## 1 A likelihood-based framework for demographic inference from genealogical trees

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## 13 Abstract

- 14 The demographic history of a population drives the pattern of genetic variation and is encoded
- 15 in the gene-genealogical trees of the sampled alleles. However, existing methods to infer
- 16 demographic history from genetic data tend to use relatively low-dimensional summaries of the
- 17 genealogy, such as allele frequency spectra. As a step toward capturing more of the information
- 18 encoded in the genome-wide sequence of genealogical trees, here we propose a novel
- 19 framework called the genealogical likelihood (gLike), which derives the full likelihood of a
- 20 genealogical tree under any hypothesized demographic history. Employing a graph-based
- 21 structure, gLike summarizes across independent trees the relationships among all lineages in a
- tree with all possible trajectories of population memberships through time and efficiently
- 23 computes the exact marginal probability under a parameterized demographic model. Through
- 24 extensive simulations and empirical applications on populations that have experienced multiple
- 25 admixtures, we showed that gLike can accurately estimate dozens of demographic parameters
- 26 when the true genealogy is known, including ancestral population sizes, admixture timing, and
- 27 admixture proportions. Moreover, when using genealogical trees inferred from genetic data, we
- 28 showed that gLike outperformed conventional demographic inference methods that leverage
- 29 only the allele-frequency spectrum and yielded parameter estimates that align with established
- 30 historical knowledge of the past demographic histories for populations like Latino Americans
- 31 and Native Hawaiians. Furthermore, our framework can trace ancestral histories by analyzing a
- 32 sample from the admixed population without proxies for its source populations, removing the
- 33 need to sample ancestral populations that may no longer exist. Taken together, our proposed
- 34 gLike framework harnesses underutilized genealogical information to offer exceptional

35 sensitivity and accuracy in inferring complex demographies for humans and other species,

36 particularly as estimation of genome-wide genealogies improves.

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- 38

### 39 Introduction

40 Accurately inferring the population history of humans has archaeological and historical 41 significance, and it also helps to properly account for population structure in association studies 42 and improve robustness in inferences about natural selection<sup>1</sup>. Because of the complicated 43 interplay of random processes related to the underlying demography and observed genotypes -44 including migration, coalescence, recombination, mutation, and genotyping error – demographic 45 inference is a challenging problem, often requiring simplifying assumptions or relatively coarse 46 data summaries. One popular way of estimating the size changes of a single population utilizes 47 a hidden Markov model (HMM) to describe the variation of haplotypes along the genome, where the hidden states correspond to the underlying genealogical trees<sup>2–6</sup>. As the number of potential 48 trees grows exponentially with sample size, these methods are computationally scalable by 49 tracking only a reduced representation of the underlying genealoav (e.g., SMC++<sup>5</sup> and ASMC<sup>6</sup> 50 51 only track the coalescent times between a specific pair of haplotypes, while the remaining 52 samples assume auxiliary functions). These methods are typically constrained by small sample 53 sizes (usually <100) and the assumption of a single, homogeneous population, although they 54 are flexible with respect to the population size trajectories over time. To accommodate for larger 55 sample sizes that are more informative of the recent human history as well as more complex 56 demographic events such as splits, migrations, and admixture, alternative approaches to 57 demographic inference rely on a further reduced representation of the genealogy, the allele frequency spectrum (AFS)<sup>7-11</sup>. Although convenient to compute, the AFS may not contain 58 enough information to recover the history precisely<sup>12-14</sup>. 59

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61 HMM- and AFS-based methods are based on observed genotypes or haplotypes. However,

62 since neutral variation is related to demographic history entirely via the genealogical processes,

the (unknown) genealogy arguably has a more direct relationship with the underlying

64 demography than the downstream genotypes<sup>15–17</sup>. Moreover, the complete genealogy of a

65 collection of samples, as represented by an ancestral recombination graph (ARG)<sup>18,19</sup>, has

richer information than the AFS since it includes additional data not reflected in the allele

- 67 frequencies, such as the correlated coalescent histories between segments of a chromosome.
- Therefore, a genealogy-based demographic inference method has the potential to leverage the

69 flexible topological structure of the ARG in distinguishing complex demographic histories,

- 70 especially those with multiple admixtures.
- 71

72 Here, we introduce a genealogical likelihood framework named gLike to compute the likelihood 73 of an observed genealogical tree under a parameterized demographic history. The intuition 74 behind gLike is that a genealogy in itself does not imply the assortment history of any of its 75 lineages (*i.e.* which set of discrete population memberships a particular lineage has traversed 76 over time), meaning that all possible cases have to be considered. Notably, this idea bears 77 similarity to the recently proposed "local ancestry path" problem by Pearson and Durbin<sup>20</sup>, but 78 instead of inferring the population membership distribution of each individual node, gLike aims 79 to compute the total likelihood of all combinations. By defining a "state" as the population 80 memberships of all lineages existing at a specific time, possible movements between states 81 throughout the history can be summarized into a directed acyclic Graph of States (GOS). We 82 develop a full methodology for the GOS around three key problems: 1) constructing a minimal 83 GOS that contains all necessary states; 2) computing the conditional probabilities between 84 connected states with considerations of migrations, coalescences, and non-coalescences; and 85 3) propagating the marginal probabilities through the GOS to achieve the total likelihood of the 86 tree, which can then be combined across multiple independent trees across the genome. As a 87 general-purpose statistical framework and as a first step towards utilizing the information from 88 the entire ARG, gLike is applicable to a variety of demographic events – migrations, splits, 89 admixtures, and population size variations, providing tools for model selection and parameter 90 estimation.

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92 We demonstrate the advantage of genealogy-based demography inference by applying gLike to 93 simulated scenarios, with particular emphasis on complicated admixture histories such as three-94 or four-way admixtures. gLike consistently outperforms existing AFS-based methods by 95 producing parameter estimates closer to the simulated truth. In analyses of genotyped samples 96 from Latino Americans and Native Hawaijans, the complex demography inferred by gLike is 97 consistent with the known history of both admixed populations and their ancestral populations -98 Africans, Europeans, East Asians, Indigenous Americans, and Polynesians. Most notably, our 99 inference required no reference sample from the ancestral populations (such as samples from 100 Polynesians), nor explicit inference of local ancestries - information that is often not available or 101 is imprecisely estimated for understudied populations with complex history.

#### 103 Results

#### 104 Method overview: genealogical likelihood under multi-population demography

- 105 A genealogical tree, despite being a complete record of the coalescent events of the sample
- 106 haplotypes within a chromosomal interval, does not specify the migration history of lineages. In
- 107 a typical genetic study, the samples (leaf nodes) are collected from known populations, which
- serves as the initial condition. The internal lineages could migrate, subject to the restriction that
- 109 coalescences must happen within a population. Therefore, the probability of a given
- 110 genealogical tree corresponds to the cumulative total of all migration scenarios that are
- 111 compatible with this tree. Our proposed method, gLike, computes the likelihood of any given
- genealogical tree under a hypothesized demographic history (Methods). Operationally, it is
- broken into two topological steps to search for possible population memberships of lineages,
- followed by three numerical steps to compute the conditional and marginal probabilities (Figure
- 115 **1**).
- 116



- **Fig 1. A schematic of the major steps of the gLike algorithm with examples.** Starting from a parameterized
- demography and an observed genealogical tree with known sample populations, the fundamental data structure in
- 120 gLike is the graph of states that summarizes all possible scenarios for all lineages to move through the populations
- 121 across history. We denote the unique state at time zero that contains the observable population memberships of
- samples as the "origin state" (state "ABBCC" in this example), and the states about the root of the genealogical tree
- 123 as the "root states" (states "F" and "E" in this example). The graph of states is constructed in Step 2, guaranteed by a
- 124 preparatory Step 1 such that no redundant states will be generated, minimizing computational burden. Each column
- represents the population membership (in Step 2; e.g. "AD" means that lineage 8 is in population A and lineage 7 is

126 in population D,  $t_4$  generations ago) or the set of possible memberships (in Step 1; e.g. at  $t_4$ , lineage 8 may be in A

- 127 or E, and lineage 7 may be in D or E,) of a certain lineage. In Step 3, the conditional probabilities are computed for
- all states in the GOS except the origin states, including the coalescence and non-coalescence probabilities implied in
- 129 each state and the migration probabilities between connected states. Conditional probabilities are exemplified within
- 130 the fourth epoch (between  $t_3$  and  $t_4$ ) around the state "EE". Specifically, "EE" implies a unique hidden state "EEE"
- 131 near the  $t_3$  end of the epoch because lineages 1 and 6 should both be in population E in order to coalesce into
- 132 lineage 8, which is in E given the state "EE." The connection between "EE" and "EEE" is represented by the
- "genealogical probability," which consists of the probability that lineages 1, 6 and 7 did not coalesce before  $\tau_3$  (with
- 134 probability  $\exp(-3(\tau_3 t_3)n_E))$ , that lineages 1 and 6 coalesced at  $\tau_3$  (with probability  $n_E$ ), and that lineages 7 and
- 135 8 did not coalesce before  $t_4$  (with probability  $\exp(-(t_4 \tau)n_E)$ ). The state "EE" has two child states, "AAE" and
- 136 "AEE," according to Step 2, connected via the intermediate state "EEE". The transition from "AAE" to "EEE"
- 137 requires two lineage migrations from "A" to "E," which occurs with "migration probability"  $m_{AE}^2$ . Similarly,
- 138 transition from "AEE" to "EEE" occurs with probability  $m_{AE}$ . In Step 4, the "marginal probability" of a state is
- defined as the probability conditional on the origin state and is computed recursively. For state "EE", p(state EE) =
- 140  $n_E \exp(-3(\tau t_3)n_E (t_4 \tau)n_E)((m_{AE})^2 p(\text{state AAE}) + m_{AE}p(\text{state AEE}))$ . The marginal probabilities are
- 141 propagated backward in time until the root states, and the log likelihood of the genealogical tree (conditional on the
- 142 hypothesized demography) is, in step 5, the sum of all root states: p(tree) = p(state F) + p(state E).
- 143

144 We define a "state" as a specification of the population memberships of all lineages existing at a specific time. All possible states before each historical event (occurring at  $t_1, t_2, ..., t_5$  in this 145 example) form a directed acyclic graph (step 2, Figure 1), which we call the "graph of states 146 147 (GOS)", a complete representation of all possible migration scenarios. When a state specifies a 148 lineage in an impossible population, it becomes a dead-end state that does not connect to the 149 origin. For example, in step 2, if we imagine a state "AA" at  $t_4$  as a child of "F", it will not connect 150 to the origin state "ABBCC", because the fourth and fifth samples cannot migrate from C to A 151 per the hypothesized demographic model (Figure 1; see also Figure S1). To reduce 152 computation time, we avoid generating any dead-end state by a preliminary step (step 1, Figure 153 1) that summarizes possible population memberships for each lineage. For example, in step 1 154 at  $t_4$ , lineage 8 may be in "A" or "E", and lineage 7 may be in "D" or "E", thus "AA" is not a legal 155 state in step 2 (Figure 1). The graph of states is then constructed from the root states ("F" or "E" 156 in this example) forward in time, by searching for child states according to both the specified 157 migration events in the demography and the results in step 1. See Figure S1 for intermediate 158 results and further operational details during these two steps.

160 After building the GOS, the relevant conditional probabilities are computed. Because lineages 161 are restricted to their respective population until a historical event, a state immediately before a 162 historical event  $t_s$  is sufficient to specify the population memberships of all lineages between 163  $t_{s-1}$  and  $t_s$ . For example, the state "EE" implies that not only the two lineages, but also the 164 subtrees under both lineages are all in population E between  $t_3$  and  $t_4$ . Given memberships of 165 all lineages within the context of a state, we can compute the "genealogical probability" of the 166 state based on standard coalescent theory to describe the coalescence (or lack thereof) events 167 during the relevant interval on the tree. We also compute the "migration probability" between a 168 state and its child, which is the product of the migration probability of each lineage, according to 169 the migration matrix of the historical event (step 3, Figure 1). The "marginal probability" of a 170 state is then the probability conditional on the origin state and can be computed recursively 171 (step 4, **Figure 1**). Finally, we compute the likelihood of the genealogical tree as the sum of the 172 marginal probabilities of the root states (step 5, Figure 1). See Figure 1 legend for more 173 explanation of genealogical, migration, marginal, and total probabilities related to the state "EE" 174 in steps 3-5.

### 175

In practice, we apply gLike to a subsample of trees that are presumed independent, ideally from evolutionarily neutral sites distantly spaced across the genome (usually 10-100, depending on the computational resources), and the total likelihood is computed as the product over each individual tree. The total likelihood as a function of the demographic parameters is then optimized by simulated annealing. The final estimation of parameters is averaged over a number of subsamples with replacement. The variance across subsamples serves as an indicator of the uncertainty of the estimate.

183

## 184 gLike accurately estimates all parameters in a three-way admixture demography

185 Admixed populations, especially those with three ancestral components or more, pose 186 challenges to existing demographic inference methods. To showcase the performance of gLike 187 to analyze complex admixture, we simulated 1000 haplotypes on a 30Mb chromosome from a 188 population formed by two consecutive recent admixture events from three ancestral populations. 189 Such a demography is parameterized by 3 event times, 2 admixture proportions, and 7 190 population sizes, totaling up to 11 parameters (Figure 2A). When true genealogical trees were 191 available, the maximum likelihood estimates from gLike, averaged over 50 independent 192 simulations, for all 11 parameters achieved an overall 3.8% relative error (Figure 2B), while 193 gLike on the tsdate-reconstructed trees achieved an overall 23.3% relative error (Figure 2C).

- 194 We found that  $t_1$  and  $N_0$  are the most overestimated parameters (by 35.6% and 97.3%,
- 195 respectively) when using tsdate-reconstructed trees, likely due to tsdate's tendency to
- 196 overestimate times of recent coalescences, prolonging the recent branches (Figure S2). Apart
- 197 from  $t_1$  and  $N_0$ , the other 9 parameters are estimated with 13.7% relative error.
- 198







- 202 population O is admixed from A and B; B is the intermediate population admixed from C and D, where C is defined
- to be the major ancestor (proportion  $\ge 0.5$ ) without loss of generalizability; E is the ancestor of A, C and D. All
- 204 population sizes are to scale. There are 11 parameters involved, including 6 population sizes and: t<sub>1</sub>, time of
- $\label{eq:205} admixture of population O; t_2, time of admixture of population B; t_3, time of split from population E; r_1, admixture$
- proportion of A in O; r<sub>2</sub>, admixture proportion of C in B. The true value of each parameter is provided on the right.

207 (B-D) The reconstructed demography using parameter estimates averaged over 50 independent simulations (left) and 208 boxplots of relative errors ((estimated-true)/true) in each simulation (right). Boxplots are capped at 300% relative 209 error for ease of visualization. Trees and genotypes of 1000 haplotypes drawn from population O were simulated on 210 a 30 Mb chromosome. The demographic parameters were estimated by gLike on the true trees (B), by gLike on the 211 tsinfer+tsdate reconstructed trees from the true genotypes (C), and by Fastsimcoal2 on the allele frequency spectra 212 derived from true genotypes (D). For Fastsimcoal2 results, the parameter estimates for the single run with the 213 highest likelihood out of 50 independent runs, a practice commonly adopted by Fastsimcoal2, are labeled in red. A 214 reference for the width of the population sizes equivalent to 50,000 is given in each panel.

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We also tested Fastsimcoal2 (ref.<sup>11</sup>), which is capable of flexibly inferring complex demography 216 217 using allele frequency spectra. Based on true genotypes and the same three-way admixture 218 model, Fastsimcoal2 estimates had a relative error of 51.4%, which led to a visually distorted 219 demography (Figure 2D). This is in sharp contrast to Fastsimcoal2 showing comparable 220 accuracy to gLike on a three-population split demography (Figure S3). gLike also outperformed 221 a Generative Adversarial Network (GAN)-based deep learning approach, pg-gan<sup>21</sup>, which was 222 designed to overcome the limitations of relying on summary statistics such as the frequency 223 spectrum. In our benchmarking, pg-gan performed well for a two-population split demography 224 but was less accurate compared with Fastsimcoal2 and gLike on the three-population split and 225 admixture demographies (Figure S4 and data not shown). We thus did not test pg-gan further in 226 this study. Nevertheless, our experiments with pg-gan were conducted without specialized 227 neural network hardware and do not dismiss GANs' potential as an emerging approach. Further 228 training and improved procedures may enhance GAN-based demographic inference<sup>22</sup>. 229

230 We find that in our application with gLike for the demographies we have studied, analyses using 231 tsinfer+tsdate-estimated genealogical trees produced more accurate estimated demographies 232 those using trees estimated by Relate. The difference in performance may trace to the fact that 233 recent coalescence times are overestimated by Relate to a greater extent than by tsdate, 234 causing a 20~50% depletion of coalescences within the recent dozens of generations (Figure 235 **S2A**), thereby leading to mis-estimations in the gLike framework. As a result, gLike on Relate-236 reconstructed trees was not tested further in this study. Notably, Relate is more accurate in 237 estimating the ancient part of the ARG, including the tree-wise times to the most recent common 238 ancestor (tMRCAs) than tsinfer+tsdate (Figure S2B), which explains why in other applications 239 utilizing the genealogical trees, such as inferring the genome-wide expected relationship 240 matrix<sup>17</sup> (eGRM). Relate may outperform tsdate. 241

### 242 gLike detects components of admixture with high confidence

243 We examined the ability of gLike to distinguish two-way from three-way admixtures. We expect 244 that the estimated parameters should reduce a complex model into a simpler one if the simpler 245 model is closer to the true underlying model. Conversely, the likelihood should increase 246 substantially when switching from a simple model to a complex one if the complex model is 247 closer to the true underlying model. We first applied gLike under a hypothesized three-way 248 admixture model to simulated trees and observed the estimated admixture proportions, r1 and r2 249 (Figure 3A, left and middle panels). Across 50 replicate simulations, when the true demography 250 was a three-way admixture, the estimated admixture proportion for the third ancestry 251 component,  $r_2$ , centered around the true value (0.7) and was always far from the boundaries 252 (0.5 and 1.0). When the true demography was a two-way admixture, the estimated  $r_2$  was 253 almost always 1.0, with only one exception (Figure 3A). This indicates that gLike correctly 254 reduced a three-way admixture model into a two-way model if the truth were indeed two-way 255 admixed. In contrast, both r<sub>1</sub> and r<sub>2</sub> were estimated to be the boundary values around half of the 256 time by Fastsimcoal2, regardless of the true demography (Figure 3A, right panel). 257 258 We next evaluated the maximum likelihood achieved under a two-way admixture model and a

three-way admixture model (**Methods**). AIC model selection was applied on the log-likelihood differences between two models to select the more likely model between the two-way and threeway admixtures. Across 100 independent simulations, the three-way admixture model was never preferred when the true admixture was two-way, and the three-way admixture model was preferred over two-way when it was the true model ~85% of the time with both true ARGs and tsdate-reconstructed ARGs, resulting in a ~92% accuracy of classification.





267 Fig 3. gLike distinguishes three-way admixture from two-way admixture. True (left) and tsifner+tsdate 268 reconstructed (middle) trees were obtained from simulated three-way (orange, same model as Figure 2) and two-269 way (grey, r2 was set to 1, removing contribution from population D) admixed populations. (A) gLike was applied 270 assuming a three-way admixture model. The estimated  $r_1$  and  $r_2$  values in each of 50 independent simulations are 271 shown, dashed lines denote true values of  $r_1$  and  $r_2$  in three-way admixture simulations. (B) gLike was first applied 272 under a two-way admixture model, then the model is expanded into a three-way admixture and gLike likelihood is 273 optimized while fixing shared parameters between two models (see Methods for technical details). The distributions 274 of log likelihood improvement after model expansion are shown as histogram. Model selection through the Akaike 275 information criterion (AIC) resulted in a classification accuracy of 92%. 276

### 277 gLike reproduces complex demographic histories from stdpopsim

278 Having established that gLike sensitively detects components of admixtures and estimates

- 279 parameters with high accuracy, we further evaluate its ability to reconstruct two additional
- 280 demographic models with increasing complexity, as published in stdpopsim<sup>23</sup> the American
- Admixture (stdpopsim model 4B11; Figure 4) and the Ancient Europe (stdpopsim model 2A21;
- 282 **Figure 5**) demographies.
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284 The American Admixture model consists of four populations (AFR, EUR, ASIA and ADMIX: 285 Figure 4A), where ADMIX is formed by a very recent admixture from the other three 286 populations. This model has 15 parameters, including 4 event times, 2 admixture proportions, 6 287 population sizes and 3 exponential growth rates. We simulate 1000 haplotypes from population 288 ADMIX on a 30Mb chromosome. gLike on the true trees inferred all 15 parameters with overall 289 11.3% relative error (**Figure 4B**). The majority of the error was in  $N_{000}$ , the size of the out-of-290 Africa predecessor of the European population, which was overestimated by 38.5%, gLike on 291 the tsdate-reconstructed trees inferred parameters with overall 23.5% relative error (Figure 4C). 292 Except from the overestimation of N<sub>ooa</sub> by 77.8%, the error concentrated on the African branch. 293 For example,  $r_1$  (the African admixture proportion) was overestimated by 30.2%, and  $N_{anc}$  was 294 overestimated by 27.1%. Fastsimcoal2, in comparison, estimated the same set of parameters 295 with 258.7% relative error (Figure 4D). Fastsimcoal2 estimated the African proportion fairly 296 accurately, but appears unable to distinguish between the European and Asian proportions 297 (Figure 4E). 298 299 As AFS-based methods presumably have better performance in the presence of a multi-

dimensional allele frequency spectrum, we compared gLike and Fastsimcoal2 in additional
simulations where 500 haplotypes from each ancestral population were sampled to supplement
the 1000 admixed samples (Figure S5). Presence of ancestry reference samples improved the
accuracy and consistency of Fastsimcoal2's estimation of almost all parameters (an average of
213.1% relative error), especially the admixture proportions. But gLike based on the true and
inferred trees (5.8% and 16.7% relative errors, respectively) was still more accurate in capturing
the histories of these populations (Figure S5).



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### 309 Fig 4. gLike reconstructs the American admixture demography

310 (A) American admixture demography with parameters from stdpopsim model 4B11. All population sizes are drawn

- to scale. (B-D) The reconstructed demography using estimations averaged over 50 replicate simulations (left) and
- boxplots of relative errors in each simulation (right). Trees and genotypes of 1,000 haplotype from the admixed
- 313 population were simulated on a 30 Mb chromosome, the demographic parameters were estimated by gLike on the
- true trees (B) or the tsinfer+tsdate reconstructed trees (C), and by Fastsimcoal2 on the allele frequency spectra
- derived from true genotypes (D). Boxplots are capped at 300% relative error for ease of visualization. For
- 316 Fastsimcoal2 results, the parameter estimates for the single run with the highest likelihood out of 50 independent

runs are labeled in red. A reference for the width of the population sizes equivalent to 50,000 is given in each panel.

- 318 (E) Ternary plots showing admixture proportions estimated by gLike on the true trees (left), by gLike on the
- tsinfer+tsdate reconstructed trees (middle) or by Fastsimcoal2 on the allele frequency spectra of the true genotypes
- 320 (right), with slide lines indicating true parameters.
- 321

322 To test gLike's performance on intra-continental admixtures, we also evaluated the Ancient 323 Europe model from stdpopsim (2A21). This model is a four-way admixture model where the two 324 intermediate ancestors of Bronze Age population are each in turn admixed from two ancestors 325 (Figure 5A). We simulated 1000 haplotypes from the present-day population that descended 326 from the Bronze Age, and 200 from each of the ancient populations, according to the times 327 specified by stdpopsim. Applying gLike to the true trees resulted in estimates of the 20 328 parameters with overall 3.0% relative error (Figure 5B). The main misestimated parameter was 329 the 29.6% underestimation of N<sub>neo</sub>, an ancient population that only existed for 20 generations 330 (180-200gen) when its samples were collected. Fastsimcoal2 estimated all parameters with an 331 average relative error of 132.3% (Figure 5C). The estimates of several population sizes reside 332 near the preset borders -- a behavior that has been suggested to be an intrinsic pitfall of AFS-333 based methods<sup>24</sup>. We did not test tsdate in this experiment because its ARG inference method 334 does not currently make full use of the ancient samples (instead, they are inserted as "proxy 335 sample ancestors" onto the existing ARG). Given our evaluation above, however, we would 336 expect that gLike will substantially improve over Fastsimcoal2 in accuracy of parameter 337 estimates if inferred ARGs can accurately incorporate ancient samples, and that gLike can 338 generally handle intra-continental admixtures when ancestral populations may be relatively 339 closely related.



341 342

#### 343 Fig 5. gLike reconstructs the ancient Europe demography

344 (A) Ancient Europe demography with parameters from stdpopsim model 4A21. The Bronze Age population is 345 plotted with initial size true to scale, but the growth rate is shown as text to avoid a disproportionate figure. All other 346 population sizes are constant size and drawn to scale. (B, C) The reconstructed demography using estimates 347 averaged over 50 replicate simulations (left) and boxplots of percentage errors in each simulation (right). Trees and 348 genotypes were simulated on a 30 Mb chromosome. A total of 2200 haplotype samples (1000 contemporary samples 349 descended directly from the Bronze Age population and 200 ancient samples each from the six ancient populations) 350 were drawn at collection times as described by stdpopsim. The demographic parameters were estimated by gLike on 351 the true trees (B) or by Fastsimcoal2 on the allele frequency spectra of the true genotypes (C). Boxplots are capped 352 at 300% relative error for ease of visualization. For Fastsimcoal2 results, the parameter estimates for the single run 353 with the highest likelihood out of 50 independent runs are labeled in red. A reference for the width of the population 354 sizes equivalent to 10,000 is given in each panel. 355

## 356 Inferring admixture history of Latinos and Native Hawaiians using genome-wide array

357 data

358 We applied gLike to investigate populations with complex demographic history using genome-359 wide genotyping data from Latinos and Native Hawaiians, each with 500 subsampled diploid 360 individuals. We parameterized a four-way admixture model consisting of Africans, Europeans, 361 East Asians and a fourth ancestral population, which is used to model the Indigenous 362 Americans (for Latinos) or the Polynesians (for Native Hawaiians). We estimated genealogical 363 trees from the genotyping data using tsdate and estimated a total of 16 parameters using gLike 364 (Figure 6; Supplemental Table 1). We estimated the Latino lineages to be 10.7% from 365 Africans, 44.2% from Europeans, 45.1% from Indigenous Americans, and 0% (across all 20 366 independent threads) from East Asians, while the Native Hawaiian lineages were 19.8% from 367 Europeans, 33.4% from East Asians, 46.8% from Polynesians, and 0% (across all 20 368 independent threads) from Africans (Figure 6). As expected, we estimated the Native 369 Hawaiians to be more recently admixed than the Latinos (19 compared to 25 generations ago). 370 Also, the Native Hawaiians had a slightly smaller initial population size than the Latinos 371 (35,682±10,656 compared to 41,579±16,851; but both are likely overestimated. See 372 **Discussion**) and grew at a slower rate (0.078±0.009 compared to 0.132±0.012) since the

- 373 admixture.
- 374

375 The European ancestries participated in both admixtures. As expected, we found the estimates 376 of its population size (13,388±2,388 and 13,341±4,702) and of time of divergence with the East 377 Asians (1,018±172 and 1,041±87 generations ago) to be highly concordant between two data 378 sets, suggesting the same underlying population that colonized the Americas and Polynesia. 379 Note that this ancestry should be more appropriately interpreted as the ancestral population 380 responsible for the colonization, which is less genetically diverse than the entire European 381 continent currently or at the time. The Indigenous Americans and Polynesians, though 382 represented as the same component in the model, were estimated to have different sizes 383 (73,170±28,939 compared to 15,695±7,393), which may reflect greater population sizes or more 384 extensive structure in the ancestors to the Latino samples than to the Native Hawaiian samples. 385 Considering the potential errors during the ARG-reconstruction process (as have been seen in 386 Figures 2, 4 and S2) and biases due to the lack of high-guality sequencing data for these two 387 admixed cohorts (**Table S2**), these estimates of the demographic parameters for both 388 populations should be taken with caution. Nevertheless, our results suggest that gLike is able to 389 gualitatively capture known features of the demographic history of Latinos and Native Hawaiians 390 without reference data from their ancestral populations, and the results stand to improve as 391 ARG-reconstruction approaches advance.





393

### **394** Fig 6. parameter estimations for the demographic histories of Latinos and Native Hawaiians.

gLike was applied under a potential four-way admixture model reminiscent of stdpopsim model 4B11 for both the
Latino (A) and Native Hawaiian (B) data. The four potential ancestral populations are African, European, East
Asian, and Indigenous American (for Latinos) and Polynesian (for Native Hawaiians). The reconstructed
demographic diagrams are to scale, marked with relevant parameters. N, size of the admixed population in diploids
at time of admixture; gr, growth rate of the admixed population. Ancestral populations estimated to have 0%
admixture proportion are shown as translucent, because their sizes cannot be estimated. Pie charts show the
estimated admixture proportions of ancestral populations.

#### 403 Discussion

404 With the fast development of scalable ARG inference over the past few years, development of 405 population-genetic approaches that explicitly use the ARG or its marginal trees is an exciting 406 area of active research. With this in mind, our current study introduced a framework that 407 explains the stochastic formation of the genealogical trees in a multi-population context, and 408 computes the full likelihood of each demographic scenario. Our results revealed that the history 409 of at least three ancestral populations can be clearly decoded from the genealogical trees of a 410 single admixed sample without knowledge of the ancestral populations. For many understudied 411 diverse populations across the world, it is often unclear whether they are admixed, and if so, 412 what the ancestral populations were. Even if the ancestral populations are known or can be 413 hypothesized, they likely no longer exist or are difficult to sample. For these populations, 414 demographic inference using allele frequencies is difficult, since distinct demographic scenarios can give similar AFSs<sup>12</sup>. gLike has the potential to provide new insights into studies of these 415 416 understudied or ancient populations, as well as the demographic history of other species. 417 418 It is worth clarifying that the admixture proportions in the demographic context (such as those 419 estimated by Fastsimcoal2<sup>11</sup> and gLike here) have a slightly different meaning from that in the genomic context (such as those estimated by STRUCTURE<sup>25</sup> and ADMIXTURE<sup>26</sup>). As a 420 421 demographic parameter, the admixture proportion describes the probability of a lineage to 422 migrate (backward in time) from one population to another, while in the genomic context, this 423 proportion describes how much of the genome one population shares with another. The two 424 concepts can deviate primarily in two cases: 1. There is considerable genetic drift after the 425 admixture, especially when the population size is small; 2. The admixed population, O, may 426 have a genetic component from, say, population A, not because A participated in the formation 427 of O, but because of more ancient migrations from A to other ancestries of O. In gLike results, 428 all admixture proportions should be interpreted in demographic context. In practice, admixture 429 proportions could be estimated through other means in the genomic context, and then be used as the initial values for gLike to improve optimization speed and stability, while allowing gLike to 430 431 make further adjustments as needed.

432

433 We also note that currently gLike is not utilizing the full information encoded in an ARG, but

434 rather is relying on sets of presumed independent trees. In many ways, gLike was inspired by

435 HMM-based demographic inference<sup>2-6</sup>, where genealogical trees are implicitly utilized.

436 However, these methods are computationally intensive and have limited scalability, primarily

437 due to the intricate handling of recombination events. We reasoned that while recombination 438 events are essential for ARG inference, they are less informative for ARG-based demographic 439 inference. Once the ARG (and thus the genealogical trees within the ARG) has been accurately 440 inferred from the genotypes, reliance on recombination events for insights into demography 441 becomes less important. Recombination can be modeled as a random breakpoint in the 442 genealogical tree re-coalesced onto the rest of the tree - the random break is independent of 443 demography, and the re-coalescence holds minimal information compared to the numerous 444 coalescences already on the tree. In light of this, gLike currently focuses on rigorously modeling 445 lineage assortments and coalescent events within individually independent trees, rather than the 446 variability between neighboring trees, to achieve greater scalability (in order to handle 447 thousands of samples and multiple populations). Future enhancements of gLike may then 448 model recombination to incorporate the remaining information encoded in the ARG. 449 Furthermore, gLike has some commonality with approaches to species-tree inference based on 450 gene trees, where gene trees can be used to estimate the topology and branch lengths of a 451 phylogenetic tree<sup>27</sup>. Whereas such methods estimate the whole topology, we pre-specify the 452 demographic history and estimate parameters related to it, including processes like admixture 453 that do not feature as prominently in species-tree inference. In cases where the demographic 454 history is sketchy, it may be possible to develop approaches akin to the species-tree inference 455 to estimate parts of the topology.

456

457 One current limitation of gLike is that certain parameters are not individually identifiable, but 458 could only be optimized in combination. For example, the effects of population size and growth 459 rate are hard to separate if a population exists for only a short time (Figure S6). Any 460 combination of the two parameters that produces the same average coalescence rate will have 461 a similar likelihood, making it difficult to identify the global optimum. Such entangled parameters 462 are in fact a limitation in many demographic inference methods and often result in similar 463 likelihoods for many combinations of parameters. When applying gLike with hill-climbing-based 464 optimization methods, the estimates of entangled parameters could be path dependent. Thus, a 465 grid search on specific entangled parameters after a general optimization routine may be 466 beneficial to an unbiased estimation of the demography.

467

In addition, continuous migration is not currently supported by gLike, because it drastically
 increases the number of states. In the American Admixture simulations (Figure 4), we omitted
 the weak migrations (10<sup>-5</sup>-10<sup>-4</sup> per generation) between continental populations as originally

471 specified by the stdpopsim model. Omitting the continuous migrations have no visible impact on 472 estimating the remaining parameters unless they are ~100 times more intense than that 473 currently specified in the stdpopsim model and presumed to be typical between continental 474 human populations (Figure S7). However, such frequent migrations (10<sup>-3</sup>-10<sup>-2</sup> per generation) 475 may exist between intra-continental populations where geographical separations are minimal. 476 Estimating the migration rate itself is also of interest in ecological studies of other species, and a 477 future focus will be extending gLike to incorporate continuous migration. One obvious solution is 478 to discretize the continuous migration into a number of pulse migrations, which results in many 479 layers each containing a large number of states. An effective discretization strategy, as well as 480 an efficient random sampling technique on the states, seems necessary to address this 481 challenge.

482

483 Current ARG inference methods have achieved remarkable scalability and accuracy, but their 484 biases and errors still deserve attention in genetic applications. We have showcased the varying 485 performance of tsinfer+tsdate and Relate at different time scales in admixed populations 486 (Figure S2). The overestimation of branch lengths at recent times appears to be a common 487 problem for both methods, but is more severe in Relate-inferred trees, to the degree that 488 meaningful GOSs are difficult to construct. Tsinfer and tsdate are also faster because they use heuristic algorithms to avoid the  $O(n^2)$  pair-wise comparisons. However, the bottom-up 489 490 approach of tsdate is somewhat less accurate for ancient coalescences, whereas Relate's 491 hierarchical clustering-based method infers the deep part of the genealogies with higher 492 accuracy (especially beyond 1000 generations ago), and thus captures global relatedness more 493 robustly<sup>17</sup>. There may be techniques to adjust one's result with the other, thus combining both of 494 their advantages. With scalable and accurate ARG inference across broader scales, we expect 495 the reliability and accuracy of gLike demographic inference to be further improved. 496

497 Finally, we acknowledge that human migrations and admixtures exist on a continuum. In the 498 current framework we opted to model discrete populations and components of ancestries, as is 499 customary when modeling the histories of recently admixed populations such as the Latinos. 500 But one of the advantages of an ARG-based view of human history may be to remove the 501 notion of distinct populations. Enabling continuous rather than pulse-like migrations between 502 populations to enhance gLike may be another step forward, but future developments of ARGbased demographic inference may emphasize on the paradigm shift to represent human 503 504 histories and structure on a continuum.

505	
506	Methods
507	Formalization of the problem: Probability of a genealogical tree under a demography
508	The demographic history of K populations can be represented by the interplay between two
509	stochastic processes affecting the lineages – coalescence and movement among populations.
510	The coalescence rate $n_a(t)$ of each population $a$ as a function of time $t$ is
511	$n_a(t) = \frac{1}{kN_a(t)}, \ a \in \{1, \dots, K\}, \ t \in (0, \infty),$
512	where $N_a$ is the effective population size, and $k$ is ploidy. And the migration probability matrix $m$
513	at each of the S historical events is
514	$m_{ab}(t_s), a, b \in \{1,, K\}, s \in \{1,, S\},$
515	where $t_s$ is the time of the <i>s</i> -th historical event, and $m_{ab}(t_s)$ is the instantaneous probability for a
516	lineage to move (backward in time) from population a to b.
517	
518	The demography is thus defined as
519	$\mathcal{D} = (n,m) = (\{n_a\},\{m_{ab}\}),$
520	a size-K vector of coalescence rates defined on continuous time, and a $K \times K$ matrix of
521	migration probabilities defined on a discrete set of times. While gLike currently does not
522	explicitly incorporate continuous migration, it can potentially be represented as a series of
523	historical events through discretization.
524	
525	A genealogical tree with N nodes can be defined by the time and children of each node
526	$\mathcal{G} = \{(\tau_i, \pi_i)   i \in \{1, \dots, N\}\},\$
527	where $\tau_i$ is the time of the node <i>i</i> (or equivalently, the emergence of lineage <i>i</i> ), and $\pi_i$ is the set
528	of its child nodes (which is empty if $i$ is a leaf node). The end time $\omega_i$ of lineage $i$ can be
529	calculated as time of its parent node (that is, $\omega_i = \tau_j$ if $i \in \pi_j$ ) or $\infty$ if it has no parent. Our goal is
530	to compute $\mathbb{P}(\mathcal{G} \mathcal{D})$ for arbitrary $\mathcal{G}$ and $\mathcal{D}$ , and we will omit thereafter the "conditional on $\mathcal{D}$ "
531	notation, which is always implied.
532	
533	It is helpful to define the set of lineages existing at time $t$ as
534	$L(t) = \{i   \tau_i \le t < \omega_i\},$
535	and the lineages emerging between $t$ and $t'$ as
536	$L(t,t') = \{i   t < \tau_i, \omega_i < t'\}.$
537	

#### 538 Migration trajectory and states

539 The population identity of a lineage *i* during its existence, 540  $x_i(t)$  $t \in [\tau_i, \infty)$ 541 is a time-dependent variable taking values from  $\{1, ..., K\}$  that describes how this lineage, or its 542 ancestor lineage when  $t > \omega_i$ , migrates in history. For convenience, the value of  $x_i(t)$  at exactly the time of a historical event is defined as the left limit  $x_i(t_s) = \lim_{t \to t_s-} x(t)$ , so that x(t) is left-543 544 continuous. 545 546 The population identity of all lineages existing at any time throughout the history is 547  $x(t) = \{x_i(t) | i \in L(t)\}, t \in [0, \infty),$ 548 which gives a complete migration trajectory of the genealogical tree. The genealogical tree itself 549 does not dictate x, and the probability of it should be computed as the sum over all possible 550 trajectories. 551  $\mathbb{P}(\mathcal{G}) = \sum_{x} \mathbb{P}(\mathcal{G} \cap x).$ 552 In order to compute  $\mathbb{P}(G)$  recursively over time, we define  $\mathcal{G}(0,t)$  as the genealogical history in  $\mathcal{G}$ 553 until time t, and define a "state" as 554  $G(0,t) \cap x(t)$ . 555 For example, the state "ABCC" in **Figure 1** at  $t_1$  contains  $\mathcal{G}(0, t_1)$ , which indicates that lineages 556 2 and 3 coalesced at  $\tau_1$  but all other possible coalesces has not happened at  $t_1$ , and  $x(t_1) =$ 557 ABCC, which indicates that the remaining four lineages (1,6,4 and 5) are in populations A,B,C 558 and C, respectively, at  $t_1$ . 559 560 Now  $\mathbb{P}(\mathcal{G})$  can be expressed as the sum of probability of root states  $\mathbb{P}(\mathcal{G}) = \mathbb{P}\big(\mathcal{G}(0,\infty)\big) = \sum_{x(\infty)} \mathbb{P}\big(\mathcal{G}(0,\infty) \cap x(\infty)\big)$ 561 562 563 Conditional probability between states 564 The conditional probability between states  $\mathbb{P}\big(\mathcal{G}(0,t_{s+1}) \cap x(t_{s+1}) | \mathcal{G}(0,t_s) \cap x(t_s)\big)$ 565  $= \mathbb{P}(\mathcal{G}(0,t_{s}) \cap x(t_{s+1})|\mathcal{G}(0,t_{s}) \cap x(t_{s}))\mathbb{P}(\mathcal{G}(0,t_{s+1}) \cap x(t_{s+1})|\mathcal{G}(0,t_{s}) \cap x(t_{s+1}))$ 566

567 consists of a migration probability and a genealogical probability.

568

569 The migration probability

570 
$$\mathbb{P}\big(\mathcal{G}(0,t_s) \cap x(t_{s+1}) | \mathcal{G}(0,t_s) \cap x(t_s)\big) = \prod_{i \in L(t_s)} m_{x_i(t_s)x_i(t_{s+1})} (t_s)$$

- 571 describes the migration of each lineage *i* from  $x_i(t_s)$  to  $x_i(t_{s+1})$  at time  $t_s$ .
- 572

The genealogical probability  $\mathbb{P}(\mathcal{G}(0, t_{s+1}) \cap x(t_{s+1})|\mathcal{G}(0, t_s) \cap x(t_{s+1}))$  describes how likely the genealogical tree grows according to  $\mathcal{G}$  backward in time from  $t_s$  to  $t_{s+1}$ , given population identities  $x(t_{s+1})$ . This requires that every coalescence in  $\mathcal{G}$  happened exactly at its time in  $\mathcal{G}$ (which we call the coalescence probability) and that any other possible coalescence did not happen (which we call the non-coalescence probability).

578

579 The coalescence probability is

580 
$$\prod_{i \in L(t_s, t_{s+1})} [n_{x_i(t_{s+1})}(\tau_i)]^{\max(0, |\pi_i| - 1)}$$

where  $n_{x_i(t_{s+1})}(\tau_i)$  is the coalescence rate of lineage *i*'s population when it emerges. Note that the lack of migration between  $\tau_i$  and  $t_{s+1}$  guarantees  $x_i(\tau_i) = x_i(t_{s+1})$ . And  $\max(0, |\pi_i| - 1)$  is the number of coalescences at the emergence of *i* (for example, a binary node is formed with one coalescence, a ternary node can be viewed as two coalescences at the same moment, and a leaf node or unary node does not have coalescence).

586

587 The non-coalescence probability is

588

 $\prod_{a \in \{1,\dots,K\}} \exp\left(-\int_{t_s}^{t_{s+1}} \binom{l_a(t)}{2} \cdot n(t) dt\right)$ 

- 589 where
- 590  $l_a(t) = |\{i|i \in L(t), x_i(t_{s+1}) = a\}|$

is the number of lineages in population a at time t (if population identities are specified by

592  $x_i(t_{s+1})$ , which is a step function that jumps when lineages emerge or coalesce;  $\binom{l_a(t)}{2}$  =

593  $\frac{l_a(t)(l_a(t)-1)}{2}$  is the number of lineage pairs in *a* that are possible to coalesce; and the exponential 594 term is the probability that none of them actually coalesced during  $(t_s, t_{s+1})$ , which is derived 595 from a nonhomogeneous Poisson process with rate  $\lambda(t) = \binom{l_a(t)}{2} \cdot n(t)$ . Note that n(t) can be 596 any integrable function, enabling flexibility to the population size variation in the demographic 597 model.

599 We conclude that the conditional probability between states is

$$\mathbb{P}\big(\mathcal{G}(0,t_{s+1}) \cap x(t_{s+1}) | \mathcal{G}(0,t_s) \cap x(t_s)\big)$$

601 
$$= \left(\prod_{i \in L(t_s)} m_{x_i(t_s)x_i(t_{s+1})}(t_s)\right) \cdot \left(\prod_{i \in L(t_s, t_{s+1})} [n_{x_i(t_{s+1})}(\tau_i)]^{\max(0, |\pi_i| - 1)}\right)$$

$$602 \qquad \qquad \cdot \left( \prod_{a \in \{1, \dots, K\}} \exp\left( - \int_{t_s}^{t_{s+1}} \binom{l_a(t)}{2} \cdot n(t) dt \right) \right)$$

- 603 = (migration probability) · (coalescence probability) · (noncoalescence probability)
   604 = (migration probability) · (genealogical probability)
- 605

Practically, the migration probability has to be computed between any parent-child state pair,
but the genealogical probability is independent from the child state and needs to be calculated
only once for every state. As a boundary condition, the origin state at the bottom (*i.e.* leaves) of
the tree has probability one

$$\mathbb{P}\big(\mathcal{G}(0,0) \cap x(0)\big) = \mathbb{P}\big(x(0)\big) = 1$$

611 where x(0) specifies the population identities of each individual in the study samples.

612

610

## 613 The minimal graph of states

All possible states at all times of all historical events  $t_1, t_2, ..., t_s$  form a directed acyclic graph, named as the graph of states (GOS), where states in adjacent layers (one at  $t_s$  and the other at  $t_{s+1}$ ) are connected with their conditional probability as introduced above. A state with zero marginal probability will not contribute to the marginal probability of its parent state and is redundant in the graph. A GOS without redundant states is called a minimal GOS.

The coalescence probability and non-coalescence probability are always above zero, because population sizes cannot be zero or infinity. This means that, to judge if a state is possible or not, we only have to check the migration probabilities, which are decomposable into migrations of each individual lineage. In other words, a state is possible if every lineage is in a possible population. To put it mathematically, we have

625 
$$\mathbb{P}(\mathcal{G}(0,t_s) \cap x(t_s)) > 0 \iff \left[ I(x_i(0)) \prod_{1 \le r \le s} m(t_r) \right]_{x_i(t_s)} > 0, \quad \forall i \in L(0)$$

626 where  $I(x_i(0))$  is a size-*K* indicator vector with value 1 at the population  $x_i(0)$  where sample *i* 627 was collected, and all other elements zero;  $\prod_{1 \le r \le s} m(t_r)$  is the transition matrix summarizing the  $\theta^* = \operatorname*{argmax}_{\theta} \mathbb{P}(\mathcal{G}|\mathcal{D}_{\theta})$ 

628 first *s* historical events; and  $[I(x_i(0))\prod_{1 \le r \le s} m(t_r)]_{x_i(t_s)}$  is the probability that lineage *i* migrated 629 from  $x_i(0)$  to  $x_i(t_s)$ . **Figure 1** step 1 can be understood as the non-zero elements in 630  $I(x_i(0))\prod_{1 \le r \le s} m(t_r)$  for every *s*.

631

## 632 Implementation details and optimization

633 With the above-mentioned theory to calculate  $\mathbb{P}(\mathcal{G}|\mathcal{D}_{\theta})$  on a demographic model  $\mathcal{D}_{\theta}$ 

634 parameterized by  $\theta$ , the estimated parameters that best explains the observed G is

635

636 gLike encapsulates the likelihood computation and a simulated annealing-based optimization 637 into an open-source Python package, alongside a C extension to accelerate Cartesian product 638 operations when searching for child states (GitHub page: https://github.com/Ephraim-usc/glike). 639 All probabilities are implemented in log scale, and sums of probabilities are calculated with the 640 scipy logsum exp function. If the number of states at a layer exceeds the preset limit ( $10^5$  by 641 default), a random subsample of states is generated to approximate the likelihood. When 642 multiple, presumed independent and neutrally evolving, trees are provided, the final log 643 likelihood is the sum of log likelihoods of each tree. We presume independence of trees as the 644 total likelihood would assume more complicated forms if trees were nearby and not 645 independent. We also presume neutrality as coalescence probabilities would deviate from the 646 inverse of population sizes when there are variants under natural selection. We set a user-647 defined parameter to drop some proportion (default: 50%) the lowest likelihood trees during 648 optimization, as we found in practice that this filtering improves robustness against errors in tree 649 reconstruction (such as erroneous coalescences) and migrations that are neglected in the 650 demographic model.

651

## 652 **Demographic inference in simulations**

653 All simulations were performed on a 30 Mb chromosome with both recombination and mutation 654 rates set to 10<sup>-8</sup> per generation per base pair, with a sample size of 1,000 haplotypes from the 655 admixed population. The demographic parameters are annotated in the corresponding figures. 656 or cloned from stdpopsim<sup>23</sup> models 4B11 (American Admixture) and 4A21 (Ancient Europe). In 657 American Admixture simulations, we ignored the continuous migrations in our simulations and 658 estimations. The extent to which hidden migrations potentially undermines gLike results was 659 tested on additional simulations with 1-, 10- and 100-times continuous migrations as reported by 660 stdpopsim 4B11. In the Ancient Europe simulation, we additionally sampled 200 haplotypes

from each ancestral population according to the collection times reported by stdpopsim, in orderto mimic genetic studies with ancient DNA.

663

664 To evaluate gLike, ARGs and genotypes were simulated by msprime<sup>28</sup>. ARG reconstructions by 665 tsinfer+tsdate<sup>29,30</sup> or Relate<sup>31</sup> were performed with all default parameters as suggested in the user manual. One hundred evenly spaced trees across the chromosome were selected for 666 667 aLike inference. The precision of aLike parameter estimation (i.e., the minimal step size during 668 optimization by simulated annealing, relative to the current estimate) was set to 2%. The 669 absolute difference between the average estimate and the truth, divided by truth, is defined as 670 the relative error. The average estimates across 50 replicate simulations were used as the final 671 pictorial representation of the reconstructed demography, with boxplots of the relative errors 672 across 50 replicates also shown. The standard deviation across 50 replicate simulations serves 673 as an indicator of the parameter uncertainties as listed in Tables S1 and S2. 674

- 675 To compare gLike to Fastsimcoal2 (ref<sup>11</sup>), derived allele frequency spectra were computed on 676 all simulated SNPs (including singletons), and parameter estimation was performed with 677 100,000 simulations and 40 ECM (expectation/conditional-maximization) loops, using the 678 commands "-n 1 -s0 -d -k 1000000" for AFS simulation and "-n 100000 -s0 -d -M -L 40" for 679 parameter estimation. The estimate with the highest likelihood obtained among 50 independent 680 runs was used as the final pictorial representation of the reconstructed demography (following 681 the same practice recommended by the authors of Fastsimcoal2<sup>32</sup>), with estimates from all 50 682 shown in the accompanying boxplots. We also compared gLike performance to pg-gan<sup>21</sup>, a 683 deep learning demographic parameter inference method that uses generative adversarial 684 networks to create realistic simulated training data. Genotypes from simulated ARGs of the 685 same demographic model were used as training data, run for up to 300 training iterations with 686 default training parameters. We also used the same range for each demographic parameter to 687 be consistent with the Fastsimcoal2 comparisons. Since pg-gan gives multiple sets of parameter proposals at end of training, the set of inferred demographic parameters with the 688 689 lowest relative error compared to the true parameters was selected as the final estimate of this 690 run. A total of 50 independent runs were conducted.
- 691

692 To characterize the impact of ARG reconstruction using array data instead of sequencing data, 693 we performed additional simulation experiment in which SNPs were retained with the probability 694  $p(MAF) = C_{ref}(MAF)/C_{sim}(MAF),$ 

695 where MAF is the minor allele frequency of the simulated SNP,  $C_{ref}(MAF)$  is the number of

696 occurrences of MAF in the Latinos array data, and  $C_{sim}$  is the number of occurrences of MAF in

697 a simulated genome (3,000Mb). As expected, it was found that  $C_{sim}$  is greater than  $C_{ref}$  across

- all values of MAF  $\in$  [0, 0.5], which ensures *p* is always less than one. We then inferred the ARG
- 699 using tsinfer+tsdate using the simulated array data.
- 700

## 701 Model selection in simulations

702 To test for the existence of an additional ancestral component, gLike was applied under a twoway admixture model and a three-way admixture model, and the maximum likelihoods achieved 703 704 under both models were compared. Specifically, the two-way admixture model structurally 705 mimicked the three-way admixture as in Figure 2A, but without population D, so that all 706 lineages from population B entered population C. As such, the two-way admixture model had 707 two fewer parameters  $- r_2$  (admixture proportion from D) and N<sub>D</sub> (population size of D). gLike 708 was then applied in a two-step manner. First, the parameters were estimated under the two-way 709 admixture model with the default hill-climbing optimization. Next, we applied gLike under the 710 three-way admixture model and perform a grid search on  $r_2$ ,  $N_c$  and  $N_D$ , while fixing other 711 parameters at their two-way admixture estimates. Finally, the difference between the maximum 712 log likelihoods achieved under two models was used for AIC model selection (with 2 degrees of 713 freedom, to account for the two extra parameters in the three-way admixture model), and the

- model with the higher AIC value was selected.
- 715

## 716 Latinos and Native Hawaiians data processing

717 A total of 5,382 self-identified Native Hawaiians and 3,659 self-identified Latinos from the 718 Multiethnic Cohort (MEC) were genotyped on two separate GWAS arrays: Illumina MEGA and 719 Illumina Global Diversity Array (GDA). After taking the intersection of SNPs found on both arrays, the genotyping data were lifted to hg38 using *triple-liftover*<sup>33</sup> to ensure alleles in inverted 720 721 sequences between reference genome builds were properly lifted. We removed variants that 722 were genotyped in fewer than 95% of individuals, variants out of Hardy-Weinberg Equilibrium (p 723  $< 10^{-6}$ ), and individuals with greater than 2% missing genotypes (though no one was removed 724 with this threshold). After quality check, the Native Hawaiian and Latino datasets contained 725 990,549 and 1,093,693 SNPs, respectively. The data were phased without a reference using 726 EAGLE<sup>34</sup> and its default hg38 genetic map. We randomly subsampled 1,000 haploids and 727 removed monomorphic SNPs, resulting in 879,040 and 927,254 SNPs in the Native Hawaiian 728 and Latinos datasets, respectively. The ancestral alleles were called by a comparison with the

- human ancestor GRCh38 e107 genome (URL: ftp.ensembl.org/pub/release-
- 730 86/fasta/ancestral\_alleles/). Tsinfer and tsdate were used with all default parameters as
- right suggested in the user manual to reconstruct the ARG. The human neutralome<sup>35</sup> (*i.e.*, the
- regions of the human genome identified as likely selectively neutral) was converted into hg38
- coordinates, and 319 neutral regions that are at least 5Mb from each other were selected for
- 734 gLike analysis. Ten trees were sampled in each gLike optimization thread, and 20 threads were
- run in parallel. The estimates of demographic parameters were averaged over 20 threads. The
- precision of gLike parameter estimation was set to 5%, higher than 2% used in simulations. This
- choice is due to the broader span of the likelihood curve's plateau, which generally extends
- beyond 5%, wider than observed in simulations. Therefore, using smaller step sizes would
- 739 increase computational costs with little gain in performance.
- 740

## 741 Data Availability

- The individual level genetic data for Native Hawaiian and Latino datasets were derived from the
- 743 Multiethnic Cohort (MEC), and are available on dbGaP (accession numbers: phs000220.v2.p2
- and phs002183.v1.p1). The gLike package is available on its github page
- 745 (https://github.com/Ephraim-usc/glike2).
- 746

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- 752

# 753 Author's Contributions

- 754 C.W.K.C., D.O.D.V., and C.D.H. conceived of the study. C.F. and C.W.K.C. designed the study.
- 755 C.F. and J.L.C. performed the analysis. B.L.D. curated the data. C.F., M.D.E., N.A.M., and
- 756 C.W.K.C. interpreted the data. C.F., J.L.C., M.D.E. and C.W.K.C. wrote the manuscript with
- 757 input from all co-authors.
- 758

## 759 Competing Interests

760 The authors declare no competing interests

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