



SOME MATHEMATICAL MODELS FROM POPULATION GENETICS

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University of Oxford

with thanks to numerous collaborators, especially Nick Barton, IST Austria

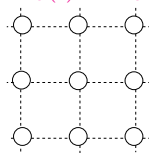
CMAP5, May 2023

Spatial models so far: subdivided populations

Kimura's stepping stone model

Special case $N_e(i) \equiv N_e$

$$dp_i = \sum_j m_{ji}(p_j - p_i)dt + \sqrt{\frac{1}{N_e}p_i(1-p_i)}dW_i$$



$\{W_i\}_{i \in I}$ independent Brownian motions

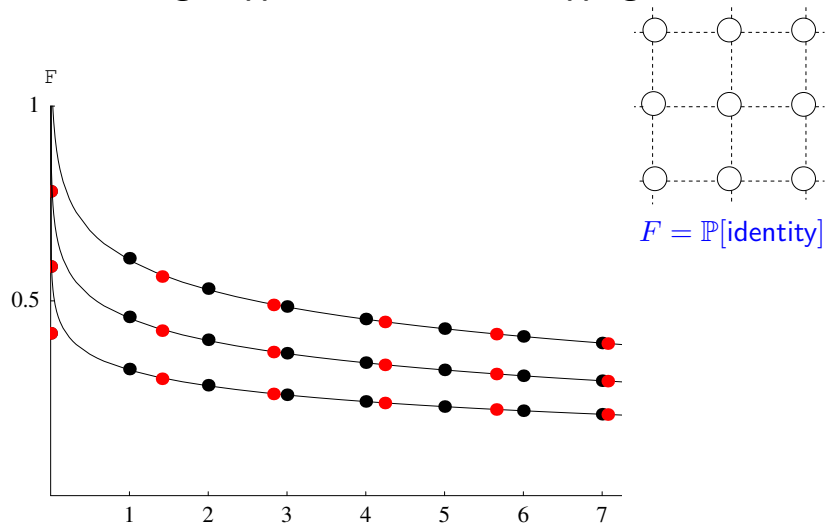
System of W-F diffusions coupled through migration

The structured coalescent \underline{n} :

- ▶ $\begin{cases} n_i \mapsto n_i - 1 \\ n_j \mapsto n_j + 1 \end{cases}$ at rate $n_i m_{ji}$
- ▶ $n_i \mapsto n_i - 1$ at rate $\frac{1}{2N_e} n_i (n_i - 1)$

Isolation by distance

Malécot-Wright approximation for the stepping stone model



The unreasonable effectiveness of the Kingman coalescent

Common to use Kingman coalescent even for natural populations
Replace **census** population size by an **effective** population size

Sampling uniformly from the torus $\mathbb{T}(L) \subset \mathbb{Z}^2$

T = time to MRCA two individuals sampled **uniformly** from $\mathbb{T}(L)$

▶ T_0 = time to first come into same deme

$$T = T_0 + t_0$$

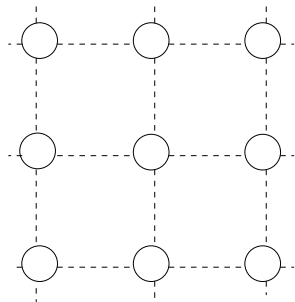
▶ t_0 = time to coalesce started from same deme

$$t_0 \ll T_0$$

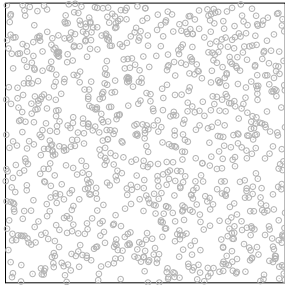
On timescale $L^2 \log L$ genealogy uniform sample from $\mathbb{T}(L) \rightarrow$
Kingman coalescent as $L \rightarrow \infty$ Zähle, Cox, Durrett (2005)

Census population size grows with L^2 so this does not explain the timescale seen in real populations

An obvious challenge

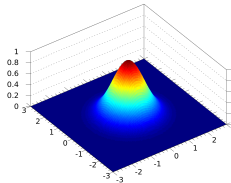
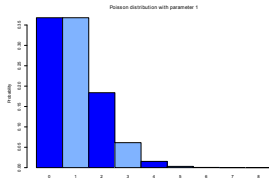


Modelling a spatial continuum: the Wright-Malécot model



$N = 1000$

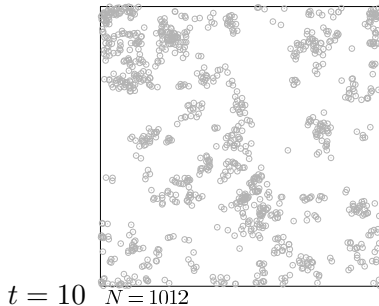
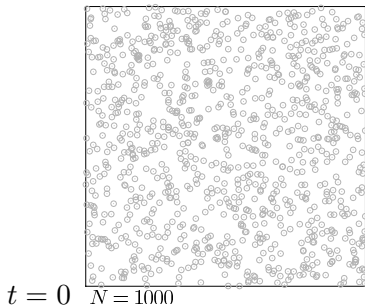
- ▶ Individuals are scattered across a two-dimensional space.
- ▶ In each generation, each individual produces a Poisson number of offspring (average one).
- ▶ Offspring are scattered in a Gaussian distribution around their parent.



Mitch Gooding
Jerome Kelleher

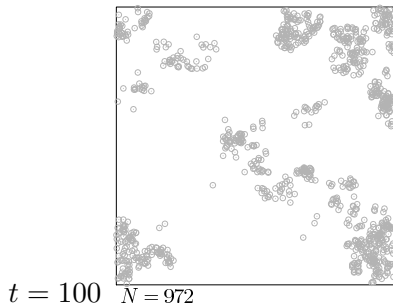
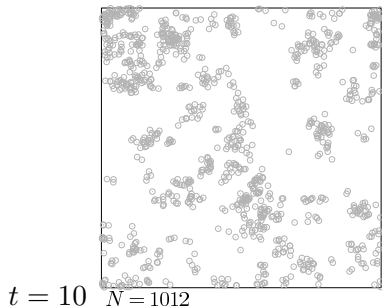
The pain in the torus (Felsenstein, 1975)

With thanks to Jerome Kelleher



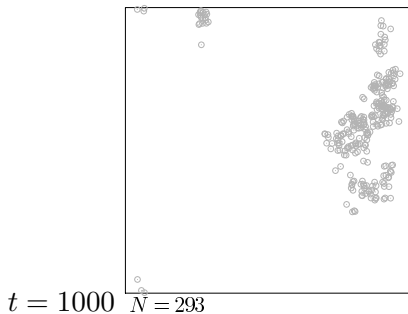
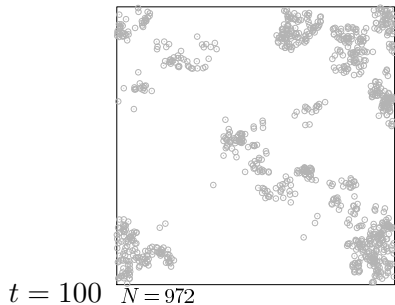
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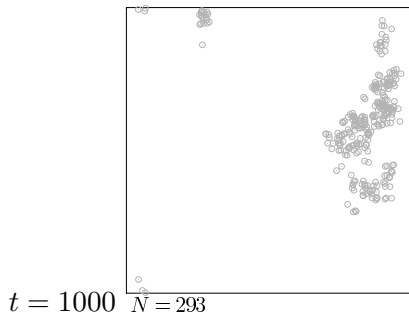
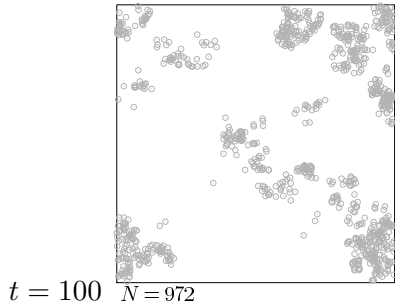
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In $d = 1, 2$ population exhibits clumping/extinction

Mathematical problems

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What about modifying the stepping stone model?

$$dp_t(x) = \frac{1}{2}\Delta p_t(x) + \sqrt{\frac{1}{2N_e}p_t(x)(1-p_t(x))}dW(t, x)$$

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In 2D the diffusion limit fails over small scales ... and so does the obvious backwards model.

Biological problems

Genetic diversity much lower than expected from census numbers

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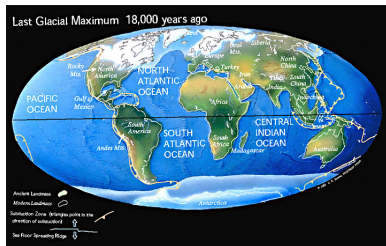
Allele frequencies correlated over long distances

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Demographic history of many species dominated by large scale extinction-recolonisation events



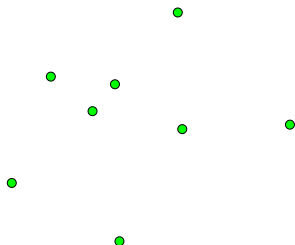
Small neighbourhood size



In a spatial continuum, a single individual can be parent to a significant proportion of the local population.

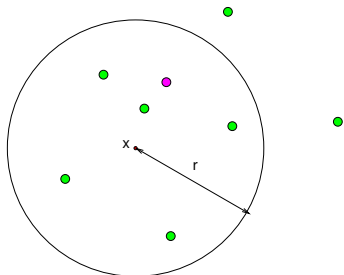
An individual based model

- ▶ Start with Poisson intensity λdx .
Events rate $dt \otimes dx \otimes \xi(dr, du)$.
Throw down ball $B(x, r)$.



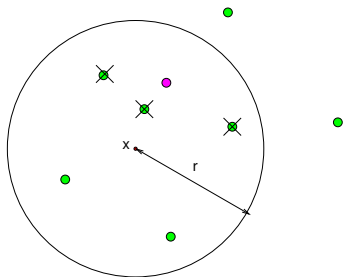
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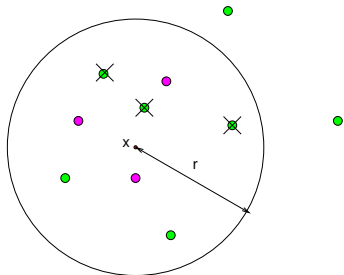
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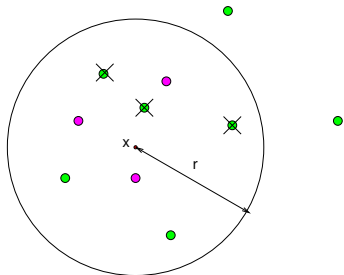
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Offspring inherit type of parent



$\lambda \rightarrow \infty$ limit (no space)

Start from $\text{Pois}(\lambda)$

If first reproduction event has 'impact' u

- ▶ $\text{Pois}((1-u)\lambda)$ 'survivors';
- ▶ $\text{Pois}(u\lambda)$ offspring.

As $\lambda \rightarrow \infty$ proportion u of individuals die and are replaced by offspring of the type of the parent.

The Λ -Fleming-Viot process

State $\{\rho(t, \cdot) \in \mathcal{M}_1(K), t \geq 0\}$.

K space of genetic types.

- ▶ Poisson Point Process Π intensity $dt \otimes F(du)$
- ▶ if $(t, u) \in \Pi$, individual sampled at random from population at time $t-$ (i.e. choose $k \sim \rho(t-)$)
- ▶ proportion u of population replaced by offspring of chosen individual

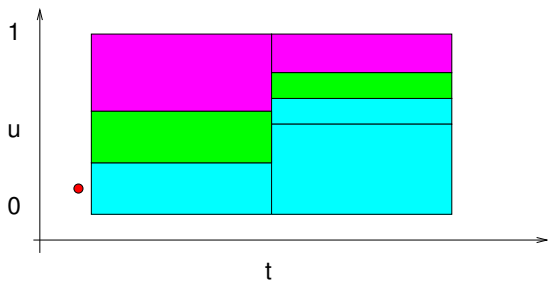
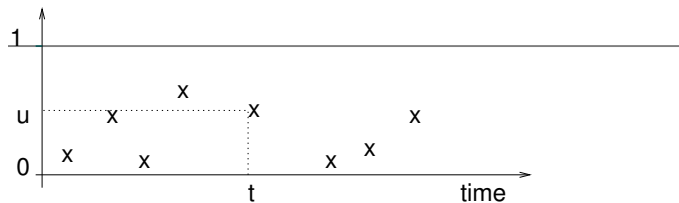
$$\rho(t, \cdot) = (1 - u)\rho(t-, \cdot) + u\delta_k.$$

$$F(du) = \frac{\Lambda(du)}{u^2}, \Lambda \text{ finite measure on } [0, 1].$$

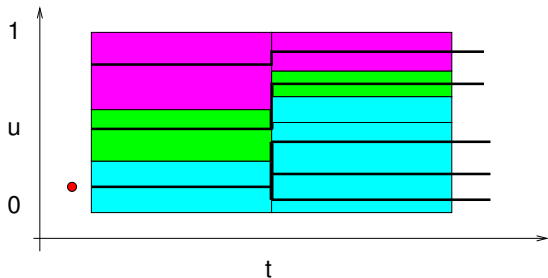
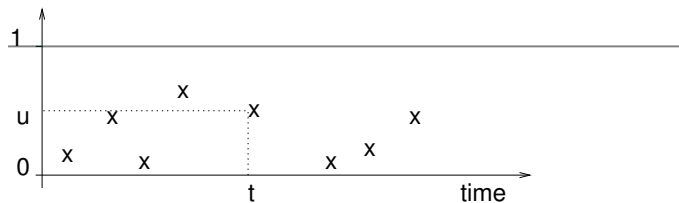
Donnelly & Kurtz (1999)

(‘Generalised Fleming-Viot process’, Bertoin & Le Gall 2003)

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Λ -coalescents

Donnelly & Kurtz (1999), Pitman (1999), Sagitov (1999)

If there are currently n ancestral lineages, each transition involving j of them merging happens at rate

$$\beta_{n,j} = \int_0^1 u^j (1-u)^{n-j} \frac{\Lambda(du)}{u^2}$$

- ▶ Λ a finite measure on $[0, 1]$
- ▶ Kingman's coalescent, $\Lambda = \delta_0$

State $\{\rho(t, x, \cdot) \in \mathcal{M}_1(K), x \in \mathbb{R}^2, t \geq 0\}$.

The spatial Λ -Fleming-Viot process Barton - E - Véber and friends

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process rate $dt \otimes dx \otimes \xi(dr, du)$ on $[0, \infty) \times \mathbb{R}^2 \times [0, \infty) \times [0, 1]$.

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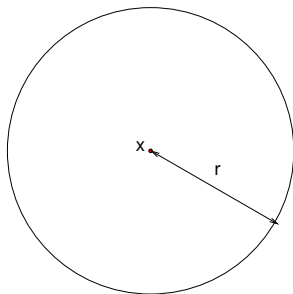
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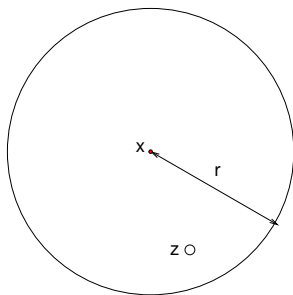


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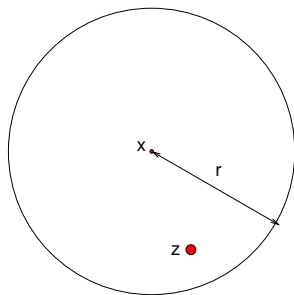


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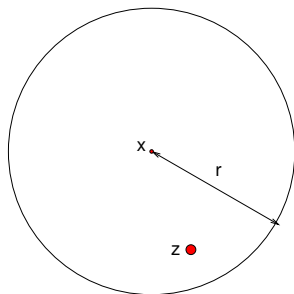
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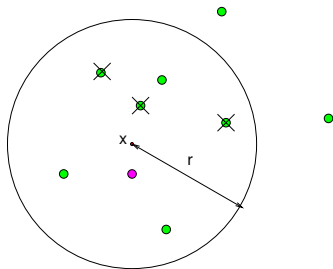


Backwards in time

- ▶ A *single* ancestral lineage evolves in series of jumps with intensity

$$dt \otimes \int_{(|x|/2, \infty)} \int_{[0,1]} \frac{L_r(x)}{\pi r^2} u \xi(dr, du) dx$$

on $\mathbb{R}_+ \times \mathbb{R}^2$ where $L_r(x) = |B_r(0) \cap B_r(x)|$.



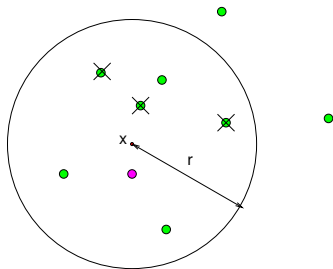
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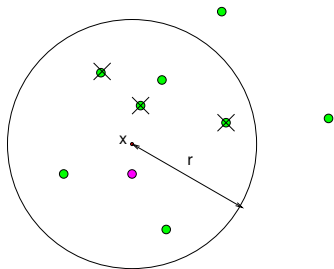
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Note: If $\xi(dr, du) = \mu(dr) \otimes \delta_u$, rate of jumps $\propto u$.



Duality

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$$\mathbb{E} \left[\prod_{i=1}^{N_0} w(t, X_i(0)) \right] = \mathbb{E} \left[\prod_{i=1}^{N_t} w(0, X_i(t)) \right].$$

Direct analogue of our duality in the stepping stone model

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(actually have to sample from random positions and integrate to circumvent issues with sets of Lebesgue measure zero)

Direct analogue of our duality in the stepping stone model

A framework for modelling

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- ▶ Different shapes of event,
- ▶ Non-uniform replacement,
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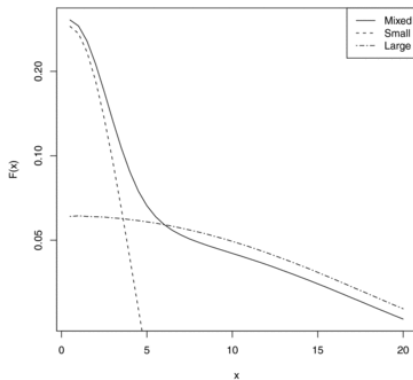
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Robust results? \rightsquigarrow Scaling limits.

Example: Wright and Malécot again

The effect of mixed events on $F(x, \mu)$. A mixture of rare large events and frequent small events



Recap: The Wright-Fisher model with selection

Two types a , A , relative fitnesses $\frac{a}{1-s} \mid \frac{A}{1}$

During reproduction, each individual produces large number of juveniles from which next generation sampled.

If proportion A -alleles in parental population is q , proportion in pool of juveniles is

$$q^* = \frac{q}{1-s(1-q)} \approx q + sq(1-q).$$

Population size N (fixed).

Establishment of a favourable allele (Fisher 1930)

While rare, No. offspring of a favoured individual

$$\sim \text{Binom}(N, (1+s)/N) \approx \text{Poiss}(1+s).$$

Branching process approximation: probability extinction satisfies

$$x = \exp(-(1+s)(1-x)),$$

Survival probability, $y = 1 - x$,

$$y = 1 - \exp(-(1+s)y) = (1+s)y - \frac{1}{2}(1+s)^2y^2 + \mathcal{O}(y^3).$$

Rearranging:

$$\frac{1}{2}(1+s)^2y^2 = sy \quad \implies \quad y \approx 2s.$$

Does space matter?

Maryuama (1970),

- ▶ subdivided population, demes (large) constant size;
- ▶ selection acts independently in each deme;
- ▶ contribution of each deme to next generation proportional to size.

~> Fixation probability independent of population subdivision.

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Aim to investigate the interaction of natural selection and spatial structure in the framework of the spatial Lambda-Fleming-Viot process.

Introducing selection to the SLFV

WARNING: There are **lots** of ways to do this.

Here we mimic what we did for the Wright-Fisher/Moran models in the first lecture.

Introducing selection to the SLFV

$K = \{a, A\}$, $w(t, x) = \rho(t, x, a)$ proportion of type a

- ▶ (i) Two types, a , A . Weight type a by $(1 - s)$. If a reproduction event affects a region $B(x, r)$ in which current proportion of a -alleles is \bar{w} , then probability offspring are type a is

$$\frac{(1 - s)\bar{w}}{1 - s\bar{w}}$$

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c.f. what we did for Moran model

(Spatial) Ancestral selection graph

Evolution of ancestry due to neutral events as before:

- ▶ lineages evolve in a series of jumps;
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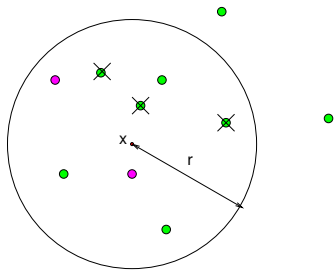
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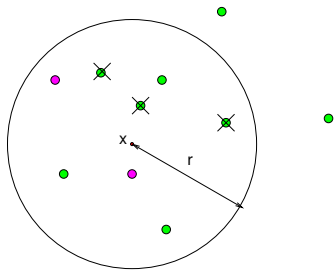
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A sampled individual is type a iff all lineages in the corresponding ASG are type a at any previous time.

Zooming out: recovering classical models

The spread of a *favoured* allele is classically modelled through the (stochastic) Fisher-KPP equation:

$$du = \left(\frac{1}{2} \Delta u + su(1-u) \right) dt + \mathbf{1}_{d=1} \epsilon \sqrt{u(1-u)} W(dt, dx).$$

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Stochastic Fisher-KPP is dual to branching and coalescing Brownian motion

Branching Brownian motion and the Fisher-KPP equation

Binary branching BM

$$\mathbf{X}_t = \{X_t^1, \dots, X_t^{N_t}\}$$

- ▶ Individuals follow independent Brownian motions
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$S \sim \text{Exp}(s)$ = lifetime ancestor started at x , $h \ll 1$,

$$\begin{aligned} \mathbb{E}_x \left[\prod_{i=1}^{N_{t+h}} w(0, X_{t+h}^i) \right] &= \mathbb{E}_x \left[\prod_{i=1}^{N_{t+h}} w(0, X_{t+h}^i) \mid S < h \right] \mathbb{P}[S < h] \\ &\quad + \mathbb{E}_x \left[\prod_{i=1}^{N_{t+h}} w(0, X_{t+h}^i) \mid S > h \right] \mathbb{P}[S > h] \end{aligned}$$

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$$u(t, x) = 1 - w(t, x) \text{ solves } \frac{\partial u}{\partial t} = \frac{1}{2} \Delta u + su(1 - u)$$

Convergence of SLFV with selection

- ▶ SLFV dual to system of branching and coalescing random walks
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Recall Wright-Fisher diffusion (genetic drift) dual to Kingman coalescent

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To identify convergence to (stochastic) Fisher-KPP, show convergence of the dual processes

Brief aside on random walk

Suppose X is simple random walk on \mathbb{Z} .

Write τ for hitting time of $\{0, N\}$

Take $X_0 = 1$. Doob's Optional Stopping Theorem says $\mathbb{E}[X_\tau] = X_0$.

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In $d = 2$, corresponding quantity has mean $\propto \log N$.

Reminder: parameters in SLFV with selection

- ▶ Events driven by Poisson Point Process Π that specifies
 - ▶ centre and *radius* event
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Dual lineages make jumps of length $O(r)$ at rate proportional to ur^d , and branch at rate proportional to sur^d

lineages can only coalesce when at separation less than $4r$

Scaling limits I: High neighbourhood size

Set $u_n = u/n^\gamma$, $s_n = s/n^\delta$, $w^{(n)}(t, x) = w(nt, n^\beta x)$,

Jump rate nu_n , jump size $1/n^\beta$. Diffusive scaling: $2\beta = 1 - \gamma$

- ▶ At 'branching' event, two lineages at separation $\mathcal{O}(1/n^\beta)$.
- ▶ Probability separate to $\mathcal{O}(1)$ before come back together is $\mathcal{O}(1/n^\beta)$, ($d = 1$); $\mathcal{O}(1/\log n)$, ($d = 2$); $\mathcal{O}(1)$, ($d \geq 3$).
- ▶ If two lineages hit by same event, given one jumps, they coalesce with probability $\mathcal{O}(1/n^\gamma)$.

$d \geq 2$: Probability 'long' excursion before coalesce $\mathcal{O}(1)$;

$d = 1$: Number attempts to reach separation $\mathcal{O}(1)$

\sim number of attempts to coalesce: $\beta = \gamma$;

Selection events rate $nu_n s_n \mathcal{O}(1)$: $1 - \gamma - \delta = 0$.

$\rightsquigarrow \beta = \gamma = 1/3, \quad \delta = 2/3$.

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E. Véber, Yu.

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$\gamma > \beta$ (even bigger neighbourhood size) \rightsquigarrow deterministic equation
in all dimensions