Upper bounds on $F_{ST}$ in terms of the frequency of the most frequent allele and total homozygosity: The case of a specified number of alleles

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**Abstract**

$F_{ST}$ is one of the most frequently-used indices of genetic differentiation among groups. Though $F_{ST}$ takes values between 0 and 1, authors going back to Wright have noted that under many circumstances, $F_{ST}$ is constrained to be less than 1. Recently, we showed that at a genetic locus with an unspecified number of alleles, $F_{ST}$ for two subpopulations is strictly bounded from above by functions of both the frequency of the most frequent allele ($M$) and the homozygosity of the total population ($H_T$). In the two-subpopulation case, $F_{ST}$ can equal one only when the frequency of the most frequent allele and the total homozygosity are $1/2$. Here, we extend this work by deriving strict bounds on $F_{ST}$ for two subpopulations when the number of alleles at the locus is specified to be $I$. We show that restricting to $I$ alleles produces the same upper bound on $F_{ST}$ over much of the allowable domain for $M$ and $H_T$, and we derive more restrictive bounds in the windows $M \in \left[ 1/I, 1/(I-1) \right]$ and $H_T \in \left[ 1/I, 1/(I^2-1) \right]$. These results extend our understanding of the behavior of $F_{ST}$ in relation to other population-genetic statistics.

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1. Introduction

Genetic differentiation among groups is a phenomenon of central importance in population genetics, informing inferences about selection, migration, and demography. $F_{ST}$, one of Wright’s (Wright, 1951) fixation indices, is perhaps the most frequently used measurement of genetic differentiation among groups. One reason for the popularity of $F_{ST}$ is its theoretical richness. For example, $F_{ST}$ can be interpreted as an index of the reduction in heterozygosity that accompanies population structure (Nei, 1987), as a proportion of variance in allelic types accounted for by population structure (Holsinger and Weir, 2009), or as an index comparing mean coalescence times within subpopulations to mean coalescence times within the whole population (Slatkin, 1991).

Though $F_{ST}$ has interpretations in terms of several major frameworks in population genetics, there has been a strong temptation to view $F_{ST}$ as a simple measurement of the degree of genetic differentiation among groups, with increasing values indicating increased differentiation. Indeed, Wright himself provided heuristic guidelines as to what ranges of $F_{ST}$ values may be considered as representing “moderately great” or “very great” differentiation (Wright, 1978, p. 85), lending credence to the idea that $F_{ST}$ can be interpreted without reference to allelic diversity at the locus or other properties of the allele frequencies used in its computation.

However, as many investigators have noted – with Wright first among them (Wright, 1978, p. 82) – $F_{ST}$ measures a very specific form of genetic differentiation. Namely, $F_{ST}$ measures the extent to which different subpopulations have progressed toward fixation on different alleles. When there are exactly two subpopulations and exactly two alleles with positive frequency, $F_{ST}$ is maximized when the two subpopulations have fixed on different alleles and, as a result, share no alleles in common.

One of the challenges of interpreting $F_{ST}$ is that it is dependent on the within-subpopulation diversity and other properties of the allele frequencies at the loci for which it is calculated (Charlesworth, 1998; Nagylaki, 1998; Hedrick, 1999, 2005; Long and Kittles, 2003; Jost, 2008; Ryman and Leimar, 2008; Long, 2009; Meirmans and Hedrick, 2011; Maruki et al., 2012). Recently, we considered the relationship of $F_{ST}$ to both the frequency of the most frequent allele, $M$, and the homozygosity of the total population, $H_T$ (Jakobsson et al., 2013). These two statistics capture important aspects of the allele frequencies and diversity of a locus, and their relationship to each other is well understood (Rosenberg and Jakobsson, 2008; Reddy and Rosenberg, 2012). We calculated the upper bound on $F_{ST}$ as a function of $M$ and as a function of $H_T$ when the number of alleles is left unspecified.
Here, we extend these results by deriving and reporting bounds on $F_{ST}$ when the number of alleles is specified to be a fixed value $I$. The extension reported here parallels the specified-$I$ extension by Reddy and Rosenberg (2012) to the unspecified-$I$ work of Rosenberg and Jakobsson (2008) on the relationship between homozygosity and the frequency of the most frequent allele.

We begin by describing the framework we adopt for conceptualizing $F_{ST}$. Next, we derive strict bounds when the number of alleles is specified, first as a function of the frequency of the most frequent allele and then as a function of total homozygosity.

2. Model

Consider a polymorphic locus with up to $I$ alleles ($I \geq 2$) in a population with $K$ subpopulations of equal size. The frequency of allele $i$ in subpopulation $k$ is $p_{ki}$. All allele frequencies are non-negative, and within each subpopulation, the allele frequencies sum to 1. That is, $p_{ki} \geq 0$ for all $k$ and $i$, and for each $k$, $\sum_{i=1}^{I} p_{ki} = 1$. The mean allele frequency across subpopulations for allele $i$ is $\bar{p}_i = \sum_{k=1}^{K} p_{ki}/K$. We assume that the allele frequencies are the parametric values for the subpopulations under study. We do not consider estimation of the allele frequencies from samples, nor do we consider the evolutionary sources of the allele frequencies in each subpopulation.

We define the frequency $M$ of the most frequent allele as the highest mean allele frequency across subpopulations. That is, $M = \max(\bar{p}_1, \bar{p}_2, \ldots, \bar{p}_I)$. It is possible that more than one allele has mean frequency $M$.

The homozygosity within subpopulation $k$ is the sum of the squares of the allele frequencies within subpopulation $k$, $H_k = \sum_{i=1}^{I} p_{ki}^2$. The mean homozygosity across subpopulations is

$$H_S = \frac{1}{K} \sum_{k=1}^{K} H_k.$$

In contrast, the total homozygosity is the sum of the squares of the mean allele frequencies across subpopulations,

$$H_T = \frac{1}{I} \sum_{i=1}^{I} \left( \frac{1}{K} \sum_{k=1}^{K} p_{ki}^2 \right)^2.$$

With $I$ alleles, both $H_S$ and $H_T$ lie in $[1/I, 1]$. Note that the homozygosities within each subpopulation are expectations for the proportion of homozygotes in the subpopulation under Hardy–Weinberg equilibrium, and $H_T$ is the expected fraction of homozygotes in the whole population if the total population were at Hardy–Weinberg equilibrium with no structure.

Nei (1973) considered a version of Wright’s $F_{ST}$ termed $G_{ST}$. From here forward, we work with this formulation, calling it $F$,

$$F = \frac{H_S - H_T}{1 - H_T}$$

(1)

We restrict our attention to the case of $K = 2$. Table 1 presents a summary of the notation used for the two-subpopulation case.

### Table 1

<table>
<thead>
<tr>
<th>Subpopulation</th>
<th>Allele</th>
<th>Sum</th>
<th>Sum of squares</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>$p_{11}$</td>
<td>$p_{12}$</td>
<td>...</td>
</tr>
<tr>
<td>2</td>
<td>$p_{21}$</td>
<td>$p_{22}$</td>
<td>...</td>
</tr>
<tr>
<td>Mean</td>
<td>$\bar{p}_1$</td>
<td>$\bar{p}_2$</td>
<td>...</td>
</tr>
</tbody>
</table>

3. Bounds on $F$ as a function of $M$

Our goal is to identify bounds on $F$ in terms of the frequency of the most frequent allele $M$ and the homozygosity of the total population $H_T$ when the number of alleles $I$ is specified. When $I$ is specified, we do not require that all $I$ alleles have positive frequency in the total population; we merely forbid the presence of more than $I$ alleles with positive frequency. For both $M$ and $H_T$, we first identify circumstances in which the bounds obtained by Jakobsson et al. (2013) for unspecified $I$ hold strictly and circumstances in which new strict bounds are required.

3.1. Bounds on $F$ in terms of $M$ when $I$ is left unspecified

We previously found that when there are two subpopulations of equal size and an unspecified number of alleles at the locus, $F$ can only reach values near 1 when the frequency of the most frequent allele and total homozygosity are near 1/2 (Jakobsson et al., 2013). Specifically, in terms of the frequency of the most frequent allele, $M$, we have

$$F \in \begin{cases} [0, Q(M)] & 0 < M < \frac{1}{2} \\ [0, q(M)] & \frac{1}{2} \leq M < 1, \end{cases}$$

(2)

where

$$Q(M) = \frac{1 - 2M((2M)^{-1} - 1) - 1(2 - [(2M)^{-1}]2M)}{1 + 2M((2M)^{-1} - 1)(2 - [(2M)^{-1}]2M)}$$

(3)

$$q(M) = \frac{1 - M}{M}.$$  

(4)

3.2. Circumstances in which the unspecified-$I$ bounds for $F$ in terms of $M$ apply strictly

When the number of alleles is unspecified – and therefore permitted to be arbitrarily large – $F$ is bounded by the functions of $M$ given in Eq. (2). Under what conditions do these bounds apply when the number of alleles is specified?

First, we note that the domain of $M$ is restricted by $I$; $M \in [1/I, 1]$. Because the sum of the allele frequencies is 1 and $M$ is the largest of these frequencies, $M$ must be at least as great as the mean of the $I$ frequencies, or $1/I$.

Second, for any $M$ allowed given the number of alleles $I$, the lower bound on $F$ is always 0. To see this, pick a set of allele frequencies with a desired largest allele frequency $M$. Set the allele frequencies in both subpopulations to be equal to these values. In this case, $H_S = H_T$, and Eq. (1) shows that $F = 0$.

Third, we previously showed that for $M \in [1/2, 1]$, it is possible to achieve the upper bound on $F$ given in Eq. (4) with $I = 2$ alleles (Jakobsson et al., 2013, Eq. 7). Because our framework allows us to set some of the $I$ allele frequencies to be 0 in both subpopulations, we can achieve the previously obtained upper bound on $F$ with $I > 2$ alleles by setting $I - 2$ of the allele frequencies to zero in both subpopulations and then following the procedure of Jakobsson et al. (2013) for the remaining two alleles. That is, we set the allele frequencies of the two subpopulations to differ as much as possible, choosing either $(p_{11}, p_{21}) = (1, 2M - 1)$ or $(p_{12}, p_{22}) = (2M - 1, 1)$.

Similarly, when $I > 2$ and $M \in [1/I, 1/2)$, we previously showed that the upper bound on $F$ given in Eq. (3) can be achieved when for each subpopulation, there are exactly $\lceil (2M)^{-1} \rceil$ alleles that have positive frequency in the subpopulation, all of which have frequencies of 0 in the other subpopulation (Jakobsson et al., 2013, Eq. 9). When there are two subpopulations, it is possible to have $\lceil (2M)^{-1} \rceil$ distinct alleles in each subpopulation if $I \geq 2\lceil (2M)^{-1} \rceil$.

$$I \geq 2\lceil (2M)^{-1} \rceil.$$  

(5)
Because $M \geq 1/I$, the maximum value that $\left(2M\right)^{-1}$ can take with $I$ alleles is $1/[2I]$. When $I$ is even, $[1/2] = I/2$, implying that the condition in Eq. (5) is met. Thus, when the number of alleles $I$ is even, the upper bound on $F$ from Eq. (3) applies for $M \in \{1/I, 1/2\}$. However, when $I$ is odd, $2[I/2] = I + 1 > I$, and the condition is not always met. Indeed, the condition in Eq. (5) is only met when $I$ is odd and $I$ is even, then the upper bound on $F$ is $0$, and the upper bound on $F$ from Eq. (3) cannot be achieved; this upper bound can therefore be tightened.

3.3. Bounds on $F$ in terms of $M$ when $I$ is specified

We begin by stating our main results for the bounds on $F$ in terms of $M \in \{0, 1\}$ when the number of alleles, $I$, is specified to be an integer greater than or equal to 2. We then complete the proof, leaving many of the details for the appendices.

**Theorem 1.** Suppose that $F$ is defined as in Eq. (1), $M$ is the frequency of the most frequent allele at a locus, and $I$ is the number of alleles at the locus. $I$ is an integer, and $I \geq 2$. If $I$ is even, then

\[
F \in \begin{cases}
[0, Q(M)] & \frac{1}{I} \leq M < \frac{1}{2} \\
[0, q(M)] & \frac{1}{2} \leq M < 1,
\end{cases}
\]

and if $I$ is odd, then

\[
F \in \begin{cases}
\left[0, \frac{M}{2IM} \right] & \frac{1}{I} \leq M < \frac{1}{I - 1} \\
\left[0, Q(M) \right] & \frac{1}{I - 1} \leq M < \frac{1}{2} \\
\left[0, q(M) \right] & \frac{1}{2} \leq M < 1,
\end{cases}
\]

where

\[
Q(M) = \frac{1 - 2M(1 - 2M) - 1(2 - 2M) - 1(2 - 2M)(2M)}{1 + 2M(1 - 2M) - 1(2 - 2M)(2M)}
\]

and

\[
q(M) = \frac{1 - M}{M}.
\]

**Proof.** We have already argued that the bounds on $F$ in terms of $M$ are the same as in the case of unspecified $I$ when $I$ is even or when $I$ is odd and $M \geq 1/(I - 1)$. It remains to prove that if $I$ is odd and $M \in \{1/I, 1/(I - 1)\}$, then $F \leq M/(2 - IM)$. The proof has four steps.

(A) We show that for $M \in \{1/I, 1/(I - 1)\}$, when $F$ is at its maximum in terms of $M$, no more than one allele has positive frequency in both subpopulations (Appendix A).

(B) We show that when $M \in \{1/I, 1/(I - 1)\}$, each subpopulation has positive frequency for at least $(I + 1)/2$ alleles. In conjunction with the result of step (A) and the fact that $I$ is odd, this result implies that when $F$ is maximized, each subpopulation has positive frequency for exactly $(I + 1)/2$ alleles and exactly one allele has positive frequency in both subpopulations. We also show that the allele with positive frequency in both subpopulations is not the most frequent allele unless all alleles have the same frequency (Appendix B). Steps (A) and (B) allow us to write the allele frequencies in each subpopulation as shown in Table 2.

(C) (A) and (B) reduce the $I = 3$ case to a single-variable optimization problem, which we solve directly to find that for $I = 3$ and $M \in \{1/3, 1/2\}$, the maximum value of $F$ is $M/(2 - 3M)$ (Appendix C).

(D) For odd $I \geq 5$, we show that when $F$ is maximized, at least $(I - 3)/2$ alleles have frequency $2M$ in subpopulation 1 and frequency $0$ in subpopulation 2. Similarly, at least $(I - 3)/2$ of the remaining alleles have frequency $0$ in subpopulation 1 and frequency $2M$ in subpopulation 2. We then obtain the arrangement of allele frequencies shown in Table 3, from which we can directly solve the case of $I \geq 5$ as a two-variable optimization problem in $p_1$ and $p_2$. Doing so reveals that setting $p_1 = p_2 = 1 - M(I - 1)$ and setting other allele frequencies as shown in Table 3 maximizes $F$ as a function of $M$. For odd $I \geq 5$ and $M \in \{1/I, 1/(I - 1)\}$, the maximum value of $F$ that results is $M/(2 - IM)$ (Appendix D). This completes the proof.

Fig. 1 shows the upper bound on $F$ as a function of $M$ for specified $I$. The figure shows that limiting to a specified number of alleles $I$ has important effects on the allowable domain of $M$. In addition, when $I$ is odd, the maximum value of $F$ for $M \in \{1/I, 1/(I - 1)\}$ is lower than when $I$ is unspecified, particularly when $I$ is small. If $I$ is odd and $M = 1/I$, then $F \leq 1/I$. Thus, the bottom-left extreme of the black regions fall on the line $F = M$. The total area of the black regions in Fig. 1 between the arbitrary-$I$ and fixed-$I$ upper bounds, representing parts of the space accessible when $I$ is unspecified but no longer accessible when $I$ is specified, is approximately $0.002971$ (Appendix E). The total area of all shaded regions, representing the mean maximal value of $F$ over the unit interval for $M$ in the unspecified-$I$ case, is approximately $0.358538$ (Jakobsson et al., 2013).

4. Bounds on $F$ as a function of $H_T$

To find bounds on $F$ in terms of $H_T$ when $I$ is specified, we follow an argument that is similar in structure to the one we used to find bounds on $F$ in terms of $M$. We begin by identifying the cases in which the arbitrary-$I$ bounds are not strict when $I$ is specified. Once these cases are identified, we make arguments to reduce the number of variables before proceeding to direct optimization.

4.1. Bounds on $F$ in terms of $H_T$ when $I$ is left unspecified

We previously showed that when there are two subpopulations of the same size and an unspecified number of alleles at a locus, $F$ is constrained by the homozygosity of the total population at
Table 3
Allele frequencies in each subpopulation for maximizing $F$ in terms of $M$. Using this arrangement, we can maximize $F$ directly in terms of $p_U$ and $p_D$. Exactly $(l - 3)/2$ columns have allele frequencies as in column 1, and another $(l - 3)/2$ columns have allele frequencies as in column $(l + 1)/2$.

<table>
<thead>
<tr>
<th>Subpopulation</th>
<th>Allele</th>
<th>$(l - 1)/2$</th>
<th>$(l + 1)/2$</th>
<th>$l - 1$</th>
<th>$l$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>$2M$</td>
<td>$1 - 2M(\frac{1}{2}) - p_U$</td>
<td>$0$</td>
<td>$0$</td>
<td>$p_U$</td>
</tr>
<tr>
<td>2</td>
<td>$0$</td>
<td>$0$</td>
<td>$2M$</td>
<td>$1 - 2M(\frac{1}{2}) - p_D$</td>
<td>$p_D$</td>
</tr>
<tr>
<td>Mean</td>
<td>$M$</td>
<td>$[1 - 2M(\frac{1}{2}) - p_U]/2$</td>
<td>$M$</td>
<td>$[1 - 2M(\frac{1}{2}) - p_D]/2$</td>
<td>$(p_U + p_D)/2$</td>
</tr>
</tbody>
</table>

Fig. 1. The upper bound on $F$ as a function of the frequency of the most frequent allele $M$. The differently colored vertical bands represent $(M, F)$ pairs that become possible as the number of alleles at the locus increases; the vertical bands stretch horizontally from $M = 1/l$ to $M = 1/(l - 1)$ for $l \in \{2, 3, 4, \ldots \}$. The regions colored in black that stretch horizontally from $M = 1/l$ to $M = 1/(l - 1)$ represent $(M, F)$ pairs that are not allowed when the number of alleles is $l$ but are achievable when the number of alleles increases. In other words, when the number of alleles is $l$, the colored regions from $M = 1/l$ to $M = 1$ represent allowed $(M, F)$ pairs, as do any black regions to the right of $M = 1/(l - 1)$. For $M \in \{1/l, 1/(l - 1)\}$ and $l$ even, the upper bound is computed from Eq. (6). For $M \in \{1/l, 1/(l - 1)\}$ and $l$ odd, the black region stretches from the curve given in Eq. (7) to the curve given in Eq. (6). The lower bound on $F$ is 0 for all values of $M$. The homozygosity of the total population, $H_T$, is restricted by the number of alleles, $H_T \in [1/l, 1]$ (Reddy and Rosenberg, 2012, Lemma 4). As stated above, the lower bound on $F$ is 0 for any choice of allele frequencies for the total population and thus for any $H_T$. For $H_T \geq 1/2$, we have shown elsewhere that the upper bound on $F$ given in Eq. (12) can be achieved with $l \geq 2$ by setting $(p_{11}, p_{12}, p_{21}, p_{22}) = (1, 0, \sqrt{2H_T - 1}, 1 - \sqrt{2H_T - 1})$ and $p_U = p_D = 0$ for all $i > 2$ (Jakobsson et al., 2013). For $H_T < 1/2$, comparison of Eqs. (A3) and (11) shows that $F$ achieves its upper bound in terms of $H_T$ when $\sum_{i=1}^{l} p_ip_{2i} = 0$. For even $l$, we can achieve the upper bound on $F$ when $H_T = 1/l$ by setting $l/2$ alleles to have frequency $1/l$ in subpopulation 1 and setting the other $l/2$ alleles to have frequency $1/l$ in subpopulation 2. In this case, $H_T = 1/l, \sum_{i=1}^{l} p_ip_{2i} = 0$, and $F = 1/(l - 1) = H_T/(1 - H_T)$, which is the arbitrary-$l$ upper bound for $H_T \in (0, 1/2)$. Further, Theorem 1ii of Rosenberg and Jakobsson (2008) guarantees that we can specify a set of $\lceil H_T^{-1} \rceil$ alleles to have homozygosity $H$. Because $H_T = (1/l)(H_1 + H_2) + (1/2)\sum_{i=1}^{l} p_ip_{2i}$, setting $l/2$ alleles to give $H_1 = 2H_T$ in subpopulation 1, setting $l/2$ alleles to have homozygosity $H_2 = 2H_T$ in subpopulation 2, and setting no alleles to have positive frequency in both subpopulations simultaneously will achieve the upper bound on $F$ from Eq. (11) for all $H_T \in [1/l, 1/2)$.

For odd $l$, the upper bound on $F$ from Eq. (11) can be achieved when $H_T = 1/(l^2 - 1)$ by setting $(l + 1)/2$ alleles to have frequency $2/(l + 1)$ in one subpopulation and setting the other $(l - 1)/2$ alleles to have frequency $2/(l - 1)$ in the other subpopulation. In this case, $H_T = 1/(l^2 - 1), \sum_{i=1}^{l} p_ip_{2i} = 0$, and $F = 1/(l^2 - 1 - 1) = H_T/(1 - H_T)$, which is the upper bound from Eq. (11). Further, the upper bound on $F$ can be achieved for $H_T \in [1/(l^2 - 1), 1/(l - 1)]$ by setting $H_1 = 2/(l - 1)$ using $(l - 1)/2$ alleles and setting $H_2 = 4H_T - 2/(l - 1)$ using $(l + 1)/2$ alleles, with no alleles simultaneously having positive frequency in both subpopulations.

Combining these results, we can confirm that for $H_T \in [1/l, 1)$, the bounds on $F$ in terms of $H_T$ from Eq. (10) apply strictly when $l$ is specified except when $l$ is odd and $H_T \in [1/l, 1/(l^2 - 1)]$, in which case the strict upper bound on $F$ remains to be determined. To find the upper bound on $F$ in this region, we follow an argument similar to the one we used for $M$, reducing the number of variables as much as possible before attempting the optimization.

4.3. Bounds on $F$ in terms of $H_T$ when $l$ is specified

We state our main results for the bounds on $F$ in terms of $H_T$ when the number of alleles, $l$, is specified to be an integer greater than or equal to 2. We then outline the proof, again leaving many of the details to the appendices.

**Theorem 2.** Suppose that $F$ is defined as in Eq. (1), $H_T$ is the homozygosity of the total population at a locus, and $l$ is the number of alleles
at the locus. \( I \) is an integer, and \( I \geq 2 \). If \( I \) is even, then

\[
F \in \begin{cases} 
[0, R(H_I)] & \frac{1}{I} \leq H_I < \frac{1}{2} \\
[0, r(H_I)] & \frac{1}{2} \leq H_I < 1, 
\end{cases}
\]  
(13)

and if \( I \) is odd, then

\[
F \in \begin{cases} 
[0, U(H_I)] & \frac{1}{I} \leq H_I < \frac{I^2 + I - 1}{I^2 + I^2 - I - 1} \\
[0, u(H_I)] & \frac{I^2 + I - 1}{I^2 + I^2 - I - 1} \leq H_I < \frac{1}{I} \\
[0, R(H_I)] & \frac{1}{I} \leq H_I < \frac{1}{2} \\
[0, r(H_I)] & \frac{1}{2} \leq H_I < 1, 
\end{cases}
\]  
(14)

where

\[
U(H_I) = H_I - \left(1 - \frac{1}{1 - H_I}\right)^2, 
\]
(15)

\[
u(H_I) = \frac{I(I + 1)H_I - 1}{(I + 1)(1 - H_I)}, 
\]
(16)

\[
R(H_I) = \frac{H_I}{1 - H_I}, 
\]
(17)

and

\[
r(H_I) = \frac{1 - \sqrt{2H_I - 1}}{1 + \sqrt{2H_I - 1}}, 
\]
(18)

**Proof.** We have already shown that the bounds on \( F \) in terms of \( H_I \) are the same in the specified-\( I \) case as in the unspecified-\( I \) case of Jakobsson et al. (2013) when \( I \) is even or when \( I \) is odd and \( H_I \geq 1/(I^2 - 1) \). It remains to show that when \( I \) is odd and \( H_I \in [1/I, 1/(I^2 - 1)] \), the upper bound on \( F \) is as shown in Theorem 2, Eqs. (15) and (16). The proof has four steps.

(A) We prove in Appendix A that for all possible sets of population-level allele frequencies with \( M \leq 1/2 \), the maximum \( F \) is achieved when no more than one allele has positive frequency in both subpopulations. If \( H_I \in [1/I, 1/(I^2 - 1)] \) for \( I \geq 3 \), then \( M < 1/2 \), so we can again exclude possible solutions in which more than one allele has positive frequency in both subpopulations.

(B) We prove in Appendix F that when \( H_I \in [1/I, 1/(I^2 - 1)] \) and \( F \) is maximized in terms of \( H_I \), each subpopulation must have positive frequency for exactly \( (I + 1)/2 \) alleles, counting the allele for which both subpopulations are allowed to have positive frequency, which we label allele \( I \). This gives us the arrangement in Table 2, but because we are not currently considering \( M \), we replace the \( 2M \) in the first row and column with \( p_{11} \).

(C) We show that the arrangement of allele frequencies can be updated to the one in Table 4. That is, we show that if \( F \) is maximized in terms of \( H_I \), \( I \) is odd, and \( H_I \in [1/I, 1/(I^2 - 1)] \), then \( (I - 1)/2 \) alleles have a shared positive frequency in subpopulation 1 and frequency 0 in subpopulation 2 and another \( (I - 1)/2 \) alleles have a (possibly distinct) shared positive frequency in subpopulation 2 and frequency 0 in subpopulation 1. We write these shared frequencies in terms of the frequencies of allele \( I \) in the two subpopulations, where allele \( I \) is the allele that has positive frequency in both subpopulations. The subpopulation allele frequencies of allele \( I \) are \( p_{1I} \) and \( p_{2I} \). We further show that the value of \( p_{2I} \) that maximizes \( F \) while keeping

**Table 4** Allele frequencies for maximizing \( F \) in terms of \( H_I \). Exactly \( (I - 1)/2 \) columns in the table have frequencies identical to those shown in column 1, and exactly \( (I - 1)/2 \) columns have frequencies identical to those shown in column \((I + 1)/2\).

<table>
<thead>
<tr>
<th>Subpopulation</th>
<th>Allele</th>
<th>( I )</th>
<th>((I + 1)/2)</th>
<th>( I )</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>( p_{11} )</td>
<td>...</td>
<td>( p_{I1} )</td>
<td>...</td>
</tr>
<tr>
<td>2</td>
<td>( p_{12} )</td>
<td>...</td>
<td>( p_{I2} )</td>
<td>...</td>
</tr>
<tr>
<td>Mean</td>
<td>( \tilde{p}_1 )</td>
<td>...</td>
<td>( \tilde{p}_{I1} )</td>
<td>...</td>
</tr>
</tbody>
</table>

\( H_I \) fixed can be written as a function of \( p_{1I} \). We call this maximizing value \( p_{1I}^{\ast} \). Using \( p_{1I}^{\ast} \) and the arrangement in Table 4, \( F = (H_I - p_{1I}p_{1I}^*)/(1 - H_I) \). Thus, maximizing \( F \) in terms of \( H_I \) is equivalent to minimizing the product \( p_{1I}p_{2I}^* \), a function of a single variable, \( p_{1I} \) (Appendix G).

(D) We give the details of the minimization of \( p_{1I}p_{2I}^* \) in Appendix H. Completing the optimization reveals that the range with which we are concerned, \( H_I \in [1/I, 1/(I^2 - 1)] \), must be split into two segments, \([1/I, (I^2 + I - 1)/(I^2 + I^2 - I - 1)] \) and \([1/I, (I^2 + I - 1)/(I^2 + I^2 - I - 1)] \). For \( H_I \in [1/I, (I^2 + I - 1)/(I^2 + I^2 - I - 1)] \), the maximum \( F \) is achieved by setting

\[
p_{1I} = p_{2I} = 1 - \sqrt{(I - 1)(H_I - 1)} \quad \text{and} \quad F = (H_I - p_{1I}p_{1I}^*)/(1 - H_I). 
\]
(19)

This gives the inequality \( F \leq U(H_I) \), with \( U(H_I) \) as in Eq. (15).

For \( H_I \in [(I^2 + I - 1)/(I^2 + I^2 - I - 1), 1/(I^2 - 1)] \), the maximum \( F \) is achieved by setting

\[
p_{1I} = 1 - \sqrt{1 - I/I + H_I(I - 1)(I + 1)} \quad \text{and} \quad F = (H_I - p_{1I}p_{1I}^*)/(1 - H_I). 
\]
(20)

and

\[
p_{2I} = 1 - \sqrt{1 - I/I + H_I(I - 1)(I + 1)} \quad \text{and} \quad F = (H_I - p_{1I}p_{1I}^*)/(1 - H_I). 
\]
(21)

or by switching these assignments and setting \( p_{2I} \) to equal the expression on the right side of Eq. (21) and setting \( p_{2I} \) to equal the expression on the right side of Eq. (20). This gives the inequality \( F \leq U(H_I) \), with \( U(H_I) \) as in Eq. (16). This completes the proof of Theorem 2.

Fig. 2 shows the upper bound on \( F \) as a function of \( H_I \) for specified \( I \). As in the case of \( M \), limiting to a specified number of alleles \( I \) has important effects on the domain of \( H_I \). When \( I \) is odd, the maximum value of \( F \) for \( H_I \in [1/I, 1/(I^2 - 1)] \) is lower than when \( I \) is unspecified. Analogously to the case of \( M \), if \( I \) is odd and \( H_I = 1/I \), then \( F \leq 1/I \), which implies that the bottom-left extrema of the black regions in Fig. 2 fall on the line \( F = H_I \). However, unlike in the case of \( M \), in which a single function describes the upper bound on \( F \) in the interval \( M \in [1/I, 1/(I - 1)] \), we can see that for odd \( I \), the interval \( H_I \in [1/I, 1/(I - 1)] \) is split into three components, one where \( U(H_I) \) is the upper bound, a second where \( u(H_I) \) is the upper bound, and a third where \( R(H_I) \) is the upper bound.

5. Discussion

We have extended the work of Jakobsson et al. (2013) by finding strict bounds on \( F_{ST} \) in terms of the frequency of the most frequent allele \( M \) and the homozygosity of the total population \( H_I \) when the number of alleles \( I \) is specified. Specifying the number of alleles \( I \) restricts the domain of both the frequency of the most frequent allele and the homozygosity of the total population to the interval \([1/I, 1]) \) rather than the whole unit interval. In addition to this domain restriction, the upper bound on \( F_{ST} \) changes when the number of alleles is odd in a portion of the interval near its left endpoint. In particular, compared with the unspecified-\( I \) case, the
is that we have worked with parametric allele frequencies, considering population-genetic statistics as functions of sets of non-negative numbers constrained to sum to one rather than as outcomes of evolutionary processes. It has been pointed out that ultimately, the performance of population-genetic statistics in contexts of biological interest is what determines their usefulness. In particular, Rousset (2013) notes that “model-free” approaches like ours fail to identify the biological conditions under which \( F_{ST} \) calculations will produce biased results with respect to biological goals such as, for example, examining differences in coalescence times for different sets of lineages. We agree that studying the performance of \( F_{ST} \) and other proposed measures of population differentiation (Hedrick, 2005; Jost, 2008) under specific evolutionary models is necessary for fully articulating the effects of the mathematical properties of population-genetic statistics that we identify (Whitlock, 2011; Alcala et al., 2014). We would add another potential concern: we discuss the dependence of the parameter \( F_{ST} \) on properties of the allele frequencies, but estimators of \( F_{ST} \) also have properties that depend on locus allele frequencies, as demonstrated, for example, by Bhatia et al. (2013), who discussed the behavior of various estimators of \( F_{ST} \) in the presence of rare variants. At the same time, we hasten to note that the benefit of our parametric mathematical approach is that the results we identify hold under all possible population models that employ the statistics we study and define them in the same way. As such, our results are a starting point for studying the properties of population-genetic statistics in interesting biological scenarios and can help in the identification of biological contexts in which the mathematical properties we identify may be important. Further, they are available as a guide even when data analysts use \( F_{ST} \) to comment on applications and theoretical possibilities that fall outside the rich set of theoretically-motivated interpretations of \( F_{ST} \).

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Appendix A. At maximum \( F \), no more than one allele has positive frequency in both subpopulations

As a first step in finding the upper bound on \( F \) for odd \( I \) and \( M \in\{1/1,1/(l-1)\} \), we prove that for any set of population-level allele frequencies with \( M \leq 1/2 \), the maximum value of \( F \) is achieved when no more than one allele simultaneously has positive frequency in both subpopulations.

Assume that there exist two alleles that both have positive frequency in both subpopulations. Call the alleles 1 and 2, and call the frequencies of alleles 1 and 2 in subpopulation 1 and 2. Call the frequencies of alleles 1 and 2 in subpopulation 2 and d, as shown in Table A5. Note that \( a + b \leq 1 \) and \( c + d \leq 1 \). Without loss of generality, assume that

\[
1 \geq a + c \geq b + d \quad (A.1)
\]

\[
a \geq c. \quad (A.2)
\]

That is, assume that we have labeled the alleles and subpopulations such that allele 1 has a mean frequency at least as great as allele 2 and such that allele 1 has frequency in subpopulation 1 at least as great as its frequency in subpopulation 2. The sums \( a + c \) and \( b + d \) are guaranteed to be less than or equal to 1 because \( M \leq 1/2 \).

To maximize \( F \), we use an expression from Jakobsson et al. (2013, Eq. (30)), Noting that in the case of two subpopulations, \( H_T = 2H_T - \sum_{i=1}^{l} p_i(1 - p_i) \), we can write

\[
F = \frac{H_T - \sum_{i=1}^{l} p_i(1 - p_i)}{1 - H_T}. \quad (A.3)
\]
Because $H_2$ is a function of the mean (or total population) allele frequencies at the locus, an arrangement of the allele frequencies that keeps the mean allele frequencies the same for every allele but decreases $\sum_{i=1}^{n} p_i F_{i2}$ will increase $F$. We will show that whenever there are two alleles with positive frequency in both subpopulations and mean allele frequencies less than or equal to 1/2, we can reduce $\sum_{i=1}^{n} p_i F_{i2}$ but keep $H_2$ (and $M$) the same by replacing the allele frequencies at alleles 1 and 2 so that no more than one allele has positive frequency in both subpopulations.

To prove this claim, consider two cases. First, if $b > c$, we rearrange frequencies in the way shown in the left side of Table A6. We add $c$ to $a$ and $d$ and subtract it from $b$. We are allowed to add $c$ to $a$ while still producing valid allele frequencies because $a + c \leq 1$. Similarly, we can add $c$ to $d$ because $c + d \leq 1$, and we can subtract $c$ from $b$ because $b > c$, so $b - c > 0$. Making these changes does not change the mean allele frequency for any allele, so $H_2$ does not change, nor does $M$. Thus, if $a + b > (b - c)(d + c)$, then $\sum_{i=1}^{n} p_i F_{i2}$ decreases as a result of the rearrangement, and $F$ will increase. The inequality $a + b > (b - c)(d + c)$ is equivalent to the inequality $a + c > b - d$. This inequality is guaranteed to be true because we assumed in Eq. (A.1) that $a + c \geq b + d$ and because $d$ is positive. Thus, when $b > c$, rearranging as in the left side of Table A6 increases $F$.

Taking the second case of $b < c$, we rearrange in the way shown in the right side of Table A6, adding $b$ to $a$ and $d$ and subtracting it from $c$. Following reasoning similar to that used in the case of $b \geq c$, we find that $F$ increases if $ac + bd > (a + b)(c - b)$. This inequality is equivalent to $d + b > c - a$. We assumed in Eq. (A.2) that $a \geq c$, so because $d + b > 0$ and $c - a \leq 0$, $d + b > c - a$. Thus, combining with the $b \geq c$ case, whenever $M \leq 1/2$ and the two subpopulations have positive allele frequencies for more than one allele, $F$ can be increased without changing $M$ or $H_2$ by rearranging the subpopulation allele frequencies so that no more than one allele has positive frequency in both subpopulations.

This result allows us to eliminate candidates for maximum $F$ in terms of $M$ or $H_2$ in which more than one allele simultaneously has positive frequency in both subpopulations.

**Appendix B. At maximum $F$ in terms of $M$, exactly one allele has positive frequency in both subpopulations, and it is not the most frequent**

Assume that the single shared allele that is allowed to have positive frequency in both subpopulations is allele $I$. We can deduce three important facts from the results of Appendix A.

First, when $I$ is odd and $M \in [1/I, 1/(I - 1)]$, both subpopulations must have positive frequency for allele $I$. To prove this, assume without loss of generality that the number of alleles with positive frequency in subpopulation 2 is less than or equal to the number of alleles with positive frequency in subpopulation 1. If one subpopulation has an allele frequency of 0 for allele $I$, then subpopulation 2 can have positive frequency for at most $(I - 1)/2$ alleles. The most frequent allele in subpopulation 2 must then have an allele frequency of at least $2/(I - 1)$, which implies that the mean allele frequency for that allele must be at least $1/(I - 1)$. This means that $M \geq 1/(I - 1)$, which is outside the range with which we are concerned.

Second, taking the shared allele into account, it follows that each subpopulation must have positive frequency for exactly $(I + 1)/2$ alleles.

Third, if allele $I$ is the allele for which both subpopulations are allowed to have positive frequency, then allele $I$ is not the most frequent allele unless all alleles have the same frequency and $M = 1/I$. We prove this claim using a rearrangement strategy similar to the one we used in Appendix A. Label two alleles allele 1 and allele 2. Call the frequency of allele 1 in subpopulation 1, the frequency of allele 2 in subpopulation 1 $b$, the frequency of allele 1 in subpopulation 2, the frequency of allele 2 in subpopulation 2 $c$, and let the frequency of allele 2 in subpopulation 2 be 0, as shown in the left side of Table B7. Assume that $1 > a + c \leq 2/(I - 1)$, with $a + c \leq 2/(I - 1)$ because $M \leq 1/(I - 1)$. Also, assume that excluding $a$ from consideration, $b$ is the largest allele frequency in subpopulation 1. Excluding allele 1, frequency equal to $1 - a$ must be spread over $(I - 1)/2$ alleles, so $b > 2(1 - a)/(I - 1)$. At the same time, $c < 2/(I - 1) - a$. This guarantees that $b > c$ for the cases we are considering, because $2(1 - a)/(I - 1) > 2/(I - 1) - a$ whenever $I > 3$.

Because $b > c$, we can rearrange the allele frequencies as shown in the right side of Table B7, adding $c$ to $a$, subtracting $c$ from $b$, and switching the two alleles' frequencies in subpopulation 2. This rearrangement does not change any of the mean allele frequencies and thus does not change $M$. The rearrangement will increase $F$ if $ac > (b - c)c$. But this inequality is equivalent to $b < a + c$, which is what we assumed initially, so $F$ does increase. Thus, as long as the mean allele frequencies are not the same for every allele, the most frequent allele will have positive frequency in only one subpopulation when $F$ is maximized conditional on $M$. (If the mean frequencies are the same for every allele, then every mean allele frequency is equal to $M$, including the mean frequency of the shared allele.)

Thus, we can update the arrangement shown in Table 1 to the one shown in Table B. For the remainder of the proof of Theorem 1, we assume that the shared allele that is allowed to have positive frequency in both subpopulations is allele $I$, and we assume without loss of generality that the most frequent allele is allele 1, which has positive frequency in subpopulation 1. We have reduced the number of variables from $2I - 3$ to $I - 2$.

**Appendix C. Upper bound on $F$ in terms of $M$ for $I = 3$ and $M \in [1/3, 1/2]$**

The results of Appendices A and B allow us to solve directly the $I = 3$ case in terms of $M$ as a single-variable optimization problem. When considering the $I = 3$ case, the structure specified in Table 2
The larger of these two solutions is always greater than 1 because all allele frequencies shown in Table C.8 into Eq. (A.3) gives
\( F \) strictly positive for the values we consider, as it can only equal 0 (that is, the mean frequency of allele 1, or a concave-down quadratic function in the frequencies of alleles 1 and 3.

Obtaining the upper bound

Because \( M \) is the largest mean allele frequency allowed, noting \( p_{23} \geq 1 - 2M \) is found by noting that the mean frequency of allele 1, or \( M \), must be greater than or equal to the mean frequency of allele 2, or \( (1 - p_{23})/2 \). The constraint \( p_{23} \leq 4M - 1 \) arises from a similar argument comparing the frequencies of alleles 1 and 3.

To maximize \( F \), we must consider \( p_{23} = 1 - 2M, p_{23} = 4M - 1 \), and any maxima of Eq. (C.1) with respect to \( p_{23} \) as candidate values for \( p_{23} \). Taking the derivative of Eq. (C.1) with respect to \( p_{23} \) and simplifying gives
\[
\frac{\partial F}{\partial p_{23}} = \frac{M^2 + \left( \frac{1 - p_{23}}{2} \right)^2 + \left( \frac{1 - 2M + p_{23}}{2} \right)^2 - (1 - 2M)p_{23}}{1 - M^2 - \left( \frac{1 - p_{23}}{2} \right)^2 - \left( \frac{1 - 2M + p_{23}}{2} \right)^2}. \tag{C.1}
\]

The denominator of \( \partial F/\partial p_{23} \) is non-negative and in fact strictly positive for the values we consider, as it can only equal 0 when \( p_{23} = M \pm \sqrt{-3M^2 + 2M + 1} \), a condition that generates values of \( p_{23} \) outside of \( [0, 1] \) when \( M \in [1/3, 1/2] \). The numerator is a concave-down quadratic function in \( p_{23} \). Thus, if the roots are real, then \( \partial F/\partial p_{23} \) is positive between its roots. \( \partial F/\partial p_{23} \) equals zero when
\[
p_{23} = \frac{1 \pm 2M\sqrt{4M^2 - 6M + 3}}{2 - 2M}. \tag{C.3}
\]

The larger of these two solutions is always greater than 1 because \( M \in [1/3, 1/2] \). Because \( \partial F/\partial p_{23} \) is positive between its roots, the smaller solution represents a local minimum of \( F \). As we seek to maximize \( F \) for \( p_{23} \in [1 - 2M, 4M - 1] \), we can ignore both of these solutions as candidates. The maximum value of \( F \) will occur when \( p_{23} \) is either as large or as small as possible; that is, when either \( p_{23} = 1 - 2M \) or \( p_{23} = 4M - 1 \).

When \( p_{23} = 1 - 2M \),
\[
F_{\text{min}(p_{23})} = \frac{M}{2 - 3M}, \tag{C.4}
\]
and when \( p_{23} = 4M - 1 \),
\[
F_{\text{max}(p_{23})} = \frac{7M^2 - 5M + 1}{M(2 - 3M)}. \tag{C.5}
\]
Subtracting the right side of Eq. (C.5) from the right side of Eq. (C.4) gives
\[
F_{\text{difference}} = F_{\text{min}(p_{23})} - F_{\text{max}(p_{23})} = \frac{-6M^2 + 5M - 1}{-3M^2 + 2M}. \tag{C.6}
\]

When the right side of Eq. (C.6) is non-negative, choosing \( p_{23} = 1 - 2M \) maximizes \( F \). Both the numerator and denominator of the right side of Eq. (C.6) are concave-down quadratics in \( M \) and take positive values between their roots. The denominator is positive for \( M \in (0, 2/3) \), and the numerator is non-negative for \( M \in [1/3, 1/2] \). Thus, for \( M \in [1/3, 1/2] \), the right side of Eq. (C.6) is non-negative, and setting \( p_{23} = 1 - 2M \) maximizes \( F \). We can now state strict bounds on \( F \) in terms of \( M \) when \( I = 3 \):
\[
F \in \begin{cases} 
0, & \frac{M}{2 - 3M} \leq \frac{1}{3} < \frac{1}{2} \\
0, & \frac{1 - M}{M} > \frac{1}{2} < 1.
\end{cases} \tag{C.7}
\]
The bound for \( 1/2 \leq M < 1 \) comes from Eq. (4).

Appendix D. Upper bound on \( F \) in terms of \( M \) for odd \( I \geq 5 \) and \( M \in [1/I, 1/(I - 1)] \)

To maximize \( F \) for odd \( I \geq 5 \) and \( M \in [1/I, 1/(I - 1)] \), we return to the situation of \( I - 2 \) variables described in Table 2. We will reduce the number of variables to 2 and then solve the optimization problem directly.

To reduce the number of variables, we make use of an expression for \( F \) from Jakobsson et al. (2013, Eq. (8)),
\[
F = -1 + 2 - 2 \sum_{i=1}^{I} p_{1i}p_{2i} \tag{D.1}
\]
\[
4 - \sum_{i=1}^{I} p_{1i}^2 - \sum_{i=1}^{I} p_{2i}^2 - 2 \sum_{i=1}^{I} p_{1i}p_{2i}
\]

Obtaining the upper bound

We assume that the allele for which both subpopulations are allowed to have positive frequency is allele 1. Plugging in the allele frequency structure from Table 2 and defining \( H_1^* = \sum_{i=1}^{I-1} p_{1i}^2 \) and \( H_2^* = \sum_{i=1}^{I-1} p_{2i}^2 \), lets us write
\[
F = -1 + 2 - 2p_{11}p_{22} \tag{D.2}
\]
\[
4 - H_1^* - H_2^* - p_{11}^2 - p_{22}^2 - 2p_{11}p_{22}
\]

Eq. (D.2) makes clear that conditional on \( p_{11} \) and \( p_{22} \), \( F \) is maximized when \( H_1^* \) and \( H_2^* \) are maximized. \( H_1^* \) and \( H_2^* \) are sums of squares of non-negative numbers that add up to a fixed sum and that are each bounded above by a constant \(-2M\) in this case. Lemma 3 of Rosenberg and Jakobsson (2008) guarantees that such sums of squares are maximized by setting as many of the numbers as possible to be equal to the upper bound. In this case, that means setting as many alleles as possible to have frequency \( 2M \). Within each subpopulation, when \( M \in [1/I, 1/(I - 1)] \), at least \( (I - 3)/2 \) alleles can be set to have frequency \( 2M \). To see this, note that the allele frequencies in a subpopulation must sum to 1, so the number of alleles that can be set to frequency \( 2M \) is given by, in the case of subpopulation 1, \( \min(1 - p_{11}/(2M)) \). It follows that
\[
\left[ \frac{1 - p_{11}}{2M} \right] \geq \left[ \frac{1 - 2M}{2M} \right] \geq \frac{1 - \frac{1}{2}}{\frac{1}{2}} = 1 - \frac{3}{2}. \tag{D.3}
\]
The first step is true because \( p_{11} \leq 2M \), the second step because \( (1 - 2M)/(2M) \) is decreasing in \( M \) for \( M < 1/2 \) (and thus for \( M < 1/(I - 1) \) when \( I \geq 3 \)), and the third step because \( I \) is an odd integer, so \((I - 3)/2\) is an integer.

When we set \((I - 3)/2 \) alleles in each subpopulation to have frequency \( 2M \), we can update the arrangement in Table 2 to the one in Table 3. Plugging these allele frequencies into Eq. (D.1) gives a new expression for \( F \),
\[
F = -1 + 2 - \frac{2p_{11}p_{22}}{4 - 2H_1^* - 2p_{11}p_{22}}. \tag{D.4}
\]
where $2H_S$ is given by


(D.5)

With $M$ fixed, all that remains is to pick $p_{11}$ and $p_{22}$ to maximize $F$. As in the three-allele case, we search for the largest values of $F$ produced by choosing $p_{11}$ and $p_{22}$ to either be their maximum or minimum values or to be any local maxima occurring within their allowed ranges. We consider $p_{11}$ first.

Taking the derivative of $F$ with respect to $p_{11}$ and simplifying gives

$$\frac{\partial F}{\partial p_{11}} = \frac{S(p_{11}, p_{22}, M)}{S(p_{11}, p_{22}, M)},$$  

(D.6)

where

$$S(p_{11}, p_{22}, M) = -2p_{11}p_{22}^2 + 4p_{11} + 3p_{11}^2 - p_{22}^2$$
$$+ (l - 1)(l - 3)M^2 p_{22}$$
$$+ (l - 3)(l - 3)M - 1].$$

(D.7)

$$S(p_{11}, p_{22}, M) = [(l - 1)(l - 3)M^2 - 1 + p_{11}^2]$$
$$- p_{11}(1 - p_{22}) - p_{22}^2$$
$$+ (l - 3)M(2 - p_{11} - p_{22})^2.$$  

(D.8)

$S(p_{11}, p_{22}, M)$ is a concave-down quadratic function in $p_{11}$, and $S(p_{11}, p_{22}, M)$ is non-negative. Consequently, the equation \(\frac{\partial F}{\partial p_{11}} = 0\) has at most two real solutions. If $\partial F/\partial p_{11} = 0$ has two real solutions, then $\partial^2 F/\partial^2 p_{11}$ will take positive values only in the interval between those solutions. Therefore, the larger solution will be a value of $p_{11}$ at which $F$ is locally maximized and the smaller solution will be a value of $p_{11}$ at which $F$ is locally minimized. (The roots of $S$, the numerator of $\partial F/\partial p_{11}$, might not be roots of $\partial^2 F/\partial^2 p_{11}$ because $x$, the denominator, could equal zero at the same point. However, we show below that we can exclude the roots of $S$ as candidate maxima of $F$ for our purposes, regardless of the value of $x$.) The values of $p_{11}$ that solve $\partial F/\partial p_{11} = 0$ are

$$p_{11} = \frac{1 \pm \sqrt{T(p_{22}, M)}}{p_{22}},$$  

(D.9)

where

$$T(p_{22}, M) = p_{22}^4 + \frac{[l - (l - 3)M - 1]p_{22}^3}{p_{22}^2}$$
$$+ (l - 3)M(l - 1)M - 2p_{22}^2$$
$$+ [l - 3)M - 1]p_{22}^2 + 1.$$  

(D.10)

The larger of these two solutions for $p_{11}$ is greater than $1$, and therefore outside our allowed range for $p_{11}$ because $p_{11} \in (0, 1)$. The smaller solution gives a local minimum, and we seek to maximize $F$. We can therefore ignore both solutions and simply compare the values of $F$ given by the minimum and maximum allowed values of $p_{11}$.

The allele frequencies in subpopulation 1 must sum to one, and besides $p_{11}$, $(l - 1)/2$ alleles can have positive frequency of up to 2M each. Therefore, $p_{11} \geq 1 - M(l - 1)$. Because allele $F$ cannot have mean frequency greater than $M$, $p_{11} \leq 2M - p_{22}$.

Setting $p_{11} = 1 - M(l - 1)$ in Eq. (D.4) gives

$$F_{\text{min}}(p_{11}) = \frac{(l - 1)^2M^2 - 2(l - 2)(1 - p_{22})M + (1 - p_{22})^2}{1 - (l - 1)^2M^2 - p_{22}^2 + 2M(l - 2 + p_{22})}.$$  

(D.11)

Similarly, setting $p_{11} = 2M - p_{22}$ in Eq. (D.4) gives

$$F_{\text{max}}(p_{11}) = \frac{1 + (l - 1)^2M^2 + 3p_{22}^2 - 2M(l - 2 + p_{22})}{1 - (l - 1)^2M^2 - p_{22}^2 + 2M(l - 2 + p_{22})}.$$  

(D.12)

Taking $F_{\text{min}}(p_{11}) = F_{\text{max}}(p_{11})$ and simplifying gives

$$F_{\text{difference}} = \frac{2p_{22}(l + 1)M - 1 - p_{22})}{1 - (l - 1)^2M^2 - p_{22}^2 + 2M(l - 2 + p_{22})}.$$  

(D.13)

Whenever the right side of Eq. (D.13) is non-negative, choosing $p_{11} = 1 - M(l - 1)$ maximizes $F$. The numerator of the right side of Eq. (D.13) is a concave-down quadratic function in $p_{22}$ with roots at $p_{22} = 0$ and $p_{22} = (l + 1)M - 1$. The denominator is a concave-down quadratic in $p_{22}$ with roots at $M \pm \sqrt{1 + (l - 2)(2 - IM)}M$. The minimum value that $p_{22}$ can take for $M \in [1/l, 1/(l - 1)]$ is $1 - \max(M(l - 1) = 1 - (l - 1)/(l - 1) = 0$. The maximum value that $p_{22}$ can take for any allowed $p_{22}$ is $2M - \min(p_{11}) = 2M - [1 - (l - 1)M] = (l + 1)M - 1$. Thus, for all allowed values of $p_{22}$, the numerator of the right side of Eq. (D.13) is non-negative. If the denominator is positive for allowed values of $p_{22}$, then choosing $p_{11} = 1 - M(l - 1)$ maximizes $F$. The denominator is positive between its roots. Thus, choosing $p_{22} = 1 - M(l - 1)$ maximizes $F$ if $(i) (M - \sqrt{1 + (l - 2)(2 - IM)}M < 0$ and $(ii) M + \sqrt{1 + (l - 2)(2 - IM)}M > M(l - 1) - 1$.

Condition (i) is true if:

$$M \in \left(\frac{(l - 2) - \sqrt{(l - 2)^2 + (l - 1)^2}}{(l - 1)^2}, \frac{(l - 2) + \sqrt{(l - 2)^2 + (l - 1)^2}}{(l - 1)^2}\right).$$  

(D.14)

If this interval contains the values of $M$ for which we seek to maximize $F$, $(1/l, 1/(l - 1))$, then condition (i) holds. For $l > 1$, the lower bound of the interval specified by condition (i) is less than 0, as $\sqrt{(l - 1)^2} > l - 2$. Because $0 < 1/l$ for positive $l$, condition (i) holds if

$$\frac{1}{l - 1} < \frac{(l - 2) + \sqrt{(l - 2)^2 + (l - 1)^2}}{(l - 1)^2}.$$  

(D.15)

This inequality is true when $\sqrt{(l - 2)^2 + (l - 1)^2} > 1$, which is true for all $l > 2$. Because we are only considering odd $l \geq 5$, condition (i) is true.

Moreover, for $M \in [1/l, 1/(l - 1)]$, the truth of condition (i) implies the truth of condition (ii). Condition (ii) can be restated as $\sqrt{1 + (l - 2)(2 - IM)}M > M$, and condition (ii) can be restated as $\sqrt{1 + (l - 2)(2 - IM)}M > M - 1$. Because $M \geq IM - 1$ when $M \leq 1/(l - 1)$, condition (ii) is guaranteed to hold when condition (i) holds and $M \leq 1/(l - 1)$.

Thus, for odd $l$ and $M \in [1/l, 1/(l - 1)]$, choosing $p_{11} = 1 - M(l - 1)$ and other subpopulation 1 allele frequencies as shown in Table 3 maximizes $F$ as a function of $p_{11}$. Further, Eq. (D.4) is symmetric in $(p_{11}, p_{22})$, so analogous steps for $p_{22}$ identify $p_{22} = 1 - M(l - 1)$ as the choice that maximizes $F$ as a function of $p_{22}$. Plugging $1 - M(l - 1)$ in for both $p_{11}$ and $p_{22}$ in Eq. (D.4) and simplifying gives the upper bound on $F$ for odd $l \geq 5$ and $M \in [1/l, 1/(l - 1)]$.

$$F \leq \frac{M}{2 - IM}.$$  

(D.16)

Appendix E. The reduction in area under the upper bound on $F$ in terms of $M$

To calculate the total area of the black regions in Fig. 1 representing parts of the space accessible when $l$ is unspecified but not accessible when $l$ is specified, we calculate the integral from 0 to 1/2 of the arbitrary-$l$ upper bound on $F$ minus the upper bound on
This expression comes from Jakobsson et al. (2013, Eq. (18)), with the multiplication by 1/2 coming from the fact that Jakobsson et al. (2013) integrated a function of $\sigma = 2M$ from 0 to 1 rather than integrating a function of $M$ from 0 to 1/2. To calculate the integral of the specified-$I$ upper bound on $F$, we start by summing the areas under the parts of the unspecified-$I$ bounds that apply for even $I$ from 4 to $\infty$. Modifying a result of Jakobsson et al. (2013, Eq. (A1)) and letting $k = I/2$ gives

\[ \sum_{k=1}^{\infty} \int_{1/2(k)}^{1/(2(k+1))} Q(M) \, dM = k \sum_{k=1}^{\infty} \left( \frac{2}{2k+1} - \frac{2}{2k+1} \right) \approx 0.082140. \]  

(2.2)

To get this expression, we change the bounds of integration for the integral in Jakobsson et al. (2013, Eq. (A1)) so that we integrate over the regions corresponding to $M \in (I/2I, I/(I-1))$ for even $I \geq 4$. Because Jakobsson et al. (2013) integrated a function of $\sigma = 2M$, we multiply by 1/2 to get the corresponding integral for $M$. The first sum simplifies to $1 - 2 \ln 2$, and the second sum is evaluated numerically.

To complete the integral of the specified-$I$ upper bound on $F$, we integrate $M/(2 - IM)$, summing the definite integrals that result when integrating from 1/I to 1/(I-1) and odd $I \geq 3$:

\[ \int_{1/(2k+1)}^{1/(2k)} \frac{M}{2 - (2k + 1)M} \, dM = \sum_{k=1}^{\infty} \int_{1/(2k+1)}^{1/(2k)} \frac{M}{2 - (2k + 1)M} - \frac{1}{2k + 1} \, dM. \]

(3.1)

\[ = \sum_{k=1}^{\infty} \frac{2 \ln[2 - (2k + 1)M] - M}{2(2k + 1)} \left[ \frac{1}{2k + 1} \right] \]

\[ \approx 0.120140. \]

(3.2)

Notice that the second term can be evaluated exactly, as

\[ \sum_{k=1}^{\infty} \frac{1}{2k(2k+1)} = \sum_{k=1}^{\infty} \frac{1}{2k} - \frac{1}{2k+1} - \frac{1}{2k+1} \]

\[ = \left[ 1 - \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{k} \right] + \sum_{k=1}^{\infty} \left( \frac{1}{k^2} - \frac{1}{2(k^2)} \right) - 1 \]

\[ = (\ln 2 - 1) + (\pi^2/8 - 1) = \pi^2/8 + \ln 2 - 2 \approx -0.073152. \]

(3.3)

Numerically evaluating the expression that results when the expressions in Eqs. (2.2) and (3.2) are subtracted from the expression in Eq. (2.1) reveals that the total area of the black regions between the arbitrary-$I$ and fixed-$I$ upper bounds is approximately 0.002971. The total area of all shaded regions is approximately 0.358538 (Jakobsson et al., 2013).

### Appendix F. Exactly $(I+1)/2$ alleles have positive frequency in each subpopulation when $F$ is maximized in terms of $H_I$

In this appendix, we are in the setting of odd $I$ and $H_I \in [1/I, 1/(I^2 - 1)]$. In Appendix A, we showed that when $F$ is maximized in terms of $H_I$, no more than one allele simultaneously has positive frequency in both subpopulations. Here, we prove that when there is no more than one allele for which both subpopulations have positive frequency, both subpopulations must have exactly $(I+1)/2$ alleles with positive frequency.

Consider the situation depicted in Table F.9, which is modified from Table 4. We seek to prove that when only one allele is allowed to have positive frequency in both subpopulations and $I$ is odd, then unless each subpopulation has positive frequency for exactly $(I+1)/2$ alleles, $H_I \geq 1/(I^2 - 1)$, which places $H_I$ outside the set of possibilities we are considering. We handle the $I = 3$ and $I \geq 5$ cases separately.

### Table F.9

<table>
<thead>
<tr>
<th>Subpopulation</th>
<th>Allele</th>
<th>$\ell$</th>
<th>$\ell + 1$</th>
<th>$I - \ell$</th>
<th>$I - 1 - \ell$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>$(1-p_{II})$</td>
<td>$(1-p_{II})$</td>
<td>0</td>
<td>0</td>
<td>$p_{II}$</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>0</td>
<td>$(1-p_{II})$</td>
<td>$(1-p_{II})$</td>
<td>$p_{II}$</td>
</tr>
<tr>
<td>Mean</td>
<td>$(1-p_{II})/2$</td>
<td>$(1-p_{II})/2$</td>
<td>$(1-p_{II})/2$</td>
<td>$(1-p_{II})/2$</td>
<td>$(1-p_{II})/2$</td>
</tr>
</tbody>
</table>

We proceed to the case of $I \geq 5$. The arrangement in Table F.9 gives

\[ H_I = \ell \left( \frac{1 - p_{II}}{2\ell} \right)^2 + (I - \ell - 1) \left[ \frac{1 - p_{II}}{2(I - \ell - 1)} \right]^2 + \left( \frac{p_{II} + p_{II}}{2} \right)^2. \]

(4.1)
This function is a concave-up quadratic in $p_{1l}$ and $p_{2l}$. As such, it will have exactly one critical point, and that point will be the global minimum.

The derivative of $H_T$ with respect to $p_{1l}$ is

$$\frac{\partial H_T}{\partial p_{1l}} = \frac{1}{2} \left[ -\frac{1}{\ell} (1 - p_{1l}) + p_{1l} + p_{2l} \right],$$

(F.2)

Setting the derivative to zero gives $p_{1l} = (1 - \ell p_{2l})/(\ell + 1)$, which minimizes $H_T$ with respect to $p_{1l}$. The derivative with respect to $p_{2l}$ is

$$\frac{\partial H_T}{\partial p_{2l}} = \frac{1}{2} \left[ \frac{-1}{\ell - 1} (1 - p_{2l}) + p_{1l} + p_{2l} \right].$$

(F.3)

Setting this derivative to zero gives $p_{2l} = [1 - (1 - \ell - 1)p_{1l}]/(\ell - 1)$, which minimizes $H_T$ with respect to $p_{2l}$.

Solving the system

$$p_{1l} = \frac{1 - \ell p_{2l}}{1 + \ell},$$

(F.4)

$$p_{2l} = \frac{1 - (1 - \ell - 1)p_{1l}}{1 - \ell},$$

(F.5)

for $p_{1l}$ and $p_{2l}$ gives

$$p_{1l} = 1 - 2\ell \ell I$$

(F.6)

$$p_{2l} = 2 + 2\ell - 1.$$

(F.7)

Because we consider $p_{1l}$ and $p_{2l}$ as allele frequencies, we can only achieve the global minimum when the expressions in Eqs. (F.6) and (F.7) are in the interval $[0, 1]$. The expression in Eq. (F.6) is in $[0, 1]$ only if $\ell \in [0, 1/2]$, and the expression in Eq. (F.7) is in $[0, 1]$ only if $\ell \in [(1 - 2)/2, 1 - 1/2]$. These conditions are both met when $\ell \in [(1 - 2)/2, 1/2]$. When $I$ is odd, the only integer in this range is $(1 - 1)/2$. When $\ell = (1 - 2)/2$, the minimum $H_T$ achievable by the arrangement in Table F.9 is $I/1$, which occurs when $p_{1l} = p_{2l} = 1/I$. We note that $1/I$ is also the minimum possible $H_T$ for any arrangement of $I$ alleles.

Thus, setting the number of alleles with positive frequency in each subpopulation to $\ell + 1 = (1 + 1)/2$ allows the minimum value of $H_T$ to be achieved. It remains to show that if this is not the case – that is, if $\ell < (1 - 1)/2$ – then $H_T \geq 1/(I^2 - 1)$.

When $\ell < (1 - 1)/2$, we must check the minimum values of $H_T$ available on the endpoints of the allowed intervals for $p_{1l}$ and $p_{2l}$, because the global minimum is not available. Because $p_{1l}$ and $p_{2l}$ are allele frequencies, they take values in $[0, 1]$. Thus, we consider three possibilities in turn: $p_{1l} = 1$ or $p_{2l} = 1$ (these two possibilities can be handled in one step), $p_{1l} = 0$, and $p_{2l} = 0$.

When $p_{1l} = 1$ or $p_{2l} = 1$, we can use an argument similar to the one we used for the $I = 3$ case. That is, setting either $p_{1l} = 1$ or $p_{2l} = 1$ implies $p_{1l} \geq 1/2$. However, because $H_T$ is the sum of squares of the mean allele frequencies, $H_T \geq p_{1l}^2 \geq 1/4$. When $I \geq 5$, $1/(I^2 - 1) < 1/4$, so setting either $p_{1l} = 1$ or $p_{2l} = 1$ implies that $H_T > 1/(I^2 - 1)$. It remains to check the minimum possible values of $H_T$ when $p_{1l} = 0$ or $p_{2l} = 0$.

If $p_{1l} = 0$, then $H_T$ is minimized by setting $p_{2l} = 1/(I - \ell)$. Plugging these values into Eq. (F.1) and simplifying gives $H_T = I/(4\ell (I - \ell))$. For $\ell \in [0, (1 - 3)/2]$, this function is decreasing in $\ell$, so the smallest possible $H_T$ possible is at $\ell = (1 - 3)/2$. Plugging in $\ell = (1 - 3)/2$ gives $H_T = 1/(I^2 - 9) > 1/(I^2 - 1)$.

When $p_{2l} = 0$, we minimize $H_T$ by setting $p_{2l} = 1/(\ell + 1)$, and the minimum value of $H_T$ is $I/[4(\ell + 1)(I - 1)]$. For $\ell \in [0, (1 - 3)/2]$, this function is decreasing in $\ell$, so $H_T$ is minimized when $\ell = (1 - 3)/2$ and $H_T = 1/(I^2 - 1)$.

Combining these results shows that when $\ell \leq (I - 3)/2$, the minimum possible value of $H_T$ is $I/(I^2 - 1)$. Because we are concerned with $H_T \in [1/I, 1/(I^2 - 1)]$, we conclude that $\ell = (I - 1)/2$. Setting $\ell = (I - 1)/2$ implies that each subpopulation has positive frequency for exactly $(I + 1)/2$ alleles because the number of positive alleles in subpopulation 1 is $\ell + 1$ and the number of positive alleles in subpopulation 2 is $I - \ell$. This is what we sought to prove.

Appendix G. Reducing the maximization of $F$ in terms of $H_T$ to a single-variable optimization

In this appendix, we are in the setting of odd $I$, $H_T \in [1/I, 1/(I^2 - 1)]$, and only one allele for which both subpopulations simultaneously have positive frequency. Our goal is to reduce the maximization of $F$ in terms of $H_T$ to a single-variable maximization problem. When allele $I$ is the only allele that has positive frequency in both subpopulations, maximizing $F$ with respect to $H_T$ is equivalent to minimizing the product $p_{1l}p_{2l}$, while keeping $H_T$ fixed (Eq. (A.3)). With the allele frequencies arranged as specified in Table 2, replacing $2M$ with $p_{1l}$.

$$H_T = \frac{1}{4} (H_1 + H_2 + 2p_{1l}p_{2l}).$$

(G.1)

Conditional on $p_{1l}$ and $p_{2l}$ and the allele-frequency arrangement specified, $H_T$ is minimized by spreading the available mass in subpopulation 1, given by $1 - p_{1l}$, evenly over the remaining $(1 - 1)/2$ alleles that are allowed to be positive (Reddy and Rosenberg, 2012, Lemma 3). Applying the same reasoning to $H_2$ and plugging into Eq. (G.1) gives the inequality

$$H_T \geq \frac{I - 1 - (1 - p_{1l})^2}{2} + \frac{1 - 1 - (1 - p_{2l})^2}{2} + \frac{\left( p_{1l} + p_{2l} \right)^2}{2}.$$

(G.2)

Conditional on $p_{1l}$ and $H_T$, equality is achieved when

$$p_{2l} = \frac{2 - (1 - 1)p_{1l} - 2\sqrt{H_T(I^2 - 1) + 2p_{1l} - I(1 + p_{1l})}}{I + 1}.$$  

(G.3)

Because the right side of the inequality in (G.2) is a concave-up quadratic in $p_{2l}$, conditional on $H_T$ and $p_{1l}$, $p_{2l}$ falls in the closed interval bounded by the two values on the right side of Eq. (G.3). Because we seek to minimize $p_{1l}p_{2l}$ with both $p_{1l}$ and $p_{2l}$ non-negative, we need to choose $p_{2l}$ to be the smallest allowed value given $p_{1l}$ and $H_T$, which is either the smaller value on the right side of Eq. (G.3) or 0. However, by symmetry, choosing $p_{2l} = 0$ implies

$$p_{1l} \in \left[ \frac{2 - 2\sqrt{H_T(I^2 - 1) - l}}{I + 1}, \frac{2 + 2\sqrt{H_T(I^2 - 1) - l}}{I + 1} \right].$$

(G.4)

The bounds of this interval are only real when $H_T \geq 1/(I^2 - 1)$, which is outside the range we are considering. As a result, we can choose $p_{2l}$ to be

$$p_{2l} = \frac{2 - (1 - 1)p_{1l} - 2\sqrt{H_T(I^2 - 1) + 2p_{1l} - I(1 + p_{1l})}}{I + 1},$$

(G.5)

in order to maximize $F$. We label the value of $p_{2l}$ that maximizes $F$ as $p_{2l}^*$. The arrangement of allele frequencies in this scheme appears in Table 4.

Thus, for odd $I$ and $H_T \in [1/I, 1/(I^2 - 1)]$, maximizing $F$ is equivalent to minimizing $p_{1l}p_{2l}^*$.

(G.6)

where $p_{2l}^*$ is the function of $p_{1l}$ defined in Eq. (G.5).
Appendix H. Obtaining the upper bound on \( F \) in terms of \( H_T \) by minimizing \( p_{1U} p_{2I}^* \)

In Appendix G, we showed that for \( H_T \in \{1/1, 1/(I^2 - 1)\} \) and odd \( I \), maximizing \( F \) in terms of \( H_T \) is equivalent to minimizing a quantity that we label \( A. A = p_{1U} p_{2I}^* \), where \( p_{2I}^* \) is given in Eq. (G.5).

Here, we minimize \( A \).

H.1. A geometric view

We consider a geometric approach to the problem in order to build intuition. Let us revisit some material covered differently in Appendix G.

Assume that we start with the arrangement of allele frequencies shown in Table 4 but that we have not yet defined \( p_{2I}^* \), so where \( p_{2I}^* \) appears in Table 4, we have the variable \( p_{2I} \). Given an odd number of alleles \( I \) and a homozygosity \( H_T \in \{1/1, 1/(I^2 - 1)\} \), \( p_{1U} \) and \( p_{2I} \) can only take certain values. The values that \( p_{2I} \) can take are in the closed interval bounded by the two expressions on the right side of Eq. (G.3), as argued in Appendix G. That is,

\[
p_{2I} \in \left[ \frac{2 - (I - 1)p_{1U} - 2 \sqrt{H_T(I^2 - 1) + 2p_{1U} - I(1 + p_{1U}^2)}}{I + 1}, \right. \quad \left. \frac{2 - (I - 1)p_{1U} + 2 \sqrt{H_T(I^2 - 1) + 2p_{1U} - I(1 + p_{1U}^2)}}{I + 1} \right]. \tag{H.1}
\]

At the same time, \( p_{1U} \) can only take values that lead to real-valued bounds on \( p_{2I} \). That is, we must choose \( p_{1U} \) such that \( H_T(I^2 - 1) + 2p_{1U} - I(1 + p_{1U}^2) \geq 0 \). Choosing

\[
p_{1U} \in \left[ \frac{1}{I} \left(1 - \sqrt{1 + (I^2 - I)H_T - I^2} \right), \right. \quad \left. \frac{1}{I} \left(1 + \sqrt{1 + (I^2 - I)H_T - I^2} \right) \right], \tag{H.2}
\]

satisfies this inequality.

Fig. H.3 shows \( (p_{1U}, p_{2I}) \) values allowed for \( I = 5 \) and four specific values of \( H_T \in \{1/1, 1/(I^2 - 1)\} \). For any odd \( I \) and \( H_T \in \{1/1, 1/(I^2 - 1)\} \), the region of allowed \( (p_{1U}, p_{2I}) \) values is symmetric around the \( p_{1U} = p_{2I} \) line. Given the allele-frequency arrangement in Table 4, the problem of maximizing \( F \) given \( H \in \{1/1, 1/(I^2 - 1)\} \) is solved when the product \( p_{1U}p_{2I}^* \) is minimized. This product can be visualized as the area of a rectangle with one vertex at the origin, two sides that stretch along the axes, and an upper-right vertex required to be in the allowed region of \( (p_{1U}, p_{2I}) \).

Examination of the figure provides an intuition for the claim, proven in Appendix G, that the product of \( p_{1U} \) and \( p_{2I} \) is minimized when \( p_{1U} = p_{2I}^* \), where \( p_{2I}^* \) is the function of \( p_{1U} \) shown in Eq. (G.5). To see this, note that this function traces the lower boundary of allowed \( p_{2I} \) values shown in Fig. H.3.

We can use Fig. H.3 to make some informal predictions, proof of which will appear in the next section. First, consider a rectangle with a vertex at the origin, two sides that run along the axes, and another vertex on the curve \( p_{2I} = p_{2I}^* \) that traces the lower bound on allowed values of \( p_{2I} \). Now, imagine another rectangle with an upper-right vertex that is reflected across the line \( p_{1U} = p_{2I} \). It is clear that these two rectangles must have the same area, and thus that \( A = p_{1U}p_{2I}^* \) is symmetric around the value of \( p_{1U} = p_{2I}^* \). Therefore, setting \( p_{1U} = p_{2I}^* \) must produce either a local minimum or a local maximum of \( A \).

Second, notice that when \( H_T \) is set to its smallest possible value, \( 1/1 \), the allowed region for \( (p_{1U}, p_{2I}) \) shrinks to the single point \( p_{1U} = p_{2I} = 1/1 \). Thus, at this value, \( F \) will be maximized when \( p_{1U} = p_{2I} = 0 \). Therefore, setting \( p_{1U} = p_{2I} = 0 \) will maximize \( F \) for two different ranges of \( H_T \) values in \( \{1/1, 1/(I^2 - 1)\} \).

H.2. Completing the minimization

We proceed with the minimization of \( A \), which is equivalent to maximizing \( F \). We start by finding candidate local optima for \( A \) and by ruling out the possibility that \( A \) is minimized when \( p_{1U} \) is equal to its maximum or minimum allowed value. Next, we use properties of \( A \) and of \( \partial A/\partial p_{1U} \) to deduce some facts about the critical points of \( A \). Finally, we use these facts to find the values of \( p_{1U} \) that maximize \( F \) for two different ranges of \( H_T \) values in \( \{1/1, 1/(I^2 - 1)\} \).

H.2.1. Identifying candidate minima

The derivative of \( A \) with respect to \( p_{1U} \) is

\[
\frac{\partial A}{\partial p_{1U}} = \frac{1}{I + 1} \left[ p_{1U} \left(1 - I + \frac{2p_{1U} - 2}{\sqrt{H_T(I^2 - 1) + 2p_{1U} - I(1 + p_{1U}^2)}}\right) \right. + 2 - (I - 1)p_{1U} - 2 \sqrt{H_T(I^2 - 1) + 2p_{1U} - I(1 + p_{1U}^2)} \right] \tag{H.3}
\]
Setting $\partial A / \partial p_u = 0$ and rearranging gives

$$- [1 - (l - 1)p_u] \sqrt{H_I (l^2 - 1) + 2p_u - l(1 + p_u^2)} = p_u (lp_u - 1) - [H_I (l^2 - 1) + 2p_u - l(1 + p_u^2)].$$

(S.4)

Squaring both sides and collecting terms gives a quartic equation in $p_u$. Dividing out $(l + 1)$ gives

$$0 = p_u^4 - l(l + 1) + p_u^2 (2 + 4l) + p_u^2 [H_I (l - 1) (l + 1) + 3 - l - l^2] + p_u^2 [l + 1 + H_I (l + 1) (l - 1)] - [l + H_I^2 (l - 1)^2 (l + 1) + H_I (l + 1 - 2l^2)].$$

(H.5)

Eq. (H.5) has four solutions:

$$p_u = \frac{1}{l} \left[ 1 - \sqrt{l(l - 1)(H_I - 1)} \right].$$

(H.6)

$$p_u = \frac{1}{l + 1} \left[ 1 + \sqrt{l(l - 1)(H_I - 1)} \right].$$

(H.7)

$$p_u = \frac{1}{l + 1} \left[ 1 - \sqrt{1 - l(l + 1) + H_I (l - 1) (l + 1)^2} \right].$$

(H.8)

$$p_u = \frac{1}{l + 1} \left[ 1 + \sqrt{1 - l(l + 1) + H_I (l - 1) (l + 1)^2} \right].$$

(H.9)

Because we squared both sides of Eq. (H.4), not all of the four solutions in Eqs. (H.6)–(H.9) are guaranteed to be solutions of $\partial A / \partial p_u = 0$, but all solutions of $\partial A / \partial p_u = 0$ will be included among Eqs. (H.6)–(H.9).

Next, we show that we need not consider the bounds of $p_u$ when seeking to minimize $A$ and that therefore, the only candidates for values of $p_u$ that maximize $F$ are the expressions in Eqs. (H.6)–(H.9). The bounds on $p_u$ are given in Eq. (H.2). The product rule for derivatives lets us rewrite Eq. (H.3) as

$$\frac{\partial A}{\partial p_u} = \frac{\partial p_u^2}{\partial p_u} p_u + p_u^*,$$

(H.10)

where

$$\frac{\partial p_u^2}{\partial p_u} = \frac{1}{l + 1} \left( 1 - l + \frac{2lp_u - 2}{\sqrt{H_I(l^2 - 1) + 2p_u - l(1 + p_u^2)}} \right).$$

This expression makes clear that in the limit as $p_u$ approaches its upper and lower bounds, the approach of

$$\sqrt{H_I (l^2 - 1) + 2p_u - l(1 + p_u^2)}$$

to 0 causes $\partial p_u^*/\partial p_u$ to approach either $+\infty$ or $-\infty$, depending on whether $2lp_u - 2$ is positive or negative. As such, whenever $p_u > 0$, which is true for $H_I \in [1/l, l/(l^2 - 1)]$ (see Section 4.2), $\partial A / \partial p_u$ also approaches $+\infty$ or $-\infty$ when $p_u$ approaches its bounds in Eq. (H.2). Moreover, $2lp_u - 2 > 0$ when $p_u > 1/l$, so $\partial A / \partial p_u$ approaches $+\infty$ when $p_u$ approaches its upper bound, and $\partial A / \partial p_u$ approaches $-\infty$ when $p_u$ approaches its lower bound. This means that at the upper bound of $p_u$, $A$ is increasing with $p_u$, and at the lower bound of $p_u$, $A$ is decreasing with $p_u$, so the minimum of $A$ for $p_u \in [1/l, l/(l^2 - 1)]$ is $\{H_I (l^2 - 1) + 2p_u - l(1 + p_u^2) \}$ will occur in the open interval $p_u \in (\frac{1}{l^2} (1 - \sqrt{1 + (l^2 - 1)H_I - 1}^2), \frac{1}{l} (1 + \sqrt{1 + (l^2 - 1)H_I - 1})^2)$. Consequently, the minimum of $A$ will occur when $p_u$ is equal to one (or more) of the expressions in Eqs. (H.6)–(H.9).

H.2.2. Properties of the critical points of $A = p_u p_u^*$

Before considering the candidates listed in Eqs. (H.6)–(H.9), we note the following properties of $A$ and $\partial A / \partial p_u$, which will allow us to deduce some helpful facts:

(i) $\partial A / \partial p_u$ is negative when $p_u$ is at its minimum and positive when $p_u$ is at its maximum. This result is shown in the final paragraph of Appendix H.2.1.

(ii) Eq. (C.2) is symmetric in $p_u$ and $p_2$.

(iii) $\partial A / \partial p_u$ has no more than four critical points, where a saddle point counts for two critical points. This result holds because Eq. (H.5) is quartic.

Using (i)–(iii), we can deduce the following:

(I) $A$ must have at least one minimum for $p_u \in ((1/l) (1 - \sqrt{1 + (l^2 - 1)H_I - 1}), (1/l) (1 + \sqrt{1 + (l^2 - 1)H_I - 1}))$. This follows from (i). Thus, if $\partial A / \partial p_u = 0$ has only one solution, then that solution is guaranteed to correspond to a minimum of $A$, which, by (ii), will occur where $p_u = p_u^*$. (II) There cannot be exactly two solutions to $\partial A / \partial p_u = 0$. If there were exactly two solutions of different types (for example, a maximum of $A$ and a minimum of $A$), then the symmetry in (ii) would be violated. There cannot be two minima of $A$ without a maximum of $A$ or two maxima of $A$ without a minimum of $A$. If there were two saddle points, then (i) would be contradicted. (III) If there are exactly three solutions to $\partial A / \partial p_u = 0$, then there must be a maximum where $p_u = p_u^*$ is flanked by two equal minima that are reflections across $p_u = p_u^*$. To see this, note that if there are three solutions, then (ii) requires that one of them have $p_u = p_u^*$ and that it be surrounded by two optima of the same type, one on each side. The middle solution cannot be a saddle point because symmetry would be violated. It cannot be a minimum flanked by maxima because (i) would be violated, and it cannot be a minimum flanked by saddle points because (iii) would be violated. Thus, it must be a maximum. Because it is a maximum, (i) requires that the solutions surrounding it are minima, and (ii) requires that the minima are equal.

(IV) There cannot be four or more solutions to $\partial A / \partial p_u = 0$. If there are four solutions, then none can be saddle points of $A$ by (iii). If none are saddle points, then there must be two maxima of $A$ and two minima of $A$, but this violates (i). There cannot be more than four solutions by (iii).

Combining (I)–(IV), the expressions in Eqs. (H.6)–(H.9) must represent either one minimum of $A$ or a maximum surrounded by two equal minima of $A$.

H.2.3. Maximizing $F$ for odd $l$ and $H_I \in [1/l, (l^2 + l - 1)/(l^2 + l^2 - I - 1)]$

The expressions in Eqs. (H.8) and (H.9) are only real when $1 - l(l + 1) + H_I (l - 1) (l + 1)^2 \geq 0$, which is only true when $H_I \geq I^2 + I - 1 \over I^2 + I^2 - I - 1$.

For $I > 1$,

$$1 - \frac{I^2 + I - 1}{I^2 + I^2 - I - 1} < \frac{I}{I^2 + I - 1} - 1,$$

so for part of the range of $H_I$ values we consider, the expressions in Eqs. (H.8) and (H.9) are real, but for part of the range, they are not. We thus must consider $H_I \in [1/l, (l^2 + l - 1)/(l^2 + l^2 - I - 1)]$ and $H_I \in [I^2 + I - 1)/(l^2 + I^2 - I - 1)]$ separately. For $H_I \in [1/l, (l^2 + l - 1)/(l^2 + I^2 - I - 1)]$, only the expressions in Eqs. (H.6) and (H.7) are possible solutions to $\partial A / \partial p_u = 0$, because the expressions in Eqs. (H.8) and (H.9) are not real in this range of $H_I$ values. Invoking (I)–(IV) lets us conclude that because
there are not three solutions, there must be exactly one solution, it
must have \( p_{11} = p_{22} \), and it must be a minimum of \( A \).

Eq. (H.6) gives the solution to \( p_{11} = p_{22} \). As such, it is the sole
solution of \( dA/dp_{11} = 0 \) when \( H_T \in \{ 1/I, (I^2 + I - 1)/(I^2 + I - 1) \} \), and for these values of \( H_T \), \( F \) is maximized by setting
\( p_{11} = p_{22} = (1/I)(1 - \sqrt{(I - 1)(IH_T - 1)}) \). These values of \( p_{11} \) and
\( p_{22} \) can then be plugged into a special case of Eq. (A.3), modified to
reflect the allele frequency arrangement in Table 4:

\[
F = \frac{H_T - p_{11}p_{22}}{1 - H_T}.
\]

(H.11)

When this is done, the maximum \( F \) attained is

\[
F = \frac{H_T - \left(1 - \sqrt{(I - 1)(IH_T - 1)}\right)^2}{1 - H_T}.
\]

Note that setting \( p_{11} \) to equal the expression in Eq. (H.7) does not
produce an optimum of \( A \), as it is a fictitious root of Eq. (H.3). We
can therefore exclude it as a candidate when we seek to minimize \( A \) in the next range of \( H_T \) values we consider.

H.2.4. Maximizing \( F \) for odd \( I \) and \( H_T \in [(I^2 + I - 1)/(I^2 + I - 1), 1/(I^2 - 1)] \)

For the second range of \( H_T \) values we must consider, \( H_T \in \{(I^2 + I - 1)/(I^2 + I - 1), 1/(I^2 - 1)\} \), either \( A \) has its
minimum when \( p_{11} \) equals the expression in Eq. (H.6) and minimizes when \( p_{11} \) equals either the expression in Eq. (H.8) or the
expression in Eq. (H.9). This statement follows from points (I)–(IV)
in Appendix H.2.2, along with the fact that setting \( p_{11} \) to equal the
expression in Eq. (H.3) solves the equation \( p_{11} = p_{22} \).

Because these are the only two possibilities, we can distinguish
them simply by comparing the value of \( A \) produced when \( p_{11} \) is set
to equal the expression in Eq. (H.6) against the value of \( A \) produced
when \( p_{11} \) equals either of the expressions in Eq. (H.8) or Eq. (H.9).
That is, if it can be shown that the value of \( A \) produced by choosing
\( p_{11} \) to be equal to the expression in Eq. (H.8) is smaller than the
value of \( A \) produced by choosing \( p_{11} \) to be equal to the expression in
Eq. (H.6), then \( A \) will be minimized (and \( F \) will be maximized)
by setting \( p_{11} \) to be equal to the expression in either Eq. (H.8) or Eq.
(H.9).

The first step is to find the value of \( p_{22}^* \) when \( p_{11} \) is as in Eq. (H.8).
Plugging this value of \( p_{22} \) directly into Eq. (G.5) to find \( p_{22}^* \) produces
an unwieldy expression. Rather than simplifying it, we can find \( p_{22}^* \)
in the alternative manner suggested in Fig. H.4. To use this method,
we need the equation for the line of slope \(-1\) that intersects the
curve \( p_{22} = p_{22}^* \) when \( p_{11} \) is as in Eq. (H.8). As shown in Fig. H.4,
the intercept of this line is equal to the sum of \( a \) and \( b \), where \( a \) is
the \( p_{11} \) value for which we seek to find the associated value of \( p_{22}^* \),
which we call \( b \).

On the basis of the symmetry of the problem, we conjecture that
if \( a \) is the expression in Eq. (H.8), then \( b \) must be the expression in
Eq. (H.9). We verify our conjecture by checking that the line with
slope \(-1\) and intercept equal to the sum of the expressions in Eqs.
(H.8) and (H.9), or \( 2/(I + 1) \), intercepts \( p_{22}^* \) twice, where \( p_{22} \) is
equal to the expressions in Eqs. (H.8) and (H.9). The equation we need to
solve is

\[
\frac{2}{I + 1} - p_{11} = p_{22}^* = 2 - (I - 1)p_{11} - 2\sqrt{H_T(I^2 - 1) + 2p_{11} - (I + p_{22}^*)}.
\]

(H.12)

One solution has \( p_{11} \) as in Eq. (H.8), and the other solution has \( p_{11} \)
as in Eq. (H.9). Thus, when \( p_{11} \) is as in Eq. (H.8), \( p_{22}^* \) is equal to the
expression in Eq. (H.9), and when \( p_{11} \) is as in Eq. (H.9), \( p_{22}^* \) is equal
to the expression in Eq. (H.8).

It remains to compare the values of \( A \) generated when \( p_{11} \) is as
in Eq. (H.8) and when \( p_{11} \) is as in Eq (H.8). When \( p_{11} \) is as in
Eq. (H.6),

\[
A = \frac{\sqrt{(I - 1)(IH_T - 1)} - 1}{I^2}.
\]

(H.13)

In contrast, when \( p_{11} \) is as in Eq. (H.8),

\[
A = \frac{I - H_T(I - 1)(I + 1)}{I + 1}.
\]

(H.14)

Setting the right sides of Eqs. (H.13) and (H.14) to be equal to each
other gives

\[
\sqrt{H_T I^2 - I(1 + H_T)} + 1 = \frac{I^2}{2} \left( \frac{I - H_T(I - 1)(I + 1)}{I + 1} \right) - \frac{2 - I - H_T I + H_T I^2}{I^2}.
\]

(H.15)

Squaring both sides of Eq. (H.15), rearranging, and simplifying gives a quadratic in \( H_T \):

\[
0 = H_T^2 [(I + 1)^2(I - 1)^2] - 2H_T[(I - 1)(I^2 + I - 1)] + \frac{(I^2 + I - 1)^2}{(I + 1)^2}.
\]

(H.16)

Eq. (H.16) has only one solution, and thus, values of \( A \) produced
when \( p_{11} \) is as in Eq. (H.6) and as in Eq. (H.8) are equal only when

\[
H_T = \frac{I^2 + I - 1}{I^2 + I - 1}.
\]

(H.17)

This solution is the lower boundary of the interval over which we seek
to minimize \( A \). Because the expressions in Eqs. (H.13) and
(H.14) are equal only at one point, the expression in Eq. (H.14) is
less than the expression in Eq. (H.13) for all \( H_T > (I^2 + I - 1)/(I^2 + I - 1) \) if it is less for any \( H_T > (I^2 + I - 1)/(I^2 + I - 1) \),
For all \( I > 2 \), when \( H_T = 1 \), which is biologically impossible in our setting but mathematically valid, the expression in Eq. (H.14) is less than the expression in Eq. (H.13) when

\[
\frac{\left( \frac{(I - 2)^2}{I^2} - 1 \right)^2}{\frac{I}{I - 1}} > -\frac{I^2 + I + 1}{I + 1}.
\]

(H.18)

If \( I > 2 \), then the expression on the left side of Eq. (H.18) is positive and the expression on the right is negative, so the inequality holds for all \( I > 2 \). Therefore, for \( H_T \in \left( \frac{(I^2 + I - 1)/(I^3 + I^2 - I - 1) + 1/(I^2 - 1)}{I - 1}/(I^3 + I^2 - I - 1)/\right) \) and all \( I > 2 \), the expression in Eq. (H.14) is less than the expression in Eq. (H.13), and choosing \( p_{II} \) as in Eq. (H.8) or Eq. (H.9) minimizes \( A \). Minimizing \( A \) maximizes \( F \) with respect to \( H_T \). The upper bound on \( F \) is attained using Eq. (H.11), setting \( p_{II} \) to the expression in Eq. (H.8) and setting \( p_{II} \) to the expression in Eq. (H.9), or vice versa. The upper bound is

\[
F \leq \frac{I(I + 1)H_T - 1}{I + 1}(1 - H_T).
\]

References


Whitlock, M.C., 2011. \( G_{ST} \) and \( D \) do not replace \( F_{ST} \). Mol. Ecol. 20, 1083–1091.
