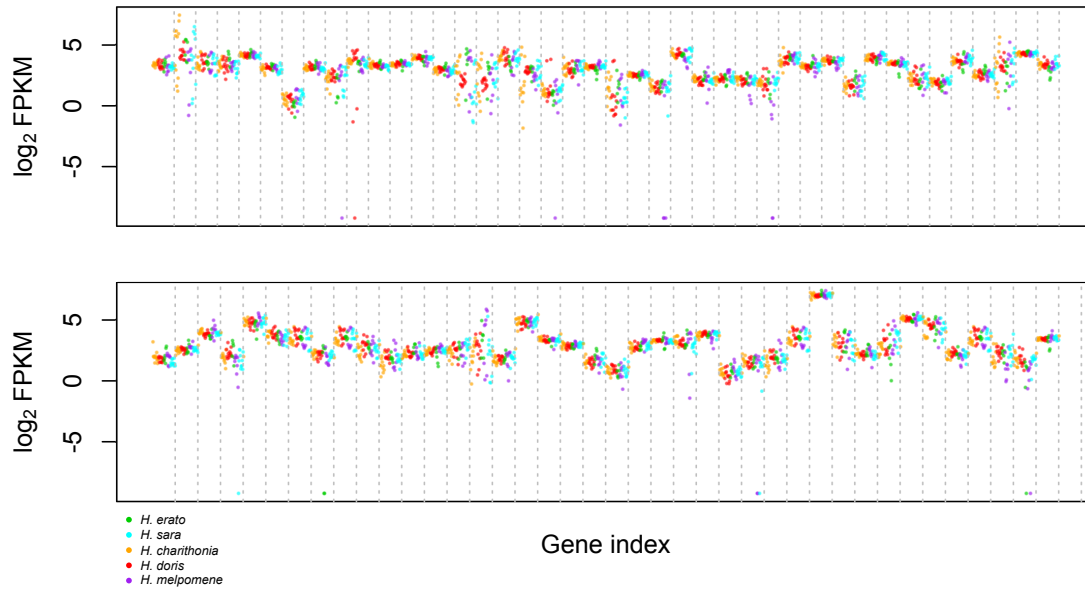
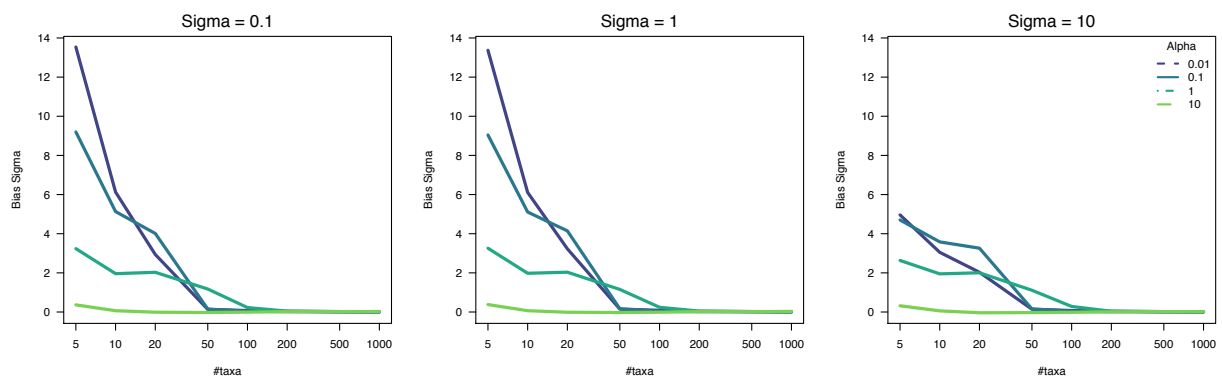


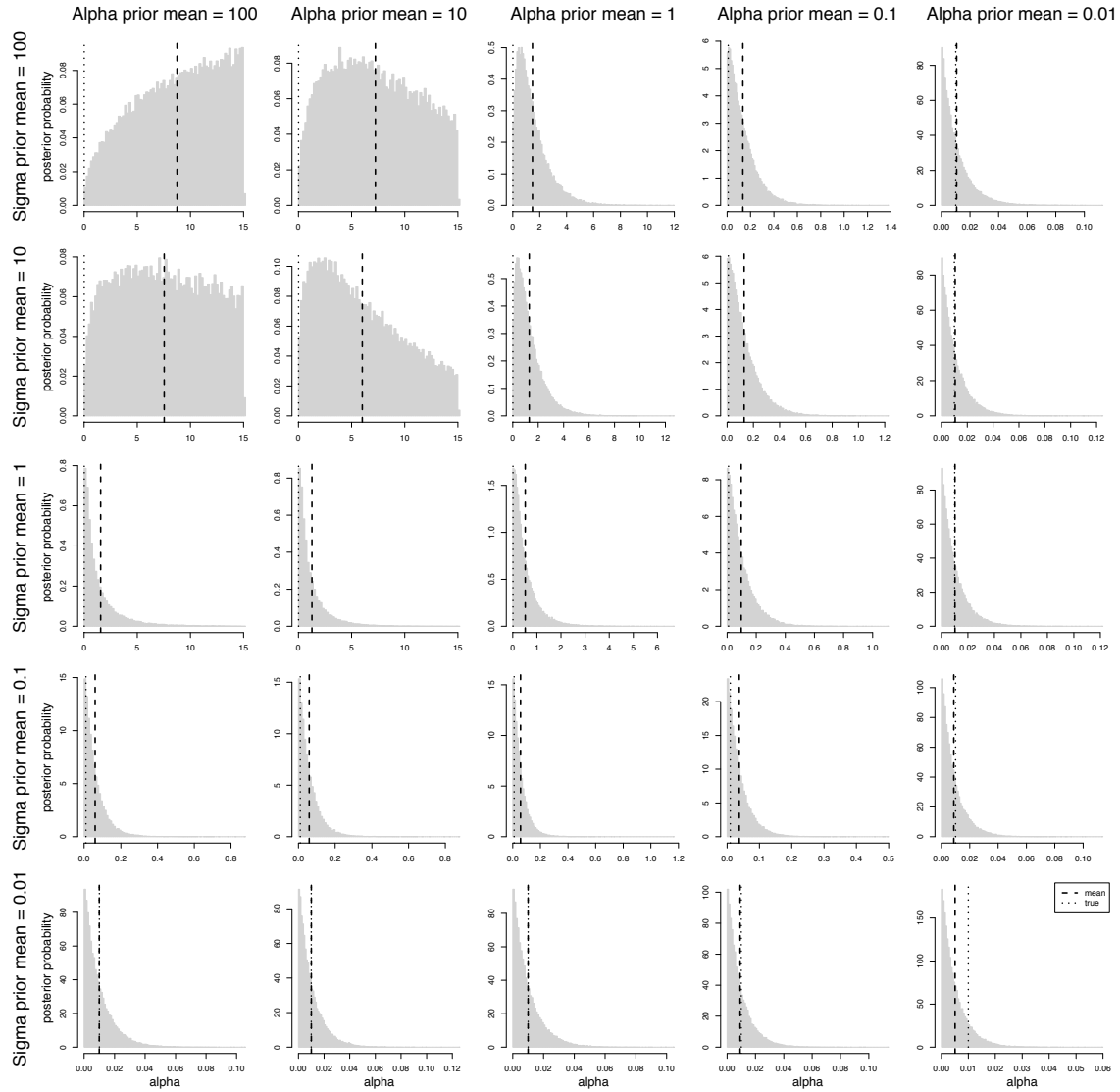
## 1 Supplementary figures



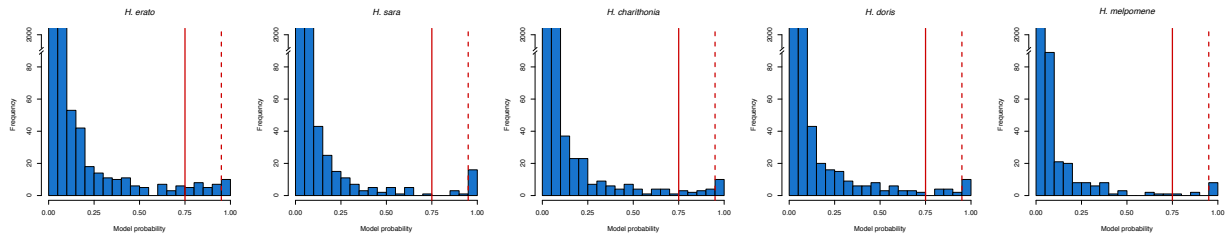
**Figure S1.** Orthoclusters with conserved gene expression values across five *Heliconius* species. The orthoclusters with  $\sigma^2$  not significantly larger than zero from Figure 4 were used here.



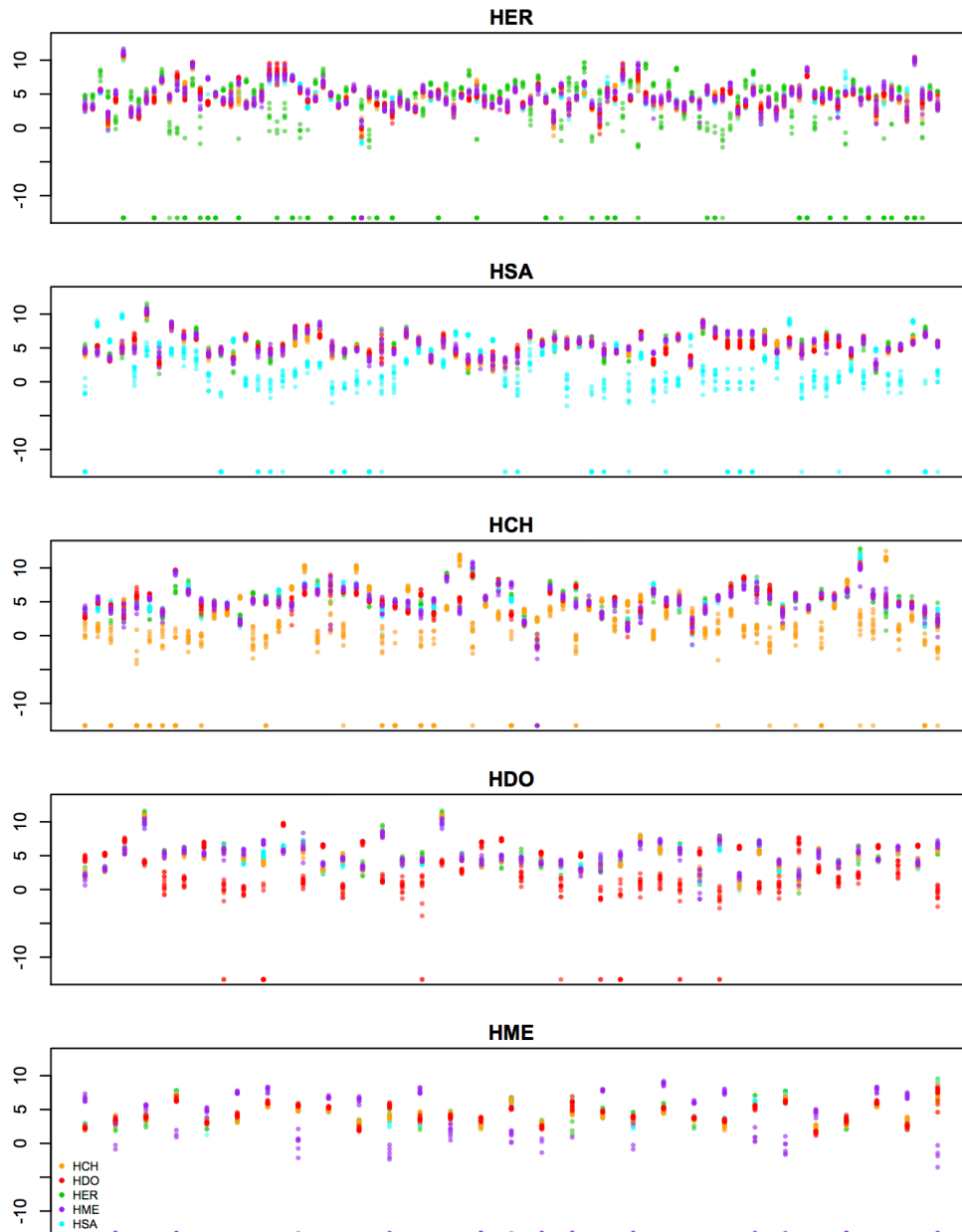
**Figure S2.** Simulation study for the assessment of parameter estimation bias under an OU-model. Parameter ( $\sigma^2$ ) bias estimation through 1000 simulations under sigma values ranging from 0.1 – 10. Simulations were performed for phylogenies with sizes ranging from 5 to 1000 taxa.



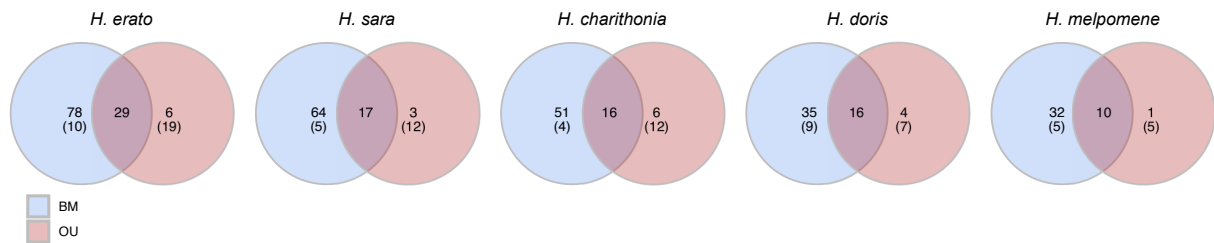
**Figure S3.** Posterior distribution for a single simulated dataset (see Figure S2). Here we used a phylogeny with 5 taxa, an alpha parameter of 0.01, and a sigma parameter of 0.1. The plot shows the bias of the mean posterior estimate (dashed line) compared with the true parameter (dotted line). This example shows why, contrary to intuition, estimates of alpha are biased towards larger values because the posterior distribution is skewed.



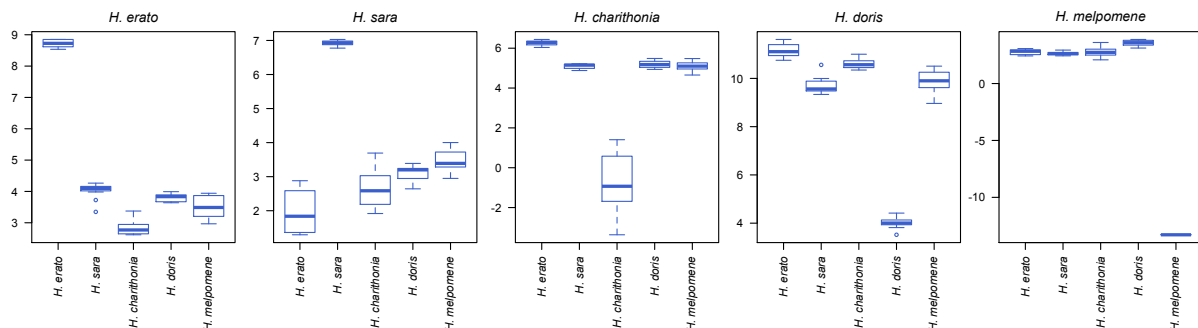
**Figure S4.** Model probability when testing for directional selection. Significance is shown at model probability > 0.75 (solid red, Bayes factor > 3, positive support) and model probability > 0.95 (solid red, Bayes factor > 20, strong support).



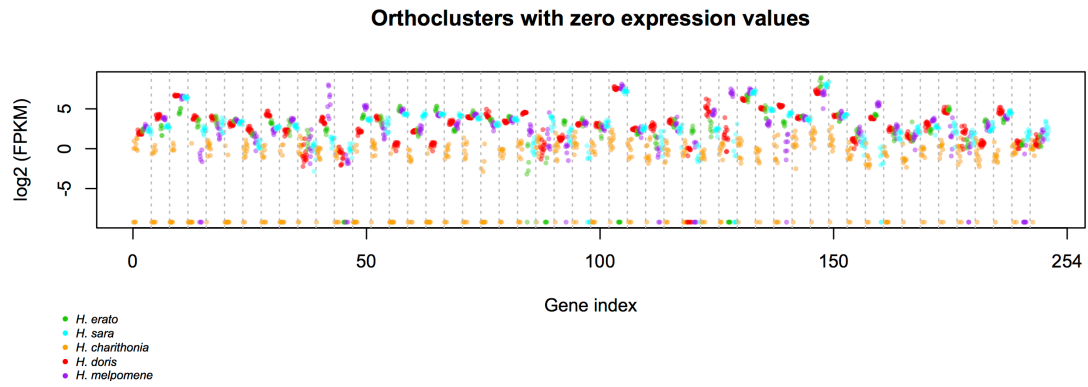
**Figure S5.** Orthoclusters where a shift in gene expression optima was detected along a particular terminal *Heliconius* species branch. Panels show shifts in the HER branch (A), in HSA (B), in HCH (C), in HDO (D) and in the HME branch (E).



**Figure S6.** Venn Diagram depicting the number of genes showing a branch-specific shift in  $\sigma^2$  tested by an BM (blue) model and those genes showing a shift in gene expression optimum assessed with an OU model (red). In parenthesis are shown the number of genes contributing to the overlapping region identified by each of the method.



**Figure S7.** Examples of branch specific shifts in evolutionary rates for each of the five *Heliconius* species. Boxplots depict the distribution of  $\log_2$  transformed FPKM expression values. Horizontal solid line indicates median expression level. Shift in: *H. erato*: OrthoGroup\_1567\_clean, annotated as protein domain with unknown function (Appendix 1). *H. sara*: OrthoGroup\_530\_clean, annotated as vinculin family involved in cell adhesion and cytoskeleton. *H. charithonia*: OrthoGroup\_1276\_clean, annotated as photoreceptor hydrogenase. *H. doris*: OrthoGroup\_449\_clean, annotated as Tropomyosin 1, involved in dendrite morphogenesis.



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47 **Figure S8.** *Heliconius* orthoclusters where an orthology was identified with zero expression  
 48 values. A total of 254 orthoclusters were found.