A renewal theory approach to IBD sharing

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Abstract

A long genomic segment inherited by a pair of individuals from a single, recent common ancestor is said to be identical-by-descent (IBD). Shared IBD segments have numerous applications in genetics, from demographic inference to phasing, imputation, pedigree reconstruction, and disease mapping. Here, we provide a theoretical analysis of IBD sharing under Markovian approximations of the coalescent with recombination. We describe a general framework for the IBD process along the chromosome under the Markovian models (SMC/SMC’), as well as introduce and justify a new model, which we term the renewal approximation, under which lengths of successive segments are assumed to be independent. Then, considering the infinite-chromosome limit of the IBD process, we recover previous results (for SMC) and derive new results (for SMC’) for the mean fraction of the chromosome found in long shared segments and the mean number of such segments. We then use renewal theory to derive an expression (in Laplace space) for the distribution of the number of shared segments and demonstrate implications for demographic inference. We also compute (again, in Laplace space) the distribution of the fraction of the chromosome shared, from which we obtain explicit expressions for the first two moments. Finally, we generalize all results to populations with a variable effective size.

Keywords: IBD sharing, coalescent theory, recombination, renewal theory, SMC, SMC’

1. Introduction

IBD sharing (of either a single site or a segment) between a pair of individuals is most naturally defined in terms of recent co-ancestry, no more remote than some time depth $t$ \cite{Thompson2013}. In population samples, the time of the common ancestor is unknown, and in practice, two individuals are said to share an IBD segment if it exceeds an arbitrary length cutoff $m$. Much attention has recently been devoted to efficient algorithms for the detection of IBD segments

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in large samples (e.g., Purcell et al. (2007); Gusev et al. (2009); Browning and Browning (2011); Brown et al. (2012); Browning and Browning (2013a)). Even when a segment is not perfectly identical between two individuals (due to very recent mutations or genotyping errors), a sufficiently long segment (say, > 3cM) showing very high similarity is a strong indication of co-ancestry in the past few tens of generations.

IBD segments have had numerous recent applications in genetics, for example, characterization of relationships between populations (Atzmon et al., 2010; Bray et al., 2010; Moorjani et al., 2013; Gauvin et al., 2013; Bougué et al., 2013; Ralph and Coop, 2013), detection of positive selection (Han and Abney, 2013), estimation of heritability (Browning and Browning, 2013b), mapping haplotypes associated with a trait (Gusev et al., 2011; Browning and Thompson, 2012; Lin et al., 2013), phasing and imputation (Kong et al., 2008; Palin et al., 2011), and pedigree reconstruction (Huff et al., 2011; Henn et al., 2012). See Browning and Browning (2012) and Thompson (2013) for up-to-date reviews. Recently, theory began to develop for the expected amount of IBD sharing in model populations, with implications for demographic inference. Palamara et al. (2012) and Palamara and Pe’er (2013) computed, under the coalescent and for complex demographies, the moments of the fraction of the chromosome found in long shared segments. Palamara et al. (2012) and Carmi et al. (2013) then approximated the distribution of the fraction of the chromosome shared, assuming a Poisson distribution for the number of segments (see also Huff et al. (2011)). Ralph and Coop (2013) computed the expected number of shared segments of a certain length given an arbitrary demographic history.

Genomic segments with shared ancestry are broken by recombination events. Under certain conditions, consecutive segments along the chromosome can be approximated as independent, and therefore, their analysis can be simplified by studying the corresponding renewal process. Renewal theory is the study of processes in which events are separated by independent waiting times, and where each waiting period or event may be associated with a value (Karlin and Taylor, 1975). Therefore, if segments with shared ancestry are interpreted as waiting times, renewal theory can be applied to compute, for example, the number of and total amount of genetic material covered by segments of a certain length.

Here, we introduce a general framework for the analysis of the IBD process along the chromosome, based on a renewal approximation to the pairwise Sequentially Markov Coalescent (SMC). According to the approximation, a new tree height is drawn, at a recombination event, independently of the previous tree height and from the stationary distribution of tree heights at recombination sites, derived for the pairwise SMC by Li and Durbin (2011). The renewal framework enables us to derive new results, such as the distribution of the number of shared segments, as well as recover previous results as special cases. We also generalize our results to the more accurate, yet tractable SMC’ model (Marjoram and Wall, 2006). A renewal approach to the IBD process has been considered in the past (e.g., Stani (1980); Chapman and Thompson (2003), with initial contributions already by Fisher (1954)), in a model where the popula-
tion has been recently founded by individuals of heterogeneous genetic types. Alternatively, in those works, IBD is defined with respect to a given time depth (Thompson, 2013). The IBD segment lengths were either assumed exponential or fitted. In contrast, we consider a model that can be applied without reference to a particular time point. In our model, two chromosomes can trace their common ancestor, at each locus, to any time in the past, and IBD segments are defined with respect to a length cutoff.

Our results are organized as follows. In section 2.1, we introduce the renewal approximation in the context of successively simplified approximations of the coalescent with recombination. In section 2.2, we describe the IBD process under the different approximations and present numerical evidence to justify the renewal approach. We then show, in section 2.3, how simple quantities, such as the mean number of shared segments and the mean fraction of the chromosome shared, emerge naturally from our definition of the IBD process by taking the infinite-chromosome limit. Specifically, we recover some previously derived results for SMC and obtain new results for SMC'. In section 2.4, we derive an expression, in Laplace space, for the distribution of the number of shared segments and consider implications for demographic inference. In section 2.5, we derive, again in Laplace space, the distribution of the fraction of the chromosome shared, from which we obtain explicit expressions for the first two moments, recovering and extending previous results. Finally, in section 2.6, we generalize our results to populations with variable historical size.

2. Results

2.1. Overview of the coalescent with recombination and its Markovian approximations

We consider a sample of two chromosomes of length $L$ (Morgans) in a population of a constant effective size $N$ (haploid chromosomes) and with recombination modeled as a Poisson process along the chromosome. The ancestral genetic process can be described by the coalescent with recombination (Hudson, 1983; Griffiths and Marjoram, 1997). In this model, looking backwards in time, lineages can either coalesce (at rate 1 per pair of lineages, when the time is scaled by $N$) or recombine at a random position along the chromosome (split into two, at rate $\rho = 2Nr$, where $r$ is the recombination probability per generation). The resulting structure is then called the ancestral recombination graph (ARG). Wiuf and Hein (1999) described an alternative but equivalent formulation, where the ARG is obtained by walking along the chromosome. In this model, a coalescent tree is first formed at the leftmost end of the chromosome (Figure 1A). Recombination then occurs at genetic distance distributed exponentially with rate equal to the total tree size; the position of the breakpoint ($t_r$) is randomly and uniformly distributed along the tree (Figure 1B). The branching lineage then coalesces with any of the existing branches of the ARG, and the process is repeated until reaching the end of the chromosome (Figure 1C). The model is non-Markovian, in the sense that the tree formed at a given position depends on all preceding trees.
McVean and Cardin (2005) proposed a Markovian approximation (the Sequentially Markov Coalescent, or SMC) to the coalescent with recombination. At each recombination event in SMC, the branch leading from the breakpoint to the most recent common ancestor (MRCA) is deleted, and the branching lineage is allowed to coalesce only with the lineage ancestral to the other individual (Figure 1D, G). Once the MRCA is reached, the process is continued with the newly formed tree. Marjoram and Wall (2006) suggested a more accurate approximation, called SMC’, in which the branching lineage is allowed to coalesce with the branch it split from, but once the tree is formed, any branch not ancestral to the sample is again deleted (Figure 1E, G). See Hobolth and Jensen (2014) for the joint distribution of tree heights at two loci under the Markovian approximations.

We propose the renewal approximation, which is a further simplification of SMC. According to our approximation, at a recombination event, the new tree height is drawn, independently of the previous tree height, from the stationary distribution of tree heights under SMC (Figure 1F, G). The stationary distribution was derived by Li and Durbin (2011) (see the next section). While the independence assumption is strong, the fact that we use the stationary distribution guarantees that for sufficiently long sequences (see below), the statistical properties of SMC and the renewal process are similar.

2.2. The IBD process

2.2.1. The IBD process in SMC

Recently, Li and Durbin (2011) derived the probability density function (PDF) of the tree height (equivalently, time to MRCA or TMRCA; and scaled by $N$) at a recombination site, given the TMRCA of the preceding tree. The result is given in their supplementary Eq. (6),

$$q(t|s) = \begin{cases} \frac{1}{2} (1 - e^{-t}) & t < s, \\ \frac{1}{2} e^{-(t-s)} (1 - e^{-s}) & t > s, \end{cases}$$

where $s$ and $t$ are the previous and new TMRCA, respectively. Note that $t \neq s$ by definition and that $q(t|s)$ is normalized. At a recombination site, and for a given new tree height $t$, the sequence length to the next recombination event is distributed exponentially with rate $2Nt$, the total branch length of the tree (in generations; Wiuf and Hein (1999)). The sequence between recombination sites is a shared segment, because the common ancestor of the two chromosomes is fixed throughout the segment. In SMC, the MRCA necessarily changes at recombination sites; therefore, segments are terminated by recombination events. With these preliminaries, and imposing a minimal segment length cutoff, $m$, we define in Table 1 the IBD process along the chromosome (see also Figure 2).
Figure 1: An illustration of the coalescent with recombination for two chromosomes, and the associated Markovian approximations. Part A shows the coalescent tree at a random site. The two extant chromosomes are denoted \( a \) and \( b \). In B, a recombination event at time \( t_r \) is illustrated. The old branch connecting the breakpoint and the MRCA is colored red, and the branching lineage is shown as a dashed line. Under the full model of the coalescent with recombination [Wiuf and Hein (1999); C], the new lineage can coalesce with any branch in the existing tree (in this example, earlier than the previous TMRCA), and both the old lineage (which is not ancestral to the sample anymore) and the new lineage are carried over to the next site. The ‘marginal’ tree at the new site is shown in solid lines; the remainder of the ARG is in dashed lines. The Markovian approximations are presented in parts D-G, where the current TMRCA is denoted as \( s \) and the new as \( t \). In SMC [McVean and Cardin (2005); D], the old branch (red in B) is deleted, and the branching lineage (dashed lines) can coalesce only with the lineage corresponding to the other chromosome (either before or after the previous TMRCA). In SMC’ [Marjoram and Wall (2006); E], the branching lineage can coalesce with the old branch (blue), but that branch is deleted once the new tree is formed. Under the renewal approximation (F), the new tree height is drawn independently of the previous tree height. In all Markovian approximations, the new tree (G) contains only the lineages ancestral to the two extant chromosomes at that position.

Table 1 The IBD process in SMC

| Step | Description |
|------|-------------|
| 1: Initialize | \( x \leftarrow 0 \) \( \triangleright \) The position along the chromosome |
| 2: | \( n_m \leftarrow 0 \) \( \triangleright \) The number of long shared segments |
| 3: | \( f_m \leftarrow 0 \) \( \triangleright \) The fraction of the chromosome in long shared segments |
| 4: | Draw TMRCA: \( t \sim \text{Exp}(1) \) |
| 5: | while \( x < L \) |
| 6: | \( \text{Draw segment length: } \ell \sim \text{Exp}(2Nt) \) |
| 7: | if \( (x + \ell) > L \) |
| 8: | \( \ell \leftarrow (L - x) \) |
| 9: | \( \text{if } \ell > m \) |
| 10: | \( n_m \leftarrow n_m + 1 \) |
| 11: | \( f_m \leftarrow f_m + \ell/L \) |
| 12: | \( s \leftarrow t \) |
| 13: | Draw new TMRCA \( t \) with PDF \( q(t|s) \) (Eq. 1) |
| 14: | \( x \leftarrow x + \ell \) |
Figure 2: An illustration of the IBD process along the chromosome in SMC. Segments are broken by recombination events (vertical bars). The TMRCA is shown on top of each segment. Given TMRCA $t_i$ at segment $i$, the segment length $\ell_i$ is distributed exponentially with rate $2Nt_i$. Given $t_i$, the TMRCA at the next segment, $t_{i+1}$, is distributed according to Eq. (1).

The minimal segment length, $m$, is shown as a horizontal bar under the chromosome. Segments longer than $m$ are shown in dark pink. In this example, there are three such segments; hence $n_m = 3$ and the fraction of the chromosome shared is $f_m = (\ell_1 + \ell_5 + \ell_9)/L$. Segments shorter than $m$ are in light pink. The last segment exceeds the chromosome length; the excess length (yellow) is ignored.

Steps [8] and [9] are needed in case the new segment exceeds the chromosome length. In simulations, step [14] is implemented by drawing a random recombination time, $t_r$, uniform in $[0, s]$, and then a random coalescence time $t_c$, exponential with rate 1. The new TMRCA is then set to $t \leftarrow t_r + t_c$ (Figure 1D).

2.2.2. The IBD process in the renewal approximation to SMC

Eq. (1) for $q(t|s)$ can be interpreted as the transition probability for a Markov chain whose states are the tree heights at consecutive recombination sites. Li and Durbin [2011], who derived Eq. (1), further computed the stationary distribution of the chain,

$$\pi_\infty(t) = te^{-t}. \quad (2)$$

Note that this stationary distribution of the tree height is not the same as the ‘marginal’ coalescence distribution, $P_c(t) = e^{-t}$, which would apply to the tree height at a pre-specified site, such as the end of a chromosome [Wiuf and Hein 1999], or to a randomly chosen site. In fact, $\pi_\infty(t)$ is identical to the distribution at a site conditional on a recombination event having occurred at that site when the recombination rate per site is very small [Griffiths and Marjoram 1997]. It thus has mean equal to 2, as for example is the case for tree heights around rare insertions in the human genome [Hufl et al. 2010]. In other words, $\pi_\infty(t)$,
Figure 3: Convergence of the distribution of tree heights in the SMC model. The first tree is distributed as $e^{-t}$, according to the standard coalescent. Subsequent trees are distributed according to Eqs. (1) and (3). The integrals were solved numerically. The stationary PDF (dashed line; Eq. (2)) is reached quickly.

may be interpreted as the PDF of the TMRCA of a randomly chosen segment (rather than site).

To test the convergence to the stationary distribution, we numerically computed the PDFs of successive tree heights, as follows,

$$\pi_1(t) = e^{-t},$$

$$\pi_{n+1}(t) = \int_0^{\infty} q(t|s) \pi_n(s) ds ; n > 1. \quad (3)$$

The resulting PDFs for the first 10 trees are shown in Figure 3, demonstrating fast convergence to the stationary PDF (Eq. (2)). For typical (human) parameters ($N \approx 10^4$, $L \approx 1$ Morgan), the average number of recombination events along the chromosome is $2NL \sim 10^4 \gg 1$ (Griffiths and Marjoram, 1997). Therefore, the vast majority of trees are expected to have the stationary PDF.

Using the stationary PDF, segment lengths are therefore distributed as (see also Li and Durbin (2011) and Palamara et al. (2012))

$$\psi(\ell) = \int_0^{\infty} \pi_{\infty}(t) \cdot 2Nte^{-2Nt\ell} dt = \frac{4N}{(1 + 2N\ell)^3}. \quad (4)$$

The mean segment length is $\langle \ell \rangle = 1/2N$, but no higher moments exist. Note that as expected, the distribution of $\rho = 2N\ell$, the scaled recombination rate, is $\psi(\rho) = 2/(1 + \rho)^3$, independent of $N$ (a property that holds generally; see section 2.6).

Having the distribution of segment lengths, we can now invoke the assumption of independence between successive segments and define the IBD process in the renewal approximation (Table 2). To generate numbers from
\(\psi(\ell)\), we use the transformation method: let \(u\) be uniform in \([0, 1]\); we set \(\ell = (1 - \sqrt{u}) / (2N\sqrt{u})\).

Table 2 The IBD process in the renewal approximation

1: Initialize
2: \(x \leftarrow 0\) ▷ The position along the chromosome
3: \(n_m \leftarrow 0\) ▷ The number of long shared segments
4: \(f_m \leftarrow 0\) ▷ The fraction of the chromosome in long shared segments
5: while \(x < L\)
6: Draw segment length \(\ell\) with PDF \(\psi(\ell)\) (Eq. (4))
7: if \((x + \ell) > L\)
8: \(\ell \leftarrow (L - x)\)
9: if \(\ell > m\)
10: \(n_m \leftarrow n_m + 1\)
11: \(f_m \leftarrow f_m + \ell / L\)
12: \(x \leftarrow x + \ell\)

2.2.3. The IBD process in SMC’

In SMC’, the PDF of the new TMRCA, \(t\), given the previous TMRCA, \(s\), is given by

\[
q'(t|s) = \begin{cases} 
\int_0^s \int_{t_r}^s e^{-2(t_r-t_c)}dt_c \, dt_r & t = s, \\
\int_t^s \frac{1}{2} e^{-2(t-t_r)}dt_r & t < s, \\
\int_s^t \frac{1}{2} e^{-2(s-t_r)}dt_r e^{-(t-s)} & t > s. 
\end{cases}
\] (5)

Note that the prime notation corresponds to that in SMC’, not to a derivative. To understand Eq. (5), consider how the new TMRCA, \(t\), is drawn in simulations. First, a random recombination time, \(t_r\), is drawn uniformly in \([0, s]\), as in SMC. But then, the random coalescence time, \(t_c\), is drawn from an exponential distribution with rate 2, since the branching lineage can coalesce with either the other chromosome or the lineage it branched from (Figure 1E). If \(t_r + t_c < s\), the new TMRCA is set to either \(t \leftarrow s\) (coalescence with the lineage it branched from) or \(t \leftarrow t_r + t_c\) (coalescence with the other chromosome) with probability 1/2 each. If \(t_r + t_c > s\), a new coalescence time, \(\tau_c\), is drawn from an exponential distribution with rate 1 (since after time \(s\), there is only a single other lineage), and the new TMRCA is set to \(t \leftarrow s + \tau_c\). The upper limit of the integral for \(t < s\) is \(t\), not \(s\), since the recombination time, \(t_r\), cannot be greater than the new coalescence time \(t\). The integrals in Eq. (5) can be solved, yielding

\[
q'(t|s) = \begin{cases} 
\frac{2s + e^{-2(t-s)} - 1}{4} & t = s, \\
\frac{1}{2} e^{-(t-s)} & t < s, \\
\frac{e^{-(t-s)} - e^{-2(t-s)}}{2s} & t > s. 
\end{cases}
\] (6)

Note that \(q'(t|s)\) is normalized. Curiously, the stationary distribution of the chain is \(\pi_{\infty}(t) = te^{-t}\), exactly as in SMC (Eq. (2)). This can be proved by
validating the detailed balance equation, \( \pi'_{\infty}(t)q_{\cdot}(s|t) = \pi'_{\infty}(s)q_{\cdot}(t|s) \), which also shows that SMC’ is reversible (Zheng et al., 2013).

To define the IBD process (Table 3), we note that in the case \( t = s \), the common ancestor of the two chromosomes does not change, and therefore, the shared segment extends until (at least) the next recombination event.

**Table 3** The IBD process in SMC’

1: Initialize
2: As in Table 1
3: while \( x < L \)
4: \( \ell \leftarrow 0 \) \quad \triangleright \text{The current total segment length}
5: \hspace{1em} repeat
6: \hspace{2em} \triangleright \text{Draw distance to next recombination; not necessarily a new segment}
7: \hspace{3em} Draw \( \ell_0 \sim \text{Exp}(2Nt) \)
8: \hspace{3em} \( \ell \leftarrow \ell + \ell_0 \)
9: \hspace{3em} \( s \leftarrow t \)
10: \hspace{3em} Draw new TMRCA \( t \) with PDF \( q_{\cdot}(t|s) \) (Eq. (6))
11: \hspace{1em} until \( t \neq s \)
12: \hspace{1em} if \( (x + \ell) > L \)
13: \hspace{2em} \( \ell \leftarrow (L - x) \)
14: \hspace{1em} if \( \ell > m \)
15: \hspace{2em} \( n_m \leftarrow n_m + 1 \)
16: \hspace{2em} \( f_m \leftarrow f_m + \ell/L \)
17: \hspace{1em} \( x \leftarrow x + \ell \)

We now derive the stationary distribution of segment lengths. Given the TMRCA \( t \) at the beginning of a segment, the rate at which the segment terminates is the product of the recombination rate \( (2Nt) \) and the probability that the segment does not extend beyond the recombination site \( (1 - q_{\cdot}(t|t)) \). Therefore, given \( t \), segment lengths are exponential with rate

\[
\lambda(t) = 2Nt[1 - q_{\cdot}(t|t)] = \frac{N}{2} (2t + 1 - e^{-2t}).
\]

(7)

Note that this also implies that for two loci distance \( \ell \) apart, and given \( t \) at the left locus, the probability of the right TMRCA to remain \( t \) is \( \exp\{-\lambda(t)\ell\} = \exp\{-\rho[t - q_{\cdot}(t|t)]\}, \) as in the small \( \rho \) limit of Eq. (30) in Harris and Nielsen (2013).

To obtain the unconditional distribution of segment lengths, we cannot use \( \pi'_{\infty}(t) \), because we need the distribution of tree heights at segments ends, not at recombination sites. We therefore define a new Markov chain with transition probability

\[
q_{\cdot'}(t|s) = \frac{q_{\cdot}(t|s)}{1 - q_{\cdot}(s|s)} = \frac{q_{\cdot}(t|s)}{1 - 2s + e^{-2s} - 1},
\]

(8)

which is the conditional probability of the new tree height, given that it has
changed (i.e., a new segment began). By construction, the stationary distribution of the chain, $\pi'_{\infty}(t)$, is the desired distribution of tree heights at the beginning of segments. It is easy to verify by detailed balance that $\pi'_{\infty}(t) \propto e^{-t}[1 - q'(t)] \propto e^{-t} \lambda(t)$, and then, by normalization,

$$\pi'_{\infty}(t) = \frac{e^{-t} \lambda(t)}{\int_0^\infty e^{-t'} \lambda(t') dt'} = \frac{3}{8} e^{-t} \left( 2t + 1 - e^{-2t} \right).$$

(9)

To obtain the distribution of segment lengths, $\psi'(\ell)$, we integrate over all $t$ (as in Eq. (4)),

$$\psi'(\ell) = \int_0^\infty \pi'_{\infty}(t) \lambda(t) e^{-\lambda(t) \ell} dt = \frac{\int_0^\infty e^{-t} \lambda^2(t) e^{-\lambda(t) \ell} dt}{\int_0^\infty e^{-t} \lambda(t) dt}. \quad (10)$$

The integrals in Eq. (10) can be solved in terms of special functions; the final expression is given in Appendix A (Eq. (A.1)). Note that setting $\lambda(t) = 2Nt$ (i.e., setting the probability of $t = s$ to zero) reduces Eq. (10) to the SMC distribution (Eq. (4)). Using the representation of Eq. (10), it is easy to see that $\psi'(\ell)$ is normalized and that the mean segment length is

$$\langle \ell' \rangle = \frac{1}{\int_0^\infty e^{-t} \lambda(t) dt} = \frac{3}{4N}.$$ 

(11)

Segments in SMC’ are, by definition, longer than in SMC, and in SMC $\psi(\ell)$ has no moments higher than the first. Therefore, $\psi'(\ell)$ also has no second or higher moments. It is possible, using Eq. (10), to define a renewal process for SMC’ analogous to the process defined in Table 2. However, with the exception of the infinite-chromosome results (section 2.3), we do not further investigate the properties of such a model.

2.2.4. Simulations

To demonstrate the IBD process, as well as provide empirical justification to the renewal approximation, we show simulation results for the distribution of the fraction of the chromosome shared (in long segments), $P(f_m)$, (Figure 4) and the distribution of segment lengths, $\psi(\ell)$ (Figure 5). Simulations were performed precisely as defined in Tables 1, 2, and 3 above. For all values of $N$ tested, simulation results for $P(f_m)$ were identical between SMC and its renewal approximation. For small values of $N$ (or more precisely, as $1/2N$, the average distance between recombination sites, approaches $m$), there is more sharing in SMC’ than in SMC/renewal. This is because in SMC’, short segments may extend beyond the first recombination event, and so exceed the length cutoff. Simulation results for the distribution of segment lengths in SMC and SMC’ (Figure 5) agree well with Eqs. (4) and (10), respectively. As expected, the SMC’ distribution has a heavier tail than in SMC and interestingly, is indistinguishable from that of the ARG, reinforcing the importance of the SMC’ model.
The fraction of the chromosome shared, \( f_m \) (%)

|                  | Renewal (simulations) | SMC (simulations) | SMC’ (simulations) | Renewal (theory) | Poisson (theory) |
|------------------|------------------------|-------------------|--------------------|------------------|------------------|
| \( N = 5000 \)   |                        |                   |                    |                  |                  |
| \( N = 1000 \)   |                        |                   |                    |                  |                  |
| \( N = 500 \)    |                        |                   |                    |                  |                  |

Figure 4: The distribution of the fraction of the chromosome found in long shared segments, \( f_m \). We simulated the IBD process for three values of the population size (\( N = 500, 1000, 5000 \)), for \( L = 2 \) and \( m = 0.01 \) (Morgans), for SMC (the process defined in Table 1 section 2.2.1), the renewal approximation (Table 2 section 2.2.2), and SMC’ (Table 3 section 2.2.3), and for \( 10^6 \) realizations for each setting. The distribution for \( N = 5000 \) was divided by 3 for visibility. For all population sizes, the renewal approximation and SMC produce identical results, which also agree well with the renewal theory result (numerical inversion (Hollenbeck, 1998) of Eq. (42))). SMC’ and the Poisson approximation (Eq. (47)) deviate from SMC/renewal, increasingly for smaller values of \( N \). The fluctuations for \( N = 5000 \) are due to the sharing of exactly 0,1,2,... segments of length very close to \( m \), and were previously described (Carmi et al., 2013).

The distribution of segment lengths, \( \psi(\ell) \), under SMC, SMC’, and the ARG. Simulations for SMC and SMC’ were as described in Figure 4 but with \( N = 1000 \) and \( L = 0.5 \) (Morgan). ARG simulations were performed in ms, by outputting the marginal trees and extracting segment lengths. We ran 5000 realizations for each model. Theory for SMC is from Eq. (4) and theory for SMC’ is from Eq. (10) (equivalently (A.1)). Interestingly, simulation results for the ARG are indistinguishable from those of SMC’.
2.3. The infinite-chromosome limit of the IBD process in SMC and SMC’

In this section, we derive the mean fraction of the chromosome shared and the mean number of shared segments in SMC and SMC’ by considering the infinite-chromosome limit. Let us start with some general results under the renewal assumption. Given \( \psi(\ell) \) and using the elementary renewal theorem (Karlin and Taylor (1975), Theorem 4.2), the mean total number of segments (of any length) for \( L \to \infty \) is

\[
\langle n_0 \rangle = \frac{L}{\int_0^\infty \ell \psi(\ell) d\ell}.
\] (12)

Using the elementary renewal theorem for reward processes (Karlin and Taylor (1975), chapter 5, section 7.C.II), the mean number of long segments (\( \geq m \)) is, for \( L \to \infty \),

\[
\langle n_m \rangle = \langle n_0 \rangle \int_m^\infty \psi(\ell) d\ell.
\] (13)

Similarly, the mean fraction of the chromosome found in long segments is

\[
\langle f_m \rangle = \frac{\langle n_0 \rangle}{L} \int_m^\infty \ell \psi(\ell) d\ell.
\] (14)

We now turn to specific models, recovering previous results for SMC (Palamara et al., 2012) and obtaining new results for SMC’.

2.3.1. The SMC model

Under SMC, the distribution of segment lengths is given by Eq. (4). The mean total number of segments is

\[
\langle n_0 \rangle = \frac{L}{\int_0^\infty \frac{4N\ell}{(1+2N\ell)^3} d\ell} = 2NL,
\] (15)

the mean number of long shared segments is

\[
\langle n_m \rangle = 2NL \int_m^\infty \frac{4N}{(1+2N\ell)^3} d\ell = \frac{2NL}{(1+2mN)^2},
\] (16)

and the mean fraction of the chromosome in long segments is

\[
\langle f_m \rangle = 2N \int_m^\infty \frac{4N\ell}{(1+2N\ell)^3} d\ell = \frac{1+4mN}{(1+2mN)^2}.
\] (17)

Eq. (17) has been previously derived by Palamara et al. (2012), by considering the distribution of segment lengths surrounding a randomly chosen site. Simulation results for \( \langle f_m \rangle \) (Figure 6) agree well with Eq. (17). While simulations were shown before (Palamara et al., 2012; Carmi et al., 2013), here, by directly simulating SMC, we are able to observe perfect agreement even for very small values of \( N \). Eq. (16) was derived by Palamara et al. (2012) using
the relation $\langle n_m \rangle = L \langle f_m \rangle / \langle \ell_m \rangle$, where $\langle \ell_m \rangle$ is the mean length of segments longer than $m$.

Eq. (16) can be derived in yet another way, using a result from [Ralph and Coop (2013)], who showed that for a fixed TMRCA $t$, the mean number of long segments (of length $> m$) is $K(t,m) = e^{-2mNt}[2Nt(L - m) + 1]$. Integrating over all $t$ using $P_c(t) = e^{-t}$, we have $\langle n_m \rangle = \int_0^\infty K(t,m)P_c(t)dt = (1+2NL)(1+2mN)^2$. For $L \gg 1/2N$, we recover Eq. (16). Also note that for a fixed $t$, the mean number of segments of length in $[\ell, \ell + d\ell]$ is $-\partial K(t,\ell)/\partial \ell d\ell$. Integrating over all $t$ as before, this gives $4N(1 + 2NL)/(1 + 2N\ell)^3 d\ell$. Since the total number of segments (of all lengths) is $K(t,0) = (1 + 2NL)$, the probability of a random segment to be of length in $[\ell, \ell + d\ell]$ is $\psi(\ell)d\ell = 4N/(1 + 2N\ell)^3 d\ell$, exactly as in our Eq. (4).

2.3.2. The SMC' model

Under SMC’, the distribution of segment lengths is given by Eq. (10). The mean total number of segments is (using Eq. (11))

$$\langle n_0 \rangle = \frac{L}{\int_0^\infty \ell \psi(\ell) d\ell} = \frac{4NL}{3}. \tag{18}$$

Eq. (18) represents a surprisingly simple result, stating that for long chromosomes, the mean number of segments in SMC’ is precisely $2/3$ of the total number of recombination events, $2NL$. To provide an intuitive explanation, we recall (section 2.2.3) that the stationary distribution of tree heights at recombination sites is $\pi_{\infty}(t) = te^{-t}$ (as in SMC). At a recombination site, there is probability $1 - q(t|t)$ for the TMRCA to change and consequently, for the
Integrating over all $t$,
\[
\int_0^\infty te^{-t}[1 - q(t)]dt = \int_0^\infty te^{-t}2t + 1 - e^{-2t}dt = \frac{2}{3}.
\] (19)

In fact, it can be shown that at stationarity, the new tree has equal probability to be either larger, smaller, or equal to the previous tree. Also note that the probability to change the MRCA at a recombination site is $\frac{2}{3}$ also for the ARG (Griffiths and Marjoram 1997, Theorem 2.4).

Next, using Eqs. (10), (11), and (12), it can be seen that
\[
\psi'(\ell) = \int_0^\infty e^{-t} \lambda^2(t)e^{-\lambda(t)\ell} dt \langle n'_0 \rangle / L.
\] (20)

Using Eqs. (13) and (20), the mean number of segments longer than $m$ is
\[
\langle n'_m \rangle = \langle n'_0 \rangle \int_m^\infty \frac{e^{-t-\lambda(t)m}}{\langle n'_0 \rangle / L} dt = L \int_0^\infty \lambda(t)e^{-t-\lambda(t)m} dt.
\] (21)

The integral in Eq. (22) can be solved using MATHEMATICA (Wolfram Research, 2012), giving
\[
\langle f'_m \rangle = \left(\frac{-emN}{2}\right)^{-\frac{mN}{2}} \left(\frac{mN}{2}\right)^{3/2} G_{2,3}^{3,0} \left(-\frac{mN}{2} \left| -\frac{1}{2}, -\frac{1}{2}, \frac{mN}{2} \right. \right)
\] (23)

In Eq. (23), $G$ is the Meijer G-function (Weisstein 2014), $\Gamma$ (with two arguments) is the incomplete Gamma function, and $\psi^\prime$ is the digamma function.

2.4. The distribution of the number of long segments under the renewal approximation

Let us now consider the case of a chromosome of an arbitrary size under the renewal approximation. We derive an expression (in Laplace space) for the
distribution of the number of long segments (> m). Our method in this and the subsequent section is adapted from the physics literature (Godrèche and Luck, 2001).

2.4.1. Theory

Define $P_n(m, L)$ as the probability that two chromosomes share exactly $n$ long segments over a sequence of length $L$, under the renewal IBD process defined in Table 2 (section 2.2.2). We will obtain $\tilde{P}_n(m, s)$, the Laplace transform of $P_n(m, L)$ with respect to $L$: $\tilde{P}_n(m, s) = \int_0^\infty e^{-sl} P_n(m, L) dL$. Let us first define the auxiliary function $\eta(m, L)$, which is the probability that, conditional on recombination at position 0 in the sequence, a) recombination occurred at position in $[L, L + dL]$; and b) all intermediate recombination events in $[0, L]$ had terminated segments that were shorter than $m$. Note that $\eta(m, L)$, as well as $Q_n(m, L)$ below (Eq. (27)), are not PDFs. Then, $\eta(m, L)$ satisfies

$$\eta(m, L) = \delta(L) + \int_0^{\min(m, L)} \psi(\ell) \eta(m, L - \ell) d\ell. \tag{24}$$

In Eq. (24), $\delta(x)$ is Dirac’s delta function and $\psi(\ell)$ is the PDF of segment lengths. The derivation will proceed with a general $\psi(\ell)$; we will substitute the explicit SMC form (Eq. (4)) only at the final result. Eq. (24) is explained as follows. The first term ($\delta(L)$) accounts for the case $L = 0$. Otherwise, we condition on the length of the last segment, $\ell$, which cannot exceed either $m$ or $L$. Given $\ell$, we require the recombination at $L - \ell$ to end a series of short segments, which happens with probability $\eta(m, L - \ell)$. Note that we made use of the renewal property, namely the independence of successive segment lengths.

We now apply the Laplace transform ($L \to s$) to both sides of Eq. (24),

$$\tilde{\eta}(m, s) = 1 + \int_0^\infty e^{-sL} \left[ \int_0^{\min(m, L)} \psi(\ell) \eta(m, L - \ell) d\ell \right] dL$$

$$= 1 + \int_0^m \left[ \int_0^\infty e^{-sL} \eta(m, L - \ell) dL \right] d\ell$$

$$= 1 + \int_0^m e^{-st} \eta(m, L - \ell) \left[ \int_0^\infty e^{-s(L - \ell)} dL \right] d\ell$$

$$= 1 + \int_0^m e^{-st} \psi(\ell) \left[ \int_0^{\infty} e^{-s(L' - \ell)} \eta(m, L') dL' \right] d\ell$$

$$= 1 + \tilde{\psi}_<m(s) \tilde{\eta}(m, s), \tag{25}$$

where we defined $\tilde{\psi}_<m(s) \equiv \int_0^m e^{-s\ell} \tilde{\psi}(\ell) d\ell$. We thus obtained an algebraic equation for $\tilde{\eta}(m, s)$, whose solution is

$$\tilde{\eta}(m, s) = \left[ 1 - \tilde{\psi}_<m(s) \right]^{-1}. \tag{26}$$

Next, we define another auxiliary function, $Q_n(m, L) dL$, which is the prob-
ability that a) recombination occurred at position in \([L, L + dL]\); and b) that recombination event has ended the \(n\)th long segment. For \(n = 0\), \(Q_0(m, L) = \delta(L)\). For \(n > 0\), we have the following recursion equation,

\[
Q_n(m, L) = \int_m^L \psi(\ell) \left[ \int_0^{L-\ell} \eta(m, \ell')Q_{n-1}(m, L - \ell - \ell')d\ell' \right] d\ell. \tag{27}
\]

Eq. (27) is explained similarly to Eq. (24). We condition on the length of the last segment, \(\ell\), which must be longer than \(m\) (but shorter than \(L\)). Given the preceding recombination at \(L - \ell\), we condition on the length of rightmost stretch of short segments, \(\ell'\), which has probability \(\eta(m, \ell')\). Note that \(\eta(m, L)\) does not depend on the absolute position along the sequence, again, due to the renewal property. Finally, given \(\ell\) and \(\ell'\), there must have been a recombination at \(L - \ell - \ell'\) ending the \((n - 1)\)th long segment, with probability \(Q(m, L - \ell - \ell')\). We now apply the Laplace transform to Eq. (27),

\[
\tilde{Q}_n(m, s) = \int_m^\infty e^{-sL} \left\{ \int_m^L \psi(\ell) \left[ \int_0^{L-\ell} \eta(m, \ell')Q_{n-1}(m, L - \ell - \ell')d\ell' \right] d\ell \right\} dL
\]

\[
= \int_m^\infty e^{-sL} \psi(\ell)d\ell \int_0^\infty e^{-s(L-\ell)} \left[ \int_0^{L-\ell} \eta(m, \ell')Q_{n-1}(m, L - \ell - \ell')d\ell' \right] dL
\]

\[
= \int_m^\infty e^{-sL} \psi(\ell)d\ell \int_0^\infty e^{-sL'} \left[ \int_0^{L'} \eta(m, \ell')Q_{n-1}(m, L' - \ell')d\ell' \right] dL'
\]

\[
= \tilde{\psi}_m(s)\tilde{\eta}(m, s)\tilde{Q}_{n-1}(m, s) = \frac{\tilde{\psi}_m(s)}{1 - \tilde{\psi}_m(s)} \tilde{Q}_{n-1}(m, s), \tag{28}
\]

where \(\tilde{\psi}_m(s) \equiv \int_m^\infty e^{-s\ell}\psi(\ell)d\ell\), we used the fact that \(Q_{n\geq 1}(m, L < m) = 0\), and in the last line, we used the convolution theorem and Eq. (26). Using Eq. (28) and the initial condition, \(Q_0(m, s) = 1\), we find

\[
\tilde{Q}_n(m, s) = \left( \frac{\tilde{\psi}_m(s)}{1 - \tilde{\psi}_m(s)} \right)^n. \tag{29}
\]

We next define \(\phi(\ell) \equiv 1 - \int_0^\ell \psi(\ell')d\ell' = \int_\ell^\infty \psi(\ell')d\ell'\), the probability that a segment extends for sequence length greater than \(\ell\). We are now in a position to compute \(P_n(m, L)\). For \(n > 0\),

\[
P_n(m, L) = \int_0^m \phi(\ell) \left[ \int_0^{L-\ell} \eta(m, \ell')Q_{n}(m, L - \ell - \ell')d\ell' \right] d\ell
\]

\[
+ \int_m^L \phi(\ell) \left[ \int_0^{L-\ell} \eta(m, \ell')Q_{n-1}(m, L - \ell - \ell')d\ell' \right] d\ell. \tag{30}
\]
For $P_n(m, L)$, we do not require recombination at $L$. Therefore, we condition on the sequence length $\ell$ since the rightmost recombination event, with the probability of no recombination since then being $\phi(\ell)$. Then, if $\ell < m$, we require $n$ long segments to be seen by position $L - \ell$, possibly followed by any number of short segments. If $\ell > m$, then the sequence $[L - \ell, L]$ will form a long segment of its own, and we only require $n - 1$ previous long segments. Eq. (30) can be transformed similarly to Eqs. (25) and (28), yielding

$$
\tilde{P}_n(m, s) = \tilde{\eta}(m, s) \left[ \tilde{\phi}_{<m}(s) \tilde{Q}_n(m, s) + \tilde{\phi}_{>m}(s) \tilde{Q}_{n-1}(m, s) \right],
$$

where $\tilde{\phi}_{<m}(s) = \int_0^m e^{-s\ell} \phi(\ell) d\ell$ and $\tilde{\phi}_{>m}(s) = \int_m^\infty e^{-s\ell} \phi(\ell) d\ell$. For $n = 0$, we have $P_0(m, L) = \int_0^{\min(m, L)} \phi(\ell) \eta(m, L - \ell) d\ell$. Applying the Laplace transform gives

$$
P_0(m, s) = \tilde{\phi}_{<m}(s) \tilde{\eta}(m, s).
$$

Combining Eqs. (29), (31), and (32), and using $\tilde{\phi}_{<m}(s) + \tilde{\phi}_{>m}(s) = \tilde{\phi}(s) = (1 - \psi(s))/s$ and $\psi_{<m}(s) + \psi_{>m}(s) = \psi(s)$, we finally obtain

$$
\tilde{P}_n(m, s) = \begin{cases} 
\tilde{\phi}_{<m}(s) & \text{n = 0}, \\
\left[ 1 - \psi_{<m}(s) + s \tilde{\phi}_{>m}(s) \right] \left[ \frac{\psi_{>m}(s)}{1 - \psi_{<m}(s)} \right]^{n-1} & \text{n > 0}.
\end{cases}
$$

Eq. (33) is our main result, and is valid for any distribution of segment lengths $\psi(\ell)$. To verify normalization ($\sum_{n=0}^{\infty} P_n(m, L) = 1$), we note that $\sum_{n=0}^{\infty} \tilde{P}_n(m, s)$ is a simple geometric series, and is equal, after some algebra, to $1/s$. The mean number of long segments is $\langle m \rangle = \sum_{n=0}^{\infty} n P_n(m, L)$. Taking the Laplace transform of $\langle m \rangle$, using Eq. (34) and the relation $\sum_{n=0}^{\infty} nx^n = x/(1 - x)^2$, we obtain, after some algebra,

$$
\langle \tilde{\tilde{m}}(s) \rangle = \frac{\psi_{>m}(s) + s \tilde{\phi}_{>m}(s)}{s[1 - \psi(s)]}.
$$

Our results have so far been general and could apply to any ‘IBD process’. We now substitute the SMC segment length PDF, $\psi(\ell) = 4N/(1 + 2N\ell)^3$ (Eq. (41)). For the mean number of long segments, we obtain, using Eq. (34) and MATHEMATICA,

$$
\langle \tilde{\tilde{m}}(s) \rangle = \frac{4N^2e^{-ms}}{s^2(1 + 2mN)^2 \left[ se_{-\frac{s}{2N}} Ei \left( \frac{s}{2N} \right) + 2N \right]},
$$

where $Ei$ is the exponential integral function. Noting that $\lim_{s \to 0} s^2 \langle \tilde{\tilde{m}}(s) \rangle = 2N/(1 + 2mN)^2$, we have $\lim_{L \to \infty} \langle m \rangle / L = 2N/(1 + 2mN)^2$, exactly as in Eq. (16). The second moment of the number of long segments can be computed using $\langle \tilde{\tilde{m}}^2(s) \rangle = \sum_{n=0}^{\infty} n^2 \tilde{P}_n(m, s)$, from which the variance can be obtained.
Figure 7: The distribution of the number of long shared segments, \( n_m \). Simulation details are as in Figure 4. Theory for the renewal approximation was obtained by numerically inverting Eq. (37). The Poisson distribution has mean \( 2NL/(1 + 2mN)^2 \) (Eq. (16)).

For large \( L \),

\[
\text{Var} [n_m] = \frac{2NL}{(1 + 2mN)^4} \left[ 2\ln(2NL) + 4mN(mN - 1) - 5 \right] + O(\ln^2 L). \tag{36}
\]

For the distribution of the number of long segments, we have

\[
\hat{P}_{n>0}(m,s) = C^{-2}\exp^{-n}s^2e^{-ms} \left\{ s^2e^{\pi i} \left[ E_1 \left( \frac{s}{2N} \right) - E_1 \left( \frac{sC}{2N} \right) \right] + 2D - 2Ns \right\}^{-2} \times \left\{ s^2e^{\pi i} \left[ \Gamma \left( 0, \frac{s}{2N} \right) + \frac{1}{2} \Gamma \left( 0, \frac{sC}{2N} \right) \right] - Ns + D \right\}^{n-1} \tag{37}
\]

and

\[
\hat{P}_0(m,s) = \left\{ e^{msC} \left[ 2N - s\pi e^{\pi i} \left[ E_1 \left( \frac{s}{2N} \right) - E_1 \left( \frac{sC}{2N} \right) \right] - 2N + s \right] \right\}^{-1}, \tag{38}
\]

where \( C = 1 + 2mN \), \( D = Ne^{-ms}(sC - 2N)/C^2 \) and \( E_1 \) is related to the exponential integral function \( (E_1(x) = -E_1(-x)) \) (Weisstein 2014). Eq. (37) can be numerically inverted (Hollenbeck 1998) for each \( n \), to obtain, for a given \( L \), the distribution \( P(n_m = n) \). The theoretical prediction compares perfectly to simulation results for both SMC and the renewal approximation (Figure 7).

Palamara et al. (2012), following Huff et al. (2011), proposed that the number of long shared segments is Poisson distributed with the infinite-chromosome mean, \( \langle n_m \rangle = 2NL/(1 + 2mN)^2 \) (Eq. (16)). The Poisson distribution fits
the simulation results reasonably (see also section 2.5.1), but deviations appear for small values of \( N \). Indeed, for large \( N \) and \( L \), Eqs. (36) and (16) give \( \text{Var} [n_m] \approx \langle n_m \rangle \approx \frac{L^2 m^2 N}{2} \), as expected from a Poisson variable.

2.4.2. Demographic inference

The results of section 2.4.1 have attractive implications for demographic inference. While this is not our main focus here, we provide a simple demonstration. For a given population size \( N \) (and for \( L = 2 \) and \( m = 0.01 \) (Morgans)), we simulated the SMC IBD process \( M \times 5000 \) times and recorded, for each run, the number of long shared segments, \( n_m \). This corresponds, roughly, to the information that will be available from sampling a single chromosome in 50 (diploid) individuals, although we note that in reality, pairs of chromosomes in a sample are weakly dependent (see Carmi et al. (2013) and the Discussion). Additionally, the underlying ancestral process is neither SMC nor even the coalescent with recombination, but there is rather a shared underlying pedigree (Wakeley et al., 2012); however, we leave investigation of more complex models for future studies. Given \( N \), \( m \), and \( L \), the log-likelihood of the sample \( \{ n_m^{(i)} \} \), \( i = 1, ..., M \), is

\[
\text{LL}(N) = \sum_{i=1}^{M} \log P_{N,m,L} \left( n_m = n_m^{(i)} \right),
\]

where \( P(n_m = n) \) is given by inverting, \( s \rightarrow L \), Eq. (37). We then computed the maximum likelihood estimator,

\[
\hat{N} = \arg \max_N \text{LL}(N).
\]

Simulation results (Figure 8) show that the estimator performs excellently, with standard deviation at about 0.01\( N \) or lower. The performance of the estimator deteriorates for large values of \( N \), since the number of long shared segments approaches zero (Figure 7; Eq. (16)). Under our “noise-free” simulations, even the simple-minded estimator, \( \hat{N} = 1/ \langle m (f_m) \rangle - 3/(4m) \) (Carmi et al., 2013), performs well, although with bias \( \langle \hat{N} \rangle / N \approx 1.02 \); see Carmi et al. (2013) and with \( \approx 60\% \) higher standard deviation than the maximum likelihood estimator.

2.5. The distribution of the fraction of the chromosome shared

In this section, we compute the distribution of the fraction of the chromosome found in long shared segments, \( P(f_m) \). The derivation uses techniques similar to those used in section 2.4.1 and is tedious. We therefore omit the details and skip to the analysis of the final result. Let \( P_L(L_m) \) be the distribution of \( L_m \), the total sequence length found in long shared segments, given a chromosome of length \( L \), and let \( F_m(u) \) be its Laplace transform. This is a double Laplace transform: \( L \rightarrow s \) and \( L_m \rightarrow u \), or \( F_m(u) = \int_0^\infty \int_0^\infty e^{-sL-uL_m} P_L(L_m)dL_m dL \). For the renewal IBD process defined in section 2.2.2 and with segment length PDF \( \psi(t) \),
it can be shown that
\[
\tilde{P}_s(m, u) = \frac{\frac{1}{s} - \frac{1}{s} \tilde{\psi}_< (s) + \phi(m) \left[ \frac{e^{-m(s+u)}}{s+u} - \frac{e^{-ms}}{s} \right]}{1 - \psi(s) - \tilde{\psi}_>(s+u)},
\]
where, as in section 2.4.1, \( \phi(\ell) = 1 - \int_0^\ell \psi(\ell')d\ell' \), \( \tilde{\psi}_< (z) = \int_0^z e^{-z\ell} \psi(\ell)d\ell \), and \( \tilde{\psi}_>(z) = \int_z^\infty e^{-z\ell} \psi(\ell)d\ell \). For \( u = 0 \), we expect, due to normalization, \( \tilde{P}_s(m, u = 0) = \int_0^\infty e^{-sL} \tilde{P}_L(L) dL/m = \int_0^\infty e^{-sL} dL = 1/s \), as can be verified from Eq. (41). Substituting the SMC form, \( \psi(\ell) = 4N/(1 + 2N\ell)^3 \) (Eq. (4)), and evaluating the integrals in MATHEMATICA, we find
\[
\tilde{P}_s(m, u) = A/(1 - B),
\]
where \( A \) is given by
\[
4C^2 A = \frac{4e^{-mr}}{r} - \frac{4e^{-ms}}{s} + \frac{4}{s} + \frac{2(1 - e^{-ms})}{N}
\]
\[
+ \frac{e^{-mr}}{N^2r} \left[ C^2r^2e^{\frac{cr}{2N}} \text{Ei} \left( -\frac{Cr}{2N} \right) + 2NCr - 4N^2 \right]
\]
\[
+ \frac{4e^{-ms}}{NsN} \left\{ 2m^2N^2se^{ms} + N[e^{ms}(2ms - 1) - ms + 1] \right\}
\]
\[
+ \frac{sC^2e^{\frac{cs}{2N}}}{N^2} \left[ \Gamma \left( 0, \frac{sC}{2N} \right) - \Gamma \left( 0, \frac{s}{2N} \right) \right],
\]

Figure 8: Inference of the effective population size using the distribution of the number of long shared segments. Simulations for \( N = 500, 1000, \ldots, 5000 \) were performed as in Figure 4 and for \( M = 5000 \) pairs of chromosomes, and Eq. (40) was used to compute \( \hat{N} \), an estimator of the population size. We then repeated 100 times for each \( N \), and each ratio \( \hat{N}/N \) is shown as a dot. The dotted red line represents \( \hat{N} = N \) and the blue line shows \( \langle \hat{N} \rangle /N \). The estimator is unbiased, with standard deviation as low as 0.003\( N \) for \( N = 500 \) and 0.011\( N \) for \( N = 5000 \).
$B$ is given by

$$4N^2C^2B = 2Ne^{-ms}[2N(ms - 1) + s]$$

$$+ C^2 \left\{ s^2 e^{\frac{ms}{2N}} \left[ E_1 \left( \frac{s}{2N} \right) - E_1 \left( \frac{C}{2N} \right) \right] + 2N(2N - s) \right\}$$

$$- e^{-mr} \left\{ C^2 r^2 e^{\frac{ms}{2N}} Ei \left( -\frac{Cr}{2N} \right) + 2N[2N(mr - 1) + r] \right\},$$

$C = 1 + 2mN$, and $r = s + u$. Eq. (42) can be numerically inverted with respect to both $u$ and $s$ (Brančík, 2011) to give $P_L(L_m)$, from which we have $P_L(f_m) = LP_L(L_m)$. The theoretical prediction agrees well with simulations (Figure 4). Very small deviations may be due to numerical errors in the two-dimensional inversion.

### 2.5.1. The Poisson approximation

Palamara et al. (2012) approximated the number of long shared segments as a Poisson with mean $\langle n_m \rangle = 2NL(1 + 2mN)^2$ (Eq. (16); see also section 2.4.1). According to that approximation, $L_m$ can be written as a sum of $n_m$ independent random variables, each of which is distributed as $ψ_m(ℓ) = ψ(ℓ)/\int_0^∞ ψ(ℓ)$. To compute the distribution of $L_m$, it is again convenient to work in Laplace space (see also Carmi et al. (2013)). Define $\tilde{ψ}_m(u) = \int_0^∞ e^{-uℓ}ψ_m(ℓ)dℓ$, the Laplace transform ($ℓ → u$) of $ψ_m(ℓ)$ and, similarly, denote by $\tilde{P}_L(m,u)$ the Laplace transform, $L_m → u$, of $P_L(L_m)$ Using the convolution theorem, given $n_m$,

$$\tilde{P}_L(m,u|n_m) = \left[ \tilde{ψ}_m(u) \right]^{n_m}.$$  (45)

Since $n_m$ is assumed to be Poisson,

$$\tilde{P}_L(m,u) = \sum_{n=0}^{∞} e^{-\langle n_m \rangle} \frac{\langle n_m \rangle^n}{n!} \left[ \tilde{ψ}_m(u) \right]^n$$

$$= \exp \left[ -\langle n_m \rangle \left( 1 - \tilde{ψ}_m(u) \right) \right].$$  (46)

This gives,

$$-\ln \left[ \tilde{P}_L(m,u) \right]/L = \frac{u^2 e^{\frac{ms}{2N}} Ei \left( -\frac{u(1+2mN)}{2N} \right)}{2N}$$

$$+ e^{-mu} \left[ 2N (e^{mu} + mu - 1) + u \right],$$

where Ei is the exponential integral function. Using Eq. (47), $\tilde{P}_L(m,u)$ can be numerically inverted (Hollenbeck 1998), showing (Figure 4) reasonable agreement with simulation results, albeit with deviations for small values of $N$. 21
2.5.2. The mean fraction shared

The mean sequence length in long shared segments, $\langle L_m \rangle$, can be obtained (in s space) from $\tilde{P}_s(m,u)$ by

$$\langle L_m \rangle(s) = -\frac{\partial \tilde{P}_s(m,u)}{\partial u} \bigg|_{u=0}. \quad (48)$$

For a general $\psi(\ell)$, Eq. (41) can be used. After some algebra,

$$\langle L_m \rangle(s) = \frac{\phi(m)e^{-ms}(1 + ms) - \tilde{\psi}_m(s)}{s^2 \left[ 1 - \tilde{\psi}(s) \right]}. \quad (49)$$

For the SMC form of $\psi(\ell)$ (Eq. (4)), we find

$$\langle L_m \rangle(s) = e^{-ms} sC e^{sC} \text{Ei}\left(-\frac{sC}{2N}\right) + 2N(1 + 4mN) \frac{sC^2 e^{sC} \text{Ei}\left(-\frac{sC}{2N}\right) + 2N}{s^2 C^2 \left[ sC e^{sC} \text{Ei}\left(-\frac{sC}{2N}\right) + 2N \right]}, \quad (50)$$

where $C = 1 + 2mN$. The prediction of Eq. (50) turns out to be virtually identical (Figure 6) to the infinite-chromosome SMC expression (Eq. (17)), which can also be obtained by taking the limit $s \to 0$ (corresponding to $L \to \infty$) of Eq. (50).

2.5.3. The variance of the fraction shared

The second moment of $L_m$ can be obtained by

$$\langle L_m^2 \rangle(s) = -\frac{\partial^2 \tilde{P}_s(m,u)}{\partial u^2} \bigg|_{u=0}. \quad (51)$$

Assuming the SMC form of $\psi(\ell)$ (Eq. (4)), the derivatives can be taken. While the resulting expression (in s space) can be numerically inverted, more insight is gained by looking at the long chromosome limit. Considering only the first order in s and inverting, we obtain $\lim_{L \to \infty} \langle f_m^2 \rangle = \lim_{L \to \infty} \langle f_m \rangle^2$ or $\lim_{L \to \infty} \text{Var}[f_m] = 0$, as expected. Expanding to the next order in s and inverting, we find

$$\text{Var}[f_m] = \frac{\ln(1 + 2mN) \left[ 8mN(1 + 2mN - 2m^3N^3) + 1 \right]}{NL(1 + 2mN)^4} + \frac{2mN \left[ 8m^3N^3 \ln N + mN[4mN[mN(\ln 4 - 1) - 2] - 7] - 1 \right]}{NL(1 + 2mN)^4} + \frac{16m^4N^4 \ln L}{(1 + 2mN)^4 NL} + O \left( \frac{\ln^2 L}{L^2} \right). \quad (52)$$

Eq. (52) is compared to simulations in Figure 9, showing excellent agreement with the renewal process. For large $N$, $\text{Var}[f_m] \approx [\ln (L/m) - 1/2]/(NL)$. 

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We now compare Eq. (52) to other approximations of the variance. Carmi et al. (2013) computed the variance by approximating, for large $N$, the probability that two sites lie on shared segments, eventually obtaining

$$\text{Var} [f_m] \approx \ln \left( \frac{L}{m} \right) - \frac{1}{NL}.$$  (53)

For $\ln(L/m) \gg 1$, Eq. (53) has the same limit as Eq. (52). Eq. (53) agrees well with simulations for large values of $N$ (Figure 9); however, the approximation breaks down for small $N$. Next, as explained in section 2.5.1, Palamara et al. (2012) assumed that the number of long segments, $n_m$, is Poisson with mean $2NL/(1+2mN)^2$ (Eq. (16)). The total shared sequence length, $L_m$, is therefore a sum of a random number of random variables, $\ell_m^{(1)}, \ell_m^{(2)}, ...$, each distributed as $\psi_m(\ell)$, redefined here as

$$\psi_m(\ell) = \frac{\psi(\ell)}{\int_m^L \psi(\ell) d\ell} \; ; \; m < \ell < L,$$  (54)

where we imposed the upper limit at $L$ since we otherwise have $\langle \ell_m^2 \rangle \to \infty$. Using the law of total variance,

$$\text{Var} [L_m] = \langle \text{Var} [L_m|n_m] \rangle + \text{Var} [\langle L_m|n_m \rangle]$$  (55)

$$= \langle n_m \rangle \text{Var} [\ell_m] + \text{Var} [n_m] \langle \ell_m \rangle^2 = \langle n_m \rangle \langle \ell_m^2 \rangle,$$

where we used the fact that a Poisson variable has equal mean and variance.
Therefore, using Eqs. (13) and (54),

\[
\text{Var}[f_m] = \frac{\langle n_m \rangle}{L^2} \int_m^L \ell^2 \psi(\ell) d\ell = \frac{2N}{L} \int_m^L \ell^2 \psi(\ell) d\ell
\]

\[
= \frac{2N(m-L)[mN(8NL+3)+3NL+1]}{(1+2mN)^2(1+2NL)^2} + \ln \left( \frac{1+2NL}{1+2mN} \right)\frac{NL}{N}.
\]

Here too, for large \( N \), \( \text{Var}[f_m] \approx \ln(\frac{L}{m})/(NL) \), which is the same (for \( \ln(L/m) \gg 1 \)) as the limit of Eq. (52). Eq. (56) also agrees well with simulations for large \( N \), but breaks down already for \( N \lesssim 5000 \).

### 2.6. Variable population size

Many natural populations (including humans) did not maintain a constant population size throughout their history. As we show in this section, our results are generalizable to any arbitrary variable population size, \( N(t) = N_0 \nu(t) \). The key insight is that all results depend on a single quantity, the PDF of segment lengths, \( \psi(\ell) \). This can be seen from Eqs. (12)-(14) (the infinite-chromosome results; section 2.3), Eq. (33) (the distribution of the number of long shared segments; section 2.4), and Eq. (41) (the distribution of the fraction of the chromosome shared; section 2.5). Therefore, we need only show how to compute \( \psi(\ell) \) for an arbitrary \( \nu(t) \).

#### 2.6.1. The SMC model

We start with the SMC model (or the renewal approximation thereof) and define \( h(t) = 1/\nu(t) \). [Li and Durbin (2011)] derived the stationary distribution of tree heights at a recombination site (their supplementary Eq. (7)),

\[
\pi_\infty(t) = \frac{th(t)e^{-\int_0^t h(\tau) d\tau}}{\int_0^\infty e^{-\int_0^\tau h(\tau) d\tau} d\tau}.
\]

Eq. (57) reduces to \( \pi_\infty(t) = te^{-t} \) (Eq. 2) for a constant population size, where \( h(t) = 1 \). For a given tree height \( t \), the sequence length between recombination events is distributed exponentially with rate \( 2N_0t \). Therefore (see also Eq. (4)),

\[
\psi(\ell) = \int_0^\infty \pi_\infty(t) \cdot 2N_0t e^{-2N_0t \ell} dt
\]

\[
= 2N_0 \int_0^\infty \ell^2 h(t) e^{-\int_0^\tau h(\tau) d\tau} e^{-2N_0t \ell} dt.
\]
We can now evaluate Eqs. (12)-(14). The mean segment length is
\[ \langle \ell \rangle = 2N_0 \int_0^\infty t^2 h(t) e^{-\int_0^t h(\tau) d\tau} \left[ \int_0^\infty e^{-2N_0 \ell t} d\ell \right] dt = \frac{\int_0^\infty h(t) e^{-\int_0^t h(\tau) d\tau} dt}{\int_0^\infty e^{-\int_0^t h(\tau) d\tau} dt} = \frac{1}{2N_0} \int_0^\infty e^{-\int_0^t h(\tau) d\tau} dt. \] (59)
Hence (see Eq. (12)),
\[ \langle n_0 \rangle = 2N_0 L \int_0^\infty e^{-\int_0^t h(\tau) d\tau} dt. \] (60)

Note that we implicitly assumed that that \( \lim_{t \to \infty} \nu(t) < \infty \). Eq. (60) can also be obtained using Corollary 3 in Li and Durbin (2011). For the mean number of long segments, we obtain, using techniques similar to those used in Eq. (59),
\[ \langle n_m \rangle = 2N_0 L \int_0^\infty t h(t) e^{-\int_0^t h(\tau) d\tau - 2N_0 mt} dt. \] (61)
Finally,
\[ \langle f_m \rangle = \int_0^\infty h(t) e^{-\int_0^t h(\tau) d\tau - 2N_0 mt} (1 + 2N_0 mt) dt. \] (62)
Eq. (62) was also derived by Palamara et al. (2012). It can be verified that substituting \( h(t) = 1 \) in Eqs. (61) and (62), we recover the results of section 2.3.1 (Eqs. (10) and (17), respectively).

2.6.2. The SMC’ model

For SMC’, we need to recompute \( q(t|s) \), the probability that the new tree height at a recombination site is \( t \), given that the previous height was \( s \) (see Eq. (5)),
\[ q(t|s) = \begin{cases} \left( \int_0^s \frac{1}{2} \left[ \int_0^t h(t_c) e^{-2 \int_{t_c}^t h(\tau) d\tau} dt_c \right] dt_r \right) & t = s, \\ \left( \int_0^s \frac{1}{2} \int_0^t h(t) e^{-2 \int_{t_c}^t h(\tau) d\tau} dt_c, \int_{t_c}^t h(\tau) d\tau \right) & t < s, \\ \left( \int_0^s \frac{1}{2} e^{-2 \int_{t_c}^t h(\tau) d\tau} dt_r \right) h(t) e^{-\int_0^t h(\tau) d\tau} & t > s. \end{cases} \] (63)
Eq. (63) is explained similarly to Eq. (5), once we recognize that coalescence occurs at (absolute) time \( t \) at rate \( h(t) \), and that the probability of no coalescence between \([s, t]\) is \( e^{-\int_s^t h(\tau) d\tau} \). It can be shown that Eq. (63) is normalized (\( \int_0^t q(t|s) dt = 1 \)), and that, as in the case of a constant population size (section 2.2.3), the stationary distribution of tree heights, \( \pi_{\infty}(t) \), is identical to that of SMC and is given by Eq. (57). It can also be shown that at stationarity, the new tree has equal probabilities to be either taller, shorter, or equal to the previous tree, as we have seen for a constant population size (section 2.3.2).

As in section 2.3.2, we also define a chain with probabilities \( q_s(t|s) = q(t|s) / [1 - q(t|s)] \) (as in Eq. (8)), whose stationary distribution, \( \pi_{\infty}(t) \), is the
distribution of tree heights at segment ends. Using the marginal distribution of tree heights at random sites,

\[ P_c(t) = h(t)e^{-\int_0^t h(\tau)\,d\tau}, \quad (64) \]

it can be shown that

\[ \pi_\infty'(t) = \frac{P_c(t)\lambda(t)}{\int_0^\infty P_c(t)\lambda(t)\,dt}, \quad (65) \]

where

\[ \lambda(t) = 2N_0t[1 - q(t|t)] \quad (66) \]

\[ = 2N_0t \left[ 1 - \frac{1}{t} \int_0^t \int_{t_r}^t h(t_c)e^{-2\int_{t_r}^t h(\tau)\,d\tau}\,dt_r\,dt_r \right] \]

\[ = N_0 \left[ t + e^{-2\int_0^t h(\tau)\,d\tau} \int_0^t e^2 \int_{t_r}^t h(\tau)\,d\tau\,dt_r \right]. \quad (67) \]

The distribution of segment lengths is then given by (see also Eq. (10); section 2.2.3)

\[ \psi'(\ell) = \int_0^\infty \pi_\infty'(t)\lambda(t)e^{-\lambda(t)\ell}\,dt \]

\[ = \frac{\int_0^\infty P_c(t)\lambda^2(t)e^{-\lambda(t)\ell}\,dt}{\int_0^\infty P_c(t)\lambda(t)\,dt}. \quad (68) \]

Note that Eq. (68) depends solely on \( N(t) \), and as expected, the distribution of \( \rho = 2N_0\ell \) is independent of \( N_0 \).

We now derive the infinite-chromosome means (section 2.3). The mean segment length is

\[ \langle \ell_r \rangle = \int_0^\infty \ell\psi'(\ell)\,d\ell = \left[ \int_0^\infty P_c(t)\lambda(t)\,dt \right]^{-1}, \quad (69) \]

where we used the fact that \( \int_0^\infty P_c(t)\,dt = 1 \). Using Eq. (12) and after some algebra,

\[ \langle n_0 \rangle = L \int_0^\infty P_c(t)\lambda(t)\,dt \]

\[ = N_0L \int_0^\infty h(t)e^{-\int_0^t h(\tau)\,d\tau} \left[ t + \int_0^t e^{2\int_{t_r}^t h(\tau)\,d\tau} dt_r \right] \,dt \]

\[ = \frac{4N_0L}{3} \int_0^\infty e^{-\int_0^t h(\tau)\,d\tau} \,dt. \quad (70) \]

This is, as expected, exactly 2/3 of the number of recombination events (Eq. (60)).
Using Eqs. \(68\) and \(70\), we can write

\[
\psi'(\ell) = \int_0^\infty P_c(t) \lambda^2(t) e^{-\lambda(t)\ell} \frac{dt}{L} \\
= \int_0^\infty h(t) \lambda^2(t) e^{-\int_0^t h(\tau)d\tau - \lambda(t)\ell} dt.
\]

\[\langle n' \rangle = \frac{L}{3} \int_0^\infty e^{-\int_0^t h(\tau)d\tau} dt. \tag{71}\]

The mean number of long segments is

\[
\langle n_m \rangle = \frac{L}{3} \int_0^\infty e^{-\int_0^t h(\tau)d\tau} dt.
\]

Finally, the mean fraction of the chromosome shared is

\[
\langle f_m \rangle = \frac{L}{3} \int_0^\infty e^{-\int_0^t h(\tau)d\tau} dt.
\]

It can be verified that all the results of this section reduce to SMC (section \[2.6.1\]) for \(\lambda = 2N_0t\).

3. Summary and discussion

In summary, we introduced a general framework for the IBD process in Markovian approximations of the coalescent with recombination (SMC and SMC’), as well as a new renewal approximation, in which tree heights on both sides of a recombination site are independent (sections \[2.1\] and \[2.2\]). We showed how previous results for the mean number of segments and the mean shared sequence length in SMC emerge naturally from our framework in the infinite-chromosome limit; we then derived these quantities under SMC’ (section \[2.3\]). Using renewal theory, we derived expressions for the distribution of the number of shared segments (section \[2.4\]) and the fraction of the chromosome shared (section \[2.5\]). Finally, we generalized our results to populations with variable size (section \[2.6\]).

Our main contributions are a) providing a unified framework for the IBD process, depending exclusively on a single distribution (that of segment lengths), in which previous and new results are coherently derived and easily generalized; b) new results for SMC’: the distribution of tree heights at recombination sites (both conditional on the previous tree and at stationarity), the stationary distribution of tree heights at segment ends, the mean number of shared segments, and the mean fraction of the chromosome in shared segments; and c) introducing a novel renewal approximation, under which the distributions of key quantities were obtained.
Our results rely on a number of simplifying assumptions, beyond the standard postulates of coalescent theory. First, our model considers segments shared between haploid chromosomes and does not incorporate any model for shared segments detection errors. In reality, genotyping errors, recent mutations, and phase uncertainty do not allow the confident detection of short segments (but note that our theory is entirely specified in terms of a length cutoff ($m$), which can be tuned for the quality of the data under examination). Next, when computing distributions, we assumed that sharing between each pair of chromosomes is independent, whereas in practice, IBD scans search for shared segments between all pairs in a cohort. Indeed, as studied in detail by Carmi et al. (2013), while sharing between two pairs in a cohort is only weakly dependent, the cumulative effect may increase the observed variance of the amount of overall sharing. Therefore, more work will be needed to understand the distribution of IBD sharing within a cohort. Finally, we derived all results for a single chromosome. To apply the results genome-wide, we must assume inter-chromosome independence, which may not be well justified for the very recent past (Wakeley et al., 2012).

Turning to the quality of the renewal approximation itself, we verified using simulations that for chromosome-wide properties (e.g., the total number of segments, etc.), the renewal results are indistinguishable from SMC. We do, however, expect small deviations for very short chromosomes and for very small populations (e.g., see Figure 9), when segments are few and long compared to the chromosome length and the distribution of tree heights does not reach stationarity. We also note that as opposed to SMC and SMC’ (Marjoram and Wall, 2006), the renewal approximation introduces an asymmetry between the two ends of the chromosome: while the segment on the left end has distribution $\psi(\ell)$, the right end has the distribution of the ‘age’ of the process (see Karlin and Taylor (1975) for more details). As we explained in section 2.2.1, the number of segments is typically so large that this has a negligible effect. However, one can also formulate a stationary renewal process, which begins at coordinate $-\infty$, while observations begin at the origin (Karlin and Taylor, 1975). With some effort, we could rederive all results under the stationary process; the results remained qualitatively the same (not shown).

Our results have consequences for demographic inference. Current approaches rely on the assumption that recombination events terminate shared segments, as in SMC (Palamara et al., 2012; Ralph and Coop, 2013). Using our results, one may now employ the more accurate SMC’ as the underlying model, particularly for small populations. The distribution of the number of shared segments is also expected to be useful, as we briefly demonstrated (Figure 8). The case we studied is simple, and would have been easily solved by other methods (e.g., Palamara et al., 2012; Carmi et al., 2013). Nevertheless, our approach has the attractive feature of providing a maximum-likelihood estimator (under the assumptions discussed above). A drawback of our method is that it requires numerical Laplace transform inversion, and for complex demographies, even the Laplace space solution will have to be numerically computed. Additionally, for either large populations or for the very remote past, long IBD segments are
scarce and our method, like any other IBD-based estimator, will have limited power.

We foresee a number of future directions and potential extensions. First, it would be useful (e.g., for demographic inference) to have analytical forms for simple non-constant demographies, such as exponential expansions and bottlenecks. Second, while we provided an equation for $\psi'(\ell)$, the PDF of segment lengths in SMC’ (Eq. (10)), we did not investigate the corresponding renewal approximation, which should be feasible, since all of our renewal-based results are given in terms of a general segment length distribution. This is expected to rise in importance with the increasing popularity of SMC’ (e.g., [Harris and Nielsen 2013]) and the emerging understanding that it provides a much better approximation to the coalescent with recombination than SMC (e.g., [Hobolth and Jensen 2014]). Another potential future application is pedigree reconstruction using IBD segments ([Huff et al. 2011] [Henn et al. 2012]). For example, for (half-) cousins separated by $2k$ meioses, the segment length distribution will be a superposition of an exponential with rate $2^{-2k}$ and the SMC/SMC’ $\psi(\ell)/\psi'(\ell)$ (otherwise; Eqs. (4) and (10), respectively). A more challenging extension will be to sharing between more than two chromosomes. A key obstacle is extending the pairwise SMC/SMC’ results to obtain the stationary distribution of the total tree size. Potentially interesting applications are awaiting, as methods for detection of such segments have been developed ([Gusev et al. 2011] [Moltke et al. 2011] [He 2013]) and the resulting information is expected to refine demographic inference and improve the accuracy of natural selection detection and disease mapping.

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Appendix A. Full expressions for SMC’

In this section we provide full expressions for SMC’ quantities that were expressed as integrals in the main text. The full expression for the distribution of segment lengths (Eq. (10)) is

\[ \psi'(\ell) = \frac{\int_0^\infty e^{-t\lambda^2(t)} e^{-\lambda(t)\ell} dt}{\int_0^\infty e^{-t\lambda(t)} dt} \]

(A.1)

\[ \approx 3e^{-\frac{q}{2}(1+2i\pi)}q^{-\frac{q+1}{2}} \left[ 64fq\Gamma\left(\frac{1-q}{2}\right)^2 \right]^{-1} \times \]

\[ \left\{ \pi^2 q^2 e^{\pi q} q^{-\frac{q+1}{2}} \sec^2\left(\frac{\pi q}{2}\right) \times \right. \]

\[ \left[ 4 \tilde{F}_2 \left( q + \frac{1}{2}, q + \frac{1}{2}; q + \frac{3}{2}, q + \frac{3}{2} ; \frac{q}{2} \right) \right. \]

\[ - (q + 1)^2 \tilde{F}_2 \left( q + \frac{3}{2}, q + \frac{5}{2} ; q + \frac{5}{2} ; \frac{q}{2} \right) \]

\[ + 4\Gamma\left( q + \frac{1}{2} \right) \tilde{F}_3 \left( q + 1, q + 1, q + 3 ; q + 3, q + 3, q + 3 ; \frac{q}{2} \right) \]

\[ + i2^{\frac{q+1}{2}} e^{\pi q} \Gamma \left( \frac{1-q}{2} \right) \times \]

\[ \left[ \Gamma \left( \frac{1-q}{2} \right) q^2 \Gamma \left( \frac{q+1}{2}, \frac{q}{2} \right) + 4q\Gamma \left( \frac{q+3}{2}, \frac{q}{2} \right) + 4\Gamma \left( \frac{q+5}{2}, \frac{q}{2} \right) \right] \]

\[ - \pi \sec\left( \frac{\pi q}{2} \right) \left( 4q^2 + 6q + 3 \right) \left\} \right. \]

where \( q = N\ell \) and \( \tilde{F}_b \) is the regularized generalized hypergeometric function \( \text{Weisstein 2014} \). See simulation results in Figure 5.

The full expression for the mean number of long shared segments (Eq. (21))
\[
\langle \eta_m \rangle = L \int_0^\infty \lambda(t)e^{-t-\lambda(t)m} dt = L N i \left( \frac{-e m N}{2} \right)^{\frac{m N}{2}} \times \left\{ \Gamma \left( \frac{M + 1}{2}, -\frac{M}{2} \right) + \frac{2}{M} \Gamma \left( \frac{M + 3}{2}, -\frac{M}{2} \right) + \Gamma \left( \frac{M + 1}{2}, \frac{\psi(0) - 2 - i\pi - \ln \frac{M}{2} - \frac{1}{M}}{2} \right) - G^{3,0}_{2,3} \left( \frac{M}{2} \mid 0, 0, \frac{1, M+1}{2} \right) \right\},
\]

where \( M = mN \), \( G \) is the Meijer G-function (Weisstein 2014), \( \Gamma \) (with two arguments) is the incomplete Gamma function, and \( \psi^0 \) is the digamma function.