1	Effects of climate warming on the pine processionary moth at the
2	southern edge of its range: a retrospective analysis on egg survival
3	in Tunisia
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26 Abstract

27 In recent years, ectotherm species have largely been impacted by extreme climate events, essentially 28 heatwaves. In Tunisia, the pine processionary moth (PPM), Thaumetopoea pityocampa, is a highly 29 damaging pine defoliator, which typically lays eggs in summer. Its geographical range is expanding 30 northwards in Europe while retracting from South Tunisia where summer temperatures can reach 31 extremely high values. In this study, we aimed at exploring the effects of climate change on this 32 species at its southern range edge. We investigated variations of fecundity and causes of egg 33 mortality over time using historical and contemporary collections of egg masses from different 34 Tunisian sites to seek relationships with regional climate change over three decades (1990-2019). 35 Our results suggest negative effects of summer heat on egg survival, reflected in a decrease of 36 hatching rate down to 0% in one site during a heatwave. Such a high hatching failure was found to 37 result from both high egg sterility (our results did not allow distinguishing impeded mating success 38 from failed egg maturation or early death of the embryo) and increased abortion of more developed 39 embryos, but little effects of parasitism rate, thereby suggesting vulnerability to heat during 40 embryonic development. We also observed decreasing female fecundity (*i.e.*, number of eggs laid per 41 female) in regions where data were available both in the 1990s and the 2010s, which was associated 42 with a decrease in parasitism rate, while the climatic variability increased. This study investigated 43 direct hatching failure in nature that may be related to the magnitude of warming in summer. 44 Previous studies have confirmed the thermal sensitivity of early instars of the PPM to temperatures 45 observed in the present work, including one population from South Tunisia. However, further work is 46 required to evaluate the relative importance of warming summers among populations because the 47 risk of heat stress depends on the phenology of sensitive instars, and populations from the warmest 48 areas may not necessarily be the most vulnerable to climate change if they already evolved 49 phenological heat avoidance. In addition to heat-induced mortality, the ultimate fitness of individuals 50 that survive challenging heat stresses during early developmental stages should also be explored to 51 determine potential carry-over effects on subsequent life stages.

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53 Keywords

54 Egg mass, heatwave, pine processionary moth, pinus, Thaumetopoea pityocampa, Tunisia

55 Introduction

56 During the period 1901-2010, land temperature has risen by 1.12 and 0.84°C in the Northern and 57 Southern hemispheres, respectively (Jones et al., 2012). Climate change is predicted to increase not 58 only mean temperatures but also temperature variability and, in turn, the magnitude and frequency 59 of stochastic extreme thermal events (Allen et al., 2012). This is already being increasingly observed 60 over most parts of the world (Allen et al., 2012; Coumou & Rahmstorf, 2012; Fischer & Schär, 2010), 61 particularly northern Africa (Fontaine et al., 2013; Nangombe et al., 2019; Zittis et al., 2021). Mean 62 temperature has risen by about 1.4°C since 1901 in Tunisia, with a remarkable average increase of +0.4°C per decade in the last 30 years , primarily observed during summer in southern regions where 63 64 temperatures can exceed 40°C (Verner et al., 2013). Together with average warming, increasing 65 thermal fluctuations and extreme events may impact all fitness components (e.g., phenology, morphology, behaviour, locomotor activity, and physiology) of organisms (Charmantier & Gienapp, 66 67 2014; Chuine, 2010; Chuine et al., 2013; Gardner et al., 2011; Ghosh et al., 2013; Kingsolver et al., 68 2013; Liu et al., 1995; Pigliucci, 2001, 2005; Pincebourde et al., 2021; Pincebourde & Woods, 2020; 69 Sheridan & Bickford, 2011; Thompson et al., 2013; Woods et al., 2015; Wu et al., 2019). Moreover, 70 the concomitant and mutually interacting facets of climate change may ultimately translate into survival and in turn alter genetic frequencies, population density in given habitats, as well as 71 72 persistence and distribution of many organisms (Root et al., 2003; Vasseur et al., 2014). In the 73 twentieth century, a wide range of taxa ranging from invertebrates to mammals and from grasses to 74 trees have shifted their ranges poleward, upslope or both (Crozier, 2004; Hickling et al., 2005; Karban 75 <u>& Strauss, 2004; Parmesan et al., 1999; Parmesan & Yohe, 2003; Root et al., 2003; Walther et al.,</u> 76 2002).

77 During the period 1901-2010, land temperature has risen by 1.12 and 0.84°C in the Northern and 78 Southern hemispheres, respectively (Jones et al., 2012). Climate warming(Parmesan & Yohe, 2003) 79 may induce heritable as well as plastic changes in a wide range of traits at multiple phenotypic levels 80 (Pigliucci, 2001, 2005), such as (i) the timing of life cycle events such as flowering, migration and egg 81 laying (Charmantier & Gienapp, 2014; Chuine, 2010; Chuine et al., 2013; Liu et al., 1995), (ii) the 82 behaviour such as locomotor activity or movements to seek suitable microclimates (Pincebourde et 83 al., 2021; Pincebourde & Woods, 2020; Woods et al., 2015), the morphology such as body size 84 (Gardner et al., 2011; Ghosh et al., 2013; Sheridan & Bickford, 2011; Wu et al., 2019), or (iii) the 85 physiology such as thermal acclimation or adaptation to thermal stressors. Those changes may 86 ultimately translate into survival and in turn alter genetic frequencies, population density in given 87 habitats, as well as distribution (Root et al., 2003). In the twentieth century, a wide range of taxa 88 ranging from invertebrates to mammals and from grasses to trees have shifted their ranges

89 poleward, upslope or both (Crozier, 2004; Hickling et al., 2005; Karban & Strauss, 2004; Parmesan et 90 al., 1999; Parmesan & Yohe, 2003; Root et al., 2003; Walther et al., 2002). Climate change is also 91 expected to increase temperature variability and, in turn, increase the magnitude and frequency of 92 stochastic extreme thermal events, which is already increasingly observed over most parts of the 93 world (Allen et al., 2012; Coumou & Rahmstorf, 2012; Fischer & Schär, 2010), particularly northern 94 Africa (Fontaine et al., 2013; Nangombe et al., 2019; Zittis et al., 2021). In Tunisia, the mean average 95 temperature has risen by about 1.4°C since 1901, with a remarkable increase in the last 30 years with 96 an average warming of 0.4°C per decade, and most substantial warming has been observed during 97 summer in southern regions where average maximum temperatures can often exceed 40°C (Verner 98 et al., 2013). Together with average warming, increasing thermal fluctuations and extreme events 99 may impact organismal fitness (Kingsolver et al., 2013; Thompson et al., 2013), and the combination 100 of these is expected to dramatically impact survival, distribution and life cycles of many organisms.

101 The pine processionary moth (hereafter referred to as PPM), *Thaumetopoea pityocampa* (Denis 102 & Schiffermüller, 1776) (Lepidoptera, Notodontidae), is a highly damaging pest of pine forests across 103 the circum-Mediterranean region (Carus, 2009; Démolin, 1969; Jacquet et al., 2013; Sbay & Zas, 104 2018). The geographic range of the PPM extends from northern Africa to southern Europe, from the 105 Atlantic coast to the western part of Turkey (EPPO, 2004; Roques, 2015). The PPM is a well-106 documented insect that has been acknowledged by the Intergovernmental Panel on Climate Change 107 (IPCC) as one of the few species for which the causal relationship between climate warming and 108 range expansion has been thoroughly proven (Battisti et al., 2005; Rosenzweig et al., 2007). The 109 distribution range remained relatively steady until the late 1990s but then expanded towards higher latitudes and elevations in southern Europe. Indeed, warming winter temperatures have facilitated 110 111 feeding in this winter-developing species and thus indirectly contributed to improving survival rate and growth rate in newly colonized areas (Battisti et al., 2005, Robinet et al., 2007). 112

113 Contrary to the beneficial effects of climate change demonstrated near the northern distribution 114 edge of the PPM, adverse effects of climate change have been observed on the southern range edge 115 (North Africa). Range retraction has been described in southern Tunisia and was found to result from 116 increasing mortality rates of early life stages in a translocation experiment along a natural thermal 117 gradient, which could be ascribed to local effects of climate warming (Bourougaaoui et al., 2021). Fecundity, hatching rate and predation at the egg stage (mostly from parasitoids) presumably play an 118 119 important role in the PPM because this species is gregarious. Several studies have emphasized how larval performance depends on the realised group size, i.e. the number of neonates, and ultimately 120 121 the survival of the whole colony until the end of larval growth (Clark & Faeth, 1997; Denno & Benrey, 1997; Ronnås et al., 2010). Colony density has been suggested to influence feeding activity and 122

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feeding efficiency of individual larvae, which is particularly critical in early stages when individuals have little desiccation and starvation resistances. The number of larvae was also shown to impact silk weaving activity to build and maintain the nests that shelter larvae during the day until their pupation in spring (Démolin, 1965; Martin, 2005). As a result, the number of surviving tents and the average proportion of living larvae per tent were positively correlated to colony size (Pérez-Contreras et al., 2003; Roques et al., 2015). Focusing on the main drivers of colony size in early development is therefore of key importance to understand distribution changes and responses to climate change.

130 In Tunisia, the life cycle of PPM is generally univoltine, however it can extend over two years at 131 high altitudes due to prolonged diapause in a fraction of the pupae (Roques, 2015). Flight periods are poorly documented, nonetheless a study conducted by Démolin and Rive in 1968 in high and 132 133 medium latitudes, revealed that most individuals fly in the second half of July at high elevations and 134 August to September at mid elevations (Ben Jamâa & Jerraya, 1999; Démolin & Rive, 1968). Due to 135 the short lifespan of adults, egg laying occurs immediately after adult flights, and eggs and neonate 136 larvae are presumably the instars that are most likely exposed to acute heat during the whole life 137 cycle. Understanding the effects of warming on female fecundity, egg survival and egg parasitoids is crucial to explore the overall effects of climate change of this species at its southern range edge 138 139 where warming is known to be of great magnitude.

140 In this study, we explored how climate warming over the last three decades may have impacted 141 egg survival and hatching rate in Tunisia. To address this question, we combined historical and 142 contemporary collections of egg masses originating from different Tunisian localities in the 1990s 143 (1992, 1993, and 1995) and in the 2010s (2010, 2014, 2017, 2018, and 2019). Egg phenotypes and 144 survival rate were investigated with regard to regional climatic features and contrasts analyzed from 145 30-year climatic data series across Tunisia. A cornerstone of this study is the identification of climate 146 regions computed from multiple meteorological series, which allows comparing eggs from multiple 147 sites within statistically consistent climates, instead of using arbitrary groups such as administrative regions. A grouping method was mandatory to analyze the long term data available on PPM eggs 148 149 because exact sampling sites have changed over the years.

150 Materials and Methods

151 **1** Historical data (1992-2014) and egg sampling done for this study (2017-2019)

A total of 755 egg masses from historical datasets and recent collections were analyzed in this study. Egg masses originated from 22 sites distributed across the PPM distribution in Tunisia (Table 1; Figure 1; Table SM1). Historical datasets on egg masses collected in 1992, 1993, 1995, 2010 and 2014

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155 on Aleppo pine stands, Pinus halepensis Miller, were retrieved from institutional reports 156 (unpublished data, INRGREF). These datasets report the length of egg masses, the number of eggs per egg mass, and the phenotype of individual eggs (parasitized, aborted, sterile, hatched). In 157 158 addition, we collected egg masses in various locations in 2017, 2018, and 2019. All these egg masses 159 were also collected on Aleppo pine stands, before hatching but as late as possible in each region to 160 ensure eggs were exposed to natural conditions, and then and kept at ambient temperature (25 \pm 161 2°C) at the INRGREF laboratory near Tunis where we followed a protocol similar to that used for historical collections of egg masses. Egg masses were kept individually in test tubes capped with 162 163 cotton to allow ventilation. Egg hatching was checked daily. After a period of at least 40 days with no 164 additional hatching, the protective scales that cover PPM egg masses were removed to observe 165 individual eggs under a binocular magnifier and collect data similar to that available in historical 166 datasets: length of egg masses, number of eggs per egg mass (fecundity), and egg phenotype. First, 167 hatched eggs were distinguished from unhatched eggs based on the presence of the characteristic 168 large jagged exit hole from which the neonate left the egg, and an empty transparent shell. Then, unhatched eggs were dissected to assess the cause of mortality (parasitized, *i.e.*, eggs with a small 169 170 parasitoid exit hole and/or containing a dead parasitoid and/or containing parasitoid meconium; 171 aborted, *i.e.*, dead embryo or dead PPM larva; and sterile, *i.e.*, undeveloped egg with dried-up yolk) 172 (Imbert, 2012). Parasitism rate was calculated taking into account both emerged parasitoids found in the test tubes and dead ones found inside unhatched eggs. 173

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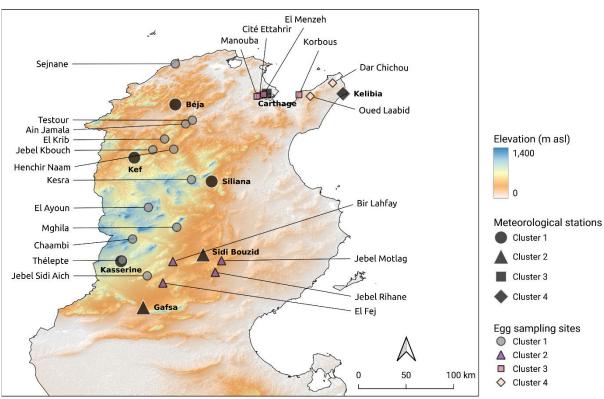
Table 1. Collection of PPM egg masses in Tunisia (see Table SM1 for coordinates of the sites).

176 Calculated climate clusters are indicated to represent the amount of data available per cluster.

Site	Year of collection	Number of egg masses	Cluster	Nearest meteorological station (within 100 km and 350 m in el- evation); distance
Sejnane	1995	20	1	Béja; 51.0 km
Testour	2014	12	1	Béja; 26.3 km
Ain Jamala	2010	15	1	Béja; 26.5 km
El Krib	2010	18	1	Kef; 38.7 km
Henchir Naam	1992	53	1	Kef; 41.5 km
Jebel Kbouch	1993	56	1	Kef; 21.3 km
El Ayoun	1993	30	1	Kasserine; 73.2 km
Chaambi	1995 2014	27 11	1	Kasserine; 30.3 km
Thélepte	2017 2019	43 30	1	Kasserine; 1.9 km
Jebel Sidi Aich	2014	31	1	Kasserine; 32.7 km
Kesra	2010	18	1	Siliana; 20.8 km
Mghila	2014	51	1	Kasserine ; 71.6 km

Bir Lahfay	2014	12	2	Sidi Bouzid; 32.5 km
Jebel Motlag	2017 2018	38 29	2	Sidi Bouzid; 20.6 km
Jebel Rihane	2017	25	2	Sidi Bouzid; 25.7 km
El Fej	2017	18	2	Gafsa; 36.6 km
El Menzeh	1992 1993 2014	19 57 10	3	Carthage; 3.2 km
Cité Ettahrir	2014	21	3	Carthage; 7.9 km
Manouba	2010	15	3	Carthage; 10.5 km
Korbous	1992 2010	30 15	3	Carthage; 32.5 km
Dar Chichou	1995	20	4	Kelibia; 17.1 km
Oued Laabid	1995	31	4	Kelibia; 33.3 km





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180 Figure 1. Location of egg sampling sites and meteorological stations, with associated calculated181 climate cluster.

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183 2 Climate data

184 We used series of daily temperatures recorded (by the Institut National de Météorologie, INM, 185 Tunis, Tunisia) in eight meteorological stations distributed within the PPM range in Tunisia (Fig. 1; 186 Table SM2). To fill missing data in INM time series, satellite measurement of daily temperatures were 187 retrieved from the NASA Prediction of Worldwide Energy Resources website also 188 (https://power.larc.nasa.gov/data-access-viewer/) on the grid cells of 0.5 degree × 0.625 -degree (~ 189 50 km × 60 km) matching the location of INM weather stations (Table SM2). The similarity of both 190 sources of data was evaluated using Pearson correlations tests for daily maximal and daily minimal 191 temperatures in Tunis, where the data series from INM since 1990 was the most comprehensive. Daily maximal and minimal temperatures from both data sources were found to be strongly 192 193 correlated (Pearson tests, r = 0.95, p < 0.001 and r = 0.94, p < 0.001, respectively). The two types of 194 datasets where therefore combined in case of missing data in other INM series to reconstruct 195 uninterrupted series for the period 1990-2019 (Table SM2).

Each site of egg sampling was assigned to the nearest meteorological station (< 100 km in all cases) among those situated at an elevation within 350 meters of the egg site, an arbitrary threshold we chose to mitigate potential climatic differences along elevation gradients (Table 1, Figure SM3).

199 To better understand climatic features in each of the eight meteorological series (Table SM2), (i) 200 the normal daily temperatures with seasonal contrasts over the period, as well as (ii) the overall 201 trend since 1990, were calculated. For (i), we averaged 30 years of daily maxima (TX) and minima 202 (TN) by day of the year, and calculated the likelihood for each day of temperatures below 0 or above 203 32 and 40°C, which have been suggested by <u>Démolin (Démolin, 1969</u>) and Huchon & Démolin (1970) 204 as pivotal thresholds for phenological strategies and survival in the PPM (see also discussion in 205 Robinet et al. 2015). For (ii), daily TX and TN were averaged per year and represented along the 30 206 years of data, together with the total number of days below 0 or above 32 and 40°C. Those per-207 station climate summaries are provided in SM4.

208 3 Statistical analyses

209 Climate clusters. The unbalanced egg sampling design throughout historical data and recent 210 collections prevents allochronic comparisons of egg phenotypes within individual sampling sites. 211 Therefore, we investigated climatic similarities and dissimilarities among meteorological series in 212 order to identify regional climate clusters within which multiple meteorological series and associated 213 egg sampling sites could be statistically grouped together. Climate-based grouping appeared more 214 relevant and less arbitrary than using administrative regions because of the heterogeneous 215 landscape and overall size of some regions. To do so, the monthly averages of TN and TX were 216 calculated in each meteorological series over the period 1990-2019, resulting in a set of 24 variables

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217 (2 × 12 months) and 30 values per series (30 years). A Principal Component Analysis (PCA) was used 218 on the covariance matrix of those variables to project the 30 years of data from each of the eight 219 meteorological locations and better visualize their intra- and inter-group variance on reduced 220 dimensionality. The resulting multivariate object then fed a K-medoid clustering analysis using the 221 PAM method (Partitioning Around Medoids, see Reynolds et al. 2006, Schubert and Rousseeuw 2019) 222 to identify relevant climate clusters (listed in Table1). -The PCA could be performed on unscaled 223 temperature variables since they were all measured in the same unit (covariance PCA), thereby 224 giving most weight to summer months and to TX, due to due to generally higher temperature values, 225 without neglecting other months and TN in the overall variance structure. As a consequence, the 226 climate clusters identified using all four seasons are mostly influenced by the season eggs are 227 exposed to (roughly June to September). Details of cluster assignation to individual points in each 228 meteorological series are detailed in SM5. Monthly means of TN and TX of the medoid of each 229 cluster, *i.e.*, the individual point that best represents its cluster due to low average dissimilarity to all 230 other points, are represented in SM6.

Interannual fluctuation of maximal summer temperature within clusters. To explore regional warming trends to which eggs are subjected within clusters over 1990-2019, the monthly means of daily maximal temperatures from meteorological series within each cluster were calculated from June to September. A linear model was then built for each cluster and each month to plot regressions over time and determine the slope for each cluster. The adequacy of residuals to Normality was checked using QQ plots.

237 Egg phenotype comparisons. Egg phenotypes could not be compared allochronically in all clusters 238 identified because the data set was unbalanced, with only two of four clusters grouping egg samples 239 from both periods. Further analyses on eggs are therefore focused on those two clusters, but a 240 complementary synchronic analysis is provided in SM7 to compare egg phenotypes across all clusters 241 within the period(s) they have in common. Since egg phenotype variables did not meet assumptions 242 of homoscedasticity and normality for parametric tests, therefore we used the non-parametric 243 RANCOVAtest (RANCOVA) proposed by Quade (1967) to compare eggs sampled between clusters (1 244 and 3) and periods (1990s and 2010s) within each of the four clusters in the 1990s or in the 2010s. 245 First, the response variables (Fecundity, Hatching, Sterility, Abortion and Parasitism rates ;; Clutch 246 length was discarded due to its high correlation and redundancy with Fecundity) and the covariate 247 (monthly means of TX averaged from June to September per year per cluster) were ranked separately. Second, residuals from the respective linear regression of each ranked response variable 248 249 on the ranked covariate were calculated. Third, the effects of grouping factor(s) on residuals were 250 investigated for each response variable using the Quade's RANCOVA (factors Cluster, Period, and

251 their interaction). It was followed by pairwise t-tests and a Bonferroni correction when a significant 252 interaction term was found.- Since the dataset is unbalanced, with both past and recent samples in only two of the four climate clusters, we conducted two separate Quade's RANCOVA analyses: 253 254 255 Analysis (1) was conducted on a subset of the data containing only clusters 1 and 3 256 (where past and recent samples exist), in which we included both Cluster and Period 257 factors as well as their interaction. When the interaction was significant, pairwise comparisons were performed using pairwise t-tests and Bonferroni correction. 258 259 ii. Analysis (2) synchronically compared clusters within each period subset, i.e., all clusters were considered but compared only to other clusters during the period(s) they shared. A 260 Tukey post hoc procedure was used to investigate pairwise differences when a main 261 262 effect was found. 263 Results **Climate clusters** 264 1 265 The first plane (PC1 × PC2) of the PCA performed on climatic data from all eight meteorological series based on monthly averages of TN and TX each year ($n = 8 \times 30 = 240$ data points) accounted 266

for 71.28% of the total inertia (Fig. 2). PAM clustering on the PCA scores indicated four relevant groups with little overlapping (Fig. 2). Cluster 1 grouped Kef, Kasserine, Siliana and Béja together, cluster 2 grouped Sidi Bouzid and Gafsa together, while cluster 3 and cluster 4 corresponded to single meteorological series, Carthage and Kélibia, respectively. Depending on the meteorological series, between 76.67 and 100% of data points (years) were correctly assigned to their cluster (SM5).

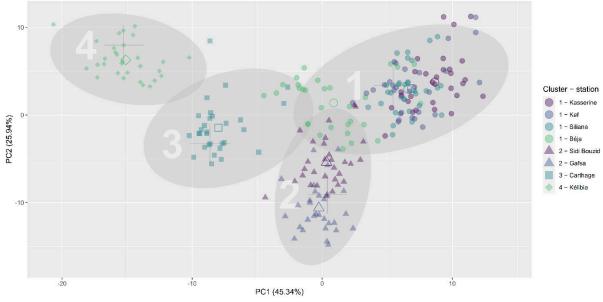


Figure 2. PCA scores for each year of data from the eight meteorological series (INM and NASA series, see table SM2) and 24 TN monthly average and TX monthly average variables. Each of the

eight series are identified with different symbol and colour combinations. PAM clustering results are
overlaid on the PCA scores with 95% confidence ellipses and different symbols for different clusters.
Open points correspond to the centroids of each meteorological series, while large thin crosses mark
the medoid point of each cluster.

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280 Per-cluster climate reconstructions averaged from daily means of TX over years (Fig. 3) indicated 281 comparatively cold winters and hot summers with a high interseasonal variability in cluster 1, 282 warmer winters and summers in cluster 2 with similar interseasonal variability, no extreme winters 283 or summers and lower interseasonal variability in cluster 3, and the lowest interseasonal variability 284 with comparatively mild summers in cluster 4. Within-month variability also appeared to be the highest over the last 30 years in clusters 1 and 2. The probability to overreach 40°C in summer was 285 286 found to be the highest in cluster 2, while cluster 4 showed the lowest probability of overreaching 287 32°C, with clusters 1 and 3 sitting in between those extremes. July and August are the warmest months in all clusters (Fig 3, Fig 4). TN monthly average within each medoid appeared to roughly 288 289 reflect TX monthly average across each months of the year (SM6), indicating that similar trends can 290 be inferred for per-cluster TN monthly average.

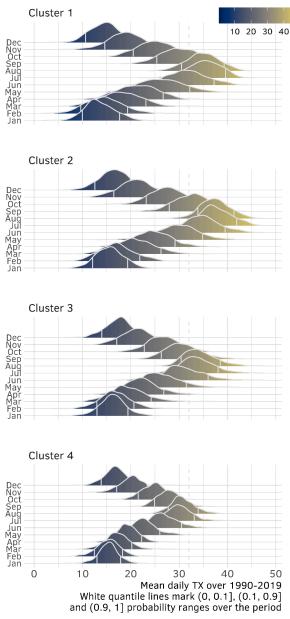
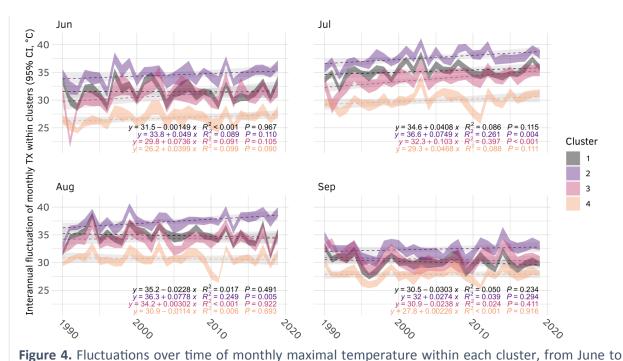


Figure 3. Ridge lines showing the distribution (kernel density) of daily means of TX over 1990-2019
for each cluster. The area of each distribution equals 1 and white vertical lines mark 0.1 and 0.9
quantiles.

295 Fluctuations of monthly averaged TX during summer over the last three decades (Fig. 4) in each 296 cluster indicated that September has not warmed significantly over time (no apparent slopes, non-297 significant linear regressions). Contrariwise, July got significantly warmer over time, particularly in 298 cluster 2 and 3 (positive slopes, significant linear regressions). Cluster 2 appeared as the cluster with 299 the most striking summer warming, with positive increases of TX monthly average spanning not only 300 July, but also June (non-significant trend (p = 0.11), similar to cluster 3) and August (significant 301 increase). Contrariwise, summers in clusters 1 and 4 appeared as the least subject to warming since 302 1990.



September. The upper and lower lines of each ribbon correspond to 95% confidence intervals.

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308 2 Egg comparisons

309 *Clutch size.* The length of egg masses was measured in case the distance between eggs of a clutch 310 would differ among areas or periods, but this variable was found to be highly positively correlated to 311 fecundity (Spearman correlation test, rs = 0.72, p < 0.001), thereby leaving little room for variations in the fecundity/length ratio. Therefore, we focused further analyses on fecundity only, which ranged 312 313 from 121 ± 8.2 SE to 174.6 ± 5.9 SE among clusters and periods (Figure 5). The Quade's RANCOVA 314 Analysis (1) conducted on clusters where both past and present samples have been collected (clusters 1 and 3) showed no significant difference in fecundity between those two clusters (Quade's 315 RANCOVA, $F_{df} = 2.88_1$, p = 0.09) or periods ($F_{df} = 3.01_1$, p = 0.083). However, a significant crossover 316 interaction suggested non-parallel trends over time between them (Quade's RANCOVA, $F_{df} = 6.42_1$, p 317 318 = 0.012). Indeed, cluster 3 was the only cluster where fecundity changed over time (pairwise t-test, t_{df} = 3.1_1 , p = 0.002 adjusted by Bonferroni correction), with an average decrease of 16 %. Analysis (2) 319 320 performed on all clusters but synchronic periods revealed no differences among clusters 1, 3 and 4 in 321 the 1990s (Quade's RANCOVA, $F_{et} = 1.58_2$, p = 0.208), whereas it confirmed significant differences 322 among clusters 1, 2 and 3 in the 2010s (F_{df} = 4.40₂, p = 0.013). Specifically, fecundity was significantly 323 higher in cluster 1 than cluster 3 (Tukey post hoc, p = 0.009).

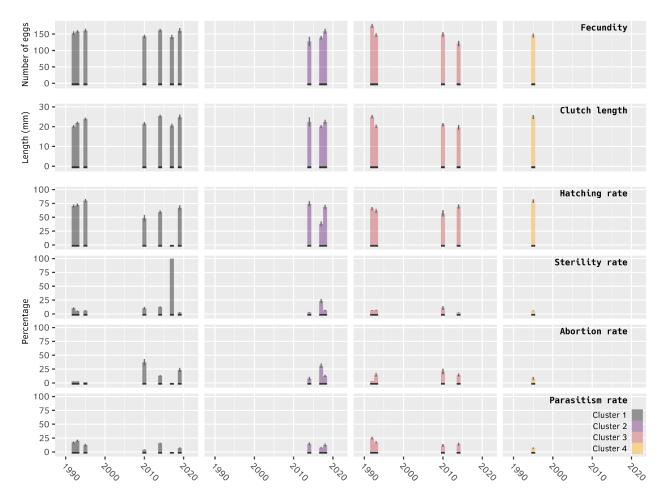




Figure 5. Fecundity (raw count of eggs), clutch length, hatching rate, sterility rate, abortion rate and
parasitism rate per cluster and sampling year. Black markers at the bottom show years when samples
have been collected, to distinguish true zeros from missing values. Error bars: SEM.

330	Hatching rate and egg Egg mortality factors. Hatching rate did not differ Base abortion and
331	parasitism rates differed significantly between clusters 1 and 3 (Analysis (1), Quade's RANCOVA, \underline{F}_{dt} =
332	$\underline{0.35_{1\text{abortion rate: Fdf = 17.131}}, p = 0.566), \text{ yet it significantly differed between periods (F_{dt} = 35.65_{1 < 0.001; \text{ parasitism}})}$
333	_{rate: Fdf = 4.531} , $p \le 0.001$). As found for fecundity, the interaction term was significant ($F_{dt} = 0.034$) and
334	periods (abortion rate: F_{df} = 50.92 ₁ , p <0.001; parasitism rate: F_{df} = 20.48 ₁₃₆₁ , p < 0.001). Cluster 1 was
335	the only cluster of the two where hatching rate decreased significantly between the past and recent
336	periods (pairwise t-test, t _{df} = 7.5 ₁ However, the temporal increase in abortion and decrease in parasitism were similar in the two-clusters since no
337	significant interaction was observed (abortion rate: Fdf = 0.081, p < 0.001 adjusted by Bonferroni correction). Particularly=
338	0.776; parasitism rate: F_{df} = 1.34₁, p = 0.248). Yet, in 2017, hatching rate dropped to zero in cluster 1
339	with all eggs visually scored as sterile. Consequently, abortion and parasitism rates were also the
340	lowest (0 %) in this cluster that year since those mortality factors can only occur at a later

341 development stage (Figure 5, Table <u>SM8). SM7). Cluster 1 was the only cluster where such a dramatic</u> 342 change was observed, and where hatching rate changed significantly between the past and recent 343 periods (Analysis (1), pairwise t-test, $t_{df} = 7.5_{\pm}$, p < 0.001 adjusted by Bonferroni correction). This 344 average decrease over time can be attributed not only to the striking drop in 2017, but also to 345 decreases of lower magnitude -in other recent years (Figure 5). Those changes correlate negatively 346 with the aforementioned trends in abortion rate and sterility rate. Of the two <u>clusters</u> the 347 increase in abortion rate was most prominent in cluster 1 (Figure 5), although it may be underestimated in recent years due to its null value in 2017 when eggs did not develop enough to 348 349 score abortion rate. The Quade's RANCOVA showed that base abortion and parasitism rates differed 350 significantly between clusters 1 and 3 (Quade's RANCOVA, abortion rate: $F_{df} = 17.13_1$, p < 0.001; parasitism rate: $F_{df} = 4.53_1$, p = 0.034) and periods (abortion rate: $F_{df} = 50.92_1$, p < 0.001; parasitism 351 352 rate: $F_{df} = 20.36_1$, p < 0.001). However, the temporal increase in abortion and decrease in parasitism 353 were similar in the two clusters since no significant interaction was observed (abortion rate: Fdf = <u> 0.08_1 , p = 0.776; parasitism rate: F_{df} = 1.34₁, p = 0.248). Analysis (2) showed synchronic differences</u> 354 among clusters in the rates of hatched, sterile, aborted and parasitized eggs (see Tables 2 and 3 for 355 356 details).

357 Finally, to evaluate the influence of the 2017 peculiarity on overall trends in cluster 1 and investigate 358 other changes that may have been concealed by this heatwave, another Quade's RANCOVA has 359 similar analyses (1) and (2) have been performed on a subset of the data without cluster 1 in 2017 (see descriptive statistics in Table SM9). It SM8). Analysis (1) revealed that hatching and abortion 360 361 rates still changed over time in the two clusters, to a lower extent than when considering data from 2017 in cluster 1 (hatching rate: $F_{df} = 8.2_1$, p = 0.004; abortion rate: $F_{df} = 7.6_1$, p = 0.006), whereas 362 sterility and parasitism did not change in any of the two clusters (sterility: $F_{df} = 1_1$, p = 0.315; 363 parasitism: $F_{df} = 0.3_1$, p = 0.563). Analysis (2) revealed different patterns than those found when 364 considering data from cluster 1 in 2017, since no difference among clusters appeared in the 2010s in 365 366 any of the variables (hatching rate: $F_{\text{dt}} = 0.9_2$, p = 0.412; sterility rate: $F_{\text{dt}} = 2.8_2$, p = 0.063; abortion rate: $F_{df} = 0.01_2$, p = 0.993; parasitism rate: $F_{df} = 1.5_2$, p = 0.218). 367

- 368 **Table 2:** Results of Tukey's post hoc tests in the 1990s.

Variable	Clusters	Mean difference (I-J)	Standard error	p value
Hatching rate	1 vs 3	43.5 [≛]	11.6	0.001
	1 vs 4	-43.9 *	15	0.01
	3 ∨s 4	-87.4 *	16.2	<0.001
Sterility rate	1 vs 3	9.8	11.8	0.68
	1 vs 4	32.1	15.3	0.09

	3 vs 4	22.3	16.5	0.37
Abortion rate	1 vs 3	-42.8 *	11.8	0.001
	1 vs 4	-13.9	15.3	0.64
	3 vs 4	29	16.5	0.19
Parasitism rate	1 vs 3	-29.8 *	11.4	0.03
	1 vs 4	72 *	14.8	<0.001
	3 vs 4	101.4 *	16	<0.001

369 *. The mean difference is significant at the .05 level.

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371 **Table 3:** Results of Tukey's post hoc tests in the 2010s.

*. The mean difference is significant at the .05 level.

Variable		Clusters	Mean diffe-	Standard	p value
			rence (I-J)	error	
Abortion Hatching	g rate	1 vs 2	-18.7	13.1	0.33
	1 vs 3	-46.7 *	16	.8	0.0
	2 vs 3	-28	18	18.3	
Sterility rate		1 vs 2	16.5	13.2	0.42
		1 vs 3	59.2 *	16.9	<0.001
		2 vs 3	42.6	18.4	0.054
Abortion-	1 vs 2	-34.3 *	13	.2	0.(
rate	1 vs 3	-35.2	÷	17	0.1
	2 vs 3	-0.9	18	.5	0.9
Parasitism rate		1 vs 2	-21.3	13.1	0.24
		1 vs 3	-48.1 *	16.9	0.01
		2 vs 3	-26.8	18.4	0.31

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375 **Discussion**

Climate change has been recognized to be one of the major phenomena that may affect forest insect populations (Jactel et al., 2019; Ramsfield et al., 2016). While many studies reported the occurrence of more frequent and larger insect outbreaks (Raffa et al., 2008; Robinet & Roques, 2010), the opposite have also been observed (Pureswaran et al., 2018; Rozenberg et al., 2020). Ongoing global warming may exert mixed effects on population dynamics (Dreyer & Baumgärtner, 1996; Huang et al., 2008), and ultimately have an impact on species distributions, as has been observed with the PPM northern range expansion in Europe (Battisti et al. 2005) and the southern range retraction in Tunisia (Bourougaaoui et al. 2021). A report by the German Technical Cooperation Agency (GTZ et al. (2007)) has predicted more intense and longer heatwaves in Tunisia, with temperatures tending to rise even further in the coming century. To better understand potential adverse effects of climate change at the southern edge of the PPM range, the present study sought to explore variations in egg survival and hatching and their potential relationship with climate variations, based on a set of historical and recent field samplings across Tunisia.

389 iii. Hatching failure and heatwaves

390 The decrease in hatching rate observed in the 2010s period was caused by a steep increase 391 mixture of increases in the rate of sterile eggs, parasitized eggs, and a clear increase in abortion rate 392 (i.e., fertile eggs with failed embryo development), the latter being possibly related to warmer 393 conditions during embryonic development. The strikingly high sterility rate observed in 2017 could be 394 related to an unusually long series of 10 consecutive days above 40 °C recorded that year (see Fig. 6 395 and Fig. SM10 for SM9 for meteorological data from the closest station of the site sampled that year). 396 While extreme compared to the last 30 years, this anomaly reflects the global increase in the total 397 number of acute heat days recorded in August in this station (Fig. 6). This overall trend in turn 398 corroborates the assumption that the likelihood of such stochastic events should increase with future 399 climate change and cannot be neglected since they might represent a prime cause of mortality in the 400 PPM, before the average warming. We found that July is the most rapidly warming month in Tunisia, 401 but egg masses in sites within cluster 1 are mostly laid after July and occur in August. Since all 43 egg 402 masses from cluster 1 in 2017 were collected in late August, after this long heatwave, egg 403 development may have been directly impacted before any sign of embryogenesis could be detected (noted as "sterile" from visual inspections). Such acute heat may also have accelerated pheromone 404 405 decay due to higher evaporation rate, hence affecting mating success and egg fecundation in the first 406 place (Groot & Zizzari, 2019; Linn et al., 1988), or adult gametes (Sales et al., 2018). These results bear a close resemblance to those shown by Rocha et al. (2017), which revealed that negative effects 407 408 appeared on Tunisian egg masses at 42°C after only 3 days of heatwaves, and no survivorship was 409 noted at 44°C.

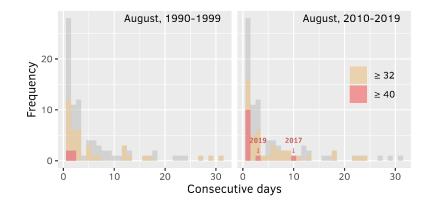


Figure 6. Frequency of consecutive days in August overreaching 32 (orange) and 40°C (red) over
1990-1999 and 2010-2019 in the Kasserine station. This station is situated less than two kilometers
away from Thélepte, the egg sampling site where 43 egg clutches (100 %) were sterile in 2017. Grey
histograms correspond to the total distribution across both periods.

415 Hatching rate was slightly higher in cluster 2 than cluster 1 in the 2010s (Table SM8SM7), which 416 can be attributed to the drop in 2017 in cluster 1 (Figure 5). Despite being true for all egg masses in 417 cluster 1 that year, caution must be taken before generalizing the low egg survival recorded in 2017 418 to a temporal trend in the whole cluster 1. First, all eggs of cluster 1 in 2017 originated from the 419 single site of Thélepte, however egg masses were collected on multiple trees scattered across the 420 area, thereby reducing the risk of biased sampling, and the sample size was one of the largest of the 421 whole data series (43 eggs masses; see Table 1). Second, inter-annual variability in climate and other 422 factors not measured in this study cannot be neglected, meaning that the recent years cannot be 423 summarized to the year of 2017 which has been shown to be extreme. However, global climatic 424 models as well as the data presented in this manuscript suggest that these types of events are likely 425 to increase in frequency with climate change, together with average warming, and therefore should 426 be explicitly taken into account when analyzing PPM dynamics because they represent prime causes 427 of lethality. By putting together long data series, the present study provides a broader view on the 428 spatial and temporal variations in the fecundity penalty that may result from these extremely high 429 temperatures, as well as how the timing of these heatwaves may differentially impact populations 430 from different areas. Beyond the dramatic drop in egg survival observed in 2017 in cluster 1, smaller 431 penalties on hatching rate have also been observed during other years of the 2010s. Those smaller 432 decreases of egg survival may have a snowball effect on whole colony success, as shown in Spain by Pérez-Contreras et al. (2003) who found that 32 individuals is a threshold above which larval growth 433 reaches its maximum and mortality drops substantially. A similar result was observed in an 434 435 exploratory experiment in a French population during winter, where survival was null for colonies of less than 50 individuals (Roques et al., 2015). 436

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437 The probability to overreach biological thresholds was found to be the highest in cluster 2 and to 438 significantly increase over time, but no historical egg data from this cluster are available to confirm whether egg survival used to be higher in the 1990s. Our finding showingshowed that August 439 440 conditions in 2017 have likely been lethal in Thélepte (and possibly to a largest extent in cluster 1) 441 may indicate that similar or worse dramatic effects associated with stochastic meteorological events 442 are to be expected in cluster 2 where summers are already both the hottest and the most rapidly 443 warming (Figures SM4). However, despite a longer and more intense 2017 heatwave eggs occur later in cluster 2 (Figure SM11), eggs occur later (hatching starting in mid-October for recent samples) than 444 445 in cluster 1 (hatching starting in early September), which mayand may therefore mitigate summer 446 heatwave threats thanks to phenological avoidance. This contrasting situation warrants the high 447 relevance of future research in populations from cluster 1 and 2 to observe in real-time and test how 448 climate change may cause the retraction of the PPM at its southern edge (see Bourougaaoui et al. 449 2021).

450 Temperature thresholds of 32°C and 40°C have been frequently used in the literature as pivotal 451 for range limits of the PPM. They have been inferred from observations of survival in nature, but also 452 appear consistent with more recent experiments in multiple populations of the PPM. Eggs from a 453 French population were able to withstand a short transient exposure to a daily maximal temperature 454 of 40°C during several consecutive days with no mortality impact (Robinet et al., 2013), while eggs 455 from a nearby population could survive a single 6-hour-long exposure to up to 44°C (Poitou, 2021). However, mortality appeared on egg masses from a Tunisian population at 42°C after only three days 456 457 of 4-hour daily exposures (Rocha et al., 2017). While slightly different methods have been used and 458 make it difficult to compare populations, those results help narrowing down the tipping point at 459 which PPM egg survival is impacted, depending on the duration of exposure. Regarding larvae, the 460 survivorship of L1 and L2 from Portuguese populations started to drop after 4-hour exposures to 461 36°C and 40°C, respectively (Santos et al., 2011), showing higher susceptibility in early larvae 462 compared to eggs. Recently, Poitou et al. (2022) determined experimentally the thermal performance curves in development rate in the first four larval instars in a French population, 463 highlighting that the 32°C threshold is above the optimal development temperature, within the 464 decreasing performance phase. The 32°C and 40°C thresholds proposed by Démolin (1969) and 465 466 (Huchon & Démolin, 1970) thus appear as conservative but consistent integrators of whether a population is facing stressful conditions regardless of the exact duration of exposure, which our 467 468 results corroborate with full mortality after the 2017 heatwave but not after the intense yet less 469 stringent 2019 heatwave (Figure SM10SM9).

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470 In many parts of the world, climate warming more readily impacts nighttime than daytime, 471 thereby contributing to a decrease in the diurnal thermal range (DTR; Higashi et al., 2020; see also 472 e.g., Béja, Kef and Carthage in SM4). Several studies (e.g., Higashi et al., 2020; Zhao et al., 2014) have 473 found that the impact of heat stress endured throughout the day on fitness can be exacerbated by 474 increasing nighttime temperatures, since thermal fluctuations can help ectotherms repairing or 475 buffering thermal injuries. In the pine processionary moth, however, warmer winters have facilitated 476 larval feeding activity in France, which occurs when daytime and nighttime temperatures exceed 9°C and 0°C, respectively (Battisti et al., 2005). Likewise, the unusually warm night temperatures during 477 478 the 2003 heatwave in southern Europe benefited to the PPM in the Alps by eliciting dispersal of 479 imagos, which are nocturnal (Battisti et al., 2006). This may be attributed to lower heat intensity due 480 to altitude, and delayed phenology in the Alps which made adults the exposed stage. Due to their 481 nocturnal activity and short lifespan, the beneficial influence of TN on flight activity may have 482 prevailed in adults, whereas eggs or young larvae in other areas with a more advanced phenology are 483 more likely to suffer from prolonged exposure to both high TX (causing thermal stress) and high TN 484 (limiting recovery from heat injury; Zhao et al., 2014). Little is known about the impact of warming TN 485 in Tunisia where the average temperature is higher, and warming nights may impede the capacity to 486 recover from heat stress, but these findings suggest that local phenologies are key to determining 487 the impact of reduced diurnal thermal fluctuations in the PPM.

488 iv. Thermal tolerance and phenology among populations

489 Temperature is a crucial abiotic factor that can lead to local adaptations in insects and shape their 490 geographic range (Bush et al., 2016; Hoffmann et al., 2002; Kellermann et al., 2012; Sinclair et al., 491 2012). Various thermal environments may therefore be associated with differences in behaviours and even physiological tolerance (Calosi et al., 2010). Numerous studies have focused on 492 493 geographical variation in thermal tolerance in the fruit fly Drosophila melanogaster, considered as 494 one of the most widely distributed insect species, highlighting local variation in the thermal tolerance 495 and performance of distinct populations (see e.g., Sinclair et al., 2012). In this species, Hoffmann et 496 al. (2002) found opposing clines in resistance to temperature extremes when comparing numerous 497 Australian populations along a gradient from tropical to temperate latitudes, which suggests that 498 thermal tolerance traits are under direct climatic selection. Likewise, summer temperature has been 499 hypothesized as being a strong selection pressure in the PPM due to the mortality observed in eggs 500 (Rocha et al. 2017) and neonate larvae (Santos et al. 2011) after experimental heat exposure, combined with the wide range of climates under which the PPM occurs. Variations in environmental 501 parameters may induce phenological shifts in all stages of this species either as a consequence of 502 503 altered developmental time or responses to stressors (Berardi et al., 2015; Robinet et al., 2015). In

504 areas where summers are the warmest, early mortality caused by heat stress may favour late-505 emerging individuals through natural selection, especially as adult females are shortlived and lay eggs 506 only once (Rocha et al. 2017). A striking example of phenological differentiation among PPM 507 populations was recently discovered in Portugal, where two sympatric forms exhibit contrasted life 508 cycles: one with the typical overwinter larval development, and one with a summer larval 509 development (Santos et al., 2011). While little is known on the causal factors that promoted the 510 emergence of both forms in the same area, Godefroid et al. (2016) demonstrated that the range of the summer population is restricted to central-coastal Portugal due to climatic constraints, while 511 512 winter populations expands northward. This may be due to the comparatively low thermal resistance 513 found in eggs of the summer form, which develop into mature larvae before the peak of summer, as 514 opposed to eggs and early instar larvae of the winter-developing form which usually occur in the 515 middle of summer and are more likely to be exposed to heats (Rocha et al. 2017). The increase in 516 climatic variability is expected to exert effects on insect species that differ from those caused by 517 gradual global warming (Schreven et al., 2017). Large-scale heatwaves are known to have contrasted effects on different populations of the PPM depending on local climates and phenologies (Robinet et 518 al., 2015). In Europe, the summer heatwave in 2003 led to a collapse of PPM populations in northern 519 520 areas in France (Robinet et al., 2013), while it benefited to adult dispersal and altitudinal expansion in 521 the Italian Alps, likely due to flight thermal thresholds more easily met than usual near the elevation 522 edge (Battisti et al., 2006). These findings are congruent with the available data in Tunisia where 523 phenology in cluster 2 is delayed compared to that in cluster 1, most likely due to the climatic and 524 altitudinal differences found between those clusters. This fact could contribute to explain the lower 525 hatching rate found in cluster 1 than in cluster 2 in 2017 (Figure 5), since eggs and neonate larvae 526 occur after most summer heats in cluster 2 as a result of later adult emergences. This suggests that 527 populations from the warmest areas of Tunisia may not be the most vulnerable to climate change 528 thanks to phenological adaptation favouring heat avoidance, as opposed to populations from areas 529 where individuals are close to their physiological limits but did not evolve differentiated phenology in 530 response to heat lethality.

Despite the impacts of the PPM on Aleppo pine forests in Tunisia, little is known about how climate change can alter the phenology of Tunisian population and whether it is is spatially structured by climate heterogeneity. According to Robinet et al. (2015), predictable unfavourable conditions to which PPM populations are exposed can be alleviated by differentiated phenologies (phenological plasticity and/or adaptations), which is supported by later adult emergences in cluster 2 on average. By contrast, unpredictable adverse conditions may be mitigated by bet-hedging strategies such as prolonged diapause, as it creates heterogeneity within populations and siblings by

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538 expanding the life cycle of only a fraction of individuals that stay sheltered in the ground at the pupal 539 stage and evade climate stochasticity (Le Lann et al., 2021; Salman et al., 2019). Diapausing 540 individuals may therefore contribute to reconstituting local population collapses after extreme 541 events, but the cost is that survival decreases with the total duration of diapause due to other factors 542 of mortality (fungi, pupal predation, etc.) (Salman et al. 2019). A significant relationship was found 543 between the rate of prolonged diapause and both cold and warm winter temperatures, presumably 544 because they serve as cues of the likelihood of either cold or hot lethal temperatures caused by interannual climate uncertainty (Salman et al. 2019). The acute heat stress exerted on PPM egg masses in 545 546 Tunisia may help explain the retraction of this pest from southernmost regions, and further 547 investigations on phenological differentiations and prolonged diapause strategies among populations incurring different levels climate harshness are now necessary to predict further distribution 548 549 changes.

550 v. Host-parasitoid interactions and outbreaks in a warming climate

551 A growing body of literature reveals that parasitoids are often more sensitive to climate warming 552 than other trophic levels because of their higher position in the food web (Jeffs & Lewis, 2013; 553 Rosenblatt & Schmitz, 2016). Climate change can lead to phenological asynchrony between parasitoids and their hosts in cases where the phenology of the interacting species respond variously 554 555 to the same climatic cue (Visser & Holleman, 2001), or when the interacting species use different 556 cues to initiate emergence or development (Jeffs & Lewis, 2013; Walther, 2010). Phenological 557 asynchrony may also appear if one of the interacting partners rapidly develops or has a seasonal 558 diapause in response to warming (Forrest, 2016). Parasitism rates therefore tend to decrease with 559 increasing climatic variability that impedes parasitoids from tracking host populations (Chidawanyika et al., 2019). Alternatively, but not exclusively, eggs may escape parasitic attacks thanks to various 560 561 counter-adaptations whose relative weight may differ among regions and populations. The 562 identification of eggs by natural enemies may be hindered making egg masses inconspicuous, as PPM 563 female covering eggs by greyish-brown scales similar to the colour of pine twigs (Battisti et al., 2015). 564 These scales function not only as visual protection but also as factors impacting the microclimate of 565 eggs and therefore their development rate (Milani, 1990), and as physical barriers limiting parasitoids 566 from locating individual eggs in the clutch and greatly reducing their success (Pérez-Contreras & Soler, 2004). The chief defence against parasitoids, widely discussed in insects and in particular 567 568 Drosophila spp., is encapsulation followed by melanisation, an immune responses which sequesters and kills foreign body (Cavigliasso et al., 2021; Wertheim et al., 2005). Such immune system with 569 570 specific cells (hemocytes) is well-developed in larval stages as already observed in PPM larvae 571 (Boudjahem et al., 2019), however, a study conducted by Reed et al. (2007) showed that hosts in the

572 egg stage can mount a cellular immune response against parasitoid eggs and larvae (Reed et al., 573 2007). Research on a wide range of species reveals that small changes in temperature can 574 significantly shape insect immunity as well as parasitoid fitness (Murdock et al., 2012). Increases in 575 temperature can consequently promote or repress the encapsulation process, which in turn may 576 influence the outcome of parasitic success, (Cavigliasso et al., 2021). The outbreaks of phytophagous 577 insects are expected to increase in the future as parasitism decreases (Stireman et al., 2005). At the 578 southern edge of PPM distribution (North Africa), some studies showed that extremely high temperatures could both disrupt population regulation mechanisms and decrease the severity of 579 580 outbreaks (Bouzar.Essaidi et al., 2021; Pureswaran et al., 2018). The lower PPM fecundity in this area 581 (when compared to that at the northern edge, in southern Europe) due to lower plant quality 582 (Bouzar.Essaidi et al., 2021; Pimentel et al., 2010) may explain why egg parasitism is also lower with 583 climate warming. Our results showed that the mean number of eggs per egg mass (155 \pm 2.1 in 584 cluster 1, 142 \pm 4.5 in cluster 2, 150 \pm 3.5 in cluster 3, 145 \pm 6.3 in cluster 4; 151 \pm 1.7 when merging 585 all clusters) was considerably lower than that found in Bulgaria (226 ± 43.2) and France (194.3 ± 50.1) 586 (Georgiev et al., 2020). The average rate of parasitism also showed a different pattern than what was 587 found in northern parts of PPM distribution, with increases in coastal regions namely in cluster 1 in 588 Tunisia, while it decreases in France and Spain from core to front populations and along an altitudinal 589 gradient, respectively (Georgiev et al., 2020; Hódar et al., 2021). Although parasitoids account in egg 590 mortality, their influence here was low compared to other factors (sterility and abortion) (Figure 5), 591 and is therefore unlikely to be the main driver of PPM collapses at the southern edge of the 592 distribution. Significant local warming in Tunisia appears as a prime candidate factor contributing to 593 the sharp decrease of PPM populations (Bourougaaoui et al., 2021).

594 vi. Other factors influencing distribution

595 Factors other than climate warming may putatively affect the survival and persistence of the PPM 596 at its southern range edge. Embryonic mortality can be impacted by excessive exposure to intense 597 solar radiation, particularly in southern parts of the distribution, as PPM females tend to lay their 598 eggs exposed to the sun (Démolin, 1969). Another factor often modulating the spatial occurrence of 599 insects is food availability. Nevertheless, it is rarely a limiting factor in the PPM because larvae feed 600 on evergreen trees that are well distributed in the environment, from natural or semi-natural stands 601 to urban areas where they often occur in relatively high numbers as ornamental trees (Martin, 2005). 602 Natural enemies such as pathogens or predators (mostly insect parasitoids) at early larval stages have been suspected to cascade into increasing mortality during larval development because of the 603 604 impact on the colony size and silk weaving effort to build a tent (Auger Rozenberg et al., 2015; 605 Roques et al., 2015), however (1) there is no evidence that the enemy pressure would differ among

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areas investigated here, and (2) temperature, particularly summer heat waves or early autumnal cold
snaps, are often put forward as a major cause of early mortality (Robinet et al., 2015).

608 vii. Conclusion

609 Heat tolerance has received close attention in insects, however its fluctuation throughout 610 ontogeny and effects persisting from one developmental stage to another are still poorly documented. Besides the PPM, few case studies showed that the effects of acute heat stress 611 612 received early in life cycle may be carried over to later instars. This was demonstrated in holometabolous insects such as the tropical butterfly, Bicyclus anynana (Klockmann et al., 2017). 613 614 Beside consequences of heat on immediate mortality investigated in experimental work (e.g., Rocha 615 et al 2017) or inferred in the present study by putting together long time series, the ultimate fitness 616 of individuals that survive challenging heats at the egg stage or first larval instar would therefore be 617 of great interest to understand the impacts of climate warming at the southern edge of the PPM. 618 This insect remains one of the ideal models to study these questions owing to (i) the availability of historical data, (ii) its already demonstrated spatial and phenotypic causal response to climate 619 620 change (Battisti et al., 2005; Robinet et al., 2007; Poitou et al., 2022), and (iii) ongoing processes at 621 play in its southernmost distribution affecting population persistence (Bourougaaoui et al. 2021; this 622 study).

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633

634 Conflict of interest disclosure

635 The authors declare no conflict of interest.

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637 Author contributions

Conceptualization: AB, CR, MLBJ, ML; Data curation: AB; Formal analysis: AB, ML; Funding
acquisition: CR, MLBJ; Investigation: AB; Methodology: AB, CR, ML; Project administration: CR, MLBJ;
Supervision: CR, MLBJ, ML; Writing – original draft: AB, CR, ML; Writing – review and editing: AB, CR,
MLBJ, ML.

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643 Data, script and code availability

644 Data and R scripts are publicly available at <u>https://doi.org/10.15454/RUEIOA</u>.

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1002 1003	and <u>https:/</u>	North //doi.org/	Africa. <u>10.1038/s</u> 4	 Climate 021-00178-	Atmospheric	Science,	4(1),	20.
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1 Supplementary information

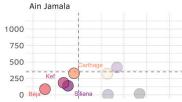
2 Table SM1. Coordinates of sampling sites.

Field egg masses sampling sites	Latitude (°N)	Longitude (°E)
Chaambi	35.200000	8.700000
El Ayoun	35.557653	8.879097
Mghila	35.333333	9.200000
Thélepte	34.960611	8.583472
Bir Lahfay	34.944697	9.156361
El Fej	34.701582	9.043508
Jebel Motlag	34.954417	9.707389
Jebel Rihane	34.823708	9.636170
cité Ettahrir	36.821750	10.135778
Dar Chichou	36.965594	10.964017
Korbous	36.833333	10.583333
Sejnane	37.183333	9.183333
Oued Laabid	36.816542	10.711303
El Menzeh	36.837850	10.184692
Manouba	36.814722	10.108361
Ain Jamala	36.503839	9.301167
Testour	36.544944	9.377444
Henchir Naam	36.216667	9.166667
Jebel Kbouch (Kef)	36.210000	8.930000
El Krib (Siliana)	36.332544	9.063128
Kesra (Siliana)	35.871833	9.366583
Jebel Sidi Aich (Gafsa)	34.783292	8.865861

- 4 Table SM2. Temperature datasets (combination of data from the Institut National de Météorologie,
- 5 INM, and the NASA data in corresponding grid cells of 0.5 degree × 0.625 degree (roughly 50 × 60

6 <u>km)</u>8 km × 8 km grid) and coordinates of meteorological stations.

INM meteorological statio	n Latitude (°N)	Longitude (°E)	Available data (INM)	Data from NASA used to complete the INM datasets
Kélibia	36.844855	11.082701	2001-2011	1990-2000 2012-2019
Carthage	36.846081	10.219053	1990-2014	2015-2019
Béja	36.723338	9.184013	1990-1997 2001-2011	1998-2000 2012-2019
Siliana	35.851853	9.595147	1990-1997	1998-2019
Kef	36.120862	8.720267	1990-1997 2001-2011	1998-2000 2012-2019
Kasserine	34.948369	8.569550	2001-2011	1990-2000 2012-1019
Sidi Bouzid	35.025685	9.498840	1990-2014	2015-2019
Gafsa	34.427352	8.820959	1990-2014	2015-2019



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Bir Lahfay

Gafsa

Kas

Jebel Motlag

Sidi F

Manouba

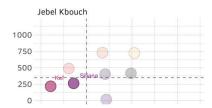
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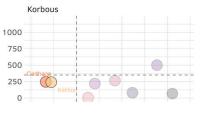
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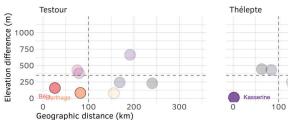
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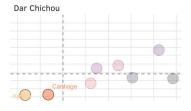


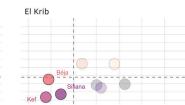


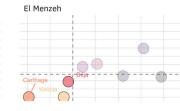
Geographic and elevational distances between meteorological stations and sampling sites (lower opacity if > 100 km and > 350 m, respectively)

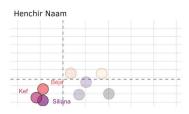


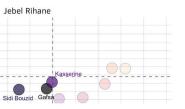










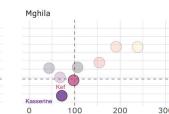


Kef

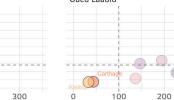
Kélibia

Béja

Carthage



Siliana

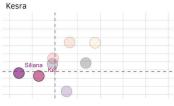


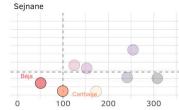
Jebel Sidi Aich

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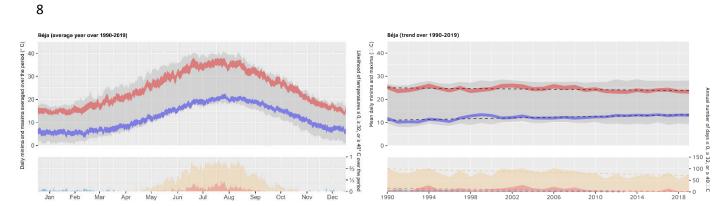


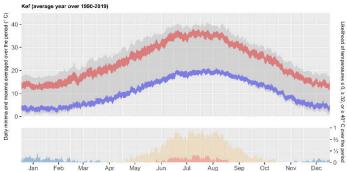
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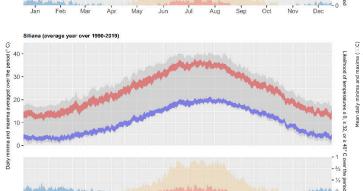


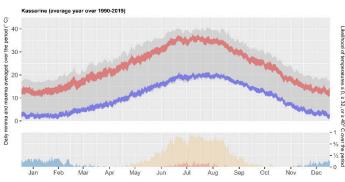


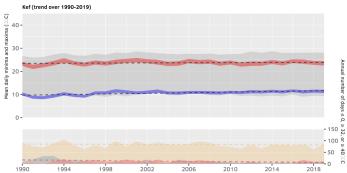
7 Figure SM3. Geographic and elevational distances between meteorological stations and egg sampling sites (lower opacity if >100 km and >350 m, respectively).

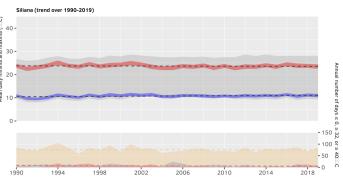


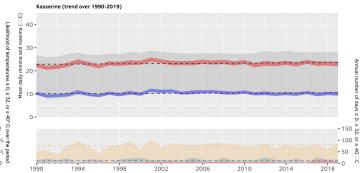












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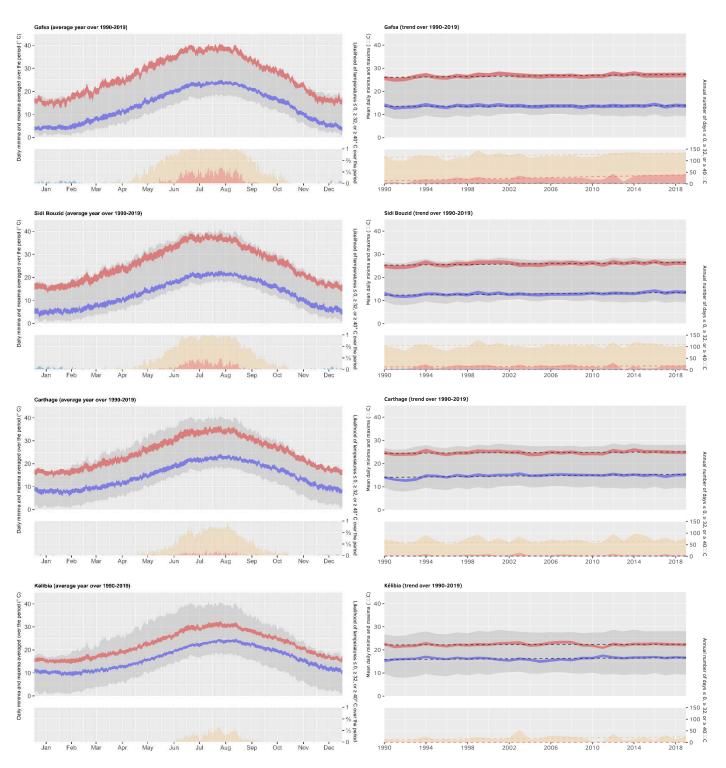
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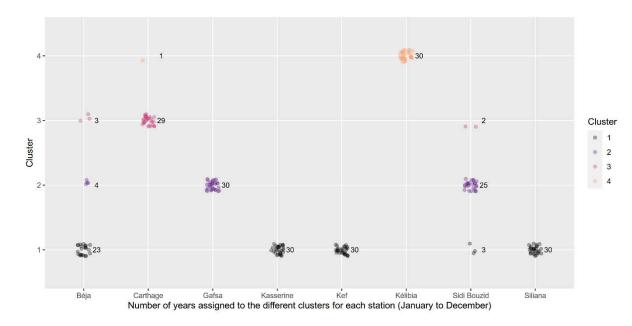
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Oct



13 Figure SM4. Climate data in eight Tunisian regions between 1990 and 2019 (data source: INM and 14 NASA, see Table SM2). Left charts show the mean year in each region by averaging daily maxima 15 (red) and minima (blue) by day of the year over the period, represented as 95% CI ribbons. Right charts show the yearly average of daily maxima (red) and minima (blue), represented as 95% CI 16 17 ribbons, and corresponding Theil-Sen estimators. Thick grey ribbons in the background show the 18 maximal thermal range across all nine regions depending on day of the year (left) or year (right). The bottom part of left charts shows the likelihood of temperatures ≤ 0 (blue), ≥ 32 (beige) or ≥ 40 °C 19 20 (red), while the bottom part of right charts shows the annual number of days below or above those 21 thresholds. The 366th day during leap years was discarded due to its lower sample size.





24 clustering on data from January to December).

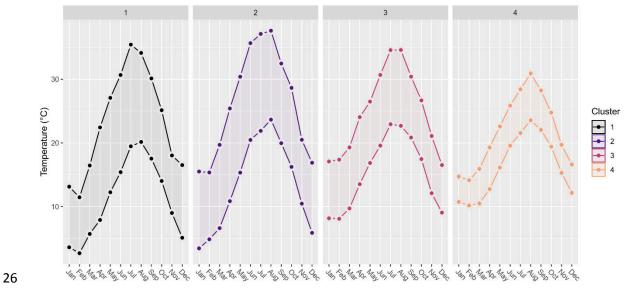


Figure SM6. TX and TN from January to December in each cluster medoid (PAM clustering on datafrom January to December).

48 **SM7:** Synchronic comparison of egg phenotypes among all four clusters.

49 A. Analysis with all data including cluster 1 in 2017.

51 <u>A Quade's RANCOVA (see details on this method in subsection 3 of Materials and Methods) was used</u>

52 to compare egg phenotypes among all four clusters synchronically, *i.e.*, only within the period(s)

53 <u>clusters have in common (no interaction term). It was followed by a Tukey post hoc procedure to</u>

- 54 investigate differences when a significant effect was found.
- Clutch size. The analysis revealed no differences among clusters 1, 3 and 4 in the 1990s (Quade's
 RANCOVA, F_{dt} = 1.58₂, p = 0.208), whereas it confirmed significant differences among clusters 1, 2 and
 3 in the 2010s (F_{df} = 4.40₂, p = 0.013). Specifically, fecundity was significantly higher in cluster 1 than
 cluster 3 (Tukey post hoc, p = 0.009).

59 *Hatching rate and egg mortality factors.* The results showed synchronic differences among clusters

- 60 in the rates of hatched, sterile, aborted and parasitized eggs (see the following two tables for
- 61 <u>details).</u>
- 62

50

63 Results of Tukey's post hoc tests in the 1990s.

Variable	<u>Clusters</u>	Mean difference (I-J)	Standard error	<u>p value</u>
Hatching rate	<u>1 vs 3</u>	<u>43.5</u> *	<u>11.6</u>	0.001
	<u>1 vs 4</u>	<u>-43.9</u> *	<u>15</u>	<u>0.01</u>
	<u>3 vs 4</u>	<u>-87.4</u> *	<u>16.2</u>	<u><0.001</u>
Sterility rate	<u>1 vs 3</u>	<u>9.8</u>	<u>11.8</u>	<u>0.68</u>
	<u>1 vs 4</u>	<u>32.1</u>	<u>15.3</u>	<u>0.09</u>
	<u>3 vs 4</u>	<u>22.3</u>	<u>16.5</u>	<u>0.37</u>
Abortion rate	<u>1 vs 3</u>	<u>-42.8</u> *	<u>11.8</u>	<u>0.001</u>
	<u>1 vs 4</u>	<u>-13.9</u>	<u>15.3</u>	<u>0.64</u>
	<u>3 vs 4</u>	<u>29</u>	<u>16.5</u>	<u>0.19</u>
Parasitism rate	<u>1 vs 3</u>	<u>-29.8</u> *	<u>11.4</u>	<u>0.03</u>
	<u>1 vs 4</u>	<u>72*</u>	<u>14.8</u>	<u><0.001</u>
	<u>3 vs 4</u>	<u>101.4*</u>	<u>16</u>	<u><0.001</u>

64 *. The mean difference is significant at the .05 level.

65

66 Results of Tukey's post hoc tests in the 2010s.

Variable	<u>Clusters</u>	<u>Mean difference (I-J)</u>	Standard error	<u>p value</u>

Hatching rate	<u>1 vs 2</u>	<u>-18.7</u>	<u>13.1</u>	<u>0.33</u>
	<u>1 vs 3</u>	<u>-46.7</u> *	<u>16.8</u>	<u>0.02</u>
	<u>2 vs 3</u>	<u>-28</u>	<u>18.3</u>	<u>0.28</u>
Sterility rate	<u>1 vs 2</u>	<u>16.5</u>	<u>13.2</u>	<u>0.42</u>
	<u>1 vs 3</u>	<u>59.2</u> *	<u>16.9</u>	<u><0.001</u>
	<u>2 vs 3</u>	<u>42.6</u>	<u>18.4</u>	<u>0.054</u>
Abortion rate	<u>1 vs 2</u>	<u>-34.3</u> *	<u>13.2</u>	<u>0.03</u>
	<u>1 vs 3</u>	<u>-35.2</u>	<u>17</u>	<u>0.10</u>
	<u>2 vs 3</u>	<u>-0.9</u>	<u>18.5</u>	<u>0.99</u>
Parasitism rate	<u>1 vs 2</u>	<u>-21.3</u>	<u>13.1</u>	<u>0.24</u>
	<u>1 vs 3</u>	<u>-48.1</u> *	<u>16.9</u>	<u>0.01</u>
	<u>2 vs 3</u>	<u>-26.8</u>	<u>18.4</u>	<u>0.31</u>

⁶⁷

*. The mean difference is significant at the .05 level.

69 **B.** Analysis without data from cluster 1 in 2017.

70 A Quade's RANCOVA (see details on this method in subsection 3 of Materials and Methods) was used

71 to compare egg phenotypes among all four clusters synchronically, *i.e.*, only within the period(s)

72 clusters have in common (no interaction term), excluding data from cluster 1 in 2017. It was followed

73 by a Tukey post hoc procedure to investigate differences when a significant effect was found.

74 The analysis revealed patterns different from those found when considering data from cluster 1 in

75 2017, since no difference among clusters appeared in the 2010s in any of the variables (Quade's

76 <u>RANCOVA, hatching rate: $F_{df} = 0.9_2$, p = 0.412; sterility rate: $F_{df} = 2.8_2$, p = 0.063; abortion rate: $F_{df} =$ </u>

77 0.01₂, p = 0.993; parasitism rate: $F_{df} = 1.5_2$, p = 0.218).

⁶⁸

- 79 Table <u>SM8</u>SM7. Descriptive statistics with all data including cluster 1 in 2017: observed mean (M),
- 80 Quade's adjusted mean (Madj) and associated standard error (SE) for the different response
- 81 variables.

Variable	Period	Cluster	M (SE)	Madj
Fecundity	1990s	1	156.6 (3)	-0.2(6.9)
		2	NA	NA
		3	159.7 (4.3)	10 (10.2)
		4	145.4(6.3)	-20 (14.5)
	2010s	1	153 (3)	10.7 (7.8)
		2	142.1 (4.5)	-0.3 (10.8)
		3	134.5 (5.6)	-39.7 (14.7)
		4	NA	NA
Hatching rate	1990s	1	73.5 (1.7)	6.9 (7.1)
		2	NA	NA
		3	63.3 (2.5)	-36.6 (8.7)
		4	79.3 (3.1)	50.8 (14.1)
	2010s	1	46.8 (2.5)	-12.4 (8)
		2	48.9 (3.4)	6.2 (10.6)
		3	63.2 (3.6)	34.2 (12.6)
		4	NA	NA
Sterility rate	1990s	1	6.8 (0.6)	7.8 (7.3)
		2	NA	NA
		3	6.6 (0.7)	-2 (9.3)
		4	5.8 (0.7)	-24.3 (12.8)
	2010s	1	27.1 (2.5)	13.6 (8.4)
		2	17.3 (2.6)	-2.9 (9.9)
		3	6.6 (1.7)	-45.5 (11.7)
		4	NA	NA
Abortion rate	1990s	1	2.4 (0.2)	-15.3 (6.6)
		2	NA	NA
		3	9.3 (1.9)	27.5 (9.9)
		4	8.1 (2.8)	-1.4 (15.4)
	2010s	1	17.2 (1.8)	-15.4 (8)
		2	24.4 (2.9)	18.9 (10.7)
		3	17.4 (2.9)	19.8 (12.8)
		4	NA	NA
Parasitism rate	1990s	1	17.2 (1.3)	1.4 (6.8)
		2	NA	NA
		3	20.8 (1.7)	31.2 (9.4)
		4	6.8 (1.5)	-70.1 (13)
	2010s	1	8.9 (0.7)	-13.4 (8.3)
		2	9.4 (1.1)	7.9 (9.8)
		3	12.8 (1.8)	34.7 (13.3)
		4	NA	NA

84 Table <u>SM9</u>SM8. Descriptive statistics without data from cluster 1 in 2017: observed mean (M),

85 Quade's adjusted mean (Madj) and associated standard error (SE) for the different response

86 variables.

Variable	Period	Cluster	M (SE)	Madj (SE)
Fecundity	1990s	1	156.6 (3)	-0.2(6.9)
		2	NA	NA
		3	159.7 (4.3)	10 (10.2)
		4	145.4 (6.3)	-20 (14.5)
	2010s	1	155.9 (3.3)	13.6 (7.7)
		2	142.1 (4.5)	-2.5 (9.6)
		3	134.5 (5.6)	-36.6 (13.2)
		4	NA	NA
Hatching rate	1990s	1	73.5 (1.7)	6.9 (7.1)
		2	NA	NA
		3	63.3 (2.5)	-36.6 (8.7)
		4	79.3 (3.1)	50.8 (14.1)
	2010s	1	57.6 (2.5)	1.3 (7.8)
		2	48.9 (3.4)	-8.6 (9.9)
		3	63.2 (3.6)	13.2 (12.2)
		4	NA	NA
Sterility rate	1990s	1	6.8 (0.6)	7.8 (7.3)
		2	NA	NA
		3	6.6 (0.7)	-2 (9.3)
		4	5.8 (0.7)	-24.3 (12.8)
	2010s	1	10.2 (1.1)	-2.5 (8)
		2	17.3 (2.6)	15.4 (9.7)
		3	6.6 (1.7)	-23.1 (11.7)
		4	NA	NA
Abortion rate	1990s	1	2.4 (0.2)	-15.3 (6.6)
		2	NA	NA
		3	9.3 (1.9)	27.5 (9.9)
		4	8.1 (2.8)	-1.4 (15.4)
	2010s	1	21.2 (2.1)	-0.6 (7.8)
		2	24.4 (2.9)	0.8 (10.3)
		3	17.4 (2.9)	0.5 (12.3)
		4	NA	NA
Parasitism rate	1990s	1	17.2 (1.3)	1.4 (6.8)
		2	NA	NA
		3	20.8 (1.7)	31.2 (9.4)
		4	6.8 (1.5)	-70.1 (13)
	2010s	1	11 (0.8)	3 (8.1)
		2	9.4 (1.1)	-12.3 (9.3)
		3	12.8 (1.8)	15.4 (12.9)
		4	NA	NA

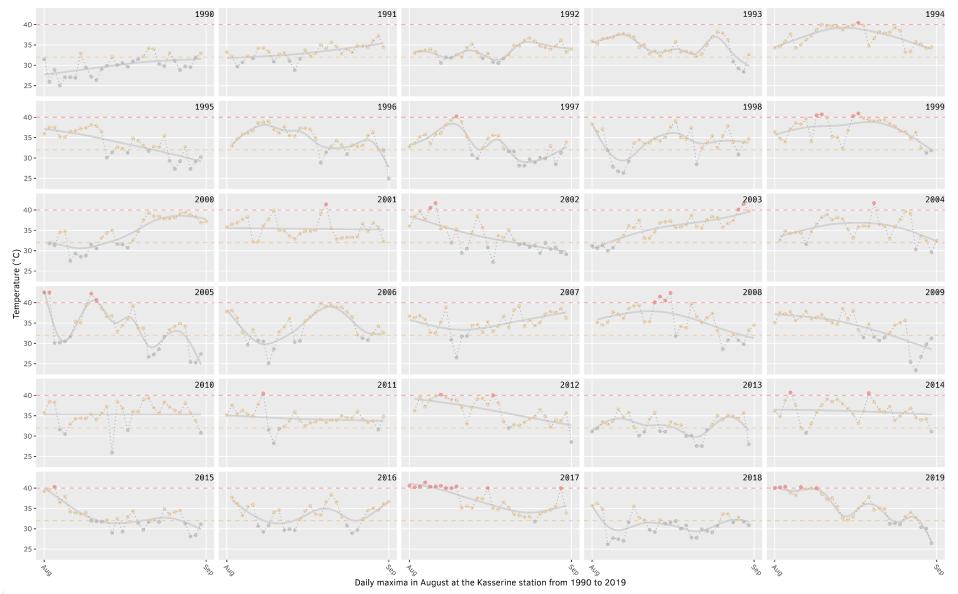
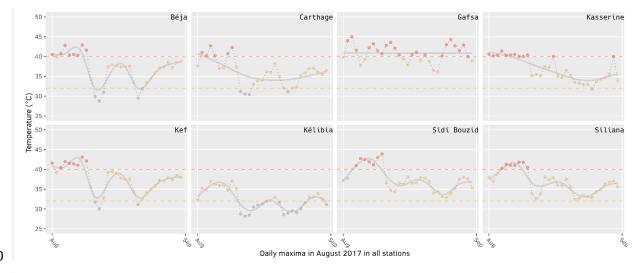


Figure <u>SM10.</u> SM9: August daily maximal temperature recorded in 1990-2019 at the Kasserine station, near the sampling site of Thélepte (cluster 1). Yellow points correspond to daily maxima \geq 32 °C, red points correspond to daily maxima \geq 40 °C. Smooth lines are fitted with the "gam" (generalized additive model) modelling method.



91 Figure SM11. Daily maximal temperature recorded in August 2017 in all stations. Béja, Kasserine, Kef

92 and Siliana are in Cluster 1; Gafsa and Sidi Bouzid are in Cluster 2; Carthage is in Cluster 3; Kélibia is in

- 93 Cluster 4. Yellow points correspond to daily maxima \geq 32 °C, red points correspond to daily maxima \geq
- 94 <u>40 °C. Smooth lines are fitted with the "gam" (generalized additive model) method.</u>