

BAYESIAN INFERENCE OF NATURAL SELECTION FROM ALLELE FREQUENCY TIME SERIES

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ABSTRACT. The advent of accessible ancient DNA technology now allows the direct ascertainment of allele frequencies in ancestral populations, thereby enabling the use of allele frequency time series to detect and estimate natural selection. Such direct observations of allele frequency dynamics are expected to be more powerful than inferences made using patterns of linked neutral variation obtained from modern individuals. We developed a Bayesian method to make use of allele frequency time series data and infer the parameters of general diploid selection, along with allele age, in non-equilibrium populations. We introduce a novel path augmentation approach, in which we use Markov chain Monte Carlo to integrate over the space of allele frequency trajectories consistent with the observed data. Using simulations, we show that this approach has good power to estimate selection coefficients and allele age. Moreover, when applying our approach to data on horse coat color, we find that ignoring a relevant demographic history can significantly bias the results of inference. Our approach is made available in a C++ software package.

1. INTRODUCTION

The ability to obtain high-quality genetic data from ancient samples is revolutionizing the way that we understand the evolutionary history of populations. One of the most powerful applications of ancient DNA (aDNA) is to study the action of natural selection. While methods making use of only modern DNA sequences have successfully identified loci evolving subject to natural selection [Nielsen et al., 2005, Voight et al., 2006, Pickrell et al., 2009], they are inherently limited because they look indirectly for selection, finding its signature in nearby neutral variation. In contrast, by sequencing ancient individuals, it is possible to directly track the change in allele frequency that is characteristic of the action of natural selection. This approach has been exploited recently using whole genome data to identify candidate loci under selection in European humans [Mathieson et al., 2015].

To infer the action of natural selection rigorously, several methods have been developed to explicitly fit a population genetic model to a time series of allele frequencies obtained via aDNA. Initially, Bollback et al. [2008] extended an approach devised by Williamson and Slatkin [1999] to estimate the population-scaled selection coefficient, $\alpha = 2N_e s$, along with the effective size, N_e . To incorporate natural selection, Bollback et al. [2008] used the continuous diffusion approximation to the discrete Wright-Fisher model. This required

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21 them to use numerical techniques to solve the partial differential equation (PDE) associated
22 with transition densities of the diffusion approximation to calculate the probabilities of the
23 population allele frequencies at each time point. Ludwig et al. [2009] obtained an aDNA
24 time series from 6 coat-color-related loci in horses and applied the method of Bollback
25 et al. [2008] to find that 2 of them, ASIP and MC1R, showed evidence of strong positive
26 selection.

27 Recently, a number of methods have been proposed to extend the generality of the
28 Bollback et al. [2008] framework. To define the hidden Markov model they use, Bollback
29 et al. [2008] were required to posit a prior distribution on the allele frequency at the first
30 time point. They chose to use a uniform prior on the initial frequency; however, in truth
31 the initial allele frequency is dictated by the fact that the allele at some point arose as a
32 new mutation. Using this information, Malaspinas et al. [2012] developed a method that
33 also infers allele age. They also extended the selection model of Bollback et al. [2008] to
34 include fully recessive fitness effects. A more general selective model was implemented by
35 Steinrücken et al. [2014], who model general diploid selection, and hence they are able to fit
36 data where selection acts in an over- or under-dominant fashion; however, Steinrücken et al.
37 [2014] assumed a model with recurrent mutation and hence could not estimate allele age.
38 The work of Mathieson and McVean [2013] is designed for inference of metapopulations
39 over short time scales and so it is computationally feasible for them to use a discrete time,
40 finite population Wright-Fisher model. Finally, the approach of Feder et al. [2014] is ideally
41 suited to experimental evolution studies because they work in a strong selection, weak drift
42 limit that is common in evolving microbial populations.

43 One key way that these methods differ from each other is in how they compute the
44 probability of the underlying allele frequency changes. For instance, Malaspinas et al.
45 [2012] approximated the diffusion with a birth-death type Markov chain, while Steinrücken
46 et al. [2014] approximate the likelihood analytically using a spectral representation of
47 the diffusion discovered by Song and Steinrücken [2012]. These different computational
48 strategies are necessary because of the inherent difficulty in solving the Wright-Fisher
49 partial differential equation. A different approach, used by Mathieson and McVean [2013]
50 in the context of a densely-sampled discrete Wright-Fisher model, is to instead compute
51 the probability of the entire allele frequency trajectory in between sampling times.

52 In this work, we develop a novel approach for inference of general diploid selection and
53 allele age from allele frequency time series obtained from aDNA. The key innovation of
54 our approach is that we impute the allele frequency trajectory between sampled points
55 when they are sparsely-sampled. Moreover, by working with a diffusion approximation,
56 we are able to easily incorporate general diploid selection and changing population size.
57 This approach to inferring parameters from a sparsely-sampled diffusion is known as high-
58 frequency path augmentation, and has been successfully applied in a number of contexts
59 [Roberts and Stramer, 2001, Golightly and Wilkinson, 2005, 2008, Sørensen, 2009, Fuchs,
60 2013]. The diffusion approximation to the Wright-Fisher model, however, has several
61 features that are atypical in the context of high-frequency path augmentation, including a
62 time-dependent diffusion coefficient and a bounded state-space. We then apply this new

63 method to several datasets and find that we have power to estimate parameters of interest
64 from real data.

65 **2. MODEL AND METHODS**

66 **2.1. Generative model.** We assume a randomly mating diploid population that is size
67 $N(t)$ at time t , where t is measured in units of $2N_0$ generations for some arbitrary, constant
68 N_0 . At the locus of interest, the ancestral allele, A_0 , was fixed until some time t_0 when the
69 derived allele, A_1 , arose with diploid fitnesses as given in Table 1.

70 [Table 1 about here.]

71 Given that an allele is segregating at a population frequency $0 < x_* < 1$ at some time
72 $t_* > t_0$, the trajectory of population frequencies of A_1 at times $t \geq t_*$, $(X_t)_{t \geq t_*}$, is modeled
73 by the usual diffusion approximation to the Wright-Fisher model (and many other models
74 such as the Moran model), which we will henceforth call the Wright-Fisher diffusion. While
75 many treatments of the Wright-Fisher diffusion define it in terms of the partial differential
76 equation that characterizes its transition densities (e.g. Ewens [2004]), we instead describe
77 it as the solution of a stochastic differential equation (SDE). Specifically, $(X_t)_{t \geq t_*}$ satisfies
78 the SDE

$$(1) \quad \begin{aligned} dX_t &= X_t(1 - X_t)(\alpha_1(2X_t - 1) - \alpha_2 X_t) dt + \sqrt{\frac{X_t(1 - X_t)}{\rho(t)}} dB_t \\ X_{t_*} &= x_*, \end{aligned}$$

79 where B is a standard Brownian motion, $\alpha_1 = 2N_0s_1$, $\alpha_2 = 2N_0s_2$, and $\rho(t) = N(t)/N_0$. If
80 $X_{t_{**}} = 0$ (resp. $X_{t_{**}} = 1$) at some time $t_{**} > t_*$, then $X_t = 0$ (resp. $X_t = 1$) for all $t \geq t_{**}$.

81 In order to make this description of the dynamics of the population allele frequency
82 trajectory $(X_t)_{t \geq t_0}$ complete, we need to specify an initial condition at time t_0 . In a finite
83 population Wright-Fisher model we would take the allele A_1 to have frequency $\frac{1}{2N(t_0)}$ at
84 the time t_0 when it first arose in a single chromosome. This frequency converges to 0
85 when we pass to the diffusion limit, but we cannot start the Wright-Fisher diffusion at 0
86 at time t_0 because the diffusion started at 0 remains at 0. Instead, we take the value of
87 X_{t_0} to be some small, but arbitrary, frequency x_0 . This arbitrariness in the choice of x_0
88 may seem unsatisfactory, but we will see that the resulting posterior distribution for the
89 parameters α_1, α_2, t_0 converges as $x_0 \downarrow 0$ to a limit which can be thought of as the posterior
90 corresponding to a certain improper prior distribution, and so, in the end, there is actually
91 no need to specify x_0 .

92 Finally, we model the data assuming that at known times t_1, t_2, \dots, t_k samples of known
93 sizes n_1, n_2, \dots, n_k chromosomes are taken and c_1, c_2, \dots, c_k copies of the derived allele are
94 found at the successive time points (Figure 1). Note that it is possible that some of the
95 sampling times are more ancient than t_0 , the age of the allele.

96 [Figure 1 about here.]

97 **2.2. Bayesian path augmentation.** We are interested in devising a Bayesian method
 98 to obtain the posterior distribution on the parameters, α_1 , α_2 , and t_0 given the sampled
 99 allele frequencies and sample times – data which we denote collectively as D . Because
 100 we are dealing with objects that don't necessarily have distributions which have densities
 101 with respect to canonical reference measures, it will be convenient in the beginning to
 102 treat priors and posteriors as probability measures rather than as density functions. For
 103 example, the posterior is the probability measure

$$(2) \quad P(d\alpha_1, d\alpha_2, dt_0 | D) = \frac{P(dD | \alpha_1, \alpha_2, t_0) \pi(d\alpha_1, d\alpha_2, dt_0)}{P(dD)},$$

104 where π is a joint prior on the model parameters. However, computing the likelihood
 105 $P(dD | \alpha_1, \alpha_2, t_0)$ is computationally challenging because, implicitly,

$$P(dD | \alpha_1, \alpha_2, t_0) = \int P(dD | X) P(dX | \alpha_1, \alpha_2, t_0),$$

106 where the integral is over the (unobserved, infinite-dimensional) allele frequency path
 107 $X = (X_t)_{t \geq t_0}$, $P(\cdot | \alpha_1, \alpha_2, t_0)$ is the distribution of a Wright-Fisher diffusion with selection
 108 parameters α_1, α_2 started at time t_0 at the small but arbitrary frequency x_0 , and

$$P(dD | X) = \prod_{i=1}^k \binom{n_i}{c_i} X_{t_i}^{c_i} (1 - X_{t_i})^{n_i - c_i}$$

109 because we assume that sampled allele frequencies at the times t_1, \dots, t_k are independent
 110 binomial draws governed by underlying population allele frequencies at these times.
 111 Integrating over the infinite-dimensional path $(X_t)_{t \geq t_0}$ involves either solving partial dif-
 112 ferential equations numerically or using Monte Carlo methods to find the joint distribution
 113 of population allele frequency path at the times t_1, \dots, t_k .

114 To address this computational difficulty, we introduce a path augmentation method that
 115 treats the underlying allele frequency path $(X_t)_{t \geq t_0}$ as an additional parameter. Observe
 116 that the posterior may be expanded out to

$$P(d\alpha_1, d\alpha_2, dt_0 | D) = \frac{\int P(dD | X') P(dX' | \alpha_1, \alpha_2, t_0) \pi(d\alpha_1, d\alpha_2, dt_0)}{\int P(dD | X') P(dX' | \alpha'_1, \alpha'_2, t'_0) \pi(d\alpha'_1, d\alpha'_2, dt'_0)},$$

117 where we use primes to designate dummy variables over which we integrate. Thinking of
 118 the path $(X_t)_{t \geq t_0}$ as another parameter and taking the prior distribution for the augmented
 119 family of parameters to be

$$P(dX | \alpha_1, \alpha_2, t_0) \pi(d\alpha_1, d\alpha_2, dt_0),$$

120 the posterior for the augmented family of parameters is

$$(3) \quad P(d\alpha_1, d\alpha_2, dt_0; dX | D) = \frac{P(dD | X) P(dX | \alpha_1, \alpha_2, t_0) \pi(d\alpha_1, d\alpha_2, dt_0)}{\int P(dD | X') P(dX' | \alpha'_1, \alpha'_2, t'_0) \pi(d\alpha'_1, d\alpha'_2, dt'_0)}.$$

121 We thus see that treating the allele frequency path as a parameter is consistent with
 122 the initial “naive” Bayesian approach in that if we integrate the path variable out of the
 123 posterior (3) for the augmented family of parameters, then we recover the posterior (2)

124 for the original family of parameters. In practice, this means that marginalizing out the
125 path variable from a Monte Carlo approximation of the augmented posterior gives a Monte
126 Carlo approximation of the original posterior.

127 Implicit in our set-up is the initial frequency x_0 at time t_0 . Under the probability
128 measure governing the Wright-Fisher diffusion, any process started from $x_0 = 0$ will stay
129 there forever. Thus, we would be forced to make an arbitrary choice of some $x_0 > 0$ as
130 the initial frequency of our allele. However, we argue in the Appendix that in the limit
131 as $x_0 \downarrow 0$, we can achieve an improper prior distribution on the space of allele frequency
132 trajectories. We stress that our inference using such an improper prior is not one that arises
133 directly from a generative probability model for the allele frequency path. However, it does
134 arise as a limit as the initial allele frequency x_0 goes to zero of inferential procedures based
135 on generative probability models and the limiting posterior distributions are probability
136 distributions. Therefore, the parameters α_1, α_2, t_0 retain their meaning, our conclusions
137 can be thought of approximations to those that we would arrive at for all sufficiently small
138 values of x_0 , and we are spared the necessity of making an arbitrary choice of x_0 .

139 **2.3. Path likelihoods.** Most instances of Bayesian inference in population genetics have
140 hitherto involved finite-dimensional parameters. We recall that if a finite-dimensional pa-
141 rameter has a diffuse prior distribution (that is, a distribution where an individual speci-
142 fication of values of the parameter has zero prior probability), then one replaces the prior
143 probabilities of parameter values that would be appear when if we had a discrete prior
144 distribution by evaluations of densities with respect to an underlying reference measure –
145 usually Lebesgue measure in an appropriate dimension – and the Bayesian formalism then
146 proceeds in much the same way as it does in the discrete case with, for example, ratios
147 of probabilities replaced by ratios of densities. We thus require a reference measure on
148 the infinite-dimensional space of paths that will play a role analogous to that of Lebesgue
149 measure in the finite-dimensional case.

150 To see what is involved, suppose we have a diffusion process $(Z_t)_{t \geq t_0}$ that satisfies the
151 SDE

$$(4) \quad \begin{aligned} dZ_t &= a(Z_t, t) dt + dB_t \\ Z_{t_0} &= z_0, \end{aligned}$$

152 where B is a standard Brownian motion (the Wright-Fisher diffusion is not of this form
153 but, as we shall soon see, it can be reduced to it after suitable transformations of time
154 and space). Let \mathbb{P} be the distribution of $(Z_t)_{t \geq t_0}$ – this is a probability distribution on the
155 space of continuous paths that start from position z_0 at time t_0 . While the probability
156 assigned by \mathbb{P} to any particular path is zero, we can, under appropriate conditions, make
157 sense of the probability of a path under \mathbb{P} *relative* to its probability under the distribution
158 of Brownian motion. If we denote by \mathbb{W} the distribution of Brownian motion starting from
159 position z_0 at time t_0 , then Girsanov's theorem [Girsanov, 1960] gives the density of the
160 path segment $(Z_s)_{t_0 \leq s \leq t}$ under \mathbb{P} relative to \mathbb{W} as

$$(5) \quad \frac{d\mathbb{P}}{d\mathbb{W}}((Z_s)_{t_0 \leq s \leq t}) = \exp \left\{ \int_{t_0}^t a(Z_s, s) dZ_s - \frac{1}{2} \int_{t_0}^t a^2(Z_s, s) ds \right\},$$

161 where the first integral in the exponent is an Itô integral. In order for (5) to hold, the
 162 integral $\int_{t_0}^t a^2(Z_s, s) ds$ must be finite, in which case the Itô integral $\int_{t_0}^t a(Z_s, s) dZ_s$ is also
 163 well-defined and finite.

164 However, the Wright-Fisher SDE (1) is not of the form (4). In particular, the factor
 165 multiplying the infinitesimal Brownian increment dB_t (the so-called diffusion coefficient)
 166 depends on both space and time. To deal with this issue, we first apply a well-known time
 167 transformation and consider the process $(\tilde{X}_\tau)_{\tau \geq 0}$ given by $\tilde{X}_\tau = X_{f^{-1}(\tau)}$, where

$$(6) \quad f(t) = \int_{t_0}^t \frac{1}{\rho(s)} ds, \quad t \geq t_0.$$

168 It is not hard to see that $(\tilde{X}_\tau)_{\tau \geq 0}$ satisfies the following SDE with a time-independent
 169 diffusion coefficient,

$$\begin{aligned} d\tilde{X}_\tau &= \rho(f^{-1}(\tau))\tilde{X}_\tau(1 - \tilde{X}_\tau)(\alpha_1(2\tilde{X}_\tau - 1) - \alpha_2\tilde{X}_\tau) d\tau + \sqrt{\tilde{X}_\tau(1 - \tilde{X}_\tau)} d\tilde{B}_\tau \\ \tilde{X}_0 &= x_0, \end{aligned}$$

170 where \tilde{B} is a standard Brownian motion. Next, we employ an angular space transformation
 171 first suggested by Fisher [1922], $Y_\tau = \arccos(1 - 2\tilde{X}_\tau)$. Applying Itô's lemma [Itô, 1944]
 172 shows that $(Y_\tau)_{\tau \geq 0}$ is a diffusion that satisfies the SDE

$$(7) \quad \begin{aligned} dY_\tau &= \frac{1}{4} (\rho(f^{-1}(\tau)) \sin(Y_\tau) (\alpha_2 + (2\alpha_1 - \alpha_2) \cos(Y_\tau)) - 2 \cot(Y_\tau)) d\tau + dW_\tau \\ Y_0 &= y_0 = \arccos(1 - 2x_0), \end{aligned}$$

173 where W is a standard Brownian motion. If the process X hits either of the boundary
 174 points $0, 1$, then it stays there, and the same is true of the time and space transformed
 175 process Y for its boundary points $0, \pi$.

176 The restriction of the distribution of the time and space transformed process Y to some
 177 set of paths that don't hit the boundary is absolutely continuous with respect to the dis-
 178 tribution of standard Brownian motion restricted to the same set; that is, the distribution
 179 of Y restricted to such a set of paths has a density with respect to the distribution of
 180 Brownian motion restricted to the same set. However, the infinitesimal mean in (7) (that
 181 is, the term multiplying $d\tau$) becomes singular as Y_τ approaches the boundary points 0 and
 182 π , corresponding to the boundary points 0 and 1 for allele frequencies. These singularities
 183 prevent the process Y from re-entering the interior of its state space and ensure that a
 184 Wright-Fisher path will be absorbed when the allele is either fixed or lost. A consequence
 185 is that the density of the distribution of Y relative to that of a Brownian motion blows up
 186 as the path approaches the boundary. We are modeling the appearance of a new mutation
 187 in terms of a Wright-Fisher diffusion starting at some small initial frequency x_0 at time
 188 t_0 and we want to perform our parameter inference in such a way that we get meaning-
 189 ful answers as $x_0 \downarrow 0$. This suggests that rather than working with the distribution \mathbb{W}
 190 of Brownian motion as a reference measure it may be more appropriate to work with a
 191 tractable diffusion process that exhibits similar behavior near the boundary point 0 .

192 To start making this idea of matching singularities more precise, consider a diffusion
 193 process $(\bar{Z}_t)_{t \geq t_0}$ that satisfies the SDE

$$(8) \quad \begin{aligned} d\bar{Z}_t &= b(\bar{Z}_t, t) dt + d\bar{B}_t \\ \bar{Z}_0 &= z_0, \end{aligned}$$

where \bar{B} is a standard Brownian motion. Write \mathbb{Q} for the distribution of the diffusion process $(\bar{Z}_t)_{t \geq t_0}$ and recall that \mathbb{P} is the distribution of a solution of (4). If $(Z_s)_{t_0 \leq s \leq t}$ is a segment of path such that both $\int_{t_0}^t a^2(Z_s, s) ds < \infty$ and $\int_{t_0}^t b^2(Z_s, s) ds < \infty$, then

$$(9) \quad \begin{aligned} \frac{d\mathbb{P}}{d\mathbb{Q}}((Z_s)_{t_0 \leq s \leq t}) &= \frac{d\mathbb{P}}{d\mathbb{W}}((X_s)_{t_0 \leq s \leq t}) / \frac{d\mathbb{Q}}{d\mathbb{W}}((Z_s)_{t_0 \leq s \leq t}) \\ &= \exp \left\{ \int_{t_0}^t (a(Z_s, s) - b(Z_s, s)) dZ_s - \frac{1}{2} \int_{t_0}^t (a^2(Z_s, s) - b^2(Z_s, s)) ds \right\}. \end{aligned}$$

194 Note that the right-hand side will stay bounded if one considers a sequence of paths,
 195 indexed by η , $(Z_s^\eta)_{t_0 \leq s \leq t}$, with $\int_{t_0}^t a^2(Z_s^\eta, s) ds < \infty$ and $\int_{t_0}^t b^2(Z_s^\eta, s) ds < \infty$, provided
 196 that $\int_{t_0}^t (a^2(Z_s^\eta, s) - b^2(Z_s^\eta, s)) ds$ stays bounded. These manipulations with densities may
 197 seem somewhat heuristic, but they can be made rigorous and, moreover, the form of $\frac{d\mathbb{P}}{d\mathbb{Q}}$
 198 follows from an extension of Girsanov's theorem that gives the density of \mathbb{P} with respect
 199 to \mathbb{Q} directly without using the densities with respect to \mathbb{W} as intermediaries (see, for
 200 example, [Kallenberg, 2002, Theorem 18.10]).

201 We wish to apply this observation to the time and space transformed Wright-Fisher
 202 diffusion of (7). Because

$$-\frac{1}{2} \cot(y) + \frac{1}{4} \rho(f^{-1}(t)) \sin(y) ((2\alpha_1 - \alpha_2) \cos(y) + \alpha_2) = -\frac{1}{2y} + O(y)$$

203 when y is small, an appropriate reference process should have infinitesimal mean $b(y, t) \approx$
 204 $-1/(2y)$ as $y \downarrow 0$. Following suggestions by Schraiber et al. [2013] and Jenkins [2013], we
 205 compute path densities relative to the distribution \mathbb{Q} of the Bessel(0) process, a process
 206 which is the solution of the SDE

$$(10) \quad \begin{aligned} d\bar{Y}_t &= -\frac{1}{2\bar{Y}_t} dt + d\bar{B}_t, \\ \bar{Y}_0 &= y_0 = \arccos(1 - 2x_0). \end{aligned}$$

207 For the moment, write \mathbb{P}^{y_0} and \mathbb{Q}^{y_0} for the respective distributions of the solutions of (7)
 208 and (10) to emphasize the dependence on y_0 (equivalently, on the initial allele frequency
 209 x_0). There are σ -finite measures \mathbb{P}^0 and \mathbb{Q}^0 with infinite total mass such that for each
 210 $\epsilon > 0$

$$\lim_{y_0 \downarrow 0} \mathbb{P}^{y_0}((Y_t)_{t \geq \epsilon} \in \cdot | Y_\epsilon > 0) = \mathbb{P}^0((Y_t)_{t \geq \epsilon} \in \cdot) / \mathbb{P}^0(Y_\epsilon > 0)$$

211 and

$$\lim_{y_0 \downarrow 0} \mathbb{Q}^{y_0}((\bar{Y}_t)_{t \geq \epsilon} \in \cdot | \bar{Y}_\epsilon > 0) = \mathbb{Q}^0((\bar{Y}_t)_{t \geq \epsilon} \in \cdot) / \mathbb{Q}^0(\bar{Y}_\epsilon > 0),$$

212 where the numerators and denominators in the last two equations are all finite. Moreover,
 213 \mathbb{P}^0 has a density with respect to \mathbb{Q}^0 that arises by naively taking limits as $y_0 \downarrow 0$ in the
 214 functional form of the density of \mathbb{P}^{y_0} with respect to \mathbb{Q}^{y_0} (we say “naively” because \mathbb{P}^{y_0} and
 215 \mathbb{Q}^{y_0} assign all of their mass to paths that start at position $y_0 = \arccos(1 - 2x_0)$ at time 0,
 216 whereas \mathbb{P}^0 and \mathbb{Q}^0 assign all of their mass to paths that start at position 0 at time 0, and
 217 so the set of paths at which it is relevant to compute the density changes as $y_0 \downarrow 0$). As
 218 we have already remarked, the limit of our Bayesian inferential procedure may be thought
 219 of as Bayesian inference with an improper prior, but we stress that the resulting posterior
 220 is proper.

221 The notion of the infinite measure \mathbb{Q}^0 may seem somewhat forbidding, but this measure
 222 is characterized by the following simple properties:

$$\mathbb{Q}^0(\bar{Y}_\epsilon \in dy) = \frac{y^2}{\epsilon^2} \exp\left\{-\frac{y^2}{2\epsilon}\right\} dy, \quad y > 0,$$

223 so that $\mathbb{Q}^0(\bar{Y}_\epsilon > 0) = \sqrt{\frac{\pi}{2}} \frac{1}{\sqrt{\epsilon}}$, and conditional on the event $\{\bar{Y}_\epsilon = y\}$ the evolution of
 224 $(\bar{Y}_t)_{t \geq \epsilon}$ is exactly that of the Bessel(0) process started at position y at time ϵ . Moreover,
 225 conditional on the event $\{\bar{Y}_s = a, \bar{Y}_u = b\}$ for $0 \leq s < u$ and $a, b > 0$, the evolution of the
 226 “bridge” $(\bar{Y}_u)_{s \leq t \leq u}$ is the same as that of the corresponding bridge for a Bessel(4) process;
 227 a Bessel(4) process satisfies the SDE

$$d\hat{Y}_t = \frac{3}{2\hat{Y}_t} dt + d\hat{B}_t.$$

228 Very importantly for the sake of simulations, the Bessel(4) process is just the radial part
 229 of a 4-dimensional standard Brownian motion – in particular, this process started at 0
 230 leaves immediately and never returns. Also, the Bessel(0) process arises naturally be-
 231 cause our space transformation $x \mapsto \arccos(1 - 2x) = \int_0^x \frac{1}{\sqrt{w(1-w)}} dw$ is approximately
 232 $x \mapsto \int_0^x \frac{1}{\sqrt{w}} dw = 2\sqrt{x}$ when $x > 0$ is small and a multiple of the square of Bessel(0)
 233 process, sometimes called Feller’s continuous state branching processes, arises naturally as
 234 an approximation to the Wright-Fisher diffusion for low frequencies [Haldane, 1927, Feller,
 235 1951].

236 **2.4. The joint likelihood of the data and the path.** To write down the full
 237 likelihood of the observations and the path, we make the assumption that the population
 238 size function $\rho(t)$ is continuously differentiable except at a finite set of times $d_1 < d_2 <$
 239 $\dots < d_M$. Further, we require that that $\rho(d_i^+) = \lim_{t \downarrow d_i} \rho(t)$ exists and is equal to $\rho(d_i)$
 240 while $\rho(d_i^-) = \lim_{t \uparrow d_i} \rho(t)$ also exists (though it may not necessarily equal $\rho(d_i)$).

241 Using the notation of Subsection 2.2, write

$$L(D, (Y_t)_{t \geq 0} | \alpha_1, \alpha_2, t_0) = \mathbb{P}(D | (Y_t)_{t \geq 0}, t_0) \Phi^0((Y_t)_{t \geq 0}; \alpha_1, \alpha_2, t_0)$$

for the joint likelihood of the data and the time and space transformed allele frequency path $(Y_t)_{t \geq 0}$ given the parameters α_1, α_2, t_0 . In the Appendix, we show that

$$\begin{aligned}
 & L(D, (Y_s)_{0 \leq s \leq t_k} \mid \alpha_1, \alpha_2, t_0) \\
 &= \exp \left\{ A(Y_{f(t_k)}, t_k^-) + A(Y_{f(d_m)}, d_m^-) - (A(Y_{f(d_K)}, d_K) + A(Y_{f(t_0)}, t_0)) \right. \\
 (11) \quad &+ \sum_{i=m}^K [A(Y_{f(d_{i+1})}, d_{i+1}^-) - A(Y_{f(d_i)}, d_i)] \\
 &\left. - \int_{t_0}^{t_k} B(Y_{f(s)}, s) ds - \frac{1}{2} \int_{t_0}^{t_k} C(Y_{f(s)}, s) ds - \frac{1}{2} \int_{t_0}^{t_k} D(Y_{f(s)}, s) ds \right\} \\
 &\times \prod_{i=1}^k \binom{n_i}{c_i} \left(\frac{1 - \cos(Y_{f(t_i)})}{2} \right)^{c_i} \left(\frac{1 + \cos(Y_{f(t_i)})}{2} \right)^{n_i - c_i},
 \end{aligned}$$

where f is as in (6), $m = \min\{i : d_i > t_0\}$ and $K = \max\{i : d_i > t_k\}$, and

$$\begin{aligned}
 A(y, t) &= \frac{\log(y)}{2} - \frac{1}{8} (\rho(t) \cos(y)(2\alpha_2 + (2\alpha_1 - \alpha_2) \cos(y)) + 4 \log(\sin(y))) \\
 B(y, t) &= -\frac{1}{8} \frac{d\rho}{dt}(t) \cos(y)(2\alpha_2 + (2\alpha_1 - \alpha_2) \cos(y)) \\
 C(y, t) &= \frac{1}{2} \left(\alpha_1 \cos(y) + \frac{\csc(y)^2}{\rho(t)} \right) - \frac{1}{2y^2 \rho(t)} \\
 D(y, t) &= \frac{1}{16\rho(t)} (\rho(t) \sin(y)(\alpha_2 + (2\alpha_1 - \alpha_2) \cos(y)) - 2 \cot(y))^2 - \frac{1}{4y^2 \rho(t)}.
 \end{aligned}$$

242 While this expression may appear complicated, it has the important feature that, unlike
 243 the form of the likelihood that would arise by simply applying Girsanov's theorem, it only
 244 involves Lebesgue (indeed Riemann) integrals and not Itô integrals, which, as we recall
 245 in the Appendix, are known from the literature to be potentially difficult to compute
 246 numerically.

247 **2.5. Metropolis-Hastings algorithm.** We now describe a Markov chain Monte Carlo
 248 method for Bayesian inference of the parameters α_1, α_2 and t_0 , along with the allele
 249 frequency path $(X_t)_{t \geq t_0}$ (equivalently, the transformed path $(Y_t)_{t \geq 0}$). While updates to
 250 the selection parameters α_1 and α_2 do not require updating the path, updating the time t_0
 251 at which the derived allele arose requires proposing updates to the segment of path from t_0
 252 up to the time of the first sample with a non-zero number of derived alleles. Additionally,
 253 we require proposals to update small sections of the path without updating any parameters
 254 and proposals to update the allele frequency at the most recent sample time.

255 [Figure 2 about here.]

256 **2.5.1. Interior path updates.** To update a section of the allele frequency, we first choose a
 257 time $s_1 \in (t_0, t_k)$ uniformly at random, and then choose a time s_2 that is a fixed fraction of
 258 the path length subsequent to s_1 . We prefer this approach of updating a fixed fraction of

259 the path to an alternative strategy of holding $s_2 - s_1$ constant because paths for very strong
 260 selection may be quite short. Recalling the definition of f from (6), we subsequently propose
 261 a new segment of transformed path between the times $f(s_1)$ and $f(s_2)$ while keeping the
 262 values $Y_{f(s_1)}$ and $Y_{f(s_2)}$ fixed (Figure 2a). Such a path that is conditioned to take specified
 263 values at both end-points of the interval over which it is defined is called a bridge, and by
 264 updating small portions of the path instead of the whole path at once, we are able to obtain
 265 the desirable behavior that our Metropolis-Hastings algorithm is able to stay in regions of
 266 path space with high posterior probability. If we instead drew the whole path each time,
 267 we would much less efficiently target the posterior distribution.

268 Noting that bridges must be sampled against the *transformed* time scale, the best bridges
 269 for the allele frequency path would be realizations of Wright-Fisher bridges themselves.
 270 However, sampling Wright-Fisher bridges is challenging (but see Schraiber et al. [2013],
 271 Jenkins and Spano [2015]), so we instead opt to sample bridges for the transformed path
 272 from the Bessel(0) process. Sampling Bessel(0) bridges can be accomplished by first sam-
 273 pling Bessel(4) bridges (as described in Schraiber et al. [2013]) and then recognizing that
 274 a Bessel(4) process is the same as a Bessel(0) process conditioned to never hit 0 and hence
 275 has the same bridges – in the language of the general theory of Markov processes, the
 276 Bessel(0) and Bessel(4) processes are Doob h -transforms of each other and it is well-known
 277 that processes related in this way share the same bridges. We denote by $(Y'_\tau)_{\tau \geq 0}$ the path
 278 that has the proposed bridge spliced in between times $f(s_1)$ and $f(s_2)$ and coincides with
 279 $(Y_\tau)_{\tau \geq 0}$ outside the interval $[f(s_1), f(s_2)]$.

280 In the Appendix, we show that the acceptance probability in this case is simply

$$(12) \quad \min \left\{ 1, \frac{L(D, (Y'_\tau)_{f(s_1) \leq \tau \leq f(s_2)} \mid \alpha_1, \alpha_2, t_0)}{L(D, (Y_\tau)_{f(s_1) \leq \tau \leq f(s_2)} \mid \alpha_1, \alpha_2, t_0)} \right\}.$$

281 Note that we only need to compute the likelihood ratio for the segment of transformed
 282 path that changed between the times $f(s_1)$ and $f(s_2)$.

283 2.5.2. *Allele age updates.* The first sample time with a non-zero count of the derived allele
 284 (Figure 2b) is t_s , where $s = \min\{i : c_i > 0\}$. We must have $t_0 < t_s$. Along with proposing
 285 a new value t'_0 of the allele age t_0 we will propose a new segment of the allele frequency
 286 path from time t'_0 to time t_s . Changing the allele age t_0 to some new proposed value t'_0
 287 changes the definition of the function f in (6). Write $f'(t) = \int_{t'_0}^t \frac{1}{\rho(s)} ds$, where we stress
 288 that the prime does not denote a derivative. The proposed transformed path Y' consists
 289 of a new piece of path that goes from location 0 at time 0 to location $Y_{f'(t_s)}$ at time $f'(t_s)$
 290 and then has $Y'_{f'(t)} = Y_{f(t)}$ for $t \geq t_s$. We use the improper prior $\rho(t_0)$ for t_0 , which reflects
 291 the fact that an allele is more likely to arise during times of large population size [Slatkin,
 292 2001]. In the Appendix, we show that the acceptance probability is

$$(13) \quad \min \left\{ 1, \frac{L(D, (Y'_\tau)_{0 \leq \tau \leq f'(t_s)} \mid \alpha_1, \alpha_2, t'_0) \psi(Y'_{f'(t_s)}; f'(t_s)) q(t_0|t'_0) \rho(t'_0)}{L(D, (Y_\tau)_{0 \leq \tau \leq f(t_s)} \mid \alpha_1, \alpha_2, t_0) \psi(Y_{f(t_s)}; f(t_s)) q(t'_0|t_0) \rho(t_0)} \right\}$$

293 where, in the notation of Subsection 2.3,

$$(14) \quad \psi(y; \epsilon) = \frac{y^2}{\epsilon^2} \exp \left\{ -\frac{y^2}{2\epsilon} \right\} = \frac{\mathbb{Q}^0(\bar{Y}_\epsilon \in dy)}{dy}$$

294 is the density of the so-called entrance law for the Bessel(0) process that appears in the
 295 characterization of the σ -finite measure \mathbb{Q}^0 and $q(t'_0|t_0)$ is the proposal distribution of t'_0
 296 (in practice, we use a half-truncated normal distribution centered at t_0 , with the upper
 297 truncation occurring at the first time of non-zero observed allele frequency).

298 **2.5.3. Most recent allele frequency update.** While the allele frequency at sample times
 299 t_1, t_2, \dots, t_{k-1} are updated implicitly by the interior path update, we update the allele
 300 frequency at the most recent sample time t_k separately (note that the most recent allele
 301 frequency is not an additional parameter, but simply a random variable with a distribution
 302 implied by the Wright-Fisher model on paths). We do this by first proposing a new allele
 303 frequency $Y'_{f(t_k)}$ and then proposing a new bridge from $Y_{f(t_f)}$ to $Y'_{f(t_k)}$ where $t_f \in (t_{k-1}, t_k)$
 304 is a fixed time (Figure 2c). If $q(Y'_{f(t_k)} | Y_{f(t_k)})$ is the proposal density for $Y'_{f(t_k)}$ given $Y_{f(t_k)}$
 305 (in practice, we use a truncated normal distribution centered at $Y_{f(t_k)}$ and truncated at 0
 306 and π), then, arguing along the same lines as the interior path update and the allele age
 307 update, we accept this update with probability

$$(15) \quad \min \left\{ 1, \frac{L(D, (Y'_\tau)_{f(t_f) \leq \tau \leq f(t_k)} | \alpha_1, \alpha_2, t_0) q(Y_{f(t_k)} | Y'_{f(t_k)}) Q(Y_{f(t_f)}, Y_{f(t_k)}; f(t_k) - f(t_f))}{L(D, (Y_\tau)_{f(t_f) \leq \tau \leq f(t_k)} | \alpha_1, \alpha_2, t_0) q(Y'_{f(t_k)} | Y_{f(t_k)}) Q(Y_{f(t_f)}, Y'_{f(t_k)}; f(t_k) - f(t_f))} \right\},$$

308 where

$$(16) \quad Q(x, y; t) = \frac{y}{t} \exp \left\{ -\frac{x^2 + y^2}{2t} \right\} I_1 \left(\frac{xy}{t} \right)$$

309 is the transition density of the Bessel(0) process (with $I_1(\cdot)$ being the Bessel function of
 310 the first kind with index 1) – see Knight [1981, Section 4.3.6]. Again, it is only necessary
 311 to compute the likelihood ratio for the segment of transformed path that changed between
 312 the times $f(t_f)$ and $f(t_k)$.

313 **2.6. Updates to α_1 and α_2 .** Updates to α_1 and α_2 are conventional scalar parameter
 314 updates. For example, letting $q(\alpha'_1 | \alpha_1)$ be the proposal density for the new value of α_1 ,
 315 we accept the new proposal with probability

$$\min \left\{ 1, \frac{L(D, (Y_\tau)_{\tau \geq 0} | \alpha'_1, \alpha_2, t_0) q(\alpha_1 | \alpha'_1) \pi(\alpha'_1, \alpha_2, t_0)}{L(D, (Y_\tau)_{\tau \geq 0} | \alpha_1, \alpha_2, t_0) q(\alpha'_1 | \alpha_1) \pi(\alpha_1, \alpha_2, t_0)} \right\}.$$

316 The acceptance probability for α_2 is similar. For both α_1 and α_2 , we use a heavy-tailed
 317 Cauchy prior with median 0 and scale parameter 100, and we take the parameters α_1, α_2, t_0
 318 to be independent under the prior distribution. In addition, we use a normal proposal
 319 distribution, centered around the current value of the parameter. Here, it is necessary to
 320 compute the likelihood across the whole path.

321

3. RESULTS

322 We first test our method using simulated data to assess its performance and then apply
323 it to two real datasets from horses.

324 **3.1. Simulation performance.** To test the accuracy of our MCMC approach, we sim-
325 ulated allele frequency trajectories with ages uniformly distributed between 0.1 and 0.3
326 diffusion time units ago, evolving with α_1 and α_2 uniformly distributed between 0 and 100.
327 We simulate allele frequency trajectories using an Euler approximation to the Wright-
328 Fisher SDE (1) with $\rho(t) \equiv 1$. At each time point between -0.4 and 0.0 in steps of 0.05 ,
329 we simulated of 20 chromosomes.

330 We then ran the MCMC algorithm for 1,000,000 generations, sampling every 1000
331 generations to obtain 1000 MCMC samples for each simulation. After discarding the first
332 500 samples from each MCMC run as burn-in, we computed the effective sample size of
333 the allele age estimate using the R package `coda` [Plummer et al., 2006]. For the analysis
334 of the simulations, we only included simulations that had an effective sample size greater
335 than 150 for the allele age, resulting in retaining 744 out of 1000 simulations.

336 Because our MCMC analysis provides a full posterior distribution on parameter val-
337 ues, we summarized the results by computing the maximum *a posteriori* estimate of each
338 parameter. We find that across the range of simulated α_1 values, estimation is quite ac-
339 curate (Figure 3A). There is some downward bias for large true values of α_1 , indicating
340 the influence of the prior. On the other hand, the strength of selection in favor of the ho-
341 mozygote, α_2 , is less well estimated, with a more pronounced downward bias (Figure 3B).
342 This is largely because most simulated alleles do not reach sufficiently high frequency for
343 homozygotes to be common. Hence, there is very little information regarding the fitness of
344 the homozygote. Allele age is estimated accurately, although there is a slight bias toward
345 estimating a more recent age than the truth (Figure 3C).

346

[Figure 3 about here.]

347 **3.2. Application to ancient DNA.** We applied our approach to real data by reanalyzing
348 the MC1R and ASIP data from Ludwig et al. [2009]. In contrast to earlier analyses of these
349 data, we explicitly incorporated the demography of the domesticated horse, as inferred
350 by Der Sarkissian et al. [2015], using a generation time of 8 years. Table 2 shows the
351 sample configurations and sampling times corresponding to each locus, where diffusion
352 units are scaled to $2N_0$, with $N_0 = 16000$ being the most recent effective size reported
353 by Der Sarkissian et al. [2015]. For comparison, we also analyzed the data assuming the
354 population size has been constant at N_0 .

355

[Table 2 about here.]

356

[Figure 4 about here.]

357 With the MC1R locus, we found that posterior inferences about selection coefficients
358 can be strongly influenced by whether or not demographic information is included in the
359 analysis (Figure 4). Marginally, we see that incorporating demographic information results
360 in an inference that α_1 is larger than the constant-size model (MAP estimates of 267.6 and

361 74.1, with and without demography, respectively; Figure 4A), while α_2 is inferred to be
362 smaller (MAP estimates of 59.1 and 176.2, with and without demography, respectively;
363 Figure 4B). This has very interesting implications for the mode of selection inferred on the
364 MC1R locus. With constant demography, the trajectory of the allele is estimated to be
365 shaped by positive selection (joint MAP, $\alpha_1 = 87.6$, $\alpha_2 = 394.8$; Figure 4C), while when
366 demographic information is included, selection is inferred to act in an overdominant fashion
367 (joint MAP, $\alpha_1 = 262.5$, $\alpha_2 = 128.1$; Figure 4D).

368 [Figure 5 about here.]

369 Incorporation of demographic history also has substantial impacts on the inferred distri-
370 bution of allele ages (Figure 5). Most notably, the distribution of the allele age for MC1R
371 is significantly truncated when demography is incorporated, in a way that correlates to the
372 demographic events (Supplementary Figure 8). While both the constant-size history and
373 the more complicated history result in a posterior mode at approximately the same value of
374 the allele age, the domestication bottleneck inferred by Der Sarkissian et al. [2015] makes
375 it far less likely that the allele rose more anciently than the recent population expansion.
376 Because the allele is inferred to be younger under the model incorporating demography,
377 the strength of selection in favor of the homozygote must be higher to allow it to escape
378 low frequency quickly and reach the observed allele frequencies. Hence, α_1 is inferred to
379 be much higher when demographic history is explicitly modeled.

380 [Figure 6 about here.]

381 Incorporation of demographic history has an even more significant impact on inferences
382 made about the ASIP locus (Figure 6). Most strikingly, while α_1 is inferred to be very
383 large without demography, it is inferred to be close to 0 when demography is incorporated
384 (MAP estimates of 16.3 and 159.9 with and without demography, respectively; Figure
385 6A). On the other hand, inference of α_2 is largely unaffected (MAP estimates of 34.7
386 and 39.8 with and without demography, respectively; Figure 6B). Interestingly, this has
387 an opposite implication for the mode of selection compared to the results for the MC1R
388 locus. With a constant-size demographic history, the allele is inferred to have evolved
389 under overdominance (joint MAP, $\alpha_1 = 153.3$, $\alpha_2 = 47$; Figure 6C), but when the more
390 complicated demography is modeled, the allele frequency trajectory is inferred to be shaped
391 by positive, nearly additive, selection (joint MAP, $\alpha_1 = 16.4$, $\alpha_2 = 46.8$; Figure 6D).

392 [Figure 7 about here.]

393 Incorporating demography has a similarly opposite effect on inference of allele age (Fig-
394 ure 7). In particular, the allele is inferred to be much older when demography is modeled,
395 and features a multi-modal posterior distribution on allele age, with each mode corre-
396 sponding to a period of historically larger population size (Figure 9). Because the allele
397 is inferred to be substantially older when demography is modeled, selection in favor of the
398 heterozygote must have been weaker than would be inferred with the much younger age.
399 Hence, the mode of selection switches from one of overdominance in a constant demography
400 to one in which the homozygote is more fit than the heterozygote.

401

4. DISCUSSION

402 Using DNA from ancient specimens, we have obtained a number of insights into evolu-
403 tionary processes that were previously inaccessible. One of the most interesting aspects of
404 ancient DNA is that it can provide a *temporal* component to evolution that has long been
405 impossible to study. In particular, instead of making inferences about the allele frequencies,
406 we can directly measure these quantities. To take advantage of this new data, we developed
407 a novel Bayesian method for inferring the intensity and direction of natural selection from
408 allele frequency time series. In order to circumvent the difficulties inherent in calculat-
409 ing the transition probabilities under the standard Wright-Fisher process of selection and
410 drift, we used a data augmentation approach in which we learn the posterior distribution
411 on allele frequency paths. Doing this not only allows us to efficiently calculate likelihoods,
412 but provides an unprecedented glimpse at the historical allele frequency dynamics.

413 The key innovation of our method is to apply high-frequency path augmentation meth-
414 ods [Roberts and Stramer, 2001] to analyze genetic time series. The logic of the method is
415 similar to the logic of a path integral, in which we average over all possible allele frequency
416 trajectories that are consistent with the data [Schraiber, 2014]. By choosing a suitable
417 reference probability distribution against which to compute likelihood ratios, we were able
418 to adapt these methods to infer the age of alleles and properly account for variable popu-
419 lation sizes through time. Moreover, because of the computational advantages of the path
420 augmentation approach, we were able to infer a model of general diploid selection. To
421 our knowledge, ours is the first work that can estimate both allele age and general diploid
422 selection while accounting for demography.

423 Using simulations, we showed that our method performs well for strong selection and
424 densely sampled time series. However, it is worth considering the work of Watterson [1979],
425 who showed that even knowledge of the full trajectory results in very flat likelihood surfaces
426 when selection is not strong. This is because for weak selection, the trajectory is extremely
427 stochastic and it is difficult to disentangle the effects of drift and selection [Schraiber et al.,
428 2013].

429 We then applied our method to a classic dataset from horses. We found that our inference
430 of both the strength and mode of natural selection depended strongly on whether or not we
431 incorporated demography. For the MC1R locus, a constant-size demographic model results
432 in an inference of positive selection, while the more complicated demographic model inferred
433 by Der Sarkissian et al. [2015] causes the inference to tilt toward overdominance, as well
434 as a much younger allele age. In contrast, the ASIP locus is inferred to be overdominant
435 under a constant-size demography, but the complicated demographic history results in an
436 inference of positive selection, and a much older allele age.

437 These results stand in contrast to those of Steinrücken et al. [2014], who found that
438 the most likely mode of evolution for both loci under a constant demographic history
439 is one of overdominance. There are a several reasons for this discrepancy. First, we
440 computed the diffusion time units differently, using $N_0 = 16000$ and a generation time of
441 8 years, as inferred by Der Sarkissian et al. [2015], while Steinrücken et al. [2014] used
442 $N_0 = 2500$ (consistent with the bottleneck size found by Der Sarkissian et al. [2015]) and

443 a generation time of 5 years. Hence, our constant-size model has far less genetic drift
444 than the constant-size model assumed by Steinrücken et al. [2014]. This emphasizes the
445 importance of inferring appropriate demographic scaling parameters, even when a constant
446 population size is assumed. Secondly, we use MCMC to integrate over the distribution of
447 allele ages, which can have a very long tail going into the past, while Steinrücken et al.
448 [2014] assume a fixed allele age.

449 One key limitation of this method is that it assumes that the aDNA samples all come
450 from the same, continuous population. If there is in fact a discontinuity in the populations
451 from which alleles have been sampled, this could cause rapid allele frequency change and
452 create spurious signals of natural selection. Several methods have been devised to test this
453 hypothesis [Sjödín et al., 2014], and one possibility would be to apply these methods to
454 putatively neutral loci sampled from the same individuals, thus determining which samples
455 form a continuous population. Alternatively, if our method is applied to a number of loci
456 throughout the genome and an extremely large portion of the genome is determined to
457 be evolving under selection, this could be evidence for model misspecification and suggest
458 that the samples do not come from a continuous population.

459 An advantage of the method that we introduced is that it may be possible to extend it to
460 incorporate information from linked neutral diversity. In general, computing the likelihood
461 of neutral diversity linked to a selected site is difficult and many have used Monte Carlo
462 simulation and importance sampling [Slatkin, 2001, Coop and Griffiths, 2004, Chen and
463 Slatkin, 2013]. These approaches average over allele frequency trajectories in much same
464 way as our method; however, each trajectory is drawn completely independently of the
465 previous trajectories. Using a Markov chain Monte Carlo approach, as we do here, has the
466 potential to ensure that only trajectories with a high posterior probability are explored
467 and hence greatly increase the efficiency of such approaches.

468

5. APPENDIX

469 5.1. A proper posterior in the limit as the initial allele frequency approaches 0.

470 For reasons that we explain in Subsection 2.3, we re-parametrize our model by replacing
471 the path variable $(X_t)_{t \geq t_0}$ with a deterministic time and space transformation of it $(Y_t)_{t \geq 0}$
472 that takes values in the interval $[0, \pi]$ with the boundary point 0 (resp. π) for $(Y_t)_{t \geq 0}$
473 corresponding to the boundary point 0 (resp. 1) for $(X_t)_{t \geq t_0}$. The transformation producing
474 $(Y_t)_{t \geq 0}$ is such that $(X_t)_{t \geq t_0}$ can be recovered from $(Y_t)_{t \geq 0}$ and t_0 .

475 Implicit in our set-up is the initial frequency x_0 at time t_0 which corresponds to an
476 initial value y_0 at time 0 of the transformed process $(Y_t)_{t \geq 0}$. For the moment, let us make
477 the dependence on y_0 explicit by including it in relevant notation as a superscript. For
478 example, $\mathbb{P}^{y_0}(\cdot | \alpha_1, \alpha_2, t_0)$ is the prior distribution of $(Y_t)_{t \geq 0}$ given the specified values of the
479 other parameters α_1, α_2, t_0 . We will construct a tractable “reference” process $(\tilde{Y}_t)_{t \geq 0}$ with
480 distribution $\mathbb{Q}^{y_0}(\cdot)$ such that the probability distribution $\mathbb{P}^{y_0}(\cdot | \alpha_1, \alpha_2, t_0)$ has a density
481 with respect to $\mathbb{Q}^{y_0}(\cdot)$ – explicitly, $\mathbb{Q}^{y_0}(\cdot)$ is the distribution of a Bessel(0) process started
482 at location y_0 at time 0. That is, there is a function $\Phi^{y_0}(\cdot; \alpha_1, \alpha_2, t_0)$ on path space such

483 that

$$(17) \quad \mathbb{P}^{y_0}(dy | \alpha_1, \alpha_2, t_0) = \Phi^{y_0}(y; \alpha_1, \alpha_2, t_0) \mathbb{Q}^{y_0}(dy)$$

484 for a path $(y_t)_{t \geq 0}$. Assuming that π has a density with respect to Lebesgue measure which,
 485 with a slight abuse of notation, we also denote by π , the outcome of our Bayesian inferential
 486 procedure is determined by the ratios

$$(18) \quad \frac{\mathbb{P}(dD | y^{**}, t_0^{**}) \Phi^{y_0}(y^{**}; \alpha_1^{**}, \alpha_2^{**}, t_0^{**}) \pi(\alpha_1^{**}, \alpha_2^{**}, t_0^{**})}{\mathbb{P}(dD | y^*, t_0^*) \Phi^{y_0}(y^*; \alpha_1^*, \alpha_2^*, t_0^*) \pi(\alpha_1^*, \alpha_2^*, t_0^*)}$$

487 for pairs of augmented parameter values $(y^*, \alpha_1^*, \alpha_2^*, t_0^*)$ and $(y^{**}, \alpha_1^{**}, \alpha_2^{**}, t_0^{**})$ (*i.e.* the
 488 Metropolis-Hastings ratio).

489 Under the probability measure $\mathbb{P}^{y_0}(\cdot | \alpha_1, \alpha_2, t_0)$, the process $(Y_t)_{t \geq 0}$ converges in distri-
 490 bution as $y_0 \downarrow 0$ (equivalently, $x_0 \downarrow 0$) to the trivial process that starts at location 0 at time
 491 0 and stays there. However, for all $\epsilon > 0$ the conditional distribution of $(Y_t)_{t \geq \epsilon}$ under the
 492 probability measure $\mathbb{P}^{y_0}(\cdot | \alpha_1, \alpha_2, t_0)$ given the event $\{Y_\epsilon > 0\}$ converges to a non-trivial
 493 probability measure as $y_0 \downarrow 0$. Similarly, the conditional distribution of the reference
 494 diffusion process $(\bar{Y}_t)_{t \geq \epsilon}$ under the probability measure $\mathbb{Q}^{y_0}(\cdot)$ given the event $\{\bar{Y}_\epsilon > 0\}$
 495 converges as $y_0 \downarrow 0$ to a non-trivial limit. There are σ -finite measures $\mathbb{P}^0(\cdot | \alpha_1, \alpha_2, t_0)$ and
 496 $\mathbb{Q}^0(\cdot)$ on path space that both have infinite total mass, are such that for any $\epsilon > 0$ both of
 497 these measures assign finite, non-zero mass to the set of paths that are strictly positive at
 498 the time ϵ , and the corresponding conditional probability measures are the limits as $y_0 \downarrow 0$
 499 of the conditional probability measures described above. Moreover, there is a function
 500 $\Phi^0(\cdot; \alpha_1, \alpha_2, t_0)$ on path space such that

$$(19) \quad \mathbb{P}^0(dy | \alpha_1, \alpha_2, t_0) = \Phi^0(y; \alpha_1, \alpha_2, t_0) \mathbb{Q}^0(dy).$$

501 The posterior distribution (3) converges to

$$(20) \quad \mathbb{P}^0(d\alpha_1, d\alpha_2, dt_0; dY | D) = \frac{\mathbb{P}(dD | Y, t_0) \mathbb{P}^0(dY | \alpha_1, \alpha_2, t_0) \pi(d\alpha_1, d\alpha_2, dt_0)}{\int \mathbb{P}(dD | Y') \mathbb{P}^0(dY' | \alpha'_1, \alpha'_2, t'_0) \pi(d\alpha'_1, d\alpha'_2, dt'_0)}.$$

502 Thus, the limit as $y_0 \downarrow 0$ of a Bayesian inferential procedure for the augmented set of
 503 parameters can be viewed as a Bayesian inferential procedure with the improper prior
 504 $\mathbb{P}^0(dY | \alpha_1, \alpha_2, t_0) \pi(d\alpha_1, d\alpha_2, dt_0)$ for the parameters $Y, \alpha_1, \alpha_2, t_0$. In particular, the limit-
 505 ing Bayesian inferential procedure is determined by the ratios

$$(21) \quad \frac{\mathbb{P}(dD | y^{**}, t_0^{**}) \Phi^0(h^{**}; \alpha_1^{**}, \alpha_2^{**}, t_0^{**}) \pi(\alpha_1^{**}, \alpha_2^{**}, t_0^{**})}{\mathbb{P}(dD | y^*, t_0^*) \Phi^0(y^*; \alpha_1^*, \alpha_2^*, t_0^*) \pi(\alpha_1^*, \alpha_2^*, t_0^*)}$$

506 for pairs of augmented parameter values $(y^*, \alpha_1^*, \alpha_2^*, t_0^*)$ and $(y^{**}, \alpha_1^{**}, \alpha_2^{**}, t_0^{**})$.

507 **5.2. The likelihood of the data and the path.** Write $\tau_i = f(t_i)$. Note that $\tau_0 =$
 508 $f(t_0) = 0$. Using equation (9), the density of the distribution of the transformed allele
 509 frequency process $(Y_t)_{0 \leq s \leq \tau_k}$ against the reference distribution of the Bessel(0) process
 510 $(\bar{Y}_s)_{0 \leq s \leq \tau_k}$ when $Y_0 = \bar{Y}_0 = y_0$ can be written

$$(22) \quad \exp \left\{ \int_0^{\tau_k} (a(Y_r, r) - b(Y_r)) dY_r - \frac{1}{2} \int_0^{\tau_k} (a^2(Y_r, r) - b^2(Y_r)) dr \right\}$$

511 where

$$a(y, \tau) = -\frac{1}{2} \cot(Y_\tau) + \frac{1}{4} (\rho(f^{-1}(\tau)) \sin(y)(\alpha_2 + (2\alpha_1 - \alpha_2) \cos(y)))$$

512 is the infinitesimal mean of the transformed Wright-Fisher process and

$$b(y) = -\frac{1}{2y}$$

is the infinitesimal mean of the Bessel(0) process. However, as shown by Sermaidis et al. [2012], attempting to approximate the Itô integral in (22) using a discrete representation of the path can lead to biased estimates of the posterior distribution. Instead, consider the potential functions

$$\begin{aligned} H_1(y, \tau) &= \int^y a(\xi, \tau) d\xi \\ &= -\frac{1}{8} (\rho(f^{-1}(\tau)) \cos^2(y)(2\alpha_1 - \alpha_2) + 4 \log(\sin(y))) \end{aligned}$$

and

$$\begin{aligned} H_2(y) &= \int^y b(\xi, \tau) d\xi \\ &= -\frac{\log(y)}{2}. \end{aligned}$$

If we assume that ρ is continuous (not merely right continuous with left limits), then Itô's lemma shows that we can write

$$\begin{aligned} \int_0^{\tau_k} (\mu_1(Y_r, r) - \mu_2(Y_r)) dY_r &= H_1(Y_{\tau_k}, \tau_k) - H_2(Y_{\tau_k}) - (H_1(Y_0, 0) - H_2(Y_0)) \\ &\quad - \int_0^{\tau_k} \left(\frac{\partial H_1}{\partial \tau}(Y_r, r) - \frac{\partial H_2}{\partial \tau}(Y_r) \right) dr \\ &\quad - \int_0^{\tau_k} \left(\frac{\partial^2 H_1}{\partial y^2}(Y_r, r) - \frac{\partial^2 H_2}{\partial y^2}(Y_r) \right) dr. \end{aligned}$$

513 To generalize this to the case where ρ is right continuous with left limits, write

$$\int_0^{\tau_k} (a(Y_r, r) - b(Y_r)) dY_r = I_0 + \sum_{i=m}^K I_i,$$

514 where m and K are defined in the main text,

$$I_0 = \lim_{\tau \uparrow f(d_m)} \int_0^\tau (a(Y_r, r) - b(Y_r)) dY_r,$$

515 for $m < i < K$,

$$I_i = \lim_{\tau \uparrow f(d_{i+1})} \int_{f(d_i)}^\tau (a(Y_r, r) - b(Y_r)) dY_r,$$

516 and

$$I_K = \lim_{\tau \uparrow \tau_k} \int_{f(d_K)}^{\tau} (a(Y_r, r) - b(Y_r)) dY_r.$$

517 Itô's lemma can then be applied to each segment in turn. Following the conversion of the
 518 Itô integrals into ordinary Lebesgue integrals, making the substitution $s = f^{-1}(r)$ results
 519 in the path likelihood displayed in (11).

520 **5.3. Acceptance probability for an interior path update.** When we propose a new
 521 path $(y'_t)_{0 \leq t \leq \tau_k}$ to update the current path $(y_t)_{0 \leq t \leq \tau_k}$ which doesn't hit the boundary, the
 522 new path agrees with the existing path outside some time interval $[v_1, v_2]$, and has a new
 523 segment spliced in that goes from y_{v_1} at time v_1 to y_{v_2} at time v_2 . The proposed new path
 524 segment comes from a Bessel(0) process over the time interval $[v_1, v_2]$ that is pinned to
 525 take the values y_{v_1} and y_{v_2} at the end-points; that is, the proposed new piece of path is a
 526 bridge.

527 The ratio that determines the probability of accepting the proposed path is

$$(23) \quad \frac{P(dD | y', t_0)}{P(dD | y, t_0)} \times \frac{\mathbb{P}(dy' \kappa(dy' | y'))}{\mathbb{P}(dy) \kappa(dy' | y)},$$

528 where $P(\cdot | y', t_0)$ and $P(\cdot | y, t_0)$ give the probability of the observed allele counts given
 529 the transformed allele frequency paths and initial time t_0 , $\mathbb{P}(\cdot)$ is the distribution of the
 530 transformed Wright-Fisher diffusion starting from $y_0 > 0$ at time 0 (that is, the distribution
 531 we have sometimes denoted by \mathbb{P}^{y_0}), the probability kernel $\kappa(\cdot | y)$ gives the distribution of
 532 the proposed path when the current path is y , and $\kappa(\cdot | y')$ is similar. To be completely
 533 rigorous, the second term in the product in (23) should be interpreted as the Radon-
 534 Nikodym derivative of two probability measures on the product of path space with itself.

535 Consider a finite set of times $0 \equiv \tau_0 \equiv u_0 < u_1 < \dots < u_\ell \equiv \tau_k$. Suppose that
 536 $\{v_1, v_2\} \in \{u_0, \dots, u_\ell\}$ $v_1 = u_m$ and $v_2 = u_n$ for some $m < n$. Let $(y_t)_{0 \leq t \leq \tau_k}$ and $(y'_t)_{0 \leq t \leq \tau_k}$
 537 be two paths that coincide on $[0, v_1] \cup [v_2, \tau_k] = [u_0, u_m] \cup [u_n, u_\ell]$. Write $P(x, y; s, t)$
 538 for the transition density (with respect to Lebesgue measure) of the transformed Wright-
 539 Fisher diffusion from time s to time t and $Q(x, y; t)$ for the transition density (with respect
 540 to Lebesgue measure) of the Bessel(0) process. Suppose that (ξ, ζ) is a pair of random
 541 paths with $P((\xi, \zeta) \in (dy, dy')) = \mathbb{P}(dy) \kappa(dy' | y)$. Then, writing $z_t = y_t = y'_t$ for $t \in$
 542 $[0, v_1] \cup [v_2, \tau_k] = [u_0, u_m] \cup [u_n, u_\ell]$, we have

$$\begin{aligned} & P(\xi_{u_1} \in dy_{u_1}, \dots, \xi_{u_\ell} \in dy_{u_\ell}, \zeta_{u_1} \in dy'_{u_1}, \dots, \zeta_{u_\ell} \in dy'_{u_\ell}) \\ &= P(z_{u_0}, z_{u_1}; u_0, u_1) dz_{u_1} \times \dots \times P(z_{u_{m-1}}, z_{u_m}; u_{m-1}, u_m) dz_{u_m} \\ & \quad \times P(z_{u_m}, y_{u_{m+1}}; u_m, u_{m+1}) dy_{u_{m+1}} \times \dots \times P(y_{u_{n-1}}, z_{u_n}; u_{n-1}, u_n) dz_{u_n} \\ & \quad \times P(z_{u_n}, z_{u_{n+1}}; u_n, u_{n+1}) dz_{u_{n+1}} \times \dots \times P(z_{u_{\ell-1}}, z_{u_\ell}; u_{\ell-1}, u_\ell) dz_{u_\ell} \\ & \quad \times Q(z_{u_m}, y'_{u_{m+1}}; u_{m+1} - u_m) dy_{u_{m+1}} \times \dots \times Q(y_{u_{n-1}}, z_{u_n}; u_n - u_{n-1}) \\ & \quad \Big/ Q(z_{u_m}, z_{u_n}; u_n - u_m), \end{aligned}$$

543 where the factor in the denominator arises because we are proposing *bridges* and hence
 544 conditioning on going from a fixed location at $v_1 = u_m$ to another fixed location at $v_2 = u_n$.
 545 Thus,

$$\begin{aligned} & \frac{P(\xi_{u_1} \in dy'_{u_1}, \dots, \xi_{u_\ell} \in dy'_{u_\ell}, \zeta_{u_1} \in dy_{u_1}, \dots, \zeta_{u_\ell} \in dy_{u_\ell})}{P(\xi_{u_1} \in dy_{u_1}, \dots, \xi_{u_\ell} \in dy_{u_\ell}, \zeta_{u_1} \in dy'_{u_1}, \dots, \zeta_{u_\ell} \in dy'_{u_\ell})} \\ &= \frac{\prod_{j=m}^{n-1} P(y'_{u_j}, y'_{u_{j+1}}; u_j, u_{j+1})/Q(y'_{u_j}, y'_{u_{j+1}}; u_{j+1} - u_j)}{\prod_{j=m}^{n-1} P(y_{u_j}, y_{u_{j+1}}; u_j, u_{j+1})/Q(y_{u_j}, y_{u_{j+1}}; u_{j+1} - u_j)}. \end{aligned}$$

546 Therefore, the Radon-Nikodym derivative appearing in (23) is the ratio of Radon-Nikodym
 547 derivatives

$$\frac{\frac{d\tilde{\mathbb{P}}}{d\tilde{\mathbb{Q}}}(y')}{\frac{d\tilde{\mathbb{P}}}{d\tilde{\mathbb{Q}}}(y)},$$

548 where $\tilde{\mathbb{P}}$ (resp. $\tilde{\mathbb{Q}}$) is the distribution of the transformed Wright-Fisher diffusion (resp. the
 549 Bessel(0) process) started at location $y_{v_1} = y'_{v_1}$ at time v_1 and run until time v_2 . The
 550 formula (12) for the acceptance probability associated with an interior path update follows
 551 immediately.

552 The above argument was carried out under the assumption that the transformed initial
 553 allele frequency y_0 was strictly positive and so all the measures involved were probabil-
 554 ity measures. However, taking $y_0 \downarrow 0$ we see that the formula (12) continues to hold.
 555 Alternatively, we could have worked directly with the measure \mathbb{P}^0 in place of \mathbb{P}^{y_0} . The
 556 only difference is that we would have to replace $P(y_0, y; 0, s)$ by the density $\phi(y; 0, s)$ of an
 557 entrance law for \mathbb{P}^0 . That is, $\phi(y; 0, s)$ has the property that

$$\lim_{y_0 \downarrow 0} \frac{P(y_0, y'; 0, s')}{P(y_0, y''; 0, s'')} = \frac{\phi(y'; 0, s')}{\phi(y''; 0, s'')}$$

558 for all $y', y'' > 0$ and $s', s'' > 0$ so that

$$\int \phi(y; 0, s) P(y, z; s, t) dy = \phi(z; 0, t)$$

559 for $0 < s < t$. Such a density, and hence the corresponding entrance law, is unique up to
 560 a multiplicative constant. In any case, it is clear that the choice of entrance law in the
 561 definition of \mathbb{P}^0 does not affect the formula (12) as the entrance law densities “cancels out”.

562 **5.4. Acceptance probability for an allele age update.** The argument justifying the
 563 formula (13) for the probability of accepting a proposed update to the allele age t_0 is similar
 564 to the one just given for interior path updates. Now, however, we have to consider replacing
 565 a path y that starts from y_0 at time 0 and runs until time $f(t_k)$ with a path y' that starts
 566 from y_0 at time 0 and runs until time $f'(t_k)$. Instead of removing an internal segment of
 567 path and replacing it by one of the same length with the same values at the endpoints, we
 568 replace the initial segment of path that runs from time 0 to $f(t_s) = \int_{t_0}^{t_s} \frac{1}{\rho(s)} ds$ by one that
 569 runs from time 0 to time $f'(t_s) = \int_{t'_0}^{t_s} \frac{1}{\rho(s)} ds$, with $y'_{f'(t_s)} = y_{f(t_s)}$.

570 By analogy with the previous subsection, we need to consider

$$\frac{P(\xi \in dy', T_0^\xi \in dt', \zeta \in dy, T_0^\zeta \in dt)}{P(\xi \in dy, T_0^\xi \in dt, \zeta \in dy', T_0^\zeta \in dt')}$$

571 where ξ is a transformed Wright-Fisher process starting at y_0 at time 0 and run to time
572 $F^\xi = \int_{T_0^\xi}^{t_s} \frac{1}{\rho(s)} ds$, where $P(T_0^\xi \in dt) = \rho(t) dt$, and conditional on ξ , ζ is a Bessel(0)
573 bridge run from y_0 at time 0 to ξ_{F^ξ} at time $F^\zeta = \int_{T_0^\zeta}^{t_s} \frac{1}{\rho(s)} ds$, where $P(T_0^\zeta \in dt) = \rho(t) dt$
574 independent of ξ and T_0^ξ .

575 Suppose that $0 = u_0 < u_1 < \dots < u_m = \int_{t'}^{t_s} \frac{1}{\rho(s)} ds$ and $0 = v_0 < v_1 < \dots < v_n =$
 576 $\int_t^{t_s} \frac{1}{\rho(s)} ds$. We have for y'_0, \dots, y'_m and y_0, \dots, y_n with $y_0 = y'_0$ and $y'_m = y_n$ that

$$\begin{aligned}
 & \frac{P(\xi_{u_i} \in dy'_i, 1 \leq i \leq m-1, T_0^\xi \in dt', \zeta_{v_j} \in dy_j, 1 \leq j \leq n, T_0^\zeta \in dt)}{P(\xi_{v_j} \in dy_j, 1 \leq j \leq n-1, T_0^\xi \in dt, \zeta_{u_i} \in dy'_i, 1 \leq i \leq m, T_0^\zeta \in dt')} \\
 &= \left\{ \prod_{i=0}^{m-1} P(y'_j, y'_{j+1}; u_i, u_{i+1}) dy'_{i+1} \times \rho(t') dt' \right. \\
 & \quad \times \left[\prod_{j=0}^{n-2} Q(y_j, y_{j+1}; v_{j+1} - v_j) dy_{j+1} \times Q(y_{n-1}, y_n; v_n - v_{n-1}) / Q(y_0, y_n; v_n) \right] \times dt \left. \right\} \\
 & \quad / \left\{ \prod_{j=0}^{n-1} P(y_j, y_{j+1}; v_j, v_{j+1}) dy_{j+1} \times \rho(t) dt \right. \\
 & \quad \times \left[\prod_{i=0}^{m-2} Q(y'_i, y'_{i+1}; u_{i+1} - u_i) dy'_{i+1} \times Q(y'_{m-1}, y'_m; u_m - u_{m-1}) / Q(y'_0, y'_m; u_m) \right] \times dt' \left. \right\} \\
 &= \left\{ \prod_{i=0}^{m-1} P(y'_j, y'_{j+1}; u_i, u_{i+1}) dy'_{i+1} \times \rho(t') dt' \right. \\
 & \quad \times \left[\prod_{j=0}^{n-1} Q(y_j, y_{j+1}; v_{j+1} - v_j) dy_{j+1} / Q(y_0, y_n; v_n) \right] \times dt \left. \right\} \\
 & \quad / \left\{ \prod_{j=0}^{n-1} P(y_j, y_{j+1}; v_j, v_{j+1}) dy_{j+1} \times \rho(t) dt \right. \\
 & \quad \times \left[\prod_{i=0}^{m-1} Q(y'_i, y'_{i+1}; u_{i+1} - u_i) dy'_{i+1} / Q(y'_0, y'_m; u_m) \right] \times dt' \left. \right\} \\
 &= \frac{\prod_{i=0}^{m-1} P(y'_j, y'_{j+1}; u_i, u_{i+1}) dy'_{i+1} / \left[\prod_{i=0}^{m-1} Q(y'_i, y'_{i+1}; u_{i+1} - u_i) dy'_{i+1} \right]}{\prod_{j=0}^{n-1} P(y_j, y_{j+1}; v_j, v_{j+1}) dy_{j+1} / \left[\prod_{j=0}^{n-1} Q(y_j, y_{j+1}; v_{j+1} - v_j) dy_{j+1} \right]} \\
 & \quad \times \frac{Q(y'_0, y'_m; u_m)}{Q(y_0, y_n; v_n)} \times \frac{\rho(t')}{\rho(t)},
 \end{aligned}$$

577 where the second equality follows from the fact that $y_n = y'_m$.

578 Thus,

$$\begin{aligned} & \frac{P(\xi \in dy', T_0^\xi \in dt', \zeta \in dy, T_0^\zeta \in dt)}{P(\xi \in dy, T_0^\xi \in dt, \zeta \in dy', T_0^\zeta \in dt')} \\ &= \frac{\frac{d\hat{\mathbb{P}}}{d\hat{\mathbb{Q}}}(y')}{\frac{d\hat{\mathbb{P}}}{d\hat{\mathbb{Q}}}(y)} \times \frac{Q(y_0, y'_{T'}; T')}{Q(y_0, y_T; T)} \times \frac{\rho(t')}{\rho(t)}, \end{aligned}$$

579 where $T = \int_t^{t_s} \frac{1}{\rho(s)} ds$ and $T' = \int_{t'}^{t'_s} \frac{1}{\rho(s)} ds$, $\hat{\mathbb{P}}$ (resp. $\check{\mathbb{P}}$) is the distribution of the transformed
580 Wright-Fisher diffusion starting at location y_0 at time 0 and run until time T (resp. T'),
581 and $\hat{\mathbb{Q}}$ (resp. $\check{\mathbb{Q}}$) is the distribution of the Bessel(0) process starting at location y_0 at time
582 0 and run until time T (resp. T').

583 We have thusfar assumed that y_0 is strictly positive. As in the previous subsection,
584 we can let $y_0 \downarrow 0$ to get an expression in terms of Radon-Nikodym derivatives of σ -finite
585 measures and the density $\psi(y; s)$ of an entrance law for \mathbb{Q}^0 . That is, $\psi(y; s)$ has the property
586 that

$$\lim_{y_0 \downarrow 0} \frac{Q(y_0, y'; s')}{Q(y_0, y''; s'')} = \frac{\psi(y'; s')}{\psi(y''; s'')}$$

587 for all $y', y'' > 0$ and $s', s'' > 0$, so that

$$\int \psi(y; s) Q(y, z; t) dy = \psi(z; s + t)$$

588 for $s, t > 0$. Up to an irrelevant multiplicative constant, ψ is given by the expression (14),
589 and the formula (13) for the acceptance probability follows immediately.

590 **5.5. Acceptance probability for a most recent allele frequency update.** The deriva-
591 tion of formula (15) for the probability of accepting a proposed update to the most recent
592 allele frequency is similar to those for the other acceptance probabilities (12) and (13), so
593 we omit the details.

594 6. SUPPLEMENTARY FIGURES

595 [Figure 1 about here.]

596 [Figure 2 about here.]

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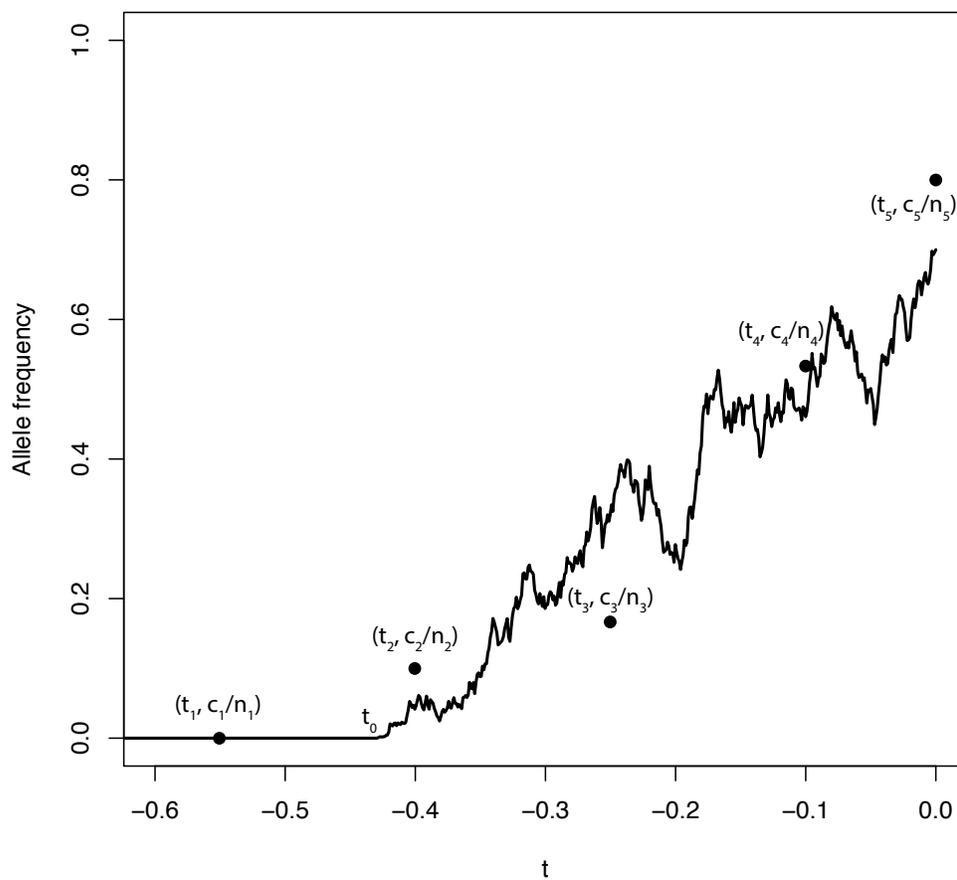


FIGURE 1. Taking samples from an allele frequency trajectory. An allele frequency trajectory is simulated from the Wright-Fisher diffusion (solid line). At each time, t_i , a sample of size n_i chromosomes is taken and c_i copies of the derived allele are observed. Each point corresponds to the observed allele frequency of sample i . Note that t_1 is more ancient than the allele age, t_0 .

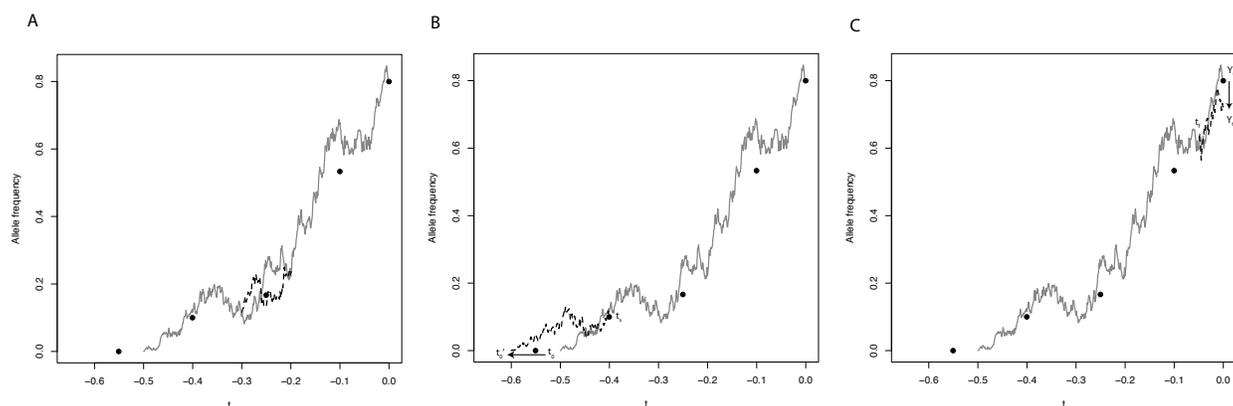


FIGURE 2. Illustration of path updates. Filled circles correspond to the same sample frequencies as in Figure 1. The solid gray line in each panel is the current allele frequency trajectory and the dashed black lines are the proposed updates. In panel a, an interior section of path is proposed between points s_1 and s_2 . In panel b, a new allele age, t'_0 is proposed and a new path is drawn between t'_0 and t_s . In panel c, a new most recent allele frequency Y'_{t_k} is proposed and a new path is drawn between t_f and t_k .

Figures

27

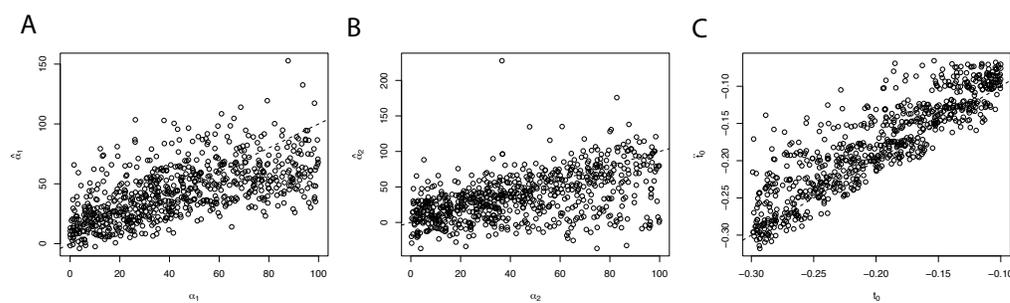


FIGURE 3. Maximum *a posteriori* estimates of different parameters. Each panel shows the true value of a parameter on the *x*-axis, while the inferred value is on the *y*-axis. Dashed line is $y = x$.

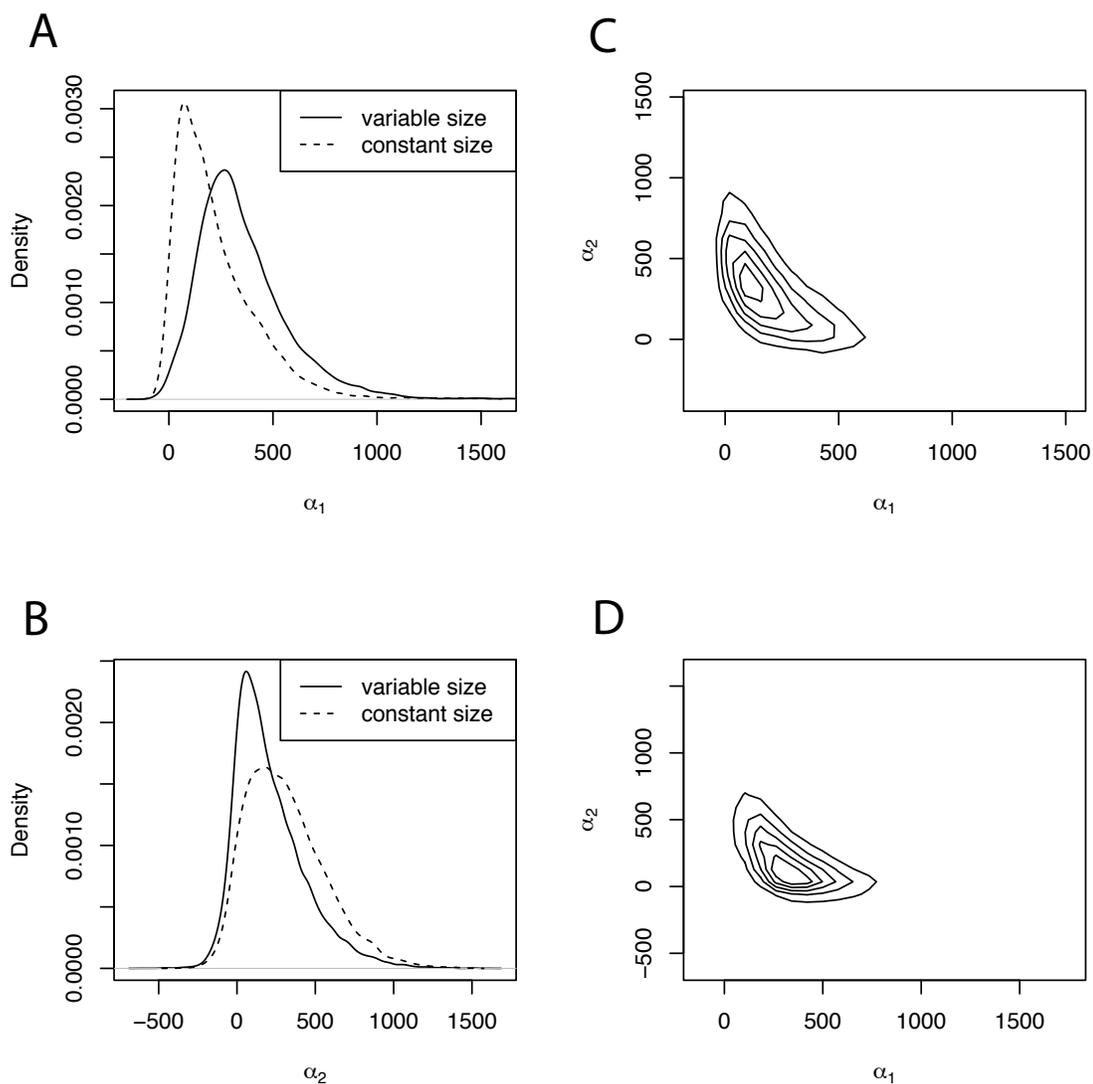


FIGURE 4. Posterior distributions of selection coefficients for the MC1R locus. Panels A and B show marginal distributions of α_1 and α_2 , respectively, with the solid line indicating the posterior obtained from an analysis including the full demographic history, and the dotted line showing what would be inferred in a constant size population. Panels C and D show contour plots of the joint distribution of α_1 and α_2 without and with demography, respectively.

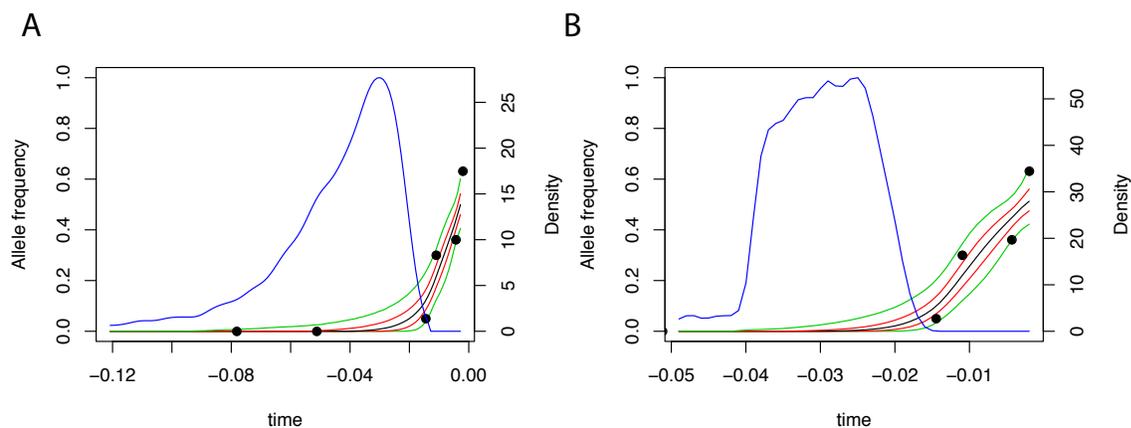


FIGURE 5. Posterior distribution on allele frequency paths for the MC1R locus. Each panel shows the sampled allele frequency data (filled circles), the point-wise median (black), 25 and 75% quantiles (red), and 5 and 95% quantiles (green) of the posterior distribution on paths, and the posterior distribution on allele age (blue). Panel A reports inference with constant demography, while panel B shows the result of inference with the full demographic history.

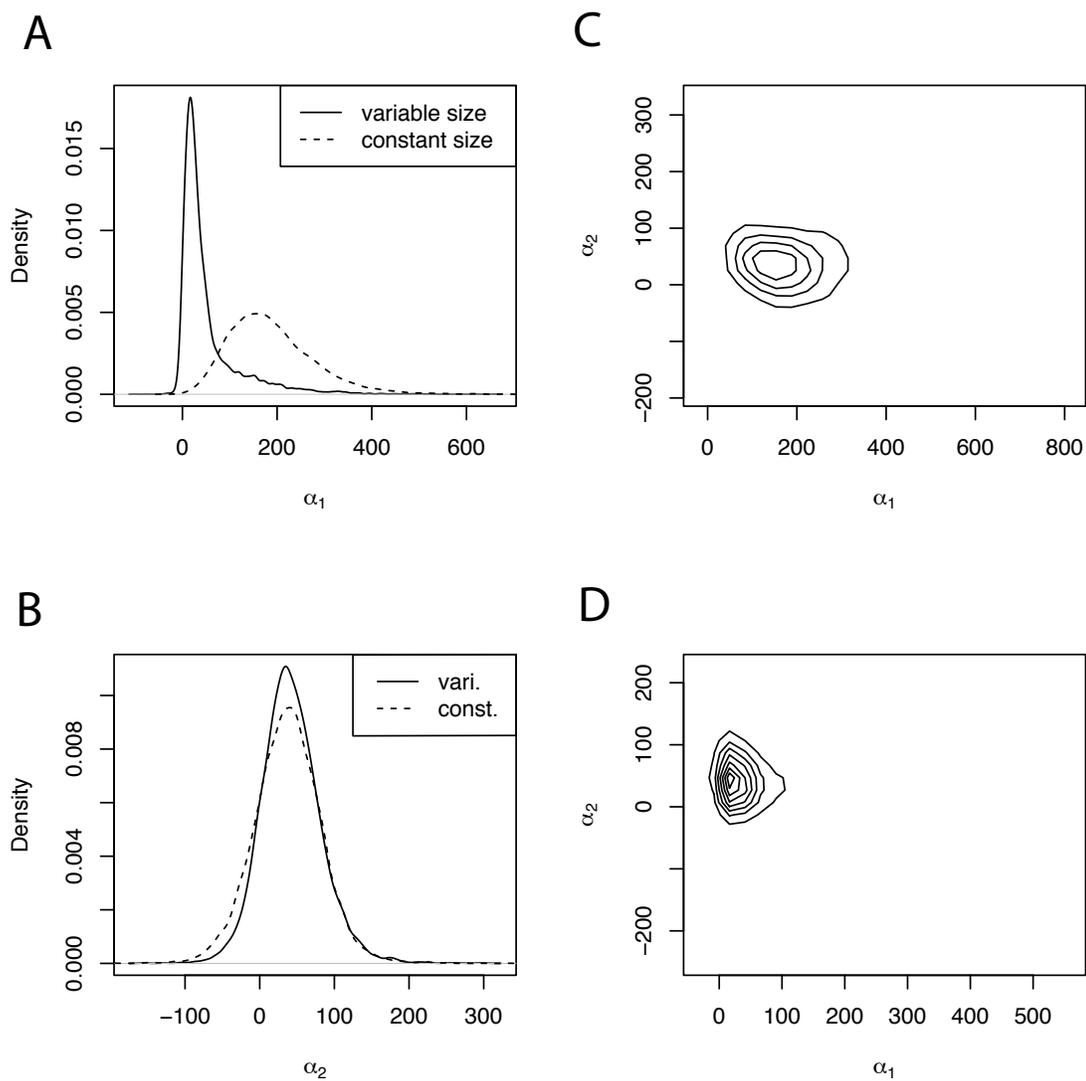


FIGURE 6. Posterior distributions of selection coefficients for the ASIP locus. Panels as in Figure 4

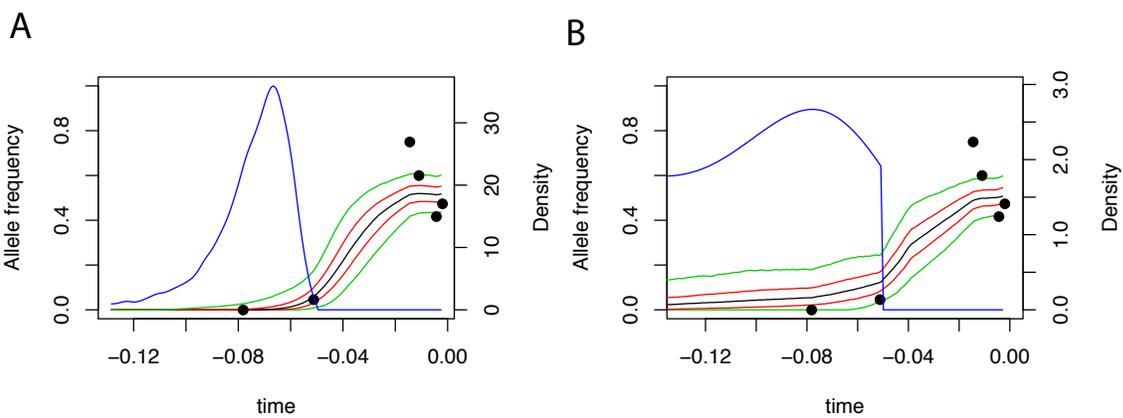


FIGURE 7. Posterior distribution on allele frequency paths for the ASIP locus. Panels are as in Figure 5.

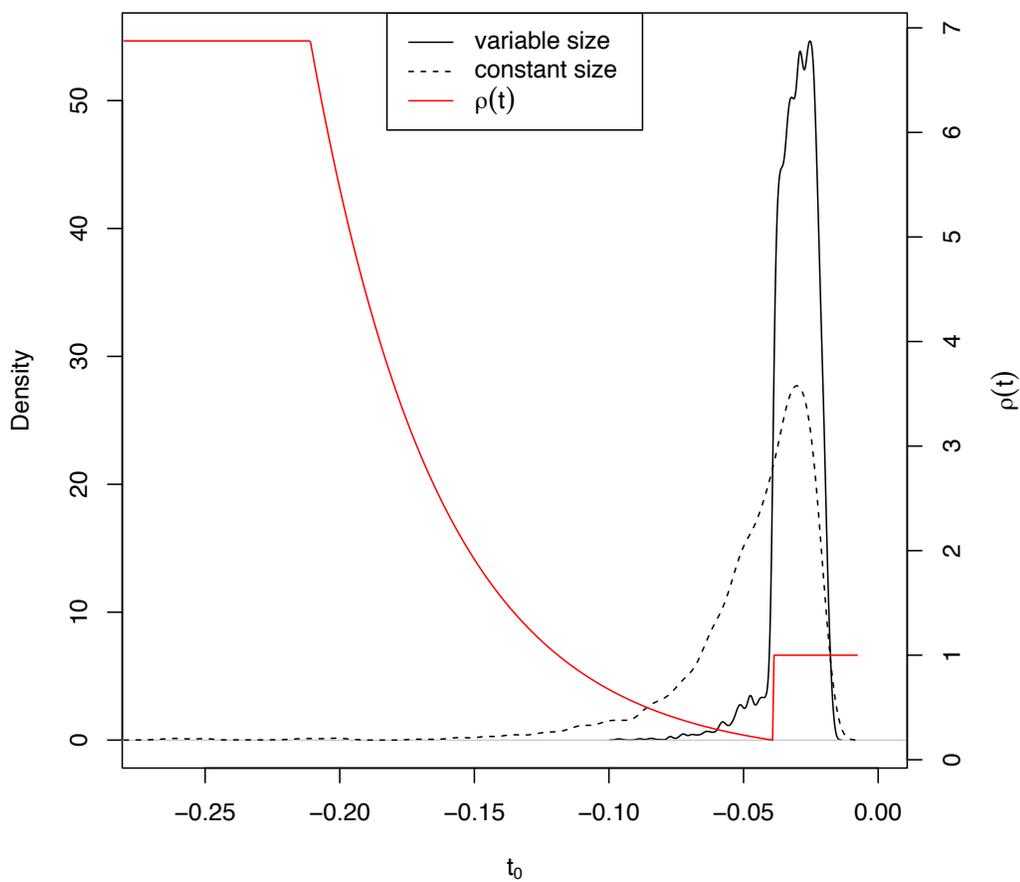


FIGURE 8. Influence of population size on age estimates of the MC1R locus. The solid and dashed lines show the posterior distribution on allele age with and without demography, respectively. In red, the demographic history inferred by Der Sarkissian et al. [2015].

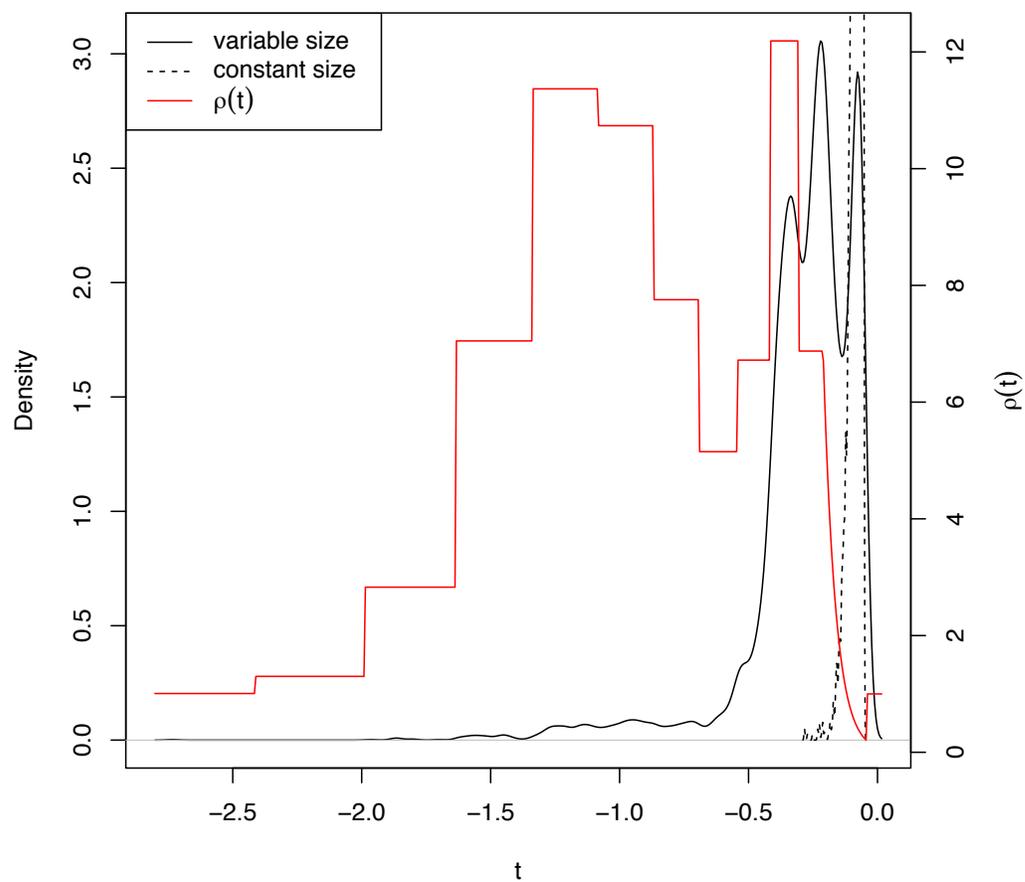


FIGURE 9. Influence of population size on age estimates of the ASIP locus. Data presented is as in Figure 8

Genotype	A_1A_1	A_1A_0	A_0A_0
Fitness	$1 + s_2$	$1 + s_1$	1

TABLE 1. Fitness scheme assumed in the text.

Sample time (years BCE)	20,000	13,100	3,700	2,800	1,100	500
Sample time (diffusion units)	0.078	0.051	0.014	0.011	0.004	0.002
Sample size	10	22	20	20	36	38
Count of ASIP alleles	0	1	15	12	15	18
Count of MC1R alleles	0	0	1	6	13	24

TABLE 2. Sample information for horse data. Diffusion time units are calculated assuming $N_0 = 2500$ and a generation time of 5 years.