

This notebook contains the proof that MutSel models will always correspond to a $dN/dS \leq 1$. The trick is to look at the forward and backward mutational path at the same time, i.e., we show that the total probability weight in going from i to j and going from j to i is always less than or equal to the sum of the frequencies of i and j .

Throughout this document, we write the frequency of amino acid i as x and the frequency of amino acid j as y . Further, we assume that $x \leq y$. The fixation probability from x to y is:

In[81]:= $P[x_, y_] := (\text{Log}[y] - \text{Log}[x]) / (1 - x / y)$

The sum of the probability weights going from x to y and from y to x is:

In[83]:= $\text{Simplify}[x P[x, y] + y P[y, x]]$

Out[83]=
$$\frac{2 x y (\text{Log}[x] - \text{Log}[y])}{x - y}$$

We are going to show that this sum is less than or equal to $x+y$, i.e.,

$$\frac{2 x y (\text{Log}[x] - \text{Log}[y])}{x - y} \leq x+y,$$

for $x, y \geq 0$ and $x \leq y$.

To this end, we define the function

$$F(x, y) = x + y - \frac{2 x y (\text{Log}[x] - \text{Log}[y])}{x - y}$$

We thus want to show that $F(x, y) \geq 0$ for $x, y \geq 0$ and $x \leq y$. It is straightforward to show this for $x=y$:

In[92]:= $F[x_, y_] := x + y - \frac{2 x y (\text{Log}[x] - \text{Log}[y])}{x - y}$

$\text{Limit}[F[x, y], x \rightarrow y]$

Out[93]= 0

We now show that the first derivative of $F(x, y)$ is negative throughout $x \in (0, y)$, thus proving that $F(x, y)$ has to be monotonically decreasing in this interval and hence has to be ≥ 0 in this interval.

In[108]:= $\text{FullSimplify}[\partial_x F[x, y]]$

Out[108]=
$$\frac{1}{(x - y)^2} \left((x - 3 y) (x - y) + 2 y^2 (\text{Log}[x] - \text{Log}[y]) \right)$$

We can rewrite $\text{Log}[x]-\text{Log}[y]$ as a series:

In[101]:= $\frac{1}{(x - y)^2} \left((x - 3 y) (x - y) - 2 y^2 \text{Sum}[(1 - x / y)^n / n, \{n, 1, \infty\}] \right)$

Out[101]=
$$\frac{(x - 3 y) (x - y) + 2 y^2 \text{Log}\left[\frac{x}{y}\right]}{(x - y)^2}$$

If we take only the first two terms of the series, we find that the expression becomes zero:

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In[103]:= Simplify[ $\frac{1}{(x-y)^2} ((x-3y)(x-y) - 2y^2 \text{Sum}[(1-x/y)^n/n, \{n, 1, 2\}])$ ]
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Out[103]= 0
```

Thus, we can write the derivative of $F(x, y)$ as:

$$\frac{-2y^2 \text{Sum}[(1-x/y)^n/n, \{n, 3, \infty\}]}{(x-y)^2},$$

which is obviously negative.

Verification that the last statement was true:

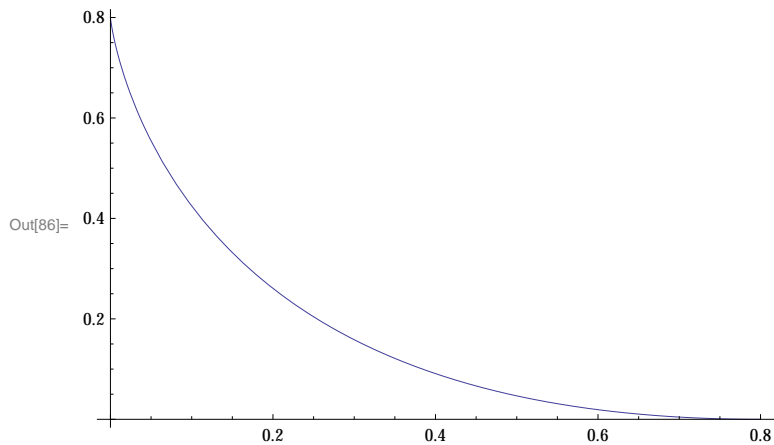
```
In[106]:= FullSimplify[ $\frac{1}{(x-y)^2} - 2y^2 \text{Sum}[(1-x/y)^n/n, \{n, 3, \infty\}]$ ]
```

```
Out[106]=  $\frac{(x-3y)(x-y) + 2y^2 \text{Log}\left[\frac{x}{y}\right]}{(x-y)^2}$ 
```

This concludes the proof.

(*Plot showing that $F[x, y]$ is positive.*)

```
Plot[ $x+y - \frac{2xy(\text{Log}[x] - \text{Log}[y])}{x-y}$  /. y -> .8, {x, 0, .8}]
```



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In[130]:= (*Plot showing that the derivative of F[x, y] is negative,
and that the partial sums approximate it from above.*)
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```
Plot[ { 
$$\frac{(x - 3y)(x - y) + 2y^2(\text{Log}[x] - \text{Log}[y])}{(x - y)^2} /. y \rightarrow .5,$$


$$\frac{1}{(x - y)^2} (-2y^2 (\text{Sum}[(1 - x/y)^n/n, \{n, 3, 3\}])) /. y \rightarrow .5,$$


$$\frac{1}{(x - y)^2} (-2y^2 (\text{Sum}[(1 - x/y)^n/n, \{n, 3, 5\}])) /. y \rightarrow .5,$$


$$\frac{1}{(x - y)^2} (-2y^2 (\text{Sum}[(1 - x/y)^n/n, \{n, 3, 7\}])) /. y \rightarrow .5 \},$$

{x, 0, 0.5`}, PlotStyle -> {Black, Blue, Red, Green}, PlotRange -> {-5, 0}]
```

