

Trait Heritability in Major Transitions

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Abstract: A crucial component of major transitions theory is that after the transition, adaptation occurs primarily at the level of the new, higher-level unit. For collective-level adaptations to occur, though, collective-level traits must be heritable. Since collective-level trait values are functions of lower-level trait values, collective-level heritability is related to particle-level heritability. However, the nature of this relationship has rarely been explored in the context of major transitions. We examine relationships between particle-level heritability and collective-level heritability for several functions that express collective-level trait value in terms of particle-level trait values. When a collective-level trait value is a linear function of particle-level trait values, the heritability of a collective-level trait is never less than that of the corresponding particle-level trait and is higher under most conditions. For more complicated functions, collective-level heritability is higher under most conditions, but can be lower when the function relating particle to cell-level trait values is sensitive to small fluctuations in the state of the particles within the collective. Rather than being an impediment to major transitions, we show that collective-level heritability superior to that of the lower-level units can often arise ‘for free’, simply as a byproduct of collective formation.

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24 **Keywords:** Evolution; Heritability; Major Transitions; Multicellularity; Quantitative

25 genetics; Simulations

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28 **Introduction**

29 Major transitions, or evolutionary transitions in individuality, are a framework for
30 understanding the origins of life's hierarchy and of biological complexity [1,2]. During
31 such a transition, a new unit of evolution emerges from interactions among previously
32 existing units. Thus the primary level of selection shifts from the particle (lower-level
33 unit) to the collective (higher-level unit), for example from cells to multicellular
34 organisms or from insects to eusocial societies.

35 Evolution by natural selection requires heritable variation in phenotypes that
36 affect fitness at the level at which selection occurs [3,4]. The breeder's equation of
37 quantitative genetics shows that heritability and strength of selection contribute equally to
38 the adaptive response (see Analytical model below). When collective-level traits are
39 exposed to selection, it is collective-level heritability that determines the magnitude of
40 the response. Collective-level heritability of traits is thus necessary for collective-level
41 adaptations, and this has often been assumed to be difficult. For example, Michod
42 considers the emergence of collective-level heritability through conflict mediation a
43 crucial step in major transitions [2,5,6]. Simpson says that "From the view of some
44 standard theory, these transitions are impossible," in part because particle-level
45 heritability greatly exceeds collective-level heritability [7].

46 Major transitions can be conceptualized as a shift from MLS1 to MLS2, in the
47 sense of Damuth and Heisler [4], as in Okasha [8] (see also Godfrey-Smith [9], Shelton
48 & Michod [10]). In MLS1, properties of the particles are under selection; in MLS2, it is
49 the properties of the collectives. We follow Okasha [8] in referring to the lower-level
50 units in a transition 'particles' and the higher-level units 'collectives.' Although our

51 biological analogies are presented in terms of cells as particles and multicellular
52 organisms as collectives, in principle our results should hold for any pair of adjacent
53 levels.

54 According to Michod [5], "...the challenge of ETI [evolutionary transitions in
55 individuality] theory is to explain how fitness at the group level in the sense of MLS2
56 emerges out of fitness at the group level in the sense of MLS1." But fitness, or selection,
57 is only half of the breeder's equation. Predicting the response to selection requires an
58 estimate of heritability.

59 Whether or not collective-level fitness in MLS2 is a function of particle-level
60 fitness is a matter of some disagreement (for example, Rainey and Kerr say no [11]).
61 However, collective-level phenotypes must be functions of particle-level trait
62 phenotypes, unless we accept strong emergence, a philosophical position tantamount to
63 mysticism [12]. The function may be complex and involve cell-cell communication,
64 feedbacks, environmental influences, etc., but it is still a function that is, in principle,
65 predictable from particle-level trait values. Nevertheless, the relationship between
66 heritability of particle-level traits and that of collective-level traits has rarely been
67 considered in the context of major transitions, leading Okasha [13] to wonder, "Does
68 variance at the particle level necessarily give rise to variance at the collective level? Does
69 the heritability of a collective character depend somehow on the heritability of particle
70 characters? The literature on multi-level selection has rarely tackled these questions
71 explicitly, but they are crucial."

72 While the role of selection has often been considered in the context of major
73 transitions, the role of trait heritability has been relatively neglected. We examine

74 relationships between particle-level heritability and collective-level heritability for
75 several functions that express collective-level trait values in terms of particle-level trait
76 values. For the simplest (linear) function, we derive an analytical solution for the
77 relationship. For more complex functions, we employ a simulation model to explore the
78 relationship over a range of conditions.

79

80 **Analytical model**

81 There are several ways to estimate heritability, the proportion of phenotypic variation
82 explained by genetic variation. If the strength of selection is known, heritability can be
83 estimated by back-calculating from the breeder's equation: $R = h^2 S$, where R is the
84 response to selection, S the selection differential, and h^2 the narrow-sense heritability (i.e.
85 the proportion of phenotypic variation explained by additive genetic variation). This can
86 be rearranged as $h^2 = S/R$. Another method is to compare parent and offspring trait
87 values: the slope of the parent-offspring regression is an estimator of heritability [14]. We
88 use the latter method in the simulations described in the next section.

89 Since heritability can be defined as the proportion of phenotypic variance
90 explained by genetic variance, one method of estimation is to partition total variance into
91 its components using an analysis of variance. We employ this approach in an analytical
92 model to derive the relationship between the heritability of a collective-level trait and that
93 of the particle-level trait from which it arises. For the sake of tractability, we begin with
94 the simplest case, assuming that the size (number of particles) of collectives is fixed and
95 that the collective-level trait value is a linear function of the particle-level trait values.
96 We further assume that reproduction is asexual, so the proper measure of heritability is

97 broad-sense heritability, H^2 [15]. Broad-sense heritability describes the proportion of
98 phenotypic variation explained by all genetic variation, including both additive and non-
99 additive components.

100 We imagine a population in which collectives are made up of particles and
101 genetically distinct clones are made up of collectives. As a concrete example, we can
102 think of a population of undifferentiated volvocine algae, such as *Gonium*, in which case
103 the particles are cells and the collectives are colonies. Because of asexual reproduction,
104 many genetically identical collectives may comprise a clone. Genetic variation among
105 clones may arise through mutation or because the population is facultatively sexual, in
106 which case these results will only hold for evolution within the asexual phase (in the
107 *Gonium* example, during the summer bloom that precedes autumn mating and winter
108 dormancy).

109 Broad-sense heritability is the ratio of genetic variance (V_G) to total phenotypic
110 variance (V_P), estimated as the ratio of among-clone variance to total phenotypic variance
111 [15]. In this section, we use an ANOVA framework to estimate heritability as a ratio of
112 sums of squares. Strictly speaking, heritability is a ratio of variances, not of sums of
113 squares. However, the ratios of the relevant sums of squares converges to that of the
114 variances as the number of categories increases (see Supplemental Information), and for
115 all but tiny or genetically uniform biological populations, the difference between the two
116 ratios is negligible.

117 Treating particles and collectives separately, the phenotype of particle k in
118 collective j within clone i can be expressed as

119 $y_{ijk} = m + A_i + B_{j(i)} + C_{k(ij)}$ (1)

120 where m is the mean genotypic value of all clones, A_i is the deviation of clone i from m ,
121 $B_{j(i)}$ is the deviation of collective j from the mean of clone i , and $C_{k(ij)}$ is the deviation of
122 particle k from the mean of colony j within clone i . The model in (1) describes a nested
123 ANOVA framework, in which the sums of squared deviations from the population mean
124 is partitioned into among-clone, among collectives within clone, and within-collective
125 components. The among-clone component, the sum of squared deviations of A from m , is

126 $SSA = bc \sum_{i=1}^a (\bar{y}_{i..} - \bar{y}_{...})^2$ (2)

127 where a , b , and c are the number of clones, collectives within a clone, and particles
128 within a collective, respectively. The sum of squared deviations of collectives within
129 clones is

130 $SS(B/A) = c \sum_{i=1}^a \sum_{j=1}^b (\bar{y}_{ij.} - \bar{y}_{i..})^2$, (3)

131 that among particles within collectives is

132 $SS(C/B) = \sum_{i=1}^a \sum_{j=1}^b \sum_{k=1}^c (y_{ijk} - \bar{y}_{ij.})^2$, (4)

133 and total sum of squares is

134 $SST_y = SSA + SS(B/A) + SS(C/B)$. (5)

135 Broad-sense heritability of a particle-level trait, H_y^2 , is the ratio of genetic variance to
136 total phenotypic variance:

137 $H_y^2 = \frac{V_{G_y}}{V_{P_y}} \approx \frac{SSA}{SSA + SS(B/A) + SS(C/B)}$. (6)

138 We now turn our attention to collective-level traits. The phenotype of collective j
139 within clone i can be expressed as

$$140 \quad \mathbf{z}_{ij} = \boldsymbol{\mu} + \boldsymbol{\alpha}_i + \boldsymbol{\beta}_{j(i)}, \quad (7)$$

141 where $\boldsymbol{\mu}$ is the mean genetic value of all clones, $\boldsymbol{\alpha}_i$ is the deviation of clone i from $\boldsymbol{\mu}$, and

142 $\boldsymbol{\beta}_{j(i)}$ is the deviation of collective j from the mean of clone i . The sum of squared

143 deviations of $\boldsymbol{\alpha}$ from $\boldsymbol{\mu}$ is

$$144 \quad \mathbf{SS}\boldsymbol{\alpha} = \mathbf{b} \sum_{i=1}^a (\bar{\mathbf{z}}_{i\cdot} - \bar{\mathbf{z}}_{\cdot\cdot})^2. \quad (8)$$

145 The sum of squares among colonies within clones is

$$146 \quad \mathbf{SS}(\boldsymbol{\beta}/\boldsymbol{\alpha}) = \sum_{i=1}^a \sum_{j=1}^b (\mathbf{z}_{ij} - \bar{\mathbf{z}}_{i\cdot})^2, \quad (9)$$

147 and the total sum of squares is

$$148 \quad \mathbf{SST}_z = \mathbf{SS}\boldsymbol{\alpha} + \mathbf{SS}(\boldsymbol{\beta}/\boldsymbol{\alpha}). \quad (10)$$

149 Broad-sense heritability of a collective-level trait, H_z^2 , is the ratio of genetic variance to

150 total phenotypic variance,

$$151 \quad H_z^2 = \frac{V_{G_z}}{V_{P_z}} \approx \frac{\mathbf{SS}\boldsymbol{\alpha}}{\mathbf{SS}\boldsymbol{\alpha} + \mathbf{SS}(\boldsymbol{\beta}/\boldsymbol{\alpha})}. \quad (11)$$

152 If colony-level trait value is the average of cell-level trait values, $\mathbf{z}_{ij} = \mathbf{y}_{ij\cdot}$,

153 $\bar{\mathbf{z}}_{i\cdot} = \bar{\mathbf{y}}_{i\cdot\cdot}$, and $\bar{\mathbf{z}}_{\cdot\cdot} = \bar{\mathbf{y}}_{\cdot\cdot\cdot}$. Thus $\mathbf{SS}\boldsymbol{\alpha} = c\mathbf{SSA}$, and $\mathbf{SS}(\boldsymbol{\beta}/\boldsymbol{\alpha}) = c\mathbf{SS}(B/A)$. Substituting into

154 (11),

155 we get

$$156 \quad H_z^2 \approx \frac{\mathbf{SSA}}{(\mathbf{SSA} + \mathbf{SS}(B/A))}. \quad (12)$$

157 The ratio of collective-level heritability to particle-level heritability is thus

$$158 \quad \frac{H_z^2}{H_y^2} \approx \frac{\mathbf{SSA} + \mathbf{SS}(B/A) + \mathbf{SS}(C/B)}{\mathbf{SSA} + \mathbf{SS}(B/A)}. \quad (13)$$

159 Collective-level heritability is therefore never less than particle-level heritability (i.e., the

160 ratio of heritabilities is never less than 1), and is greater unless $\mathbf{SS}(C/B) = 0$, in other

161 words unless particles within each collective have identical phenotype. Although we have

162 derived this relationship assuming that the collective-level trait value is the average of
163 particle-level trait values, the result holds for any linear function.

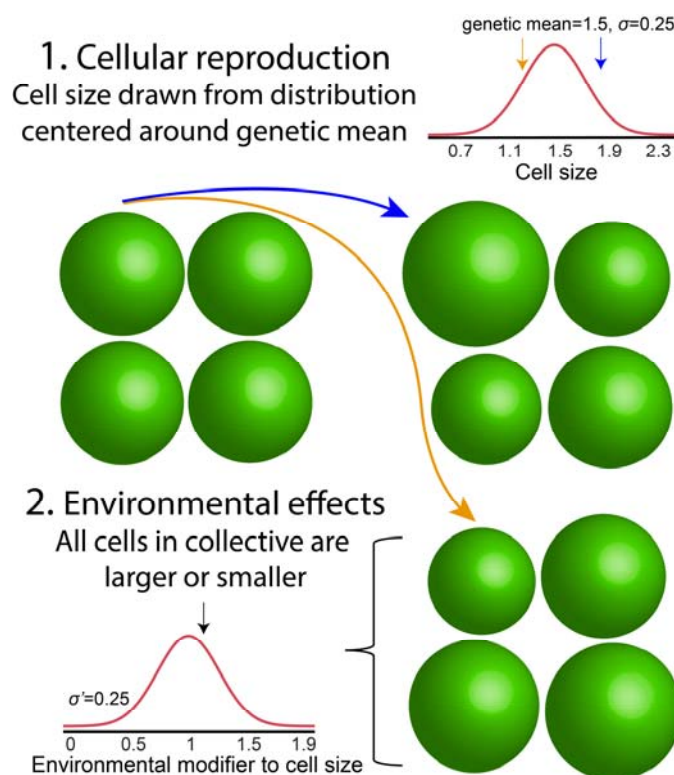
164 The approximations in (6) and (11), which express ratios of variances as ratios of
165 sums of squares, hold when the number of clones (a) and the number of collectives
166 within a clone (b) are large (Supplemental Information). These conditions are likely to be
167 met in all but tiny and/or extremely genetically depauperate populations. The number of
168 particles within a collective (c) does not play a role, so our results are relevant even early
169 in a major transition, when the collectives are likely to be small. For most real biological
170 populations, the difference between the true heritability and the sums of squares
171 approximation will be negligible (see Supplemental Information for a simple numerical
172 example).

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174 **Simulation model**

175 The correspondence between particle-level and collective-level trait values is likely to be
176 more complicated than a linear relationship for many interesting cases. Here we explore
177 more complicated trait mapping functions using a simulation model. As above, particles
178 grow in clonal collectives, which reproduce by forming two new collectives, each with as
179 many particles as its parent. The initial population is founded by ten genetically distinct
180 clones, each of which has a different genetically determined mean particle phenotype
181 (spaced evenly between 1 and 2). These are grown for at least 7 generations, resulting in
182 at least 127 collective-level reproductive events per genotype and $127n$ (where n is
183 particle number per collective) particle-level reproductive events per genotype.
184 Simulation models are provided as Electronic Supplements 1-3.

185 In this model, we consider two sources of non-genetic effects on particle
186 phenotype (Figure 1), each of which should lower the heritability of both particle- and
187 collective-level traits. The first is intrinsic particle reproductive stochasticity, analogous
188 to developmental instability [16]. In the model, we determine the phenotype of daughter
189 cells by sampling from a distribution centered on the parent's genetic mean, with
190 standard deviation σ . As shown in the analytical model above, by averaging out this
191 variation, collectives can gain a heritability advantage over cells.



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193

194 **Figure 1. Two non-genetic modifiers to cell size.** There are two nongenetic influences
195 on cell size in our model: developmental instability, a stochastic effect that varies a cell's
196 phenotype from its genetic mean size (with standard deviation σ), and environmental
197 effects, which modify the size of all cells in a collective (with standard deviation σ_{\square}).

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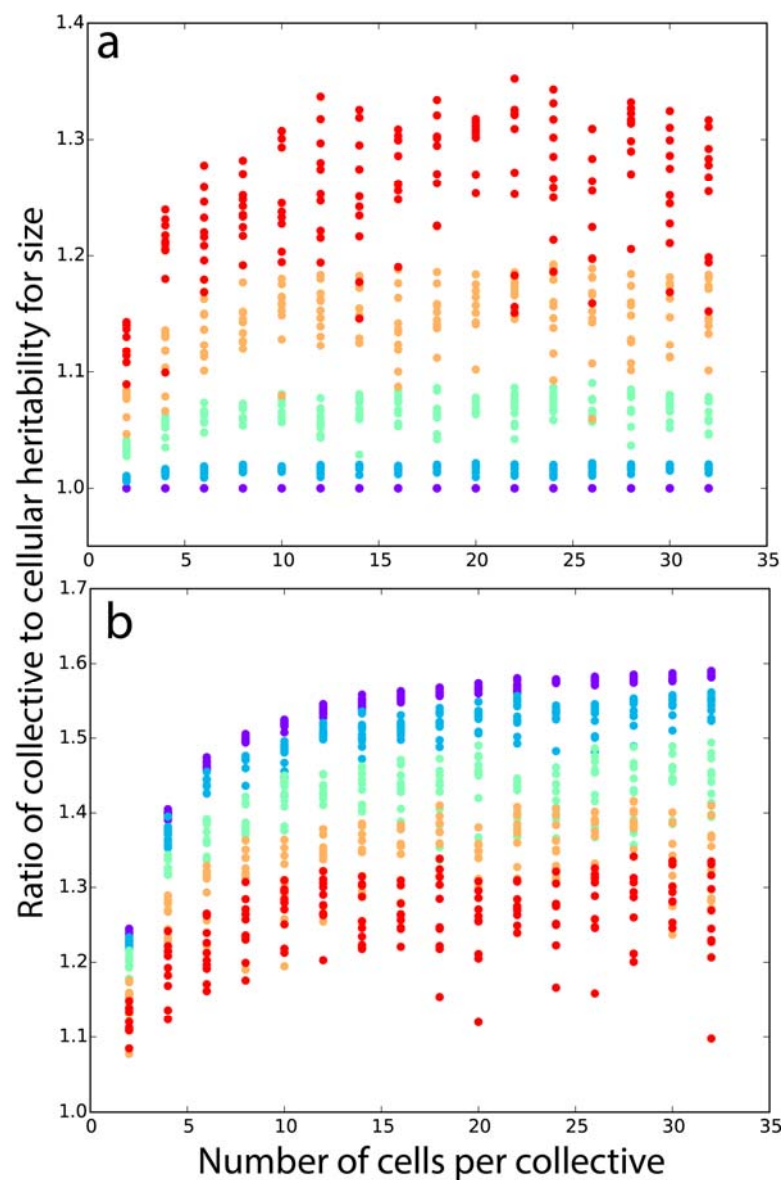
199 Our simulation also considers the phenotypic effects of environmental

200 heterogeneity. Here, we model collectives as independently experiencing different

201 environmental conditions that affect the phenotypes of all cells within them in the same
202 manner. To extend the biological analogy offered above, *Gonium* colonies growing near
203 the surface of a pond (where light and CO₂ are abundant) may form colonies with larger
204 cells than clonemates near the bottom. We implemented this in our model by assigning a
205 size modifier, drawn from a normal distribution centered on 1 with standard deviation
206 σ , to each collective. We then multiplied the phenotype of each particle within the
207 collective by this modifier. This source of phenotypic heterogeneity should reduce the
208 heritability of collectives more than particles, simply because collectives experience a
209 relatively higher frequency of stochastic events than particles do (each collective gets
210 assigned a different size multiplier, but every particle within that collective experiences
211 the same size multiplier).

212 We examine the effect of each of the above sources of phenotypic variation
213 independently for the example of cells (particles) within nascent multicellular organisms
214 (collectives). For a linear relationship, collective size is simply the sum of the sizes of
215 cells within the collective. For both cells and collectives, heritability is assessed by
216 calculating the slope of a linear regression on parent and offspring phenotype [14]. In this
217 simple case, mean collective-level heritability is always greater than or equal to cell-level
218 heritability. Only when $\sigma = 0$ (*i.e.*, when all cells within a collective have identical
219 phenotype) are cell- and collective-level heritability equal, in agreement with the
220 analytical model. Greater developmental instability for cell size increases the advantage
221 of collective-level heritability over cell-level heritability (Figure 2a). Larger collectives,
222 which average out cellular stochasticity more effectively, experience a greater increase in
223 heritability than smaller collectives (Figure 2a). Note that the simulations run in Figure 2a

224 reflect a very patchy environment in which environmental effects on cell size within
225 collectives are large ($\sigma_{\square} = 0.25$). While our model is not spatial, when σ_{\square} is high,
226 different clusters experience different environmental effects on their mean cell size,
227 simulating the effects of a patchy environment. Increasing the magnitude of these
228 environmental effects on cell size diminishes the difference in heritability between
229 collectives and cells, but mean collective-level heritability is still greater than cell-level
230 heritability for all parameter combinations (Figure 2b).

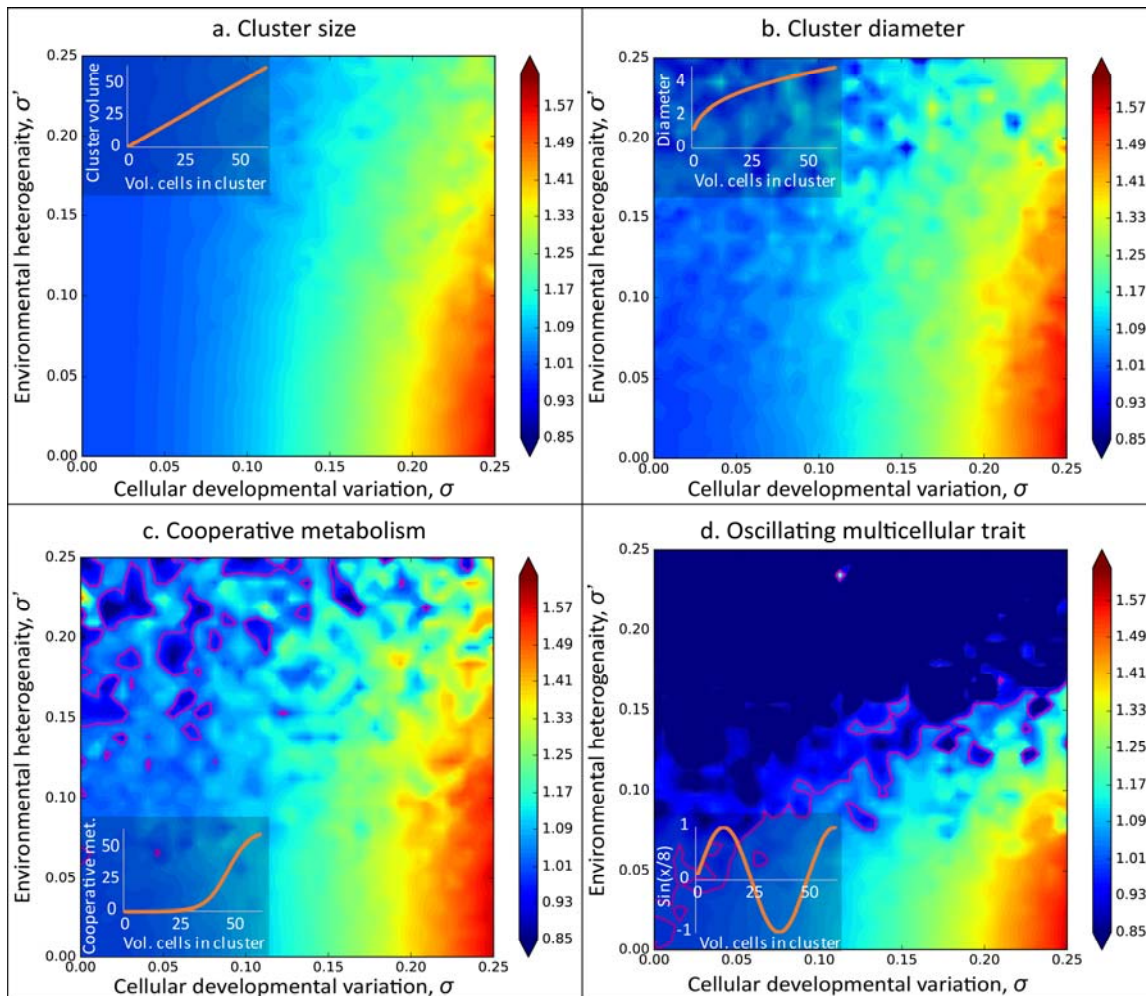


232 **Figure 2. Collective-level heritability of size is greater than cell-level heritability for**
233 **size.** In **a**), we hold the effect of the environment fixed (standard deviation $\sigma_{\square} = 0.25$),
234 and vary the degree of developmental instability σ : 10^{-4} (purple), 0.0625 (blue), 0.125
235 (green), 0.1875 (yellow), 0.25 (red). In the absence of developmental instability,
236 collective and cell-level heritabilities are identical. Greater developmental instability
237 increases relative collective-level heritability. **b**) Here we hold developmental instability
238 fixed at $\sigma = 0.25$, and vary between-collective environmental effects on cell size from
239 $\sigma_{\square} = 10^{-4}$ (purple) to 0.25 (red). When developmental instability is nonzero, larger
240 collectives improve collective-level heritability. Ten replicates were run of each
241 parameter combination. Populations were simulated for nine generations of growth.

242
243 The volume of the cellular collective (Figure 2, Figure 3a), which is simply the
244 sum of the cell volumes within it, represents the simplest function mapping cellular to
245 multicellular trait values. We now consider more complicated nonlinear functions
246 relating cellular to multicellular trait values, some of which have biological relevance to
247 the evolution of multicellularity. For each function, we calculated the relative heritability
248 of collective- to cell-level traits for 32-celled collectives across 1024 combinations of σ
249 and σ_{\square} ranging from 0 to 0.25. The first nonlinear collective-level trait we consider is its
250 diameter. Large size is thought to provide a key benefit to nascent multicellular
251 collectives when they become too big to be consumed by gape-limited predators [17,18].
252 For a collective that is approximately spherical, the trait that actually determines the
253 likelihood of being eaten is diameter. For geometric simplicity we assume that the cells
254 within the collective are pressed tightly together into a sphere, allowing us to calculate
255 collective radius as $d = 2 \left(\frac{3V}{4\pi} \right)^{\frac{1}{3}}$, where V is the sum of the cell volumes within the
256 collective. Collective volume (Figure 3a) and diameter (Figure 3b) exhibit similar
257 dynamics, with collective-level heritability always exceeding cell-level heritability, and
258 being maximized under conditions of strong cell size stochasticity (high σ) and no
259 environmental heterogeneity (low σ_{\square}).

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Figure 3. Relative heritability of various collective-level traits to cell-level heritability for size. Here we examine the heritability of four multicellular traits that depend on the size of their constituent cells, relative to cellular heritability for size. The relationship between the size of the cells within collectives and the multicellular trait are shown as insets. We consider three biologically-significant traits with different functions mapping the size of cells within the collective onto collective phenotype. The heritability of collective size (**a**) and diameter (**b**) is always higher than cell-level heritability for size, and is maximized when cellular developmental noise is greatest and among-collective environmental effects are smallest (lower right corner). We modeled cooperative metabolism (**c**) with a logistic function, such that there is a threshold over which collectives are large enough to perform some metabolic task. We also considered a multicellular trait that does not monotonically increase with greater collective size, but instead oscillates with varying collective size (**d**). Like a and b, collective-level heritability is highest relative to cell-level heritability when environmental heterogeneity is minimal. Pink contours denote relative heritability of 1. In these simulations we consider 32 cell collectives grown for 7 generations. The colormap denotes collective-

279 level heritability divided by cell-level heritability for size across 1024 σ , σ
280 combinations.
281

282 Next, we consider a logistic function describing among-cell cooperation (*e.g.*,
283 production of costly extracellular metabolites), in which the extent of cooperative
284 metabolism depends nonlinearly on collective volume. This is relevant to many forms of
285 microbial exoproduct production where the benefits of production scale nonlinearly with
286 the rate of production. One example of such a behavior is the cooperative production of
287 the enzyme invertase by yeast [19], which is required to cleave extracellular sucrose into
288 glucose and fructose. Invertase production rates must be great enough that the enzyme's
289 product (glucose) reaches a high enough local concentration to facilitate growth, which
290 may not be possible with a single cell [19]. We calculated the extent of cooperative
291 metabolism as a function of cell volume within the collective, $c = 64/(1 + e^{(-2(V-48)})$.
292 Here, the center of the collectives' size distribution (*i.e.*, the volume of a collective with
293 all 32 cells having size 1.5) lies at the function's inflection point. As with the previous
294 two functions, collective-level heritability is greater than cell-level heritability for much
295 of the trait space, and is maximized under conditions of high cellular stochasticity and
296 low environmental heterogeneity.

297 Finally, we consider a collective-level trait that oscillates between -1 and 1 with
298 increased cell size: $O = \sin(\frac{V}{8})$, where V is the sum of cell volumes. This trait has no
299 obvious biological interpretation, but is distinct from the linear and nonlinear (but
300 monotonically increasing) functions described previously. While the general relationship
301 observed for these other functions still holds (collectives have greater heritability when
302 cellular stochasticity is high and environmental heterogeneity low), we now find that

303 much of the trait space now favors cellular heritability over that of the collective (Figure
304 3d, upper left). This appears to be due to the sensitivity of the function relating collective
305 to particle-level trait values. We explore this further in Figure S4, where we consider four
306 versions of the model presented in Figure 3d, varying the sensitivity of the collective's
307 response to its lower-level composition. The heritability of collective-level traits is
308 minimal when small differences in cellular phenotype generate radically different
309 collective-level phenotypes. This makes sense: there is little potential for collective-level
310 heritability when small differences in cellular phenotype within collectives generate
311 drastically different collective-level phenotypes.

312

313 **Discussion**

314 Using a quantitative genetics framework, we have derived an analytical solution for the
315 relationship between particle-level and collective-level heritability for a limited case.
316 When the organismal trait value is a linear function of the cell level trait values, the
317 organismal heritability turns out to be a simple function of the cell-level heritability. In
318 contrast to claims that particle-level heritability is always higher than collective-level
319 heritability [e.g. ,7], we have shown that collective-level heritability is higher over a wide
320 range of conditions. Because this result depends on the number of clones and the number
321 of colonies within a clone, it may not hold for very small populations or those with little
322 genetic variation.

323 This analytical result is a step toward understanding the relationship between
324 heritabilities at two adjacent hierarchical levels, but the assumption that the collective-
325 level trait value is a linear function of the particle-level trait values is restrictive. The

326 simulation model shows that the results are dependent on the function relating the trait
327 values at the two levels. Even under the conditions we model, which are favorable to
328 collective-level heritability (clonal reproduction, negligible within-collective mutation,
329 and fixed cell number per collective), collective-level heritability was not always higher
330 than cell-level heritability (Figure 3d, Figure S4). Specifically, the relative heritability of
331 collectives to cells was below 1 when the collective-level phenotype was extremely
332 sensitive to small changes in the phenotype of cells within the collective (Figure S4). It is
333 important to note, however, that we only saw this high sensitivity in a function with little
334 biological relevance (collective-level phenotype oscillated between -1 and 1 with
335 increased cell volume). Collective-level heritability was higher than cell-level heritability
336 for most of the trait space in the other three biologically significant functions we
337 considered (Figure 3a-c).

338 In our simulation, we examined the effects of two independent sources of
339 phenotypic variation affecting the relative heritability of particle and collective-level
340 traits. Stochastic variation in cell size around the clone's genetic mean (σ) reduces the
341 absolute heritability of cells and collectives by introducing non-heritable phenotypic
342 variation. By averaging across multiple cells, however, collectives reduce the effects of
343 this phenotypic variation, providing them with a relative heritability advantage over cells.
344 We also considered the effect of environmental heterogeneity in which all of the cells
345 within a collective are affected in the same manner (σ'). Collectives are
346 disproportionately affected: each group is assessed a different size modifier, but all of the
347 cells within these groups are affected in the same manner. As a result, collectives
348 experience n -fold (where n is the number of cells per collective) more stochastic events,

349 which reduces their heritability relative to cells. The influence of these sources of
350 variation is evident in the contour plots of Figures 3 and S4: the relative heritability of
351 collectives to cells is maximized when cellular stochastic variation is high, and
352 environmental heterogeneity low (lower right corner of the plots).

353 Our results differ from previous considerations of heritability in important
354 respects. For example, Queller [20] presents a useful reformulation of the Price equation
355 for selection at two levels:

$$356 \quad \Delta \bar{G} = S_b h_b^2 + S_w h_w^2,$$

357 in which $\Delta \bar{G}$ is the change in average trait value, S_b and S_w are the selection differentials
358 between groups and within groups, respectively, and h_b^2 and h_w^2 are the heritabilities of
359 the group-level and individual-level traits, respectively. This formulation partitions the
360 response to selection on a particle-level trait into within- and among-collective change,
361 but the focus is still on particle-level traits. Our focus is on the evolution of collective-
362 level traits. In the terminology of Damuth and Heisler [4], our focus is on MLS2, while
363 Queller's is on MLS1. In addition, Queller makes no attempt to relate collective-level
364 heritability to particle-level heritability.

365 Michod and Roze [2] have previously modeled the relationship between particle-
366 level and collective-level heritability of fitness during a major transition. However, as
367 Okasha [13] points out, heritability of fitness only ensures that mean population fitness
368 will increase over time. For selection to result in directional phenotypic change, it is
369 phenotypes that must be heritable. Furthermore, Michod and Roze focused on within-
370 organism genetic change. Our models assume that such change is negligible, as is likely

371 to be true early in a transition, when collectives (*e.g.*, nascent multicellular organisms)
372 presumably include a small number of clonally-replicating particles (*e.g.*, cells).

373 Okasha [21] considers heritability in MLS1 (which he refers to as group selection
374 2) and MLS2 (his group selection 1) but does not attempt to derive a relationship between
375 heritabilities at two levels. We have focused on just this relationship, because knowing
376 the ratio of heritabilities is necessary to predict the outcome of opposing selection at two
377 levels. This has important implications for collective-level traits that arise from
378 cooperation among particles. The presumed higher heritability of the particle-level traits
379 has been seen as a problem for the evolution of cooperation that benefits the collective
380 [2,7,22–24]. Our results show that this problem does not always exist.

381 Several simplifying assumptions underlie our models, but these are not extreme
382 departures from some biological systems. For example, the volvocine algae, an important
383 model system for understanding major transitions, undergo clonal reproduction only
384 occasionally punctuated by sex, are small enough that within-collective mutation is
385 probably negligible, and have cell numbers that are under tight genetic control.

386 **Conclusion**

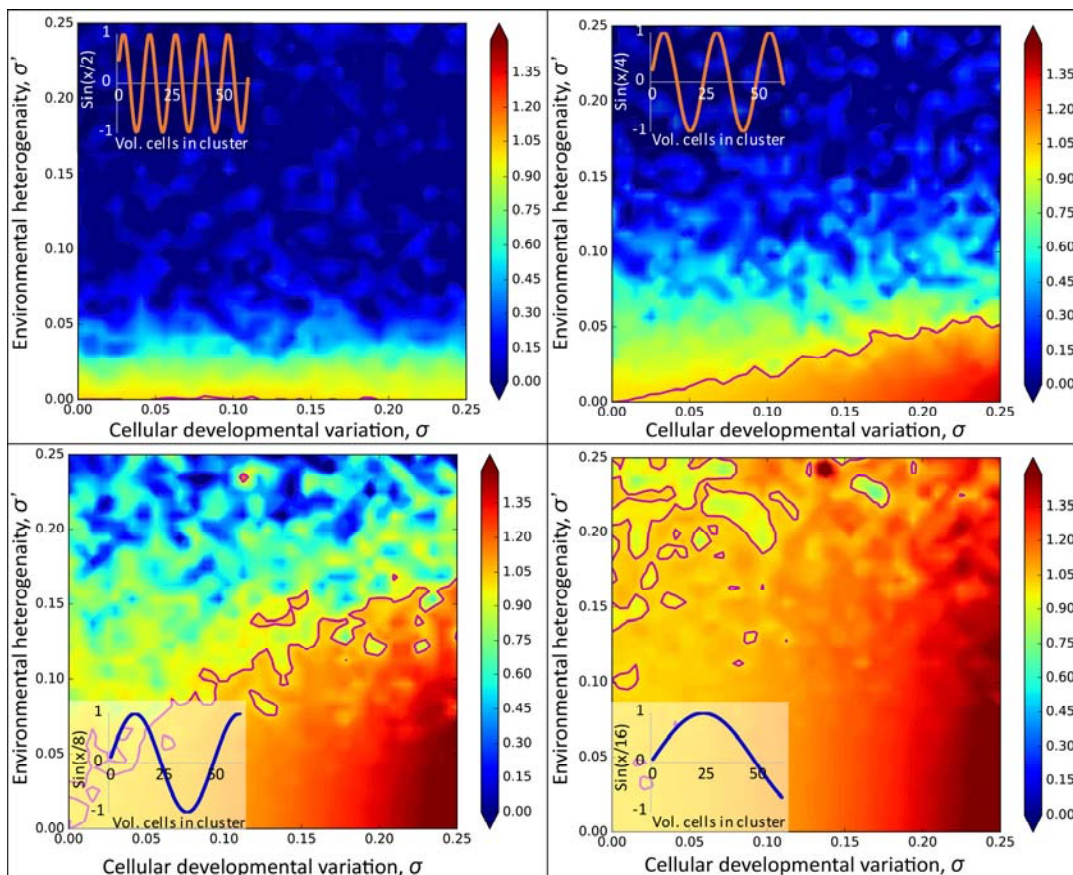
387 A great deal of work has gone into understanding the selective pressures that may have
388 driven major evolutionary transitions. However, heritability is just as important as the
389 strength of selection in predicting evolutionary outcomes. We have shown that, given
390 some simplifying assumptions, heritability of collective-level traits comes ‘for free’; that
391 is, it emerges as an inevitable consequence of group formation. Understanding the
392 emergence of trait heritability at higher levels is necessary to model any process
393 involving multilevel selection, so our results are relevant to a variety of other problems.

394

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402 **Figure S4. Multicellular traits that are very sensitive to underlying cell-level traits**
403 **are less heritable.** Here we vary the sensitivity of the multicellular trait to variation in
404 collective volume (x), ranging from very sensitive ($\sin(x/2)$, upper left panel) to relatively
405 insensitive ($\sin(x/16)$, lower right panel). Highly sensitive multicellular mapping
406 functions exhibit reduced multicellular heritability relative to cell-level heritability for
407 size. The colormap denotes collective heritability divided by cell-level heritability for
408 size across 1024 x,y combinations. Pink line denotes relative heritability of 1.
409 Populations were simulated for 7 generations.

410

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412

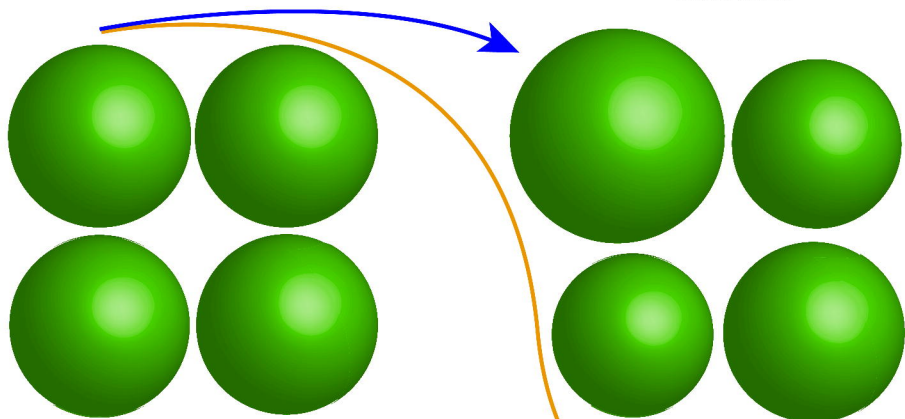
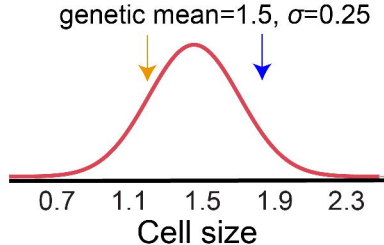
413

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- 482

1. Cellular reproduction
Cell size drawn from distribution centered around genetic mean



2. Environmental effects

All cells in collective are
larger or smaller

