

# Diffusion approximation of a multilocus model with assortative mating

S. Lemaire, Université Paris-Sud

October 19, 2011

Joint work with A. Etheridge, Oxford University

<http://hal.archives-ouvertes.fr/hal-00560285>

To appear in Electron. J. Probab.

**Question :** What are the consequences of assortative mating on the evolution of the genetic composition of a population?

**Outline :**

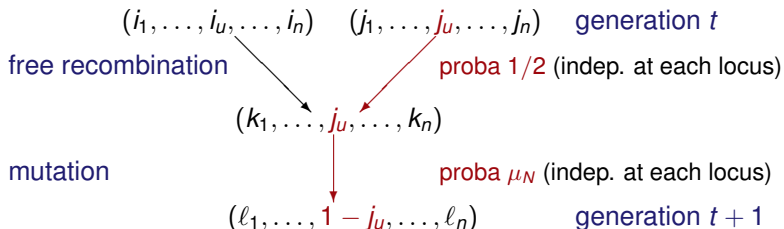
1. Serva & Peliti (1991) random mating model and Higgs & Derrida (1992) modifications
2. Description of a Moran model with assortative mating
3. Approximation by a diffusion
4. Properties of the limiting diffusion
5. Extensions of the model

# Random mating model (Serva & Peliti, 1991)

## Wright-Fisher type model

- Population of size  $N$
- **Diallelic model with  $n$  loci:** an individual is represented by its type  $\mathbf{i} = (i_1, \dots, i_n) \in \{0, 1\}^n$
- **Random pairing:** each individual  $\alpha$  has 2 parents  $\alpha_1$  and  $\alpha_2$  randomly chosen from the previous generation.

### random sampling of 2 individuals



# Genetic distance (Serva & Peliti, 1991)

Genetic distance between 2 individuals of type  $i$  and  $j$

$$d_n(\mathbf{i}, \mathbf{j}) = \sum_{k=1}^n |i_k - j_k| \text{ (Hamming distance)}$$

# Genetic distance (Serva & Peliti, 1991)

Genetic distance between 2 individuals of type  $i$  and  $j$

$$d_n(\mathbf{i}, \mathbf{j}) = \sum_{k=1}^n |i_k - j_k| \text{ (Hamming distance)}$$

$D_{t,n,N}$ : Hamming distance between 2 individuals randomly sampled in the population at time  $t$ .

# Genetic distance (Serva & Peliti, 1991)

Genetic distance between 2 individuals of type  $i$  and  $j$

$$d_n(\mathbf{i}, \mathbf{j}) = \sum_{k=1}^n |i_k - j_k| \text{ (Hamming distance)}$$

$D_{t,n,N}$ : Hamming distance between 2 individuals randomly sampled in the population at time  $t$ .

Asymptotic behavior.

Assume that  $\mu_N = \frac{\mu}{N}$ . Let  $t$ ,  $n$  and  $N$  converge to  $+\infty$ .

- $E\left(\frac{1}{n}D_{t,n,N}\right) \rightarrow \lambda := \frac{2\mu}{1+4\mu}$
- $\text{Var}\left(\frac{1}{n}D_{t,n,N}\right) \rightarrow 0$ .

# Genetic distance (Serva & Peliti, 1991)

Genetic distance between 2 individuals of type  $i$  and  $j$

$$d_n(\mathbf{i}, \mathbf{j}) = \sum_{k=1}^n |i_k - j_k| \text{ (Hamming distance)}$$

$D_{t,n,N}$ : Hamming distance between 2 individuals randomly sampled in the population at time  $t$ .

Asymptotic behavior.

Assume that  $\mu_N = \frac{\mu}{N}$ . Let  $t$ ,  $n$  and  $N$  converge to  $+\infty$ .

- $E\left(\frac{1}{n}D_{t,n,N}\right) \rightarrow \lambda := \frac{2\mu}{1+4\mu}$
- $\text{Var}\left(\frac{1}{n}D_{t,n,N}\right) \rightarrow 0$ .

► If reproduction is possible only between 2 individuals of type  $i$  and  $j$  so that  $\frac{1}{n}d_n(\mathbf{i}, \mathbf{j}) < \lambda_0$  and if  $\lambda_0 < \lambda$  the population will never reach its natural equilibrium.

# Species-Formation model (Higgs & Derrida, 1992)

## Modification of the previous model:

- Population of size  $N$
- Diallelic model with  $n$  loci: an individual is represented by its type  $\mathbf{i} = (i_1, \dots, i_n) \in \{0, 1\}^n$
- Random pairing: each individual  $\alpha$  has 2 parents  $\alpha_1$  and  $\alpha_2$  randomly chosen from the previous generation.
- Free recombination: each allele of  $\alpha$  is inherited from either  $\alpha_1$  or  $\alpha_2$  with probability  $(1/2, 1/2)$  independently at each locus.
- a mutation occurs with probability  $\mu_N$  independently at each locus.



# Species-Formation model (Higgs & Derrida, 1992)

- Population of size  $N$
- Diallelic model with  $n$  loci: an individual is represented by its type  $\mathbf{i} = (i_1, \dots, i_n) \in \{0, 1\}^n$
- assortative pairing: each individual  $\alpha$  has 2 parents  $\alpha_1$  and  $\alpha_2$  chosen from the previous generation
  - $\alpha_1$  is chosen at random
  - $\alpha_2$  is chosen only from those individuals having a Hamming distance smaller than  $n\lambda_0$ .

If impossible,  $\alpha_1$  is discarded.

- Free recombination: each allele of  $\alpha$  is inherited from either  $\alpha_1$  or  $\alpha_2$  with probability  $(1/2, 1/2)$  independently at each locus.
- a mutation occurs with probability  $\mu_N$  independently at each locus.

# Species-Formation model (Higgs & Derrida, 1992)

The introduction of a cut off value  $\lambda_0$  leads to a partition into isolated subgroups they called 'species'.

**Species:** a member of a species A have

- Hamming distance smaller than  $n\lambda_0$  with at least one member of A,
- Hamming distance greater than or equal to  $n\lambda_0$  with each member of another species.

# Species-Formation model (Higgs & Derrida, 1992)

The introduction of a cut off value  $\lambda_0$  leads to a partition into isolated subgroups they called 'species'.

**Species:** a member of a species A have

- Hamming distance smaller than  $n\lambda_0$  with at least one member of A,
- Hamming distance greater than or equal to  $n\lambda_0$  with each member of another species.

Observations by simulations

- ▶ A continuous process of divisions into 'species' and extinctions.

# Assortative mating Moran model

## Modifications:

- **Moran model:** at each step, 2 individuals  $\alpha_1$  and  $\alpha_2$  are chosen in the population;  $\alpha$  is removed and is replaced by an offspring of  $(\alpha_1, \alpha_2)$ .

# Assortative mating Moran model

## Modifications:

- **Moran model:** at each step, 2 individuals  $\alpha_1$  and  $\alpha_2$  are chosen in the population;  $\alpha$  is removed and is replaced by an offspring of  $(\alpha_1, \alpha_2)$ .
- **Assortment:** let  $s_{N,0}, \dots, s_{N,n} \geq 0$ .
  - $\alpha_1$  is chosen at random. Let  $i$  denote its type.
  - each individual of type  $j$  have a probability  $\propto (1 + s_{N,d_n(i,j)})$  to be  $\alpha_2$ .

# Assortative mating Moran model

## Modifications:

- **Moran model:** at each step, 2 individuals  $\alpha_1$  and  $\alpha_2$  are chosen in the population;  $\alpha$  is removed and is replaced by an offspring of  $(\alpha_1, \alpha_2)$ .
- **Assortment:** let  $s_{N,0}, \dots, s_{N,n} \geq 0$ .
  - $\alpha_1$  is chosen at random. Let  $i$  denote its type.
  - each individual of type  $j$  have a probability  $\propto (1 + s_{N,d_n(i,j)})$  to be  $\alpha_2$ .
- ▶ positive assortative mating if  $s_{N,0} \geq \dots \geq s_{N,n}$ .

# Assortative mating Moran model

## Modifications:

- **Moran model:** at each step, 2 individuals  $\alpha_1$  and  $\alpha_2$  are chosen in the population;  $\alpha$  is removed and is replaced by an offspring of  $(\alpha_1, \alpha_2)$ .
- **Assortment:** let  $s_{N,0}, \dots, s_{N,n} \geq 0$ .
  - $\alpha_1$  is chosen at random. Let  $i$  denote its type.
  - each individual of type  $j$  have a probability  $\propto (1 + s_{N,d_n(i,j)})$  to be  $\alpha_2$ .
- ▶ positive assortative mating if  $s_{N,0} \geq \dots \geq s_{N,n}$ .

## Other features are unchanged:

- free recombination
- mutation with probability  $\mu_N$  independently at each locus.

# Transition probabilities of the Markov chain $(Z_t^{(N)})_t$

$Z_t^{(N)}(\mathbf{k})$  : proportion of individuals of type  $\mathbf{k} \in \{0, 1\}^n$  at time  $t$ .

$Z_t^{(N)} := \{Z_t^{(N)}(\mathbf{k}), \mathbf{k} \in \{0, 1\}^n\}$  composition of the population at time  $t$

►  $(Z_t^{(N)})_t$  is a Markov chain

Assume that  $Z_t^{(N)} = z$ .

In one step, one individual of type  $i$  is removed and replaced by one individual of type  $j \neq i$  with probability:

$$\sum_{\mathbf{k}, \ell \in \{0, 1\}^n} z(i) \frac{(1 + s_{N,d(i,\mathbf{k})})z(\mathbf{k})}{1 + \sum_{\mathbf{h}} s_{N,d(i,\mathbf{h})}z(\mathbf{h})} 2^{-d(i,\mathbf{k})} \mathbf{1}_{\{\ell_u \in \{i_u, k_u\} \forall u\}} \mu_N^{d(\ell,j)} (1 - \mu_N)^{n-d(\ell,j)}.$$



# Transition probabilities of the Markov chain $(Z_t^{(N)})_t$

$Z_t^{(N)}(\mathbf{k})$  : proportion of individuals of type  $\mathbf{k} \in \{0, 1\}^n$  at time  $t$ .

$Z_t^{(N)} := \{Z_t^{(N)}(\mathbf{k}), \mathbf{k} \in \{0, 1\}^n\}$  composition of the population at time  $t$

►  $(Z_t^{(N)})_t$  is a Markov chain

Assume that  $Z_t^{(N)} = z$ .

In one step, one individual of type  $i$  is removed and replaced by one individual of type  $j \neq i$  with probability:

$$\sum_{\mathbf{k}, \ell \in \{0, 1\}^n} z(\mathbf{i}) \frac{(1 + s_{N,d(i,\mathbf{k})})z(\mathbf{k})}{1 + \sum_{\mathbf{h}} s_{N,d(i,\mathbf{h})}z(\mathbf{h})} 2^{-d(i,\mathbf{k})} \mathbf{1}_{\{\ell_u \in \{i_u, k_u\} \forall u\}} \mu_N^{d(\ell,j)} (1 - \mu_N)^{n-d(\ell,j)}.$$

# Transition probabilities of the Markov chain $(Z_t^{(N)})_t$

$Z_t^{(N)}(\mathbf{k})$  : proportion of individuals of type  $\mathbf{k} \in \{0, 1\}^n$  at time  $t$ .

$Z_t^{(N)} := \{Z_t^{(N)}(\mathbf{k}), \mathbf{k} \in \{0, 1\}^n\}$  composition of the population at time  $t$

►  $(Z_t^{(N)})_t$  is a Markov chain

Assume that  $Z_t^{(N)} = z$ .

In one step, one individual of type  $i$  is removed and replaced by one individual of type  $j \neq i$  with probability:

$$\sum_{\mathbf{k}, \ell \in \{0, 1\}^n} z(i) \frac{(1 + s_{N,d(i,\mathbf{k})})z(\mathbf{k})}{1 + \sum_{\mathbf{h}} s_{N,d(i,\mathbf{h})}z(\mathbf{h})} 2^{-d(i,\mathbf{k})} \mathbf{1}_{\{\ell_u \in \{i_u, k_u\} \forall u\}} \mu_N^{d(\ell,j)} (1 - \mu_N)^{n-d(\ell,j)}.$$

# Transition probabilities of the Markov chain $(Z_t^{(N)})_t$

$Z_t^{(N)}(\mathbf{k})$  : proportion of individuals of type  $\mathbf{k} \in \{0, 1\}^n$  at time  $t$ .

$Z_t^{(N)} := \{Z_t^{(N)}(\mathbf{k}), \mathbf{k} \in \{0, 1\}^n\}$  composition of the population at time  $t$

►  $(Z_t^{(N)})_t$  is a Markov chain

Assume that  $Z_t^{(N)} = z$ .

In one step, one individual of type  $i$  is removed and replaced by one individual of type  $j \neq i$  with probability:

$$\sum_{\mathbf{k}, \ell \in \{0, 1\}^n} z(i) \frac{(1 + s_{N,d(i,\mathbf{k})})z(\mathbf{k})}{1 + \sum_{\mathbf{h}} s_{N,d(i,\mathbf{h})}z(\mathbf{h})} 2^{-d(i,\mathbf{k})} \mathbf{1}_{\{\ell_u \in \{i_u, k_u\} \forall u\}} \mu_N^{d(\ell,j)} (1 - \mu_N)^{n-d(\ell,j)}.$$

# Transition probabilities of the Markov chain $(Z_t^{(N)})_t$

$Z_t^{(N)}(\mathbf{k})$  : proportion of individuals of type  $\mathbf{k} \in \{0, 1\}^n$  at time  $t$ .

$Z_t^{(N)} := \{Z_t^{(N)}(\mathbf{k}), \mathbf{k} \in \{0, 1\}^n\}$  composition of the population at time  $t$

►  $(Z_t^{(N)})_t$  is a Markov chain

Assume that  $Z_t^{(N)} = z$ .

In one step, one individual of type  $i$  is removed and replaced by one individual of type  $j \neq i$  with probability:

$$\sum_{\mathbf{k}, \ell \in \{0, 1\}^n} z(i) \frac{(1 + s_{N,d(i,\mathbf{k})})z(\mathbf{k})}{1 + \sum_{\mathbf{h}} s_{N,d(i,\mathbf{h})}z(\mathbf{h})} 2^{-d(i,\mathbf{k})} \mathbf{1}_{\{\ell_u \in \{i_u, k_u\} \forall u\}} \mu_N^{d(\ell,j)} (1 - \mu_N)^{n-d(\ell,j)}.$$

# Diffusion approximation

Hyp:  $\mu_N = \frac{\mu}{N}$  and  $s_{N,l} = \frac{s_l}{N} \forall l \in \{0, \dots, n\}$

# Diffusion approximation

Hyp:  $\mu_N = \frac{\mu}{N}$  and  $s_{N,\ell} = \frac{s_\ell}{N} \forall \ell \in \{0, \dots, n\}$

The one-locus case Let  $Z_t^{(N)}$  be the proportion of individuals with 0-allele at time  $t \in \mathbf{N}$ .

- $E_z(Z_1^{(N)} - z) = \frac{1}{N^2} \left( (1 - 2z)\mu + z(1 - z)(1/2 - z)(s_1 - s_0) \right) + O(1/N^3)$
- $E_z((Z_1^{(N)} - z)^2) = \frac{1}{N^2} z(1 - z) + O(1/N^3)$
- $E_z((Z_1^{(N)} - z)^4) = O(1/N^4)$

## Diffusion approximation

If  $Z_0^{(N)} \Rightarrow Z_0$ , then  $(Z_{[N^2 t]}^{(N)})_t \xrightarrow{D_{[0,1]}([0, \infty))} Z$  diffusion with generator  $\mathcal{G}_1$ :

$$\mathcal{G}_1 = \frac{1}{2} x(1-x) \frac{d^2}{dx^2} + \left( (1-2x)\mu + (s_1 - s_0)(1/2 - x)x(1-x) \right) \frac{d}{dx}$$
$$\mathcal{D}(\mathcal{G}_1) = C^2([0, 1]).$$

# Wright-Fisher diffusion with selection and mutation

$$\mathcal{G}_1 = \frac{1}{2}x(1-x)\frac{d^2}{dx^2} + \left( (1-2x)\mu + (s_1 - s_0)(1/2 - x)x(1-x) \right) \frac{d}{dx}$$
$$\mathcal{D}(\mathcal{G}_1) = C^2([0, 1]).$$

## Another one-locus discrete model

- Diploid population of size  $N$  (identified as a  $2N$  haploid population)
- Wright-Fisher model with
  - viability coefficients:

$$w_{0,1}^{(N)} = w_{1,0}^{(N)} = 1 + \frac{s_1}{4N} \quad \text{and} \quad w_{0,0}^{(N)} = w_{1,1}^{(N)} = 1 + \frac{s_0}{4N}.$$

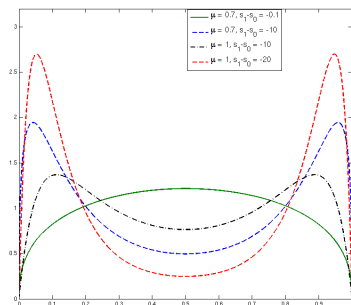
- mutation probability:  $\frac{\mu}{2N}$ .

► Approximation of the 0-allele frequency at time  $[2Nt]$  by a diffusion with generator  $\mathcal{G}_1$ .

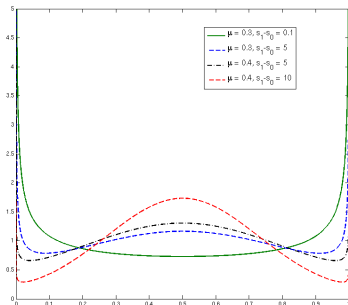
# Properties of the one-locus diffusion

$$G_1 = \frac{1}{2}x(1-x)\frac{d^2}{dx^2} + ((1-2x)\mu + (s_1 - s_0)(1/2 - x)x(1-x))\frac{d}{dx}$$

- If  $\mu > 0$ , the diffusion has a reversible measure with density  $g_{\mu,s}(x) = C_{\mu,s}(x(1-x))^{2\mu-1} \exp((s_1 - s_0)x(1-x))$ .
- If  $0 < \mu < 1/2$  then 0 and 1 are regular boundaries,
- If  $\mu \geq 1/2$  then 0 and 1 are entrance boundaries.



$\mu > 1/2$ : global maximum at  $1/2$  iff  $s_1 - s_0 \geq 4 - 8\mu$ .



$0 < \mu < 1/2$ : global minimum at  $1/2$  iff  $s_1 - s_0 \leq 4 - 8\mu$ .



# The linkage disequilibrium

Hyp: **free recombination** ,  $\mu_N = \frac{\mu}{N}$  and  $s_{N,\ell} = \frac{s_\ell}{N} \quad \forall \ell \in \{0, \dots, n\}$ .

► separation of timescales.

# The linkage disequilibrium

Hyp: **free recombination**,  $\mu_N = \frac{\mu}{N}$  and  $s_{N,\ell} = \frac{s_\ell}{N} \forall \ell \in \{0, \dots, n\}$ .

► separation of timescales.

Example in the case of two loci:

$$\text{If } Z_t^{(N)} = \begin{pmatrix} Z_t^{(N)}(00) \\ Z_t^{(N)}(10) \\ Z_t^{(N)}(01) \\ Z_t^{(N)}(11) \end{pmatrix} \text{ then } E_z(Z_t^{(N)} - z) = \frac{1}{2N} D(z) \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix} + O(N^{-2})$$

where  $D(z) = z(01)z(10) - z(11)z(00)$  (**linkage disequilibrium**)

# The linkage disequilibrium

Hyp: **free recombination**,  $\mu_N = \frac{\mu}{N}$  and  $s_{N,\ell} = \frac{s_\ell}{N} \forall \ell \in \{0, \dots, n\}$ .

► separation of timescales.

Example in the case of two loci:

$$\text{If } Z_t^{(N)} = \begin{pmatrix} Z_t^{(N)}(00) \\ Z_t^{(N)}(10) \\ Z_t^{(N)}(01) \\ Z_t^{(N)}(11) \end{pmatrix} \text{ then } E_z(Z_1^{(N)} - z) = \frac{1}{2N} D(z) \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix} + O(N^{-2})$$

where  $D(z) = z(01)z(10) - z(11)z(00)$  (**linkage disequilibrium**)

0-allele frequencies at each locus:

$$x(1) = z(00) + z(01) \text{ and } x(2) = z(00) + z(10)$$

# The linkage disequilibrium

Hyp: **free recombination**,  $\mu_N = \frac{\mu}{N}$  and  $s_{N,\ell} = \frac{s_\ell}{N} \forall \ell \in \{0, \dots, n\}$ .

► separation of timescales.

Example in the case of two loci:

$$\text{If } Z_t^{(N)} = \begin{pmatrix} Z_t^{(N)}(00) \\ Z_t^{(N)}(10) \\ Z_t^{(N)}(01) \\ Z_t^{(N)}(11) \end{pmatrix} \text{ then } E_z(Z_1^{(N)} - z) = \frac{1}{2N} D(z) \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix} + O(N^{-2})$$

where  $D(z) = z(01)z(10) - z(11)z(00)$  (**linkage disequilibrium**)

0-allele frequencies at each locus:

$$x(1) = z(00) + z(01) \text{ and } x(2) = z(00) + z(10)$$

►  $D(z) = x(1)x(2) - z(00)$

# The two-locus case

In first approximation, the motion is governed by:

$$\frac{d}{dt}z(t) = \frac{1}{2}D(z(t)) \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix}$$

►  $\frac{d}{dt}D(z(t)) = -\frac{1}{2}D(z(t)).$

# The two-locus case

In first approximation, the motion is governed by:

$$\frac{d}{dt}z(t) = \frac{1}{2}D(z(t)) \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix}$$

- ▶  $\frac{d}{dt}D(z(t)) = -\frac{1}{2}D(z(t))$ .
- ▶ The genotypic frequencies rapidly converges to a product distribution.
- ▶ At a slower rate, the 0-allelic frequencies converge to a 2-dimensional diffusion.

# The two-locus case

In first approximation, the motion is governed by:

$$\frac{d}{dt}z(t) = \frac{1}{2}D(z(t)) \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix}$$

►  $\frac{d}{dt}D(z(t)) = -\frac{1}{2}D(z(t)).$

► The genotypic frequencies rapidly converges to a product distribution.

► At a slower rate, the 0-allelic frequencies converge to a 2-dimensional diffusion.

**Proof:** application of the diffusion approximation theorem stated by Ethier & Nagylaki (Adv. Appl. Prob. 80) to:

$$\begin{cases} X_t^{(N)}(1) = Z_t^{(N)}(00) + Z_t^{(N)}(10) \\ X_t^{(N)}(2) = Z_t^{(N)}(00) + Z_t^{(N)}(01) \\ Y_t^{(N)} = X_t^{(N)}(1)X_t^{(N)}(2) - Z_t^{(N)}(00) \end{cases}$$

# Convergence theorem in the two-locus case

New coordinates:  $x(1) = z(00) + z(10)$ ,  $x(2) = z(00) + z(01)$  and  $y = x(1)x(2) - z(00)$ .

1. Conditions on  $Y_t^{(N)}$ : uniformly on  $z$ .

- $NE_z(Y_1^{(N)} - y) = c(x, y) + o(1)$ ,
- $NE_z((Y_1^{(N)} - y)^2) = o(1)$ ,

where  $c$  is a  $C^2$  function, s. t.  $c(x, 0) = 0$  and the ODE

$$\frac{d}{dt}u(t, x, y) = c(x, u(t, x, y)), \quad u(0, x, y) = y.$$

have a solution for every  $(t, x, y)$  that converges uniformly to 0 as  $t \rightarrow +\infty$



# Convergence theorem in the two-locus case

New coordinates:  $x(1) = z(00) + z(10)$ ,  $x(2) = z(00) + z(01)$  and  $y = x(1)x(2) - z(00)$ .

1. Conditions on  $Y_t^{(N)}$ : uniformly on  $z$ .

- $NE_z(Y_1^{(N)} - y) = c(x, y) + o(1)$ ,
- $NE_z((Y_1^{(N)} - y)^2) = o(1)$ ,

where  $c$  is a  $C^2$  function, s. t.  $c(x, 0) = 0$  and the ODE

$$\frac{d}{dt}u(t, x, y) = c(x, u(t, x, y)), \quad u(0, x, y) = y.$$

have a solution for every  $(t, x, y)$  that converges uniformly to 0 as  $t \rightarrow +\infty$

Here  $c(x, y) = -1/2y$

# Convergence theorem in the two-locus case

New coordinates:  $x(1) = z(00) + z(10)$ ,  $x(2) = z(00) + z(01)$  and  $y = x(1)x(2) - z(00)$ .

1. Conditions on  $Y_t^{(N)}$ : ok

2. Conditions on  $X_t^{(N)} = (X_t^{(N)}(1), X_t^{(N)}(2))$ : uniformly on  $z$ , for  $i, j \in \{1, 2\}$

- $N^2 E_z(X_1^{(N)}(i) - x(i)) = b_i(x, y) + o(1)$ ,
- $N^2 E_z((X_1^{(N)}(i) - x(i))(X_1^{(N)}(j) - x(j))) = a_{i,j}(x, y) + o(1)$ ,
- $N^4 E_z((X_1^{(N)}(i) - x(i))^4) = o(1)$ .

where  $b_i$  and  $a_{i,j}$  are continuous functions.

# Convergence theorem in the two-locus case

New coordinates:  $x(1) = z(00) + z(10)$ ,  $x(2) = z(00) + z(01)$  and  $y = x(1)x(2) - z(00)$ .

1. Conditions on  $Y_t^{(N)}$ : ok
2. Conditions on  $X_t^{(N)} = (X_t^{(N)}(1), X_t^{(N)}(2))$ : uniformly on  $z$ , for  $i, j \in \{1, 2\}$

- $N^2 E_z(X_1^{(N)}(i) - x(i)) = b_i(x, y) + o(1)$ ,
- $N^2 E_z((X_1^{(N)}(i) - x(i))(X_1^{(N)}(j) - x(j))) = a_{i,j}(x, y) + o(1)$ ,
- $N^4 E_z((X_1^{(N)}(i) - x(i))^4) = o(1)$ .

where  $b_i$  and  $a_{i,j}$  are continuous functions.

3. Condition on the generator:

$$\mathcal{L} = \frac{1}{2} \sum_{i,j=1}^n a_{i,j}(x, 0) \frac{\partial^2}{\partial x_i \partial x_j} + \sum_{i=1}^n b_i(x, 0) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{L}) = C^2([0, 1]^2),$$

generates a strongly continuous semigroup on  $C([0, 1]^2)$  corresponding to a diffusion process  $X$ .

# Convergence theorem in the two-locus case

New coordinates:  $x(1) = z(00) + z(10)$ ,  $x(2) = z(00) + z(01)$  and  $y = x(1)x(2) - z(00)$ .

1. Conditions on  $Y_t^{(N)}$ : ok
2. Conditions on  $X_t^{(N)} = (X_t^{(N)}(1), X_t^{(N)}(2))$ : ok
3. Condition on the generator:

$$\mathcal{L} = \frac{1}{2} \sum_{i,j=1}^n a_{i,j}(x, 0) \frac{\partial^2}{\partial x_i \partial x_j} + \sum_{i=1}^n b_i(x, 0) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{L}) = C^2([0, 1]^2),$$

generates a strongly continuous semigroup on  $C([0, 1]^2)$  corresponding to a diffusion process  $X$ .

► application of a result of Cerrai & Clément (Bull.Sc. Math., 2004)

# Convergence theorem in the two-locus case

New coordinates:  $x(1) = z(00) + z(10)$ ,  $x(2) = z(00) + z(01)$  and  $y = x(1)x(2) - z(00)$ .

1. Conditions on  $Y_t^{(N)}$ : ok
2. Conditions on  $X_t^{(N)} = (X_t^{(N)}(1), X_t^{(N)}(2))$ : ok
3. Condition on the generator: ok

$$\mathcal{L} = \frac{1}{2} \sum_{i,j=1}^n a_{i,j}(x, 0) \frac{\partial^2}{\partial x_i \partial x_j} + \sum_{i=1}^n b_i(x, 0) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{L}) = C^2([0, 1]^2),$$

generates a strongly continuous semigroup on  $C([0, 1]^2)$  corresponding to a diffusion process  $X$ .

Convergence results:

- (i) If  $(t_N)_N \rightarrow +\infty$ ,  $Y_{[Nt_N]}^{(N)} \Rightarrow 0$ .
- (ii) If  $X_0^{(N)} \Rightarrow X_0$  then  $\{X_{[N^2 t]}^{(N)}, t \geq 0\} \xrightarrow{D} X$ ,

# General case of $n$ loci

**Notations:** for a nonempty set  $L$  of  $\llbracket 1, n \rrbracket$ ,

- $X_t^{(N)}(L) = \sum_{j \in \{0,1\}^n, j_L \equiv 0} Z_t^{(N)}(j)$ : frequency of individuals having the allele 0 on each locus  $i \in L$  at time  $t$ ,
- $Y_t^{(N)}(L) = \prod_{i \in L} X_t^{(N)}(\{i\}) - X_t^{(N)}(L)$ : linkage disequilibrium for the set of loci  $L$  at time  $t$ .

$Z_t^{(N)}$  is a product distribution **iff**  $Y_t^{(N)}(L) = 0 \forall L \subset \llbracket 1, n \rrbracket$  s. t.  $|L| \geq 2$

# General case of $n$ loci

**Notations:** for a nonempty set  $L$  of  $\llbracket 1, n \rrbracket$ ,

- $X_t^{(N)}(L) = \sum_{j \in \{0,1\}^n, j_L \equiv 0} Z_t^{(N)}(j)$ : frequency of individuals having the allele 0 on each locus  $i \in L$  at time  $t$ ,
- $Y_t^{(N)}(L) = \prod_{i \in L} X_t^{(N)}(\{i\}) - X_t^{(N)}(L)$ : linkage disequilibrium for the set of loci  $L$  at time  $t$ .

## Results

- If  $(t_N)_N \rightarrow +\infty$  then  $\{Y_{\lfloor Nt_N \rfloor}^{(N)}(L), |L| \geq 2\} \Rightarrow 0$
- Let  $X_t^{(N)} = (X_t^{(N)}(\{1\}), \dots, X_t^{(N)}(\{n\}))$ .  
If  $X_0^{(N)} \Rightarrow X_0$  then  $\{X_{\lfloor N^2 t \rfloor}^{(N)}, t \geq 0\} \xrightarrow{D} X$  where  $X$  is a diffusion on  $[0, 1]^n$  with generator

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n).$$

# Generator of the $n$ -locus diffusion

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

with  $b_i(x) = (1 - 2x_i)\mu + (1/2 - x_i)x_i(1 - x_i)P_{i,s}(x)$  and

$$P_{i,s}(x) = \sum_{k=0}^{n-1} (s_{k+1} - s_k) \sum_{\substack{A \subset \llbracket 1, n \rrbracket \setminus \{i\} \\ |A|=k}} \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1 - 2x_\ell(1-x_\ell)).$$



# Generator of the $n$ -locus diffusion

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

with  $b_i(x) = (1 - 2x_i)\mu + (1/2 - x_i)x_i(1 - x_i)P_{i,s}(x)$  and

$$P_{i,s}(x) = \sum_{k=0}^{n-1} (s_{k+1} - s_k) \sum_{\substack{A \subset \llbracket 1, n \rrbracket \setminus \{i\} \\ |A|=k}} \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell)).$$

## Behaviour at the boundaries

$0 < \mu < 1/2$  : 0 and 1 are attainable for each coordinate of the diffusion.

$$\mathbb{P}[\exists t > 0, X_t(i) = 0] > 0 \text{ and } \mathbb{P}[\exists t > 0, X_t(i) = 1] > 0 \quad \forall i \in \llbracket 1, n \rrbracket.$$

$\mu \geq 1/2$  : 0 and 1 are inaccessible for each coordinate of the diffusion.

$$\mathbb{P}[\exists t > 0, X_t(i) \in \{0, 1\}] = 0 \text{ and } \mathbb{P}[\lim_{t \rightarrow +\infty} X_t(i) \in \{0, 1\}] = 0 \quad \forall i \in \llbracket 1, n \rrbracket.$$

# Generator of the $n$ -locus diffusion

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

with  $b_i(x) = (1 - 2x_i)\mu + (1/2 - x_i)x_i(1 - x_i)P_{i,s}(x)$  and

$$P_{i,s}(x) = \sum_{k=0}^{n-1} (s_{k+1} - s_k) \sum_{\substack{A \subset \llbracket 1, n \rrbracket \setminus \{i\} \\ |A|=k}} \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1 - 2x_\ell(1-x_\ell)).$$

## Properties

- ▶  $P_{i,s}(x)$  is a symmetric polynomial function of the  $n - 1$  variables  $\rho_j = x_j(1 - x_j)$  for  $j \neq i$ .
- ▶  $P_{i,s}(x)$  is an increasing function of  $s_{k+1} - s_k$ .
- ▶ The  $n$  coordinates of the diffusion evolve as  $n$  independent one-locus diffusions  $\Leftrightarrow s_{\ell+1} - s_\ell = s_1 - s_0 \forall \ell$ .

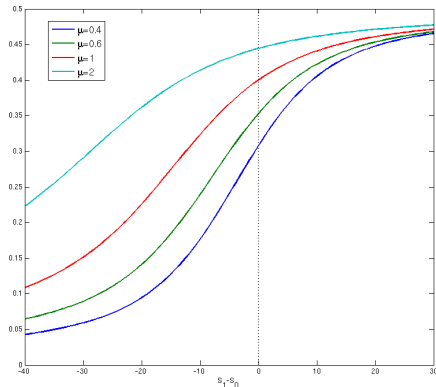
# Genetic distance in the independent case

Hyp:  $s_{\ell+1} - s_{\ell} = s_1 - s_0 \quad \forall \ell \in \llbracket 1, n \rrbracket$

# Genetic distance in the independent case

**Hyp:**  $s_{\ell+1} - s_{\ell} = s_1 - s_0 \quad \forall \ell \in \llbracket 1, n \rrbracket$

► In the independent case, under the stationary measure, the Hamming distance  $D_n$  between two individuals randomly chosen follows the binomial distribution  $\mathcal{B}(n, h(s_1 - s_0))$  where  $h$  is an increasing function and  $h(0) = \frac{2\mu}{1+4\mu}$ .



# Reversible measure of the $n$ -locus diffusion

If  $\mu > 0$ , the diffusion has a reversible measure with density:

$$g_{n,\mu,s}(x) = C \exp \left( (2\mu - 1) \sum_{i=1}^n \ln(x_i(1 - x_i)) + H_n(x) \right)$$

$$\text{with } H_n(x) = 1/2 \sum_{\ell=1}^n (s_\ell - s_0) \sum_{\substack{L \subset \llbracket 1, n \rrbracket \\ |L|=\ell}} \prod_{j \in L} (2x_j(1 - x_j)) \prod_{k \notin L} (1 - 2x_k(1 - x_k)).$$

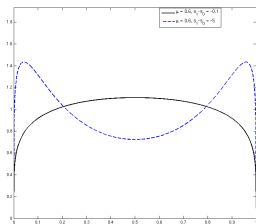
# Reversible measure of the $n$ -locus diffusion

If  $\mu > 0$ , the diffusion has a reversible measure with density:

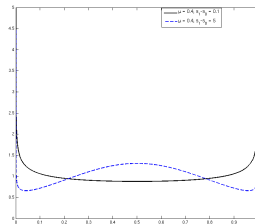
$$g_{n,\mu,s}(x) = C \exp \left( (2\mu - 1) \sum_{i=1}^n \ln(x_i(1 - x_i)) + H_n(x) \right)$$

$$\text{with } H_n(x) = \frac{1}{2} \sum_{\ell=1}^n (s_\ell - s_0) \sum_{\substack{L \subset \llbracket 1, n \rrbracket \\ |L|=\ell}} \prod_{j \in L} (2x_j(1 - x_j)) \prod_{k \notin L} (1 - 2x_k(1 - x_k)).$$

Typical graphs of the density in the one-locus case depending on the sign of  $s_1 - s_0 + 8\mu - 4$

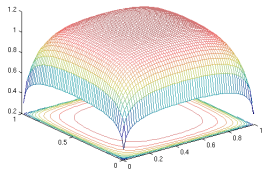


when  $\mu > 1/2$



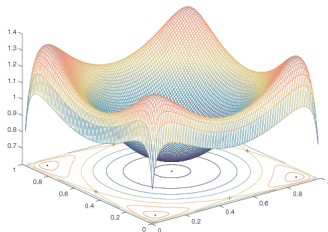
when  $0 < \mu < 1/2$

# Typical Graphs of the stationary density when $\mu > 1/2$



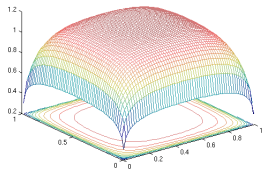
Density in the two-locus case 2  
when  $\mu = 0.6$ ,  $s_1 - s_0 = -0.4$  and  
 $s_2 - s_1 = -0.6$ .

► Typical graph when  $s_{\ell+1} - s_\ell \geq -(8\mu - 4) \forall \ell$ .



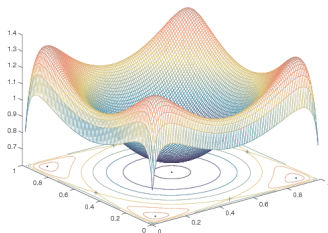
Density in the two-locus case 2  
when  $\mu = 0.6$ ,  $s_1 - s_0 = -2$  and  
 $s_2 - s_1 = -6$ .

# Typical Graphs of the stationary density when $\mu > 1/2$



Density in the two-locus case 2  
when  $\mu = 0.6$ ,  $s_1 - s_0 = -0.4$  and  
 $s_2 - s_1 = -0.6$ .

► Typical graph when  $s_{\ell+1} - s_{\ell} \geq -(8\mu - 4) \forall \ell$ .

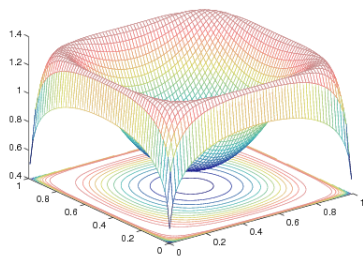


Density in the two-locus case 2  
when  $\mu = 0.6$ ,  $s_1 - s_0 = -2$  and  
 $s_2 - s_1 = -6$ .

► Typical graph if  $2^{-(n-1)} \sum_{k=0}^{n-1} \binom{n-1}{k} (s_{k+1} - s_k) < 4 - 8\mu$ ,  
 $s_n - s_{n-1} \leq s_{n-1} - s_{n-2} \leq \dots \leq s_1 - s_0 \leq 0$  and  $s_{n-1} - s_{n-2} < 0$ .



# A continuum of critical points



Density of the stationary measure in the 2-locus case when

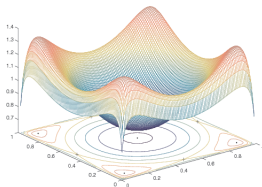
- $\mu = 0.6$ ,
- $s_1 - s_0 = 0$  et  $s_2 - s_1 = -12$ .

# Description of the stationary density

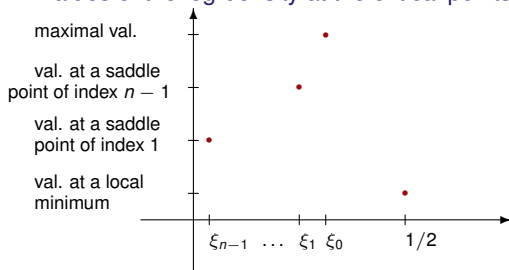
**Hyp** :  $\mu > 1/2$  and  $s_n - s_{n-1} \leq \dots \leq s_1 - s_0$  strongly negative.

The critical points of the density  $g_{n,\mu,s}$  in  $]0, 1/2]^n$  :

- global maximum at  $(\xi_0, \dots, \xi_0)$  with  $\xi_0 < 1/2$ ,
- saddle points of index  $n - k$  at points having  $k$  coordinates equal to  $1/2$  and  $n - k$  coordinates equal to  $\xi_k < 1/2$ ,
- local minimum at  $(1/2, \dots, 1/2)$



Values of the log-density at the critical points

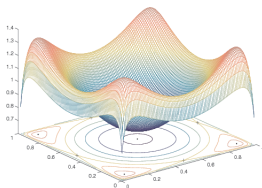


# Description of the stationary density

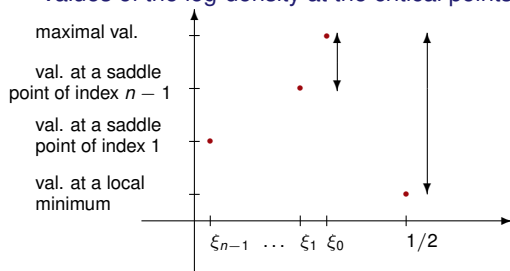
**Hyp** :  $\mu > 1/2$  and  $s_n - s_{n-1} \leq \dots \leq s_1 - s_0$  strongly negative.

The critical points of the density  $g_{n,\mu,s}$  in  $]0, 1/2]^n$  :

- global maximum at  $(\xi_0, \dots, \xi_0)$  with  $\xi_0 < 1/2$ ,
- saddle points of index  $n - k$  at points having  $k$  coordinates equal to  $1/2$  and  $n - k$  coordinates equal to  $\xi_k < 1/2$ ,
- local minimum at  $(1/2, \dots, 1/2)$



Values of the log-density at the critical points

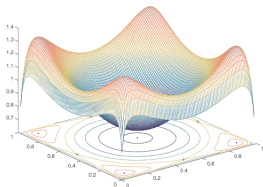


# Description of the stationary density

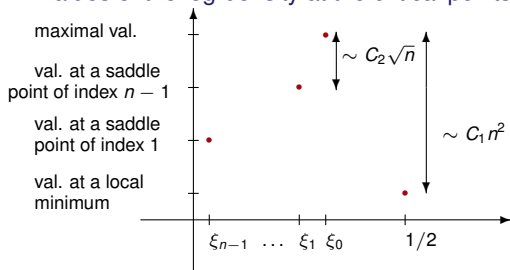
**Hyp** :  $\mu > 1/2$  and  $s_n - s_{n-1} \leq \dots \leq s_1 - s_0$  strongly negative.

The critical points of the density  $g_{n,\mu,s}$  in  $]0, 1/2]^n$  :

- global maximum at  $(\xi_0, \dots, \xi_0)$  with  $\xi_0 < 1/2$ ,
- saddle points of index  $n - k$  at points having  $k$  coordinates equal to  $1/2$  and  $n - k$  coordinates equal to  $\xi_k < 1/2$ ,
- local minimum at  $(1/2, \dots, 1/2)$



Values of the log-density at the critical points

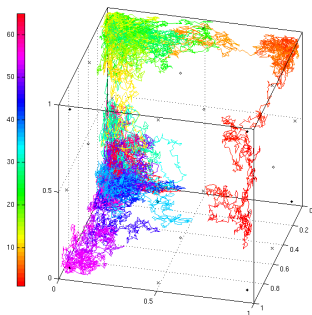


Ex :  $s_k = -(bk + ck^2)$  with  
 $c > 0, b + c > 0$   
 $b + c + 4c(n-1) > 8\mu - 4$

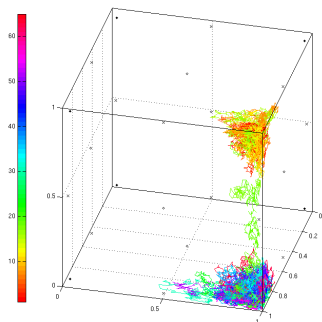
►  $\xi_0 \sim C_3 n^{-1/2}$

# Examples of trajectories in the 3-locus case

Population of size  $N = 1000$ , initially of type  $(0, 0, 0)$ .  
Evolution between iterations  $N^2$  and  $33N^2$  by step of  $N$ , change of color after  $0.5N^2$  iterations



$$\mu = 1, s_1 - s_0 = -20,$$
$$s_2 - s_1 = -40, s_3 - s_2 = -60$$



$$\mu = 1, s_1 - s_0 = -30,$$
$$s_2 - s_1 = -60, s_3 - s_2 = -90$$

# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = C^2([0, 1]^n),$$

with drift

$$b_i(x) = \mu(1 - 2x_i) + (1/2 - x_i)x_i(1 - x_i)P_{i,s}(x)$$

# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

with drift

$$b_i(x) = \mu(1 - 2x_i) + (1/2 - x_i)x_i(1 - x_i)P_{i,s}(x)$$

- Proba. of mutation: allele 0  $\xrightarrow{\frac{\mu_0}{N}}$  allele 1, allele 1  $\xrightarrow{\frac{\mu_1}{N}}$  allele 0.

# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

with drift

$$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$$

- Proba. of mutation: allele 0  $\xrightarrow{\frac{\mu_0}{N}}$  allele 1, allele 1  $\xrightarrow{\frac{\mu_1}{N}}$  allele 0.



# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$$b_i(x) = \mu_1(1-x_i) + \mu_0 x_i - (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$$

- **Proba. of mutation:** allele 0  $\xrightarrow{\frac{\mu_0}{N}}$  allele 1, allele 1  $\xrightarrow{\frac{\mu_1}{N}}$  allele 0.
- **recombination law:** for  $L \subset \llbracket 1, n \rrbracket$ , let  $r_L$  be the probab. that the offspring inherits the genes of the 1st parent at loci  $\ell \in L$  and the genes of the 2nd parent at loci  $\ell \notin L$ .

# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$$b_i(x) = \mu_1(1-x_i) + \mu_0 x_i - (1/2 - x_i)x_i P_{i,s}(x)$$

- **Proba. of mutation:** allele 0  $\xrightarrow{\frac{\mu_0}{N}}$  allele 1, allele 1  $\xrightarrow{\frac{\mu_1}{N}}$  allele 0.
- **recombination law:** for  $L \subset \llbracket 1, n \rrbracket$ , let  $r_L$  be the probab. that the offspring inherits the genes of the 1st parent at loci  $\ell \in L$  and the genes of the 2nd parent at loci  $\ell \notin L$ .  
**Hyp:** (i)  $r_L = r_{\llbracket 1, n \rrbracket \setminus L}$ ,  $\forall L \subset \llbracket 1, n \rrbracket$   
(ii) recombination between any pair of loci occurs with a positive probability (loose linkage)

# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$  with

$$P_{i,s}(x) = \sum_{k=0}^{n-1} (s_{k+1} - s_k) \sum_{\substack{A \subset [1, n] \setminus \{i\} \\ |A|=k}} \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in [1, n] \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell)).$$

# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$  with

$$P_{i,s}(x) = \sum_{k=0}^{n-1} (s_{k+1} - s_k) \sum_{\substack{A \subset [1, n] \setminus \{i\} \\ |A|=k}} \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in [1, n] \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell)).$$

**Assortment coeff.:**  $s_{i,j}$  if  $i$  and  $j$  are the type of the 1st parent and the 2nd parent resp.

**Hyp :**  $s_{i,j} = s_{j,i}$  ;  
 $s_{i,j}$  depends only on the loci at which  $i$  and  $j$  differ.

# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$  with

$$P_{i,s}(x) = \sum_{k=0}^{n-1} (s_{k+1} - s_k) \sum_{\substack{A \subset \llbracket 1, n \rrbracket \setminus \{i\}, \\ |A|=k}} \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell)).$$

**Assortment coeff.:**  $s_{i,j}$  if  $i$  and  $j$  are the type of the 1st parent and the 2nd parent resp.

**Hyp :**  $s_{i,j} = s_{j,i}$  ;

$s_{i,j}$  depends only on the loci at which  $i$  and  $j$  differ.

► 5 parameters in the 2-locus case:  $s_{i,i} = s_{00,00} \forall i \in \{0, 1\}^2$ ,

$s_{10,00} = s_{11,01} = s_{00,10} = s_{01,11}$  and  $s_{01,00} = s_{11,10} = s_{00,01} = s_{10,11}$ ,

$s_{01,10} = s_{10,01}$  et  $s_{11,00} = s_{00,11}$

# Extension of the model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$  with

$$P_{i,s}(x) = \sum_{k=0}^{n-1} (s_{k+1} - s_k) \sum_{\substack{A \subset \llbracket 1, n \rrbracket \setminus \{i\}, \\ |A|=k}} \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell)).$$

**Assortment coeff.:**  $s_{i,j}$  if  $i$  and  $j$  are the type of the 1st parent and the 2nd parent resp.

**Hyp :**  $s_{i,j} = s_{j,i}$  ;

$s_{i,j}$  depends only on the loci at which  $i$  and  $j$  differ.

► 5 parameters in the 2-locus case:  $s_{i,i} = s_{00,00} \forall i \in \{0, 1\}^2$ ,

$s_{10,00} = s_{11,01} = s_{00,10} = s_{01,11}$  and  $s_{01,00} = s_{11,10} = s_{00,01} = s_{10,11}$ ,

$s_{01,10} = s_{10,01}$  et  $s_{11,00} = s_{00,11}$

$m_A(s)$  : mean of  $s_{i,j}$  for types  $i$  and  $j$  that differ on the loci in  $A$  and are equal elsewhere.

# Extension of the model: assortment

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$  with

$$P_{i,s}(x) = \sum_{k=0}^{n-1} (s_{k+1} - s_k) \sum_{\substack{A \subset \llbracket 1, n \rrbracket \setminus \{i\} \\ |A|=k}} \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell)).$$

$$\blacktriangleright P_{i,s}(x) = \sum_{A \subset \llbracket 1, n \rrbracket \setminus \{i\}} (m_{A \cup \{i\}}(s) - m_A(s)) \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell))$$

**Assortment coeff.:**  $s_{i,j}$  if  $i$  and  $j$  are the type of the 1st parent and the 2nd parent resp.

**Hyp :**  $s_{i,j} = s_{j,i}$

$s_{i,j}$  depends only on the loci at which  $i$  and  $j$  differ.

$m_A(s)$  : mean of  $s_{i,j}$  for types  $i$  and  $j$  that differ on the loci in  $A$  and are equal elsewhere.

# Properties of the diffusion in the general model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$$

with

$$P_{i,s}(x) = \sum_{A \subset \llbracket 1, n \rrbracket \setminus \{i\}} (m_{A \cup \{i\}}(s) - m_A(s)) \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell))$$

$$m_A(s) = \frac{1}{2^n} \sum_{(i,j) \in F_A} s_{i,j} \text{ where } F_A = \{(i,j), i_u \neq j_u \text{ iff } u \in A\}.$$

## Properties

- $P_{i,s}(x)$  is a polynome in  $\rho_j = x_j(1-x_j)$ ,  $j \neq i$ ,



# Properties of the diffusion in the general model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$$

with

$$P_{i,s}(x) = \sum_{A \subset \llbracket 1, n \rrbracket \setminus \{i\}} (m_{A \cup \{i\}}(s) - m_A(s)) \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell))$$

$$m_A(s) = \frac{1}{2^n} \sum_{(i,j) \in F_A} s_{i,j} \text{ where } F_A = \{(i,j), i_u \neq j_u \text{ iff } u \in A\}.$$

## Properties

- $P_{i,s}(x)$  is a polynome in  $\rho_j = x_j(1-x_j)$ ,  $j \neq i$ ,
- $P_{i,s}(x)$  is an increasing function of  $m_{A \cup \{i\}}(s) - m_A(s)$ ,  $\forall A \not\ni i$ ,

# Properties of the diffusion in the general model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$$

with

$$P_{i,s}(x) = \sum_{A \subset \llbracket 1, n \rrbracket \setminus \{i\}} (m_{A \cup \{i\}}(s) - m_A(s)) \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell))$$

$$m_A(s) = \frac{1}{2^n} \sum_{(i,j) \in F_A} s_{i,j} \text{ where } F_A = \{(i,j), i_u \neq j_u \text{ iff } u \in A\}.$$

## Properties

- $P_{i,s}(x)$  is a polynome in  $\rho_j = x_j(1-x_j)$ ,  $j \neq i$ ,
- $P_{i,s}(x)$  is an increasing function of  $m_{A \cup \{i\}}(s) - m_A(s)$ ,  $\forall A \not\ni i$ ,
- the  $n$  coordinates are independent iff  $m_{A \cup \{i\}}(s) - m_A(s)$  does not depend on  $A$ .

# Properties of the diffusion in the general model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$$

with

$$P_{i,s}(x) = \sum_{A \subset \llbracket 1, n \rrbracket \setminus \{i\}} (m_{A \cup \{i\}}(s) - m_A(s)) \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell))$$

$$m_A(s) = \frac{1}{2^n} \sum_{(i,j) \in F_A} s_{i,j} \text{ where } F_A = \{(i,j), i_u \neq j_u \text{ iff } u \in A\}.$$

## Properties

- $P_{i,s}(x)$  is a polynome in  $\rho_j = x_j(1-x_j)$ ,  $j \neq i$ ,
- $P_{i,s}(x)$  is an increasing function of  $m_{A \cup \{i\}}(s) - m_A(s)$ ,  $\forall A \not\ni i$ ,
- the  $n$  coordinates are independent iff  $m_{A \cup \{i\}}(s) - m_A(s)$  does not depend on  $A$ .
- if  $\mu_0 > 0$  and  $\mu_1 > 0$ , the diffusion has a reversible measure.

# Applications of the diffusion in the general model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$$

with

$$P_{i,s}(x) = \sum_{A \subset \llbracket 1, n \rrbracket \setminus \{i\}} (m_{A \cup \{i\}}(s) - m_A(s)) \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell))$$

$$m_A(s) = \frac{1}{2^n} \sum_{(i,j) \in F_A} s_{i,j} \text{ where } F_A = \{(i,j), i_u \neq j_u \text{ iff } u \in A\}.$$

## Applications

- Assortment based on a phenotypic trait which is determined by  $n$  genes whose effects are similar and additive,

# Applications of the diffusion in the general model

$$\mathcal{G}_n = \frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \frac{\partial^2}{\partial x_i^2} + \sum_{i=1}^n b_i(x) \frac{\partial}{\partial x_i}, \quad \mathcal{D}(\mathcal{G}_n) = \mathcal{C}^2([0, 1]^n),$$

$$b_i(x) = \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i)x_i(1-x_i)P_{i,s}(x)$$

with

$$P_{i,s}(x) = \sum_{A \subset \llbracket 1, n \rrbracket \setminus \{i\}} (m_{A \cup \{i\}}(s) - m_A(s)) \prod_{j \in A} (2x_j(1-x_j)) \prod_{\ell \in \llbracket 1, n \rrbracket \setminus \{A \cup \{i\}\}} (1-2x_\ell(1-x_\ell))$$

$$m_A(s) = \frac{1}{2^n} \sum_{(i,j) \in F_A} s_{i,j} \text{ where } F_A = \{(i,j), i_u \neq j_u \text{ iff } u \in A\}.$$

## Applications

- Assortment based on a phenotypic trait which is determined by  $n$  genes whose effects are similar and additive,
- Situation in which some loci have a greater influence on the mating choice than others.

## Assortating mating / viability selection:

- (Ethier & Nagylaki, 89) Two-locus Wright-Fisher model in a diploid population of size  $N$  with
  - viability selection (coeff.  $1 + \frac{s_{i,j}}{4N}$  for a pair of gametes  $(i, j)$ );
  - low mutation rates (coeff.  $\frac{\mu_0}{2N}$  and  $\frac{\mu_1}{2N}$ );
  - loose recombination (recombination fraction  $c_N \rightarrow c$  s.t.  $Nc_N \rightarrow +\infty$ );
- ▶ same limiting diffusion

## Assortating mating / viability selection:

- (Ethier & Nagylaki, 89) Two-locus Wright-Fisher model in a diploid population of size  $N$  with
  - viability selection (coeff.  $1 + \frac{s_{i,j}}{4N}$  for a pair of gametes  $(i, j)$ );
  - low mutation rates (coeff.  $\frac{\mu_0}{2N}$  and  $\frac{\mu_1}{2N}$ );
  - loose recombination (recombination fraction  $c_N \rightarrow c$  s.t.  $Nc_N \rightarrow +\infty$ );

▶ same limiting diffusion
- A Moran model with selection, loose recombination and low mutation in the  $n$ -locus case:
  - in each time step, a pair of gametes is chosen so that their genotypes have a probability proportional to  $(1 + \frac{s_{i,j}}{N})$  of being  $(i, j)$ .
  - They produce a gamete which displaces a *randomly chosen* gamete in the population.

▶ same limiting diffusion

- The multilocus Moran model allowed to identify a class of diffusions for allelic frequencies:

$$\frac{1}{2} \sum_{i=1}^n x_i(1-x_i) \partial_{i,i}^2 + \sum_{i=1}^n \left\{ \mu_1(1-x_i) - \mu_0 x_i + (1/2 - x_i) x_i(1-x_i) \sum_{L \subset \llbracket 1, n \rrbracket \setminus \{i\}} \alpha_{L \cup \{i\}} \prod_{j \in L} x_j(1-x_j) \right\} \partial_i$$

- Diffusion approximations are generally insensitive to the detailed dynamics of the underlying individual-based model.
- It is possible to add new features to the multilocus Moran model as survival selection and spatial constraint to the pairing.





S. Cerrai and P. Clément.

Well-posedness of the martingale problem for some degenerate diffusion processes occurring in dynamics of populations.

*Bull. Sci. Math.*, 128:355–389, 2004.



M. de Aguiar, M. Baranger, E. Baptestini, and Y. Bar-Yam.

Global patterns of speciation and diversity.

*Nature*, 460:384–387, 2009.



S. N. Ethier and T. Nagylaki.

Diffusion approximations of Markov chains with two time scales and applications to population genetics.

*Adv. Appl. Prob.*, 12:14–49, 1980.



S. N. Ethier and T. Nagylaki.

Diffusion approximations of the two-locus Wright-Fisher model.

*J. Math Biol.*, 27:17–28, 1989.



P. Higgs and B. Derrida.

Genetic distance and species formation in evolving populations.

*J. Mol. Evol.*, 35:454–465, 1992.



M. Serva and L. Peliti.

A statistical model of an evolving population with sexual reproduction.

*J. Phys. A: Math. Gen.*, 24, 1991.