

Additional file 1 : Computation of $E \left[X_{im}^{d_i} X_{jm}^{d_j} \dots X_{Km}^{d_K} \right]$ as a function of between chromosomes identity coefficients, in the case of independent markers.

Principles

Derivation of $E[\mathbf{XX}'\mathbf{TXX}']$ elements are simplified using three properties:

- $E \left[(\sum_m X_{im} X_{km}) (\sum_m X_{jm} X_{lm}) \right] = \sum_m E[X_{im} X_{km} X_{jm} X_{lm}] + (\sum_m E[X_{im} X_{km}]) (\sum_m E[X_{jm} X_{lm}]) - \sum_m (E[X_{im} X_{km}] E[X_{jm} X_{lm}])$
- We will demonstrate in this supplementary material that, at least for the K (1 to 4) and d_k (1 to 4) values present in our derivations, any expectation $E \left[X_{im}^{d_i} X_{jm}^{d_j} \dots X_{Km}^{d_K} \right]$ with $\sum_i d_i$ even can be written as

$$p_m (1 - p_m) \alpha_{ij \dots K}^{d_i d_j \dots d_K} - [p_m (1 - p_m)]^2 \gamma_{ij \dots K}^{d_i d_j \dots d_K}$$

where parameters $\alpha_{ij \dots K}^{d_i d_j \dots d_K}$ and $\gamma_{ij \dots K}^{d_i d_j \dots d_K}$ are functions of identity states probabilities between gametes of $ij \dots K$ individuals at marker m .

- When individual are repeated (e.g. $i = j$), $E \left[\dots X_{im}^{d_i} X_{jm}^{d_j} \dots \right] = E \left[\dots X_{im}^{d_i + d_j} \dots \right]$.

Let $\tau = \sum_m 2p_m (1 - p_m)$, $\tau_2 = \sum_q [2p_m (1 - p_m)]^2$ and a_{ij} the coancestry coefficient between individuals i and j

$$\begin{aligned} \sum_m E[X_{im} X_{km} X_{jm} X_{lm}] &= \frac{1}{2} \tau \alpha_{ijkl}^{1111} - \frac{1}{4} \tau_2 \gamma_{ijkl}^{1111} \\ \sum_m E[X_{im} X_{km}] &= \frac{1}{2} \tau \alpha_{ik}^{11} - \frac{1}{4} \tau_2 \gamma_{ik}^{11} = 2a_{ik} \tau \text{ and } \sum_m E[X_{jm} X_{lm}] = 2a_{jl} \tau \\ \sum_m (E[X_{im} X_{km}] E[X_{jm} X_{lm}]) &= 4a_{ik} a_{jl} \tau_2 \end{aligned}$$

Thus $\{E[\mathbf{XX}'\mathbf{TXX}']\}_{ij} = \sum_l \sum_k t_{kl} \left(\frac{1}{2} \tau \alpha_{ijkl}^{1111} - \frac{1}{4} \tau_2 \gamma_{ijkl}^{1111} + 4a_{ik} a_{jl} [\tau^2 - \tau_2] \right)$. Elements of this summation are computed considering the third property given above.

Demonstration.

Let $S_{c_1 c_2 \dots c_{n_C}}$ the identity state between n_C chromosomes at a given locus. This is an extension of the identity coefficients [35-37]. We do not consider pairs of chromosomes of two individuals, but a set of n_C chromosomes which may or not belong to different individuals. For instance, c_1 could mean the paternal allele at locus m for individual i (it will be noted in this case $c_1 = is$). The figure SM1-1 represents the possible states, depending on the number of chromosomes. When $n_C = 2$ only two identity states are possible: locus are IBD ($S_{c_1 c_2} = 1$) or not IBD ($S_{c_1 c_2} = 2$). When $n_C = 3$ five identity states are possible and when there are 4 chromosomes, we find back the 15 classical identity states .

The codification for the genotypes are $X_{im} = (0, 1 \text{ or } 2) - 2p_m$. (It is equivalent to $X_{im} = g_{ims} + g_{imd}$ where g_{ims} and g_{imd} are the "values" of the alleles transmitted to individual i by its sire and its dam, with g_{ims} and $g_{imd} = (0 \text{ or } 1) - p_m$. As we only consider one locus in the following derivation the m indice will be omitted : $X_i = g_{is} + g_{id}$ and g_{is} and $g_{id} = (0 \text{ or } 1) - p$.

Different situations were encountered for the product $E \left[X_i^{d_i} X_j^{d_j} \dots X_K^{d_K} \right]$

$$E[X_i X_j] \quad i \neq j$$

$$E[X_i X_j^3] \quad i \neq j$$

$$E[X_i^2 X_j^2] \quad i \neq j$$

$$E[X_i X_j X_k^2] \quad i \neq j \neq k$$

$$E[X_i X_j X_k X_l] \quad i \neq j \neq k \neq l$$

In all case, we will decompose the X genotypes in their g values

$$E[X_i^{d_i} X_j^{d_j} \dots] = \sum_{S_{is,id,js,jd,\dots}} p(S_{is,id,js,jd,\dots}) E[(g_{is} + g_{id})^{d_i} (g_{js} + g_{jd})^{d_j} \dots | S_{is,id,js,jd,\dots}]$$

This formula turns to be the weighted sum of elements such as $E[g_{is}^{d_i} g_{js}^{d_j-1} g_{jd} \dots | S_{is,js,jd,\dots}]$ which are very simple to derive from the allele frequency p .

Computations are simplified by the fact that those expectations are null when one of the elements of the product, here say g_{jd} , is unic and the state $S_{is,js,jd,\dots}$ such that the jd locus is not IBD with any other locus.

$$1) \quad E[X_i X_j] \quad i \neq j$$

$$E[X_i X_j] = E[g_{is} g_{js}] + E[g_{is} g_{jd}] + E[g_{id} g_{js}] + E[g_{id} g_{jd}]$$

$$E[g_{is} g_{js}] = p(S_{is,js} = 1) \{(1-p)(0-p)^2 + p(1-p)^2\} + p(S_{is,js} = 0) \{(1-p)^2(0-p)^2 + 2p(1-p)(1-p)(0-p) + p^2(1-p)^2\}$$

$$E[g_{is} g_{js}] = p(S_{is,js} = 1) \{p(1-p)\}$$

$$E[X_i X_j] = p(1-p) [p(S_{is,js} = 1) + p(S_{is,jd} = 1) + p(S_{id,js} = 1) + p(S_{id,jd} = 1)]$$

It must be noted that the event $S_{is,js} = 1$ etc. corresponds to the classical identity states 1, 2, 4, 9, 10, that is $p(S_{is,js} = 1) = \delta_1 + \delta_2 + \delta_4 + \delta_5 + \delta_9 + \delta_{10}$; that $S_{is,jd} = 1$ corresponds to the 1,3,4,12,13 etc. The results being that

$$E[X_i X_j] = p(1-p) [4\delta_1 + 2[\delta_2 + \delta_3 + \delta_4 + \delta_5 + \delta_9 + \delta_{12}] + \delta_{10} + \delta_{11} + \delta_{13} + \delta_{14}] = 4p(1-p)a_{ij}, \text{ as expected}$$

$$E[X_i X_j] = 4p(1-p)a_{ij}$$

$$2) \quad E[X_i X_j^3] \quad i \neq j$$

$$E[X_i X_j^3] = E[(g_{is} + g_{id})(g_{js} + g_{jd})^3] = E[g_{is} g_{js}^3] + 3E[g_{is} g_{js}^2 g_{jd}] + 3E[g_{is} g_{js} g_{jd}^2] + E[g_{is} g_{jd}^3] + E[g_{id} g_{js}^3] + 3E[g_{id} g_{js}^2 g_{jd}] + 3E[g_{id} g_{js} g_{jd}^2] + E[g_{id} g_{jd}^3]$$

$$E[g_{is} g_{js}^3] = p(S_{is,js} = 1) \{(1-p)(0-p)^4 + p(1-p)^4\} = p(S_{is,js} = 1) \{p(1-p)[1 - 3p(1-p)]\}$$

$$E[g_{is} g_{js}^2 g_{jd}] = p(S_{is,js,jd} = 1) \{(1-p)(0-p)^4 + p(1-p)^4\} + p(S_{is,js,jd} = 4) \{(1-p)^2(0-p)^4 + 2p(1-p)(0-p)^2(1-p)^2 + p^2(1-p)^4\} = p(S_{is,js,jd} = 1) \{p(1-p)[1 - 3p]\} + p(S_{is,js,jd} = 4) [p(1-p)]^2$$

$$E[X_i X_j^3] = p(1-p) [1 - 3p(1-p)] [p(S_{is,js} = 1) + p(S_{is,jd} = 1) + p(S_{id,js} = 1) + p(S_{id,jd} = 1) + 6p(S_{is,js,jd} = 1) + 6p(S_{id,js,jd} = 1)] + [p(1-p)]^2 [3p(S_{is,js,jd} = 4) + 3p(S_{is,js,jd} = 2) + 3p(S_{id,js,jd} = 4) + 3p(S_{id,js,jd} = 2)]$$

	S1	S2	S3	S4	S5	S6	S7	S8	S9	S10	S11	S12	S13	S14	S15	X
$S_{is,js} = 1$	X	X		X					X	X						1
$S_{is,jd} = 1$	X		X	X								X	X			1
$S_{id,js} = 1$	X	X			X							X		X		1
$S_{id,jd} = 1$	X		X		X				X		X					1
$S_{is,js,jd} = 1$	X			X												6
$S_{id,js,jd} = 1$	X				X											6
$S_{is,js,jd} = 4$			X									X	X			3
$S_{is,js,jd} = 2$		X							X	X						3
$S_{id,js,jd} = 4$			X						X		X					3
$S_{id,js,jd} = 2$		X										X		X		3

$$E[X_i X_j^3] = p(1-p)[1-3p(1-p)][16\delta_1 + 2(\delta_2 + \delta_3) + 8(\delta_4 + \delta_5) + 2(\delta_9 + \delta_{12}) + \delta_{10} + \delta_{11} + \delta_{13} + \delta_{14}] + [p(1-p)]^2[6(\delta_2 + \delta_3 + \delta_9 + \delta_{12}) + 3(\delta_{10} + \delta_{11} + \delta_{13} + \delta_{14})]$$

$$3) E[X_i^2 X_j^2] \quad i \neq j$$

$$E[X_i^2 X_j^2] = E[(g_{is} + g_{id})^2 (g_{js} + g_{jd})^2] = E[g_{is}^2 g_{js}^2] + E[g_{is}^2 g_{jd}^2] + E[g_{id}^2 g_{js}^2] + E[g_{id}^2 g_{jd}^2] + 2E[g_{is}^2 g_{js} g_{jd}] + 2E[g_{id}^2 g_{js} g_{jd}] + 2E[g_{is} g_{id} g_{js}^2] + 2E[g_{is} g_{id} g_{jd}^2] + 4E[g_{is} g_{id} g_{js} g_{jd}]$$

$$E[g_{is}^2 g_{js}^2] = p(S_{is,js} = 1)\{(1-p)(0-p)^4 + p(1-p)^4\} + p(S_{is,js} = 2)\{(1-p)^2(0-p)^4 + 2p(1-p)(1-p)^2(0-p)^2 + p^2(1-p)^4\} = p(S_{is,js} = 1)\{p(1-p)[p^3 + (1-p)^3]\} + p(S_{is,js} = 2)[p(1-p)]^2$$

$$E[g_{is}^2 g_{js} g_{jd}] = p(S_{is,js,jd} = 1)\{(1-p)(0-p)^4 + p(1-p)^4\} + p(S_{is,js,jd} = 3)\{(1-p)^2(0-p)^4 + 2p(1-p)(1-p)^2(0-p)^2 + p^2(1-p)^4\}$$

The state $S_{is,js,jd} = 3$ corresponds to g_{js} IBD to g_{jd} and g_{is} not IBD to the others. In the other states we have terms like $E[g_{jd}] = 0$ in the conditional expectation $E[g_{is}^2 g_{js} g_{jd} | S_{is,js,jd}]$.

$$E[g_{is}^2 g_{js} g_{jd}] = p(S_{is,js,jd} = 1)\{p(1-p)[p^3 + (1-p)^3]\} + p(S_{is,js,jd} = 3)[p(1-p)]^2$$

$$E[g_{is} g_{id} g_{js} g_{jd}] = p(S_{is,id,js,jd} = 1)\{(1-p)(0-p)^4 + p(1-p)^4\} + [p(S_{is,id,js,jd} = 6) + p(S_{is,id,js,jd} = 9) + p(S_{is,id,js,jd} = 12)]\{(1-p)^2(0-p)^4 + 2p(1-p)(1-p)^2(0-p)^2 + p^2(1-p)^4\}$$

$$E[g_{is} g_{id} g_{js} g_{jd}] = p(S_{is,id,js,jd} = 1)\{p(1-p)[p^3 + (1-p)^3]\} + [p(S_{is,id,js,jd} = 6) + p(S_{is,id,js,jd} = 9) + p(S_{is,id,js,jd} = 12)][p(1-p)]^2$$

Finally

$$E[X_i^2 X_j^2] = \{p(1-p)[p^3 + (1-p)^3]\}[p(S_{is,js} = 1) + p(S_{is,jd} = 1) + p(S_{id,js} = 1) + p(S_{id,jd} = 1) + 2p(S_{is,js,jd} = 1) + 2p(S_{id,js,jd} = 1) + 2p(S_{is,id,js} = 1) + 2p(S_{is,id,jd} = 1) + 4p(S_{is,id,js,jd} = 1)] + [p(1-p)]^2\{p(S_{is,js} = 2) + p(S_{is,jd} = 2) + p(S_{id,js} = 2) + p(S_{id,jd} = 2) + 2p(S_{is,js,jd} = 3) + 2p(S_{id,js,jd} = 3) + 2p(S_{is,id,js} = 2) + 2p(S_{is,id,jd} = 2) + 4p(S_{is,id,js,jd} = 6) + 4p(S_{is,id,js,jd} = 9) + 4p(S_{is,id,js,jd} = 12)\}$$

	S1	S2	S3	S4	S5	S6	S7	S8	S9	S10	S11	S12	S13	S14	S15	X
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$$E[g_{is}g_{js}g_{ks}g_{ls}] = p(S_{is,js,ks,ls} = 1)p(1-p)[1-3p(1-p)] + \{p(S_{is,js,ks,ls} = 6) + p(S_{is,js,ks,ls} = 9) + p(S_{is,js,ks,ls} = 12)\}[p(1-p)]^2$$

$$E[X_i X_j X_k X_l] = p(1-p)[1-3p(1-p)] \left[\sum_{a_i \in \{s,d\}} \sum_{a_j \in \{s,d\}} \sum_{a_k \in \{s,d\}} \sum_{a_l \in \{s,d\}} p(S_{ia_i,ja_j,ka_k,la_l} = 1) \right] + [p(1-p)]^2 \left[\sum_{a_i \in \{s,d\}} \sum_{a_j \in \{s,d\}} \sum_{a_k \in \{s,d\}} \sum_{a_l \in \{s,d\}} \{ p(S_{ia_i,ja_j,ka_k,la_l} = 6) + p(S_{ia_i,ja_j,ka_k,la_l} = 9) + p(S_{ia_i,ja_j,ka_k,la_l} = 12) \} \right]$$

