# **Supplementary Information**

# **Whole genome sequences of Malawi cichlids reveal multiple radiations interconnected by gene flow**

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# **Supplementary Methods**

### DNA extraction and sequencing:

DNA was extracted from fin clips using the PureLink® Genomic DNA extraction kit (Life Technologies). Genomic libraries for paired-end sequencing on the Illumina HiSeq 2000 machine were prepared according to the Illumina TruSeq HT protocol to obtain paired-end reads with mean insert size of 300-500bp. As detailed in Supplementary Table 1, we used either Illumina HiSeq v3 chemistry (generating 100bp paired-end reads) or Illumina HiSeq v4 reagents (125bp paired-end reads). Low coverage  $({\sim}6x)$  samples with v4 reagents were multiplexed 12 per lane. High coverage  $(-15x)$  v4 samples were multiplexed four per lane. For high coverage  $(-15x)$  v3 samples, a multiplexed library with 8 samples was sequenced over three lanes. The nine trio samples were multiplexed across eight lanes using the v3 chemistry, delivering approximately 40x coverage per individual. Raw data have been deposited at the NCBI Sequence Read Archive under BioProject PRJEB1254; sample accessions are listed in Supplementary Table 4.

### Alignment:

Reads were aligned to the *Metriaclima zebra* reference assembly version 1.1<sup>11</sup> (Supplementary Table 5) using the bwa-mem v.0.7.10 algorithm<sup>82</sup> with default options. For the trio parent samples that were used in the main analysis, we aligned data from only three of the eight lanes, aiming to have the same genome coverage for the trios as for the remaining (15x) samples. For each sample, 96-98% of reads could be aligned to the reference. Duplicate reads were marked on both per-lane and per sample basis using the MarkDuplicates tool from the Picard software package with default options (http://broadinstitute.github.io/picard). Local realignment around indels was performed on both per lane and per sample basis using the IndelRealigner tool from the GATK v3.3.0 software package<sup>114</sup>.

### Variant calling, filtering, and genotype refinement:

Briefly, SNP and short indel variants against the *M. zebra* reference were called independently using GATK v3.3.0 haplotype caller<sup>83</sup> and samtools/bcftools v.1.1<sup>84</sup>. Variant filtering was then performed on the GATK variant calls using hard filters based on overall depth, quality by depth, excess missingness, excess of reads with zero mapping quality, strand/mapping bias, and inbreeding coefficient (see below). After filtering the GATK dataset, we performed an intersection of GATK and samtools sites and kept only variant sites present in both datasets. If the GATK and samtools alleles differed at a particular locus, we kept the GATK allele. At this point, multiallelic sites were excluded and we used genotype likelihoods output by GATK sites to perform genotype refinement, imputation, and phasing in BEAGLE v.4.0 $85$ . Indels were retained for the genotype refinement step, but later excluded from analyses using vcftools v0.1.12b option --remove-indels.

The particular commands/parameters used were:

GATK haplotype caller (per sample):

```
java -jar GenomeAnalysisTK.jar -T HaplotypeCaller -R REFERENCE.fa --
emitRefConfidence GVCF --variant index type LINEAR --variant index parameter
128000 –I SAMPLEn.bam –o GATK_SAMPLEn.g.vcf
```
Haplotype caller per-sample files were combined using the GATK GenotypeGVCFs tool with the --includeNonVariantSites option so that every basepair of the assembly was represented in the multisample VCF file.

#### Hard filters were applied to the following GATK annotations:

Minimal inbreeding coefficient: 'InbreedingCoeff < -0.6' Minimum overall read depth: 'DP < 1000' Maximum overall read depth: 'DP > 3000' (except for mtDNA: scaffolds 747,2036) Max phred-scaled p-value from Fisher's exact test to detect strand bias: 'FS > 40.0' (except for mtDNA: scaffolds 747,2036) QualityByDepth: 'QD < 2.0' Excess Missingness: 'NCC > 32' (>16 individuals with missing data) More than 10% of reads have mapping quality zero: '(MQ0/(1.0\*DP)) > 0.10' Low mapping quality: 'MQ < 40.0' samtools calling (multisample):

samtools mpileup -t DP, DPR, INFO/DPR -C50 -pm2 -F0.2 -ugf REFERENCE.fa<br>SAMPLE1.bam SAMPLE2.bam ... | bcftools call -vm0 z -f GQ -o  $SAMPLE2.bam$  ... | bcftools call -vmO z -f GQ -o samtools\_VARIANTS.vcf.qz

### The consensus GATK and samtools call set was obtained using the GATK:

java -Xmx10000m -jar GenomeAnalysisTK.jar -T SelectVariants -R REFERENCE.fa - -variant onlyVariants filtered.vcf.gz -o onlyVariants filtered concord.vcf.gz --concordance samtools unfiltered.vcf.gz

#### BEAGLE genotype refinement (per scaffold) - specifying the trio relationships:

java -jar beagle.r1398.jar gl=onlyVariants\_filtered\_concord\_sc\${sc}.vcf.gz ped=../Malawi\_trios.pedind nthreads=8 ibd=true ibdtrim=200 phase-its=8 impute-its=8 out=beagle\_onlyVariants\_filtered\_concord\_sc\_\${sc}

#### Accessible genome

The accessible genome was defined by masking every basepair of the genome assembly (including invariant sites) where any of the filters applied to the GATK dataset or where a GATK variant was absent in the samtools dataset. Excluding gaps, the reference assembly contains 713.6Mb of sequence. Our approach masked out just under 61Mb of sequence, resulting in an 'accessible genome' of 653Mb, or 91.5% of the reference sequence excluding gaps.

#### Shapeit phasing

To further improve the quality of haplotype phasing, we re-phased the BEAGLE output data for scaffolds larger than 1Mb (scaffolds 0 to 201) using the shapeit  $v^2$ .r790 haplotype phasing method  $86$  including the use of phase-informative reads  $87$ .

The specific commands (with full trios included) were as follows:



To check phasing accuracy, we also ran the above phasing process including only unrelated individuals. Then we compared switch error rates in the trio samples between the two datasets using the vcftools  $v0.1.12b$  option  $-\text{diff-switch-error (Supplementary Fig. 25)}$ .

### Variant calls for outgroup *Astatotilapia*

A separate variant call set was generated using short reads from 19 individuals from seven outgroup *Astatotilapia* species (Supplementary Table 2), 13 individuals representing the Lake Malawi eco-morphological groups (*C. afra*, *M. zebra*, *A. calliptera* from Salima and Lake Massoko, *O. lithobates*, *T. nigriventer*, *C. likomae*, *A. geoffreyi*, *L. gossei*, *D. limnothrissa*, *D. ngulube*, *R. longiceps*, and *R. woodi*) and the more distantly related Lake Tanganyika cichlid *N. brichardi.* The *N. brichardi* short read data (100bp reads, ~15x coverage) were downloaded from the NCBI Short Read Archive (Accession: SRR077327). Because of the greater divergence between all these samples (compared with the within-Malawi dataset), we choose to map the reads to the *Oreochromis niloticus* (Nile Tilapia; version Orenil1.1) genome assembly which is equally distant from all the samples. The technical details of mapping and variant calling were as for the within-Malawi dataset (see above), except that we did not generate samtools calls (only GATK haplotype caller).

Because of mapping to a more distant reference, we applied slightly more stringent filtering on the variant calls compared with the within-Malawi dataset. Filters were applied to the following GATK annotations:

```
Minimal inbreeding coefficient: 'InbreedingCoeff < -0.5'
Minimum overall read depth: 'DP < 550'
Maximum overall read depth: 'DP > 950' 
Fisher's exact test to detect strand bias: 'FS > 40.0' 
QualityByDepth: 'QD < 2.0'
Excess Missingness: 'NCC > 1' (any individuals with missing data)
More than 10% of reads have mapping quality zero: '(MQ0/(1.0*DP)) > 0.10'Low mapping quality: 'MQ < 40.0'
Excess heterozygosity: 'ExcessHet >= 20'
```
In addition, we masked out all sites in the reference where any overlapping 50-mers (subsequences of length 50) could not be matched back uniquely and without 1-difference. For this we used Heng Li's SNPable tool (http://lh3lh3.users.sourceforge.net/snpable.shtml), dividing the reference genome into overlapping k-mers (sequences of length  $k - we$  used  $k=50$ ), and then aligning the extracted k-mers back to the genome (we used bwa  $\alpha$  aln -R 1000000 -O 3 -E 3).

Finally, we removed multiallelic sites and indels and masked sites within +/- 3bp of indels. As separate accessible genome mask was produced for this dataset (see above).

### Whole-genome alignments

Pairwise alignments of cichlid genome assemblies listed in Supplementary Tables 5 and 6 were generated using lastz v1.0<sup>115</sup>, with the following parameters:

### For cichlid vs. cichlid alignments:

B=2 C=0 E=150 H=0 K=4500 L=3000 M=254 O=600 Q=human\_chimp.v2.q T=2 Y=15000 For cichlid vs. other teleost alignments:

B=2 C=0 E=30 H=0 K=3000 L=3000 M=50 O=400 T=1 Y=9400

This was followed by using Jim Kent's axtChain tool with -minScore=5000 for cichlidcichlid and -minScore=3000 for cichlid-other teleost alignments. Additional tools with default parameters were then used following the UCSC whole-genome alignment paradigm<sup>90</sup> (http://genomewiki.ucsc.edu/index.php/Whole\_genome\_alignment\_howto) in order to obtain a contiguous pairwise alignment.

### Details on selection of multispecies coalescent approaches

The advantages of the SNAPP package<sup>36</sup> are that it aims to estimate the species tree from unlinked biallelic SNPs (there is no need to identify regions free from ILS), and that it is a representative of the Bayesian framework. However, application of SNAPP to the full set of 70+ species and hundreds of thousands of biallelic markers was not computationally feasible.

SVDquartets<sup>37,38</sup> also uses SNPs and does not require identifying regions free from ILS. However, due to its algebraic approach, it is much faster than SNAPP, allowing it to handle the full dataset. SVD quartets first calculates matrices of site pattern frequencies for quartets of samples. The authors have shown that the expected rank of the matrix that corresponds to the correct quartet tree under ILS is 10, and use singular value decomposition to estimate which of the possible quartet matrices is closest to having rank 10. The best of the three four-taxon trees is chosen. After all quartets have been evaluated, the PAUP<sup>\*</sup> version of the QFM algorithm<sup>103</sup> is used to search for the overall tree that minimizes the number of quartets that are inconsistent with it. Advantages of this approach include robustness to site specific rate variation<sup>38</sup> and to gene-flow between sister taxa<sup>39</sup>

Finally,  $ASTRAL^{40}$  is a representative of yet another approach: a 'summary method' which attempts to reconstruct the species tree from a set of local trees (also referred to as 'gene trees', although the alignments on which they are based do not necessarily correspond to genes). We choose ASTRAL for its speed, being able to handle the full genome-wide dataset, and because of its accuracy in reconstructing trees under  $ILS<sup>40,41</sup>$ .

### The ABBA-BABA related *f* statistics

The *f* statistic was developed to estimate the proportion of introgressed material in an admixed population [see SOM18 in ref. 31, and  $f<sub>G</sub>$  in ref. 48]. Assume we have four populations with given phylogeny  $(((A, B), C), O)$ . If we denote:

$$
S(A, B, C, O) = \sum_{loci} (1 - \hat{p}_A) \hat{p}_B \hat{p}_C (1 - \hat{p}_O) - \hat{p}_A (1 - \hat{p}_B) \hat{p}_C (1 - \hat{p}_O)
$$

then an estimator of the *f*-statistic is given by:

$$
\hat{f} = \frac{S(A, B, C, O)}{S(A, C_1, C_2, O)}
$$

where  $C_1$  and  $C_2$  designate two subsamples of population C. In a scenario where genetic material introgressed from population C into population B,  $\hat{f}$  estimates the genomic proportion in B tracing its ancestry through the introgression event from C. Note that in theory  $C_1$  should be sampled from the population ancestral to C that introgressed into the ancestral population of B. However, in practice we use random subsamples of our sample for C.

*Neolamprologus brichardi* was used as the outgroup O for the reported calculations, however, using *Pundamilia nyererei* instead yielded very similar results. We computed the *f* statistic for all trios ((A, B), C) in the ASTRAL\* tree (Supplementary Fig. 7). Statistical significance was assessed by computing block-jackknifes on windows of 60k SNPs in the original VCF. Multiple testing was accounted for by computing Bonferroni-Holm family-wise error rate (FWER).

### The branch-specific  $f_b(C)$  statistic

*f* (or D) statistics calculated for different sets of species are not independent as soon as they share drift (that is, internal or external branches) (Supplementary Fig. 26). At the same time, these correlations can be informative about the timing of introgression, i.e. about which (internal) branch was subject to ancestral structure or gene flow (Supplementary Fig. 26A,B). To obtain a set of less correlated *f* statistics, we calculate for each branch *b* 

# $f_h(C) = median_A[min_B[f(A, B, C, 0)]]$

where *B* runs over all clades that are descendants of  $b$ , and  $\overline{A}$  over all clades that are descendants of b's sister branch a (Supplementary Fig. 26A). Thus  $f<sub>b</sub>(C)$  measures the relative excess of allele sharing between the descendants of branch  $b$  with the clade C, compared with allele sharing of the descendants of branch *a* with the clade C. Note that negative *f* scores, i.e. those where *A* and *C* share excess alleles relative to *B*, are set to zero in this calculation (but are accounted for in the score of sister branch  $a$ ).

The idea behind taking the minimum across *B* is that for any B, a descendent of the branch *b*,  $f(A, B, C)$  measures excess allele sharing due to introgression (or ancestral structure) affecting *b* (Supplementary Fig. 26B), but introgression events that affect a branch  $b'$  descendent of  $b$  would only be picked up by  $f(A, B, C)$  if *B* is descendent of *b'*, but not if *B* is not descendent of *b'* (Supplementary Fig. 26C). Hence, taking the minimum of  $f(A, B, C, 0)$  across B gives a conservative estimate of the amount of excess allele sharing of *b* with *C* (relative to *A*) that is attributable to events involving *b* (rather than its descendent branches).

The rationale for taking the median across descendants of  $b$ 's sister branch  $a$  rather than the minimum is that additional introgression events from *C* (or a relative) into the descendent branches of  $\alpha$  can dilute the signal of introgression from  $C$  into  $\beta$  since such events decrease  $f(A, B, C, O)$ . Conversely, introgression of an outgroup of *A, B, C* into a *A* would increase  $f(A, B, C, 0)$ . Hence, by taking the median across *A* we reduce the chances of  $f<sub>b</sub>(C)$  being confounded by events on the branches between  $a$  and  $A$ . We note however, that there remains a general identifiability problem between events involving  $\alpha$  or  $\beta$ . Results are qualitatively similar if the minimum is taken across *A* rather than the median.

Finally, we would like to point out that while the  $f_b(C)$  statistic accounts for the interdependence of *f* statistics for different *A* and *B*, the same introgression event can still lead to correlated signals for different *C*, either because introgression involved the common ancestor of different *C*, or because of the fact that related *C* show correlated allele frequencies. We do not see a straightforward way to correct for these correlations, but suggest that a careful visual inspection of the data (Fig. 3) allows one to draw conclusions on likely introgression patterns.

As with the *f* scores, we also summarize block-jackknifing Z scores to get a branch-specific measure of significance

 $Z_h(C) = median_A[ min_B[Z(A, B, C, 0)]]$ .

# **Supplementary Note**

### **I. Sample selection**

Our sample selection provides broad coverage of all the major lineages of the rapidly radiating cichlid tribe Haplochromini in Lake Malawi, with specimens from:

- 1. Eight species from the 'mbuna' group of mainly shallow-water rock-dwelling cichlids. Our specimens represent much of the diversity of this group, covering 6 out of 10 genera defined by Ribbink *et al.* in their detailed classification of 196 Malawian mbuna species 116.
- 2. Nine species of 'deep water' benthic haplochromines: many of these species are found at depths >50m, a 'twilight' zone with very little visible light; a few inhabit shallower water but are often crepuscular feeders, residing among rocks by day. These include members of the genera *Alticorpus* and *Aulonocara* (characterized by greatly enlarged sensory openings of their heads and lateral lines) and several of the species currently assigned to the genus *Lethrinops*.
- 3. Forty-one species of cichlids found predominantly in shallow waters close to the shore (like 'mbuna'), but on sandy or muddy lake floor and the transition zones between sandy and rocky habitats. This is a very diverse group of cichlids with hundreds of described species<sup>29</sup>, including for example large (over 35cm) predators such as *Buccochromis nototaenia*, the invertebrate picker *Placidochromis johstoni*, molluscivores such as *Chilotilapia rhoadesii* and *Mylochromis anaphyrmus*, and cichlids that filter the sandy sediment like *Ctenopharynx nitidus*. We refer to this group collectively as 'shallow benthics'.
- 4. Four species of zooplankton-feeding, shoaling cichlids which are commonly referred to as 'utaka'. These species feed in the water column, but their distribution is limited to locations close to the shore<sup>29</sup>. We use the term utaka *sensu* Bertram et al.<sup>117</sup> to refer to the species that were later assigned to the genus *Copadichromis*<sup>50</sup> (see also discussion in ref. 29, p. 120).
- 5. Three out of eight described species from the genus *Rhamphochromis*<sup>50</sup> large pelagic (open-water) piscivores, feeding mainly on lake sardines<sup>29</sup>. Cichlids are primarily bottom-dwellers, but members of this group [and *Diplotaxodon* (see below)] have undergone extensive changes in morphology and behavior to invade the substantial pelagic habitat in Lake Malawi.
- 6. Three out of seven scientifically described species of *Diplotaxodon* (ref. 118, p. 198), and three undescribed species: *D. macrops* 'black dorsal'119, *D. macrops* 'ngolube' (ref. <sup>118</sup> p. 239), and *D.* 'white back similis' (a new undescribed species). Like *Rhamphochromis*, *Diplotaxodon* are pelagic cichlids, but are typically found at greater depths (>50m) and their diet consists mainly of zooplankton, rather than fish. We include in this group also the species *Pallidochromis tokolosh,* which is morphologically intermediate between the two genera and is a slightly more benthic form (ref.  $^{118}$ , pp. 198-199), but its genetic affinities are more to the genus *Diplotaxodon*, as we show in this manuscript.
- 7. *Astatotilapia calliptera* one of only two haplochromine cichlids found in Lake Malawi able to cross the lake-river barrier. *A. calliptera* is a versatile, relatively small cichlid (~10-15cm), common in the rivers throughout the Lake Malawi catchment. In Lake Malawi, *A. calliptera* frequents shallow sheltered bays with muddy sediment and aquatic plants, often feeding on snails (ref. 29, p. 281). It has been suggested that it may be

related to the ancestral lake-river generalist species that seeded most or perhaps all of the Lake Malawi haplochromine radiation<sup>29</sup>. Therefore, we sampled *A. calliptera* genetic variation extensively, including 16 specimens (four from Lake Malawi itself and twelve more from the broader Lake Malawi catchment).

The other species able to cross the lake-river barrier is *Serranochromis robustus*: a large predator often seen in very shallow water near river estuaries (ref. 29, p. 277) and common in rivers to the south-west of Lake Malawi, including the Zambezi system<sup>120</sup>. However, *S. robustus* is not a part of the Lake Malawi haplochromine radiation, but instead belongs to a distant group sometimes referred to as the 'Congo clade'121. For a list of all samples and details of our assignment of Lake Malawi species into these seven lineages see Supplementary Table 1.

### **II. Simulations and treemix results**

We tested the behaviour of our 'tree violation' inference methods (the  $f<sub>b</sub>$  statistic and our approach to calculating the residuals of neighbour-joining trees) on data simulated using the software ms<sup>' 122</sup>. Four models were evaluated, with parameters compatible with those inferred for the Lake Malawi cichlid radiation, as depicted in Supplementary Fig. 27. They include a phylogeny without gene flow, and three independent simulations each with a directional gene flow event between two non-terminal branches, where the strength of the gene flow was 10%, 30%, and 50%.

First, we estimated species trees from the simulated data using the Neighbour-Joining (NJ) algorithm. The inference is very accurate in the absence of gene flow (Supplementary Fig. 28A) or if gene flow is relatively weak  $(f = 10\%$ , Supplementary Fig. 28B). However, for simulations with more substantial gene flow  $(f = 30\%$ , and  $f = 50\%)$  the inferred trees do not correspond to either of the two alternative topologies (i.e. neither the standard one nor the one following the gene flow event). Instead, the inferred topologies are 'intermediate', with details dependent on the strength of the gene flow (Supplementary Fig. 28C,D).

Calculating residuals between the pairwise genetic distance matrix and the inferred NJ tree can help to capture inconsistencies of the bifurcating tree model (Supplementary Fig. 29, cf. Supplementary Fig. 12). However, the magnitude of the residuals does not increase linearly with the strength of gene flow. This is because the inferred tree topology changes with increasing gene flow in a way that keeps residuals lower than they would be if the original topology were enforced. This effect may be weaker in a larger tree which has more constraints.

Next, we computed all 56 *f* tests consistent with the inferred NJ tree for each model. The number of significant *f* statistics were 0, 24, 28, and 28, for  $f = 0\%$ , 10%, 30%, and 50%, respectively (FWER<0.001). Calculating  $f_b$  on the simulated data, yielded 0, 7, 8, and 10, significant  $f_b$ , respectively (Supplementary Fig. 30). Thus it is clear that while using the  $f<sub>b</sub>$  statistic reduces the correlation between different tests, the correlations are not removed entirely. A single gene flow event can still produce multiple significant  $f<sub>b</sub>$  values. However, we suggest that an additional benefit of the  $f<sub>b</sub>$  statistic is that it is branch specific and can be intuitively interpreted as identifying "problematic" branches in the phylogeny, in the sense that the phylogenetic model is violated at these branches. For example, Supplementary Fig. 30C shows that the ancestral branch of the species A1 and A2 shows excess allele sharing with the clade containing C1, C2, D1, and D2, and most strongly so with C1 and C2. At the same time, B1 show excess allele sharing with

A1 and A2, compared to B2. While these observations do not correspond to true gene-flow events, they are expected given the difference between the true relatedness and the inferred tree, and thus hint at the "correct" species relationships.

Note that the inferred magnitudes of  $f$  and  $f_b$  are substantially lower than the actual gene flow proportion. We suggest that this is due to drift on the terminal branches that leads to a decrease of excess allele sharing between A and C. A possible explanation for the large values of *f* observed in the real data is the occurrence of gene flow over an extended period.

Finally, we applied the software  $t$  reemix<sup>52</sup> v1.12, which is widely used to infer gene-flow events, to the simulated data (Supplementary Figs. 31-33), with the parameter  $-k$  5000 - i.e. using blocks of 5000 SNPs. The results were plotted using the R function plot tree which is included with treemix. We found that treemix was able to correctly infer the gene flow edge in the model with relatively weak gene flow  $(f = 10\%)$  when the parameter m is set to one (see Supplementary Fig. 31C; the parameter m indicates to treemix how many gene flow events to expect and must be supplied by the user). However, increasing the strength of gene flow in the simulated models or increasing the m parameter value leads to unexpected results. First, when the m parameter value is increased, the correct event is still inferred, but higher migration weights are given to other, incorrect migration events (Supplementary Figs. 32C, 33C). Second, as soon as gene flow is strong enough that the maximum likelihood tree computed by treemix does not correspond to either of the alternative topologies (as in the simulations with *f*  $= 30\%$  and 50%), treemix infers gene flow edges which do not seem to bear any connection to the true event. In particular, in such cases treemix tends to infer strong gene flow into the outgroup.

In conclusion, we suggest that while the number of significant  $f<sub>b</sub>$  should not be interpreted as the number of independent gene flow events,  $f_b$  correctly tags problematic branches and shows excess allele sharing, even in cases of strong gene flow where the inferred phylogeny is likely wrong, while treemix seems to give misleading results in such cases.

### **III. Gene selection and cichlid-specific genes**

This candidate genes identified by the  $\Delta_{N-S}$  are highly enriched for genes without homologs in either of medaka, stickleback, *Tetraodon* or zebrafish (other teleosts) when examined in ref. 11 (606 out of 4,190 without vs. 428 out of 16,472 with homology assignment;  $\chi^2$  test  $p < 2.2 \times 10^{-1}$  $16$ ). Genes without homologs tend to be short (median coding length is 432bp) and some of the signal may be explained by a component of gene prediction errors. However a comparison of short genes (≤450bp) without homologs to a set of random noncoding sequences showed significant differences  $(p < 2.2 \times 10^{-16})$ , Mann-Whitney test; Supplementary Fig. 34), with both a substantial component of genes with low  $\bar{p}_N$ , reflecting purifying selection, and also an excess of genes with high  $\bar{p}_N$  (Supplementary Fig. 35).

### **IV. Non-green cone opsins are not involved in shared depth adaptation**

Among the non-green cone opsins, long wavelength, red-sensitive opsin (LWS) has been shown to play a role in speciation along a depth gradient in Lake Victoria<sup>123</sup>. While it did not receive high similarity or shared diversity scores in *Diplotaxodon* and deep benthics, it may still play some role in their depth adaptation. *Diplotaxodon* have haplotypes that are clearly distinct from

those in the rest of the radiation, while the majority of deep benthic haplotypes are their nearest neighbours (Supplementary Fig. 21). The short-wavelength opsin SWS1 is among the genes with high Δ*N-S* scores but it does not exhibit any shared selection between *Diplotaxodon* and deep benthics - it is most variable within the shallow benthic group. Finally, the short-wavelength opsins SWS2A and SWS2B have negative  $\Delta_{N-S}$  scores in our Lake Malawi dataset and thus are not among the candidate genes.



**Genome-wide variant statistics summarized per cichlid lineage. a,** Variants called against *M. zebra* genome in Lake Malawi samples. **b,** The number and frequency (per bp) of heterozygous sites.

Average  $d_{XY}$  between groups

a b

 $F_{ST}$  between groups



### **Supplementary Figure 2**

**Genetic divergence between the seven major eco-morphological groups. a,** Average sequence divergence  $(d_{XY})$ . **b**, Between group  $F_{ST}$  **c**, The values in **b** depend strongly on the proportion of sampled genetic variation within the groups. Therefore, we also calculated the average  $F_{ST}$  between individuals, which should be much less dependent on the particular set of species sampled from each group. See Methods for details of  $F_{ST}$  calculations.



**Mean linkage disequilibrium (LD) decay.** Three levels of detail are combined in the plots. across the whole radiation mean LD decays within a few hundred base-pairs. Within broad ecomorphological groups LD decays in a few kilobases (kb), and within-species it extends beyond 10kb. Only species and groups for which we had more than six individuals to calculate LD are shown (*Rhamphochromis* and utaka are therefore missing). **a**, Average haplotype  $r^2$  values in 1kb windows over 20kb. **b,** As in panel a but with background LD (LD between variants mapping to different chromosomes) subtracted. **c,** Subtracted LD in 100bp widows over the first 5kb.



**Direct** *de novo* **mutation rate estimation from parent-offspring trios. a,** Illustrating the approach: in each trio we looked for mutations in the child that were not present in either of the parents. **b,** A genome browser screenshot with an example of *de novo* mutation in *Lethrinops lethrinus* offspring on scaffold 170.



**Principal component analysis. a,** The proportion of genetic variance explained by each of the first 15 principal components (PCs). **b-f)** The positions of individual samples along the first 10 PCs. Colours correspond to ecomorphological group assignment as indicated in panel **b**.



**mtDNA and maximum clade credibility (MCC) phylogenies.** Scales are given in number of SNPs per bp. **a,** A maximum likelihood (ML) phylogeny based on the full mtDNA sequence. Node labels show bootstrap support based on 200 replicates. **b,** An MCC summary of 2543 ML trees based on non-overlapping genomic windows. Node labels show the percent prevalence of each clade.

![](_page_16_Figure_0.jpeg)

**Species tree inference under the multispecies coalescent - ASTRAL trees.** Support values are local posterior probabilities. Internal branch lengths are inferred by ASTRAL in coalescent units. Terminal branch lengths cannot be inferred with only one individual per species. *A. calliptera* populations were analysed as separate species. In the ASTRAL\* tree, the individuals that are genetically intermediate between eco-morphological groups have been removed

# SNAPP MCMC samples

![](_page_17_Figure_1.jpeg)

Topology 1 (62.5% of trees)

![](_page_17_Figure_3.jpeg)

#### **Supplementary Figure 8**

**Species tree inference under the multispecies coalescent - SNAPP trees.** 30617 SNAPP trees sampled from three MCMC inference chains at every 500 steps. This inference includes 12 Lake Malawi species representing the major lineages (plus the Lake Victoria species *Pundamilia nyererei* as root), and is based on a random subsample of 48922 unlinked SNPs. Three distinct topologies were observed among the sampled trees. Topology 2 differs from topology 1 in that *Aulonocara stuartgranti* and *Lethrinops gossei* no longer cluster together (instead the *Aulonocara* clusters with *L. lethrinus*) ; the branch lengths in the whole benthic group (deep + shallow) are extremely short. Topology 3 differs from topology 1 in that *Lethrinops gossei* is basal to the remainder of the benthic group.

![](_page_18_Figure_0.jpeg)

**Species tree inference under the multispecies coalescent - SVDquartet trees. a,** The inferred species tree based on all SNPs. The branch lengths do not have any meaning as SVDquartets infers only tree topology. In the SVDquartets\* tree, the individuals that are genetically intermediate between eco-morphological groups have been removed. **b,** Implications of the inferred branching order between the major groups for the model presented in Fig. 4f. The SVD quartets tree suggests that the benthic  $+$  utaka lineages branched off first, then the pelagic lineages, and finally the mbuna.

![](_page_19_Figure_0.jpeg)

# NJ\* tree - without C. trimaculatus, A. stuartgranti,

### **Supplementary Figure 10**

**Neighbour-joining trees based on pairwise differences.** Long terminal long terminal branches reflect the high ratio of within-species to between-species variation. Scale given in substitutions per bp. In the NJ\* tree, the individuals that are genetically intermediate between ecomorphological groups have been removed.

# **Pairwise tree distances** 700 100 200 300 400 500 600 700 A random sample of 2543 pairwise tree comparisons mtDNA tree vs. all 2543 nuclear DNA trees600 500 400 Count 300 200 100  $\circ$ 94 102 106 110 114 118 122 126 130 134 138 142 146 150 154 158 Robinson−Foulds distance

### **Supplementary Figure 11**

**Pairwise tree distances.** Differences in topology (as measured by the Robinson-Foulds distance) tend to be much greater between the mtDNA tree and the local ML phylogenies based on genomic windows in nuclear DNA than when two random genomic windows are compared against each other.

![](_page_21_Figure_0.jpeg)

**Tree residuals provide additional insights. a,** An NJ tree as in Supplementary Fig. 9a. **b,** Pairwise genetic differences (above diagonal) and residuals of pairwise difference and tree distance (below diagonal). The residuals for each pair of individuals are calculated as: (sequence distance - tree distance)/sequence distance. Blue cells beneath the diagonal indicate pairs of samples that share more alleles than expected according to the tree. **c,** The distribution of blockbootstrap support values for the NJ tree.

![](_page_22_Figure_0.jpeg)

#### Estimated coancestry (cM)

### **Supplementary Figure 13**

**Co-ancestry between Lake Malawi species measured by the Chromopainter software.** Each row corresponds to a 'recipient' and each column to a 'donor'. Thus the values indicate the total length (in cM) along which a 'donor' haplotype was inferred to be the closest relative of a 'recipient' haplotype. Clusters corresponding to the major morphological groups are highlighted by rectangles (species name colours as in Fig. 1). A number of interesting cases of excess 'nearest neighbour' haplotype sharing are indicated by arrows, including those discussed in the main text and some additional examples that stand out.

![](_page_23_Figure_0.jpeg)

Overlaid density histograms of original *f* scores (170640 tests), and the reduced branch-specific scores  $f_b$  (85311 tests).

# mtDNA phylogeny

![](_page_24_Figure_1.jpeg)

### **Supplementary Figure 15**

**mtDNA phylogeny with Indian Ocean catchment A. calliptera included.** Scale is given in number of SNPs per bp. Node labels show bootstrap support based on 200 replicates.

![](_page_25_Figure_0.jpeg)

**Morphological diversity in sequenced Lake Malawi cichlids.** PCA of body shape variation obtained from geometric morphometric analysis. **a,** *A. calliptera* individuals occupy a central position along the first two eigenvectors, and there is very little overlap and there is no overlap other Malawi groups except for shallow benthic. **b,** Although the extremes of the morphospace are occupied by individuals from other groups, it is notable that the body shape diversity within the shallow benthic group alone approaches the diversity of the full radiation.

![](_page_26_Figure_0.jpeg)

**A Neighbour Joining tree of** *A. calliptera* **from all sampled locations.** The scale is given in SNPs per bp. All samples, including the one from Lake Kingiri cluster according to geography.

![](_page_27_Figure_0.jpeg)

**Removing all mbuna individuals does not change the NJ tree topology.** Specifically, the position of the A. calliptera group remains unchanged. **a,** NJ tree as in Fig 4b. **b,** NJ tree with the mbuna group removed. **c,** Approximate *A. calliptera* sampling locations shown on a map of the broader Lake Malawi region. Black lines correspond to present day level 3 catchment boundaries from the US Geological Survey's HYDRO1k dataset.

![](_page_28_Figure_0.jpeg)

**Variation in the basal (or 'first') branch among ML phylogenies for 2638 non-overlapping genomic windows of 8000SNPs each.** This result is consistent with all the NJ, ASTRAL, and SNAPP trees which place the pelagic *Diplotaxodon* and *Rhamphochromis* together as the sister group to the rest of the radiation.

![](_page_29_Figure_0.jpeg)

**Vision-related candidate genes with signatures of shared selection in deep benthic and**  *Diplotaxodon***.** Outgroups include *Oreochromis niloticus*, *Neolamprologus brichardi*, *Astatotilapia burtoni*, and *Pundamilia nyererei*. **a,** Amino acid haplotype trees for genes that have high similarity between and/or excess diversity in deep benthic and *Diplotaxodon*. The homeobox gene is annotated as SIX6 in the NCBI database, but a BLAST search revealed that its closest zebrafish homolog is clearly the *six7* gene. **b,** Amino acid positions of mutations in the two copies of RH2. **c,** Amino acid positions of mutations in the homolog of the homeobox protein *six7*. One variant that distinguishes deep benthic and *Diplotaxodon* is just a residue from the DNA binding site of the HOX domain, while another is in the SIX1\_SD domain responsible for binding with a transcriptional activation co-factor  $124$ 

![](_page_30_Figure_0.jpeg)

**Genes with low deep benthic -** *Diplotaxodon* **scores.** The genealogies suggest deep benthic and *Diplotaxodon* groups do not share selection patterns for these genes. Outgroups include *Oreochromis niloticus*, *Neolamprologus brichardi*, *Astatotilapia burtoni*, and *Pundamilia nyererei*. **a,** Amino acid haplotype trees for candidate vision-related genes. **b,** Examples of genes from other GO categories. The legend is shared for both panels a and b.

![](_page_31_Figure_0.jpeg)

**Haemoglobin complex genes. a,** Genome browser screenshots of the haemoglobin clusters with genes from the BROADMZ2 annotation. Note that the MN cluster genes HBα1, HBα5, HBβ3, and HBβ4 are either entirely or mostly outside of the 'accessible genome'. Due to the highly repetitive nature of the MN locus, we were unable to confidently call variants in these genes. **b,** Amino acid haplotype trees of the genes with high selection scores, with scatterplot showing measures of shared selection signatures between *Diplotaxodon* and deep benthic. **c,** Amino acid positions of mutations in HBβ.

![](_page_32_Figure_0.jpeg)

**Excess allele sharing may be driven by** *de novo* **mutations in arrestin-C and peripherin-2. a,** The  $f_{dM}$  measure of excess allele sharing between Diplotaxodon and deep benthic, calculated separately for all synonymous and non-synonymous (missense) variants within each gene. **b, c,** The local patterns of  $f_{dM}$  around the two genes.

![](_page_33_Figure_0.jpeg)

**Combined MCMC state traces for the tree log-likelihood for the three runs of the SNAPP software.** Although all three runs started with the same initial parameters, the first run reached different likelihood values compared with the other two. We interpret this as evidence that the likelihood surface is complicated and includes multiple optima, consistent with there being discordant phylogenetic signals.

# Phasing performance

![](_page_34_Figure_1.jpeg)

# **Supplementary Figure 25**

Haplotype phasing performance. Improvement in haplotype phasing accuracy achieved by rephasing the dataset using the shape it software.

![](_page_35_Figure_0.jpeg)

The calculation of  $f$  scores on trees. (A) A schematic illustration accompanying the methods section which explains how the reduced branch specific  $f_b(C)$  scores are calculated. (**B**, **C**) Illustration of the way in which interdependences between different *f* scores can be informative about the timing of introgression. As shown in (B), gene flow into the common ancestor of two species is expected to be equally detectable in both of them. Additional gene flow into only one species after their split will add to the *f* statistic in that species, but not in its sister species.

![](_page_36_Figure_0.jpeg)

**Phylogeny used for the coalescent simulations.** Two diploid individuals were sampled from species A1, A2, ..., D2 and a single diploid individual from the outgroup O. Effective population size was kept constant at 10<sup>5</sup>, recombination rate was set to  $2\times10^{-8}$  and mutation rate to  $3\times10^{-9}$ . For each sample we simulated 120 independent stretches of 5Mb (600Gb in total per individual, corresponding approximately to the size of the accessible genome). We simulated a single pulsed gene flow event from the common ancestor of C1, C2 into the common ancestor of A1, A2 (blue arrow). Four independent runs where performed with  $f = 0, 0.1, 0.3$ , and 0.5, respectively, where *f* is the fraction of lineages in the common ancestor of A1, A2 tracing their ancestry though the gene flow event.

![](_page_37_Figure_0.jpeg)

**Inferred species trees for simulated data of the model in Supplementary Fig. 27.** (A)  $f=0$ , **(B)**  $f=0.1$ , **(C)**  $f=0.3$ , **(D)**  $f=0.5$ . Trees were constructed using the neighbour-joining method. Coalescent times were inferred from the pairwise genetic differences. Species split times were then calculated by subtracting within population differences from between population differences.

![](_page_38_Figure_0.jpeg)

**Residuals of neighbour-joining trees for simulated data of the model in Supplementary Fig. 27.** Pairwise genetic differences (above diagonal) and residuals of pairwise difference and tree distance (below diagonal) trees for (A)  $f=0$ , (B)  $f=0.1$ , (C)  $f=0.3$ , (D)  $f=0.5$ . The analysis shown here is equivalent to Supplementary Fig. 12.

![](_page_39_Figure_0.jpeg)

**The** *fb* **statistic calculated on simulated data of the model in Supplementary Fig. 27. (A)** *f*=0, **(B)** *f*=0.1, **(C)** *f*=0.3, **(D)** *f*=0.5. The analysis shown here is equivalent to Fig. 3 from the main manuscript.

![](_page_40_Figure_0.jpeg)

**Inference using the treemix software with m=1 for simulated data of the model in Supplementary Fig. 27.** (A-B)  $f=0$ , (C-D)  $f=0.1$ , (E-F)  $f=0.3$ , (G-H)  $f=0.5$ . The m=1 parameter tells treemix to expect exactly one migration event.

![](_page_41_Figure_0.jpeg)

**Inference using the treemix software with m=2 for simulated data of the model in Supplementary Fig. 27. (A-B)** *f*=0, **(C-D)** *f*=0.1, **(E-F)** *f*=0.3, **(G-H)** *f*=0.5. The m=2 parameter tells treemix to expect exactly two migration events.

![](_page_42_Figure_0.jpeg)

**Inference using the treemix software with m=3 for simulated data of the model in Supplementary Fig. 27. (A-B)**  $f=0$ , **(C-D)**  $f=0.1$ , **(E-F)**  $f=0.3$ , **(G-H)**  $f=0.5$ . The m=3 parameter tells treemix to expect exactly three migration events.

![](_page_43_Figure_0.jpeg)

**Non-synonymous variation excess scores**  $(\Delta_{N-S})$  **and gene-length.** Darker colour indicates greater density of data points. **a,** Overall, there is a disproportionally large fraction of short genes with high  $\Delta_{N-S}$  values. **b**, This effect is greatly reduced when considering genes for which there are homologs in other non-cichlid teleost genome assemblies separately. **c,** Genes without homologs in other teleosts tend to be short and have higher  $\Delta_{N-S}$  values; especially the shorter ones have a  $\Delta_{N-S}$  similar to that observed in non-coding sequences shown in panel **d**.

![](_page_44_Figure_0.jpeg)

**Overlaid density histograms of non-synonymous diversity**  $(\bar{p}_N)$ **. The distributions for short** genes without homologs on other teleosts and for matched randomly selected non-coding sequences. The comparison of these distributions shows that short genes without homologs have a component with low  $\bar{p}_N$ , suggesting purifying selection, as well as a component with high  $\bar{p}_N$ , suggesting diversifying selection.

**An overview of Lake Malawi and species and samples sequenced in this study.** Approximate coverage and Illumina sequencing chemistry used (v3 or v4) are indicated.

![](_page_45_Picture_659.jpeg)

![](_page_46_Picture_100.jpeg)

Outgroup *Astatotilapia* species and specimens sequenced for this study. All individuals were sequenced to approximately 15x coverage using Illumina v4 sequencing chemistry (125bp paired end reads).

![](_page_47_Picture_120.jpeg)

Gene ontology terms with significant ( $p \le 0.01$ ) enrichment when using the weight algorithm  $^{60}$ implemented in the  $topGO$  package  $^{111}$ .

## **Molecular function:**

![](_page_48_Picture_47.jpeg)

**Cellular component:**

![](_page_48_Picture_48.jpeg)

### **Biological Process:**

![](_page_48_Picture_49.jpeg)

Individual BioSample accessions for whole genome sequencing data used in this study.

![](_page_49_Picture_116.jpeg)

# **Supplementary Table 5 Versions of cichlid genome assemblies used in this study.** All described in ref. 11.

![](_page_50_Picture_65.jpeg)

Versions of non-cichlid teleost assemblies used for multiple whole-genome alignments.

![](_page_51_Picture_53.jpeg)

An overview of the specimens whose photographs were used in the morphometric analyses. We used a total of 47 specimens from seven *Astatotilapia* outgroup species, 12 *A. calliptera* specimens, and 109 specimens from 55 Lake Malawi endemic species (a subset of the 72 sequenced Lake Malawi species for which we had available high quality photographs).

![](_page_52_Picture_148.jpeg)

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