- 1 Title: Early life adversity and adult social relationships have independent effects on survival in a
- 2 wild animal model of aging
- 3 Short title: Early life, social behavior, and survival
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- 5 Authors
- 6 Elizabeth C. Lange¹, Shuxi Zeng², Fernando A. Campos³, Fan Li², Jenny Tung^{1,5,6,7},
- 7 Elizabeth A. Archie⁴, and Susan C. Alberts^{1,5,6,*}
- 8

9 Affiliations

- ¹Department of Biology, Duke University, Durham NC, USA
- ¹¹ ²Department of Statistical Science, Duke University, Durham NC, USA
- ³Department of Anthropology, University of Texas at San Antonio, San Antonio TX,
- 13 USA
- ⁴Department of Biological Sciences, University of Notre Dame, Notre Dame IN, USA
- ⁵Department of Evolutionary Anthropology, Duke University, Durham NC, USA
- ⁶Duke Population Research Institute, Duke University, Durham NC, USA
- ⁷Department of Primate Behavior and Evolution, Max Planck Institute for Evolutionary
 Anthropology, Leipzig, Germany
- 19 *Corresponding author
- 20

21 Abstract

- Does social isolation in adulthood predict survival because socially isolated individuals 22 are already unhealthy due to adversity earlier in life (health selection)? Or do adult social 23 environments directly cause poor health and increased mortality risk ("social causation")? 24 These alternative hypotheses are difficult to disentangle in humans because prospective 25 data on survival and the environment for both early life and adulthood are rarely 26 available. Using data from the baboon population of Amboseli, Kenya, a model for 27 human behavior and aging, we show that early adversity and adult social isolation 28 contribute independently to reduced adult survival, in support of both health selection and 29 social causation. Further, strong social bonds and high social status can buffer some 30 negative effects of early adversity on survival. These results support a growing change in 31 perspective, away from "either-or" hypotheses and towards a multi-causal perspective 32 that points to multiple opportunities to mitigate the effects of social adversity. 33
- 34
- 35 Teaser
- Early life environments and adult social bonds have strong, but largely independent effects on survival in wild baboons.

38 Introduction

39 In humans and other animals, the experience of harsh conditions in early life can have profound effects on adult health and survival (1-5). For example, one recent study found that 40 American children who experience more than three sources of socioenvironmental adversity 41 42 before age 18 can expect a 9.5 year reduction in quality-adjusted adult life expectancy (1). Importantly, adversity during early life is also linked to social adversity in adulthood, including 43 44 both low socioeconomic status (SES) and challenges in forming strong and supportive social 45 relationships (6-8). In turn, low SES and social isolation/low social support are linked to poor health and all-cause mortality (9-12). However, while early life adversity, poor adult social 46 relationships, and low adult social status have all been linked to poor adult survival, the causal 47 48 relationships between these factors are not well understood.

49 Specifically, while most hypotheses acknowledge that early life environments can affect both adult health and the adult social environment (Figure 1; 13, 14, competing hypotheses differ 50 in the extent to which they identify adult health (driven by early adversity) as the cause or 51 52 consequence of differences in adult social relationships. For instance, the health selection 53 hypothesis posits that poor health status affects the adult social environment, preventing attainment of high social (or socioeconomic) status and compromising the formation of strong 54 social relationships (15; Figure 1A). Under this scenario, poor health—arising from early life 55 adversity or some other source-is the primary cause of both adverse social environments and 56 poor health/survival in adulthood. Alternatively, the social causation hypothesis posits that social 57 58 isolation and low social status in adulthood play a direct, causal role in the connection between the social environment, health, and survival (10, 16). Under this scenario, poor social 59 relationships and/or low social status in adulthood are sufficient to trigger poor health/survival in 60 adulthood (Figure 1B). Thus, while early life adversity may also contribute to variation in health 61 and/or the social environment, enhancements to the social environment in adulthood are viable 62 paths to improving adult health and lifespan. The causal effects of adult social environments may 63 act in parallel to the effects of early adversity or function as a source of resilience against the 64 costs of early adversity (i.e., the "social buffering" hypothesis; 17-19). 65

Distinguishing between health selection and social causation is important to both 66 evolutionary biologists and social scientists. Understanding what forces drive variation in 67 survival helps to identify the traits targeted by natural selection, shedding light on the 68 evolutionary underpinnings of early life effects and sociality. At the same time, understanding 69 the causes of variation in health and mortality can inform investment in public health 70 71 interventions and policy. However, despite extensive research on the pathways linking early experience and adult life outcomes, the relative importance of health selection versus social 72 causation in explaining social environmental effects on adult survival is widely debated (13, 20-73 74 24).

To address this debate, the best approach is to link prospectively collected data on early life adversity and prospectively collected information on the adult social environment and survival in the same individuals (20, 25). Existing data typically do not permit such analyses in human populations, but appropriate data are sometimes available for wild animal populations that have been under continuous observation for many years (9). Further, the social determinants of health in many social mammal species resemble those described in humans, making wild animal models a useful tool for dissecting the relationships among early life adversity, adult

social behavior, and lifespan. For example, in several nonhuman mammals, early life adversity is
linked to low adult social status or weak adult social relationships (26-29). Similarly, low social
status or weak social relationships are associated with higher mortality rates in a range of social
mammal species (9).

86 In this study, we use a mediation analysis framework to examine the relationships among early life adversity, adult social behavior, and survival in an established wild animal model of 87 aging: the baboons studied by the Amboseli Baboon Research Project in the Amboseli 88 89 ecosystem, Kenya (30, 31). Our goals were to determine the relative importance of health selection and social causation in explaining survival patterns in adult female baboons, and to 90 determine whether adult social relationships buffer the effects of early life adversity. We focused 91 92 on adult females because male baboons disperse from their natal social groups when they mature, making it difficult to distinguish male dispersal from death (32). 93

94 If health selection explains the link between adult phenotypes and survival, two predictions ensue: (i) early adversity should predict weak adult social relationships, and (ii) early 95 96 adversity should have a direct effect on adult survival that is not mediated by adult social 97 relationships (Figure 1A). This pattern would support the idea that poor health arising from early adversity leads to both social isolation and poor survival in adulthood. In contrast, social 98 causation predicts (i) that adult social bonds have strong, direct effects on survival, and (ii) that 99 these effects occur regardless of a female's early life experience (Figure 1B). Such a pattern 100 would support the idea that the effect of early life adversity on survival is at least partly mediated 101 by its effects on adult social relationships. Finally, the social buffering hypothesis, which is 102 consistent with social causation, would be supported if the effects of early life adversity on adult 103 survival are moderated by adult social behavior. 104

Previous work on female baboons in Amboseli has shown that harsh early life 105 environments predict reduced adult female lifespan (26, 33) as well as a moderate degree of 106 social isolation in adulthood (26, 34). In addition, in adult females, weak social bonds predict 107 decreased lifespan (35, 36). However, no previous study in either animals or humans has sought 108 109 to prospectively link early life adversity, adult social behavior, and survival in an integrated analysis. Therefore, it is unknown if adult social relationships have independent effects on 110 survival or merely act as mediators that link early life to survival. We focus on adult female 111 social bonds as candidate mediators, and we exclude adult social status as a potential mediator 112 for two reasons: (i) previous studies in this population find no effects of female social status on 113 survival (35, 36), and (ii) preliminary analyses using our mediation framework ruled out social 114 status as a potential mediator of early life adversity and demonstrated that social status is not 115 influenced by cumulative early life adversity (see Materials and Methods). However, in our test 116 of the social buffering hypothesis, we consider both adult social bonds and adult social status as 117 118 possible moderators of the relationship between early life and survival.



119

Figure 1. Hypotheses and mediation analysis framework and hypotheses linking early life
 adversity, adult social bond strength, and survival. The health selection hypothesis (A) posits that

poor adult health arising from early life adversity prevents individuals from forming strong

- social relationships. Under health selection, we predict a link between early adversity and adult
- social bond strength (orange arrow), and a direct link between early adversity and survival (green
- arrow) outside of the pathway that includes social bond strength, but no mediated effect (pink
 arrow in B, C), and no independent effects of social bond strength on survival (purple arrow in
- arrow in B, C), and no independent effects of social bond strength on survival (purple arrow in
 B, C). The social causation hypothesis (B) predicts that social bond strength is a direct cause of
- survival differences (purple arrow). It also predicts that any effects of early life environments on
- survival at least as they relate to social relationships, are due to a mediated effect (pink arrow)
- 130 where early adversity affects adult social bond strength (orange arrow), which in turn affects
- 131 survival (purple arrow). Under social causation, early life adversity may affect survival via other
- 132 pathways (e.g., green arrow in A), but social relationships have an important causal effect. (C)
- 133 The mediation analysis models the links between early life adversity (A_1) , adult mediator
- 134 phenotypes (M_1 , social bond strength with females or males), and survival (Y_1). Mediation
- models produce estimates of (i) the direct effect of early life adversity on survival outside of the

- pathway that includes the mediator (β_3 , green arrow), (ii) the mediated effect of early life
- 137 adversity on survival through the pathway that includes the mediator ($\beta_1\gamma$, pink arrow), (iii) the
- effect of early life adversity on the mediator (β_1 , orange arrow), (iv) the effect of the mediator on
- 139 survival independent of early adversity (γ , purple arrow, the bond effect), and (v) the total effects
- 140 on survival (β_2 , black bracket). Note that the expressions $\beta_1 \gamma$ and ($\beta_3 = \beta_2 \beta_1 \gamma$) in panel C
- 141 hold exactly only when all models (between *A*, *M*, and *Y*) are linear. Here we use these merely as
- notations (instead of mathematical equations) to label the qualitative relationship between total,
- 143 mediated, direct, and bond effects.
- 144

145 Mediation and moderation frameworks

146 *Mediation models.* Our mediation analysis framework is based on structural equation

147 models that examine the links between early life, adult social phenotypes, and survival (Figure

148 1C, *37-39*). The 199 females in this study were observed from birth and survived to at least four

149 years old, approximately the earliest age of reproductive maturation (average age at menarche =

4.73 \pm 0.56 years). For each female, we evaluated her exposure to six different adverse

socioenvironmental conditions in early life: 1) drought in the first year of life, 2) large group size

at birth, 3) low maternal social status at birth, 4) low maternal social connectedness during the

first two years of life, 5) the presence of a close-in-age younger sibling, and 6) maternal loss

154 before four years of age (Table 1; 26, 33, 34).

			N of
		N of	females who
		females who	did not
		experienced	experience
Source of Adversity	Description	adversity	adversity
Drought	<200 mm of rainfall during the first year of life	28	171
Large group size	Group size in the top quartile (> 33 adults) at the subject's birth, indicating high social density	32	167
Close-in-age younger sibling	Younger sibling born less than 1.5 years after the subject's birth	40	159
Maternal loss	Mother dies during the first four years of the subject's life	38	161
Low maternal social status	Mother's proportional dominance rank in the lowest quartile at the subject's birth	46	153
Low maternal social connectedness	Mother's social connectedness in the lowest quartile during the subject's first two years of life	54	145

Table 1. Sources of early life adversity and the number of females that experienced each source.

We constructed two sets of mediation models (see Materials and Methods), each with a 156 different mediator variable (M), linking the treatment (early life adversity, A) to survival (Y, 157 measured by the hazard ratio, λ ; Figure 1C). The two mediators we examined were quantitative 158 measures of social bond strength with other adult females and with adult males (see Potential 159 160 *mediators*, below). Because both of these variables are known to be linked to adult survival (36), either could act as a mediator of early life adversity. We considered a female's social bonds with 161 other adult females separately from her social bonds with adult males because same-sex and 162 opposite sex social relationships have different relationships with early adversity and with 163 survival and are not well-correlated (26, 34-36). 164

165 The mediation analysis enables us to break down the total effect of early life adversity on 166 survival (β_2 , black arrow in Figure 1C) into direct (β_3) and mediated ($\beta_1\gamma$) effects. The direct 167 effect (β_3) of early life adversity on survival is the pathway connecting these variables 168 independent of the mediator (green arrow in Figure 1C). The mediated (or indirect) effect ($\beta_1\gamma$) is 169 the pathway connecting early life adversity and survival that runs through the mediator variable; 170 in our case, measures of social bond strength (pink arrows in Figure 1C). The mediation 171 framework also assesses the effect of early adversity on the mediator (β_1 , orange arrow in Figure

172 1C) and the effect of the mediator on survival independent of early adversity, hereafter the 'bond effect' (γ , purple arrow in Figure 1C).

For each of our mediators, we estimated the links between early life adversity (*A*), social bond strength (*M*), and survival (*Y*, measured by the hazard ratio λ) by fitting three equations as proposed by Zeng, Lange, Archie, Campos, Alberts and Li (40); for more details see Materials and Methods). The first equation evaluates the effect of early life adversity on observed values for the mediator, conditional on covariates, *C*, and random effects, *r* (orange arrow in Figure 1C):

$$M_{it} = M_i(t) = \beta_0(t) + A_i\beta_1(t) + \theta_1 C_{it}^M + r_{aroup} + \varepsilon_{it}$$

$$(1)$$

181 where *i* is individual and *t* is age class. Here β_1 represents the effect of early adversity on social 182 bond strength. The second equation models the total effect of early life adversity on survival 183 (e.g., the change in hazard rate related to early adversity; β_2 , black arrow in Figure 1C), which 184 does not differentiate between direct and mediated effects:

185 $\lambda(t|X_i, A_i) = \lambda_0(t) \exp(\tilde{\beta}_2 A_i + \theta_2 C_{it}^S + \tilde{r})$ (2)

186 The third equation is similar to Equation 2, but incorporates estimates of the mediator based on 187 the parameters previously fit for Equation 1. It allows us to estimate the value of the effect of the 188 mediator on survival given the estimate of the mediator $f\{\alpha, M_i(t)\}$:

189
$$\lambda(t|X_i, A_i, M_{it}) = \lambda_0(t)exp(\tilde{\beta}_3 A_i + f\{\alpha, M_i(t)\} + \theta_3 C_{it}^S + \tilde{r})$$
(3a)

190 where the mediator component $f(\alpha, M_i(t))$ equals:

180

191
$$f\{\alpha, M_i(t)\} = \int_0^{t_{max}} \alpha(u) M_i(u) du \qquad (3b)$$

where t_{max} is the maximum lagged time (here three years) and $\alpha(u)$ is a time varying constant.

193 Equation 3b estimates the mediator for the previous three years of life, based on values for the

- 194 covariates, early life adversity, and the effect sizes estimated in Equation 1 (i.e., Equation 3b is
- 195 fit based on estimated values of the mediator, not directly on observed data). We designate this

value the 'three-year mediator value', where each year corresponds to a female age class, starting
on her birthday and ending one day before her subsequent birthday. We also considered models
where the mediator was estimated based on the same year of life as survival ('one-year mediator
models') and results are consistent with three-year mediator models (Tables S1, S2).

200 Note that the effects β_2 and β_3 in Figure 1C are not numerically identical to the coefficients $\tilde{\beta}_2$ and $\tilde{\beta}_3$ in Equation 2 and 3, respectively. While they are analogous to β_2 and β_3 201 in terms of the effects they represent, they differ because of the nonlinear hazard scale and 202 complex functional model adopted in the analysis (i.e., in practice, we analyze a decomposition 203 204 of a functional form fit to the social relationship data rather than the estimated social bond values directly; see Zeng, Lange, Archie, Campos, Alberts and Li (40)). Similary, the bond effect γ does 205 not directly correspond to a specific model parameter. Instead, β_2 , β_3 , and γ are calculated from 206 functions involving all parameters in Equations 1, 2 and 3 (see the Materials and Methods and 207 derivations in Zeng, Lange, Archie, Campos, Alberts and Li (40)). 208

First, we modeled the effects of cumulative early adversity on both mediators (social 209 bond strength with females and social bond strength with males) and on survival. We measured 210 cumulative early adversity as a continuous variable representing the sum of the six individual 211 sources of adversity for each subject. No individual had a cumulative adversity score greater than 212 four (mean=1.196±0.936 SD). Second, we built multivariate models to assess the effect of each 213 214 individual source of adversity on each mediator and on survival, while holding the other sources of adversity at zero. In these models of individual sources of adversity, each measure of 215 adversity was modeled as a categorical variable (a value of one for subjects that experience the 216 217 adverse event, and zero for those that did not).

Moderation models. To test the social buffering hypothesis, which posits that adult social 218 relationships act as a source of resilience in the face of early adversity, we next treated three 219 adult social phenotypes (social bond strength with females, social bond strength with males, and 220 221 social status) as potential moderators instead of mediators of early life adversity. In contrast to the mediation models, the moderation models test whether the social phenotypes influence the 222 strength and direction of the effect of early life adversity on survival without making causal 223 assumptions about the pathways involved. Moderation is captured by the interaction between the 224 exposure A_i and mediator $M_i(t)$ with the interaction term $A_ig\{\eta, M_i(t)\}$ in the following model: 225

226
$$\lambda(t|X_i, A_i, M_{it}) = \lambda_0(t) exp(\xi A_i + f\{\alpha, M_i(t)\} + A_i g\{\eta, M_i(t)\} + \theta C_{it}^S + \tilde{r})$$
(4)

Therefore, this approach allows us to estimate how the effects of early adversity on survival vary across different levels of the social bonds or social status.

229

230 **Potential mediators and moderators**

Mediators. We measured each female's social bond strength with females - i.e., the 231 strength of her social bonds with her top three female partners in each year of her life – and each 232 female's social bond strength with males – the strength of her social bonds with her top three 233 male partners in each year of her life – as two distinct potential mediators (M) of the effects of 234 early life adversity on survival. We used grooming relationships to assess social bond strength 235 because grooming is the most prominent affiliative behavior in baboons and many other primates 236 (41-44). These mediators were represented in Equations 2 and 3 as estimates over three-year 237 periods (Equation 3b), based on the values of their covariates and the parameters fit in Equation 238

1. We also estimated mediators over shorter, one-year periods, as reported in Tables S1-S2;

because all analyses based on shorter periods produced qualitatively similar results, we focus on

the three-year estimates here.

Moderators. We considered adult social bond strength with females, adult bond strength 242 243 with males, and adult social status as potential moderators. We assessed social bond strength using the same method described above (based on grooming relationships calculated as 244 trajectories as in Equation 1). We assessed social status using observations of wins and losses in 245 dvadic agonistic interactions between adult female study subjects. A female dominance matrix 246 was created for each month based on these win/loss outcomes, and female ordinal dominance 247 ranks were assigned by minimizing entries below the diagonal (45). We then scaled these ordinal 248 249 rankings by group size and assigned to each female a 'proportional dominance rank' (46), calculated as [1 - (ordinal rank - 1) / (number adult females - 1)]. A female's proportional 250 dominance rank represents the proportion of adult females that she dominates. We first 251 calculated annual mean values for social status for each subject, and then estimated their social 252 status trajectories over three-year periods, given covariates and parameter estimates for an 253 analogue of Equation 1, with M_{it} is redefined as annual mean proportional dominance rank 254 instead of annual social bond strength (see also Methods). 255

256

257 **Results**

258 Cumulative early adversity and survival: Mediated effects are weak, direct effects are strong

259 As expected, we found a strong total effect (β_2) of cumulative early adversity on adult female survival, recapitulating previous work (Tables 2-3; black bracket in Figure 2; black points 260 and lines in Figures S1-S2; 26, 33). Approximately 90% of the total effect (1.43 of 1.60 years of 261 lost life per additional exposure and 1.45 of 1.59 years, for the models considering social bond 262 strength with females and social bond strength with males, respectively) was explained by the 263 direct effect (β_3) of cumulative early adversity on survival, outside of the pathways that included 264 social bonds with either sex (Tables 2-3; green arrows in Figure 2; green points and lines in 265 Figures S1-S2). Thus, the lives of females who experience four sources of early life adversity are 266 predicted to be 6.4 years shorter than those of females that experience none, on average. Of these 267 six years, ~5.6 years would be explained by the effects of early adversity on survival, 268 independent of mediation by social bonds. Results were similar if we estimated mediation effects 269 270 over shorter, one-year periods instead of three-year periods (Tables S1-S2).

271 We also found substantial effects of both mediators (γ) on survival, independent of effects of early life adversity. A one unit increase in social bond strength with either adult 272 females or adult males predicted a 2.2-year improvement in survival, independent of the effects 273 of early adversity, where one unit represents approximately 1.7 standard deviations for social 274 bond strength with females and 1.4 SD for social bond strength with males (Tables 2-3; purple 275 arrows in Figures 1; Figures S1-S2; see Tables S1-S2 for results with mediators estimated over 276 shorter, one-year periods). While the effects of social bonds on survival broadly recapitulate 277 previous findings in this population (35, 36), this analysis is the first to demonstrate that these 278 effects remain strong after controlling for levels of early adversity. 279

280 Notably, despite the fact that cumulative early adversity significantly predicted weaker

social bonds with females (β_1 , orange arrows in Figure 1C), and that stronger social bonds with 281 both sexes predicted higher survival, mediated effects were weak in all of our models of 282 cumulative adversity. Specifically, the pathway through social bonds with females improved 283 lifespan by only 2.04 months (10.6%), compared to the 1.60 year reduction in lifespan for each 284 additional source of adversity (the mediated effect, $\beta_1 \gamma$, pink bracket in Figures 2A, S1; Table 2). 285 This result may stem from the fact that the effect of cumulative early adversity on social bonds, 286 while detectable, is relatively weak: early adversity is associated with a 0.09 unit decrease in 287 social bonds with females, which is small compared to the 1 unit increase in social bonds with 288 females necessary to produce a 2.2 year improvement in lifespan via the bond effect. Social 289 bonds with males did not detectably mediate the relationship between cumulative early adversity 290 291 and survival (Figures 2B, S2; Table 3).

Taken together, our results are not fully explained by either health selection or social 292 causation. Health selection would predict a direct effect of early adversity (presumed to 293 compromise adult health) on both social bond strength and survival, without a strong bond effect 294 on survival. Instead, early life adversity and social bonds both appear to have direct, independent 295 effects on survival that are of similar magnitidues. Consequently, a female baboon who 296 experienced higher than average (1 SD above the mean) cumulative early life adversity, adult 297 social bond strength with females, and adult social bond strength with males would be predicted 298 to experience a 1.35 year reduction in lifespan attributable to her early life environment, a 1.29 299 year improvement in lifespan attributable to her social bonds females in adulthood, and a 1.29 300 year improvement in lifespan attributable to her social bonds with males in adulthood. In other 301 words, both early adversity (likely via a route through poor adult health), and adult social 302 behavior are important in determing survival in adulthood. 303

304 We next considered whether the weak mediation we observed – in spite of effects of early adversity on social bonds and of social bonds on survival – might result from a mismatch in 305 the timing of these effects. To explore this possibility, we designed a simulation analysis in 306 which we defined two stages corresponding to early and late adulthood. We then assigned early 307 life effects on the mediator, and mediator effects on survival, in all possible combinations of 308 early and late timing of effects (see Supplementary Text: "Simulation to explore the small 309 mediated effect"). In our simulations, we fixed the values of both the effect of early adversity on 310 the mediator ("Effect on mediator", orange arrow in Figure 1C) and the effect of the mediator on 311 survival ("Isolation effect", purple arrow in Figure 1C). Even though the component parts of the 312 mediated effect were kept constant in the simulations, the estimate of the overall mediated effect 313 (pink arrows in Figure 1C) depended on the timing of these effects. Mediated effects were largest 314 when the timing of early life and mediator effects were matched; i.e., when either (i) early 315 adversity had its strongest effects on the mediator early in life *and* the mediator had its strongest 316 317 effects on survival early in life, or (ii) early adversity had its strongest effects on the mediator late in life *and* the mediator had its strongest effects on survival late in life (see Supplementary 318 Text: "Simulation to explore the small mediated effect", Figure S4). The results of this 319 simulation support the idea that the timing of these effects during the life course could play a role 320 in determining the strength of the mediated effect. They further suggest that, in the Amboseli 321 baboons, the timing of early life effects on adult social isolation may be mismatched with the 322 323 timing of social bond effects on survival. This topic merits future exploration.

324



325

Figure 2. Mediation analysis results. (A) Results from our mediation model using social bond

strength with adult females as the mediator. (B) Results from our mediation model using social
 bond strength with adult males as the mediator. Solid lines indicate effects for which 95%

credible interval did not overlap zero, dashed lines indicate effects for which 95% credible

330 interval did overlap zero.

331 **Table 2.** Mediation results from models in which social bond strength with females was the mediator. Total, direct, mediated and bond

effects are measured in years. The effect on the mediator is measured in social bond strength units (i.e., DSI units; 1 SD in social

bonds with females=0.59 DSI units). Bolded effects are those for which the 95% credible intervals (shown in brackets below each

effect size estimate) did not overlap zero. Effect names are colored as in Figure 1.

				Effect on	
	Total effect	Direct effect	Mediated effect	mediator	Bond effect
	$(\beta_2, \text{ years})$	$(\beta_3, \text{ years})$	$(\beta_1\gamma, \text{ years})$	$(\beta_1, \text{DSI units})$	(γ , years)
Drought	-2.70	-2.26	0.44	-0.21	2.19
Diougin	[-4.96, -0.44]	[-4.04, -0.48]	[0.03, 0.85]	[-0.38, -0.03]	[0.56, 3.82]
. .	-1.60	-1.38	0.22	-0.11	2.39
Large group size	[-4.02, 0.83]	[-2.89, 0.13]	[-0.01, 0.44]	[-0.22, 0.01]	[0.61, 4.17]
	-0.90	-0.59	0.31	-0.15	2.29
Close-in-age younger sibling	[-5.45, 3.65]	[-1.99, 0.81]	[-0.04, 0.66]	[-0.28, -0.03]	[0.75, 3.83]
	-3.30	-2.67	0.63	-0.26	2.60
Maternal loss	[-5.79, -0.81]	[-4.77, -0.57]	[0.06, 1.20]	[-0.47, -0.04]	[0.79, 4.40]
	0.10	0.15	0.05	-0.05	2.60
Low maternal social connectedness	[-2.07, 2.27]	[-1.31, 1.62]	[-0.17, 0.27]	[-0.15, 0.06]	[0.87, 4.34]
	-1.80	-1.36	0.44	-0.14	2.49
Low maternal social status	[-4.37, 0.78]	[-2.90, 0.19]	[-0.05, 0.93]	[-0.25, -0.03]	[0.66, 4.32]
	-1 60	-1 43	0 17	-0 09	2 20
Cumulative adversity	[-2.84, -0.36]	[-2.52, -0.35]	[0.01, 0.32]	[-0.16, -0.01]	[0.74, 3.65]

335

Table 3. Mediation results from models in which social bond strength with males was the mediator. Total, direct, mediated and bond

effect are measured in years. The effect on the mediator is measured in social bond strength units (i.e., DSI units; 1 SD in social bond

338 strength with males=0.70 DSI units). Bolded effects are those where the 95% credible intervals did not overlap zero. Effect names are

colored as in Figure 1.

				Effect on	
	Total effect	Direct effect	Mediated effect	mediator	Bond effect
	$(\beta_2, \text{ years})$	$(\beta_3, \text{ years})$	$(\beta_1\gamma, \text{ years})$	$(\beta_1, \text{DSI units})$	(y, years)
	-2.70	-2.33	0.37	-0.16	2.40
Drought	[-4.96, -0.44]	[-4.17, -0.50]	[0.02, 0.71]	[-0.29, -0.02]	[0.62, 4.17]
Large group size	-1.60	-1.53	0.07	-0.04	2.39
Large group size	[-4.01, 0.82]	[-3.20, 0.15]	[-1.93, 2.07]	[-0.92, 0.84]	[0.61, 4.17]
Close in age younger sibling	-0.89	-0.69	0.20	-0.11	2.29
Close-in-age younger storing	[-5.33, 3.55]	[-2.08, 0.70]	[-1.20, 1.60]	[-0.61, 0.39]	[0.75, 3.84]
Maternal loss	-3.30	-3.21	0.09	-0.06	2.20
Waternai 1055	[-5.78, -0.81]	[-5.73, -0.68]	[-2.38, 2.56]	[-1.95, 1.84]	[0.67, 3.73]
Low maternal social connectedness	0.11	0.37	0.26	-0.15	2.20
Low maternal social connectedness	[-1.90, 2.12]	[-1.26, 1.99]	[-0.15, 0.66]	[-0.32, 0.02]	[0.73, 3.66]
Low maternal social status	-1.80	-1.16	0.64	-0.25	2.30
Low maternal social status	[-4.38, 0.78]	[-2.70, 0.38]	[-0.07, 1.35]	[-0.44, -0.06]	[0.61, 3.99]
Cumulative adversity	-1.59	-1.45	0.15	-0.07	2.19
Cumulative adversity	[-2.82, -0.36]	[-2.54, -0.35]	[-0.33, 0.62]	[-0.37, 0.22]	[0.74, 3.64]

340

341 Social bonds do not mediate the effects of individual sources of early adversity

342 Similar to the effects of cumulative adversity, individual sources of adversity acted outside of the pathway that includes social bonds, with little evidence for mediated effects in our 343 three-year mediator models (Tables 2-3; Figures S1-S2). More than 81% of the effects of 344 345 individual sources of adversity were attributable to direct effects (87% if only considering significant direct effects). Among the six individual sources of early adversity, maternal loss and 346 drought exerted the strongest and most consistent effects on both adult female survival and social 347 bond strength with adult females (Tables 2-3; Figures S1-S2). Drought, but not maternal loss, 348 was also linked to weaker social bonds with adult males. In contrast to the effects of maternal 349 loss on social isolation from adult females, maternal loss did not predict social bond strength 350 351 with adult males: the estimated effect size was near zero (0.06 DSI units; Table 3). Consistent with our main results, the effects of individual sources of adversity on survival were also not 352 detectably mediated by measures of social bonds with either sex based on one-year intervals 353 (Table S1-S2). 354

355

356 Moderating effects: Social bonds buffer the effects of some sources of early adversity

Neither social status nor social bond strength with either sex moderated the link between 357 cumulative adversity and survival (Table 4; Figure 3A,B; results were similar when we used 358 moderator trajectories estimated over a shorter, one-year period, Table S3). However, social 359 bond strength with males and social bond strength with females both moderated the link between 360 one individual source of adversity – maternal loss – and survival. Specifically, stronger social 361 362 bonds with either females or with males during adulthood buffered the negative effect of maternal loss on survival (and conversely weaker social bonds amplified the negative effect of 363 maternal loss on survival; Table 4, Table S3: Figure 3A,B,D,E). In other words, survival was 364 disproportionately lower for females who lost their mother early in life and were more socially 365 isolated in adulthood (and conversely, survival was disproportionately higher for females who 366 lost their mother but formed strong social relationships in adulthood, with either sex; Figure 367 3A,B,D,E). Females who lost their mother early in life but maintained strong social relationships 368 with other females (1 SD above the mean) experienced a 10% reduction in hazard ratios relative 369 to females who lost their mothers and had average social bond strength to other females. In 370 contrast, females who lost their mothers and had weak social relationships with females (1 SD 371 below the mean) had 16% higher hazard ratios than females who lost their mothers and had 372 average social bond strength to other females (Figure 3D). The effect was stronger for bonds 373 374 with males, where females who lost their mothers in early life but maintained strong social bonds with males (1 SD above the mean) had an 18% lower hazard ratio, while those who had weak 375 social bonds with males (1 SD below the mean) had a 16% higher hazard ratio, compared to the 376 effects of maternal loss for females with average social bond strength (Figure 3E). In addition, 377 another individual source of early adversity - low maternal social connectedness - was buffered 378 by strong adult social bonds with males, but not by adult social bonds with females (Figure 3B). 379

Female social status also moderated early life maternal loss and low maternal social connectedness effects on survival (Figure 3C, Table 4; note that this effect was not detectable when moderator trajectories were estimated over a shorter, one-year period, Table S3). Specifically, survival was disproportionally lower for low-ranking females who lost their

mothers early in life or had a socially isolated mother, and disproportionally higher for high-

ranking females who lost their mothers early in life or had a socially isolated mother (Figure

386 3C,F). Females who lost their mother early in life, but were high social status in adulthood (1SD

above the mean) had a 5% lower hazard ratio compared to females who lost their mother but

- 388 were of average social status. In contrast, females who lost their mother early in life, but were
- low social status in adulthood (1SD below the mean) had 20% higher hazard ratios, compared to
- the effects of maternal loss for females with average social status.
- 391

Table 4. Moderation results from models in which social bond strength with females, social

bond strength with males, and female social status were the moderators. Values represent the magnitude of the interaction effects measured in log hazard ratio (HR). Bolded effects (those for

394 magnitude of the interaction effects measured in log hazard ratio (HR). Bolded effects (those for 395 which the 95% CI did not overlap zero) show that the effects of maternal loss on survival were

moderated by all three phenotypes and that the effects of low maternal social connectedness were

moderated by adult social relationships with males and female social status. A negative

interaction effect indicates that increased adult social bond strength or higher social status acts as

399 a buffer to reduce the negative effects of early adversity on survival. A positive interaction effect

400 value means that adult social bond strength or higher social status acts as an amplifier to increase

401 the negative effects of early adversity on survival.

	Social Bonds	Social Bonds	
	w/ Females	w/ Males	Social Status
	(log HR)	(log HR)	(log HR)
Drought	-0.19	-0.13	-0.07
Diought	[-0.41, 0.03]	[-0.33, 0.06]	[-0.29, 0.15]
	0.19	-0.12	-0.19
Large group size	[-0.06, 0.44]	[-0.27, 0.02]	[-0.40, 0.02]
	0.13	0.00	0.25
Close-in-age younger sloling	[-0.38, 0.64]	[-0.33, 0.33]	[-0.19, 0.69]
Motornal loss	-0.26	-0.21	-0.18
Maternal loss	-0.26 [-0.39, -0.13]	-0.21 [-0.3, -0.12]	-0.18 [-0.33, -0.04]
Maternal loss	-0.26 [-0.39, -0.13] 0.11	-0.21 [-0.3, -0.12] -0.15	-0.18 [-0.33, -0.04] -0.19
Maternal loss Low maternal social connectedness	-0.26 [-0.39, -0.13] 0.11 [-0.03, 0.26]	-0.21 [-0.3, -0.12] -0.15 [-0.24, -0.06]	-0.18 [-0.33, -0.04] -0.19 [-0.37, -0.01]
Maternal loss Low maternal social connectedness	-0.26 [-0.39, -0.13] 0.11 [-0.03, 0.26] 0.02	-0.21 [-0.3, -0.12] -0.15 [-0.24, -0.06] 0.04	-0.18 [-0.33, -0.04] -0.19 [-0.37, -0.01] -0.02
Maternal loss Low maternal social connectedness Low maternal social status	-0.26 [-0.39, -0.13] 0.11 [-0.03, 0.26] 0.02 [-0.15, 0.18]	-0.21 [-0.3, -0.12] -0.15 [-0.24, -0.06] 0.04 [-0.04, 0.13]	-0.18 [-0.33, -0.04] -0.19 [-0.37, -0.01] -0.02 [-0.19, 0.16]
Maternal loss Low maternal social connectedness Low maternal social status	-0.26 [-0.39, -0.13] 0.11 [-0.03, 0.26] 0.02 [-0.15, 0.18] -0.02	-0.21 [-0.3, -0.12] -0.15 [-0.24, -0.06] 0.04 [-0.04, 0.13] -0.03	-0.18 [-0.33, -0.04] -0.19 [-0.37, -0.01] -0.02 [-0.19, 0.16] 0.02
Maternal loss Low maternal social connectedness Low maternal social status Cumulative adversity	-0.26 [-0.39, -0.13] 0.11 [-0.03, 0.26] 0.02 [-0.15, 0.18] -0.02 [-0.05, 0.01]	-0.21 [-0.3, -0.12] -0.15 [-0.24, -0.06] 0.04 [-0.04, 0.13] -0.03 [-0.05, 0.00]	-0.18 [-0.33, -0.04] -0.19 [-0.37, -0.01] -0.02 [-0.19, 0.16] 0.02 [-0.02, 0.06]

402



Figure 3. Moderation models support some forms of social buffering. (A, B, and C) Moderating 404 effects of (A) social bond strength with females, (B) social bond strength with males, and (C) 405 social status on the relationship between early adversity and survival (log of the hazard ratio, 406 HR). A positive value on the y-axis means that greater social bond strength or higher social 407 status amplify the negative effects of early adversity on survival. Grp Size indicates large social 408 group size, M Loss indicates maternal loss, M Social indicates low maternal social 409 connectedness, M Rank indicates low maternal rank, and Cumu indicates cumulative adversity. 410 Panel A shows that strong social bonds with females buffer the effects of maternal loss; Panel B 411 shows that strong social bonds with males buffer the effects of both maternal loss and low 412 maternal social connectedness; Panel C shows that high social status buffers the effects of both 413 414 maternal loss and low maternal social connectedness. (D, E, and, F) The effects of (D) social bond strength with females, (E) social bond strength with males, and (F) social status on the 415 relationship between maternal loss and survival (measured as the hazard ratio, HR). The orange 416 dashed line in each panel represents the expected effect of maternal loss on the hazard ratio for 417 adult females in the absence of any moderating effects of social bonds or status. The blue solid 418 line shows that females with social bond strength one standard deviation (SD) above the mean 419 (i.e., females with stronger social bonds) or females with social status one SD above the mean 420 (i.e., females with high status) experience a disproportionately lower hazard ratio in the presence 421 of maternal loss. The orange solid line shows that females with social bond strength or social 422 423 status one SD below the mean experience a disproportionately higher hazard ratio as a function

424 of maternal loss.

425 Discussion

426 Previous work has debated the relative importance of early adversity and adult social relationships in determining survival in humans (13, 20-22). Our results shed light on this debate 427 by providing an example of a wild animal model in which both early life experiences and adult 428 429 social relationships are important and act independently on survival, with effects of similar magnitude. In addition, our moderation analysis indicates that at least for some sources of 430 adversity, social relationships in adulthood may act as sources of resilience, allowing individuals 431 to buffer the negative effects of poor early life experiences. Below, we consider several 432 implications of these results, including the puzzle of weak mediation in spite of significant links 433 between treatment, putative mediator, and outcome. 434

435

436 *The puzzle of weak mediation*

We observed strong effects of both early adversity and adult behavior on survival, and 437 effects of early adversity on at least one aspect of the adult social environment, with little or no 438 mediation. One potential explanation for this set of observations is that an assumption of the 439 440 mediation analysis was violated, thus producing spurious results. The most likely violated assumption is that of sequential unconfoundedness: i.e., if an unmeasured confounder in our 441 system affects both the mediator and survival (47, 48). For example, individuals with better 442 phenotypic or somatic quality (resulting from either genetic or environmental differences that 443 were not included in our analysis) may experience both stronger social bonds and better survival, 444 independent of early adversity. In this case, phenotypic/somatic quality would be an unmeasured 445 446 confounder (see discussion of sequential unconfoundedness in 49). To examine the potential for a confounding variable to affect our analyses, we conducted sensitivity analyses that assess how 447 the mediated effect estimates vary as a function of the extent of the correlation between an 448 449 unmeasured confounding variable and the mediator, and between that same variable and survival. Our sensitivity analyses demonstrate that our results are relatively robust to the 450 assumption of sequential unconfoundedness (see Supplementary Text: "Sensitivity analysis for 451 452 sequential unconfoundedness"; Figures S5, S6). As a consequence, it is likely that we are correctly estimating a small mediation size in this study. 453

A second, more likely, explanation is that the effects of early life adversity on social bonds in adulthood, albeit detectable, are relatively weak. Rosenbaum, Zeng, Campos, Gesquiere, Altmann, Alberts, Li and Archie (*34*) found similar results when testing for the mediating effect of social bonds for the relationship between early adversity and glucocorticoid levels. If early adversity does not have strong effects on social bond strength, then social bonds are unlikely to strongly mediate the comparatively quite strong connection between early adversity and adult survival.

In addition, our causal mediation pathway may be shaped by time-varying effects, as suggested by our simulation model. For example, if early life adversity affects social bonds early in adulthood, and survival is most strongly affected by social bond strength early in adulthood, then the matched timing of these effects could give rise to a strong mediating effect of social bonds. However, if early life adversity affects social bond strength earlier in adulthood, while survival is most strongly affected by social bond strength later in adulthood, then the mismatched timing of these effects would minimize the mediation effect. Previous work in birds and humans

has shown that such time-varying effects may be a general phenomenon that warrants more
attention (7, 50, 51). For example, in a survey of American adults, Nurius, Fleming and Brindle
(7) show that social relationships in young adulthood are not linked to health, but that older
adults with stronger social connections are in better health. Yang, Boen, Gerken, Li, Schorpp

- and Harris (51) also identified variability in the effects of social integration on several health
 biomarkers between American adolescents and adults. Exploring time varying effects of early
- 474 adversity is therefore an important future avenue of exploration.

Two additional explanations are consistent with our observation of independent effects of 475 social bonds and early adversity, combined with weak mediation. First, social bonds may be one 476 of a larger set of mediators that all weakly mediate the link between early life environments and 477 478 survival. Second, an as-yet unidentified variable could act as a strong mediator of early life adversity without involving social bonds. For example, the biological embedding hypothesis 479 predicts that glucocorticoids - produced by the hypothalamic-pituitary-adrenal (HPA) axis and 480 involved in regulating multiple physiological processes – link early adversity and lifespan (52, 481 53). In our study population, early life adversity predicts elevated concentrations of 482 glucocorticoid metabolites in fecal samples in adulthood (34). Furthermore, elevated fecal 483 glucocorticoid (fGC) concentrations in adulthood are associated with a shortened lifespan (54). 484 At the same time, social bonds in adulthood are only modestly correlated with fGC 485 concentrations (34), pointing to fGCs as a possible mediator of early life adversity that bypasses 486 the pathway through social bonds. Notably, fGC concentrations, like social bonds, appear to 487 weakly mediate the effects of early life adversity on survival (40), indicating that this pathway 488 not only represents an alternative to the mediating pathway through social bonds, but also that 489 multiple mediators may be involved. 490

491

492 The evolutionary significance of sources of variance in survival

The independent effects of cumulative early life adversity and social bonds on female 493 baboon survival are considerable. For each additional source of early adversity, lifespan is 494 495 decreased by approximately 1.4 years, independent of social bond strength. Similarly, a one standard deviation decrease in social bond strength with either sex predicts 2.2 years of 496 decreased lifespan, independent of early adversity. Notably, lifespan explains >80% of the 497 variation in lifetime reproductive success (26, 33, 55), and females who experience early life 498 adversity do not accelerate reproduction to compensate for the reduction in lifespan (33). 499 Consequently, the combined effects of cumulative early life adversity and adult social isolation 500 501 on survival have major consequences for lifetime reproductive success for female baboons.

502 These large effects on fitness indicate that phenotypes that allow individuals to survive in the face of multiple sources of adversity—which include features of the physical, social, and 503 maternal environment—are likely to be favored by natural selection (56-58). Features of the 504 505 social and maternal environment can be under direct natural selection. For example, our results suggest that selection should favor low adult mortality in part because maternal mortality directly 506 decreases offspring survival in adulthood (in addition to other effects, such as the increase in the 507 number of reproductive opportunities that comes with longer lifespans). In contrast, features of 508 the physical environment (e.g., drought) cannot be under direct natural selection. However, 509 adverse physical environments impose natural selection that acts on individual responses to 510 environmental adversity. Indeed, work in humans has identified many genetic variants that 511

512 influence the response to environmental stressors (e.g., pathogens, chemical stimuli), and some

of these variants also carry genetic signatures of selection (59, 60). Thus, we expect natural

selection to favor phenotypes that confer resilience to early life adversity even if the resulting

515 phenotypes have lower fitness than phenotypes produced under advantageous early life

516 conditions (*56-58*).

Adult social relationships also had strong and independent effects on adult survival, 517 indicating that adult social behavior is not merely a proxy for the early life environment but is 518 likely directly targeted by natural selection. Previous work on the links between social bonds and 519 fitness did not control for early life experience (35, 36), limiting the ability to disentangle direct 520 and indirect effects of adult behavior on fitness (9, 61). Our results suggest that adult social 521 522 behaviors that maintain social bonds should be under strong selection. Further, because social behavior is almost always partially heritable (e.g., (62-64), these behaviors have the potential to 523 evolve via natural selection. Further, they suggest that indirect genetic effects, in which the 524 genotypes of social partners affect behavior, could play an important role in social selection and 525 evolution (65, 66). Indirect genetic effects are unique because they illustrate that the environment 526 itself can evolve and as a result create feedback loops that amplify or constrain evolutionary 527 change, even in the absence of direct selection. However, selection on sociality is also likely to 528 be limited by tradeoffs (67, 68). For example, tradeoffs may occur between the time allocated to 529 sociality versus to other activities that are important for maintenance, such as foraging. In 530 addition, sociality itself imposes costs, including potential increases in pathogen transmission, 531 intraspecific competition, and social stress. Finally, the mechanisms that link adult social 532 relationships to survival remain unclear, making it difficult to definitively identify potentially 533 important targets of selection in addition to social bonds themselves. 534

535

536 Individual sources of early adversity

We found strong effects of two individual sources of adversity on adult social bond 537 strength and survival: maternal loss and drought. Consistent with previous findings (26, 33, 34, 538 539 40, 69), females whose mothers died when they were young had weaker social bonds with other females and reduced survival compared to females who did not experience early maternal loss, 540 although they exhibited no differences in social relationships with males. In nonhuman primates, 541 maternal loss during the juvenile period compromises the learning of social and foraging skills 542 (70-73). In our study system in particular, losing a mother early in life is associated with shorter 543 adult lifespans, weaker adult social bonds with females, compromised patterns of adult rank 544 acquisition (74), elevated glucocorticoid concentrations in adulthood (34, 39, 40), and relatively 545 poor survival of offspring (69, 75). Maternal loss also has negative consequences for adult 546 phenotypes and fitness in other mammal species (27, 75-79) including humans (80, 81). 547 Therefore, maternal loss during development represents a strong source of early adversity across 548 taxa, especially in species where mothers are essential for the development of crucial skills. 549

In addition to maternal loss, drought emerges as an important source of early life adversity in this analysis. Females who experienced drought in their first year of life had weaker social bonds with both females and males, and also experienced reduced survival relative to females born in non-drought years via both mediated and direct effects (Tables 2, 3). Drought threatens food availability which in turn hinders growth and development during the crucial first year of life (82-86). In addition, individuals born during drought may have fewer opportunities to

learn foraging skills during younger years when adults are more tolerant of them during foraging 556 (72, 87). Consistent with our results, experiencing dry seasons and droughts in early life

557

negatively affects health in humans (88-93). 558

Notably, two previous analyses in our study system found that drought did not predict 559 adult survival independently of other sources of early adversity (26, 33). The difference between 560 the previous studies and this one may be attributable to using somewhat different subsets of the 561 long-term data, because of different data requirements for each analysis. For instance, the current 562 analysis includes a larger representation of females who were born during a particularly severe 563 drought in 2008-2009, a two-year consecutive period in which annual rainfall was less than 200 564 mm (94). This drought inflicted substantial mortality on wildlife and livestock throughout the 565 Amboseli ecosystem and surrounding areas (95, 96). Therefore, it represented an extreme 566 climatic event in the early lives of these individuals which may have driven the strong effects of 567 drought not detected in previous analyses (26, 33). 568

569

570 Moderating effects of adult behavior

571 Our analyses indicate that strong social bonds in adulthood may buffer the negative consequences of adverse early life events—even for maternal loss, which has far-reaching effects 572 573 on phenotypes and fitness. Specifically, we found that female baboons who lost their mothers in early life but were able to maintain strong social bonds in adulthood survived better than those 574 575 who lost their mother and were socially isolated. Therefore, resilient adult phenotypes may buffer the negative effects of maternal loss. Social buffering has also been suggested as a 576 577 mechanism to counteract the negative effects of early life adversity in other mammals (18, 97)and humans (81). For example, mountain gorillas who lose their mothers tend to strengthen their 578 social bonds with other group members; perhaps as a consequence, they suffer no detectable 579 580 survival costs from maternal loss (97). Social bonds with males may be a particularly important buffer as, unlike social bonds with females, they are not weakened by maternal loss (34). 581

Conclusions and future directions 582

By linking prospective data on early life adversity with data on social bonds and survival 583 in adulthood, we find support for both social causation and health selection. Specifically, by 584 accounting for the complex relationships between early life, adulthood, and survival, we 585 confirmed the far-reaching effects of early life adversity – which contributes directly to both 586 compromised adult social relationships and adult survival - and we also confirmed a direct 587 influence of adult social relationships on survival. Furthermore, for at least some sources of early 588 adversity, strong adult social bonds can reduce the negative effects of early life adversity. In 589 addition to finding support for both social causation and health selection, we argue that responses 590 to early adversity, sources of early adversity, and adult social behavior are all likely targets of 591 natural selection. Future work should explore how variation in the timing of early life effects, 592 and in the timing of the effects of adult phenotypes, affect connections between early adversity, 593 mediators, and survival in other species. Future work should also examine other potential 594 mediators (e.g., phenotypic quality, immune response, glucocorticoid levels) of the relationship 595 between early adversity and lifespan. 596

597

598 Materials and Methods

599 Study Subjects

We used longitudinal data on 199 wild adult female baboons (Papio cynocephalus, with 600 some natural admixture from the closely related species P. anubis (98, 99) from the Amboseli 601 ecosystem in Kenya collected between 1983 and 2019. Subjects are habituated to and 602 individually recognized by experienced observers who collect demographic and behavioral data 603 6 days a week, year-round, following 1-2 social groups ('study groups') per day. Birth and death 604 dates for all study subjects are accurate to within a few days' error. Two original study groups 605 (studied beginning in 1971 and 1980 respectively) experienced multiple permanent fissions and 606 fusions over the years, resulting in a total of 19 different social groups that persisted for varying 607 lengths of time. Female baboons remain in their natal social group throughout their lives (except 608 for group fissions or fusions), and thus any disappearance of a female in our dataset was 609 considered a death. Of the 199 females in the study, 74 had died by the end of the study and the 610 rest were considered censored in survival analyses. To be included in the study, females had to 611 612 meet the following criteria: (i) they survived to at least 4 years of age (most females reach menarche between 4 and 5 years of age; (100), (ii) they had available data on exposure to all six 613 sources of early adversity in the infant and juvenile period, and (iii) they were members of study 614

- groups that foraged entirely on naturally occurring foods (26, 33, 34).
- 616

617 Measuring Early Life Adversity

We created an index of cumulative early life adversity by considering six conditions that 618 represent socioenvironmental adversity experienced during the first four years of life: drought in 619 the first year of life, large group size at birth, low maternal social status at birth, low maternal 620 social connectedness in the first two years of life, a close-in-age younger sibling, and maternal 621 loss before age four (Table 1; 26, 33). Drought years were those in which less than 200 mm of 622 rain fell. Large group sizes were considered as those in the highest quartile of the group size 623 (number of adults) distribution. Low maternal social status was assigned when the mother's 624 proportional dominance rank in the month of her offspring's birth was in the lowest quartile of 625 dominance ranks. Proportional dominance rank ranges from 0 (lowest ranking female) to 1 626 (highest ranking female) and indicates the proportion of adult females in a study subject's social 627 group that she dominated in agonistic interactions (46). Low maternal social connectedness was 628 629 assigned when the mother's social connectedness to other females was in the lowest quartile of the distribution of social connectedness values during our study subjects' first two years of life. 630 Following previous work on early life adversity in this population (26, 33), social connectedness 631 was measured as the relative frequency of the mother's grooming interactions with other adult 632 females in her social group, adjusted for observer effort (see 'Measuring social bond strength' 633 for information about observer effort). Close-in-age younger siblings were those born within 1.5 634 years of the subject's birth, approximately the shortest quartile of observed interbirth intervals in 635 the Amboseli baboons (26). A subject was considered to experience maternal loss if her mother 636 died within her first four years of life (i.e., before the earliest age of sexual maturation for 637 females in this population). 638

Each subject's cumulative adversity index was calculated as the sum of exposures to these six sources of adversity. In our dataset, 48 females experienced zero sources of adversity,

84 experienced one, 50 experienced two, 14 experienced three, 3 experienced four, and noneexperienced five or six.

643

644 Measuring Social Bond Strength

We measured an adult female's social relationships by assessing the strength of social 645 bonds with her top three male or female social partners separately, in each year of her life, 646 measured relative to the social bonds of all other females in the population with males or females 647 respectively, as described in Rosenbaum, Zeng, Campos, Gesquiere, Altmann, Alberts, Li and 648 649 Archie (34). Briefly, grooming interactions are recorded during all hours of observation, using representative interaction sampling in which observers record all the interactions they see while 650 651 conducting 10-minute focal follows on a randomized set of individuals. We calculated the number of grooming interactions with each partner per day of co-residence in the same group 652 from these representative interaction data for each year of life for each female subject starting on 653 her birthday. Calculating interaction rates from such data is complicated by the fact that the 654 655 number of observers remains constant over time, while social group sizes vary, so that higher numbers of grooming interactions per pair of animals (per dyad) will generally be observed in 656 smaller groups compared to larger groups. We corrected for this variation in observer effort by 657 regressing daily rates of grooming interactions per dyad against observer effort, where observer 658 effort was calculated as the number of focal samples on adult females collected during each 659 observer day, divided by the mean number of adult females in the group during those days, 660 divided by the number of days that each dyad was co-resident (34, 36). We z-scored the 661 corrected rates within years to control for temporal variation in sociality in the population. 662

Each subject's social bond strength with females and with males was taken as the average of the subject's three strongest adult female grooming partners and adult male grooming partners, respectively, to calculate a dyadic sociality index (DSI). A positive value for social bond strength indicates a female had relatively strong social bonds with her top three partners compared to the population average. A negative value for social isolation means the subject had relatively weak social bonds with her top three partners.

669

670 Random Effects and Covariates

671 Previous work has demonstrated that several environmental and demographic variables not discussed above (i.e., presence of maternal relatives, group size, social status, percent of prior 672 year with young infant, percent of prior year cycling, rainfall) explain variation in social bond 673 strength and/or survival (34-36, 42). To control for these effects, we included them as covariates 674 in our mediation and moderation analyses (for details see Supplementary Information). We also 675 included social group and hydrological year as random effects in all models to control for group-676 to-group and interannual variation (34). Age was not included as a covariate even though social 677 bonds vary with age, because age effects are captured by our functional principal components 678 analysis (FPCA) approach to modeling the mediator (see below). Because our baboon study 679 population represents an admixed population (yellow baboon ancestry is dominant, but all 680 individuals exhibit some degree of admixture with anubis baboons), we also ran separate 681 analyses that included a covariate measure of individual admixture, a 'genetic hybrid score' that 682

represents the proportion of each individual's genome estimated to be from *P. anubis* ancestry (see Supplementary Information, also (*101, 102*). Results that incorporated hybrid score (Tables S4-S5) were similar to those of the full model (Tables 2-3).

In preliminary analyses we considered social status as a third potential mediator of the 686 687 effects of early adversity on survival. However, as previously reported (35, 36), we found no effects of social status (again measured as proportional dominance rank) on female survival 688 (Table S6). In addition, we found no effect of cumulative early adversity on female social status, 689 and no mediating effects of female social status on the relationship between early life adversity 690 and survival (Tables S6). As a consequence, we focus on social bond strength as the primary 691 mediating variable in the main text, but report models for social status as a mediator in the 692 693 Supplementary Materials.

One individual source of early adversity strongly predicted proportional dominance rank: low maternal dominance rank predicted low proportional rank for the study subject in adulthood (Table S6), which is unsurprising as rank is matrilineally inherited in this species (*103*). In light of this relationship, we controlled for proportional rank by including it as a covariate when estimating the effect of early life adversity on the mediator.

699

700 Mediation Analysis Implementation

We fit two models in each of our mediation analyses (40). The first model captures the relationship between early adversity and the mediator. The second model characterizes the relationship between early adversity, the mediator, and survival. Models were implemented using the R packages survival and flexsury. The reproducible code is available at

705 [https://github.com/zengshx777/MFPCA_Codebase].

706 The first model: the relationship between early adversity and the mediator. Our first model applies to the observed mediator trajectory M_{ij} and the measure of early adversity A_i , 707 where *i* indexes individual and *j* indexes time. This model corresponds to the Equation 1 in the 708 main text. Because the observed mediator values are noisy and potentially measured imprecisely, 709 we consider them, after adjusting for covariates and random effects, as realizations of an 710 underlying smooth process $(M_i(t_{ii}))$ with a random noise. Specifically, we modeled the 711 trajectory of the mediator M_{ij} as a combination of covariate effects $C_{ij}\beta_m$, social group random 712 effects $r_{social group}^{m}$, hydrological year random effects r_{hydro}^{m} , an underlying smooth process 713 $M_i(t_{ij})$, and an error term ε_{ij} , 714

$$M_{ij} = C_{ij}^{m}\beta_{m} + r_{social\,group}^{m} + r_{hydro}^{m}M_{i}(t_{ij}) + \varepsilon_{ij}, \varepsilon_{ij} \sim N(0, \sigma_{m}^{2})$$
(5)

Because $M_i(t_{ij})$ is of infinite dimension mathematically, we performed dimension reduction to 715 improve the statistical power of our analysis. Specifically, we used a functional principal 716 component analysis (FPCA) method to decompose the smooth process as the linear combination 717 of the fewest possible functional principal components (39, 40, 104-106). We began by 718 examining the correlation between any two time points in the mediator process (e.g., between the 719 value of the mediator at age 4 and age 8, between the value of the mediator at age 4 and age 9, 720 and so on) to produce a correlation structure between mediator values at different time points, 721 722 which we then expressed as principal components or eigen functions,

$$Cov(M_i(t_1), M_i(t_2)) = \sum_{k=1}^{\infty} \lambda_k \psi_k(t_1) \psi_k(t_2), \lambda_1 \ge \lambda_2 \ge \dots \ge 0$$
(6)

where λ_k is the explained variance of the orthogonal normal principal components $\psi_k(t)$. We

ordered the principal components by the amount of variance they explained to reflect the fact that principal components that explain more variance (larger λ_k) are more important in

expressing the smooth process. We then used the first K principal components, where K is the

- number of components necessary to collectively explain at least 90% of the variance
- 728 $(\sum_{k=1}^{K} \lambda_k / \sum_{k=1}^{\infty} \lambda_k \ge 90\%).$

In the next step, we represent the smooth process of each subject's mediator process as a linear combination of the *K* principal components,

$$M_i(t) = \sum_{k=1}^K \xi_{ik} \psi_k(t) \tag{7}$$

where ξ_{ik} is the principal score for individual *i* on the *k*th principal component or eigen function.

The variance of ξ_{ik} corresponds to the explained variance of principal component, λ_k . We can

raise efficiently express the smooth process and trajectory with a small number of principal

components (*K* is never greater than 4 in our work), capturing the major variation. Therefore,

coupled with the FPCA, we posit the following model of the mediator,

$$M_{ij} = C_{ij}\beta_m + r_{cluster}^m + r_{hydro}^m + \sum_{k=1}^K \xi_{ik}\psi_k(t) + \varepsilon_{ij}, \varepsilon_{ij} \sim N(0, \sigma_m^2)$$
(8)

which corresponds to Equation 1 in the main text. Furthermore, we assume that the differences in

trajectories caused by early adversity are captured by the differences in the principal scores.

Therefore, we use the following specification for the principal scores, with different means for

each level of adversity in the cumulative model or with different means for the group that

experienced each early adversity and for the group did not experience early adversity in the

741 models of individual sources of adversity,

$$\xi_{ik} = A_i \left(\tau_1^k - \tau_0^k \right) + \tau_0^k + \eta_{ik}, \eta_{ik} \sim N(0, \lambda_k), \lambda_1 \ge \lambda_2 \ge \cdots \lambda_K \ge 0$$
(9)

where τ_1^k denotes the mean of the kth principal score for the subjects in the adversity group while τ_0^k represents that for the non-adversity group (for cumulative adversity, τ_1^k denotes the kth principal score for a higher level of adversity relative to τ_0^k , the score for one level lower) We fit Equation 8 simultaneously with Equation 9. Hence, instead of estimating the effect of adversity on the trajectories directly, which is a high dimensional problem, we estimate its effect on the first K principal scores $\xi_{i1} \xi_{i2} \cdots, \xi_{iK}$.

The effect of early adversity parameterized with different means for the principal scores is not directly interpretable. Therefore, we estimated the effect of early adversity on the mediator as the difference in the mean of the trajectories for the adversity group versus the non-adversity groups (for the cumulative adversity measure it was the difference in means comparing two adjacent levels of adversity, e.g., for a cumulative score of 3 versus 2). Based on Equations 8 and 9, we can express the conditional expectation of the mediator process M_{ij} at time point t_{ij} as

754 follows,

$$E(M_{ij}|C_{ij},A_i) = \beta_m C_{ij} + \sum_{k=1}^{K} (A_i (\tau_1^k - \tau_0^k) + \tau_0^k) \psi_k (t_{ij}),$$
(10)

which corresponds to Equation 1 in the main text. Next, we express the effect of early adversity on social isolation using:

$$b_1(t) = \sum_{k=1}^{K} (\tau_1^k - \tau_0^k) \psi_k(t)$$
(11)

The effect on the mediator is also time-indexed, because we are estimating the effect of adversity on the mediator trajectory across the lifespan. Integrating $b_1(t)$ over time gives an estimation of parameter β_1 (the beta coefficient associated with the effect on the mediator) in Equation 1 in the main text:

$$\beta_1 : \frac{1}{T} \int_0^T b_1(t) dt \tag{12}$$

(14)

761

762 <u>The second model: the relationship between early adversity, the mediator, and survival</u>. Our 763 second model estimated the survival outcomes. We adopted a Cox model for the hazard rate 764 $\lambda(t)$. Specifically, we employed the following model,

765
$$\lambda(t|C_{it}, A_i, M_i(t)) = \lambda_0(t) \exp(\widetilde{\beta_3}A_i + f\{\alpha, M_i(t)\} + \theta_3 C_{it}^S + r_{cluster}^y + r_{hydro}^y)$$
(13)

where (i) $f\{\alpha, M_i(t)\}$ is the function of the mediator process up to time point *t* with parameter α characterizing the effect of the mediator process on the hazard rate, and $M_i(t)$ is replaced by its estimated value $\widehat{M}_i(t_{ij})$ from Equation 8, and (ii) $\lambda_0(t)$ is the baseline hazard rate, which we specify as following a Gompertz distribution (*107, 108*),

 $\lambda_0(t) = a \exp(bt).$

We consider two specifications of f in our case: (i) a model using estimated trajectories of three-771 year mediator values that assumes the hazard rate depends on the mediator history in the 772 previous three years, $f\{\alpha, M_i(t)\} = \int_0^t \alpha(s)M_i(s)ds$, and (ii) a model using estimated 773 trajectories of one-year mediator values that assumes the hazard rate depends on the current 774 mediator value assessed in the year in which survival is assessed, $f\{\alpha, M_i(t)\} = \alpha M_i(t)$. For the 775 three-year model, we specify $\alpha(t)$ as a linear combination of the spline basis $\alpha(t) =$ 776 $s(t)'\rho, s(t) = [1, t, (t - k_1)^2, (t - k_2)^2, ..., (t - k_L)^2]$ (106), which allows a flexible modeling 777 778 of how the past mediator affects the survival.

Following the notation in the causal mediation analysis literature (109, 110), let $S_{z,z'}(t)$ denote the survival function when the subject's early adversity status is z and the mediator trajectory counterfactually takes the value as if the subject has early adversity status z'. The adversity status z can be ordinal (for cumulative adversities) or binary (z=0 for the non-adversity

group and z=1 for the adversity group mediator to estimate the total, direct, and mediated

effects). For example, if z=0 and z'=1, then $S_{z,z'}(t)$ is the survival function for baboons who did not experience early adversity, but whose mediator values are counterfactually calculated as if they did experience early adversity. This strategy is standard in causal mediation research; it

- allows us to decompose the total effect into the mediated effect and the indirect effect (40, 110-
- 112). Based on the model for hazard rate, we can calculate the $S_{z,z'}(t)$ up to time t by
- integrating the hazard function. Specifically, it takes the following form,

$$S_{z,z'}(t) = \exp\left(-\Lambda_{z,z'}(t)\right)$$
(15)

791
$$\Lambda_{z,z'}(t) = \frac{1}{N} \sum_{i}^{N} \sum_{j}^{T} \lambda_0(t_{ij}) \exp(\alpha z + \theta_3 C'_{ij} + f\{\alpha, C'_{ij}\beta_m + \sum_{k=1}^{K} \tau_{z'}^k \psi_k(t_{ij})\}s)(t_{ij} - (16))$$
792
$$t_{ij-1}$$

793

where $\Lambda_{z,z'}(t)$ is the cumulative hazard function. Once we obtain $S_{z,z'}(t)$, we can calculate the total effect, direct effect, and mediated effect on the scale of years,

796
$$total effect = \beta_2 = \int_0^T \{S_{1,1}(u) - S_{0,0}(u)\} du,$$
 (17a)

797
$$direct \ effect = \beta_3 = \int_0^T \{S_{1,0}(u) - S_{0,0}(u)\} du,$$
 (17b)

798 mediated effect =
$$\beta_1 \gamma = \int_0^T \{S_{1,1}(u) - S_{1,0}(u)\} du.$$
 (17c)

To estimate the effect of the mediator on survival (while controlling for the effects of 799 early adversity on the mediator), we followed similar steps. We calculated the mediator 800 trajectory for a one unit change in social bond strength while fixing the value of early adversity 801 exposure to one (a value that corresponds to experiencing at least one source of adversity in the 802 cumulative adversity model or to experiencing adversity in the models for each individual source 803 of adversity). This approach allows us to estimate the consequences of the unit change in the 804 mediator, irrespective of the underlying reason why it might change (i.e., whether due to the 805 effects of early adversity or some other reason), because it controls for the effects of early 806 adversity that act independently of the mediator. Thus, the isolation effect describes how one unit 807 change in social bond strength affects survival in years, where a one unit change represents 808 approximately 1.7 SD for social bond strength with females and 1.4 SD for social bond strength 809 with males; 1 SD in social bond strength with females=0.59 social bond strength units, 1 SD in 810 811 social bond strength with males=0.70 units.

812

813 Causal Assumptions

To interpret the above models as causal, three assumptions are required. The first is the assumption of unconfoundedness. In our case, we assume that early adversity is randomly assigned to the subjects in the study. It also assumes that no unmeasured confounding variables cause variation in both early adversity and the mediator or cause variation in both early adversity and survival time, a result that follows if exposure to early adversity is largely determined by natural events that are independent of the subject's individual traits, which is most likely true inour case.

The second is the assumption of sequential unconfoundedness, which states that no unmeasured confounding variables cause variation in both the mediator and survival, besides the observed covariates C and the past history of the mediator M (47, 48, 113). This assumption will be violated if an unmeasured variable (for instance, phenotypic or somatic quality, resulting from either genetic or environmental differences that were not included in our analysis) enhances or reduces both the mediator and survival.

We controlled for confounders as much as possible by including covariates when 827 modeling the mediators and survival, but the sequential unconfoundedness assumption is 828 essentially untestable because it invokes the possibility of an unknown and therefore unidentified 829 covariate (49). To estimate the potential effect of one or more unidentified covariates, we 830 performed a sensitivity analysis (for details see Supplementary Text: "Sensitivity analysis for 831 sequential unconfoundedness"). Specifically, we assumed the existence of an unmeasured 832 833 confounder between the mediator and survival that violates the sequential unconfoundedness assumption (114, 115). In our simulation, the correlation between the unmeasured confounder 834 and the mediator or outcome quantifies the degree of violation of the assumption. For a set of 835 prespecified correlation values, we repeated the mediation analysis and examined the sensitivity 836 of the results to the degree of violation of the sequential unconfoundedness assumption. We 837 found that under various degrees of violation of the assumption, the mediated effect was not 838 significant (Figures S5, S6). Therefore, our conclusions are robust to the untestable assumption. 839 Details of the sensitivity analysis can be found in the supplement and Zeng, Lange, Archie, 840 Campos, Alberts and Li (40). 841

The third assumption we impose is independent censoring, i.e., we assume that the time at which a subject drops out of the study prior to death is random with respect to characteristics of the subject or its experience of early adversity. This assumption is likely to hold in our study because female baboons are censored in only two circumstances in our study: either they survived to the end of the period of data collection, or the social group in which they lived was dropped for logistical reasons.

848

849 Moderation Analysis Implementation

For the moderation analysis, we modified Equation 13 by incorporating an interaction term between *A* and *M* in the hazard function for survival, as follows:

852
$$\lambda(t|C_{it}^{s}, A_{i}, M_{it}) = \lambda_{0}(t)\exp(\xi A_{i} + f\{\alpha, M_{i}(t)\} + A_{i}g\{\eta, M_{i}(t)\} + \theta_{3}C_{it}^{s} + r_{group}^{s} + r_{hyrdo}^{s}).$$
(18)

Adding this interaction term, $A_ig\{\eta, M_i(t)\}$, in the hazard function allows us to test for the interaction between early adversity and social behavior predicted by the social buffering hypothesis. Therefore, this approach allows us to estimate how the effects of early adversity on survival vary across different levels of the moderator. Similar to the survival model in the mediation analysis, we imposed two specifications for the interaction term $A_ig\{\eta, M_i(t)\}$: (i) a three-year model $g\{\eta, M_i(t)\} = \int_0^t \eta(s)M_i(s)ds$, and (ii) a one-year model, $g\{\eta, M_i(t)\} = \eta M_{it}$.

For the three-year model, we use $\int_0^T \eta(s) ds$ as the summary for the moderation effect. When

860 $\eta < 0$, the model indicates that a higher value for the moderator buffers the negative effects of

early adversity. When $\eta > 0$, the model implies that the moderator amplifies these negative effects.

863

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