JNplots: an R package to visualize outputs from the Johnson-Neyman technique for categorical and continuous moderators, including options for phylogenetic regressions.

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10 ABSTRACT

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12 The analysis of two-way interactions in linear models is common in the fields of ecology and 13 evolution, being often present in allometric, macroevolutionary, and experimental studies, among 14 others. However, the interpretation of significant interactions can be incomplete when limited to 15 the examination of model coefficients and significance tests. The Johnson-Neyman technique 16 represents a step forward in the interpretation of significant two-way interactions, allowing the 17 user to examine how changes in the moderator variable, it being categorical or continuous, affect 18 the significance of the relationship between the dependent variable and the predictor. Despite its 19 implementation in several software since its initial development, the available options to perform 20 the method lack certain functionality aspects, including the visualization of regions of non-21 significance when the moderator is categorical, the implementation of phylogenetic corrections, 22 and more intuitive graphical outputs. Here I present the R package JNplots, which aims to fill 23 gaps left by previous software regarding the calculation and visualization of regions of non-24 significance when fitting two-way interaction models. JNplots includes two basic functions 25 which allow the user to investigate different types of interaction models, including cases where 26 the moderator variable is categorical or continuous. The user can also specify whether the model 27 to explore should be phylogenetically informed and choose a particular phylogenetic correlation 28 structure to be used. Finally, the functions of *JNplots* produce plots that are largely customizable 29 and allow a more intuitive interpretation of the interaction term. Here I provide a walkthrough on 30 the use of JNplots using three different examples based on empirical data, each representing a 31 different common scenario in which the package can be useful. Additionally, I present the 32 different customization options for the graphical outputs of *JNplots*.

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33 INTRODUCTION

34

35 The analysis of two-way interactions in linear models (i.e., models of the form: dependent

36 variable ~ predictor * moderator) is common in the fields of ecology and evolution (Hilborn and

37 Stearns, 1982; Dochtermann and Jenkins, 2011; Spake et al., 2023). For example, one might be

38 interested in the interaction between sex and size when examining the ontogenetic allometry of a

- 39 trait in a population or species (do males and females of a given species show different
- 40 *allometries?*). Macroevolutionary studies also necessitate the analysis of interactions. For
- 41 instance, one could be interested in testing whether a set of species follows Bergmann's rule (i.e.,
- 42 a positive association between body size and latitude; Bergmann, 1847), but also whether this
- 43 hypothetical relationship changes depending on the degree of precipitation these species
- 44 experience (do different levels of precipitation affect the relationship between latitude and size
- 45 *across species?*).
- 46

47 These two examples illustrate four different characteristics of models in ecology and

- 48 evolutionary biology that may involve two-way interactions. First, the moderator (which is an
- 49 independent variable that modulates the effect the predictor has on the dependent variable) can
- 50 be (1) categorical (e.g., sex) or (2) continuous (e.g., precipitation). Next, an interaction analysis
- 51 can be (3) phylogenetically-independent (e.g., the comparison of the ontogenetic allometry of
- 52 males and females of the same species) or can be (4) phylogenetically-informed (e.g., the
- 53 examination of the effect of precipitation on the evolutionary relationship between temperature
- 54 and size across species). In the latter case, the influence of shared evolutionary history needs to
- 55 be accounted for through the modification of the variance-covariance matrix of the taxa involved
- 56 in the analysis (Revell, 2010; Symonds and Blomberg, 2014).
- 57

58 Regardless, a significant interaction term in either type of model provides evidence of an effect 59 of the moderator on the relationship between the dependent variable and the predictor. Once this 60 is confirmed, more information about the nature of the interaction can be obtained by looking at

60 is confirmed, more information about the nature of the interaction can be obtained by looking at 61 the model coefficients. Let us consider the first example (trait ~ size * sex). If the interaction

62 term is significant and presents a positive coefficient a researcher would now know that the slope

- 63 of the trait ~ size relationship is significantly higher for one of the sexes. Similarly, if we obtain a
- 64 significant interaction term in the second example (size ~ latitude * precipitation) with a negative
- 65 coefficient, one could infer that the slope of the size ~ latitude relationship becomes more
- 66 negative (or less positive) as precipitation increases.
- 67

However, even with this information the significant effect of an interaction might have relevantbiological implications that are not immediately obvious. For example, males might have a

70 steeper allometric slope than females for a given trait based on our inference of a significant

71 interaction, but this does not eliminate the possibility that males and females might not be

72 different in shape at large (Figure 1A) or small sizes (Figure 1B), or even that they might not

rows relation relation to the state of the s

in Figure 1A and 1B we cannot statistically conclude that, overall, one sex has relatively larger

trait values than the other, even though the visualization of the data suggests this is the case at

- 76 least for most of the size range. The reason is that the assumption of homogeneity of slopes,
- necessary to compare groups when performing analyses of covariance (i.e., ANCOVA), is not
- met when the interaction term is significant (Sokal and Rohlf, 2012). Similarly, precipitation

- might have a significant and negative modulatory effect on the relationship between size and
- 80 latitude. However, with this information alone one cannot know the precipitation values for
- 81 which the size \sim latitude relationship is significant (Figure 1D, E). It is also possible that, despite
- 82 precipitation affecting the slope of this association, the size \sim latitude relationship stays
- 83 significant for all realistic precipitation values (Figure 1F). In either case, the examination of
- 84 coefficients when obtaining a significant interaction term might be insufficient to interpret an
- 85 interaction model and obtain useful statistical conclusions, evidencing the need for better
- 86 analytical and visualization techniques.
- 87



90 Figure 1. Hypothetical examples where the interactions between the moderator and the predictor are significant. A, 91 92 93 94 95 B, and C depict cases where sex, a categorical moderator, influences the relationship between a given trait and size. In A and B, the trait value is larger in one sex than in the other, but because of the slope difference between sexes the difference in trait values might be non-significant at some unknown values of size (here depicted as grey regions). In C, the interaction between sex and size is also significant, but the different slopes do not result in significant differences between sexes for any biologically relevant value of size. In D, E, and F, precipitation, a 96 continuous moderator, has a significant effect on the relationship between size and latitude. In D, the relationship **9**7 between size and latitude is significant at high (blue) and low (brown), but not intermediate levels of precipitation 98 (dotted lines). In E, the association between size and latitude is only significant and negative when precipitation is 99 high. In F, the relationship between size and latitude stays positive and significant regardless of precipitation level, 100 although it significantly influences the slope of the relationship. In D-F, solid and dotted lines represent significant 101 and not significant size ~ latitude associations, respectively. 102

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106 The Johnson-Neyman technique: available software, and limitations

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108 The Johnson-Neyman technique (Johnson and Neyman, 1936; Johnson and Fay, 1950) is a

109 method that allows a more thorough examination of interaction effects. Originally developed to

110 account for the effect of a categorical moderator, it allows the identification of a range of

111 predictor values for which the interaction between predictor and moderator results in non-

significant differences in the dependent variable between categories (White, 2003; Huitema,

- 113 2011). For instance, it would allow one to identify size values for which trait differences between
- 114 males and females are not significant in figures 1A and 1B (indicated by grey areas). The 115 Johnson-Neyman technique has already been employed in empirical research in ecology and
- evolution. For example, Hünicken et al (2022) utilized the method to identify regions of non-
- significance in their allometric analysis of two species of *Corbicula* clams. They found the clam
- 118 species showed different height ~ length relationships (i.e., a significant length * species
- 119 interaction). However, despite this significant interaction, the Johnson-Neyman technique
- 120 indicated that the two species differed in height only at the extremes of the length distribution,
- 121 while differences in height were not significant for most length values (see Figure 4D in
- 122 Hünicken et al., 2022).
- 123

124 The Johnson-Neyman technique has also been expanded to account for continuous moderators

125 (Bauer and Curran, 2005). Unlike the case with categorical moderators like 'sex' or 'species', one

- 126 might be more interested in assessing how a gradual change in variables like precipitation or
- 127 temperature affect the relationship between the dependent variable and the predictor (Figure 1D-
- F). For example, Jaime et al (2022) estimated the rates at which trees in 130 experimental plots
- were attacked by bark beetles and how these rates were affected by the climatic distance between
- a given plot and the niche optima of the host tree (distancehost) and that of the beetle species
 (distancebeetle) (i.e., attack rate ~ distancehost * distancebeetle). The Johnson-Neyman technique
- allowed the authors to conclude that, although attack rates decrease with distancehost, this
- relationship weakens and even disappears as distance_{beetle} values increase (see Figure S5 in Jaime
- 134 et al., 2022).
- 135

136 Despite being a relatively unknown method, a number of software have been developed to

137 perform the Johnson-Neyman technique and its expanded application for continuous moderators

- 138 (Preacher et al., 2006; Hayes and Matthes, 2009; Carden et al., 2017; Hayes and Montoya, 2017;
- 139 Montoya, 2019; Lin, 2020), the most complete being the R (R Core Team, 2021) package
- 140 *interactions* (Long, 2019), which includes all the functionality provided by other software and
- 141 overall includes a wide range of visualization and analysis options. Nonetheless, this and
- 142 previous software lack some functions that might prove useful for users exploring model
- 143 interactions. Regarding the issue of phylogenetic relatedness, previous methods do not provide
- an option to directly incorporate phylogenetic information in the calculation of regions of non-
- significance, limiting the use of the technique in macroevolutionary studies. Regarding
- 146 categorical moderators, other software do not provide an option to visualize regions of non-
- 147 significance (i.e., values of the predictor for which there are no significant differences between
- 148 categories, e.g., Figure 1A–C). Indeed, the uses of the Johnson-Neyman technique for categorical
- 149 moderators reported in the literature are usually based on custom-made programming scripts
- 150 (e.g., the study on *Corbicula* clams described above, Hünicken et al, 2022). Finally, regarding
- 151 the effect of continuous moderators, the function *johnson_neyman* of the R package *interactions*

- 152 provides a numerical output as well as a plot showing the association between the value of the
- 153 moderator and the slope of the relationship between the dependent variable and the predictor.
- 154 Although this type of plot (Figure 2A) resembles the one originally presented by Bauer and
- 155 Curran (2005) and has been used to describe interaction effects in the literature (e.g., the study
- 156 on bark beetles described above, Jaime et al., 2022), its interpretation is not straightforward
- because the relationship between the dependent variable and the predictor (e.g., as in Figure 2B)
- 158 is not presented other than through the value of its slope.
- 159



160 161 Figure 2. Hypothetical example of a significant interaction effect between latitude and precipitation and its effect on 162 body size. Values of precipitation (moderator) that result in non-significant relationships between size (dependent 163 variable) and latitude (predictor) can be obtained through an extension of the Johnson-Neyman technique. (A) The 164 output of the method can be visualized as a plot showing the relationship between the slope of the size \sim latitude 165 association and precipitation values (see Bauer and Curran, 2005 and the R package interactions, Long, 2019). Here 166 the horizontal thin line represents a slope of zero, the horizontal thick line represents the range of precipitation data, 167 the red line shows the negative relationship between the size ~ latitude slope and precipitation, the dashed lines 168 represent 95% confidence intervals, and the vertical dotted lines represent the range of precipitation values that 169 result in a non-significant size \sim latitude relationship. (B) Alternatively, the different slopes of this relationship 170 could be illustrated in a size ~ latitude plot, showing how the relationship between size and latitude changes under 171 the effect of different precipitation values. Both types of plots show the same information (higher precipitation 172 decreases the value of the size ~ latitude slope, but intermediate values of precipitation result in non-significant 173 relationships), but B is easier to interpret.

Here I present the R package *JNplots* as a solution to fill gaps left by previous software regarding
the calculation and visualization of non-significance regions through the Johnson-Neyman
technique. As will be explained next, *JNplots* allows the user to calculate Johnson-Neyman
intervals when including categorical or continuous moderators in interaction models, and to

- 179 produce graphical outputs that depict them in an intuitive way. It also allows the user to modify
- 180 the correlation structure of the data, allowing the consideration of phylogenetic relationships
- 181 when calculating Johnson-Neyman intervals.
- 182
- 183 JNplots: IMPLEMENTATION AND EXAMPLES
- 184 185 The *JNplots* R package can be used to analyse two-way interaction models that exhibit any of the
- 186 four characteristics presented above (and their combinations) using the Johnson-Neyman
- 187 technique and its variants. Its two basic functions, *jnt cat* and *jnt cont*, can be used to explore
- 188 two-way interactions in which the moderator is categorical or continuous, respectively. Both

- 189 functions allow the analysis of phylogenetically-informed models through the use of the function
- 190 gls from the package nlme (Pinheiro et al., 2017). Both functions can be used to calculate and
- 191 visualize 'regions of significance' in an intuitive way. Finally, the functions allow plotting
- 192 flexibility as they include arguments that are passed on to the R base plot function. JNplots is
- 193 publicly available at https://github.com/kenstoyama/JNplots, and depends on the packages ape
- 194 (Paradis and Schliep, 2019), nlme (Pinheiro et al., 2017), and scales (Wickham and Seidel,
- 195 2022), which are downloaded from CRAN during the installation of *JNplots*. The package can be
- 196 installed from github using the following commands:
- 197
- 198 devtools::install github('kenstoyama/JNplots')
- 199 library(JNplots)
- 200

201 Using the following empirical examples, I present possible scenarios in which the functions from 202 JNplots can be used and provide a detailed walkthrough of their implementation. All the data 203 needed to reproduce these examples are publicly available from their respective sources and are 204 also included in the installation of JNplots.

205

206 Example 1: head length allometry in two lizard species

207

208 Data from this example comes from the study of Toyama et al (2018). In the original study the 209 authors tested whether ontogenetic changes in the diet of a lizard (from insectivory to herbivory) 210 corresponded to changes in its morphology (from slender to robust heads). As part of their 211 analyses, the authors compared the head shape allometry of the semi-herbivorous species to other

212 congeners that showed mainly insectivorous habits throughout their life (see Figure 4 in Toyama 213 et al., 2018). Using their original data, I compared the relationship between head length and body

214 size in a pair of these species: Microlophus thoracicus, a semi-herbivore species, and M.

- 215 peruvianus, a species that rarely includes plant material in its diet.
- 216

217 I prepared a subset of the original dataset (dataset 'microlophus', included in JNplots), which

218 included data on body size (measured as SVL (snout-vent-length) in millimetres), head length 219

(also in mm), and species. Measurements were log-transformed. Since the moderator in this case 220 is categorical (i.e., species), I proceeded to test for a possible two-way interaction between

221 species and size (i.e., head length ~ size * species) using the function *int cat*. The only necessary 222 arguments in *int cat* are the names of the predictor (X), the dependent variable (Y), and the 223 moderator (m). They are added to the function as character strings. The dataset also needs to be

224 specified:

225

226 jnt cat(X='svl', Y='hl', m='species', data=microlophus)

227

228 Notice that the character strings must coincide with the column names in the dataset

229 'microlophus'. These four arguments are the minimum needed for the function to work. The

230 output of the function consists in the summary table of the two-way interaction model (head

231 length \sim size * species), and the lower and upper limits of the region of non-significance (i.e.,

232 values of the predictor for which the difference between categories is not significant) (Table 1).

233 The function also produces a plot showing the association between the dependent variable (e.g.,

234 head length) and the predictor (e.g., size), with the two categories (e.g., species) represented by 235 different symbols and/or colors, and regression lines for each individual category based on the

- 236 output of the interaction model (Figure 3).
- 237

238 This re-analysis of the data using *int cat* indicated that the interaction between sex and size was

- 239 significant (t = -5.499, p < 0.001), and evidenced the existence of a region of non-significance
- along the examined size range (Figure 3). Specifically, the results indicated that the head lengths 240
- 241 of both species are not significantly different for individuals with log(SVL) values between 4.13
- 242 and 4.33 (approximately between 62.33 and 75.63 mm).
- 243



244 245

Figure 3. Graphical output of a model relating head length to body size (SVL) and its interaction with species of 246 *Microlophus* lizards (model: head length ~ body size * species) obtained with the function *jnt* cat from *JNplots*. 247 Solid and dashed lines represent head length \sim body size relationships for individuals of each of the two species 248 (also represented by closed and open circles), as shown in the legend. These relationships were obtained from the 249 output of the interaction model. Grey area represents the non-significance area calculated with the Johnson-Neyman 250 technique. Data obtained from Toyama et al (2018) and available to use with JNplots.

251

252 In this particular case, the calculation of regions of non-significance using *int cat* provided 253 predictor (size) values that defined regions where differences between categories (and lack 254 thereof) are statistically supported, which provides more rigor when interpreting the results of an 255 interaction model. At this point is worth mentioning that regions of non-significance can exist

256 and be relevant for the data of study despite the interaction term being non-significant (Rogosa, 1980, 1981; Bauer and Curran, 2005), thus it might be worth performing the Johnson-Neyman 257

technique regardless of the significance of the interaction term.

- 258 259
- 260

262 Table 1. Two-way interaction fitted models obtained with JNplots for three empirical examples. Significant p-values are shown in bold. The limits of significance obtained using the Johnson-Neyman technique (min JN value and max JN value) and the minimum and maximum values found in the data (min value data and max value data) are shown at the bottom of each table. In the first example the moderator is categorical and these limits refer to values of the predictor (e.g., for which predictor values are the differences between moderator categories non-significant?), while in the second and third examples the moderator is continuous and these limits refer to values of the moderator (e.g., for which moderator values is the relationship between the dependent variable and the predictor (non)significant?).

<i>Microlophus</i> lizards			
	Coefficient	t-value	p-value
Intercept	-1.79	-6.83	<0.001
log(SVL)	1.06	17.57	<0.001
species	1.59	5.47	<0.001
log(SVL) x species	-0.38	-5.50	<0.001
min JN value	max JN value	min value data	max value data
4.133	4.326	—	
Lizard home range			
U	Coefficient	t-value	p-value
Intercept	4.26	23.56	<0.001
overlap	1.77	9.11	<0.001
network	-0.07	-0.39	0.700
overlap x network	0.86	6.13	<0.001
min JN value	max JN value	min value data	max value data
-3.296	-1.360	-2.169	2.481
Bird coloration			
	Coefficient	t-value	p-value
Intercept	0.32	18.40	<0.001
precipitation	-5.03E-05	-5.13	<0.001
temperature	-4.40E-06	-0.007	0.9947
precip. x temp.	1.30E-06	2.80	0.0056
min JN value	max JN value	min value data	max value data
01 10 4	84 853	17	27.5

275 *Example 2: drivers of home range size in a lizard*

276 277 Data from this example comes from the study of Payne et al (2022a). In the original study, the 278 authors were interested in uncovering the factors influencing the home range size (i.e., the area in 279

which an individual interacts with the environment) of individuals of the lizard species *Tiliqua* 280 rugosa. One of their main results indicated that the size of the home range of an individual

281 increases with its degree of overlap with the home range of their neighbours. Additionally, this

282 relationship is stronger for individuals that interact with more neighbours (i.e., degree of social 283 network).

284

285 I prepared a subset of the data (dataset 'lizard home range', included in JNplots, see Payne et al., 286 2022b for original dataset) that included information on the home range size of each individual ('hrsize95'), degree of overlap ('PHR95 overlap-z'), and social network degree ('degree z'). To 287 288 analyze the two-way interaction between overlap and degree of social network (i.e., home range 289 size \sim overlap * social network) I used the function *int cont*, as the moderator (i.e., degree of 290 social network) is continuous. As with *int cat*, the necessary arguments for the function are the 291 names of the predictor (X), the dependent variable (Y), and the moderator (m) as they appear in 292 the dataset, which also needs to be specified:

- 293
- 294

```
jnt cont(X='PHR95 overlap z', Y='hrsize95', m='degree z',
295
          data=lizard home range)
```

296

297 As with *int cat*, the output of the function consists in the summary table of the two-way 298 interaction model (home range size ~ overlap * social network), the values of the moderator that 299 represent the limits between significance and non-significance, and the minimum and maximum 300 moderator values in the data (Table 1). The function also produces a plot showing the association 301 between the dependent variable (e.g., home range size) and the predictor (e.g., overlap) (Figure 302 4). However, when the moderator is continuous the interpretation of the interaction effect differs 303 from the output of *int cat*. In this example, and in agreement with the original study, home range 304 size increases with overlap. However, the degree of social interactions has a positive effect on 305 this relationship (i.e., the positive effect of overlap on home range size is stronger for lizards that 306 interact more with neighbours). This positive effect is represented by multiple regression lines 307 plotted in the output figure (Figure 4). The multiple grey regression lines that constitute the grey 308 'area' represent regressions fitted using moderator values that are outside the range of 309 significance, i.e., values of the moderator that make the relationship between the dependent 310 variable and the predictor not significant. (Figure 4). The 'area' in color consists of multiple 311 regression lines that represent models fitted using moderator values that fall within the 312 significance range (i.e., moderator values for which the relationship between the dependent variable and the predictor is significant). The significant regression lines are colored in a blue-313 314 red gradient that represent lower and higher moderator values, respectively, illustrating how 315 changes in the magnitude of the moderator (i.e., degree of social network) affect the relationship 316 between home range size and overlap (Figure 4). The plot also shows two additional lines. The solid and dashed black lines represent fitted models that use the maximum and minimum values 317 318 of the moderator in the data, respectively. This aids in the interpretation of the plot because not 319 all moderator values might be relevant for the study system or the data at hand. 320

321 In this example, a higher degree of social interactions (moderator) increases the slope between

322 home range size (dependent variable) and overlap (predictor) (Figure 4). However, a low degree

323 of social interactions (specifically below a value of -1.360, Table 1) makes that relationship not

- 324 significant, keeping home range size small regardless of the degree of overlap (grey area in
- 325 Figure 4). Importantly, some moderator values that would result in non-significant relationships 326 are found in the data, suggesting that this result is biologically relevant (see grey regression lines
- 327 between solid and dashed black lines in Figure 4).
- 328



home range overlap 95

329 330 Figure 4. Graphical output of a model relating home range size to home range overlap and degree of social network 331 in the lizard Tiliqua rugosa (model: home range size ~ overlap * social network) obtained with the function jnt cont 332 from JNplots. Colored lines represent significant linear models obtained using different 'degree of social network' 333 values, the blue-red gradient represents different degrees of social network going from low to high, respectively. 334 Grey lines represent non-significant linear models. Solid and dashed black lines represent the maximum and 335 minimum precipitation values from the dataset, respectively. Data obtained from Payne et al (2022b).

336

337 *Example 3: drivers of coloration in birds*

338

339 Data from this example were originally described in a study by Marcondes and Brumfield (2019) 340 and reanalysed in a follow-up study (Marcondes et al., 2021). In the latter study, the authors

assessed how climatic variables and light environments influence the plumage coloration of bird

341 342 species of the family Furnariidae. Among other findings, the authors found that the brightness (a

343 proxy for overall melanin content, with less bright plumage patches having less melanin) of the

back plumage was negatively related to precipitation. Furthermore, an interaction between 344

345 temperature and precipitation was detected, indicating that the negative effect of precipitation on

346 brightness is stronger when temperature is lower (see Figure 1A in Marcondes et al., 2021).

347

348 I reanalysed a subset of the data used by Marcondes et al (2021) (dataset 'birds colors', included

349 in JNplots, original data by Marcondes and Brumfield, 2021 and Seeholzer et al., 2017) using the 350 *int cont* function as in the previous example. The model of interest in this case was brightness \sim

- 351 precipitation * temperature. However, in contrast to the previous example, this analysis implies
- 352 the non-independence of datapoints due to phylogenetic relationships. To account for this, I used
- 353 the argument 'correlation' in *int cont*. The argument 'correlation' specifies the correlation
- 354 structure of the model (as one would do in the gls function of nlme). Phylogenetic correlation
- structures (e.g., 'corBrownian', 'corPagel', 'corBlomberg', etc) in turn need a phylogeny to be 355
- specified. Here I chose 'corPagel' as the correlation structure and used a phylogenetic tree of the 356 357 Furnariidae ('tree Furnariidae', also included in JNplots, Harvey et al., 2020), selecting '1' as the
- initial value of lambda (see Paradis and Schlieb, 2019, for details on using different correlation 358 359 structures):
- 360
- 361

```
jnt cont(X='bio12', Y='back bright', m='bio1', data=bird colors,
362
              correlation=corPagel(1, tree Furnariidae))
```

363

364 The output of *int cont* showed that, in agreement with the original study, plumage brightness

365 decreased with precipitation and the interaction between temperature and precipitation was

366 significant (Table 1). Specifically, the effect of precipitation on brightness was stronger at lower

367 temperatures. The limits of significance represented in the plot confirmed this pattern and also

368 showed that the statement is generalizable for the entire range of temperature values experienced

- 369 by species in the data, as it completely overlaps with the region of significance (Figure 5).
- 370



precipitation (mm)

371 372 Figure 5. Graphical output of a model relating back plumage brightness to precipitation and temperature in 373 Furnariidae bird species (model: brightness ~ precipitation * temperature) obtained with the function *int cont* from 374 JNplots. Colored lines represent significant linear models obtained using different temperature values, the blue-red 375 gradient represents different temperatures going from low to high, respectively. Grey lines represent non-significant

376 linear models. Solid and dashed black lines represent the maximum and minimum precipitation values from the

377 dataset, respectively. Data obtained from Marcondes and Brumfield (2021).

378 CUSTOMIZATION OF GRAPHICAL OUTPUTS IN JNplots

379

One of the main aims of *JNplots* is to provide graphical outcomes that allow the user to interpret
 interaction models in an intuitive way. To aid in this objective, the graphical outputs of its
 functions allow for some aesthetic flexibility.

383

384 In the case of *int cat* the regions of non-significance might not overlap the predictor values in 385 the data. This would result in the region of non-significance not appearing or only partially 386 appearing in the graphical output. Specifying the option 'plot.full = T' ('plot.full' defaults to F) 387 will result in the plot always showing the entire region of non-significance regardless of its 388 overlap with the predictor values of the data (compare Figure 6A and 6B). Other basic aspects of 389 the plot that can be modified are the symbols representing both categories (default: pch = 390 c(16,1), colors (default: cols = c('black', 'black')), line types (default: ty = c(1,2)), line widths 391 (default: lwd = c(1,1)), and line colors (default: line.col = c('black', 'black')). As an example,

- 392 compare Figure 6A, which uses only default settings, and Figure 6C.
- 393

394 Plotting characteristics can also be specified in *int cont*. The user can control the relative number 395 of regression lines to be plotted with the argument 'res', which defaults to 100. The exact number 396 of lines to be plotted is equal to the value of 'res' -1, meaning that the number of plotted 397 regressions increases with the value specified in 'res' (Compare Figure 6D and 6E, which have 398 'res' values of 80 and 40, respectively). The gradient of colors shown by the significant 399 regression lines can also be modified. The arguments 'max col grad' and 'min col grad' define 400 the colors of the regression lines when using the maximum and minimum moderator values that 401 result in significant relationships, respectively. The colors of the regression lines in-between will 402 form a gradient between the extreme colors ('max col grad' and 'min col grad' default to 'red' 403 and 'blue', respectively). For example, compare Figure 6D and Figure 6F. If a color gradient 404 indicating different moderator values is not desired then 'col.gradient = F' (defaults to T), and all 405 the lines representing significant fitted regressions will take the color specified in the argument 406 'sig color', which defaults to 'lightblue' (Compare Figure 6G and 6H). The color of the non-407 significant regression lines can also be specified in the argument 'nonsig' color' (defaults to 408 'grey').

408 409

410 Finally, as previously mentioned, the correlation structure of the data can be modified in both

411 *jnt_cat* and *jnt_cont*. Although this is not an aesthetic specification, changing the correlation

412 structure will most likely change the aspect of the graphical outcome of either function. For

413 example, compare Figure 6G and 6I, which use Pagel's lambda and Brownian motion correlation

- 414 models, respectively.
- 415



Figure 6. Graphical flexibility of JNplots. (A) jnt cat was applied to a head height ~ size * species model. (B) Here 418 the argument 'plot.full' was changed to 'T', which allows to see the entirety of the non-significance region regardless 419 of the range of the predictor values. (C) Here plot.full = F, but other arguments were modified to change the 420 aesthetics of the plot (pch = c(16,17), cols = c('dodgerblue2', 'darkolivegreen4'), lwd = c(2,2), line.col = 421 c('dodgerblue2', 'darkolivegreen4')). (D) Same as figure 4, *int cont* was applied to the model home range size \sim 422 overlap * network. (E) Here the argument 'res' was specified to be 40 (default = 100). Notice the lower number of 423 regression lines and the larger space between them. (F). Here res = 80, and gradient colors are changed specifying 424 min col grad = 'yellow' and max col grad = 'red'. (G) Same as figure 5, *jnt cont* was applied to the model 425 brightness \sim precipitation * temperature, res=150, correlation = corPagel(1, tree Furnariidae). (H) Argument 426 col.gradient = F and sig color = 'lightblue'. The argument sig color is only considered when col.gradient = F and 427 defines a single color to be used for all significant regression lines. The argument nonsig color works similarly for 428 non-significant regression lines. (I) In this case the correlation structure is based on a Brownian motion model of 429 evolution (correlation = corBrownian(1, tree Furnariidae).

430 CONCLUSIONS

431

432 Multiple model testing is common in ecological and evolutionary studies, and understanding

- 433 how variables included in such models interact is indispensable for their interpretation (Hilborn
- and Stearns, 1982; Dochtermann and Jenkins, 2011; Spake et al., 2023). Although the Johnson-
- 435 Neyman technique was initially developed in the context of educational and psychological
- 436 studies (Johnson and Neyman, 1936; Johnson and Fay, 1950), its application to other fields is
- evident (e.g., White, 2003), as was the need to expand its application beyond categorical
 moderators and two-way interactions (e.g., Bauer and Curran, 2005). In the same vein, *JNplots*
- moderators and two-way interactions (e.g., Bauer and Curran, 2005). In the same vein, *JNplots* aims to be a tool that facilitates the application of the method in ecological and evolutionary
- 440 studies through the direct implementation of phylogenetic corrections and the possibility to
- 441 analyze categorical and continuous moderators, thus going beyond what is possible with existing
- 442 software. Equally important, *JNplots* aims to aid in the interpretation of two-way interactions
- through more intuitive graphical outputs.
- 444
- Although its main functions are readily available, *JNplots* still has room for expansion. For
- example, the Johnson-Neyman technique can be applied to three-way or higher-level interactions
- 447 (Pothoff, 1964; Hunka, 1995; Hunka and Leighton, 1997; Curran et al., 2004; Bauer and Curran,
- 448 2005). Other types of regressions, like type II or reduced major axis regressions, and even non-
- 449 linear models also represent alternatives to traditional linear models not yet included as
- 450 analytical options in this package. These and other variations in the analysis of interactions
- 451 remain to be implemented in *JNplots* (or any other software). Before then, users interested in
- 452 such variations are free to copy and modify the functions from *JNplots*
- 453 (https://github.com/kenstoyama/JNplots) and adapt them to their needs.
- 454
- 455 Together with the release of this package, I provided a quick start guide online
- 456 (https://kenstoyama.wordpress.com/2023/04/28/jnplots-quick-guide/) for users that are more
- 457 familiar with the Johnson-Neyman technique and are specifically interested in the numerical and
- 458 graphical outputs of *JNplots*. The same page can be used to report issues with the use of the
- 459 package.460
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