

1 **TITLE**

2 A multilevel society of herring-eating killer whales indicates adaptation to prey characteristics

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13 **RUNNING TITLE**

14 Multilevel society of herring-feeding killer whales

15

16 **ABSTRACT**

17 Non-social factors can influence animal social structure. In killer whales (*Orcinus orca*), fish-

18 vs. mammal-eating ecological differences are regarded as key ecological drivers of their

19 multilevel society, including group size, but the potential importance of specific target prey

20 remains unclear. Here, we investigate the social structure of herring-eating killer whales in
21 Iceland and compare it to the described social structures of primarily salmon- and seal-eating
22 populations in the Northeast Pacific, which form stable coherent basic units nested within a
23 hierarchical multilevel society. Using 29023 photographs collected over 6 years, we examined
24 the association patterns of 198 individuals combining clustering, social network structure and
25 temporal patterns of association analysis. The Icelandic population had largely weak but non-
26 random associations, which were not completely assorted by known ranging patterns. A
27 fission-fusion dynamic of constant and temporary associations was observed but this was not
28 due to permanent units joining. The population-level society was significantly structured but
29 not in a clear hierarchical tier system. Social clusters were highly diverse in complexity and
30 there were indications of subclusters. There was no indication of dispersal nor strong sex
31 differences in associations. These results indicate that the Icelandic herring-eating killer whale
32 population has a multilevel social structure without clear hierarchical tiers or nested coherent
33 social units, different from other populations of killer whales. We suggest that local ecological
34 context, such as the characteristics of the specific target prey (e.g. predictability, biomass and
35 density) and subsequent foraging strategies may strongly influence killer whale social
36 association patterns.

37 **Key words:** ecological context, hierarchical structure, multilevel societies, social structure,
38 killer whale, orca

39 INTRODUCTION

40 The sociality of a group-living species is driven by a trade-off between its specific ecological,
41 evolutionary and social contexts (Krause and Ruxton 2002). Non-social factors, particularly
42 predation risk, finding/catching food, defending resources and resource patchiness, can
43 strongly determine the social structure of simple social systems and provide the context for
44 the development of complex ones (Jarman 1974; Wrangham 1980; Whitehead 2008a).
45 General socioecological frameworks have been developed for various taxa, characterizing
46 how such factors can affect sociality by using broad characteristics of a species/genera, such
47 as occurrence of group foraging, group size or mating system (Emlen and Oring 1977;
48 Wrangham 1980; Gowans et al. 2007). However, with the increase of within-species studies
49 (e.g. Barton et al. 1996, Sinha et al. 2005; Whitehead et al. 2012), it seems clear that it is
50 important to emphasize intraspecific variation which likely reflects variability under different
51 ecological conditions. Investigating different populations of the same species across
52 ecological gradients is therefore valuable to evaluate the influence of ecological drivers.

53 Multilevel societies are among the social systems found on group-living species and have
54 been described as hierarchical structures of nested social levels (i.e. discrete social
55 stratification of associations among individuals into tiers) with at least one stable core unit
56 (Wittemyer et al. 2005; Grueter, Matsuda, et al. 2012; Grueter, Chapais, et al. 2012).
57 Recently, de Silva and Wittemyer (2012) suggested that multilevel societies should be seen
58 along a continuum of nestedness and that some might present less clearly hierarchically
59 stratified social levels that transition more gradually. Commonly, multilevel societies exhibit
60 fission–fusion dynamics, with frequent association, disassociation, and reassociation of

61 groups of individuals (e.g. Connor et al. 1992). Although multilevel societies have been
62 studied more extensively in terrestrial mammals, particularly in primates (see Grueter,
63 Chapais, et al. 2012), such social systems are also observed in cetaceans and intraspecific
64 variation has been reported (Connor et al. 1998; Whitehead et al. 2012). For example, female
65 sperm whales (*Physeter macrocephalus*) form long-term stable social units which, in the
66 Pacific, temporarily group with other units with which they share part of the acoustic
67 repertoire, but rarely group in the North Atlantic, possibly due to differences in predation risk
68 (Whitehead et al. 2012).

69 One well-described tiered multilevel society among cetaceans is that of the ‘resident’ fish-
70 eating killer whale (*Orcinus orca*) population in the Northeast Pacific, hereafter termed
71 residents. The basic unit of this society is the matriline, consisting of an oldest surviving
72 female and her philopatric descendants, remaining associated with their mother for life (Bigg
73 et al. 1990; Baird and Whitehead 2000; Barrett-Lennard 2000). Within matrilineal units,
74 individuals associate strongly and at very similar levels, while matrilineal units can frequently
75 interact (Bigg et al. 1990; Baird and Whitehead 2000; Ford et al. 2000). Matrilines that share
76 at least part of their acoustic repertoire, probably due to common maternal ancestry, form the
77 next social level, the clan (Ford 1991). Different clans have no calls in common, and
78 matrilines from the same or different clans frequently travel together (Ford 1991). The next
79 and broadest social level (just under population) is the community, consisting of matrilines
80 that share a common area and associate periodically but not with those of another community
81 (Bigg et al. 1990). This multilevel society is based on distinct fission-fusion patterns of whole
82 coherent family-based units, where stable matrilineal units collectively associate more

83 frequently with other close kin units. The ‘sub-pod’ and ‘pod’ were traditionally considered
84 intermediate social levels between the matriline and the clan, consisting of matriline with
85 recent maternal ancestry that often (> 95% and 50% of the time, respectively) travelled
86 together (Bigg et al. 1990; Ford 1991). However, recent studies have shown fluctuations in
87 the reoccurrence of associations between matriline (Ford and Ellis 2002; Parsons et al. 2009),
88 as well as changes in the pods originally described (Ford et al. 2000), leading to suggestions
89 that the term ‘pod’ should only be used to designate aggregations of killer whales or as a
90 synonym for matriline (Ford and Ellis 2002).

91 Intraspecific variation in sociality among killer whales is believed to relate to prey-type.
92 Northeast Pacific resident killer whales mainly prey on salmon, especially Chinook
93 (*Oncorhynchus tshawytscha*) while mammal-eating killer whales (also referred to as
94 ‘transients’ or Bigg’s killer whales) feed on marine mammals, especially harbour seals (*Phoca*
95 *vitulina*; Ford et al. 1998). Although sympatric, these two populations comprise two specialist
96 ecotypes that are socially and reproductively segregated (Bigg 1982; Barrett-Lennard 2000).
97 Both ecotypes exhibit coherent and stable matrilineal social units based on long-term kinship
98 associations but there are important distinctions between their social strategies. The resident
99 population forms larger matrilineal units than the mammal-eating population and while the
100 resident population is philopatric, there is some level of adult dispersal in the mammal-eating
101 population (Bigg et al. 1990; Baird and Whitehead 2000). For example, males may disperse to
102 briefly associate with other matriline or live alone, randomly associating with other adult
103 males. Moreover, some females may disperse from the matriline and stay socially mobile,
104 associating strongly for short periods with different groups (Baird and Dill 1996; Baird and

105 Whitehead 2000). This variation is considered to be due to the different foraging strategies of
106 the populations. Hunting marine mammal prey in large groups incurs greater costs by
107 increasing the probability of detection by the prey. Furthermore, the optimal energetic intake
108 for mammal-eating killer whales (preying upon medium-sized seals) declines for groups
109 larger than 3 individuals (Baird and Dill 1996). In contrast, resident killer whales spread out
110 and coordinate to locate salmon (Ford et al. 2000), potentially benefiting from larger group
111 sizes. With little or no predation risk, populations of this species apparently refine their social
112 systems primarily in relation to foraging efficiency, particularly availability of resources and
113 competition for those resources.

114 In the North Atlantic, the only published study addressing sociality found greater similarities
115 between the Scottish mammal-eating population and Northeast Pacific mammal-eating
116 population relative to residents, despite greater phylogenetic distance, suggesting that ecology
117 drives sociality more than phylogenetic inertia does (Beck et al. 2012). The study included a
118 limited dataset from Icelandic herring-eating killer whales and their social structure was not
119 explored in detail. However, the study's hierarchical display of associations suggested that
120 social tiers were not clearly defined in this population and that associations at a variety of
121 strengths existed. These features were not further addressed, nevertheless the study concluded
122 that the Icelandic fish-eating population is probably more similar to the Northeast Pacific
123 resident population than to mammal-eating populations.

124 Icelandic killer whales are believed to mainly prey upon Atlantic herring (*Clupea harengus*)
125 and follow the Icelandic summer-spawning (ISS) herring stock during its yearly migration
126 (Sigurjónsson et al. 1988) between overwintering, feeding and spawning grounds (Óskarsson

127 et al. 2009). Unlike the salmon prey of resident killer whales, herring form large and dense
128 schools as an antipredator strategy (Nøttestad and Axelsen 1999) and killer whales feeding on
129 herring schools use a coordinated group feeding strategy, encircling their prey to herd and
130 capture it (Similä and Ugarte 1993). Feeding aggregations of killer whales are very common
131 in Iceland, making it difficult to discern isolated groups and confusing the determination of
132 associations in the field (Sigurjónsson et al. 1988; Beck et al. 2012). In addition, herring can
133 undergo large variations in abundance and migration routes (Jakobsson and Stefánsson 1999;
134 Óskarsson et al. 2009) making it a changeable food resource. In fact, recent research suggests
135 not all individuals specialize on ISS herring and follow it year-round. Other killer whales
136 observed only in one season or seasonally moving between Iceland and Scotland exhibited
137 wider trophic niche width, suggesting diversity in foraging strategies (Samarra and Foote
138 2015; Samarra et al., in press; FIP Samarra et al. in prep).

139 In this study we investigate the social structure of herring-eating killer whales in Iceland,
140 based upon patterns of association between photo-identified individuals in spawning and
141 overwintering grounds. We relate our results to the described societies of killer whales in the
142 Northeast Pacific. Specifically, we investigate: 1) the degree and diversity of associations
143 between pairs of individuals; 2) whether social structural units of individuals exist and are
144 hierarchically nested in the social structure; 3) how associations persist or change over time in
145 the population and depending on age-sex class and; 4) whether variations in movement and
146 feeding strategy within the Iceland killer whale population influence sociality by promoting
147 social segregation. Given the differences in historical availability, migration patterns, and
148 anti-predator strategies of herring, salmon and seals, we hypothesize that broad ecology (fish-

149 vs. mammal-eating) alone cannot explain sociality and that local ecological conditions, such
150 as characteristics of prey schools and associated foraging strategy of the population, might
151 also strongly shape the social structure of killer whales.

152

153 **METHODS**

154 **Data collection**

155 Photographs of killer whales were collected in July 2008-2010 and 2013-2015 in
156 Vestmannaeyjar (South Iceland), a spawning ground of ISS herring, and in February-March
157 2013-2014 and mid-February to mid-March 2015 in Grundarfjörður and Kolgrafafjörður
158 (West Iceland), two fjords that were part of the ISS herring overwintering grounds. During
159 daylight hours, when killer whales were encountered, groups were approached and
160 photographs of all individuals surfacing together were taken using a variety of digital single-
161 lens reflex cameras with telephoto lenses. On several occasions, more than one
162 photographer/camera was used. Sampling effort varied across years and seasons, due to
163 weather conditions, research effort priorities, and the number of research vessels used (Table
164 1). In the winters of 2014-2015 a whale-watching platform was also used. Due to the inherent
165 difficulty in approaching and photographing all individuals from whale watching platforms,
166 only encounters when coverage of the groups present was considered complete (i.e. all
167 individuals in the group were identified) were included in the analysis.

168

169 **Photo-identification**

170 Killer whales were individually identified based on the size and shape of the dorsal fin,
171 patterns of the saddle patch and natural markings, such as nicks and scars, using left-side
172 pictures (Bigg 1982). For young animals without distinct natural markings, the eyepatch was
173 also used for identification across seasons/years. The quality of photographs was judged based
174 upon focus, contrast, angle and overall quality assessment (adapted from Friday et al. 2000).
175 Only high and medium quality photographs were used. To avoid false positives, matches were
176 confirmed if 3 distinct features of the individual were unambiguously identified.

177 To differentiate sex and stage of maturity four different categories were used: (1) Adult males
178 – adults that have reached sexual maturity and present distinguishable taller dorsal fin; (2)
179 Adult females – mature size individuals, with relatively smaller dorsal fin, seen during the
180 study period either consistently with a calf in echelon position, or without developing dorsal
181 fin for at least 3 years, or that were matched to a preliminary catalogue from the Marine
182 Research Institute including photos taken between 1981 and 2007, without developing dorsal
183 fin; (3) Juveniles – identifiable individuals > 1 year old that have not reached mature size
184 (both sexes); (4) Other – whales of apparently larger size than juveniles but for which sex and
185 stage of maturity were impossible to determine.

186 Individuals that were only sighted in the summers of 2008-2010 were excluded from the
187 analysis to reduce bias resulting from including individuals that may have died during the first
188 years of the study and reduce the possibility of incomplete group coverage data from
189 fieldwork where photographic data collection was opportunistic. This procedure excluded 25
190 individuals from the study.

191

192 **Association criterion**

193 Due to the common observations of aggregations of individuals in Iceland (Sigurjónsson et al.
194 1988; Beck et al. 2012), spatiotemporally isolated groups in the field are unclear and it is
195 difficult to rigorously define a group. Despite this, the way in which animals are
196 photographed is related to their inherent social structure, as animals that prefer to associate
197 will undoubtedly be photographed together or in close proximity more often (Bigg et al.
198 1990). Using the capture time recorded in each photograph's metadata, we can discriminate
199 animals surfacing together in close proximity, since they are photographed within a very short
200 time frame. Individuals were considered associated for the day (sampling period) if
201 photographed by the same camera/photographer within 20 seconds. This value was
202 quantitatively derived by maximum likelihood estimation of photographic bouts (Langton et
203 al. 1995; Luque and Guinet 2007; see Supplementary Material S1). The association criterion
204 matches our field observations that groupings of adjacent associated animals tended to surface
205 (and be available for photographing) close in time to each other and within 20 seconds,
206 whereas non-contiguous animals were generally only available for photographing after a
207 longer time had passed. Shorter and longer temporal association criteria (5 seconds and 1
208 hour, respectively) were used to test the robustness of the observed association patterns to the
209 temporal criterion used (Supplementary Material S2). These analyses suggested that the
210 association criterion value used in the study is likely meaningful to describe the animals'
211 social structure and appropriate to capture important associates without overloading the
212 analysis with random associations.

213

214 **Analysis of associations**

215 Only individuals seen on at least 5 different days were included in the analysis of
216 associations. This value is recommended by Whitehead (2008) as a minimum cut-off and it is
217 a more conservative restriction than several other studies (e.g. minimum cut-off of 4
218 sightings: Ottensmeyer and Whitehead 2003; Tosh et al. 2008; Beck et al. 2012; Esteban et al.
219 2016). We explored the consistency of the results under more restrictive thresholds (≥ 10 days
220 and ≥ 20 days; see Supplementary Material S3). Due to similarity in the obtained results and
221 the fact that restricting the criterion for inclusion to a minimum of 5 sampling periods
222 significantly increased the number of individuals included in the analysis, this was considered
223 an appropriate threshold to describe the population dynamics of this social system.

224 All analyses described below were conducted using SOCPROG 2.6 (Whitehead 2009) in
225 MatLab 8.5 (MathWorks, Natick, MA, U.S.A.), except where noted. To quantify associations
226 between pairs of individuals we calculated the half-weight index (HWI), which estimates the
227 proportion of time individuals spend together: $HWI = 2AB/(A + B)$, where AB is the number
228 of times individuals A and B were identified associating with each other, and A and B are the
229 total number of times each individual was identified (Cairns and Schwager 1987; Whitehead
230 2008a). This symmetric association index was chosen since it minimizes sampling bias when
231 some individuals present were missed. This index was calculated per season (summer and
232 winter) and overall.

233 We used a permutation test, permuting the associations within samples (days), to test whether
234 associations in the population were different from random, with the null hypothesis that
235 between sampling periods there are no preferred/avoided associations (Bejder et al. 1998;

236 Whitehead 2008a). This test reveals whether or not an observed social structure is only due to
237 properties of the dataset used (e.g. the size of aggregations of individuals and the number of
238 encounters or sampling periods) when the associations are not different from random. The
239 association matrix was permuted 10000 times, when the P value stabilized, with 1000 trials
240 (inversion of part of the matrix of associations) per permutation. The random data obtained by
241 this process were also used in the temporal analysis of associations.

242 To measure how diverse the associations were, we calculated the social differentiation (S) of
243 the population. Social differentiation is the estimated coefficient of variation of association
244 indices of the population. If S is close to 0, the associations are very homogenous, and if $S >$
245 1.0 the relationships are very diverse across dyads of animals (Whitehead 2008a; Whitehead
246 2009). The social differentiation was calculated using the likelihood method described by
247 Whitehead (2008b), with non-parametric bootstrap for calculating its standard error (SE) and
248 sampling periods chosen randomly for each of 1000 bootstrap samples.

249

250 **Hierarchical stratification**

251 Hierarchical clustering analysis using a dendrogram display (tree diagram where individuals
252 are represented by nodes and the branching pattern represents the degree of associations) have
253 been used to visualize and interpret the social structure of killer whale populations (e.g. Bigg
254 et al. 1990; Baird and Whitehead 2000; Beck et al. 2012). This agglomerative technique
255 imposes a model where the social structure of the population is hierarchically structured: basic
256 social units (permanent or semipermanent social entities at high association values) are nested

257 within larger social units (permanent or semipermanent social entities –‘tiers’ (Wittemyer et
258 al. 2005) - at low association values) in a stratified fashion (Whitehead 2008a; Whitehead
259 2009).

260 To investigate whether or not the Icelandic population exhibits clear hierarchical stratification
261 we combined the quantification of the distribution of HWI along with a hierarchical display of
262 associations and a visual exploration of the stratification of the population. We displayed
263 associations as a dendrogram, using the average-linkage clustering method. To identify the
264 association index at which significant divisions within the population occurred we used
265 modularity, defined by Newman (2004), controlling for differences in gregariousness
266 (‘Modularity-G’; Lusseau 2007; Whitehead 2008a). To identify the degree of possible
267 stratification among individuals we explored the fragmentation of the population’s social
268 network across lower values of HWI. We displayed the associations between individuals as a
269 social network, where nodes represent individuals and edges (links) between nodes represent
270 an existing association. Then, we sequentially removed edges in the population with
271 increasing HWI values to visualize the fragmentation of the network at each level, and
272 removed isolated (unconnected) nodes from the display for clarity. This was performed in R
273 3.2.3 (R Core Team 2015) using the package igraph (Csardi and Nepusz 2006).

274

275 **Non-hierarchical structure and movement pattern assortative mixing**

276 We used Newman’s (2006) eigenvector-based clustering method to detect social clusters
277 within the population. This clustering technique sequentially divides the population into

278 successive clusters and does not assume a hierarchical association between individuals.
279 Maximum modularity (Q) values higher than 0.3 describe a good division of the population
280 into clusters (Newman 2004). We described the composition, mean and maximum HWI,
281 movement pattern of adults and social differentiation (with and without juveniles) of each
282 cluster obtained by the division. The Pearson correlation test, calculated in MatLab 8.5
283 (MathWorks, Natick, MA, U.S.A.), was used to test for correlation between social
284 differentiation and cluster size, with and without juveniles. Associations for each cluster were
285 displayed as sociograms (circular network diagrams), created in in R 3.2.3 (R Core Team
286 2015) using the package igraph (Csardi and Nepusz 2006). To study the possible substructure
287 within clusters we applied Newman's (2006) eigenvector-based clustering method to each
288 cluster individually.

289 We investigated whether the different movement pattern of individuals determined
290 association patterns by examining the assortative mixing in the population, i.e. the tendency
291 for individuals with the same movement pattern to preferentially associate, using Newman's
292 (2002) assortativity coefficient (r). Three different broad movement patterns were considered
293 based on individual sighting history (as in FIP Samarra et al. in prep): (1) only identified in
294 the winter season, (2) only identified in the summer season, (3) identified on both winter and
295 summer seasons. This coefficient ranges from zero to one and high values of r indicate higher
296 assortativity of the population, i.e. individuals associate only with others of the same 'type'.
297 The assortativity coefficient was calculated in R 3.2.3 (R Core Team 2015) using the package
298 assortnet (Farine 2014), for the whole population with and without juveniles, to account for

299 the possibility of juveniles only being identified later in the study period. The SE was
300 calculated using the jackknife method described by Newman (2003).

301

302 **Temporal patterns of associations**

303 To investigate how associations changed over time we calculated the standardized lagged
304 association rate (SLAR). All individuals, regardless of sighting frequency, were used in this
305 analysis to avoid positive bias (Whitehead 2008a). The SLAR is the estimate of the
306 probability that if two individuals are associated after a specified lag, the second individual is
307 a randomly chosen associate of the first (Whitehead 1995; Whitehead 2008a). Standard errors
308 were calculated using a temporal jackknife procedure with 15 day periods of data being
309 omitted in turn (Whitehead 1995; Whitehead 2007). To categorize how the relationships
310 between individuals changed over time, four different theoretical exponential models were
311 fitted (by maximum likelihood and binomial loss) to the full data set. The models are based in
312 the presence/absence of constant and temporary associations (Whitehead 2008a). The model
313 that best fitted the data is indicated by the lowest quasiliikelihood Akaike information criterion
314 (QAIC, Whitehead 2007). The difference between the QAIC of the best model and other
315 models (Δ QAIC) indicates the degree of support for the less favored models: differences 0-2
316 indicating substantial support, 4-7 indicating less support and > 10 indicating essentially no
317 support for the alternative models (Burnham and Anderson 2002). Starting values of the
318 parameters for all models were obtained from the estimated parameters of the best-fitted
319 model in a preliminary fitting (with initial values of all parameters set to 0.5). The jackknife
320 method gives standard errors for the parameters of the model and for measures of social

321 structure estimated from them: typical group size (as in Jarman (1974), number of associated
322 individuals in groups, including the individual itself) and typical unit size (number of
323 individuals in permanent units), considering the case where permanent units temporarily
324 group (Whitehead 2008a).

325

326 **Sex differences in association patterns**

327 Differences in patterns of association by sex were investigated as in Baird and Whitehead
328 (2000). The mean and maximum HWI within and between sexes were calculated for adults of
329 known sex (Females and Males) seen on 5 or more days. The mean HWI between A-B is an
330 estimate of the probability of a random individual of category A associating with any
331 individual of category B at any sampling period, so it is insensitive to different numbers of
332 individuals in different categories (Baird and Whitehead 2000). The maximum HWI of A-B is
333 the average maximum of association indices between each individual from category A and
334 any individual from category B. We tested the null hypothesis that associations between and
335 within sexes are similar using a Mantel test where associations between categories were
336 permuted 5000 times (Schnell et al. 1985). Variation in temporal patterns of associations were
337 analyzed using the SLAR for associations between all adults of known sex (Females and
338 Males) to avoid positive bias of the SLAR.

339

340 **Adult female-specific analysis**

341 Mixing within aggregations of resident killer whales have been noted to differ between males
342 and females: adult males can temporarily travel away from their matriline, possibly for
343 mating purposes (Bigg et al. 1990; Barrett-Lennard 2000), but adult females generally stay in
344 their matrilineal units, which are spatially dispersed, particularly during foraging (Ford 1989).
345 We therefore separately examined the associations only between the most frequently
346 encountered adult females in the study, as they may show higher levels of association within
347 groups and a more clearly defined tier structure than observed in the overall population. This
348 analysis was performed using 2 restricted datasets: 1) adult females encountered on more than
349 10 days and at least in 3 different years; 2) adult females encountered on at least 20 days and
350 at least in 3 different years. Permutation tests and dendograms were performed as described
351 above, for both datasets. Associations between females were displayed in a sociogram created
352 in R 3.2.3 (R Core Team 2015) using the package igraph (Csardi and Nepusz 2006).

353

354 **RESULTS**

355 314 individuals (88 adult males, 94 adult females, 59 juveniles and 73 others) were identified
356 in a total of 29023 photographs taken on 110 different days. The mean \pm standard deviation
357 (SD) number of individuals identified per day was 25.1 ± 20.6 individuals (range = 1-121
358 total identifications per day).

359

360 **Analysis of associations**

361 198 individuals (56 adult males, 69 adult females, 41 juveniles and 32 others) were identified
362 on at least 5 days (mean of 12.6 ± 7.1 days, range of 5-38 days) and used in the analysis of
363 associations. 51 were only sighted in the winter season (including 8 juveniles), 32 only in the
364 summer season (including 11 juveniles), and 115 on both seasons (including 22 juveniles).
365 Most individuals were seen in several years (mean \pm SD of 3 ± 1.5 years, range of 1-6
366 different years).

367 The mean HWI of the population was low (mean \pm SD = 0.02 ± 0.01 , non-zero HWI mean \pm
368 SD = 0.18 ± 0.19). Regardless of the season, the distribution of non-zero HWI values
369 observed showed a high proportion of low level associations and relatively fewer strong ties
370 at high HWI values (Figure 1). More than half of the pairs of associations were lower than 0.1
371 (51.4%, 1161 dyads). Only 9.9% (224 dyads) of the associations had HWI ≥ 0.5 (individuals
372 associated more than half of the time). This was the value used by Baird and Whitehead
373 (2000) to define matriline in the Pacific mammal-eating population and by Bigg et al. (1990)
374 to define pods of matriline that frequently associated. Only 0.9% of the associations (21
375 dyads) were higher than 0.8, the value used by Beck et al. (2012) to define primary social
376 tiers, equivalent to matriline.

377 The SD and coefficient of variation (CV) of association indices were significantly higher in
378 the real dataset than in the permuted data (real SD = 0.09, random SD = 0.05, $P=0.0001$; real
379 CV = 4.12; random CV = 2.59; $P = 0.0001$). Hence, we could reject the null hypothesis that
380 individuals associated randomly. The social differentiation of the population was close to 1 (S
381 \pm SE = 0.98 ± 0.03), revealing a highly diverse range of associations within the population.

382

383 **Hierarchical stratification**

384 Applying the hierarchical dendrogram display (cophe

385 netic correlation coefficient [CCC] > 0.8; Figure 2), social clusters diverged at an extremely

386 low association index value (HWI of 0.02, maximum modularity of 0.68). The knot diagram

387 presented an apparent constant rate of cumulative bifurcations, which only slightly increased

388 at very low association indices. This pattern was still visible using a very restrictive

389 association criterion (Figure S3 in Supplementary Material S2). The network of associations

390 was more interconnected at low HWI thresholds (Figure 3). However, without a larger

391 number of strong bonds the network started to fragment very quickly when links were

392 sequentially removed at low HWI thresholds. The network contained few stronger ties, as is

393 visible when HWI = 0.5, with very small sets differentiated and individuals detached from the

394 network. Associations in the Icelandic killer whale population did not appear to be clearly

395 stratified into hierarchical tiers. Considering the wide range of association levels present, this

396 does not mean that individuals only associate with a small set of companions.

397

398 **Examination of structure and movement pattern assortative mixing**

399 Using Newman's (2006) clustering technique, the population could be significantly divided in

400 18 distinct clusters (Table 2; Q = 0.66). The social clusters obtained in the analysis were of

401 mixed sex-age classes. The cluster sizes varied between 3 and 33 individuals, with a mean \pm

402 SD of 11 ± 7.8 individuals per cluster. As expected, mean HWI within clusters was higher

403 than between clusters (within clusters mean HWI \pm SD = 0.27 ± 0.17 and maximum HWI \pm
404 SD = 0.65 ± 0.17 ; between clusters mean HWI \pm SD = 0.01 ± 0.01 and maximum HWI \pm SD
405 = 0.01 ± 0.06). The assortativity coefficient of the network indicated some level of separation
406 of associations according to movement pattern (including juveniles $r \pm$ SE = 0.44 ± 0.01 ; not
407 including juveniles $r \pm$ SE = 0.49 ± 0.01) but much lower than would be expected if
408 individuals favored associations with others of equal movement pattern and/or avoided
409 associations with individuals with a different movement pattern. In fact, not all clusters were
410 discriminated by movement pattern: 5 clusters were composed of a mix of individuals sighted
411 in both seasons and individuals sighted in a single season.

412 Clusters were highly variable in their complexity (Table 2). There was a wide range of values
413 of social differentiation by cluster (with juveniles mean \pm SE = 0.52 ± 0.1 , min-max: 0-1.15;
414 without juveniles mean \pm SE = 0.49 ± 0.1 , min-max: 0-1.17). The Pearson's correlation test
415 showed that social differentiation was significantly correlated with unit size (with juveniles r
416 = 0.68, $P = 0.002$; without juveniles $r = 0.62$, $P = 0.006$). Within larger clusters not all
417 associations were strong (representing high social preference) or weak, and members
418 associated at many different degrees. In general, only a few individuals within each cluster
419 maintained strong associations (> 0.5 or 0.8) with other members and only 5 clusters had a
420 mean HWI > 0.5 . From the measures of social structure, inspection of photographs and direct
421 observations we concluded that we were not able to identify all companions of the members
422 of cluster F. This cluster was most likely incomplete and therefore was not included in further
423 descriptions.

424 Our analysis distinguished three types of social clusters in the population: stable (C, G, K, N,
425 O and P; Figure 4), intermediate complexity (D, H, M, Q and R; Figure 5) and complex (A, B,
426 E, I, J and L; Figure 6) clusters. Stable clusters had high mean HWI values, very low social
427 differentiation and members with equal movement pattern. Only in cluster G two juveniles
428 were subclustered with a very low modularity value, likely because they were born during the
429 study period and only identified later in the study. Therefore, these clusters had no apparent
430 substructuring and associations between members were generally more homogeneous but not
431 equal.

432 Intermediate complexity clusters had intermediate values of mean HWI and social
433 differentiation, showing potential but unclear subclustering (Q values generally < 0.3), since
434 individuals across potential subclusters also associated very frequently. In general, cluster
435 members had equal movement patterns, except for one cluster.

436 Complex clusters had very high values of social differentiation and very low mean HWI, but
437 high maximum HWI. In general, cluster members had different movement patterns, except for
438 two clusters. Complex clusters showed potential substructuring, although this was not clear
439 for all clusters (Q values of about 0.3 for cluster B and J). Associations between members of
440 complex clusters were diverse and only some members maintained strong associations, with
441 most associations being lower and at varying levels.

442

443 **Temporal patterns of associations**

444 The standardized lagged association rate SLAR ($g'(\tau)$) remained higher than would be
445 expected from random associations over the investigated time periods (τ ; Figure 7), indicating
446 that non-random associations persisted over time.

447 The two more complex models presented a reasonable fit to the data (see Supplementary
448 Material S4). The model SLAR3, labelled as ‘constant companions plus casual acquaintances’
449 in Whitehead (2008a), had the lowest QAIC value, fitting the data best. Adding a second level
450 of dissociation (SLAR4), gave a similar curve and a very small difference of QAIC to SLAR3
451 indicating some support for this model. However, contrary to SLAR3, there was no
452 convergence and stable fit of SLAR4 when varying the parameters start values, which raised
453 doubt on the suitability of this model for the data. For this reason the simpler model SLAR3,
454 which has lowest QAIC and consistent parameters, was chosen to describe the temporal
455 patterning of associations. This model indicated that the population was driven by a
456 combination of longer-term relationships that last for many years, and temporary associations:
457 $g'(t) = 0.06 + 0.02e^{-0.0486t}$. Temporary associations decayed exponentially, with the model
458 suggesting important dissociations over scales of about 21 days (0.0486/days, SE = 0.09). The
459 proportion of long-term associations was 77%, with only 23% of temporary relationships.
460 This model’s fit estimated a typical group size of 14.8 individuals (SE = 2.5) and a typical
461 unit size of 11.7 individuals (SE = 3.4).

462

463 **Sex differences in association patterns**

464 125 adults of known sex seen on 5 or more days were used in this analysis. Association levels
465 within and between adult sex classes were similar, with low mean association indices and
466 high maximum association indices (Table 3). The Mantel test did not reveal clear significant
467 differences in association between, relative to within adult sex classes (permutation test, $P =$
468 0.05). If the analysis was restricted to 75 adults of known sex seen on more than 10 days there
469 was no significant difference in association (permutation test, $P = 0.13$). The temporal
470 analysis suggests that Female-Male, Male-Male and Female-Female associations were
471 somewhat stable across time and remained higher than random (Figure 8). For all types of
472 associations, the SLAR was higher than the SLAR between all individuals (higher probability
473 of association). In general, all SLAR were relatively stable over time and no sex difference
474 was noticeable.

475

476 **Adult female-specific analysis**

477 32 adult females were sighted on more than 10 days over at least 3 years and only 12 of those
478 were sighted on at least 20 days over at least 3 different years (Table 4). On both restriction
479 conditions, associations were non-random (32 females: real SD = 0.11, random SD = 0.08, P
480 = 0.0001 and real CV = 2.33, random CV = 1.72, $P = 0.0001$; 12 females: real SD = 0.17,
481 random SD = 0.14, $P = 0.0001$ and real CV = 1.51, random CV = 1.31, $P < 0.0001$). The
482 classical hierarchical clustering technique displayed dendograms with a varying level of
483 associations between females, with significant clusters discriminated at low HWI values (see
484 Table 4 and Supplementary Material S5). Although the cluster discrimination occurs at a
485 higher HWI value for the set of females with the more restrictive observational threshold, it is

486 still a low value and mostly weak associations are present within the discriminated clusters.
487 The sociogram showed that, regardless the observational threshold, associations between
488 females are mainly weak even between most females from the same cluster (Figure 9). Also,
489 there are several weak associations between females from many different clusters.

490

491 **DISCUSSION**

492 Our results showed that associations within the Icelandic population of herring-eating killer
493 whales were non-random but the number of strong associations was small. Although the
494 dendrogram display of associations presented a high cophenetic correlation coefficient, social
495 clusters were differentiated at extremely low levels of association. With this technique,
496 individuals were clustered together also by least preferred associations, i.e. weaker
497 associations at very low HWI values, since not all individuals associated strongly within
498 social units.

499 In a hierarchically structured society, transitions between structural tiers are clear because
500 individuals within a social cluster (nested in a tier) associate more strongly than individuals
501 within clusters at the level above. Societies without hierarchical nesting can still display a
502 dendrogram with a cophenetic correlation coefficient > 0.8 , indicating an acceptable match to
503 the matrix of association indices (Bridge 1993), while being an inappropriate way of
504 realistically displaying associations (Whitehead 2008a; Whitehead 2009). When individuals
505 associate weakly overall the degree of potential hierarchical stratification is limited since an
506 individual cannot represent its social unit because associations within a social unit are not

507 equally strong. Our study showed this to be the case in this population. Thus, a non-stratified
508 way of studying the society was considered more appropriate than techniques that assume a
509 hierarchically-organized social structure.

510 The population could be significantly divided into social clusters, which were highly diverse
511 in complexity (even when using a more restrictive observation threshold; Supplementary
512 Material S3 – Figure S10). A small portion of the clusters presented more coherent
513 associations between members, which might represent cohesive basic structures. The majority
514 of the clusters presented diverse association strengths and potential further subclustering. In
515 some social clusters, many individuals did not strongly associate with all other members. This
516 population presented both constant and temporary associations, not completely assorted by
517 movement pattern and with no clear differences between sexes. Together these results suggest
518 that the Icelandic herring-eating killer whale population has a multilevel society with no clear
519 nested hierarchical structure of coherent social units, different from other populations of killer
520 whales studied to date.

521 The evidence for non-random associations indicates that our results were not merely a
522 consequence of the quality or constraints of the dataset. It is possible that some of the HWI
523 values were negatively biased due to incomplete photographic coverage of
524 groupings/aggregations (Ottensmeyer and Whitehead 2003). However, this type of bias would
525 only increase the probability of not rejecting the null hypothesis of associations being random.
526 The analysis using the most encountered adult females aimed at reducing the potential
527 influence of recording sporadic associations, due to the observation that adult female resident
528 killer whales have lower levels of mixing with other groups than other age-sex classes. Thus,

529 a matrilineal structure may have been more clearly detectable among adult females than in the
530 overall population. However, our population-level results were instead strongly supported by
531 the adult female-specific analysis, with adult females also presenting an unclear hierarchical
532 structure but a complex sociality with rare strong associations and many weak associations
533 between females from the same cluster, and several associations between females from
534 different clusters. There are indications that the weakness of associations is due to a high
535 variability across years (associations on one year might not occur in a different year) but the
536 small yearly number of sightings limits our ability to reach a definitive conclusion on the
537 stability of associations and yearly preferences between these individuals.

538

539 **A complex multilevel society**

540 In the Icelandic herring-eating killer whale population individuals clearly associated at
541 different levels, in some cases forming subcluster units. This society appears to tend towards
542 an incompletely nested multilevel society (as in Figure 6 in de Silva and Wittemyer 2012).
543 The levels of social stratification are not hierarchically distinct because transitions between
544 levels are gradual and may vary among individuals or sets of individuals, i.e. not all
545 individuals associate at similarly higher levels within social units and at distinctly lower levels
546 between social units. The variability in cluster complexity indicates diverse association
547 patterns among individuals and suggests different association strategies within the population.
548 Killer whale movement patterns did not assort their associations. In fact, individuals from
549 different subclusters and clusters with markedly different movement patterns were commonly

550 seen in tight groupings within less than one body length, a measure commonly used in other
551 killer whale social structure studies to define a group (e.g. Ivkovich et al. 2010, Esteban et al.
552 2016; Figure 10). Furthermore, complex cluster A (Figure 6) was formed by 3 highly
553 distinctive subclusters: subcluster A1, composed of individuals seen in Iceland year-round
554 following the movements of the ISS herring stock; subcluster A2 composed of individuals
555 that are only seen in Iceland in the winter; subcluster A3, composed of 5 individuals matched
556 to the Scottish population (only 2 Others and 1 Juvenile from this cluster were not matched)
557 and sighted in Scotland in the summer (Samarra and Foote 2015). Combining social structure
558 analysis with genetics could help to clarify the underlying aspects of social contact reported
559 here between whales with different movement patterns and potentially different feeding
560 ecologies in Iceland. It is worth noting that the individuals matched to the Scottish population
561 were not always sighted together in Scotland (Samarra and Foote 2015) nor in Iceland. It is
562 possible that individuals were missed in Scotland due to the opportunistic nature of data
563 collection. However, in our study we could confirm that these individuals were not always
564 associating at close proximity.

565 The Icelandic multilevel society seems to be driven by a mix of both constant and temporary
566 associations of mean duration of about 21 days. This temporal pattern of fission-fusion
567 dynamics can occur in several types of social systems: 1) one in which constant permanent
568 social units temporarily associate; 2) one in which individuals temporarily maintain casual but
569 preferred associations and; 3) one in which permanent units exist but some individuals are
570 'floaters' who move between units (Whitehead 2008a). When full units of individuals
571 collectively join, the typical group size should be twice the typical unit size, as in Pacific

572 sperm whales representing 2 temporal stable units joining (Whitehead et al. 1991) or larger, as
573 in Nova Scotia long-finned pilot whales where a group is comprised of several units
574 (Ottensmeyer and Whitehead 2003). Our study suggests that the temporal pattern did not
575 result from permanent social units temporarily associating since the estimated typical group
576 size was less than double of the typical unit size. Also, there was no indication of ‘floaters’
577 moving between units and no evidence of adult dispersal in the Icelandic population. Instead,
578 temporary associations are probably formed between preferred but casual associates or
579 potentially by small sets of associates who temporarily associate with full permanent units, as
580 small sets of associated ‘floaters’. Cluster members with weaker ties might represent these
581 casual but preferred temporary associates. It is unknown if this behavioral flexibility is only
582 maintained when killer whales aggregate in herring grounds or if it is seasonally shaped, so
583 further studies will be necessary to understand this type of affiliation.

584

585 **How can local ecological context shape killer whale social structure?**

586 Methodological differences among studies (e.g. disparity in sampling procedures, definition
587 of association, association index used) prevent a quantitative comparison of social structure
588 between the Icelandic and other killer whale populations. Nevertheless, overall social
589 structure comparisons can still be made. If sociality was determined by fish- vs. mammal-
590 eating ecological differences alone (Beck et al. 2012), we would expect that the Icelandic
591 population would have a similar social structure to fish-eating resident killer whales. Indeed,
592 mammal-eating killer whales show dispersal of either sex from maternal groups and relatively
593 rare and unstable associations between adult males (Baird and Whitehead 2000) which we did

594 not observe in our study and is also not present in residents (Bigg et al. 1990). These specific
595 characteristics of the mammal-eating population are linked to optimal foraging group size
596 adjustment when feeding on seals (Baird and Dill 1996). However, the clear stable matrilineal
597 units (cohesive long-term groups) with members associating strongly and permanently (Bigg
598 et al. 1990; Baird and Whitehead 2000) common to both mammal-eating and residents, was
599 not found in the Icelandic herring-eating population.

600 Coherent basic social units have been described for other killer whale populations regardless
601 of targeted prey (in Alaska: Matkin et al. 1999; Marion Island: Tosh et al. 2008; Northwest
602 Pacific: Ivkovich et al. 2010; and Gibraltar: Esteban et al. 2016) and it has been considered a
603 firm characteristic of the species despite ecological differences. In the Icelandic herring-eating
604 population the possible existence of matrilineal units is not clear, but cannot be rejected. For
605 example, the potential subclustering of cluster D (Figure 5) is matched to direct observations
606 of constant close proximity associates, which could be more similar to basic matrilineal units.
607 Yet, these subclusters were still strongly associated and were seen frequently switching
608 preference for close companions across days and years, as well as with individuals from other
609 clusters. Therefore, if matrilineal units are present in this population it is possible that these
610 are not entirely comparable to the ones present in other killer whale societies. An increase in
611 the timespan of association data and genetic analysis, relating kinship and gene flow with the
612 underlying patterns of associations, will be crucial to inform on the presence and
613 characteristics of family bond-units in this population.

614 Further differences from the resident killer whale society were the lack of clear social tiers
615 and hierarchical nesting in the Icelandic herring-eating society, which included fission-fusion

616 dynamics at an individual (or sets of a few individuals) rather than at a group level (periodic
617 merging of permanent social units). A parallel variation in multilevel structuring has been
618 quantified in elephant societies (de Silva and Wittemyer 2012). African elephants (*Loxodonta*
619 *africana*) maintain a clear multitiered society of coherent basic units that associate
620 hierarchically. In contrast, Asian elephants (*Elephas maximus*) have a complex multilevel
621 society without hierarchical structuring and nested units. Asian elephants do not maintain
622 clear core groups and associations can be either ephemeral or long-term. de Silva and
623 Wittemyer (2012) could not determine whether these differences were due to phylogenetic or
624 ecological factors, but there were significant environmental differences between the two
625 societies, such as differences in primary productivity and predation pressure.

626 Our study points to a different view of killer whale social structure, with a more dynamic and
627 fluid sociality than generally inferred from broad ecology. As argued by Beck et al. (2012),
628 ecology probably influences killer whale sociality rather than simply phylogenetic separation
629 of populations. However, considering only fish- vs. mammal-eating strategies as the
630 ecological condition influencing sociality ignores important particularities of local ecological
631 context. Herring-eating killer whales in Iceland target a prey with particular characteristics
632 different from salmon and seals, such as antipredator behaviors, unpredictability and patchy
633 distribution of high biomass. This shapes the feeding behavior of the population and probably
634 its social structure.

635 Herring is a schooling fish with a diverse repertoire of antipredator maneuvers (Nøttestad and
636 Axelsen 1999). Feeding upon this prey requires a highly coordinated group feeding technique
637 to herd and catch herring (Similä and Ugarte 1993), unlike feeding techniques described for

638 other fish-eating killer whale populations. To efficiently hunt larger concentrations or school
639 sizes using a coordinated foraging technique, killer whales might benefit from larger group
640 sizes to encircle the herring school (Vabø and Nøttestad 1997; Nøttestad et al. 2002). Active
641 adjustment of killer whale numbers hunting herring schools has been observed in Norway
642 (Nøttestad et al. 2002): on 4 observations of feeding groups (range of 22-46 individuals, mean
643 \pm SD = 33.5 ± 10.6 individuals), the 2 largest groups (38 and 46 individuals in total) occurred
644 when the herring layer was larger (depth range of 150/160 meters to 350 meters) and were
645 composed by different smaller groups of killer whales that gathered before starting to herd
646 herring, arriving from different directions. In these conditions, it might be important to
647 maintain a fission-fusion society where associations are flexible and individuals can actively
648 adjust to these constantly changing requirements.

649 Herring can also undergo substantial changes in density and spatial distribution, particularly
650 in overwintering grounds (Óskarsson et al. 2009). The unpredictability of the prey may
651 additionally promote the maintenance of a more fluid and flexible sociality. A socioecological
652 model proposed for dolphins suggests that when resources are unpredictable, dolphins will
653 present wide range movements, reduced competition by cooperative foraging and larger
654 groups to more effectively find and exploit large prey schools (Gowans et al. 2007). Dusky
655 dolphins (*Lagenorhynchus obscurus*) in Argentina feed on schooling fish and present similar
656 basic herding techniques to herring-eating killer whales (Würsig and Würsig 1980). Their
657 target prey is also unpredictably distributed. The population presents a strong fission-fusion
658 society with constantly fluctuating subgroup memberships (although some associations might
659 be constant) that split for feeding and social purposes (Würsig and Würsig 1980; Würsig and

660 Bastida 1986). This social structure is very different from dusky dolphins of New Zealand
661 (Markowitz 2004), whose target preys are more predictable.

662 Finally, feeding aggregations in Iceland are very common during summer and winter, in
663 grounds where herring are temporarily highly concentrated. The patchiness of a resource will
664 influence whether animals do aggregate and, although these aggregations for feeding are not
665 social structures (spatiotemporal clusters of individuals forced by non-social factors) they
666 might act as catalysts for sociality (Whitehead 2008a). Recurring aggregations due to prey
667 behavior may offer a special local ecological context for the establishment of associations,
668 creating opportunities for social interactions with other individuals and somehow shaping the
669 social structure of this population. The dynamic nature of the society described here may have
670 been uncovered because our data collection took place mostly during periods when large
671 aggregations of whales can occur, due to this particular ecological context. Future work
672 focusing on social associations of herring-eating killer whales during periods when herring
673 are more dispersed may reveal stronger social bonds, and clear long-term stable matrilineal
674 groups, if group sizes are substantially lower than observed during the herring spawning and
675 overwintering periods.

676 Other ecological differences such as habitat characteristics or historical capture might have
677 also shaped the social structure of this population but we lack sufficient information to
678 determine their influence at present. Furthermore, the Icelandic population is comprised of
679 individuals with different seasonal movement patterns that associate at least seasonally. This
680 alone can influence the social structure of the population, since different movement patterns
681 within the same population suggest exposure to different environmental conditions. This

682 might also lead to variation in social factors within the population, e.g. mating competition or
683 avoidance, which can influence the structuring of basic and high-order groups in mammals
684 (Silk 2007). More information on the genetic relatedness of whales with different movement
685 patterns is needed to understand how it may affect the resulting society.

686 We have shown that the Icelandic herring-eating killer whale population has a complex
687 multilevel social structure with no clear hierarchical nesting and no strong social segregation
688 by movement pattern. This social system appears to be different from other populations of
689 killer whales worldwide, but continued photo-identification data will be crucial to investigate
690 these questions over longer time scales and under different seasonal, spatial and prey
691 behavioral contexts. The differences observed suggest that fish vs. marine mammal prey-type
692 alone does not define killer whale social structure and local ecological context, such as prey
693 characteristics and foraging strategy, are probably strong drivers of sociality. The factors
694 constraining hierarchical stratification of societies are little understood and to our knowledge
695 are not addressed in socioecological frameworks (e.g. Emlen and Oring 1977; Wrangham
696 1980; Gowans et al. 2007). Comparative studies of populations targeting similar prey will be
697 extremely important to quantitatively assess the degree of variation in multilevel social
698 structuring with local ecological context.

699

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719

720 **Data accessibility statement**

721 Analyses reported in this article can be reproduced using the data provided by Tavares et al.
722 (2016).

723

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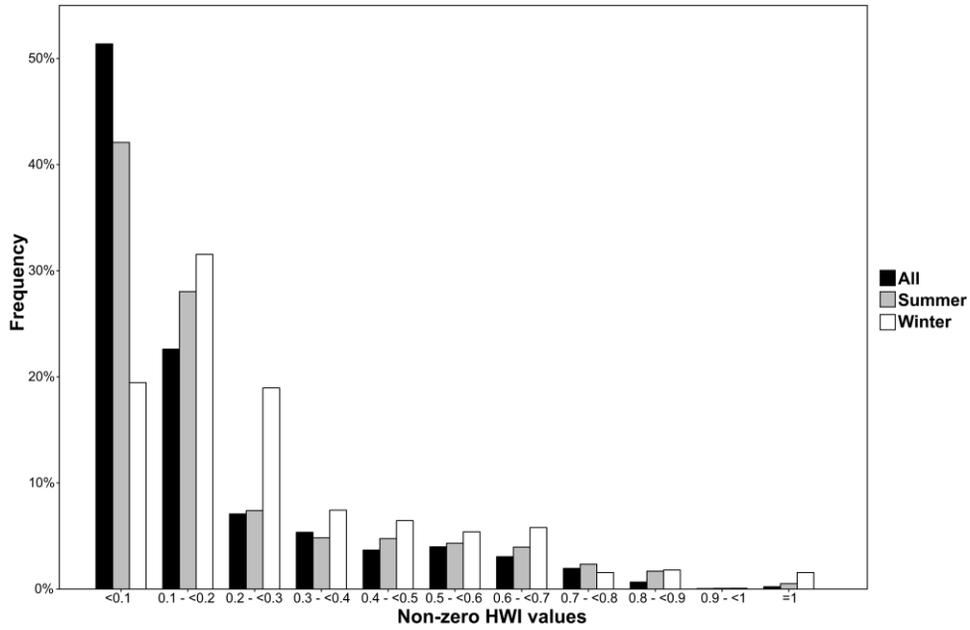
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862 **FIGURE LEGENDS**

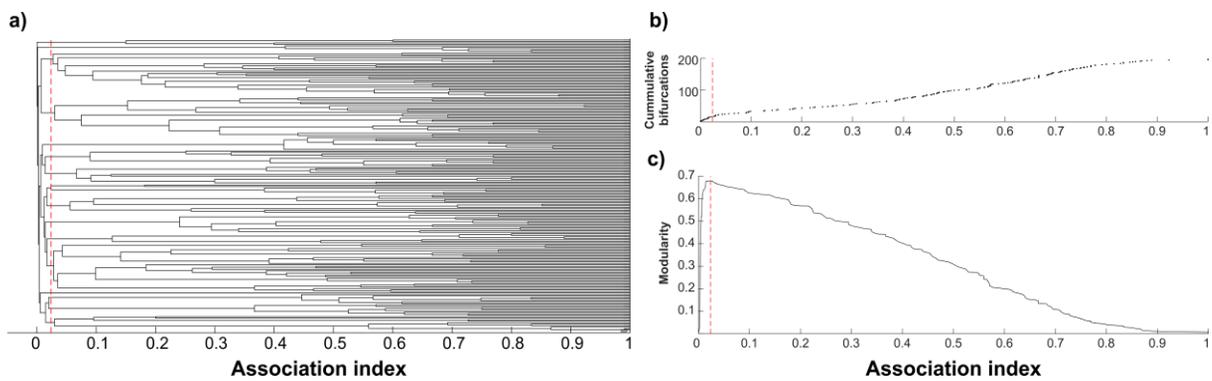
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864

865 Figure 1. Distribution of non-zero half-weight index (HWI) values in the population using the
866 full dataset and by season.

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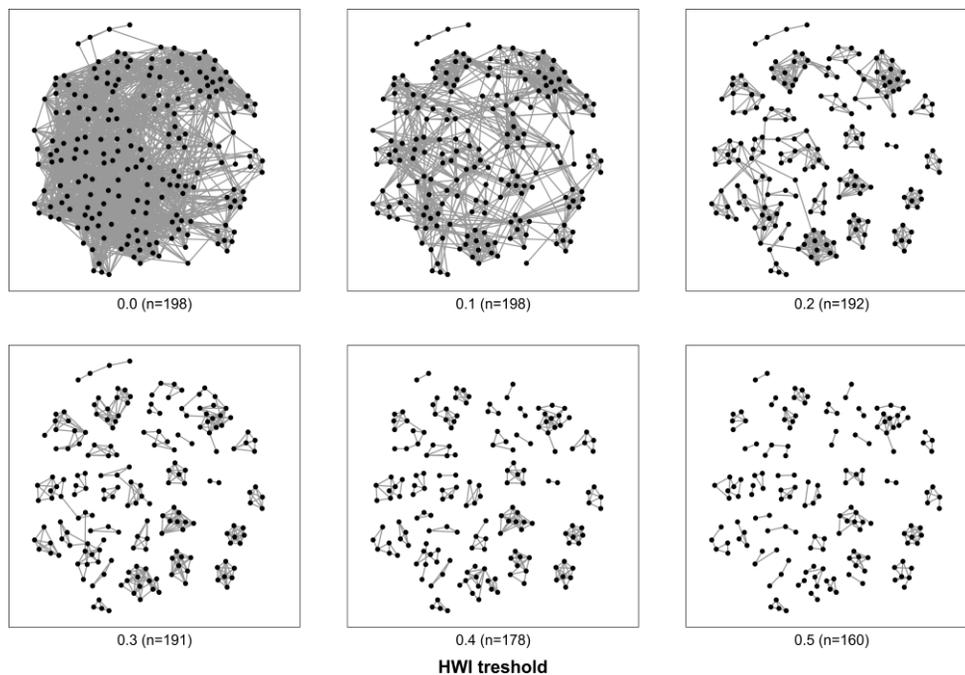


868

869 Figure 2. Average-linkage cluster analysis. (a) Dendrogram of 198 individuals encountered on
870 at least 5 days (cophenetic correlation coefficient [CCC] = 0.94). (b) Knot diagram of

871 cumulative number of bifurcations across HWI levels. (c) A maximum modularity-G, within
872 hierarchical clustering, of 0.68 suggests a division into distinct clusters at an HWI of 0.02
873 (dashed line).

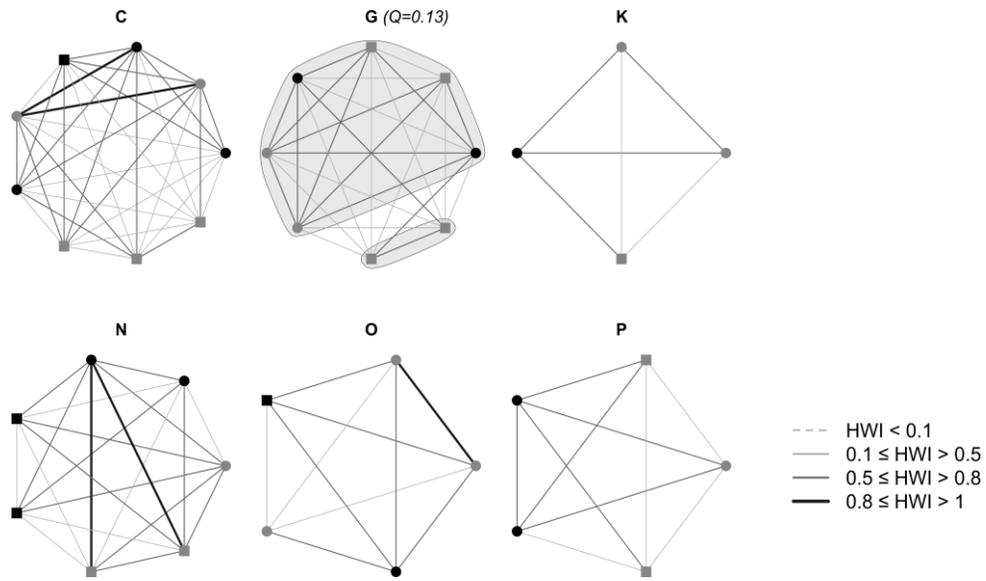
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875

876 Figure 3. Network fragmentation with increasing HWI threshold. Isolated individuals are
877 removed from the network (n indicates the number of individuals present). Note that at
878 $\text{HWI} > 0.1$ the network starts fragmenting quickly and more individuals become isolated from
879 the network. Plotted using Fruchterman-Reingold force-directed layout (Fruchterman and
880 Reingold 1991).

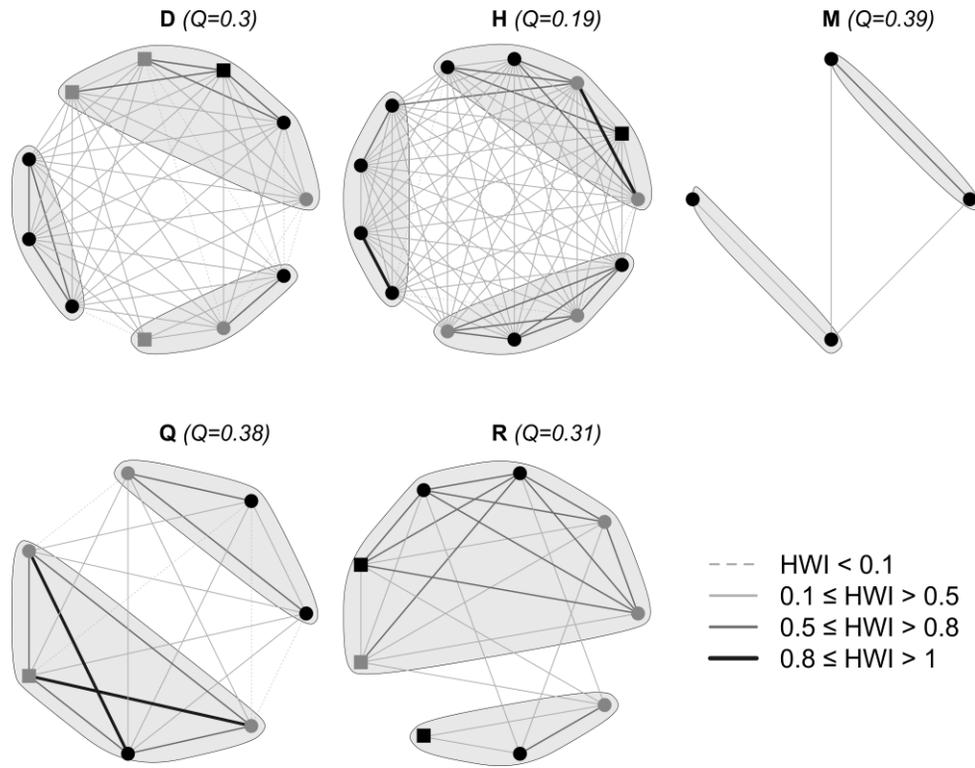
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882

883 Figure 4. Sociogram of stable clusters. The thickness of the edges is related to the HWI value
 884 of association. Nodes represent individuals and are shaped/colored based on age-sex class
 885 (black circle: Female; grey circle: Male; black square: Other; grey square: Juvenile). There
 886 was no apparent subcluster division. Two juveniles were subclustered in cluster G but with a
 887 very low modularity value (Q), likely because the juveniles were only identified on the later
 888 years of the study, contrary to other members.

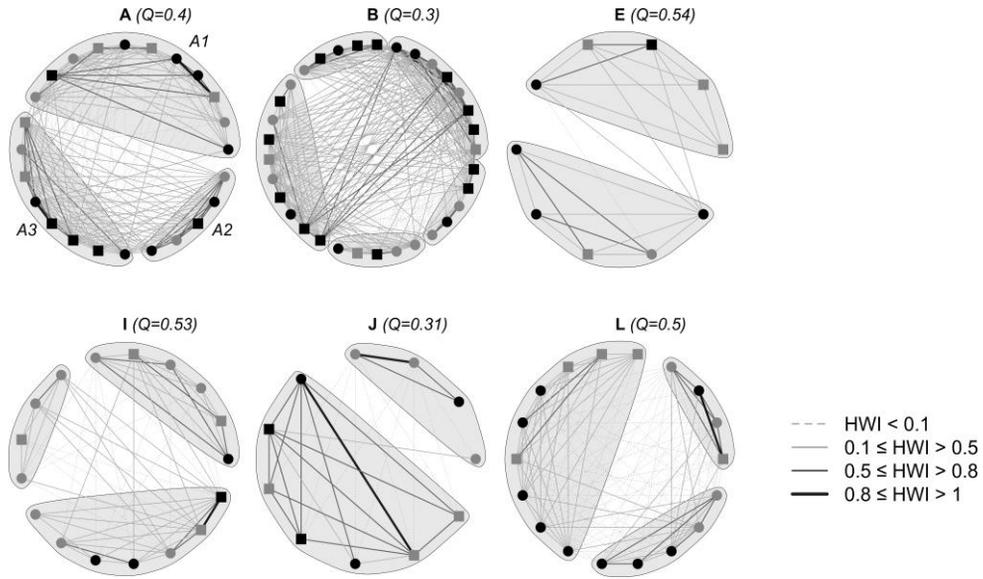
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890

891 Figure 5. Sociogram of intermediate complexity clusters. The thickness of the edges is related
 892 to the HWI value of association. Nodes represent individuals and are shaped/coloured based
 893 on age-sex class (black circle: Female; grey circle: Male; black square: Other; grey square:
 894 Juvenile). Q indicates the modularity of potential subcluster division.

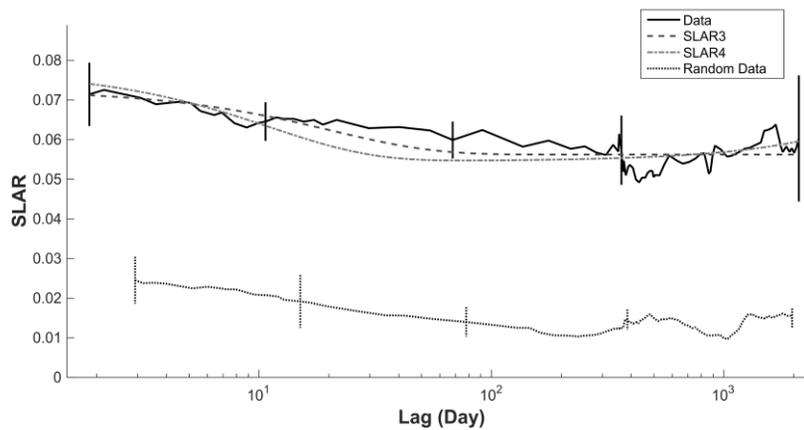
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896

897 Figure 6. Sociogram of complex clusters. The thickness of the edges is related to the HWI
 898 value of association. Nodes represent individuals and are shaped/colored based on age-sex
 899 class (black circle: Female; grey circle: Male; black square: Other; grey square: Juvenile). Q
 900 indicates the modularity of potential subcluster division. A1, A2 and A3 indicate the 3
 901 subclusters of Cluster A.

902

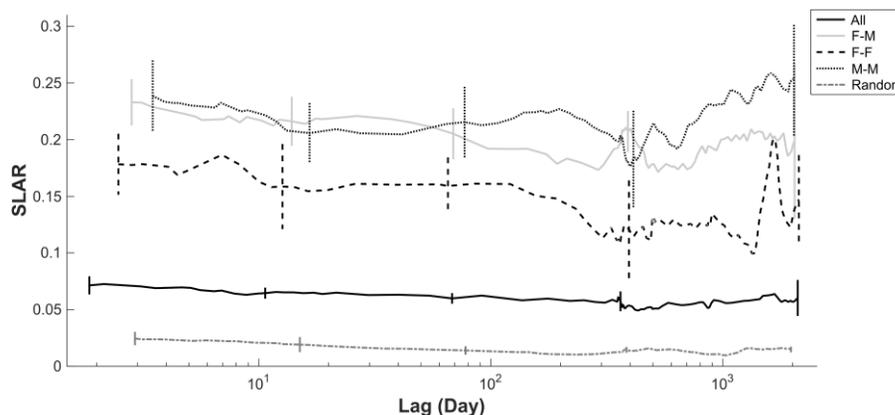


903

904 Figure 7. Standardized random and lagged association rates (SLAR, curve smoothed with
 905 30000 moving average). Vertical bars represent temporal jackknife standard errors. The two

906 models of the exponential family with the lowest QAIC values, SLAR3 and SLAR4, are
907 shown (see Supplementary Material S4 for formulas and QAIC values).

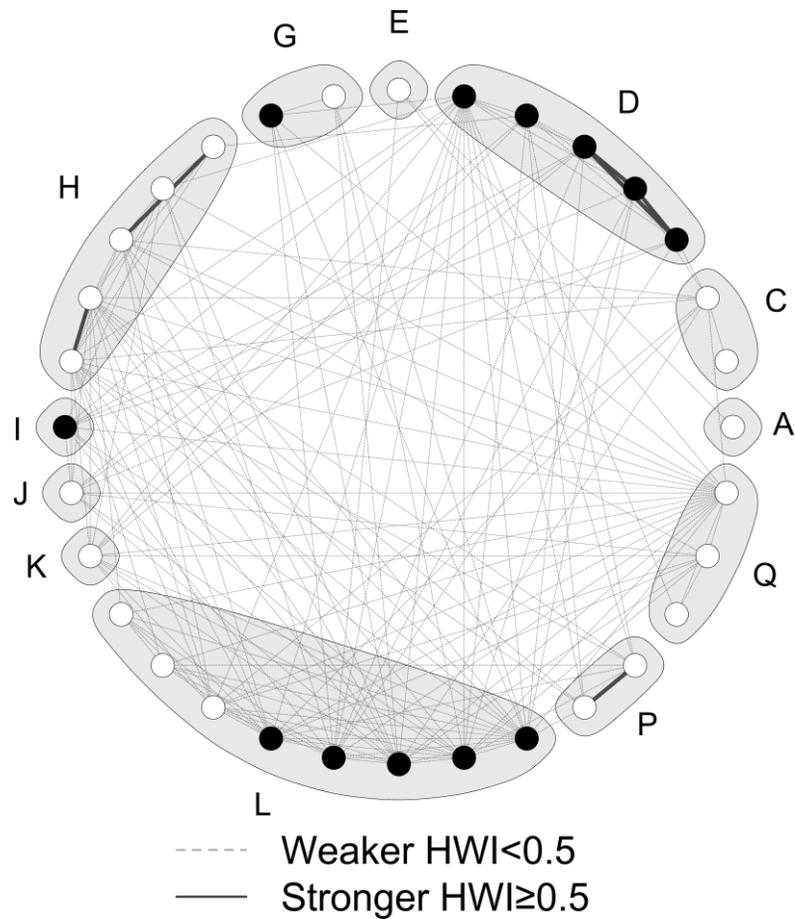
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910 Figure 8. Standardized lagged association rates (SLAR) for different associations between
911 adults. A different moving average was chosen accordingly to smooth lines. Jackknife
912 grouping factor of 15, shown as vertical bars. SLAR between Females and Males (F-M) and
913 between Males and Males (M-M) are high and relatively stable. Although lower, SLAR
914 between Females and Females (F-F) are also high and much higher than the SLAR between
915 all individuals (All) or if individuals had a random chance of associating (Random).

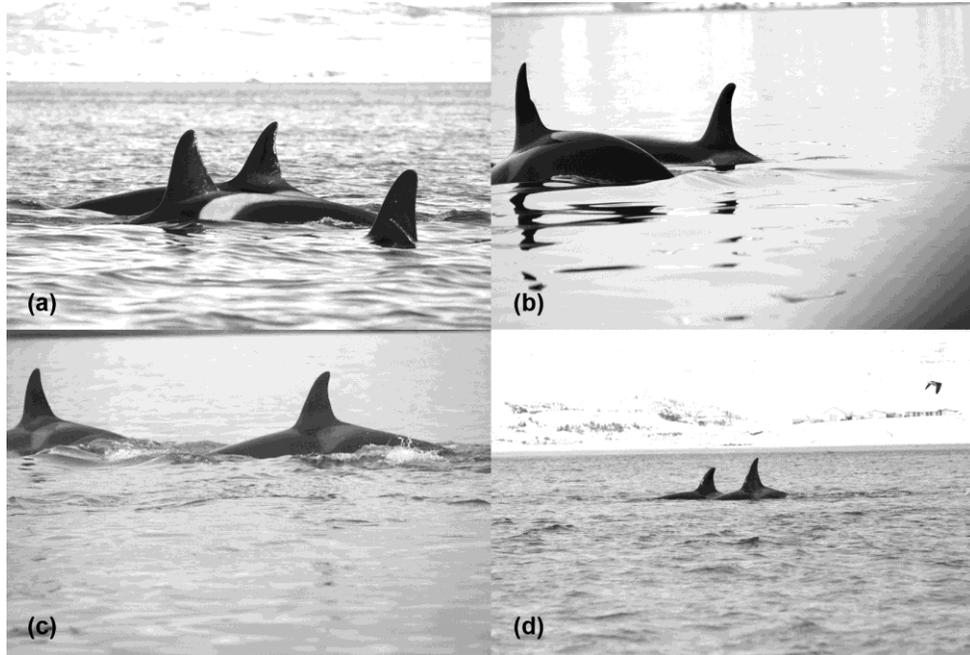
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917

918 Figure 9. Sociograms of associations for the 32 most frequently encountered adult females (on
 919 more than 10 days over at least 3 years) from 12 different clusters. Nodes represent each
 920 female and are colored black if the individual was also seen on at least 20 days over at least 3
 921 different years. Members of the same cluster were included within the same grey shading.
 922 Note the lack of strong associations and that there are many weak associations between
 923 females from different clusters. This is observed regardless of the minimum number of
 924 sightings, with predominantly weak associations across black nodes.

925



926

927 Figure 10. Examples of close associations between individuals from different subclusters and

928 clusters: (a) IF-4 (Female, subcluster A3, Scotland ID 21) in close association with IS121

929 (Other, subcluster A1); (b) 997 (Female, subcluster A3, Scotland ID 19) in close association

930 with IS041 (Female, cluster L); (c) IS172 (Other, subcluster A3) associating with IS049

931 (Female, cluster D); (d) IS229 (Other, subcluster A3) associating with IS030 (Female, cluster

932 D).

933 **TABLES**

934 Table 1

935 Summary of the photo-identification sampling effort included in this study.

Year	Season	Sampling periods used (days)		Start-end of sampling periods	Number of	
		Research vessels	WW platform		Photographs	Identified individuals
2008	Summer	6	-	8 th – 20 th July	382	29
2009	Summer	16	-	7 th – 29 th July	2552	65
2010	Summer	6	-	4 th – 10 th July	748	70
2013	Winter	23	-	10 th February – 24 th March	5649	211
	Summer	4	-	17 th – 29 th July	1980	51
2014	Winter	19	1	13 th February – 31 st March	5510	115
	Summer	15	-	6 th – 27 th July	5265	149
2015	Winter	-	1	1 st March	118	3
	Summer	19	-	7 th – 29 th July	6819	131

936 Days of sampling are discriminated by type of platform: research vessels and whale-watching (WW) boat.

937 Table 2

938 Summary of different clusters identified using Newman's (2006) clustering technique.

Cluster	n	Movement		Identifications ²	Mean HWI (SD)	Max HWI (SD)	S (SE)	
		pattern ¹	Days				S (SE)	excluding juveniles
A	24 (5)	WB	34	2279	0.178 (0.04)	0.67 (0.15)	0.88 (0.1)	0.85 (0.1)
B	33 (3)	W	31	4112	0.12 (0.06)	0.62 (0.15)	1.01 (0.04)	1.01 (0.04)
C	9 (3)	B	15	798	0.54 (0.09)	0.73 (0.11)	0.08 (0.12)	0.05 (0.13)
D	11 (3)	B	60	3883	0.27 (0.06)	0.65 (0.13)	0.66 (0.06)	0.57 (0.08)
E	10 (4)	WB	24	549	0.2 (0.04)	0.55 (0.14)	0.96 (0.05)	0.86 (0.08)
F	3	B	10	91	0.12 (0.05)	0.18 (0)	0 (-) ³	-
G	8 (4)	B	27	1918	0.49 (0.07)	0.67 (0.08)	0.17 (0.11)	0 (0.07)
H	13	B	31	1817	0.34 (0.04)	0.74 (0.07)	0.36 (0.12)	-
I	17 (4)	SB	65	2754	0.13 (0.05)	0.56 (0.19)	1.15 (0.03)	1.17 (0.04)
J	11 (3)	SB	33	1344	0.31 (0.16)	0.81 (0.25)	0.95 (0.06)	1.08 (0.05)
K	4 (1)	S	19	675	0.6 (0.08)	0.69 (0.08)	0 (0.11)	0 (0.03)
L	18 (5)	B	54	2825	0.16 (0.02)	0.59 (0.15)	1 (0.06)	0.91 (0.1)
M	4	B	8	142	0.27 (0.09)	0.5 (0.12)	0.47 (0.32)	-
N	7 (2)	SB	9	464	0.54 (0.08)	0.73 (0.1)	0 (0.19)	0 (0.12)
O	5	B	8	456	0.6 (0.1)	0.74 (0.12)	0 (0.2)	-
P	5 (2)	B	22	680	0.53 (0.09)	0.68 (0.11)	0.17 (0.09)	0 (0.09)
Q	7 (1)	B	31	1137	0.37 (0.1)	0.75 (0.13)	0.67 (0.14)	0.68 (0.14)
R	9 (1)	B	18	511	0.28 (0.13)	0.64 (0.18)	0.79 (0.09)	0.86 (0.09)

939 n, number of members with number of juveniles in brackets; HWI, half-weight index of association; SD, standard deviation;

940 S, social differentiation; SE, standard error.

941 ¹ Movement pattern of non-juvenile members: W – only seen in the winter, S – only seen in the summer, B – seen in both

942 seasons, WB – seen only in the winter or in both seasons, SB – seen only in the summer or in both seasons.

943 ² Total number of photographic record of identified individuals of each cluster.

944 ³ There was insufficient association data to calculate SE of S for Cluster F.

945 Table 3

946 Distribution of HWI for adult individuals seen at least 5 times, between and within sex
947 classes.

Adult sex classes	Mean HWI (SD)	Max HWI (SD)
Females-All	0.02 (0.01)	0.59 (0.18)
Males-All	0.02 (0.01)	0.62 (0.21)
Females-Females	0.02 (0.01)	0.44 (0.21)
Females-Males	0.02 (0.01)	0.48 (0.24)
Males-Females	0.02 (0.01)	0.56 (0.23)
Males-Males	0.02 (0.01)	0.48 (0.26)
Within classes	0.02 (0.01)	0.46 (0.24)
Between classes	0.02 (0.01)	0.52 (0.23)
All-All	0.02 (0.01)	0.6 (0.19)

948

HWI, half-weight index of association; SD, standard deviation.

949 Table 4

950 Summary of the results of the adult female-specific analysis under two different observational
 951 thresholds.

Observational threshold	> 10 days, ≥ 3 years	≥ 20 days, ≥ 3 years
n	32	12
Mean ± SD sightings	19.1 ± 6.6 days (range of 11-34 days) over 4.6 ± 1 years (range of 3-6 years)	26.3 ± 4.5 days (range of 20-34 days) over 5.3 ± 0.5 years (from 5-6 years)
Non-random associations?	Yes	Yes
Dendrogram	Figure S10 - Supplementary Material S5	Figure S11 - Supplementary Material S5
Divergence of clusters at HWI	0.04	0.21
Modularity	0.48	0.39

952 n, number of adult females in the analysis; HWI, half-weight index of association; SD, standard deviation.