Title: Thermal flexibility is a repeatable mechanism to cope with environmental stressors in a passerine bird

Running Title: Surface temperature flexibility in urban and rural birds

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Acknowledgments: First, we thank both Lianne Ralph and the collective staff at the Ruthven Park National Historic Site for their assistance in experimental execution, without which this study would not have been possible. Furthermore, we thank Kimberley Tasker, Simon Tapper and Tyler Maksymiw for their assistance in aviary construction, Simon Tapper for his statistical insight, and Elise Cote for her artistic contributions to figures 1 and 2. This research was supported by an NSERC Discovery grant (RGPIN-04158-2014) to GB and an NSERC CREATE grant (RGPIN-481954-2016) to GB and GM.

Data Availability Statement: All data and R code used for the construction of this study are available at: https://github.com/joshuakrobertson/SIH_Repeatability.

Author Contributions: JKR and GB conceived the study. JKR executed the experiments, collected and analysed the data, and wrote the first draft of the manuscript. GFM and GB contributed to manuscript revision.

Conflicts of Interest: The authors have no conflicts of interest to declare.

Abstract

1 For many vertebrates, urban environments are characterised by frequent envi-
2 ronmental stressors. Coping with such stressors can demand that urban individu-
3 als activate energetically costly physiological pathways (e.g. the fight-or-flight re-
4 sponse) more regularly than rural-living conspecifics. However, urban environments
5 also commonly demand appreciable expenditure toward thermoregulation, owing to
6 their often extreme climatic variations. To date, whether and how vertebrates can bal-
7 ance expenditure toward both the physiological stress response and thermoregulation,
8 and thus persist in an urbanising world, remains an unanswered and urgent question
9 among ecologists.

10
11 2. In some species, changes in body surface temperature (T_s) and peripheral heat loss
12 (q_{Tot}) that accompany the stress response are thought to balance energetic expenditure
13 toward thermoregulation and responding to a stressor. Thus, augmentation of stress-
14 induced thermal responses may be a mechanism by which urban individuals cope with
15 simultaneously high thermoregulatory and stress-physiological demands.

16 3. We tested whether stress-induced changes in T_s and q_{Tot} : (1) differed between
17 urban- and rural-origin individuals, (2) reduce thermoregulatory demands in urban
18 individuals relative to rural conspecifics, and (3) meet an essential first criterion for
19 evolutionary responses to selection (variability among, and consistency within, indi-
20 viduals).

21 4. Using the black-capped chickadee (*Poecile atricapillus*; $n = 19$), we show that neither
22 rapid nor chronic changes in T_s and q_{Tot} following exposure to randomised stressors
23 differed between urban- and rural-origin individuals ($n_{urban} = 9$; $n_{rural} = 10$). Never-
24 theless, we do find that stress-induced changes in T_s and q_{Tot} are highly repeatable
25 across chronic time periods ($R_{T_s} = 0.61$; $R_{q_{Tot}} = 0.67$) and display signatures of stabilis-
26 ing or directional selection (i.e. reduced variability and increase repeatability relative
27 to controls).

28 5. Our findings suggest that, although urban individuals appear no more able to bal-
29 ance expenditure toward thermoregulation and the stress response than rural con-
30 specifics, the capacity to do so may be subject to selection in some species. To our
31 knowledge this is also the first study to report repeatability of any theorised stress-
32 induced trade-off.

33 **Keywords:** Urbanisation, Flexibility, Stress, Thermoregulation, Repeatability

1 | INTRODUCTION

Over the past 70 years, the global human population has increased by approximately 350% (or approximately 5.1 billion; United Nations 2019). Unlike in previous centuries, the majority of individuals (nearly 54%) now reside in urban environments, and global trends strongly suggest that urban living will increasingly become the norm (reviewed in Lerch 2017). Consequently, land area designated for urban utility is expanding at unprecedented rates and will probably continue to do so over the coming decades (Angel *et al.*, 2011). Such expansion cannot, however, occur in a vacuum, and has thus contributed to the widespread reduction in habitat availability and quality for many species (Grimm *et al.* 2008; Seto *et al.* 2012; Freeman *et al.* 2019; lay literature: Thomas 2017). For this reason, understanding whether these species can adapt and persist within modern city-scapes has become a growing priority among modern ecologists and conservationists (e.g. Birnie-Gauvin *et al.* 2016; Ouyang *et al.* 2018).

Yet habitat loss or degradation are not the only challenges faced by species in urban environments. Indeed, urban environments regularly present acute challenges to those residing within, including noise, frequent human interaction, vehicle traffic, and in some cases, elevated depredation and inter- and intra-specific competition (Johnson *et al.* 2012; Hernández-Brito *et al.* 2014; Newsome *et al.* 2015; Vincze *et al.* 2017; reviewed in Lowry *et al.* 2013). Coping with these acute challenges can demand that urban-living individuals activate self-preserving physiological responses (i.e. fight-or-flight responses) more regularly than rural-living conspecifics (Bonier 2012; Watson *et al.* 2017; albeit, often with reduced intensity; Partecke *et al.* 2006; French *et al.* 2008; but see Fokidis *et al.* 2009). While such demands need not inherently translate to a loss of fitness among urban individuals, laboratory studies suggest that their daily

58 metabolic costs are probably raised owing to increased allostatic load (Depke *et al.*,
59 2008; Jimeno *et al.*, 2017). In turn, these elevated metabolic demands may enhance
60 susceptibility to wear and tear when resources are restricted or are required to be
61 allocated elsewhere (Romero *et al.*, 2009; Breuner & Berk, 2019).

62 Beyond urban development, many of today's species face additional and indirect threats
63 associated with a growing human population. Effects of anthropogenic climate change
64 on species distribution and trait expression, for example, have now been argued for
65 nearly all taxa (e.g. Barton *et al.* 2016; Mainwaring *et al.* 2017; Pacifici *et al.* 2017;
66 Wan *et al.* 2018), and concerns over the ability of species to adjust to rising and in-
67 creasingly variable ambient temperatures (Vasseur *et al.*, 2014) have been well articu-
68 lated (e.g. Rutschmann *et al.* 2015; Radchuk *et al.* 2019). In endotherms, increases in
69 both maximal ambient temperature and variability of ambient temperatures can bear
70 notable thermoregulatory costs (Pendlebury *et al.*, 2004; du Plessis *et al.*, 2012; Smit
71 *et al.*, 2018), with those associated with the former being particularly severe in urban
72 environments (Arnfield, 2003). These costs, coupled with expected increases in sus-
73 ceptibility of wear and tear, beg important questions of whether and how endotherms
74 may cope with increasingly urbanised environments in the face of a rapidly changing
75 climate (discussed in Pautasso 2012; Argüeso *et al.* 2015; Brans *et al.* 2017).

76 To date, several empirical studies have shown that endotherms may adjust their super-
77 ficial blood-flow, and thus, their body surface temperatures (henceforth, " T_s ") when
78 exposed to stressors (e.g. Blair *et al.* 1959; Yokoi 1966; Nord & Folkow 2019; Winder
79 *et al.* 2020). In some species, these changes in T_s appear to endow individuals with
80 greater heat conservation in the cold, and greater heat dissipation in the warmth, thus
81 reducing their demands for costly thermogenesis or evaporative cooling respectively

(Jerem *et al.* 2018; Robertson *et al.* 2020a; Winder *et al.* 2020). In this way, total energetic expenditure may be balanced in challenging environments by allocating energy toward more immediate and higher-cost threats (e.g. the perceived stressors) and away from less immediate and lower-cost threats (e.g. thermal challenges; Jerem *et al.* 2018; Robertson *et al.* 2020a). In urban environments, where individuals regularly contend with both physical and thermal challenges, such flexibility of T_s and peripheral heat loss (here, non-evaporative heat-loss; henceforth, " q_{Tot} ") could be particularly advantageous, with those capable of enhanced flexibility (particularly during stress exposures) being better able to balance energy expenditure and, therefore, being favoured by selection (see Parsons 2005). Nevertheless, the potential for selection to act on flexibility of T_s and q_{Tot} in response to stressors requires that these traits are both variable among individuals, and consistent within individuals (i.e. "repeatable"; reviewed in Boake 1989; Wolak *et al.* 2012). Over the past two decades, numerous studies have reported moderate to high degrees of repeatability among traits associated with the stress response and whole-animal metabolism (Nespolo & Franco 2007; Rensel & Schoech 2011; Müller *et al.* 2018; Boratyński *et al.* 2019; but see Ouyang *et al.* 2011). While these finding strongly suggest that stress-induced changes in T_s and q_{Tot} are also likely to be repeatable in endotherms, the degree of this repeatability remains largely unclear (but see Careau *et al.* 2012).

Using the black-capped chickadee (*Poecile atricapillus*, Linnaeus, 1776; henceforth "chickadees") as a model species, we tested whether flexibility of both T_s and q_{Tot} during stress exposure: (1) meet a critical first criterion for responsiveness to selection, and (2) offer opportunities for endotherms to cope with the increased allostatic and thermoregulatory costs of an urbanising environment. More specifically, we hypothesised that stress-induced changes in both T_s and q_{Tot} : (1) are variable among, and consis-

107 tent within individuals, (2) provide evidence of current or past selection, and (3) differ
108 between individuals captured from urban and rural environments.

109 In accordance with our hypotheses, we first predicted that stress-induced changes in
110 both T_s and q_{Tot} would be repeatable among individuals. Because thermal responses
111 to stress exposure can be acute (e.g. minutes to hours: Jerem *et al.* 2015; Andreasson
112 *et al.* 2020; Winder *et al.* 2020) or chronic (e.g. days: de Aguiar Bittencourt *et al.*
113 2015; Herborn *et al.* 2018), and responses across each time-period may provide ener-
114 getic benefits by enhancing heat dissipation or relaxing costs of thermogenesis (Jerem
115 *et al.* 2018; Herborn *et al.* 2018; Winder *et al.* 2020), we predicted that both acute and
116 chronic changes in T_s and q_{Tot} accompanying the stress response would be repeatable
117 among individuals in our sample population. Next, because traits subject to previous
118 or current selection (here, stabilising or directional) are thought to display lower vari-
119 ability and higher repeatability than those that are selectively neutral (e.g. Gibson &
120 Bradley 1974; Lande & Arnold 1983; Boake 1989; Van Homrigh *et al.* 2007; but see
121 Kotiaho *et al.* 2001), we predicted that both T_s and q_{Tot} of chickadees would be less
122 variable and more repeatable during stress exposure treatments than during control
123 treatments, after controlling for predictable environmental effects on heat loss (e.g.
124 ambient temperature and relative solar radiation). Finally, because the combined en-
125 ergetic costs associated with the stress response and thermoregulation are expected to
126 be higher in urban environments when compared with rural environments (i.e. in
127 the absence of phenotypic differences between urban and rural individuals; discussed
128 above), we predicted that the magnitude of both acute and chronic changes in T_s and
129 q_{Tot} that accompany stress exposures would be larger among urban-origin individuals
130 than rural-origin individuals.

To test our predictions, we exposed chickadees captured from urban and rural environments to both repeated stressors and control conditions across an ambient temperature gradient while monitoring rapid and long-term changes in T_s and q_{Tot} by infrared thermography. In small birds, surface tissues at the periorbital region (henceforth "eye region") are thought to play a critical role in environmental heat exchange (e.g. Hill *et al.* 1980; Powers *et al.* 2015) and both temperature of, and heat loss from this region have previously been shown to respond to stress exposure (e.g. Jerem *et al.* 2015; Ikkatai & Watanabe 2015; Herborn *et al.* 2018; Robertson *et al.* 2020a). We, therefore, chose to use temperature of, and heat loss from, the eye region as our indicators of T_s and q_{Tot} in this study.

The capacity of vertebrates to cope with the combined pressures of urbanisation and anthropogenic climate change has been questioned many times (Pautasso, 2012; Argüeso *et al.*, 2015; Brans *et al.*, 2017). The proximate physiological mechanisms by which vertebrates (here, endotherms) may do so, however, are seldom explored. Ours study, therefore, represents a critical step forward in how ecologists might test the capacity of vertebrates to adapt to an increasingly human-modified world.

2 | MATERIALS AND METHODS

All methods used for animal capture, sampling, and experimental treatment were approved by the Trent University Animal Care Committee (AUP # 24614) and Environment and Climate Change Canada (permit # 10756E).

151 2.1 | Capture, transport, and housing of experimental animals

152 Chickadees ($n = 20$; $n = 10$ females, $n = 10$ males) used for this experiment were
 153 captured within a 100 km^2 region of south-western Ontario, Canada, between the
 154 months of March and April in 2018. To minimise the possibility of kinship be-
 155 tween individuals within our sample population, capture efforts were divided across
 156 six distinct locations (three urban and three rural), each separated by a minimum
 157 distance of 15 km. Urban capture locations included the downtown regions of the
 158 cities of Brantford (43.1345°N , 80.3439°W), Cambridge (43.3789°N , 80.3525°W),
 159 and Guelph (43.3300°N , 80.1500°W), while rural capture locations included the town-
 160 ships of Corwhin (43.5090°N , 80.0899°W), Erin (43.7617°N , 80.1529°W), and Cayuga
 161 (42.9797°N , 79.8745°W ; Figure S1). A difference in the mean degree of urbanisation
 162 between urban and rural capture locations was validated using methods similar to
 163 Thompson et al (2018; see Appendix; Figures S2-S4).

164 All individuals were captured using modified potter traps (dimensions [$L \times W \times H$]
 165 = $90 \times 70 \times 70 \text{ cm}$), baited with sunflower seeds and suet on the day of capture.
 166 To further draw individuals to trap locations, we alternately broad-casted chickadee
 167 breeding songs and alarm calls from a remote call-box (FoxProTM Patriot; Lewisville,
 168 PA, USA) until at least one individual approached a potter trap by ≤ 4 meters. Upon
 169 capture, chickadees were blood sampled (approximately $50 \mu\text{L}$) by brachial venipunc-
 170 ture and capillary tube collection, then fitted with one stainless steel, numbered leg
 171 ring (size 0) and a unique combination of two, coloured, Darvic leg rings (size 0) for
 172 future identification. Each individual was then measured (mass to the nearest 0.1 g
 173 using an electronic scale, and, wing cord to the nearest 0.1 mm, left outer tarsus to
 174 the nearest 0.1 mm, and head-to-bill to the nearest 0.1 mm using analogue calipers)

175 and secured in a covered flight enclosure (dimensions $[L \times W \times H] = 30 \times 30 \times$
 176 15 cm) for transportation to our long-term housing facility (Ruthven Park National
 177 Historic Site, Cayuga, Ontario; ≤ 90 km drive). Blood samples were preserved in a
 178 small volume of Queen's Lysis buffer (500 μ L; Seutin *et al.* 1991) for use in genetic
 179 sexing (using methods described in Robertson *et al.* 2020a) and were held on ice until
 180 storage at 4°C was possible (≤ 2 hours).

181 Upon arrival to our long-term housing facility, chickadees were haphazardly dis-
 182 tributed among four, visually isolated flight enclosures ($n = 5$ per enclosure; dimen-
 183 sions $[L \times W \times H] = 1.83 \times 1.22 \times 2.44$ m), each equipped with one white cedar tree
 184 (*Thuja occidentalis*), two perching branches (raised to approximately 1.50 and 1.80 m
 185 above ground) and a raised feeding platform (400 cm²) at which food was provided *ad*
 186 *libitum* through an opaque hinged door for the duration of the experiment (Figure 1).
 187 Food provided included sunflower seed, safflower seed, shelled peanuts, boiled egg,
 188 apple pieces, house crickets (*Acheta domesticus*), mealworms (*Tenebrio molitor*) and
 189 Mazuri (St Louis, MO, USA) Small Bird Maintenance diet. Water was also provided
 190 *ad libitum* across our experiment through opaque hinged doors. All individuals were
 191 given a minimum of 2 weeks to acclimate to enclosures and social groups prior to the
 192 onset of experimentation.

193 The minimum and maximum ambient temperatures observed during our study were
 194 3.0 °C and 38.5°C respectively, and day-length (duration between civil dawn and civil
 195 dusk) ranged from approximately 14.75 hours to 16.5 hours.

196 2.2 | Experimental stress exposure

197 To test repeatability of stress-induced thermal responses within and among individ-
198 uals, we used a paired experimental design wherein each individual was exposed to
199 both a thirty-day control treatment and a thirty-day stress exposure treatment, with
200 treatments separated by an additional two-day control period (total experimental du-
201 ration = 62 days). To control for possible effects of treatment order on stress-induced
202 thermal responses, half of our sample population ($n = 10$ across two flight enclosures)
203 was exposed to control treatments followed by stress-exposure treatments, while the
204 second half of our sample population ($n = 10$ across two flight enclosures) was concur-
205 rently exposed to a reversed treatment order (i.e. stress-exposure treatments followed
206 by control treatments).

207 Each day, individuals within stress exposure treatments were exposed to 5 or 6 exper-
208 imental stressors, with each being applied for 20 minutes and being separated from
209 previous and subsequent stress exposures by ≥ 1 hour (similar to Rich & Romero
210 2005). Timing and type of experimental stressors were randomly selected each day
211 to minimise the potential for habituation to each given stressor type. Experimen-
212 tal stressors included the presence of a novel object (a garden gnome), presence of a
213 mock predator (a taxidermically mounted Cooper's hawk; *Accipiter cooperii*), capture
214 and restraint in an opaque fabric bag, presence of a human, covering of a given flight
215 enclosure with an opaque fabric (simulating extreme, inclement weather), and pres-
216 ence of a taxidermically mounted conspecific fixed to the feeding platform of a given
217 flight enclosure (simulating a novel, dominant individual). In a previous study, chick-
218 adees exposed to our randomised stressor protocol displayed a significant reduction
219 in feeding rate and mass, and regularly evoked alarm calls (Robertson *et al.* 2020b),

220 providing strong support for protocol efficacy. Endocrine responses to stressor types
221 were not measured to circumvent effects of blood sampling on surface temperature
222 measurements and stress perception among sampled individuals. Individuals exposed
223 to control treatments were left undisturbed in an adjacent flight enclosure and blind
224 to experimenter presence.

225 Because flight enclosures were not auditorily segregated, estimated thermal responses
226 to stress exposure in this study (i.e., the interaction between time or ambient temper-
227 ature and treatment type) are expected to be conservative.

228 **2.3 | Infrared thermography, body surface temperature estima-** 229 **tion, and heat transfer estimation**

230 We monitored T_s and q_{Tot} of chickadees indirectly using remote infra-red thermog-
231 raphy (thermographic camera: FLIR VueProRTM, 13 mm, 226×356 resolution: ac-
232 curacy = $\pm 5\%$; image frequency = 1 Hz). Specifically, we captured infrared ther-
233 mographic images (radiometric JPEGs) of individuals at feeding platforms across the
234 duration of our experiment from weather-proofed camera boxes mounted to the exte-
235 rior of enclosure walls (0.5 m distance). To minimise temporal bias of thermographic
236 imaging among social groups, we rotated our thermographic camera cardinally clock-
237 wise among flight enclosures each day, with filming durations persisting for approxi-
238 mately one hour per enclosure, and the first flight enclosure to receive thermographic
239 filming being rotated each day. Because leg-ring combinations could not be read-
240 ily distinguished from thermographic images, we also captured digital video (camera:
241 Action CamTM, Sony, Toronto, Ontario, CA) of feeding individuals in parallel to
242 thermographic images to permit individual identification. All thermographic imaging

and digital video used in this study were captured between 08:00h and 16:00h of each day.

Estimation of an object's T_s , and consequently rate of heat transfer (q_{Tot}) by infrared thermography requires that local ambient temperature and relative humidity are known (Minkina & Dudzik, 2009; Tattersall, 2016). We therefore monitored ambient temperature at enclosures subjected to thermographic filming using a ThermoChron iButtonTM (Maxim Integrated, DS1922L-F5, San Jose, CA, USA) placed in the shade, at a frequency of 1 reading/5 minutes. Relative humidity readings were collected from a nearby weather station operated by Environment and Climate Change Canada (station identity = Hamilton A, 22 km from the experimental holding location) at the maximum available frequency of 1 reading/hour.

To estimate T_s from infrared thermographic images, we followed methods described elsewhere (Robertson *et al.*, 2020a). Specifically, raw infra-red radiance (kW/m^2) values per pixel were manually extracted in R statistical software (version 3.6.1; R Core Team 2019) then first converted to temperature ($^{\circ}C$) per pixel according to Planck's law, ambient temperature, and humidity estimates at the time of image capture, and equations outlined elsewhere (Minkina & Dudzik 2009; Tattersall 2016). Emissivity of the eye region of chickadees was assumed to be fixed at 0.95 according to estimates made for integument of Canadian and snow geese (*Branta canadensis* and *Chen caerulescens* respectively; Best & Fowler 1981). Following their estimation, temperature values per pixel were then integrated into FITS matrices using the R package FITSio (version 2.1.0; Harris 2016; one matrix per thermographic image), and eye region T_s values (here, maximum temperature values, as per Jerem *et al.* 2015) were manually extracted from within matrices using the open-sourced software FIJI (Schindelin *et al.*

267 2012; average size of eye region ≈ 230 pixels). To minimise underestimation of T_s
 268 as a consequence of image blurring, only values extracted from individuals that were
 269 stationary during image capture were included in our final data (Tattersall, 2016). Al-
 270 though recent studies have shown that the rotation of an object within an infra-red
 271 thermographic image may influence estimates of its surface temperature (PlayàMont-
 272 many & Tattersall, 2021), rotation of chickadees at feeding platforms was unlikely to
 273 differ systematically between our control and treatment groups and was therefore not
 274 estimated in this study.

275 To estimate q_{Tot} (mW) from T_s measurements, we followed equations described by
 276 McCafferty *et al.* (2011) and Nord & Nilsson (2019). Here, however, values for the
 277 kinematic viscosity of air (m^2/S ; at an assumed atmospheric pressure of 101.325 kPa)
 278 and the thermal expansion coefficient of air ($1/K$) were estimated for each given am-
 279 bient temperature using the R packages "bigleaf" and "Thermimage" respectively
 280 (Knauer *et al.*, 2018; Tattersall, 2019). For this study, q_{Tot} was assumed to equal the
 281 sum of convective and radiative heat transfer, owing to both the minimal effects of
 282 wind-speed in our flight enclosures, and low likelihood of heat transfer between the
 283 eye region and any medium other than air during our experiment. Surface area of
 284 the eye region was estimated as 0.864 cm^2 (ovoid with horizontal diameter of 1.1 cm
 285 and vertical diameter of 1.0 cm), and contours within the eye region were considered
 286 negligible. Final q_{Tot} estimates were multiplied by two to represent q_{Tot} across both
 287 eye regions.

2.4 | Statistical analyses

All statistical analyses were conducted in R software (version 3.6.1; R Core Team 2019) with each generalised additive mixed-effects model ("GAMM") constructed in the package "brms" (version 2.13.3; Bürkner 2017). Additionally, all models were run using Markov Chain Monte Carlo (MCMC) sampling, with 4 Markov chains, 10000 chain iterations, and 1000 warm-up iterations to maximise mixing and convergence of Markov chains. Final iterations were thinned by 10 to account for possible auto-correlation between MCMC draws, and models were validated by visually diagnosing residual distributions and trace plots. $\hat{R}$ values for all model parameters fell between 0.99 and 1.01, and the ratio of effective sample sizes to our total sample size were greater than 0.65 for each parameter. Lastly, all figures were produced in R using the package "ggplot2" (version 3.3.2; Wickham 2016), and one individual (a female captured in an urban environment) was removed due to an unusually small sample size ($n = 19$ thermographic images).

2.4.1 | Thermal responses to stress exposure among individuals

To first test whether acute and chronic changes in T_s accompanying the stress responses were repeatable among individuals, we constructed two Bayesian hierarchical GAMMs wherein we estimated both global responses and individual-level responses to stress exposure across acute and chronic time scales. In both models, temperature of the eye region of individuals ($^{\circ}\text{C}$; Gaussian distributed) was included as the response variable, and treatment type (i.e. stress exposure or control) and sex were included as linear, population-level predictors to account for the influence of each on eye region temperature measurements. Additionally, flight enclosure identity, date of thermographic image capture, and individual identity were included in each model as

group-level intercepts to account for statistical non-independence between measurements collected from the same flight enclosure, day, and individual, and a group-level slope for time of day per flight enclosure orientation (i.e. east facing or west facing) was included to account for differential exposure to solar radiation within east- and west-facing enclosures across time.

In our model predicting acute thermal responses to stress-exposure, time post stress exposure (seconds), ambient temperature, and time of day (hour) were each included as population level predictors. Because acute, stress-induced changes in T_s at the eye region are thought to be non-linear (Jerem *et al.*, 2015, 2019), time post-stress exposure was included as a cyclic cubic regression spline with 5 knots fixed at -1200, 0, 1200, 2400, and 3600 seconds to evenly distribute model fitting across each phase of stress exposure (i.e. before, during, and after exposure). Here, a cyclic regression spline was chosen to capture expected returns to baseline T_s (as reported for blue tits, *Cyanistes caeruleus*; Jerem *et al.* 2019) following 40 minute recovery periods. To permit comparisons between stress exposed and control treatments, we paired enclosures such that time post stress exposure for an enclosure experiencing a control treatment was considered to be equivalent to that of the nearest enclosure experiencing a stress exposure treatment and equivalent cardinal orientation (i.e. west- or east- facing). As such, our comparisons between treatments account for indirect effects of experimental stress exposures on nearby control individuals.

In endotherms, T_s is expected to display non-linear relationships with both ambient temperature and time of day owing to peripheral thermoregulatory processes (i.e. cold-induced vasoconstriction and warm-induced vasodilation) and circadian rhythms (Richards, 1971; Cooper & Gessaman, 2005) respectively. Ambient tempera-

ture and time of day were therefore included as natural cubic and thinplate regression splines respectively, each with 4 knots to minimise risk of model over-fitting. Knots for our ambient temperature spline were evenly spaced by quantiles to uniformly capture trends in eye region temperature at ambient temperatures below, within, and above thermoneutrality for our study species (Grossman & West, 1977). Because we did not have *a priori* assumptions for knot positions for our time of day spline, knot positions were chosen by truncated eigen decomposition (Wood, 2003). To control for differential effects of treatment type on T_s across time (Jerem *et al.*, 2015, 2019) and ambient temperature (Robertson *et al.* 2020a), population-level interactions between treatment type and ambient temperature, and treatment type and post stress exposure were also included as model predictors, along with an interaction between treatment type and the tensor product ($\otimes$) between ambient temperature and time post stress exposure to account for the influence of ambient temperature on acute thermal responses to stress exposure at the skin (Nord & Folkow, 2019). All interaction terms were penalised on the first derivative to minimise the potential for concurvity between interaction terms and main effects. Finally, to estimate differences in acute, stress-induced changes in T_s among individuals, group-level slopes for time post stress exposure and the interaction between time post-stress exposure and treatment type were included for each individual. Correlations between adjacent T_s measurements was corrected using a type-I autoregressive (AR1) correlation structure with an estimated rho (ρ) of 0.69, and residual error was estimated independently for each treatment type.

In our model predicting chronic stress-induced changes in T_s , group-level predictors remained as described above but with minor adjustments. Specifically, all predictors including time post stress exposure (i.e. as a main effect or interactive effective) were excluded from our model to permit assessment of long-term, but not short-term trends

in T_s according to treatment type. Furthermore, to estimate differences in chronic stress-induced changes in T_s among individuals, group-level slopes for ambient temperature and the interaction between ambient temperature and treatment type was included per individual. Here, ambient temperature was mean-centered and scaled to 2 times the standard deviation (as per Araya-Ajoy *et al.* 2015) to allow for individual slopes to be estimated with respect to our average environmental conditions. Again, correlations between adjacent T_s measurements was corrected using an AR1 correlation structure ($\rho = 0.69$), and residual error was estimated separately per treatment.

Because rates of peripheral heat transfer (q_{Tot}) are proportional to T_s at given ambient temperatures, both acute and chronic changes in q_{Tot} accompanying stress exposure treatments were modeled as described above. In these models, however, q_{Tot} was used as the response variable (mW; Gaussian distributed) in place of T_s .

In all hierarchical models, we used informed priors for our population intercept, our coefficients for treatment (linear), sex (linear), ambient temperature (first order, linear), and our values for spline smoothness (ϕ), with prior distributions being informed by another study using black-capped chickadees (Robertson *et al.*, 2020a). For our model intercepts, we used gamma distributed priors with α values of 60 and 50 (T_s models and q_{Tot} models respectively), and β values of 2 (both T_s models and q_{Tot} models) thus assuming positive T_s and q_{Tot} values at an ambient temperature of 0°C, with peak densities of approximately 30°C and 25 mW respectively. In all models, priors for treatment type and sex were normally distributed with means of 0 and -1 respectively, and standard deviations of 2.5, while those for ϕ were gamma distributed with $\alpha = 2$, and $\beta = 0.5$ owing to low expected "wiggleness" in our smooth terms. Lastly, for our

first order slope of ambient temperature, we used gamma distributed priors ($\alpha = 4$, $\beta = 2$) in our models pertaining to T_s and normally distributed priors (mean = -5, s.d. = 5) in our models pertaining to q_{Tot} because the relationship between ambient temperature and T_s is expected to be positive, while that between ambient temperature and q_{Tot} is expected to be negative. Uninformative priors were used for all other model parameters; specifically, priors for the standard deviation of population level and group level predictors followed student's t distributions with 3 degree of freedom, location parameters of 0 and a scale factors of 3.4. Similarly, priors for sigma parameters also followed student's t distributions with 3 degrees of freedom and location parameters of 0, however, scale factors were reduced to 2.5.

2.4.2 | Repeatability estimates

To calculate repeatability of stress-induced changes in T_s and q_{Tot} , we followed methods described by Araya-Ajoy *et al.* (2015). Their methods, however, are largely descriptive and do not test the presence or absence of trait repeatability within an experimental context. To correct for this, we constructed null models (i.e. models with individual identities scrambled) for T_s and q_{Tot} across both acute and chronic time-periods, then compared mean repeatability estimates (per Markov chain iteration) acquired from true and null model posterior distributions. Here, a significant increase in repeatability values derived from true models relative to those derived from null models suggests that true repeatability values could not be explained by biases in the experimental process alone. Null models were constructed by randomly allocating individual identities to each T_s and q_{Tot} estimate, then re-running hierarchical models as described above (Figure 2). To control for possible effects of treatment order during identity randomisation, we limited possible identity assignments to individuals that had experienced the same treatment order as the true individual from which the T_s

410 or q_{Tot} values were obtained. Mean repeatability estimates were then compared be-
 411 tween our true and null models using two, one-way, non-linear hypothesis tests in
 412 the R package "brms" (Bürkner, 2017). For all hypothesis tests, priors for true and
 413 null repeatability estimates were beta distributed with peaks at 0 ($\alpha = 1$, and $\beta = 4$).
 414 Bayes factors (K), representing support for true repeatability estimates being greater
 415 than null repeatability estimates, were calculated from each hypothesis test using the
 416 Savage-Dickey density ratio method (Wagenmakers *et al.*, 2010).

417 2.4.3 | Effects of stress exposure on repeatability estimates

418 Traits under stabilising or directional selection are thought to display lower variability
 419 than those that are selectively neutral (e.g. Gibson & Bradley 1974; Lande & Arnold
 420 1983; Van Homrigh *et al.* 2007; but see Kotiaho *et al.* 2001). Furthermore, the po-
 421 tential for traits to respond to selection is contingent upon trait expression being con-
 422 sistent across time (e.g. repeatable; Dochtermann *et al.* 2015; but see Dohm 2002).
 423 Thus, the presence of both high repeatability (R) and relatively low residual varia-
 424 tion (" ϵ " in a linear or additive model) is suggestive of previous or current selection
 425 acting upon a trait's expression, if all other environmental variables and sources of
 426 measurement error are controlled (i.e. wherein ϵ is the sum of residual variation ex-
 427 plained by external environmental factors, measurement error, and within-individual
 428 variability; suggestive in Gibson & Bradley 1974 and Boake 1989). In our experi-
 429 ment, both stress-exposed and control individuals experienced the same environmen-
 430 tal conditions, and measurement error around T_s and q_{Tot} was unlikely to differ sys-
 431 temically between stress-exposed and control treatments. Thus, to test for evidence
 432 of enhanced stabilising or directional selection (past or current) on the expression of
 433 T_s and q_{Tot} during stress exposure relative to resting conditions, we compared error
 434 and repeatability estimates obtained for stress-exposed and control treatments across

both short and long-term time-frames (e.g. acute and chronic, respectively). To do so, both error and repeatability estimates drawn from posterior distributions of acute and chronic models (pertaining to both T_s and q_{Tot} ; described above) were compared using one-way, non-linear hypothesis tests as described previously (subsection "Repeatability estimates"). Priors for repeatability and error estimates under control and stress-exposed conditions were beta ($\alpha = 1$; $\beta = 4$) and normally distributed (mean = 0, s.d. = 0.25) respectively. Again, Bayes factors were calculated for each test using the Savage-Dickey density ratio method (Wagenmakers *et al.*, 2010), with results representing relative support for either decreased error or increased repeatability within stress exposure treatments when compared with control treatments.

2.4.4 | Effects of urbanisation on stress-induced thermal responses

To test whether flexible changes in T_s and q_{Tot} accompanying acute stress exposures differed between urban and rural chickadees, we first extracted mean coefficients for the interactions between treatment type and time post stress exposure for each individual from the posterior distributions of our acute models. Mean coefficients were then compared between capture ecotypes using Bayesian "ANOVAs" in the R package "BayesFactor" (version 0.9.12.4.2; Morey *et al.* 2019) with capture location (one of six) included as a group-level intercept. To test whether chronic changes in T_s and q_{Tot} following stress exposures differed between individuals from urban and rural locations, we used a similar approach, however, mean coefficients for the interactions between ambient temperature and treatment type were extracted from posterior distributions and used as response values. Priors for the effect of capture ecotype and capture location on individual slopes were weak and Cauchy distributed with scale parameters of $2^{1/2}$ and 1 respectively, while Jeffreys priors were used for our intercept and residual error term (τ) (Rouder *et al.*, 2012).

460 3 | RESULTS

461 Credible intervals (95%) are reported for model coefficients in crotchets. All reported
462 means are marginal and are given $\pm$ one standard deviation (s.d.).

463 3.1 | Stress-induced changes in body surface temperature and 464 peripheral heat loss are repeatable

465 Our analyses detected rapid and pronounced changes in both eye region temperature
466 (T_s) and heat loss from the eye region (q_{Tot}) of chickadees following stress exposure
467 (T_s : $\beta = 1.68 [0.36, 4.58]$; q_{Tot} : $\beta = 2.79 [0.86, 6.90]$; Table 1). Similar and simultaneous
468 changes in T_s and q_{Tot} were not detected in nearby control individuals (Table 1). In-
469 terestingly, the magnitude and direction of stress-induced T_s and q_{Tot} responses were
470 dependent upon ambient temperature (T_s : $\phi = 4.85 [0.62, 10.90]$; q_{Tot} : $\phi = 6.58 [0.64,$
471 $15.50]$; Table 1). Specifically, at low ambient temperatures (i.e. those below ther-
472 moneutrality; $< 14^\circ\text{C}$), individuals exposed to stressors displayed rapid and transient
473 increases in T_s and q_{Tot} , with elevations in T_s and q_{Tot} persisting for approximately 30
474 minutes (1800 seconds) after stressor completion (Figures 3a and 3b). At out lowest
475 observed ambient temperature (3°C), T_s among stress-exposed individuals increased
476 by an average of $5.53^\circ\text{C} \pm 0.154^\circ\text{C}$ (with respect to baseline measurements) immedi-
477 ately upon stressor completion (Figure 3a), and this increase corresponded to a rise in
478 q_{Tot} of $11.50 \pm 0.24 \text{ mW}$ (Figure 3b). In contrast, at high ambient temperatures (i.e.
479 those above thermoneutrality; $> 30^\circ\text{C}$), an inverted response among stress exposed in-
480 dividuals was detected, with individuals displaying rapid and transient reductions in
481 T_s and q_{Tot} (Figures 3a and 3b) in response to stress exposures (albeit small). At these

482 ambient temperatures, decreases in T_s and q_{Tot} persisted for approximately 20 min-
 483 utes (1200 seconds) following stressor completion, with mean T_s and q_{Tot} decreasing
 484 by approximately $1.15^\circ\text{C} \pm 0.152^\circ\text{C}$ and $2.23 \pm 0.24 \text{ mW}$ respectively at our highest
 485 observed ambient temperature (38.5°C ; again, with respect to baseline measurements)
 486 upon stressor completion (Figures 3a and 3b). A small effect of time post stress expo-
 487 sure on both T_s and q_{Tot} among control individuals was detected ($\phi = 0.45 [0.03, 1.90]$;
 488 Table 1), however, neither increases nor decreases in T_s and q_{Tot} were detectable fol-
 489 lowing onset of stress exposures (here, in the nearest-by flight enclosures designated
 490 for stress exposure treatments) above or below the thermoneutral zone (Figure 3b).
 491 Neither T_s nor q_{Tot} differed between sexes (T_s : $\beta_{Sex} = -0.08 [-0.46, 0.33]$; q_{Tot} : β_{Sex}
 492 $= -0.17 [-0.86, 0.49]$; Table 1), and treatment type alone did not influence each value
 493 (T_s : $\beta_{Treatment} = 0.26 [-0.19, 0.99]$; q_{Tot} : $\beta_{Treatment} = 0.29 [-0.28, 1.25]$; Table 1).

494 Beyond the acute responses, our analyses also detected chronic effects of stress expo-
 495 sures on T_s and q_{Tot} across our sample population (T_s model: $\beta = 1.81, [0.32, 5.58]$;
 496 q_{Tot} model: $\beta = 2.51, [0.61, 6.92]$; Table 2). Specifically, both T_s and q_{Tot} of stress-
 497 exposed individuals decreased at low ambient temperatures and increased at high am-
 498 bient temperatures relative to controls (Table 2; Figure 4). On average, T_s was 1.89°C
 499 $\pm 1.22^\circ\text{C}$ lower in stress-exposed individuals than control individuals at our lowest
 500 observed ambient temperature, and $1.64^\circ\text{C} \pm 0.95^\circ\text{C}$ higher in stress-exposed indi-
 501 viduals than control individuals at our highest observed ambient temperature. Such
 502 trends in T_s corresponded to reductions in q_{Tot} of approximately $3.75 \pm 2.56 \text{ mW}$
 503 at our lowest observed ambient temperature, and increases in q_{Tot} of approximately
 504 $2.56 \pm 1.99 \text{ mW}$ at our highest observed ambient temperature among stress exposed
 505 individuals relative to controls (Figure 4). Similar to our results pertaining to acute
 506 thermal responses, neither T_s nor q_{Tot} differed between sexes in our chronic model

(T_s : $\beta_{\text{Sex}} = 0.02 [-0.41, 0.44]$; q_{Tot} model: $\beta_{\text{Sex}} = 0.03 [-0.71, 0.76]$; Table 2) and no effect of treatment alone on T_s or q_{Tot} was detected (T_s : $\beta_{\text{Treatment}} = 0.02 [-0.16, 0.20]$; q_{Tot} : $\beta_{\text{Treatment}} = 0.00 [-0.29, 0.29]$).

As predicted, acute stress-induced changes in T_s and q_{Tot} (or "acute reaction norms") were significantly repeatable among chickadees. Namely, repeatability values calculated from our true models exceeded those calculated from our null models (i.e. with individual identities scrambled; non-linear hypothesis test: $K_{T_s} > 100$; $K_{q_{\text{Tot}}} = 47.00$; Figure 5a and Figure S5a), suggesting that repeatability of acute thermal responses to stress exposure not only exceeded zero, but also could not be explained by biases in our experimental methodology. Nevertheless, the degree to which these acute thermal responses were repeatable among chickadees was low (surface temperature [T_s]: $R_{\text{stress exposure}} = 0.14 [0.03, 0.32]$; heat transfer [q_{Tot}]: $R_{\text{stress exposure}} = 0.11 [0.02, 0.27]$; Table 1), suggesting that while some variation in acute thermal responses is probably attributable to consistent differences in stress-responsive phenotypes among individuals, the majority of such variation is perhaps better explained by other sources of variation (e.g. environmental or measurement). Similar to acute changes in T_s and q_{Tot} , chronic changes in T_s and q_{Tot} following stress exposure (or "chronic reaction norms") were significantly repeatable among chickadees. Again, repeatability values estimated from our true models exceeded those estimated from our null models, suggesting that repeatability of chronic changes in T_s and q_{Tot} observed in our study were unlikely to be explained by biases in our experimental method (non-linear hypothesis tests comparing true and null models; $K > 100$ for both T_s and q_{Tot} ; Figure 5b and Figure S5b). Here, however, repeatability of chronic reaction norms among chickadees was high ($R_{T_s} = 0.61 [0.35, 0.81]$; $R_{q_{\text{Tot}}} = 0.67 [0.44, 0.84]$; Table 2), indicating that long-term stress-induced changes in T_s and q_{Tot} consistently varied among

532 individuals.

533 3.2 | Evidence for stabilising or directional selection on stress- 534 induced changes in body surface temperature and periph- 535 eral heat loss

536 Across acute time-periods (i.e. ≤ 1 hour), T_s of control individuals was significantly
537 more variable and less consistent than that of stress-exposed individuals, after control-
538 ling for circadian rhythms and environmental effects (e.g. ambient temperature, solar
539 radiation; $\sigma_{\text{Control}} = 1.21$ [1.19, 1.24], $\sigma_{\text{Stress}} = 1.18$ [1.14, 1.22]; $R_{\text{control}} = 0.07$ [0.01,
540 0.18], $R_{\text{stress exposure}} = 0.14$ [0.03, 0.32]; Table 4.1). As predicted, these difference in vari-
541 ance and repeatability between treatments were strongly and moderately supported
542 by non-linear hypothesis tests respectively ($K_{\text{variance}} = 72.47$; $K_{\text{repeatability}} = 6.66$; Figure
543 S6). Similarly, q_{Tot} at the eye region of chickadees was both slightly less variable and
544 more repeatable during stress exposure treatments than control treatments ($\sigma_{\text{Control}} =$
545 2.09 [2.06, 2.13], $\sigma_{\text{Stress}} = 2.06$ [1.99, 2.12]; $R_{\text{control}} = 0.06$ [0.01, 0.16], $R_{\text{stress exposure}} =$
546 0.11 [0.02, 0.27]; Table 1). These differences in unexplained variability and repeatabil-
547 ity, however, were only moderately and weakly supported by non-linear hypothesis
548 tests respectively ($K_{\text{variance}} = 10.65$; $K_{\text{repeatability}} = 5.24$; Figure S7).

549 Similar to acute time periods, T_s of chickadees was more variable and less repeatable in
550 control treatments than in stress exposure treatments across chronic time periods (i.e.
551 ≤ 30 days), after controlling for circadian and environmental effects ($\sigma_{\text{Control}} = 1.20$
552 [1.18, 1.23], $\sigma_{\text{Stress}} = 1.17$ [1.13, 1.21]; $R_{\text{control}} = 0.34$ [0.17, 0.56], $R_{\text{stress exposure}} = 0.61$
553 [0.35, 0.81]; Table 2). Again, as predicted, these differences in variance and repeata-
554 bility were strongly and moderately supported by respective non-linear hypothesis
555 tests ($K_{\text{variance}} = 48.32$; $K_{\text{repeatability}} = 15.51$; Figure S8). Variability and repeatability

of q_{Tot} across chronic time periods followed similar patterns, with variability again being lower and repeatability again being higher in stress-exposed chickadees, when compared with rested (i.e. control) chickadees ($\sigma_{Control} = 2.07 [2.04, 2.11]$, $\sigma_{Stress} = 2.04 [1.98, 2.10]$; $R_{Control} = 0.41 [0.22, 0.63]$, $R_{Stress\ exposure} = 0.67 [0.44, 0.84]$; Table 2). These differences were moderately and strongly supported by non-linear hypothesis tests respectively ($K_{variance} = 9.62$; $K_{repeatability} = 16.73$; Figure S9), as predicted.

3.3 | Stress-induced thermal responses do not differ between urban and rural individuals

The magnitude of acute changes in T_s or q_{Tot} (or "acute reaction norms") following stress exposure did not differ between chickadees captured from urban or rural ecotypes (T_s : $\mu_{1:urban} = 0.13 [-0.23, 0.54]$; $\mu_{1:rural} = 0.10 [-0.25, 0.82]$; q_{Tot} : $\mu_{1:urban} = 0.20 [-0.35, 0.87]$; $\mu_{1:rural} = 0.13 [-0.34, 1.28]$; $n = 9$ urban, $n = 10$ rural; Figure 6; Figure S10). Indeed, ANOVAs including capture ecotype as a population-level predictor were less likely to explain the magnitude of T_s or q_{Tot} responses among individuals than ANOVAs without (T_s : $K = 0.24$; q_{Tot} : $K = 0.25$). Similar results were detected at the chronic level, with the magnitude of chronic stress-induced changes in T_s and q_{Tot} (or, "chronic reaction norms") remaining similar between urban- and rural-origin chickadees (T_s : $\mu_{1:urban} = -0.32 [-1.90, 0.91]$; $\mu_{1:rural} = 0.28 [-1.51, 2.74]$; q_{Tot} : $\mu_{1:urban} = -0.82 [-4.20, 1.88]$; $\mu_{1:rural} = 0.72 [-3.12, 5.89]$; $n = 9$ urban, $n = 10$ rural; Figure 6). Again, ANOVAs including capture ecotype as a predictor were less likely to explain the magnitudes of chronic changes in T_s and q_{Tot} than ANOVAs without (T_s : $K = 0.39$; q_{Tot} : $K = 0.49$).

578 4 | DISCUSSION

579 4.1 | Acute and chronic thermal responses to stress exposure are 580 repeatable

581 Our results show that flexible changes in surface temperature (T_s) and rate of heat
582 transfer (q_{Tot}) following stress exposures are repeatable in chickadees, whether ob-
583 served across acute or protracted (i.e. chronic) time periods. Such repeatability fulfills
584 a critical first prediction of the hypothesis that stress-induced flexibility of T_s and q_{Tot}
585 may experience evolutionary responses to selection. Notably, however, the extent to
586 which flexibility of T_s and q_{Tot} was repeatable appeared to depend upon the time pe-
587 riod of observation (Figure 5 and Figure S5). Across acute time periods, the shape and
588 magnitude of stress-induced T_s and q_{Tot} responses were appreciably similar among
589 individuals (Figures 3b and 5a; Figure S5a). Across chronic time-periods, however, a
590 considerably wider range of stress-responsive phenotypes among individuals emerged
591 (Figures 4 and 5b; Figure S5b). To our knowledge, our study is the first to report re-
592 peatability of stress-induced flexibility of T_s and q_{Tot} in any vertebrate.

593 The high degree with which chronic responses to stress exposure varied among our
594 study individuals highlights that, despite a clear average trend among individuals (Fig-
595 ure 4; Table 1), reductions in average T_s and q_{Tot} in the cold and increases in average
596 T_s and q_{Tot} in the warmth are clearly not generalisable responses to repeated stress
597 perception in birds. Among some individuals, for example, repeated stress exposure
598 appeared to elicit the reverse response, with mean T_s and q_{Tot} rising in the cold and
599 decreasing in the heat (Figure 4). If the emergence of such chronic stress-induced
600 responses are largely fixed within individuals, as our study suggests, theorised ener-
601 getic benefits ascribed to this response (e.g. Robertson *et al.* 2020b; Jerem *et al.* 2018;

Herborn *et al.* 2018) may only be accrued by some and not all individuals. Given that survivorship has been linked to efficiency of energy use in extreme and challenging environments (Parsons, 2005), such discrepancies in theorised energetic savings could provide opportunities for selection to act upon chronic thermal responses to stress exposure in our study species.

Any evolutionary responses to selection on flexibility of T_s and q_{Tot} in response to chronic stress exposures requires that this trait is underpinned by heritable genetic architecture. In this study, we chose to monitor changes in T_s and peripheral q_{Tot} in response to stress exposure alone. Therefore, whether chronic responses observed here emerge as a consequence of stress-induced changes in core body temperature, peripheral temperature (e.g. by changes in vascular flow; Oka *et al.* 2001), or both remains unknown. Regardless of their anatomical origin, the possibility of individual differences in chronic responses arising from differences in genetic architecture is well supported. At the level of core tissues, for example, both heterothermy and facultative hypothermia appear phylogenetically constrained (Boyles *et al.*, 2013; Gerson *et al.*, 2019), and recent studies in poultry have provided strong evidence for the direct influence of genetic polymorphisms and differential gene transcription on heat dissipation capacity and the magnitude of core body temperature increases in supra-thermoneutral ambient temperatures (Srikanth *et al.*, 2019; Zhuang *et al.*, 2019). Similarly, at the level of the periphery, studies in humans have elucidated several genetic polymorphisms that appear to dictate the duration and magnitude of peripheral vascular responses to cold and psychological stress (e.g. Rao *et al.* 2008; Chen *et al.* 2010; Kelsey *et al.* 2010, 2012; Huang *et al.* 2012) that could have meaningful consequences on environmental heat transfer; many such polymorphisms correspond to genes with conserved functions among tetrapods (Vincent *et al.* 1998; Yamamoto & Vernier 2011;

627 Céspedes *et al.* 2017; Dopamine β -hydroxylase in sauropsids: Lovell *et al.* 2015). Con-
 628 sequently, variation in stress-induced changes in T_s and q_{Tot} among our chickadees
 629 may well be heritable, regardless of whether such responses are driven by changes in
 630 thermogenesis at the core, or by changes in peripheral vascular flow and consequential
 631 changes in environmental heat transfer.

632 Still, we cannot refute the possibility that our observed chronic responses to stress ex-
 633 posure are broadly labile within individuals and dictated by energetic or resource con-
 634 straints that were not measured here. For example, Robertson *et al.* (2020b) recently
 635 argued that stress-induced changes in T_s and q_{Tot} may be understood as trade-offs
 636 that are predominantly manifested under negative energetic balance (see Oka 2018
 637 and suggestions by Lewden *et al.* 2017; Winder *et al.* 2020). It is possible that our
 638 experimental conditions may have contributed to fixed and non-random resource al-
 639 location among individuals (e.g. via dominance interactions; Ratcliffe *et al.* 2007) that
 640 dictated how stress-induced thermal responses at the eye region emerged. In such a
 641 case, any evolutionary responses to selection on stress-induced thermal flexibility may
 642 better reflect patterns of resource monitoring and allocation during a challenge, rather
 643 than fixed reflexes within individuals. Although our results suggest that the repeata-
 644 bilities of both acute and chronic stress-induced thermal responses are unlikely to be
 645 explained by variations in resource access (Supporting Information; Figures S11-S12),
 646 further experiments seeking to tease apart the influence of resource availability and
 647 fixed individual variation on chronic thermal responses to stress exposure are there-
 648 fore warranted.

649 To our surprise, the degree to which individuals acutely shifted their T_s and q_{Tot} in
 650 response to stress exposures displayed considerable overlap (Figures 3a and 3b). Such

overlap among individuals, coupled with the significant predictive effects of other environmental parameters (e.g. ambient temperature and time of day; Table 1) implies that, unlike chronic thermal responses, the manifestation of acute thermal responses to stress exposure is perhaps better explained by the combination of common trait expression and environmental effects than variation in intrinsic factors among individuals. In domestic rats (*Rattus norvegicus domestica*), ambient temperature has been shown to strongly influence the magnitude of acute changes in core body temperature, with responses typically being largest at low ambient temperature and smallest at high ambient temperatures (Briese 1992; reviewed in Oka 2018). Similarly, in Svalbard rock ptarmigans (*Lagopus muta hyperborea*), the magnitude of stress-induced changes in skin temperature are reportedly larger at low ambient temperature than at comparatively higher ambient temperatures (Nord & Folkow, 2019). As such, the emergence of acute, stress-induced changes in T_s and q_{Tot} in our sample population may have been largely dictated by modulatory effects of ambient temperature alone, with little remaining variation explained by phenotypic differences among individuals. In any case, the relatively low repeatability of acute stress-induced thermal responses (observed here) highlights that the potential for this response to respond to selection in black-capped chickadees is probably low.

4.2 | Variation in eye region temperature and heat loss is reduced during stress exposure

Interestingly, unexplained variation in both T_s and q_{Tot} was higher during control treatments than during stress exposure treatments (Tables 1-2). Additionally, both T_s and q_{Tot} were more repeatable during stress exposure treatments than control treatments (Figures S6-S9) regardless of the time period of observation (i.e. ≤ 1 hour, or ≤ 30 days). Together, these trends indicate that either: (1) T_s and q_{Tot} are more tightly

676 regulated during stress exposures than during resting conditions, or (2) T_s regulation
 677 is relaxed during stress exposures, thereby allowing T_s to conform to ambient temper-
 678 atures (as observed in other avian species; reviewed in Angilletta *et al.* 2019). Regard-
 679 less of the mechanism, the relative consistency with which T_s and q_{Tot} emerge during
 680 stress exposures suggests that their manifestation has, perhaps, experienced stronger
 681 stabilising or directional selection than that during rested (i.e. control) conditions (our
 682 second prediction; e.g. Gibson & Bradley 1974; Lande & Arnold 1983; Van Homrigh
 683 *et al.* 2007; but see Kotiaho *et al.* 2001). Such findings lend credence to a critical role of
 684 heat-transfer regulation during stress exposure, that, to our knowledge, has received
 685 little to no research attention.

686 When contextualised with variability of other stress-physiological processes, reduced
 687 variability of T_s and q_{Tot} during stress perception is perhaps not unusual. Variability
 688 in heart rate is widely known to fall during stress exposure in many vertebrate species
 689 (e.g. Visser *et al.* 2002; Von Borell *et al.* 2007; Cyr *et al.* 2009). Similarly, within-
 690 individual variation in stress-induced glucocorticoid production has been reported to
 691 be lower than that of baseline production in both avian and amphibian species (e.g.
 692 Cockrem & Silverin 2002; Rensel & Schoech 2011; Narayan *et al.* 2012; Grace & An-
 693 derson 2014; but see Narayan *et al.* 2013; Baugh *et al.* 2014; Lendvai *et al.* 2015). Such
 694 trends indicate that the collective traits enabling individuals to conform or cope with
 695 environmental challenges (together, the "stress phenotype") have experienced strong
 696 stabilising or directional selection (Ellis *et al.*, 2006). Modulation of T_s and q_{Tot} during
 697 stress exposure (whether by a reduction or increase) may, therefore, simply repre-
 698 sent a little-discussed constituent of the vertebrate stress phenotype that contributes
 699 to successful coping. Although the ultimate value of stress-induced T_s and q_{Tot} mod-
 700 ulation is unclear, the bivalent nature, ambient-temperature dependence, and direct

701 implications on energetic savings in our study (albeit small; Figure 4) triangulate on a
 702 relaxation of expenditure toward thermoregulation (the Thermoprotective Hypoth-
 703 esis; Robertson *et al.* 2020a). On the other hand, rapid increases in T_s and q_{Tot} at
 704 low ambient temperatures, and rapid declines in T_s and q_{Tot} following stress exposure
 705 (as observed here; Figures 3a and 3b) may suggest that at the acute level, changes in
 706 T_s occur to promote enzymatic, neuronal, or muscular function during the stress re-
 707 sponses (i.e. owing to Q10 effects: e.g. Carr & Lima 2013), rather than to reduce
 708 thermoregulatory expenses.

709 4.3 | Urban and rural individual do not differ in stress-induced 710 thermal responses

711 In sharp contrast to our predictions, the degree to which T_s and q_{Tot} flexibly re-
 712 sponded to acute or chronic stress exposure did not differ between chickadees cap-
 713 tured from urban and rural environments (Figure 6 and Figure S10). According to
 714 our results, individuals from urban environments appear no more able to flexibly shift
 715 their T_s and thermoregulatory expenditure during stress exposure than those from
 716 rural environments. We propose four possible explanations for these findings. First,
 717 insufficient generations spent within a given ecotype may have limited opportuni-
 718 ties for evolutionary responses to selection on stress-induced thermal responses to oc-
 719 cur in our study species. The combination of low juvenile dispersal, high site fidelity
 720 among adults (Weise & Meyer, 1979), and relatively short generation time in our study
 721 species, however, suggests that this is unlikely (reviewed in McDonnell & Hahs 2015).
 722 Furthermore, genetic differentiation between individuals captured in urban and rural
 723 environments has recently been reported for a closely related Parid species (the great
 724 tit, *Parus major*; Perrier *et al.* 2018), supporting the possibility of responses to selection
 725 imposed by urban environments. A second, and arguably more likely explanation for

our findings is that costs of urban living in chickadees are no higher than those of rural living, despite a theoretically increased frequency in stress exposure events. Although direct comparative field studies are lacking (Sepp *et al.*, 2018), trends in basal metabolic rate of another temperate bird species (the house finch, *Haemorrhous mexicanus*) do suggest that energetic expenditure may not differ between individuals captured from urban and rural environments (at least, at rest: Hutton *et al.* 2018). In chickadees, urban environments may afford opportunities to access novel and abundant food sources (Robb *et al.*, 2008; Prasher *et al.*, 2019) that could offset energetic costs associated with frequent activation of emergency pathways (but see Demeyrier *et al.* 2017). Strategies to relax expenditure towards other biological process (e.g. thermoregulation), therefore, may be no more likely to emerge in urban population than rural populations. Third, the degree of urbanisation in our selected urban and rural locations may not have differed sufficiently to impose differential patterns of selection (but see Appendix). Given our low sample size, assessing linear correlations between the degree of urbanisation at capture locations and the magnitude of stress-induced thermal responses was unfortunately not possible. Future studies assessing these response among individuals from more urbanised locations may be warranted. Lastly, neither acute nor chronic changes in T_s and q_{Tot} that accompany stress exposures may be heritable in chickadees. Previous studies, both within and across species, have suggested that changes in core body temperature and peripheral vascular flow during a challenge are underpinned by heritable genetic architecture (discussed above). Nevertheless, it is indeed possible that thermal responses to stress exposure at either the acute or chronic level are merely contingent upon environmental context (e.g. resource availability) and the maximum degree to which T_s and q_{Tot} can flexibly respond to stress exposure is fixed among individuals. Further studies questioning the heritability of stress-induced thermal responses in this species are, therefore, critical to understanding whether this

response may provide opportunities to adapt to a warming and urbanising world.

4.4 | Summary

Recent empirical studies have argued that endotherms may balance costs associated with responding to perceived stressors by flexibly decreasing their T_s and q_{Tot} in the cold, and flexibly increasing their T_s and q_{Tot} in warmth. By doing so, energy may be allocated away from costly thermogenesis or evaporative cooling, and toward the immediate demands of coping with the challenge at hand. In chickadees, we tested whether such stress-induced flexibilities of T_s and q_{Tot} are repeatable among individuals and thus offer opportunities for endotherms to cope with costs that typify urbanised environments, across generations. As predicted, we show that both acute and chronic changes in T_s and q_{Tot} during stress exposure are repeatable, however, only those at the chronic level displayed meaningfully high repeatability estimates (T_s : $R_{chronic} = 0.61$; q_{Tot} : $R_{chronic} = 0.67$). Furthermore, we show that both T_s and q_{Tot} are less variable within individuals, and more variable among individuals during experimental stress exposure than during control treatment, suggesting that regulation of T_s and q_{Tot} during the stress response has probably experienced stabilising or directional selection. Both trends, to our knowledge, are yet to be reported in any vertebrate. To our surprise, neither acute, nor chronic flexibility of T_s and q_{Tot} in response to stress exposure differed between urban- and rural-origin chickadees. Together, our results suggest that while flexibility of T_s and q_{Tot} meet a critical first criterion for responsiveness to selection and may enhance energetic efficiency of some but not all individuals, those residing in urban environments are no more likely to acquire benefits associated with this flexibility than those in rural environments.

5 | TABLES

TABLE 1 Acute effects of stress exposure on eye region temperature (T_s) and dry heat transfer (q_{Tot}) of black-capped chickadees ($n = 19$; $n = 9$ females, $n = 10$ males); results of two hierarchical GAMMs. Obelisks ($\dagger$) represent smooth terms, for which estimates refer to the degree of smoothness (ϕ : 0 = linear slope). Estimates for remaining population-level terms represent linear slopes, while those for group-level effects represent standard deviations. Degree of smoothness and 95% credible intervals ("CIs") for tensor products represent means across penalisation groupings, and effective sample sizes represent sums across groupings. Eye region temperature measurements were estimated from infrared thermographic images ($n = 5599$) captured across 60 days. T_s model: $R^2 = 0.85$; q_{Tot} model: $R^2 = 0.94$. Asterisks (*) represent statistically significant terms (95% credible intervals do not cross zero).

Population-level Predictors			
Term	T _s Estimate [95% CIs]	q _{Tot} Estimate [95% CIs]	Effective Sample Size (T _s /q _{Tot})
Intercept*	33.09 [30.84, 35.10]	19.02 [15.16, 25.30]	3644/3600
Treatment	0.26 [-0.19, 0.99]	0.29 [-0.28, 1.25]	3726/3917
Sex (Male)	-0.08 [-0.46, 0.33]	-0.17 [-0.86, 0.49]	3536/3714
†Ambient Temperature*	1.63 [0.38, 5.03]	1.38 [0.16, 5.00]	3537/3680
†Ambient Temperature: Treatment*	1.47 [0.19, 5.07]	1.87 [0.29, 5.74]	2870/3191
†Time Post Stress Exposure*	0.45 [0.03, 1.90]	0.65 [0.05, 2.52]	3273/3440
†Time Post Stress Exposure: Treatment*	1.68 [0.36, 4.58]	2.79 [0.86, 6.90]	3566/3679
†[Time Post Stress Exposure ⊗ Ambient Temperature]: Treatment*	4.85 [0.62, 10.90]	6.58 [0.64, 15.50]	10141/10674
†Hour ⊗ Orientation*	3.68 [0.65, 10.10]	4.19 [0.64, 10.70]	10571/10674
Group-level Predictors			
Bird Identity	0.32 [0.20, 0.50]	0.56 [0.35, 0.87]	3763/3121
Date of Photo	1.79 [1.37, 2.32]	3.30 [2.50, 4.20]	3254/3101
Flight Enclosure Identity	1.51 [0.34, 4.19]	5.06 [0.96, 14.19]	3658/3486
Bird Identity: Time Post Stress Exposure (Control)	0.36 [0.11, 0.56]	0.49 [0.14, 0.90]	3397/3496
Bird Identity: Time Post Stress Exposure (Stress Exposed)	0.46 [0.21, 0.81]	0.71 [0.28, 1.26]	3459/3390
Residual Variance and Repeatability			
σ _{Control}	1.21 [1.19, 1.24]	2.09 [2.06, 2.13]	3420/3917
σ _{Stress exposure}	1.18 [1.14, 1.22]	2.06 [1.99, 2.12]	3542/3679
R _{Control}	0.07 [0.01, 0.18]	0.06 [0.01, 0.16]	3420/3917
R _{Stress exposure}	0.14 [0.03, 0.32]	0.11 [0.02, 0.27]	3542/3679

TABLE 2 Chronic effects of stress exposure on eye region temperature (T_s) and dry heat transfer (q_{Tot}) of black-capped chickadees across ambient temperature ($n = 19$; $n = 9$ females, $n = 10$ males); results of a hierarchical, Bayesian GAMMs. Obelisks ($\dagger$) represent smooth terms, for which estimates refer to the degree of smoothness (ϕ : 0 = linear slope). Estimates for remaining population-level terms represent linear slopes, while those for group-level effects represent standard deviation explained by respective terms. Again, degree of smoothness and 95% credible intervals ("CIs") for tensor products represent means across penalisation groupings, and effective sample sizes represent sums across groupings. Eye region temperature measurements were estimated from infrared thermographic images ($n = 5832$) captured across 60 days. T_s model: $R^2 = 0.85$; q_{Tot} model: $R^2 = 0.94$. Asterisks (*) represent statistically significant terms (95% credible intervals do not cross zero).

Population-level Predictors			
Term	T _s Estimate [95% CIs]	q _{Tot} [95% CIs]	Effective Sample Size (T _s /q _{Tot})
Intercept*	32.90 [30.73, 34.75]	18.68 [14.87, 25.23]	3479/3419
Treatment	0.02 [-0.16, 0.20]	0.00 [-0.29, 0.29]	3628/3370
Sex (Male)	0.02 [-0.41, 0.44]	0.03 [-0.71, 0.76]	3387/3628
†Ambient Temperature*	1.57 [0.31, 5.31]	1.28 [0.12, 4.76]	3742/3425
†Ambient Temperature: Treatment*	1.81 [0.32, 5.58]	2.51 [0.61, 6.92]	3608/3299
†Hour ⊗ Orientation*	3.41 [0.72, 8.48]	4.17 [0.81, 9.51]	7206/6862
Group-level Predictors			
Bird Identity	0.35 [0.23, 0.57]	0.62 [0.40, 1.00]	3551/3263
Date of Photo	1.83 [1.40, 2.36]	3.31 [2.56, 4.26]	3598/3470
Flight Enclosure Identity	1.50 [0.31, 4.36]	4.85 [0.81, 13.86]	3467/3508
Bird Identity: Ambient Temperature (Control)	0.88 [0.54, 1.36]	1.76 [1.09, 2.74]	3633/3507
Bird Identity: Ambient Temperature (Stress exposure)	1.52 [0.85, 2.42]	3.05 [1.82, 4.74]	3608/3458
Residual Variance and Repeatability			
σ _{Control}	1.20 [1.18, 1.23]	2.07 [2.04, 2.11]	3503/3846
σ _{Stress exposure}	1.17 [1.13, 1.21]	2.04 [1.98, 2.10]	3297/3461
R _{Control}	0.34 [0.17, 0.56]	0.41 [0.22, 0.63]	3503/3846
R _{Stress exposure}	0.61 [0.35, 0.81]	0.67 [0.44, 0.84]	3297/3461

6 | FIGURES

FIGURE 1 Depiction of experimental stress exposure (novel object) and infrared thermographic imaging in a selected flight enclosure. Black-capped chickadees ($n = 5$) within a given flight enclosure were simultaneously exposed to each individual stressor (here, the presence of a garden gnome), while individuals at raised feeding platforms were passively imaged with a remotely activated infrared thermographic camera.

FIGURE 2 Method used to test for repeatability of stress-induced thermal responses among black-capped chickadees, while controlling for possible biases in the experimental process. Repeatability values were calculated from a true model (maroon; subscripted "T") using methods described by Araya-Ajoy et al (2015). Individual identities were then scrambled to produce a null model (grey; subscripted "N"), from which repeatability values were again calculated as described above. Final repeatability estimates from true and null models were compared statistically.

FIGURE 3 Acute changes in eye region temperature (T_s) and dry heat transfer (q_{Tot}) following stress exposure in black-capped chickadee ($n = 19$) across ambient temperature. **A** | Average change in T_s following stress exposure across ambient temperature ($^{\circ}\text{C}$) and time since exposure (s). Averages are derived from a Bayesian generalised additive mixed effects model (GAMM) and are marginalised across all other model predictors. T_s decreases after stress exposure at ambient temperatures below thermoneutrality, and increases after stress exposure at ambient temperatures above thermoneutrality. **B** | Changes in q_{Tot} of black-capped chickadees across both control and stress-exposed treatments, where slopes per treatment are permitted to vary among individuals. Each line represents the trend for a given individual at temperatures below, within, and above the thermoneutral zone (TNZ; estimated from Grossman and West, 1977), as predicted from a Bayesian GAMM. Dots represent averages per individual across 3 minutes of observation. Both trend lines and dots represent averages for each ambient temperature grouping ($< \text{TNZ}$, TNZ , $> \text{TNZ}$). Grey rectangles in panels A and B represent time when stress exposure treatments were applied in stress-exposed treatment groups. Bold black lines (solid and dashed) and accompanying delta (δ) symbols indicate the spread of correlations between time post stress exposure and q_{Tot} across individuals, in control and stress exposure treatments respectively. T_s and q_{Tot} were estimated by infra-red thermography ($n = 5832$ images) across 60 days.

FIGURE 4 Chronic changes in dry heat transfer (q_{Tot}) at the eye region of black-capped chickadees ($n = 19$) following stress exposure across varying ambient temperatures. Individual lines represents the predicted correlation between ambient temperature (here, mean-centered) and q_{Tot} of individual black-capped chickadees during stress exposure or control treatments. Grey rectangle represents the thermoneutral zone (TNZ) for black-capped chickadees (estimated from Grossman and West, 1977). Bold black lines (solid and dashed) and accompanying delta (δ) symbols indicate the spread of correlations between ambient temperature and q_{Tot} across individuals, in control and stress exposure treatments respectively. Correlations are estimated from a Bayesian generalised additive mixed effects model (GAMM) and marginalised across all environmental and experimental parameters. q_{Tot} values were estimated by infra-red thermography ($n = 5832$ images) across 60 days.

FIGURE 5 Repeatability of acute and chronic changes in dry heat transfer (q_{Tot}) at the eye region during stress exposure in black-capped chickadees ($n = 19$). Panels **A** and **B** represent distribution of repeatability values for acute and chronic responses to stress exposure, respectively. True model distributions (red) represent those of drawn from models where identity of individuals was correctly identified. In contrast, null model distributions (grey) represent those drawn from models where identity of individuals was randomly scrambled. A positive difference between true and null distributions (indicated by an asterisk, "*") implies that repeatability values from true models cannot be explained by biases in experimental methods (captured in null models) and are considered significant. Distributions are estimated from posteriors of Bayesian generalised additive mixed effects models (GAMM). Thermal responses to stress exposure represent those observed at the eye region of chickadees, using infra-red thermography across 60 days of observation.

FIGURE 6 Average effect of stress exposure on dry heat transfer (q_{Tot} ; reaction norm slopes) at the eye region of black-capped chickadees ($n = 19$) captured from urban and rural ecotypes ($n = 9$ urban, $n = 10$ rural). **A | Average slopes of acute reaction norm across individuals captured at each ecotype. Reaction norm slopes represent the slopes of the linear interaction between treatment type and time post stress exposure (s) per individual. **B** | Average slopes of chronic reaction norms across individuals captured from each ecotype. Here, reaction norm slopes represent those of linear interactions between treatment type and ambient temperature ($^{\circ}\text{C}$) per individual. Error bars represent 95% credible intervals around mean estimates. All reaction norm slopes were derived from Bayesian generalised additive mixed effects models (GAMMs).**

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