

Supplementary appendix to:

## **Graphs in phylogenetic comparative analysis: Anscombe's quartet revisited**

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**Supplementary appendix I:** R code to produce Figure 1 of the article.

```
library(datasets)
attach(anscombe)
anscombe
fits<-list()
for(i in 1:4){
  model<-paste("y",i,"~x",i,sep="")
  cat(paste("Model",i,"\n-----",model,"-----\n"))
  fits[[i]]<-lm(model)
  cat("\n")
  print(coef(fits[[i]]))
  print(anova(fits[[i]]))
  cat("\n-----\n\n")
}
pdf(file="Figure1.pdf")
par(mfrow=c(2,2),mar=c(4.6,4.1,2.6,1.1))
for(i in 1:4){
  model<-paste("y",i,"~x",i,sep="")
  plot(as.formula(model),pch=21,
       bg=phytools::make.transparent("orange",0.5),cex=2,xlim=c(3,19),
       ylim=c(3,13))
  abline(fits[[i]],lwd=2,col=phytools::make.transparent("blue",0.25))
  mtext(paste(letters[i],"),",sep=""),adj=-0.1,line=1)
}
dev.off()
```

**Supplementary appendix II:** R code to generate phylogenetic Anscombe datasets, Tables 1 & 2, and Figures 2 through 6 of this article.

```
SEED<-56 ## different seeds will result in different datasets that also
      ## satisfy the property of those in this study.
set.seed(SEED)
library(phytools)
library(geiger)

## generate tree
tree<-untangle(ladderize(pbtree(n=20,scale=1,tip.label=LETTERS[1:20])),
  "read.tree") ## ladderized for plotting purposes only
## end generate tree

## Figure 2
pdf(file="Figure2.pdf")
plotTree(tree, fsize=1.4, ftype="i")
dev.off()
## end Figure 2

## generate data
y1<-setNames(sort(fastBM(tree)), tree$tip.label)
y2<-fastBM(tree, a=3, sig2=0.5)
y3<-setNames(runif(n=Ntip(tree), min=0, max=6), tree$tip.label)
y4<-fastBM(tree, a=3, sig2=0.1)

f1<-function(theta, sig2=1, a=0, y, C) {
  y<-y/theta[1]-theta[2]
  N<-nrow(C)
  obj<-phyl.vcv(as.matrix(y), C, 1)
  (obj$R[1,1]*(N-1)/N-sig2)^2+(obj$alpha[1,1]-a)^2
}
f2<-function(theta, sig2=1, a=0, y, C) {
  y<-round(y/theta[1]-theta[2], 2)
  N<-nrow(C)
  obj<-phyl.vcv(as.matrix(y), C, 1)
  (obj$R[1,1]*(N-1)/N-sig2)^2+(obj$alpha[1,1]-a)^2
}
fit<-optim(c(1,0), f1, sig2=0.5, a=3.0, y=y1, C=vcv(tree), method="L-BFGS-B",
  lower=c(1e-12, -Inf), upper=rep(Inf, 2))
y1<-y1/fit$par[1]-fit$par[2]

fit<-optim(c(1,0), f1, sig2=0.5, a=3.0, y=y2, C=vcv(tree), method="L-BFGS-B",
  lower=c(1e-12, -Inf), upper=rep(Inf, 2))
y2<-y2/fit$par[1]-fit$par[2]

fit<-optim(c(1,0), f1, sig2=0.5, a=3.0, y=y3, C=vcv(tree), method="L-BFGS-B",
  lower=c(1e-12, -Inf), upper=rep(Inf, 2), control=list(maxit=2000))
y3<-y3/fit$par[1]-fit$par[2]
```

```

f1<-function(theta,sig2=1,a=0,y,C){
  y<-setNames(c(y,theta[1]),rownames(C))-theta[2]
  N<-nrow(C)
  obj<-phyl.vcv(as.matrix(y),C,1)
  (obj$R[1,1]*(N-1)/N-sig2)^2+(obj$alpha[1,1]-a)^2
}
f2<-function(theta,sig2=1,a=0,y,C){
  y<-round(setNames(c(y,theta[1]),rownames(C))-theta[2],2)
  N<-nrow(C)
  obj<-phyl.vcv(as.matrix(y),C,1)
  (obj$R[1,1]*(N-1)/N-sig2)^2+(obj$alpha[1,1]-a)^2
}
fit<-optim(c(y4[20],0),f1,sig2=0.5,a=3,y=y4[1:19],C=vcv(tree),
  method="L-BFGS-B",lower=c(-Inf,-Inf),upper=c(Inf,Inf))
y4[20]<-fit$par[1]
y4<-y4-fit$par[2]

## Table 1
ind<-LETTERS[1:20]
round(data.frame(y1,y2,y3,y4)[ind,],2)
write.csv(file="Table1.csv",round(data.frame(y1,y2,y3,y4)[ind,],2))
## end Table 1

## Table 2
fit1<-fitContinuous(tree,y1)
fit2<-fitContinuous(tree,y2)
fit3<-fitContinuous(tree,y3)
fit4<-fitContinuous(tree,y4)
obj<-data.frame(
  sig2=c(fit1$opt$sig2,fit2$opt$sig2,fit3$opt$sig2,fit3$opt$sig2),
  a=c(fit1$opt$a,fit2$opt$a,fit3$opt$a,fit3$opt$a),
  logL=c(fit1$opt$logL,fit2$opt$logL,fit3$opt$logL,fit3$opt$logL),
  AIC=c(fit1$opt$AIC,fit2$opt$AIC,fit3$opt$AIC,fit3$opt$AIC),
  k=c(fit1$opt$k,fit2$opt$k,fit3$opt$k,fit3$opt$k))
signif(obj,4)
write.csv(file="Table2.csv",signif(obj,4))
## end Table 2

## Figure 3
pdf("Figure3.pdf")
par(mfrow=c(2,2),mar=c(4.6,4.1,3.1,1.1))
labels<-setNames(seq(min(c(y1,y2,y3,y4)),max(c(y1,y2,y3,y4))),
  by=diff(range(c(y1,y2,y3,y4)))/(Ntip(tree)-1)),
  names(sort(y1)))
phenogram(tree,y1,ftype="off",ylim=range(c(y1,y2,y3,y4)),
  label.pos=labels,colors="lightblue",ylab=expression(y[1]))
mtext("a",adj=-0.1,line=1)
labels<-setNames(seq(min(c(y1,y2,y3,y4)),max(c(y1,y2,y3,y4))),
  by=diff(range(c(y1,y2,y3,y4)))/(Ntip(tree)-1)),
  names(sort(y2)))
phenogram(tree,y2,ftype="off",ylim=range(c(y1,y2,y3,y4)),
  label.pos=labels,colors="lightgreen",ylab=expression(y[2]))
mtext("b",adj=-0.1,line=1)
labels<-setNames(seq(min(c(y1,y2,y3,y4)),max(c(y1,y2,y3,y4))),
  by=diff(range(c(y1,y2,y3,y4)))/(Ntip(tree)-1)),
  names(sort(y3)))

```

```

phenogram(tree,y3,ftype="off",ylim=range(c(y1,y2,y3,y4)),
  label.pos=labels,colors="orange",ylab=expression(y[3]))
mtext("c",adj=-0.1,line=1)
labels<-setNames(seq(min(c(y1,y2,y3,y4)),max(c(y1,y2,y3,y4))),
  by=diff(range(c(y1,y2,y3,y4)))/(Ntip(tree)-1)),
  names(sort(y4)))
phenogram(tree,y4,ftype="off",ylim=range(c(y1,y2,y3,y4)),
  label.pos=labels,colors="red",ylab=expression(y[4]))
mtext("d",adj=-0.1,line=1)
dev.off()
## end Figure 3

## Figure 4
pdf(file="Figure4.pdf")
par(mfrow=c(2,2))
c1<-setMap(contMap(tree,y1,plot=FALSE),invert=T)
plot(c1,leg.txt="",ftype="off",xlim=c(-0.1,1.1),mar=c(1.1,1.1,3.1,1.1),
  lwd=3)
text(x=0.25,y=0.7,expression(y[1]))
mtext("a",adj=0.05,line=1)
c2<-setMap(contMap(tree,y2,plot=FALSE),invert=T)
plot(c2,leg.txt="",ftype="off",xlim=c(-0.1,1.1),mar=c(1.1,1.1,3.1,1.1),
  lwd=3)
text(x=0.25,y=0.7,expression(y[2]))
mtext("b",adj=0.05,line=1)
c3<-setMap(contMap(tree,y3,plot=FALSE),invert=T)
plot(c3,leg.txt="",ftype="off",xlim=c(-0.1,1.1),mar=c(1.1,1.1,3.1,1.1),
  lwd=3)
text(x=0.25,y=0.7,expression(y[3]))
mtext("c",adj=0.05,line=1)
c4<-setMap(contMap(tree,y4,plot=FALSE),invert=T)
plot(c4,leg.txt="",ftype="off",xlim=c(-0.1,1.1),mar=c(1.1,1.1,3.1,1.1),
  lwd=3)
text(x=0.25,y=0.7,expression(y[4]))
mtext("d",adj=0.05,line=1)
dev.off()
## end Figure 4

## Figure 5
pdf(file="Figure5.pdf")
par(mfrow=c(2,4))
foo<-function(tip,tree,x) fitContinuous(drop.tip(tree,tip),
  x[-which(tree$tip.label==tip)])$opt$sigsq
sig2<-setNames(sapply(tree$tip.label,foo,tree=tree,x=y1),tree$tip.label)
plotTree.barplot(tree,sig2,add=TRUE,args.plotTree=list(ftype="off",lwd=2,
  mar=c(4.1,3.1,3.1,0)),args.barplot=list(xlab=expression(sigma^2),
  xlim=c(0,0.75),mar=c(4.1,0,3.1,1.1)))
abline(v=0.5,col="red")
text(x=0.525,y=33.5,expression(paste(sigma^2,"=0.5",sep="")),pos=4)
mtext("a",adj=-1,line=1)
sig2<-setNames(sapply(tree$tip.label,foo,tree=tree,x=y2),tree$tip.label)
plotTree.barplot(tree,sig2,add=TRUE,args.plotTree=list(ftype="off",lwd=2,
  mar=c(4.1,3.1,3.1,0)),args.barplot=list(xlab=expression(sigma^2),
  xlim=c(0,0.75),mar=c(4.1,0,3.1,1.1)))
abline(v=0.5,col="red")
text(x=0.525,y=33.5,expression(paste(sigma^2,"=0.5",sep="")),pos=4)
mtext("b",adj=-1,line=1)

```

```
sig2<-setNames(sapply(tree$tip.label,foo,tree=tree,x=y3),tree$tip.label)
plotTree.barplot(tree,sig2,add=TRUE,args.plotTree=list(ftype="off",lwd=2,
  mar=c(4.1,3.1,3.1,0)),args.barplot=list(xlab=expression(sigma^2),
  xlim=c(0,0.75),mar=c(4.1,0,3.1,1.1)))
abline(v=0.5,col="red")
text(x=0.525,y=33.5,expression(paste(sigma^2,"=0.5",sep="")),pos=4)
mtext("c",adj=-1,line=1)
sig2<-setNames(sapply(tree$tip.label,foo,tree=tree,x=y4),tree$tip.label)
plotTree.barplot(tree,sig2,add=TRUE,args.plotTree=list(ftype="off",lwd=2,
  mar=c(4.1,3.1,3.1,0)),args.barplot=list(xlab=expression(sigma^2),
  xlim=c(0,0.75),mar=c(4.1,0,3.1,1.1)))
abline(v=0.5,col="red")
text(x=0.525,y=33.5,expression(paste(sigma^2,"=0.5",sep="")),pos=4)
mtext("d",adj=-1,line=1)
dev.off()
## end Figure 5

## Figure 6
pdf(file="Figure6.pdf")
X<-fastBM(tree,a=3,sig2=0.5,nsim=9)
par(mfrow=c(3,3))
nulo<-apply(X,2,phenogram,tree=tree,colors="lightblue",ftype="off")
dev.off()
## end Figure 6
```