### File S1

#### **Supplementary Document**

#### Application of kernel-ABC for three populations

We applied the kernel-ABC method to infer the demography of macaques using the IGS data of Indonesian-Malaysian *M. fascicularis* (2N = 30), Philippine *M. fascicularis* (2N = 18), and Burmese *M. mulatta* (2N = 10), which was previously analyzed using a different method (NAKAGOME *et al.* 2012; OSADA *et al.* 2010). The sequence data were summarized into SFS in each population (SFS<sub>IM</sub>, SFS<sub>P</sub>, and SFS<sub>R</sub>,) and three dimensional tensors of HFS (3D-HFS) (Figure S1). The demographic model is shown in Figure S2. In order to investigate the trend of population size change in two *M. fascicularis* populations, we set no assumption for the population size changes and used the same prior density of *LN*(100000, 100000<sup>2</sup>) for *N*<sub>R</sub>, *N*<sub>C-anc</sub>, *N*<sub>IM</sub>, and *N*<sub>P</sub>, respectively. The conditions of kernel-ABC and coalescent simulations were the same as those described in Materials and Methods. The estimated parameters are shown in Table S1, supporting the population expansion in the Indonesian-Malaysian *M. fascicularis* and population contraction in the Philippine *M. fascicularis*.

### Validation of kernel-ABC in two population models

We generated samples that have the same number of loci (26 loci) and similar parameter values to our estimated parameter values in a constant population size model, Model 1, and Model 2 with 25% size. For each model, we generated 10,000 simulated datasets using the parameter values shown in Table S2, and calculated the average of summary statistics (2D-SFS and 2D-HFS) across all datasets. Next, we chose a typical dataset as an observation, which has the smallest sum of squared deviations from the average. Posterior means of demographic parameters were estimated using the kernel-ABC method with 20,000 samples, and the process was repeated for 100 times.

## References

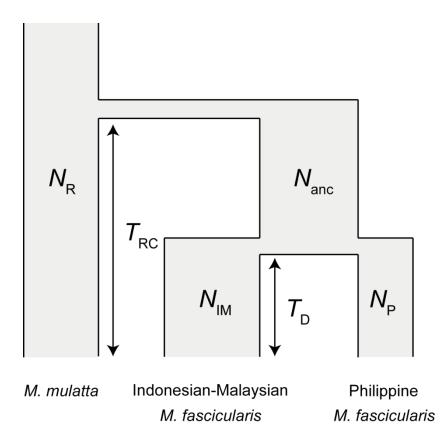
- Nakagome, S., K. Fukumizu and S. Mano, 2012 Kernel approximate bayesian computation for population genetic inferences. ArXiv e-prints: arXiv:1205.3246.
- Oada, N., Y. Uno, K. Mineta, Y. Kameoka, I. Takahashi *et al.*, 2010 Ancient genome-wide admixture extends beyond the current hybrid zone between *Macaca fascicularis* and *M. mulatta*. Mol. Ecol. **19:** 2884-2895.

(a)

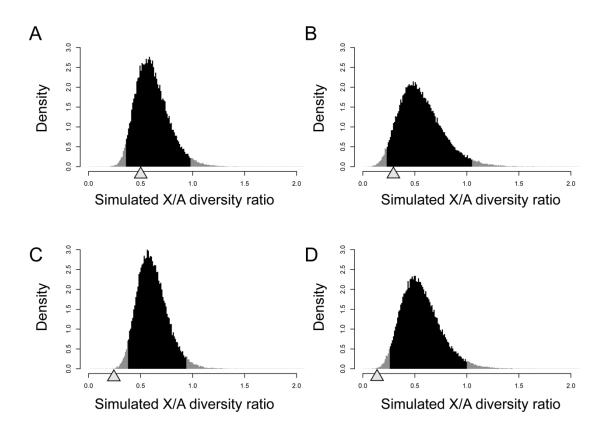
(b)

SFS <sub>IM</sub>	$\mathrm{HFS}_{\mathrm{IM}}$
2D-SFS 0 0-4 4-8 8-12 12-30	2D-HFS 0 0-4 4-8 8-12 12-30
SFS <sub>p</sub> 0 159 19 7 5	$HFS_{p} = 0$ 196 11 5 0
0-3 17 12 1 1 3	0-3 41 16 6 2 0
3-6 8 9 5 1 1	3-6 11 9 2 1 3
6-9 5 2 7 1 2	6-9 1 8 2 3 2
9-18 4 5 5 9 38	9-18 1 1 2 2 3
0-4 4-8 8-12 12-16 16-30	
SFS <sub>IM</sub> 185 37 19 10 43	
0-3 3-6 6-9 9-12 12-18	
$\frac{1}{3} \frac{1}{3} \frac{1}$	
	6-10 0 0-4 4-8 8-12 12-30
0-2 2-4 4-6 6-8 8-10	0 1 2 0 2 0
$SFS_R$ 102 19 9 10 29	0-3 1 0 0 0 0
	3-6 0 0 0 0 0
	6-9 0 0 0 0 0
6-10 4-6	9-18 0 0 0 0
3D-HFS $24$	4-6 0 0-4 4-8 8-12 12-30
HFS <sub>R 0-2</sub>	
	0-3 0 0 1 1 0
HFS <sub>p</sub> 0	3-6 0 1 0 0 1
0-3	6-9 0 0 0 0 0
3-6	9-18 0 0 0 0 0
	2-4 0 0-4 4-8 8-12 12-30
6-9	
9-18	0-3 1 1 0 2 0
0 0-4 4-8 8-1212-30	3-6 0 1 0 0 0
$\mathrm{HFS}_{\mathrm{IM}}$	6-9 0 0 0 0 0
	9-18 0 0 0 0 0
	0-2 0 0-4 4-8 8-12 12-30
	0 -3 -1 -0 -2 -0 -0 -0 -0 -0 -0 -0 -0 -0 -0 -0 -0 -0
	3-6 1 0 0 1 0
	6-9         0         1         0         0         2
	9-18 0 0 1 0 0
0 0	0-4 4-8 8-12 12-30
0	$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$
0-3 37	162   9   5   0   1
3-6 9	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$
6-9 2	7 2 0 1 7 2 3 0
9-18 1	1 2 1 3
9-18 1	

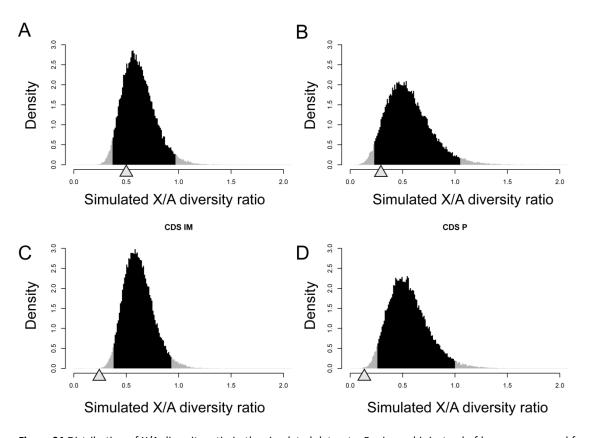
**Figure S1** Observed summary statistics for sequence data from (a) two populations (*M. fascicularis*) and (b) three populations (*M. mulatta* and *M. fascicularis*). (a) The data are summarized into 2D-SFS ( $5 \times 5$  bins excluding one bin with the frequency "0") and 2D-HFS ( $5 \times 5$  bins excluding one bin with the frequency "0"). The frequencies of alleles or haplotypes are binned with "4" in the Indonesian-Malaysian population and "3" in the Philippine population. The 5th bins in SFS<sub>IM</sub> and HFS<sub>IM</sub>, or SFS<sub>P</sub> and HFS<sub>P</sub> are "12–30," or "9–18," respectively (b) The data from Burmese *M. mulatta* are added into those from the two populations. SFS<sub>R</sub> and HFS<sub>R</sub> are binned with "2," and the 5th bins are "8–10" and "6–10." 3D-HFS is represented as each section separated by the bin of HFS<sub>R</sub>.



**Figure S2** A demographic model of macaques. Two species have split at time  $T_{RC}$  and the two local populations of M. fascicularis have split at time  $T_{D}$ .



**Figure S3** Distribution of X/A diversity ratio in the simulated datasets. The average recombination rate on the X chromosome was assumed to be a half of that on autosomes. The solid bars represent the density of X/A diversity ratio in the simulated datasets. The black bars indicate 95% confidence intervals. The grey triangles point out the observed values. Mean recombination rate on the X chromosome was a half of that on autosomes. Each panel represents A) IGS in the Indonesian-Malaysian population, B) IGS in the Philippine population, C) CDS in the Indonesian-Malaysian population.



**Figure S4** Distribution of X/A diversity ratio in the simulated datasets. *Papio anubis* instead of humans was used for ancestral state inference. The average recombination rate on the X chromosome was assumed to be the same as that on autosomes. The solid bars represent the density of X/A diversity ratio in the simulated datasets. The black bars indicate 95% confidence intervals. The grey triangles point out the observed values. Mean recombination rate on the X chromosome was a half of that on autosomes. Each panel represents A) IGS in the Indonesian-Malaysian population, B) IGS in the Philippine population, C) CDS in the Indonesian-Malaysian population, and D) CDS in the Philippine population.

# Table S1 Estimated demographic parameters under the three population model

parameters	Priors	Posterior estimates		
		Mean	S.D.	
N <sub>R</sub>	LN(E=100000, V=100000 <sup>2</sup> )	96,958	3,734	
N <sub>C-anc</sub>	LN(E=100000, V=100000 <sup>2</sup> )	113,605	37,636	
N <sub>IM</sub>	LN(E=100000, V=100000 <sup>2</sup> )	335,194	30,004	
N <sub>P</sub>	LN(E=100000, V=100000 <sup>2</sup> )	50,160	15,720	
${\cal T}_{\sf RC^*}$	LN(E=100000, V=100000 <sup>2</sup> )	82,522	6,295	
T <sub>D*</sub>	LN(E=100000, V=100000 <sup>2</sup> )	31,425	3,799	

\* Unit is a generation

Table S2 Accuracy of kernel ABC under population divergence models with constant size and expansion and bottleneck

		Nanc	NIM	N <sub>P</sub>	$T_{D}^{*}$	Tc*		
		Constant size model						
True values		100,000	100,000	100,000	25,000	-		
Priors		LN(E=200000,	LN(E=200000,	LN(E=200000,	LN(E=50000,	_		
		V=200000 <sup>2</sup> )	V=200000 <sup>2</sup> )	V=200000 <sup>2</sup> )	V=50000 <sup>2</sup> )			
Posterior Mean estimates S.D.	Mean	102,064	104,553	98,028	25,602	-		
	S.D.	627	4,684	5,059	315	-		
		Model 1						
True values		100,000	1,000,000	50,000	25,000	-		
Priors		LN(E=200000,	LN(E=500000,	LN(E=100000,	LN(E=50000,			
		V=200000 <sup>2</sup> )	V=500000 <sup>2</sup> )	V=100000 <sup>2</sup> )	V=50000 <sup>2</sup> )	-		
Posterior estimates	Mean	109,705	970,719	52,136	25,524	_		
	S.D.	759	31,078	787	275	-		
		Model 2 (25%)						
True values		100,000	1,000,000	50,000	25,000	5,000		
Priors		LN(E=200000,	LN(E=500000,	LN(E=100000,	LN(E=50000,	LN(E=10000		
		V=200000 <sup>2</sup> )	V=500000 <sup>2</sup> )	V=100000 <sup>2</sup> )	V=50000 <sup>2</sup> )	V=10000 <sup>2</sup> )		
Posterior estimates	Mean	94,931	817,480	60,852	29,840	6,972		
	S.D.	486	16,354	717	293	176		

\* Unit is a generation