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2 Title: Deconvolution of Isotope Signals from Bundles of Multiple Hairs

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4 Christopher H. Remien - Corresponding Author: National Institute for Mathematical and Biological  
5 Synthesis, University of Tennessee Knoxville, TN, 37996, Ph. 865-974-4968, [cremien@nimbios.org](mailto:cremien@nimbios.org)

6

7 Frederick R. Adler - Department of Mathematics and Department of Biology, University of Utah, Salt  
8 Lake City, UT 84112

9

10 Lesley A. Chesson - Department of Biology University of Utah, Salt Lake City, UT 84112, and  
11 IsoForensics, Salt Lake City, UT 84108

12

13 Luciano O. Valenzuela - Department of Biology University of Utah, Salt Lake City, UT 84112, and  
14 IsoForensics, Salt Lake City, UT 84108

15

16 James R. Ehleringer - Department of Biology University of Utah, Salt Lake City, UT 84112, and  
17 IsoForensics, Salt Lake City, UT 84108

18

19 Thure E. Cerling - Department of Geology and Department of Biology, University of Utah, Salt Lake  
20 City, UT 84112, and IsoForensics, Salt Lake City, UT 84108 [thure.cerling@utah.edu](mailto:thure.cerling@utah.edu)

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26 Abstract

27 Segmental analysis of hair has been used in diverse fields ranging from forensics to ecology to measure  
28 the concentration of substances such as drugs and isotopes. Multiple hairs are typically combined into a  
29 bundle for segmental analysis to obtain a high-resolution series of measurements. Individual hair  
30 strands cycle through multiple phases of growth and grow at different rates when in the growth phase.  
31 Variation in growth of hair strands in a bundle can cause misalignment of substance concentration  
32 between hairs, attenuating the primary body signal. We developed a mathematical model based on the  
33 known physiology of hair growth to describe the signal averaging caused by bundling multiple hairs for  
34 segmental analysis. The model was used to form an inverse method to estimate the primary body signal  
35 from measurements of a hair bundle. The inverse method was applied to a previously described stable  
36 oxygen isotope chronology from the hair of a murder victim and provides a refined interpretation of the  
37 data. Aspects of the reconstruction were confirmed when the victim was later identified.

38

39 Keywords: stable isotope, mathematical model, inverse methods

40

41 1 Introduction

42 Organic and inorganic substances in mammals are incorporated into hair, remaining inert for relatively  
43 long periods of time [1]. Human forensic applications have long been recognized, as drugs,  
44 metabolites, toxins, and poisons are incorporated into hair at the time of formation [2, 3, 4, 5]. More  
45 recently, ecologists and anthropologists have used stable isotopes in hair to infer information about an  
46 animal's history, including diet, migration, and nutritional status [6, 7, 8, 9, 10, 11]. While the growth of  
47 hair is approximately linear, allowing the measurement of long-term chronology through segmental  
48 sampling, individual hairs typically have too low linear density to allow high-resolution sampling of a  
49 single hair. Sample sizes vary, but segments for drug testing are typically between 10 and 30 mm [2]  
50 and generally require 1-300 mg of hair [12]. Stable isotope ratios of hydrogen, carbon, nitrogen,

51 oxygen, and sulfur require ca. 200, 50, 300, 200, and 900  $\mu$ g, respectively. To achieve these masses for  
 52 animals with hair of relatively low linear density, such as humans, multiple hair strands are typically  
 53 aligned at the root and combined into a single bundle for analysis [2, 13]. The challenge is to  
 54 mathematically extract the true chemical signal recorded in hair given variations in growth rate and  
 55 stasis, because these processes will tend to blur, or average, the temporal information recorded in hair.

56 Two distinct processes can cause misalignment between individual hair strands in a bundle:  
 57 variation in growth phase [14] and variation in growth rate [13]. Each hair follicle cycles through three  
 58 distinct phases of growth [15, 16]. In humans, approximately 90% of hairs are typically in the anagen,  
 59 or growth, phase, which lasts for 48-72 months. The anagen phase is followed by a brief catagen phase,  
 60 during which the follicle stops producing hair. The hair then enters the telogen, or resting, phase during  
 61 which the follicle and hair remain dormant for 2-6 months, until the hair is shed. Variation of growth  
 62 rate between individual hairs in the growth phase can also blur the measured signal of a hair bundle  
 63 [13]. The intraindividual coefficient of variation of hair growth in humans is about 0.1 [17, 18], and  
 64 similar variation has been observed in horses [19] and elephants [20]. Because individual hair strands  
 65 vary in growth, signal details present in a single hair may not be captured in hair bundle measurements  
 66 due to averaging misaligned hair strands in a bundle.

67 Previous studies implicitly assume that the measured bundle signal is equivalent to the signal of  
 68 a single hair in the growth phase with average growth rate. Given known physiology of hair growth, we  
 69 assume that the phase of growth and growth rates of individual hairs will vary within a bundle. We  
 70 have developed a mathematical model of hair growth that describes the relationship between the signal  
 71 of a bundle of hairs and the primary body signal (e.g., the isotopic pool in the body at equilibrium with  
 72 hair). The model is based on an estimation of uncertainty in time since formation, or age, of the hair at  
 73 a given length from the root. We used the model to develop an inverse method to estimate the primary  
 74 body signal from hair bundle measurements. Our inverse method was applied to a previously described  
 75 stable oxygen isotope chronology from a hair bundle of a murder victim [21] and provides a refined

76 interpretation of the original data.

77

78 2 Methods

79 2.1 Model formulation

80 2.1.1 Mapping single hair signal to hair bundle measurements

81 Let  $\phi(t)$  be the time-dependent primary body signal (e.g., drug, metabolite, isotope, etc.) to the hair.

82 The function  $\phi(t)$  refers to the input signal to the hair (e.g., the isotopic pool in the body at equilibrium

83 with hair), not the input signal to the body (e.g., drinking water, drug dosage history, etc.), and is

84 assumed to be equivalent to the signal of a single hair in the growth phase with the average growth rate.

85 The expected bundle signal as a function of length is

$$86 \quad \psi(l) = \int \lambda(l, \tau) \phi(\tau) d\tau, \quad (1)$$

87 where  $\lambda(l, a)$  is the probability density function of time since formation, or age, of a hair at length  $l$

88 from the root given that the total length of the hair is at least  $l$  and the hair has not yet been shed. The

89 kernel  $\lambda$  quantifies the length-dependent uncertainty in age.

90

91 2.1.2 Evaluation of  $\lambda(l, a)$

92 Let  $\lambda(l, a)$  be the probability density function for the random variable time since formation, or age,  $A$ ,

93 of hair at length  $l$  from the root, given that the hair has not been shed and the total length of the hair is

94 at least  $l$ . We assume that hair grows at constant random rate  $R$  for random time  $S$ , and then rests for

95 random time  $T$ . We found the distribution of  $\lambda$  in terms of the probability distributions of  $R$ ,  $S$ , and  $T$

96 denoted in Tab. 1 to be

$$97 \quad \lambda(l, a) = g(l) \frac{l}{a^2} h\left(\frac{l}{a}\right) + (1 - g(l)) \int_0^a \frac{l}{(a - \tau)^2} \kappa(\tau) h\left(\frac{l}{a - \tau}\right) d\tau$$

98 where

$$99 \quad g(l) = \int_0^\infty h(r) \int_{l/r}^\infty \int_{l/r}^v \frac{s-l/r}{v-l/r} f_s(s) f_T(v-s) ds dv dr$$

100 and

$$101 \quad \kappa(a) = \int_a^\infty \frac{f_T(x)}{x} dx$$

102 Refer to the Electronic Supplemental Material for a complete derivation.

103

### 104 2.1.3 Averaging due to sample interval

105 Signal attenuation also occurs by combining material over the sample length to obtain the mass of

106 material required for analysis. In the case of sampling a single hair that is in the growth phase with

107 fixed growth rate  $r$ , the expected measured signal,  $f(l)$ , is the average of the time-dependent primary

108 body signal,  $\phi(t)$ , converted to length, over the sample length  $v$ :

$$109 \quad f(l) = \frac{r}{v} \int_{l/r-v/(2r)}^{l/r+v/(2r)} \phi(\tau) d\tau.$$

110 The center of the samples are at lengths  $l = (2i-1)v/2$  where  $i$  is a positive integer. Sampling a bundle

111 containing a large number of hairs allows for small sample length, so the measured signal of a bundle

112 of hairs approaches  $\psi(l)$ .

113

### 114 2.2 Inverse method

115 To estimate the time-dependent input signal  $\phi(t)$  from measurements of  $\psi(l)$ , we discretized equation

116 1 into the matrix vector equation  $Kf = d$ , where  $f$  is a discretization of  $\phi(t)$ ,  $d$  is a vector containing

117 the measured values of  $\psi(l)$ , and  $K$  is an  $m \times n$  matrix. The discretization of  $\phi(t)$  was chosen to have

118 the same step size as the measurements  $d$ .

119 As in the estimation of a primary input signal from a measured stable isotope tooth enamel

120 signal described by Passey et al. [22], we used Tikhonov regularization to invert  $K$ , yielding the  
 121 estimation  $f_{est} = f_{guess} + K^T [KK^T + \varepsilon^2 I]^{-1} [d - Kf_{guess}]$ , where  $I$  is an identity matrix,  $f_{guess}$  is an  $a$   
 122 *priori* reference vector, and  $\varepsilon$  is a scalar regularization parameter. The reference vector  $f_{guess}$  was  
 123 chosen to be a vector containing the mean value of the measurements  $d$ .

124 The damping factor  $\varepsilon$  was chosen using generalized cross-validation. The chosen  $\varepsilon$  minimizes

125 the GCV functional  $GCV(\varepsilon) = \frac{\frac{1}{n} \|r_\varepsilon\|^2}{\left[ \frac{1}{n} \text{trace}(I - A_\varepsilon) \right]^2}$ , where  $r_\varepsilon = Kf_{est} - d$  and  $A_\varepsilon = K(K^T K + \varepsilon^2 I)^{-1} K^T$

126 [23].

127

### 128 3 Results

129 Using the distributions in Tab. 2, the model depends on two parameters:  $\gamma$  is the fraction of hairs in the  
 130 resting phase (catagen and telogen), and  $\alpha$  is the coefficient of variation of hair growth rate. The  
 131 integral transform kernel,  $\lambda(l, a)$ , is the probability density function of time since formation, or age, of  
 132 hair at a given length from the root and describes the amount of signal attenuation in the hair bundle  
 133 signal. Using the distributions in Tab. 2, the kernel  $\lambda(l, a)$ , with  $\gamma = 0.1$  and  $\alpha = 0.1$ , is shown in Fig.

134 1. We varied  $\gamma$  and  $\alpha$  to assess how these parameters affect  $\lambda(l, a)$  (Fig. 2). A high fraction of hairs in  
 135 the resting phase,  $\gamma$ , results in high variance in age of hair at all lengths and a mean age that is higher  
 136 than the length divided by the mean growth rate. A high coefficient of variation of hair growth rate,  $\alpha$ ,  
 137 results in increasing variance of age with length. The distribution of age dictates the uncertainty in time  
 138 when sampling a single hair and also the expected amount of averaging from sampling a bundle of  
 139 multiple hairs.

140 The assumed stable isotope primary input signals in Fig. 3 and Fig. 4 are from single elephant  
 141 tail hairs sampled at 5 mm intervals. Elephants have thick hairs with high linear density, allowing for

142 high-resolution sampling of a single hair. The data in Fig. 3 represent an individual migrating between  
 143 two areas with different  $\delta^{15}N$  values for vegetation and thus an abrupt change in hair  $\delta^{15}N$  occurs at  
 144 each migration event [24]; transitions between areas were made in less than 12 hours based on GPS-  
 145 tracking data. Migration events result in a signal approximating a step function. Data from this  
 146 individual are previously unpublished, but the individual had behavior analogous to that described by  
 147 Cerling et al. [24]. We extended this signal periodically to create a longer signal. The data in Fig. 4 are  
 148 from Cerling et al. [9] and represents gradual diet transitions coinciding with two rainy seasons per  
 149 year.

150 We compared the expected value of the signal from sampling a bundle of hairs that contains  
 151 hairs with varying growth rates and phases, with  $\gamma = 0.1$  and  $\alpha = 0.1$ , to sampling a single hair that has  
 152 a growth rate of 1 cm/month and sample length  $\nu = 1.5$  cm (Fig. 3). The primary body signal refers to  
 153 the signal of the body pool at equilibrium with hair and is the signal of a single hair in the growth phase  
 154 with average growth rate. Signal attenuation occurs when sampling a single hair because of combining  
 155 material over the sample length. Combining multiple hairs into a bundle for sampling attenuates the  
 156 primary body signal because of varying growth phases and growth rates of hairs in the bundle. Signal  
 157 details of sufficiently short duration are highly damped and are not captured in the bundle signal  
 158 because of averaging. When sampling a single hair, events of duration shorter than the sample length  
 159 may not be recorded. Additionally, when sampling a single hair there is considerable uncertainty in  
 160 assigning time to length since the exact growth rate and phase of growth of the sampled hair is not  
 161 usually known.

162 To test the ability of the inverse method to accurately reconstruct a primary body signal from  
 163 measurements, we used the forward hair bundle model, with  $\gamma = 0.1$  and  $\alpha = 0.1$ , to create a synthetic  
 164 measured bundle signal from an assumed primary body signal. We then used the inverse method to  
 165 estimate the primary body signal from the synthetic bundle signal (Fig. 4). The estimated primary body

166 signal is more similar to the primary body signal (correlation coefficient  $r^2 = 0.81$ ) than the measured  
 167 hair bundle signal is to the primary body signal (correlation coefficient  $r^2 = 0.43$ ). High frequency  
 168 details are lost in the estimated input signal, but the general pattern remains well estimated.

169

170 4 Application of inverse method to murder victim data

171 We used Tikhonov regularization to reconstruct the  $\delta^{18}O$  primary body signal of an unidentified  
 172 murder victim from stable isotope measurements of the organic component of a hair bundle, with  
 173  $\gamma = 0.1$  and  $\alpha = 0.1$ , (Figs. 5 A and 5 B) [21, 25]. The murder victim, nicknamed by law enforcement  
 174 “Saltair Sally,” was found near Salt Lake City, Utah in October 2000. Oxygen stable isotope  
 175 measurements of the organic component of hair can be used to determine time-dependent geographic  
 176 region-of-origin because oxygen isotopes in drinking water vary with location [26] and are  
 177 incorporated into hair [27, 28].

178         The confidence interval for the estimated primary body signal was obtained by inverting data  
 179 with noise added to each measurement, representing uncertainty related to analysis. We created 1000  
 180 replicates of measurements by adding normally distributed noise with mean zero and standard  
 181 deviation of 0.15‰ to each measurement. For each set of measurements with added noise, we selected  
 182 a regularization parameter using generalized cross validation, and performed the inversion using  
 183 Tikhonov regularization to estimate the primary body signal. We excluded two estimates of the primary  
 184 body signal because their isotope values lay outside the biologically feasible range of 5 to 18‰. The  
 185 shaded region corresponds to  $\delta^{18}O$  within two standard deviations of the mean estimated primary body  
 186 signal. We tested the sensitivity of the inversions to changes in  $\gamma$  and  $\alpha$  by increasing and decreasing  
 187  $\gamma$  and  $\alpha$  by 50% and performing the inversions as above. The amplitude of peaks are most sensitive  
 188 to  $\alpha$ , the coefficient of variation of hair growth (Figs. S3, S4, S5, S6). A high value of  $\alpha$  leads to  
 189 larger amplitude transitions, while a low value of  $\alpha$  leads to inversions that are more damped. The



190 general pattern, however, is robust to changes in  $\gamma$  and  $\alpha$ .

191 The model inversion yields an estimate of the primary body pool at equilibrium with the hair,  
 192 not the input signal to the body. The body equilibrium signal refers to the primary body signal if it were  
 193 in instantaneous equilibrium with the input. The body equilibrium signal can be reconstructed using a  
 194 previously described method based on multiple pools with first order kinetics contributing to the  
 195 primary body pool that is at equilibrium with hair [29, 30]. For application to the murder victim data,  
 196 we used a single pool with half-life of 7 days, which is consistent with observations of hair oxygen  
 197 stable isotopes in humans (calculated from [27, 28]). In this case, the estimated equilibrium signal is  
 198 very similar to the estimated primary body signal because of rapid turnover of the primary body pool  
 199 relative to changes in the input signal (refer to the Electronic Supplemental Material for more detail).

200 Region-of-origin maps were created in two steps. For each region, we used the semi-  
 201 mechanistic model by Ehleringer et al. [28] to predict drinking water  $\delta^{18}O$  values required to produce  
 202 the hair isotope ratio, with an added 0.5‰ to either side of the value. Once the maximum and minimum  
 203  $\delta^{18}O$  values of drinking water were predicted for each isotopic region, we used the  $\delta^{18}O$  tap water  
 204 isoscape produced by Bowen et al. [31] for the contiguous United States to identify regions with  
 205 isotope values matching our predicted range. Regions with matching isotope values were highlighted in  
 206 color using ArcGIS 9.3.1 ®.

207 The data were originally interpreted as movement between three isotopically distinct geographic  
 208 regions, Regions 1, 2, and 3, corresponding to measured  $\delta^{18}O$  values of approximately 9.9‰, 8.4‰,  
 209 and 9.2‰, respectively [21]. The transitions from Region 1 to Region 2 and from Region 2 to Region 1  
 210 at about 20 cm and 15 cm, respectively, occur over multiple cm (or equivalently multiple months) of  
 211 growth, slow movement between geographic regions. The transitions from Region 1 to Region 3 and  
 212 from Region 3 to Region 1 at about 9 cm and 5 cm, respectively, occur over a short length 10 interval,  
 213 rapid movement between geographic regions. Region 1 is consistent with the location where the victim

214 was found, Salt Lake City, UT.

215           The estimated equilibrium signal differs from the measured hair bundle in several important  
 216 ways (Figs. 5 A, 5 B, S1, and S2). Transitions between isotopically distinct regions are more rapid, with  
 217 more time spent in each region. Region 2\* and Region 3\* have lower  $\delta^{18}O$  than Region 2 and Region  
 218 3, respectively, and may correspond to different geographic regions (Fig. S1). Regions 2\* and 3\* have  
 219 considerable overlap (Fig. S2), suggesting that they may correspond to the same geographic location.  
 220 Region 1 is isotopically similar in both the measurements and the estimated equilibrium signal, and the  
 221  $\delta^{18}O$  is consistent with the location where the victim was found. The estimated equilibrium signal has  
 222 a new short duration region, Region 4, with  $\delta^{18}O$  of about 11‰ that does not appear in the measured  
 223 hair bundle signal. Plotted maps were restricted to the western United States. Region 4 also contains a  
 224 small region in the northeast United States as well as parts of Canada.

225

## 226 5 Discussion

227 Multiple hairs that may be in different growth phases and have different growth rates are typically  
 228 combined into a single bundle of hairs for segmental analysis. We have developed a mathematical  
 229 model that describes the signal averaging caused by bundling hairs for analysis as well as an inverse  
 230 method to estimate the primary body signal from measurements of a hair bundle. If the growth rates of  
 231 hairs within a bundle vary substantially or a high proportion of hairs are in the resting phase of hair  
 232 growth, the measured hair bundle signal is highly averaged relative to the primary body signal, which  
 233 may lead to misinterpretation of the signal.

234           Our model is based on uncertainty in time since formation, or age, of hair a given length from  
 235 the root. Assigning times to length when sampling a single hair strand also relies on an estimation of  
 236 length-dependent age variation. High variation in growth rates or a high proportion of hairs in the  
 237 resting phase of hair growth leads to high uncertainty in assigning time to measurements along the

238 length of a single hair strand.

239         The determination of whether to bundle hairs or sample a single hair depends on the research  
240 question. If precise timing of an event is critical or high-resolution sampling is desired to capture  
241 events in the recent past, multiple hairs should be combined into a bundle to decrease sample length  
242 and reduce uncertainty in the time corresponding to measurements. If multiple hairs are to be  
243 combined, it is preferred to combine many hairs rather than few, as the uncertainty in the bundle signal  
244 decreases with the number of hairs. If the amplitude of a long duration event is more important or an  
245 individual hair strand has high enough linear density to allow for a high-resolution sample interval,  
246 sampling a single hair strand may result in less signal averaging than sampling a bundle of hairs. When  
247 sampling a single hair, however, there may be high uncertainty in assigning time to measurements.

248         The inverse method we developed allows for the estimation of the primary body signal from a  
249 measured hair bundle signal. The method is especially useful in situations where the primary body  
250 signal is averaged, but characteristics of the signal remain. If the averaging is significant enough,  
251 however, noise may dominate, preventing meaningful reconstruction of the primary body signal.

252         It may be possible to minimize signal averaging from bundling multiple hairs by ensuring hairs  
253 are in the growth phase. Van Scott et al. have described a technique to examine a hair's follicle to  
254 determine its phase of growth [32], though this is only possible if a hair's root can be observed (i.e.,  
255 hair was plucked rather than cut). Excluding hairs in the resting phase from a bundle has been shown to  
256 reduce the growth cycle error in hair stable isotope analysis [33]. This can be incorporated into our  
257 model by reducing  $\gamma$ , the fraction of hairs in the resting phase, which results in less signal averaging. If  
258 the hair has never been cut, selecting hairs for analysis with small total length also increases the  
259 likelihood of hair being in the growth phase. Since each hair grows for a period of time before  
260 shedding, hairs with small total length are more likely to be in the growth phase. However, the bundled  
261 signal will still be attenuated due to variation in growth rate of individual hairs.

262         We applied our inverse method to a previously described [21, 25] oxygen stable isotope

263 chronology from the organic component of the hair of a murder victim. The signal obtained from the  
 264 inverse method is an estimate of the  $\delta^{18}O$  of the primary body pool that is in equilibrium with the hair,  
 265 rather than the time-dependent isotopic composition of drinking water. Applying a model of turnover of  
 266 the primary body pool  $\delta^{18}O$  to the estimated primary body signal provides an estimate of the  
 267 equilibrium signal. This further sharpens the transitions between regions, though the effect is small due  
 268 to the relatively rapid turnover of oxygen isotopes in the primary body pool at equilibrium with hair. In  
 269 cases where turnover of the body pools at equilibrium with hair is slow (e.g., carbon [34] and nitrogen  
 270 isotopes [35]), the signal attenuation caused by turnover of the body pools may be larger than that  
 271 caused by bundling multiple hairs. The search maps determined by the estimated equilibrium signal  
 272 differ from previously published interpretations in several important ways. Transitions between  
 273 isotopically distinct regions are more rapid, and predicted regions have slightly different  $\delta^{18}O$ . An  
 274 additional region of short duration with relatively high  $\delta^{18}O$  is present in the estimated equilibrium,  
 275 that may have been averaged by measuring a bundle of multiple hairs.

276         The murder victim has since been identified through DNA analysis as Nikole Bakoles. There  
 277 are several insights and consistencies between model predictions and observations from Nikole's life.  
 278 Nikole was a known traveler, and the hair record shows this. Nikole is known to have spent time with  
 279 her parents, and this shows up in the Seattle-Tacoma predictions. She was a resident of Salt Lake  
 280 County, who moved in and out of the area, and this shows up in the isotope record of her hair. A major  
 281 unknown is that the model predicts a third area, north of Salt Lake City. At the moment, investigators  
 282 do not know about these travels.

283         In some animals, hair grows seasonally. If the growth phases of individual hair strands are  
 284 correlated, the signal of a hair bundle will have lower attenuation relative to the primary body signal  
 285 because hairs are likely to be in the same growth phase. There will, however, still be variation in hair  
 286 growth rate between hairs, and variation in hair growth rate between hairs may have a larger effect on

287 attenuating the signal (Supplemental Figures S1, S2, S3, and S4).

288         Similar methods may also be used to estimate uncertainty in time since formation, when time  
289 cannot be constrained using other methods, in other length-dependent measurements of ecological tape  
290 recorders, such as measurements of nails, horn, or tropical trees lacking growth rings. Additionally,  
291 similar probability density functions may be useful for estimating the uncertainty in age of an animal or  
292 plant from size or length. The details of these methods will depend on growth characteristics. Other  
293 biological systems, such as cell-cycle dependent processes, also rely on inverse methods to estimate  
294 individual signal from population-level measurements [36, 37, 38, 39]. In these models, variation in  
295 cell-cycle phase of individual cells can result in important differences between population  
296 measurements and individual cell dynamics.

297         Hair records the concentration of drugs, toxins, metabolites, and stable isotopes in the body as it  
298 grows. Segmental analysis of a bundle of hair allows for the construction of a high-resolution record of  
299 the history of an animal. However, variation in the growth of individual hair strands can distort the  
300 relation between measurements and the actual history of the animal. Our mathematical model provides  
301 an estimate of uncertainty in time since formation, or age, of a hair strand a given length from the root  
302 as well as an inverse method to estimate the time-dependent primary body signal (e.g., drug,  
303 metabolite, isotope, etc.) from segmental analysis of a bundle of hairs, based on measurable growth  
304 characteristics of individual hair strands.

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312

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415 Figure Legends

416

 417 Figure 1: The kernel  $\lambda(l, a)$  at lengths 2.5 cm, 5 cm, 10 cm, and 20 cm, A-D, respectively, describes  
 418 the variation of time since formation, or age, at a given length from the root.

419

 420 Figure 2: Mean, A, and standard deviation, B, of time since formation, or age, of hair at a given length  
 421 from the root for various values of fraction of hairs in the resting phase,  $\gamma$ , and coefficient of variation  
 422 of hair growth rate,  $\alpha$ .

423

 424 Figure 3: Expected length-dependent single hair signal and hair bundle signal derived from our  
 425 mathematical model using an assumed time-dependent primary body signal. Time indicates months  
 426 prior to formation of hair at root, length indicates cm from root. The signal of the measured bundle of  
 427 hairs is highly attenuated relative to the primary body signal.

428

 429 Figure 4: A primary body signal that is attenuated from sampling a bundle of hairs can be partially  
 430 reconstructed from measurements using inverse methods. Time indicates months prior to formation of  
 431 hair at root, length indicates cm from root.

432

 433 Figure 5 A: Estimated primary body signal and equilibrium signal from hair  $\delta^{18}O$  measurements of a  
 434 previously described hair bundle of a murder victim [25, 21]. B: Tap water maps for geographic regions  
 435 predicted by the estimated equilibrium signal.

436

Table 1: Definitions of distributions used in modeling.

<b>Distribution</b>	<b>Description</b>
$h$	Probability distribution function for the growth rate of hair, $R$
$H$	Cumulative distribution function for the growth rate of hair, $R$
$f_S$	Probability distribution function for the time spent in growth phase, $S$
$F_S$	Cumulative distribution function for the time spent in growth phase, $S$
$f_T$	Probability distribution function for the time spent in resting phase, $T$
$F_T$	Cumulative distribution function for the time spent in resting phase, $T$

Table 2: Parameters and distributions used in modeling

<b>Parameter</b>	<b>Description</b>	<b>Value</b>
$\gamma$	Fraction of hairs in resting phase	0.05, 0.1, 0.3
$\alpha$	Coefficient of variation of hair growth rate	0.05, 0.1, 0.25
$\beta$	Mean hair growth rate	1 cm/month [17, 13]
$\nu$	Mean time from beginning of growth phase to hair shedding	66 months [14]
<b>Distribution</b>	<b>Description</b>	<b>Value</b>
$h$	Hair growth rate probability density function	$N(\beta, (\beta\alpha)^2)$
$f_s$	Time in growth phase probability density function	$N(\nu(1-\gamma), (0.1\nu(1-\gamma))^2)$
$f_r$	Time in resting phase probability density function	$N(\nu\gamma, (0.1\nu\gamma)^2)$

Figure 1  
[Click here to download Figure: 031114fig1.pdf](#)

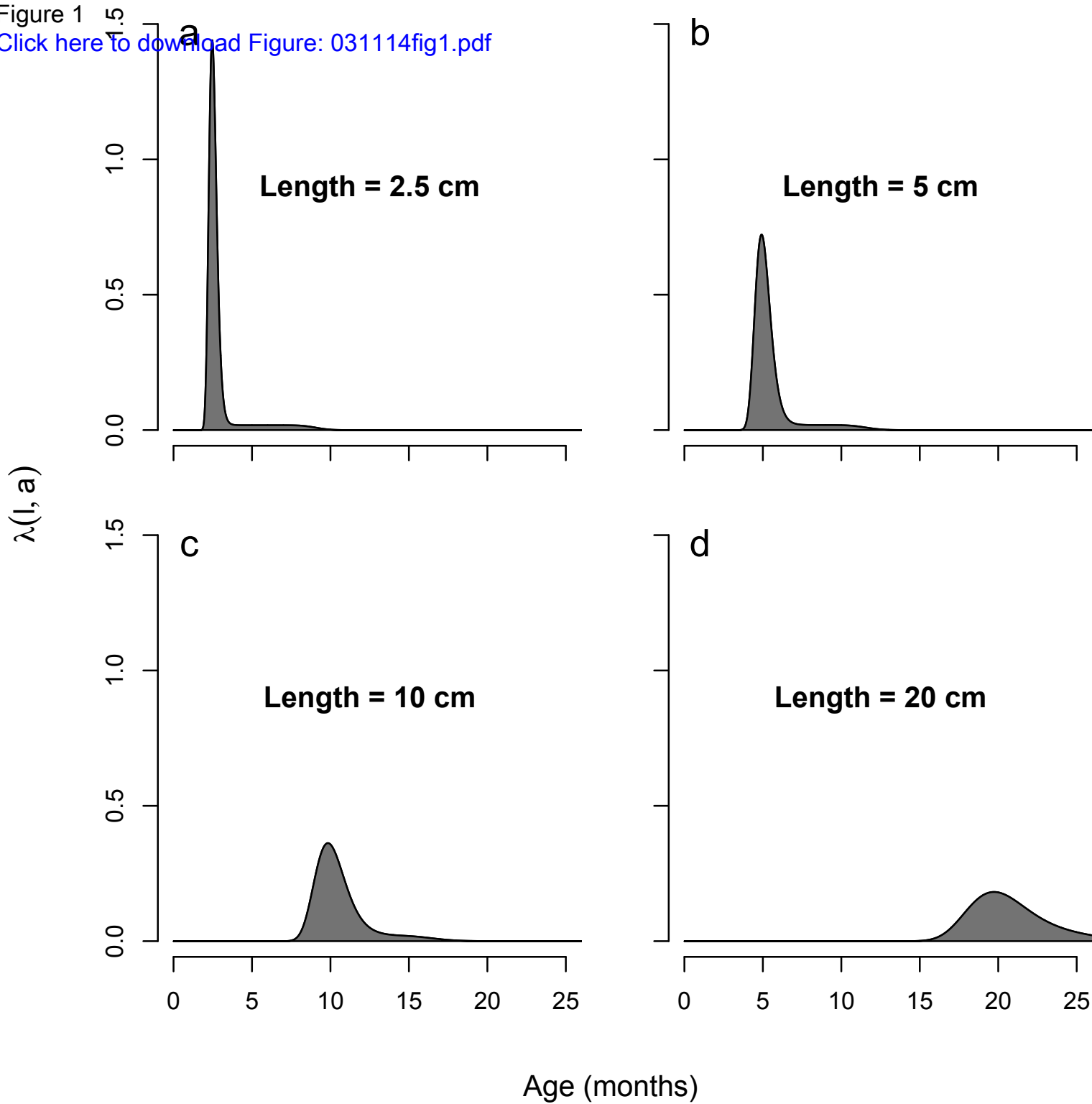


Figure 2

[Click here to download Figure: 031114fig2.pdf](#)

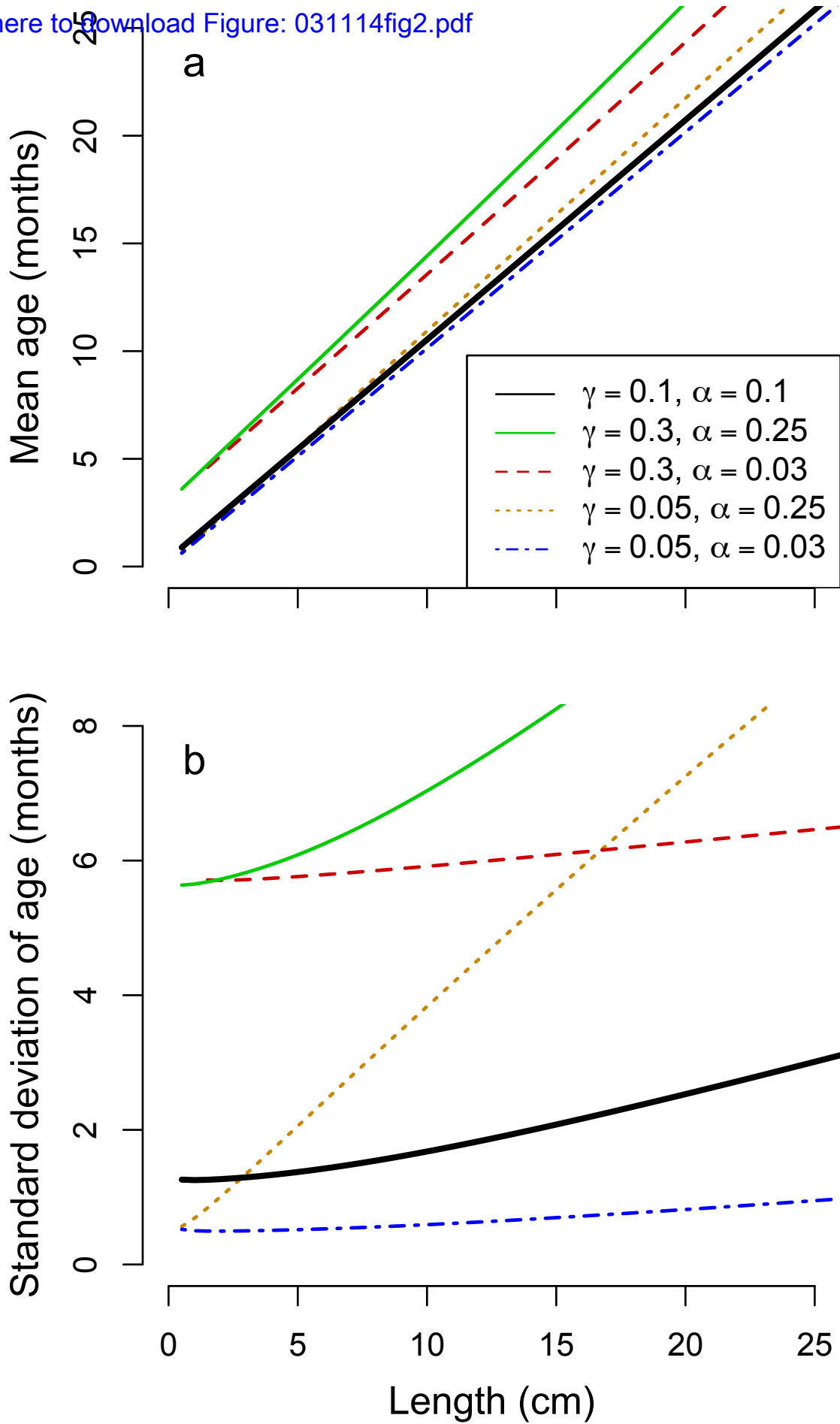


Figure 3

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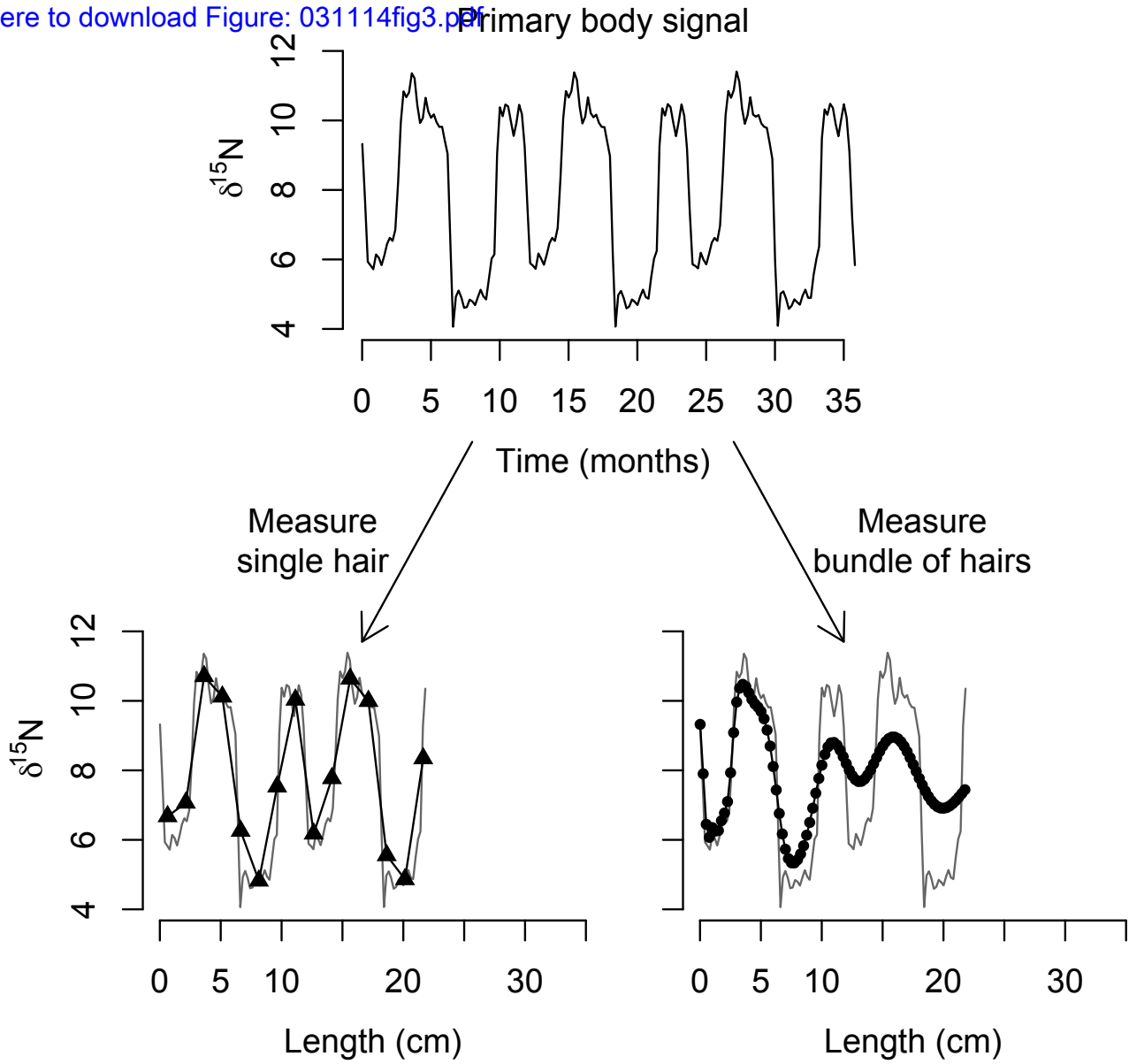
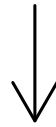
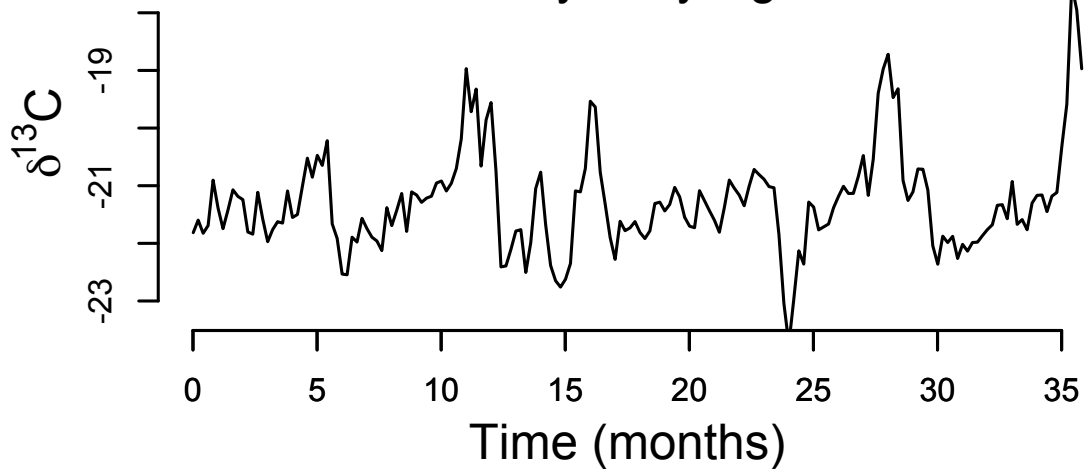


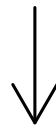
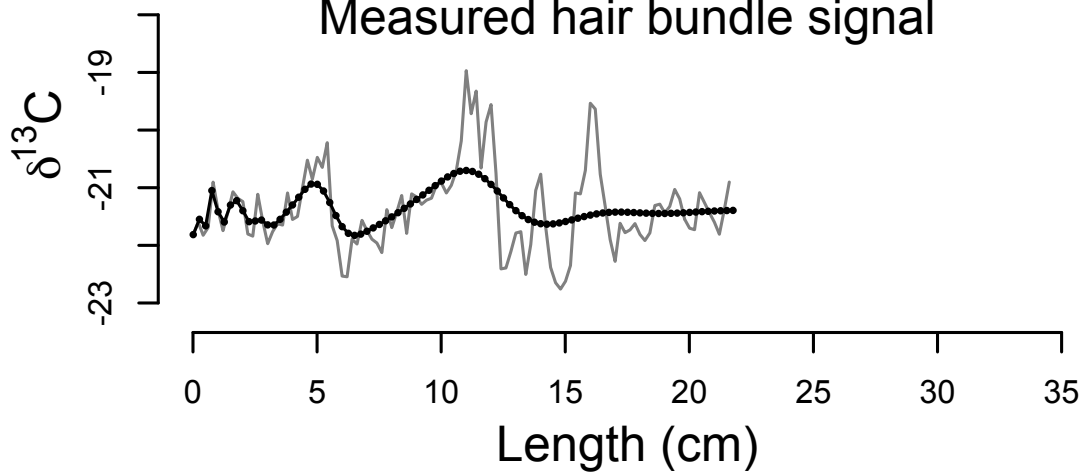
Figure 4

[Click here to download Figure: 031114fig4.pdf](#)

### Primary body signal



### Measured hair bundle signal



### Estimated primary body signal

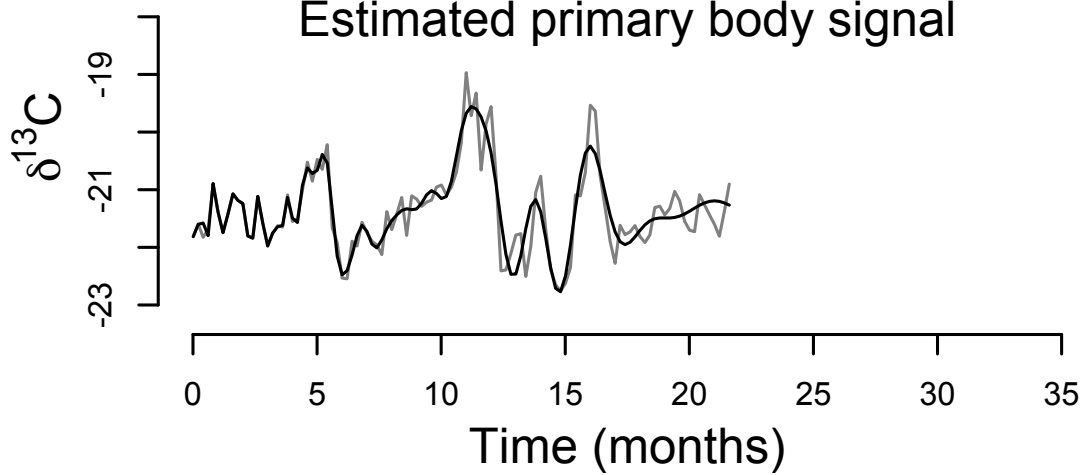
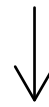
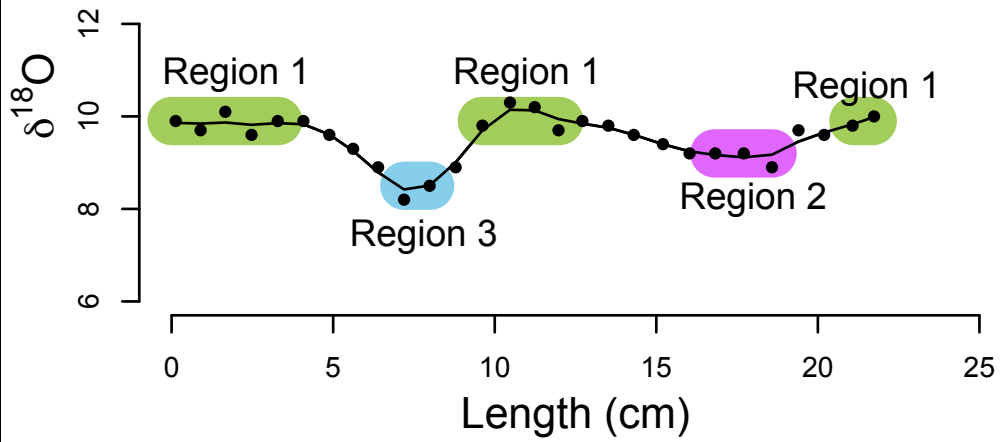




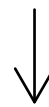
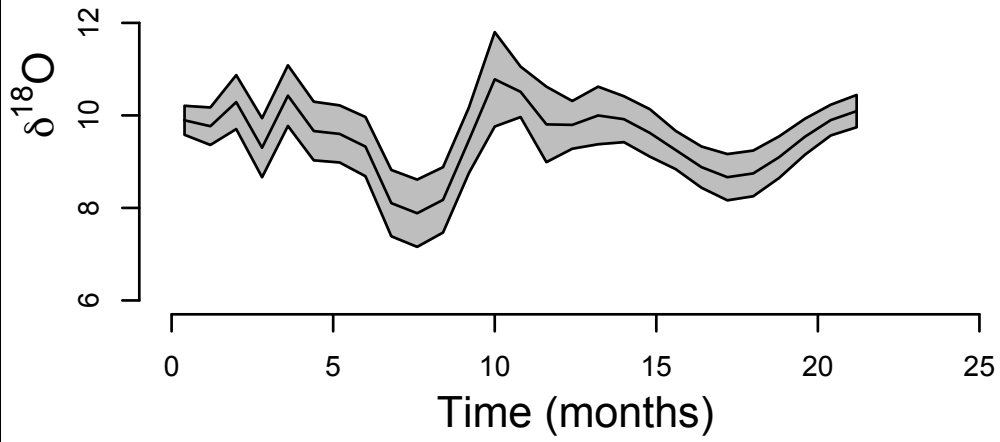
Figure 5a

[Click here to download Figure: 031114fig5a.pdf](#)

### Measured hair bundle signal



### Estimated primary body signal



### Estimated equilibrium signal

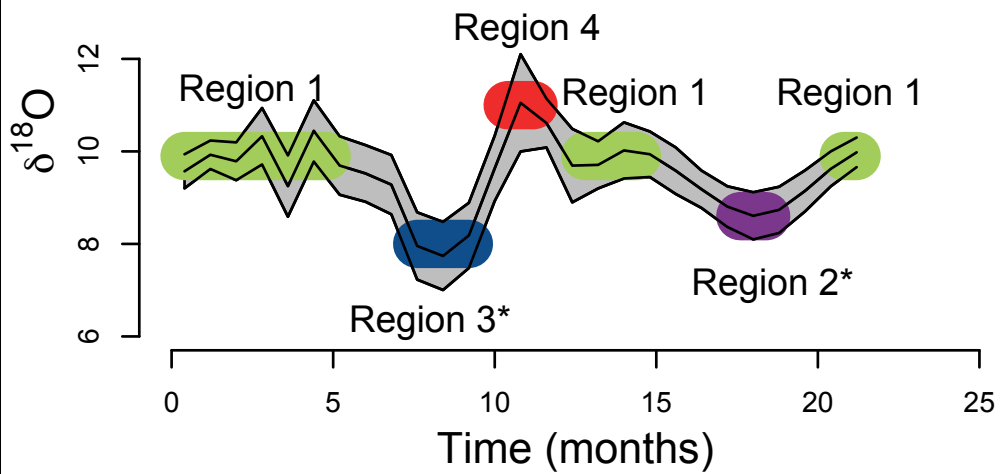
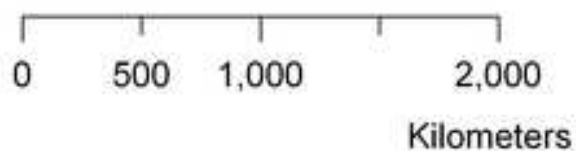


Figure 5b  
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**Predicted tap water**  
 $\delta^{18}\text{O}$  (‰, VSMOW)



## 1 Electronic Supplemental Material

### 1.1 Derivation of $\lambda(l, a)$

Let  $\lambda(l, a)$  be the probability density function for the random variable time since formation, or age,  $A$ , of hair at length  $l$  from the root, given that the hair has not been shed and the total length of the hair is at least  $l$ . Let  $\Lambda(l, a)$  be the cumulative distribution function of  $A$ , so that  $\lambda(l, a) = \frac{d}{da}\Lambda(l, a)$ . We assume that hair grows at constant random rate  $R$  for random time  $S$ , and then rests for random time  $T$ . We will find the distribution of  $\Lambda$  in terms of the probability distributions of  $R$ ,  $S$ , and  $T$  denoted in Tab. 1.

Let  $L$  be the random variable describing the total length of the hair. A hair strand is shed at random time  $S + T$ . Using the law of total probability, we condition on the phase of growth of the hair.

$$\begin{aligned}\Lambda(l, a) &= \Pr(A \leq a | L \geq l \text{ and } A \leq S + T) \\ &= \Pr(A \leq a | L \geq l \text{ and } A \leq S) \Pr(A \leq S | L \geq l \text{ and } A \leq S + T) + \\ &\quad \Pr(A \leq a | L \geq l \text{ and } S \leq A \leq S + T) \Pr(S \leq A \leq S + T | L \geq l \text{ and } A \leq S + T)\end{aligned}$$

Let  $g(l) = \Pr(A \leq S | L \geq l \text{ and } A \leq S + T)$ . We again use the law of total probability to rewrite  $\Lambda(l, a)$ , this time conditioning upon the amount of time that a hair has been resting,  $V$ , given that it is in the resting phase.

$$\begin{aligned}\Lambda(l, a) &= g(l) \Pr(A \leq a | L \geq l \text{ and } A \leq S) \\ &\quad + (1 - g(l)) \int_{\tau=0}^a \Pr(A \leq a | L \geq l \text{ and } S \leq A \leq S + T \text{ and } V = \tau) \\ &\quad * \Pr(V = \tau | S \leq A \leq S + T) d\tau\end{aligned}$$

We will find each of these distributions in terms of the distributions in Tab. 1.

$$\begin{aligned}
 & \Pr(A \leq a | L \geq l \text{ and } A \leq S) \\
 &= \int_0^\infty \Pr(A \leq a | L \geq l \text{ and } A \leq S) \Pr(R = r) dr \\
 &= \int_0^\infty \Pr\left(\frac{l}{r} \leq a | L \geq l \text{ and } A \leq S\right) h(r) dr \\
 &= \int_{l/a}^\infty h(r) dr \\
 &= 1 - H\left(\frac{l}{a}\right)
 \end{aligned}$$

Similarly,

$$\begin{aligned}
 & \Pr(A \leq a | L \geq l \text{ and } A \leq S + T \text{ and } V = \tau) \\
 &= \int_0^\infty \Pr(A(l) \leq a | L \geq l \text{ and } A \leq S + T \text{ and } V = \tau) \Pr(R = r) dr \\
 &= \int_0^\infty \Pr\left(\frac{l}{r} + \tau \leq a | L \geq l \text{ and } A \leq S + T \text{ and } V = \tau\right) h(r) dr \\
 &= \int_{l/(a-\tau)}^\infty h(r) dr \\
 &= 1 - H\left(\frac{l}{a-\tau}\right)
 \end{aligned}$$

To find  $\Pr(V = \tau | S \leq A \leq S + T)$ , we find the cumulative distribution function, and then differentiate. Because the stage of hair growth is well mixed between hairs, the amount of time a hair has been resting given that it is in the resting phase,  $V$ , is uniformly distributed from 0 to  $T$ .

$$\begin{aligned}
 \Pr(V \leq \tau | S \leq A \leq S + T) &= \int_0^\infty \Pr(V \leq \tau | S \leq A \leq S + T \text{ and } T = t) \Pr(T = t) dt \\
 &= \int_0^\infty \Pr(V \leq \tau | S \leq A \leq S + T \text{ and } T = t) f_T(t) dt \\
 &= \int_0^\tau f_T(t) dt + \int_\tau^\infty \frac{\tau}{t} f_T(t) dt \\
 &= F_T(\tau) + \tau \int_\tau^\infty \frac{f_T(t)}{t} dt
 \end{aligned}$$

So that

$$\Pr(V = \tau | S \leq A \leq S + T) = \int_{\tau}^{\infty} \frac{f_T(t)}{t} dt.$$

Again, because the stage of hair growth is well mixed between hairs,

$$\begin{aligned} g(l) &= \Pr(A \leq S | L \geq l \text{ and } A \leq S + T) \\ &= \int_0^{\infty} h(r) \int_0^{\infty} \int_0^{\infty} \Pr(A \leq s | L \geq l, A \leq s + t, R = r, S = s, T = t) f_S(s) f_T(t) ds dt dr \\ &= \int_0^{\infty} h(r) \int_0^{\infty} \int_0^{\infty} \Pr(A \leq s | l/r \leq A \leq s + t, R = r, S = s, T = t) f_S(s) f_T(t) ds dt dr \\ &= \int_0^{\infty} h(r) \int_0^{\infty} \int_{l/r}^{s+t} \frac{s - l/r}{s + t - l/r} f_S(s) f_T(t) ds dt dr \\ &= \int_0^{\infty} h(r) \int_{l/r}^{\infty} \int_{l/r}^v \frac{s - l/r}{v - l/r} f_S(s) f_T(v - s) ds dv dr \end{aligned}$$

Putting these distributions together we have

$$\Lambda(l, a) = g(l) \left( 1 - H \left( \frac{l}{a} \right) \right) + (1 - g(l)) \int_0^a \left( 1 - H \left( \frac{l}{a - \tau} \right) \right) \kappa(\tau) d\tau$$

where

$$g(l) = \int_0^{\infty} h(r) \int_{l/r}^{\infty} \int_{l/r}^v \frac{s - l/r}{v - l/r} f_S(s) f_T(v - s) ds dv dr$$

and

$$\kappa(a) = \int_a^{\infty} \frac{f_T(x)}{x} dx.$$

Differentiating with respect to  $a$ , we find:

$$\lambda(l, a) = g(l) \frac{l}{a^2} h \left( \frac{l}{a} \right) + (1 - g(l)) \int_0^a \frac{l}{(a - \tau)^2} \kappa(\tau) h \left( \frac{l}{a - \tau} \right) d\tau.$$

## 1.2 Estimation of input signal from body signal

The isotope composition of the  $j^{\text{th}}$  pool contributing to hair formation at time  $t$  is  $\delta_j^t = \delta_j^{t-1} e^{-\lambda_j \Delta t} + \delta_{eq}^{eq} (1 - e^{-\lambda_j \Delta t})$  where  $\delta_j^{t-1}$  is the isotope composition of the  $j^{\text{th}}$  pool at time  $t - 1$ ,  $\Delta t$  is the difference in time between  $t - 1$  and  $t$ ,  $\lambda_j$  is the rate constant of the  $j^{\text{th}}$  pool, and  $\delta_{eq}^{eq}$  is the isotope composition of the pool if it were at instantaneous equilibrium with the environment. For a  $p$  pool system,  $\delta_{eq}^{eq}$  can be calculated incrementally from the stable isotope signal of a single hair,  $\delta_H^t$ , as  $\delta_{eq}^t = \frac{\delta_H^t - \sum_{i=1}^p f_i \delta_i^{t-1} e^{-\lambda_i \Delta t}}{\sum_{i=1}^p f_i (1 - e^{-\lambda_i \Delta t})}$  where  $f_i$  is the fractional contribution of pool  $i$  to the pool at equilibrium with hair.

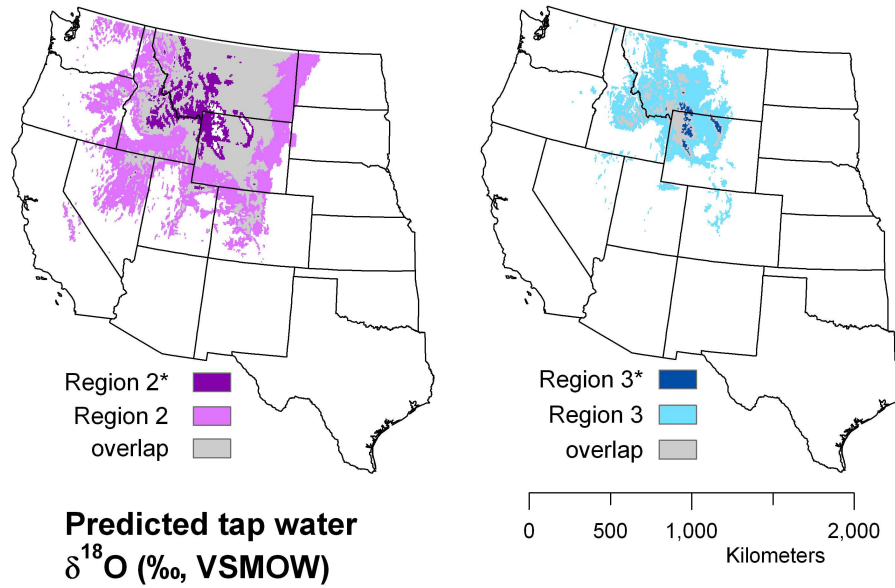


Figure S1: Comparison of Region 2 with Region 2\* and Region 3 with Region 3\*.

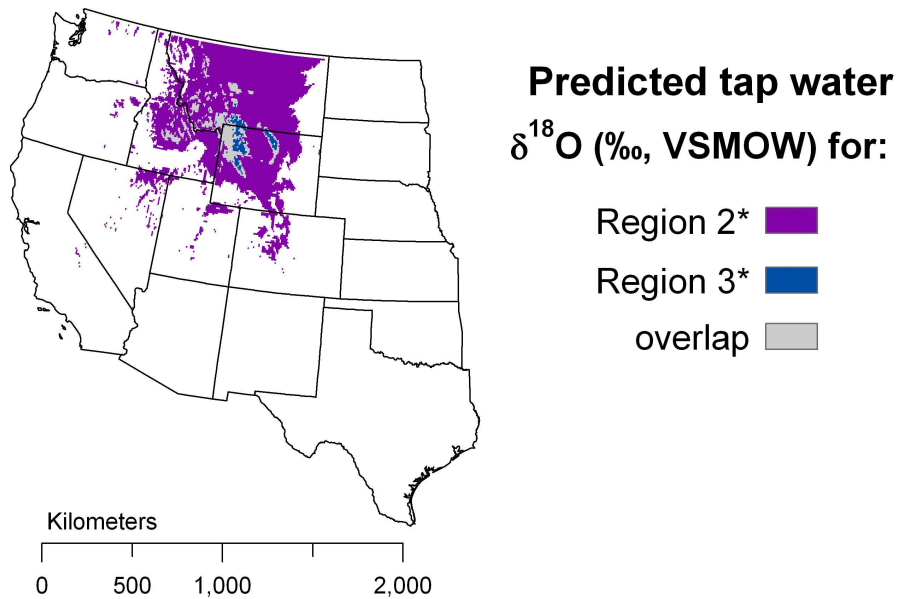


Figure S2: Comparison of Region 2\* with Region 3\*.

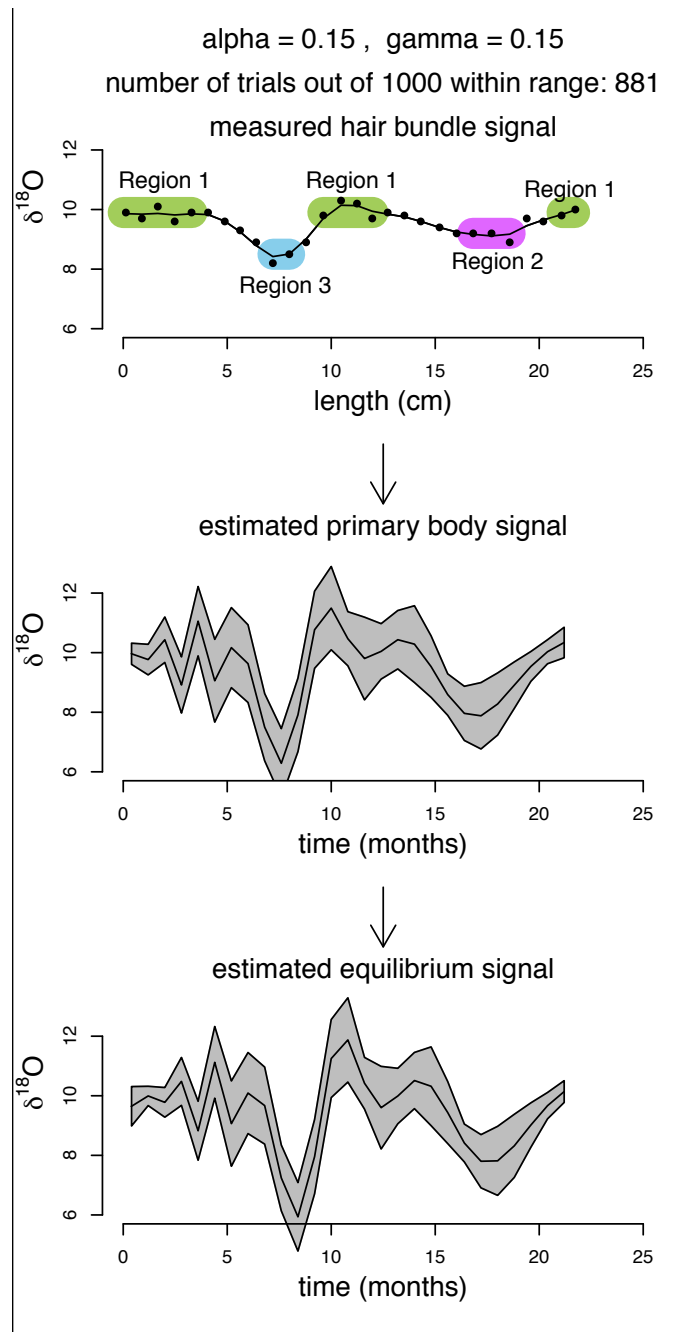


Figure S3: Murder victim inversion with  $\alpha = 0.15$  and  $\gamma = 0.15$ .



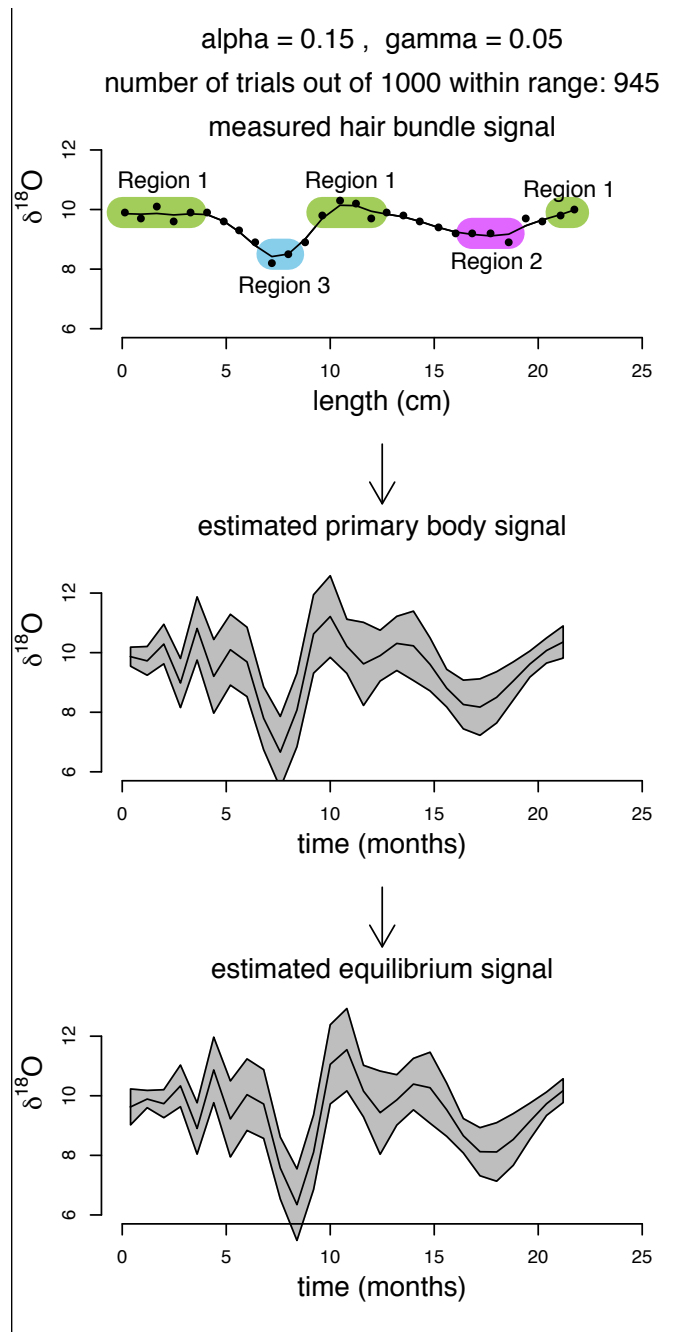


Figure S4: Murder victim inversion with  $\alpha = 0.15$  and  $\gamma = 0.05$ .

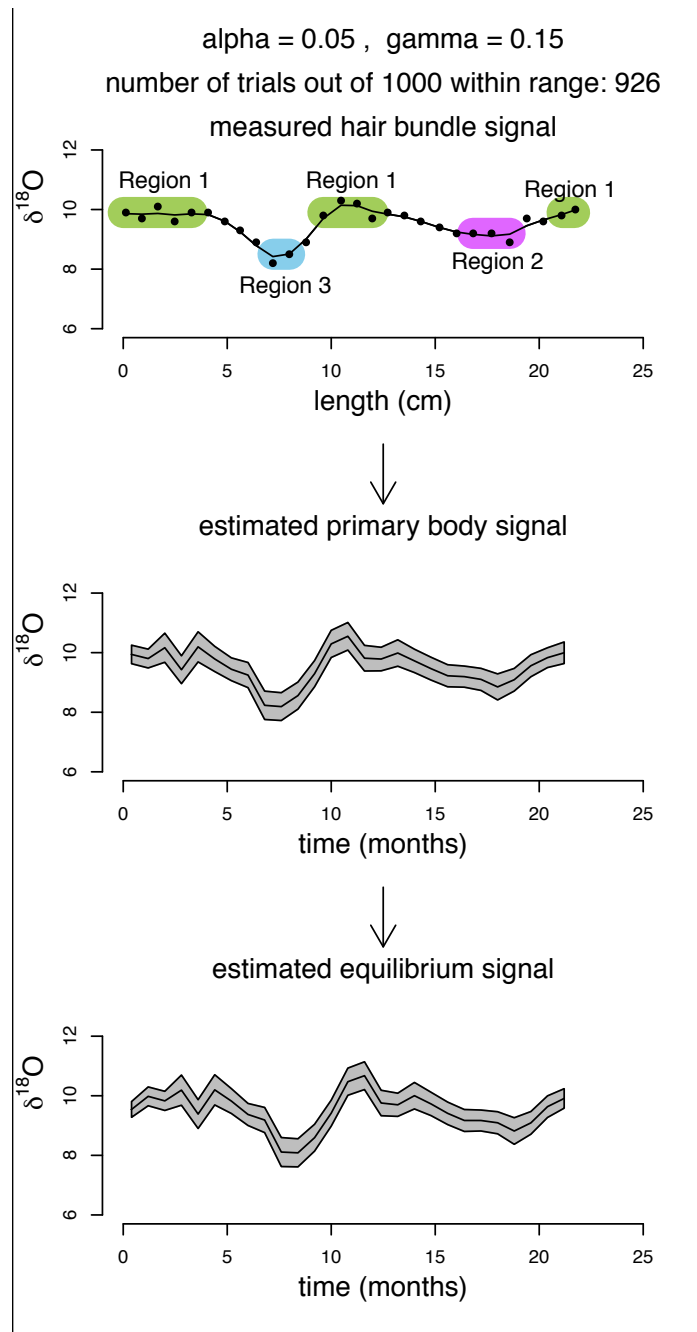


Figure S5: Murder victim inversion with  $\alpha = 0.05$  and  $\gamma = 0.15$ .

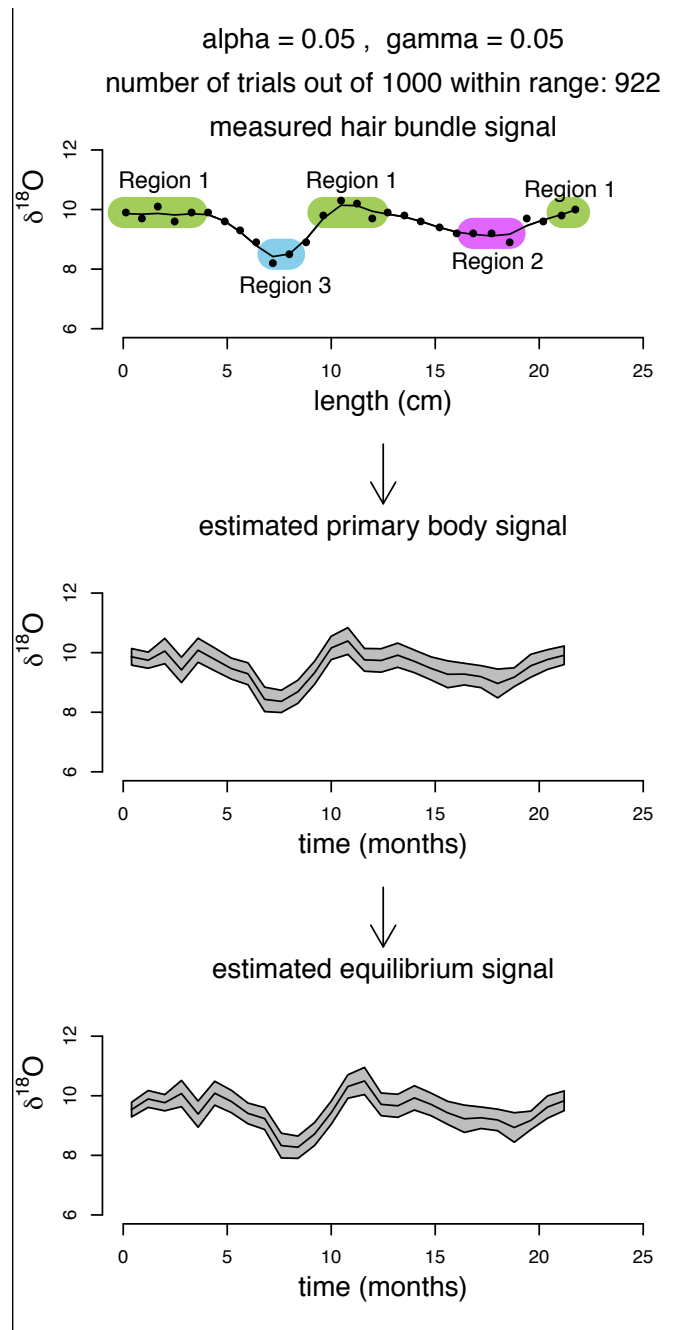


Figure S6: Murder victim inversion with  $\alpha = 0.05$  and  $\gamma = 0.05$ .