# 2016 SISG Module 16: Bayesian Statistics for Genetics Lecture 5: Multinomial Sampling 

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## Outline

Introduction and Motivating Examples

Bayesian Analysis of Multinomial Data
Derivation of the Posterior and Prior Specfication Inference for Parameters of Interest

Analysis of HWE Data

Appendix: BF Detail

## Introduction

- In this lecture we will consider the Bayesian modeling of multinomial data.
- The examination of Hardy-Weinberg equilibrium will be used to motivate the multinomial model.
- Again, conjugate priors will be used, though sampling from the posterior will be emphasized as a method for flexible inference.
- Bayes factors will be used as a measure of evidence for hypothesis testing.


## Motivating Example: Testing for HWE

- For simplicity we consider a diallelic marker, and suppose we obtain a random sample of genotypes for $n$ individuals.
- The form of the data is

|  | Genotype |  |  | Total |
| :--- | :---: | :---: | :---: | :---: |
|  | $A_{1} A_{1}$ | $A_{1} A_{2}$ | $A_{2} A_{2}$ |  |
| Count | $n_{1}$ | $n_{2}$ | $n_{3}$ | $n$ |
| Population Frequency | $q_{1}$ | $q_{2}$ | $q_{3}$ | 1 |

- So the model contains 3 probabilities (which sum to 1 ) $q_{1}, q_{2}, q_{3}$; hence, there are 2 free parameters.
- Suppose the proportions of alleles $A_{1}$ and $A_{2}$ in a given generation are $p_{1}$ and $p_{2}=1-p_{1}$.
- In terms of $q_{1}, q_{2}, q_{3}$ :

$$
\begin{aligned}
& p_{1}=q_{1}+\frac{q_{2}}{2} \\
& p_{2}=\frac{q_{2}}{2}+q_{3}
\end{aligned}
$$

## Motivating Example: Testing for HWE

- HWE is the statistical independence of an individual's alleles at a locus.
- Under HWE, the probability distribution for the genotype of an individual in the next generation is:

|  | Genotype |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  | $A_{1} A_{1}$ | $A_{1} A_{2}$ | $A_{2} A_{2}$ |  |
| Proportion | $p_{1}^{2}$ | $2 p_{1} p_{2}$ | $p_{2}^{2}$ | 1 |

- Reasons for deviation from HWE include: small population size, selection, inbreeding and population structure.


## A Toy Example

## Example:

- Consider the data $n_{1}=88, n_{2}=10, n_{3}=2$.
- Are these frequencies consistent with HWE?
- The MLEs are:

$$
\begin{array}{lll}
\widehat{q}_{1}=0.88 & \hat{q}_{2}=0.10 & \hat{q}_{3}=0.02 \\
\widehat{p}_{1}=0.93 & \hat{p}_{2}=0.07 &
\end{array}
$$

- For these data the exact $p$-value for

$$
H_{0}: q_{1}=p_{1}^{2}, \quad q_{2}=2 p_{1} p_{2}, \quad q_{3}=p_{2}^{2}
$$

is 0.0654 .

## Critique of Non-Bayesian Approach

- Testing for HWE is carried out via (asymptotic, i.e., large sample) $\chi^{2}$ tests or exact tests.
- $\chi^{2}$ tests require very large sample sizes for accurate $p$-values.
- The exact test can be computationally expensive to perform, when there are many alleles/samples.
- Under the null of HWE, the discreteness of the test statistic causes difficulties.
- In general, how to decide on a significance level? The level should be a function of sample size (and in particular should decrease as sample size increases), but how should it be chosen?
- Estimation depends on asymptotic approximations (i.e., large sample sizes).
- Estimation also difficult due to awkward constraints on parameters (particularly with many alleles).


## Bayes Theorem

|  | Genotype |  |  | Total |
| :--- | :---: | :---: | :---: | :---: |
|  | $A_{1} A_{1}$ | $A_{1} A_{2}$ | $A_{2} A_{2}$ |  |
| Count | $n_{1}$ | $n_{2}$ | $n_{3}$ | $n$ |
| Population Frequency | $q_{1}$ | $q_{2}$ | $q_{3}$ | 1 |

- The multinomial with three counts is known as the trinomial distribution.
- We have three parameters, $q_{1}, q_{2}, q_{3}$, but they sum to 1 , so that effectively we have two parameters.
- We write $\mathbf{q}=\left(q_{1}, q_{2}, q_{3}\right)$ to represent the vector of probabilities, and $\mathbf{n}=\left(n_{1}, n_{2}, n_{3}\right)$ for the data vector.
- Via Bayes Theorem:

$$
\begin{aligned}
p(\mathbf{q} \mid \mathbf{n}) & =\frac{\operatorname{Pr}(\mathbf{n} \mid \mathbf{q}) \times p(\mathbf{q})}{\operatorname{Pr}(\mathbf{n})} \\
\text { Posterior } & \propto \text { Likelihood } \times \text { Prior }
\end{aligned}
$$

## Elements of Bayes Theorem: The Likelihood

- We assume $n$ independent draws with common probabilities $\mathbf{q}=\left(q_{1}, q_{2}, q_{3}\right)$.
- In this case, the distribution of $n_{1}, n_{2}, n_{3}$ is multinomial:

$$
\begin{equation*}
\operatorname{Pr}\left(n_{1}, n_{2}, n_{3} \mid q_{1}, q_{2}, q_{3}\right)=\frac{n!}{n_{1}!n_{2}!n_{3}!} q_{1}^{n_{1}} q_{2}^{n_{2}} q_{3}^{n_{3}} . \tag{1}
\end{equation*}
$$

- For fixed $\mathbf{n}$, we may view (1) as a function of $\mathbf{q}$ - this is the likelihood function.
- The maximum likelihood estimate (MLE) is

$$
\widehat{\mathbf{q}}=\left(\frac{n_{1}}{n}, \frac{n_{2}}{n}, \frac{n_{3}}{n}\right) .
$$

- The MLE gives the highest probability to the observed data, i.e. maximizes the likelihood function.


## The Dirichlet Distribution as a Prior Choice for a Multinomial q

- Once the likelihood is specified we need to think about the prior distribution.
- We require a prior distribution over $\left(q_{1}, q_{2}, q_{3}\right)$ - not straightforward since the three probabilities all lie in $[0,1]$, and must sum to 1 .
- A distribution that satisfies these requirements is the dirichlet distribution, denoted $\operatorname{dirichlet}\left(v_{1}, v_{2}, v_{3}\right)$ and has density:

$$
\begin{aligned}
p\left(q_{1}, q_{2}, q_{3}\right) & =\frac{\Gamma\left(v_{1}+v_{2}+v_{3}\right)}{\Gamma\left(v_{1}\right) \Gamma\left(v_{2}\right) \Gamma\left(v_{3}\right)} \times q_{1}^{v_{1}-1} q_{2}^{v_{2}-1} q_{3}^{v_{3}-1} \\
& \propto q_{1}^{v_{1}-1} q_{2}^{v_{2}-1} q_{3}^{v_{3}-1}
\end{aligned}
$$

where $\Gamma(\cdot)$ denotes the gamma function.

## The Dirichlet Distribution as a Prior Choice for a Multinomial q

- The dirichlet $\left(v_{1}, v_{2}, v_{3}\right)$ prior:

$$
\begin{aligned}
p\left(q_{1}, q_{2}, q_{3}\right) & =\frac{\Gamma\left(v_{1}+v_{2}+v_{3}\right)}{\Gamma\left(v_{1}\right) \Gamma\left(v_{2}\right) \Gamma\left(v_{3}\right)} \times q_{1}^{v_{1}-1} q_{2}^{v_{2}-1} q_{3}^{v_{3}-1} \\
& \propto q_{1}^{v_{1}-1} q_{2}^{v_{2}-1} q_{3}^{v_{3}-1} .
\end{aligned}
$$

- $v_{1}, v_{2}, v_{3}>0$ are specified to reflect prior beliefs about $\left(q_{1}, q_{2}, q_{3}\right)$.
- The dirichlet distribution can be used with general multinomial distributions (i.e. for $k=2,3, \ldots$ categories).
- The beta distribution is a special case of the dirichlet when there are two categories only.


## Dirichlet Prior

- The mean and variance are

$$
\begin{aligned}
\mathrm{E}\left[q_{i}\right] & =\frac{v_{i}}{v_{1}+v_{2}+v_{3}}=\frac{v_{i}}{v} \\
\operatorname{var}\left(q_{i}\right) & =\frac{\mathrm{E}\left[q_{i}\right]\left(1-\mathrm{E}\left[q_{i}\right]\right)}{v_{1}+v_{2}+v_{3}+1}=\frac{\mathrm{E}\left[q_{i}\right]\left(1-\mathrm{E}\left[q_{i}\right]\right)}{v+1}
\end{aligned}
$$

for $i=1,2,3$, where $v=v_{1}+v_{2}+v_{3}$.

- Large values of $v$ increase the influence of the prior.
- The dirichlet has a single parameter only $(v)$ to control the spread for all of the dimensions, which is a deficiency.
- The quartiles may be empirically calculated from samples.


Figure 1: Samples from a dirichlet $(1,1,1)$ distribution. The mean is $\left(\frac{1}{3}, \frac{1}{3}, \frac{1}{3}\right)$.


Figure 2: Samples from a dirichlet $(6,6,6)$ distribution. The mean is $\left(\frac{1}{3}, \frac{1}{3}, \frac{1}{3}\right)$.







Figure 3: Samples from a dirichlet $(6,4,1)$ distribution. The mean is $\left(\frac{6}{11}, \frac{4}{11}, \frac{1}{11}\right)=(0.55,0.36,0.09)$.

## Posterior Distribution

- Combining the Dirichlet prior, $\operatorname{dirichlet}\left(v_{1}, v_{2}, v_{3}\right)$, with the multinomial likelihood gives the posterior:

$$
\begin{aligned}
p\left(q_{1}, q_{2}, q_{3} \mid \mathbf{n}\right) & \propto \operatorname{Pr}(\mathbf{n} \mid \mathbf{q}) \times p(\mathbf{q}) \\
& \propto q_{1}^{n_{1}} q_{2}^{n_{2}} q_{3}^{n_{3}} \times q_{1}^{v_{1}-1} q_{2}^{v_{2}-1} q_{3}^{v_{3}-1} \\
& =q_{1}^{n_{1}+v_{1}-1} q_{2}^{n_{2}+v_{2}-1} q_{3}^{n_{3}+v_{3}-1} .
\end{aligned}
$$

- This distribution is another Dirichlet:

$$
\operatorname{dirichlet}\left(n_{1}+v_{1}, n_{2}+v_{2}, n_{3}+v_{3}\right)
$$

- Notice: "as if" we had observed counts $\left(n_{1}+v_{1}, n_{2}+v_{2}, n_{3}+v_{3}\right)$.


## Choosing a Prior

- The posterior mean for the expected proportion of counts in cell $i$ is, for $i=1,2,3$ :

$$
\begin{aligned}
\mathrm{E}\left[q_{i} \mid \mathbf{n}\right] & =\frac{n_{i}+v_{i}}{n+v} \\
& =\frac{n_{i}}{n} \frac{n}{n+v}+\frac{v_{i}}{v} \frac{v}{n+v} \\
& =\text { MLE } \times \mathrm{W}+\text { Prior Mean } \times(1-\mathrm{W})
\end{aligned}
$$

where $n=n_{1}+n_{2}+n_{3}, v=v_{1}+v_{2}+v_{3}$.

- The weight W is

$$
\mathrm{W}=\frac{n}{n+v}
$$

which is the proportion of the total information $(n+v)$ that is contributed by the data ( $n$ ).

## Choosing a Prior

- Recall the prior mean is

$$
\left(\frac{v_{1}}{v}, \frac{v_{2}}{v}, \frac{v_{3}}{v}\right)
$$

- These forms help to choose $v_{1}, v_{2}, v_{3}$.
- As with the beta distribution we may specify the prior means, and the relative weight that the prior and data contribute: $n$ and $v$ are on a comparable scale.
- For example, suppose we believe that event 1 is four times as likely as each of event 2 or event 3.
- Then we may specify the means in the ratios $4: 1: 1$.
- Suppose $n=24$ and we wish to allow the prior contribution to be a half of this total (and therefore a third of the complete information). Then the prior sample size is $v=12$ and the prior mean requirement gives

$$
v_{1}=8, v_{2}=2, v_{3}=2
$$

## A Uniform Prior



An obvious choice of parameters is $v_{1}=v_{2}=v_{3}=1$ to give a prior that is uniform over the simplex:

$$
\pi\left(q_{1}, q_{2}, q_{3}\right)=2
$$

for

$$
0<q_{1}, q_{2}, q_{3}<1, \quad q_{1}+q_{2}+q_{3}=1
$$

Note: not uniform over all parameter of interests, as we see shortly

## Simple HWE Example

- The data is

$$
n_{1}=88, n_{2}=10, n_{3}=2
$$

- We assume a flat dirichlet prior on the allowable values of $\mathbf{q}$ :

$$
v_{1}=v_{2}=v_{3}=1
$$

- This gives the posterior as $\operatorname{dirichlet}(88+1,10+1,2+1)$ with posterior means:

$$
\begin{aligned}
& \mathrm{E}\left[q_{1} \mid \mathbf{n}\right]=\frac{1+88}{3+100}=\frac{89}{103} \\
& \mathrm{E}\left[q_{2} \mid \mathbf{n}\right]=\frac{1+10}{3+100}=\frac{11}{103} \\
& \mathrm{E}\left[q_{3} \mid \mathbf{n}\right]=\frac{1+2}{3+100}=\frac{3}{103} .
\end{aligned}
$$

- Note the similarity to the MLEs of

$$
\left(\frac{88}{100}, \frac{10}{100}, \frac{2}{100}\right)
$$

## Simple HWE Example

- We continue with this example and now examine posterior distributions.
- We generate samples from

$$
\operatorname{dirichlet}(88+1,10+1,2+1)
$$

- As posterior summaries we display, in Figure 4:
- Histograms of the 3 univariate marginal distributions $p\left(q_{1} \mid \mathbf{y}\right), p\left(q_{2} \mid \mathbf{y}\right)$, $p\left(q_{3} \mid \mathbf{y}\right)$.
- Scatterplots of the 3 bivariate marginal distributions $p\left(q_{1}, q_{2} \mid \mathbf{y}\right), p\left(q_{1}, q_{3} \mid \mathbf{y}\right)$, $p\left(q_{2}, q_{3} \mid \mathbf{y}\right)$.
- On each plot we indicate the MLEs for the general model, i.e. the non-HWE model (in red) and under the assumption of HWE (in blue).


## Samples from the Posterior



Figure 4 : Univariate and bivariate posterior distributions for $\mathbf{n}=(88,10,2)$. MLEs in red for the general model and in blue for the HWE model.

## Bayes analysis of $(88,10,2)$ data

- As expected with a sample size of $n=100$ and a flat prior, the MLEs lie close to the center of the posteriors.
- Note the asymmetry of the posteriors.
- Asymptotic confidence intervals of the form $\widehat{q}_{i} \pm 1.96 \times \operatorname{se}\left(\widehat{q}_{i}\right)$ would be symmetric.


## Bayes analysis of $(88,10,2)$ data

- In the context of a binomial sampling model and interest in a particular point (for example, $\theta=0.5$ ) we could examine intervals for $\theta$.
- In a multinomial context the situation is more complex; shortly we will examine Bayes factors to carry out hypothesis testing.


## Parameters of Interest

|  | Genotype |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| Total |  |  |  |  |
|  | $A_{1} A_{1}$ | $A_{1} A_{2}$ | $A_{2} A_{2}$ |  |
| Population Frequency | $q_{1}$ | $q_{2}$ | $q_{3}$ | 1 |

- Rather than $q_{1}, q_{2}, q_{3}$, we may be interested in other parameters of interest.
- In the HWE context: Let $X_{1}$ and $X_{2}$ be $0 / 1$ indicators of $A_{1}$ for the two alleles at a locus.
- The covariance between $X_{1}$ and $X_{2}$ is the disequilibrium coefficent:

$$
D=q_{1}-p_{1}^{2}
$$

Under HWE $q_{1}=p_{1}^{2}$, and the covariance is zero.

- Another quantity of interest (Shoemaker et al., 1998) is

$$
\psi=\frac{q_{2}^{2}}{q_{1} q_{3}}
$$

Under HWE, $\psi=4$.

## Parameters of Interest

- The inbreeding coefficient is

$$
f=\frac{q_{1}-p_{1}^{2}}{p_{1} p_{2}}
$$

- The variance of $X_{1}$ and $X_{2}$ is $p_{1}\left(1-p_{1}\right)=p_{1} p_{2}$ and so $f$ is the correlation.
- We may express $q_{1}, q_{2}, q_{3}$ as

$$
\begin{aligned}
q_{1} & =p_{1}^{2}+p_{1}\left(1-p_{1}\right) f \\
q_{2} & =2 p_{1}\left(1-p_{1}\right)(1-f) \\
q_{3} & =\left(1-p_{1}\right)^{2}+p_{1}\left(1-p_{1}\right) f
\end{aligned}
$$

- Positive values of $f$ indicate an excess of homozygotes (and may indicate inbreeding), while negative values indicate an excess of heterozygotes.


## Parameters of Interest

- Each of $D, \psi$ and $f$ are complex functions of $q_{1}, q_{2}, q_{3}$ and given a Dirichlet prior for the latter do not have known posterior forms.
- The "flat" prior for $\mathbf{q}$, dirichlet $(1,1,1)$, does not correspond to a flat prior for $D, f, \psi$, as Figure 5 shows.


Figure 5: Samples from a dirichlet $(1,1,1)$ for various functions.

## Implied Prior on Functions of Interest

- Very important point: As we saw in the binomial development, you can't be "flat" on every scale, but the implications of particular priors can be assessed via simulation.
- We emphasize that we are not uniform on the marginal distributions for $q_{i}$, since these follow

$$
\operatorname{beta}\left(v_{i}, v-v_{i}\right)
$$

distributions, i.e. beta(1,2) if $v_{1}=v_{2}=v_{3}=1$.

- The priors on the measures of distance from HWE are far from uniform.
- For example, with a "flat" Dirichlet prior dirichlet $(1,1,1)$ the prior probability that $f>0$ is 0.67 .


## Bayesian Approaches to HWE

Previous approaches include:

- Altham (1971).
- Pereira and Rogatko (1984).
- Lindley (1988).
- Shoemaker et al. (1998).
- Montoya-Delgado et al. (2001).
- Consonni et al. (2008).
- Wakefield (2010).


## Bayes factors for HWE

- Recall that Bayes factors measure the evidence in a sample for one hypothesis, as compared to an alternative.
- We derive the Bayes factor for multinomial data in the context of testing for HWE.
- We wish to test
$H_{0}$ : HWE versus $H_{1}$ : Not HWE.
- We need to specify priors on the null and alternatives, and then calculate the Bayes factor:

$$
\frac{\operatorname{Pr}\left(\mathbf{n} \mid H_{0}\right)}{\operatorname{Pr}\left(\mathbf{n} \mid H_{1}\right)}
$$

where $p_{1}$ and $\left(q_{1}, q_{2}\right)$ are the parameters under the null and alternative, respectively.

## The HWE Bayes Factor

- The Bayes factor, measuring the evidence in the data for the null, as compared to the alternative is:

$$
\mathrm{BF}=\frac{2^{n_{2}} \Gamma(w) \Gamma\left(2 n_{1}+n_{2}+w_{1}\right) \Gamma\left(v_{1}\right) \Gamma\left(v_{2}\right) \Gamma\left(v_{3}\right) \Gamma\left(n_{2}+2 n_{3}+w_{2}\right) \Gamma(n+v)}{\Gamma\left(w_{1}\right) \Gamma\left(w_{2}\right) \Gamma(2 n+w) \Gamma(v) \Gamma\left(n_{1}+v_{1}\right) \Gamma\left(n_{2}+v_{2}\right) \Gamma\left(n_{3}+v_{3}\right)} .
$$

- This appears complex, but is just a function of the observed data, and the prior inputs, and can be easily evaluated ${ }^{1}$.
- If $\mathrm{BF}>1(<1)$ the data are more (less) likely to have come from the null.
- Can be readily extended to $k>2$ alleles.
- We next consider a formal decision rule.

[^0]
## Bayesian Decision Theory

- Decision as to reject $H_{0}$ in favor of $H_{1}$ depends on the costs of making the two types of error:

|  |  | Decision |  |
| :--- | :---: | :---: | :---: |
|  |  | Report $H_{0}$ | Report $H_{1}$ |
| Truth | $H_{0}$ | 0 | $C_{1}$ |
|  | $H_{1}$ | $C_{I I}$ | 0 |

- Costs of making the two types of error $C_{/}$is the cost of a type I error and $C_{\text {II }}$ the cost of a type II error.
- The decision theory solution is to report $H_{1}$ if:

$$
\text { Posterior Odds of } H_{0}=\mathrm{BF} \times \text { Prior Odds }<\frac{C_{l I}}{C_{l}}=R
$$

so that we only need to consider the ratio of costs $R$.

- If $\frac{c_{I I}}{C_{I}}=4$ (type II errors four times as bad as type I errors) then report $H_{1}$ if

$$
\text { Posterior Odds of } H_{0}<4 \text {, }
$$

i.e. if

$$
\operatorname{Pr}\left(H_{1} \mid \text { data }\right)>0.2
$$

## A Simple Example

- We again consider the data $n_{1}=88, n_{2}=10, n_{3}=2$.
- These data give a $p$-value of 0.0654 .
- With "flat" conjugate Dirichlet priors ( $w_{1}=w_{2}=v_{1}=v_{2}=v_{3}=1$ ) we obtain a Bayes factor of 1.54 so that the data are $50 \%$ more likely under the null than the alternative, so the evidence in favor of $H_{0}$ is not strong.
- With a prior probability of the null $\pi_{0}$, to give a prior odds of $\pi_{0} /\left(1-\pi_{0}\right)$, we have

$$
\text { Posterior Odds of } H_{0}=\mathrm{BF} \times \frac{\pi_{0}}{1-\pi_{0}}
$$

- Hence, with $\pi_{0}=0.5$ the posterior odds equal the Bayes factor, i.e. 1.54.
- The posterior probability of the null is

$$
\frac{1.54}{1+1.54}=0.61
$$

- This probability is very sensitive to the prior on the null. For example, with $\pi_{0}=2 / 3$ we obtain a posterior odds of $1.54 \times 2=3.08$ to give a posterior probability on the null of

$$
\frac{3.08}{1+3.08}=0.75
$$

## Posterior Inference for Functions of Interest

- Figure 6 shows functions of interest for the $(88,10,2)$ example.
- Note that the asymptotic confidence interval for $f$ is $(-0.1032,0.5632)$.


Figure 6: Posterior inference for simple HWE example.

## The HWEBayes Package

- The R package HWEBayes implements the rejection algorithm and importance sampling (a numerical integration technique), for testing and estimation in the HWE context:
http://cran.r-project.org/web/packages/HWEBayes/index.html
- The vignette contains a worked example.
- Code for a four-allele example is here:
http://faculty.washington.edu/jonno/HWEBayesFourAllele.R
- More details of the methodology: Wakefield (2010).


## Conclusions

- The dirichlet distribution is convenient but quite inflexible as a prior distribution.
- Alternative priors are more difficult to specify since they are on scales that are more difficult to interpret (e.g. the logistic-normal distribution).
- Bayes factors are sensitive to the prior.
- Monte Carlo sampling is a powerful tool for inference.
- For multiple alleles computation is slow whether the approach is frequentist or Bayesian.


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## Derivation of Bayes Factor for Assessing HWE

- We need to specify priors on the null and alternatives, and then calculate the Bayes factor:

$$
\frac{\operatorname{Pr}\left(\mathbf{n} \mid H_{0}\right)}{\operatorname{Pr}\left(\mathbf{n} \mid H_{1}\right)}=\frac{\int \operatorname{Pr}\left(\mathbf{n} \mid p_{1}\right) p\left(p_{1}\right) d p_{1}}{\int \operatorname{Pr}\left(\mathbf{n} \mid q_{1}, q_{2}\right) p\left(q_{1}, q_{2}\right) d q_{1} d q_{2}}
$$

where $p_{1}$ and $\left(q_{1}, q_{2}\right)$ are the parameters under the null and alternative, respectively.

- Under the null we have a single parameter, and under the alternative two.
- Important point: When Bayes factors are evaluated we need to include the normalizing constants.


## HWE Bayes Factor

- Under $H_{0}$ and $H_{1}$ we must take care to evaluate the probability of the same data, $n_{1}, n_{2}, n_{3}$.
- Under the null,

$$
\operatorname{Pr}\left(\mathbf{n} \mid p_{1}\right)=\operatorname{Pr}\left(n_{1}, n_{2}, n_{3} \mid p_{1}\right)=\frac{n!2^{n_{1}}}{n_{2}!n_{12}!n_{3}!} p_{1}^{2 n_{1}+n_{2}}\left(1-p_{1}\right)^{n_{2}+2 n_{3}} .
$$

- With a $\operatorname{Be}\left(w_{1}, w_{2}\right)$ prior on $p_{1}$ :

$$
\begin{align*}
\operatorname{Pr}\left(n_{1}, n_{2}, n_{3} \mid H_{0}\right) & =\int \operatorname{Pr}\left(\mathbf{n} \mid p_{1}\right) \times p\left(p_{1}\right) d p_{1} \\
& =\frac{n!2^{n_{2}} \Gamma(w) \Gamma\left(2 n_{1}+n_{2}+w_{1}\right) \Gamma\left(n_{2}+2 n_{3}+w_{2}\right)}{n_{1}!n_{2}!n_{3}!\Gamma\left(w_{1}\right) \Gamma\left(w_{2}\right) \Gamma(2 n+w)} \tag{2}
\end{align*}
$$

- This is the probability of the observed data under the null.


## HWE Bayes Factor

- The Bayes factor is

$$
\frac{\operatorname{Pr}\left(\mathbf{n} \mid H_{0}\right)}{\operatorname{Pr}\left(\mathbf{n} \mid H_{1}\right)}
$$

and we have just given the form of the numerator.

- We now turn to the denominator.
- Under the alternative we assume $\mathbf{q} \sim \operatorname{dirichlet}\left(v_{1}, v_{2}, v_{3}\right)$.
- The probability of the data under the alternative is:

$$
\begin{align*}
\operatorname{Pr}\left(n_{1}, n_{2}, n_{3} \mid H_{1}\right) & =\int \operatorname{Pr}\left(\mathbf{n} \mid q_{1}, q_{2}\right) \times p\left(q_{1}, q_{2}\right) d q_{1} d q_{2} \\
& =\frac{n!\Gamma(v) \Gamma\left(n_{1}+v_{1}\right) \Gamma\left(n_{2}+v_{2}\right) \Gamma\left(n_{3}+v_{3}\right)}{n_{1}!n_{2}!n_{3}!\Gamma\left(v_{1}\right) \Gamma\left(v_{2}\right) \Gamma\left(v_{3}\right) \Gamma(n+v)} . \tag{3}
\end{align*}
$$

- Again, just a probability distribution, which we may evaluate for any realization of $\left(n_{1}, n_{2}, n_{3}\right)$.


## The HWE Bayes Factor

- Hence, the Bayes factor, measuring the evidence in the data for the null, as compared to the alternative is:

$$
\begin{aligned}
\mathrm{BF} & =\frac{\operatorname{Pr}\left(n_{1}, n_{2}, n_{3} \mid H_{0}\right)}{\operatorname{Pr}\left(n_{1}, n_{2}, n_{3} \mid H_{1}\right)} \\
& =\frac{2^{n_{2}} \Gamma(w) \Gamma\left(2 n_{1}+n_{2}+w_{1}\right) \Gamma\left(v_{1}\right) \Gamma\left(v_{2}\right) \Gamma\left(v_{3}\right) \Gamma\left(n_{2}+2 n_{3}+w_{2}\right) \Gamma(n+v)}{\Gamma\left(w_{1}\right) \Gamma\left(w_{2}\right) \Gamma(2 n+w) \Gamma(v) \Gamma\left(n_{1}+v_{1}\right) \Gamma\left(n_{2}+v_{2}\right) \Gamma\left(n_{3}+v_{3}\right)}
\end{aligned}
$$

which is (2) divided by (3).

- This appears complex, but is just a function of the observed data, and the prior inputs, and can be easily evaluated.
- If $\mathrm{BF}>1(<1)$ the data are more (less) likely to have come from the null.
- Can be readily extended to $k>2$ alleles.
- We next consider a formal decision rule.


[^0]:    ${ }^{1}$ When we work out a $\chi^{2}$ tail area we don't worry about the form of the distribution we just use the relevant function in our favorite software

