1	Genetic risk for Multiple Sclerosis
2	originated in Pastoralist Steppe
3	populations
4	
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39 40	<u>SUMMARY</u>
40 41	Multiple sclerosis (MS) is a modern neuro-inflammatory and -degenerative disease, which is most
41 42	prevalent in Northern Europe. Whilst it is known that inherited risk to MS is located within or within close proximity to immune genes it is unknown when, where and how this genetic risk originated. By

43 using the largest ancient genome dataset from the Stone Age, along with new Medieval and post-

44 Medieval genomes, we show that many of the genetic risk variants for MS rose to higher frequency

45 among pastoralists located on the Pontic Steppe, and were brought into Europe by the Yamnaya-

46 related migration approximately 5,000 years ago. We further show that these MS-associated

47 immunogenetic variants underwent positive selection both within the Steppe population, and later in

48 Europe, likely driven by pathogenic challenges coinciding with dietary and lifestyle environmental

49 changes. This study highlights the critical importance of this period as a determinant of modern

50 immune responses and its subsequent impact on the risk of developing MS in a changing

- 51 environment.
- 52

53 **INTRODUCTION**

54 Multiple sclerosis (MS) is an autoimmune disease of the brain and spinal cord that currently affects 55 more than 2.5 million people worldwide. The prevalence varies markedly with ethnicity and 56 geographical location, with the highest prevalence observed in Europe (142.81 per 100.000 people), 57 and Northern Europeans being particularly susceptible to developing the disease¹. The origins and 58 reasons for the geographical variation are poorly understood, yet such biases may hold important 59 clues as to why the prevalence of autoimmune diseases, including MS, has continued to rise during

- 60 the last 50 years.
- 61

62 While still elusive, MS etiology is thought to involve gene-gene and gene-environmental interactions.

63 Accumulating evidence suggests that exogenous triggers initiate a cascade of events involving a

64 multitude of cells and immune pathways in genetically vulnerable individuals, which may ultimately

- lead to MS neuropathology². 65
- 66

Genome-wide association studies have identified 233 commonly occurring genetic variants that are 67 68 associated with MS; 32 variants are located in the HLA region and 201 outside the HLA region³. The 69 strongest MS associations are found in the HLA region with the most prominent of these, HLA-70 DRB1*15:01, conferring an approximately three-fold increase in the risk of MS. Collectively, genetic 71 factors are estimated to explain approximately 30% of the overall disease risk, while environmental 72 and lifestyle factors are considered the major contributors to MS. Such determinants may include 73 geographically varying exposures like infections and low sun exposure/vitamin D deficiency. For 74 instance, while infection with Epstein-Barr virus frequently occurs in childhood and usually is symptomless, delayed infection into early adulthood, as typically observed in countries with high 75 standards of hygiene, is associated with a 32-fold increased risk of MS^{4,5}. Lifestyle factors associated 76 with increased MS risk such as smoking, obesity during adolescence, and nutrition/gut health also 77 78 vary geographically⁶. Dysregulations including autoimmunity in modern immune systems could also 79 result from the absence of ancient immunological triggers to which humans have evolutionarily 80 adapted, for instance by disturbing the delicate balance of pro- and anti-inflammatory pathways⁷. 81 82 European ancestry has been postulated to explain part of the global difference in MS prevalence

83 globally in admixed populations⁸. Specifically, cases in African Americans exhibit increased

84 European ancestry in the HLA region compared to controls, with European haplotypes conferring

85 more MS risk for most HLA alleles, including HLA-DRB1*15:01. Conversely, Asian American cases

86 have decreased European ancestry in the HLA region compared to controls. Although Ancient

European ancestry and MS risk in Europe are known to be geographically structured (Figure 1a-b), 87

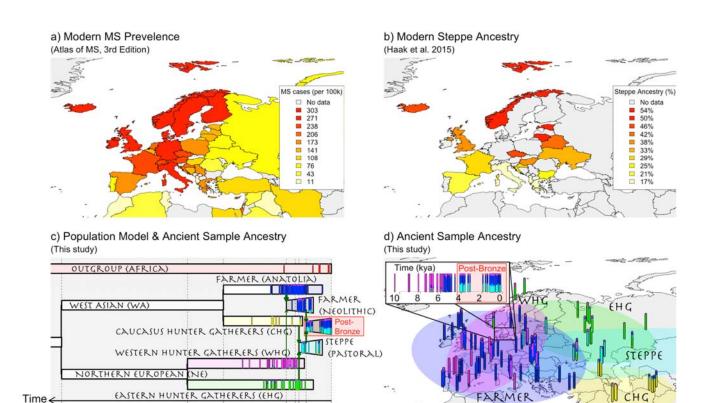
88 the effect of ancestry variation within Europe on MS prevalence is unknown.

89

90 Modern ancestry is viewed as a mixture of genetic ancestries derived from ancient populations, who

91 can be distinguished by their subsistence lifestyle: Western Hunter-Gatherers (WHG), Eastern

- 92 Hunter-Gatherers (EHG), Caucasus Hunter-Gatherers (CHG), Anatolian Farmers, and Steppe
- 93 Pastoralists (Figure 1c-d). Using the largest ancient genome dataset from the Stone Age, presented in
- 94 the accompanying study 'Population Genomics of Stone Age Eurasia'⁹, coupled with new Medieval
- 95 and post-Medieval genomes, we quantified modern European ancestry with respect to these ancient
- 96 ancestries to identify signals of lifestyle-specific evolution. Then we determined whether the variants
- 97 associated with an increased risk for MS have undergone positive selection. We asked when selection
- 98 occurred and whether the targets of selection were specific to diet and lifestyle. Finally, we examined
- 99 the environmental conditions that may have caused selection for risk variants, including human
- 100 subsistence practice and exposure to pathogens.
- 101
- 102



103 104 (kya) ໘

105

106 Figure 1: Population history of Europe is associated with modern-day distribution of MS.

107 a) Modern-day geographical distribution of MS in Europe. Prevalence data for MS (cases per

10

24

108 100,000) was obtained from ¹. b) Steppe ancestry in modern samples as estimated by ¹⁰. c-d) A model

4.07

- 109 of European prehistory¹¹ onto which our reference samples have been projected using NNLS (see
- 110 *Methods), and the same data represented spatially. Chronologically, Western Hunter-Gatherers*
- 111 (WHG) and Eastern Hunter-Gatherers (EHG) were largely replaced by Anatolian Farmers amid
- 112 demographic changes during the "Neolithic transition" around 9,000 years ago. Later migrations
- 113 during the Bronze Age about 5,000 years ago brought a roughly equal Steppe ancestry component
- 114 from the Pontic-Caspian Steppe to Europe, an ancestry descended from the EHG from the Middle
- 115 Don River region and Caucasus Hunter-Gatherers (CHG)⁹. Steppe ancestry has been associated with
- 116 the Yamnaya culture and then with the expansion westwards of the Corded Ware Complex and Bell
- 117 Beaker culture, and the eastwards expansion in the form of the Afanasievo culture^{12,10}. Samples are
- 118 vertical bars representing their "admixture estimate" estimated by NNLS (methods) from six

119 ancestries: EHG (green), WHG (pink), CHG (yellow), Farmer (blue), Steppe (cyan) or an Outgroup

120 (represented by ancient Africans, red). Important population expansions are shown as growing bars

121 and "recent" (post-Bronze age) non-reference admixed populations are shown for the Denmark time-

122 *transect (see Supplementary Figure 1.1 for details).*

123

124 <u>RESULTS</u>

125 We obtained local ancestry (i.e. ancestry at specific loci) labels for ~410,000 self-identified "white

126 British" individuals in the UK Biobank¹³, using a reference panel of 318 ancient DNA (aDNA)

127 samples⁹ (Figure 1; Supplementary Figure 1.1) from the Mesolithic and Neolithic, including Steppe

128 pastoralists. Comparing the ancestry at each labelled single nucleotide polymorphism (SNP,

129 n=549,323) to genome-wide ancestry in the UK Biobank provided a "local ancestry anomaly score"

130 (Methods), for which two regions stood out as having undergone the most significant ancestry-

131 specific evolution in this period: LCT/MCM6, regulating lactase persistence¹⁴, and the HLA region

132 (Figure 2, top).

133

To determine whether this evolution of the HLA region has subsequently impacted diseases that are strongly associated with risk alleles found within this region, we investigated the history of variants

136 associated with two HLA-associated autoimmune diseases, multiple sclerosis (MS) and rheumatoid

137 arthritis (RA), using the largest ancient genome dataset from the Stone Age coupled with 86 new

138 Medieval and post-Medieval genomes from Denmark (Supplementary Figure 1.1, Supplementary

Note 1, ST1). Alongside modern data, with our newly published genomes we have an almost

140 complete transect from approximately 10,000 years ago to the present.

141

142 The allele frequencies of SNPs conferring the highest risk for MS (all in the HLA class II region) in

our ancient groups show striking patterns. In particular the tag SNP (rs3135388-T) for HLA-

144 DRB1*15:01, the largest risk factor for MS, first appeared in an Italian Neolithic individual (sampleId

R3 from Grotta Continenza, C14 dated to between 5,836-5,723 BCE, coverage 4.05X) and rapidly

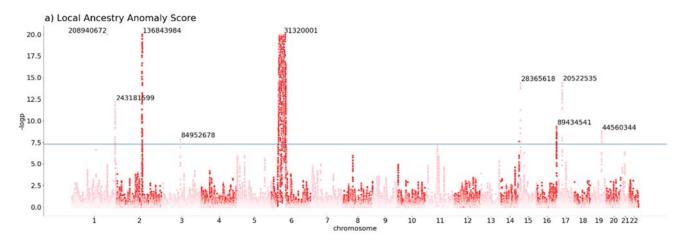
146 increased in frequency around the time of the emergence of the Yamnaya culture around 5,300 years

147 ago in Steppe and Steppe-derived populations (Figure 2). From risk allele frequencies of individuals

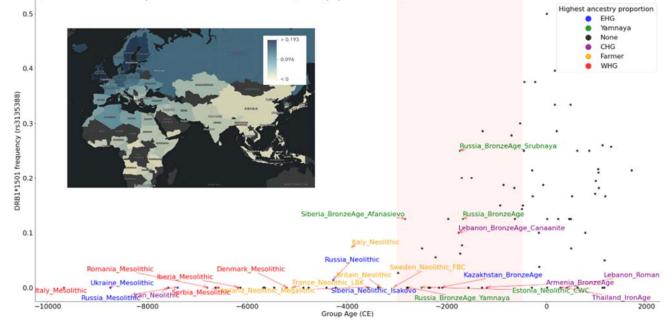
148 in the UK Biobank born in, and of a 'typical ancestral background' for, each country⁹, we found

149 HLA-DRB1*15:01 frequency peaks in modern populations of Finland, Sweden and Iceland, and in

ancient populations with high Steppe ancestry (Figure 2, inset).





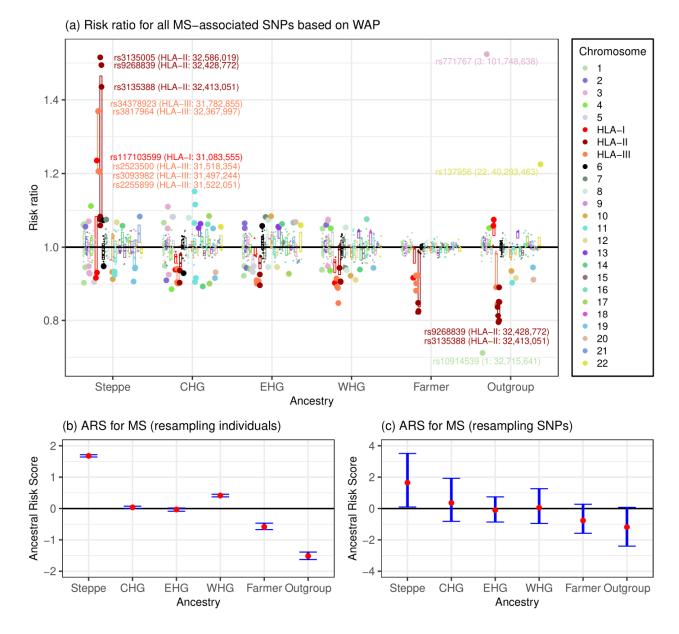


153 Figure 2. Areas of unusual local ancestry in the genome, and ancient and modern frequencies of

- a): Local Ancestry Anomaly Score measuring the difference between the local ancestry and the
- 156 genome-wide average (capped at -log10(p)=20; see Methods). b) HLA-DRB1*15:01 frequencies in
- 157 ancient and modern (inset) populations; this is the highest effect variant for MS risk (calculated using
- 158 rs3135388 tag SNP). For the ancient data, for each ancestry (CHG, EHG, WHG, Farmer, Steppe) the
- 159 five populations with the highest amount of that ancestry are coloured and labelled. DRB1*15:01 was
- 160 present before the Steppe expansion, but rose to high frequency during the Yamnaya formation
- 161 (shaded red). The geographical distribution of DRB1*15:01 frequency in modern populations in the
- 162 UK Biobank is also shown (inset).
- 163
- 164 To investigate the risk of a particular ancestry at all MS-associated fine-mapped loci³ present in the
- 165 UK Biobank imputed dataset (n=205/233, see methods), we used the local ancestry dataset to
- 166 calculate a risk ratio (see Methods: Weighted Average Prevalence) for each ancestry. For MS, Steppe
- 167 ancestry has the highest risk ratio in nearly all HLA SNPs, while Farmer and 'Outgroup' ancestry
- 168 (represented by ancient Africans) are often the most protective (Figure 3, top), meaning a Steppe-
- 169 derived haplotype at these positions confers MS risk.

¹⁵⁴ **DRB1*15:01**.

170



171 172

173 Figure 3: Associations between local ancestry and MS in a modern population.

a) Risk ratio of SNPs for MS based on weighted average prevalence (WAP; see Methods), when

- 175 decomposed by inferred ancestry. Each ancestry is assigned a mean and confidence interval based on
- 176 bootstrap resampling, for each chromosome (faded where non-significant). The three HLA regions
- 177 *are split from the rest of chromosome 6, and SNPs with risk ratio* >1.2 *or* <0.8 *are annotated. b-c*)
- 178 Genome-wide Ancestral Risk Scores (ARS, see Methods) for MS. Confidence intervals are estimated
- 179 by either bootstrapping over individuals (b, which can be interpreted as testing power to reject a null
- 180 of no association between MS and ancestry) and bootstrapping over SNPs (c, which can be
- 181 interpreted as testing whether ancestry is associated with MS genome-wide).
- 182

183 Having shown that some ancestries carry higher risk, we calculated an aggregate risk for each

- 184 ancestry across the same SNPs using a new statistic, the Ancestral Risk Score (ARS). ARS is
- 185 computed in a large modern sample with local ancestry labels, estimating the relative risk for a

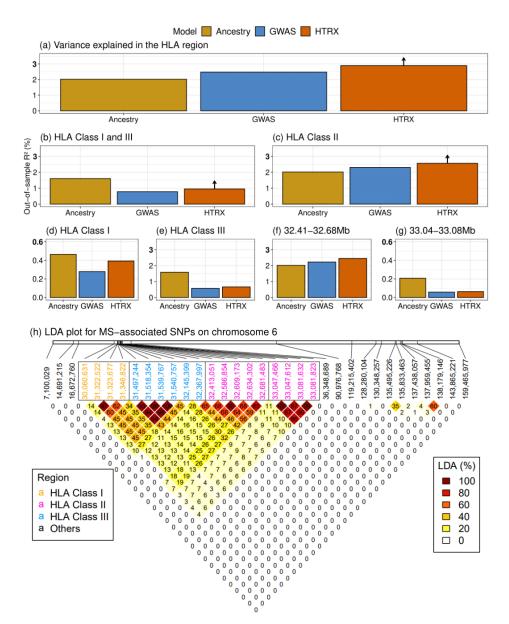
186 modern individual consisting of entirely one ancestry, mitigating the effects of low aDNA sample

- 187 numbers and bias¹⁵, and being robust to intervening drift and selection. We used effect size estimates
- 188 from previous association studies, under an additive model, with confidence intervals obtained via an
- accelerated bootstrap¹⁶ (Supplementary Note 4). In the ARS for MS (Figure 3 bottom), Steppe
- ancestry had a large and significant risk, followed by WHG, CHG and EHG; Neolithic Farmer and
- 191 Outgroup ancestry had the lowest ARS (Figure 3). Therefore Steppe ancestry is contributing the most
- risk for MS overall. We tested for a genome-wide association by resampling loci, and found that
- 193 Steppe risk is much reduced but still clearly exceeds Farmer, a pattern which holds even when
- 194 excluding SNPs on the HLA (Supplementary Note 4, Figure S4.1).
- 195
- 196 The fact that all but two MS-associated HLA SNPs confer risk within Steppe ancestry implies that
- 197 this risk has a common evolutionary history. We therefore investigated whether ancestry was
- important for prediction using three types of association study in the UK Biobank for disease-
- associated SNPs, controlling for age, sex and the first 18 PCs. The first of these is a regular SNP-
- 200 based association as conducted in GWAS. The second uses local ancestry probabilities instead of
- 201 genotype values (Supplementary Note 3). The third is based on Haplotype trend regression (HTR)
- 202 which is used to detect interactions between SNPs¹⁷ by treating each haplotype's probability as a
- 203 feature from which to predict a trait, instead of using SNPs as in a regular GWAS. We developed a
- 204 new method called Haplotype Trend Regression with eXtra flexibility (HTRX, Supplementary Note
- 5) that searches for haplotype patterns that include single SNPs and non-contiguous haplotypes. To prevent overfitting, we reported out-of-sample variation explained, and showed by simulation (see
- 207 Supplementary Figure 4.4) that HTRX predicts the same variance as regular GWAS when interactions 208 are absent, but explains more variance when the interaction strength increases.
- 209

210 Although our cohort of self-identified "white British" individuals is relatively under-powered with

respect to MS (cases=1,949; controls=398,049; prevalence=0.487%), MS was associated with Steppe

- and Farmer ancestry (p<1e-10) in the HLA region (Supplementary Figure 4.1). In 3 out of 4 main LD
- blocks within the HLA (class I, two subregions of class II determined by LD blocks at 32.41-32.68Mb
- and 33.04-33.08Mb, and class III), local ancestry explains significantly more variation in total than
- SNP variation (Figure 4; measured by average out-of-sample McFadden's R^2 for logistic regression,
- see Methods). While increased ancestry performance over GWAS can be explained by tagging of
- 217 SNPs outside the region, increased HTRX performance over GWAS quantifies the total effect of a
- 218 haplotype, including rare SNPs and epistasis. Across the entire HLA region, haplotypes explain at
- 219 least 17% more out-of-sample variation than GWAS (2.90%, compared to 2.48%). Interaction signals
- 220 are also observed within class I, within class II, and between class I and III.
- 221



222

223 Figure 4: MS association in the HLA.

Comparison of variance explained in MS within the UK Biobank, for all fine-mapped HLA SNPs with
 an independent contribution³. The plots compare GWAS (treating SNPs as having independent effect),

226 local ancestry at those SNPs, and HTRX (haplotypes) after accounting for covariates (Methods). a) is

for fine-mapped MS-associated SNPs in the HLA. b) is HLA class I and -III, c) is HLA class II, d) is

- 228 HLA class I, e) is HLA class III, f) and g) are subregions of HLA class II chosen from LD. HTRX has
- 229 small "up-arrows" where these are lower bounds (Methods). h) Genetic correlations in the HLA
- 230 region at our time-depth from Ancestry-based LD (LDA, see Methods) and Supplementary Figure 6.5
- 231 *for LD*.

- 233 This interaction risk can be attributed to particular ancestries: for example, multiple haplotypes at the
- 32.41-32.68Mb region are Steppe-associated and have high MS odds ratios. We further tested whether
- 235 co-occurring ancestries at each loci were associated with MS (Methods; Supplementary Figure 4.2),
- but found no evidence that risk was associated with anything other than Steppe ancestry.
- 237

Having established that Steppe ancestry contributes most of the HLA-associated risk for MS, we
 investigated evidence for polygenic selection on the disease-associated variants using two methods.

240 Firstly, we used a novel chromosome painting technique based on inference of a sample's nearest

241 neighbours in the marginal trees of an ARG that contains labelled individuals (Irving-Pease et al.,

submitted). The resulting ancestral path labels, for haplotypes in both ancient and modern individuals,

allowed us to infer allele frequency trajectories for risk associated variants, while controlling for

244 changes in admixture proportions through time. These paths extend backwards from the present day to

approximately 15,000 years ago, and are labelled with the unique population that a path travels

through. We stress that the path labels are not representative of a continuous population, but represent

a path backwards in time that encompasses that ancestry. For example, the CHG path originates in

Caucasus hunter-gatherers, before merging with EHG to form the Steppe population, and then mergeswith other ancestries in later European populations (Figure 1).

250

251 Because not all fine-mapped SNPs had ancestral path labels (missing OR=10.4%) and due to the

difficulty in accurately inferring HLA alleles in ancient samples¹⁸, we LD-pruned genome-wide

significant summary statistics from the same study³ for which we did have ancestry path labels (n=62,

see methods). This allowed us to test for polygenic selection across disease-associated variants using
 CLUES¹⁹ and PALM²⁰.

256

For MS, we found evidence that disease risk was selectively increased when considering all ancestries collectively (p=5.06e-05; $\omega=0.0029$), between 5,000-2,000 years ago (Figure 5). Conditioning on each

259 of the four long-term ancestral paths (CHG, EHG, WHG and ANA), we found a statistically

significant signal of selection in CHG (p=6.45e-3; $\omega=0.009$). None of the other ancestral paths

261 reached nominal significance, although ANA (p=0.0743; $\omega=0.011$) and EHG (p=0.064; $\omega=0.0045$)

262 paths were close. Again, it is likely that the selection occurred in the pastoralist population of the

263 Steppe, as that population consists of approximately half CHG ancestry¹¹ (Figure 1). The SNP driving

the largest change in genetic risk over time was rs3129934, in both the pan-ancestry (p=9.52e-06;

s=0.017) and CHG (p=0.019; s=0.008) analyses, which tags the HLA-DRB1*15:01 haplotype²¹. We

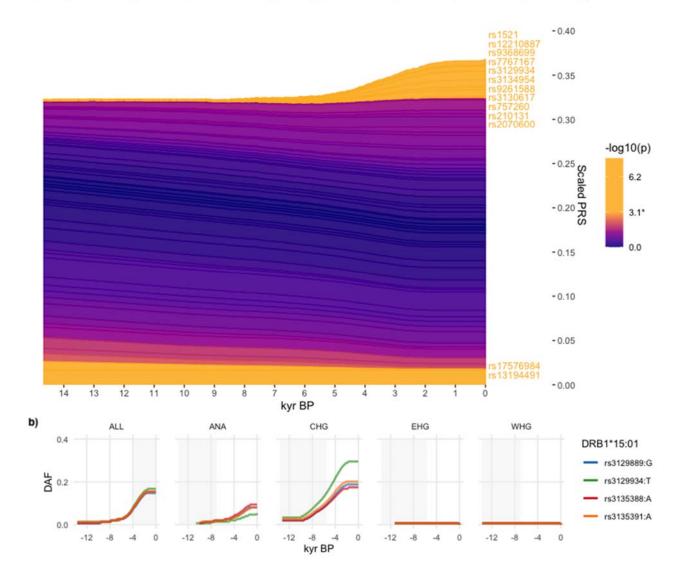
also tested three other alleles that tag the HLA-DRB1*15:01 haplotype (rs3129889, rs3135388 and

rs3135391) for evidence of selection, and found that the ancestry stratified signal was consistently

strongest in CHG (Figure 5). None of the four tag SNPs were detected on either the EHG or WHG

backgrounds, indicating that the HLA-DRB1*15:01 haplotype likely originated in the basal

270 population ancestral to both ANA and CHG.



a) Multiple sclerosis ($r^2 < 0.05$; window 250 kb) (n = 62) | All ancestries | $\omega = 0.012$ | se = 0.0029 | z = 4.053 | p = 5.06e-05

272

273 Figure 5: Evidence for selection on MS-associated SNPs.

a) Stacked line plot of the pan-ancestry PALM analysis for MS, showing the contribution of alleles to

275 disease risk over time. Individual SNPs are stacked, with their trajectories polarised to show the

276 *frequency of the positive risk allele and weighted by their scaled effect size: when a given SNP bar*

277 becomes wider over time the risk allele has increased in frequency, and vice versa. SNPs are sorted

278 by their marginal p-value and direction of effect, with selected SNPs that increase risk plotted on top.

279 SNPs are also coloured by their marginal p-values, and significant SNPs are shown in yellow. The y-

axis shows the scaled polygenic risk score (PRS), which ranges from 0 to 1, representing the

281 *maximum possible additive genetic risk in a population.*

282 b) Maximum likelihood trajectories for four SNPs tagging DRB1*15:01. The background is shaded

for the approximate time period in which the ancestry existed as an actual population. None of the

tagging alleles are present on the EHG or WHG ancestral paths.

285

286 Our second selection measure introduces a new statistic, Linkage Disequilibrium of Ancestry (LDA).

287 LDA is the correlation between ancestries across SNPs, measuring whether recombination events

288 between ancestries are high compared to recombination within ancestries. From this we constructed

an "LDA score" using the fine-mapped SNPs, which is the total amount of genome in LDA with a
 given SNP. A high LDA score indicates that the haplotype inherited from the reference population is

291 longer than expected, while a low score indicates that the haplotype is shorter than expected (i.e.

292 underwent more recombination). For example, the LCT/MCM6 region exhibits a high LDA score

293 (Supplementary Figure 6.4), as expected from a relatively recent selective sweep²².

294

295 The HLA has significantly *lower* LDA scores than the rest of chromosome 6 (Supplementary Figure

6.4). We simulated the LDA score under selection (Supplementary Figure 6.1; Methods), which

showed that when SNP frequencies are increasing in the most recent population, single locus selection

298 cannot explain this signal (Supplementary Figure 6.2-3). Instead, different loci in LD must have

299 independently reached high frequency in different ancestral populations that admixed, with selection

300 favouring haplotypes of mixed ancestry over single-ancestry haplotypes. Although multi-SNP

301 selection has been modelled²³, the interaction with prior population structure is less explored and is

302 important for the HLA, justifying a new term, "recombinant favouring selection".

303

The HLA region contains the highest "Outgroup" ancestry anywhere on the genome (Figure 6),

305 reflecting high nucleotide diversity. Unlike other measures of balancing selection such as Fst (Figure

306 6), LDA describes excess ancestry LD from specific, dated populations and therefore need not be

307 correlated with them. For the HLA class II region, the selection measures all line up (LDA score, Fst,

308 pi), but for class I, the LDA score has an additional non-diverse minimum at 30.8Mb, implying that

309 here the genome is ancestrally diverse but genetically strongly constrained. The LDA score is thus

310 informative about the type of selection being detected, and whether it has been subject to change.

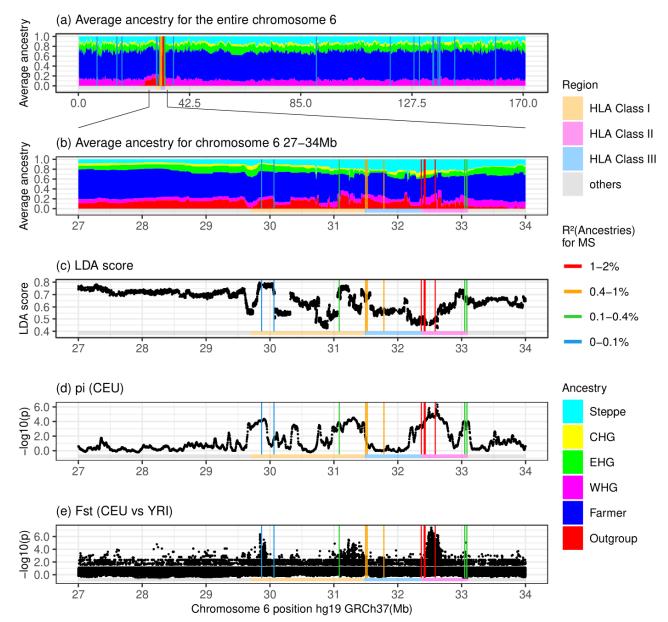




Figure 6: Signatures of selection at the HLA locus showing different regions of the HLA (coloured bar) and locations of MS-associated SNPs (vertical lines, coloured by the variance

315 **explained by 6 ancestries**). *a*): Whole Chromosome 6 "local ancestry" decomposition by genetic

317 selection for multiple linked loci, while high values indicate positive selection. d): pi scores

- 318 (nucleotide diversity) for CEU (Northern and Western European ancestry). MS-associated SNPs fall
- 319 in highly diverse regions of the HLA. e): Fst scores (divergence between two populations) for CEU vs

320 YRI(Yoruba); locally higher scores indicate regions that have undergone differential selection
 321 between the two populations.

322

323 Because MS would not have conferred a fitness advantage on ancient individuals, it is likely that this

- 324 selection was driven by traits with shared genetic architecture, of which increased risk for MS in the
- 325 present is a consequence. We therefore looked at LD-pruned MS-associated SNPs that showed
- 326 statistically significant evidence for selection using CLUES (n=26) and which also had a genome-

³¹⁶ position. b). HLA "local ancestry" decomposition. c): LDA score; low values are indicative of

wide significant trait association (p < 5e-8) in any of the 4,359 traits from the UK Biobank¹³ (UK 327

328 Biobank Neale Lab, Round 2: http://www.nealelab.is/uk-biobank/). We found that many selected

329 SNPs are also associated with celiac disease (n=15), white blood cell/neutrophil count (n=15/n=15),

330 hypothyroidism (n=14) and haemoglobin concentration (n=14) (Supplementary Figure 7.1). This

331 raised the possibility that the selection had increased risk for both MS and celiac disease, and when

332 we tested celiac disease for polygenic selection, we found significant evidence for positive selection,

- 333 increasing genetic risk (p=9.65e-3; $\omega=0.846$, Supplementary Note 6).
- 334

335 Because the UK Biobank is underpowered with respect to many traits and diseases, we also undertook 336 a manual literature search (see methods) for all SNPs that reached genome-wide significance for 337 association with MS in the summary stats (i.e., not LD-pruned, as independence is not required) and 338 which showed statistically significant evidence for selection using CLUES (n=94). We found that 339 most of the alleles under positive selection are associated with protective effects against specific 340 pathogens (virus, bacteria, fungi and parasites) and/or infectious diseases within one or several 341 ancestral paths (disease or pathogen associated/total selected in ancestry path: pan-ancestry 36/44; 342 ANA 24/31; CHG 25/29; EHG 27/35; WHG 9/10, Supplementary Note 8, ST13, Supplementary 343 Figure 8.1), although we note that GWAS data for many infectious diseases are not available. We 344 observed that the selected alleles had protective associations with several chronic viruses (EBV, VZV, 345 HSV, and CMV) and to viruses or diseases not associated with transmission in small hunter-gatherer 346 groups (e.g., measles, mumps, influenza, whooping cough). Moreover, many selected alleles 347 conferred a reduction of risk of parasites, of skin and subcutaneous tissue, gastrointestinal, respiratory,

348 urinary tract, and sexually transmitted infections, or of pathogens associated with these or other

- 349 infections (e.g., malaria, toxoplasmosis, entamoeba histolytica, clostridium difficile, tuberculosis, 350 streptococcus pyrogenes, and chlamydia) (Supplementary Note 8, ST13, Supplementary Figure 8.1).
- 351

352 We contrasted these findings for MS with results for RA, a common inflammatory HLA class IIassociated disease that primarily affects the joints causing pain, swelling and stiffness²⁴, which shows 353 354 a strikingly different ancestry risk profile. HLA-DRB1*04:01 is the largest genetic risk factor for RA; 355 in the CLUES analysis, the tag SNP for this allele (rs660895) displayed evidence of continuous 356 negative selection until approximately 3,000 years ago (p=4.63e-4, Supplementary Figure 5.1). We 357 found that WHG and EHG ancestries often confer the most risk at SNPs associated with RA (Relative 358 Risk ratio of RA-associated SNPs based on WAP, see Methods); and these ancestries have 359 contributed the greatest risk for RA on aggregate, reflected in a higher ARS for these ancestries 360 (Supplementary Note 4), while Steppe and Outgroup ancestry have the lowest scores (Supplementary 361 Figure 3.1). These results were recapitulated in the local ancestry GWAS (Supplementary Note 3).

362

363 We found that RA-associated SNPs have undergone negative polygenic selection (p=7.93e-3, 364 Supplementary Figure 5.1) over the last approximately 15,000 years; when this is decomposed by

365 ancestry path, we found significant evidence for negative selection in both the CHG (p=3.09e-5) and

366 ANA (p=1.20e-3) ancestry paths. We found no evidence for negative selection in the EHG and WHG 367 paths, although both show a trend of increasing risk, and EHG nears significance (p=0.0842).

368

369 These results demonstrate that genetic risk for RA was higher in the distant past, in contrast to MS,

370 with RA-associated risk variants present at higher frequencies in European hunter-gatherer

371 populations before the arrival of agriculture. In order to understand what caused the high risk in

- 372 hunter-gatherer populations and subsequent negative selection, we again undertook a manual
- 373 literature search for pleiotropic effects of SNPs associated with RA. Because the number of SNPs that
- 374 reached genome-wide significance in the GWAS study and also showed statistically significant

375 evidence for directional selection was large, we only analysed LD-pruned SNPs (n=42). We found

that the majority of selected SNPs were associated with protection against distinct pathogens and/or

377 infectious diseases across all paths (disease or pathogen associated/total selected in ancestry path:

pan-ancestry 9/13; ANA 10/13; CHG 8/11; EHG 10/16; WHG 10/12). We found that selected RA-

risk alleles were often linked to the same pathogens or diseases as in the MS analysis, although the

number of protective associations to distinct pathogens were fewer (Supplementary Note 8, ST14,

- 381 Supplementary Figure 8.1).
- 382

383 <u>DISCUSSION</u>

384 The last 10,000 years have seen some of the most extreme global experiments in lifestyle with the 385 emergence of farming in some regions and a pastoral lifestyle in others. While 5,000 years ago farmer 386 ancestry predominated across Europe, a relatively diverged ancestry arrived with the Steppe 387 migrations around this time. We have shown that this ancestry contributes the most genetic risk for 388 MS today, and that these variants were the result of positive selection coinciding with the emergence 389 of a pastoralist lifestyle on the Pontic-Caspian Steppe, and continued selection in the subsequent 390 admixed post-Stone Age populations in Europe. This ultimately created a legacy of heterogeneity in 391 MS risk observed across Europe today. These results address the long-standing debate around the 392 north-south gradient in MS prevalence in Europe, and suggest that the Steppe ancestry gradient in 393 modern populations - specifically at the HLA region - across the continent causes this phenomenon in 394 combination with environmental factors. Furthermore, while epistasis between MS-associated variants in the HLA region has been demonstrated before^{25, 26, 27, 28}, we have shown that accounting for this 395 396 explains 17% more variance than independent SNPs effects alone. Many of the haplotypes carrying 397 these risk alleles have ancestry-specific origins, which could be exploited for individual risk 398 prediction and may offer a pathway from ancestry associations into a mechanistic understanding of 399 MS risk. We have contrasted these findings with results for rheumatoid arthritis (RA), another HLA 400 class II associated chronic inflammatory disease, and found that the genetic risk for RA exhibits a 401 contrasting pattern: genetic risk was highest in Stone Age hunter-gatherer ancestry and decreased over 402 time.

403

404 Our interpretation of this history is that co-evolution between pathogens and their human hosts has 405 resulted in massive and divergent ancestry-specific selection on immune response genes according to 406 lifestyle and environment, driven by a range of pathogenic drivers, and "recombinant favouring 407 selection" after these populations merged. The Late Neolithic and Early Bronze Age was a time of 408 massively increased infectious diseases in human populations, due to increased population density as 409 well as contact with, and consumption of, domesticated animals. Many diseases trace their origins to this period, such as tuberculosis (TB) caused by the intracellular bacteria Mycobacterium tuberculosis 410 411 or Mycobacterium bovis^{29, 30}, bubonic plague caused by Yersinia pestis^{31, 32, 33}, herpes simplex virus³⁴, and chickenpox caused by varicella-zoster virus³⁵, and we have shown that many of the MS- and RA-412 413 associated variants under selection confer resistance to a range of infectious diseases and pathogens 414 (Supplementary Note 8). For example, HLA-DRB1*15:01 is associated with protection against TB³⁶ and increased risk for lepromatous leprosy³⁷. However, we are underpowered to detect specific 415 416 associations beyond this hypothesis due to poor knowledge of the distribution and diversity of past 417 diseases, poor preservation of endogenous pathogens in the archaeological record, and a lack of well-418 powered GWAS studies for many infectious diseases.

419

A pattern that repeatedly appears is that of lifestyle change driving changes in risk and phenotypic
 outcomes. We have shown that in the past environmental changes driven by lifestyle innovation
 inadvertently drove an increase in genetic risk for MS. Today, with increasing prevalence of MS cases

observed over the last five decades^{38, 39}), we again observe a striking correlation with changes in our 423 424 environment, including lifestyle choices and improved hygiene, which no longer favours this previous 425 genetic architecture. Instead, the fine balance of genetically-driven cells within the immune system, 426 which are needed to combat a broad repertoire of pathogens without harming self-tissue, has been met 427 with new challenges, including a potential absence of requirement. For example, while a population of 428 immune cells, T helper 1 (Th1), direct strong cellular immune responses against intracellular 429 pathogens, T helper 2 (Th2) cells mediate humoral immune responses against extracellular bacteria 430 and parasites and further have the capacity to guide the restoring of homeostasis, thus preventing 431 damage of the infected tissue via immune-regulatory cytokines. We have shown that the majority of 432 selected MS-associated SNPs are associated with protection against a wide range of pathogens, 433 consistent with strong but balanced Th1/Th2 immunity in the Bronze age, where a diversification of 434 pathogens likely took place. In contrast, although MS pathogenesis is complex and multicellular of 435 nature, CD4+ Th cells, in particular IFN-y producing Th1 cells and IL-17-producing Th17 cells play a 436 key role in disease development². The skewed Th1/Th2 balance observed in MS may partly result 437 from the developed world's increased sanitation, which has led to drastically reduced burden of parasites, which the immune system had evolved to efficiently combat⁴⁰. In the case of RA, the 438 439 exposure of Hunter Gatherer populations to the respiratory or gastrointestinal pathogens linked to 440 triggering RA⁴¹ was likely low. The new pathogenic challenges associated with agriculture, animal 441 domestication, pastoralism, and higher population densities might have substantially increased the risk 442 of developing RA in genetically predisposed individuals, resulting in negative selection. If true, this 443 would present a parallel between RA in the Bronze Age and MS today, in which lifestyle changes 444 have exposed previously favourable genetic variants as autoimmune disease risks.

445

446 More broadly, it is clear that this was a critical period in human history during which highly

447 genetically and culturally divergent populations evolved and eventually mixed. These separate

histories dictate the genetic risk and prevalence of several autoimmune diseases today. Surprisingly,

the emergence of the pastoralist Steppe lifestyle may have had an impact on immune response as great

450 as or greater than the emergence of farming during the Neolithic transition, commonly held to be the

- 451 greatest lifestyle change in human history.
- 452

453 DATA AVAILABILITY

All collapsed and paired-end sequence data for novel samples sequenced in this study will be made publicly available on the European Nucleotide Archive, together with trimmed sequence alignment

- 456 map files, aligned using human build GRCh37. Previously published ancient genomic data used in 457 this study are detailed in ST15 and are all already published ancient genomic data used in
- this study are detailed in ST15, and are all already publicly available.
- 458

459 <u>CODE AVAILABILITY</u>

460 The modified version of CLUES used in this study is available from https://github.com/standard-

- 461 <u>aaron/clues</u>. The pipeline and conda environment necessary to replicate the analysis of allele
- 462 frequency trajectories and polygenic selection in Supplementary Note 6 are available on Github at
- 463 <u>https://github.com/ekirving/ms_paper</u>. The code to create Ancestry Anomaly scores based on
- 464 Chromosome painting is on Github at <u>https://github.com/danjlawson/ms_paper</u>. The codes to

465 compute LDA and LDA score are available on Github at

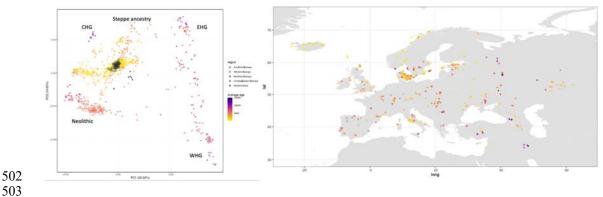
- 466 <u>https://github.com/YaolingYang/LDAandLDAscore</u>. The codes to implement HTRX and its
- simulation are on Github at <u>https://github.com/YaolingYang/HTRX</u>. The codes to implement ARS
- 468 calculation are on Github at <u>https://github.com/will-camb/ms_paper</u>.
- 469

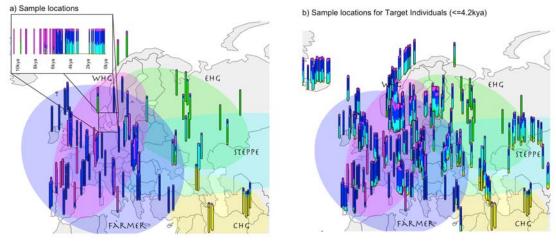
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- 479
- 480 AUTHOR CONTRIBUTIONS
- 481 W.B., Y.Y., K.E.A., E.K.I-P, G.S., and L.T.J. contributed equally to this work.
- 482 A.I., D.J.L., L.F., and E.W. led the study.
- 483 W.B., A.R-M., L.F., R.N., and E.W. conceptualised the study.
- 484 R.N., K.K., L.F., and E.W. acquired funding for research.
- 485 A.R., C.G., F.D., M.L.S.J., S.B.M., B.S., L.K., I.M.H., N.W., L.V., and T.S.K., were involved in
- 486 sample collection and processing
- 487 W.B., Y.Y., E.K.I-P, A.S., S.R., and D.J.L. were involved in developing and applying methodology.
- W.B., Y.Y., E.K.I-P, G.S., A.A., A.R., E.A.D., M.S., S.R., A.I., and D.J.L. undertook formal analysesof data.
- 490 W.B., Y.Y., K.E.A., E.K.I-P, and L.T.J., A.I., L.F., and E.W. drafted the main text (W.B. led this).
- 491 W.B., Y.Y., E.K.I-P, G.S., L.T.J., E.A.D., A.S., F.D., M.L.S.J., S.B.M., B.S., L.K., I.M.H., N.W.,
- 492 L.V., A.I., and D.J.L. drafted supplementary notes and materials.
- 493 W.B., Y.Y., K.E.A., E.K.I-P, L.T.J., A.A., K.K., R.N., A.I., D.J.L., L.F., and E.W. were involved in 494 reviewing drafts and editing.
- 495 All co-authors read, commented on, and agreed upon the submitted manuscript.
- 496
- 497

498 <u>COMPETING INTERESTS</u>

- 499 The authors declare no competing interests
- 500
- 501 Supplementary Figures





504

505 Supplementary Figure 1.1. Ancient sample PCA, map, ancestry proportions through time for

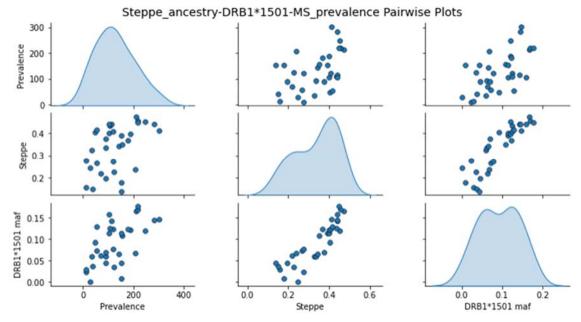
samples in Denmark. (1) PC1 vs PC2 of the filtered Western Eurasian ancient samples included in

507 this study. Black circled points are Danish Medieval and post-Medieval samples published here for

- the first time. Major component ancestry locations are labelled. (2) Map of ancient filtered Western
- 509 Eurasian ancient samples included in this study (3a) Map of reference data and time transect of
- 510 Denmark as in Figure 1. (3b) More recent ancient data (samples <4,200 years ago) not used as
- 511 reference, showing the clines of the main ancestry components from (3a).
- 512

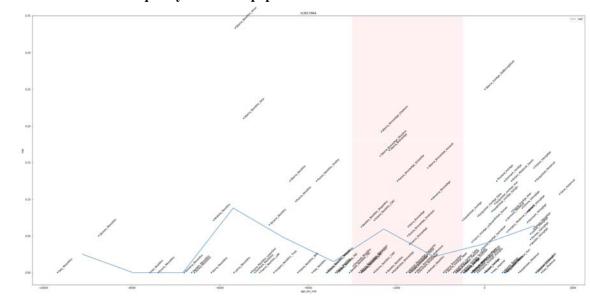


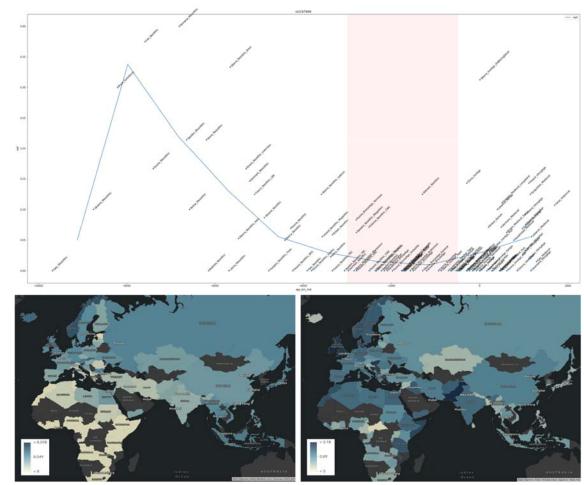
- 513
- 514 Supplementary Figure 1.2. Modern prevalences of RA (left) and CD (right).
- 515 Modern-day geographical distribution of RA and CD prevalence in Europe. Prevalence data for RA
- 516 (cases per 100,000) was obtained from 42 . For CD, the seroprevalence (%) is based on the presence of
- 517 transglutaminase and/or endomysial autoantibodies; data were obtained from ⁴³.
- 518





Supplementary Figure 1.3 Association between genome-wide Steppe ancestry, MS prevalence
 and DRB1*15:01 frequency in modern populations in the UK Biobank.



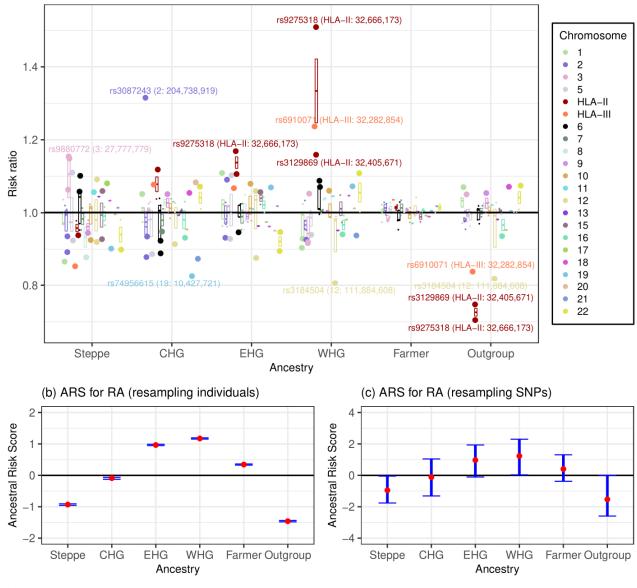


Supplementary Figure 2.1. Ancient and modern prevalences of HLA-DRB1*04:01 (rs3817964)
 and HLA-DQ2.5 (rs2187668).

- 527 Top and middle: Ancient distributions of HLA-DRB1*04:01, the largest genetic risk factor in RA,
- and HLA-DQ2.5, the largest genetic risk factor in CD. Average frequency across all populations is
 shown (blue line, 10 time bins) as well as the Bronze Age (red shading).
- 529 showin (dide line, 10 time dins) as well as the Bronze Age (red shading).
- 530 Bottom: Modern distribution of HLA-DRB1*04:01 (left) and HLA-DQ2.5 (right) in populations in
- the UK Biobank. NB the tag SNPs may be less effective at tagging these types in non-European
- 532 populations, so we urge caution in interpretation especially in African populations.
- 533

524

523



(a) Risk ratio for all RA-associated SNPs based on WAP



536 Supplementary Figure 3.1: Associations between local ancestry and RA in a modern population.

a) Risk ratio of SNPs for RA based on weighted average prevalence (WAP; see Methods), when

decomposed by inferred ancestry. Each ancestry is assigned a mean and confidence interval based on

bootstrap resampling, for each chromosome (faded where non-significant). SNPs with risk ratio >1.15

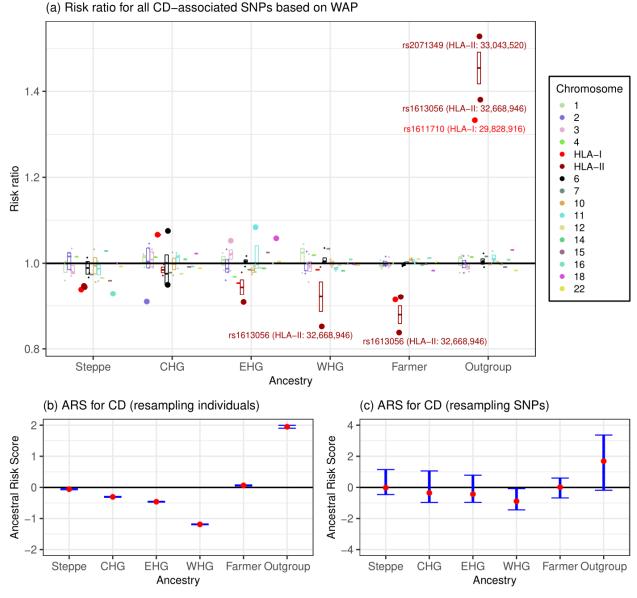
540 or <0.85 are annotated. b-c) Genome-wide Ancestral Risk Scores (ARS, see Methods) for RA.

541 Confidence intervals are estimated by either bootstrapping over individuals (b, which can be

542 interpreted as testing power to reject a null of no association between RA and ancestry) and

543 bootstrapping over SNPs (c, which can be interpreted as testing whether ancestry is associated with

544 RA genome-wide).



546

547 Supplementary Figure 3.2: Associations between local ancestry and CD in a modern population.

a) Risk ratio of SNPs for CD based on weighted average prevalence (WAP; see Methods), when

549 decomposed by inferred ancestry. Each ancestry is assigned a mean and confidence interval based on

bootstrap resampling, for each chromosome (faded where non-significant). SNPs with risk ratio >1.15

551 or <0.85 are annotated. b-c) Genome-wide Ancestral Risk Scores (ARS, see Methods) for CD.

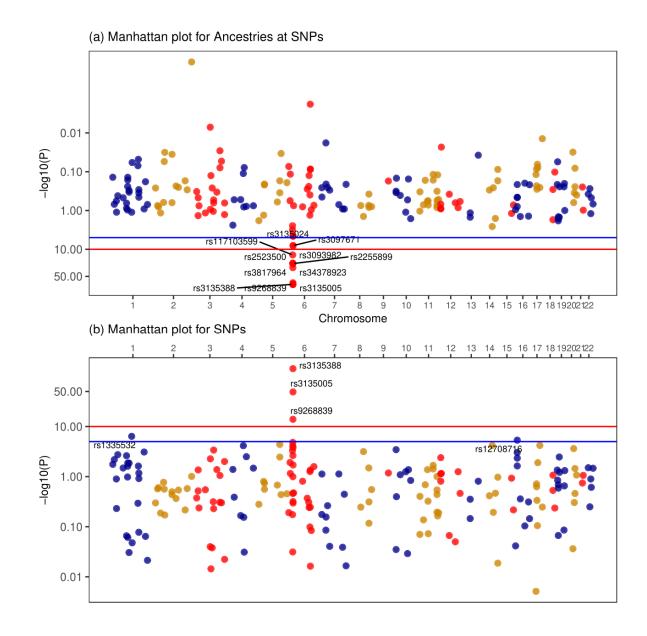
552 Confidence intervals are estimated by either bootstrapping over individuals (b, which can be

interpreted as testing power to reject a null of no association between CD and ancestry) and

bootstrapping over SNPs (c, which can be interpreted as testing whether ancestry is associated withCD genome-wide).

556

557

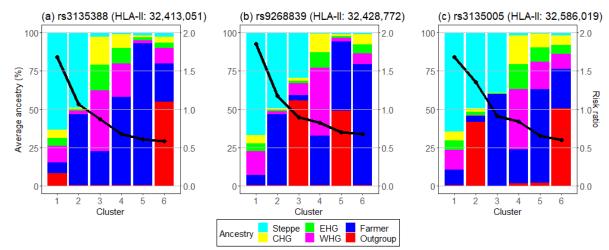


559

Supplementary Figure 4.1: Association with MS risk at externally ascertained SNPs, for (top)
 ancestry, and (bottom) SNPs.

562 Due to the UK Biobank being less powered (having fewer cases) than the Case-Control study from

- 563 which these SNPs were found, the only statistically significant association is in the HLA.
- 564



565

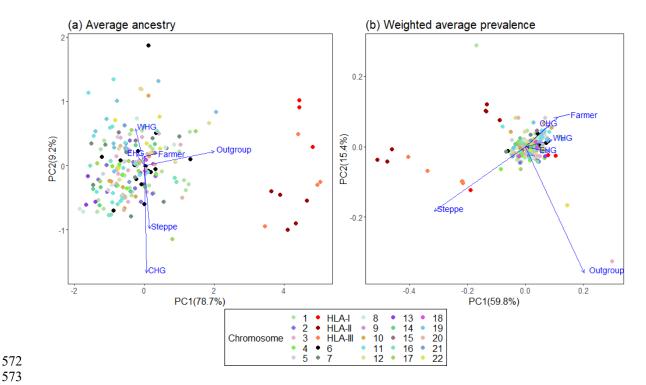
Supplementary Figure 4.2: Comparison between MS-risk and local ancestry for 3 example 566 SNPs.

567

568 In the HLA class II region, all SNPs share a pattern in which high Steppe ancestry is associated with

569 high MS-risk. The risk decreases monotonically and is not present in the Steppe precursor populations

570 (Hunter Gathers), but is with the admixed Bronze-age European populations (Steppe + Farmer).

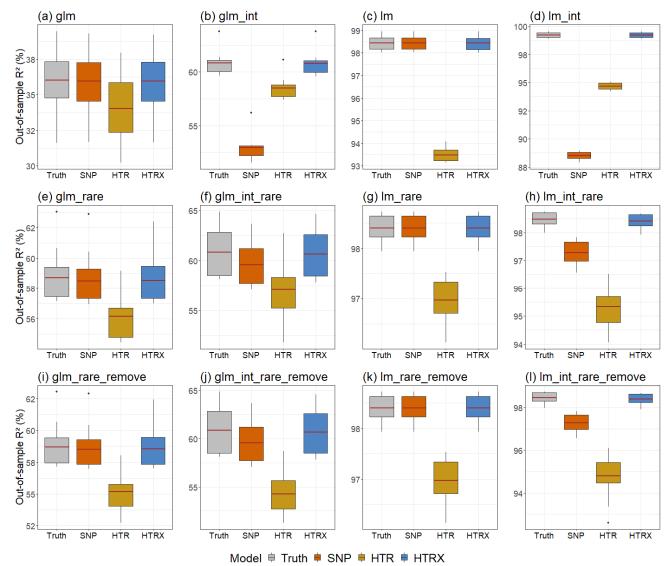


573

Supplementary Figure 4.3: Decomposition of individuals ancestry at MS risk SNPs in terms of 574

575 (left) the ancestry of those SNPs alone, or (right) the Weighted average prevalence of MS in

576 each ancestry after "logit" transformation.





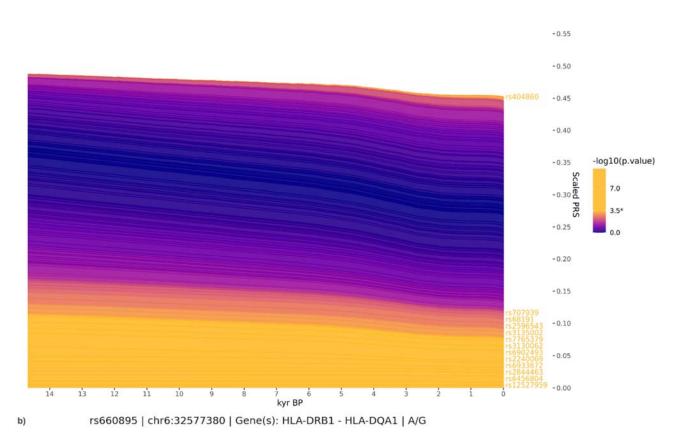
579 Supplementary Figure 4.4: Simulation study with four SNPs showing the boxplots of out-of-

580 sample variance (with the red line representing the average) explained by HTRX compared to

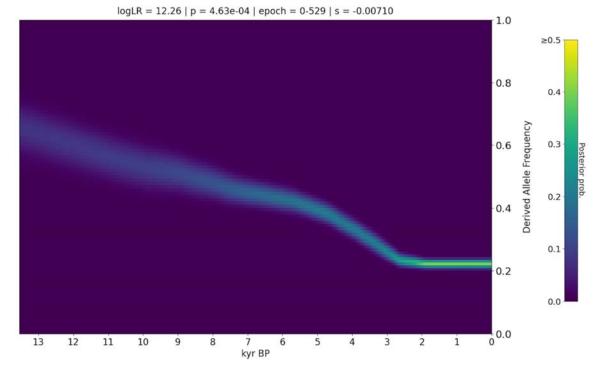
581 **GWAS, HTR and the true model.**

582 The total variance explained by HTRX is the same as SNP and bigger than HTR when there are no 583 interactions. When interaction (with subtitle "int") exists, HTRX significantly outperforms GWAS

- and HTR. In all situations, HTRX works similarly to the truth.
- 585
- 586



a) Rheumatoid arthritis (r^2 < 0.05; window 250 kb) (n = 153) | All ancestries | ω = -0.005 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.0021 | z = -2.655 | p = 0.00793 | se = 0.00793 |

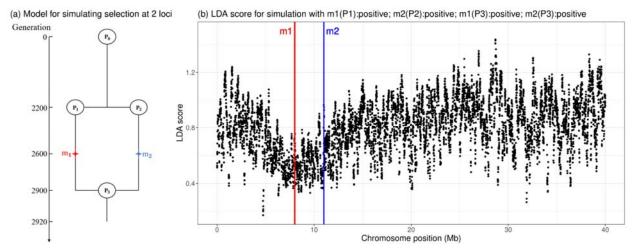






a) Stacked line plot of the pan-ancestry PALM analysis for RA, showing the contribution of alleles to
 disease risk over time. Individual SNPs are stacked, with their trajectories polarised to show the

- 591 frequency of the positive risk allele and weighted by their scaled effect size: when a given SNP bar
- 592 becomes wider over time the risk allele has increased in frequency, and vice versa. SNPs are sorted by
- their marginal p-value and direction of effect, with selected SNPs that increase risk plotted on top.
- 594 SNPs are also coloured by their marginal p-values, and significant SNPs are shown in yellow. The y-
- axis shows the scaled polygenic risk score (PRS), which ranges from 0 to 1, representing the
- 596 maximum possible additive genetic risk in a population.
- b) Posterior likelihood trajectory for rs660895, tagging HLA-DRB1*04:01, inferred by CLUES.
- 598

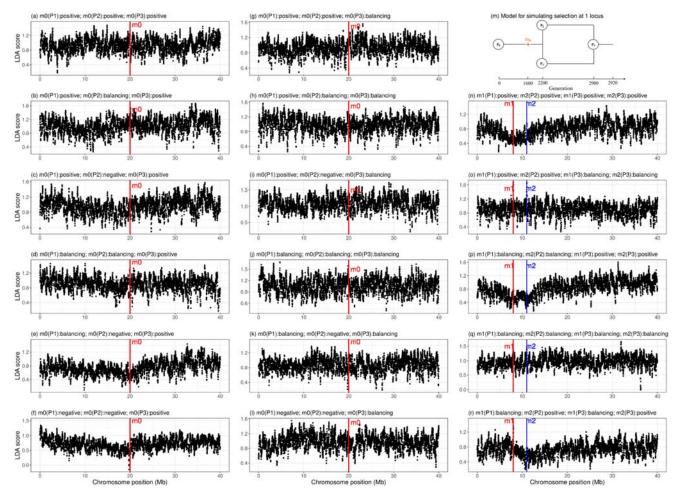


599

600 Supplementary Figure 6.1: Simulating Low LDA score.

601 Left: A simulated history in which a single population splits into two ("Steppe" and "Farmer") after

- 602 2200 generations and experiences positive selection on different loci (m_1 in P_1 and m_2 in P_2). After
- 603 2900 generations the populations merge ("Europeans") but selection continues on *both* loci.
- 604



605

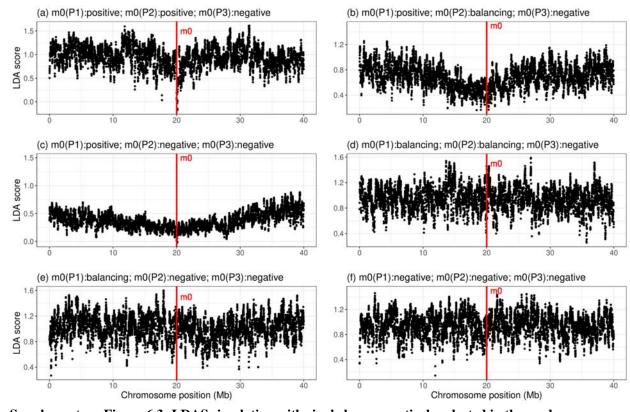
606 Supplementary Figure 6.2: LDAS simulation with positive or balancing selection in the modern

population. The left two columns show simulations with a single variant satisfying the observed
 constraint that modern-day frequencies are not decreasing (i.e. not negative selection). The right

609 column shows simulations with two variants, also obeying this constraint. The model for simulating 2

610 loci is the same as in Supplementary Figure 6.1, and that for 1 locus is in the top right of this plot

611 (which differs only in the location of the selected variant in the separated populations).

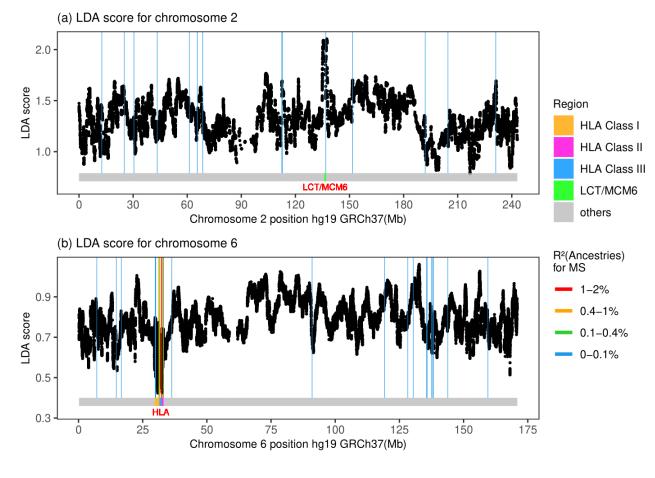


614 Supplementary Figure 6.3: LDAS simulation with single locus negatively selected in the modern

615 **population.** In two cases this generates a low LDAS score, which requires recent negative selection

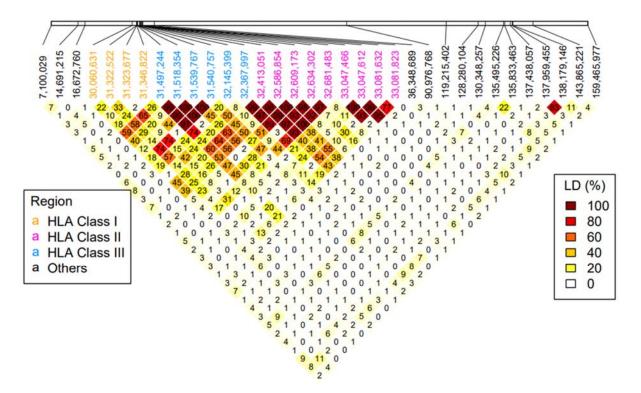
616 (which is ruled out for HLA by the observed frequency trend). In this case, one ancestry dominates

- the region and recombination to the other conveys risk. The model used is in the top right of
- 618 Supplementary Figure 6.2.
- 619



622 Supplementary Figure 6.4: LDAS on chromosome 6 and 2. LDA score is a) high in the

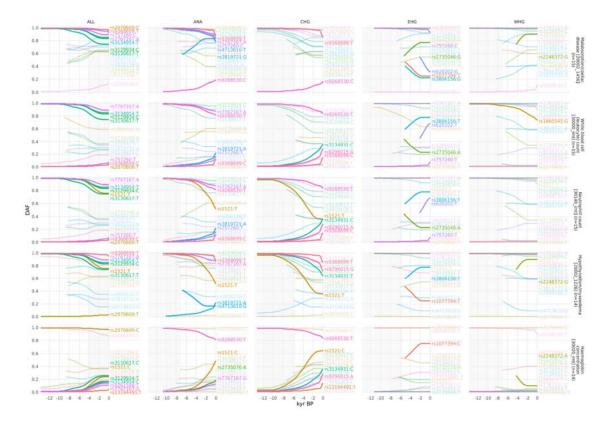
623 LCT/MCM6 region while is b) low in the HLA region.





Supplementary Figure 6.5: Pairwise Linkage Disequilibrium (LD) plot (measured by D') for all
 the MS-associated SNPs on chromosome 6.

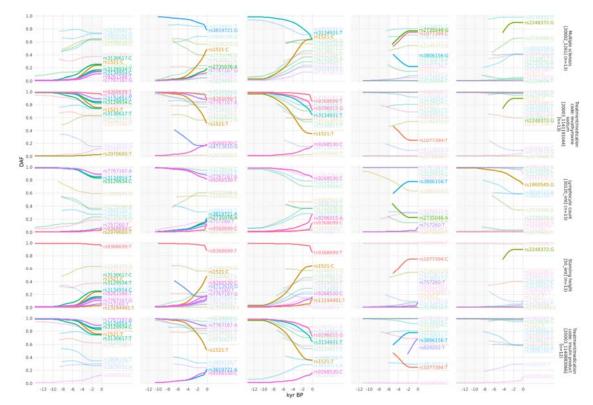
- 627
- 628
- 629



Supplementary Figure 7.1 Allele frequency plots for positively selected MS-associated SNPs that are also associated with other phenotypes in the UK Biobank. Traits 1-5.

633 SNPs are shown with their maximum likelihood trajectories, and polarised by the direction of their

- 634 effect on the marginal UK Biobank trait (i.e. showing the 'risk' allele). Phenotypes are ordered
- 635 according to the number of common SNPs, non-significant SNPs are shown with partial transparency,
- 636 portions of the trajectory with low posterior density are cropped off, and the background is shaded for
- the approximate time period in which the ancestry existed as an actual population.
- 638



639

Supplementary Figure 7.2 Allele frequency plots for positively selected MS-associated SNPs that
 are also associated with other phenotypes in the UK Biobank. Traits 6-10.

642 SNPs are shown with their maximum likelihood trajectories, and polarised by the direction of their

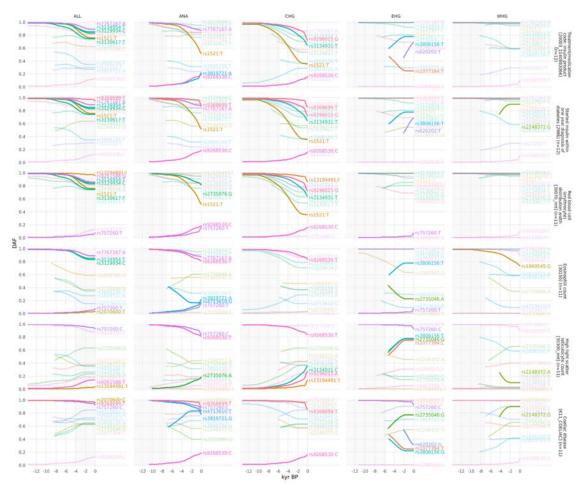
643 effect on the marginal UK Biobank trait (i.e. showing the 'risk' allele). Phenotypes are ordered

644 according to the number of common SNPs, non-significant SNPs are shown with partial transparency,

645 portions of the trajectory with low posterior density are cropped off, and the background is shaded for

the approximate time period in which the ancestry existed as an actual population. Note that many

- 647 phenotypes are underpowered in the UKBiobank GWAS, hence why MS appears as just the joint 7th
- 648 in this list.



649

Supplementary Figure 7.3 Allele frequency plots for positively selected MS-associated SNPs that
 are also associated with other phenotypes in the UK Biobank. Traits 11-15.

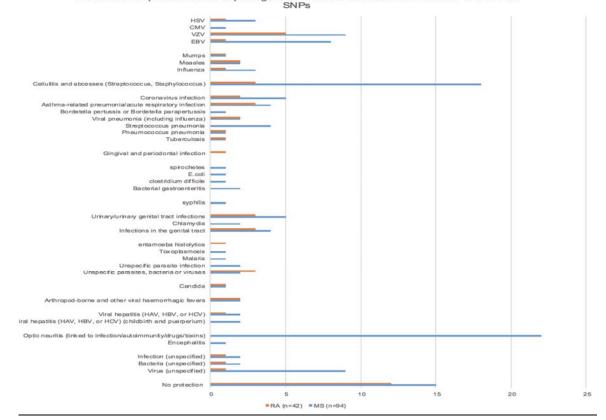
652 SNPs are shown with their maximum likelihood trajectories, and polarised by the direction of their

effect on the marginal UK Biobank trait (i.e. showing the 'risk' allele). Phenotypes are ordered

according to the number of common SNPs, non-significant SNPs are shown with partial transparency,

portions of the trajectory with low posterior density are cropped off, and the background is shaded for

the approximate time period in which the ancestry existed as an actual population.



The number of protective links to pathogens or infectious diseases within the MS- and RA-risk

658

659 Supplementary Figure 8.1 The number of protective associations with pathogens or infectious

660 diseases for the MA- and RA-associated selected SNPs

The number of protective associations to specific pathogens and/or diseases associated with the MSand RA-SNPs that showed statistically significant evidence for selection using CLUES. One SNP can

have a link to more than one pathogen and/or disease (see ST13 and ST14 for details on each SNP).

Fifteen and twelve SNPs had no detectable links to any pathogen or infectious disease in the MS andRA SNP sets, respectively.

666

667

668 <u>METHODS</u>

669 Data Generation

670 Overview

In order to examine variants associated with phenotypes backwards in time, we assembled a large

ancient DNA dataset. Here we present new genomic data from 86 ancient individuals from Medieval

and post-Medieval periods from Denmark (Supplementary Figure 1, Supplementary Note 1, ST1).

The samples range in age from around the XIth to the XVIIIth century. We extracted ancient DNA

from tooth cementum or petrous bone and shotgun sequenced the 86 genomes to a depth of genomic

- 676 coverage ranging from 0.02 X to 1.6 X (mean = 0.39 X and median = 0.27 X). The genomes of the
- 677 new 86 individuals were imputed using the 1,000 Genomes phased data as a reference panel by an
- 678 imputation method designed for low coverage genomes (GLIMPSE⁴⁴), and we also imputed 1,664
- ancient genomes presented in the accompanying study 'Population Genomics of Stone Age Eurasia'⁹.
- 680 Depending on the specific data quality requirements for the downstream analyses, we filtered out
- samples with poor coverage, variant sites with low MAF and with low imputation quality (average

682 genotype probability < 0.98). Our dataset of ancient individuals span approximately 15,000 years

683 across Eurasia (Supplementary Figure 1).

684

685 Ancient data DNA extraction and library preparation

- 686 Laboratory work was conducted in the dedicated ancient DNA clean-room facilities at the Lundbeck
- 687 Foundation GeoGenetics Centre (Globe Institute, University of Copenhagen). A total of 86 Medieval
- and post-Medieval human samples from Denmark (ST2) were processed using semi-automated
- 689 procedures. Each sample was processed in parallel. For each extract non USER-treated and USER-
- 690 treated (NEB) libraries were built⁴⁵. All libraries were sequenced on the NovaSeq6000 instrument at
- 691 the GeoGenetics Sequencing Core, Copenhagen, using S4 200 cycles kits version 1.5. A more
- detailed description of DNA extraction and library preparation can be found in Supplementary Note 1.
- 693

694 Basic bioinformatics

- 695 The sequencing data was demultiplexed using the Illumina software BCL Convert
- 696 (<u>https://emea.support.illumina.com/sequencing/sequencing_software/bcl-convert.html</u>, Illumina Inc.).
- 697 Adapter sequences were trimmed and overlapping reads were collapsed using AdapterRemoval
- 698 (2.2.4⁴⁶). Single-end collapsed reads of at least 30bp and paired-end reads were mapped to the human
- reference genome build 37 using bwa $(0.7.17^{47})$ with seeding disabled to allow for higher sensitivity.
- 700 Paired- and single-end reads for each library and lane were merged, and duplicates were marked using
- 701 Picard MarkDuplicates (2.18.26, <u>http://picard.sourceforge.net</u>) with a pixel distance of 12000. Read
- depth and coverage were determined using samtools (1.10^{48}) with the all sites used in the calculation
- 703 (-a). Data was then merged to sample level and duplicates were marked again.
- 704

705 **DNA authentication**

- In order to determine the authenticity of the ancient reads, post-mortem DNA damage patterns were quantified using mapDamage2.0⁴⁹. Next, two different methods were used to estimate the levels of contamination. Firstly, we applied ContamMix in order to quantify the fraction of exogenous reads in the mitochondrial reads by comparing the mtDNA consensus genome to possible contaminant genomes⁵⁰. The consensus was constructed using an in-house perl script that used sites with at least 5x coverage, and bases were only called if observed in at least 70% of reads covering the site. Lastly, we applied ANGSD (0.931⁵¹) to estimate nuclear contamination by quantifying heterozygosity
- 713 on the X chromosome in males. Both contamination estimates only used filtered reads
- 714 with a base quality of \geq 20 and mapping quality of \geq 30.
- 715

716 Imputation

We combined the 86 newly sequenced Medieval and post-Medieval Danish individuals with 1,664 previously published ancient genomes⁹. We then excluded individuals showing:

- contamination (more than 5%); low autosomal coverage (less than 0.1 X); low
- genome-wide average imputation genotype probability (less than 0.98), and we chose
- the best quality sample in a close relative pair (first or second degree relative). A total
- of 1,557 individuals passed all filters, and were used in downstream analyses. We
- restricted the analysis to SNPs with imputation INFO score \geq 0.5 and MAF \geq 0.05.
- 724

725 Kinship analysis and uniparental haplogroup inferences

726 READ⁵² was used to detect the degree of relatedness between pairs of individuals.

The mtDNA haplogroups of the Medieval and post-Medieval individuals were assigned using

728 HaploGrep2⁵³. Y chromosome haplogroup assignment was inferred following the workflow already

published⁵⁴. More details can be found in Supplementary Note 2.

730

731 **Population genetic analyses**

We used principal component analysis (PCA) (Supplementary Figure 1.1) to investigate the overall

population structure of the dataset. We used plink⁵⁵, excluding SNPs with minor allele frequency

(MAF) < 0.05 in the imputed panel. Based on 1,210 ancient western Eurasia imputed genomes, the

735 Medieval and post-Medieval samples cluster very close to each other, displaying a relatively low

736 genetic variability and situated within the genetic variability observed in the post-Bronze Age western

- 737 Eurasian populations.
- 738

We used three methods to estimate ancestry components in our ancient samples: model-based

r40 clustering (ADMIXTURE⁵⁶) (Supplementary Note 1, Figure S1.1) on a subset of 826,248 SNPs;

qpAdm⁵⁷ (Supplementary Note 1 Figure S1.2 and Table S1.1) with a reference panel of three genetic

ancestries (WHG, Neolithic Farmer, and Steppe) on the same 826,248 SNPs. We performed qpAdm

applying the option "allsnps: YES" and a set of 7 outgroups was used as "right populations":

744 Siberia_UpperPaleolithic_UstIshim, Siberia_UpperPaleolithic_Yana,

745 Russia_UpperPaleolithic_Sunghir, Switzerland_Mesolithic, Iran_Neolithic, Siberia_Neolithic,

746 USA_Beringia. We set a minimum threshold of 100,000 SNPs and only results with p > 0.05 only

have been considered. Finally we ran chromosome painting⁵⁸ using a panel of 7 ancestries (as on the

748 UK Biobank). We ran chromosome painting on all ancient individuals not in the reference panel,

vising a reference panel of ancient donors grouped into populations to represent specific ancestries:

750 western hunter-gatherer (WHG), eastern hunter-gatherer (EHG), Caucasus hunter-gatherer (CHG),

751 Neolithic Farmer, Yamnaya, African and EastAsian (method described in ⁹ Supplementary Note 3h).

Painting followed the pipeline of ⁵⁹ based on GLOBETROTTER⁶⁰, with admixture proportions

estimated using Non-Negative Least squares. We also painted individuals born in Denmark of a

typical ancestry based on density-based clustering of the first 18 PCs⁹. This generated both local

ancestry probabilities and genome-wide ancestry fractions for each painted individual. The reference

panel used for chromosome painting was designed to capture the various components of European

ancestry only, and so we urge caution in interpreting these results for non-European samples.

758

759 This dataset provides the opportunity to study the population history of Denmark from the Mesolithic

to the post-Medieval period, covering around 10,000 years, which can be considered a typical

761 Northern European population. Our results clearly demonstrate the impact of previously described

demographic events, including the influx of Neolithic Farmer ancestry ~9,000 years ago and Steppe

ancestry \sim 5,000 years ago^{12, 10}. We highlight genetic continuity from the Bronze Age to the post-

764 Medieval period (Supplementary Note 1 Figure S1.1), although *qpAdm* detected a small increase in

the Neolithic Farmer component during the Viking Age (Supplementary Note 1 Figure S1.2 and

Table S1.1), while the Medieval period marked a time of increased genetic diversity, likely reflecting

increased mobility across Europe. This genetic continuity is further confirmed by the haplogroups

768 identified in the uniparental genetic makers (Supplementary Note 2). Together, these results suggest

that after the Bronze Age Steppe migration there was no other major gene flow into Denmark from

populations with significantly different Neolithic and Bronze Age ancestry compositions, and

therefore no changes in these ancestry components in the Danish population.

773 Local ancestry

- We used two estimates of local ancestry from ⁹: (1) first coalescent labels generated by running
 Chromopainter⁵⁸ on all "White British" individuals in the UK Biobank, using the same reference
- 7/5 Chromopainter on all white British individuals in the UK Biobank, using the same reference
- panel described above. Henceforth 'local ancestry'. (2) Ancestry path labels in GBR, FIN and TSI
- 1000G populations⁶¹) and 1015 ancient genomes generated using a neural network to assign ancestry
- paths based on a sample's nearest neighbours at the first five informative nodes of a marginal tree
- sequence, where an informative node is defined as one which has at least one leaf from the reference
- set of ancient samples described above (⁹ Supplementary Note S3i). Henceforth 'ancestry path labels'.
- 781

782 SNP associations

- We aimed to generate SNP associations from previous studies for each phenotype in a consistent approach. To generate a list of SNPs associated with multiple sclerosis (MS), rheumatoid arthritis (RA) and celiac disease (CD), we used two approaches: in the first, we downloaded fine-mapped SNPs from previous association studies. For each fine-mapped SNP, if the SNP did not have an
- ancestry path label, we found the SNP in highest LD that did, with a minimum threshold of $r^2 \ge 0.7$
- in the GBR, FIN and TSI 1000G populations using LDLinkR⁶². The final SNPs used for each
- 789 phenotype can be found in ST4 (MS), ST5 (RA), and ST6 (CD).
- 790

For MS, we used data from ³. For non-MHC SNPs, we used the 'discovery' SNPs with P(joined) and OR(joined) generated in the replication phase. For MHC variants, we searched the literature for the reported HLA alleles and amino-acid polymorphisms (ST3). In total, we generated 205 SNPs which were either fine-mapped or in high LD with a fine-mapped SNP (15 MHC, 190 non-MHC).

795

For RA, we downloaded 57 genome-wide significant non-MHC SNPs for seropositive RA in

Europeans⁶³. We retrieved MHC associations separately (⁶⁴, with associated ORs and p-values from
 ⁶⁵). In total, we generated 51 SNPs which were either fine-mapped or in high LD with a fine-mapped
 SNP (3 MHC, 48 non-MHC).

800

For CD, we retrieved non-MHC SNPs from ⁶⁶. We used MHC SNPs from ⁶⁷, with associated ORs and
 p-values from ⁶⁸. In total, this generated 32 SNPs which were either fine-mapped or in high LD with a
 fine-mapped SNP (3 MHC, 29 non-MHC).

804

Secondly, because we could not always find tag SNPs for fine-mapped SNPs that were present in our
ancestry path labels dataset, we found that we were losing significant signal from the HLA, therefore
we generated a second set of SNP associations. We downloaded full summary statistics for each
disease (MS: ³; RA: ⁶⁹, CD: http://www.nealelab.is/uk-biobank/), restricted to sites present in the
ancestry path labels dataset, and ran Plink's (PLINK v1.90b4.4⁷⁰) clump method (parameters: -clump-p1 5e-8 --clump-r2 0.05 --clump-kb 250 as in ⁷¹ using LD in the GBR, FIN and TSI 1000G

- 811 populations⁶¹ to extract genome-wide significant independent SNPs.
- 812

813 In the main text we report results for the first set of SNPs ('fine-mapped') for analyses involving local
814 ancestry in modern data, and the second set of SNPs ('pruned') for analyses involving polygenic
815 measures of selection (CLUES/PALM).

816

817 REGIONS OF UNUSUAL ANCESTRY AND GENE ENRICHMENT

To assess which regions of ancestry were unusual, we converted the ancestry estimates to a Z-score. Specifically, we let A(i, j, j) denote the probability of the *k*th ancestry (k = 1, ..., K) at the *j*th SNP

820 (j = 1, ..., J) of a chromosome for the *i*th individual (i = 1, ..., N). We then computed the mean

painting for each SNP, $A(j,k) = \frac{1}{N} \sum_{i=1}^{N} A(i,j,k)$. From this we estimated a scale parameter μ_k and deviation parameter σ_k using a block-median approach. Specifically we partitioned the genome

823 into 0.5Mb regions, and within each, computed the mean and standard deviation of the ancestry. The

parameter estimates are then the median values over the whole genome. We then computed an

- anomaly score for each SNP for each ancestry $Z(j,k) = (A(j,k) \mu_k)/\sigma_k$.
- 826

827 To arrive at an anomaly score for each SNP aggregated over all ancestries, we also had to account for

correlations in the ancestry paintings. Instead of scaling each ancestry deviation $A^*(j,k) = A(j,k) - \mu_k$ by its standard deviation, we instead "whitened" them, i.e. rotated the data to have an independent signal. Let $C = A^{*T}A^*$ by a $K \times K$ covariance matrix, and let $C^{-1} = UDV^T$ be the Singular Value Decomposition. Then $W = UD^{1/2}$ is the whitening matrix from which $Z = A^*W$ are normally

distributed with covariance matrix diag(1) under the null that A^* is normally distributed with mean 0

- and unknown covariance Σ . The "ancestry anomaly score" test statistic for each SNP is t(j) =
- 834 $\sum_{k=1}^{K} Z(j,k)^2$, which is Chi-squared distributed with K degrees of freedom under the null, and we

835 reported p-values from this.

836

837 To test for gene enrichment we formed a list of all SNPs reaching genome-wide significance (p < p

838 5^{-8}) and using the R package *gprofiler*2⁷² converted these to a unique list of genes. We then used *gost* 839 to perform an enrichment test for each GO term, for which we used default p-value correction via the 840 *g:Profiler SCS* method. This is an empirical correction based on performing random lookups of the 841 same number of genes under the null, to control the error rate and ensure that 95% of reported 842 categories (at p=0.05) are correct.

843

844 ALLELE FREQUENCY PLOTS OVER TIME

To investigate how effect allele frequencies have changed over time, we extracted high effect alleles
for each phenotype from the ancient data. We excluded all non-Eurasian samples, grouped them by
'groupLabel', excluded any group with fewer than 4 samples, and coloured points by ancestry
proportion according to genome-wide NNLS based on chromosome painting (above).

848 849

850 CLUSTER ANALYSIS

851 In order to understand whether risk-conferring haplotypes evolved in the Steppe population, or in a 852 pre- or post-dating population in which Steppe ancestry is high, we used k-means clustering on the dosage of each ancestry for each selected significant SNP and investigated the dosage distribution of 853 clusters with significantly higher MS prevalence. For the target SNPs, the Elbow method⁷³. suggested 854 855 selecting around 5-7 clusters, of which we chose 6. After performing the k-means cluster analysis, we 856 calculated the average probability for each ancestry for case individuals. Furthermore, we calculated 857 the prevalence of MS in each cluster, and performed a one-sample t-test to investigate whether it 858 differs from the overall MS prevalence (0.487%). This tests whether particular combinations of 859 ancestry are associated with the phenotype at a SNP. Clusters with high MS risk-ratios have high 860 Steppe components (Supplementary Figure 4.2), leading to the conclusion that Steppe ancestry alone 861 is driving this signal.

862

863 WEIGHTED AVERAGE PREVALENCE

864 In order to quantify the risk of each ancestry for each SNP, we calculated the weighted average

- 865 prevalence (WAP) for each ancestry based on the result of k-means clustering (above).
- 866

867 For the *j*th SNP, let $P_{jkm} = n_{jm} \underline{P}_{jkm}$ denote the sum of the *k*th ancestry probabilities of all the 868 individuals in the *m*th cluster (k, m = 1, ..., 6), where n_{im} is the cluster size of the *m*th cluster. Let 869 π_{im} denote the prevalence of MS in the *m*th cluster, the weighted average prevalence for the *k*th

870 ancestry is defined as:

$$\underline{\pi}_{jk} = \frac{P_{jkm}\pi_{jm}}{\sum_{m=1}^{6} P_{jkm}}$$

872 where P_{jkm} is defined as the weight for each cluster.

873

871

874 For each ancestry, WAP measures the association of that ancestry with MS risk across all clusters. To

875 make a clear comparison, we calculated the risk ratio (compared to the overall MS prevalence) for 876 each ancestry at each SNP, and assigned a mean and confidence interval for the risk ratios of each 877 ancestry at each chromosome (Figure 3, Supplementary Figure 3.1 and 3.2).

878

879 PCA/UMAP OF WAP/AVERAGE DOSAGE

880 We performed principal component analysis (PCA) on the average ancestry probability and WAP at 881 each MS-associated SNP (Supplementary Figure 4.3). The former shows that all of the HLA SNPs 882 except three from HLA class II and III have much larger Outgroup components compared with the 883 others. The latter analysis indicates a strong association between Steppe and MS risk. Also, Outgroup 884 ancestry at rs10914539 from chromosome 1 exceptionally reduces the incidence of MS, while 885 Outgroup ancestry at rs771767 (chromosome 3) and rs137956 (chromosome 22) significantly boosts MS risk.

886

887 888 ANCESTRAL RISK SCORES

889 Following methods developed in Irving-Pease et al. (submitted), we calculated the effect allele 890 painting frequency for a given ancestry $f_{anc,i}$ for SNP *i* using the formula:

891
$$f_{\{anc,i\}} = \frac{\sum_{j}^{M_{effect}} Painting certainty_{\{j,i,anc\}}}{\sum_{j}^{M_{alt}} Painting certainty_{\{j,i,anc\}} + \sum_{j}^{M_{effect}} Painting certainty_{\{j,i,anc\}}},$$

where there are M_{effect} individuals homozygous for the effect allele, M_{alt} individuals homozygous 892 for the other allele, and $\sum_{i}^{M_{effect}}$ Painting certaint $y_{\{j,i,anc\}}$ is the sum of the painting 893 894 probabilities for that ancestry anc in individuals homozygous for the effect allele at SNP i. This can 895 be interpreted as an estimate of an ancestral contribution to effect allele frequency in a modern 896 population. Per-SNP painting frequencies can be found in ST4, ST5, and ST6.

897

898 To calculate the ancestral risk score (ARS) we summed over all I pruned SNPs in an additive model:

899
$$ARS_{anc} = \sum_{i}^{l} f_{\{anc,i\}} * beta_{i}.$$

900

901 We then ran a transformation step as in ⁷⁴. To obtain 95% confidence intervals, we ran an accelerated 902 bootstrap over loci, which accounts for the skew of data to better estimate confidence intervals ⁷⁵.

903

904 LOCAL ANCESTRY AND GENOTYPE GWAS

905 We used the UK Biobank to fit GWAS models for local ancestry values and genotype values

separately, using only SNPs known to be associated with the phenotype ('fine-mapped' SNPs). We 906

907 used the following phenotype codes for each phenotype: MS: Data-Field 131043; RA: Data-Field

908 131849 (seropositive); CD: Data-Field 21068.

- 909
- 910 Let Y_i denote the phenotype status for the *i*th individual (i = 1, ..., 399998), which takes value 1 for a
- 911 case and 0 for control, and let $\pi_i = Pr(Y_i = 1)$ denote the probability that this individual has the
- 912 event. Let X_{ijk} denote the *k*th ancestry probability (k = 1, ..., K) for the *j*th SNP (j = 1, ..., 205) of
- 913 the *i*th individual. C_{ic} is the *c*th predictor ($c = 1, ..., N_c$) for the *i*th individual. We used the following
- 914 logistic regression model for GWAS, which assumes the effects of alleles are additive:

915
$$Y_i \sim Bin(1, \pi_i); \ log(\frac{\pi_i}{1 - \pi_i}) = \sum_{k=1}^{K} \beta_{jk} X_{ijk} + \sum_{c=1}^{N_c} \gamma_c C_{ic}$$

916

917 We used N_c =20 predictors in the GWAS models, including sex, age and the first 18 PCs, which are 918 sufficient to capture most of the population structure in the UK Biobank⁷⁶. 919

920 First, we built the model with K = 1. By using only one ancestry probability in each model, we aimed 921 to find the statistical significance of each SNP under each ancestry. Then, we built the model with

- 922 K = 5, i.e. using all 6 local ancestry probabilities which sum to 1. We calculated the variance
- 923 explained by each SNP by summing up the variance explained by X_{iik} (k=1,...,5).
- 924

We considered fitting the multivariate models by using all the SNPs as covariates. However, the
dataset only contains 1,982 cases. Even though only one ancestry is included, the multivariate model
contains 191 predictors, which could result in overfitting problems. Therefore, the GWAS models are
preferred over multivariate models.

929

930 We also fitted a logistic regression model for GWAS using the genotype data as follows:

931
$$Y_i \sim Bin(1, \pi_i); \ \log(\frac{\pi_i}{1 - \pi_i}) = \beta_j X_{ij} + \sum_{c=1}^{N_c} \gamma_c C_{ic}$$

where $X_{ij} \in \{0,1,2\}$ denotes the number of copies of the reference allele of the jth SNP (j = 1,...,205) that the *i*th individual has, and C_{ic} ($c = 1,...,N_c$) denotes the covariates including age, sex and first 18 PCs for the ith individual, where $N_c=20$. Due to the UK Biobank being underpowered

compared to the Case-Control study from which these SNPs were found, the only statistically

936 significant (at $p < 10^{-5}$) association is in the HLA class II tagging HLA-DRB1*15:01.

937

938 COMPARISON OF GWAS MODELS USING PAINTING AND GENOTYPE DATA

We compared the variance explained by SNPs from the GWAS model using the painting data (all 6
local ancestry probabilities) with that from GWAS model using the genotype data. McFadden's
pseudo R squared measure⁷⁷ is widely used for estimating the variance explained by the logistic
regression models. McFadden's pseudo R squared is defined as

943 $R^2 = 1 - \frac{ln(L_M)}{lm(L_0)},$

944 where L_M and 0 are the likelihoods for the fitted and the null model, respectively. Taking overfitting 945 into account, we propose the adjusted McFadden's pseudo R squared by penalizing the number of 946 predictors:

947
$$Adjusted R^{2} = 1 - \frac{\ln(L_{M})/(N-k)}{\ln(L_{0})/(N-1)},$$

948 where N is the sample size and k is the number of predictors.

950 Specifically, $R^2(SNPs)$ is calculated as the extra variance in addition to sex, age and 18 PCs that can 951 be explained by SNPs:

952
$$R^2(SNPs) = R^2(sex + age + 18 PCs + SNPs) - R^2(sex + age + 18 PCs).$$

953

949

Notably, two SNPs stand out for explaining much larger variance than others when fitting the GWAS model using the genotype data, but overall more SNPs from GWAS painting explain more than 0.1% variance, which indicates the painting data are probably more efficient for estimating the effect sizes of SNPs and detecting significant SNPs. Also, some SNPs from GWAS models using painting data explain almost the same amount of variance, suggesting that these SNPs consist of very similar ancestries.

960

961 HAPLOTYPE TREND REGRESSION WITH eXtra FLEXIBILITY (HTRX)

962 We propose Haplotype Trend Regression with eXtra flexibility (HTRX) which searches for haplotype 963 patterns that include single SNPs and non-contiguous haplotypes. HTRX is an association between a 964 template of *n* SNPs and a phenotype. A template gives a value for each SNP taking values of '0' or 965 '1', reflecting whether the reference allele of each SNP is present or absent, or an 'X' meaning either 966 value is allowed. For example, haplotype '1X0' corresponds to a 3-SNP haplotype where the first 967 SNP is the alternative allele and the third SNP is the reference allele, while the second SNP can be 968 either the reference or the alternative allele. Therefore, haplotype '1X0' is essentially only a 2-SNP 969 haplotype.

970

971 To examine the association between a haplotype and a binary phenotype, we replace the genotype

972 term with a haplotype from the standard GWAS model:

973
$$Y_i \sim Bin(1, \pi_i); \ \log(\frac{\pi_i}{1 - \pi_i}) = \beta_j H_{ij} + \sum_{c=1}^{N_c} \gamma_c C_{ic},$$

974 where H_{ij} denotes the *j*th haplotype probability for the *i*th individual:

$$H_{ij} = \begin{cases} 1 & \text{if } i\text{th individual has haplotype } j \text{ in both genomes,} \\ 1/2 & \text{if } i\text{th individual has haplotype } j \text{ in one of the two genomes,} \\ 0 & \text{otherwise.} \end{cases}$$

975 976

HTRX can identify gene-gene interactions, and is superior to HTR not only because it can extract
combinations of significant SNPs within a region, leading to improved predictive performance, but
the haplotypes are more interpretable as multi-SNP haplotypes are only reported when they lead to

- 980 increased predictive performance.
- 981

982 HTRX Model selection procedure for shorter haplotypes

Fitting HTRX models directly on the whole dataset can lead to significant overfitting, especially when
the number of SNPs increases. When overfitting occurs, the models experience poorer predictive
accuracy against unseen data. Further, HTRX introduces an enormous model space which much be
searched.

- 988 To address these problems, we implement a two-step procedure.
- 989

990 Step 1: select candidate models. This is to address the model search problem, and is chosen to obtain 991 a set of models more diverse than traditional bootstrap resampling (Efron, 1979^{78}). 992 993 (1) Randomly sample a subset (50%) of data. Specifically, when the outcome is binary, stratified 994 sampling is used to ensure the subset has approximately the same proportion of cases and controls as 995 the whole data; 996 997 (2) Start from a model with fixed covariates (18 PCs, sex and age), and perform forward regression on 998 the subset, i.e. iteratively choose a feature (in addition to the fixed covariates) to add whose inclusion 999 enables the model to explain the largest variance, and select s models with the lowest Bayesian 1000 Information Criteria (BIC)⁷⁹ to enter the candidate model pool; 1001 1002 (3) repeat (1)-(2) B times, and select all the different models in the candidate model pool as the 1003 candidate models. 1004 1005 Step 2: select the best model using 10-fold cross-validation. 1006 1007 (1) Randomly split the whole data into 10 groups with approximately equal sizes, using stratified 1008 sampling when the outcome is binary; 1009 1010 (2) In each of the 10 folds, use a different group as the test dataset, and take the remaining groups as 1011 the training dataset. Then, fit all the candidate models on the training dataset, and use these fitted 1012 models to compute the additional variance explained by features (out-of-sample R^2) in the test 1013 dataset. Finally, select the candidate model with the biggest average out-of-sample R^2 as the best 1014 model. 1015 1016 HTRX Model selection procedure for longer haplotypes (Cumulative HTRX) Longer haplotypes are important for discovering interactions. However, there are $3^k - 1$ haplotypes 1017 1018 in HTRX if the region contains k SNPs, making it unrealistic for regions with large numbers of SNPs. 1019 To address this issue, we proposed cumulative HTRX to control the number of haplotypes, which is 1020 also a two-step procedure. 1021 1022 Step 1: extend haplotypes and select candidate models. 1023 1024 (1) Randomly sample a subset (50%) of data, use stratified sampling when the outcome is binary. This 1025 subset is used for all the analysis in (2) and (3); 1026 1027 (2) Start with L randomly chosen SNPs from the entire k SNPs, and keep the top M haplotypes that 1028 are chosen from the forward regression. Then add another SNP to the M haplotypes to create 3M + 21029 haplotypes. There are 3M haplotypes obtained by adding '0', '1' or 'X' to the previous M haplotypes, 1030 as well as 2 bases of the added SNP, i.e. 'XX...X0' and 'XX...X1' (as 'X' was implicitly used in the 1031 previous step). The top M haplotypes from them are then selected using forward regression. Repeat 1032 this process until obtaining M haplotypes which include k - 1 SNPs; 1033 1034 (3) Add the last SNP to create 3M + 2 haplotypes. Afterwards, start from a model with fixed 1035 covariates (18 PCs, sex and age), perform forward regression on the training set, and select s models

1036 with the lowest BIC to enter the candidate model pool;

1027	
1037	(4) (1) (2) D (1) (2) D (1) (3) (1) (4) (1) (4) (1) (6) (1) (4) (1) (
1038	(4) repeat (1)-(3) B times, and select all the different models in the candidate model pool as the
1039	candidate models.
1040	
1041	Step 2: select the best model using 10-fold cross-validation, as described in "HTRX Model selection
1042	procedure for shorter haplotypes".
1043	
1044	We note that because the search procedure in Step 1(2) may miss some highly predictive haplotypes,
1045	cumulative HTRX acts as a lower bound on the variance explainable by HTRX.
1046	
1047	As a model criticism, only common and highly predictive haplotypes (i.e. those with the greatest
1048	adjusted R^2) are correctly identified, but the increased complexity of the search space of HTRX leads
1049	to haplotype subsets that are not significant on their own but are significant when interacting with
1050	other haplotype subsets being missed. This issue would be eased if we increase all the parameters s , l ,
1051	<i>M</i> and <i>B</i> but with higher computational cost, or improve the search by optimizing the order of adding
1052	SNPs. This leads to a decreased certainty that the exact haplotypes proposed are `correct', but together
1053	reinforces the inference that interaction is extremely important.
1054	
1055	Simulation for HTRX
1056	To investigate how the total variance explained by HTRX compare to GWAS and HTR, we used a
1057	simulation study comparing:
1058	(1) linear models (denoted by "lm") and generalized linear models with a logit link-function (denoted
1059	by "glm");
1060	 (2) models with or without actual interaction effects; (2) models with or without new SNPs (from energy smaller than 5%);
1061	(3) models with or without rare SNPs (frequency smaller than 5%); (4) remove or notain more herelatings when rare SNPs quist
1062 1063	(4) remove or retain rare haplotypes when rare SNPs exist.
1065	We started from exacting the constructs for 4 different SNDs C_{i} (i = 1 100,000 denotes the
	We started from creating the genotypes for 4 different SNPs G_{ijq} ($i = 1,, 100,000$ denotes the
1065	index of individuals, $j = 1("1XXX"), 2("X1XX"), 3("XX1X")$ and $4("XXX1")$ represents the index
1066	of SNPs, and $q = 1,2$ for two genomes as individuals are diploid). If no rare SNPs were included, we
1067	sampled the frequency F_j of these 4 SNPs from 5% to 95%; otherwise, we sampled the frequency of
1068	the first 2 SNPs from 2% to 5% (in practice, we obtained $F_1 = 2.8\%$ and $F_2 = 3.1\%$ under our seed)
1069	while the last 2 SNPs from 5% to 95%. For the <i>i</i> th individual, we sampled $G_{ijq} \sim Bin(1, F_j)$ for the <i>q</i> th
1070	genome of the <i>j</i> th SNP, and took the average value of two genomes as the genotype for the <i>j</i> th SNP of
1071	the <i>i</i> th individual: $G_{ij} = \frac{G_{ij1} + G_{ij2}}{2}$. Based on the genotype data, we obtained the haplotype data for
1072	each individual, and we considered removing haplotypes rarer than 0.1% or not when rare SNPs were
1073	generated. In addition, we sampled 20 fixed covariates (including sex, age and 18 PCs) C_{ic} where $c =$
1074	1,,20 from UK Biobank for 100000 individuals.
1075	
1076	Next, we sampled the effect sizes of SNPs β_{G_i} and covariates β_{C_c} , and standardize them by their
1077	standard deviations: $\beta_{G_i} \sim \frac{U(-1,1)}{sd(G_j)}$ and $\beta_{C_c} \sim \frac{U(-1,1)}{sd(C_c)}$ for each fixed <i>j</i> and <i>c</i> , respectively. When
1078	interaction exists, we created a fixed effect size for haplotype "11XX" as twice the average absolute
1079	SNP effects: $\beta_{H_1} = \frac{1}{2} \sum_{j=1}^{4} \beta_{G_j} $ where H_1 refers to "11XX"; otherwise, $H_1 = 0$. Note that $F_{H_1} =$
1080	0.09% when rare SNPs are included.
1080	

1082 Finally, we sampled the outcome based on the outcome score (for the *i*th individual)

1083
$$O_i = \sum_{c=1}^{20} \beta_c C_{ic} + \gamma (\sum_{j=1}^4 \beta_{G_j} G_{ij} + \beta_{H_1} H_1) + e_i + w,$$

1084 where γ is the effect scale of SNPs and haplotype "11XX", $e_i \sim N(0, 0.1)$ is the random error and w is

1085 a fixed intercept term. For linear models, the outcome $Y_i = O_i$; while for generalized linear models,

1086 we sampled the outcome from binomial distribution: $Y_i \sim Bin(1, \pi_i)$, where $\pi_i = \frac{e^{O_i}}{1+e^{O_i}}$ is the

- 1087 probability that the i th individual has the case.
- 1088

1089 As the simulation is intended to compare the variance explained by HTRX, HTR and SNPs (GWAS) 1090 in addition to fixed covariates, we tripled the effect sizes of SNPs and haplotype "11XX" (if 1091 interaction exists) by setting $\gamma = 3$. In "glm", to ensure a reasonable case prevalence (e.g. below 5%), 1092 we set w = -7, which was also applied in "lm".

1093

1094 We applied the procedure described in "**HTRX Model selection procedure for shorter haplotypes**" 1095 for HTRX, HTR and GWAS, and visualized the distribution of the out-of-sample R^2 for each of the 1096 best models selected by each method in Supplementary Figure 4.4. In both "lm" and "glm", HTRX

1097 has equal predictive performance as the true model. It performs as well as GWAS when the

1098 interaction effects is absent, explains more variance when an interaction is present, and is significantly

more explanatory than HTR. When rare SNPs are included, the only effective interaction term is rare.In this case the difference between GWAS and HTRX becomes smaller as expected, and removing the

1101 rare haplotypes hardly reduces the performance of HTRX.

1102

1103 In conclusion, we demonstrate through simulation that our HTRX implementation a) searches 1104 haplotype space effectively, and b) protects against overfitting. This makes it a superior approach 1105 compared to HTR and GWAS to integration SNP effects with gene-gene interaction. Its robustness

1106 also retains when there are rare effective SNPs and haplotypes.

1107

1108 POLYGENIC SELECTION TEST

We inferred allele frequency trajectories and selection coefficients for a set of LD-puned genome-1109 wide significant trait associated variants using a modified version of the software CLUES¹⁹. To 1110 1111 account for population structure in our samples, we applied a novel chromosome painting technique 1112 based on inference of a sample's nearest neighbours in the marginal trees of an ARG that contains 1113 labelled individuals (Irving-Pease et al., submitted). We ran CLUES using a time-series of imputed 1114 aDNA genotype probabilities obtained from 1,015 ancient West Eurasian samples that passed all 1115 quality control filters. We produced four additional models for each trait associated variant, by 1116 conditioning the analysis on one of the four ancestral path labels from our chromosome painting 1117 model: either Western hunter-gatherers (WHG), Eastern hunter-gatherers (EHG), Caucasus hunter-1118 gatherers (CHG), or Anatolian farmers (ANA). We then inferred polygenic selection gradients (ω) and p-values for each of MS, CD and RA, in all ancestral paths, using the software PALM²⁰. Full 1119

- 1120 methods and results can be found in Supplementary Note 6.
- 1121

ANCESTRY LINKAGE DISEQUILIBRIUM (LDA) AND ANCESTRY LINKAGE DISEQUILIBRIUM SCORE (LDAS)

- 1124 In population genetics, linkage disequilibrium (LD) is defined as the non-random association of
- alleles at different loci in a given population⁸⁰. We propose an ancestry linkage disequilibrium (LDA)
- 1126 approach to measure the association of ancestries between SNPs.
- 1127

1128 Let A(i, j, k) denote the probability of the kth ancestry (k = 1, ..., K) at the *j*th SNP (j = 1, ..., J) of a chromosome for the *i*th individual (i = 1, ..., N). 1129 1130 1131 We define the distance between SNP l and m as the average L_2 norm between ancestries at those SNPs. Specifically we compute the L_2 norm for the *i*th genome as 1132 $D_i(l,m) = ||A(i,l,\cdot) - A(i,m,\cdot)||_2 = \sqrt{\frac{1}{K}\sum_{k=1}^K (A(i,l,k) - A(i,m,k))^2}.$ 1133 1134 Then we compute the distance between SNP *l* and *m* by averaging $D_i(l, m)$: 1135 $D(l,m) = \frac{1}{N} \sum_{i=1}^{N} D_i(l,m).$ 1136 1137 1138 We define $D^*(l, m)$ as the theoretical distance between SNP l and m if there were no linkage disequilibrium of ancestry (LDA) between them. $D^*(l, m)$ is estimated by 1139 $D^*(l,m) \approx \frac{1}{N} \sum_{i=1}^{N} ||A(i^*,l,\cdot) - A(i,m,\cdot)||_2,$ 1140 where $i^* \in \{1, \dots, N\}$ are re-sampled without replacement at SNP *l*. Using the empirical distribution 1141 1142 of ancestry probabilities accounts for variability in both the average ancestry and its distribution 1143 across SNPs. Ancestry assignment can be very precise in regions of the genome where our reference 1144 panel matches our data, and uncertain in others where we only have distant relatives of the underlying 1145 populations. 1146 1147 The LDA between SNP l and m is a similarity, defined in terms of the negative distance -D(l,m)1148 normalized by the expected value $D^*(l, m)$ under no LD, as: $LDA(l,m) = \frac{D^*(l,m) - D(l,m)}{D^*(l,m)}.$ 1149 1150 1151 LDA therefore takes an expected value 0 when haplotypes are randomly assigned at different SNPs, 1152 and positive values when the ancestries of haplotypes are correlated. 1153 1154 LDA is a pairwise quantity. To arrive at a per-SNP property, we define the LDA score (LDAS) of 1155 SNP *j* as the total LDA of this SNP with the rest of the genome, i.e. the integral of the LDA for that 1156 SNP. Because this quantity decreases to zero as we move away from the target SNP, this is in practice 1157 computed within an XcM-window (we use X = 5 as LDA is approximately zero outside this region in 1158 our data) on both sides of the SNP. Note that we measure this quantity in terms of the genetic 1159 distance, and therefore LDAS is measuring the length of ancestry-specific haplotypes compared to 1160 individual-level recombination rates. 1161 1162 As a technical note, when the SNPs approach either end of the chromosome, they no longer have a 1163 complete window, which results in a smaller LDAS. This would be appropriate for measuring total 1164 ancestry correlations, but to make LDAS useful for detecting anomalous SNPs, we use the LDAS of 1165 the symmetric side of the SNP to estimate the LDAS within the non-existent window. 1166

$$LDAS(j;X) = \begin{cases} \int_{gd(j)-X}^{gd(j)+X} LDA(j,l) \, dgd & \text{if } X \leq gd(j) \leq tg - X, \\ \int_{0}^{gd(j)+X} LDA(j,l) \, dgd + \int_{2gd(j)}^{gd(j)+X} LDA(j,l) \, dgd & \text{if } gd(j) < X, \\ \int_{gd(j)-X}^{tg} LDA(j,l) \, dgd + \int_{gd(j)-X}^{2gd(j)-tg} LDA(j,l) \, dgd & \text{if } gd(j) > tg - X. \end{cases}$$

- 1169 where gd(l) is the genetic distance (i.e. position in cM) of SNP l, and tg is the total genetic distance
- 1170 of a chromosome. We also assume the LDA on either end of the chromosome equals the LDA of the
- 1171 SNP closest to the end: $LDA(j, gd = 0) = LDA(j, l_{min(gd)})$ and LDA(j, gd = td) =
- 1172 $LDA(j, l_{max(gd)})$, where gd is the genetic distance, $l_{min(gd)}$ and $l_{max(gd)}$ are the indexes of the SNP
- 1173 with the smallest and largest genetic distance, respectively.
- 1174

1175 The integral $\int_{gd(j)-X}^{gd(j)+X} LDA(j,l)dgd$ is computed assuming linear interpolation of the LDA score 1176 between adjacent SNPs.

1177

1182

LDA thus quantifies the correlations between the ancestry of two SNPs, measuring the proportion of
individuals who have experienced a recombination leading to a change in ancestry, relative to the
genome-wide baseline. The LDA score is the total amount of genome in LDA with each SNP
(measured in recombination map distance).

1183 SIMULATION FOR SELECTION: LDA

1184 An ancient population P_0 evolved for 2200 generations before splitting into two sub-populations P_1 1185 (Steppe) and P_2 (Farmer). After evolving 400 generations, we added mutation " m_1 " and " m_2 " at the 1186 different locus in P_1 and P_2 . Both added mutations were then positively selected in the following 300 1187 generations, after which they merged to P_3 , where both added mutations experienced strong positive 1188 selection for 20 generations. Finally, we sampled 1000 individuals from P_3 to compute their ancestry 1189 proportions of P_1 and P_2 using the "chromosome painting" technique, and calculated the LDA score 1190 of the simulated chromosome positions.

- 1191
- 1192 The above describes the simulation in Supplementary Figure 6.1.
- 1193

1194 We investigated balancing selection at 2 loci as well. The balancing selection in P_1 and P_2 ensured the 1195 mutated allele reaches around 50% frequency, while positive selection made the mutated allele 1196 become almost the only allele. In P_3 , if m_1 or m_2 was positively selected, its frequency reached more 1197 than 80% regardless of whether the allele experienced balancing or positive selection in P_1 or P_2 , 1198 because we set a strong positive selection. If m_1 or m_2 was balancing selected in P_3 , its frequency 1199 slightly increased, e.g. if m_1 underwent balancing selection in P_1 , it had 25% frequency when P_3 was 1200 created, and the frequency reached around 37.5% after 20 generations of balancing selection in P_3 .

1201

1202 The results (Supplementary Figure 6.2) show that positive selection in P_3 resulted in low LDA scores 1203 around the selected locus, if this allele was not uncommon (i.e. had 50% (balancing selection) or 1204 100% frequency (positive selection) in subpopulation P_1 or P_2). Note that the balancing selection in 1205 P_1 or P_2 worked the same as "weak positive selection", because m_1 and m_2 were rare when they first 1206 occurred, which were positively selected until 50% frequency.

1207

1208 We also performed simulations for selection at a single locus (Supplementary Figure 6.2&6.3).

1209

1210 Stage 1: We added a mutation m_1 in the 1600 generation in P_0 , which then underwent balancing

1211 selection until generation 2200, when P_0 split into P_1 and P_2 , where the frequency of m_1 was around

- 1212 50%.
- 1213

1214 Stage 2: Then we explored different combinations of positive, balancing and negative selection of m_1

1215 in P_1 and P_2 . the frequency of m_1 reached 80%, 50% and 20% when it was positively, balancing or

1216 negatively selected, respectively, until generation 2899. Here we sampled 20 individuals each in P_1

1217 and P_2 as the ancient samples.

1218

1219 Stage 3: Then P_1 and P_2 merged into P_3 in generation 2900. In P_3 , for each combination of selection

- 1220 in Stage 2, we simulated positive, balancing and negative selection for m_1 . The selection lasted for 20
- 1221 generations, and then we sampled 4000 individuals from P_3 as the modern population.
- 1222
- 1223 Results: when m_1 was positively selected in only one of P_1 and P_2 , and it experienced negative
- 1224 selection in P_3 , the LDA scores around the locus of m_1 were low. Otherwise, no abnormal LDA 1225 scores were found at m_1 .
- 1226

1227

- 1230
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