# Behavioral Ecology

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### Stress and sexual signalling: a systematic review and metaanalysis

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Lay Summary

signal stress.

#### **Behavioral Ecology**

In an analysis of published studies to date, we found that physiological

measures of stress were not associated with the expression of traits used to attract

preferences, so that individuals with physiological evidence of high stress were less

attractive to the opposite sex. This suggests that stress may mediate attractiveness to

the opposite sex, but that we do not yet know which physical or behavioural traits

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mates. We found, however, that stress had a detrimental effect on opposite sex

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29	Title: Stress and sexual signalling: a systematic review and meta-analysis
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31	Short title: Stress and sexual signalling
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33	Abstract
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35	The vertebrate stress response has been shown to suppress investment in
36	reproductive and immune function, and may also lead to a reduced investment in the
37	production of secondary sexual traits. However, it has been difficult to model roles of
38	stress in sexual selection due to the inconsistent results seen in empirical studies
39	testing for the effect of stress on the expression of secondary sexual traits. We
40	conducted a phylogenetically-controlled meta-analysis of published associations
41	between physiological correlates of stress and sexual signalling in vertebrates in order
42	to identify any consistent patterns. Our analysis included signalling in both males and
43	females, four stress measures, and four categories of sexually selected traits
44	(vocalisations, traits that varied in size, traits that varied in colouration, and opposite
45	sex preference). Across 38 studies of 26 species there was no significant relationship
46	between physiological correlates of stress and the expression of sexual signals. Mean
47	effect size, however, varied significantly across the four types of sexually-selected
48	trait. We propose development of a model which incorporates the nuanced effects of
49	species ecology, trait type, ecological context and the complex nature of the
50	physiological stress response, on the expression of sexually-selected traits.

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54	INTRODUCTION
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56	There is a growing movement towards incorporating the organising role of
57	stress (i.e. conditions where environmental demands exceed an organism's regulatory
58	capacity; Koolhaas et al. 2011) on the allocation of somatic resources, into life history
59	models of behaviour (Buchanan 2000; Korte et al. 2005; Husak and Moore 2008;
60	Bonier et al. 2009; Moore and Hopkins 2009). The vertebrate stress response, for
61	example, includes adaptive activation of the hypothalamic-pituitary-adrenal axis
62	culminating in the release of glucocorticoids (GCs), which divert resources away from
63	long term functions and into short term priorities (Cote et al. 2006). While this
64	promotes survival in the short term, chronically elevated GCs suppress reproduction
65	(Sapolsky et al. 2000) and immune function (Martin 2009). GCs, then, may mediate
66	the relationship between the environment and behavioural trade-offs.
67	The potential for stress to influence the expression of secondary sexual traits
68	has long been recognised by ecologists (e.g. Buchanan 2000). Originally, GCs were
69	predicted to influence sexual signals indirectly via effects on the immune system
70	(Møller 1995; Buchanan 2000) either independently or in interaction with testosterone
71	(Buchanan 2000; Roberts et al. 2007; Husak and Moore 2008). While testosterone has
72	received most attention to date, it does not account for complexity in the cross-species
73	data, and GCs have been proposed to interact with the sex hormone in effects on
74	secondary sexual traits (Roberts et al. 2004). More recently, the physiological stress
75	response itself has been proposed to be under sexual selection, such that secondary

76	sexual traits provide cues to individual differences in, for example, stress reactivity or
77	the efficiency of negative feedback (Pfaff et al. 2007; Roberts et al. 2007; Husak and
78	Moore 2008; Bortolotti et al. 2009; Schmidt et al. 2012). Finally, GCs have been
79	proposed to influence secondary-sexual traits indirectly via effects on body condition
80	(Husak and Moore 2008).
81	At first glance, empirical evidence for effects of stress on the expression of
82	signals used to attract the opposite sex is inconsistent, with some studies reporting
83	detrimental effects of physiological proxies of stress (e.g. Douglas et al. 2009), others
84	an enhancing effect (e.g. Fitze et al. 2009) and some reporting no relationship (e.g.
85	Setchell et al. 2010). Meta-analysis is well suited to determining common effects
86	across a range of study systems, especially when empirical results are mixed and
87	many studies may report non-significant results due to low statistical power (Arnqvist
88	and Wooster 1995; Koricheva et al. 2013). Meta-analysis also allows us, sample size
89	permitting, to investigate potential moderators of effect size which may generate such
90	inconsistent results (Jennions et al. 2012; Koricheva et al. 2013). We thus performed a
91	phylogenetically-controlled meta-analysis of published studies in which the effect of
92	physiological proxies of stress on the expression of secondary sexual traits was
93	reported. Our first aim was to crystallise any consistent relationships between proxies
94	of stress and the expression of traits across species in order to determine which, if
95	any, of the proposed roles of stress are best supported by the data. In addition, we
96	analysed 4 potential sources of variation in the observed effect sizes: (a) the sex of the
97	signaller, (b) the measure of stress; (c) the type of signal; and (d) taxonomic group.
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99	METHODS
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3	101	(a) Literature search
5 6	102	We conducted a systematic review of studies published up to November 2014
7 8	103	concerning the relationship between stress and secondary sexual traits. We followed
9 10	104	the PRISMA protocol for conducting systematic reviews (Moher et al. 2009,
11 12	105	Nakagawa and Poulin, 2012). On November 22 <sup>nd</sup> 2014, we searched for the following
13 14	106	keywords using the TOPIC field in Web of Science ('stress' OR 'glucocorticoid' OR
15 16 17	107	'corticoster*') AND ('sexual trait' OR 'sexual selection' OR 'sexual signal*' OR
18 19	108	'mate choice' OR 'attracti*'). We also contacted authors of relevant publications to
20 21	109	identify any additional records. The number of records obtained from each of these
22 23	110	approaches is given in the supplementary material. In Figure 1 we present a PRISMA
24 25	111	flow diagram showing the number of records obtained from our searches, and the
26 27	112	number of records excuded following the application of our selection criteria outlined
28 29 30	113	below.
31 32	114	
33 34	115	[Figure 1 about here]
35 36	116	
37 38	117	(b) Criteria fot study inclusion
39 40	117	(b) enterna fot stady merasion
41	118	We only included those studies in which the following criteria were met: (1)
42 43	119	subjects were adults; (2) subject sex was specified; (3) physiological indices of stress
44 45 46	120	were measured; (4) there was sufficient statistical information to calculate an effect
47 48	121	size (either in the publication, or provided by the author). We excluded 13 studies
49 50	122	which did not meet these criteria, as well as a subset of results from 1 further study
51 52	123	(see Figure 1 and Table S1). This yielded a sample of 118 results from 38 studies of
53 54 55 56	124	26 species (for all effect sizes see Table S3). We included data concerning both males
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59 60 Four categories of stress measurement were reported: baseline GCs, peak or

and females. We obtained effect sizes from four vertebrate classes: amphibians,

126 reptiles, birds and mammals.

total GCs produced in response to a stressor, experimental elevation of GCs, and long-term stress. Baseline GCs were typically measured within 3-5 minutes of capture (e.g. Douglas et al. 2009). Experimental elevation of GCs up to 4 times above baseline was achieved via subcutaneous implants containing GCs (e.g. San Jose and Fitze 2013). Long-term stress was assessed in three ways: GCs deposited in feathers, faces or hair; the ratio of heterophils to lymphocytes (a white blood cell count that correlates with baseline GCs; Vleck et al. 2000); and the expression of heat shock proteins (highly conserved proteins that are elevated under stress; Sørensen et al. 2003). Both heterophil-to-lymphocyte ratio (Davis et al. 2008) and heat shock proteins (Sørensen et al. 2003) are widely used as proxies of recent and long-term stress in the ecological literature. The effect sizes we obtained considered a wide range of secondary sexual traits, which we sorted into four categories; colouration, vocalisation, morphological traits, and opposite sex preferences. The colouration category included examples in birds, mammals and reptiles. The amount of colouration was measured in several different ways, including: brightness, hue, saturation, proportion of structure (e.g. eye ring) that is pigmented, UV reflectance and colour reflectance. The vocalisation category included singing in birds, and calling in amphibians and a mammal species (rock hyrax Procavia capensis). The parameters measured varied according to the nature of vocalisation in each species, and included song rate, complexity and repertoire size in birds; the latency to call, call duration, call rate and vocal effort in amphibians; and whether calling/singing was observed or not (rock hyrax,

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150	amphibians). Effect sizes included in the morphological trait category all considered
151	bird species, and assessed the size of secondary sexual characters, such as comb or tail
152	length. We also included in this category effect sizes considering the size of a
153	coloured structure (but not the colouration itself), such as epaulet size in the red-
154	winged blackbird (Agelaius phoeniceus). Finally, while not a secondary sexual trait
155	per se, opposite sex preference was included as an indirect measure of the level of
156	sexual signalling, with the assumption being that attractiveness to the opposite sex is a
157	function of investment in secondary sexual traits. We rely on author judgements
158	regarding whether each trait is a secondary sexual trait or not. For full coding of effect
159	sizes for each moderator variable see Table S3.
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161	(c) Effect sizes
162	We used Pearson's product moment correlation coefficient $(r)$ as the measure
163	of effect size as it was easily computable from statistical information included in most
164	of the studies returned by the systematic review, and is an intuitive measure of effect
165	size that is widely used in meta-analysis (Rosenthal 1991). Here, $r$ represented the
166	magnitude of an association between a physiological index of stress and the
167	expression of a secondary sexual trait, or of a difference in expression of a secondary
168	sexual trait between individuals exposed to exogenous GCs and controls. If studies
169	did not report $r$ , it was computed from the available statistical information or from
170	additional information provided by the author using using the Practical Meta-Analysis
171	Effect Size Calculator (http://www.campbellcollaboration.org) following established
172	methods (e.g. Rosenthal 1991). Table S2 gives full details on the calculation of effect
173	sizes when $r$ was not reported. If multiple valid effect sizes were presented for a given

174 study we included them all, and controlled for the possible non-independence between

effect sizes arising from this by including study ID as a random effect in all models(see below).

Before performing the analysis, all effect sizes were converted using Fisher's z-transform of the correlation coefficient (*Zr*), which has more desirable properties than *r* when approaching  $\pm 1$  (Koricheva et al. 2013). All models were run using *Zr*. Mean effect size estimates derived from the models were then converted back to *r* for presentation. The associated variance for each effect size was calculated as 1/(n-3)(Borenstein et al. 2009).

184 (d) Phylogeny

Recent developments in meta-analysis have allowed researchers to control for the potential non-independence of effect sizes due to phylogenetic history, by incorporating phylogenetic relatedness as a random factor in meta-analysis models (Hadfield and Nakagawa, 2010). This can be done even when accurate branch length data is lacking. As there is no single phylogeny available for all species included in the analysis, we constructed a supertree by combining multiple trees from several different sources. We used taxonomic groupings in cases where phylogenetic data were not available for species in our sample (Hadfield and Nakagawa, 2010). We obtained phylogenetic trees from several sources. For the basal relationships among tetrapods we used Xia et al. (2003). For the relationships among amphibians we used Pyron and Wiens (2011). For the relationships among mammals we used Murphy et al. (2001). For the relationships among birds we used Hackett et al. (2008) and Ericson et al. (2006), with trees created using the online tool (birdtree.org) accompanying Jetz et al. (2012).

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199	As branch length data were not available for this phylogeny, we first set all
200	branch lengths to one. The tree was then transformed to make all tips
201	contemporaneous using FigTree v1.4 using the cladogram option. Thus total branch
202	length was determined based on the total number of nodes in the tree. The final tree
203	can be seen in Figure 2. Note that branch lengths are likely underestimated for
204	distantly related lineages, and overestimated for lineages containing several species
205	(e.g. <i>Ficedula</i> ).
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207	[Figure 2 about here]
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209	(e) Meta-analysis
210	We implemented multilevel meta-analyses using a Bayesian linear mixed-
211	effect model approach. Multilevel meta-analytic models are random-effects models
212	(see Borenstein et al. 2009) incorporating additional random factors (following
213	Nakagawa and Santos 2012). This allowed us to control for three potential sources of
214	non-independence in our data set. In several cases we obtained multiple effect sizes
215	from a single study, and from different studies testing a single species. We controlled
216	for this by including study ID and species ID as random effects in all models. Non-
217	independence in effect sizes may also arise due to phylogenetic inertia, so that the
218	relationship between stress and secondary sexual trait expression is more similar for
219	closely related species (Hadfield and Nakagawa, 2010; Koricheva et al. 2013).
220	Phylogeny was thus included as a random effect by incorporating the phylogenetic
221	tree shown above. All the models presented included study ID, species ID and
222	phylogeny as random factors.

22	23	Meta-analysis models were implemented using the MCMCglmm function
22	24	from the package MCMCglmm (Hadfield 2010). Details on MCMCglmm model
22	25	specification and testing are presented in the supplementary material. All results
22	26	presented are based on models fitted using an inverse gamma prior for all random
22	27	effects and residuals (following Lim et al. 2014). We first ran an intercept-only model
22	28	to determine the mean effect size across all studies. We present our results as mean
22	29	posterior estimates of $r$ (back-converted from $Zr$ after analysis), and consider a mean
2	30	estimate to be significantly different from zero if the highest posterior density interval
23	31	(LHPD to UHPD, also known as the 95% credible interval) does not overlap zero.
2	32	We assessed the total level of heterogeneity among effect sizes using a
2	33	modified version of the $I^2$ statistic (Higgins et al. 2003), following Nakagawa and
2.	34	Santos (2012). The original $I^2$ statistic describes the percentage of total variation in
2.	35	effect sizes that is due to heterogeneity rather than chance (Higgins et al. 2003).
2.	36	However this statistic has to be modified when additional random effects are included
2.	37	in the model. This method can also be used to partition total heterogeneity into that
2.	38	associated with each of the random effects in the model (Nakagawa and Santos 2012).
2.	39	In other words, this allows us to assess the percentage variance in effect size
24	40	explained by the different random effects (Lim et al. 2014). Substantial residual
24	41	heterogeneity remaining after accounting for the random effects indicates that there
24	42	may be further factors influencing effect size that are not included in the model. We
24	43	follow Higgins et al. (2003) in considering $I^2$ values of 25%, 5% and 75% as
24	44	representing small, medium and large amounts of heterogeneity respectively.
24	45	The intercept-only model indicated significant heterogeneity in effect sizes
24	46	even after variance associated with the three random factors was accounted for, and so
24	47	we next investigated potential moderators of mean effect size using a model-selection

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248	approach (Nakagawa and Santos 2012). We performed a series of meta-regression
249	models, each of which included study ID, species ID, and phylogeny as random
250	effects, and one or more categorical fixed effects. Model fit was determined using the
251	deviance information criterion (DIC), which is a Bayesian equivalent of traditional
252	information theoretic criteria, and a change in DIC of 2 or more was considered to
253	significantly improve model fit (Spiegelhalter et al. 2002). Finally, we used a separate
254	meta-regression model (minus the intercept) for each categorical fixed effect
255	(taxonomic class, sex, stress measure and trait type) to estimate the mean effect size
256	for each factor level. Each model included study ID, species ID and phylogeny as
257	random effects.
258	We looked for signs of two types of publication bias in our dataset. First, we
259	tested for a bias associated with the failure to publish non-significant or positive
260	results (Koricheva et al. 2013) in two ways. We tested for a relationship between
261	effect size and study precision (1/SE) using linear regression (Egger et al. 1997). Due
262	to the potential non-independence of effect sizes in our dataset (due to being
263	measured in the same study or species, or due to shared ancestry) we used residual
264	effect size, as residuals are theoretically independent of each other (Nakagawa and
265	Santos 2012). We also performed a trim-and-fill analysis using the package Metafor
266	(Viechtbauer 2010). This test explicitly searches for asymmetry in the funnel plot
267	(showing the relationship between effect sizes and a measure of their variance), which
268	is assumed to reflect publication bias (Duval and Tweedie 2000). The trim-and-fill
269	function then imputes "missing" effect sizes until the funnel plot is symmetrical, and
270	then gives a new effect size estimate from a meta-analysis model including these new
271	effect sizes (Duval and Tweedie 2000). Again due to non-independence of effect sizes
272	this analysis was performed on the residuals (Nakagawa and Santos 2012). The

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273	difference in mean effect size estimated from this analysis was then used to adjust the
274	original mean effect size (and associated HPD interval) from the intercept-only
275	model. Second, we assessed whether there was any temporal trend in mean effect size
276	by testing for the rank correlation between effect size and year of publication
277	(Koricheva et al. 2013). A significant temporal trend could reflect publication bias if
278	for example studies showing non-significant effects are less likely to be published
279	following the early buzz surrounding a new theory (Koricheva et al. 2013).
280	All analyses were performed using R v3.2.2 (R Development Core Team,
281	2015). All code used in the analysis is included in the supplementary material.
282	
283	RESULTS
284	Across all effect sizes there was no significant correlation between stress
285	levels and the degree of secondary sexual signalling (intercept-only MCMCglmm;
286	posterior mean = -0.08, LHPD = -0.22, UHPD = 0.03, $k = 118$ , $N_{\text{studies}} = 38$ , $N_{\text{species}} =$
287	25). There is, therefore, no general signalling of level of stress by secondary sexual
288	traits across species, stress measures, and traits. Total heterogeneity was large
289	however ( $I_{total}^2 = 77.81\%$ ). The amount of variance explained by the three random
290	factors was small ( $I_{study}^2 = 26.76\%$ , $I_{species}^2 = 8.88\%$ , $I_{phylogeny}^2 = 5.59\%$ ), with
291	substantial residual variance remaining after accounting for them ( $l^2_{residual} = 36.59\%$ ).
292	As there was substantial heterogeneity in the dataset, we next used a model-
293	selection approach to investigate potential categorical moderators of effect size.
294	Adding taxonomic class, sex, or stress measure as a categorical fixed-effect to the
295	meta-analytic model did not improve the model fit (Table 1). Accordingly, none of
296	the categories associated with taxonomic class, sex, or stress measure exhibited a
297	mean effect size that was significantly different from zero (Table 2). However, model

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298	fit was significantly improved by the addition of secondary sexual trait type as a fixed
299	effect (Table 1), suggesting this factor explains some of the observed heterogeneity in
300	effect sizes. A meta-regression indicated that there is a significant negative mean
301	effect size when considering only those effect sizes associated with opposite-sex
302	preferences (Table 2), such that stress rended to be assocaited with mate preferences,
303	with lower stress individuals favoured. However the the upper highest posterior
304	density estimate is very close to zero (-0.010). There was no significant effect of the
305	remaining three secondary sexual trait types.
306	We found mixed evidence for publication bias in the dataset. Egger's
307	regression suggested there was no significant funnel plot asymmetry ( $F_{I, II6} = 0.1, P =$
308	0.75; $\beta$ = 0.004, intercept= -0.03). However, a trim-and-fill analysis on the residual
309	effect sizes suggested that 13 effect sizes were "missing" from the right hand side of
310	the funnel plot. After imputing these missing effect sizes the mean effect shifted by
311	0.048 (Figure S1). Adjusting our original mean effect size estimate (from the intercept
312	only model) using this value still resulted in a non-significant result (mean= -0.032,
313	LHPD = -0.169, UHPD = 0.075, $k$ = 131). In terms of temporal patterns, we found no
314	correlation between effect size and year (Spearman's rank correlation: $r_s = -0.03$ , $P =$
315	0.77). However all the studies included were published relatively recently (between
316	2001-2014), and a temporal trend is probably unlikely over such a short range.
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318 DISCUSSION

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Our meta-analysis did not detect a significant relationship between
physiological indices of stress and the expression of sexually-selected traits across 26

322 vertebrate species from 4 taxonomic classes. Furthermore, we failed to detect effects

323 of stress in any of the four vertebrate orders, in either sex, or when controlling for the 324 measure of stress employed. However, we did detect a significant effect of the type of 325 sexually-selected trait, such that stress had significant detrimental effect on opposite 326 sex preferences, but not on the expression of colouration or vocalisation, or on trait 327 size.

Opposite sex preference is likely to reflect an aggregate response to the development of one or more sexually-selected signals and the true 'attractiveness' of an individual to the opposite sex (rather than relying on our judgements of the attractiveness of trait expression). While our results suggest that members of the opposite sex attend to cues of stress, we do not know which traits are used in their assessment. It is possible, for example, that there are behavioural traits in addition to the morphological traits that we have included here which provide cues to physiological status (Roberts et al. 2007). In addition, it is possible that effects of stress on colouration or vocalisation are more nuanced and complex than our analysis was able to detect. For instance, effects of stress on colouration may be dependent upon the nature of the colouration (e.g. melanic versus carotenoid), the context (e.g. breeding season versus moult) and species ecology (e.g. the mating system). Melanic

341 coloration, for example, can provide insight into links between the stress response and

342 sexual signalling as the melanocortins which control the expression of phaeomelanic

343 coloration (Ducrest et al. 2008) also influence sensitivity to stressors (Ducrest et al.

2008; Roulin and Ducrest 2011). There were, however, only a small number of

345 studies in which melanic colouration was measured (8 effect sizes from 3 studies, see

Table S3) meaning that it was not possible to test effects of stress on these separately.

347 A greater number of studies measured carotenoid colouration (n = 14), and in a high

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2 3	348	proportion of those of avian species (21 of 27 effect sizes from 9 studies, see Table
4 5 6	349	S3), stress had detrimental effects on carotenoid colouration. This colouration is
7 8	350	dependent upon antioxidants acquired in the diet (McGraw 2006) which can be
9 10	351	diverted away from secondary sexual traits and into reduction of oxidative damage
11 12 13	352	under stress (Fitze et al. 2009). Although this may explain the pattern of stress-
14 15	353	induced colour reduction in birds (but see Collins et al. 2008), there was some
16 17	354	evidence that chronically elevated GCs enhanced ventral coloration in males of the
18 19	355	common lizard (Cote et al. 2011). This discrepancy could stem from differences in
20 21 22	356	species' ecology, meaning that it is adaptive for males of some species (e.g. the
23 24	357	common lizard) to make a 'terminal investment' in mating under stress, perhaps due
25 26	358	to reduced chances of survival (Pryke et al. 2007; Fitze et al. 2008; Bonier et al. 2009;
27 28	359	Huyghe et al. 2009). In biparental mating systems, such as those of many bird species,
29 30 21	360	the optimal solution to the allocation of energy under stress may be away from mating
31 32 33	361	effort and into, for example, parental investment. It may not be possible, then, to
34 35	362	detect any effects of stress on colouration until a sufficient number of studies across
36 37	363	species and colouration type are available.
38 39	364	We did not find an effect of stress on vocalisations. More than a third of these
40 41 42	365	effect sizes were measured in anurans during the breeding season (14 of 37 effect
43 44	366	sizes). A number of studies have shown glucocorticoids to be elevated across the
45 46	367	breeding season, with those individuals who vocalise the most showing the highest
47 48	368	levels (Gladbach et al. 2010; Goymann and Wingfield 2004). At threshold GC levels,
49 50	369	however, males change their strategy and stop calling, likely on reaching a negative
52 53	370	energy balance (Emerson 2001). As this threshold depends upon intrinsic (e.g.
54 55	371	condition) and extrinsic (e.g. rainfall, chorus density) factors, despite the organising
56 57	372	role of GCs on calling strategy within individuals, consistent effects may not be easily
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373	detected across individuals and studies (Emerson 2001). The majority of the
374	remainder of effect sizes categorised as 'vocalisations' were for effects of stress on
375	dimensions of birdsong. There is reason to predict that birdsong is linked to
376	dimensions of the stress response as the brain centres responsible for song develop
377	early in life, during which time conditions also determine adult stress resistance
378	(Buchanan et al. 2004; Pfaff et al. 2007; Muller et al. 2010). Both may stem from a
379	common phenotype (Spencer and MacDougall-Shackleton 2011), rather than song
380	responding to fluctuations in adult stress. Failure to find effects on vocalisation, then,
381	may stem from the fact that relationships between stress and vocalisation are non-
382	linear and context-dependent, and that effects on birdsong and amphibian vocalisation
383	may be functionally different.
384	Potential roles of stress on the expression of sexually selected traits have
385	included indirect effects of glucocorticoids via the immune system (Møller 1995;
386	Buchanan 2000), body condition (Husak and Moore 2008), or testosterone (Buchanan
387	2000; Roberts et al. 2007; Husak and Moore 2008), or via sexual selection on the
388	physiological stress response itself. In the former, the effects of stress on sexual traits
389	would likely be difficult to detect without measuring, and controlling for, its effects
390	on testosterone, immune function, and body condition. In the latter, sexual signals
391	would provide cues to individual differences in dimensions of the stress response such
392	as stress reactivity or the efficiency of negative feedback (Pfaff et al. 2007; Roberts et
393	al. 2007; Husak and Moore 2008; Bortolotti et al. 2009; Schmidt et al. 2012). While a
394	number of studies included in our analyses reported various indices of immune
395	function, testosterone, and body condition, there were insufficient numbers to test for
396	their roles in our model. A promising avenue for future research is analysis of
397	individual differences in the stress response, which may provide the necessary

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398	conditions for the evolution of condition dependent traits (e.g. Moore and Hopkins
399	2009). Individual differences in stress reactivity and the efficiency of negative
400	feedback, for example, are heritable (Rowe and Houle 1996; Evans et al. 2005; Korte
401	et al. 2005; Stowe et al. 2010), and production and effects of GCs are related to
402	measures of genetic quality (Olsson et al. 2005) and fitness (Bonier et al. 2009). An
403	efficient stress response is likely to be comprised of low baseline GCs, moderate
404	elevation, and rapid negative feedback once the stressor has passed (Olsson et al.
405	2005; de Kloet et al. 2008). While peak GC response to a standardized stressor was
406	not significantly related to expression of secondary sexual traits in our analyses
407	(although the sample size was small; $n = 9$ effect sizes, see Table S3), an inverse
408	relationship between a sexual signal and sensitivity of negative feedback (Schmidt et
409	al. 2012) and a finding (excluded from our analyses due to lack of statistical
410	information) that female zebra finches preferred males from lines bred for low peak
411	GC response (Roberts et al. 2007), further support this as an important future research
412	direction.
413	It is, however, extremely difficult to measure these dimensions of the stress
414	response, particularly in free-living individuals. Regulation of glucocorticoids in
415	response to predictable seasonal challenges such as the moult (Husak and Moore
416	2008; Romero et al. 2005) or breeding (Kitaysky et al. 1999), for example, may have
417	different effects on the allocation of resources to sexual signalling than those due to
418	unpredictable stressors (O'Reilly and Wingfield 2001). This demonstrates the need
419	for multiple measures of the stress response, long-term stress, and stress history in
420	future research. While this is undoubtedly difficult, records of local weather
421	conditions, season, resource availability and population density, for example, could be
422	controlled for in analyses. Repeated measures of stress provide a more ecologically

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423	valid assessment of the experience of stress (Bonier et al. 2009). More comprehensive
424	measurements of the stress response, including duration, total GCs released in
425	response to an ecologically valid, standardised stressor, and the efficiency of negative
426	feedback (Romero 2004), provide a set of dimensions of the stress response with
427	which to compare individuals. In addition, the concentration and distribution of GC
428	receptors may be more meaningful measures of individual differences in stress
429	reactivity in terms of effects on morphological and behavioural traits than GC
430	production itself (Schmidt et al. 2012).
431	Our analysis controlled for phylogenetic relatedness among species. The
432	amount of variance in effect size explained by phylogeny was very small. This could
433	be for several reasons. First, it may be that the relationship between stress and
434	secondary sexual trait expression is highly evolutionarily labile, so that phylogenetic
435	effects are important only for very closely related species. This may be especially
436	likely for those studies concerning male vocalisation, as behavioural traits such as
437	these may evolve particularly rapidly (Blomberg et al. 2003), and is frequently seen in
438	meta-analyses concerning behavioural traits (e.g Santos et al. 2011; Dougherty and
439	Shuker, 2015). Alternatively, this could be an artefact of the fact that the average
440	phylogenetic distance between species in our tree is relatively large (Björklund 1997).
441	With such a tree the power to detect a phylogenetic signal is reduced, especially if
442	there is substantial variation across species in factors (such as physiology or
443	behaviour) that may affect the relationship we are investigating.
444	In conclusion, stress was not associated with the expression of sexually-
445	selected traits in our sample. The results therefore challenge any notion of a common
446	stress-signalling function for sexual signals. It was, however, associated with the
447	strength of preference for the opposite sex, sugesting that stress is relevant to mating

## **Behavioral Ecology**

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448	decisions but that our analysis was not able to detect the specific traits through which
449	it is signalled. This means that stress may be important for mate choice, but it does not
450	provide a simple explanation for the role of any one sexual display or signal. This
451	discrepancy therefore needs resolving. Our findings add to the body of work which
452	seeks to identify how stress can moderate the expression of physical and behavioural
453	traits more generally (e.g. Lupien et al. 2009; Buchanan et al. 2013). We argue that in
454	order to advance our understanding of roles of stress in sexual selection, we need to
455	develop a model which incorporates the nuanced effects of species ecology, trait type,
456	ecological context and the complex nature of the physiological stress response.
457	
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#### FIGURE LEGENDS

- Figure 1. PRISMA flow chart showing results of literature search and study selection
- criteria and process. Table S1 shows studies excluded from analyses.

Figure 2. Phylogeny included in meta-analysis. For details please main text.

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Figure 1. PRISMA flow diagram of search protocol and results and study selection.



