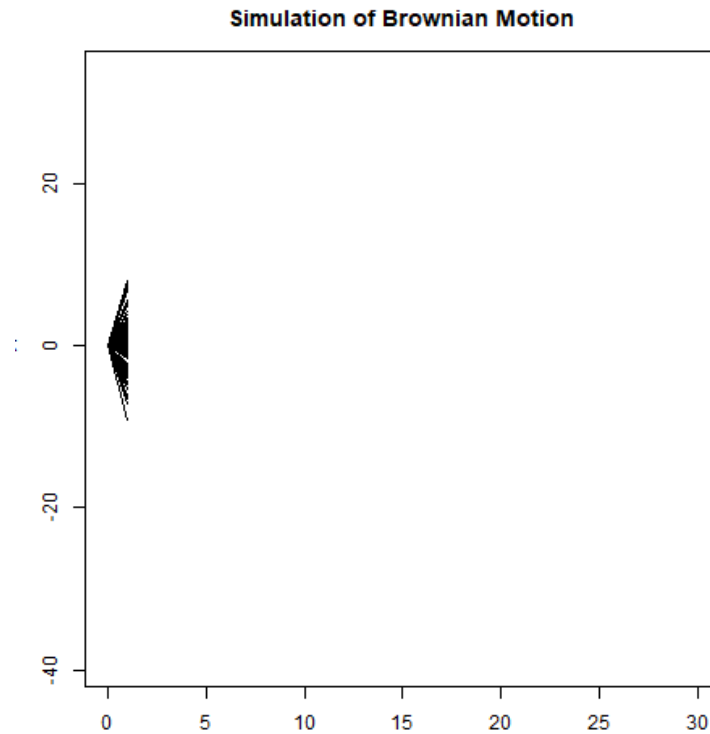
Requires an evolutionary model of how trait variation is expected to accumulate

# Testing Patterns: Brownian Motion

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

Trait changes are independent from time step to time step

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

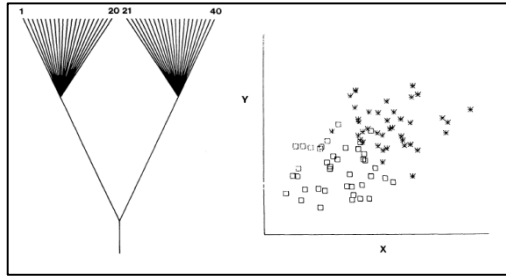


Side-note: this is the continuous-trait model equivalent of the Markov process, and is intimately related to Gaussian theory and the normal distribution

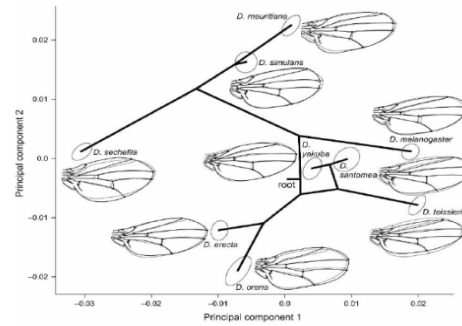
Felsenstein (1973; 1985)

# The PCM Toolkit

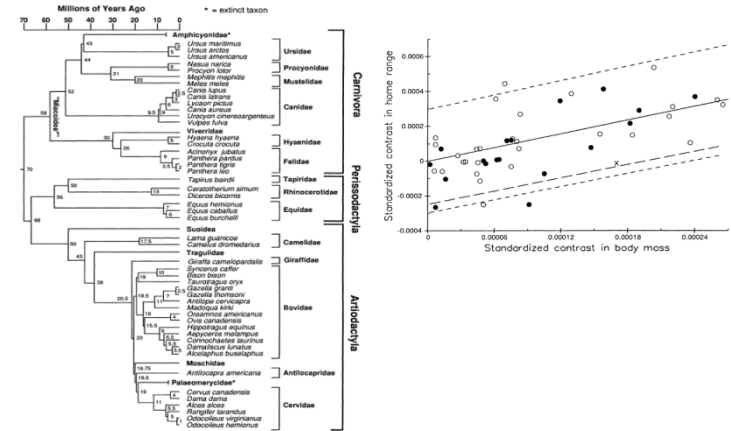
## Phylogenetic Signal



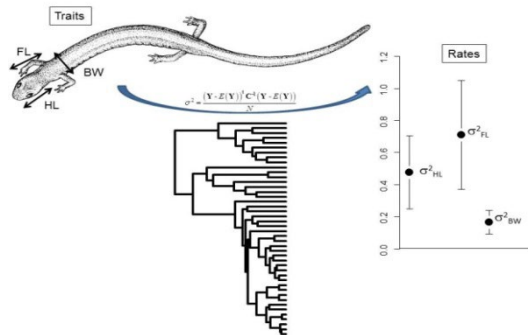
## Phylomorphospace



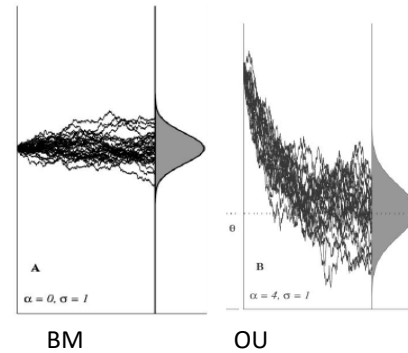
## Phylogenetic Regression (PIC & PGLS)



## Evolutionary Rates



## Evolutionary Models



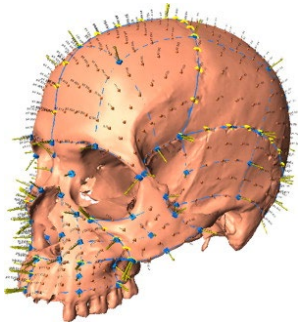
All are derived from the general PCM model (PGLS)

# The General PCM Model

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

$$\mathbf{Y} = \mathbf{X}\hat{\boldsymbol{\beta}} + \mathbf{E}$$

Continuous  
Response Data



Friess 2010

shape

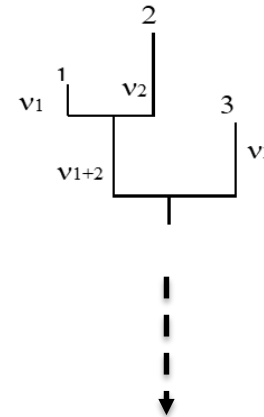
The Design

$$\begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 1 & 1 \\ 1 & 1 \\ 1 & 1 \\ 1 & 1 \end{bmatrix}$$

Island vs. Mainland

region

Error:  $\mathcal{N}(0, \mathbf{V})$   
(as described by phylogeny)

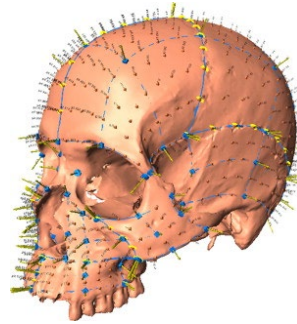


$$\mathbf{V} = \mathbf{R} \otimes \begin{pmatrix} v_1 + v_{H2} & v_{H2} & 0 \\ v_{H2} & v_2 + v_{H2} & 0 \\ 0 & 0 & v_3 \end{pmatrix}$$



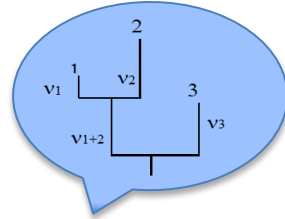
# GMM-PCM Merger: Challenges

Shape ~ Region | phylogeny



Friess 2010

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



This GMM/PCM approach requires that one:

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

**These were rather significant analytical challenges to overcome!**

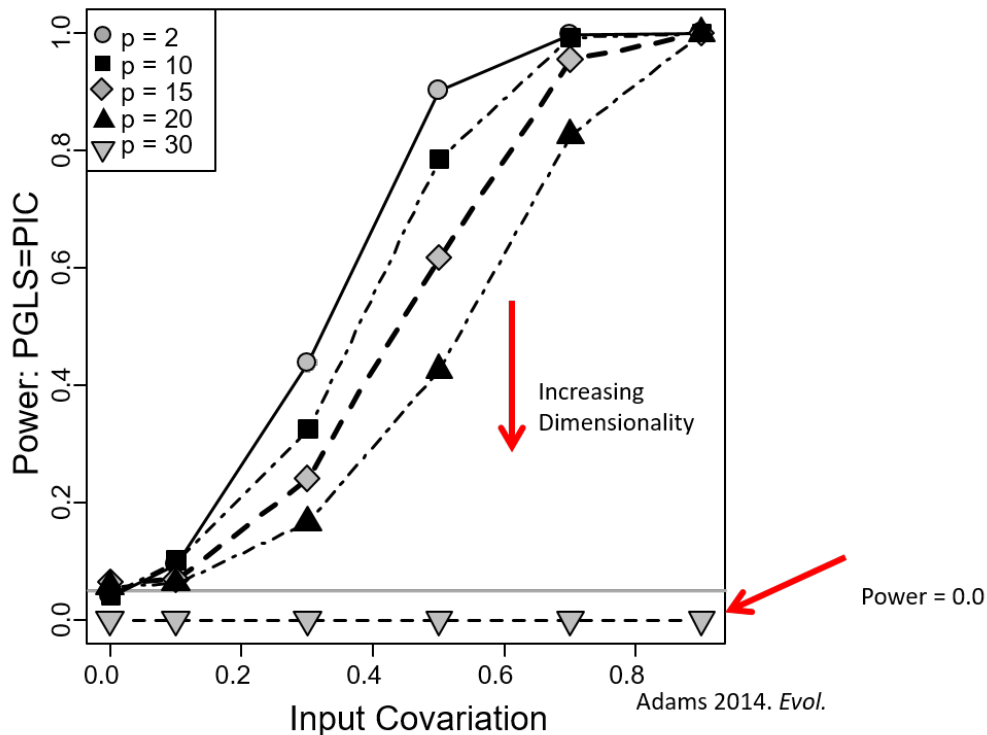
# Why is There a Problem?

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

Example: phylogenetic regression

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

Power decreases as  $p$ -dimensions increases



**Why does this happen?**

# The Curse of Parametric Hypothesis Testing

Standard PCMs are rooted in likelihood-based statistical theory

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

Lots of math here!

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

Translation: divide by zero!

**We need another solution for highly multivariate data!**

# Multivariate PCMs: The Solution

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

New GMM/PCM Approach:

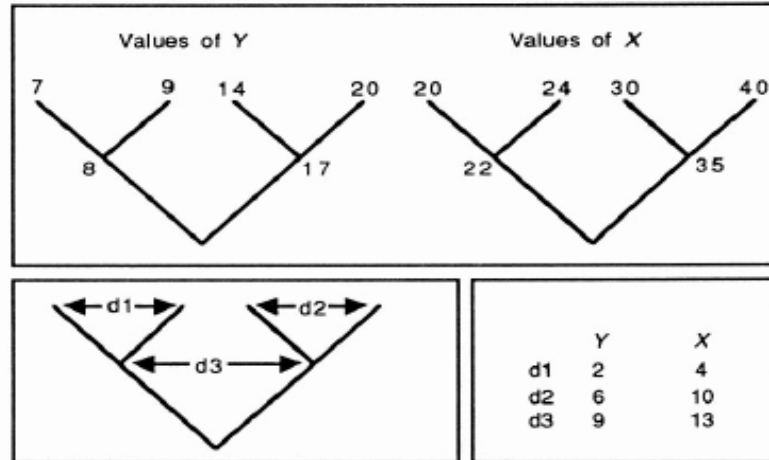
- 1: Condition data on phylogeny & fit model parameters
- 2: Obtain robust summary measures (avoid  $|\mathbf{V}| = 0$ )
- 3: Evaluate significance and effect sizes *NOT* using  $\log L$

# I: Conditioning on Phylogeny

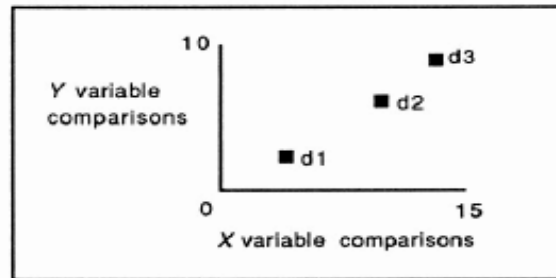
Three equivalent algebraic implementations

## 1: Phylogenetically Independent Contrasts

Calculate PICs



Analysis of PICs



From Harvey & Pagel (1991)

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

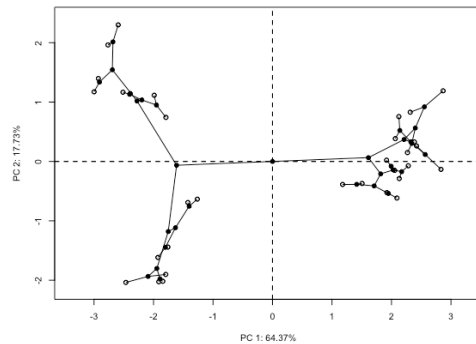
# I: Conditioning on Phylogeny

Three equivalent algebraic implementations

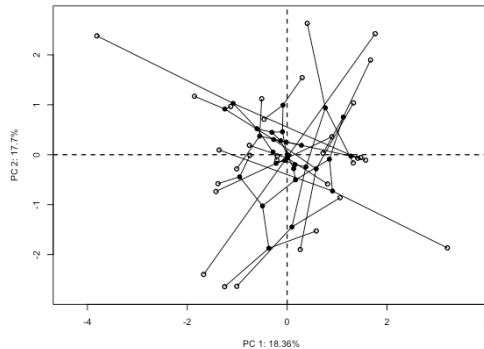
2: Phylogenetic (GLS) Regression ( $\mathbf{Y} = \mathbf{X}\hat{\boldsymbol{\beta}} \mid \mathit{phy}$ )

Accounts for phylogeny during analysis

Before



After:  
 $E_{\text{resid}}$  independent  
of phylogeny



Images from Collyer & Adams (2021)

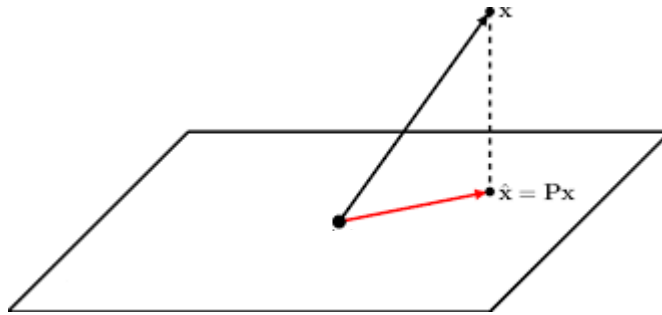
$$\hat{\boldsymbol{\beta}} = (\mathbf{X}^t \mathbf{V}^{-1} \mathbf{X})^{-1} \mathbf{X}^t \mathbf{V}^{-1} \mathbf{Y}$$

# I: Conditioning on Phylogeny

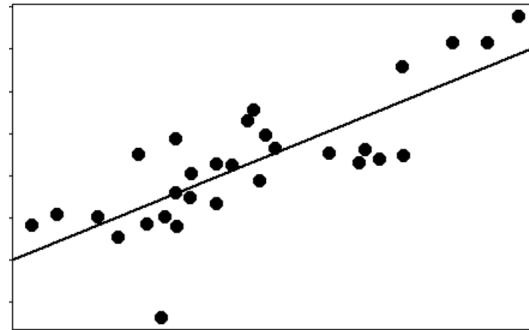
Three equivalent algebraic implementations

## 3: Phylogenetic Transformation (GLS $\rightarrow$ OLS)

Project data to  
phylogenetically-  
transformed space



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

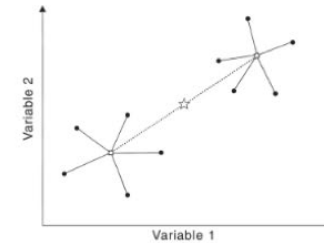
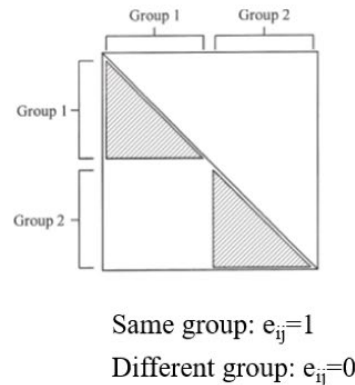
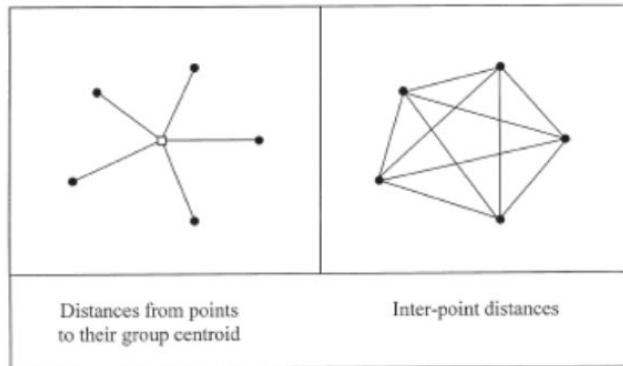


$$\hat{\beta} = (\tilde{\mathbf{X}}^t \tilde{\mathbf{X}})^{-1} \tilde{\mathbf{X}}^t \tilde{\mathbf{Y}}$$

We utilize this procedure!

# II: Robust Summary Statistics

Leverage geometry to obtain robust summary statistics



Images from Anderson (2001)

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

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

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

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

Adams and Collyer (2015), (2018a), (2018b); Adams and Collyer (2019)

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



# III: Residual Randomization

## Significance testing via RRPP (Residual Randomization in Permutation Procedures)

### 1: Fit models

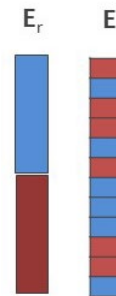
obtain  $\beta$ , and summary stats, SS, MS,  $R^2$ , F

$$\text{Full} \\ \mathbf{Y} = \mathbf{X1} + \mathbf{X2} + \mathbf{E}_f$$

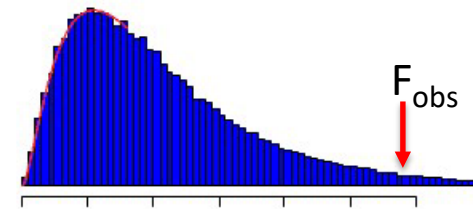
$$\text{Reduced} \\ \mathbf{Y} = \mathbf{X1} + \mathbf{E}_r$$

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

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



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

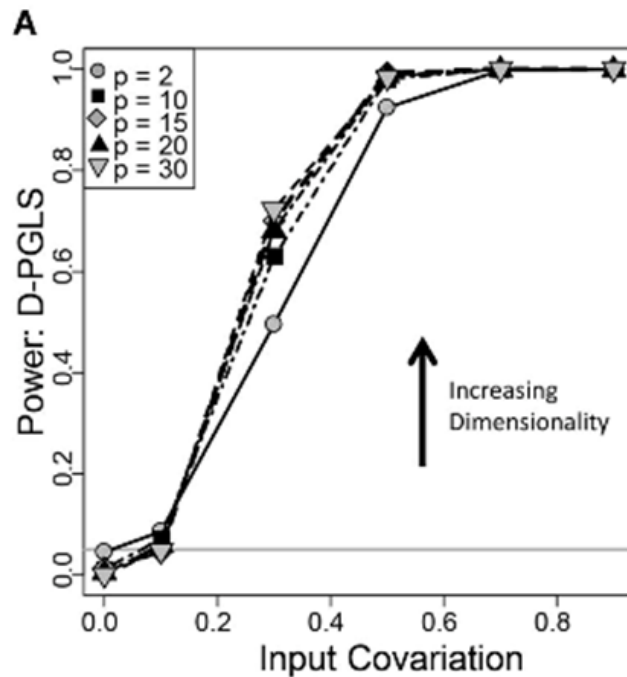


$$4: \text{Effect size: } z = \frac{(\log(F) - \mu_{\log(F_r)})}{\sigma_{\log(F_r)}}$$

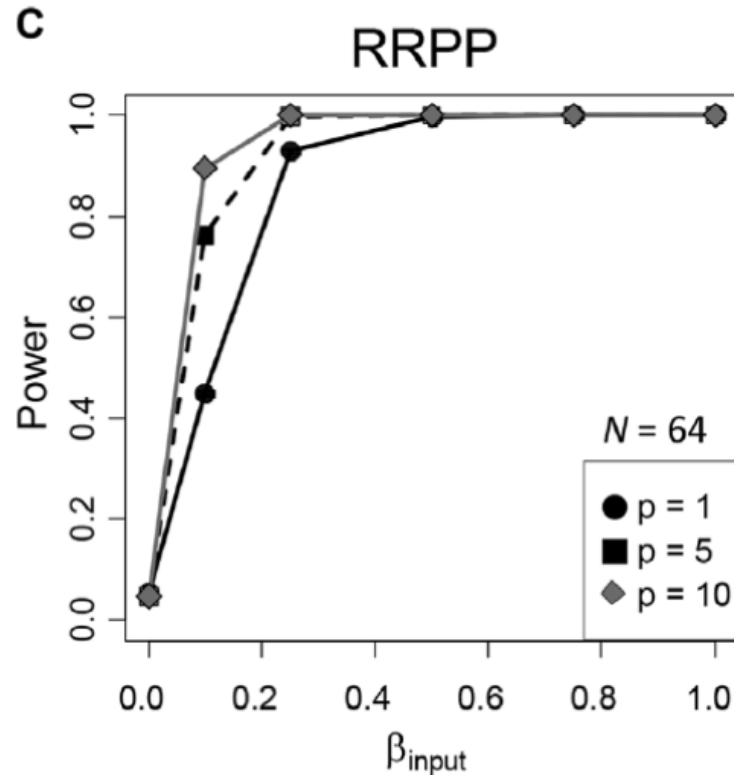
\*Note: Proper permutation requires identifying correct exchangeable units  
(Commanges 2003; Adams and Collyer 2018a,b).

Collyer, Sekora, Adams (2015)  
Adams & Collyer. (2016)  
Adams & Collyer. (2018a); (2018b)

## Breaks Rao's paradox



Adams 2014. *Evolution*

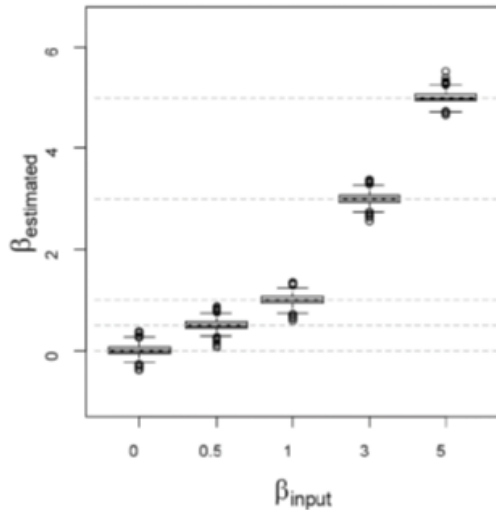


Adams and Collyer 2018. *Evolution*

**Displays appropriate type I  
error and high power**

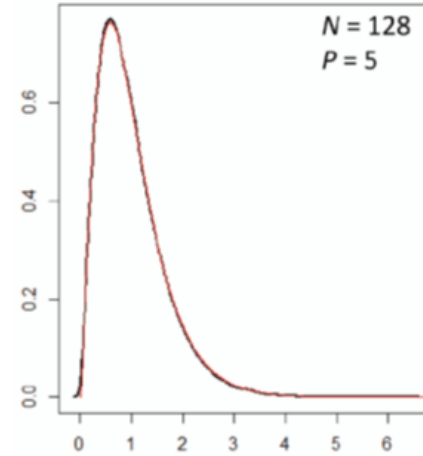
# RRPP Properties

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



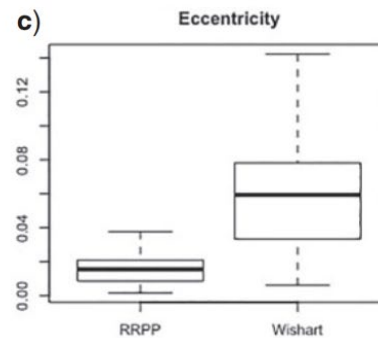
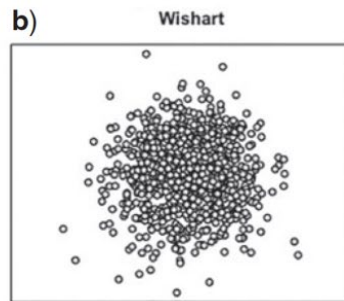
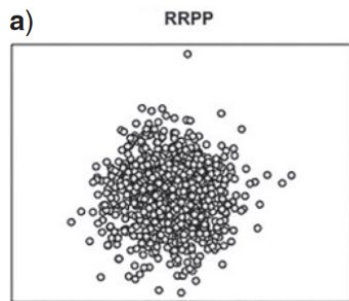
**Correct parameter estimates**

Adams and Collyer (2018a)



**Empirical sampling distribution matches theory**

Adams and Collyer (2018a)



**Estimated covariance matrices equivalent to sampling a Wishart distribution**

Adams and Collyer (2018b)

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

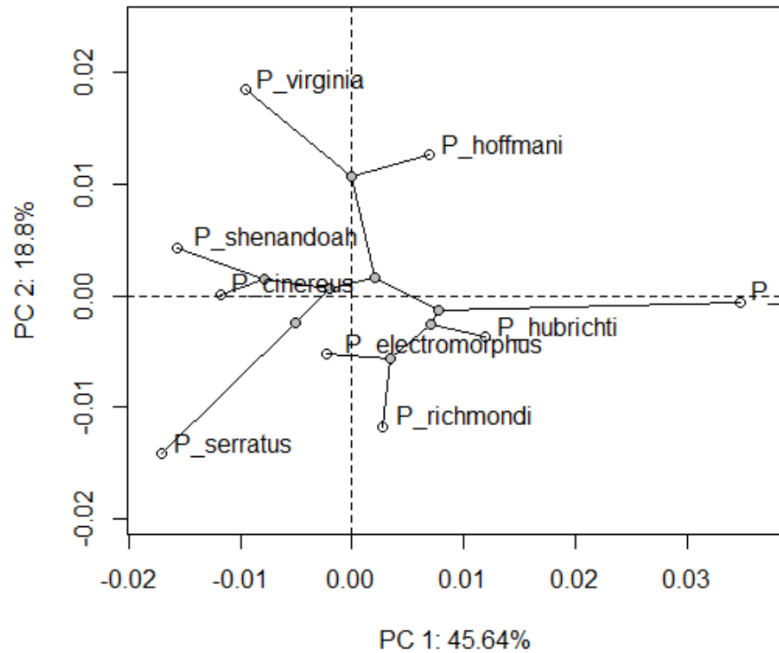


# How to Visualize Evolutionary Patterns?

## Phylomorphospace (PCA)

Align data to directions of maximal variation

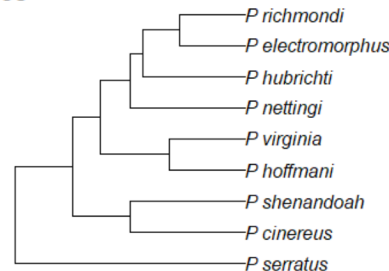
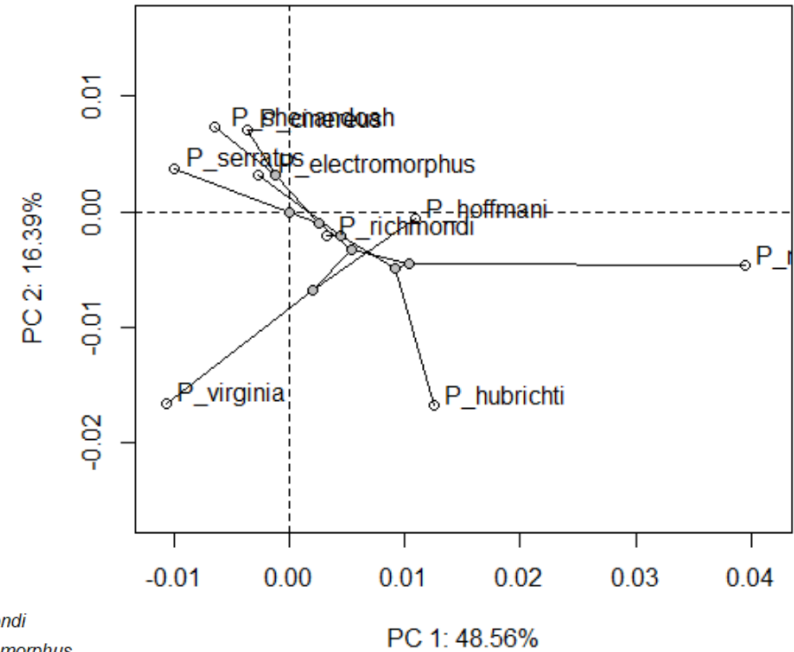
PCA.w.phylo



## Phylogenetic PCA (pPCA)

Align data to directions *independent* of phylogenetic signal (1<sup>st</sup> dimension)

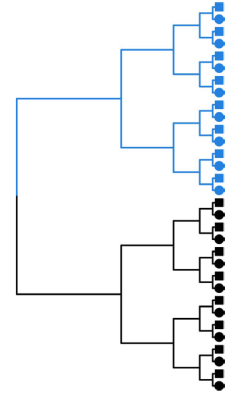
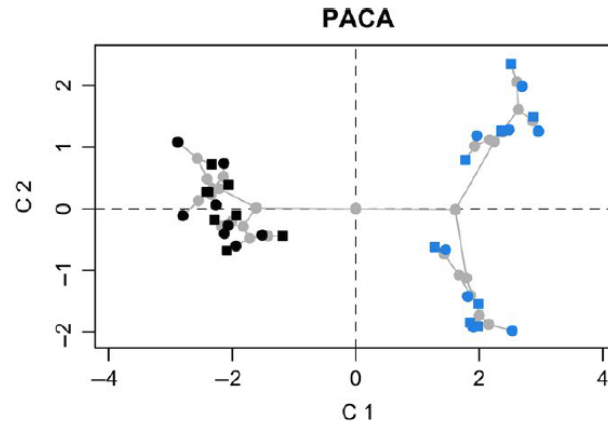
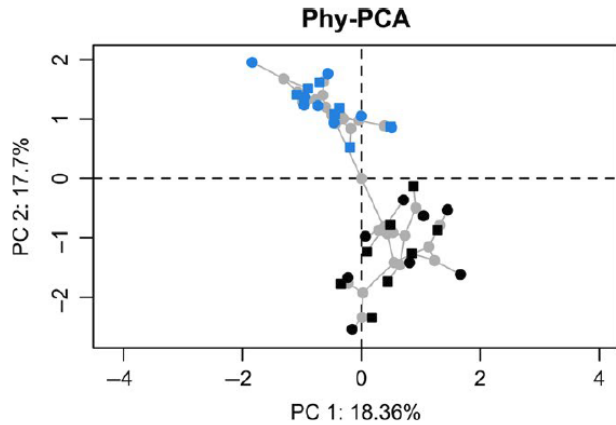
phylo PCA



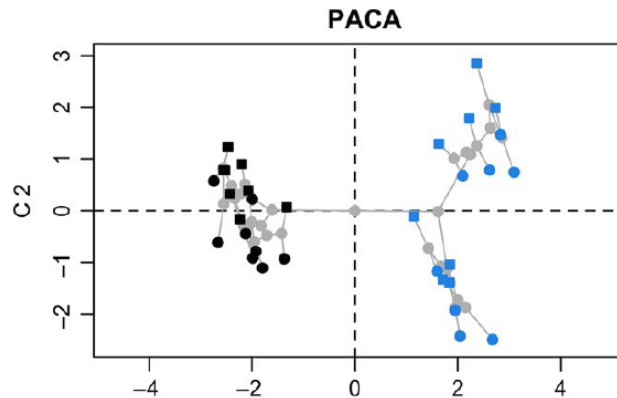
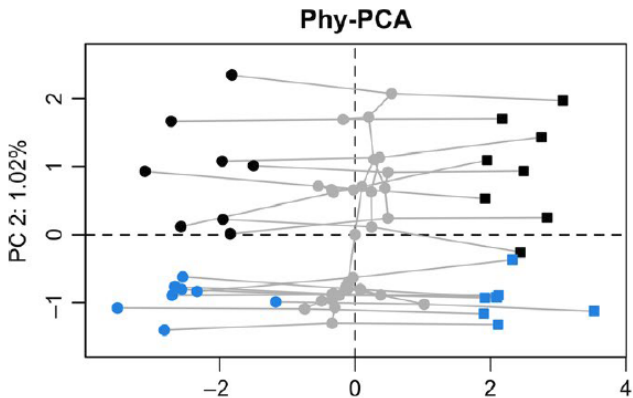
Interpretation can be challenging (e.g., with mixed ecological and phylogenetic signal)

# Phylogenetically Aligned Components: PACA

Align data to directions that maximize phylogenetic signal



Data  
 $P_{BM} + R_{noise}$



Data  
 $P_{BM} + E_{ecol} + R_{noise}$

**PACA reveals phylogenetic trends in data irrespective of other signals!**

# Phylogenetic 'Correlation' (PLS)

Account for phylogeny during PLS correlation

-PLS of evolutionary covariance (rate) matrix

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

$$\mathbf{R}_{12} = \mathbf{U}_{R1} \mathbf{D} \mathbf{V}_{R2}^t$$

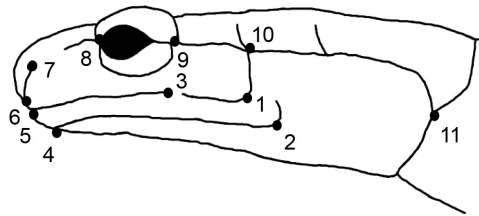
-Equivalently found from PLS of **PY** (phylo-transformed data)

-Significance found from permutation of phylo-transformed data

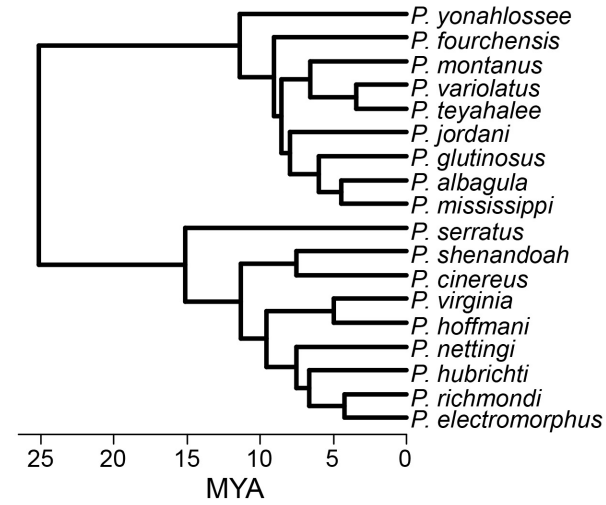
# Phylogenetic PLS: Example

## PLS of cranium vs. mandible in *Plethodon*

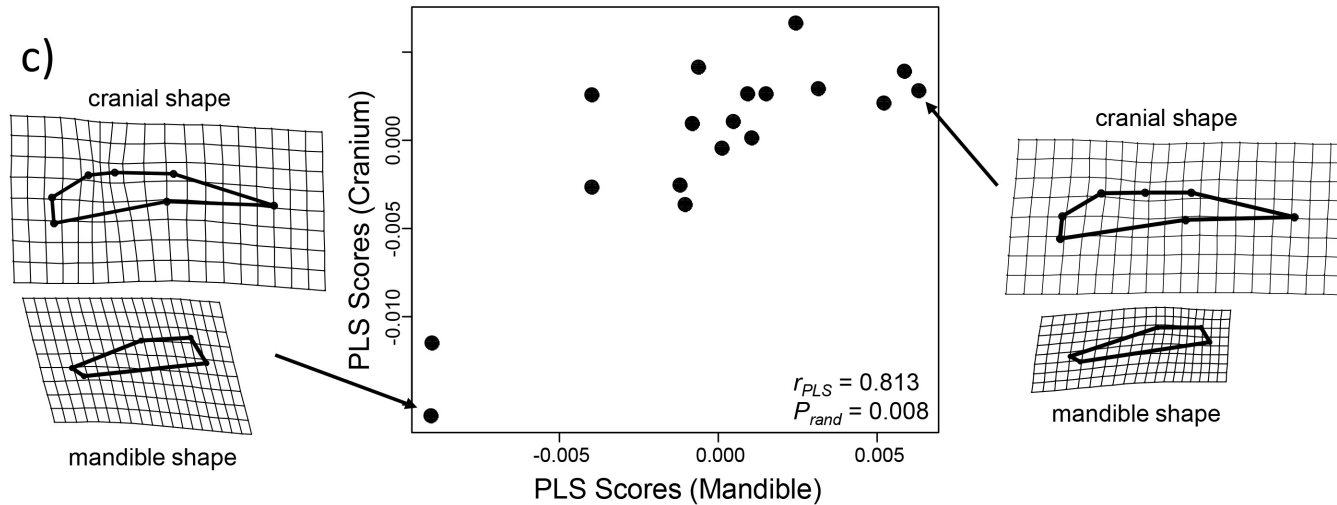
a)



b)



c)





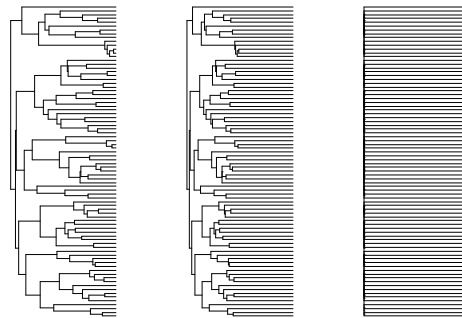
The degree to which phenotypic similarity associates with phylogenetic relatedness

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

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

- Pagel's  $\lambda$ : a branch-length transformation during logL fitting

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



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

# Phylogenetic Signal

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

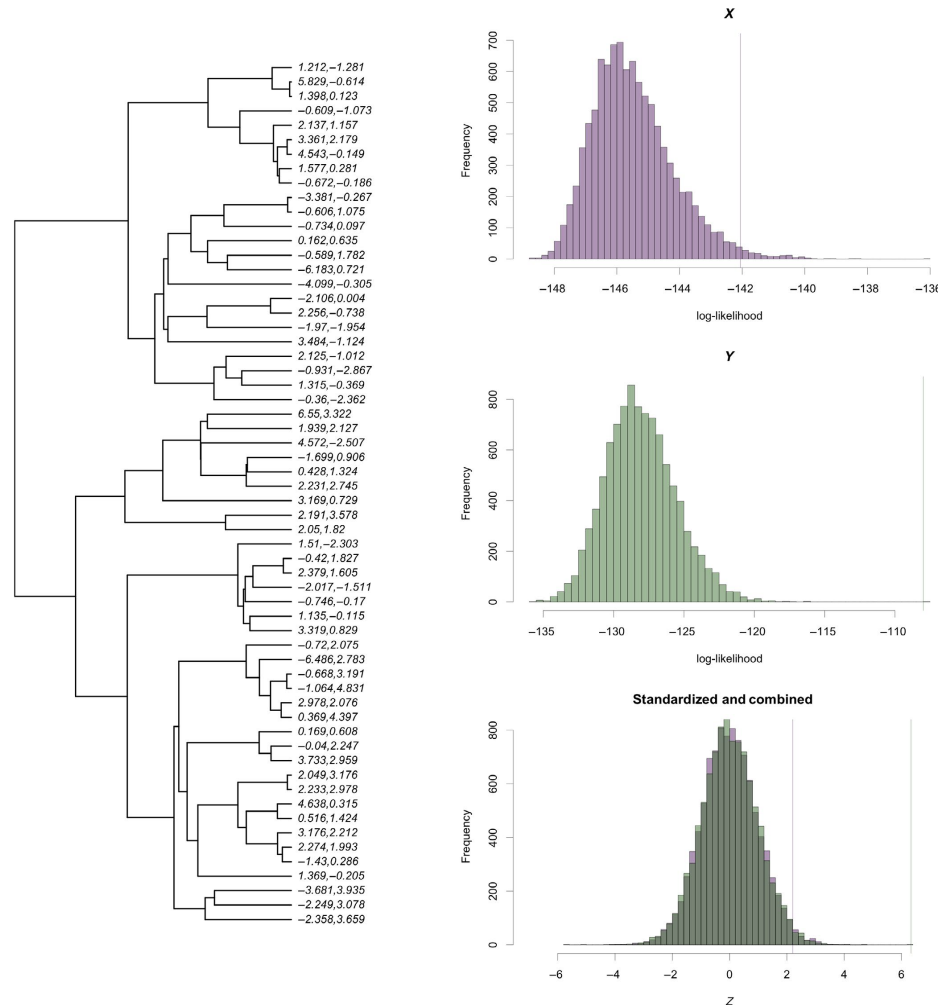
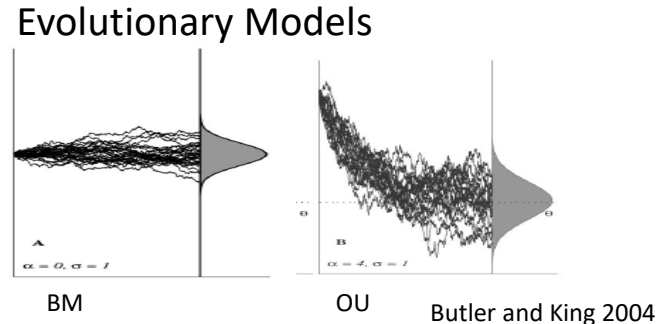


FIGURE 1 Plot of phylogenetic tree with  $x, y$  values, plus frequency histograms for the RRP log-likelihood values for two variables,  $X$  and  $Y$ . Vertical lines indicate observed values. In the last panel, histograms have been combined for standardized values

# Comparing Evolutionary Models

What evolutionary model best describes trait variation?

-Fit data to phylogeny under differing evolutionary models



Model comparisons of:

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

Methods for multivariate data:

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

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

## Evolutionary rate for a trait $\sigma^2$ : Phylogenetically-standardized variance

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

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

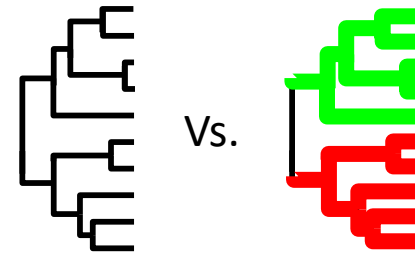
Felsenstein 1973. *Am J. Hum. Gen.*

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

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

## Is there evidence for multiple evolutionary rates on the phylogeny?

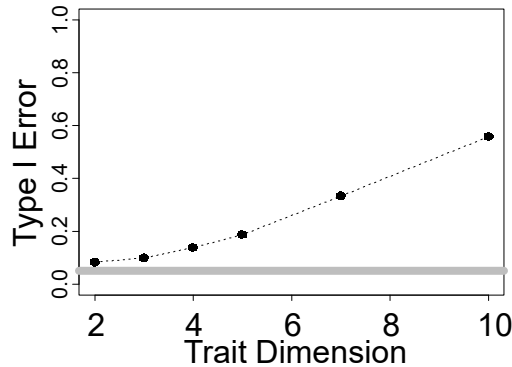
1: Define 'regimes' for models (BM1, BMM, etc.)



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

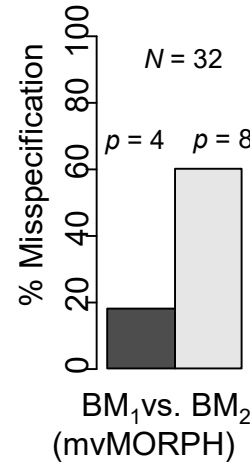
3: Compare  $\log L$  (LRT tests, AIC, phylogenetic simulation, etc.)

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



Adams 2014b. *Syst. Biol.*

Embodiment of  
'curse of  
dimensionality'



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

Adams and Collyer 2018. *Syst. Biol.*

logL<sub>Mult</sub> cannot be computed when  $p \geq N$

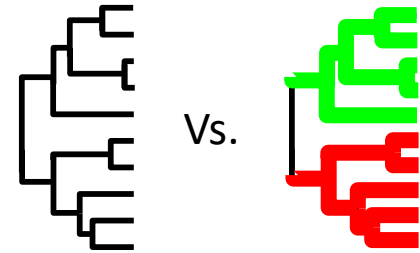
For multi-dimensional traits, should have a single rate, not a matrix

LRT based on the logL<sub>mult</sub> not a general solution for high-D data

# Pairwise Composite Likelihood

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

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



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

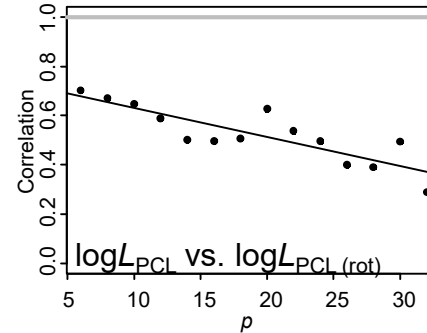
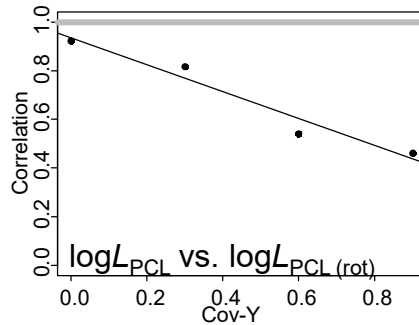
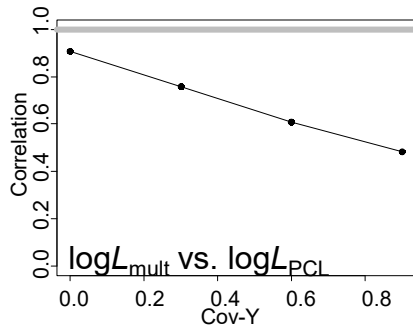
3: Sum across  $\log L_{\text{pair}}$  for overall fit:  $\sum \log L_{\text{pair}}$

4: Simulate data under  $H_0$  and compare

# Pairwise Composite Likelihood: Problems

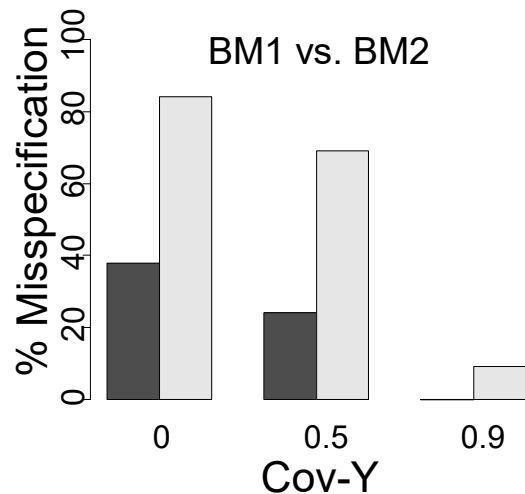
## Pairwise composite likelihood to compare BM1 vs. BMM

- Sensitive to *ALL* aspects of multivariate metric spaces



- Arbitrary results

- Orientation-dependent
- Cov-Y dependent



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

- PCL **NOT** useful for comparing evolutionary rates

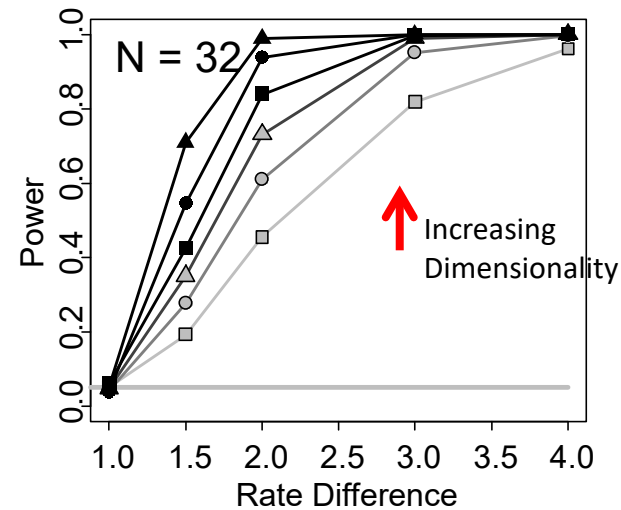
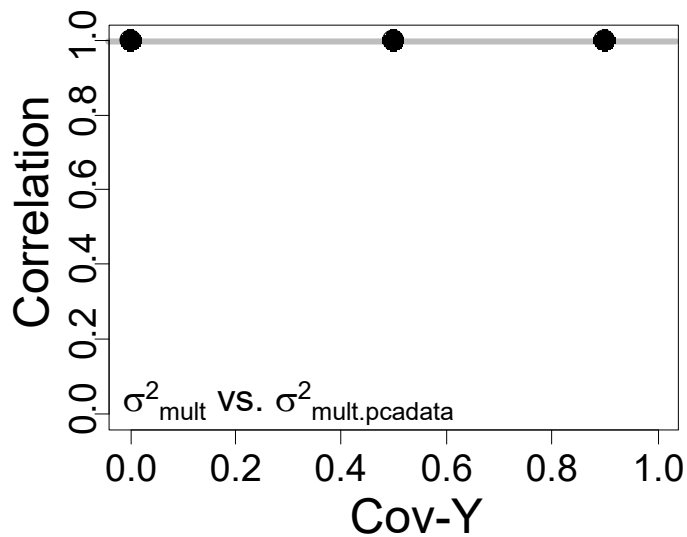
## Generalize $\sigma^2$ for multidimensional data: net evolutionary rates

- Define 'regimes' for models (BM1, BMM)
- Phylogenetic transform of data
- Estimate  $\sigma^2_{mult}$  for BM1, BMM
- Permute (or simulate), repeat

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

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

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



- $\sigma^2_{mult}$  **IS** useful for comparing multivariate evolutionary rates!



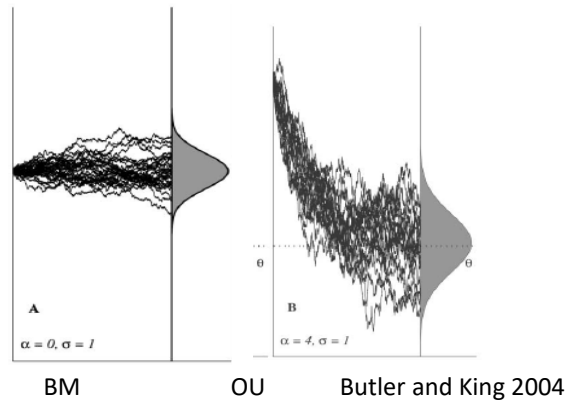
# Complex Model Comparisons

Evolutionary models go beyond Brownian motion

-BM, OU, EB, ACDC, etc.

-Fit data to phylogeny under differing evolutionary models

Evolutionary Models



Methods for multivariate data:

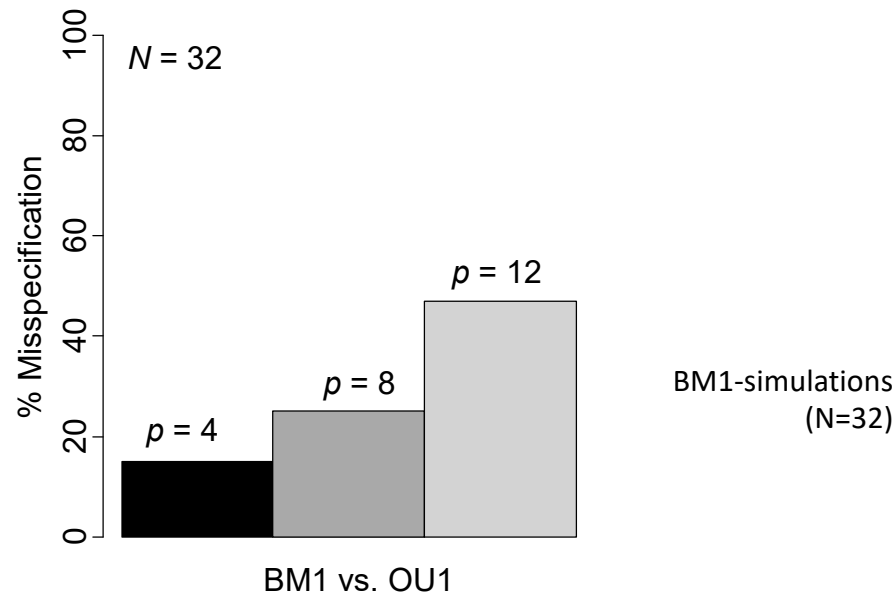
1:  $\log L_{Mult}$  (Clavel et al. 2015: extending Revell & Harmon, 2008)

2:  $\sum \log L_{indiv}$  (Ingram & Mahler, 2013; Grundler and Rabosky, 2014; Moen et al. 2016)

3: PCL (Goolsby, 2016)

1: logL<sub>mult</sub> (various implementations)

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

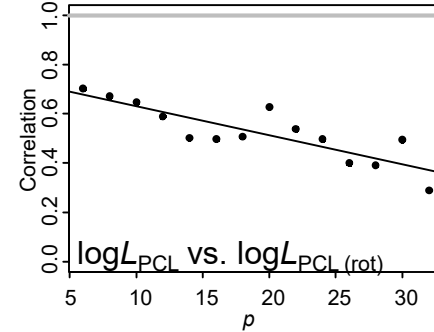
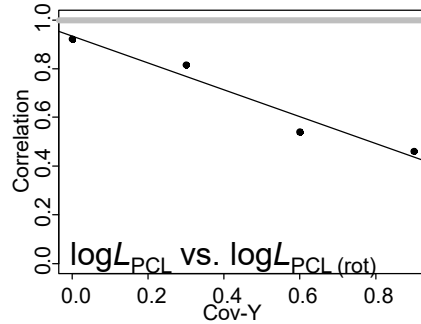
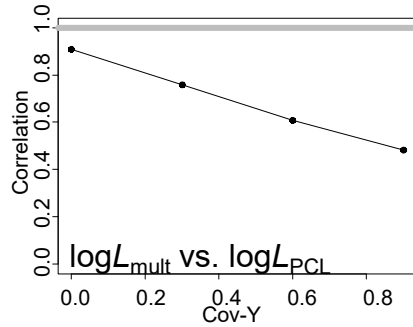


AIC from logL<sub>mult</sub> not general solution for model comparisons with high-D data

# PCL: Problems and Consequences

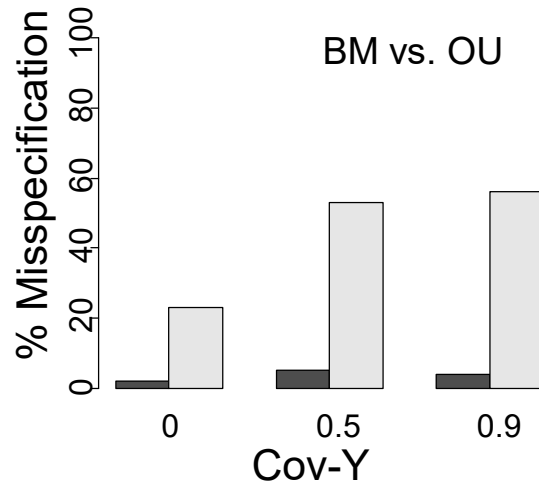
## 2: PCL

- Sensitive to *ALL* aspects of multivariate metric spaces



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

- High misspecification and arbitrary results



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

- PCL **NOT** useful

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

## 3: Evaluate multivariate space dimension by dimension

- Assume trait independence
- Fit evolutionary models separately (on  $\text{PPC}_1$ ,  $\text{PPC}_2$ , etc.)
- Obtain  $\Sigma \log L$  and corresponding AIC to infer best model

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

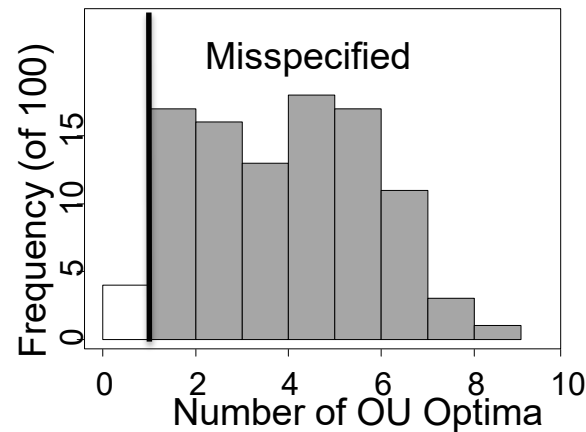
## Mathematical Problems:

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

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

Example: Simulate datasets under BM, infer best model

- 2 or more inferred OU optima = misspecification



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

**Result: > 95% model misspecification!**

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

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

# Conclusions and Future Directions

Multivariate PCM not trivial

-Algebraic generalizations appropriate mathematically

-Useful for hypotheses of:

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

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

**Current limitation: Brownian motion only**

# Conclusions and Future Directions

Multivariate PCM not trivial

-Evolutionary model comparisons remain a challenge

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

Multivariate Ornstein-Uhlenbeck models a particular challenge

We lack a robust multivariate method for evolutionary model comparisons!