

Transitions between phases of genomic differentiation during stick-insect speciation

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Short title: **Genomics of speciation**

Speciation can involve a transition from a few genetic loci that are resistant to gene flow to genome-wide differentiation. However, only limited data exist concerning this transition and the factors promoting it. We study phases of speciation using data from >100 populations of 11 species of *Timema* stick insects. Consistent with early phases of genic speciation, adaptive colour-pattern loci reside in localised genetic regions of accentuated differentiation between populations experiencing gene flow. Transitions to genome-wide differentiation are also observed with gene flow, in association with differentiation in polygenic chemical traits affecting mate choice. Our results support that intermediate phases of speciation are associated with genome-wide differentiation and mate choice, but not growth of a few genomic islands. We also find a gap in genomic differentiation between sympatric taxa that still exchange genes and those that do not, highlighting the association between differentiation and complete reproductive isolation. Our results suggest that substantial progress towards speciation may involve the alignment of multi-faceted aspects of differentiation.

Speciation involves genetic differentiation¹⁻³. In the absence of gene flow, genome-wide differentiation can readily build by selection and drift. Differentiation with gene flow is potentially more complex, as the homogenising effects of gene flow must be countered¹⁻³. The genic model of speciation proposes that specific genetic regions subject to strong divergent

1 natural or sexual selection become resistant to gene flow (i.e., exhibit ‘reproductive isolation’,
2 RI) before others^{4,5}. This model thus predicts localised, and potentially few, regions of
3 accentuated differentiation or ‘genomic islands’ at the initiation of speciation^{1,6}. It also predicts
4 that genes subject to divergent selection reside in regions of accentuated differentiation.
5 Consistent with such patterns, colour-pattern differences between sub-species of crows and
6 races of butterflies map to a few localised peaks of genetic differentiation⁷⁻⁹.

7
8 As speciation progresses, additional genetic regions differentiate and the effects of RI become
9 more genome-wide^{1,3-5}, either because genomic islands grow, background differentiation lifts,
10 or a combination of these processes. Differentiation need not be uniform as, for example,
11 regions experiencing particularly strong selection or reduced recombination still exhibit the
12 greatest differentiation^{1,3,10}. Nonetheless, widespread differentiation is predicted in this
13 ‘genomic’ phase of speciation. Evidence for divergent selection promoting this process (rather
14 than genome-wide drift) is bolstered if: (1) gene flow is still appreciable, (2) genome-wide
15 differentiation is correlated with environmental differences or traits under divergent selection
16 (i.e., genome-wide ‘isolation-by-adaptation’, IBA)^{11,12}, and (3) genome-wide responses to
17 selection are confirmed with experiments¹³⁻¹⁵. Genome-wide differences have been
18 documented in herring¹⁶, mosquitoes¹⁷, and apple-maggot flies^{10,14}, and genome-wide IBA has
19 been reported in many organisms^{11,12}. Notably, theory predicts genomic differentiation can be
20 promoted by polygenic adaptation³, epistasis¹⁸, the coupling of differentiation across loci (as in
21 hybrid zone theory)¹⁹, and mate choice^{20,21}.

22
23 Genic and genomic phases of speciation represent extremes on a quantitative spectrum where
24 differentiation transitions from localised to genome-wide (Fig. 1). This view is consistent with
25 many models of speciation, and with the biological species concept^{2,3,22-24}. Indeed, RI
26 eventually becomes a property of the entire genome²⁵. Although this spectrum provides a
27 conceptual and theoretical framework for analysing speciation^{1,3-5,19,26}, empirical understanding
28 of it is limited. This is because replicated genomic studies across the spectrum are still
29 restricted to a few systems such as cichlid fish²⁷, stickleback²⁸, flycatchers²⁹, and *Heliconius*
30 butterflies³⁰ (reviewed by¹). Work on these systems suggests that localised differentiation is
31 promoted by divergent selection and reduced recombination, but that genome-wide
32 differentiation can evolve early in speciation^{1,27-30}. However, uncertainties remain about
33 underlying speciation processes and the role of genomic islands^{23,26,31}. Additional studies of
34 phases of genomic differentiation are required, especially if generalities are to be established.

35
36 Here we study genomic differentiation in *Timema* stick insects, testing the predictions
37 described above (Fig. 1). We report localised differentiation associated with colour-pattern
38 loci. We find a transition to genome-wide differentiation despite gene flow, associated with
39 mate choice. Indeed, we observe appreciable genome-wide differentiation in sympatry (e.g.,
40 mean $F_{ST} \sim 0.10$, ranging up to 0.27). However, we find little evidence for the growth of
41 genomic islands and report that maximal differentiation is associated with a lack of measurable
42 gene flow. The context-dependent nature of the results renders arguments about the
43 ‘importance’ of the above factors somewhat subjective; different factors affect different
44 aspects of differentiation (Fig. 1).

45
46 Our data also quantify the ‘speciation continuum’. A fairly uniform speciation process should
47 leave an observable and inter-connected continuum of populations varying in differentiation³²,
48 a pattern now reported in plant and animal taxa¹. For example, pea aphid host races vary
49 quantitatively in levels of genetic differentiation³³, and natural hybridisation between
50 butterflies declines gradually with genetic distance³⁴. However, theory predicts that speciation

1 can also be a less uniform process with variable dynamics across time or space, due to changes
2 in gene flow, sudden coupling of differentiation across loci³, waiting time for mutations¹⁸, non-
3 linear accumulation of genetic incompatibilities^{18,35}, and rare founder events²⁵. If such
4 dynamics cause sudden increases, decreases, or halts in the accumulation of differentiation,
5 then ‘gaps’ in the speciation continuum may be observed. With sufficient sampling, such gaps
6 can be recognised by a paucity of intermediate forms (i.e., bimodal distributions). The
7 frequency and causes of gaps remain open questions, which we help address here.

8 9 *Study system, background, and approach*

10
11 *Timema* are wingless, plant-feeding insects found in South-western North America³⁶. Previous
12 work in *T. cristinae* has shown that divergent selection between conspecific populations on
13 different host plants (ecotypes hereafter) promotes adaptive differentiation, most markedly in
14 colour-pattern traits conferring crypsis against visual predators^{37,38}. Ecotypes also exhibit mate
15 choice and partial sexual isolation, but this is not based on colour-pattern^{37,38} (Figs. 1, 2).
16 Several studies have shown substantial gene flow between *T. cristinae* ecotypes^{13,39}.
17 Specifically, there are some 50 migrants per generation (N_m) in populations found in the same
18 locality and ~5-10 N_m in populations separated by 1-10 kilometres (km)^{13,39}. As in most other
19 systems^{1,2}, the dynamics of speciation from its onset to end are unresolved.

20
21 We use data from thousands of individuals from >100 host-plant-associated populations of 11
22 sexual *Timema* species to tackle this issue. Our study includes genomic data suitable for
23 population level analyses and genome-wide association (GWA) mapping, such as genotyping-
24 by-sequencing (GBS) data, and low-coverage whole-genome re-sequencing data from >1000
25 individuals (see Methods, Fig. S4). There are four aims: (1) testing if genetic regions
26 harbouring colour-pattern loci exhibit accentuated genetic differentiation between *T. cristinae*
27 ecotypes, (2) testing if differentiation in traits affecting mate choice associates with sexual
28 isolation and genome-wide differentiation in *T. cristinae*, (3) quantifying genomic patterns of
29 differentiation in multiple *Timema* ecotypes and species, and (4) examining the time course to
30 complete RI.

31
32 In past work, genetic differentiation between *T. cristinae* ecotypes was quantified at the fine
33 scale of single nucleotide polymorphisms (SNPs)¹³. This approach revealed numerous modest-
34 size regions (i.e., thousands of base pairs) of accentuated and parallel differentiation that were
35 spread across linkage groups (LG). A between-generation transplant-and-sequence experiment
36 showed that these regions were statistically enriched for regions likely affected by divergent
37 selection between hosts. Thus, previous work already suggests that divergent selection
38 promotes fine-scale differentiation across many genetic regions during the early phases of
39 speciation. Here our interest is in the transition to larger-scale differentiation. Thus, rather than
40 analysing SNPs we estimated differentiation metrics (e.g., F_{ST}) in 20-kilobase (kb) windows
41 and used a Hidden Markov Model (HMM)⁴⁰ approach to assign windows to larger, contiguous
42 regions of accentuated or background differentiation. This means that our results concern large
43 genomic blocks (or in other cases, mean genome-wide differentiation). Fine-scale
44 differentiation exists for individual SNPs, or clusters of them, even in cases where blocks of
45 accentuated differentiation are not detected.

46
47 Given subtle allele frequency differences and high gene flow between conspecific ecotypes our
48 whole genome analyses of within-species variation focus on F_{ST} . Indeed, genome-wide
49 differentiation between ecotypes studied here is sufficiently weak that D_{XY} is near perfectly
50 correlated to nucleotide diversity, i.e., π (for all conspecific ecotype pairs the correlation

1 between D_{XY} and π is >0.99 , Pearson correlation). Thus, D_{XY} within species effectively
2 measures diversity, not differentiation. We do report patterns of D_{XY} when considering whole
3 genomes of species pairs, because of their strong differentiation. We note that our conclusions
4 side against speciation being associated with one or a few islands of differentiation. Thus, most
5 criticisms of the use of F_{ST} to study speciation do not apply, because these criticisms are based
6 on the argument that F_{ST} over-estimates the importance of genomic islands for reduced gene
7 flow³¹. Also, F_{ST} as an estimate of genome-wide, rather than localised, differentiation is not
8 subject to these criticisms. As described below, we use analytical tools in addition to F_{ST} to
9 bolster inferences (e.g., Approximate Bayesian Computation, GWA mapping, model-based
10 analyses of genetic structure, phylogenetic inference).

11 **RESULTS AND DISCUSSION**

12 *Colour-pattern loci are associated with localised genetic differentiation*

13
14 We tested if loci affected by divergent selection exhibit accentuated differentiation between
15 *Ceanothus* and *Adenostoma* host-plant ecotypes of *T. cristinae*. We consider a colour-pattern
16 trait (a white dorsal stripe) that is subject to divergent natural selection between these hosts due
17 to visual predation⁴¹ (Fig. 2). GWA studies within a polymorphic population and genetic
18 crosses have shown that this trait is largely controlled by one or few regions on LG8⁴².
19 However, differentiation of this region between ecotypes in nature is untested.

20
21 We found three lines of evidence that divergent selection on colour-pattern promotes localised
22 differentiation (Figs. 2, S2). First, we sampled a geographic cline that transitions from an area
23 dominated by *Ceanothus* to one dominated by *Adenostoma*. Based on 1598 individuals
24 collected across 33 sites we inferred allele frequencies from phenotype frequencies using
25 knowledge of the genetic basis of colour-pattern⁴² (Fig. S3, Table S10). We found a steep cline
26 in colour-pattern allele frequencies, with some analyses showing near fixed differences at a
27 distance of ~ 5 km. Genome-wide differentiation between ecotypes is weak at this distance (F_{ST}
28 ~ 0.03)¹³. Although this evidence is indirect, it suggests colour-pattern loci overcome gene
29 flow more strongly than the remainder of the genome.

30
31 Second and more directly, we found that SNPs associated with colour-pattern reside in regions
32 of accentuated differentiation between ecotypes. Using published data⁴² and GWA analyses,
33 we mapped colour-pattern (% dorsal body area striped) and confirmed that SNPs strongly
34 associated with this trait were restricted to LG8. Using 160 previously published genomes¹³ we
35 estimated regions of accentuated F_{ST} between four ecotype pairs with the HMM⁴⁰ approach.
36 We detected such regions for only two of the four pairs, and they were only modestly elevated
37 over background levels. This finding suggests that gene flow has strong homogenising effects
38 at the scale of the large genomic blocks analysed here. Nonetheless, SNPs associated with
39 colour-pattern coincide with HMM regions of accentuated differentiation between ecotypes
40 $\sim 12\times$ more often than expected by chance ($P = 0.0033$, randomisation test).

41
42 Third, a within-generation transplant-and-sequence experiment using 473 new whole genomes
43 from *T. cristinae* revealed that the highest concentration of genetic differentiation between
44 populations transplanted to different hosts occurred on LG8 (Fig. 2). Thus, the observed
45 number of windows assigned to the high differentiation state on LG8 was $\sim 2-3\times$ greater than
46 expected by chance (observed = 164, null = 63, $P < 0.001$, randomisation test). Nonetheless,
47 we did observe differentiation on other LGs. Coupled with past SNP-based analyses¹³, the
48
49

1 results suggest that divergent selection promotes differentiation of modest-sized regions on
2 multiple LGs¹³ and larger-scale differentiation on the LG containing colour-pattern loci.

3 4 *Colour-pattern loci are not associated with genome-wide differentiation*

5
6 We next tested for associations between trait differentiation and mean genome-wide F_{ST} (i.e.,
7 genome-wide IBA). We did so using GBS data for 21 pairwise comparisons for which data
8 exist also on sexual isolation⁴³. These populations occur at the 1- to 10-km scale of restricted
9 but non-zero gene flow. After controlling for geographic distance, we found no evidence that
10 population differentiation in colour-pattern has an effect on mean genome-wide F_{ST} (posterior
11 probability that the effect was > 0 , pp hereafter, was < 0.60 , $n = 21$, Bayesian linear mixed
12 model, BLMM). Thus, effects of colour-pattern on genetic differentiation are localised in the
13 genome, consistent with this trait being largely controlled by a single LG and that it does not
14 affect mate choice⁴⁴.

15 16 *CHC variation and its genetic basis*

17
18 We next studied cuticular hydrocarbons (CHCs). We did so because CHC differentiation is
19 inversely correlated with mating probability between *Timema* species⁴⁵, and CHCs affect mate
20 choice in other insects⁴⁶. Thus, CHCs could affect genomic differentiation. We quantified the
21 genetic basis of CHCs, and tested their association with mate choice and genomic
22 differentiation.

23
24 We quantified three classes of CHCs and found strong sexual dimorphism (sex effect, $F_{6,334} =$
25 56.86 , $P < 0.001$, Wilks' partial η^2 effect size = 50.5; host-plant effect, $F_{6,334} = 13.90$, $P <$
26 0.001 , partial $\eta^2 = 20.0$; MANOVA, Fig. 3). We thus quantified the genetic architecture of
27 CHCs in males and females separately. GWA mapping supports a polygenic basis to CHCs
28 with a modest but non-zero heritability. We observed a correlation between the number of
29 CHC-associated SNPs per LG and LG size ($r > 0.99$, $P < 0.01$, for all six combinations of two
30 sexes and three CHC classes, i.e., 'traits', Fig. 3). This pattern argues against major locus
31 control, but could arise if CHCs were completely non-heritable or via heritable variation with
32 polygenic control⁴⁷. We distinguished these alternatives by testing if CHC variation was
33 partially explained by genotype, which would support non-zero heritability. Consistent with
34 this hypothesis, we found that estimates of the median percent variance explained (PVE) by
35 genotype were $\sim 30\%$ in females and $\sim 60\%$ in males, albeit with wide credible intervals around
36 these point estimates (Figs. 3, S2, Table S6-8 for details). Moreover, we detected low but
37 significant predictive power in cross-validation (i.e., genomic prediction) analyses for five of
38 six CHC traits (Table S8 for details). Low predictive power is expected for polygenic traits⁴⁸,
39 but even limited predictive power strongly suggests non-zero heritability.

40 41 *CHCs and mate choice*

42
43 We conducted perfuming experiments and found that female CHCs causally affect mate choice
44 within a population of *T. cristinae* and sexual isolation between a species pair (treatment
45 effects, Log Rank: $\chi^2 = 28.211$, $P < 0.001$; all post-hoc pairwise comparisons, $P < 0.01$, Fig. 3,
46 Table S9). As recently reported for *Drosophila* CHCs⁴⁶, the relation between mate choice
47 within species and sexual isolation is not necessarily straightforward. Although we do not
48 know for certain the extent to which female CHCs cause sexual isolation between conspecific
49 populations (this was not tested experimentally), some effect seems likely given that the
50 perfuming experiments show causal effects on mate choice within species and sexual isolation

1 between species, and given that population differentiation in female CHCs in *T. cristinae* is
2 positively correlated with degree of sexual isolation (partial coefficient controlling for
3 geographic distance = 0.08, $pp = 0.97$; partial coefficient controlling for genome-wide $F_{ST} =$
4 0.08, $pp = 0.96$, $n = 21$, BLMM, Fig. 3).

5
6 In contrast, male CHCs seem not likely to affect mate choice. This is because males choose
7 females as mates in *Timema*⁴⁹, and population differentiation in male CHCs is not correlated
8 with sexual isolation (partial coefficient controlling for geographic distance = -0.02, $pp = 0.38$;
9 partial coefficient controlling for genome-wide $F_{ST} = -0.02$, $pp = 0.38$, $n = 21$, BLMM).

10 11 *CHCs are associated with genome-wide differentiation*

12
13 CHCs in *T. cristinae* appear polygenic. The effects of polygenic traits on genomic
14 differentiation are difficult to predict. On the one hand, their differentiation affects many
15 genetic regions. On the other, their differentiation may be difficult to achieve with gene flow,
16 due to weak per locus selection coefficients⁶. We found that population differentiation in
17 female CHCs was positively correlated with mean genome-wide F_{ST} after controlling for
18 geographic distance (partial coefficient = 0.13, $pp = 0.99$, BLMM; Fig. 3). In contrast,
19 differentiation in male CHCs was not ($pp < 0.60$). As for the analyses with colour-pattern, the
20 populations examined occur at the 1- to 10-km scale of restricted but non-zero gene flow.
21 Thus, an association of polygenic traits with mate choice might be important for genome-wide
22 differentiation with gene flow. However, the correlational nature of this analysis urges future
23 work on causal associations between trait divergence, gene flow, and genetic differentiation.

24
25 Estimates of heritability (i.e., PVE) of female CHCs were modest but non-zero. Thus, their
26 association with RI and with genomic differentiation likely involves genetic factors.
27 Nonetheless, environmentally induced effects almost certainly contribute, as for most
28 quantitative traits⁴⁸. Induced effects on RI have been reported for imprinting of song in birds⁵⁰,
29 cultural differences among killer whale ecotypes⁵¹, and host or mate preference in insects⁵². On
30 the other hand, if environmental effects can be reversed, this could decrease RI. Further work
31 on the role of genes versus induced effects in speciation is warranted. We next tested if the
32 localised and genome-wide differentiation observed in *T. cristinae* was representative of that in
33 the genus broadly, and of potentially more advanced phases of differentiation.

34 35 *Genomics of the speciation continuum in Timema*

36
37 We collected whole-genome re-sequence data from 379 *Timema* across 10 taxon pairs. Eight
38 pairs were conspecific ecotypes (within six species) and the other two a species pair within two
39 localities. Half of the conspecific ecotype pairs examined exhibit a few HMM regions of
40 accentuated differentiation, which were usually only modestly elevated above background
41 levels (Tables S4, S5). The other half lacks such regions. We found some variation in genome-
42 wide F_{ST} among comparisons, but this appeared unrelated to the presence or number of regions
43 of accentuated differentiation (Fig. 4). Approximate Bayesian Computation (ABC) and island-
44 equilibrium analyses support gene flow between all conspecific ecotype pairs (Fig. S1).

45
46 These results imply that the early to moderate phases of *Timema* speciation involve more than
47 just growth of a few islands of differentiation. Rather, localised genetic changes may be
48 associated with only restricted progress towards speciation unless they align with mate choice,
49 other forms of RI, or factors promoting genome-wide differentiation (e.g., geographic
50 separation). Indeed, the species pair (*T. poppensis* and *T. californicum*) showed both strong

genome-wide differentiation and multiple regions of accentuated differentiation (Fig. 4, Tables S4, S5; D_{XY} , locality SM: background = 0.00116, accentuated = 0.00203, 23 accentuated regions with a mean size of 374.8 20-kb windows, equalling 33.8% of the 20-kb windows; locality LP: background = 0.00115, accentuated = 0.00199, 20 accentuated regions with a mean size of 445.9 20-kb windows, equalling 35.0% of the 20 kb windows). We suspect the alignment of multi-faceted aspects of differentiation could be important for speciation in many systems where RI evolves in a polygenic fashion.

Mean genome-wide differentiation between sympatric ecotypes

Because genome-wide differentiation appears common in *Timema*, we quantified the extent of it when the potential for gene flow is high (i.e., sympatry). We estimated genome-wide F_{ST} based on GBS data obtained from sampling across the geographic and host range of 11 *Timema* species at 47 localities (n = 1505 specimens)(Fig. 5, Table S1). This yielded 89 within-locality comparisons ('sympatry'). Sixty of these were between conspecific host ecotypes, and 29 between three different pairs of species. This sampling covers most variation in geographic range and host use in these species, and includes all of the known sympatric sexual species pairs in the genus³⁶.

We observed a continuum of differentiation among sympatric ecotypes, with genome-wide F_{ST} ranging from 0.03 to 0.27 (mean = 0.09)(Fig. 5). The upper end of differentiation is thus appreciable, but never exceeded 0.30. Model-based analyses in ENTROPY⁵³ support gene flow and admixture between sympatric ecotypes (Fig. S1; Tables S2, S3). The geographic potential for gene flow was similar among ecotypes (i.e., all comparisons are sympatric). Thus, variation in genome-wide F_{ST} likely reflects, in part, the strength of RI. However, other factors such as demographic variability, time in geographic contact, and subtle variation in arrangement of host-plants most likely contribute.

A gap in genomic differentiation restricted to sympatry

In contrast to ecotypes, mean F_{ST} between sympatric species was high at all localities (range 0.70 to 0.95, mean = 0.86). We thus observed a lack of sympatric forms with 'intermediate' F_{ST} values between 0.30 and 0.70, representing a gap in the speciation continuum. To study this gap while accounting for non-independence of pairwise F_{ST} estimates, we estimated a phylogeny-based genealogical sorting index (GSI)⁵⁴. Largely consistent with the F_{ST} -based results, we found strong bimodality in the distribution of GSI values for sympatric taxa, with a paucity of values intermediate between those characteristic of ecotypes and species (Fig. 5).

In contrast to sympatry, we found that conspecific populations in different localities (i.e., outside of sympatry) exhibit a wide range of differentiation, including levels intermediate between sympatric ecotypes and species (range of mean F_{ST} = 0.04 to 0.88, mean = 0.43, n = 579 pairwise comparisons; Fig. 5 for GSI). Specifically, such populations showed positive associations between mean F_{ST} and geographic distance (slope within all species > 0.30, all pp > 0.98, Bayesian Regression).

Analyses in ENTROPY⁵³ revealed little or no admixture between sympatric species, consistent with strong or complete RI (Fig. S1; Tables S2, S3). The documented gap between sympatric ecotypes and species thus likely reflects intraspecific gene flow (i.e., incomplete RI) that prevents maximal differentiation from forming or being maintained in sympatry. In principle, the gap could be due to rapid sympatric speciation. However, this is difficult theoretically^{2,18}

1 and it does not match biogeographic patterns in *Timema*, where range overlap between
2 taxonomically recognised species is slight or absent³⁶. Our results suggest that gene flow can
3 contribute to evolutionary gaps. Specifically, gene flow can make intermediate phases of
4 speciation difficult to observe because these phases occur rapidly (e.g., in reverse), rarely, or
5 restricted in space. In such cases, gaps are ‘apparent’ rather than real and extensive sampling is
6 required to observe intermediate states.

7 8 *The evolution of complete RI*

10 We have shown that maximal genomic differentiation in *Timema* is associated with complete
11 RI¹³. We thus studied the evolution of complete RI. We did so in the context of allopatric or
12 completely reproductively isolated species. Dynamics with gene flow could be different than
13 described below.

14
15 We quantified sexual isolation between *Timema* species from published data⁴⁵. This revealed
16 some overlap within and between species, but greater sexual isolation on average between
17 species (Fig. 6). To study temporal dynamics of sexual isolation, we used divergence times
18 between species extracted from a Bayesian phylogenetic time-tree inferred using the GBS data
19 from our genus-wide survey, and dated with fossil-based secondary calibrations (Tables S11-
20 S14). This approach revealed that sexual isolation accumulates gradually through time until it
21 approximates completion (i.e., ~ 1 , Fig. 6). Strong sexual isolation requires tens of millions of
22 years (*Timema* are univoltine with one generation per year). Morphological differentiation in
23 colour and other traits likely reduces the time to complete RI, by causing ecological
24 isolation^{37,38}. However, morphological differentiation estimated here ($n = 978$) also evolves
25 gradually between species such that complete RI by sexual isolation plus ecological isolation
26 likely requires substantial time (Fig.6, Tables S11, S12). The long time frames required for
27 strong RI via the reproductive barriers measured here suggest that speciation in *Timema*
28 involves other barriers, such as genetic incompatibilities. Moreover, completion of RI could
29 involve long periods of geographic isolation. Future work on the most advanced stages of
30 *Timema* speciation is warranted.

31 32 *Conclusions*

34 We have shown that the transition from localised to genome-wide differentiation can be
35 observed despite gene flow, and may be aided by mate choice. Overall, our results accord well
36 with models of parapatric speciation¹⁸, but do not support a strong role for the growth of a few
37 islands of differentiation, at least for early to intermediate phases of speciation. Details of the
38 evolution of strong RI in *Timema* remain unclear, but the existence of a wide range of
39 differentiation outside of sympatry facilitates future studies of many phases of speciation and
40 the role of coupling of differentiation across loci³. The myriad of effects reported here, and the
41 modesty of some of them, indicate that future work on the relative importance of each (rather
42 than merely its presence) is justified. Despite need for further work, our results show that
43 integrative studies do allow even complex speciation processes to begin to be understood.

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14
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19
 20 **Figure 1. Conceptual overview and summary of genomic differentiation in *Timema*.** (A)
 21 Genetic differentiation (red boxes) spreads to involve more of the genome as speciation
 22 progresses (adapted from⁴). Double-headed arrows represent gene flow between populations.
 23 Ticks above the horizontal line for Pop. (population) 1 represent genetic regions affected by
 24 divergent selection. The trajectory of increase in genomic differentiation can be affected by
 25 many factors, such as the genetic architecture of traits under selection, strength of selection,
 26 recombination rate variation, migration rate between populations, etc¹. The top dotted line
 27 represents conditions where genome-wide differentiation evolves early during speciation. The
 28 bottom dotted line represents cases where genomic differentiation may be restricted to a few
 29 regions ('islands') for a substantial portion of the speciation process. (B) Summary of patterns
 30 of genomic differentiation in *Timema*. Divergent selection on colour-pattern loci is associated
 31 with localised differentiation, increased genome-wide differentiation is associated with CHCs,
 32 and the most pronounced levels of differentiation are associated with very low gene flow (i.e.,
 33 due to complete reproductive isolation, RI, or strong spatial separation). Because genome-wide
 34 differentiation appears common in *Timema*, its trajectory may mirror the top dotted line in
 35 panel A.

36
 37 **Figure 2. Localised genetic differentiation (F_{ST}) in *Timema cristinae*.** (A) Illustrations of
 38 *Adenostoma* and *Ceanothus* ecotypes of *T. cristinae* and their host plants. (B) Hidden Markov
 39 Model (HMM) results showing regions of accentuated F_{ST} (in red) relative to the genome-wide
 40 background (in grey). Single-nucleotide polymorphisms associated with colour-pattern map to
 41 LG8 and are found in regions of accentuated differentiation more than expected by chance. (C)
 42 A steep cline in allele frequency at the colour-pattern locus, inferred from morph frequencies
 43 (grey shaded areas are \pm 95% credible intervals). (D) A HMM analysis of the within-
 44 generation transplant experiment, showing regions of accentuated F_{ST} in red. The y-axis has
 45 been corrected for minor variation in F_{ST} at the onset of the experiment, and thus represents
 46 differentiation that evolved between the onset and completion of the experiment. (E) The
 47 number of regions of accentuated differentiation per LG as a function of LG size, in the
 48 transplant experiment (note the highest concentration on LG8). LG = linkage group.

1 **Figure 3. Cuticular hydrocarbons (CHCs) and genome-wide differentiation in *Timema***
 2 ***cristinae*.** (A) Time to copulation as a function of perfuming treatment. (B) Illustration of
 3 representative methylated CHC profiles of females from two host-plant ecotypes (pA =
 4 picoAmpere). (C) Differences between sexes and host ecotypes in CHCs (means \pm 95%
 5 confidence intervals (CIs)). A = *Adenostoma*, C = *Ceanothus*. (D) Tests as to whether male
 6 (M, grey lines) or female (F, red lines) CHCs are associated with sexual isolation (SI) or mean
 7 genome-wide differentiation (GD), after controlling for geographic distance. Shown are
 8 posterior probability (pp) distributions for the effect size on each variable. (E) Percent variance
 9 explained (PVE) by genotype in genome-wide association (GWA) mapping. Bars show
 10 posterior medians and lines denote the 95% equal-tailed probability intervals. Shown in boxes
 11 above each bar are r^2 values from cross-validation analyses (asterisks denote significance; * P <
 12 0.05, ** P < 0.01, *** P < 0.001). Abbreviations are % striped = percent of body area striped and
 13 for methylated CHCs are as follows: fpenta = female pentacosanes, fhepta = female
 14 heptacosanes, fnona = female nonacosanes, mpenta = male pentacosanes, mhepta = male
 15 heptacosanes, mnona = male nonacosanes. (F) Linkage-group partitioning showing the number
 16 of trait-associated SNPs as a function of linkage group (LG) size.

17
 18 **Figure 4. Whole-genome analyses of genomic differentiation (F_{ST}) in *Timema*.** Hidden
 19 Markov Model (HMM) results showing regions of accentuated differentiation (in red) relative
 20 to the genome-wide background (in grey). Abbreviations by the species names are locality
 21 codes and all taxon pairs are found on different host plants. Inset shows mean F_{ST} for regions
 22 of background differentiation. LG = linkage group.

23
 24 **Figure 5. A gap in genomic differentiation (mean genome-wide F_{ST}) for *Timema* taxa in**
 25 **sympatry.** (A) A gap in genome-wide F_{ST} between conspecific host-plant-associated
 26 populations and species within the same locality (i.e., 'sympatry'), estimated using genotyping-
 27 by-sequencing data. (B) The gap using mean values per species and species pairs. (C)
 28 Genealogical Sorting Index (GSI) analysis shows a paucity of intermediate values between
 29 conspecific ecotypes and species (note that species level is restricted to species sympatric with
 30 other species). (D) Time-calibrated phylogenetic tree of the relationships between the *Timema*
 31 populations and species studied in our survey of 1505 individuals from 11 species in 47
 32 geographic localities (= 57 tips in the tree). Bayesian Posterior Probabilities were >0.97 for all
 33 nodes in the tree.

34
 35 **Figure 6. Temporal dynamics of the evolution of sexual isolation and morphological**
 36 **differentiation.** (A-C) Differences among populations and species in sexual isolation
 37 (measured by the I_{PSI} index) and morphological differentiation. Dark red signifies overlapping
 38 parts of the distributions shown. (D-F) Sexual isolation and morphological differentiation
 39 between species against divergence time (Ma = million years; which in *Timema* is equal to
 40 millions of generations). The regression line fitted using divergence times from the dated
 41 molecular phylogeny is shown in black. 95% confidence intervals in grey shading were
 42 obtained by fitting regression lines to the 2.5% and 97.5% quantiles of the distribution of
 43 divergence times obtained from 1000 trees from the posterior distribution.

44
 45
 46 **Materials and Methods**

47
 48 **Methods Summary.** We combined linkage mapping, phenotypic and experimental data,
 49 genome-wide association (GWA) mapping, genotyping-by-sequencing (GBS) data, and whole-
 50 genome re-sequence data from 1012 *Timema* individuals (160 genomes re-analysed from¹³ and

1 852 new to this study, 473 of which originated from the transplant experiment and 379 from
2 natural populations of eight species). Table S15 provides an overview of the data used in this
3 study that was previously published, the data that are new, and the relation between the two.

4
5 For whole genomes, coverage is as follows: natural taxon pairs, mean coverage is $\sim 1.1\times$ per
6 individual and $\sim 22.0\times$ per population; transplant experiment $\sim 1.4\times$ per individual and $\sim 139.4\times$
7 per experimental block. Coverage for GBS data was higher, as outlined below. In all cases, we
8 infer genotypes probabilistically, and thus account for genotype uncertainty (details below).
9 Such approaches are increasingly common in large-scale analyses in model systems, are not
10 reliant on 'calling' genotypes with certainty, and are suitable for robust inferences using low
11 coverage data across many individuals.^{55,56}

12
13 Due to the size and complexity of our integrative data set, we provide the core methods below
14 in sufficient detail to evaluate our study. Further details concerning, e.g., read counts, sample
15 populations, and parameter settings, are contained in the Online Supplementary Materials
16 (OSM).

17
18 **Morph frequency cline.** We sampled *T. cristinae* at 33 collection sites in 1996 and again in
19 2001. We collected a total of 1598 individuals, and scored each as green-unstriped, green-
20 striped, green-intermediate, or melanistic (by CS in 1996 and by CS + PN in 2001). We first
21 considered just the green-striped and green-unstriped morphs, because these can be scored
22 unambiguously, and because the stripe is recessive such that green-striped morphs are
23 homozygous for the stripe allele and can be used to estimate the frequency of the major-effect
24 stripe allele⁴². We obtained estimates of the stripe allele frequency for each site by pooling data
25 across years (as results were similar across years) and by assuming that all striped individuals
26 were homozygous for the stripe allele and Hardy-Weinberg equilibrium. We fit a 6-parameter
27 cline model for the stripe allele frequencies⁵⁷ using the R 3.2.3 package `hzar` 0.2-5⁵⁸. We
28 inferred cline parameters in a Bayesian framework using Markov chain Monte Carlo (2 million
29 iterations with a 1-million iteration burn-in). To assess the robustness of our results, we
30 repeated this analysis including individuals scored as intermediate, assuming they were green-
31 striped morphs, and assuming they were green-unstriped morphs. We observed a qualitatively
32 similar conclusion of a steep cline in all analyses, although quantitative details varied among
33 the analyses (Fig. S3).

34
35 **Whole-genome analyses of published *T. cristinae* genomes.** We conducted novel analyses of
36 larger-scale heterogeneity in genetic differentiation between the *Adenostoma* and *Ceanothus*
37 ecotypes of *T. cristinae*. The analyses based on 20-kb windows thus differ from previous work
38 that analysed fine-scale differentiation of SNPs for these same ecotypes. We used a Hidden
39 Markov Model (HMM) to identify contiguous genomic regions with accentuated
40 differentiation between each of four previously studied *T. cristinae* ecotype pairs (HVA \times
41 HVC, MR1A \times MR1C, R12A \times R12C, and LA \times PRC). These data were described in¹³ and
42 include 160 whole genome sequences. We first calculated F_{ST} for non-overlapping 20-kb
43 windows as $F_{ST} = (\pi_t - \pi_w) / \pi_t$, where π_w is the mean nucleotide diversity within ecotypes and
44 π_t is the nucleotide diversity for both ecotypes combined. Note that we calculated our estimate
45 as a ratio of means across sites (rather than a mean of ratios) as suggested by⁵⁹. We then fit a
46 HMM with two discrete states for the logit transformed F_{ST} estimates for each ecotype pair,
47 assuming logit F_{ST} was normally distributed. We defined a background differentiation state
48 with a mean and standard deviation that matched the empirical mean and standard deviation,
49 and an accentuated differentiation state with the same standard deviation but a mean set to the
50 90th empirical quantile of the F_{ST} distribution. We estimated the transition matrix between

1 states using the Baum-Welch algorithm, and we used the Viterbi algorithm to predict the most
2 likely sequence of hidden states from the data and estimated parameters⁶⁰. We used the R 3.0.2
3 package HiddenMarkov 1.7.0 to fit these models^{61,62} but modified the code to use fixed values
4 for state means and standard deviations (this allowed us to explicitly test of islands of
5 accentuated differentiation). We defined HMM regions of accentuated differentiation as the
6 contiguous set of 20-kb windows showing a high differentiation state within a linkage group
7 (but potentially spanning multiple scaffolds).

9 **Co-localisation of stripe-associated SNPs and HMM regions of accentuated**

10 **differentiation.** We applied this analysis to the four pairs of *Ceanothus* and *Adenostoma*
11 ecotypes of *T. cristinae*¹³, which are known to be subject to divergent selection on colour-
12 pattern. We used a permutation test to ask whether stripe-associated SNPs from our GWA
13 mapping (described below) occurred in high HMM regions across the four ecotype pairs more
14 often than expected by chance. However, as only two pairs had high HMM regions (on LG8
15 for R12A × R12C and LGs 1 and 8 for LA × PRC), this is really a test of whether stripe-
16 associated SNPs were in high HMM regions more than expected by chance for these two pairs.
17 We focused on SNPs with posterior inclusion probabilities for stripe that were greater than 0.1.
18 Such SNPs occurred in seven unique 20-kb windows. Across the four pairs, the windows with
19 stripe-associated SNPs were also high HMM windows 20% of the time. Randomisation of high
20 HMM regions (10,000 randomisations, with the size of HMM regions kept constant) indicated
21 that high HMM regions and trait-associated SNP regions overlapped more than expected by
22 chance (null expectation = 1.7%, $P = 0.0033$). We obtained similar results when considering
23 stripe-associated SNPs with posterior inclusions probabilities greater than 0.05 (17 unique 20-
24 kb windows, observed overlap = 14%, null expectation = 1.7%, $P = 0.0003$).

25
26 **Whole-genome transplant and sequence experiment.** As the procedures for implementing
27 this experiment have been previously described⁶³, we provide here only a brief overview. We
28 collected and transplanted 500 *T. cristinae* from an area dominated by *Adenostoma* (population
29 FHA) onto either an individual of their native host plant (*Adenostoma*) or the alternative host
30 plant (*Ceanothus*). As previously described⁶³, there is little to no dispersal in such experimental
31 settings, including the experiment analysed here. After eight days, we recaptured surviving
32 insects. Following previously published protocols¹³, we then extracted DNA, prepared
33 individually-barcoded sequencing libraries, and conducted whole-genome re-sequencing of the
34 500 insects. We successfully obtained data from 473 individuals, which we analysed further.
35 We aligned the paired-end sequences to the *T. cristinae* reference genome using the BWA-
36 MEM algorithm in BWA 0.7.5a-r405⁶⁴. We then identified variant nucleotides using the
37 UnifiedGenotyper in GATK 3.1 (ignoring scaffolds not assigned to LGs) and estimated
38 genotypes using an empirical Bayesian approach, as in past work⁶³.

39
40 We quantified genetic differentiation between survivors from the two host plant treatments by
41 calculating F_{ST} for 20-kb windows, as described in the previous section. We likewise
42 calculated F_{ST} at the onset of the experiment, verifying that genetic differentiation at the start
43 was low to non-existent. We then fit the same HMM described in the preceding section to
44 delineate accentuated regions of genetic differentiation between survivors on *Adenostoma*
45 versus *Ceanothus*, controlling for minor variation in genetic differentiation at the onset of the
46 experiment by subtracting initial F_{ST} from F_{ST} between the survivors. We conducted a
47 randomisation test (1000 permutations of HMM window states) to determine whether HMM
48 windows assigned to the high differentiation state occurred on LG8 more than expected by
49 chance.

50

1 **Quantifying dorsal colour-pattern (% body area striped).** We recorded digital images of
2 873 adult *T. cristinae* (539 males and 334 females) using previously described methods⁴²; 592
3 of these images (395 males and 197 females) stem from a previous study that considered a
4 single population on *Adenostoma* (FHA, i.e., one ecotype in one locality) and that used the
5 images to quantify and map colour-pattern (% striped)⁴². Here, we estimated % striped for the
6 full set of photos, including eight populations on *Ceanothus* and 10 on *Adenostoma*. These data
7 were collected to facilitate tests on the effect of colour-pattern on genomic differentiation
8 among populations, but GWA was restricted to individuals from the large sample in FHA. We
9 estimated % striped by dividing the area of the stripe by the total dorsal body area, each
10 estimated using the "polygon selection tool" in ImageJ, as previously described⁴².

11
12 **Cuticular hydrocarbon (CHC) variation.** We sampled 20 populations of *T. cristinae* (eight
13 on *Ceanothus* and 12 on *Adenostoma*) for a total of 915 insects (559 males and 356 females;
14 Table S6). As above, a subset of these stem from the FHA population reported in⁴², but
15 ecotype differences in CHCs or the genetic basis of CHCs were not examined in this previous
16 study. We cold-ethanized live insects, and subsequently submerged them in separate vials
17 with 1 ml of HPLC-grade hexane for 10 minutes to extract CHCs from their body surface.
18 Using a 6890 Hewlett Packard (now Agilent) gas chromatograph (GC), we quantified 26
19 different mono- and di-methylated CHCs for each insect: eight pentacosanes, eight
20 heptacosanes, and 10 nonacosanes. As is standard practice in studies of CHCs⁴⁵, we analysed
21 their proportional rather than absolute abundance; this allowed us to reduce experimental error
22 and to remove individual differences stemming from variation in insect body size^{65,66}. We
23 calculated CHC proportions by dividing the amount of each CHC in a given sample by the sum
24 of all quantified CHCs in that sample. We then transformed these CHC proportions using log-
25 contrasts^{65,67} to remove the non-independence among analysed variables. We calculated log-
26 contrasts by dividing the value for each CHC by the value of the CHC 5-methylheptacosane
27 (5Me27), and then taking the log₁₀ of these new variables, resulting in 25 log-contrast
28 transformed values for every insect. We found all 25 CHC-measurements to be highly
29 repeatable, and the results obtained by dividing by values of other CHCs to be similar (OSM).
30 To further reduce data dimensionality and to account for multicollinearity, we conducted a
31 principal components analysis (on a covariance matrix with promax rotation) and retained
32 principal component (PC) axes with an eigenvalue larger than the mean eigenvalue as variables
33 in a multivariate analyses of variance (MANOVA) to test for effects due to 'sex', 'host plant',
34 and the interaction of 'sex-by-host plant' (12 populations on *Adenostoma* and eight on
35 *Ceanothus*).

36
37 **Genotyping-by-sequencing (GBS) and genome-wide association (GWA) mapping.** We
38 obtained genotypes for mapping with 592 *T. cristinae* from the FHA population using the
39 sequencing reads from these insects previously published⁴². This previous study mapped
40 colour-pattern (% striped) but not the other traits considered here. We used the software
41 GEMMA 0.94⁴⁸ to implement Bayesian sparse linear mixed models (BSLMMs) that estimate the
42 genetic architecture of traits while also considering relatedness of individuals within the
43 sample. BSLMMs in GEMMA provide estimates of the proportion of phenotypic variation that
44 can be explained by the combined effects of polygenic (infinitesimal effect) and measurable
45 (modest to larger) effect SNPs. We thus estimated three hyper-parameters for each trait: (i) the
46 total proportion of phenotypic variance explained (PVE) by genotype (i.e., estimated
47 heritability), (ii) the proportion of the genetically explained phenotypic variation (i.e., PVE)
48 that is due to the effects of measurable-effect SNPs (PGE), and (iii) the number of measurable-
49 effect SNPs (n-SNP). GEMMA also provides posterior inclusion probabilities (PIPs, also called
50 γ parameter) for each SNP that reflect the fraction of Markov-Chain-Monte-Carlo (MCMC)

1 iterations of the BSLMM for which a given SNP had a measurable effect on phenotypic
 2 variation (i.e., this reflects the weight of evidence that individual SNPs are associated with the
 3 trait of interest).

4
 5 We estimated the above-mentioned hyper-parameters and PIP values for the following traits:
 6 (i) % striped, (ii) the proportion of methylated pentacosanes, heptacosanes, and nonacosanes in
 7 females (fpenta, fhepta, and fnona, respectively), and (iii) the proportion of methylated
 8 pentacosanes, heptacosanes, and nonacosanes in males (mpenta, mhepta, and mnona,
 9 respectively). We tested for an association between the number of trait-associated SNPs per
 10 LG and the LG size; a strong positive correlation is predicted for polygenic traits⁴⁷. Finally, we
 11 performed cross-validation (i.e., genomic prediction) analyses to test the predictive power of
 12 our GWA mapping⁶⁸.

13
 14 **Perfuming trials with no-choice copulation experiments.** We conducted 24 no-choice
 15 copulation trials (eight trials each with ‘conspecific native population perfume’, ‘heterospecific
 16 perfume’, or ‘no perfume’) between one male and one female *T. cristinae* from FHA (males
 17 choose mates in *Timema*)⁴⁹. Each individual perfume consisted of CHCs that we extracted
 18 from six cold-ethanized females, and that we gently transferred to the live female in each
 19 trial. No-choice copulation trials were based on previously published protocols⁶⁹. For each
 20 trial, we kept one male and one female *T. cristinae* in a 10-cm Petri dish for 4 h, and we scored
 21 the latency to copulate (i.e., minutes until copulation)⁴⁹. We conducted perfuming trials during
 22 the same time (8:45 am – 12:45 pm) on different days, but always ran the same number of
 23 ‘conspecific’ and ‘heterospecific’ perfuming trials simultaneously. We analysed the latency to
 24 copulate by means of a Kaplan-Meier analysis in IBM SPSS Statistics 21.

25 **Tests for effects of colour-pattern and CHCs on sexual isolation and genome wide F_{ST} .**

26 These analyses focused on seven *T. cristinae* populations previously studied for sexual
 27 isolation, for which we also obtained data on colour-pattern, CHCs, and F_{ST} ($n = 21$ pairwise
 28 comparisons). We estimated the strength of sexual isolation between populations by
 29 calculating the I_{PSI} index (theoretical range -1 to $+1$, where $-1 =$ complete disassortative
 30 mating, $0 =$ random mating, $+1 =$ complete sexual isolation; all our empirical values were
 31 positive)⁷⁰. Specifically, we calculated pairwise I_{PSI} -scores based on mating propensity derived
 32 from no-choice mating trials published in a previous study⁴³. We estimated CHC differences
 33 between populations, as follows: we first conducted PC analyses separate for each sex (on a
 34 covariance matrix with promax rotation) on CHC data from these seven populations. We
 35 retained PC axes with an eigenvalue larger than the mean eigenvalue to calculate sex-specific
 36 pairwise Euclidian CHC distances between populations. We estimated population
 37 differentiation in colour-pattern using data on morph frequencies (green-striped versus green-
 38 unstriped) collected between 2000 and 2008 (population, % striped morph, sample size: PC,
 39 18, 505; HVA, 85, 1383; MA, 82, 310; LA, 86, 654; OUTA, 49, 631; PRC, 1, 1261; OGC,
 40 7168).

41
 42
 43 To obtain F_{ST} estimates, we combined new GBS data for 325 samples from 19 *T. cristinae*
 44 populations with 17 randomly chosen samples (10 males and 7 females) from the FHA
 45 mapping population, resulting in sequences from 342 individuals spanning 20 populations (5 -
 46 20 individuals per population, mean = 17) for population genetic analyses of genetic
 47 differentiation. We mapped reads to the reference genome with BOWTIE2 2.2.3 and called
 48 variants with SAMTOOLS 0.1.19 mpileup and BCFTOOLS 0.1.19 using the full prior and
 49 requiring the probability of the data being homozygous for the reference allele to be less than
 50 0.01. We estimated genome-wide Hudson's F_{ST} ^{71,72} for all 190 population pairs using allele

1 frequencies estimated from genotype probabilities obtained as in¹³. We retained 613,261 bi-
2 allelic SNPs with mean coverage depth per SNP per individual $\sim 5\times$ (per SNP average ranging
3 from 2.2 to 28.7; per individual average ranging from 1.0 to 10.3).

4
5 We estimated genome-wide Hudson's F_{ST} ^{71,72} for all 190 population pairs as $F_{ST} = 1 - H_w/H_b$.
6 H_w is the mean number of differences among sequences from the same population, and H_b the
7 mean number of differences among sequences from different populations, averaged over loci.
8 We calculated H_w and H_b for each locus from population allele frequencies estimated using
9 genotype probabilities obtained with SAMTOOLS and BCFTOOLS⁷³, as in¹³. For each population
10 pair, we excluded loci with a MAF less than 0.05, or where less than 50% of individuals were
11 covered.

12
13 We used these data for subsequent tests of how colour-pattern and CHCs affect sexual isolation
14 and mean F_{ST} . As reported in the main text, we fit Bayesian linear mixed models to test for
15 effects of population differentiation in these traits on sexual isolation and mean F_{ST} while
16 accounting for geographic distances among populations and the correlated error structure of
17 pairwise distance data^{53,74}. We did this using either sexual isolation or logit-transformed mean
18 F_{ST} as the response variable (in the former case we also conducted analyses replacing
19 geographic distance with mean F_{ST} as the covariate being accounted for). Linear models
20 included population-specific random effects, geographic distances, and one of the three
21 following variables as predictors of sexual isolation or F_{ST} : (i) colour-pattern distances (%
22 difference between populations in striped individuals), (ii) male CHC distances, or (iii) female
23 CHC distances. We centred and standardized covariates prior to analyses. We specified
24 uninformative priors for the regression coefficients (normal priors with $\mu = 0$, $\sigma^2 = 1000$) and
25 for the gamma ($\alpha = 1$, $\beta = 0.01$) hyper-priors on the precision (inverse variance) for the random
26 effects⁵³. We ran three independent MCMC chains each with 5000 iterations, a 1000 iteration
27 burn-in, and a thinning interval of five for each model. We then calculated the posterior
28 probability that the standardized partial regression coefficient for colour-pattern, male CHC, or
29 female CHC distance was greater than zero (this is valid as the effect of having pairwise
30 observations is accounted for by the population random effects)^{53,74}.

31
32 **Whole-genome re-sequencing of 10 population pairs spanning eight species.** Following
33 previously published protocols¹³, we sequenced and further analysed an additional 379 *Timema*
34 genomes (these are a subset of the 1505 described below for which we obtained genotyping-
35 by-sequencing data). We aligned the paired-end sequences to the *T. cristinae* reference genome
36 using the BWA-MEM algorithm in BWA 0.7.5a-r405 and identified SNPs using the
37 UnifiedGenotyper in GATK. We used an expectation-maximization (EM) algorithm to obtain
38 maximum-likelihood-allele-frequency estimates for each of the 20 populations (10 'parapatric'
39 population pairs) for each of 5.07 million identified SNPs. We then used these maximum-
40 likelihood-allele-frequencies to calculate sequence-based estimates of F_{ST} between each of the
41 10 co-occurring taxon pairs, as described above for ecotypes of *T. cristinae*. Additionally, we
42 determined Nei's measure of absolute divergence (D_{XY})⁷⁵ for each 20-kb window for the two
43 hetero-specific population pairs (LP and SM). We used Approximate Bayesian Computation
44 (ABC) to estimate migration rates between these 'parapatric' taxa based on a non-equilibrium
45 Wright-Fisher model with gene flow, and also provide estimates under an island equilibrium
46 model⁷⁶. We used the Hidden Markov Model⁴⁰ approach employed in *T. cristinae* to assign
47 each of the 20-kb windows into groups of background or accentuated (i.e., 'high') levels of
48 differentiation. Finally, we quantified minor allele frequencies (MAFs) for HMM regions of
49 accentuated differentiation (for the taxon pairs where such regions were detected), and
50 compared them to MAFs for the genomic background. We did so for the previously published

ecotype pairs¹³, and the 10 pairs with new whole-genome data (Table S5).

Genotyping-by-sequencing (GBS) and stages of speciation. We sampled 47 widely distributed geographic localities across California for *Timema*, with the over-arching goal of sampling the greatest possible diversity of hosts, localities, and sexual *Timema* species. In total, we collected 1545 individuals of 12 *Timema* species (one sample was from an asexual species) from 13 host plant genera. The data set includes all the Californian sexual species of *Timema* (the others are found outside California). We extracted DNA and prepared libraries for GBS sequencing of all these individuals, as in previous work³⁹.

We aligned reads to the *T. cristinae* reference genome¹³ using BOWTIE2 2.1.0⁷⁷. Quality control filtering resulted in a dataset of 1505 individuals from 11 species that we used for all downstream analyses. Variants were called using SAMTOOLS mpileup and BCFTOOLS using the full prior, requiring the probability of the data to be less than 0.5 under the null hypothesis that all samples were homozygous for the reference allele to call a variant. We ignored insertion and deletion polymorphisms. For each population and variant, we inferred maximum-likelihood allele frequencies from the genotype likelihoods by means of the iterative soft expectation-maximization algorithm (EM) described in⁷³, and measured genome-wide genetic differentiation between pairs of populations using the Hudson's F_{ST} ⁷².

For conspecific populations found in different geographic localities we used a Bayesian hierarchical regression model to quantify the association between log geographic distance and logit F_{ST} . Slope and intercept terms were modelled hierarchically and allowed to vary by species. Non-informative priors were placed on the overall (across species) intercept and slope coefficients (Normal($\mu = 0$, $\tau = 1e-6$) for means, and gamma ($\alpha = 0.01$, $\beta = 0.01$) for all precision terms. Parameters were inferred using MCMC via the rjags interface with R. We ran three chains, each with a 20,000 iteration burn-in, 50,000 sampling iterations and a thinning interval of 10.

We estimated genetic structure and potential admixture using a hierarchical Bayesian model that jointly estimates genotypes and admixture proportions as implemented in the program ENTROPY 1.2b⁵³. This model is similar to the popular STRUCTURE algorithm⁷⁸ but accounts for sequencing errors and genotype uncertainties inherent to next-generation sequencing methods in a way comparable to other approaches⁷⁹. We estimated parameters for a model with $K=2$ population clusters for every pair of populations found at the same geographic locality but belonging to different species, and $K=\text{number-of-host-plants}$ clusters for conspecific populations found at the same locality. Moreover, we used the Deviance Information Criterion (DIC) to evaluate if the models fitted better than $K=1$.

Maximum-likelihood phylogenetic inference and genealogical sorting index (GSI). We inferred 1000 maximum-likelihood bootstrap trees using the rapid heuristic algorithm implemented in RAxML 8.2.9^{80,81}. We used a curated dataset of 19,556 single nucleotide variants (SNVs) for 1505 individuals, which we partitioned by linkage group. We calculated the genealogical sorting index (GSI) using the R package genealogicalSorting 0.92⁵⁴. GSI is a statistic that measures the degree of exclusive ancestry of groups of individuals in a tree. It ranges from 0 when all the nodes of the tree are required to unite the group, to 1 when a group is genealogically exclusive (i.e. individuals are united by the minimum possible number of nodes). For each bootstrap tree, we calculated GSI values for the 166 groups with at least 2 individuals delimited by species (11), species and locality (56), and species, locality, and host (98). We plotted the joint distribution of GSI values from all bootstrap trees for sympatric

1 species (5), geographic localities within species (37), and conspecific host ecotypes within
2 localities (90) (Fig. 5C). Bootstrap trees and tables with GSI values are deposited in Dryad.

3
4 **Estimation of sexual isolation and morphological differentiation between species.** We
5 estimated sexual isolation between species by calculating the I_{PSI} index on previously
6 published mating trial data within and between species⁴⁵. We excluded the data from *T. boharti*
7 due to uncertain species ID, but including them does not alter our conclusion. To measure
8 morphological differentiation within and among species, we measured morphological traits of
9 978 adult individuals from different *Timema* species (Tables S11, S12). We captured
10 specimens by sweep netting their host plants in localities that broadly overlap with those used
11 in our genetic survey. We photographed specimens with a digital Canon EOS 70D camera
12 equipped with a macro lens (Canon EF 100mm f/2.8L Macro IS USM) and two external
13 flashes (Yongnuo YN560-II speedlights). We took the images with the camera set on manual,
14 an aperture of f/14, a shutter speed of 1/250 s, and flashes adjusted to 1/4 power in S2 mode in
15 an output angle corresponding to 24-mm focal length on full frame (~84° diagonal). To avoid
16 strong shadows and create an even, soft lighting, we diffused both flashes with LumiQuest
17 SoftBox LTp softboxes, following the manufacturer's instructions. With these flash
18 adjustments, we were able to standardise the light reducing external luminosity interference. In
19 addition to *Timema* specimens, the pictures included a ruler and a standard colour chip
20 (Colorgauge Micro, Image Science Associates LLC, Williamson, NY, USA). We
21 photographed each insect at least twice, in positions that varied perpendicularly to capture the
22 body colour without traces of gleam or shade. We linearized and corrected each picture for the
23 white balance, adjusting the Temperature and the Tint based on the values obtained from the
24 colour chip neutral grey colour (target #10), using ADOBE PHOTOSHOP LIGHTROOM 5.7
25 software (Adobe Systems Software Ireland Ltd). Only minor corrections were necessary, as the
26 measurements did not vary appreciably among pictures. We adjusted pictures for the
27 Temperature to 5950 and for the Tint to +2, and exported them as TIFF files.

28
29 From the standardized images we collected phenotypic measurements using the software
30 IMAGE J 1.4.8⁸². We extracted the following size measurements: (i) body length (BL, from the
31 tip of the head to the base of the abdomen, not including external genitalia), (ii) body width
32 (BW, the widest point of the second thoracic segment), and (iii) head width (HW, the distance
33 between the eyes). We scaled the pictures using the ruler as reference, thus being able to
34 convert all linear measurements from units of pixels into centimetres. To quantify variation in
35 colour, we recorded mean RGB (Red, Green, Blue) values using the polygon section tool and
36 colour histogram plugin in ImageJ. We took the colour measurements on the lateral and dorsal
37 margin of the second thoracic and fourth abdominal segments. We obtained the mean between
38 the two measurements done in the lateral margin and between the two in the dorsal part. We
39 then converted these raw RGB values to variables representing two colour channels and one
40 luminance channel, as previously suggested⁸³. We calculated a red-green (RG) colour channel
41 using the relationship $(R-G)/(R+G)$, a green-blue (GB) colour channel as $(G-B)/(G+B)$, and a
42 luminance (L) (i.e., brightness) channel as $(R+G+B)$. While this method of measuring colour
43 does not account for how colour is sensed by a potential receiver (e.g., conspecific or predator),
44 it does represent an unbiased quantification of colour that is useful in a comparative context.

45
46 We thus describe morphology based on size (i.e., BL, BW, HW) and on colour channels, with
47 values for lateral red-green (latRG), lateral green-blue (latGB), lateral luminance (latL), dorsal
48 red-green (dorRG), dorsal green-blue (dorGB), and dorsal luminance (dorL). Following trait
49 measurements, we performed a principal component analysis (PCA) using all measured traits,
50 extracting the scaled score of the first four axes for each individual. We conducted separate

1 PCA analyses for each sex, given notable sexual dimorphism in the morphology. The first four
 2 axes account for 87 and 83% of the variation in males and females, respectively (Table S12).
 3 We then estimated morphological distances using pairwise Euclidean distance values between
 4 different species and among populations within species, following⁸⁴.

5
 6 **Phylogenetics and molecular dating.** On account of the absence of *Timema* fossils and the
 7 poor fossil record of stick insects, we used secondary calibrations derived from a time-
 8 calibrated tree of insects (Tables S13-14). To infer such a tree, we retrieved from GenBank
 9 sequences of nine molecular markers (four mitochondrial genes and five nuclear genes) for 41
 10 genera belonging to 13 orders, placing particular emphasis on ensuring a good representation
 11 of stick insects and including the three main clades of *Timema*: Northern, Southern and Santa
 12 Barbara. For divergence time estimation, we chose six calibrations for phylogenetically well-
 13 supported groups based on robust fossil data (OSM for details; Table S13). We carried out
 14 Bayesian phylogenetic inference with BEAST 2.1.3^{85,86}, which allows co-inference of tree
 15 topology and divergence times using a relaxed molecular clock and incorporating uncertainty
 16 in calibrations as priors in the form of statistical distributions. Subsequently, we used the
 17 divergence time posterior distributions for the root of *Timema* (split between the Northern +
 18 Santa Barbara clades and the Southern clade) and the split between the Northern clade and the
 19 Santa Barbara clade for calibrating the tree of *Timema* populations based on GBS data (Table
 20 S14). We inferred this tree using BEAST with the same curated dataset of 19,556 SNVs used for
 21 the inference of maximum-likelihood bootstrap trees, but pooled by species and locality (for a
 22 total of 57 populations). We partitioned by linkage group and incorporated secondary
 23 calibrations as priors in the form of Γ distributions. Details concerning GenBank sequences,
 24 multiple alignments, and phylogenetic trees are deposited in Dryad.

25 26 All References in main text and methods

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