

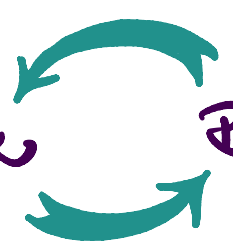
POPULATIONSGENETIK - VON MATHEMATIK ZU BIOLOGIE UND ZURÜCK

MAITE WILKE BERENGUER
HUMBOLDT-UNIVERSITÄT ZU BERLIN

BERLINER MATHEMATISCHE GESELLSCHAFT
VORTRAG IM RAHMEN DER JAHRESVOLLVERSAMMLUNG
08.02.24



DER PLAN

- Ursprung der Populationsgenetik
- Wozu Zufall und was meinen wir damit?
- Das Modell von Wright & Fisher (nicht historisch präsentiert)
 - ↳ vorwärts in der Zeit: Allelfrequenzen
 - ↳ rückwärts in der Zeit: Genealogien
- Limiten für große Populationen:
Wright-Fisher diffusion und Kingman - Koaleszent
(Dualität)
-  Mathematik Biologie

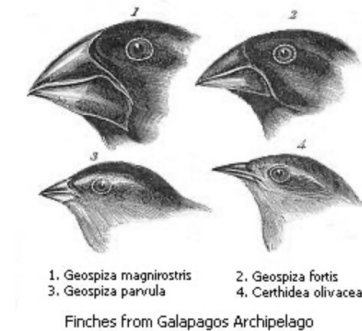
THE ORIGIN OF POPULATION GENETICS

MENDEL

Samen		Blüte
Form	Keimblatt	Farbe
		
grau & rund	gelb	weiß
		
weiß & schrumpelig	grün	violett
1	2	3

v.

DARWIN



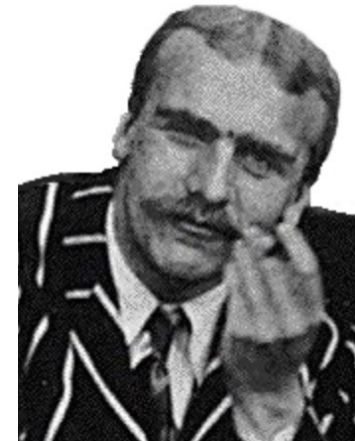
MODERN SYNTHESIS



WRIGHT



FISCHER

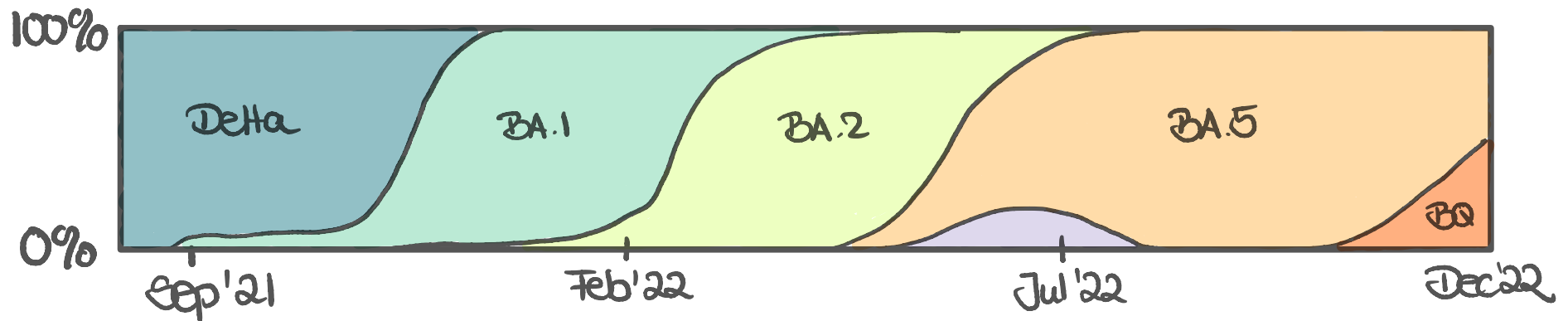


HALDANE

WHY IS RANDOMNESS NECESSARY (TO MODEL EVOLUTION) ?

* Randomness is inherent in reproduction ! *

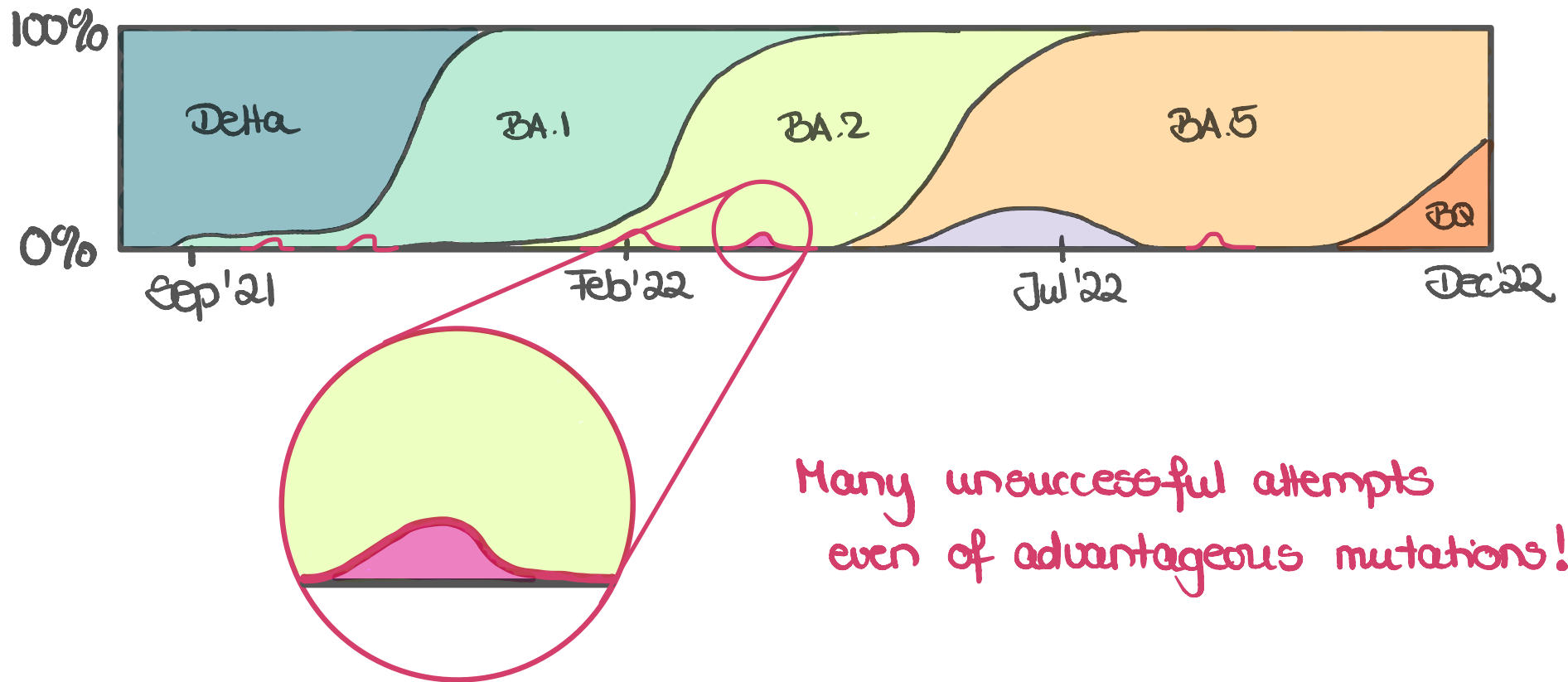
Sketch of Covid-19 evolution:



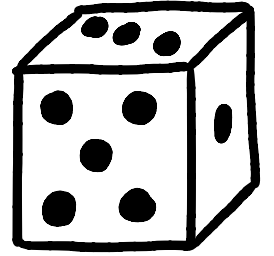
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WHAT IS RANDOMNESS?

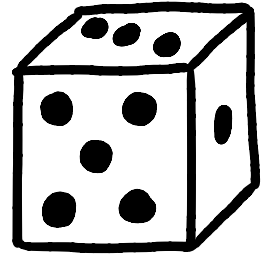


WHAT IS RANDOMNESS?

Maybe there is a function f such that

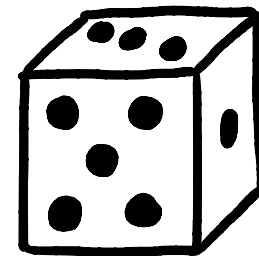
$$f(\omega) = \text{"eyes of the die"}$$

↑
all the information
about the state &
history of the universe



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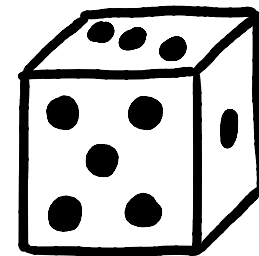
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↑
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history of the universe

- $f: \mathbb{R} \rightarrow \mathbb{R}$
 $x \mapsto x^2 = f(x)$
- $f: \{\text{audience}\} \rightarrow \{\text{words}\}$
 $x \mapsto \text{name}(x) = f(x)$
- $f: \Omega \rightarrow E$

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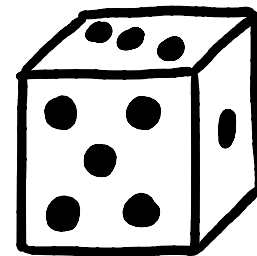
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What can I say about $f(\omega)$
if I don't know " ω " or " $\mapsto$ "
but I do know "how often $f(\omega) = 5$ "?

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$\leadsto$

$$\mathbb{P}(f=5)$$

mostly: ~~$\times$~~ $\lambda, \gamma, \zeta, \pi \dots$

THE WRIGHT-FISCHER RANDOM GRAPH

Set-up: haploid population,
discrete generations,
fixed population size N

Reproduction:



* neutral *

parents



children

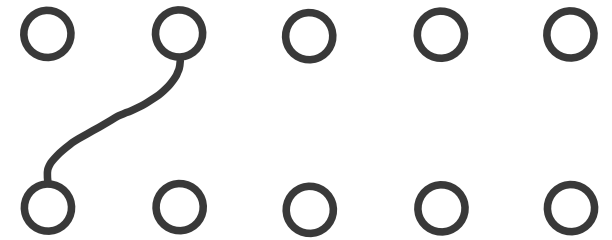


THE WRIGHT-FISCHER RANDOM GRAPH

Set-up: haploid population,
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Reproduction: multinomial sampling

- Each offspring individual chooses a parent $(1, \dots, N)$ uniformly at random, independently (with replacement)

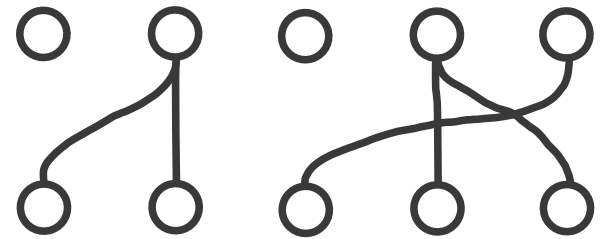


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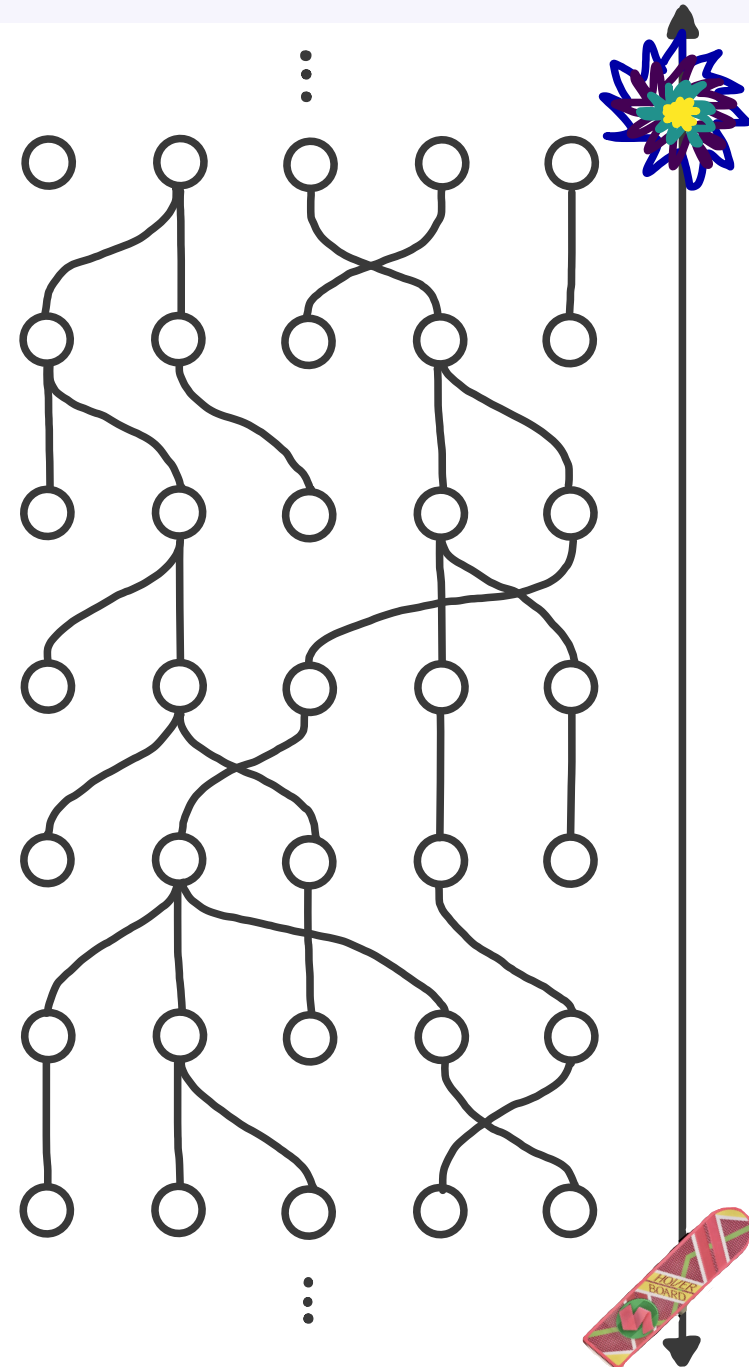


THE WRIGHT-FISCHER RANDOM GRAPH

Set-up: haploid population,
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fixed population size N

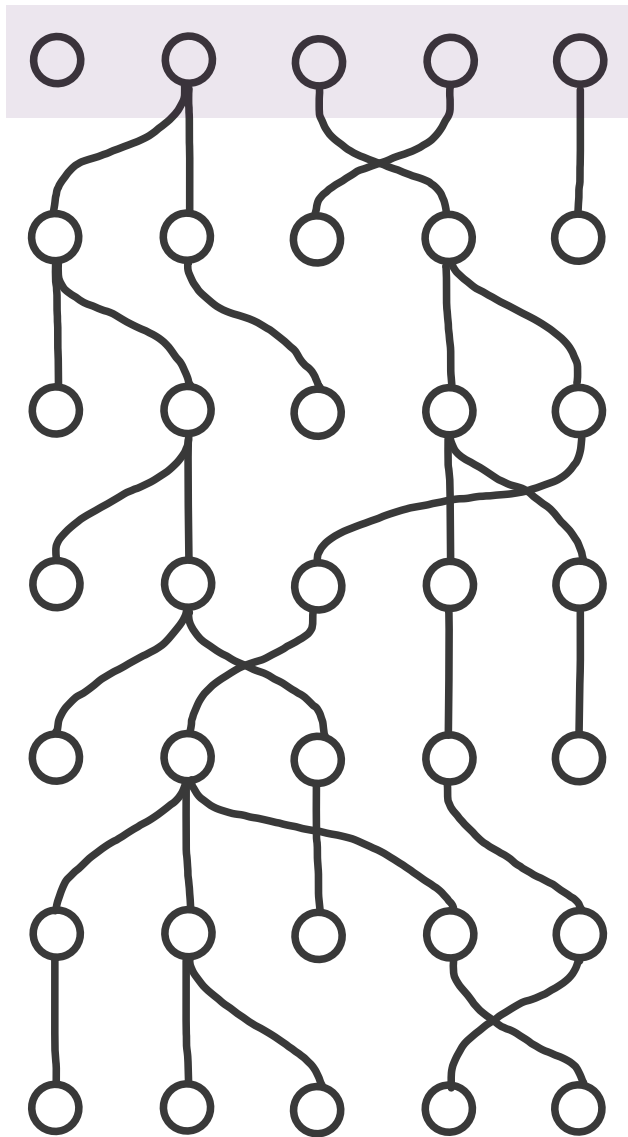
Reproduction: multinomial sampling

- Each offspring individual chooses a parent $(1, \dots, N)$ uniformly at random, independently (with replacement)
- Repeat independently



FORWARD: 2 types ○ ●

Frequency of ●



x

x_1^N

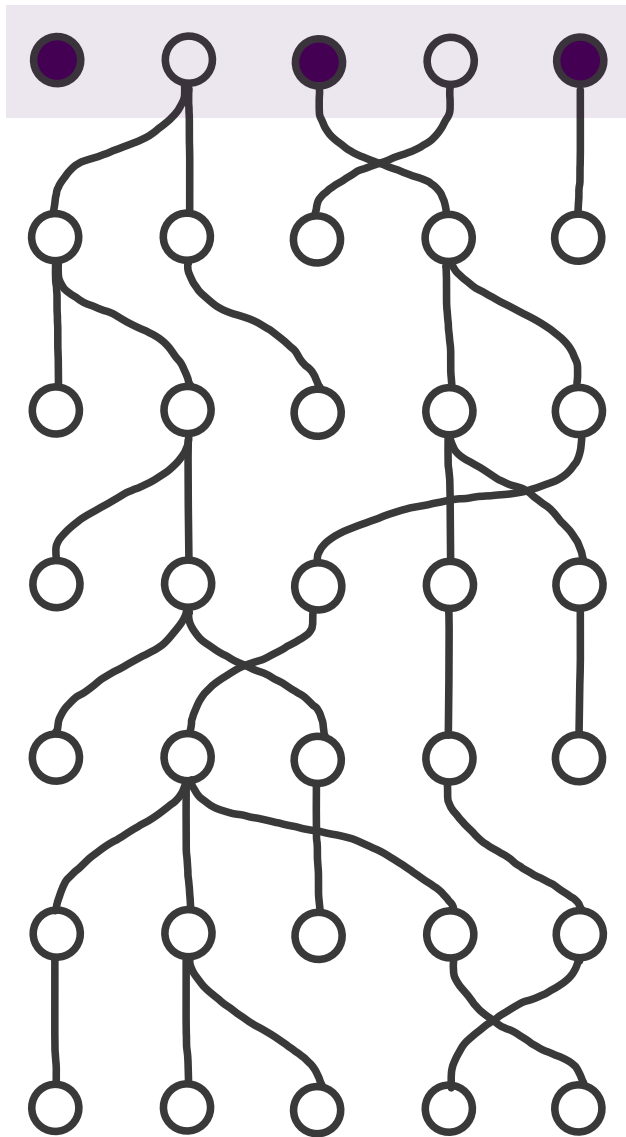
x_2^N

:



FORWARD: 2 types ○ ●

Frequency of ●



x

x_1^N

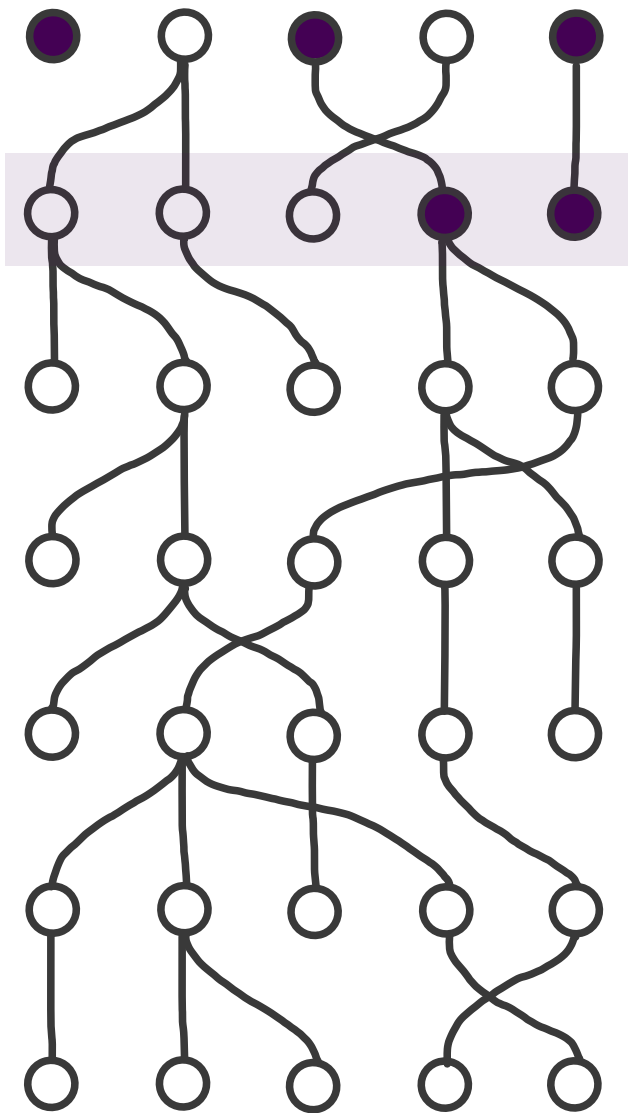
x_2^N

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FORWARD: 2 types ○ ●

Frequency of ●



x

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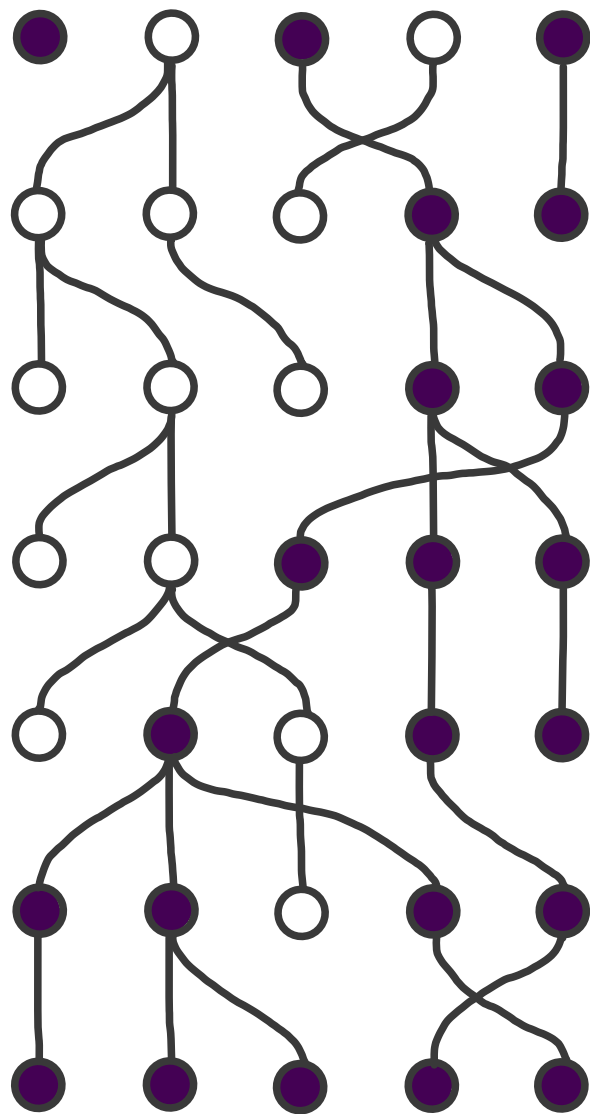
x_2^N

:



FORWARD: 2 types ○ ●

Frequency of ●



x

x_1^N

x_2^N

:



FORWARD: 2 types ○ ●

BACKWARD

Frequency of ●



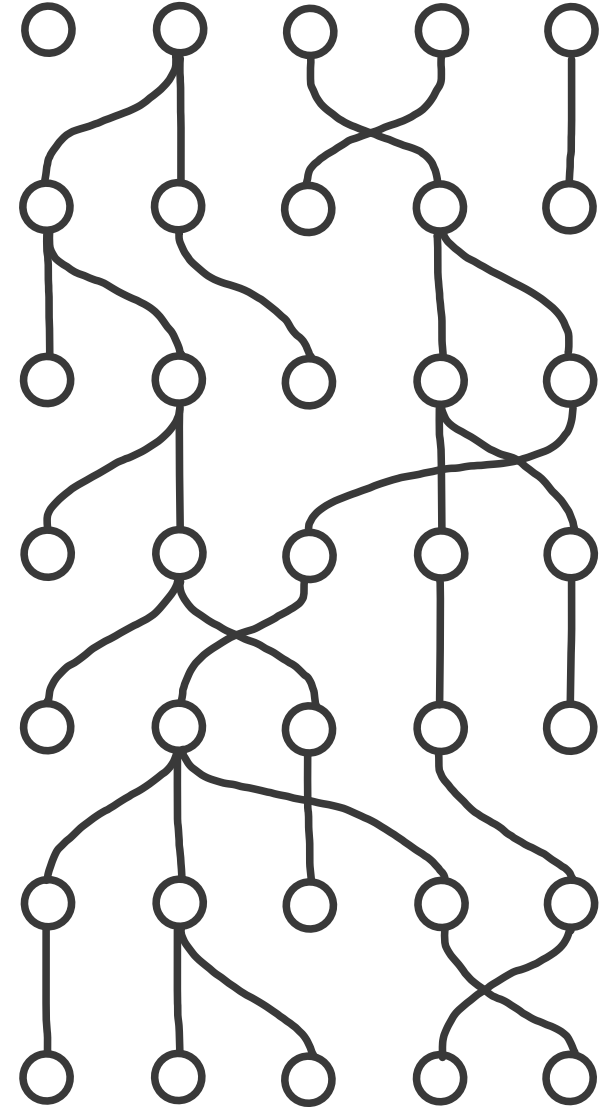
x

x_1^N

x_2^N

$:$

Genealogy of a sample



$\dots$
 π_2^N

π_1^N

n

WF GRAPH: BACKWARD

BMG-'24

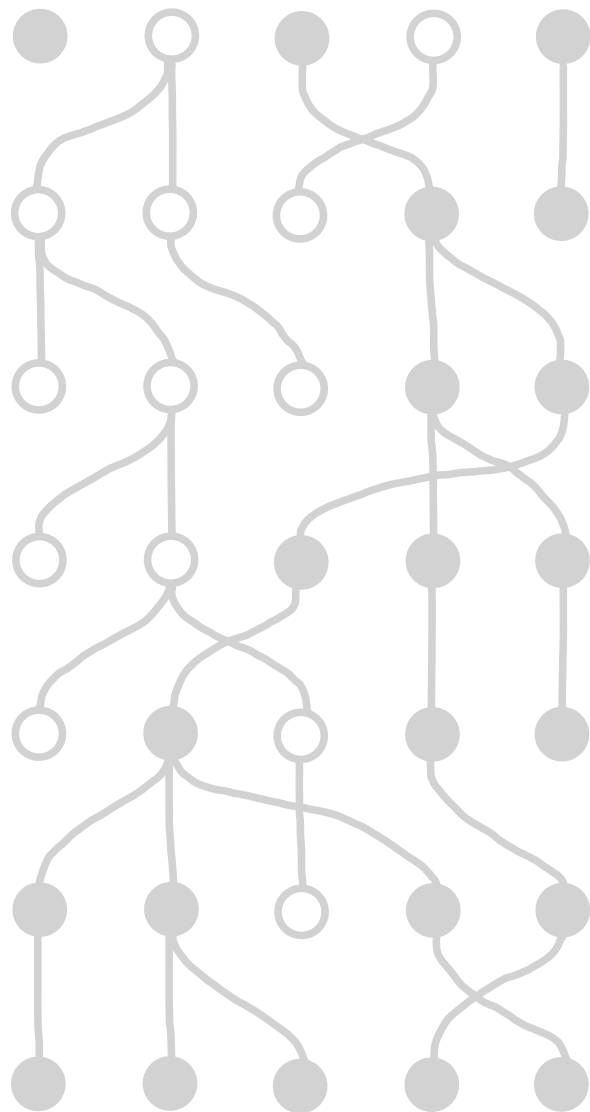
WB

6

FORWARD: 2 types ○ ●

BACKWARD

Frequency of ●



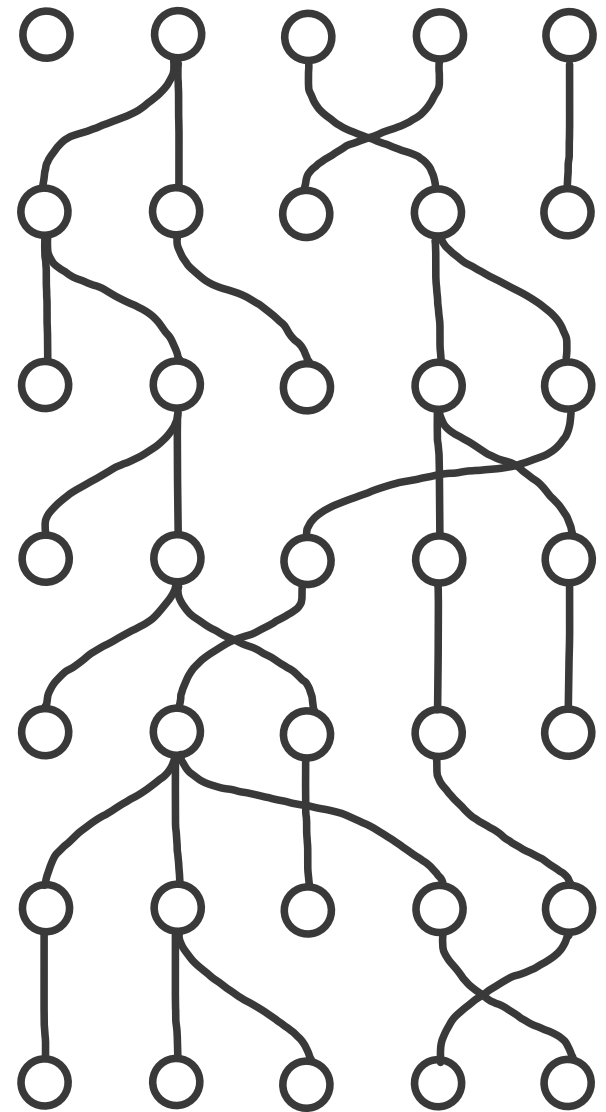
x

x_1^N

x_2^N

$:$

Genealogy of a sample



$\dots$
 π_2^N

π_1^N

n

WF GRAPH: BACKWARD

BMG-'24

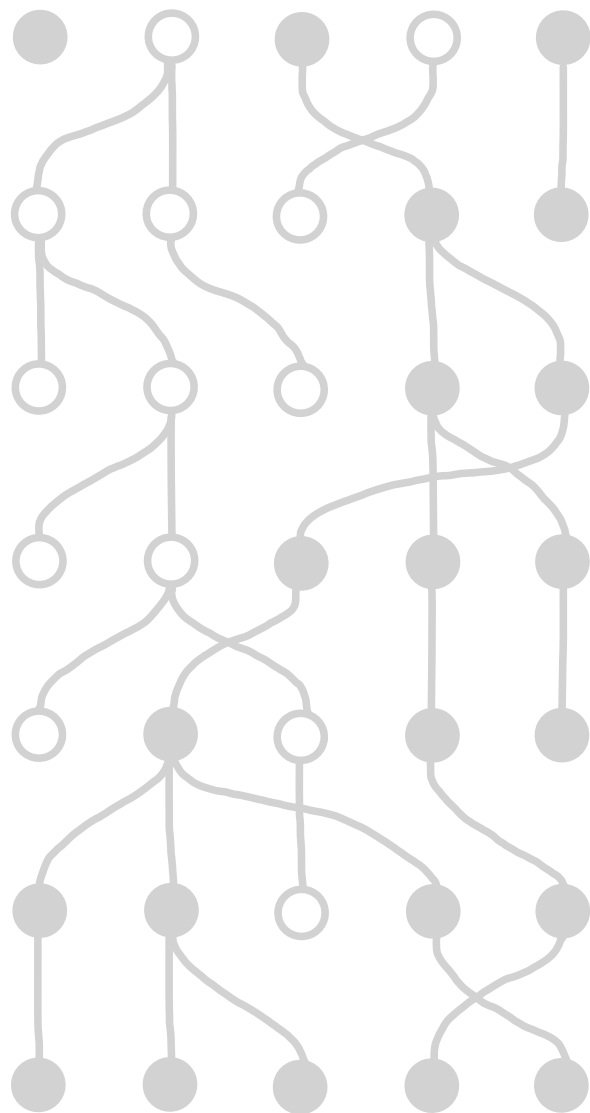
WB

6

FORWARD: 2 types ○ ●

BACKWARD

Frequency of ●



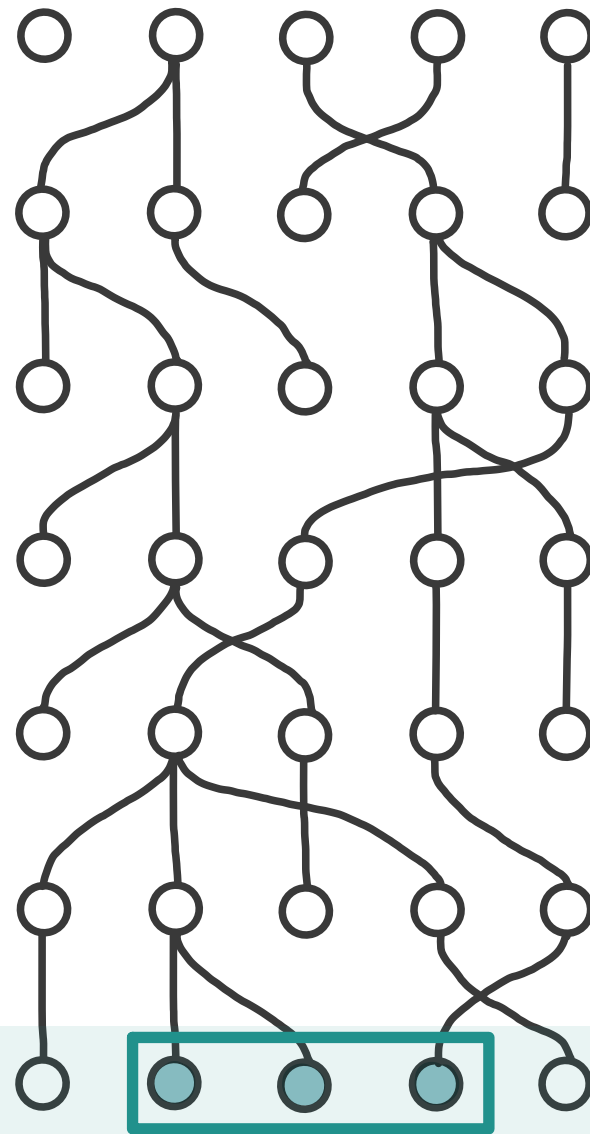
x

x_1^N

x_2^N

$:$

Genealogy of a sample



$\dots$
 π_2^N

π_1^N

n

WF GRAPH: BACKWARD

BMG-'24

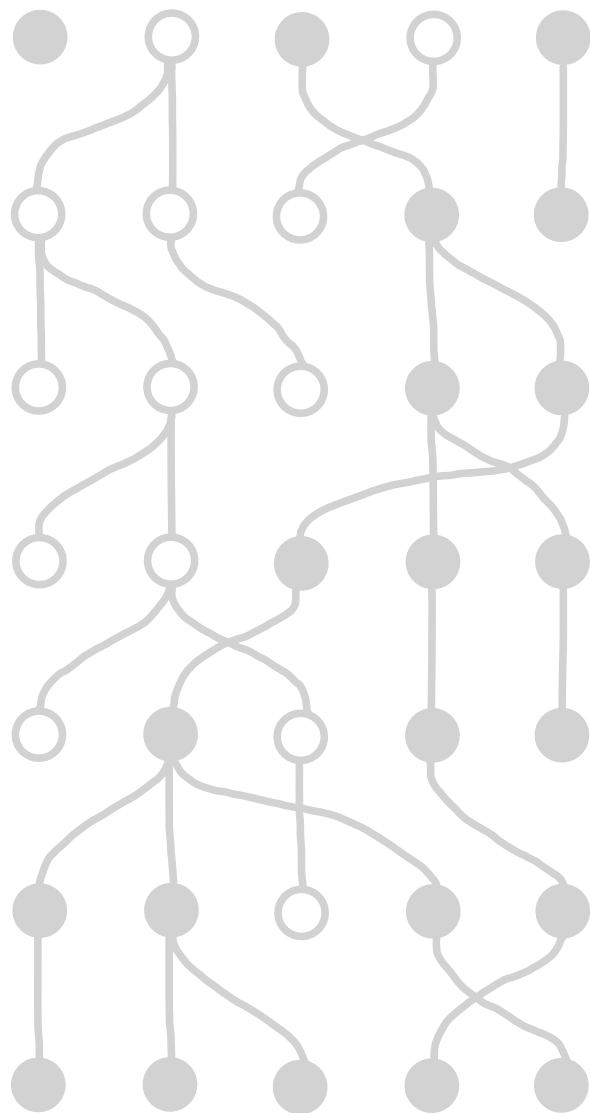
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FORWARD: 2 types ○ ●

BACKWARD

Frequency of ●



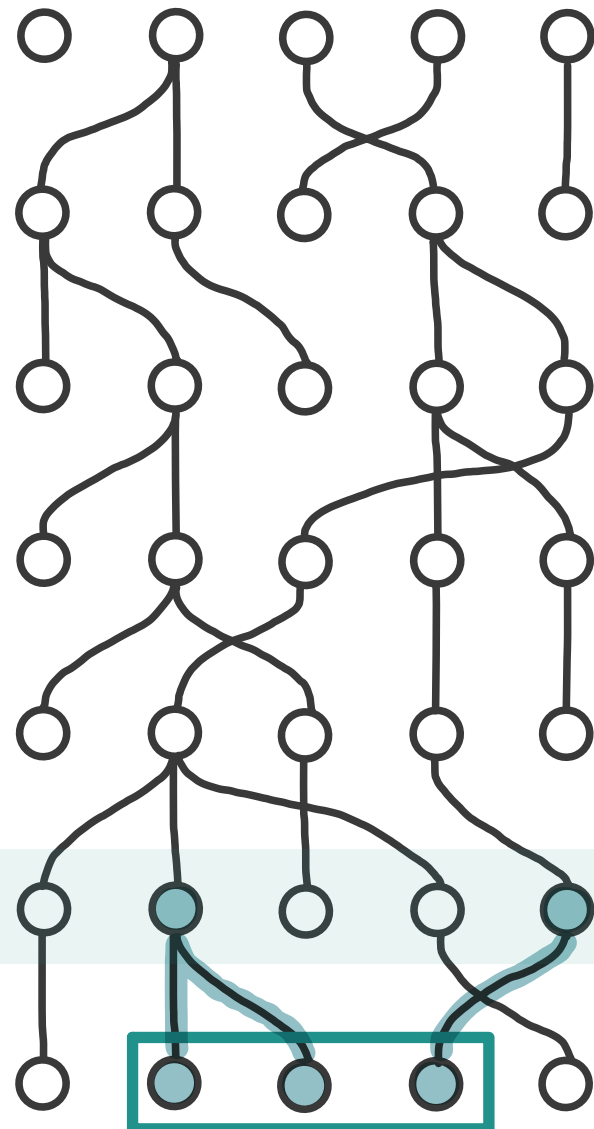
x

x_1^N

x_2^N

$\vdots$

Genealogy of a sample



$\dots$
 π_2^N

π_1^N

n

WF GRAPH: BACKWARD

BMG-'24

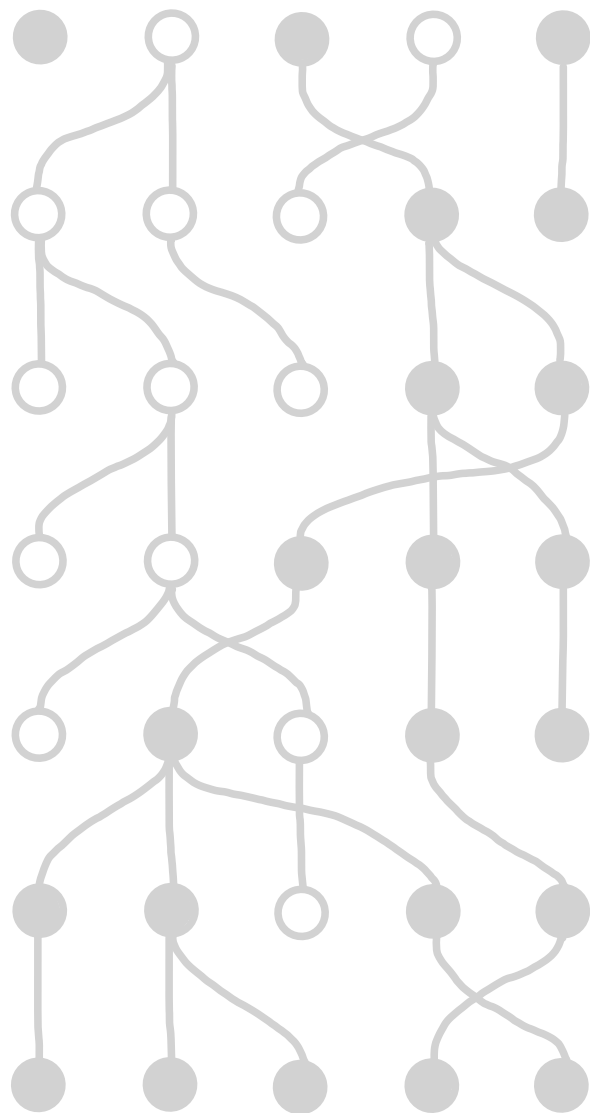
WB

6

FORWARD: 2 types ○ ●

BACKWARD

Frequency of ●



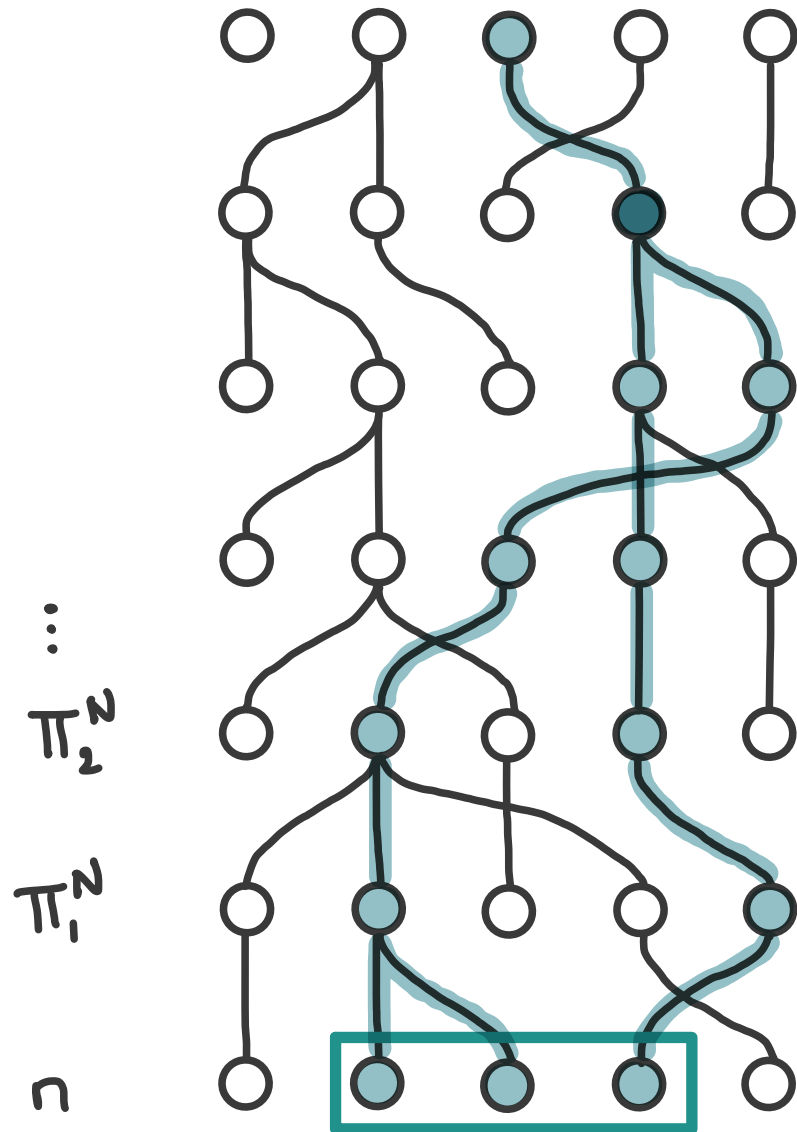
x

x_1^N

x_2^N

:

Genealogy of a sample



...

π_2^N

π_1^N

n

WF GRAPH: BACKWARD

BMG-'24

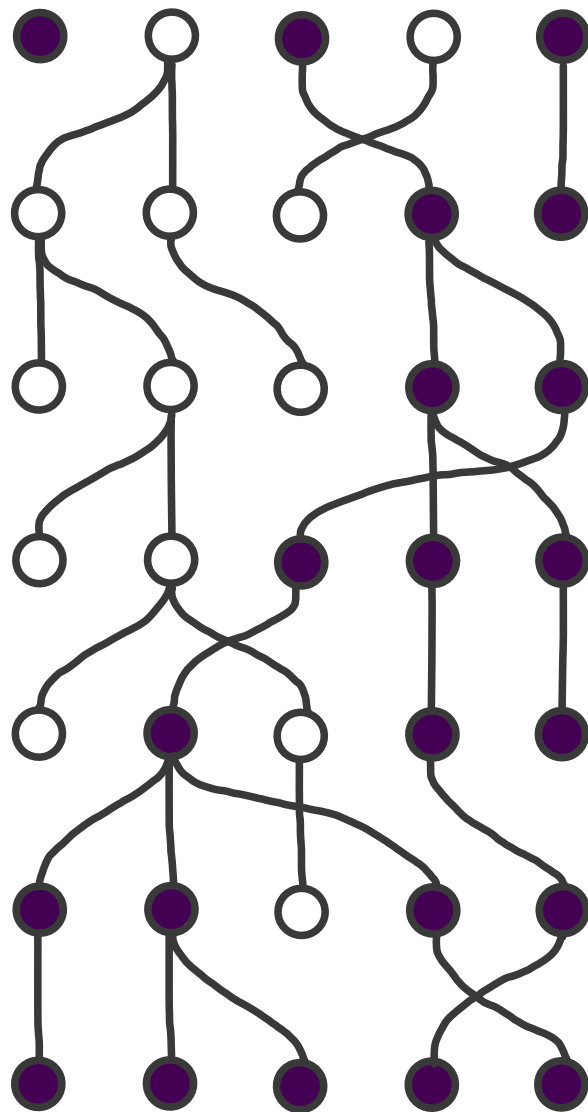
WB

6

FORWARD: 2 types ○ ●

BACKWARD

Frequency of ●



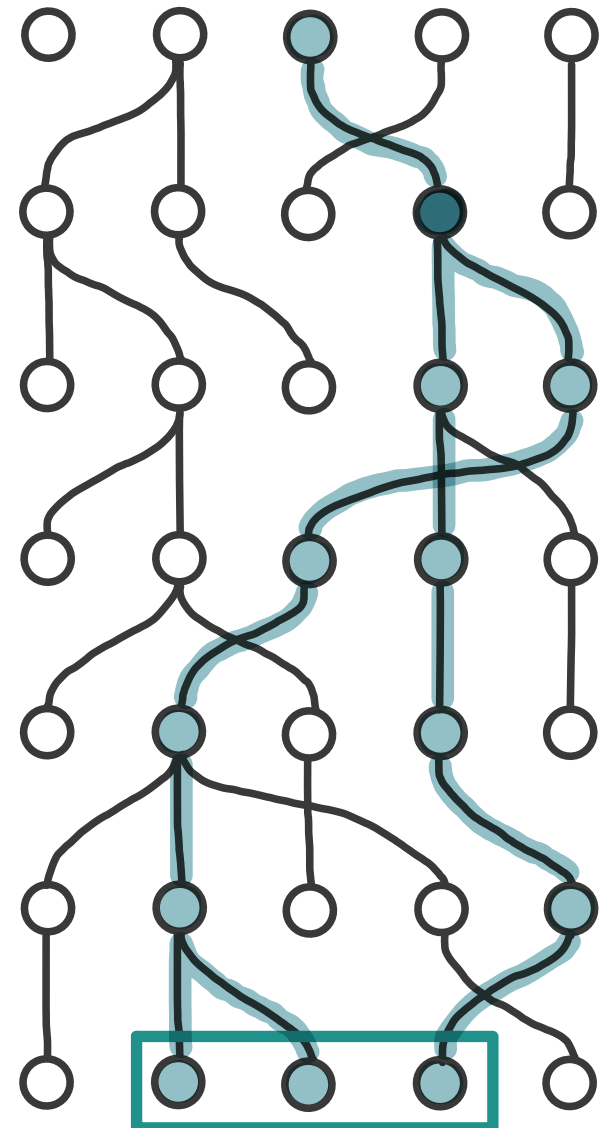
x

x_1^N

x_2^N

:

Genealogy of a sample



$\dots$
 π_2^N

π_1^N

n

WF GRAPH: DUALITY

BMG-'24

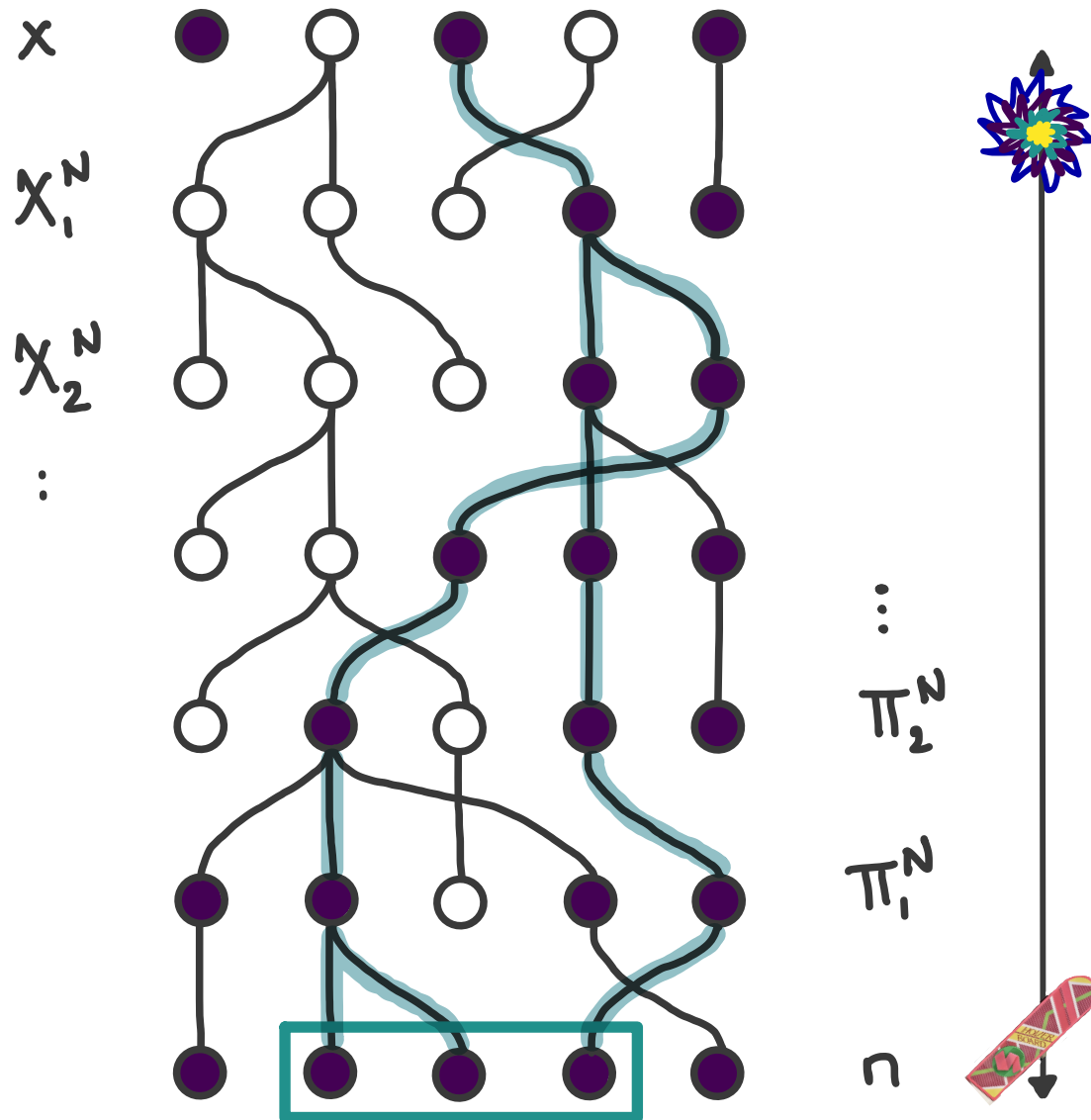
MWB

7

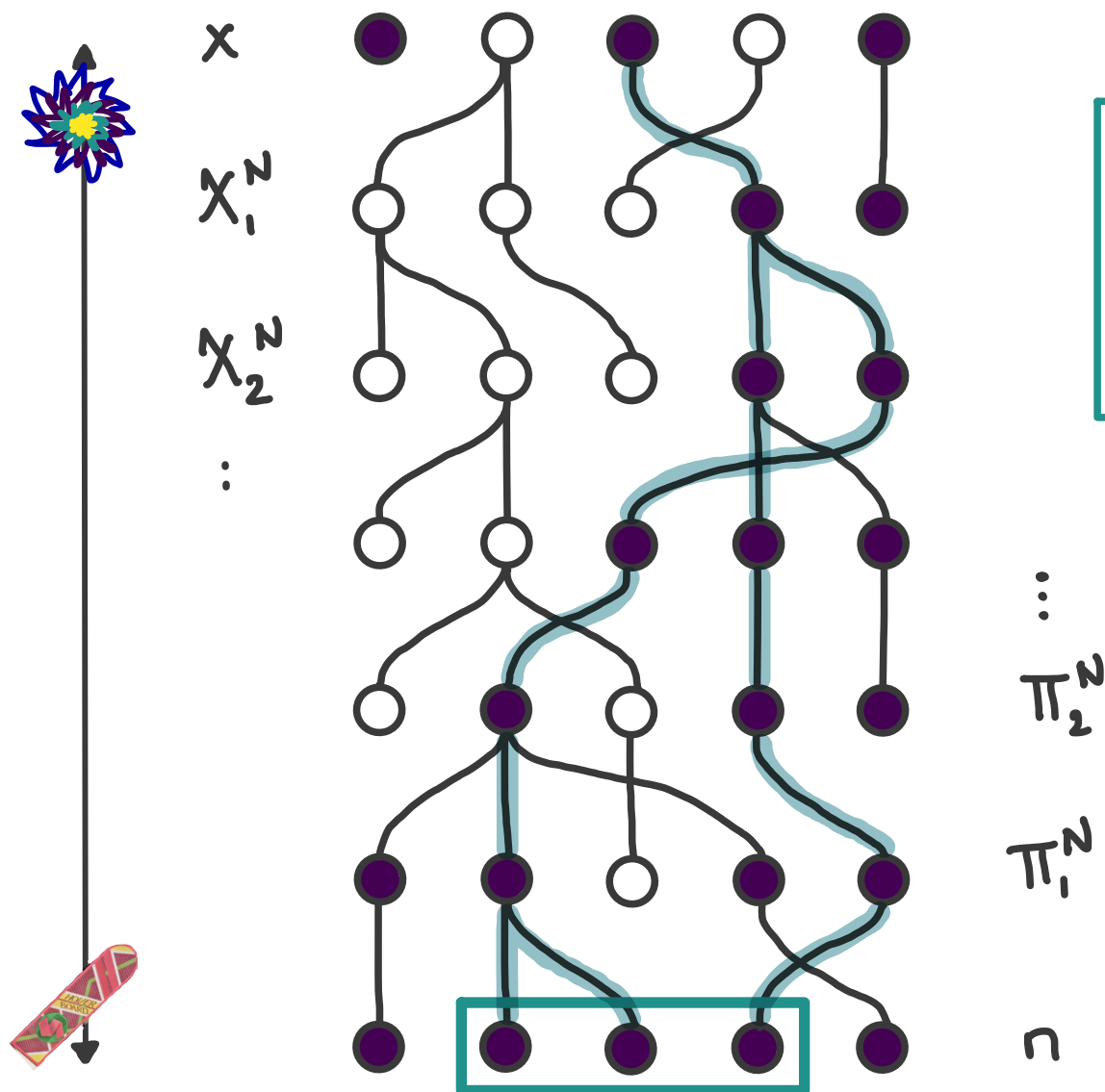
FORWARD: 2 types $\circ \bullet$ | BACKWARD

Frequency of $\bullet$

Genealogy of a sample



DUALITY



LEMMA:

$$\forall k \in \mathbb{N} \quad \forall x \in [0,1] \quad \forall n \in \mathbb{N}_0$$

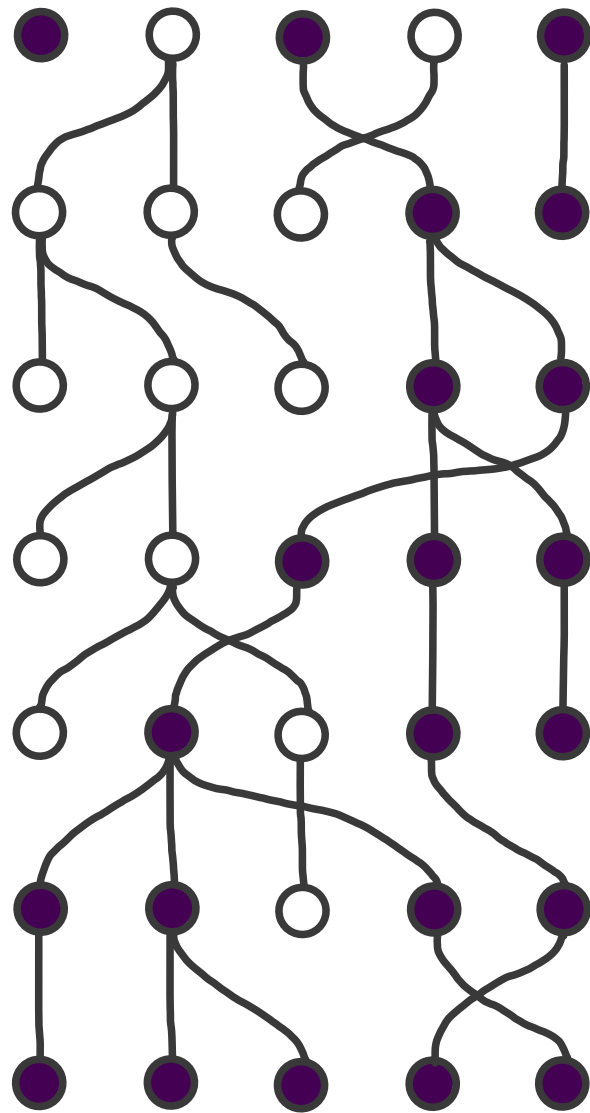
$$\mathbb{E}_x[X_k^n] = \mathbb{E}^n[x^{|\pi_k|}]$$

MOMENT DUALITY

$$h(x,n) = x^n$$

SCALING LIMITS: $N \rightarrow \infty$

Frequency of ●



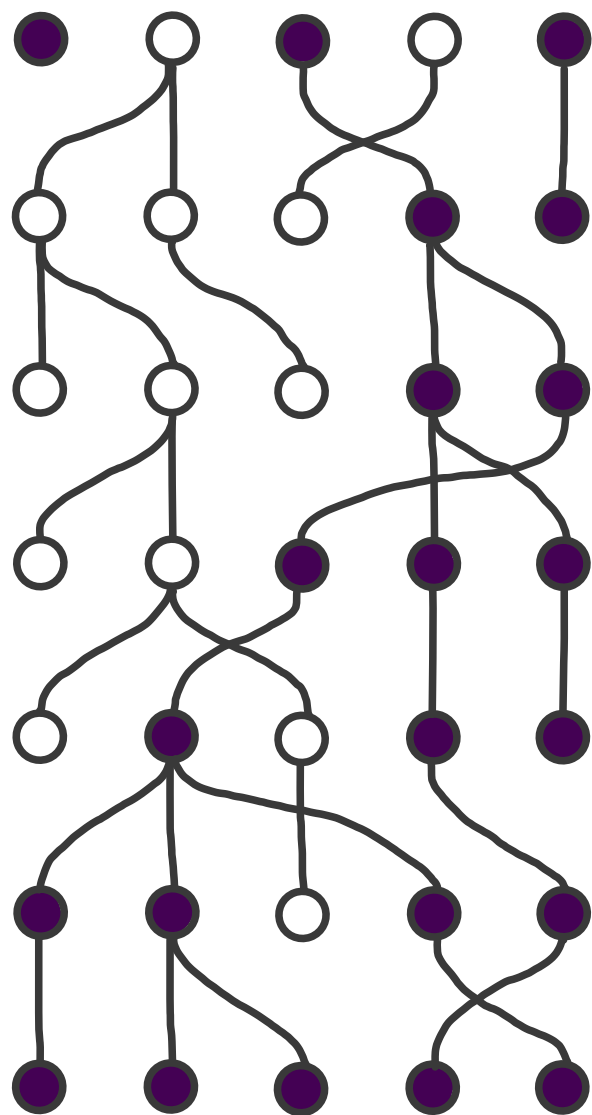
x

χ_i^N

$$\chi_i^N = \frac{1}{N} \sum_{l=1}^N \mathbb{1}_{\{(l,i) \text{ is purple}\}}$$

SCALING LIMITS: $N \rightarrow \infty$

Frequency of ●



$\times$

X_i^N

$$X_i^N = \frac{1}{N} \sum_{l=1}^N \mathbb{1}_{\{(l,i) \text{ is purple}\}}$$

stochastic process $(X_k^N)_{k \in \mathbb{N}}$

▷ MARKOV CHAIN

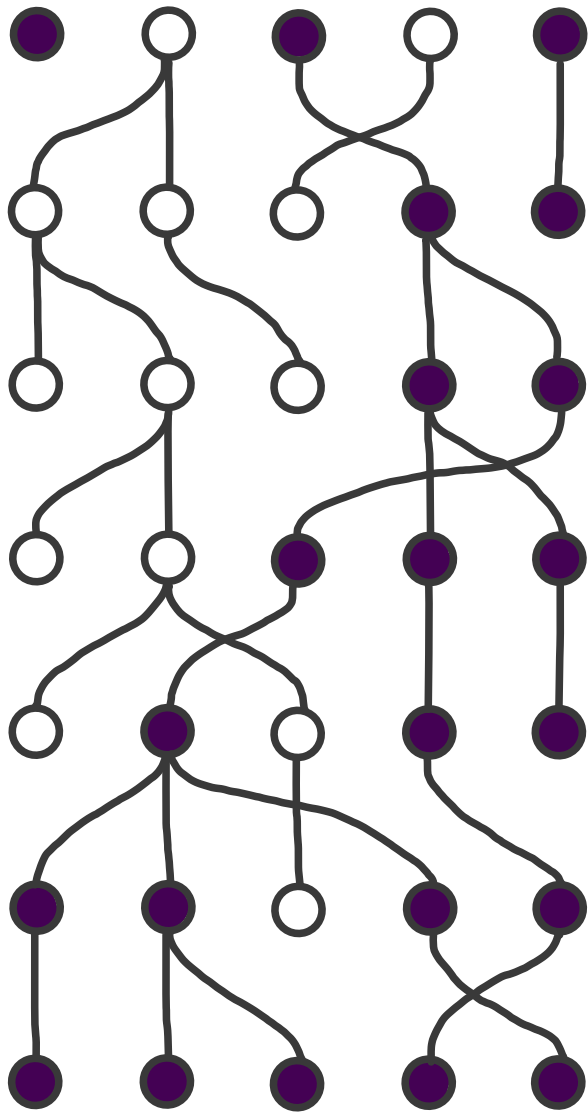
Given the present, the past and the future are independent.

▷ MARTINGALE

Fair game

SCALING LIMITS: $N \rightarrow \infty$

Frequency of ●



$\times$

X_i^N

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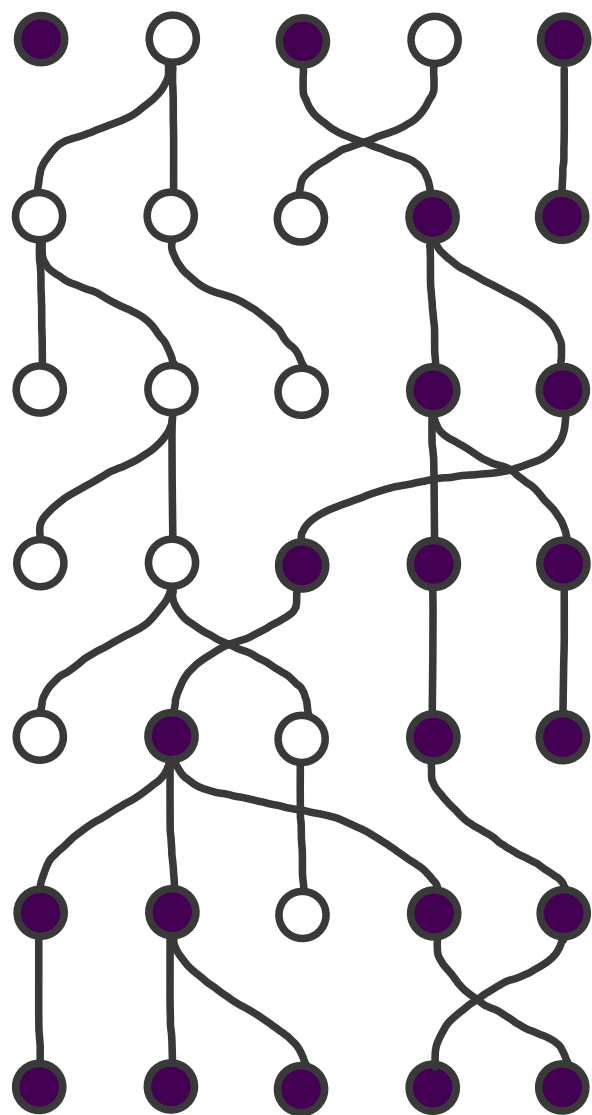
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SCALING LIMITS: $N \rightarrow \infty$

Frequency of ●



x

X_1^N

$$X_1^N = \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{\{(1,i) \text{ is purple}\}}$$

iid Bernoulli(x)
≐ unfair coins!

stochastic process $(X_k^N)_{k \in \mathbb{N}}$

▷ MARKOV CHAIN

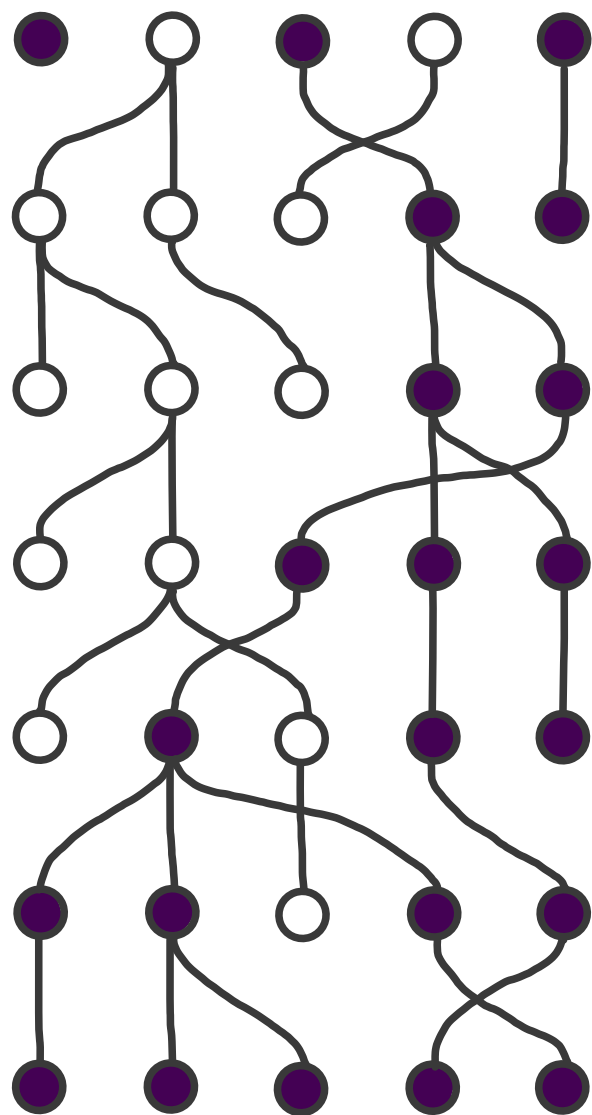
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SCALING LIMITS: $N \rightarrow \infty$

Frequency of ●



$\times$

X_i^N

$$X_i^N = \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{\{(1,i) \text{ is purple}\}} \xrightarrow{\text{LLN}} x$$

$\underbrace{\mathbb{1}_{\{(1,i) \text{ is purple}\}}}_{\text{iid Bernoulli}(x)} \hat{=} \text{unfair coins!}$

stochastic process $(X_k^N)_{k \in \mathbb{N}}$

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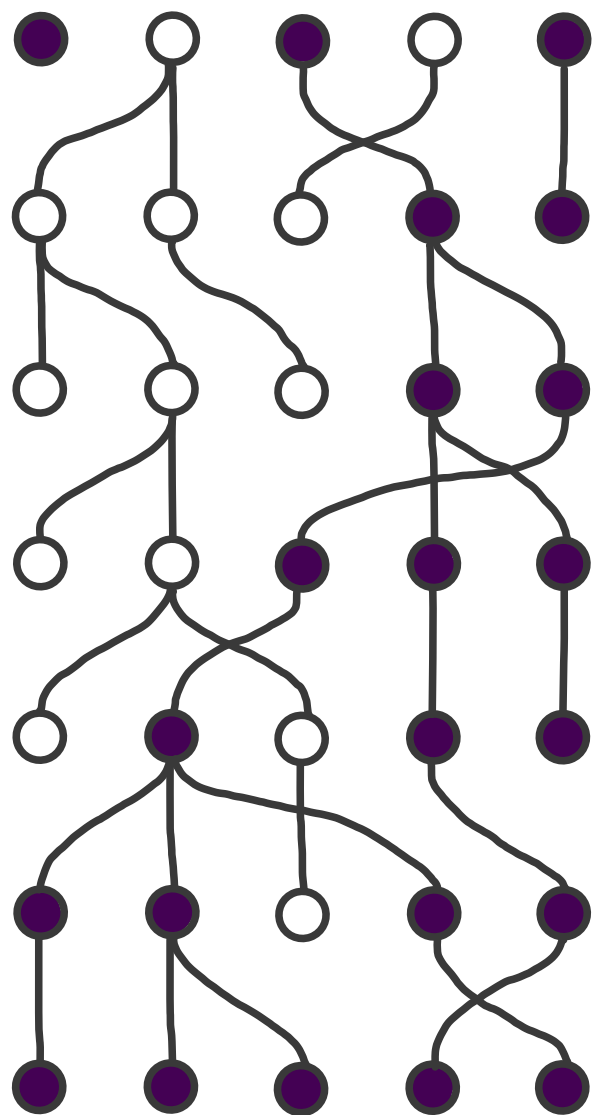
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$\underbrace{\mathbb{1}_{\{(1,i) \text{ is purple}\}}}_{\text{iid Bernoulli}(x)}$
 $\hat{=}$ unfair coins!

$\Rightarrow$ RESCALE TIME, TOO, TO
„COLLECT“ RANDOMNESS!

stochastic process $(X_k^N)_{k \in \mathbb{N}}$

▷ MARKOV CHAIN

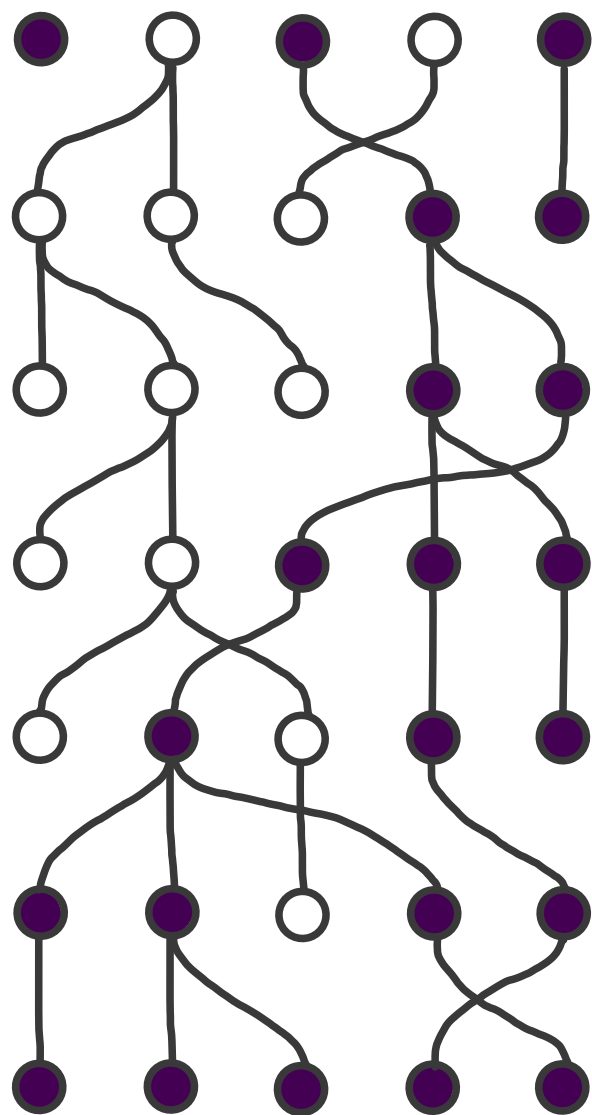
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SCALING LIMITS: $N \rightarrow \infty$

Frequency of ●



$\times$

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iid Bernoulli(x)
 $\hat{=}$ unfair coins!

THEOREM: WRIGHT '33, KIMURA '54

$$(X_{L^N t}^N)_{t \geq 0} \xrightarrow[N \rightarrow \infty]{\omega} (X_t)_{t \geq 0}$$

where $(X_t)_{t \geq 0}$ is the solution to

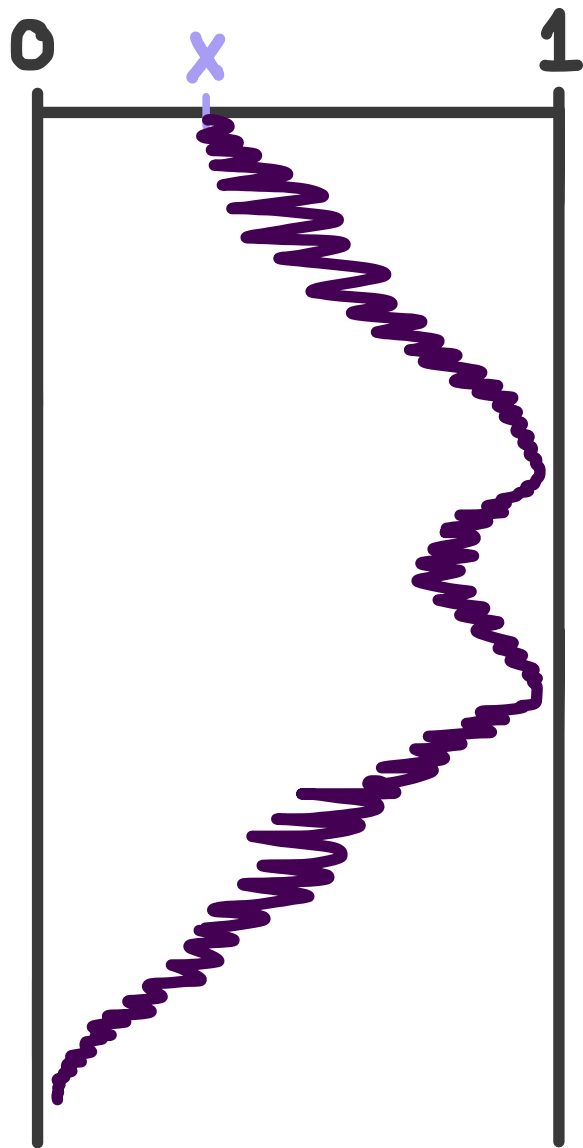
$$dX_t = \sqrt{X_t(1-X_t)} dB_t.$$

WRIGHT
FISHER
DIFFUSION

BROWNIAN
MOTION

SCALING LIMITS: $N \rightarrow \infty$

Frequency of ●



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THEOREM: WRIGHT '33, KIMURA '54

$$(X_{\lfloor Nt \rfloor}^N)_{t \geq 0} \xrightarrow[N \rightarrow \infty]{w} (X_t)_{t \geq 0}$$

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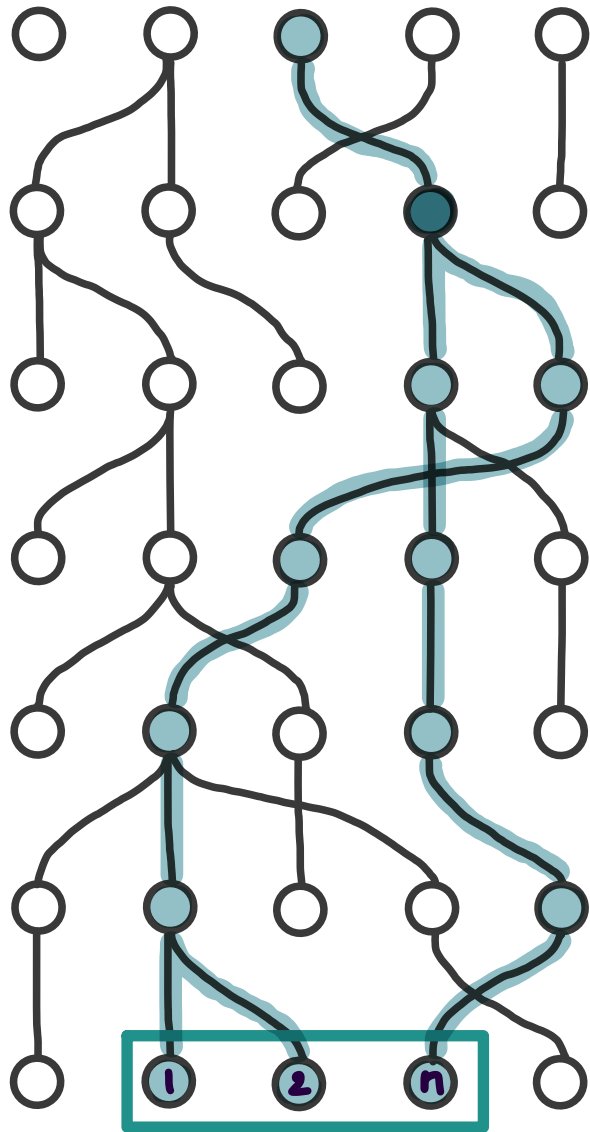
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WRIGHT
FISHER
DIFFUSION

BROWNIAN
MOTION

SCALING LIMITS: $N \rightarrow \infty$

Genealogy of a sample

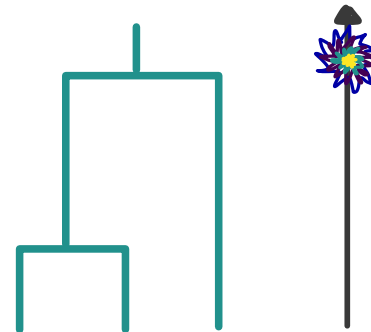


$\pi_k^N \triangleq$ ancestors of sample $\{1, \dots, n\}$ in generation $-k$

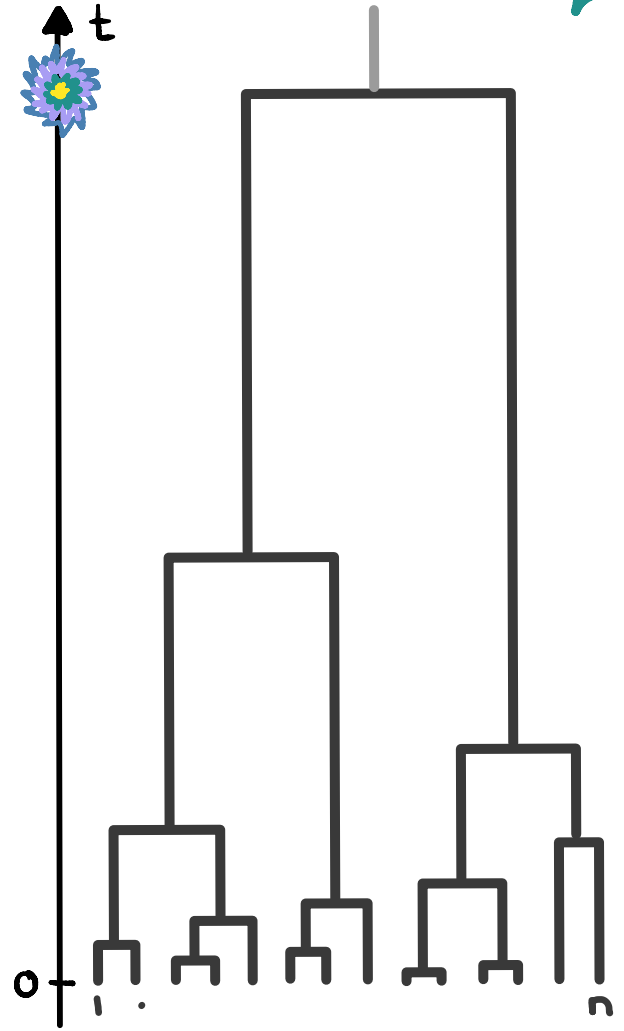
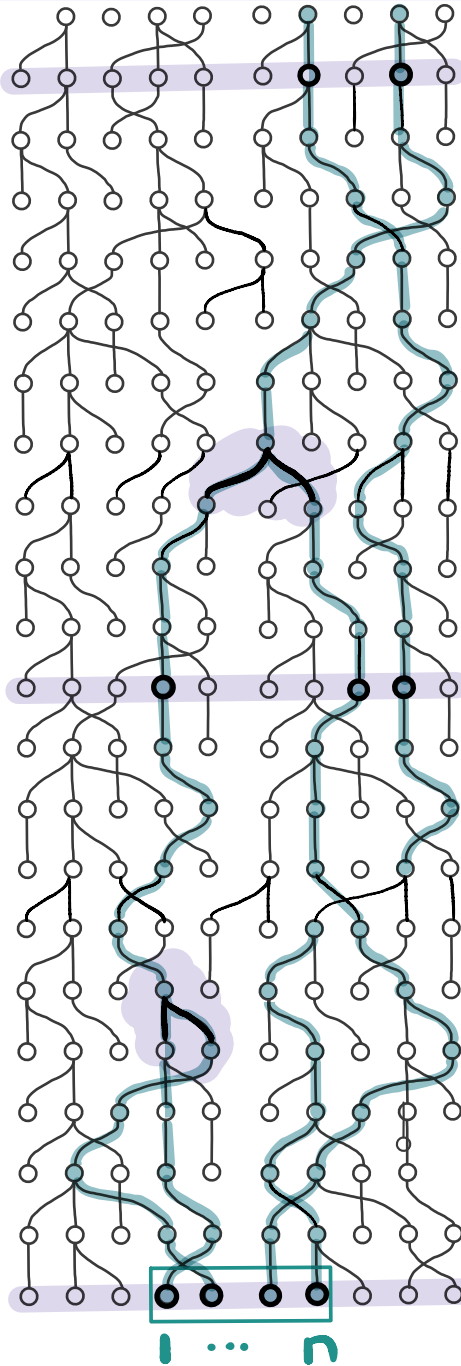
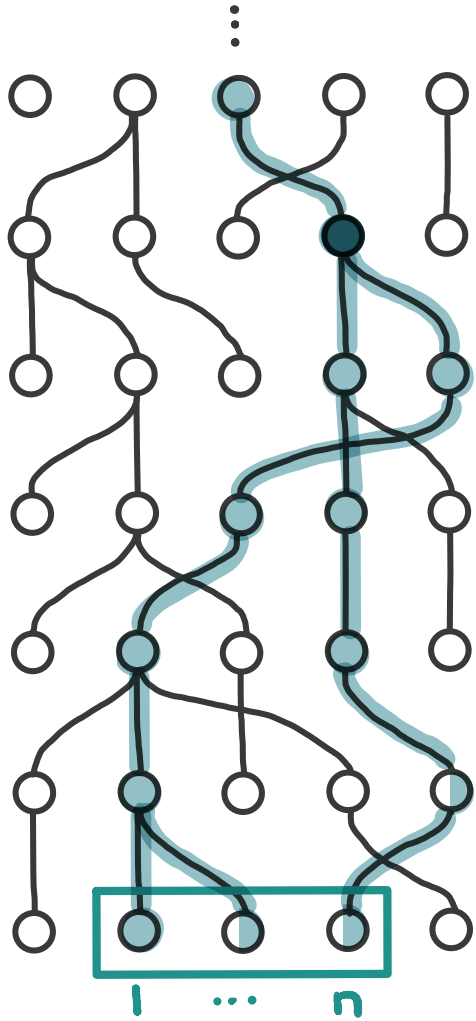
THEOREM. KINGMAN '82

$$(\pi_{[Nt]}^N)_{t \geq 0} \xrightarrow[N \rightarrow \infty]{\omega} (\pi_t)_{t \geq 0}$$

KINGMAN(S) COALESCENT



SCALING LIMITS: $N \rightarrow \infty$



on evolutionary
time-scale



BMG-'24

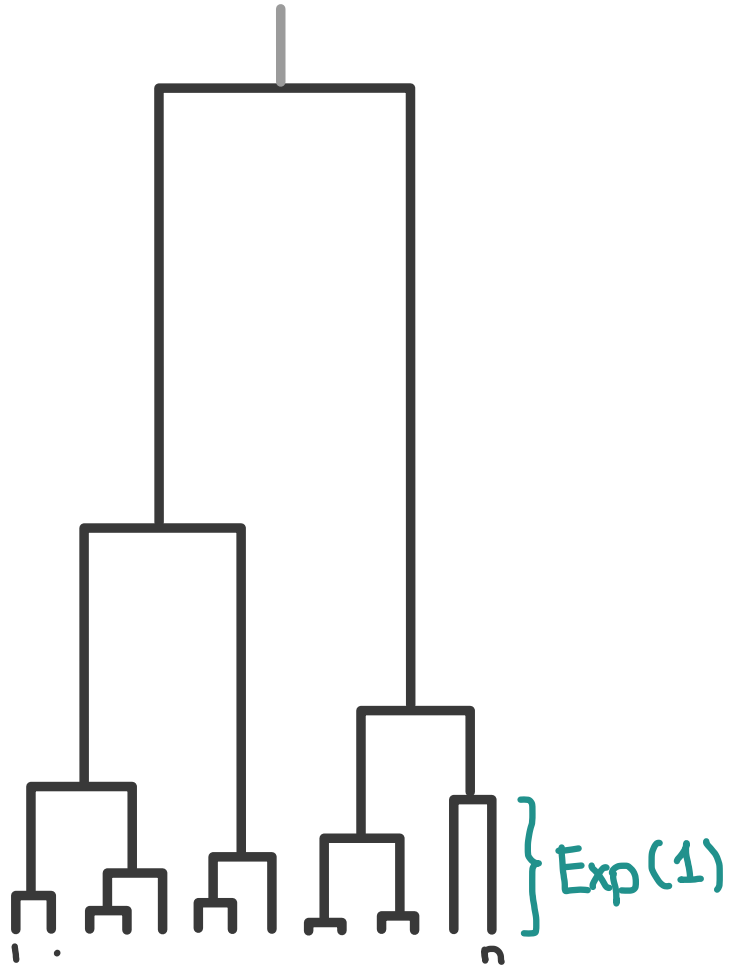
MWB

10

SCALING LIMITS: $N \rightarrow \infty$

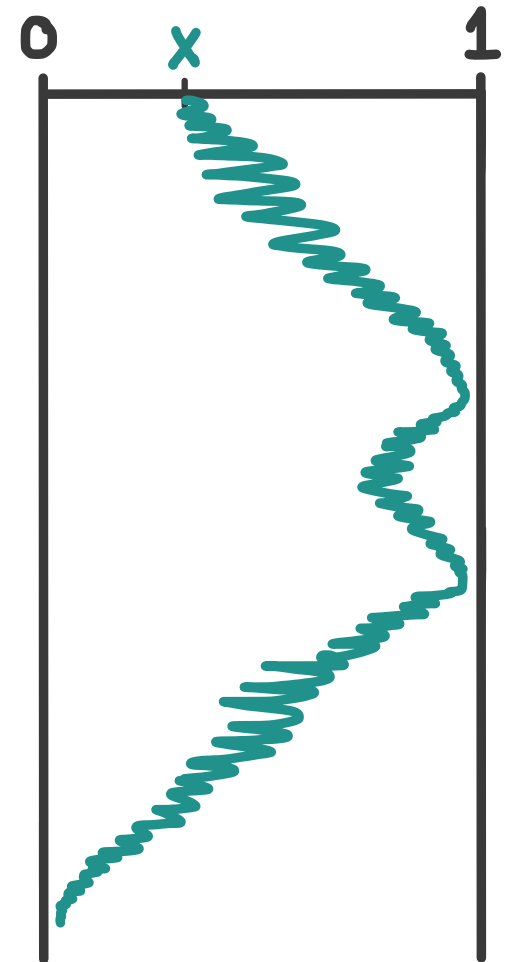
KINGMAN COALESCENT

Genealogy of a sample



WRIGHT-FISCHER DIFFUSION

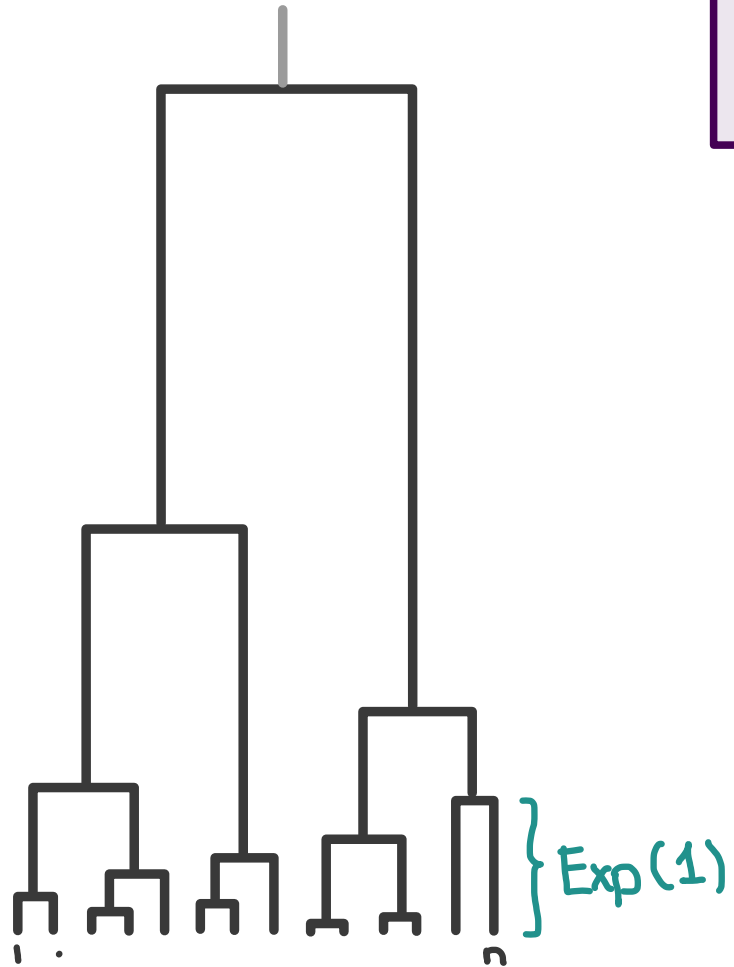
Frequency of ●



SCALING LIMITS: $N \rightarrow \infty$

KINGMAN COALESCENT

Genealogy of a sample

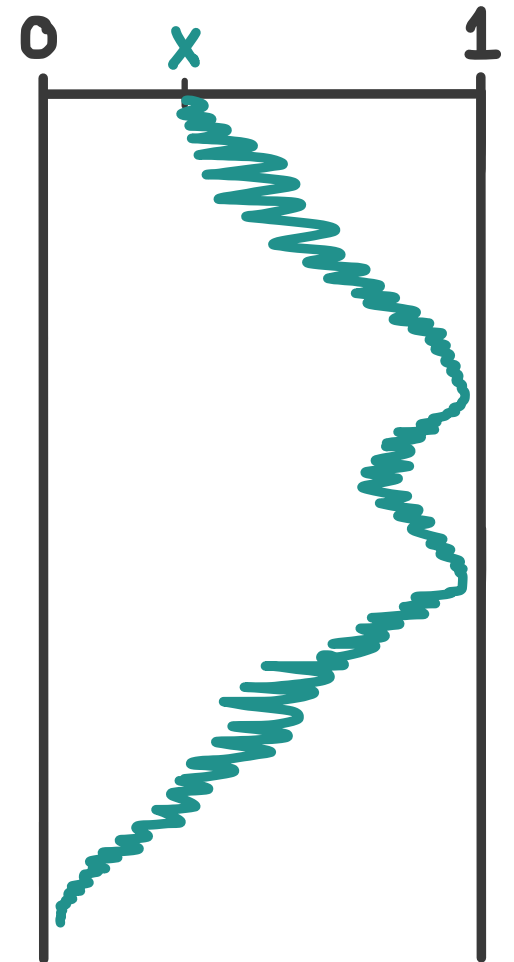


* ROBUST *

ARE UNIVERSAL
SCALING LIMITS

WRIGHT-FISCHER DIFFUSION

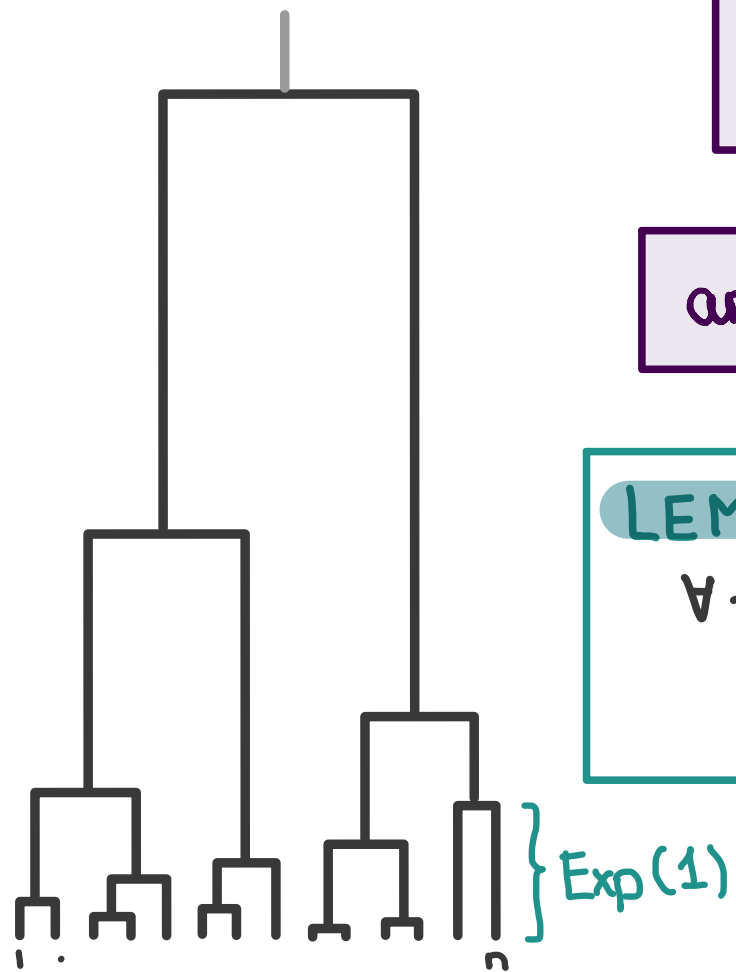
Frequency of ●



SCALING LIMITS: $N \rightarrow \infty$

KINGMAN COALESCENT

Genealogy of a sample



* ROBUST *

ARE UNIVERSAL
SCALING LIMITS

and moment duals:

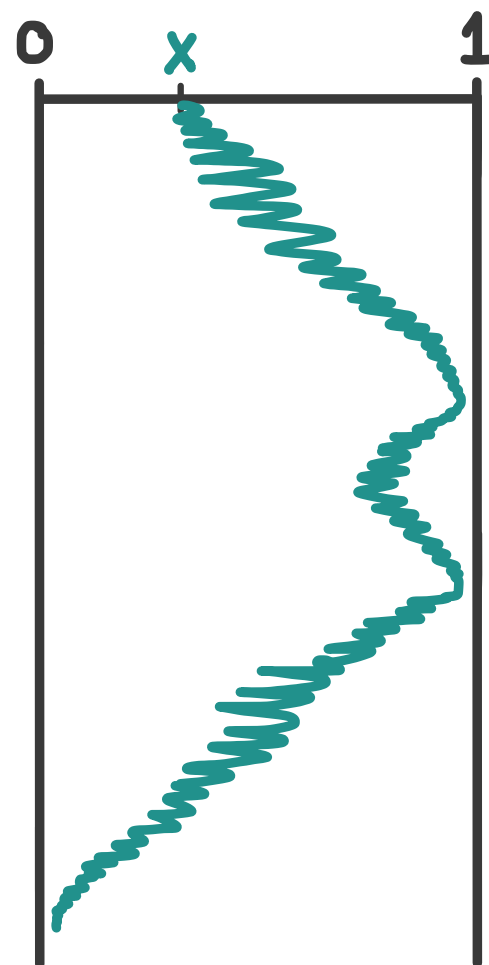
LEMMA:

$$\forall t \geq 0 \quad \forall x \in [0, 1] \quad \forall n \in \mathbb{N}_0$$

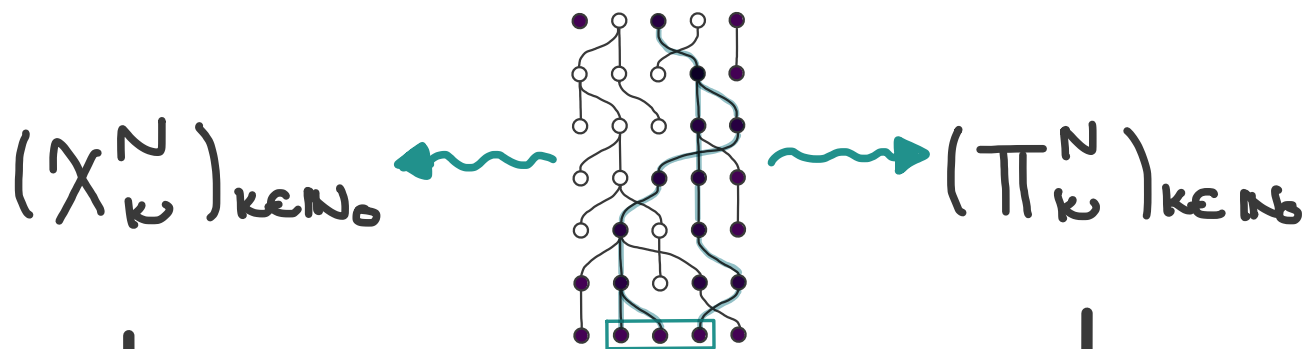
$$\mathbb{E}_x[X_t^n] = \mathbb{E}^n[x^{|\Pi_t|}]$$

WRIGHT-FISCHER DIFFUSION

Frequency of ●



THE COMPLETE PICTURE

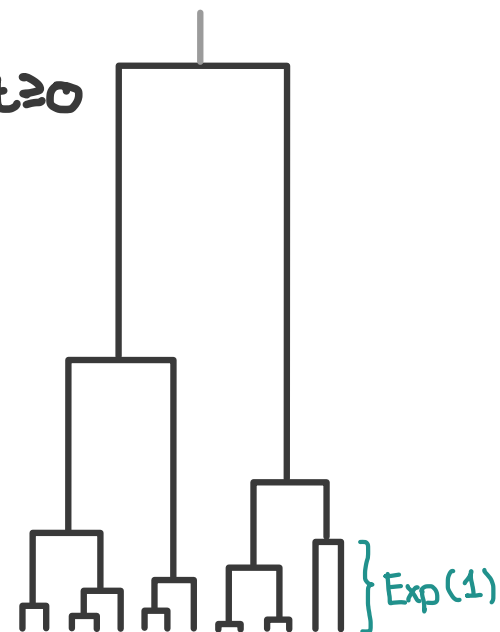


$(X_t)_{t \geq 0}$

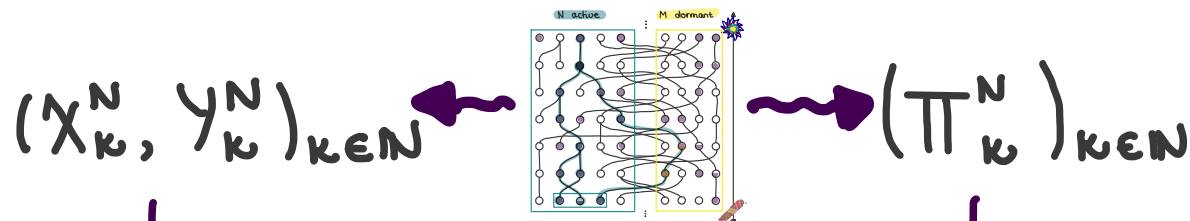
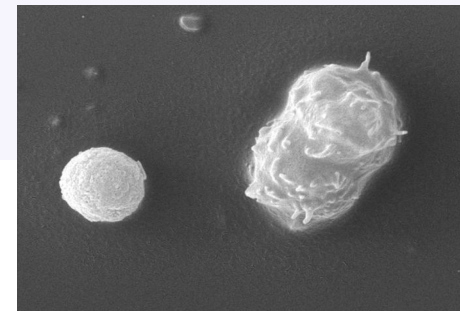
MOMENT
DUALITY

$(\pi_t)_{t \geq 0}$

$$dX_t = \sqrt{X_t(1-X_t)} dB_t$$



DORMANCY



Frequency
of ●

Genealogy
of a sample



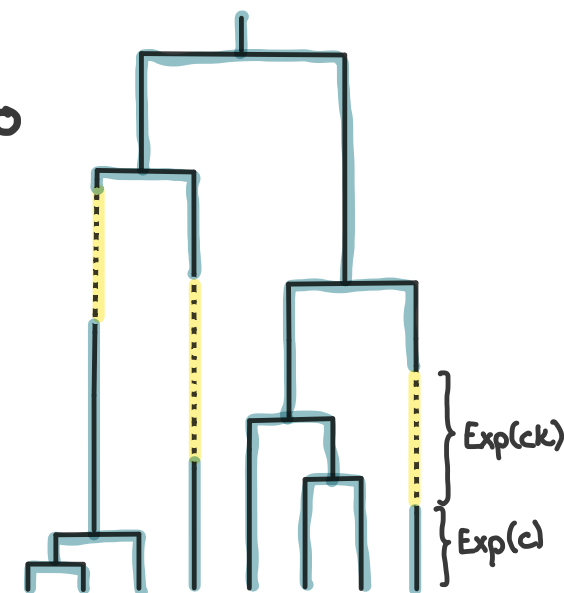
$$dX_t = c(Y_t - X_t)dt + \sqrt{X_t(1-X_t)}d\tilde{B}_t$$

$$dY_t = cK(X_t - Y_t)dt$$

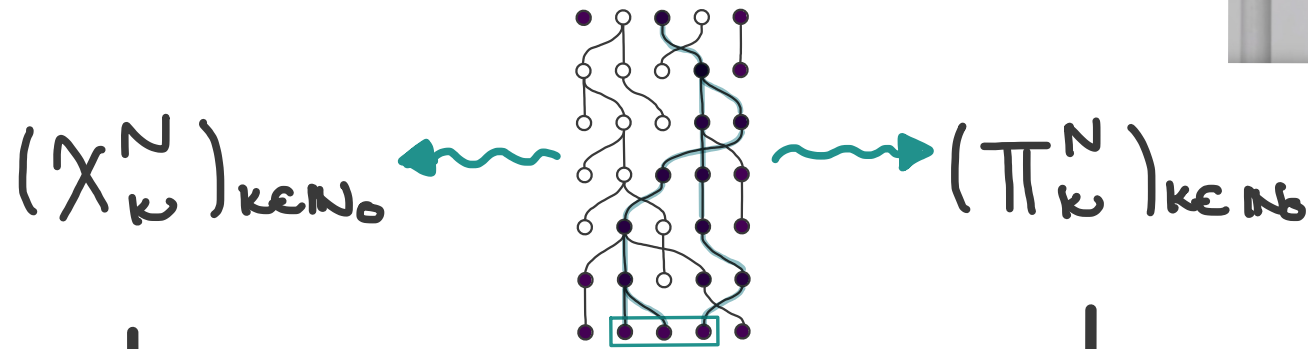
LEMMA · MOMENT DUALITY

$$\forall t \geq 0 \quad \forall x, y \in [0, 1] \quad \forall n, m \in \mathbb{N}_0$$

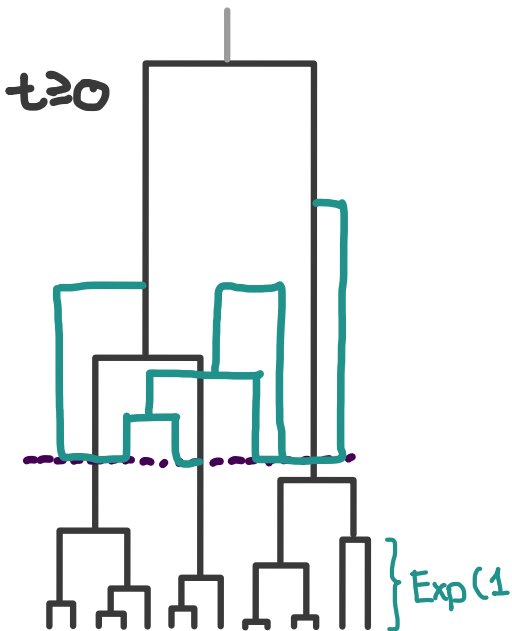
$$\mathbb{E}_{x,y}[X_t^n Y_t^m] = \mathbb{E}^{n,m}[x^{N_t} y^{M_t}]$$



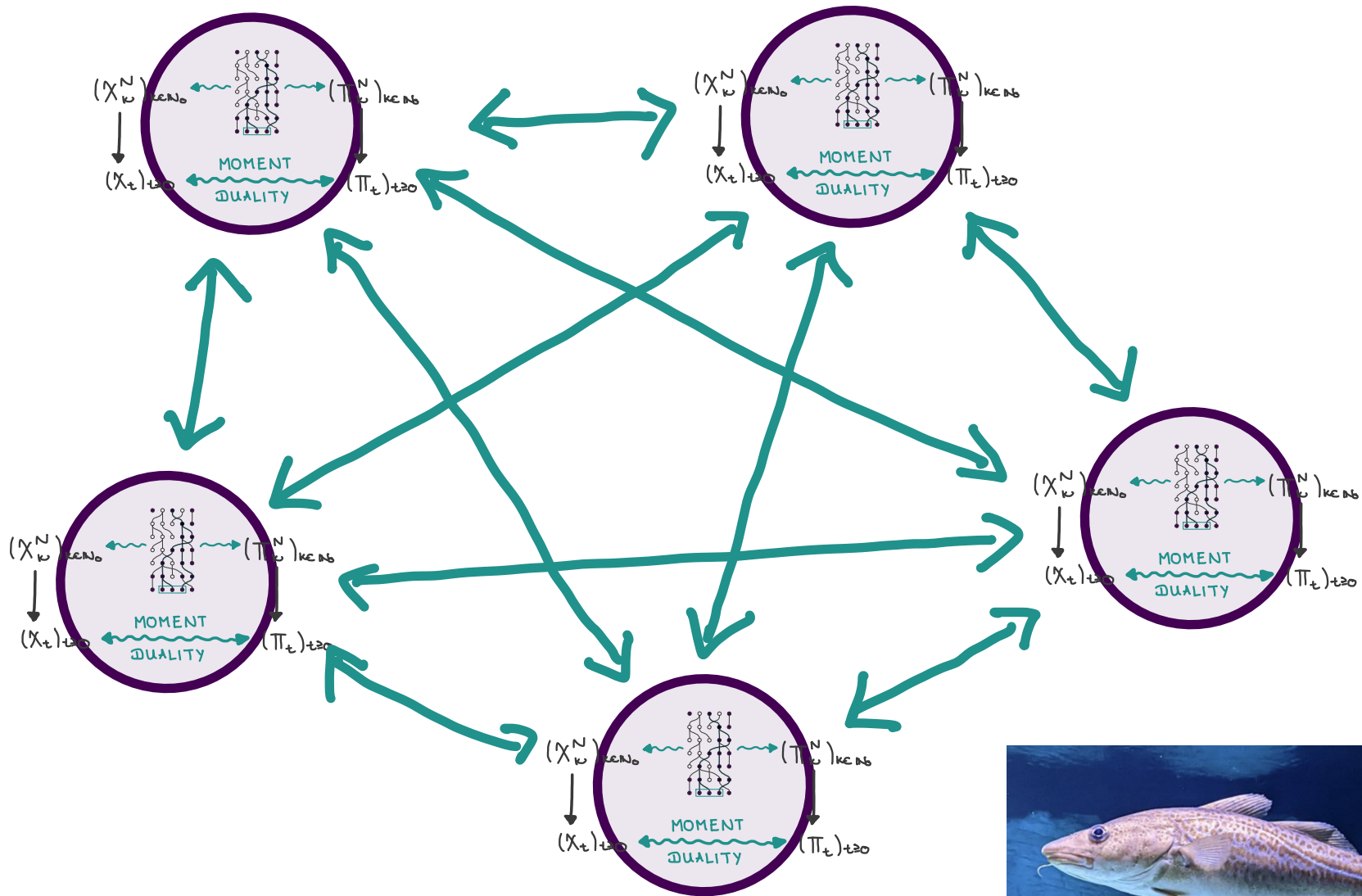
RARE SELECTION



$$dX_t = \sqrt{X_t(1-X_t)} dB_t + \underbrace{\int (\mathbb{E}[X_{t-}^{k_y} | X_{t-}] - X_{t-}) \mathcal{N}_s(dt, dy)}_{\text{jumps!}}$$



ISLANDS + BOTTLENECKS



TAKE HOME : POP GEN

$dx_t = \sqrt{x_t(1-x_t)} dw_t$
non-Lipschitz coefficients
Teller: 1-d diffusion theory

Feller: 1-d diffusion theory

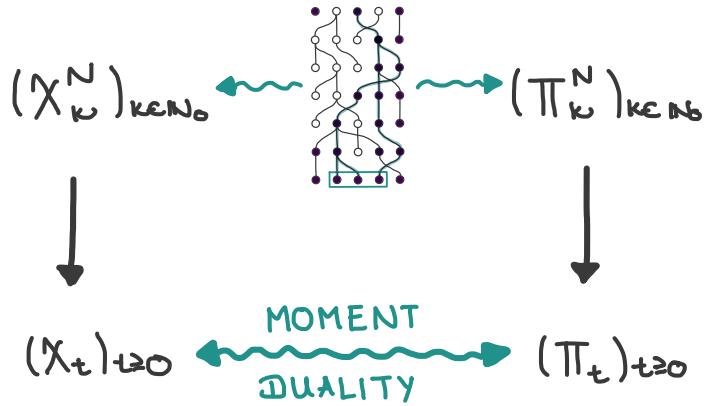
Classification of boundaries

Coalescent
-theory:

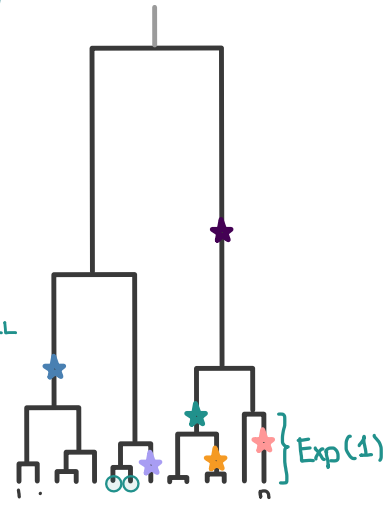


MATH

BIO



INFINITE SITES MODEL



TAKE HOME : POP GEN

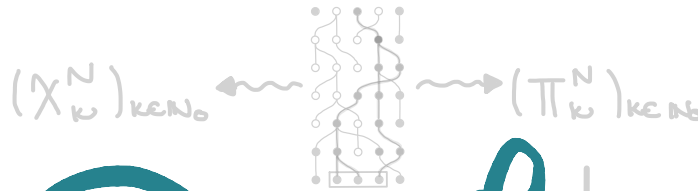
$dx_t = \sqrt{x_t(1-x_t)} dW_t$
non-Lipschitz coefficients
Feller: 1-d diffusion theory

Classification of boundaries

Coalescent theory:



BIO



Danke!

$(X_t)_{t \geq 0} \xleftrightarrow[\text{DUALITY}]{\text{MOMENT}} (\pi_t)_{t \geq 0}$

MATH

INFINITE SITES MODEL



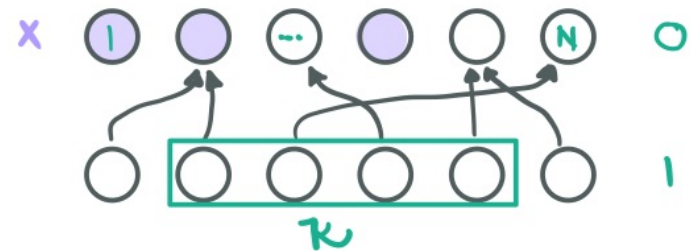
MOMENTENDUALITÄT

MOMENTENDUALITÄT: $\mathbb{E}_x [x_g^{\tau}] = \mathbb{E}^{\tau} [x^{kg}]$ " $\forall g \in \mathbb{N}_0, \forall x \in \{0, 1, \dots, 1\}, \forall \tau \in \{1, \dots, N\}$ "

Vorüberlegung:

Was ist die W'keit $p(x, \tau)$,
dass alle Individuen einer Probe

liba sind, wenn die Probe Größe τ hat und der Anteil der
libanen an der vorangegangenen Generation x ist?



$$p(x, \tau) =$$

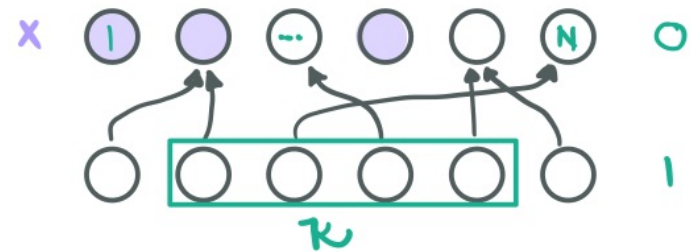
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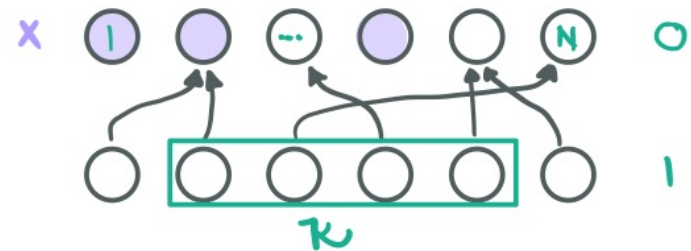
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$$p(x, \tau) = x^{\tau}$$

↑
jedes Individuum hat W'keit x
und sie sind unabhängig!

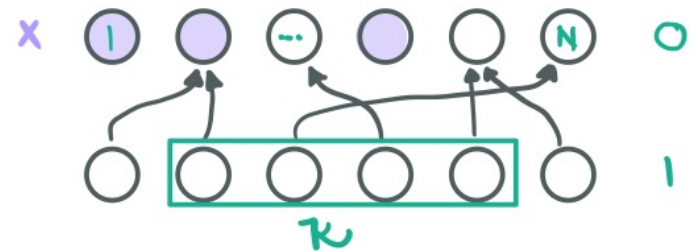
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Vorüberlegung:

Was ist die W'keit $p(x, \tau)$,
dass alle Individuen einer Probe

lila sind, wenn die Probe Größe τ hat und der Anteil der
lilaenen an der vorangegangenen Generation x ist?



$$p(x, \tau) = x^{\tau}$$

↑
jedes Individuum hat W'keit x
und sie sind unabhängig!

$$p(x, \tau) = \mathbb{P}(\text{"alle Individuen der Probe sind lila"} \mid X_0 = x, K_0 = \tau)$$

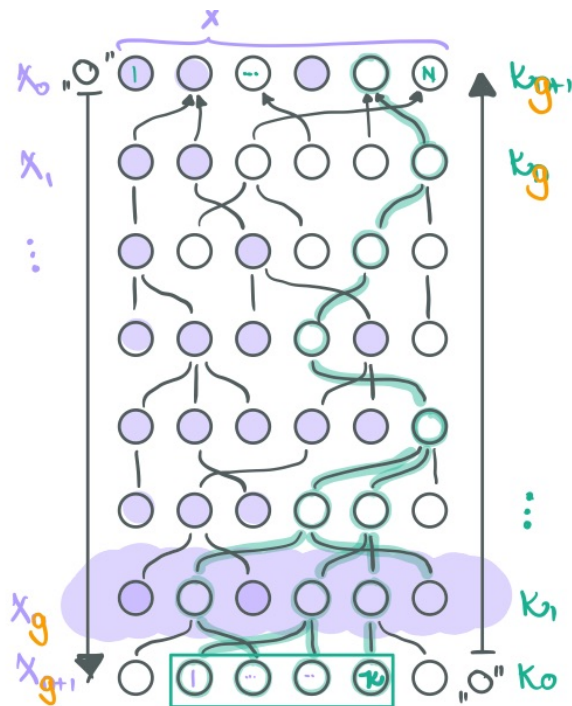
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Beweis: Gesucht ist die W'keit $p_g(x, \tau)$, dass alle Individuen einer Stichprobe lila sind, gegeben, dass die Stichprobe Größe τ hat und der Anteil an lila $g+1$ Generationen zuvor gleich x ist.
 Starke $(X_n)_{n \in \mathbb{N}_0}$ und $(K_n)_{n \in \mathbb{N}_0}$ wie im Bild unabhängig voneinander.



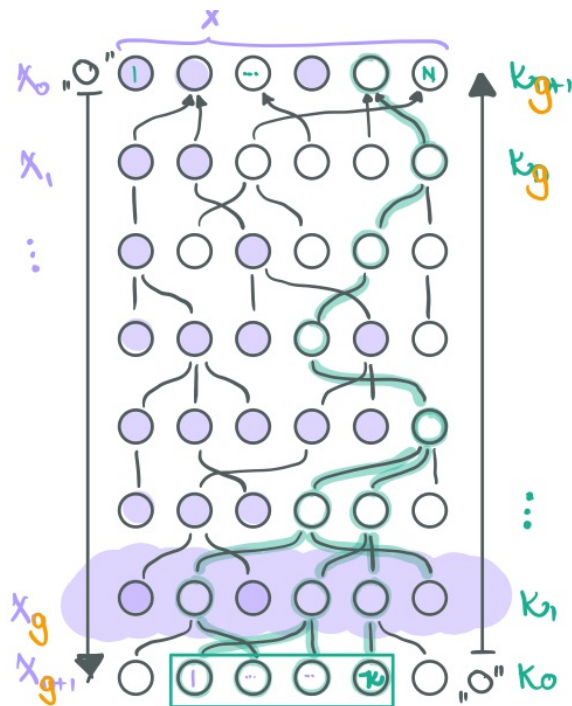
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Antwort A: Benutze $(X_n)_{n \geq 0}$.

Idee: Alle in Probe zur Zeit $g+1$ sind lila, wenn sie alle lila Eltern aus der Generation g gewählt haben. Anteil an lila in Generation g : x_g .

$p_g(x, \tau) =$

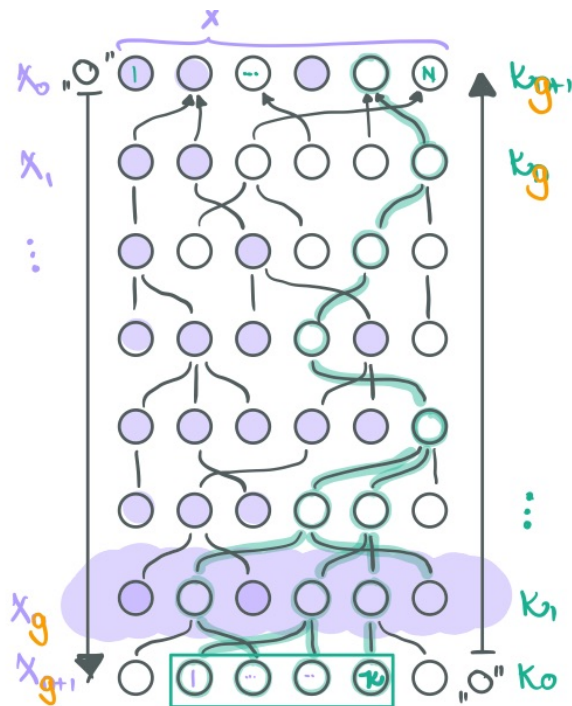
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$$p_g(x, \tau) = x_g^{\tau}$$

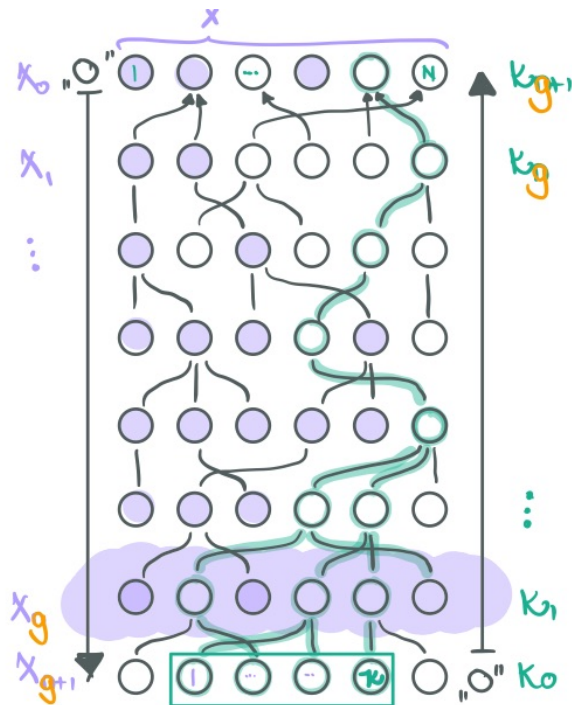
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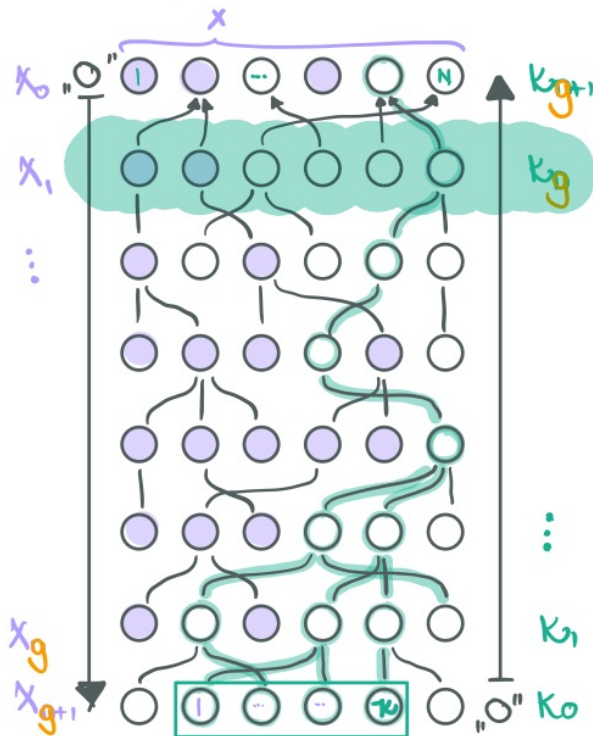
$$p_g(x, \tau) = \mathbb{E} [X_g^{\tau} \mid X_0 = x]$$

MOMENTENDUALITÄT

MOMENTENDUALITÄT: $\mathbb{E} \mathbb{E}_x [X_g^{\tau}] = \mathbb{E}^{\tau} [x^{k_g}]$ " $\forall g \in \mathbb{N}_0, \forall x \in \{0, 1, \dots, 1\}, \forall \tau \in \{1, \dots, N\}$ "

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 Starke $(X_n)_{n \in \mathbb{N}_0}$ und $(K_n)_{n \in \mathbb{N}_0}$ wie im Bild unabhängig voneinander.



Antwort B: Benutze $(K_n)_{n \in \mathbb{N}_0}$.

Idee: Alle in Probe zur Zeit $g+1$ sind lila, wenn sie alle lila Vorfahren in der Generation 1 gewählt haben.
 Anzahl an Vorfahren vor g Generationen: k_g .

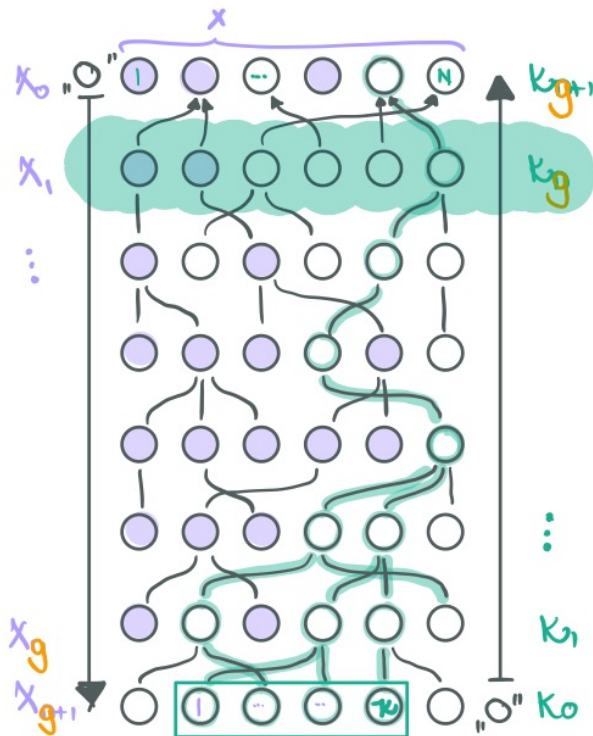
$$p_g(x, \tau) =$$

MOMENTENDUALITÄT

MOMENTENDUALITÄT: $\mathbb{E} \mathbb{E}_x [X_g^{\tau}] = \mathbb{E}^{\tau} [x^{k_g}]$ " $\forall g \in \mathbb{N}_0, \forall x \in \{0, 1, \dots, 1\}, \forall \tau \in \{1, \dots, N\}$ "

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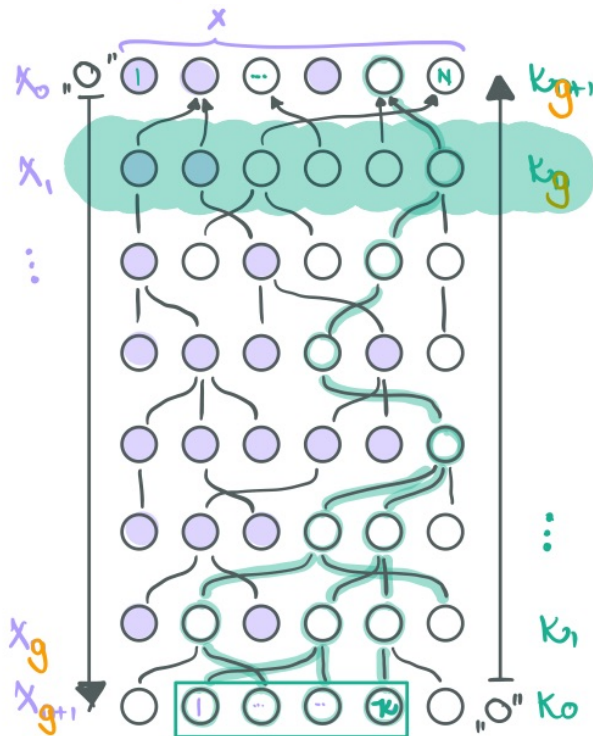
$$p_g(x, \tau) = x^{k_g}$$

MOMENTENDUALITÄT

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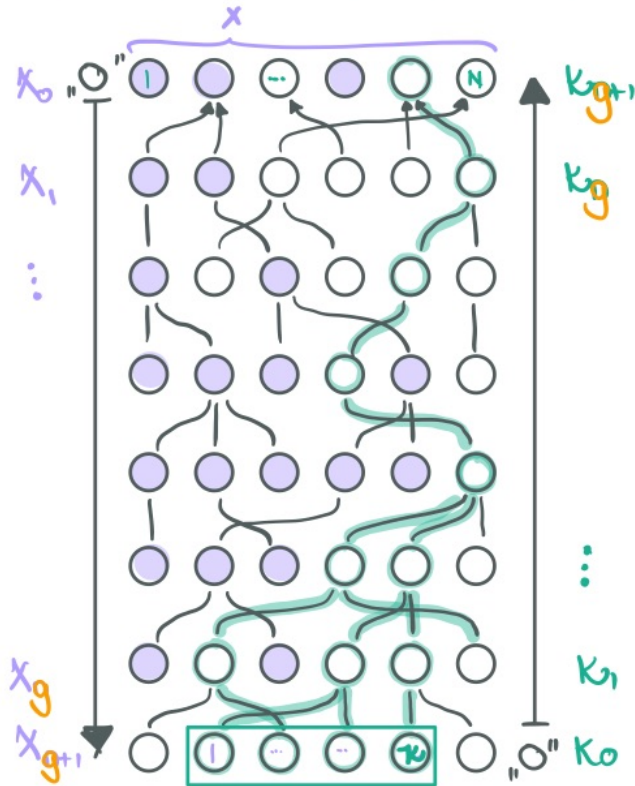
$$p_g(x, \tau) = \mathbb{E} [x^{k_g} \mid K_0 = \tau]$$

MOMENTENDUALITÄT

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A) Antwort mit $(X_n)_{n \geq 0}$

$$p_g(x, \tau) = \mathbb{E}_x [X_g^{\tau}]$$

B) Antwort mit $(K_n)_{n \geq 0}$

$$p_g(x, \tau) = \mathbb{E}^{\tau} [x^k_g]$$

Da beides die gleiche Größe bestimmt, gilt die Gleichheit!

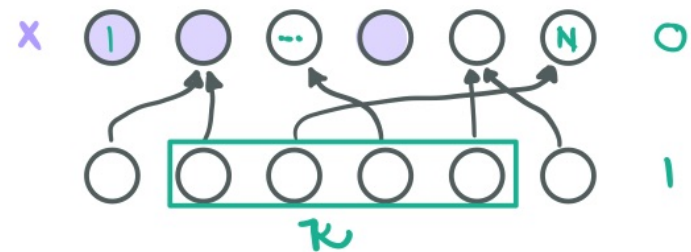
(Technik: sampling Dualität)

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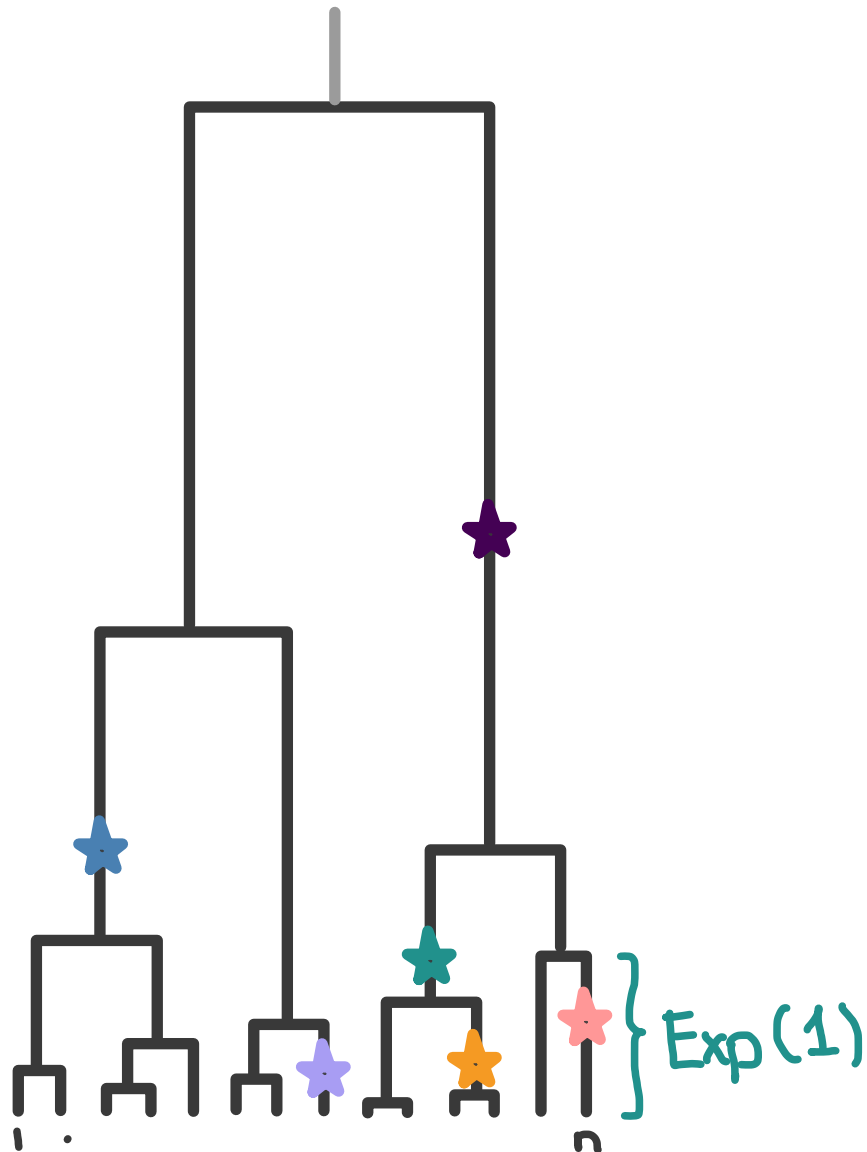
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THE KINGMAN COALESCENT + MUTATION

Genealogy of a sample

$$(\Pi_t)_{t \geq 0}$$

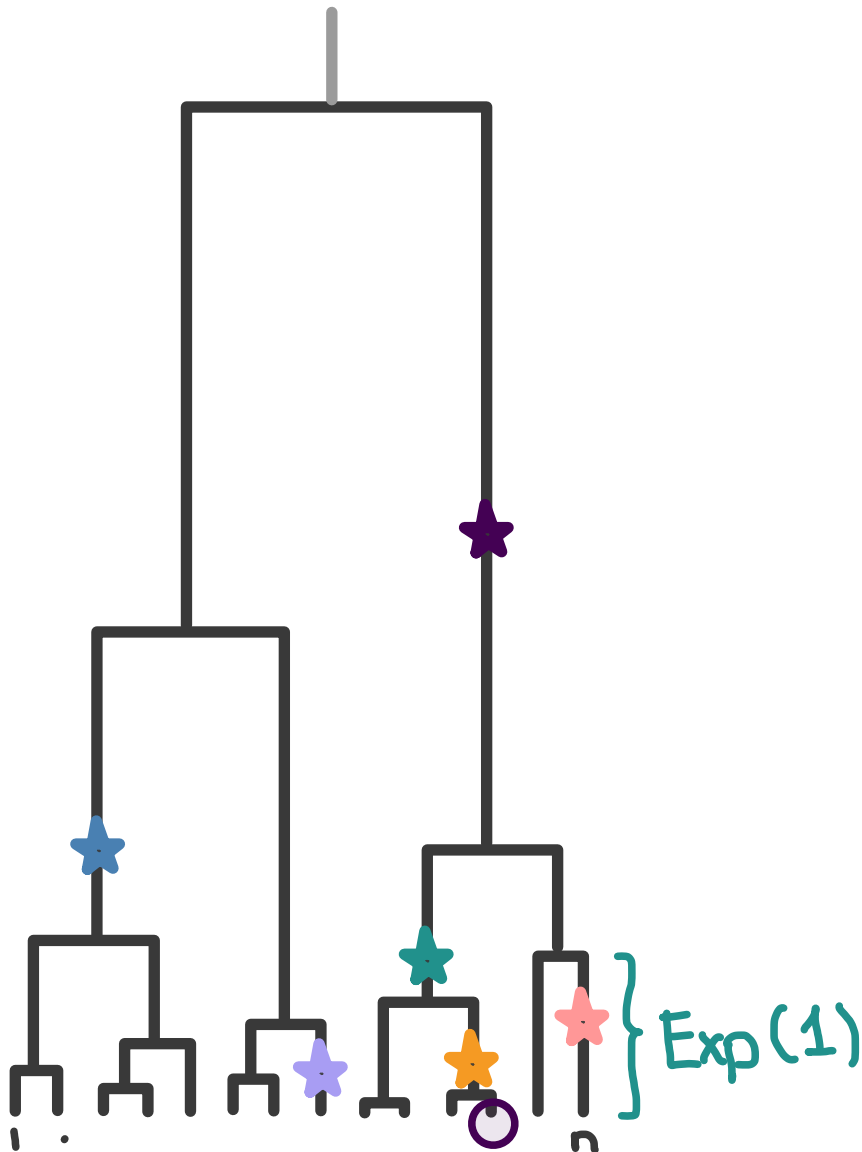


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INFINITE SITES MODEL

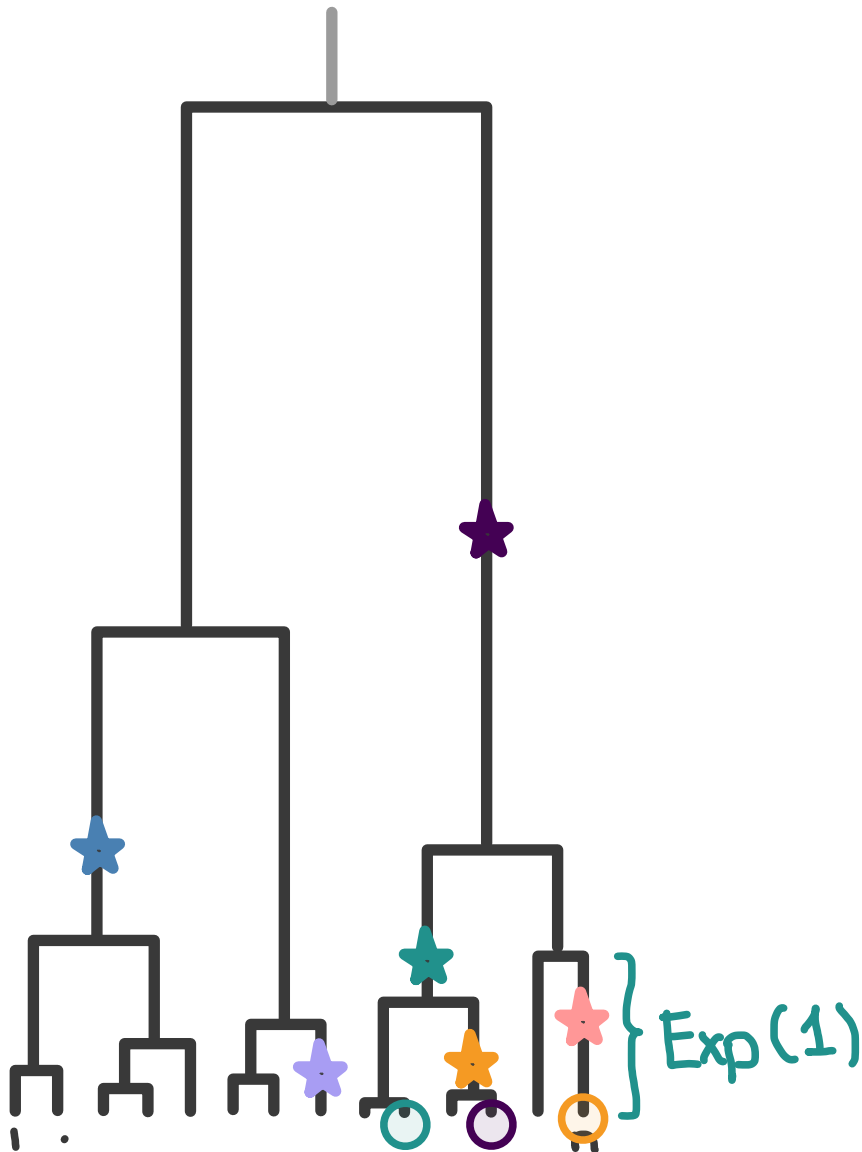
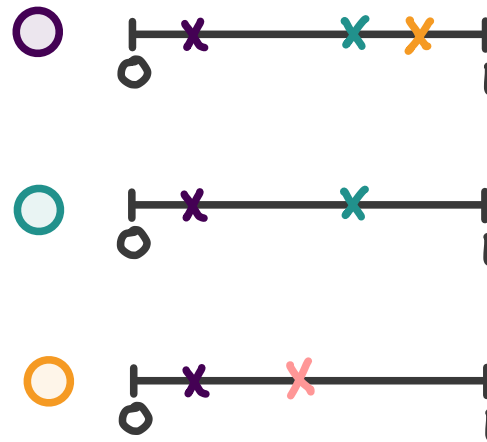


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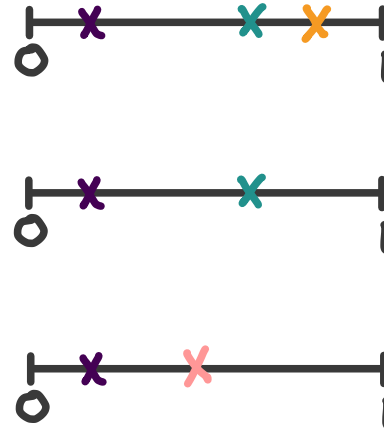


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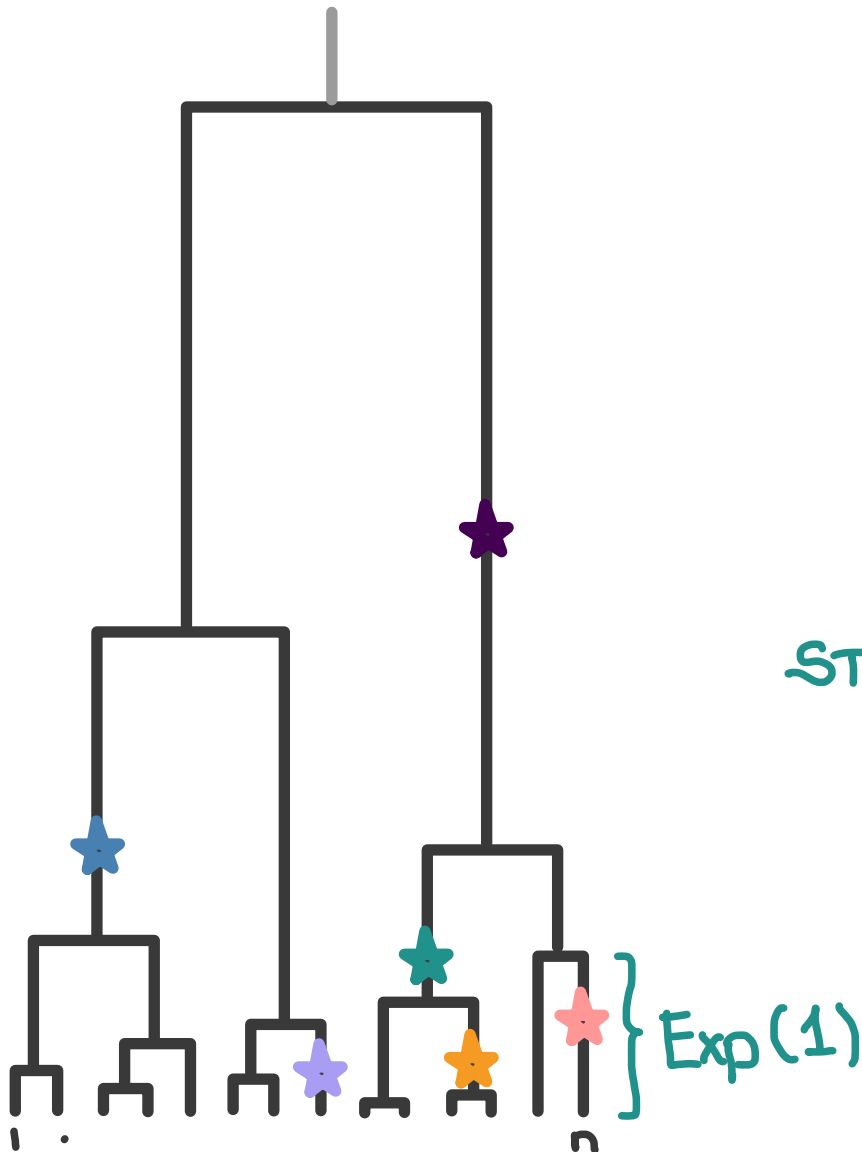
$$(\pi_t)_{t \geq 0}$$

INFINITE SITES MODEL



STATISTIC: SITE FREQUENCY SPECTRUM

$(2, 7, 3, 2, 0, 0, 0, 0)$

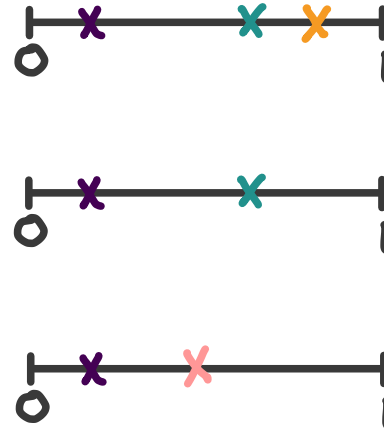


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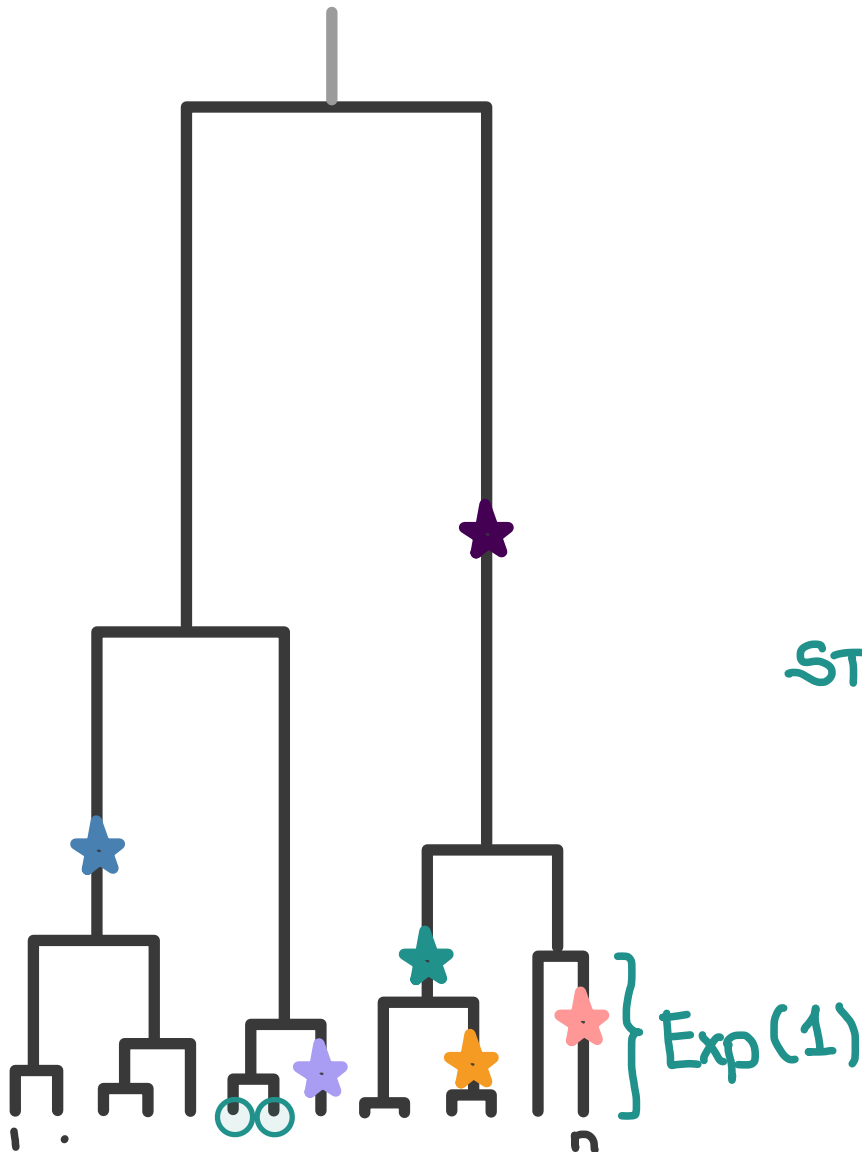
INFINITE SITES MODEL



STATISTIC: SITE FREQUENCY SPECTRUM

(2, 7, 3, 2, 0, 0, 0, 0)

How many individuals have 0 mutations

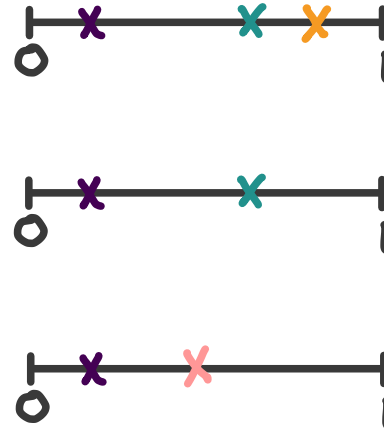


THE KINGMAN COALESCENT + MUTATION

Genealogy of a sample

$$(\pi_t)_{t \geq 0}$$

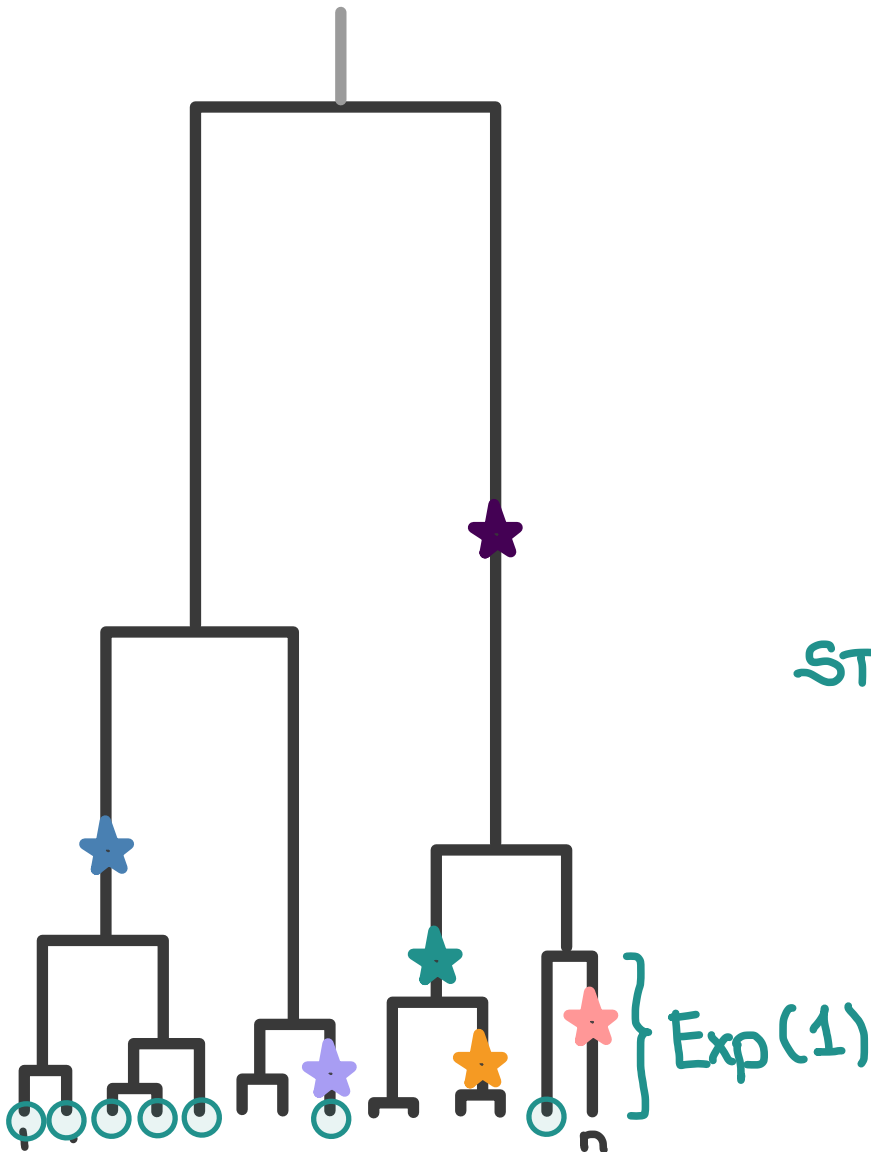
INFINITE SITES MODEL



STATISTIC: SITE FREQUENCY SPECTRUM

$(2, 7, 3, 2, 0, 0, 0, 0)$

How many individuals have 1 mutations

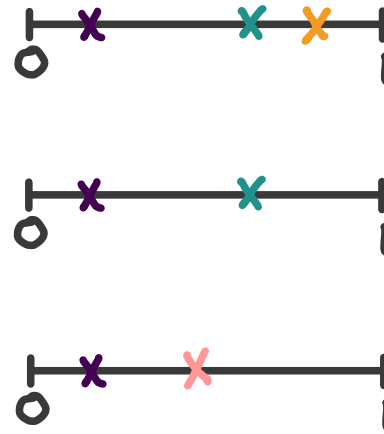


THE KINGMAN COALESCENT + MUTATION

Genealogy of a sample

$$(\pi_t)_{t \geq 0}$$

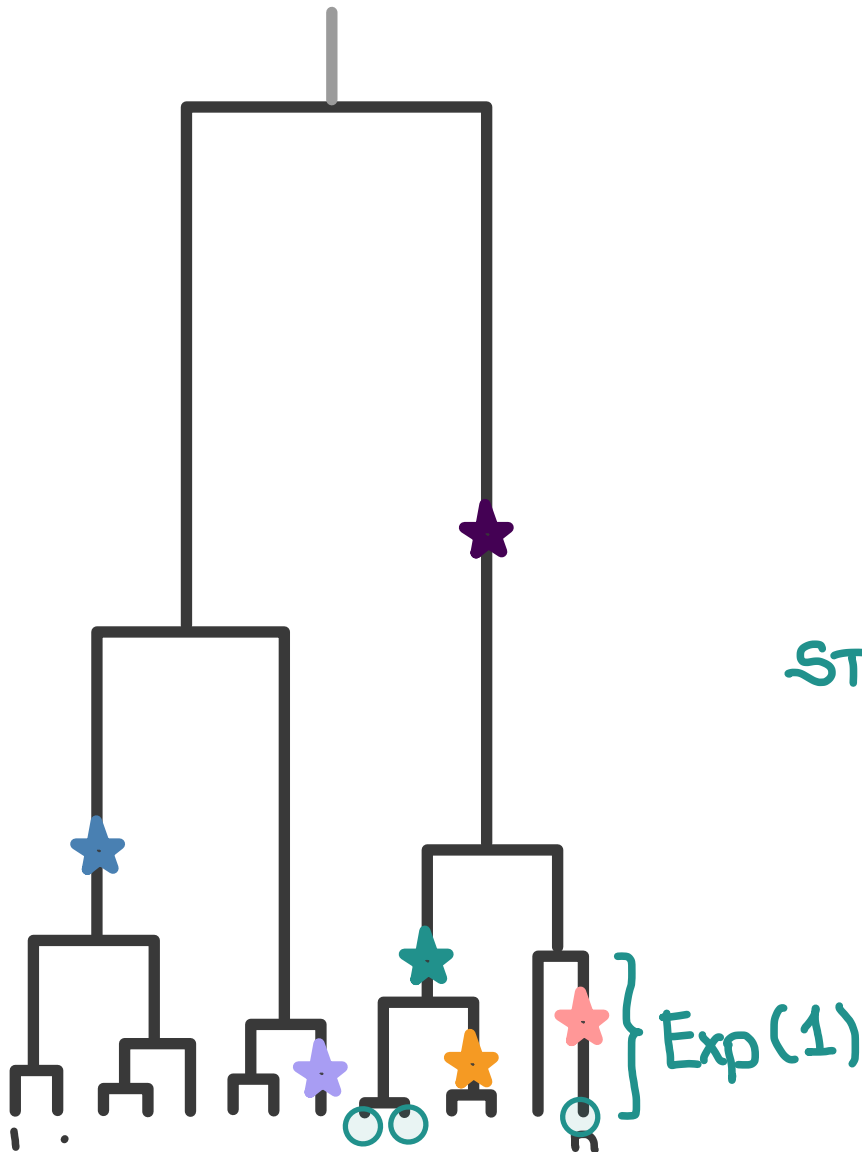
INFINITE SITES MODEL



STATISTIC: SITE FREQUENCY SPECTRUM

$(2, 7, 3, 2, 0, 0, 0, 0)$

How many individuals have 2 mutations

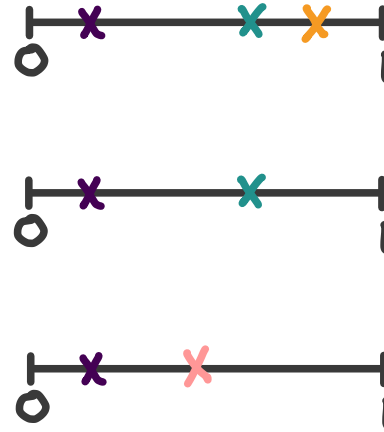


THE KINGMAN COALESCENT + MUTATION

Genealogy of a sample

$$(\pi_t)_{t \geq 0}$$

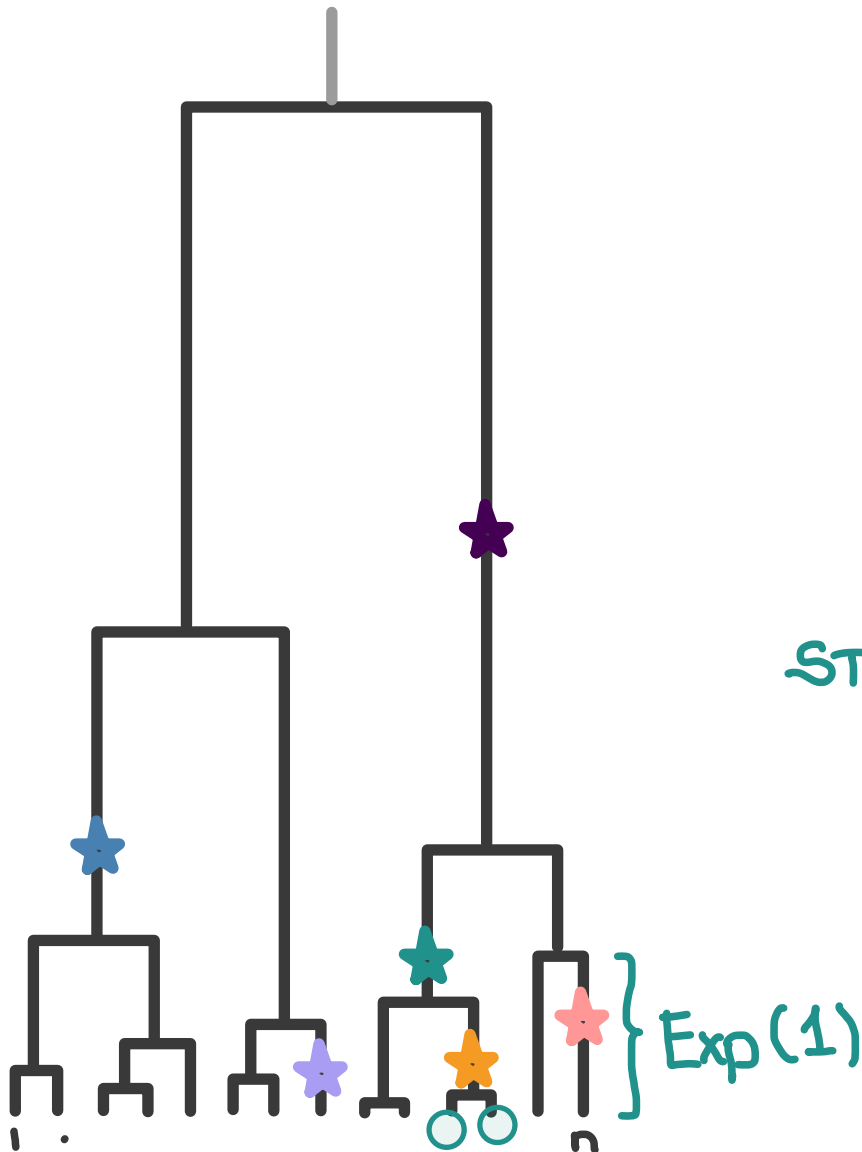
INFINITE SITES MODEL



STATISTIC: SITE FREQUENCY SPECTRUM

$(2, 7, 3, 2, 0, 0, 0, 0)$

How many individuals have 3 mutations

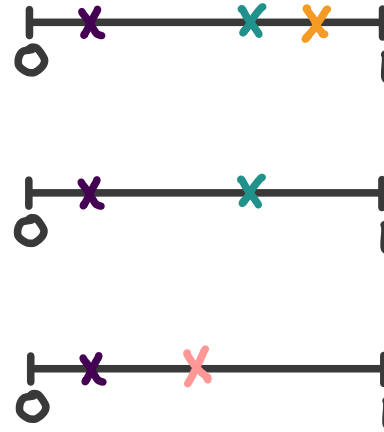


THE KINGMAN COALESCENT + MUTATION

Genealogy of a sample

$$(\pi_t)_{t \geq 0}$$

INFINITE SITES MODEL



STATISTIC: SITE FREQUENCY SPECTRUM

$(2, 7, 3, 2, 0, 0, 0, 0)$

* SCALE RESULTS BACK
TO FINITE POPULATIONS *

