

SUPPLEMENTARY INFORMATION B

- Outliers Analysis

To detect outliers or influential points we used the Cook's distance, the outlierTest function of the car package ([1]) and visual screening by plotting the model residuals versus leverage and plotting all data points. The Cook's distance gives an estimate of the influence of a data point in regression models. The outlierTest function reports the Bonferroni corrected p -values for studentized residuals in linear models, based on a t -test. The residuals versus leverage output plot gives a combination of standardized residuals versus leverage. Based on these tests we additionally checked the outlying points visually in the data cloud before deciding to exclude them from the analysis.

Below, we provide a justification of our decisions on outlier removal:

The set of 84 communities

We first use the outlierTest function to detect outliers (Table SB1). Based on this test we found 3 outliers (case 74, 46 and 84) in the total set of 84 communities. We then checked the Cook's distances of these three data points (Fig. SB1a,b,c for 50 m and Fig. SB2a,b,c for 3200 m) and found that case 74 was clearly distinct from the other data points in its effect on the regression analysis for the ITV model. Despite its high effect, excluding this community from the analysis did not change significance of the regression results (comparing Table SB2 with Table SA5). Checking this outlier visually for the ITV model (Fig. SB3b), we noticed a clear distinction between this community and all other communities, and therefore decided to exclude this community from the analysis. Although this community was not the only in which only *D. magna* occurred, for unknown reasons almost no juveniles were present, resulting in a very large community body size. The second outlier, data point 46, did not seem to have an exceptionally high effect on the regression results (Fig. SB1a,b,c for 50 m and Fig. SB2a,b,c for 3200 m). However, when excluding case 74 from the analyses, data point 46 increased in its effect on the ITV model, but only for smaller spatial scales (Fig. SB1f). Also data point 84 increased in effect, being more distinct from the other data points at higher spatial scales (Fig. SB1d-i for 50 m and Fig. SB2d-i for 3200 m). Checking these points visually (Fig. SB3a,b), it seemed not to be justified to remove them from the analyses. We therefore decided to not exclude these communities from the analyses. We did check the regression results when removing these points from the analyses, and their removal did not change the significance of the regression results. Regression results with outliers included can be found in Table SB2, results with outliers excluded can be found in Table SA5.

The subset of small-species dominated communities (50)

Based on the outlierTest function we found 4 outliers (case 78, 4, 44 and 75; Table SB3) in the subset of small-species dominated communities. Data points 78, 4 and 75 had large Cook's distances at 50 m spatial scale (Fig. SB4), but only data point 78 had a consis-

tently large Cook's distance at all spatial scales (Fig. SB4a,b,c for 50 m and Fig. SB5a,b,c for 3200 m). Checking these outliers visually (Fig. SB3c,d), we decided to only exclude community 78 from further analyses. This exclusion resulted in a change in the significance of the ITV regression model at spatial scale of 50 m (comparing Table SB2 with Table SA5). All other results remained the same.

The subset of large-species dominated communities (34)

Not surprisingly, we found case 74 to be an outlier in the subset of large-species dominated communities (Table SB4; Fig. SB6a,b,c and SB7a,b,c showing Cook's distances for 50 m and 3200 m spatial scale). We excluded this community from the analysis based on the reasons given in the outlier analysis of the set of 84 communities. Performing a Cook's distance analysis on the regression models excluding data point 74 showed that data point 84 had a high effect on all regression models (SPT+ITV, SPT and ITV model), especially at larger spatial scales (Fig. SB7d,e,f). We therefore decided to check this data point visually (Fig. SB3e,f), and for larger spatial scales it clearly deviated from the general pattern. This was even clearer in the ITV model at 3200 m (Fig. SB3f). As excluding this point from the analysis results in a different outcome of the regression analyses, we give the results without removal of the outliers in Table SB2 and with removal of outliers in Table SA5.

The integrated analysis - subset of 10 large-species dominated communities

As we only had 10 communities, outlier analysis became more difficult. However, one of these 10 communities (community 74; PL25-red) was found to be an outlying point in the subset of large-species dominated communities and even in the full data set. It therefore seemed justified and logic to exclude this point from the analysis. A second data point (community 84; TP-Blap1-riv) was found to be a highly influential point in the subset of large species dominated communities. The results without exclusion of these communities are given in Table SB5 and the results with exclusion of these communities are given in Table SA6.

References

- 1 R development core team. 2015 R: A language and environment for statistical computing.

Tables

Table SB1: Results from the outlierTest function of the ‘car’ package in R for the set of (a) all 84 communities, (b) 83 communities excluding community 74 (PL25-red) and (c) 82 communities excluding community 74 and 46 (PL16-gre). Outlier analysis was performed for each of the three regression models (SPT+ITV, SPT, ITV) at each urbanization scale. *Case* gives the community number, and *Bonferroni p* gives the corrected Bonferroni p -value for the studentized residuals in the linear models, based on a t -test. Significant p -values ($p < 0.05$) are indicated in bold. p -values smaller than 0.1 are indicated with a dot.

Table SB2: Regression model output of SPT+ITV, SPT and ITV, for each scale of urbanization. Upper: complete dataset of all 84 communities; middle: small-species dominated subset; lower: large-species dominated subset. Significant results ($p < 0.05$) are shown in bold. p -values smaller than 0.1 are indicated with a dot. SSR/SST gives the variation explained by SPT (resp. ITV) to the total trait variation along the urbanization gradient. (*) Ratio ITV/SPT is calculated as $SSR_{ITV}/(SSR_{ITV} + SSR_{SPT})$.

Table SB3: Results from the outlierTest function of the ‘car’ package in R for the subset of (a) all 50 small species dominated communities, (b) 49 small species dominated communities excluding community 78 (PL26-yel) and (c) 48 small species dominated communities excluding community 78 and 4 (PL2-gre). *Case* gives the community number (as in the total set of 84 communities), and *Bonferroni p* gives the corrected Bonferroni p -value for the studentized residuals in the linear models, based on a t -test. Significant p -values ($p < 0.05$) are indicated in bold. p -values smaller than 0.1 are indicated with a dot.

Table SB4: Results from the outlierTest function of the ‘car’ package in R for the subset of (a) all 34 large-species dominated communities, and (b) 33 large-species dominated communities excluding community 74 (PL25-red). *Case* gives the community number (as in the total set of 84 communities), and *Bonferroni p* gives the corrected Bonferroni p -value for the studentized residuals in the linear models, based on a t -test. Significant p -values ($p < 0.05$) are indicated in bold. p -values smaller than 0.1 are indicated with a dot.

Table SB5: Regression model output of SPT+ITV, SPT, ITV, $ITV_{PLAST-T}$, ITV_{OTHER} and GTV for the 10 communities in which *D. magna* is present at the urbanization scale of 3200 m. Ratio ITV (third column) is calculated as $SSR_{ITV}/(SSR_{ITV} + SSR_{SPT})$ and ratio GTV (fourth column) is calculated as $SSR_{GTV}/(SSR_{GTV} + SSR_{PLAST-T} + SSR_{OTHER} + SSR_{SPT})$ for the GTV component. Similar calculations are done for the $ITV_{PLAST-T}$ and ITV_{OTHER} . Significant results ($p < 0.05$) are shown in bold. p -values smaller than 0.1 are indicated with a dot.

Table SB1:

(a)

SPT+ITV			SPT		ITV	
<i>Scale (m)</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>
50	45	0.270	74	0.421	74	7.10e-36
100	45	0.358	74	0.485	74	6.24e-36
200	45	0.655	74	0.783	74	3.31e-36
400	45	0.693	74	0.942	74	3.60e-36
800	84	0.587	74	NA	74	5.77e-36
1600	84	0.616	1	NA	74	1.20e-35
3200	84	0.601	74	NA	74	8.02e-36

(b)

SPT+ITV			SPT		ITV	
<i>Scale (m)</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>
50	45	0.260	45	0.354	46	0.017
100	45	0.339	45	0.448	46	0.020
200	45	0.636	45	0.803	46	0.030
400	45	0.679	45	0.893	46	0.030
800	84	0.573	1	0.986	46	0.024
1600	84	0.585	1	0.825	46	0.019
3200	84	0.572	1	0.767	46	0.017

(c)

SPT+ITV			SPT		ITV	
<i>Scale (m)</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>
50	45	0.272	45	0.380	84	0.070 ·
100	45	0.353	45	0.483	84	0.057 ·
200	45	0.660	45	0.859	84	0.039
400	45	0.704	45	0.966	84	0.044
800	84	0.577	1	0.968	84	0.051 ·
1600	84	0.588	1	0.814	84	0.038
3200	84	0.578	1	0.743	84	0.024

Table SB2:

	SPT+ITV		SPT			ITV			Ratio ITV/SPT
<i>Urbanization</i>	<i>Slope</i>	<i>p-value</i>	<i>SSR/SST</i>	<i>Slope</i>	<i>p-value</i>	<i>SSR/SST</i>	<i>Slope</i>	<i>p-value</i>	(*)
Total set of communities									
50 m	-0.076	< 0.001	0.1417	-0.076	< 0.001	0.0005	-0.004	0.890	0.0035
100 m	-0.058	0.007	0.0892	-0.058	0.004	0.0011	-0.006	0.839	0.0119
200 m	-0.041	0.077	0.0496	-0.047	0.032	0.0013	0.008	0.820	0.0264
400 m	-0.037	0.146	0.0343	-0.042	0.076	0.0030	0.013	0.733	0.0810
800 m	-0.019	0.473	0.0120	-0.026	0.298	0.0159	0.031	0.434	0.5705
1600 m	-0.022	0.482	0.0133	-0.032	0.272	0.0432	0.058	0.195	0.7652
3200 m	-0.025	0.528	0.0092	-0.035	0.361	0.0139	0.042	0.464	0.6013
Small-species dominated communities									
<i>Urbanization</i>	<i>Slope</i>	<i>p-value</i>	<i>SSR/SST</i>	<i>Slope</i>	<i>p-value</i>	<i>SSR/SST</i>	<i>Slope</i>	<i>p-value</i>	(*)
50 m	-0.058	0.001	0.1678	-0.053	< 0.001	0.0041	-0.008	0.384	0.0241
100 m	-0.050	0.006	0.1151	-0.044	0.003	0.0051	-0.009	0.335	0.0421
200 m	-0.046	0.024	0.0870	-0.042	0.011	0.0013	-0.005	0.631	0.0143
400 m	-0.039	0.091	0.0352	-0.030	0.114	0.0071	-0.014	0.252	0.1685
800 m	-0.022	0.347	0.0062	-0.013	0.513	0.0081	-0.014	0.222	0.5675
1600 m	-0.013	0.637	0.0007	-0.005	0.826	0.0044	-0.012	0.369	0.8630
3200 m	-0.000	0.990	0.0001	-0.002	0.953	0.0001	0.002	0.924	0.5006
Large-species dominated communities									
<i>Urbanization</i>	<i>Slope</i>	<i>p-value</i>	<i>SSR/SST</i>	<i>Slope</i>	<i>p-value</i>	<i>SSR/SST</i>	<i>Slope</i>	<i>p-value</i>	(*)
50 m	-0.016	0.606	0.0120	-0.019	0.488	0.0285	-0.029	0.730	0.7050
100 m	0.007	0.806	0.0001	0.002	0.946	0.0335	-0.029	0.708	0.9966
200 m	0.027	0.335	0.0095	0.016	0.537	0.0045	-0.000	0.997	0.0003
400 m	0.044	0.149	0.0234	0.027	0.330	0.0098	0.017	0.840	0.2949
800 m	0.053	0.113	0.0219	0.028	0.346	0.1286	0.068	0.462	0.8544
1600 m	0.058	0.125	0.0182	0.029	0.392	0.3173	0.123	0.245	0.9459
3200 m	0.054	0.283	0.0196	0.040	0.374	0.0490	0.063	0.651	0.7144

Table SB3:

(a)

<i>Scale (m)</i>	SPT+ITV		SPT		ITV	
	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>
50	78	0.006	78	0.189	78	4.07e-04
					4	0.045
100	78	0.026	78	0.617	78	4.91e-04
					4	0.049
200	78	0.076	53	0.657	78	0.001
					4	0.034
400	78	0.201	53	NA	78	0.001
					4	0.040
800	4	0.229	4	NA	78	0.001
					4	0.040
1600	4	0.203	4	NA	78	8.18e-04
					4	0.038
3200	4	0.177	4	0.961	78	0.001
					4	0.028

(b)

<i>Scale (m)</i>	SPT+ITV		SPT		ITV	
	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>
50	4	0.197	53	0.333	4	0.004
100	44	0.170	53	0.447	4	0.004
200	4	0.142	53	0.395	4	0.002
400	4	0.084	4	0.815	4	0.002
800	4	0.080	4	0.705	4	0.002
1600	4	0.074	4	0.652	4	0.002
3200	4	0.068	4	0.643	4	0.001

(c)

<i>Scale (m)</i>	SPT+ITV		SPT		ITV	
	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>
50	53	0.233	53	0.201	75	0.060
100	44	0.086	53	0.323	44	0.043
200	44	0.085	53	0.260	75	0.031
400	44	0.196	53	0.575	44	0.024
					75	0.046
800	44	0.400	28	NA	44	0.022
					75	0.042
1600	44	0.454	70	0.958	44	0.017
3200	44	0.545	70	0.959	75	0.024

Table SB4:

(a)

<i>Scale (m)</i>	SPT+ITV		SPT		ITV	
	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>
50	84	0.699	74	NA	74	1.30e-15
100	84	0.425	2	NA	74	9.75e-15
200	84	0.244	2	0.885	74	6.03e-15
400	84	0.193	2	0.666	74	3.38e-15
800	84	0.173	2	0.679	74	4.97e-16
1600	84	0.096	2	0.678	74	1.33e-15
3200	84	0.061	2	0.792	74	1.51e-15

(b)

<i>Scale (m)</i>	SPT+ITV		SPT		ITV	
	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>	<i>Case</i>	<i>Bonferroni p</i>
50	84	0.752	1	NA	46	0.269
100	84	0.461	1	NA	46	0.217
200	84	0.271	2	0.950	84	0.190
400	84	0.216	2	0.679	84	0.167
800	84	0.195	2	0.584	84	0.187
1600	84	0.106	2	0.462	84	0.166
3200	84	0.071	84	0.638	46	0.215

Table SB5:

	<i>Slope</i>	<i>p-value</i>	<i>SSR/SST</i>	<i>Ratio ITV</i>	<i>Ratio GTV</i>
ITV	0.206	0.599	0.8578	0.9727	/
GTV	-0.045	0.054	0.0409	/	0.6234
ITV _{PLAST-T}	0.005	0.183	0.0004	/	0.0068
ITV _{OTHER}	0.003	0.967	0.0002	/	0.0034
SPT	-0.034	0.600	0.0241	0.0273	0.3664
SPT+ITV	-0.013	0.872	1		

Figures

Figure SB1: Cook's distance plots for the three regression models (SPT+ITV, SPT and ITV) for the set of (a,b,c) all 84 communities, (d,e,f) 83 communities after excluding community 74 (PL25-red) and (g,h,i) 82 communities after excluding community 74 and 84 (TP-Blap1-riv) with urbanization assessed at the 50 m spatial scale.

Figure SB2: Cook's distance plots for the three regression models (SPT+ITV, SPT and ITV) for the set of (a,b,c) all 84 communities, (d,e,f) 83 communities after excluding community 74 (PL25-red) and (g,h,i) 82 communities after excluding community 74 and 84 (TP-Blap1-riv) with urbanization assessed at the 3200 m spatial scale.

Figure SB3: Visualization of how the outliers are situated for the SPT+ITV model, SPT model (a,c,e) and for the ITV model (b,d,f) in (a,b) the total set of communities with urbanization assessed at 50 m, (c,d) the subset of small-species dominated communities with urbanization assessed at 50 m and (e,f) the subset of large-species dominated communities with urbanization assessed at 3200 m. Outliers are indicated with a circle and with their case number in the total set of 84 communities.

Figure SB4: Cook's distance plots for the three regression models (SPT+ITV, SPT and ITV) for the subset of (a,b,c) all 50 small-species dominated communities, (d,e,f) 49 small-species dominated communities after excluding community 78 (PL26-yel) with urbanization assessed at the 50 m spatial scale.

Figure SB5: Cook's distance plots for the three regression models (SPT+ITV, SPT and ITV) for the subset of (a,b,c) all 50 small-species dominated communities, (d,e,f) 49 small-species dominated communities after excluding community 78 (PL26-yel) with urbanization assessed at the 3200 m spatial scale.

Figure SB6: Cook's distance plots for the three regression models (SPT+ITV, SPT and ITV) for the subset of (a,b,c) all 34 large-species dominated communities, (d,e,f) 33 large-species dominated communities after excluding community 74 (PL25-red) with urbanization assessed at the 50 m spatial scale.

Figure SB7: Cook's distance plots for the three regression models (SPT+ITV, SPT and ITV) for the subset of (a,b,c) all 34-large species dominated communities, (d,e,f) 33-large species dominated communities after excluding community 74 (PL25-red) with urbanization assessed at the 3200 m spatial scale.

Figure SB8: (a) Relationship between average community body size variation and percentage built-up area (3200 m, plotted on a log-scale) of 10 *D. magna* communities. The two outlying communities (PL25-red and TP-Blap1-riv) are colored in grey and indicated with a circle. Community average body size is calculated using the local trait values of *D. magna* (filled triangles; note: for all other species present in the communities we used community-wide average body size values), or the community-wide average *D. magna* body size (unfilled triangles). (b) Relationships between intraspecific trait variation (ITV, unfilled circles), genetic trait variation (GTV, filled circles), plasticity response to tempera-

ture ($ITV_{\text{PLAST-T}}$, unfilled squares), and plasticity response to other cues (ITV_{OTHER} , filled squares) with percentage built-up area. If a significant relationship ($p < 0.05$) was found a black colored regression line was plotted. If $p < 0.1$ a grey colored regression line was plotted. For $p > 0.1$ no regression line was plotted. p -values are given in Table SB5. (c) Visualization of the relative importance of SPT (dark grey), GTV (black), $ITV_{\text{PLAST-T}}$ (white), and ITV_{OTHER} (not visible due to its small value) to the total amount of variation in community body size along the urbanization gradient explained by all components of ITV and SPT.

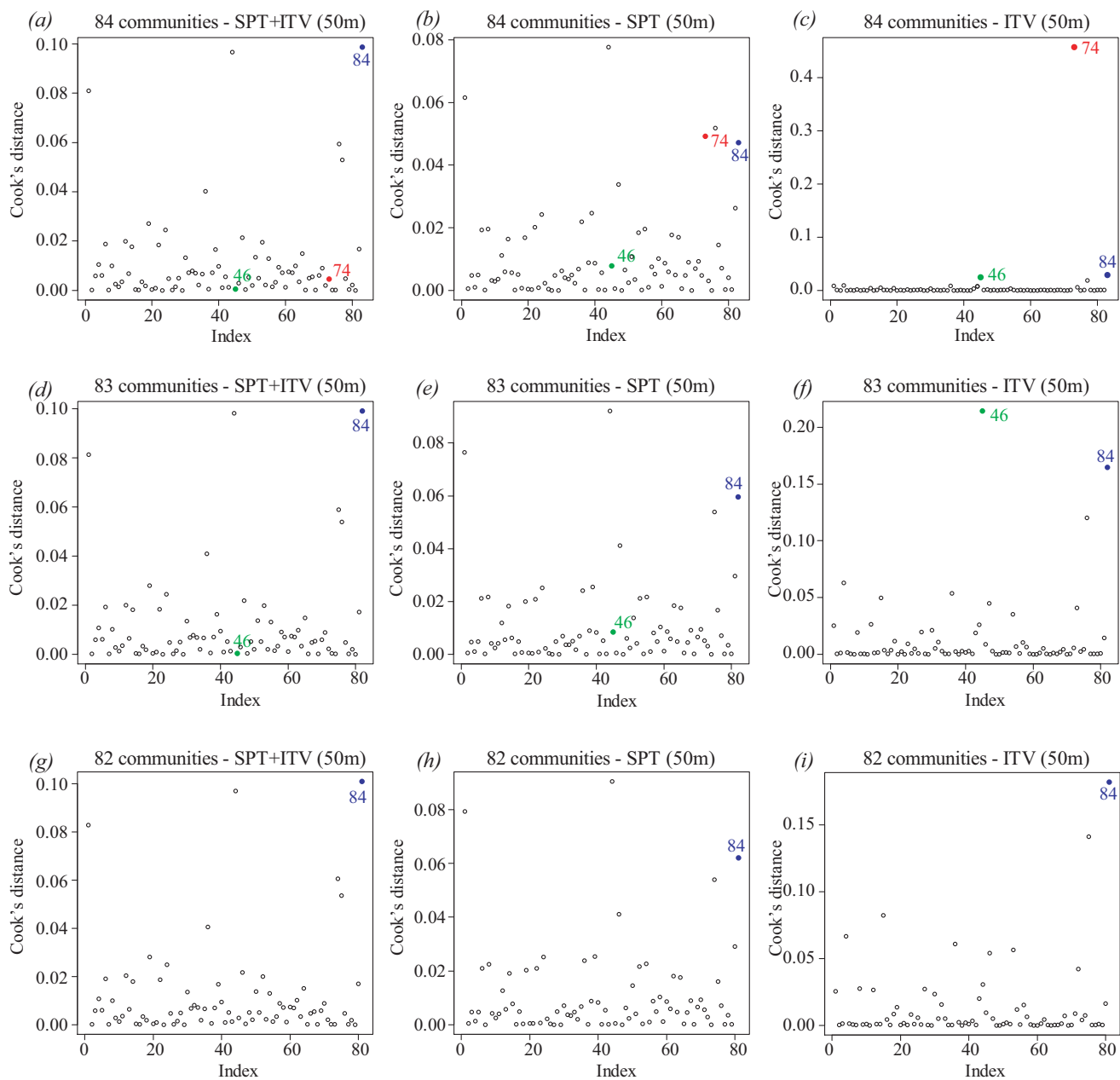


Figure SB1:

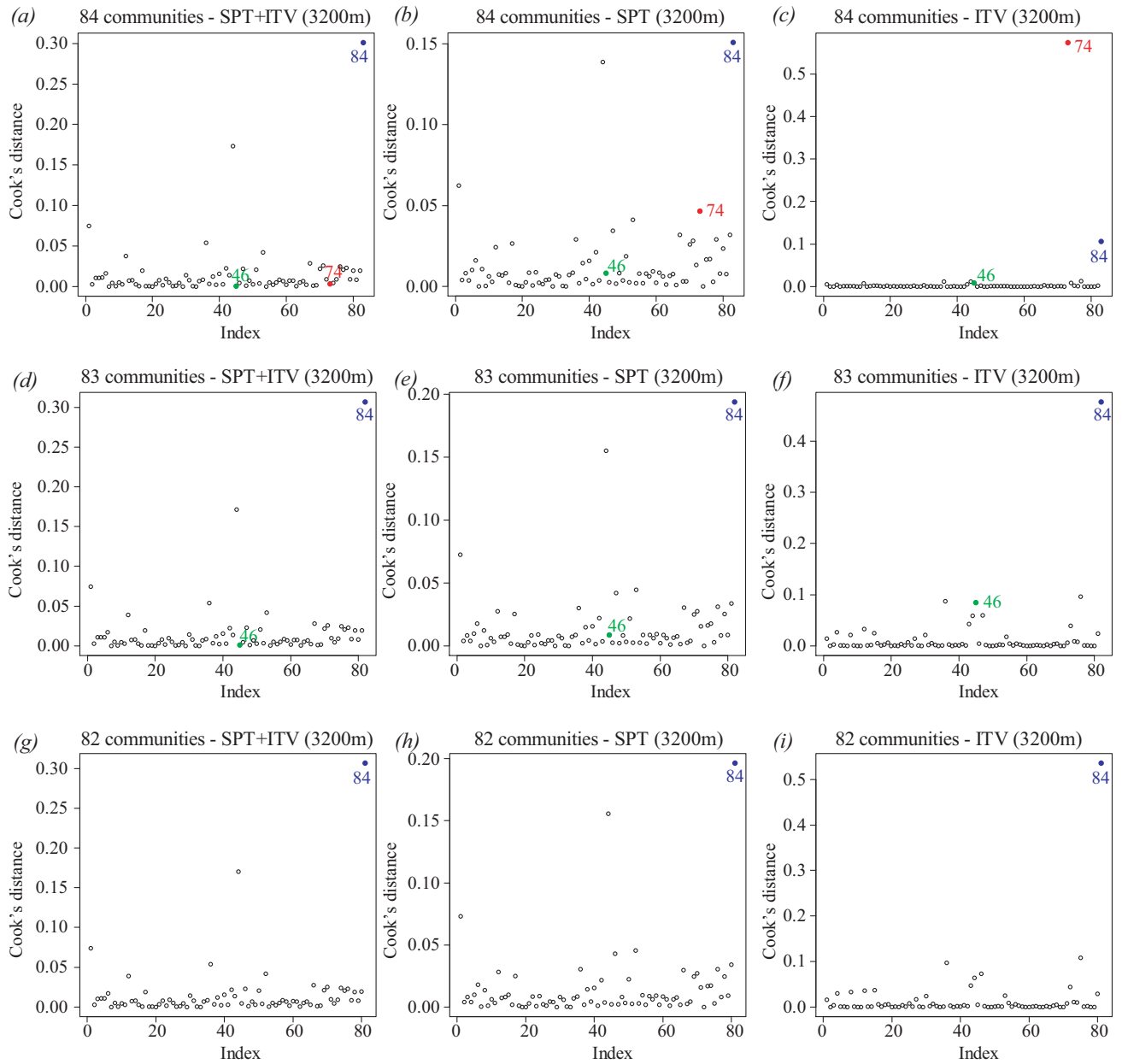


Figure SB2:

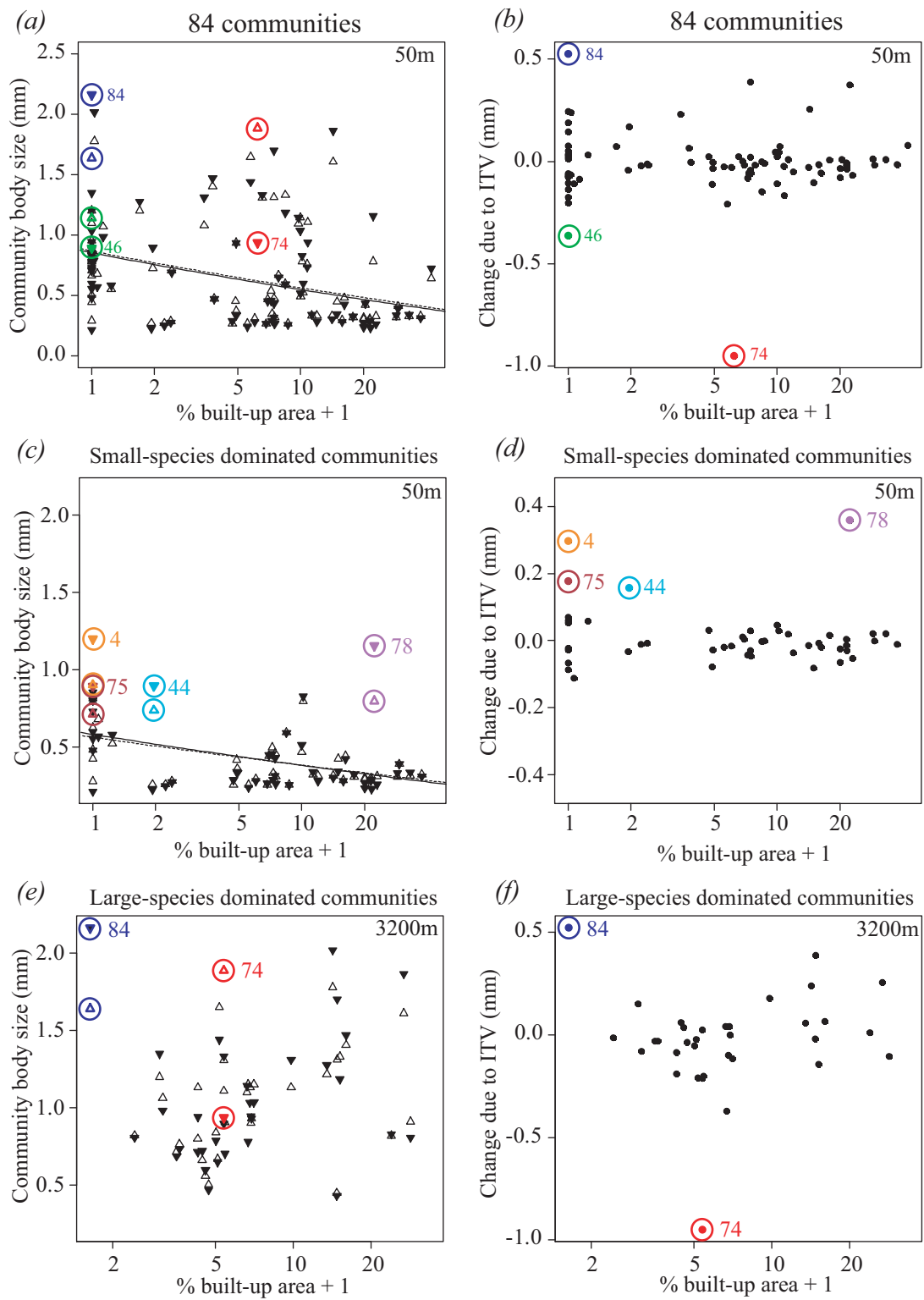


Figure SB3:

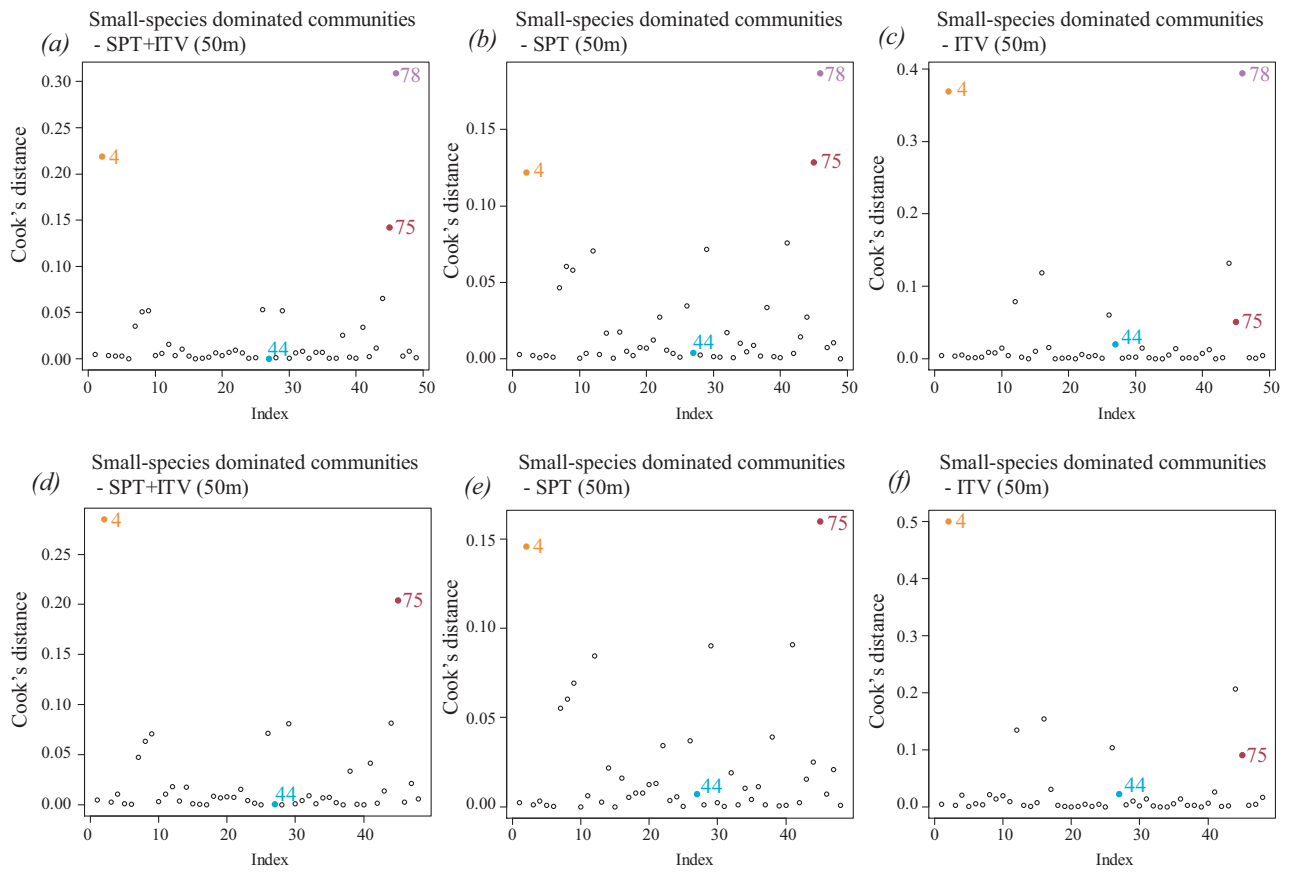


Figure SB4:

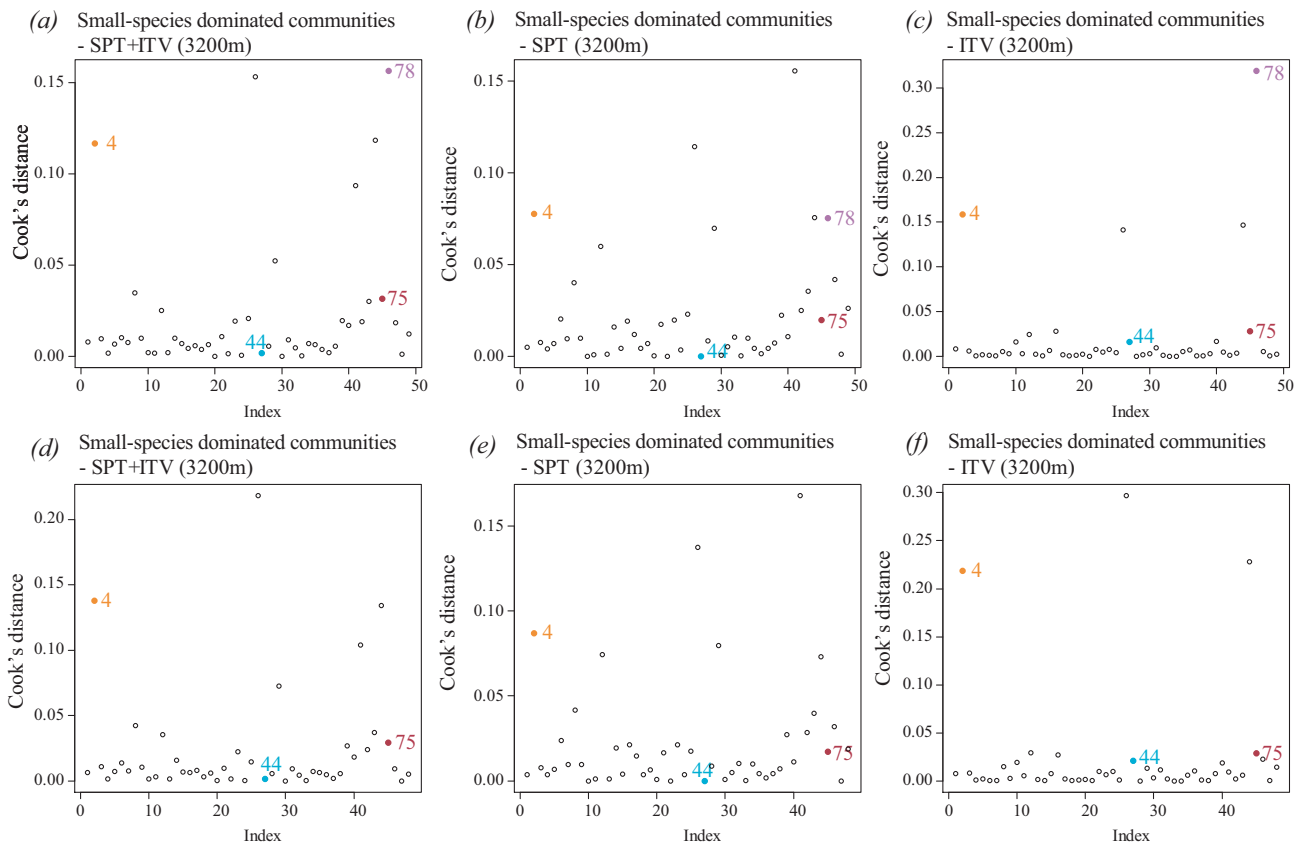


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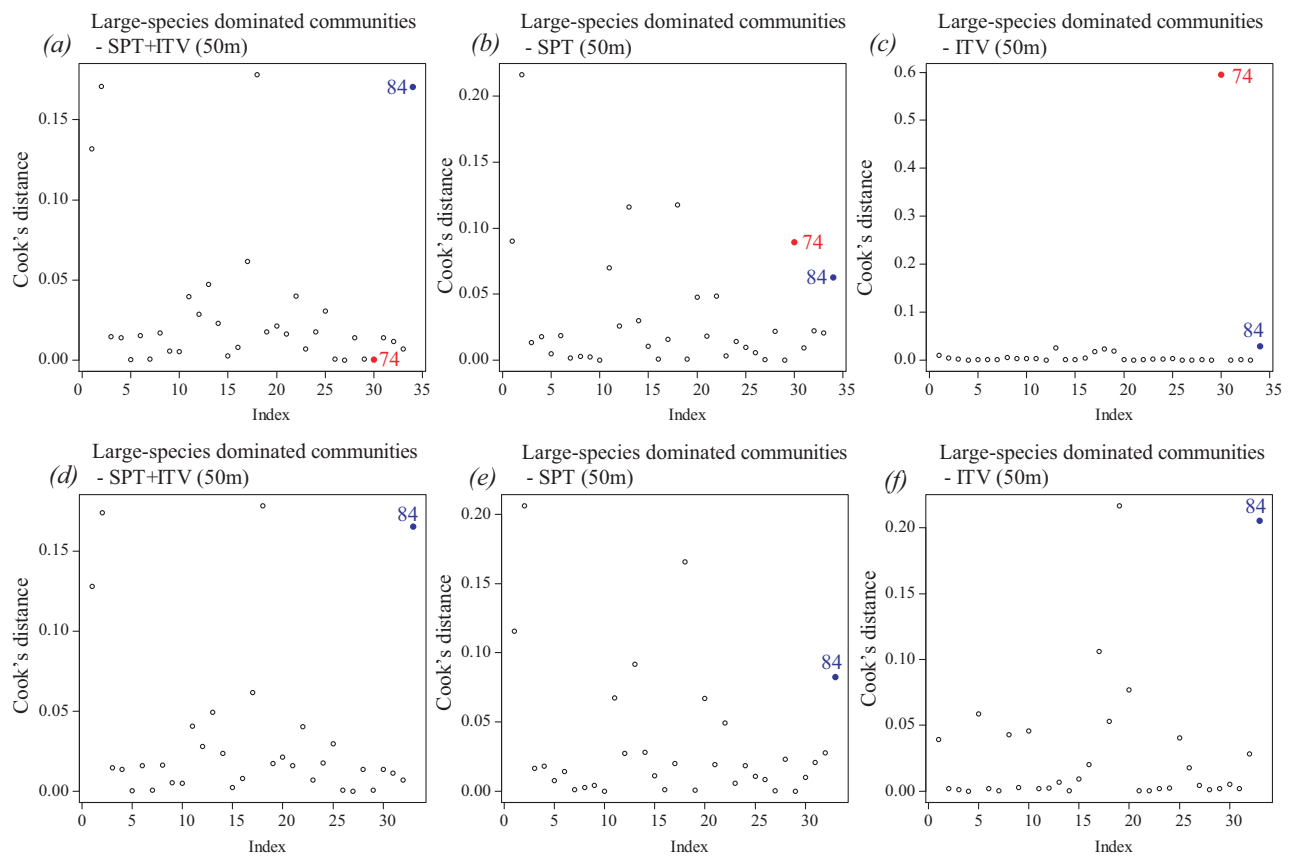


Figure SB6:

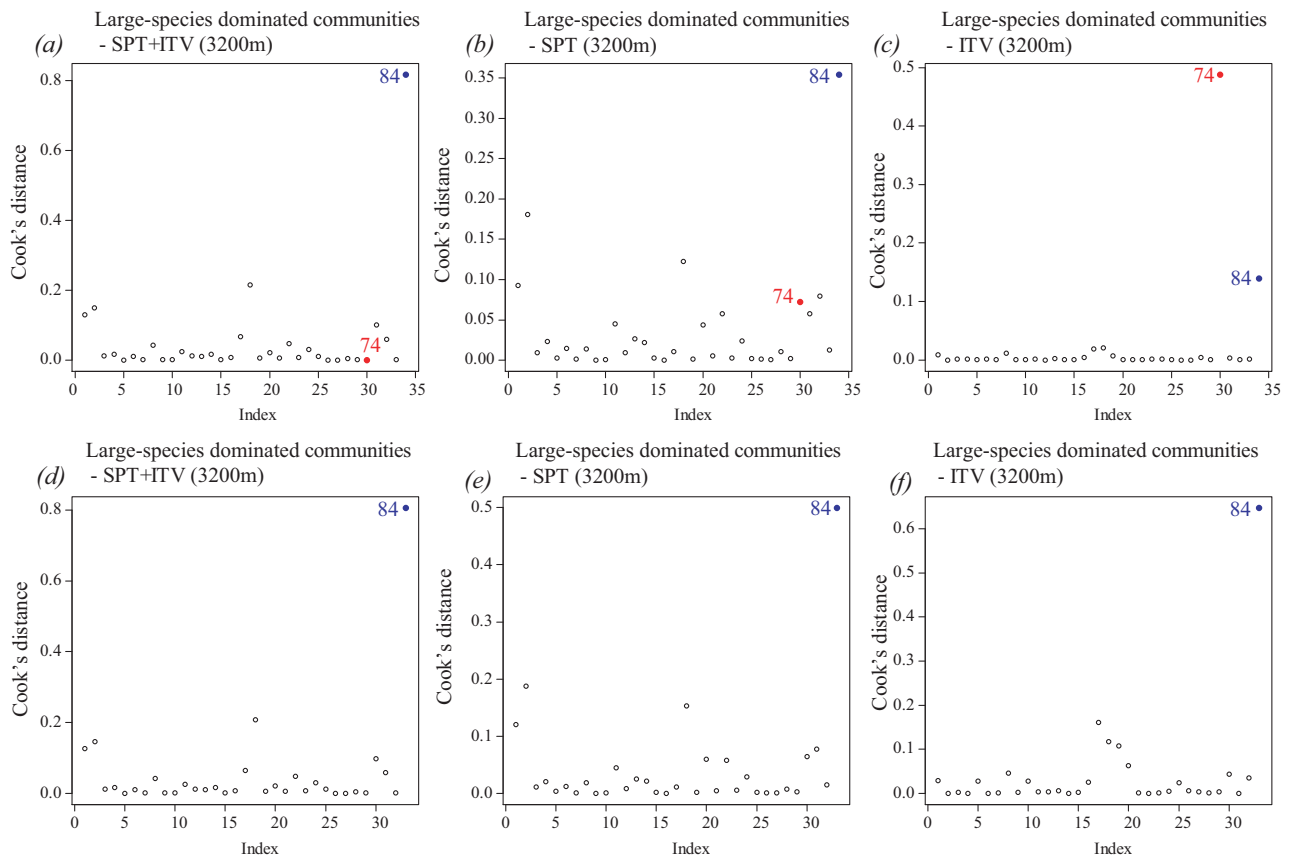


Figure SB7:

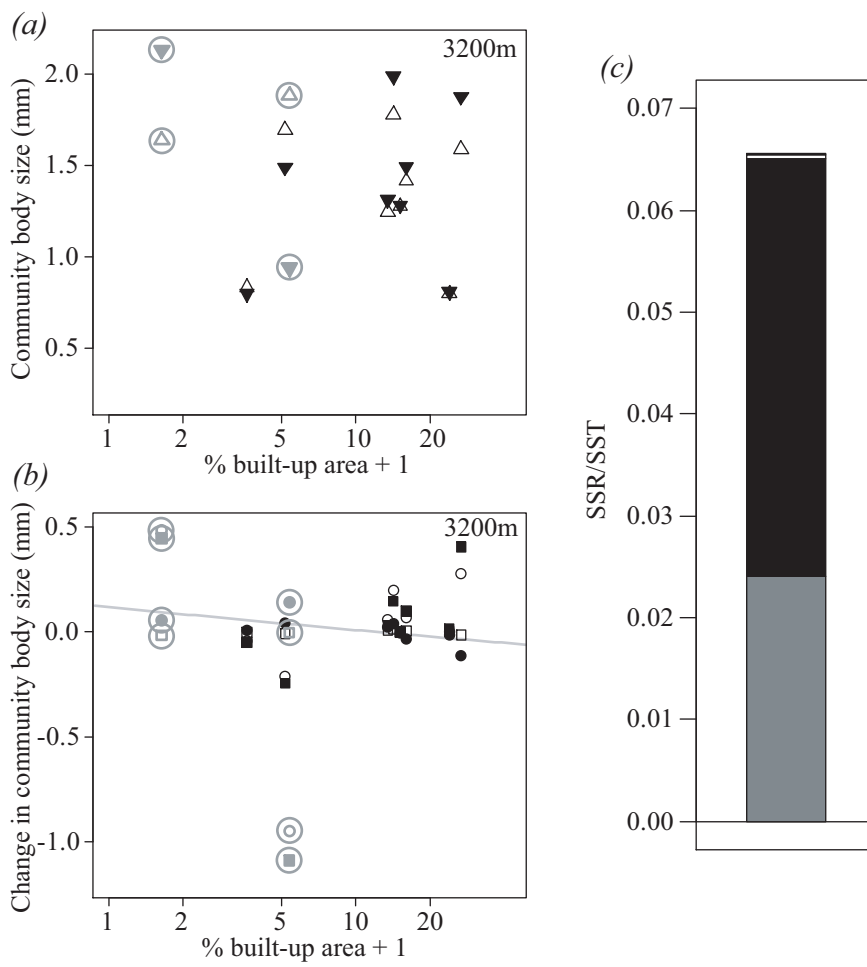


Figure SB8: