Pervasive correlation of molecular evolutionary rates in the tree of life

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New species arise from pre-existing species and inherit similar genomes and environments. This predicts greater similarity of mutation rates and the tempo of molecular evolution between direct ancestors and descendants, resulting in correlation of evolutionary rates within lineages in the tree of life. Surprisingly, molecular sequence data have not confirmed this expectation, possibly because available methods lack power to detect correlated rates. Here we present an accurate machine learning method used to detect correlation of rates in large phylogenies. By applying this method to multigene and genome-scale sequence alignments from mammals, birds, insects, metazoans, plants, fungi, and prokaryotes, we discover extensive correlation in molecular evolutionary rates throughout the tree of life in both DNA and protein sequences. These findings suggest concordance between molecular and non-molecular evolutionary patterns and will foster unbiased and precise dating of the tree of life.

Phylogenomics has revolutionized our understanding of the patterns and timescale of the tree of life[1,2]. Genome-scale data has revealed that rates of molecular sequence change vary extensively among species[3–5]. The causes and consequences of evolutionary rate variation are of fundamental importance in molecular phylogenetics and systematics[6–8], not only to inform about the relationship among molecular, biological, and life history traits, but also as a prerequisite for reliable estimation of divergence times among species and genes[3,5].

Three decades ago, Gillespie[9] proposed that molecular evolutionary rates within a phylogeny will be correlated due to similarities in genomes, biology and environments between ancestral species and their immediate progeny. This idea led to statistical modelling of the variability of evolutionary rates among branches and formed the basis of the earliest relaxed clock methods for estimating divergence times without assuming a strict molecular clock[3,5,10–12]. However, the independent branch rate (IBR) model has emerged as a strong alternative to the correlated branch rate (CBR) model. IBR posits that rates vary randomly throughout the tree, such that the evolutionary rate similarity between an ancestor and its descendant is, on average, no more than that between more distantly-related branches in a phylogeny[5,13]. IBR model is now widely used in estimating

divergence times from molecular data for diverse groups of species, including

mammals[13], birds[14–16], amphibians[17], plants[18–24], and viruses[13,25,26]. If the IBR model best

explains the variability of evolutionary rates, then we must infer a decoupling of molecular

and biological evolution, because morphology, behavior, and other life history traits are

more similar between closely-related species[6,27,28] and are correlated with taxonomic or

geographic distance[29,30].

Alternatively, the widespread use of the IBR model[13–20,22,23,25,26] may be explained

by the fact that the currently available statistical tests lack sufficient power to reject the

IBR model[31]. This may also explain why some studies report finding extensive branch

rate correlation in many datasets (e.g., Lepage et al.[32]), but others cannot confirm this

using the same tests (e.g., Linder et al.[19]). Consequently, many researchers use both

CBR and IBR models for the same species groups[13,23,33–43], a practice that often

generates controversy via widely differing time estimates[34,37,42,44–46].

Therefore, we need a powerful method to accurately test whether evolutionary

rates are correlated among branches. This method should then be applied to molecular

datasets representing taxonomic diversity across the tree of life to assess the ubiquity of

correlated rates in nature. Here, we introduce a new machine learning approach

(CorrTest) with high power to detect correlation between molecular rates. CorrTest is

computationally efficient, and its application to a large number of datasets establishes the

pervasiveness of rate correlation in the tree of life.

RESULTS

A machine learning approach for detecting rate correlation

Machine learning is widely used to solve problems in many fields, but has not yet been

used to address challenges in molecular phylogenetics. We employed a supervised

machine learning (McL) framework[47] to build a predictive model that distinguishes

between CBR and IBR models. In our McL approach, the input is a molecular phylogeny

with branch lengths (often derived from a multiple sequence alignment), and the output

is a classification that corresponds to whether or not the evolutionary rates are correlated

(CBR or IBR, respectively). We used a logistic regression to build a predictive model. An

overview of our McL approach is presented in **Figure 1**.

To build a predictive model, we need measurable properties (features, **Fig. 1g** and
h) that are derived from the input data. The output is ultimately the assignment of input
data as most consistent with either CBR or IBR models. The selection of informative and
discriminating features is critical for the success of McL. In CorrTest, we derive relative
lineage rates using a given molecular phylogeny with branch lengths[48] (**Fig. 1e** and **1f**)
and use these lineage rates to generate informative features. An evolutionary lineage
includes all the branches in the descendant subtree, which is distinct from a branch that
only connects an ancestor to one of its immediate descendants. One cannot use branch
rates as features, because their computation requires the knowledge of node times in the
phylogeny, which cannot be estimated without prior assignment of a branch rate model.

The features that we selected for our McL predictive model were the correlation
between ancestral and descendant lineage rates (ρ_{ad}), the correlation between the sister
lineages (ρ_s), and the decay in ρ_{ad} when one and two parents are skipped (d_1 and d_2,
respectively). We selected correlation between ancestral and descendant lineage rates
(ρ_{ad}) as a feature because our analyses of simulated data showed that ρ_{ad} was much
higher for phylogenetic trees in which molecular sequences evolved under CBR model
(0.96) than the IBR model (0.54, **Fig. 2a**; **Supplementary information**). While
"independent rate" should imply a lack of correlation, ρ_{ad} is not zero for sequences
evolved under the IBR model because the evolutionary rate of an ancestral lineage is
necessarily related to the evolutionary rates of its descendant lineages. While ρ_{ad} is
greater than zero[48], this feature shows distinct patterns for both CBR and IBR models and
is thus a good candidate feature for McL (**Fig. 2a**). As our second feature, we selected
the correlation between the sister lineages (ρ_s), because ρ_s was higher for the CBR model
(0.89) than the IBR model (0.00, **Fig. 2b**; **Supplementary information**). Although our
extensive simulations produced some scenarios in which ρ_s was greater than 0.4 for
datasets that evolved with the IBR model (because ancestral lineage rates include
descendant evolutionary rates) ρ_s remains a highly discriminating feature for McL. Two
additional features included in McL measure the decay in ρ_{ad} when one and two parents
are skipped (d_1 and d_2), respectively, in ρ_{ad} calculations (**Supplementary information**).
We expect that ρ_{ad} will decay slower under CBR than IBR, which was consistent with our
observations (**Fig. 2c**).

94  The selected set of candidate features (ρ_s, ρ_{ad}, d_1, and d_2) can be measured for
95 any phylogeny with branch lengths (e.g., derived from molecular data) and used to train
96 the machine learning classifier (**Fig. 1i**). For this purpose, we need a large set of
97 phylogenies in which branch rates are correlated (CBR = 1, **Fig. 1d**) and phylogenies in
98 which the branch rates are independent (IBR = 0, **Fig. 1c**). By using the four selected
99 features for each phylogeny and the associated numerical output state (0 or 1), we can
100 build a logistic regression that serves as the predictive model (**Fig. 1j**). However, there is
101 a paucity of empirical data for which CBR and IBR rates are firmly established. We
102 therefore trained our McL model on a simulated dataset, a practice that is now widely
103 used in applications when real world training datasets are few in number and often
104 containing high levels of error or uncertainty[49,50]. We used computer simulations to
105 generate 1,000 phylogenies that evolved with CBR models and 1,000 phylogenies that
106 evolved with IBR models (**Fig. 1a** and **b**). To ensure the general utility of our model for
107 analyses of diverse data, we sampled phylogenies with varying numbers of species,
108 degrees of rate correlation, and degrees of independent rate variation (**Supplementary**
109 **information**). The machine learning process generated a predictive model with an
110 associated correlation score (CorrScore).

111  We evaluated the sensitivity and specificity of our model using standard receiver
112 operating characteristic (ROC) curves, which show the sensitivity of our method to detect
113 rate correlation when it is present (True Positive Rate, TPR) and when it was not present
114 (False Positive Rate, FPR) at different CorrScore thresholds. The ROC curve for McL
115 using all four features was the best, which led to the inclusion of all four features in the
116 predictive model (**Fig. 2d; Supplementary information**). The area under the ROC
117 (AUROC) was 99%, with a 95% TPR (i.e., CBR detection) achieved at the expense of
118 only 5% FPR (**Fig. 2d**, black line). The area under the precision recall (AUPR) curve was
119 also extremely high (0.99; **Fig. 2d** inset), which means that our predictive model detects
120 correlation among branch rates with very high accuracy and precision. We also performed
121 standard cross-validation tests and found that that the predictive models retained high
122 accuracy (>92%, **Fig. 1k** and **Supplementary information**).

123  We developed a conventional statistical test (CorrTest) based on CorrScore (**Fig.**
124 **2e**) that will provide a p-value for researchers to use when deciding whether they should

reject a null hypothesis that branch rates within a phylogeny are uncorrelated
(independent). A high CorrScore translates into a higher probability that the branch rates
are correlated. At a CorrScore greater than 0.5, the Type I error (rejecting the null
hypothesis of IBR when it was true) was less than 5%. Type I error of 1% (P-value of
0.01) was achieved with a CorrScore greater than 0.83. We found that these CorrScore
score thresholds were applicable even when predictive models were developed
separately and when the number of sequences in the dataset were small (≤100), medium
(100 – 200), large (200 – 300), and very large (> 300) (**Supplementary information**).
The accuracy obtained using these models (**Fig. S1a-c**) is similar to those presented in
figure 3d - **f**. Therefore, we suggest using the general model in CorrTest analysis.

CorrTest performs well in computational tests
We tested the performance of CorrTest on a simulated dataset where the correct rate
model is known (**Fig. 1I**). This dataset used 91 angiosperms as a model system for
simulating sequence evolution with IBR models (**supplementary information**)[51].
CorrTest correctly diagnosed 95% of these datasets to be evolving with independent
rates. We also tested a large collection of datasets[52] generated using diverse evolutionary
parameters including both CBR and IBR models (**supplementary information**). CorrTest
showed an accuracy greater than 94% in detecting rate autocorrelation for datasets that
were simulated with low and high G+C contents (**Fig. 3a**), small and large substitution
rate biases (**Fig. 3b**), and different levels of sequence conservation (**Fig. 3c**). As
expected, CorrTest performed best on datasets that contain more and longer sequences
(**Fig. 3d**). In these analyses, we used the correct tree topology and nucleotide substitution
model. We relaxed this requirement and evaluated CorrTest by first inferring a phylogeny
using a dataset[53] with an oversimplified substitution model[54]. Naturally, many inferred
phylogenies contained topological errors, but we found the accuracy of CorrTest to still
be high as long as the dataset contained >100 sequences of length >1,000 base pairs
(**Fig. 3e**). CorrTest performed well even when 20% of the partitions were incorrect in the
inferred phylogeny (**Fig. 3f**). Therefore, CorrTest will be most reliable for large datasets,
but is relatively robust to errors in phylogenetic inference.

CorrTest versus Bayes factor analysis

We compared the performance of CorrTest with that of the Bayes factor approach. Because the Bayes factor method is computationally demanding, we limited our comparison to 100 datasets containing 100 sequences each (**Supplementary information**). We computed Bayes factors (BF) by using the stepping-stone sampling (SS) method (see **Materials and Methods**). BF-SS analysis detected autocorrelation ($P < 0.05$) for 32% of the datasets that actually evolved with correlated rates (**Fig. 4a**, red curve in the CBR zone). This is because the marginal log-likelihoods under the CBR model for 78% of these datasets were very similar to or lower than the IBR model. Therefore, BF was very conservative in rejecting the null hypothesis (see also ref. [31]). In contrast, CorrTest correctly detected the CBR model for 88% of the datasets ($P < 0.05$; **Fig. 4b**, red curve in CBR zone). For datasets that evolved with IBR model, BF-SS correctly detected the IBR model for 92% (**Fig. 4a**, blue curves in the IBR zone), whereas CorrTest correctly detected 86% (**Fig. 4b**, blue curve in the IBR zone). Therefore, Bayes Factor analyses generally perform well in correctly classifying phylogenies evolved under IBR, but fail to detect the influence of CBR. The power of CorrTest to correctly infer CBR is responsible for its higher overall accuracy (87%, vs. 62% for BF). Such a difference in accuracy was observed at all levels of statistical significance (**Fig. 4c**). In the future, faster and more advanced BF implementations may allow extensive comparison of traditional Bayesian and CorrTest approaches, as the Bayesian approaches are still evolving[43] and currently require extensive computation time. Based on the limited comparisons presented here, we conclude that machine learning enables highly accurate detection of rate correlation in a given phylogeny and presents a computationally feasible alternative to Bayes Factor analyses for large datasets.

Correlation of rates is common in molecular evolution

The high accuracy and fast computational speed of CorrTest enabled us to test the presence of autocorrelation in 16 large datasets from 12 published studies encompassing diverse groups across the tree life. This included nuclear, mitochondrial and plastid DNA, and protein sequences from mammals, birds, insects, metazoans, plants, fungi, and prokaryotes (**Table 1**). CorrTest rejected the IBR model for all datasets ($P < 0.05$). In these analyses, we assumed a time-reversible process for base substitution. However,

the violation of this assumption may produce biased results in phylogenetic analysis[57].
We, therefore, applied an unrestricted substitution model for analyzing all the nuclear
datasets and confirmed that CorrTest rejected the IBR model in every case ($P < 0.05$).
This robustness stems from the fact that the branch lengths estimated under the time-
reversible and the unrestricted model show an excellent linear relationship for these data
($r^2 > 0.99$). This is the reason why CorrTest produces reliable results even when an
oversimplified model was used in computer simulations (**Fig. 3e** and **f**).

These results suggest that the correlation of rates among lineages is the rule,
rather than the exception in molecular phylogenies. This pattern contrasts starkly with
those reported in many previous studies[13–24,41]. In fact, all but three datasets[33,55,56]
received very high prediction scores in CorrTest, resulting in extremely significant *P*-
values ($P < 0.001$). The IBR model was also rejected for the other three datasets ($P <$
0.05), but their test scores were not as high, likely because they sparsely sample a large
phylogenetic space. For example, the metazoan dataset[33] contains sequences primarily
from highly divergent species that shared common ancestors hundreds of millions of
years ago. In this case, tip lineages in the phylogeny are long and their evolutionary rates
are influenced by many un-sampled lineages. Such sampling effects weaken the rate
correlation signal. We verified this behavior via analyses of simulated data and found that
CorrTest's prediction scores decreased when taxon sampling and density were lowered
(**Fig. 5a**). Overall, CorrTest detected rate correlation in all the empirical datasets.

Our results establish that the correlated rate model should be the default in
molecular clock analysis, and CorrTest can be used to test the independent rate model
when sufficient numbers of sequences are available. Use of a correlated rate model is
important because model selection has a strong influence on the posterior credible
intervals of divergence times [44]. For example, the use of IBR model produces estimates
of divergence time of two major groups of grasses that are 66% older[46] and origin of a
major group of mammal (Erinaceidea) to be 30% older[35] than estimates under CBR
model. In fact, substantial differences between node age estimates under IBR and CBR
models have been reported in many studies[23,34,37,42,44,46]. Thus, the use of an incorrect
rate model has a large impact on time estimates, which may not be alleviated by adding

calibrations[44]. Knowledge that evolutionary rates are generally correlated within lineages

will foster unbiased and precise dating of the tree of life.

Magnitude of the rate correlation in molecular data

CorrScore is influenced by the size of the dataset in addition to the degree of correlation,

so it is not a direct measure of the degree of rate correlation (effect size) in a phylogeny.

Instead, one should use a Bayesian approach to estimate the degree of rate correlation,

for example, under the Kishino et al.'s autocorrelated rate model[58]. In this model, a single

parameter (v) captures the degree of autocorrelation among branches in a phylogenetic

tree. A low value of v indicates high autocorrelation, so, we use the inverse of v to

represent the degree of rate autocorrelation. MCMCTree[59] analyses of simulated

datasets confirmed that the estimated v is linearly related to the true value (**Fig. 5b**). In

empirical data analyses, we find that the inverse of v is high for all datasets examined,

which suggests ubiquitous high rate correlation across the tree of life.

Many other interesting patterns emerge from this analysis. First, rate correlation is

highly significant not only for mutational rates (= substitution rate at neutral positions),

which are expected to be similar in sister species because they inherit cellular machinery

from a common ancestor, but also amino acid substitution rates, which are more strongly

influenced by natural selection (**Table 1**). For example, synonymous substitution rates in

the third codon positions and the four-fold degenerate sites in mammals[35], which are

largely neutral and are the best reflection of mutation rates[60], received high CorrScores

of 0.99 and 0.98, respectively ($P < 0.001$). Second, our model also detected a strong

signal of correlation for amino acid substitution rates in the same proteins (CorrScore =

0.99). Bayesian analyses showed that the degree of correlation is high in both cases:

inverse of v was 3.21 in 4-fold degenerate sites and 3.11 in amino acid sequences. Third,

mutational and substitution rates in both nuclear and mitochondrial genomes are highly

correlated (**Table 1**). These results establish that molecular and non-molecular

evolutionary patterns are concordant, because morphological characteristics are also

found to be similar between closely-related species[6,27,28] and correlated with taxonomic

or geographic distance[29,30].

In conclusion, we have successfully addressed an enduring question in

evolutionary biology: are the molecular rates of change between species correlated or

independent? We have shown that the evolutionary rates of change among closely
related species are correlated in diverse species groups. That is, evolutionary rate
correlation is likely universal, suggesting concordance between the patterns of
evolutionary changes in genomes and higher-level biological attributes. Furthermore,
revealing the existence of pervasive correlation in molecular rates throughout the tree of
life will improve specification of correct rate models that are essential for molecular clock
analyses to provide accurate estimates of evolutionary timing for use in studies of
biodiversity, phylogeography, development, and genome evolution.

Materials and Methods

CorrTest analyses. All CorrTest analyses were conducted using a customized R code
(available from https://github.com/cathyqqtao/CorrTest). We estimated branch lengths of
a tree topology on sequence alignments using maximum likelihood method (or Neighbor-
Joining method when we tested the robustness of our model to topological error) in
MEGA[61,62]. Then we used those branch lengths to compute relative lineages rates using
RRF[48,52] and calculated the value of selected features (ρ_s, ρ_{ad}, and two decay measures)
to obtain the CorrScore (see detail calculation in **Supplementary information**). We
conducted CorrTest on the CorrScore to estimate the *P*-value of rejecting the null
hypothesis of independent evolutionary rates. No calibration was needed for CorrTest
analyses.

Bayes factor analyses. We computed the Bayes factor via stepping-stone sampling (BF-
SS)[63] with n = 20 and a = 5 using mcmc3r package[43]. We chose BF-SS because the
harmonic mean estimator it has many statistical shortcomings[32,63,64] and thermodynamic
integration[43,65] is less efficient than BF-SS. Still, BF-SS requires a long computational
time, we only finished analyses of 50% of synthetic datasets (**Supplementary**
information). For each dataset, we computed the log-likelihoods (*In*K) of using IBR model
and CBR model. The Bayes factor posterior probability for CBR was calculated as shown
in dos Reis et al. (2018)[43]. We used only one calibration point at the root (true age with a
narrow uniform distribution) in all the Bayesian analyses, as it is the minimum number of
calibrations required by MCMCTree[59]. For other priors, we used diffused distributions of

"rgene_gamma = 1 1", "sigma2_gamma=1 1" and "BDparas = 1 1 0". In all Bayesian

analyses, two independent runs of 5,000,000 generations each were conducted, and

results were checked in Tracer[66] for convergence. ESS values were higher than 200 after

removing 10% burn-in samples for each run.

Analysis of empirical datasets

We used 16 datasets from 12 published studies of eukaryotes and 2 published studies of

prokaryotes that cover the major groups in the tree of life (**Table 1**).These were selected

because they did not contain too much missing data (<50%) and represented >80

sequences. When a phylogeny and branch lengths were available from the original study,

we estimated relative rates directly from the branch lengths via the relative rate

framework[48] and computed selected features to conduct CorrTest. Otherwise, maximum

likelihood estimates of branch lengths were obtained using the published phylogeny,

sequence alignments, and the substitution model specified in the original article[61,62].

To obtain the autocorrelation parameter (v), we used MCMCTree[59] with the same

input priors as the original study, but no calibration priors were used in order to avoid

undue influence of calibration uncertainty densities on the estimate of autocorrelation

parameters. We did, however, provide a root calibration because MCMCTree requires a

root calibration. For this purpose, we used the root calibration provided in the original

article or selected the median age of the root node in the TimeTree database[67,68] ± 50My

(soft uniform distribution) as the root calibration, as this does not impact the estimation of

v. Bayesian analyses required long computational times, so we used the original

alignments in MCMCTree analyses if alignments were shorter than 20,000 sites. If the

alignments were longer than 20,000 sites, we randomly selected 20,000 sites from the

original alignments to use in MCMCTree analyses. However, one dataset[69] contained

more than 300 ingroup species, such that even alignments of 20,000 sites required

prohibitive amounts of memory. In this case, we randomly selected 2,000 sites from the

original alignments to use in MCMCtree analyses (similar results were obtained with a

different site subset). Two independent runs of 5,000,000 generations each were

conducted, and results were checked in Tracer[66] for convergence. ESS values were

higher than 200 after removing 10% burn-in samples for each run. All empirical datasets

are available at https://github.com/cathyqqtao/CorrTest.

Code availability statement

The R source code of CorrTest is available at https://github.com/cathyqqtao/CorrTest

Data availability statement

All empirical datasets, results, and source code for generating each figure are available

at https://github.com/cathyqqtao/CorrTest. All simulated datasets will be provided upon

request.

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554 **Table 1.** Results from the CorrTest analysis of datasets from a diversity of species.

Group	Data type	Taxa number[a]	Sequence length	Substitution model	CorrTest score	P-value	1/v[b]	Reference
Mammals	Nuclear 4-fold degenerate sites	138	1,671	GTR + Γ	0.98	< 0.001	3.21	Meredith et al. (2011)[35]
Mammals	Nuclear 3rd codon	138	11,010	GTR + Γ	0.99	< 0.001	4.42	Meredith et al. (2011)[35]
Mammals	Nuclear proteins	138	11,010	JTT + Γ	0.99	< 0.001	3.11	Meredith et al. (2011)[35]
Mammals	Mitochondrial DNA	271	7,370	HKY + Γ	0.98	< 0.001	3.77	Dos Reis, et al. (2012)[36]
Birds	Nuclear DNA	198	101,781	GTR + Γ	1.00	< 0.001	2.07	Prum et al. (2015)[15]
Birds	Nuclear 3rd codon	222	1,364	GTR + Γ	1.00	< 0.001	2.11	Claramunt et al. (2015)[16]
Birds	Nuclear 1st and 2nd codon	222	2,728	GTR + Γ	1.00	< 0.001	2.53	Claramunt et al. (2015)[16]
Insects	Nuclear proteins	143	220,091	LG + Γ	1.00	< 0.001	8.68	Misof et al. (2015)[70]
Metazoans	Mitochondrial & nuclear proteins	113	2,049	LG + Γ	0.65	< 0.05	40.0	Erwin et al. (2011)[33]
Plants	Plastid 3rd codon	335	19,449	GTR + Γ	1.00	< 0.001	2.28	Ruhfel et al. (2014)[69]
Plants	Plastid proteins	335	19,449	JTT + Γ	1.00	< 0.001	2.46	Ruhfel et al. (2014)[69]
Plants	Nuclear 1st and 2nd codon	99	220,091	GTR + Γ	1.00	< 0.001	5.50	Wickett et al. (2014) [71]
Plants	Chloroplast and nuclear DNA	124	5,992	GTR + Γ	1.00	< 0.001	2.64	Beaulieu et al. (2015)[51]
Fungi	Nuclear proteins	85	609,772	LG + Γ	0.97	< 0.001	3.78	Shen et al. (2016)[72]
Prokaryotes	Nuclear proteins	197	6,884	JTT + Γ	0.79	< 0.05	2.54	Battistuzzi et al. (2009)[56]
Prokaryotes	Nuclear proteins	126	3,145	JTT + Γ	0.83	< 0.05	1.23	Calteau et al. (2014)[55]

[a]Taxa number is the number of ingroup taxa only.

[b]1/v is the inverse of the autocorrelation parameter that is estimated by MCMCTree with

the autocorrelated rate model in the time unit of 100My.

Figure 1. A flowchart showing an overview of the machine learning (McL) approach
applied to develop the predictive model (CorrTest). We generated **(a)** 1,000 synthetic
datasets that were evolved using an IBR model and **(b)** 1,000 synthetic datasets that were
evolved using a CBR model. The numerical label **(c)** for all IBR datasets was 0 and **(d)**
for all CBR datasets was 1. For each dataset, we estimated a molecular phylogeny with
branch lengths (**e** and **f**) and computed ρ_s, ρ_{ad}, d_1, and d_2 (**g** and **h**) that served as features
during the supervised machine learning. **(i)** Supervised machine learning was used to
develop a predictive relationship between the input features and labels. **(j)** The predictive
model produces a CorrScore for an input phylogeny with branch lengths. The predictive
model was **(k)** validated with 10-fold and 2-fold cross-validation tests, **(l)** tested using
external simulated data, and then **(m)** applied to real data to examine the prevalence of
rate correlation in the tree of life.

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Figure 2. The relationship of **(a)** ancestral and direct descendent lineage rates and **(b)**
sister lineage rates when the simulated evolutionary rates were correlated with each other
(red) or varied independently (blue). The correlation coefficients are shown. **(c)** The decay
of correlation between ancestral and descendant lineages when we skip one intervening
branch (1st decay, d_1) and when we skip two intervening branches (2nd decay, d_2). Percent
decay values are shown. **(d)** Receiver Operator Characteristic (ROC) and Precision
Recall (PR) curves (inset) of the CorrTest for detecting branch rate model by using only
ancestor-descendant lineage rates (ρ_{ad}, green), only sister lineage rates (ρ_s, orange), and
all four features (all, black). The area under the curve is provided. **(e)** The relationship
between the CorrScore produced by the machine learning model and the P-value. The
null hypothesis of rate independence can be rejected when the CorrScore is greater than
0.83 at a significant level of $P < 0.01$, or when the CorrScore is greater than 0.5 at $P <$
0.05.

Figure 3. The performance of CorrTest in detecting rate correlation in the analysis of datasets[52] that were simulated with different **(a)** G+C contents, **(b)** transition/transversion rate ratios, and **(c)** average molecular evolutionary rates. Darker color indicates higher accuracy. The evolutionary rates are in the units of 10^{-3} substitutions per site per million years. (**d – f**) Patterns of CorrTest accuracy for datasets containing increasing number of sequences. The accuracy of CorrTest for different sequence length is shown when (**d**) the correct topology was assumed and (**e**) the topology was inferred. (**f**) The accuracy of CorrTest for datasets in which the inferred the topology contained small and large number of topological errors.

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Figure 4. Comparisons of the performance of CorrTest and Bayes Factor analyses. **(a)**
Distributions of 2 times the differences of marginal log-likelihood ($2ln$K) estimated via
stepping-stone sampling method for datasets that were simulated with correlated branch
rates (CBR, red) and independent branch rates (IBR, blue). CBR is preferred ($P < 0.05$)
when 2lnK is greater than 3.841 (CBR zone), and IBR is preferred when 2lnK is less than
-3.841 (IBR zone). When $2ln$K is between -3.841 and 3.841, the fit of the two rate models
is not significantly different (gray shade). **(b)** The distributions of CorrScores in analyses
of CBR (red) and IBR (blue) datasets. Rates are predicted to be correlated if the
CorrScore is greater than 0.5 ($P < 0.05$, CBR zone) and vary independently if the
CorrScore is less than 0.5 (IBR zone). **(c)** The rate of detecting CBR model correctly (True
Positive Rate) at different levels of statistical significance in Bayes factor (stepping-stone
sampling) and CorrTest analyses. Posterior probabilities for CBR in BF-SS analysis are
derived using the log-likelihood patterns in panel a. CorrTest P-values are derived using
the CorrScore pattern in panel b.
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Figure 5. (a) The distribution of CorrScore when data have different taxon sampling
densities. The CorrScore decreases when the density of taxon sampling is lower, as there
is much less information to discriminate between CBR and IBR. Red, dashed lines mark
two statistical significance levels of 5% and 1%. **(b)** The relationship between the inferred
autocorrelation parameter from MCMCTree and the true value. The gray line represents
the best-fit regression line, which has a slope of 1.09.