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窤emporal Change in Gene Frequency with Admixture Aim is to infer parameters in a state space model of changes in gene解equency in the presence of admixture.


恚emporal Change in Gene Frequency with Admixture

- Temporally sampled genetic data is quite commonly obtained.
- Changes are usually attributed to genetic drift (a function of the population size).
- However admixture and replacement of populations over time may be confounded with drift.
- This is a major issue for ancient DNA samples


## 亚portance Sampling, Particles, and MCMC

- Beaumont (Genetics, 2003); GIMH algorithm; using noisy estimates of likelihood obtained from sequential importance sampling in MCMC.
- Becquet and Przeworski (Genome Research, 2007); application of GIMH idea to MCMC-ABC algorithm of Marjoram et al (PNAS, 2003).
- Andrieu and Roberts (Annal. Stat. 2009)Pseudo-marginal method: convergence proofs and generalization of GIMH.
- Andrieu, Doucet, and Holenstein (RSSB, 2010); Particle MCMC
- Peters and Cornebise (RSSB, discussion of A,D,\&H, 2010); ABC and particle MCMC.
dfse a Dirichlet rather than coalescent to model variance in allele Bequencies:
$\stackrel{\overleftarrow{\sigma}}{\sigma} \cdot$ Laval et al., (Genetics, 2003)
- Kitakado et al., (Genetics, 2006)

Fhis does not give the same allele frequency distribution as the coalescent,祭ut for a given $F_{S T}$, the variance is the same (see discussant contributions to Nicholson et al (RSSB, 2002)).

## ๔ <br> 笞amework for Temporal Model with Admixture (3)

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For frequency vector $\alpha_{i}$ of length $K$ alleles, sampled at time $t_{i}$, we model跔e change in frequency due to drift over the interval $\Delta t_{i}$ with effective spze $N_{i}$ as

| $\stackrel{\Gamma}{\sim}$ | $\alpha_{i} \sim D\left(\phi_{i} \alpha_{(i-1), 1}^{\prime}, \ldots, \phi_{i} \alpha_{(i-1), K}^{\prime}\right)$ |
| :---: | :---: |
|  | $\phi_{i}=\frac{\exp \left(-\Delta t_{i} / N_{i}\right)}{\left(1-\exp \left(-\Delta t_{i} / N_{i}\right)\right)} .$ |

The observed frequencies, $X_{i}$ are assumed to be multinomial samples from

Sdmixture is modelled as

$$
\alpha_{i-1}^{\prime}=\left(1-\mu_{i}\right) \alpha_{i-1}+\mu_{i} \beta_{i}
$$

P．he admixing frequencies $\beta_{j},(j=1, \ldots, S)$ ，and the initial $\alpha_{0}$ ，are drawn \＃్రom Dirichlet distributions，parameterized by $F_{i}(i=0, \ldots, S)$ ，and Netapopulation frequency $\mathcal{M}$ ．E．g：

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\⿳亠丷厂彡
\[
\beta_{1} \sim D\left(\theta_{1} \mathcal{M}_{1}, \ldots, \theta_{1} \mathcal{M}_{K}\right)
\]
\[
\theta_{1}=\frac{1}{F_{1}}-1
\]
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（Gewall Wright＇s infinite island model）


## ते <br> FICMC implementation of TMA

$\stackrel{\square}{0}$
\$im is to infer parameters in this model in a Bayesian framework. Ihe likelihood is:

$$
\begin{gathered}
P\left(X_{0} \mid \alpha_{0}\right) P\left(\alpha_{0} \mid F_{0}, \mathcal{M}\right) \\
\times \prod_{i=1}^{S}\left\{P\left(X_{i} \mid \alpha_{i}\right) P\left(\alpha_{i} \mid \alpha_{i-1}, N_{i}, \Delta t_{i}, \mu_{i}, \beta_{i}\right) P\left(\beta_{i} \mid F_{i}, \mathcal{M}\right)\right\}
\end{gathered}
$$

- The $t_{i} \mathrm{~s}$ are known.
- Assume a hierarchical prior on $N_{i}$ (Gaussian on log-scale)
- Assume beta priors on $\mu_{i}$ and $F_{i}$
- Assume Dirichlet prior on $\mathcal{M}$

Update parameters using Metropolis-Hastings.





## $\sum_{\pi}^{\infty}$ onverogence of MCM

O्లomparison of runs with likelihood held constant, to check for recovery of宛iors.
Qata sampled at 4 time points, 2 loci, 5 alleles each.
Histogram - $\alpha_{i}$ held constant Red line - $\alpha_{i}$ updated Black line - prior成 $(4,1)$
Precedings : doi:10.1038/npre.2011.5

危article MCMC Implementation of TMA
pəlsod：L＇Es
Rim is to avoid MCMC updates for $\alpha_{1}, \ldots, \alpha_{S}$ ，but use MCMC for all － ther parameters（including $\alpha_{0}$ ）．
At each MCMC step，use importance sampling of the $\alpha_{i}$ to compute noisy炎elihood estimate，conditioning on all parameter values at that stage in硇e MCMC．

## 佥article MCMC Implementation of TMA

## Şhematic Algorithm

(1) For sample point 1 :
(1) set $\phi_{1}=\frac{\exp \left(-\Delta t_{1} / N_{1}\right)}{\left(1-\exp \left(-\Delta t_{1} / N_{1}\right)\right)}$.
(2) Simulate $M$ particles: $\alpha_{1}^{(j)} \sim q\left(\alpha_{1}^{(j)}\right):=D\left(\left\{\phi_{1}+X_{1}\right\} \alpha_{0}^{\prime}\right)$.
(3) Compute importance weight $W_{1}^{(j)}=p\left(X_{1} \mid \alpha_{1}^{(j)}\right) p\left(\alpha_{1}^{(j)} \mid \alpha_{0}^{\prime}, \phi_{1}\right) / q\left(\alpha_{1}^{(j)}\right)$.
( Set $\tilde{L}_{1}=1 / M \sum W_{1}^{(j)}$.
For sample points $i>1$ :
(1) Set $\phi_{i}$.
(2 Simulate $M$ particles: $\alpha_{i}^{(j)} \sim q\left(\alpha_{i}^{(j)}\right):=D\left(\left\{\phi_{i}+X_{i}\right\} \alpha_{i-1}^{(j)}\right)$, where
$\alpha_{i-1}^{\prime(j)}=\left(1-\mu_{i}\right) \alpha_{i-1}^{(j)}+\mu_{i} \beta_{i}$
where $\alpha_{i-1}^{(j)}$ is sampled from particles at step $i-1$ with weight $W_{i-1}^{(I)}$, $I=1, \ldots, M$
(3) Compute weights etc. as for time step 1 .

## 薢esults from Particle MCMC

## Tyace of mean N



GIMH algorithm




## $\stackrel{\stackrel{\rightharpoonup}{e}}{\text { Be } B C}$ and Particle MCMC: application to TMA

## 高plementation

(1) set $\phi_{1}=\frac{\exp \left(-\Delta t_{1} / N_{1}\right)}{\left(1-\exp \left(-\Delta t_{1} / N_{1}\right)\right)}$.
(2) Simulate $M$ particles: $\alpha_{1}^{(j)} \sim D\left(\phi_{1} \alpha_{0}^{\prime}\right), X_{1}^{\prime} \sim \operatorname{Multinom}\left(\alpha_{1}^{(j)}\right)$.
(3) Compute $(0,1)$ weight $W_{1}^{(j)}=I\left(\left|X_{1}^{\prime}-X_{1}\right|<\delta\right)$.
(9) Set $\tilde{L}_{1}=1 / M \sum W_{1}^{(j)}$.

For sample points $i>1$ :
(1) Set $\phi_{i}$.
(2) Simulate $M$ particles: $\alpha_{i}^{(j)} \sim D\left(\phi_{i} \alpha_{i-1}^{\prime(j)}\right)$, where
$\alpha_{i-1}^{\prime(j)}=\left(1-\mu_{i}\right) \alpha_{i-1}^{(j)}+\mu_{i} \beta_{i}$
where $\alpha_{i-1}^{(j)}$ is sampled from particles at step $i-1$ with weight $W_{i-1}^{(I)}$, $I=1, \ldots, M$.
(3) Compute weights etc. as for time step 1 .

Set $\tilde{L}=P\left(X_{0} \mid \alpha_{0}\right) \prod_{i=1}^{S} \tilde{L}_{i}$.

## 


ㄷ(2) Compute $Q=1 /(K-1) \sum\left(X_{i}^{\prime}-X_{i}\right) /\left(X_{i}+g\right)$ for alleles $i=1, \ldots, K$.
(3) For threshold $R$, accept if $Q<R$.

In examples, $R=0.3$ or 0.4 and $g=1$.





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