Parsimony overcomes statistical inconsistency with the addition of more data from the same gene

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Abstract

Many authors have demonstrated that the parsimony method of phylogenetic analysis can fail to estimate phylogeny accurately under certain conditions when data follow a model that stipulates homogeneity of the evolutionary process. These demonstrations further show that no matter how much data are added, parsimony will forever exhibit this statistical inconsistency if the additional data have the same distributional properties as the original data. This final component—that the additional data must follow the same distribution as the original data—is crucial to the demonstration. Recent simulations show, however, that if data evolve heterogeneously, parsimony can perform consistently. Here we show, using natural data, that parsimony can overcome inconsistency if new data from the same gene are added to an analysis already exhibiting a condition indistinguishable from inconsistency.

All methods of phylogenetic inference are statistically inconsistent when their underlying assumptions are violated. False groupings are particularly likely when two terminal branches are long relative to, in the four taxon case, the internal branch and the two other terminal branches. Under these conditions, phylogenetic methods will erroneously interpret convergent character states on the terminal branches as similar due to ancestry when these outnumber the true shared derived characters that actually unite the taxa (Felsenstein, 1978). This so-called long-branch attraction (LBA, originally long edge attraction (Hendy and Penny, 1989)) is a theoretical phenomenon with cogent mathematical underpinnings (Felsenstein, 1978). When data are simulated under conditions that assure they are independent and identically distributed (i.i.d.), parsimony will fall prey to LBA (Huelsenbeck and Hillis, 1993), whereas Maximum Likelihood (ML) methods can perform better when the model makes the i.i.d. assumption. Mathematical theory also demonstrates, however, that ML models assuming homogeneity of the evolutionary process will suffer from inconsistency when the data under consideration violate, even weakly, the i.i.d. assumption (Chang, 1996). Recent work supports this theory, showing that when ML imposes the i.i.d. assumption on simulated data which were generated according to a heterogeneous process, ML can converge to the wrong answer with 100% certainty, but parsimony is not misled (Kolaczkowski and Thornton, 2004). Here, we do not address the accuracy or relevance of Kolaczkowski and Thornton’s demonstration that ML performs poorly under these conditions; others have begun this (Spencer et al., 2005; Steel, 2005; Gaucher and Miyamoto, in press). Furthermore, it has long been conceded that if the assumed ML model is incorrect for the data, ML is not guaranteed to be consistent (Swofford et al., 1996). Here, we focus only on this later finding of Kolaczkowski and Thornton (2004)—that parsimony is not misled by data that do not satisfy the i.i.d. assumption.

Although the consistency of a phylogenetic estimator is not directly relevant given finite data sets (Siddall and Kluge, 1997; Sanderson and Kim, 2000), the claim that

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ML is consistent and parsimony is inconsistent (both of which are false statements when worded so generally) has been, by and large, the lone criterion offered for preferring ML over parsimony. The claim has begun to diminish with increasing evidence (see Goloboff, 2003) but persists nonetheless. We do not believe consistency to be an important criterion for choice among methods of analysis. However, if consistency is to be a criterion, the critical choice among methods hinges on the nature of the data under analysis. That is, it is trivial to say one method is consistent or not, without specifying conditions. Parsimony may perform at its poorest when data follow the i.i.d. assumption, as has usually been the case in simulation studies, but many have argued that natural data do not evolve homogeneously and violate the i.i.d. assumption (Farris, 1973; Siddall and Kluge, 1997; Tuffley and Steel, 1998; Siddall and Whiting, 1999; Steel et al., 2000; Kolaczkowski and Thornton, 2004), and many studies support these claims (Fitch and Markowitz, 1970; Fitch, 1976; Miyamoto and Fitch, 1995; Lockhart et al., 1998; Pollock et al., 1999; Philippe and Lopez, 2001; Lopez et al., 2002; Misof et al., 2002; Pupko and Galtier, 2002). Mathematical assertions and simulations that show parsimony performs poorly when analysing data generated under model homogeneity do not inform weather parsimony will perform well when data are generated under conditions of model heterogeneity—that is, when biological evolution has taken place.

Heterogeneity and homogeneity

When we speak of heterogeneity of the model process, we are referring to a general and relaxed type of rate heterogeneity in which sites are permitted to have variable rates through evolutionary time. Essentially, this type of heterogeneity permits the process of evolution to change. This general type of rate variation can be modeled in more or less restrictive ways. Some very general models (Farris, 1973; Tuffley and Steel, 1997) allow each character a potentially unique rate for every branch on the tree, not demanding any to be invariable. An earlier method, called the covarion model (Fitch and Markowitz, 1970) permits some sites to be variable and others to be invariable at a given time, but later, which sites are permitted to vary and which are prohibited can change. Both of these frameworks permit a general type of rate heterogeneity, which has also been termed heterotachy (Lopez et al., 2002), even though the covarion model allows a more assumption-laden flavor of heterotachy. Heterotachy-permissive models violate the “identically distributed” component of the i.i.d. assumption because they permit within-site rate heterogeneity (Steel et al., 1993; Lopez et al., 2002). Therefore models that permit heterotachy do not assume a stationary substitution process in which sites maintain the same relative rates through time (but see Tuffley and Steel, 1998 for a covarion-style, i.i.d. conforming formulation, discussed below). A more assumption-laden restriction of this general form of heterogeneity corresponds to the familiar discrete approximation of the gamma distribution (Yang, 1994). In this formulation, although rates are permitted to vary at different sites across a tree, at a given place in the tree, the rates are the same or proportional (Chang, 1996; Gaucher et al., 2001); that is, a given site is not allowed to have a variable rate through time (this type of rate accommodation is sometimes called a “rates-across-sites”, or RAS model). Typical ML models—including all homogeneous Markov process models and the gamma approximation—assert this assumption of homotachy (Lopez et al., 2002) evolution. The assumption of homotachy is also true of the (usual) invariants model, and this model is even more restrictive than the gamma approximation.

Selection and functional constraints, among other phenomena, cause data to violate the i.i.d. assumption, and so it should be uncontroversial to state that many forms of natural data, especially protein-coding loci, evolve heterotachously. This was the basis upon which Farris (1973) asserted that ML models should permit model heterogeneity and not employ parametric, “typical” statistics. Despite this, Felsenstein (1978) generated a model framework that does precisely what Farris admonished as unrealistic (assumed homogeneity of the evolutionary process). For some time following this, parsimony has been criticized repeatedly for not being consistent under the conditions set forth by Felsenstein (1978), despite the general knowledge that natural data do not conform to those unrealistic assumptions. Since, LBA of parsimony under the unrealistic assumption of data homotachy has been used as a general argument against parsimony when applied to real data.

Detecting LBA

Assertions of LBA are common, but the use of methods designed to detect LBA are rare. Suggestions have been offered (Carmean and Crespi, 1995; Huelsenbeck, 1997), but these rely either on the notion that parsimony is suspect of LBA when ML provides different results (Huelsenbeck, 1997), or that parsimony is suspect of LBA when resampling support is high (Carmean and Crespi, 1995). The former criterion was predicted and dismissed in the original demonstration that parsimony can be inconsistent (Felsenstein, 1978), despite the false assertion therein that ML “entirely avoid[s] the problem of statistical inconsistency” (p. 409); nevertheless, it has been the justification for the conclusion of LBA in by far the vast majority of papers claiming examples of LBA (contra Bergsten, 2005). The latter criterion is difficult to reconcile with
the notion of support itself (Siddall and Whiting, 1999). Given this and the recent evidence of the conditions leading to the inconsistency of ML (Chang, 1996; Swofford et al., 1996; Kolaczkowski and Thornto

on, 2004), showing that ML and parsimony differ in results or support cannot indicate which, if either, is inconsistent. See Siddall and Whiting (1999), Grant and Kluge (2003), and Bergsten (2005) for a comprehensive discussion of other proposed tests of LBA.

One method, however, permits the logical detection of LBA without reference to the relative merits of competing methods (Siddall and Whiting, 1999). Because taxa can attract each other only if they are simultaneously present in the analysis, putatively attracting taxa can be removed to see if they influence the placement of apparently attracted taxa ("long branch extraction" of Siddall and Whiting, 1999; henceforth, extraction test). The remaining taxa must change position to infer that they were in the wrong place due to LBA. This is a minimum criterion for LBA, but it must be the case if LBA is present.

Here we employ the extraction test to attempt to refute LBA in an empirical data set of social wasps. As with all tests, the extraction test cannot prove LBA, only refute it. Therefore, when the extraction test is performed, we will refer to the failure to reject (and support for) the null $H_{LBA}$, and its rejection. After extensive testing, we fail to refute LBA in the data set of consideration. In addition to these tests, we provide evidence relating to the prediction that analyses suffering from LBA will recover the phenomenon with increasing certainty as more data (from the same distribution) accumulate. There have been at least two interpretations of this prediction: (1) the bootstrap support for clades suspected of LBA increases (Carmean and Crespi, 1995); and (2) the frequency of cladages suspected of LBA across replicates increases (Kolaczkowski and Thornto

n, 2004). We accommodate both interpretations here. Our approach, however, is unique in its reliance on empirical data alone. After presenting these results, we show that the simple addition of more data from the same gene removes the error.

Data

Using standard PCR protocols, we amplified and sequenced 1261 bases from the Cytochrome Oxidase subunit I gene for the nine nominal species of the swarm-founding social wasp genus Apoica and eight exemplars of relatives. The sequence was obtained in two pieces: The first fragment obtained, herein referred to as the small CO1 fragment, extends from alignment position 704 to 1261; it was amplified using the primers CO1-P1 Klompen (5’- TTGATTTTTTGTTGCAYCCWGAAGT-3’; positions 2172–2195 in the Drosophila mitochondrial genome) and CO1-4 Klompen (5’- CCWVYTARDCC-TARRAARTGTTG-3’; positions 2749–2763 in the Drosophila mitochondrial genome). The second fragment, herein referred to as the large CO1 fragment, extends from alignment position 1 to 703; it was amplified using the primers CO1-LCO (5’-GGTCAACAAATCTACAAAGATATTGGG-3’; positions 1489–1514 in the Drosophila mitochondrial genome) and CO1-HCOoutout (5’-GTAATATATGRTGRTGCTC-3’; positions 2330–2348 in the Drosophila mitochondrial genome). Sequencing was performed via the dideoxy termination method with dye-labeled terminators using the ABI Prism BigDye Terminator Cycle Sequencing Ready Reaction Kit with AmpliTaq DNA polymerase and run on the ABI Prism 3700 DNA analyzer (Perkin-Elmer). Complementary strands were combined and edited with the computer program Sequencher 3.1 (Gene Codes Corporation). Obtained sequences were aligned using default parameters in the multiple alignment program ClustalX (Thompson et al., 1997); a static alignment was necessary for the resampling procedure outlined below. The data are free of indel events, and thus the Clustal alignment is perfectly concordant with the implied alignment (Wheeler, 2003) obtained via POY (Wheeler et al., 2002). All sequences are deposited in GenBank (Accession numbers: AY918908–AY918924).

Phylogenetic analyses

In an initial empirical analysis of social wasps employing the small CO1 fragment, we applied parsimony analysis via the following commands in TNT (Goloboff et al., 2003): “mult=tbr replic 50 hold 10”. These commands implement 50 random taxon additions by way of the Wagner tree-building algorithm (Kluge and Farris, 1969) and subjects the resulting trees to tree-bisection reconnection swapping (TBR), with 10 trees held during each round of swapping. In the results of this analysis, four putative long branches appeared to be involved in LBA (Fig. 1a). Of the 17 taxa analyzed, two members of the genus Apoica grouped near two morphologically, behaviorally, and geographically distinct tribes (Fig. 1a). Apoica albimacula and Apoica arborea have the longest branches of any Apoica sp. (two-tailed z-test: $P < 0.001$). Ropalidiini and Mischocyttarini have the longest branches of the remaining taxa ($P < 0.001$).

The paraphyly of Apoica is without precedent. The phylogeny of the social wasp tribe Epiponini

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1 We made no decision a priori to partition the CO1 data. The reason the data were analyzed separately was simply because we obtained the small CO1 fragment first, and analyzed it. The results prompted the acquisition of the large CO1 fragment. In other words, the “partitions” were simply the results of using conserved primers.
(Hymenoptera: Vespidae; Polistinae), of which the genus *Apoica* is a member, is well supported by numerous sources of data (Carpenter, 1991; Wenzel, 1993; Wenzel and Carpenter, 1994; Noll et al., 2004). *Apoica* is unique among paper wasps both morphologically and behaviorally, and many aspects of their natural history, including their nocturnality, strongly indicate the unity of the genus. Accordingly, the monophyly of *Apoica* has never been doubted, and no data (save these) suggest that these highly eusocial, swarm founding wasps are close relatives of the primitively eusocial, independent founding Ropalidiini or Mischocyttarini.

To investigate LBA in this situation, we applied the extraction test to the two putatively attracting branches leading to Ropalidiini and Mischocyttarini. If LBA is absent, the two long-branched *Apoica* must stay in their same position relative to the remaining taxa when Ropalidiini and Mischocyttarini are removed from the matrix and parsimony analysis conducted again. As is required by the predictions of H_{LBA}, *Apoica albimacula* and *Apoica arborea* move to a position that recovers the monophyly of *Apoica*. (c) The single most parsimonious tree resulting from parsimony analysis of 1261 bases of the CO1 gene. *Apoica* is monophyletic.

**Testing for LBA**

The results from the extraction test above are, alone, strongly concordant with the predictions of H_{LBA}. But this apparent inconsistent behavior may merely be an example of character sampling error, and not actual inconsistency. Therefore, we employed a more rigorous test for LBA.

Data matrices were generated via randomly resampling, with replacement, the small CO1 fragment using Merrin (a PHP application developed by G.L. Tolman, available at http://www.socialwasps.com/). Thus we generated new data that were drawn randomly from precisely the same distribution as the original dataset, with all of its natural complexity. Each of the resampled data matrices was composed of either 2000, 4000, 6000, 8000, 10 000 or 100 000 nucleotide base characters. The characters from each preceding matrix were present at the beginning of the following, simulating the accumulation of data. Each of these resampled matrices were merged with the original small CO1 fragment matrix, creating six matrices of 2558, 4558, 6558, 8558, 10 558 and 100 558 characters. This procedure was implemented 100 times, such that 100 trials of six data matrices each were constructed. Each of the resulting 600 data matrices was subjected to parsimony analysis in TNT as before. Parsimony bootstrap proportions were calculated from 1000 pseudoreplicates for each of the 600 data matrices using the command “resample boot replications¼1000” in TNT (see Appendix 1 for an example of the TNT scripts employed).

The extraction test was applied to matrices that resulted in trees containing apparently attracting pairs. Only two worst-case alternate topologies, involving both members of putatively attracted pairs, were considered suspect of H_{LBA} (Fig. 2). Putatively attracting long-branch taxa were extracted from the matrices using the “taxcode” command in TNT, and the parsimony search procedure.
repeated. If both of the putatively attracted taxa moved after removal of their apparent attracters, the trial was counted as support for H_{LBA}. If both did not, H_{LBA} was rejected. If parsimony analyses resulted in multiple equally parsimonious trees, for the trial to count as support for H_{LBA}, every tree had to show movement of the suspect taxa.

The results of this test further conform to the predictions of H_{LBA}. As sample size grew, H_{LBA} was increasingly supported, ultimately in 100% of trials (Fig. 3a). As the resampled matrices increased, so increased the bootstrap support for the clades supporting H_{LBA} (Fig. 3b). This result is expected from theory, which suggests that the inconsistent estimator will recover the incorrect result with increasing certainty as more data from the same distribution are added to the analysis (Felsenstein, 1978). As data increase, however, bootstrap values might increase in general. Bootstrap values for clades supporting H_{LBA} were therefore divided by the average bootstrap support for the entire cladogram. These normalized values indicate that increasing bootstrap support for clades supporting H_{LBA} was not merely an artifact of generally increasing support (Fig. 3b). This is expected in an analysis that is being positively misled (sensu Felsenstein) by statistical inconsistency. All the evidence, taken together, supports the hypothesis that parsimony never overcame inconsistency, but was further confounded by it.

**Overcoming LBA**

Having failed to refute LBA in the analysis of the small CO1 fragment despite extensive testing, we investigated if
the addition of the large CO1 fragment, which need not exhibit the same distributional properties as the original data, had indeed salvaged the analysis. Although LBA was apparently absent when both small and large CO1 fragments were analyzed simultaneously (Fig. 1c), we were again concerned that this result may simply have been due to sampling error, and the addition of more data of the latter type might eventually also support H_LBA.

To address this concern, we randomly resampled characters with replacement from the large CO1 fragment. For this analysis, data matrices were generated and analyzed under the same resampling procedure used for the small CO1 fragment above. In this case, however, data added to the small CO1 fragment were resampled with replacement from the large CO1 fragment. In this way, additional data with the same properties as the large CO1 fragment could be added to the small CO1 fragment. If the apparent escape from LBA afforded by the simultaneous analysis of small and large CO1 fragments was an artifact of a small sample, however, data added to the small CO1 fragment were analyzed; the inclusion of additional data eliminated the addition of the large CO1 fragment, which need not exhibit the same distributional properties as the original data, and the addition of more data of the latter type might eventually also support H_LBA.

The results above show that the two CO1 fragments exhibit different properties. To investigate some of the details of these differences, we employed a recently implemented test for data heterogeneity (in Ané et al., 2005). In summary, this test examines if: (1) the data are better suited by (H_0) a completely homogeneous model versus (H_A) a homotachous RAS model (such as gamma), and then (2) if the data are better served by (H_0) the homotachous RAS model or (H_A) the fusion of a homotachous RAS accommodation plus the covarion-style model of Tuffley and Steel (1998). We say covarion-style because this is the language of Tuffley and Steel (1998), owing to the fact that—in choosing rates, i.i.d., from a distribution—their model falls short of the spirit of the covarion framework, which is to accommodate data that violate the i.i.d. assumption. As such, the covarion-style model may not be covarion-like when applied to finite data. Nevertheless, one can ask if a RAS+covarion-style model is better than RAS alone.

The test of Ané et al. (2005) operates via a modification of the statistics set forth in Tuffley and Steel (1998) and Lockhart et al. (1998) (see details therein). The test investigates rate heterogeneity on branches subtending clades identified by the investigator. For this test, the topology deriving from all the data was used as the reference topology. We would ideally identify clades that include only the long-branch taxa. That can be accomplished for Ropalidiini and Mischocyttarini. However, the two long-branch Apoica do not form a clade, and so cannot be removed to the exclusion of other taxa. Instead, we present tests for the branch leading to the clade (Ropalidiini + Mischocyttarini) and the clade of all Apoica, the two basal taxa of which are the putative long branch taxa. The tests were performed for all 1st and 2nd codon position nucleotides ("1, 2" of Table 1), all third position nucleotides ("3" of Table 1), and all positions ("All") for the small fragment alone, the large fragment alone, and all the data combined.

The first heterogeneity test (homogeneous versus RAS) showed significant heterogeneity for all branches and data partitions investigated (results not shown). The results from the second heterogeneity test (RAS versus RAS+covarion-style) appear in Table 1 (significant results in bold). With respect to the branches and nucleotide positions investigated, the small CO1 fragment exhibits less covarion-style heterotachy than the large CO1 fragment (2/6 tests versus 4/6 tests). In addition, considering all nucleotide positions per partition in the small CO1 fragment, the test favored heterotachy for the branch leading to Apoica, but not (Ropalidiini + Mischocyttarini); the opposite was true for the large CO1 fragment. Heterotachy for both branches was found in the first and second positions of the large CO1 fragment and when all positions from both partitions were analyzed simultaneously. These results therefore support the deduction that the differential behavior of the partitions implies differences in heterotachy, and that the heterotachy of the gene is maximized when all data are analyzed simultaneously.

Conclusions

Our findings show that if a phylogenetic analysis using parsimony falls prey to a condition concordant with the
predictions of LBA, the addition of data that conform to the distributional properties of the original data are unable to salvage the analysis, as predicted by theory (Felsenstein, 1978). The addition of a relatively small amount of data that does not conform to the distributional properties of the original data, however, can rescue the analysis from LBA. This finding agrees with recent simulation (Kolaczkowski and Thornton, 2004), which shows that the presence of heterotachy can permit the consistency of parsimony under branch-length conditions thought permissive of LBA. Furthermore, this necessary model heterogeneity exists within a single gene, one of the most commonly used in phylogenetic analyses.

Interestingly, the 558-base small CO1 fragment, though exhibiting some heterotachy, is sufficiently homogeneous to cause parsimony to suffer from a condition indistinguishable from LBA. This is only logical, given that smaller gene fragments will always be less heterogeneous than larger data samples. When both the small and large CO1 fragments of the gene are analyzed simultaneously, however, the data exhibit greater heterotachy than either fragment analyzed alone (see Table 1), and parsimony is not confounded. This is not surprising, as protein-coding loci are well known for their evolutionary heterogeneity (Fitch, 1976; Philippe and Lopez, 2001; Lopez et al., 2002; Pupko and Galtier, 2002). When multiple loci and morphology are combined in increasingly popular simultaneous analyses (Kluge, 1989; Nixon and Carpenter, 1996), there may be little reason to suspect data homogeneity. Given this, parsimony need not be generally overlooked for fear of statistical inconsistency.

Our results support the theoretical concerns regarding the inconsistency of phylogenetic estimation using parsimony when datasets are small. Our results also demonstrate that when additional natural data are analyzed, heterotachy is enhanced, and the data no longer follow the strict requirements upon which those theoretical concerns are contingent. In short, a parsimony analysis can escape the Felsenstein Zone if only the investigator adds more data, which is in line with a quite general view of materialist investigation.

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Appendix 1

loop 1 100
log/
log %1.homo_#1_2000.txt;
mxram 1000;
proc %1.homo_#1_2000.ss
hold 100000;
mult=tbr replic 50 hold 10;
nel;
export* %1.homo_#1_2000.nex;
resample boot replications 1000 savetrees;
taxcode -Apoica_albimacula -Apoica_arborea;
mult=tbr replic 50 hold 10;
nel;
export* %1.homo_#1_2000_minus_aa.nex;
taxcode + Apoica_albimacula + Apoica_arborea
-Ropalidia_sp. -Mischocyttarus_sp.;
mult=tbr replic 50 hold 10;
nel;
export* %1.homo_#1_2000_minus_rm.nex;
proc/
stop