Mapping Multiple Quantitative Trait Loci by Bayesian Classification

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ABSTRACT

We developed a classification approach to multiple quantitative trait loci (QTL) mapping built upon a Bayesian framework that incorporates the important prior information that most genotypic markers are not cotransmitted with a QTL or their QTL effects are negligible. The genetic effect of each marker is modeled using a three-component mixture prior with a class for markers having negligible effects and separate classes for markers having positive or negative effects on the trait. The posterior probability of a marker's classification provides a natural statistic for evaluating credibility of identified QTL. This approach performs well, especially with a large number of markers but a relatively small sample size. A heat map to visualize the results is proposed so as to allow investigators to be more or less conservative when identifying QTL. We validated the method using a well-characterized data set for barley heading values from the North American Barley Genome Mapping Project. Application of the method to a new data set revealed sex-specific QTL underlying differences in glucose-6-phosphate dehydrogenase enzyme activity between two Drosophila species. A simulation study demonstrated the power of this approach across levels of trait heritability and when marker data were sparse.

THE fact that we can map variation in complex phe-
notypes to chromosomal regions by exploiting the is not simply a gene-finding tool. QTL mapping provides
in the isotecometric simply a gene-finding tool. QTL mapping provi linkage between random genetic markers and causal critical information regarding quantitative evolutionary genetic variants in related individuals has long been genetic processes. understood. Since the formalization of statistical ap- Traditional approaches to QTL mapping primarily proaches to this type of inference by LANDER and involve multiple regression models and maximum-likeli-BOTSTEIN (1989) and the advent of high-throughput hood estimation and are powerful for detecting QTL methodologies for constructing genetic maps with high of moderate to large effect. However, detecting multiple marker density, quantitative trait locus (QTL) mapping smaller genetic effects that may modify or interact with in organisms from crops to mice has provided a rich larger effects is necessary and remains a challenge. knowledge of genes underlying important socioeco- These smaller effects are important, as they can potennomic traits. It also has provided a better understanding tially enhance crop breeding and further our underof the genetic architecture of complex traits both within standing of genetic background effects on complex disand between species. QTL mapping promises the improvement of crops of international importance, such for any given trait also fills a gap in our knowledge as drought-resistant rice (for review see PRICE and regarding the distribution of genetic effects. as drought-resistant rice (for review see Price and regarding the distribution of genetic effects.
Courrois 1999; Price *et al.* 2002), and the advancement The most popular approach for QTL mapping is in-COURTOIS 1999; PRICE *et al.* 2002), and the advancement The most popular approach for QTL mapping is in-
of treatments for complex physiological diseases like terval mapping (IM). Proposed by LANDER and BOTof treatments for complex physiological diseases like terval mapping (IM). Proposed by LANDER and Bor-
high blood pressure (SUGIYAMA *et al.* 2001). OTL map-
stein (1989), IM conducts likelihood-ratio tests for each high blood pressure (Sugiyama *et al.* 2001). QTL map-
pressure (1989), IM conducts likelihood-ratio tests for each
prime has also been used to map traits that may be the possible QTL by densely gridding chromosomes using ping has also been used to map traits that may be the target of intense selection both in natural populations, linkage information in the available marker data. It tac-
such as sexually dimorphic pigmentation patterns in lity assumes that the trait of interest is regulated by such as sexually dimorphic pigmentation patterns in itly assumes that the trait of interest is regulated by a
Drosophila (Kopp et al. 2003), and in crop domestica-
single gene. Under this single-QTL model, IM may fail Drosophila (Kopp *et al.* 2003), and in crop domestica-

to separate closely linked QTL and instead report ghost QTL that have no true effect on the trait (KNOTT and ¹ *Present address:* Department of Ecology and Evolutionary Biology, MALEY 1992; MARTINEZ and CURNOW 1992; WRIGHT Brown University, Providence, RI 02912.

²Corresponding author: Department of Biostatistics and Computations between OTL are not identified by IM Many an-²Corresponding author: Department of Biostatistics and Computational Biology, University of Rochester Medical Center, 601 Elmwood
Ave., Box 630, Rochester, NY 14642. E-mail: dabao_zhang@urmc.rochester.edu of multiple-QTL models that generalize the single-QTL

model. Conditioning on selected markers outside a re- that have detectable positive effects on the phenotypic gion of interest to account for background effects, com- values), a negative-effect class (including all QTL that posite-interval mapping (CIM) and multiple-QTL map- have detectable negative effects on the phenotypic valping (MQM) search for QTL across a series of intervals ues), and a negligible-effect class (including all noncovering chromosomes (Jansen 1993; Zeng 1993, 1994; QTL markers and all nondetectable QTL). In modeling JANSEN and STAM 1994). Multiple-interval mapping the population distribution for each class, we construct (MIM) directly regresses the trait on a set of markers, a three-component mixture prior distribution for the which densely grid the chromosomes (KAO *et al.* 1999). effect of each investigated marker. The proposed proce-Identification of multiple QTL is subject to the statistical dure is able to incorporate the *a priori* information that issue of variable selection (PIEPHO and GAUCH 2001; most of the markers under investigation have negligible BROMAN and SPEED 2002; SILLANPÄÄ and CORANDER effect on the trait and that the positive-effect class and 2002), and Bayesian methodology using Markov chain egative-effect class may have different sizes. Two trun-2002), and Bayesian methodology using Markov chain Monte Carlo algorithms has been developed for this cated Gaussian distributions are used to model the problem (SATAGOPAN *et al.* 1996; SILLANPÄÄ and ARJAS population distributions for the positive-effect class and 1998; Stephens and Fisch 1998; Ball 2001; Sen and negative-effect class. Using an *a priori* inverse gamma Churchill 2001; Xu 2003; Yi *et al.* 2003). distribution for their variance parameters, the corre-

for modeling multiple QTL, as it can accommodate *t*-type distributions so as to be sufficiently flexible heavymultiple imputation of missing values in phenotypes as tailed prior distributions. This incorporates the empiriwell as genotypes and include all markers as random cal observation that the distribution of genetic effects variables in a single model. The ability to incorporate is heavy tailed (Lopez and Lopez-Fanjul 1993; Keightavailable information into QTL mapping and update LEY 1994; KEIGHTLEY and OHNISHI 1998). These parwith newly observed data is an advantage provided tially informative prior distributions not only shrink the uniquely by Bayesian analysis. Access to powerful com- estimates of the QTL effects toward zero to avoid the putational resources and efficient algorithms makes it "curse of dimensionality," but also allow for the estimarealistic to implement Bayesian analysis, and the direct tion of the *a posteriori* probabilities that a marker belongs interpretation of the results from a Bayesian analysis to the positive-effect class, the negative-effect class, or also makes it particularly applicable for the scientific the negligible-effect class. Although point estimates of community (Shoemaker *et al.* 1999; Beaumont and these *a posteriori* probabilities provide information to

the complex reversible-jump Markov chain Monte Carlo delivers additional information to help investigators algorithm (Green 1995) to estimate the number of QTL make informed decisions when determining QTL sigand their effects on the trait (SATAGOPAN *et al.* 1996; nificance. As a graphical display, we propose a "heat SILLANPÄÄ and ARJAS 1998; STEPHENS and FISCH 1998). map" to visually display the posterior probabilities of To avoid the problematic issue of Markov chain mixing membership in the positive-, negative-, or negligibleintroduced by uncertain dimensionality of parameter effect class. space, Yi *et al.* (2003) developed an alternative Bayesian To validate our proposed approach we analyzed pubmethod for identifying multiple QTL in experimental licly available data from a study of agronomic traits in designs based on stochastic search variable selection a doubled-haploid (DH) population of barley (North (George and McCulloch 1993). For those markers American Barley Genome Project). Data sets simulated that have negligible effects on the trait, they assume across three trait heritabilities suggest that the proposed the effects follow mean-zero Gaussian distributions with approach is powerful for detecting a broad range of arbitrarily specified small standard deviations. In this QTL effects, even when genotype data are missing. As way the dimension of the parameter space is fixed and a further application, we used the method to detect sexa more tractable Gibbs sampler can be constructed. The specific QTL underlying glucose-6-phosphate dehydroposterior probability that a marker has a large effect is genase activity in a set of recombinant inbred introgresestimated and used to indicate significance of QTL. sion lines between *Drosophila simulans* and *D. sechellia*. However, by using Gaussian distributions with small standard deviations to model negligible effects, Yi *et al.* THE MODEL AND BAYESIAN CLASSIFICATION (2003) reduce the efficiency in the mapping procedure, resulting in small posterior probabilities for the effects **Multiple-linear-regression model:** We focus on mapof QTL on the trait even if the corresponding effects ping multiple QTL in a set of homozygous lines, such are large. as doubled-haploid lines or recombinant inbred lines,

multiple QTL. We categorize all genetic markers into parental lines. In practice this model could be extended three classes, a positive-effect class (including all QTL to include inferences from crosses with resulting hetero-

The Bayesian approach provides a natural framework sponding prior distributions are essentially truncated RANNALA 2004). discover the corresponding effects' classes (as in Yi *et al.* Many Bayesian QTL-mapping methods capitalize on 2003), the distributional departure from probability 0.5

We propose a new Bayesian framework to identify generated from an initial cross between two isogenic

zygous individuals, such as backcrosses or intercrosses. tion for modeling and incorporating prior information Assume genotypic data for *m* markers and phenotypic as shown below. data for one complex trait of interest are collected from Assume the population distribution for the positive n individuals. Further assume the m markers are densely located on the chromosomes of interest such that putative QTL will be cotransmitted with some of these *m* mark- marker to be included in $\mathcal{P}(\beta)$ and $p_{\beta-}$ be the probabilers. Subject to additive main effects from putative QTL, the phenotypic value of individual $i(\gamma_i)$ is modeled as

$$
y_i = \mu + \sum_{j=1}^m \beta_j x_{ji} + \varepsilon_i, \qquad (1) \qquad \begin{array}{c} \text{ find} \\ F_{\beta+1} \end{array}
$$

where μ is the overall mean, x_{ji} is the genotypic value that is, of the *j*th marker of individual *i*, and ε*ⁱ* is the disturbance error from environmental factors, which is assumed to *^j* be distributed as $N(0, \sigma_{\varepsilon}^2)$. Therefore, β_i describes the

genotypic values can be inferred using the known link-

In practice, we can simply take $F_{\beta+} = N_+(0, \sigma_{\beta+}^2)$,
 *F*_{$\beta-$} = *N*₋(0, $\sigma_{\beta-}^2$). The probability density functions of

(see JIANG and ZENG 1997). This both observed and imputed marker information.
Identifying QTL from the markers under investiga-
 $N_{-}(\mu, \sigma^2)$ are, respectively,

tion using the above multiple-linear-regression model is equivalent to selecting variables x_{ji} , which have nonzero coefficients β_i . Although previous approaches for QTL mapping have considered classical model selection approaches in statistics (*e.g.*, Kao *et al.* 1999; Zeng *et al.* 1999; BALL 2001; BROMAN and SPEED 2002), effects of
imputed missing values on model selection have been
largely ignored due to the potential difficulty. Classical
model selection approaches are severely challenged
in the angery ignored due to the potential unitedity. Classical the hyperparameters $\sigma_{\beta+}^2$ and $\sigma_{\beta-}^2$; that is, assuming the model selection approaches are severely challenged prior distributions and a small sample size. We therefore propose a Bayesian classification method that incorporates the important prior information that the QTL effects of most tant prior information that the QTL effects of most
 $\phi_{\beta} = 2$ for χ^2 -distributions) lead to truncated *t*-type

genotypic markers are negligible and naturally exploits

class $\mathcal{P}(\beta) = \{j : \beta_j > 0\}$, the negative-effect class $\mathcal{N}(\beta) = \{j : \beta_j > 0\}$, the negative-effect class $\mathcal{N}(\beta) = \{j : \beta_j < 0\}$, and the negligible-effect class $\mathcal{I}(\beta) = \{j : \beta_j < 0\}$, and the negligible-effect c $\beta_j = 0$. Therefore, for each j in $\mathcal{N}(\beta)$ or $\mathcal{P}(\beta)$, the
corresponding marker has a negative or positive effect
on the trait, respectively, and for each j in $\mathcal{L}(\beta)$ the
corresponding marker has no detectabl trait. Often, many markers may belong to the negligible-
effect class $\mathcal{L}(\beta)$, and the sizes of the positive-effect class ing conjugate prior distribution for $p_{\beta+}$ and $p_{\beta-}$, and the negative-effect class may be small and varied. Classifying effects into three classes provides the founda-

effect class and the negative-effect class to be $F_{\beta+}$ and $F_{\beta-}$, respectively. Let $p_{\beta+}$ be the probability for any ity for any marker to be included in $\mathcal{N}(\beta)$. Then, each β_i with $j \in \mathcal{P}(\beta)$ [or $j \in \mathcal{N}(\beta)$] can be considered as independently sampled from an unknown distribution $F_{\beta+}$ (or $F_{\beta-}$). Hence, we have a three-component mixture prior distribution for the effect of each marker;

$$
\beta_j \stackrel{\text{iid}}{\sim} (1 - p_{\beta+} - p_{\beta-}) \delta_{\text{iol}} + p_{\beta+} F_{\beta+} + p_{\beta-} F_{\beta-}, \quad (2)
$$

be distributed as $N(0, \sigma_t^2)$. Therefore, β_i describes the

main effect of the *j*th putative QTL.

When the markers are widely spaced across the ge-

nome, we can tightly grid the genome by imputing geno-

types betw

 $_{+} = N_{+}(0, \sigma_{\beta+}^2)$ (see Jiang and Zeng 1997). This model can incorporate
both observed and imputed marker information.
N(μ , σ^2) are, respectively,
N(μ , σ^2) are, respectively,

$$
\frac{\Phi(\mu/\sigma)^{-1}}{\sqrt{2\pi\sigma^2}} \exp\left\{-\frac{(x-\mu)^2}{2\sigma^2}\right] I[x>0],
$$

$$
\frac{\Phi(-\mu/\sigma)^{-1}}{\sqrt{2\pi\sigma^2}} \exp\left\{-\frac{(x-\mu)^2}{2\sigma^2}\right] I[x<0].
$$
 (3)

$$
\sigma_{\beta+}^{-2} \sim \Gamma(\theta_{\beta+}, \phi_{\beta+}), \quad \sigma_{\beta-}^{-2} \sim \Gamma(\theta_{\beta-}, \phi_{\beta-}). \qquad (4)
$$

These priors (*e.g.*, setting $\theta_{\beta+} = \theta_{\beta-} = 0.5$ and $\phi_{\beta+} =$ genotypic markers are negligible and naturally exploits
the linkage information in the genetic linkage map to
impute missing values.
Bayesian framework: We first classify all markers under investigation into three class class $\mathcal{P}(\beta) = \{j : \beta_j > 0\}$, the negative-effect class $\mathcal{N}(\beta) =$ $\mathcal{P}(\beta)$ and $\mathcal{N}(\beta)$. Furthermore, *t*-type prior distributions class $\mathcal{P}(\beta) = \{j : \beta_j > 0\}$, the negative-effect class $\mathcal{N}(\beta) =$ conforma

$$
(\rho_{\beta+}, \rho_{\beta-}, 1 - \rho_{\beta+} - \rho_{\beta-}) \sim \text{Dirichlet}(\theta_{\beta}, \phi_{\beta}, \psi_{\beta}).
$$
\n(5)

In the case that no prior information is available for $p_{\beta+}$ $\qquad \tilde{p}_{j+}$ and p_{β} , we can assume each is uniformly distributed on the interval $[0, 1]$ [*i.e.*, the joint Dirichlet $(1, 1, 1)$] distribution, which describes the characteristics of no prior information]. Typically the number of markers *m* to assume both $p_{\beta+}$ and $p_{\beta-}$ are uniformly distributed on the interval [0, 1]. Instead, we can restrict both $p_{\beta+}$ and $p_{\beta-}$ to be smaller than min(\sqrt{n}/m , 1). This restricand $p_{\beta-}$ to be smaller than $\min(\sqrt{n}/m, 1)$. This restriction these two chains, and it is these posterior probabili-
tion also accounts for the sample size. Accordingly, the
prior distribution for $p_{\beta+}$ and $p_{\beta-}$ prior distribution for $p_{\beta+}$ and $p_{\beta-}$ should follow a trun-
cated Dirichlet distribution. The intercept μ has a uni-
form prior while σ_{ϵ}^2 has a prior proportional to $1/\sigma_{\epsilon}^2$,
as statistics for evaluat form prior while σ_{ε}^2 has a prior proportional to $1/\sigma_{\varepsilon}^2$, torm prior while σ_ε has a prior proportional to $1/\sigma_{\hat{i}}$, as statistics for evaluation of whether or not a marker
both of which are noninformative. These priors, to-
is linked to a OTL for the trait of interest. A va gether with priors defined by $(2)-(5)$, provide a proper joint posterior distribution for the model (1) , which is shown in the APPENDIX.
Single-site Gibbs sampler: A single-site Gibbs sampler

can be developed following the above formulation of a nondetectable effect on the trait.
the Bayesian model. Let y_n collect all phenotypic values A heat map (Figure 1) can be of the trait and x_n collect all genotypic values of the m putative QTL. Let $\beta = (\beta_1, \ldots, \beta_m), \beta_{-j}$ be β β_j , and $\mathbf{x}_{-j,i} = (x_{1i}, \ldots, x_{j-1,i}, x_{j+1,i}, \ldots, x_{mi})$. Each β_j , and $x_{-ji} = (x_{1i}, \ldots, x_{j-1,i}, x_{j+1,i}, \ldots, x_{mi})$. Each visualize the posterior probabilities of a marker having a iteration of the Gibbs sampler proceeds by recursively positive or negative effect with different levels drawing each missing genotypic value and each parame- gency. In this way, the heat map provides a visual device Details for the implementation of the Gibbs sampler with the imputation of missing genotypic values are

This Gibbs sampler starts from initial values for miss-
 $\alpha \times 100$ percentile in the top (or bottom) half of the
ing genotypic values and all other parameters. Initial
heat map with color ranging from orange to red implie values for missing genotypes can be sampled on the that the probability of the corresponding marker be-
basis of the nearest neighboring observed genotypic longing to the positive-effect (or negative-effect) class values and available genetic linkage information. Initial values for μ and σ_{ϵ}^2 can simply take the sample mean values for μ and σ_{ϵ}^{2} can simply take the sample mean ple, the first marker in Figure 1 can be inferred as a and variance of y_n . Regressing the phenotypic value of OTL with negative effect at the 90% credibili the trait only on the *j*th genotypic value provides suit- not at the 99% credibility level, as its tenth percentile able initial values for the β . Then, the initial values for $\sigma^2_{\bm{\beta}^+}$ and $\sigma^2_{\bm{\beta}}$ components of the initial values of β , which have the

Starting from these initial values and running the tive when identifying QTL. Gibbs sampler for a sufficient burn-in period (5000 steps For each β_j , we may use the chain { $\beta_j^{(i)}$, $t = 1, 2, \ldots$, in our analysis), the Gibbs sampler reaches stationarity T_l to estimate its value. However, we ar tions. All the draws after the burn-in period form a values at each iteration of the Gibbs sampler, multivariate Markov chain on which inferences can be **based.** $\tilde{\beta}_{j+} = \text{median}([\beta_j | \beta_j > 0, y_n, x_n, \mu, \beta_{-j}, p_{\beta+}, p_{\beta-}, \sigma_\epsilon^2, \sigma_{\beta+}^2, \sigma_{\beta-}^2);$

Marker classification and effect estimation: After the sufficient burn-in period, we run the above Gibbs sampler for *T* additional iterations. Then, for each β_i , we have two assumably stationary chains, *i.e.*, { $\tilde{p}_{i+}^{(t)}$, $t = 1$, $2, \ldots, T$ and $\{\tilde{p}_{j}^{(t)}, t = 1, 2, \ldots, T\}$, from

$$
\tilde{p}_{j+} = P(\beta_j > 0 | \mathbf{y}_n, \mathbf{x}_n, \mu, \beta_{-j}, \beta_{\beta+}, \beta_{\beta-}, \sigma^2_{\epsilon}, \sigma^2_{\beta+}, \sigma^2_{\beta-}),
$$

$$
\tilde{p}_{j-} = P(\beta_j < 0 | \mathbf{y}_n, \mathbf{x}_n, \mu, \beta_{-j}, \beta_{\beta+}, \beta_{\beta-}, \sigma^2_{\epsilon}, \sigma^2_{\beta+}, \sigma^2_{\beta-}).
$$

The chain $\{\tilde{p}_{i+}^{(t)}, t = 1, 2, \ldots, T\}$ or $\{\tilde{p}_{i-}^{(t)}, t = 1, 2, \ldots, T\}$ prior information]. Typically the number of markers m *T*} can be used to evaluate whether the *j*th marker has is large relative to the sample size *n*, and it is unrealistic a positive or negative effect on the trait, a positive or negative effect on the trait, respectively. p_{\uparrow} and p_{\upbeta} are uniformly distributed Furthermore, the posterior probabilities $p_{j+} = P(\beta_j > j)$ $0|\mathbf{y}_n, \mathbf{x}_n|$ and $p_i = P(\beta_i < 0|\mathbf{y}_n, \mathbf{x}_n)$ can be estimated is linked to a QTL for the trait of interest. A value of 0.5 indicates that the *j*th marker has a positive effect on the trait, while a value of $p_i > 0.5$ indicates a negative effect of the *j*th marker on the trait. Otherwise, we infer that the *j*th marker has

A heat map (Figure 1) can be used to graphically view the values of p_{i+} and p_{i-} at different percentiles of their posterior distributions, allowing the investigator to positive or negative effect with different levels of strinter value from its full conditional posterior distribution. for determining the significance of QTL. The values of p_{i+} and p_{i-} at different percentiles of their distributions with the imputation of missing genotypic values are are shown using a color scheme that maps a value of presented in the APPENDIX. zero to white, 0.5 to orange, and 1 to red. A spot at the heat map with color ranging from orange to red implies longing to the positive-effect (or negative-effect) class is >0.5 with a credibility of $(1 - \alpha) \times 100\%$. For exam-QTL with negative effect at the 90% credibility level but spot in the bottom half is red ($p_i > 0.5$), but its firstpercentile spot in the bottom half is less than that of yellow (p_j $<$ 0.5). The heat map provides flexibility to largest absolute values. investigators, allowing them to be more or less conserva-

T to estimate its value. However, we are more interested that can be confirmed by diagnostic tools (Cowles and in estimating the size of β_j given the class it belongs to.
CARLIN 1996). Each subsequent iteration of the Gibbs The corresponding chain may provide an unreliable The corresponding chain may provide an unreliable sampler provides a random draw of the missing values estimate because of the limited number of $\beta_i^{(i)}$ in some and all other parameters from their posterior distribu- of the three classes. We propose to calculate the median

 $_{+},\ \not\! p_{\beta -},\ \sigma^2_{\epsilon},\ \sigma^2_{\beta +},\ \sigma^2_{\beta -}]\big).$

 (β)], the chain $\{\tilde{\beta}_{j+}^{(t)},\}$ $t = 1, 2, \ldots, T$ [or { $\beta_{j=1}^{(t)}$, $t = 1, 2, \ldots, T$ }] will provide $\hat{\mu}_{j}^{(t)}$, $t = 1, 2, ..., T$, from an estimate of β_j . With $\tilde{\mu}_{j+}, \tilde{\mu}_{j-}, \tilde{\sigma}_{j+}$, and $\tilde{\sigma}_{j-}$ defined

lated as partition all nonmarker factors into different groups

$$
\tilde{\beta}_{j+} = \tilde{\mu}_{j+} - \Phi^{-1}(0.5\Phi(\tilde{\mu}_{j+}/\tilde{\sigma}_{j+}))\tilde{\sigma}_{j+}, \n\tilde{\beta}_{j+} = \tilde{\mu}_{j-} + \Phi^{-1}(0.5\Phi(-\tilde{\mu}_{j-}/\tilde{\sigma}_{j-}))\tilde{\sigma}_{j-},
$$

where $\Phi(\cdot)$ is the cumulative distribution function of a tively.

standard normal distribution, and $\Phi^{-1}(\cdot)$ is its inverse lister and tively.

Instead of collecting one observation, we may collect

its easy computability. In this case, while \tilde{p}_{j+} and \tilde{p}_{j-} may be calculated numerically, computation of $\tilde{\beta}_{j+}$ and β_j – may need to be approximated using a Metropolis-
VALIDATION AND SIMULATION type algorithm.

$$
y_i = \mu + \sum_{j=1}^m \beta_j x_{ji} + z_i^T \gamma + \varepsilon_i,
$$

where γ describes the effects of the nonmarker factors. the group). However, simply using the point estimates Usually, we incorporate nonmarker factors into the of these posterior probabilities to indicate significance above model to control for their potential effects on of the corresponding markers ignores the variability of the trait. In QTL mapping the selection of nonmarker these statistics. Using the distributional departure of

Figure 1.—Heat map for posterior probabilities $p_{j+} = P(\beta_j > 0 | y_n, x_n)$ and $p_{i-} = P(\beta_i < 0 | y_n, x_n)$. These are the probabilities of being in either the positive or the negative genetic-effect class. The values of p_{j+} and p_{j-} at different percentiles of the posterior distribution are shown using different colors according to the color scheme on the right. If the color of p_{j+} (or p_{j-}) at the $\alpha \times 100$ percentile ranges from orange to red, it implies that the probability of the *j*th marker belonging to the positive-effect (or negativeeffect) class is >0.5 with a credibility of $(1 - \alpha) \times 100\%.$

in the appendix, the two median values can be calcu-
cofactors is not our primary interest. We can simply such that the coefficients for all factors within the same , group can be assigned independently and identically distributed prior distributions. The Bayesian framework ¹

standard normal distribution, and $\Phi^{-1}(\cdot)$ is its inverse
function.
Extensions: Our Bayesian framework can be easily
adapted to include imputation of genotypes between
markers, as well as epistatic interactions. The

The model (1) and its Bayesian framework can be **Days to heading QTL in barley:** To validate the model, further extended. Continuous and discrete nonmarker we analyzed line means for days from planting until cofactors, can be incorporated into the multiple-linear- emergence of 50% of heads on main tillers for 145 regression model. For example, let z_i include, for indi-
i barley doubled-haploid lines that were genotyped for vidual *i*, all nonmarker cofactors that affect the corre- 127 markers across seven linkage groups (Tinker *et* sponding phenotypic value. Then, subject to additive *al.* 1996). Yi *et al.* (2003) analyzed this data set using main effects from putative QTL and nonmarker factors, stochastic search variable selection. Using a critical the phenotypic value of individual $i(y_i)$ can be modeled threshold value of 0.5 for the posterior probability of a as marker being in the nonnegligible class, Yi *et al.* (2003) mapped QTL at markers I.12, III.5, IV.9, V.10, and VI.5 ε*ⁱ* , (the Roman number refers to the linkage group and the Arabic number refers to the marker index within

Figure 2.—Results of Bayesian classification for heading trait in the North American Barley Genome Mapping Project. Shown are the heat map for posterior probabilities p_{j+} and p_{j-} (top) and the estimated additive effects (bottom). In the top and bottom, the central lines represent different chromosomes by using colors alternating between orange and white and between yellow and blue, respectively. The marker identifications (IDs) along the *x*-axis are the IDs within the corresponding chromosomes.

these posterior probabilities from probability 0.5 pro- score obtained from 1000 permutations of the phenoposterior probabilities p_{j+} and p_{j-} from probability 0.5. posteriors p_{j+} and p_{j-} at 0.5, 8 markers, including those

MIM implemented in QTL Cartographer 2.0 (Wang *et* additional QTL. *al.* 2004). We identified significant QTL using a 5% While all methods detect QTL neighboring markers experimentwise critical threshold value for the LOD I.12, III.5, IV.9, and V.10, some methods detect unique

vides a more informative approach for QTL detection. typic data. In concordance with results obtained from With our three-component prior approach, QTL are our method and by Yi *et al.* (2003), IM identified signifimapped by using the distributional departure of the cant QTL around markers I.12, III.5, IV.9, and V.10 plus several additional QTL around markers IV.5, VI.3, Figure 2 shows the result of mapping QTL by our pro- and VII.18. Background markers for CIM were chosen posed approach. Markers III.5 and IV.9 are significant by forward selection with background elimination rewith credibility level at 90%, but the evidence for sig- gression using inclusion and exclusion probabilities of nificance of markers I.12, VI.5, and V.10 is weak. In 0.1. CIM identifies QTL around markers I.6, I.12, III.5, this example, if we simply threshold the medians of III.9, III.12, IV.9, V.10, and VII.18 and better localizes the QTL to a more narrow region around marker IV.9. above, appear to have significant nonnegligible effects, Implementation of MIM using the forward/backward demonstrating the drawback to using a point estimate selection method with a significance level of 0.01 identias a critical threshold for QTL detection. fied 15 QTL. Using the standard Bayes information cri-We further analyzed the data set using IM, CIM, and terion model selection, we were able to detect three

QTL, with the results from CIM and MIM depending upon the model selection criterion employed. In particular, MIM detects many more significant QTL than the other methods. A comprehensive simulation study is necessary to fully assess the relative strengths and weaknesses of these different approaches. However, one advantage of the method we propose is better evaluation of the significance of a QTL.

Simulation study: The ability to detect QTL is strongly influenced by the trait heritability, with most statistical methods being able to detect QTL for highly heritable traits. However, for many phenotypes of interest, the genetic component of the variance may be small relative to the environmental variance, making QTL detection challenging. In these cases, even QTL of relatively large effect may be difficult to detect when the random environmental effects on the trait are also large. To assess the performance of our approach we analyzed 10 ran-
domly generated QTL models with phenotypes simu-
lated under three levels of heritability and with either
no or 10% missing data. The data sets simulated were
no or 10% no or 10% missing data. The data sets simulated were for 225 recombinant inbred lines with three linkage allow a higher false-positive rate to improve the true-positive groups containing a total of 97 markers. The number of rate. On the other hand, more conservative QTL mapp groups containing a total of 27 markers. The number of rate. On the other hand, more conservative Q1L mapping
may prefer some decision rules at the steep part of the ROC recombination events per chromosome per generation
was drawn from a Poisson distribution with mean equal
to the length of the chromosome in morgans (HALDANE 1919).

effects drawn from a $\Gamma(2, 1)$ distribution. At the *j*th curves (METZ 1978) are drawn by using the Bayesian QTL of the *i*th line, the effect is defined as $2\alpha_i$ for classification approach on each 10-data set group (Figmarker genotype *AA* (*i.e.*, $\alpha_{ij} = \alpha_j$) and 0 for marker *in* and *i* EQC curves assess the trade-off between the truegenotype *aa* (*i.e.*, $\alpha_{ii} = 0$). The genotypic value of a line and false-positive rates. Our ability to detect the 40 QTL is the sum of these effects across the four true QTL, effects drawn from a $\Gamma(2, 1)$ distribution improved sigand the genetic variance $(\sigma_{\rm g}^2)$ is the sample variance of the genotypic values across the lines. The phenotypic slightly affected by missing values. Using the median value for each line (Y_i) is calculated as $Y_i = 2\Sigma_{j=1}^4 \alpha_{ij}$ + ε_i , where the random environmental effect (ε_i) is drawn threshold values for mapping QTL is equivalent to makfrom $N(0, \sigma_{\varepsilon}^2)$. The environmental variance (σ_{ε}^2) fined as $((1-h^2)/h^2)\sigma_g^2$, where h^2 is the heritability Figure 3, asterisks). More liberal QTL mapping may $(0 \lt k^2 \lt 1)$. We simulated phenotypic values for the favor some decision rules at the flat part of the ROC 10 QTL models using $h^2 = 0.2, 0.4,$ and 0.6, which curve to improve the true-positive rate by allowing an correspond to the environmental variance being 4 increased false-positive rate. This liberal approach to times, 1.5 times, and two-thirds of the genetic variance. QTL mapping may be particularly useful when the goal Simulations were performed using QTL Cartographer is to identify large numbers of QTL candidates, such as version 1.13 (Basten *et al.* 1994, 1999), and simulated in marker-assisted selection programs (SPELMAN and data sets with and without missing data were analyzed Bovenhuis 1998; Beuzen *et al.* 2000; Dekkers and Hosby our Bayesian classification method to infer the true-
pitch 2002). However, as is often the case, more conserand false-positive rates. vative QTL mapping will require decision rules at the

QTL simulated across the range of heritabilities, both tive rate but potentially missing some true QTL. The with and without missing data. With sufficient recombination between markers, each QTL should be detected signed to allow investigators to make these types of decionly by its neighboring markers. We therefore consid- sions when scanning genomes for QTL.

The 10 QTL models each contained four QTL with set group. The receiver operating characteristic (ROC) nificantly with increasing heritability and was only + values from the distributions of p_{j+} and p_{j-} as critical ing decisions at the turning part of the ROC curve (*i.e.*, In total there were 10 mapping data sets with 40 true steep part of the ROC curve, decreasing the false-posiheat map for posterior probabilities p_{i+} and p_{i-} is de-

ered any significant markers not directly neighboring Given a trait's heritability, QTL detection will also simulated QTL as false positives. This will inflate our depend upon the magnitude of the single-QTL effect. false-positive rate when markers are tightly linked. Fol- Figure 4 demonstrates the true-positive rates *vs.* effect lowing this definition, 198 negatives are in each 10-data sizes at different heritabilities when using the Bayesian

to the percentiles of the posterior probabilities p_{i+} and p_{i-}

classification approach. The true-positive rates here are calculated by counting only those QTL with effects higher than each given effect size. With heritability 0.2, conservative QTL mapping makes it difficult to identify QTL even if these QTL have large effects. Mapping QTL by reading the median values from the distributions of p_{j+} and p_{j-} identified large-effect QTL, but this approach may lead to more false positives (Figure 3). With increasing heritability, more conservative decision rules could be adopted to lower false-positive rates without loss of power to detect large-effect QTL (Figure 4). Note that many markers that are one marker away from the markers neighboring QTL were significant and classified as false positives according to our stringent definition of true positives. A looser definition of true positives will significantly improve the results reported in Figures 3 and 4.

DATA ANALYSIS

Glucose-6-phosphate dehydrogenase (EC1.1.1.49, G6PD) catalyzes the conversion of glucose-6-phosphate (G6P) to 6-phospho-p-glucono-1,5-lactone, shunting G6P from the main backbone of glycolysis through the pentosephosphate pathway and creating reducing power for the cell in the form of NADPH. In Drosophila, patterns of nucleotide variation at G6PD (Eanes *et al.* 1993, 1996), as well as covariance in enzyme activities of G6PD and its neighboring enzyme, 6-phosphogluconate dehydrogenase, across Drosophila species (Clark and Wang 1994), suggest that G6PD activity may come under selection in natural populations. Enzyme activities may evolve via mutations at the enzyme-encoding loci or rather through mutations at *trans*-acting loci that alter the quantity or function of the enzyme. QTL mapping provides a way to determine whether variation in enzyme activity (MITCHELL-OLDS and PEDERSEN 1998; MONtooth *et al.* 2003) or protein quantity (Damerval *et al.* 1994) is the result of genetic variation *cis* or *trans* to the enzyme-encoding locus.

Introgression lines between closely related species allow us to map QTL underlying interspecific differences in quantitative traits. We quantified male and female G6PD activity in 221 inbred introgression lines between the sibling species *D. simulans* and *D. sechellia* that were genotyped at 28 markers across the X, second, and third chromosomes. Details for the construction and genotyping of these lines can be found in Dermitzakis *et al.* (2000) and Civetta *et al.* (2002). We measured G6PD activity as *in vitro* maximal activity from FIGURE 4.—True-positive rate vs. effect size (α) at different whole-fly homogenates using a standard spectrophoto-
heritabilities: $h^2 = 0.2$ (top), $h^2 = 0.4$ (middle), and $h^2 = 0.6$ (bottom). The true-positive rates (*x*-axis). The different lines refer to the different decision tone (Clark and Keith 1989). The data set for male rules with and without missing data; 50%, 10%, and 1% refer G6PD activity (G6PDM) contained 864 trait measures to the percentiles of the posterior probabilities p_{j+} and p_{j-} across 210 lines, while that for females (G6PDF) conthat were used as threshold values.
tained 832 measures across 206 lines.

Figure 5.—Results of Bayesian classification for male G6PD (left) and female G6PD (right) enzyme activities. Shown are the heat map for posterior probabilities p_{j+} and p_{j-} (top) and the estimated additive effects (bottom). In the top and bottom, the central lines represent different chromosomes by using colors alternating between orange and white and between yellow and blue, respectively. The marker IDs along the *x*-axis are the IDs within corresponding chromosomes.

detect interspecific QTL for G6PD activity and to deter- estimated to be 0.5697 and 0.7089, respectively. Because mine whether the same loci underlie G6PD activity in the phenotypic values are standardized in our analysis, males and females. This is a particularly challenging the markers and covariates in this model explained \sim 43 data set for QTL detection, as the percentage of missing and 29% of the phenotypic variation in G6PD activity genotype data is high (18%) and, due to the nature of for males and females, respectively. the introgression (see Dermitzakis *et al.* 2000), the To assess the performance of our method with this frequency of the *D. sechellia* genotype at certain markers data set, we simulated five data sets using the observed can range from 2 to 66%. There were also a number marker genotypes and the parameter estimates from of covariates that we needed to incorporate into the the above analysis for both G6PDM and G6PDF. Analyzmodel to control for both biological (fly weight and ing data simulated in this fashion can reveal the effects total protein content) and experimental effects. of imputing missing genotype data, as the missing data

chromosome 3 (marker III.11) that has strong effects Among the two most outstanding effects on G6PDM in on G6PD activity in both males and females (Figure 5). Figure 5, marker I.4 was strongly significant in four of It is interesting to observe that while this QTL had the five simulated data sets and was mildly significant in the same magnitude of effect in both sexes, there was an fifth data set, while marker III.11 was highly significant additional X-linked QTL (marker I.4), distinct from the in all simulated data sets. The remaining three weak X-linked structural locus of G6PD, that had a rather effects on G6PDM were occasionally detected in the outstanding effect on male G6PD activity only (Figure simulated data sets. Although marker I.4 had a larger

We applied our Bayesian classification approach to 5). The residual variances for G6PDM and G6PDF were

We identified a QTL on the tip of the right arm of are imputed independently for each simulated dataset.

effect than marker III.11, more missing genotype data where the normalized l_p -norm is bounded by η (JOHN-

tion of marker genotypes can improve the ability to number of candidates. accurately map QTL. The extent of missing genotype The specification of the prior distribution for the data may also affect QTL detection, particularly when genetic effects is critical and can influence the perforthe marker genotypes are unbalanced. False nonnegligi- mance of the Bayesian approach to QTL mapping. Motible effects seldom appear in the results from our ap- vated by the above observations and the need to incorpoproach and, when observed, their significance as QTL rate biologically relevant information into the prior was marginal. Some specification of the genetic effects, we developed a

fication of genetic effects: Model selection based on marker belonging to one of the three categories is a multiple-regression models of phenotypic data on multi- natural statistic for assessing the significance of any ple genetic markers is increasingly accepted as a general marker being linked to a QTL for the trait of interest. framework for mapping multiple QTL, with a large This posterior probability of a marker's classification number of proposed methodologies being developed can be sharply inferred, and the marker effect on the (*e.g.*, see Hoeschele 2001; Piepho and Gauch 2001; phenotype can also be efficiently estimated using the BROMAN and SPEED 2002; SILLANPÄÄ and CORANDER proposed Gibbs sampler. Furthermore, the uncertainty 2002; Yi 2004). QTL mapping is an inherently challeng- associated with these estimates is naturally available ing problem. Large amounts of missing marker data, from the corresponding posterior distributions, providdue to failure in genotyping or selective genotyping, ing an advantage over classical approaches. Simulation are quite common in practice. When markers are sparse, experiments revealed that the approach is powerful for the missing genotype information between markers QTL detection and has relatively low false-positive rates, must also be inferred (Kao *et al.* 1999; Zeng *et al.* 1999). even when there are large amounts of missing data. In addition, the number of markers to test can be very The three-component prior approach that we advolarge relative to the number of observed individuals cate for here has four significant advantages over existbeen notoriously difficult in statistics. priors incorporate the known information that most

for marker I.4 than for marker III.11 slightly compro- stone and Silverman 2004). We conjecture that the mised its significance in mapping QTL. estimation methods proposed here achieve an optimal The estimated effects on G6PDF were much smaller estimation rule as the sample size increases and as η (Figure 5). The most outstanding effect on G6PDF at goes to zero, in which sense it adapts automatically to marker III.11 was strongly significant in three out of the parameter space's sparseness. JOHNSTONE and SILfive simulated data sets and mildly significant in the verman (2004) study a general class of estimation probother two data sets. Because of unbalanced genotypes lems in sparse parameter spaces and show that a twoat marker I.2 (\sim 1:50), marker I.2 is seldom significant component mixture prior is adaptive and has some in the five simulated data sets, although it is only slightly optimal estimation properties. The modeling strategy smaller in effect size than marker III.11. Nonnegligible using a two-component mixture prior has been quite effects in the initial data analysis were detected as weakly successful in attacking similar issues of false positives significant effects in one of the five simulated G6PDM and false negatives in gene expression identification data sets and in two of the five G6PDF data sets. (ZHANG *et al.* 2004) where one needs to identify a small As illustrated in this simulation study, equal segrega- number of differentially expressed genes from a large

three-component mixture prior on the basis of a natural classification of the marker effects (*i.e.*, positive-, nega-
tive-, and negligible-effect classes) in a new Bayesian **The three-component mixture prior as a natural speci-** inference framework. The posterior probability of a

(Meuwissen *et al.* 2001; Xu 2003), a problem that has ing methods for QTL inference. First, three-component The majority of genetic markers across a genome will markers are not cotransmitted with QTL or their QTL not be linked to QTL for the trait of interest. From a effects are not detectable, which is important in controlstatistical theory perspective, the parameter space in a ling false-positive inference. In particular, if the number QTL identification problem is quite sparse. Most classi- of available markers is on the same scale as the number cal methods for QTL mapping work well for a small of lines (or even if there are more markers than lines), number of QTL candidates. The challenge is then to it is necessary to incorporate this prior expectation of develop an easy-to-implement framework for QTL map- rarity of QTL to guarantee the model identifiability in ping that efficiently detects sparse effects with a suffi- multiple-linear regression. Second, the three-compociently low false-positive rate, precisely estimates their nent prior approach is flexible and allows an imbalance effects, and does so in the face of missing data and small between sizes/distribution of positive- and negativenumbers of observations. Two typical parameter spaces effect classes. Third, unlike the two-component priors used to model sparseness are "nearly black" spaces, used by Yi *et al.* (2003), we classify all effects into three where the proportion of the nonzero parameter compo-classes and describe the population distribution of each nents is no more than a positive η , and Besov spaces, class. This avoids the disadvantage of stochastic search variable selection, which has difficulty in specifying 2003). A recent analysis of differential allelic expression effect with a Gaussian distribution having its own varition from the data may be lowered by ignoring that parameters is a general problem with reversible-jump method. The fourth advantage of our approach is that tion of gene expres
the Gibbs sampler exports parameters $\tilde{\beta}$, $\tilde{\beta}$, $\tilde{\delta}$, activity regulation. the Gibbs sampler exports parameters $\tilde{\beta}_{j+}, \tilde{\beta}_{j-}, \tilde{p}_{j+},$ activity regulation. and \tilde{p}_{j-} , which can be used to make inference more **Implementation and extension of the Bayesian classi-**

D. sechellia: Application of our Bayesian classification
approach to a data set of metabolic enzyme activities
for academic usage), which, due to its flexibility, can
from inbred introgression lines revealed QTL underlying G6PD activity differences between the closely related two inbred parental lines, and it can accommodate mul-
tipe covariates, as well as replicate measures for individ-
tipe covariates, as well as replicate measures for individtified a QTL on the tip of the right arm of chromosome
3 at cytological position 99E2 where the *D. sechellia* allele
increased CGPD activity in both males and fomales. We informative visual tool for identifying significan

Shape grobal expression variation within *D*. *meaning aster*

(ANHOLT *et al.* 2003) and between Drosophila species

(RANZ *et al.* 2003). Our results demonstrate that in Drosophila information can be readily incorporate

to both inter- and intraspecific variation. QTL mapping types, and pairwise epistasis. Detecting epistatic interac-
results indicate that *transacting* effects predominate in-
ions between pairs of OTL is an important chal traspecific variation in yeast (SCHADT *et al.* 2003) and driven by the biological interest in detecting genetic mouse (BREM *et al.* 2002) expression profiles, protein interactions, but hampered by the extreme multiplicit quantity in maize (Damerval *et al.* 1994), and enzyme of tests in performing an exhaustive search. The ability activity in both *D. melanogaster* (MONTOOTH *et al.* 2003) of our approach to select variables in the case of many and Arabidopsis (MITCHELL-OLDS and PEDERSEN 1998). tests with a small number of observations makes it possi-However, *cis*-acting effects are also detected, and in yeast ble to directly extend the approach to identify pairwise these effects are of larger magnitude (SCHADT *et al.* epistasis underlying complex traits.

many prior parameters and relies on assorting of each in *D. melanogaster* and *D. simulans* hybrids found that *cis*marker into either the small-effect or the large-effect acting effects could largely explain interspecific expresclass. Note that Xu (2003) models each putative QTL sion differences between the two closely related Dro-
effect with a Gaussian distribution having its own vari-
sophila species (WITTKOPP et al. 2004). The interspecific ance parameter and further specifies noninformative G6PD QTL identified in our analysis have *trans*-acting priors for each variance parameter to avoid the above effects in both males and females, suggesting that differ-
difficulty. However, the efficiency in extracting informa-
ences in G6PD activity have evolved between *D. si* difficulty. However, the efficiency in extracting informa-
tion from the data may be lowered by ignoring that and *D. sechellia* via genetic variants located away from most markers have negligible effects on the trait. Tuning the enzyme-encoding locus. QTL mapping is an impor-
narameters is a general problem with reversible-jump tant tool in our continued attempts to understand the Markov chain Monte Carlo that we can avoid in our role of *cis*- and *trans*-acting genetic effects in the evolu-
method. The fourth advantage of our approach is that tion of gene expression, protein quantity, and enzymati

fication approach: The proposed Gibbs sampling algo-**Hentification of sex-specific QTL in** *D. simulans* **and

Identification** classification approach is imple-
 Identification of our Bayesian classification
 Identification in MATLAB as software called QTLBayes (free

increased G6PD activity in both males and females. We
also identified a male-specific QTL on the X chromo-
also identified a male-specific QTL on the X chromo-
one at cytological poisition 7C1, which is distinct from
the $_{\rm \beta+}^2$ and $\sigma_{\rm \beta}^2$

processes.

Genome-wide analyses of gene expression, protein abundance, and function are shedding light on the rela-

abundance, and function are shedding light on the rela-

tive contribution of *cis*- and *trans*-acting tions between pairs of QTL is an important challenge, interactions, but hampered by the extreme multiplicity

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APPENDIX: IMPLEMENTATION OF THE SINGLE-SITE GIBBS SAMPLER

Let the vector y_n collect all phenotypic values of the trait and x_n collect all genotypic values of the *m* putative QTL, and let $\beta = (\beta_1, \ldots, \beta_m)$ and β_{-j} be β excluding β_j , $x_{-ji} = (x_{1i}, \ldots, x_{j-1,i}, x_{j+1,i}, \ldots, x_m)$. Denote the conditional distribution of *A* given *B* as [*A*|*B*] and the marginal distribution of *A* as [*A*]. Each of the conditional distributions below are based on the fact that $[A|B] \propto [B|A][A]$.

Each iteration of the Gibbs sampler can proceed as follows:

- 0. Specify initial values as described in the Bayesian framework section.
- 1. Sample each missing genotypic value x_{ij} from its full conditional posterior distribution,

$$
[x_{ji} | y_i, x_{-j,i}, \mu, \beta, \sigma_{\varepsilon}^2] \propto [y_i | x_{-j,i}, x_{ji}, \mu, \beta, \sigma_{\varepsilon}^2] \times [x_{ji} | x_{j-1,i}, x_{j+1,i}].
$$

2. Sample μ from its full conditional distribution,

$$
\mu|y_n, x_n, \beta, \sigma_{\varepsilon}^2 \sim N\left(\frac{1}{n} \sum_{i=1}^n \left(y_i - \sum_{j=1}^m \beta_j x_{ji}\right), \frac{\sigma_{\varepsilon}^2}{n}\right).
$$

3. For each $j = 1, \ldots, m$, sample β_j from its full conditional distribution,

,

$$
\beta_j|y_n, x_n, \mu, \beta_{-j}, \beta_{\beta+}, \beta_{\beta-}, \sigma_\varepsilon^2, \sigma_{\beta+}^2, \sigma_{\beta-}^2 \sim (1-\tilde{p}_{j+}-\tilde{p}_{j-})\delta_{(0)} + \tilde{p}_{j+}N_+(\tilde{\mu}_{j+}, \tilde{\sigma}_{j+}^2) + \tilde{p}_{j-}N_-(\tilde{\mu}_{j-}, \tilde{\sigma}_{j-}^2),
$$

where

$$
\tilde{\mu}_{j+} = \frac{\sigma_{\beta+}^2 \sum_{i=1}^n x_{ji} (y_i - \mu - \sum_{l \neq j} \beta_l x_{li})}{\sigma_{\epsilon}^2 + \sigma_{\beta+}^2 \sum_{i=1}^n x_{ji}^2}
$$

$$
\tilde{\sigma}_{j+}^2 = \frac{\sigma_{\beta+}^2 \sigma_{\epsilon}^2}{\sigma_{\epsilon}^2 + \sigma_{\beta+}^2 \sum_{i=1}^n x_{ji}^2},
$$

$$
\tilde{\mu}_{j-} = \frac{\sigma_{\beta-}^2 \sum_{i=1}^n x_{ji} (y_i - \mu - \sum_{l \neq j} \beta_l x_{li})}{\sigma_{\epsilon}^2 + \sigma_{\beta-}^2 \sum_{i=1}^n x_{ji}^2},
$$
\n
$$
\tilde{\sigma}_{j-}^2 = \frac{\sigma_{\beta-}^2 \sigma_{\epsilon}^2}{\sigma_{\epsilon}^2 + \sigma_{\beta-}^2 \sum_{i=1}^n x_{ji}^2},
$$
\n
$$
\tilde{p}_{j+} = \frac{2p_{\beta+} (\tilde{\sigma}_{j+}/\sigma_{\beta+}) \Phi(\mu_{j+}/\tilde{\sigma}_{j+}) \exp{\{\mu_{j+}^2/2 \tilde{\sigma}_{j+}^2\}}}
$$
\n
$$
\tilde{p}_{j-} = \frac{2p_{\beta-} (\tilde{\sigma}_{j-}/\sigma_{\beta+}) \Phi(\mu_{j+}/\tilde{\sigma}_{j+}) \exp{\{\mu_{j+}^2/2 \tilde{\sigma}_{j+}^2\}} + 2p_{\beta-} (\tilde{\sigma}_{j-}/\sigma_{\beta-}) \Phi(-(\mu_{j-}/\tilde{\sigma}_{j-})) \exp{\{\mu_{j-}^2/2 \tilde{\sigma}_{j-}^2\}}}
$$
\n
$$
\tilde{p}_{j-} = \frac{2p_{\beta-} (\tilde{\sigma}_{j-}/\sigma_{\beta-}) \Phi(-(\tilde{\mu}_{j-}/\tilde{\sigma}_{j-})) \exp{\{\mu_{j-}^2/2 \tilde{\sigma}_{j-}^2\}}}{1 - p_{\beta+} - p_{\beta-} + 2p_{\beta+} (\tilde{\sigma}_{j+}/\sigma_{\beta+}) \Phi(\tilde{\mu}_{j+}/\tilde{\sigma}_{j+}) \exp{\{\mu_{j+}^2/2 \tilde{\sigma}_{j+}^2\}} + 2p_{\beta-} (\tilde{\sigma}_{j-}/\sigma_{\beta-}) \Phi(-(\tilde{\mu}_{j-}/\tilde{\sigma}_{j-})) \exp{\{\mu_{j-}^2/2 \tilde{\sigma}_{j-}^2\}}.
$$

4. Sample σ_{ε}^2 from its full conditional distribution,

$$
\sigma_{\varepsilon}^{-2}|\mathbf{y}_n, \mathbf{x}_n, \mathbf{\mu}, \mathbf{\beta} \sim \Gamma\left(\frac{n}{2}, 2/\sum_{i=1}^n \left(y_i - \mathbf{\mu} - \sum_{j=1}^m \beta_j x_{ji}\right)^2\right).
$$

5. Sample $p_{\beta+}$ and $p_{\beta-}$ from the full conditional distribution,

$$
(\rho_{\beta+}, \rho_{\beta-}, 1-p_{\beta+}-p_{\beta-})|\beta \sim \text{Dirichlet}(\theta_{\beta} + \tilde{n}_{\beta+}, \phi_{\beta} + \tilde{n}_{\beta-}, \psi_{\beta} + m - \tilde{n}_{\beta+} - \tilde{n}_{\beta-}),
$$

where $\tilde{n}_{\beta+} = #(\beta_j : \beta_j > 0, 1 \le j \le m\}$ and $\tilde{n}_{\beta-} = #(\beta_j : \beta_j < 0, 1 \le j \le m\}$. If the prior distribution of $p_{\beta+}$ and $p_{\beta-}$ is restricted to be less than min(\sqrt{n}/m , 1), the full conditional distribution should be a truncated Dirichlet distribution.

6. Sample $\sigma_{\beta+}^2$ and $\sigma_{\beta-}^2$ from the full conditional distributions,

$$
\sigma_{\beta+}^{-2}|\beta \sim \Gamma \Big(\theta_{\beta+} + \frac{\tilde{n}_{\beta+}}{2}, \Big(1/\phi_{\beta+} + \frac{1}{2}\sum_{j=1}^{m} \beta_j^2 I[\beta_j > 0]\Big)^{-1}\Big),\newline \sigma_{\beta-}^{-2}|\beta \sim \Gamma \Big(\theta_{\beta-} + \frac{\tilde{n}_{\beta-}}{2}, \Big(1/\phi_{\beta-} + \frac{1}{2}\sum_{j=1}^{m} \beta_j^2 I[\beta_j < 0]\Big)^{-1}\Big).
$$

7. Repeat steps 1–7 until stationarity and the desired number of samples has been obtained.