

2 **Sex-specific additive genetic variances and correlations for fitness in a**  
3 **song sparrow (*Melospiza melodia*) population subject to natural**  
4 **immigration and inbreeding**

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24 **Running head:** Additive genetic variance in fitness

## ABSTRACT

26 Quantifying sex-specific additive genetic variance ( $V_A$ ) in fitness, and the cross-sex genetic  
correlation ( $r_A$ ), is pre-requisite to predicting evolutionary dynamics and the magnitude of sexual  
28 conflict. Quantifying  $V_A$  and  $r_A$  in underlying fitness components, and multiple genetic  
consequences of immigration and resulting gene flow, is required to identify mechanisms that  
30 maintain  $V_A$  in fitness. However, these key parameters have rarely been estimated in wild  
populations experiencing natural environmental variation and immigration. We used comprehensive  
32 pedigree and life-history data from song sparrows (*Melospiza melodia*) to estimate  $V_A$  and  $r_A$  in sex-  
specific fitness and underlying fitness components, and to estimate additive genetic effects of  
34 immigrants as well as inbreeding depression. We found substantial  $V_A$  in female and male fitness,  
with a moderate positive cross-sex  $r_A$ . There was also substantial  $V_A$  in adult reproductive success in  
36 males but not females, and moderate  $V_A$  in juvenile survival but not adult survival. Immigrants  
introduced alleles for which additive genetic effects on local fitness were negative, potentially  
38 reducing population mean fitness through migration load, yet alleviating expression of inbreeding  
depression. Substantial  $V_A$  for fitness can consequently be maintained in the wild, and be  
40 concordant between the sexes despite marked sex-specific  $V_A$  in reproductive success.

42 **KEY WORDS:** Cross-sex genetic correlation, genetic groups, inbreeding depression, migration  
load, quantitative genetic generalized linear mixed model, sexual conflict

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## 46 *Introduction*

The magnitude of additive genetic variance ( $V_A$ ) in fitness governs the rate of adaptive trait  
48 evolution and the expected increase in population mean fitness (Fisher 1930; Robertson 1966; Price  
1970), and thereby links adaptation and population persistence (Bell 2013; Gomulkiewicz and Shaw  
50 2013; Carlson et al. 2014; Shaw and Shaw 2014). Quantifying the magnitude of  $V_A$  in fitness, and  
identifying key mechanisms that maintain or constrain such  $V_A$ , are consequently central objectives  
52 in evolutionary biology (Burt 1995; Barton and Keightley 2002; Ellegren and Sheldon 2008; Walsh  
and Blows 2009; Shaw and Shaw 2014).

54 The magnitude and maintenance of  $V_A$  will partly depend on the genetic architecture  
underlying fitness in and among individuals. Specifically, in organisms with separate sexes, many  
56 genes that affect fitness will be expressed in both sexes. Such genes can have congruent or  
divergent pleiotropic effects on multiple sex-specific fitness components encompassing survival to  
58 sexual maturity and subsequent reproductive success (Arnold and Wade 1984; Falconer 1989,  
p.338; Chippindale et al. 2001). Such positive or negative pleiotropy can create additive genetic  
60 correlations ( $r_A$ ) between the sexes, and among fitness components within each sex, potentially  
generating evolutionary sexual conflict and multiple life-history trade-offs and multi-dimensional  
62 constraints (Lande 1980, 1982; Rose 1982; Charlesworth 1987; Chippindale et al. 2001; Kruuk et  
al. 2008; Bonduriansky and Chenoweth 2009; Walsh and Blows 2009; Shaw and Shaw 2014).  
64 Consequently,  $V_A$  in sex-specific fitness and fitness components, and corresponding cross-sex and  
within-sex  $r_{AS}$ , are key parameters that shape the total  $V_A$  for fitness that emerges and is maintained  
66 following selection (Lewontin 1974; Rose 1982; Chippindale et al. 2001; Brommer et al. 2007;  
Kruuk et al. 2008; Walsh and Blows 2009; Walling et al. 2014).

68 Further, the magnitude of  $V_A$  in fitness and underlying fitness components that is maintained  
in any focal population or sub-population will also depend on natural spatio-temporal variation in  
70 fitness, and on resulting variation in the form of local selection and adaptation and associated

patterns of immigration and inter-deme gene flow (Merilä and Sheldon 1999; Zhang 2012; Carlson  
72 et al. 2014; Shaw and Shaw 2014). Immigration could increase  $V_A$  by introducing alleles with  
negative or positive additive effects on local fitness, potentially causing migration load, and  
74 impeding or facilitating adaptation and population growth (Lenormand 2002; Garant et al. 2007;  
Edelaar and Bolnick 2012; Carlson et al. 2014). Such immigration could further change mean  
76 fitness by altering the degree of local inbreeding versus outbreeding and associated expression of  
inbreeding depression, heterosis, and outbreeding depression (Ingvarsson and Whitlock 2000;  
78 Tallmon et al. 2004; Frankham 2016). Such effects, and resulting effective rates of gene flow,  
depend fundamentally on the genetic properties of immigrants relative to focal natives (Ingvarsson  
80 and Whitlock 2000; Tallmon et al. 2004; Edelaar and Bolnick 2012). Therefore, understanding and  
predicting overall evolutionary dynamics requires estimation of  $V_A$  in fitness and underlying fitness  
82 components in both sexes, and associated cross-sex and within-sex  $r_{AS}$ , in wild populations  
experiencing natural abiotic and biotic environmental variation (Ellegren and Sheldon 2008;  
84 Kirkpatrick 2009; Kruuk et al. 2008, 2014; Shaw and Shaw 2014; Walling et al. 2014), and also  
requires explicit estimation of multiple genetic effects resulting from immigration (Ingvarsson and  
86 Whitlock 2000; Lenormand 2002; Tallmon et al. 2004; Garant et al. 2007; Edelaar and Bolnick  
2012; Carlson et al. 2014).

88 Fitness can be defined and measured in numerous ways (Brommer 2000; Metcalf and Pavard  
2007; Orr 2009; Sæther and Engen 2015). In the context of Fisher's (1930) Fundamental Theorem,  
90 absolute fitness is most straightforwardly defined as the total number of zygotes produced by a  
zygote (Crow and Kimura 1970; Arnold and Wade 1984; Falconer 1989 p. 336; Shaw and Shaw  
92 2014). Such fitness emerges from sequential life-history events, encompassing survival from  
conception to sexual maturity and subsequent adult lifetime reproductive success (LRS). In  
94 iteroparous species, adult LRS itself results from a repeating sequence of reproduction followed by  
survival towards the next reproductive opportunity, terminated by death. Fitness and its components

96 therefore reflect expression of numerous developmental, physiological, morphological and  
behavioral traits, and are consequently best conceptualized as highly polygenic, complex traits (e.g.  
98 Houle 1992; Barton and Keightley 2002; Flint and Mackay 2009; Hill 2012; Travisano and Shaw  
2013) even though loci of large effect can exist (e.g. Johnston et al. 2013; Trask et al. 2016). Key  
100  $V_{AS}$  and  $r_{AS}$  can be estimated using quantitative genetic methods derived from the infinitesimal  
model (Lynch and Walsh 1998). Although the phenotypic distribution of fitness is intrinsically non-  
102 Gaussian (Arnold and Wade 1984; Wagenius et al. 2010; Shaw and Etterson 2012; Bell 2013; Shaw  
and Shaw 2014),  $V_{AS}$  and  $r_{AS}$  can be estimated on appropriate latent scales in order to fulfill the  
104 fundamental quantitative genetic assumption of multivariate normality of the average effect of an  
individual's polygenic genotype (i.e. breeding value, Lynch and Walsh 1998 pp.72-79; de  
106 Villemereuil et al. 2016).

Such estimation of  $V_{AS}$  and  $r_{AS}$  in wild populations is empowered by a class of quantitative  
108 genetic generalized linear mixed models (QGGLMMs) commonly known as 'animal models'  
(Kruuk 2004; Charmantier et al. 2014). Such models partition variance in observed phenotypes  
110 across individuals and, given an appropriately specified relatedness matrix and model, minimize  
biases in estimates of  $V_A$  and  $r_A$  stemming from selection (i.e. non-random variation in fitness) and  
112 resulting unobservable phenotypes, as well as estimate variances arising from shared environmental  
effects (Henderson 1973; Kruuk 2004; Kruuk and Hadfield 2007; Hadfield 2008). Such models can  
114 also directly estimate mean additive genetic values of immigrants relative to natives, and estimate  
the magnitude of inbreeding depression, and thereby elucidate key roles of immigration and  
116 resulting gene flow in shaping phenotypic means and variances (Reid and Keller 2010; Wolak and  
Keller 2014; Wolak and Reid 2017).

118 However, despite the widely recognized need and available statistical methods, few studies  
have rigorously estimated sex-specific  $V_{AS}$  and the cross-sex  $r_A$  in fitness in wild populations (Burt  
120 1995; Gardner et al. 2005; Kruuk et al. 2008; Kirkpatrick 2009; Shaw and Shaw 2014). Of 17

known studies (including on humans, *Homo sapiens*) that estimated  $V_A$  for sex-specific absolute  
122 fitness measured approximately zygote to zygote, only 8 considered male fitness alongside female  
fitness (Appendix S1). Since most such studies estimated at least one sex-specific  $V_A$  to be close to  
124 zero, possibly due to low power, only two attempted to estimate the cross-sex  $r_A$  (McFarlane et al.  
2014; Zietsch et al. 2014, Appendix S1). Two further studies estimated the cross-sex  $r_A$  for fitness  
126 measured as an adult's number of adult (i.e. recruited) offspring (Brommer et al. 2007; Foerster et  
al. 2007), but such cross-generation measures are harder to reconcile with primary evolutionary  
128 theory (Arnold and Wade 1984; Wolf and Wade 2001), and all available estimates are very  
imprecise (Appendix S1). Further, few studies explicitly estimated  $V_A$  on appropriate latent scales  
130 (but see Milot et al. 2011; McFarlane et al. 2014) or then transformed estimates back onto observed  
phenotypic scales, as is ideally required to facilitate cross-study comparison (de Villemereuil et al.  
132 2016). Finally, no QGGLMM analysis of  $V_A$  in fitness has explicitly estimated additive genetic  
effects of immigrants, or thereby directly assessed the role of introgressive gene flow in changing  
134 local mean breeding value and maintaining  $V_A$  and associated evolutionary potential (Wolak and  
Reid 2016, 2017).

136 This paucity of estimates likely reflects the substantial challenges of collecting comprehensive  
sex-specific fitness and relatedness data from free-living individuals. Since wild population studies  
138 can rarely count all conceived zygotes, fitness can be pragmatically quantified as the total number  
of offspring produced over an individual's lifetime, where focal individuals and their offspring are  
140 censused as close to conception as feasible (typically soon after birth, hatch, or seed formation).  
However, most field datasets have some degree of missing or incorrect parentage assignment, and  
142 resulting pedigree error could bias quantitative genetic analyses (Brommer et al. 2007; Firth et al.  
2015; Wolak and Reid 2017). Further, challenges of tracking juveniles among natal and subsequent  
144 breeding locations, and of paternity assignment, mean that records of survival to maturity and male  
reproductive success are often missing or incorrect (Kruuk et al. 2000; Brommer et al. 2007;

146 Stinchcombe 2014). Observed distributions of fitness may also exclude unobserved non-breeders,  
and hence inaccurately reflect the frequency of individuals with zero fitness. Such error will likely  
148 bias, with respect to fitness, estimates of  $V_A$ , phenotypic means and variances, and hence key  
standardized metrics that depend on  $V_A$  and moments of the phenotypic distribution and that  
150 underpin comparative analyses (heritability,  $h^2$ ; evolvability,  $I_A$ ; coefficient of additive genetic  
variance,  $CV_A$ ; e.g. Freeman-Gallant et al. 2005). Even given comprehensive data spanning multiple  
152 generations,  $V_{AS}$  and cross-sex  $r_{AS}$  in non-Gaussian traits are notoriously difficult to estimate  
precisely (Shaw 1987; Poissant et al. 2010; Kruuk et al. 2014). Statistical methods that adequately  
154 quantify uncertainty should then be used to facilitate inference and subsequent meta-analyses  
(Garcia-Gonzalez et al. 2012).

156 Accordingly, we fitted Bayesian QGGLMMs to comprehensive multi-generation fitness and  
pedigree data from song sparrows (*Melospiza melodia*) to estimate sex-specific  $V_{AS}$  and  $r_{AS}$  in  
158 fitness, and in two hierarchical levels of fitness components. Specifically, we estimated (i)  $V_A$  in  
sex-specific fitness and the cross-sex  $r_A$ , thereby evaluating scope for inter-sexual conflict; (ii)  $V_A$   
160 and  $r_A$  in and among juvenile survival and sex-specific adult LRS, comprising the primary fitness  
components that generate overall fitness; and (iii)  $V_A$  and  $r_A$  in sex-specific adult annual  
162 reproductive success (ARS) and (iv)  $V_A$  in adult annual survival, comprising the key life-history  
traits that generate adult LRS. In all cases, we explicitly estimated additive genetic effects of  
164 immigrants relative to defined local population founders, and estimated the magnitude of inbreeding  
depression, and thereby evaluate concurrent impacts of natural immigration and resulting gene flow  
166 on local additive genetic and phenotypic variation in fitness.

168

## *Materials and Methods*

### 170 **STUDY SYSTEM**

172 Estimating  $V_A$  and  $r_A$  in fitness and fitness components in the wild is perhaps most tractable in  
174 populations with limited emigration but sufficient immigration to generate substantial variance in  
176 relatedness, and where all local residents and immigrants can be observed. A population of song  
sparrows inhabiting Mandarte Island, British Columbia, Canada, fulfills these criteria and has  
proved valuable for quantifying fitness of residents and immigrants and for pedigree-based  
quantitative genetic analyses (Keller 1998; Marr et al. 2002; Reid et al. 2011, 2014a,b; Reid and  
Sardell 2012; Wolak and Reid 2016).

178 Mandarte's song sparrows typically form socially monogamous breeding pairs, starting from  
age one year, with a mean of  $28 \pm 11$ SD (range 11-52) breeding females per year during 1993-2015.  
180 Pairs can rear up to three broods of chicks per year (mean brood size  $2.8 \pm 1.0$ SD chicks, range 1-4).  
However, 28% of offspring are sired by extra-pair males (Sardell et al. 2010), creating opportunities  
182 for individual males to gain or lose substantial reproductive success compared to their socially-  
paired female (Reid et al. 2011, 2014b; Reid and Sardell 2012). Further, since the adult sex-ratio is  
184 often male-biased (mean proportion males during 1993-2015:  $0.60 \pm 0.09$ SD, range 0.39-0.75), some  
males remain socially unpaired in some years (Lebigre et al. 2012), and these males typically gain  
186 little extra-pair paternity (Sardell et al. 2010). Consequently, the population's mating system and  
ecology fosters different means and variances in female versus male reproductive success (Lebigre  
188 et al. 2012), creating potential for sexual conflict and trade-offs over fitness components despite  
social monogamy.

190 Since 1975, virtually all song sparrow breeding attempts on Mandarte were closely monitored  
and all chicks surviving to ca. 6 days post-hatch were marked with unique combinations of metal  
192 and colored plastic bands (Smith et al. 2006). Mandarte lies within a large song sparrow meta-  
population and receives occasional immigrants (totaling 28 females and 16 males during 1976-  
194 2014) that were mist-netted and color-banded soon after arriving (Marr et al. 2002; Reid et al. 2006;  
Smith et al. 2006). Consequently, every song sparrow in the population is individually identifiable



196 by field observation. Comprehensive surveys undertaken each April identified all surviving  
individuals, including unpaired males, with resighting probability  $>0.99$  (Wilson et al. 2007). Local  
198 chick survival from banding to adulthood the following April, and adult survival to subsequent  
years, were consequently accurately recorded (Keller 1998; Smith et al. 2006).

200 Each year, the socially-paired parents that reared all banded offspring were identified. To  
determine genetic parentage, since 1993 all banded chicks and adults were blood sampled and  
202 genotyped at 160 polymorphic microsatellite loci. All chicks were assigned to genetic parents with  
 $>99\%$  individual-level confidence (Sardell et al. 2010; Nietlisbach et al. 2015). These analyses  
204 demonstrated zero extra-pair maternity, and effectively eliminated paternity error. Each banded  
individual's sex was determined from adult reproductive behavior and/or by genotyping the  
206 chromobox-helicase-DNA-binding (CHD) gene (Postma et al. 2011; Nietlisbach et al. 2015).

The local fitness of each chick banded on Mandarte since 1993 was measured as its total  
208 lifetime number of chicks banded on Mandarte, including zeros for chicks that died before  
adulthood (Appendix S2). The two major fitness components, juvenile survival and adult LRS, were  
210 respectively measured as survival from banding to adulthood the following April, and the total  
number of banded chicks assigned to individuals that survived to adulthood. For each adult, LRS  
212 was then further subdivided into ARS and annual survival, respectively measured as the number of  
banded chicks assigned to each individual in any one year, and survival to the following April.  
214 Since adult (breeding) dispersal away from Mandarte is probably very rare, observed local adult  
survival likely equates to true survival (Marr et al. 2002; Smith et al. 2006). The relatively high  
216 local recruitment rate implies that juvenile (natal) dispersal is also relatively infrequent, although  
non-zero. However, surveys of immediately surrounding islands have detected few local dispersers,  
218 implying that unobserved dispersal from Mandarte is likely to be longer distance. Observed juvenile  
survival on Mandarte is therefore an appropriate measure of effective local survival and hence local  
220 fitness.

## QUANTITATIVE GENETIC MODELS

222 We fitted a series of four non-Gaussian QGGLMMs designed to estimate sex-specific additive  
genetic variances ( $V_A$ ) and covariances ( $COV_A$ ), and hence estimate associated standardized  
224 statistics ( $r_A$ ,  $h^2$ ,  $I_A$ ,  $CV_A$ ), for fitness and fitness components.

First, we fitted a bivariate QGGLMM (Appendix S4) to estimate  $V_A$  in female and male  
226 fitness and the cross-sex  $COV_A$ , assuming Poisson distributions with log link functions. Random  
hatch-year effects were fitted to estimate sex-specific cohort variances in fitness and the cross-sex  
228 cohort covariance. Sex-specific residual variances were estimated assuming additive  
overdispersion, with residual covariance fixed to zero.

230 Second, we fitted a trivariate QGGLMM (Appendix S4) to estimate  $V_A$  in juvenile survival  
and adult female and male LRS, and the three pairwise  $COV_{AS}$ . We modeled juvenile survival as a  
232 single joint trait of both sexes with sex-specific intercepts, rather than as two sex-specific traits.  
This simplification facilitated multivariate analysis of juvenile survival alongside sex-specific adult  
234 LRS, and is justified because previously published and exploratory analyses demonstrated a strong  
positive cross-sex  $r_A$  for juvenile survival and similar magnitudes of  $V_A$  in both sexes, implying  
236 considerable shared  $V_A$  (Reid and Sardell 2012, Appendix S7). Under these conditions, modeling a  
single trait for both sexes does not bias estimates of  $V_A$  (Wolak et al. 2015). Juvenile survival was  
238 modeled as a binary trait with logit link function and residual variance fixed to one. We assumed  
Poisson distributions for female and male LRS, with log link functions and independent residual  
240 variances (as for fitness). Random hatch-year effects were again fitted, thereby estimating cohort  
variances and covariances in and among the three traits. Random effects of the identities of each  
242 chick's mother, social father, social parent pair, and brood were also fitted for juvenile survival,  
thereby accounting for common environmental effects stemming from parental care and natal  
244 conditions. While these four effects may be somewhat confounded, our aim was not to precisely  
estimate associated variances, but simply to minimize possible bias in  $V_A$  (e.g. Kruuk and Hadfield

246 2007; Reid et al. 2014a). Analogous common environmental effects were not fitted to female and  
male adult LRS, because relatively few parents and broods produced multiple same-sex chicks that  
248 survived to adulthood, and previous analyses did not reveal substantial parental effects on adult life-  
history traits.

250 Third, we fitted a bivariate QGGLMM (Appendix S4) to estimate  $V_A$  in adult female and  
male ARS and the cross-sex  $COV_A$  assuming Poisson distributions for both traits, log link functions,  
252 and independent residual variances. Random individual effects were fitted to estimate sex-specific  
permanent individual variances (i.e. repeatable among-individual variation stemming from  
254 permanent environmental and/or non-additive genetic effects). Random year of observation effects  
were also fitted to estimate among-year environmental variances and the cross-sex year covariance.

256 Fourth, we fitted a univariate QGGLMM (Appendix S4) to estimate  $V_A$  in annual adult  
survival modeled as a single trait for both sexes with sex-specific intercepts (as for juvenile  
258 survival). We modeled survival as a binary trait expressed by each individual adult in each year,  
with logit link function and residual variance fixed to one (e.g. Hadfield et al. 2013). Random year  
260 of observation and individual effects were fitted to estimate among-year environmental variance  
and account for overdispersion compared to the assumed geometric distribution of age-specific  
262 survival events.

## 264 **IMMIGRANTS, INBREEDING DEPRESSION, AND FIXED EFFECTS**

Standard QGGLMMs estimate  $V_A$  and  $COV_A$  for a default base population that comprises ‘phantom  
266 parents’ of all pedigreed individuals with unknown parents (Kruuk 2004; Wolak and Reid 2017). In  
populations with complete local pedigree data for a focal study period but that are open to  
268 immigration, the default base population comprises phantom parents of all adults alive at the study  
start (hereafter ‘founders’) and of subsequent immigrants. To directly estimate the difference in  
270 mean additive genetic value for fitness and fitness components between the defined founders and

subsequent immigrants, and account for heterogeneity that could otherwise bias  $V_A$  estimates, all  
272 four QGGLMMs included trait-specific linear regressions on individual immigrant genetic group  
(*IGG*) coefficient. Each individual's *IGG* coefficient quantifies the expected proportion of that  
274 individual's autosomal genome that originated from the defined immigrant group, calculated from  
pedigree data (Appendix S3). The regression slope ( $\beta_{IGG}$ ), modeled as a fixed effect, estimates the  
276 difference in mean additive genetic value of the immigrant group relative to the founder group  
(Wolak and Reid 2017). Since immigration was infrequent, phantom parents of female and male  
278 immigrants that arrived in all years were pooled into a single genetic group (Appendix S3). This  
assumes that the phantom mothers of female and male immigrants have similar mean genetic values  
280 as the phantom fathers for any focal trait, and hence that alleles originating in immigrants of both  
sexes similarly affect the genetic values of descendants of both sexes. This mirrors the standard  
282 QGGLMM assumption that female and male phantom parents of founders have the same mean  
breeding values for any focal trait (Wolak et al. 2015).

284 To quantify inbreeding depression, and minimize bias in  $V_A$  estimates that can result from  
correlated inbreeding across relatives, all four QGGLMMs also included trait-specific linear  
286 regressions on individual coefficient of inbreeding ( $f$ ), calculated from pedigree data (Reid and  
Keller 2010; Wolak and Keller 2014). Regression slopes ( $\beta_f$ ) equate to haploid 'lethal equivalents'  
288 for traits modeled with log link functions (fitness, adult LRS, and ARS), but not for traits modeled  
with logit link functions (juvenile and adult survival).

290 Further fixed effects were restricted to those required to standardize trait observations across  
individuals. Since juvenile survival probability decreases with increasing seasonal hatch date (Smith  
292 et al. 2006), and hatch date reflects the parents' breeding phenotype, models for juvenile survival  
included a linear regression on the first egg lay date in the nest in which each focal individual  
294 hatched. Since adult ARS and survival vary with age (Smith et al. 2006; Keller et al. 2008),  
associated models included categorical effects of age at observation (ages 1, 2, 3-5, or  $\geq 6$  years).

296

## PEDIGREE DATA AND MODEL IMPLEMENTATION

298 Comprehensive pedigree data were initially compiled by assigning all offspring banded during  
1975-2014 to their observed socially-paired parents. Paternal links for all chicks hatched during  
300 1993-2014, and 37 additional genotyped chicks hatched during 1991-1992, were then corrected for  
extra-pair paternity (Sardell et al. 2010; Reid et al. 2011; Nietlisbach et al. 2015, 2017). For each  
302 QGGLMM, the pedigree was pruned to individuals with observed phenotypes and their known  
ancestors. The inverse numerator relationship matrix, and individuals'  $IGG$  and  $f$  coefficients, were  
304 computed using standard algorithms (Wolak and Reid 2017, Appendix S3). Immigrants were  
defined as unrelated to all Mandarte residents at arrival, and to subsequent immigrants (Marr et al.  
306 2002; Reid et al. 2006).

For each model, phenotypic data were restricted to cohorts for which all or virtually all  
308 individuals had complete fitness or fitness component data, known sex, and genetically verified  
parents (Appendix S2). Observations of immigrants' own phenotypes were excluded because they  
310 might reflect ecological effects associated with dispersal or subsequent settlement (Marr et al.  
2002), and because immigrants'  $f$  values are undefined relative to the Mandarte pedigree base  
312 population (Reid et al. 2006). However, immigrants that produced  $\geq 1$  banded offspring were  
explicitly included in the pedigree to enable estimation of relatedness among descendants and  
314 genetic group effects.

All models were implemented in a Bayesian framework, using a Markov chain Monte Carlo  
316 (MCMC) algorithm to sample posterior distributions. We used diffuse normal prior distributions for  
all fixed effects (mean=0, variance= $10^{10}$ ), and multivariate parameter expanded priors for  
318 covariance matrices that gave uniform marginal prior distributions on the correlation. Parameter  
expanded priors were used for other variance components, giving scaled non-central F-distributions

320 with numerator and denominator degrees of freedom of one (Gelman 2006; Hadfield 2010) and  
scale parameter of 10 for binary traits or 1,000 for Poisson traits (Appendix S4).

322 We retained 5,000 samples of each marginal posterior distribution, with MCMC burn-in and  
thinning interval set to yield absolute autocorrelation values  $<0.1$  and satisfy convergence criteria  
324 (Appendix S4). When marginal posterior distributions are approximately Gaussian, posterior modes  
and 95% highest posterior density credible intervals (95%CI) sufficiently summarize point  
326 estimates and uncertainty. However, distributions can show skew, kurtosis or multiple peaks,  
including when parameters are near their boundary (e.g. variance near zero). Inferences drawn from  
328 posterior modes versus means may then differ. Consequently, we report the marginal posterior  
mean, mode, and 95%CI and, for key metrics, depict full marginal posterior distributions alongside  
330 prior distributions to facilitate interpretation (Appendix S4).

All QGGLMMs assumed Poisson or binary distributions and therefore estimated  
332 (co)variances on latent scales. Posterior distributions of latent-scale heritability ( $h^2_{\text{latent}}$ ) and  $r_A$  were  
computed from all samples of the marginal posterior distributions of underlying components  
334 following standard formulae (Appendix S4). However, latent-scale statistics are model specific and  
not directly comparable among analyses or populations, or interpretable on the scale on which  
336 phenotypes are expressed and experience natural selection (de Villemereuil et al. 2016). Therefore,  
to facilitate future comparative studies and evolutionary inferences, we attempted to back-transform  
338 posterior distributions of latent-scale variances to the observed phenotypic scale and calculate  
observed-scale posterior distributions of standardized summary statistics ( $h^2_{\text{observed}}$ ,  $I_{A\text{-observed}}$ ,  $CV_{A\text{-}}$   
340  $_{\text{observed}}$ , Appendices S4, S5). However, we could not recover reliable observed-scale variance  
component posteriors from our first model of female and male fitness due to the substantial  
342 overdispersion (Appendix S2).  $I_{A\text{-observed}}$  was not calculated for juvenile or adult survival because  
mean standardized variances are not meaningful for binary traits where the mean phenotype is  
344 bounded by 0 and 1 (Houle 1992).

Analyses were conducted in R (v3.2.3, R Core Team 2015) using the MCMCglmm (v2.22.1,  
346 Hadfield 2010), nadiv (v2.14.3.2, Wolak 2012) and QGglmm (v0.6.0, de Villemereuil et al. 2016)  
packages. Additional univariate QGGLMMs for sex-specific fitness, and univariate and bivariate  
348 QGGLMMs for combinations of juvenile survival and adult LRS, gave quantitatively similar  
variance component estimates as the four main QGGLMMs. Key (co)variance component estimates  
350 are robust to reasonable alternative priors (Appendix S6), and remained similar when additional  
parental environmental effects were modeled. Additional details of results, and descriptive figures,  
352 are in Appendix S5. Data and R code will be available on Dryad and GitHub  
([https://github.com/matthewwolak/Wolak\\_etal\\_SongSparrowFitnessQG](https://github.com/matthewwolak/Wolak_etal_SongSparrowFitnessQG)), once the manuscript is  
354 accepted for publication.

356

## *Results*

### 358 **FITNESS**

Across 1406 female and 1415 male chicks banded on Mandarte during 1993-2012, 1177 (83.7%)  
360 and 1185 (83.7%) respectively had zero fitness. Consequently, fitness distributions were strongly  
right-skewed, with maxima of 50 and 69 banded offspring for females and males respectively (Fig.  
362 1A). Raw mean sex-specific fitness was 1.78 and 1.70 respectively, with substantial phenotypic  
variances (females 29.8, males 31.7).

364 In the bivariate QGGLMM, the posterior distributions for latent-scale  $V_A$  in female and male  
fitness showed clear peaks that were substantially shifted away from zero and from the prior  
366 distributions, indicating substantial  $V_A$  for sex-specific fitness (Figs. 2A,B). The posterior modes  
were similar in both sexes, and the lower 95%CI limits did not converge towards zero (Table 1).  
368 There was non-zero cohort variance and substantial residual variance in both sexes, reflecting the  
overdispersed phenotypic distributions (Table 1, Fig. 1). Consequently, there was relatively small



370 but non-zero heritability of fitness in both sexes; posterior modes and means for  $h^2_{\text{latent}}$  were 0.08-  
0.09, with lower 95%CI limits that did not converge to zero (Table 1, Fig. S2).

372 The posterior mode for the cross-sex  $\text{COV}_A$  in fitness was positive, generating a posterior  
mode for the cross-sex  $r_A$  of intermediate magnitude between zero and one (Table 1, Fig. 2C). The  
374 95%CI for  $r_A$  was wide and included zero. However, 88% of the posterior density exceeded zero,  
representing substantial divergence from the uniform prior, yet the upper 95%CI limit did not  
376 converge towards one (Table 1, Fig. 2C). This implies that fitness variation has some, but not all, of  
the same additive genetic basis in females and males.

378 In total, 26 immigrants that arrived on Mandarte during 1976-2012 made a non-zero expected  
genetic contribution to the 2821 Mandarte-hatched individuals whose fitness was observed  
380 (Appendix S3). Across these 2821 individuals, mean *IGG* coefficient was  $0.52 \pm 0.13\text{SD}$  (range  
0.14-0.86). Approximately half the focal individuals' genomes are therefore expected to have  
382 originated from immigrants on average, implying that immigration could contribute substantially to  
standing  $V_A$  within the Mandarte breeding population. The posterior modes for the regressions of  
384 sex-specific fitness on *IGG*, which quantify mean immigrant genetic group effects, were negative in  
both sexes with 95%CIs that did not overlap zero (Table 1). Additive effects of alleles carried by  
386 immigrants therefore decreased fitness, relative to additive effects of alleles in the defined founder  
population, in both sexes.

388 Across the 2821 individuals, mean  $f$  was  $0.074 \pm 0.052$  (range 0.000-0.347, 7.4% zeros).  
Substantial variation in  $f$  was directly attributable to immigration: 91% of individuals with  $f=0$  had  
390 one immigrant parent. However, since immigrants' descendants commonly inbred in future  
generations,  $f$  and *IGG* were only moderately correlated across individuals (females:  $r=-0.25$ , males:  
392  $r=-0.30$ ). The posterior modes for the regressions of sex-specific fitness on  $f$  were negative with  
95%CI that did not overlap zero, demonstrating very strong inbreeding depression in fitness in both  
394 sexes (Table 1).



## 396 **JUVENILE SURVIVAL AND ADULT LIFETIME REPRODUCTIVE SUCCESS**

Of 1542 female and 1562 male chicks banded during 1993-2014, 254 (16.5%) females and 331  
398 (21.2%) males survived on Mandarte to the following April. Adult LRS was measured for 243 adult  
females and 312 adult males hatched during 1993-2012, with sex-specific means of 10.3 (median 7,  
400 variance 85.1, 5.8% zeroes) and 7.7 (median 4, variance 97.6, 26.3% zeroes) banded offspring  
respectively (Fig. 1B).

402 In the trivariate QGGLMM, the posterior distribution for  $V_A$  in juvenile survival showed a  
clear peak, and hence posterior mean, that departed from zero and from the prior distribution,  
404 although the lower 95%CI limit converged towards zero (Table 2, Fig. 3A). There was substantial  
cohort variance (Table 2), but small variances attributable to mothers, social fathers, broods and  
406 parent pairs (Appendix S5). Consequently, the posterior means for  $h^2_{\text{latent}}$  and  $h^2_{\text{observed}}$  were small, but  
again showed clear peaks away from zero (Fig. S3). Although the lower 95%CI limits converged  
408 towards zero, approximately 93% and 82% of posterior samples respectively exceeded a minimal  
value of 0.01 (Table 2, Fig. S3).

410 The posterior mode for  $V_A$  in adult female LRS was very small (Table 2). The posterior mean  
was slightly greater due to the right-skewed posterior distribution (Table 2, Fig. 3B). However there  
412 was substantial posterior density close to zero compared to the prior distribution, and the lower  
95%CI limit converged towards zero (Fig. 3B, Table 2). Consequently, the posterior modes (and  
414 means) of  $h^2_{\text{latent}}$ ,  $h^2_{\text{observed}}$  and  $I_{A\text{-observed}}$  for female LRS were small, with lower 95%CI limits that  
converged towards zero (Table 2, Figs. S4, S5).

416 In marked contrast, the posterior mode and mean for  $V_A$  in adult male LRS were substantial  
and the lower 95%CI limit considerably exceeded zero (Table 2, Fig. 3C). Consequently, although  
418 there were also moderate cohort and residual variances, the posterior mode and mean for  $h^2_{\text{latent}}$  for  
male LRS were substantial (Table 2, Fig. S4). These values were smaller for  $h^2_{\text{observed}}$ , reflecting the

420 non-linear transformation induced by the mean-variance relationship of the Poisson distribution, but  
the lower 95%CI limit still did not converged towards zero (Table 2, Fig. S4). The posterior mode  
422 for  $I_{A\text{-observed}}$  for male LRS was also moderate (Table 2, Fig. S5).

Since  $V_A$  in female LRS was so small and the lower 95%CI limit for  $V_A$  in juvenile survival  
424 also converged towards zero, the pairwise  $COV_{AS}$  and  $r_{AS}$  among juvenile survival and female and  
male LRS were unsurprisingly estimated with considerable uncertainty (Table 2, Fig. 3). The  
426 posterior modes and means for  $r_A$  between juvenile survival and male LRS, and between female and  
male LRS, were slightly negative, but spanned zero for juvenile survival and female LRS, all with  
428 95%CI limits that did not converge towards either -1 or 1 (Table 2, Fig. 3).

Distributions of  $IGG$  and  $f$  for individuals included in analyses of juvenile survival and adult  
430 LRS (and ARS and survival) were quantitatively similar to those for individuals included in  
analyses of fitness (summarized above). The posterior mode for the regression of juvenile survival  
432 on  $IGG$  was negative, with a 95%CI that did not overlap zero (Table 2). Further analyses showed  
similar negative slopes for female and male juvenile survival modeled as separate traits (Appendix  
434 S7). However, the posterior modes for the regressions of adult female and male LRS on  $IGG$  were  
small, with 95%CIs that spanned zero (Table 2). This implies that additive effects of immigrants'  
436 alleles decreased local juvenile survival, but not adult LRS, relative to additive effects of founders'  
alleles.

438 The posterior modes for the regressions of juvenile survival and adult female and male LRS  
on  $f$  were all negative, demonstrating inbreeding depression (although the 95%CI for female LRS  
440 overlapped zero, Table 2).

## 442 **ADULT ANNUAL REPRODUCTIVE SUCCESS**

During 1994-2015, there were 526 and 773 observations of ARS for adult females and males  
444 respectively, involving 254 and 331 Mandarte-hatched individuals. Mean female ARS was 4.9

446 banded offspring (median 5, variance 6.2, range 0-11, 6.7% zeroes, Fig. 1C) and mean male ARS was 3.2 banded offspring (median 2, variance 13.2, range 0-21, 32.7% zeroes, Fig. 1C).

In the bivariate QGGLMM, the posterior mode for  $V_A$  in female ARS was very small and the lower 95%CI limit converged towards zero (Table 3, Fig. 4A). However, the posterior mean was slightly larger (Table 3), and 75% of the posterior density exceeded a minimal value of 0.01. This implies the existence of very small, but non-zero,  $V_A$  for female ARS (Fig. 4A inset).

In contrast, the posterior mode and mean for  $V_A$  in male ARS were substantially larger and the lower 95%CI limit did not converge towards zero (Table 3, Fig. 4B). The permanent individual variances were very small in both sexes, but the year and residual variances were substantial, especially for males (Table 3). Consequently, despite the marked difference in  $V_A$ , the posterior means for  $h^2_{\text{latent}}$  and  $h^2_{\text{observed}}$  for ARS were similar in both sexes ( $\sim 0.06-0.18$ ), but  $I_{A\text{-observed}}$  was substantially greater in males than females (Table 3, Figs. S6, S7).

The posterior mode for the cross-sex additive genetic correlation ( $r_A$ ) in ARS was positive but small. Due to the small  $V_A$  in female ARS, the 95%CI was again wide and spanned zero, but did not converge towards either -1 or 1 (Table 3, Fig. 4C).

The posterior modes for the regressions of ARS on *IGG* were small in both sexes, with 95%CIs that overlapped zero (Table 3). The posterior modes for the regressions of ARS on *f* were negative in both sexes, although the 95%CI for females again overlapped zero (Table 3).

## 464 **ADULT SURVIVAL**

For the focal 254 adult females and 331 adult males, the mean number of observations of annual survival (or mortality) was 2.1 (median 1, range 1-9, Fig. 5A) for females and 2.3 (median 2, range 1-9, Fig. 5B) for males, representing overall survival rates of 53.0% and 58.0% respectively.

In the univariate QGGLMM, the posterior mode for  $V_A$  was effectively zero (Table 3, Fig. 5C). The posterior mean was slightly larger, but there was substantial posterior density close to zero

470 compared to the prior distribution, and the lower 95%CI limit converged to zero (Table 3). Since  
there was also substantial year variance, the posterior modes for  $h^2_{\text{latent}}$  and  $h^2_{\text{observed}}$  were very small  
472 (Table 3; Fig. S8.3). The posterior modes for the regressions of adult survival on *IGG* and *f* were  
also small, with 95%CIs that overlapped zero (Table 3). Analyses of adult longevity rather than  
474 annual survival yielded similar conclusions (Appendix S8).

476

## *Discussion*

### 478 **ADDITIVE GENETIC VARIANCE AND CORRELATION IN SEX-SPECIFIC FITNESS**

480 The sex-specific additive genetic variances ( $V_A$ ) in fitness, and the cross-sex genetic correlation  
( $r_A$ ), are key parameters that determine the rate of fitness evolution and shape evolutionary  
482 responses to natural and sexual selection (Burt 1995; Brommer et al. 2007; Kirkpatrick 2009; Shaw  
and Shaw 2014). They also underlie the potential for evolutionary sexual conflict, which might  
484 constrain evolution yet help maintain overall  $V_A$  in fitness (Lande 1980; Chippindale et al. 2001;  
Kruuk et al. 2008; Bonduriansky and Chenoweth 2009; Long et al. 2012). However, these key  
486 parameters have rarely been estimated in wild populations, particularly using theoretically  
appropriate measures of fitness while accommodating non-Gaussian phenotypic distributions and  
488 accounting for genetic effects of immigration and inbreeding (Kruuk et al. 2008; Kirkpatrick 2009;  
Shaw and Etersson 2012; Gomulkiewicz and Shaw 2013; Shaw and Shaw 2014).

490 Our analyses of comprehensive fitness data from free-living song sparrows estimated non-  
zero latent-scale  $V_{AS}$  and heritabilities for fitness, of similar magnitudes, in both sexes. Such  
492 estimates do not concur with basic theoretical predictions that  $V_A$  in fitness will be negligible at  
equilibrium (Charlesworth 1987), which has been interpreted to commonly apply (Shaw and Shaw  
494 2014; Walling et al. 2014). Instead, they support the view that substantial  $V_A$  in fitness can be

readily generated and/or maintained and imply that this population is not at an evolutionary  
496 equilibrium (Houle 1992; Kirkpatrick 2009; Zhang 2012; Shaw and Shaw 2014). Further, our  
estimate of a moderate positive cross-sex  $r_A$  for fitness implies that some  $V_A$  is shared between the  
498 sexes, potentially facilitating an increase in population mean fitness (Lande 1980). However, the  
cross-sex  $r_A$  in fitness was detectably less than one, implying that some sexually antagonistic  
500 genetic variation does exist, potentially facilitating the maintenance of overall  $V_A$ .

The few available estimates of sex-specific  $V_A$  in fitness in wild populations cannot readily be  
502 quantitatively compared because different studies used different fitness metrics, analytical methods  
and estimation scales, with different degrees of paternity error and missing data. However,  
504 qualitatively concordant with our results,  $V_A$  for fitness was estimated to be non-zero and similar in  
both sexes in collared flycatchers (*Ficedula albicollis*, Merilä & Sheldon 2000; Brommer et al.  
506 2007) and Swedish humans (Zietsch et al. 2014). Conversely,  $V_A$  was estimated to be zero or very  
small in both sexes in great tits (*Parus major*, McCleery et al. 2004), bighorn sheep (*Ovis*  
508 *canadensis*, Coltman et al. 2005), North American red squirrels (*Tamiasciurus hudsonicus*,  
McFarlane et al. 2014), and savannah sparrows (*Passerculus sandwichensis*, Wheelwright et al.  
510 2014); zero in females but more substantial in males in red deer (*Cervus elaphus*, Kruuk et al. 2000,  
but see Foerster et al. 2007) and Austrian humans (Gavrus-Ion et al. 2017); yet zero in males but  
512 more substantial in females in red-billed gulls (*Larus novaehollandiae*, Teplitsky et al. 2009) and  
pre-industrial Finnish humans (Pettay et al. 2005, Appendix S1).

514 Meanwhile, our estimate of a moderate positive cross-sex  $r_A$  for fitness differs from the  
substantial negative values previously estimated in wild populations (Foerster et al. 2007; Brommer  
516 et al. 2007; McFarlane et al. 2014; Appendix S1), and from the small or slightly negative values  
estimated in laboratory populations (Chippindale et al. 2001; Delcourt et al. 2009; Innocenti and  
518 Morrow 2010; Collet et al. 2016). Yet, cross-sex  $r_{AS}$  can change substantially when (laboratory)  
populations experience novel environments (Delcourt et al. 2009; Punzalan et al. 2014; Collet et al.

520 2016), migration load (Long et al. 2012), or inbreeding (Duffy et al. 2014). Positive estimates, such  
as ours, might indicate populations where both sexes are displaced from their fitness peak, and  
522 consequently experience congruent directional selection (Long et al. 2012; Duffy et al. 2014;  
Punzalan et al. 2014). Overall, further rigorous and standardized estimates of  $V_A$  and  $r_A$  in sex-  
524 specific fitness from wild populations experiencing different ecological circumstances are clearly  
required to discern general patterns and evolutionary implications.

526

## **ADDITIVE GENETIC VARIANCES AND CORRELATIONS IN FITNESS**

### **528 COMPONENTS**

Values of  $V_A$  in sex-specific fitness, and the cross-sex  $r_A$ , must ultimately result from  $V_{AS}$  and cross-  
530 sex and within-sex  $r_{AS}$  in underlying sex-specific fitness components. Quantifying such parameters  
can consequently help identify mechanisms that maintain  $V_A$  in fitness, and identify sources of  
532 sexual conflict (Walling et al. 2014). Juvenile survival to maturity constitutes one primary fitness  
component; indeed, 96% of observed song sparrow fitness values of zero represent individuals that  
534 did not (locally) survive to adulthood, and such patterns are likely commonplace (Blomquist 2010;  
Wagenius et al. 2010; Gomulkiewicz and Shaw 2013). We estimated moderate  $V_A$  in juvenile  
536 survival, concurring with previous evidence that  $V_A$  is moderate and similar in female and male  
song sparrows with a substantial positive cross-sex  $r_A$  (Reid and Sardell 2012, Appendix S7).  
538 However, for adult LRS, which constitutes the remaining primary fitness component, there was a  
striking difference between the sexes:  $V_A$  for male LRS was substantial and clearly exceeded zero,  
540 while  $V_A$  for female LRS was very small. This implies that there is opportunity for relatively rapid  
evolutionary change in male LRS and genetically correlated traits, but little such opportunity  
542 regarding female LRS.

The small  $V_A$  estimate for female LRS impedes precise estimation of the cross-sex  $r_A$  in LRS,  
544 and indeed renders such estimation somewhat redundant (since  $r_A$  is undefined given zero  $V_A$  in one

or both sexes). Nevertheless, the posterior mode was small, and if anything slightly negative, further  
546 suggesting that additive genetic effects on adult LRS are largely independent in females and males.  
Together, our results imply that the moderate positive cross-sex  $r_A$  in fitness is primarily driven by  
548 the positive cross-sex  $r_A$  in juvenile survival. Consequently, the cross-sex expression of additive  
genetic effects on juvenile survival ameliorates potentially sexually antagonistic genetic variation in  
550 overall fitness resulting from sex-specific expression of adult LRS. These patterns are reminiscent  
of those observed in *Drosophila melanogaster*, where a positive cross-sex  $r_A$  in juvenile survival  
552 initially combined with a negative cross-sex  $r_A$  in adult reproductive success to generate a weak  
overall cross-sex  $r_A$  for fitness (Chippindale et al. 2001), but where the cross-sex  $r_A$  in adult  
554 reproductive success was no longer detectably different from zero after further generations of  
laboratory adaptation (Collet et al. 2016).

556 Further decomposition of adult LRS in song sparrows revealed little or no  $V_A$  in adult annual  
survival, and identified ARS as the primary source of  $V_A$  in male LRS. The substantial difference in  
558  $V_A$  in ARS, and hence LRS, between males and females likely reflects the population's ecology and  
mating system. Due to the typically male-biased adult sex-ratio and frequent extra-pair paternity,  
560 males accumulate ARS by securing a territory and a social mate, defending within-pair paternity  
and accruing extra-pair paternity (Sardell et al. 2010; Lebigre et al. 2012; Reid et al. 2011, 2014a,b).  
562 In contrast, females accumulate ARS through their own fecundity. Consequently, while components  
of ARS such as within-pair paternity can be conceptualized as 'emergent' traits of pairs rather than  
564 individuals (Reid et al. 2014a), males and females are likely to differ substantially in the suite of  
physiological and behavioral traits that generate high ARS, and hence in underlying genetic effects.  
566 Previous analyses revealed non-zero  $V_A$  in annual male extra-pair reproductive success and a  
positive  $r_A$  with within-pair paternity success per brood (Reid et al. 2014b), but a negative  $r_A$   
568 between net paternity success and juvenile survival (Reid and Sardell 2012). Together, these  
positive and negative correlations, alongside among-year variation in adult sex-ratio and hence the



570 social context in which male reproductive success is expressed, could help maintain substantial  $V_A$   
in male ARS (and hence LRS).

572

## **GENETIC EFFECTS OF IMMIGRATION**

574 Immigration, and resulting gene flow, is one primary mechanism that can maintain  $V_A$  in fitness and  
associated evolutionary potential in any focal population, and can also rapidly increase mean fitness  
576 by alleviating inbreeding depression. However the overall genetic effects of immigration, and the  
evolutionary consequences, depend on genetic properties of naturally-occurring immigrants  
578 compared to existing natives (Ingvarsson and Whitlock 2000; Tallmon et al. 2004; Edelaar and  
Bolnick 2012; Carlson et al. 2014). We utilized the multi-generation song sparrow pedigree, that  
580 links all Mandarte-hatched individuals to their immigrant and ‘founder’ ancestors and hence  
describes the expected introgression of immigrants’ alleles, to directly estimate the relative mean  
582 additive genetic values for local fitness of the defined immigrant and founder genetic groups.  
Unlike analyses that aim to discern demographic and evolutionary consequences of dispersal by  
584 directly comparing observed phenotypes of immigrants (or dispersers) and residents (e.g. Marr et al.  
2002; Pasinelli et al. 2004; Nosil et al. 2005; Pärn et al. 2009; Bonte et al. 2012), our analyses do  
586 not utilize immigrants’ own phenotypes and consequently cannot be confounded by environmental  
effects of dispersal on those phenotypes. Our analyses showed that immigrant song sparrows carry  
588 alleles that, when expressed in subsequent Mandarte-hatched generations, have negative additive  
effects on local fitness in both sexes.

590 Such negative effects of immigrant’s alleles could stem from three main processes. First, there  
could be divergent selection among song sparrow demes and resulting local adaptation. Immigrants  
592 to Mandarte might consequently not be locally adapted and hence have low mean additive genetic  
value for local fitness, as assumed by classical migration load models. Second, dispersal could be  
594 non-random, such that individuals that immigrate into Mandarte have low additive genetic value for



local fitness even in the absence of any local adaptation. Third, low additive genetic value for  
596 fitness measured on Mandarte could reflect  $V_A$  in dispersal, such that offspring of immigrants are  
more likely to emigrate and hence have zero local fitness (e.g. Doligez and Pärt 2008). These three  
598 processes, which are not mutually exclusive, are not distinguished by our current analyses.  
However, immigrants' low additive genetic value for fitness resulted primarily from low additive  
600 genetic value for local juvenile survival rather than subsequent adult LRS, and therefore reflects  
some combination of effects on early-life mortality and/or emigration. To indicate biological effect  
602 sizes, the estimated latent-scale effect of  $\beta_{IGG} = -2.6$  (Table 2) implies a decrease in local juvenile  
survival probability of approximately 0.04 given an increase in individual *IGG* coefficient of 0.1  
604 spanning the current mean of  $\sim 0.5$ , which is not trivial. In general, such reduced local survival of  
immigrants' descendants would reduce the effective rate of gene flow below that expected given the  
606 observed immigration rate (Garant et al. 2007).

However, our analyses also demonstrate strong inbreeding depression in fitness in both sexes,  
608 resulting from inbreeding depression in juvenile survival and adult LRS and ARS (as previously  
documented, Keller 1998; Reid et al. 2014c; Nietlisbach et al. 2017). Such inbreeding depression  
610 reflects covariance between individual fitness and  $f$ , where the underlying variance in  $f$  stems  
substantially from immigrant-native outcrossing; resulting F1 offspring are defined as outbred and  
612 have relatively high fitness (Keller 1998; Marr et al. 2002; Reid et al. 2006, 2014c; Wolak and Reid  
2016). The estimated latent-scale effect size of  $\beta_f = -9.3$  (Table 2) implies an increase in juvenile  
614 survival probability of approximately 0.25 for outbred offspring ( $f=0$ ) compared to inbred offspring  
with  $f=0.1$  (see also Keller 1998; Reid et al. 2014c). This effect could cause rapid initial  
616 introgression of immigrants' alleles, and hence increase the short-term effective rate of gene flow  
(e.g. Ingvarsson and Whitlock 2000; Garant et al. 2007; Hedrick et al. 2014). Indeed, the mean *IGG*  
618 coefficient of  $\sim 0.5$ , calculated across the focal 2821 fitness-phenotyped individuals, implies that an  
average Mandarte-hatched song sparrow inherited half its genome from immigrant ancestors despite

620 the relatively small number of contributing immigrants ( $n=26$ ) and that only 195 (7%) of the  
phenotyped individuals were direct F1 offspring of immigrant-native pairings.

622        However, once immigrants' descendants start to inbreed, as is inevitable for initially high-  
fitness lineages in small populations (Reid et al. 2006; Bijlsma et al. 2010; Hedrick et al. 2014),  
624 increased expression of recessive alleles with detrimental effects on local fitness would occur. This  
process would exacerbate the decrease in fitness that is expected following recombination in F2 and  
626 subsequent generations and resulting outbreeding depression (Frankham 2016), as documented in  
song sparrows (Marr et al. 2002). The combination of heterosis that exacerbates initial introgression  
628 and low overall additive genetic value for fitness could potentially generate substantial migration  
load; almost all population members might be pulled below the fitness peak, substantially  
630 decreasing population mean fitness but potentially generating a positive overall cross-sex  $r_A$  for  
fitness (as observed in song sparrows) and alleviating sexual conflict (Long et al. 2012; Duffy et al.  
632 2014; Punzalan et al. 2014). Such multi-generational dynamics of immigrants' alleles can, in future,  
be explicitly quantified using pedigree and genomic data (from song sparrows and other systems),  
634 and through theory that simultaneously considers heterosis and migration load (e.g. Lopez et al.  
2009). Meanwhile, our analyses demonstrate that structured quantitative genetic analyses can  
636 explicitly estimate  $V_A$  in fitness alongside multiple genetic consequences of immigration in wild  
populations, and thereby inform understanding of the contributions of gene flow to the magnitude  
638 and maintenance of overall  $V_A$  in fitness and resulting evolutionary dynamics.

## 640 **AUTHOR CONTRIBUTIONS**

MEW and JMR jointly conceived and designed the analyses and wrote the initial draft of the  
642 manuscript. MEW conducted the analyses, with contributions from JMR. PA ensured the long-term  
field data collection. PN and LFK conducted the genotyping. All authors contributed to editing and  
644 writing of the final draft.

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652

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910 ***Supporting Information***

Additional supporting information may be found in the online version of this article at the

912 publisher's website:

914 **Appendix S1.** Literature summary

**Appendix S2.** Overall approach and data specifications

916 **Appendix S3.** Pedigree structure and genetic groups

**Appendix S4.** Details of model specification and implementation

918 **Appendix S5.** Additional details of results

**Appendix S6.** Prior sensitivity analysis

920 **Appendix S7.** Sex-specific juvenile survival

**Appendix S8.** Additional analyses of adult survival

## 922 Tables

924 **Table 1.** Marginal posterior means, modes (in square brackets), and 95% credible intervals (in parentheses) for latent-scale estimates from the  
 bivariate model for female and male fitness. Within the additive genetic and cohort matrices, sex-specific variances are shown along the  
 926 diagonal (bold) with cross-sex covariances (COV) and correlations ( $r$ , italics) above and below the diagonal respectively. Sex-specific residual  
 variances ( $V_R$ ), heritabilities ( $h^2_{\text{latent}}$ ), and slopes of regressions on individual coefficient of inbreeding ( $\beta_f$ ) and immigrant genetic group  
 928 coefficient ( $\beta_{IGG}$ ) are also shown.

	Additive genetic matrix		Cohort matrix		$V_R$	$h^2_{\text{latent}}$	$\beta_f$	$\beta_{IGG}$
	Female fitness	Male fitness	Female fitness	Male fitness				
Female	$V_A=2.01$	$COV_A=0.62$	<b>3.12</b>	$COV=1.46$	16.58	0.09	-21.41	-6.27
fitness	<b>[1.56]</b>	[0.42]	<b>[2.46]</b>	[1.16]	[15.29]	[0.08]	[-19.91]	[-5.79]
	<b>(0.21, 3.93)</b>	(-0.43, 1.82)	<b>(0.90, 5.98)</b>	(0.12, 2.97)	(12.99, 21.06)	(0.02, 0.18)	(-32.53, -11.48)	(-11.36, -2.00)
Male	$r_A=0.38$	$V_A=1.72$	$r=0.67$	<b>1.54</b>	15.61	0.09	-27.86	-5.47
fitness	[0.45]	<b>[1.70]</b>	[0.79]	<b>[0.97]</b>	[15.60]	[0.08]	[-25.53]	[-5.19]
	(-0.19, 0.94)	<b>(0.13, 3.39)</b>	(0.27, 0.98)	<b>(0.38, 3.17)</b>	(11.86, 19.31)	(0.01, 0.17)	(-39.47, -16.50)	(-9.91, -0.71)

**Table 2.** Marginal posterior means, modes (in square brackets), and 95% credible intervals (in  
930 parentheses) for latent- and observed-scale estimates from the trivariate model for juvenile survival  
and adult female and male lifetime reproductive success (LRS). Within the additive genetic and  
932 cohort matrices, variances are shown along the diagonal (bold) with covariances (COV) and  
correlations (*r*, italics) above and below the diagonal respectively. Residual variances ( $V_R$ ), latent-  
934 scale heritabilities ( $h^2_{\text{latent}}$ ), observed-scale heritabilities ( $h^2_{\text{observed}}$ ) and evolvabilities ( $I_{A\text{-observed}}$ ), and  
slopes of regressions on individual coefficient of inbreeding ( $\beta_f$ ) and immigrant genetic group  
936 coefficient ( $\beta_{IGG}$ ) are also shown.  $I_{A\text{-observed}}$  is not applicable (NA) for juvenile survival. Posterior  
modes and lower 95%CI limits that converged towards zero are reported as  $<0.001$ .



	Additive genetic matrix			Cohort matrix			$V_R$	$h^2_{\text{latent}}$	$h^2_{\text{observed}}$	$I_{A\text{-observed}}$	$\beta_f$	$\beta_{IGG}$
	Juvenile survival	Female LRS	Male LRS	Juvenile survival	Female LRS	Male LRS						
Juvenile survival	$V_A=0.23$ [0.002] ( <b>&lt;0.001</b> , <b>0.50</b> )	$COV_A=0.001$ [<0.001] (-0.08, 0.08)	$COV_A=-0.06$ [0.01] (-0.41, 0.24)	<b>0.73</b> [0.71] ( <b>0.27</b> , <b>1.28</b> )	$COV=-0.02$ [-0.001] (-0.17, 0.08)	$COV=-0.11$ [-0.10] (-0.43, 0.21)	1 (fixed)	0.09 [0.001] ( <b>&lt;0.001</b> , 0.18)	0.03 [<0.001] ( <b>&lt;0.001</b> , 0.05)	NA	-9.31 [-9.39] (-12.85, -5.61)	-2.58 [-2.26] (-4.26, -0.85)
Female LRS	$r_A=0.03$ [-0.07] (-0.73, 0.80)	$V_A=0.05$ [0.001] ( <b>&lt;0.001</b> , <b>0.18</b> )	$COV_A=-0.04$ [<0.001] (-0.26, 0.13)	$r=-0.17$ [-0.48] (-0.90, 0.63)	<b>0.03</b> [<0.001] ( <b>&lt;0.001</b> , <b>0.11</b> )	$COV=0.01$ [<0.001] (-0.07, 0.10)	0.72 [0.71] (0.54, 0.93)	0.05 [0.001] ( <b>&lt;0.001</b> , 0.21)	0.03 [<0.001] ( <b>&lt;0.001</b> , 0.13)	0.05 [0.001] ( <b>&lt;0.001</b> , 0.18)	-1.89 [-2.11] (-5.34, 1.43)	0.32 [0.40] (-0.85, 1.69)
Male LRS	$r_A=-0.08$ [-0.19] (-0.67, 0.58)	$r_A=-0.11$ [-0.25] (-0.83, 0.61)	$V_A=1.19$ [1.00] ( <b>0.28</b> , <b>2.25</b> )	$r=-0.23$ [-0.22] (-0.72, 0.33)	$r=0.11$ [0.06] (-0.61, 0.83)	<b>0.35</b> [0.26] ( <b>0.02</b> , <b>0.79</b> )	1.12 [0.99] (0.49, 1.80)	0.44 [0.38] (0.15, 0.74)	0.09 [0.09] (0.03, 0.15)	1.19 [0.99] (0.24, 2.20)	-9.00 [-9.25] (-15.04, -3.15)	-0.41 [-0.72] (-3.35, 2.44)

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942 **Table 3.** Marginal posterior means, modes (in square brackets), and 95% credible intervals (in  
parentheses) from (A) the bivariate model for adult female and male annual reproductive success  
944 (ARS) and (B) the univariate model for adult annual survival. Within the additive genetic and year  
matrices for ARS, variances are shown along the diagonal (bold) with covariances (COV) and  
946 correlations (*r*, italics) above and below the diagonal respectively. Permanent individual ( $V_{PI}$ ) and  
residual ( $V_R$ ) variances, latent-scale heritabilities ( $h^2_{latent}$ ), observed-scale heritabilities ( $h^2_{observed}$ ) and  
948 evolvabilities ( $I_{A-observed}$ ), and slopes of regressions on individual coefficient of inbreeding ( $\beta_f$ ) and  
immigrant genetic group coefficient ( $\beta_{IGG}$ ) are also shown.  $I_A$  is not applicable (NA) for adult  
950 survival. Posterior modes and lower 95%CI limits that converged towards zero are reported as  
<0.001.

	Additive genetic matrix		$V_{PI}$	Year matrix		$V_R$	$h^2_{latent}$	$h^2_{observed}$	$I_{A-observed}$	$\beta_f$	$\beta_{IGG}$
	Female ARS	Male ARS		Female ARS	Male ARS						
Female	$V_A=0.02$	$COV_A=0.01$	0.01	<b>0.04</b>	$COV=0.07$	0.05	0.18	0.06	0.02	-1.29	0.22
ARS	<b>[&lt;0.001]</b>	[0.001]	[<0.001]	<b>[0.03]</b>	[0.05]	[0.05]	[0.001]	[<0.001]	[<0.001]	[-1.19]	[0.20]
	<b>(&lt;0.001, 0.05)</b>	(-0.04, 0.06)	(<0.001, 0.04)	<b>(0.01, 0.08)</b>	(0.01, 0.15)	(0.04, 0.07)	(<0.001, 0.38)	(<0.001, 0.15)	(<0.001, 0.05)	(-2.82, 0.23)	(-0.38, 0.84)
Male	$r_A=0.17$	<b><math>V_A=0.16</math></b>	0.05	$r=0.67$	<b>0.34</b>	0.46	0.16	0.08	0.67	-4.98	0.15
ARS	[0.18]	<b>[0.15]</b>	[<0.001]	[0.78]	<b>[0.25]</b>	[0.46]	[0.12]	[0.08]	[0.40]	[-4.98]	[0.11]
	(-0.57, 0.88)	<b>(0.02, 0.30)</b>	(<0.001, 0.15)	(0.30, 0.96)	<b>(0.11, 0.64)</b>	(0.34, 0.58)	(0.03, 0.31)	(0.01, 0.15)	(0.01, 1.64)	(-7.94, -2.07)	(-1.18, 1.61)
Adult	0.04		0.37	0.69		1 (fixed)	0.02	0.005	NA	-0.49	0.33
annual	[<0.001]		[0.01]	[0.54]			[<0.001]	[<0.001]		[0.03]	[0.46]
survival	(<0.001, 0.16)		(<0.001, 1.44)	(0.20, 1.31)			(<0.001, 0.07)	(<0.001, 0.02)		(-4.81, 3.83)	(-1.48, 2.10)

## Figure Legends

954

**Figure 1.** Phenotypic distributions of (A) fitness, (B) adult lifetime reproductive success, and (C) adult annual reproductive success measured as the number of banded chicks attributed to each focal individual. Red and blue denote females and males respectively.

958

**Figure 2.** Marginal posterior MCMC samples (bars), kernel density estimation (solid black line), posterior mean (red dotted line), 95% credible interval limits (black dashed lines), and prior (solid blue line) for the additive genetic variances ( $V_A$ ) in (A) female fitness, (B) male fitness, and (C) the cross-sex additive genetic correlation ( $r_A$ ) in song sparrows. In A and B, the priors are depicted over the range of each posterior distribution, but extend to substantial positive values.

964

**Figure 3.** Marginal posterior MCMC samples (bars), kernel density estimation (solid black line), posterior mean (red dotted line), 95% credible interval limits (black dashed lines), and prior (solid blue line) for the additive genetic variances ( $V_A$ ) in (A) juvenile survival, (B) adult female lifetime reproductive success (LRS), and (C) adult male LRS, and the additive genetic correlations ( $r_A$ ) between (D) juvenile survival and adult female LRS, (E) juvenile survival and adult male LRS, and (F) adult female and male LRS in song sparrows. Note that axis scales vary among plots. In A-C, the priors are depicted over the range of each posterior distribution, but extend to substantial positive values.

974

**Figure 4.** Marginal posterior MCMC samples (bars), kernel density estimation (solid black line), posterior mean (red dotted line), 95% credible interval limits (black dashed lines), and prior (solid blue line) for the additive genetic variances ( $V_A$ ) in (A) adult female annual reproductive success (ARS), (B) adult male ARS, and (C) the cross-sex additive genetic correlation ( $r_A$ ) in song

976

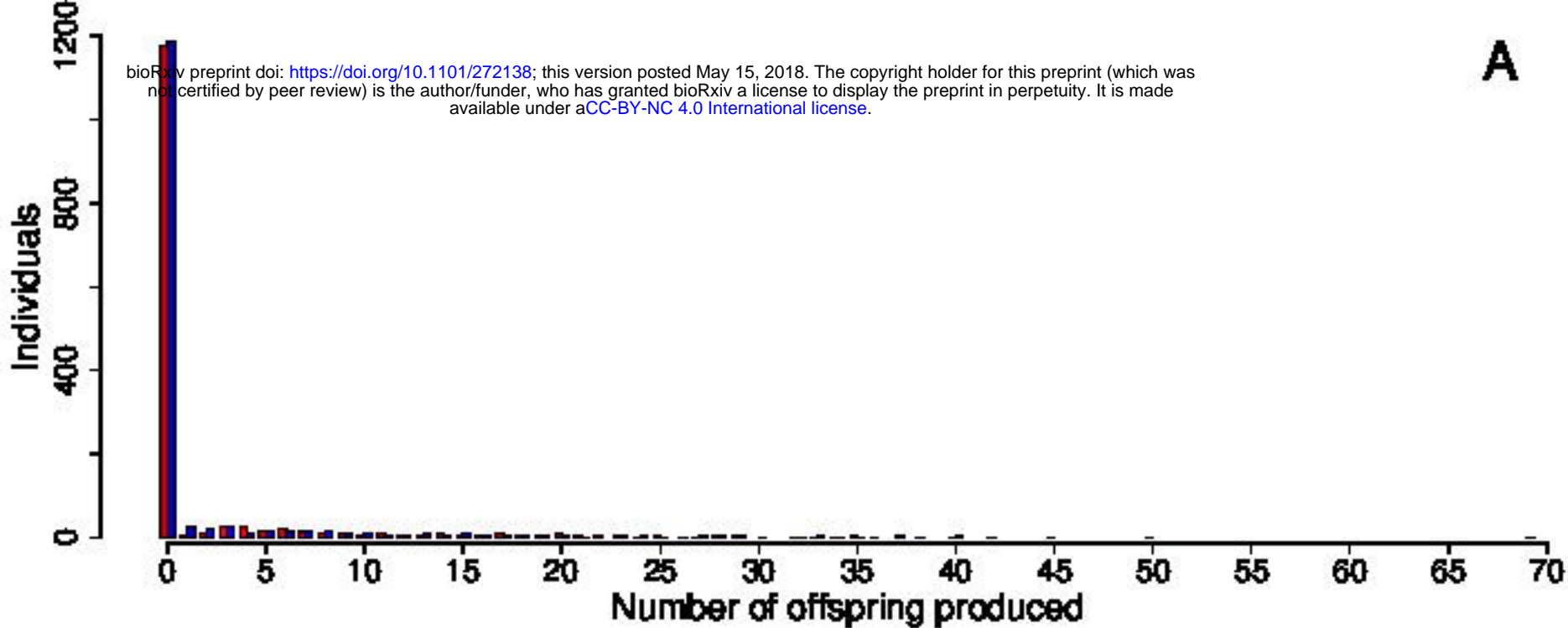
978 sparrows. On A and B, x-axis scales are standardized to facilitate comparison, but the y-axis scales  
differ. The panel A inset shows the marginal posterior distribution for female ARS on a larger scale.  
980 In A and B, the priors are depicted over the range of each posterior distribution, but extend to  
substantial positive values.

982

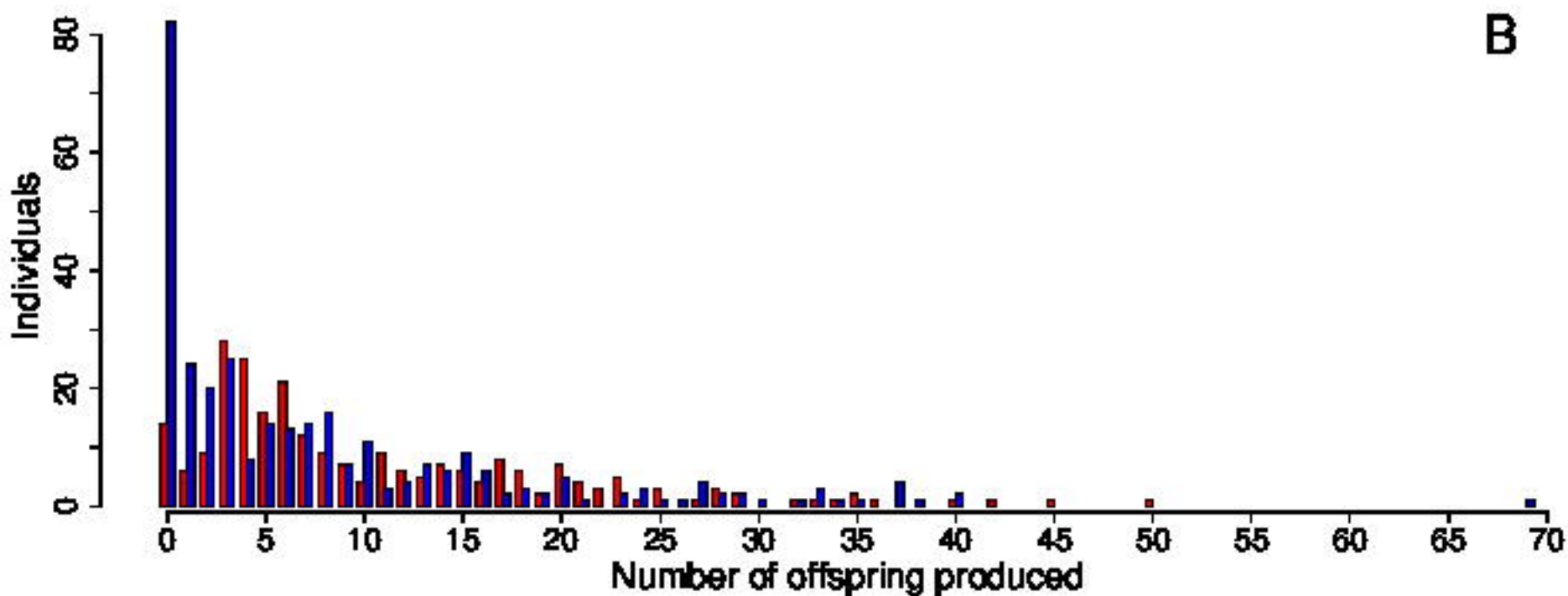
**Figure 5.** Phenotypic distributions of age-specific survival (or mortality) for adult (A) female and  
984 (B) male song sparrows, and (C) the marginal posterior distribution for additive genetic variance  
( $V_A$ ) in annual adult survival. In A and B, dark and light shading indicate observations of mortality  
986 and survival respectively. In C, plot attributes are as for figures 2-4.

988

A



B



C

