

Polygenic dynamics underlying the response of quantitative traits to directional selection

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1. Efficient evaluation of the approximations for the phenotypic mean and variance

Below we collect definitions and routines to efficiently evaluate several of the quantities in Section 4 of the paper.

1.1. Efficient evaluation of the exponential integral

Because expressions of the form $\text{Exp}[x] \text{ExpIntegralE}[1, x]$ are not evaluated accurately (or not at all) if $x > 80$, we use the following approximation (Abramowitz and Stegun, 1964, Chap. 5.1) (note $\text{ExpIntegralE}[1, x] = \text{Gamma}[0, x]$):

```
In[*]:= expEInt1[x_] := Exp[x] ExpIntegralE[1, x]
expEInt2[x_] := 1/x - 1/(x^2) + 2/(x^3) - 6/(x^4)
expEInt[x_] := If[x < 50, expEInt1[x], expEInt2[x]]
```

1.2. Approximations for exponential distributed mutation effects

The most accurate approximations for the phenotypic mean and variance are given in Proposition 4.3 in the paper. However, those are not easy to evaluate efficiently for exponential distributed mutation effects. Therefore, we focus here on the simpler, but still accurate (apart from the very, very early phase), approximations given in Result 4.11. Result 4.11 is stated for the initial phase in the paper, but the approximations can also be used in the stationary phase (here even simpler approximations are valid; see Proposition 4.5).

From now on we assume $\theta = 1$. Since the dependence on θ is linear for the phenotypic mean and variance, the generalisation is straightforward.

Mutation effects are drawn from an exponential distribution with mean 1. Approximations for equal mutation effects and for mutation effects drawn from a truncated normal distribution can be evaluated analogously.

1.2.1. Some definitions and assumptions

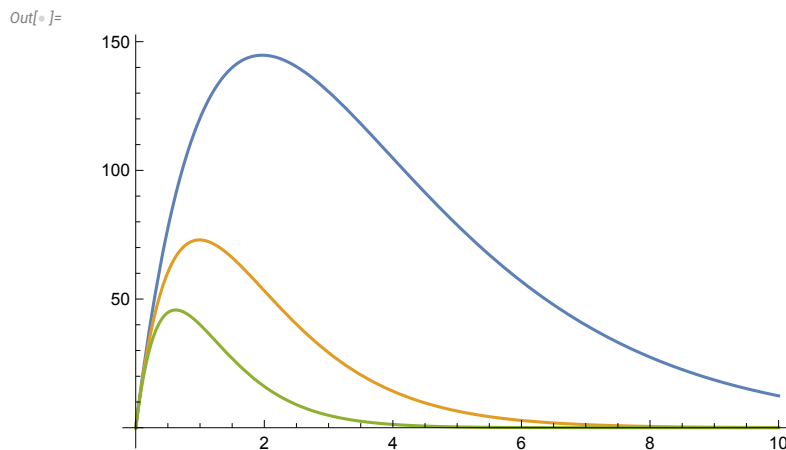
First, we define the survival probability P_{sur} and the quantity $vnum = Nn P_{sur}$:

```
In[ ]:= Psur[s_] := 1 + ProductLog[-Exp[s] / Exp[Exp[s]]] / Exp[s]
vnum[Nn_, s_, α_] := Nn (1 + e-s α ProductLog[-e-es α + s α])
```

We need to find out when $vnum > 50$. With the approx $vnum \approx 2 Nn s \alpha$, the critical $\alpha = 25/(Nn s)$. In addition, we need to find when $vnum \text{Exp}[-s \alpha \tau] > 50$. This needs to be done numerically:

```
In[ ]:= froot[Nn_, s_, τ_] := α /. FindRoot[α s τ == Log[Nn α s / 25], {α, 2}]
```

```
In[ ]:= Plot[{Exp[-α s τ] vnum[Nn, s, α] /. {Nn → 104, s → 0.01, τ → 50},
  Exp[-α s τ] vnum[Nn, s, α] /. {Nn → 104, s → 0.01, τ → 100},
  Exp[-α s τ] vnum[Nn, s, α] /. {Nn → 104, s → 0.01, τ → 160}},
  {α, 0, 10}, PlotRange → All]
```



```
In[ ]:= Simplify[
  Limit[Exp[-α s τ] vnum[Nn, s, α], α → Infinity, Assumptions → Nn > 0 && s > 0 && τ > 0]]
```

Out[]:=

0

Therefore, there are two or zero critical values (or one in the exceptional case). For numerical purposes and an exponential distribution with mean 1, values α in excess of 20 can be neglected.

```
In[ ]:= nsolvefvals[Nn_, s_, τ_] :=
  nsolvefvals[Nn, s, τ] = α /. NSolve[α s τ == Log[Nn α s / 25], α, Reals]
nsolvef[Nn_, s_, τ_] :=
  nsolvef[Nn, s, τ] = Which[Length[nsolvefvals[Nn, s, τ]] == 2,
    nsolvefvals[Nn, s, τ], Length[nsolvefvals[Nn, s, τ]] == 1,
    {nsolvefvals[Nn, s, τ][[1]], 20}, Length[nsolvefvals[Nn, s, τ]] == 0, {21, 22}]
```

```

In[*]:= {nsolvefvals[10^4, 0.01, 20], nsolvef[10^4, 0.01, 20]}
Out[*]:= {{0.26353, 22.4988}, {0.26353, 22.4988}}

In[*]:= {nsolvefvals[10^4, 0.01, 100], nsolvef[10^4, 0.01, 100]}
Out[*]:= {{0.357403, 2.15329}, {0.357403, 2.15329}}

In[*]:= {nsolvefvals[10^4, 0.01, 150], nsolvef[10^4, 0.01, 150]}
Out[*]:= {α, {21, 22}}

```

1.2.2. Computing the phenotypic mean $Gbar(\tau)$

We use the approximation $\text{expEInt2}[x]$ instead of the exact $\text{expEInt1}[x]$ if $x > 50$, which is the case for $\alpha_1 = \text{nsolvefvals}[Nn, s, \tau][[1]] < \alpha < \alpha_2 = \text{nsolvefvals}[Nn, s, \tau][[2]]$ (provided they exist).

Therefore, we compute $\text{gbarn1} = \int_0^\infty e^{-\alpha} P_{\text{sur}}[s, \alpha] e^{\gamma} E_1[\gamma] d\alpha$ and

$\text{gbarn2} = \int_0^\infty e^{-\alpha} P_{\text{sur}}[s, \alpha] e^{\gamma e^{-s\alpha\tau}} E_1[\gamma e^{-s\alpha\tau}] d\alpha$ as follows:

```

gbarn1[Nn_, s_] :=
  NIntegrate[Psur[s, α] Exp[-α] expEInt1[vnum[Nn, s, α]], {α, 0, 25. / (Nn s)}] +
  NIntegrate[Psur[s, α] Exp[-α] expEInt2[vnum[Nn, s, α]],
    {α, 25. / (Nn s), Infinity}]
gbarn2[Nn_, s_, τ_] := Which[nsolvef[Nn, s, τ][[1]] < 20 && nsolvef[Nn, s, τ][[2]] < 20,
  NIntegrate[Psur[s, α] Exp[-α] expEInt1[Exp[-α s τ] vnum[Nn, s, α]],
    {α, 0, nsolvef[Nn, s, τ][[1]]}] +
  NIntegrate[Psur[s, α] Exp[-α] expEInt2[Exp[-α s τ] vnum[Nn, s, α]],
    {α, nsolvef[Nn, s, τ][[1]], nsolvef[Nn, s, τ][[2]]}] +
  NIntegrate[Psur[s, α] Exp[-α] expEInt1[Exp[-α s τ] vnum[Nn, s, α]],
    {α, nsolvef[Nn, s, τ][[2]], 20}],
  nsolvef[Nn, s, τ][[1]] < 20 && nsolvef[Nn, s, τ][[2]] > 20,
  NIntegrate[Psur[s, α] Exp[-α] expEInt1[Exp[-α s τ] vnum[Nn, s, α]],
    {α, 0, nsolvef[Nn, s, τ][[1]]}] +
  NIntegrate[Psur[s, α] Exp[-α] expEInt2[Exp[-α s τ] vnum[Nn, s, α]],
    {α, nsolvef[Nn, s, τ][[1]], 20}], nsolvef[Nn, s, τ][[1]] > 20,
  NIntegrate[Psur[s, α] Exp[-α] expEInt1[Exp[-α s τ] vnum[Nn, s, α]], {α, 0, 20}]]

```

The approximation for the phenotypic mean in the initial phase (Proposition 4.11) is then given by:

$$\text{gbarnall}[Nn_, s_, \tau_] := \frac{1}{s} (\text{gbarn2}[Nn, s, \tau] - \text{gbarn1}[Nn, s])$$

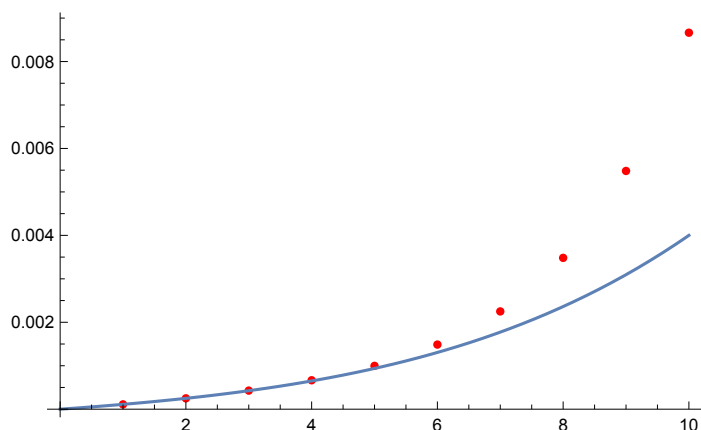
This works quite well.

We can also compare this with the approximation for the very early phase (Proposition 4.13):

$$\text{barGearly}[Nn_, s_, \tau_] := \frac{\tau}{Nn} (1 + s\tau + (s\tau)^2 + (s\tau)^3)$$

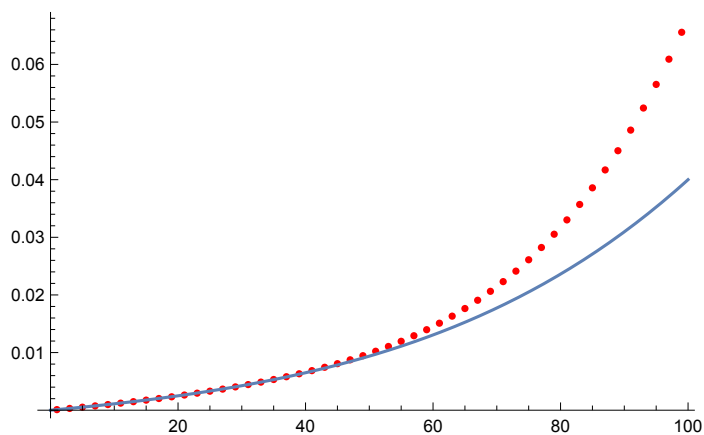
```
In[ ]:= Show[ListPlot[Table[{τ, gbarnall[10^4, 0.1, τ]}, {τ, 1, 10}], PlotStyle → Red],  
Plot[barGearly[10^4, 0.1, τ], {τ, 0, 10}]]
```

Out[]:=



```
In[ ]:= Show[ListPlot[Table[{τ, gbarnall[10^4, 0.01, τ]}, {τ, 1, 100, 2}],  
PlotStyle → Red], Plot[barGearly[10^4, 0.01, τ], {τ, 0, 100}]]
```

Out[]:=



1.2.3. Computing the phenotypic variance $VG(\tau)$

Analogously to $Gbar$, we define the approximation for the phenotypic variance in the initial phase (Proposition 4.11) as follows:

In[*]:=

```

VGn1[Nn_, s_] :=
  NIntegrate[α Psur[s α] Exp[-α] vnum[Nn, s, α] × expEInt1[vnum[Nn, s, α]],
    {α, 0, 25. / (Nn s)}] + NIntegrate[α Psur[s α] Exp[-α] vnum[Nn, s, α] ×
    expEInt2[vnum[Nn, s, α]], {α, 25. / (Nn s), Infinity}];
VGn2[Nn_, s_, τ_] := Which[nsolvef[Nn, s, τ][[1]] < 20 && nsolvef[Nn, s, τ][[2]] < 20,
  NIntegrate[α Psur[s α] Exp[-α] Exp[-α s τ] vnum[Nn, s, α] ×
    expEInt1[Exp[-α s τ] vnum[Nn, s, α]], {α, 0, nsolvef[Nn, s, τ][[1]]}] +
  NIntegrate[α Psur[s α] Exp[-α] Exp[-α s τ] vnum[Nn, s, α] ×
    expEInt2[Exp[-α s τ] vnum[Nn, s, α]],
    {α, nsolvef[Nn, s, τ][[1]], nsolvef[Nn, s, τ][[2]]}] +
  NIntegrate[α Psur[s α] Exp[-α] Exp[-α s τ] vnum[Nn, s, α] ×
    expEInt1[Exp[-α s τ] vnum[Nn, s, α]], {α, nsolvef[Nn, s, τ][[2]], 20}],
  nsolvef[Nn, s, τ][[1]] < 20 && nsolvef[Nn, s, τ][[2]] > 20,
  NIntegrate[α Psur[s α] Exp[-α] Exp[-α s τ] vnum[Nn, s, α] ×
    expEInt1[Exp[-α s τ] vnum[Nn, s, α]], {α, 0, nsolvef[Nn, s, τ][[1]]}] +
  NIntegrate[α Psur[s α] Exp[-α] Exp[-α s τ] vnum[Nn, s, α] ×
    expEInt2[Exp[-α s τ] vnum[Nn, s, α]], {α, nsolvef[Nn, s, τ][[1]], 20}],
  nsolvef[Nn, s, τ][[1]] > 20, NIntegrate[α Psur[s α] Exp[-α] Exp[-α s τ]
    vnum[Nn, s, α] × expEInt1[Exp[-α s τ] vnum[Nn, s, α]], {α, 0, 20}]]];
VGnall[Nn_, s_, τ_] :=  $\frac{1}{s}$  (VGn1[Nn, s] - VGn2[Nn, s, τ])

```

We can also compare this with the approximation for the very early phase (Proposition 4.13):

In[*]:=

```

VGearly[Nn_, s_, τ_] :=  $\frac{2 \tau}{Nn} \left( 1 + \frac{3 s \tau}{2} + 2 (s \tau)^2 + \frac{5 (s \tau)^3}{2} \right)$ 

```

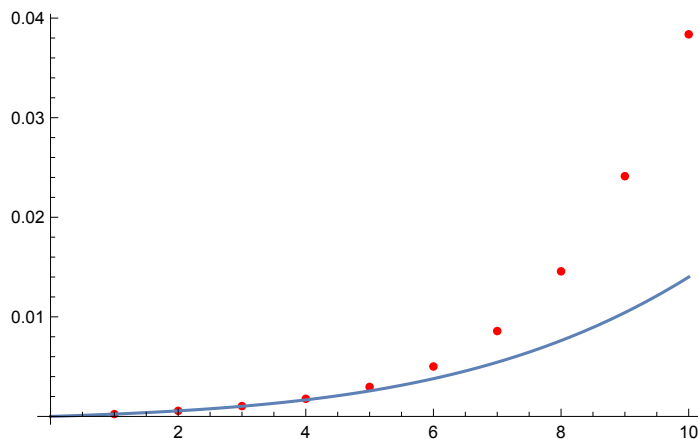
In[*]:=

```

Show[ListPlot[Table[{τ, VGnall[10^4, 0.1, τ]}, {τ, 0, 10}], PlotStyle → Red],
  Plot[VGearly[10^4, 0.1, τ], {τ, 0, 10}], PlotRange → All]

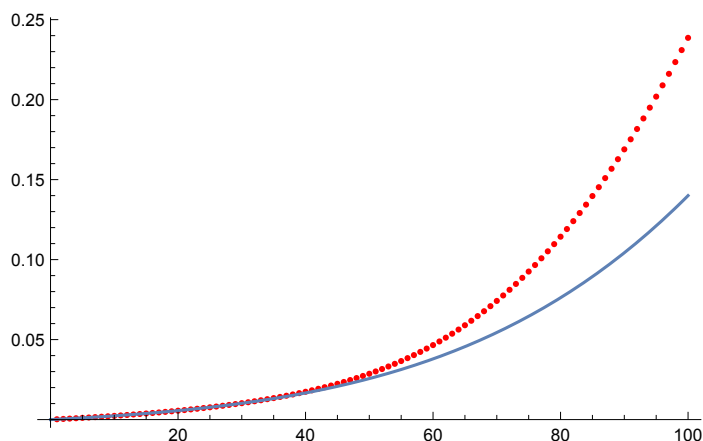
```

Out[*]=



```
In[ ]:= Show[ListPlot[Table[{τ, VGnall[10^4, 0.01, τ]}, {τ, 0, 100}], PlotStyle → Red],  
Plot[VGearly[10^4, 0.01, τ], {τ, 0, 100}], PlotRange → All]
```

Out[]:=



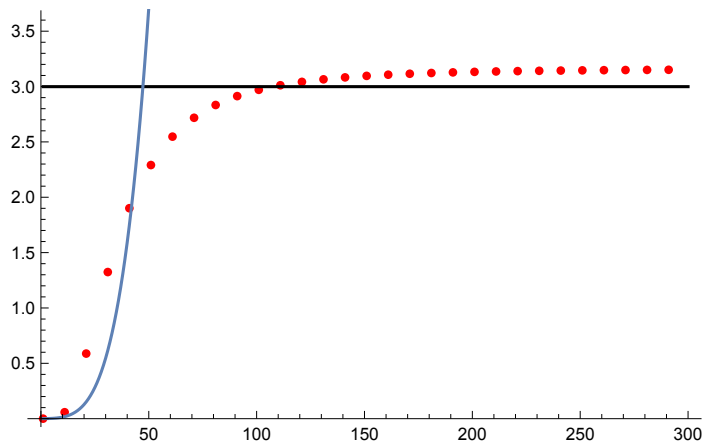
The following is the simple approximation for the stationary variance (Corollary 4.8):

```
In[ ]:= VGinf[Nn_, s_] := 4 (1 -  $\frac{5s}{2}$  -  $\frac{1}{4Nns}$ )
```

Now, we compare all three approximations (VGnall is the most accurate):

```
In[ ]:= Show[ListPlot[Table[{τ, VGnall[10^4, 0.1, τ]}, {τ, 1, 300, 10}], PlotStyle → Red],  
Plot[VGinf[10^4, 0.1], {τ, 1, 300}, PlotStyle → Black],  
Plot[VGearly[10^4, 0.1, τ], {τ, 1, 50}], PlotRange → {0, 3.5}]
```

Out[]:=

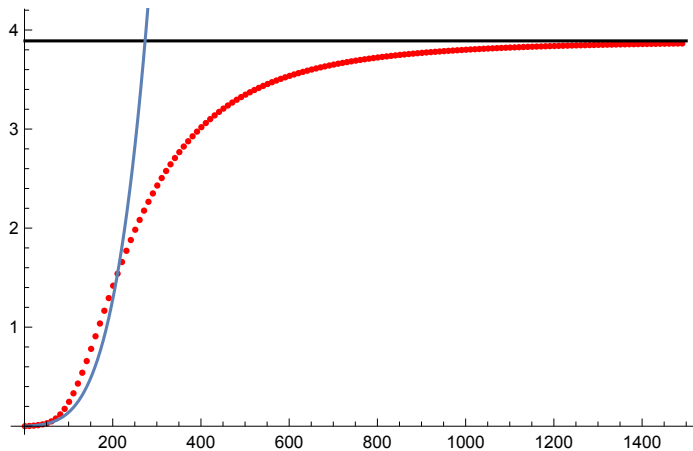


```

In[ ]:= Show[ListPlot[Table[{τ, VGnall[10^4, 0.01, τ]}, {τ, 1, 1500, 10}],
  PlotStyle → Red], Plot[VGinf[10^4, 0.01], {τ, 1, 1500}, PlotStyle → Black],
  Plot[VGearly[10^4, 0.01, τ], {τ, 1, 300}], PlotRange → {0, 4}]

```

Out[]:=



2. Number of segregating sites and response of the mean

Here, we compute (see also Section 5 and Appendix D of the paper)

the branching process approximation, *Stilde*, for the expected number $E[S]$ of segregating sites;

the stationary value of $E[S]$ using the diffusion approximation, *SbarStat*;

the mean genotypic value $Gbar$ on the basis of Result 4.11 in the paper for equal, *GbarEqual*,

and for exponential distributed, *GbarExp*, mutation effects;

the time $Tbeta$ until $Gbar$ reaches a specified value β ;

and *Stilde*($Tbeta$).

Moreover, we explore the dependence of the number of segregating sites and of the average time (after some mean phenotype is reached in the population) on the mutation effect.

We assume equal mutation effects in 2.1. and 2.2., and exponential effects in 2.3.

2.1. Some definitions and values for equal mutation effects

Below, $Ppol[s][\tau]$ is the probability that the mutant is present at time τ :

```

In[ ]:= Ppol[s_][0] := 1;
Ppol[s_][τ_] := Ppol[s][τ] = 1 - Exp[-Exp[s] Ppol[s][τ - 1]];

```

```

In[ ]:= tfixHPh[Nn_, s_] := 
$$\frac{2 (\text{Log}[2 Nn s] + \text{EulerGamma} - 1 / (2 Nn s))}{s}$$

tfixsmall[Nn_, s_] := 
$$2 Nn - \frac{4 Nn^2 s}{27} (11 - 6 \text{EulerGamma} - 6 \text{Log}[3])$$


```

Here is our approximation for *tfix* (from Chapter 3 below):

```
In[ ]:= tfixapp[Nn_, s_] :=  
  Piecewise[{{tfixHPh[Nn, s], 2 Nn s ≥ 3}, {tfixsmall[Nn, s], 2 Nn s < 3}}]
```

```
In[ ]:= tildetau[τ_, α_, s_, Nn_] := Min[τ, tfixapp[Nn, Exp[s α] - 1]]
```

The neutral value of the number of segregating sites *S*:

```
In[ ]:= Sneut[Θ_, Nn_] := 2 Θ (Log[Nn] + EulerGamma)
```

Just for curiosity: neutral values of *S*:

```
In[ ]:= Table[Transpose[Table[{"Θ=", Θ}, {"Nn=", Nn}, {"S=", N[Sneut[Θ, Nn]]}],  
  {Nn, {10^3, 10^4, 10^5}}], {Θ, {5, 0.5, 0.05}}] // TableForm
```

Out[]:= TableForm=

Θ= 5	Nn= 1000	S= 74.8497
Θ= 5	Nn= 10 000	S= 97.8756
Θ= 5	Nn= 100 000	S= 120.901
Θ= 0.5	Nn= 1000	S= 7.48497
Θ= 0.5	Nn= 10 000	S= 9.78756
Θ= 0.5	Nn= 100 000	S= 12.0901
Θ= 0.05	Nn= 1000	S= 0.748497
Θ= 0.05	Nn= 10 000	S= 0.978756
Θ= 0.05	Nn= 100 000	S= 1.20901

The stationary value of segregating sites *S*:

```
In[ ]:= SbarStat[Θ_, α_, s_, Nn_] :=  
  2 Θ ((1 - s α) (Log[Nn] + Log[2 Nn s α]) + 1 + EulerGamma - (2 EulerGamma + 1 / 2) s α)
```

Stilde from the branching process approximation (equal effects!):

```
In[ ]:= StildeEq[τ_, Θ_, α_, s_, Nn_] := StildeEq[τ, Θ, α, s, Nn] =  
  Θ Sum[Ppol[α s][j], {j, 0, Round[tildetau[τ, α, s, Nn]]}]
```

We need the accurate approximation from Result 4.11 in the paper (see also Chapter 1 above) for *Gbar*.

We use the following asymptotic approximation for $\text{Exp}[x] \text{ExpIntegralE}[1, x]$ if *x* is large:

```
In[ ]:= expexpIntE[x_] := If[x ≥ 50, 1/x - 1/x^2, Exp[x] ExpIntegralE[1, x]]
```

```
In[ ]:= GbarEqual[τ_, Θ_, α_, s_, Nn_] :=  
  2 Θ α (expexpIntE[2 Nn s α Exp[-s α τ]] - expexpIntE[2 Nn s α])
```

Note that *Gbar* is proportional to Θ and to α ! Otherwise, it depends only on $s \alpha$ and N (and τ , of course).

The number of generations until β is reached:


```
In[*]:= Tbeta[θ_, α_, s_, Nn_, β_] :=  
Tbeta[θ, α, s, Nn, β] = τ /. FindRoot[GbarEqual[τ, θ, α, s, Nn] == β, {τ, 100 / α}]
```

```
In[*]:= Tbeta[0.5, 1, 0.1, 10^4, 1]  
Out[*]:= 84.3461
```

Now, we compute *Stilde* at the time *Tbeta* when β is reached:

```
In[*]:= StildeBeta[θ_, α_, s_, Nn_, β_] :=  
{StildeEq[Tbeta[θ, α, s, Nn, β], θ, α, s, Nn], Tbeta[θ, α, s, Nn, β]}
```

```
StildeBeta[0.05, 1, 0.1, 10^4, 1]  
Out[*]:= {1.60931, 181.783}
```

```
StildeBeta[0.05, 1, 0.001, 10^4, 1]  
Out[*]:= {1.33477, 13 620.4}
```

The following correspond to the values given in Figure 5.2 in Section 5 of the paper:

```
StildeBeta[0.5, 1, 0.1, 10^4, 1]  
Out[*]:= {9.46584, 84.3461}
```

```
StildeBeta[0.5, 1, 0.001, 10^4, 1]  
Out[*]:= {10.2001, 3911.83}
```

```
StildeBeta[5, 1, 0.1, 10^4, 1]  
Out[*]:= {67.0221, 53.9974}
```

```
StildeBeta[5, 1, 0.001, 10^4, 1]  
Out[*]:= {71.8723, 1222.92}
```

2.2. *Stilde(Tbeta)* for equal mutation effects

For different combinations of parameters and as a function of α , the left plots show

- (Solid) *Stilde* at the time *Tbeta* when β is reached,
- (Dashed) the stationary values, *SbarStat*, of *S*.

The right plots show on a logarithmic scale

- (Solid) the time *Tbeta* when β is reached,
- (Dashed) the expected time to fixation (then the stationary value of *S* is (almost) attained).

Throughout: Different colors are for different population sizes (blue - 10^3 , orange - 10^4 , green - 10^5).

The figures below demonstrate that

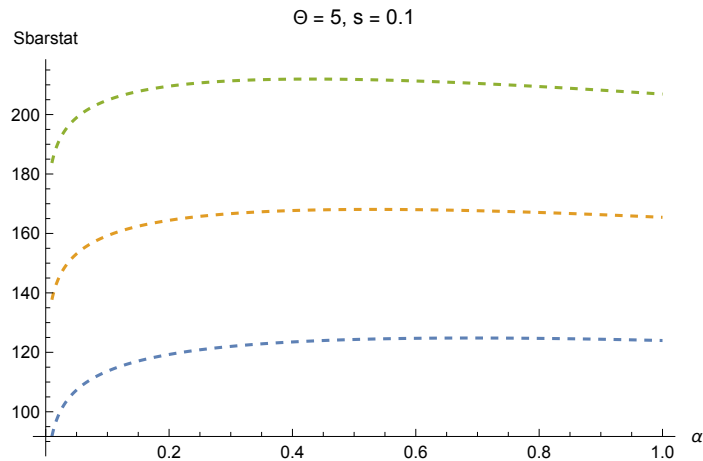
- (i) the major determinant of $Stilde(Tbeta)$ is θ ,
 - (ii) the influence of Nn is approximately logarithmic, and
 - (iii) the effective strength of selection on individual loci (mediated by the average mutation affect α , where $0 < \alpha \leq 1$) changes $Stilde(Tbeta)$ by at most a factor of two .
- They also show that there is an interaction effect of θ and α . This gets stronger for larger Nn .

Scaling options for $Gbar$

2.2.1. In units of α (Choose $\beta = k \alpha$; $k = 1, 2$)

```
In[ ]:= Plot[{SbarStat[5,  $\alpha$ , 0.1, 10^3], SbarStat[5,  $\alpha$ , 0.1, 10^4],
  SbarStat[5,  $\alpha$ , 0.1, 10^5]}, { $\alpha$ , 0.01, 1}, AxesLabel -> { $\alpha$ , "Sbarstat"},
  PlotLabel -> " $\theta = 5$ ,  $s = 0.1$ ", PlotStyle -> Dashed, PlotRange -> All]
```

Out[]:=

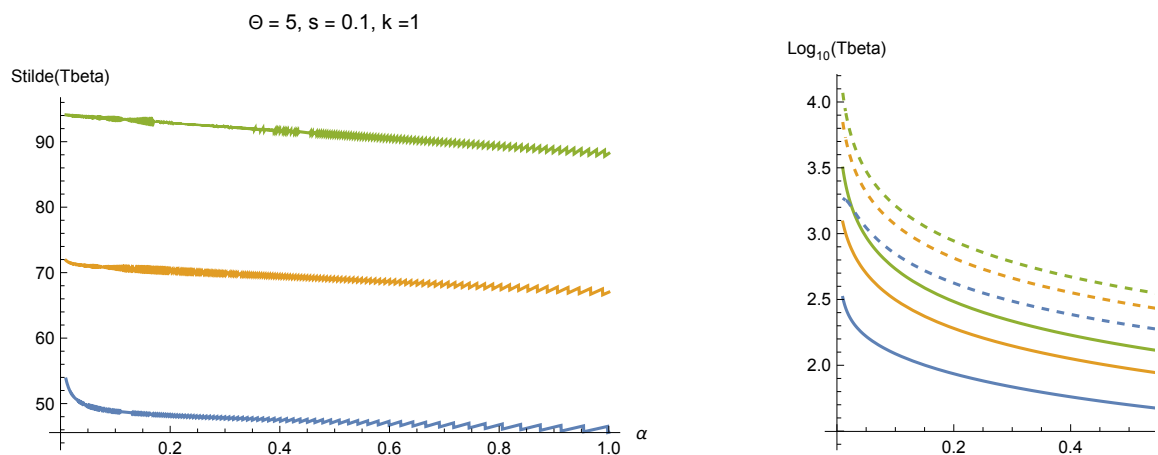


```
GraphicsGrid[
  {{Plot[{StildeBeta[5,  $\alpha$ , 0.1, 10^3,  $\alpha$ ][[1]], StildeBeta[5,  $\alpha$ , 0.1, 10^4,  $\alpha$ ][[1]],
    StildeBeta[5,  $\alpha$ , 0.1, 10^5,  $\alpha$ ][[1]]}, { $\alpha$ , 0.01, 1}, AxesLabel →
    { $\alpha$ , "Stilde(Tbeta)"}, PlotLabel → " $\Theta = 5, s = 0.1, k = 1$ ", PlotRange → All},
  Show[Plot[{Log[10, Tbeta[5,  $\alpha$ , 0.1, 10^3,  $\alpha$ ]},
    Log[10, Tbeta[5,  $\alpha$ , 0.1, 10^4,  $\alpha$ ]}, Log[10, Tbeta[5,  $\alpha$ , 0.1, 10^5,  $\alpha$ ]},
    { $\alpha$ , 0.01, 1}, AxesLabel → { $\alpha$ , "Log10(Tbeta)"}, PlotRange → All},
  Plot[{Log[10, tfixapp[10^3, Exp[0.1  $\alpha$ ] - 1]}, Log[10,
    tfixapp[10^4, Exp[0.1  $\alpha$ ] - 1]}, Log[10, tfixapp[10^5, Exp[0.1  $\alpha$ ] - 1]}],
    { $\alpha$ , 0.01, 1}, AxesLabel → { $\alpha$ , "Log10(tfix)"}, PlotStyle → Dashed,
    PlotRange → All]]], ImageSize → 800]
```

FindRoot : The line search decreased the step size to within tolerance specified by AccuracyGoal and PrecisionGoal but was unable to find a sufficient decrease in the merit function. You may need more than MachinePrecision digits of working precision to meet these tolerances.

FindRoot : The line search decreased the step size to within tolerance specified by AccuracyGoal and PrecisionGoal but was unable to find a sufficient decrease in the merit function. You may need more than MachinePrecision digits of working precision to meet these tolerances.

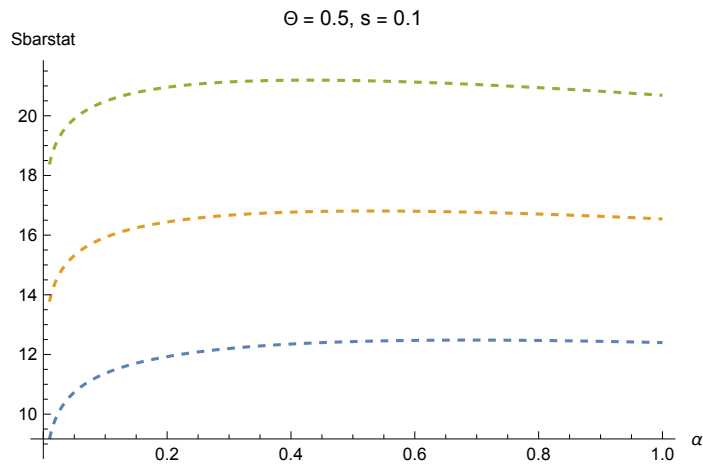
Out[]=



The above shows that for $\Theta = 5$ $Gbar$ reaches β much earlier than $tfix$.

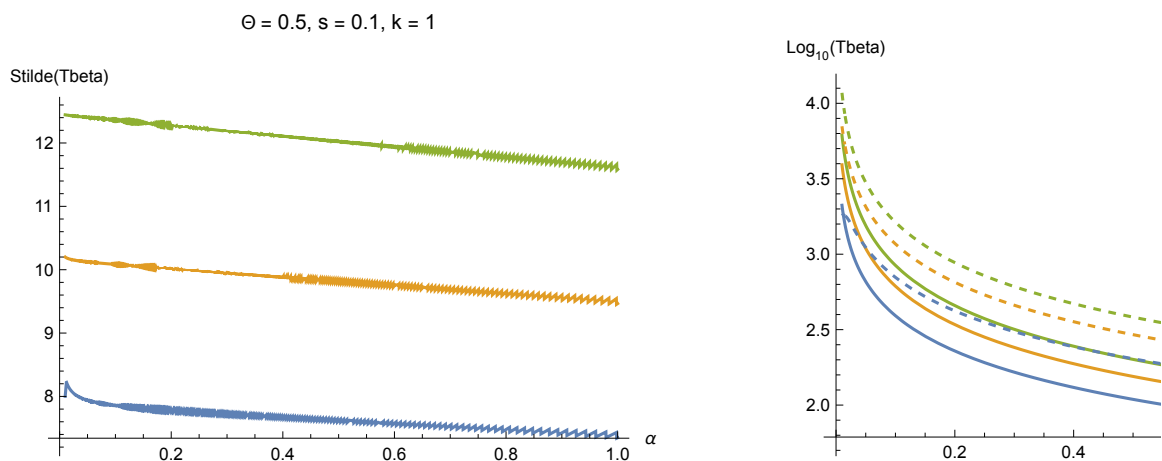
```
In[ ]:= Plot[{SbarStat[0.5,  $\alpha$ , 0.1, 10^3], SbarStat[0.5,  $\alpha$ , 0.1, 10^4],
  SbarStat[0.5,  $\alpha$ , 0.1, 10^5]}, { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat"},
  PlotLabel  $\rightarrow$  " $\Theta = 0.5, s = 0.1$ ", PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]
```

Out[]:=



```
In[ ]:= GraphicsGrid[
  {{Plot[{StildeBeta[0.5,  $\alpha$ , 0.1, 10^3,  $\alpha$ ] [[1]], StildeBeta[0.5,  $\alpha$ , 0.1, 10^4,  $\alpha$ ] [[1]],
    StildeBeta[0.5,  $\alpha$ , 0.1, 10^5,  $\alpha$ ] [[1]]},
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Stilde(Tbeta)"},
    PlotLabel  $\rightarrow$  " $\Theta = 0.5, s = 0.1, k = 1$ ", PlotRange  $\rightarrow$  All],
  Show[Plot[{Log[10, Tbeta[0.5,  $\alpha$ , 0.1, 10^3,  $\alpha$ ]},
    Log[10, Tbeta[0.5,  $\alpha$ , 0.1, 10^4,  $\alpha$ ]}, Log[10, Tbeta[0.5,  $\alpha$ , 0.1, 10^5,  $\alpha$ ]},
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(Tbeta)"}, PlotRange  $\rightarrow$  All],
  Plot[{Log[10, tfixapp[10^3, Exp[0.1  $\alpha$ ] - 1]}, Log[10,
    tfixapp[10^4, Exp[0.1  $\alpha$ ] - 1]}, Log[10, tfixapp[10^5, Exp[0.1  $\alpha$ ] - 1]}],
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(tfix)"}, PlotStyle  $\rightarrow$  Dashed,
    PlotRange  $\rightarrow$  All]]], ImageSize  $\rightarrow$  800]
```

Out[]:=

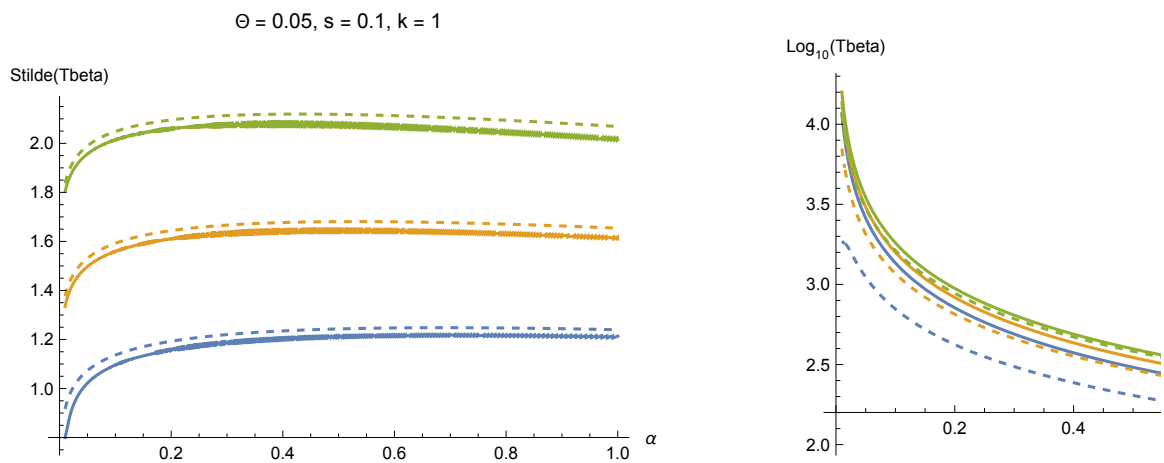


```

GraphicsGrid[{{Show[Plot[{StildeBeta[0.05,  $\alpha$ , 0.1, 10^3,  $\alpha$ ]][1],
  StildeBeta[0.05,  $\alpha$ , 0.1, 10^4,  $\alpha$ ]][1], StildeBeta[0.05,  $\alpha$ , 0.1, 10^5,  $\alpha$ ]][1]],
  { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Stilde(Tbeta)"},
  PlotLabel  $\rightarrow$  " $\theta = 0.05$ ,  $s = 0.1$ ,  $k = 1$ ", PlotRange  $\rightarrow$  All],
  Plot[{SbarStat[0.05,  $\alpha$ , 0.1, 10^3], SbarStat[0.05,  $\alpha$ , 0.1, 10^4],
    SbarStat[0.05,  $\alpha$ , 0.1, 10^5]}, { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat"},
  PlotLabel  $\rightarrow$  " $\theta = 0.05$ ,  $s = 0.1$ ", PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]],
  Show[Plot[{Log[10, Tbeta[0.05,  $\alpha$ , 0.1, 10^3,  $\alpha$ ]}, Log[10,
    Tbeta[0.05,  $\alpha$ , 0.1, 10^4,  $\alpha$ ]}, Log[10, Tbeta[0.05,  $\alpha$ , 0.1, 10^5,  $\alpha$ ]}}],
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(Tbeta)"}, PlotRange  $\rightarrow$  All],
  Plot[{Log[10, tfixapp[10^3, Exp[0.1  $\alpha$ ] - 1]}, Log[10,
    tfixapp[10^4, Exp[0.1  $\alpha$ ] - 1]}, Log[10, tfixapp[10^5, Exp[0.1  $\alpha$ ] - 1]}],
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(tfix)"}, PlotStyle  $\rightarrow$  Dashed,
    PlotRange  $\rightarrow$  All]]}], ImageSize  $\rightarrow$  800]

```

Out[]=

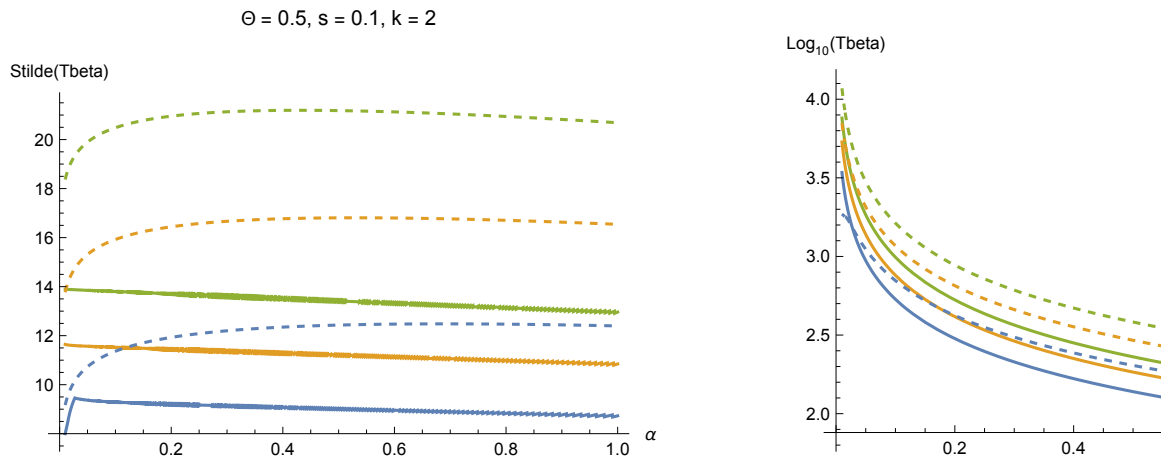


```

In[ ]:= GraphicsGrid[
  {{Show[Plot[{StildeBeta[0.5,  $\alpha$ , 0.1, 10^3, 2  $\alpha$ ][[1]], StildeBeta[0.5,  $\alpha$ ,
    0.1, 10^4, 2  $\alpha$ ][[1]], StildeBeta[0.5,  $\alpha$ , 0.1, 10^5, 2  $\alpha$ ][[1]]},
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Stilde(Tbeta)"},
    PlotLabel  $\rightarrow$  " $\Theta = 0.5, s = 0.1, k = 2$ ", PlotRange  $\rightarrow$  All],
  Plot[{SbarStat[0.5,  $\alpha$ , 0.1, 10^3], SbarStat[0.5,  $\alpha$ , 0.1, 10^4],
    SbarStat[0.5,  $\alpha$ , 0.1, 10^5]}], { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat"},
  PlotLabel  $\rightarrow$  " $\Theta = 0.5, s = 0.1$ ", PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]],
  Show[Plot[{Log[10, Tbeta[0.5,  $\alpha$ , 0.1, 10^3, 2  $\alpha$ ]}, Log[10,
    Tbeta[0.5,  $\alpha$ , 0.1, 10^4, 2  $\alpha$ ]}, Log[10, Tbeta[0.5,  $\alpha$ , 0.1, 10^5, 2  $\alpha$ ]}],
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(Tbeta)"}, PlotRange  $\rightarrow$  All],
  Plot[{Log[10, tfixapp[10^3, Exp[0.1  $\alpha$ ] - 1]}, Log[10,
    tfixapp[10^4, Exp[0.1  $\alpha$ ] - 1]}, Log[10, tfixapp[10^5, Exp[0.1  $\alpha$ ] - 1]}],
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(tfix)"}, PlotStyle  $\rightarrow$  Dashed,
    PlotRange  $\rightarrow$  All]]}, ImageSize  $\rightarrow$  800]

```

Out[]:=

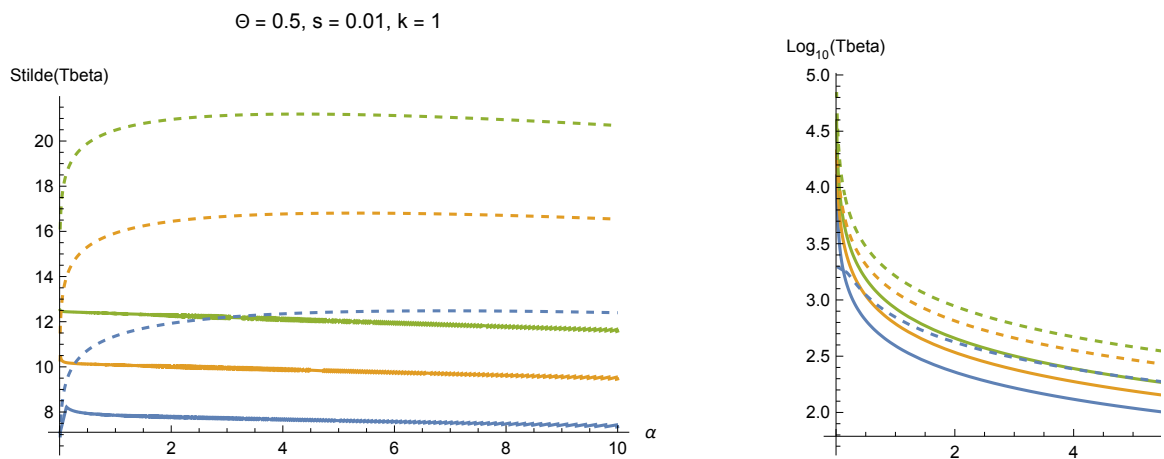


```

In[ ]:= GraphicsGrid[{{Show[Plot[{StildeBeta[0.5,  $\alpha$ , 0.01, 10^3,  $\alpha$ ] [1],
    StildeBeta[0.5,  $\alpha$ , 0.01, 10^4,  $\alpha$ ] [1], StildeBeta[0.5,  $\alpha$ , 0.01, 10^5,  $\alpha$ ] [1]],
    { $\alpha$ , 0.01, 10}, AxesLabel  $\rightarrow$  { $\alpha$ , "Stilde(Tbeta)"},
    PlotLabel  $\rightarrow$  " $\theta = 0.5$ ,  $s = 0.01$ ,  $k = 1$ ", PlotRange  $\rightarrow$  All],
    Plot[{SbarStat[0.5,  $\alpha$ , 0.01, 10^3], SbarStat[0.5,  $\alpha$ , 0.01, 10^4],
    SbarStat[0.5,  $\alpha$ , 0.01, 10^5]}, { $\alpha$ , 0.01, 10}, AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat"},
    PlotLabel  $\rightarrow$  " $\theta = 0.5$ ,  $s = 0.01$ ", PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]],
    Show[Plot[{Log[10, Tbeta[0.5,  $\alpha$ , 0.01, 10^3,  $\alpha$ ]], Log[10,
    Tbeta[0.5,  $\alpha$ , 0.01, 10^4,  $\alpha$ ]], Log[10, Tbeta[0.5,  $\alpha$ , 0.01, 10^5,  $\alpha$ ]]},
    { $\alpha$ , 0.01, 10}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(Tbeta)"}, PlotRange  $\rightarrow$  All],
    Plot[{Log[10, tfixapp[10^3, Exp[0.01  $\alpha$ ] - 1]], Log[10,
    tfixapp[10^4, Exp[0.01  $\alpha$ ] - 1]], Log[10, tfixapp[10^5, Exp[0.01  $\alpha$ ] - 1]]},
    { $\alpha$ , 0.01, 10}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(tfix)"}, PlotStyle  $\rightarrow$  Dashed,
    PlotRange  $\rightarrow$  All]]}}, ImageSize  $\rightarrow$  800]

```

Out[]=



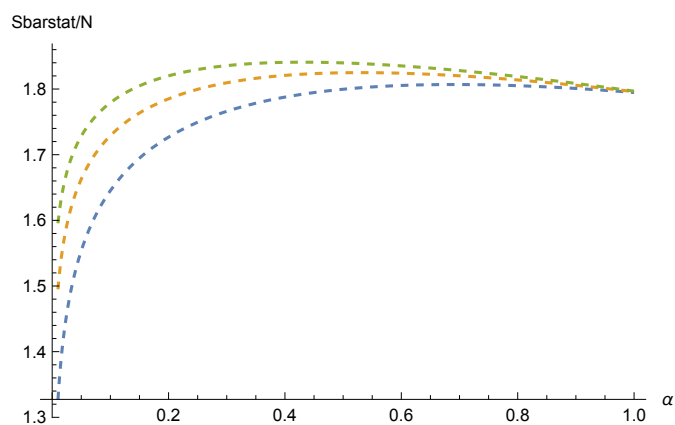
```

In[ ]:= GraphicsGrid[{{
  Plot[{SbarStat[0.5,  $\alpha$ , 0.1, 10^3] / Log[10^3], SbarStat[0.5,  $\alpha$ , 0.1, 10^4] /
    Log[10^4], SbarStat[0.5,  $\alpha$ , 0.1, 10^5] / Log[10^5]}, { $\alpha$ , 0.01, 1},
  AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat/N"}, PlotLabel  $\rightarrow$  " $\Theta = 0.5$ ,  $s = 0.1$ ",
  PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]
}}, ImageSize  $\rightarrow$  400]

```

Out[]:=

$\Theta = 0.5, s = 0.1$



2.2.2. In arbitrary units (e.g., in environmental or phenotypic standard deviations)

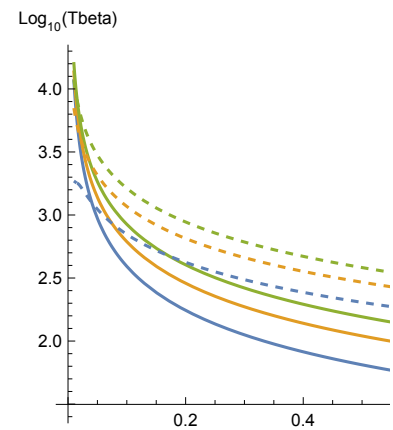
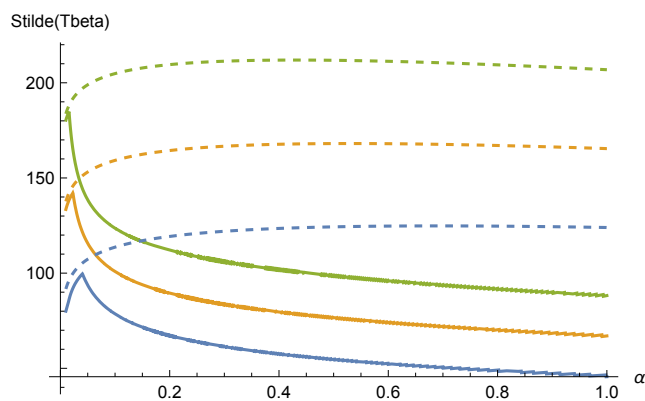
```

In[ ]:= GraphicsGrid[
  {{Show[Plot[{StildeBeta[5,  $\alpha$ , 0.1, 10^3, 1][1], StildeBeta[5,  $\alpha$ , 0.1, 10^4, 1][1],
    StildeBeta[5,  $\alpha$ , 0.1, 10^5, 1][1]}], { $\alpha$ , 0.01, 1},
    AxesLabel  $\rightarrow$  { $\alpha$ , "Stilde(Tbeta)"}, PlotLabel  $\rightarrow$  " $\Theta = 5, s = 0.1, \beta = 1$ ",
    PlotRange  $\rightarrow$  All], Plot[{SbarStat[5,  $\alpha$ , 0.1, 10^3],
    SbarStat[5,  $\alpha$ , 0.1, 10^4], SbarStat[5,  $\alpha$ , 0.1, 10^5]}], { $\alpha$ , 0.01, 1},
    AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat"}, PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]],
  Show[Plot[{Log[10, Tbeta[5,  $\alpha$ , 0.1, 10^3, 1]],
    Log[10, Tbeta[5,  $\alpha$ , 0.1, 10^4, 1]], Log[10, Tbeta[5,  $\alpha$ , 0.1, 10^5, 1]]},
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(Tbeta)"}, PlotRange  $\rightarrow$  All],
  Plot[{Log[10, tfixapp[10^3, Exp[0.1  $\alpha$ ] - 1]], Log[10,
    tfixapp[10^4, Exp[0.1  $\alpha$ ] - 1]], Log[10, tfixapp[10^5, Exp[0.1  $\alpha$ ] - 1]]},
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(tfix)"}, PlotStyle  $\rightarrow$  Dashed,
    PlotRange  $\rightarrow$  All]]], ImageSize  $\rightarrow$  800]

```

Out[]:=

$\Theta = 5, s = 0.1, \beta = 1$

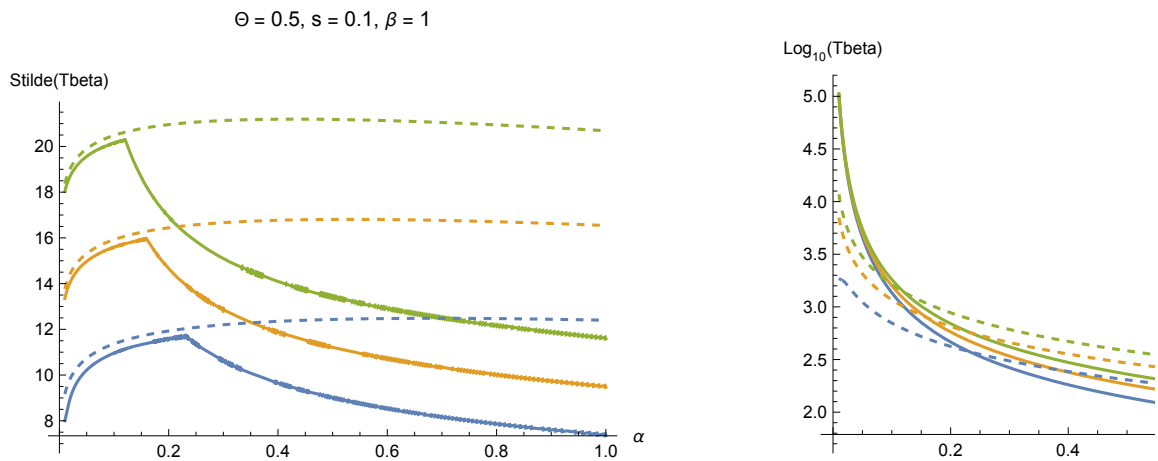


```

In[ ]:= GraphicsGrid[
  {{Show[Plot[{StildeBeta[0.5,  $\alpha$ , 0.1, 10^3, 1][[1]], StildeBeta[0.5,  $\alpha$ , 0.1,
    10^4, 1][[1]], StildeBeta[0.5,  $\alpha$ , 0.1, 10^5, 1][[1]]}, { $\alpha$ , 0.01, 1},
    AxesLabel  $\rightarrow$  { $\alpha$ , "Stilde(Tbeta)"}, PlotLabel  $\rightarrow$  " $\Theta = 0.5$ ,  $s = 0.1$ ,  $\beta = 1$ ",
    PlotRange  $\rightarrow$  All], Plot[{SbarStat[0.5,  $\alpha$ , 0.1, 10^3],
    SbarStat[0.5,  $\alpha$ , 0.1, 10^4], SbarStat[0.5,  $\alpha$ , 0.1, 10^5]}], { $\alpha$ , 0.01, 1},
    AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat"}, PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]],
  Show[Plot[{Log[10, Tbeta[0.5,  $\alpha$ , 0.1, 10^3, 1]],
    Log[10, Tbeta[0.5,  $\alpha$ , 0.1, 10^4, 1]], Log[10, Tbeta[0.5,  $\alpha$ , 0.1, 10^5, 1]]},
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(Tbeta)"}, PlotRange  $\rightarrow$  All],
  Plot[{Log[10, tfixapp[10^3, Exp[0.1  $\alpha$ ] - 1]], Log[10,
    tfixapp[10^4, Exp[0.1  $\alpha$ ] - 1]], Log[10, tfixapp[10^5, Exp[0.1  $\alpha$ ] - 1]]},
    { $\alpha$ , 0.01, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(tfix)"}, PlotStyle  $\rightarrow$  Dashed,
    PlotRange  $\rightarrow$  All]]}], ImageSize  $\rightarrow$  800]

```

Out[]=



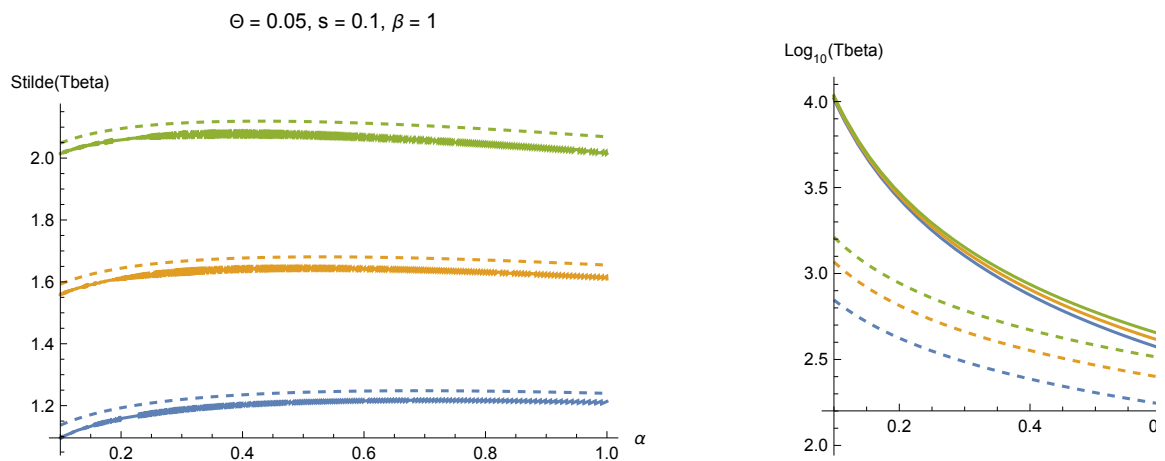
Above, the kinks in S occur when $Tbeta$ exceeds $tfix$, hence the stationary value of S is reached.

```

In[ ]:= GraphicsGrid[
  {{Show[Plot[{StildeBeta[0.05,  $\alpha$ , 0.1, 10^3, 1][[1]], StildeBeta[0.05,  $\alpha$ , 0.1,
    10^4, 1][[1]], StildeBeta[0.05,  $\alpha$ , 0.1, 10^5, 1][[1]]}, { $\alpha$ , 0.1, 1},
    AxesLabel  $\rightarrow$  { $\alpha$ , "Stilde(Tbeta)"}, PlotLabel  $\rightarrow$  " $\Theta = 0.05, s = 0.1, \beta = 1$ ",
    PlotRange  $\rightarrow$  All], Plot[{SbarStat[0.05,  $\alpha$ , 0.1, 10^3],
    SbarStat[0.05,  $\alpha$ , 0.1, 10^4], SbarStat[0.05,  $\alpha$ , 0.1, 10^5]}, { $\alpha$ , 0.1, 1},
    AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat"}, PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]],
  Show[Plot[{Log[10, Tbeta[0.05,  $\alpha$ , 0.1, 10^3, 1]], Log[10,
    Tbeta[0.05,  $\alpha$ , 0.1, 10^4, 1]], Log[10, Tbeta[0.05,  $\alpha$ , 0.1, 10^5, 1]]},
    { $\alpha$ , 0.1, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(Tbeta)"}, PlotRange  $\rightarrow$  All],
  Plot[{Log[10, tfixapp[10^3, Exp[0.1  $\alpha$ ] - 1]], Log[10,
    tfixapp[10^4, Exp[0.1  $\alpha$ ] - 1]], Log[10, tfixapp[10^5, Exp[0.1  $\alpha$ ] - 1]]},
    { $\alpha$ , 0.1, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(tfix)"}, PlotStyle  $\rightarrow$  Dashed,
    PlotRange  $\rightarrow$  All]]}, ImageSize  $\rightarrow$  800]

```

Out[]=



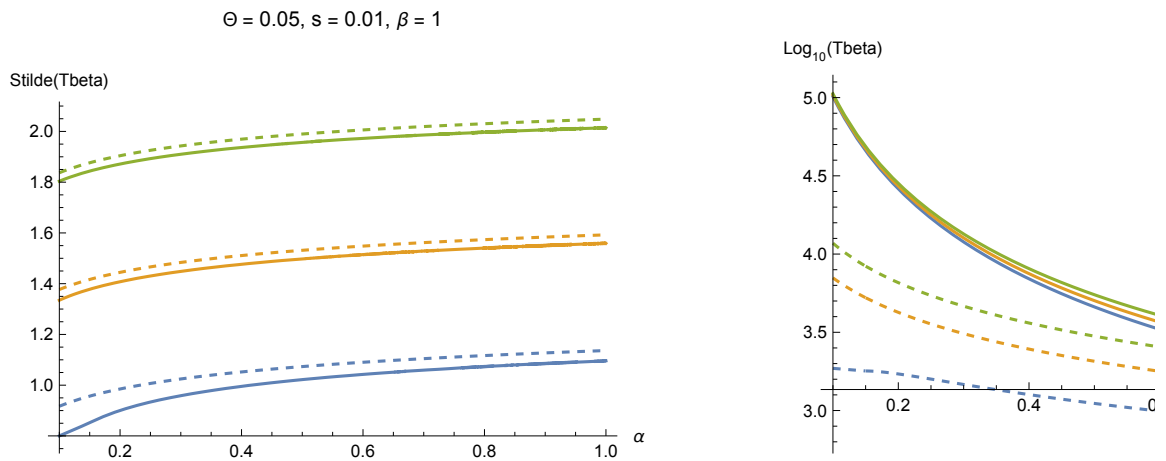
In the above graphs, $Tbeta$ always exceeds $tfix$.

```

In[ ]:= GraphicsGrid[
  {{Show[Plot[{StildeBeta[0.05,  $\alpha$ , 0.01, 10^3, 1][[1]], StildeBeta[0.05,  $\alpha$ , 0.01,
    10^4, 1][[1]], StildeBeta[0.05,  $\alpha$ , 0.01, 10^5, 1][[1]]}, { $\alpha$ , 0.1, 1},
    AxesLabel  $\rightarrow$  { $\alpha$ , "Stilde(Tbeta)"}, PlotLabel  $\rightarrow$  " $\Theta = 0.05$ ,  $s = 0.01$ ,  $\beta = 1$ ",
    PlotRange  $\rightarrow$  All], Plot[{SbarStat[0.05,  $\alpha$ , 0.01, 10^3],
    SbarStat[0.05,  $\alpha$ , 0.01, 10^4], SbarStat[0.05,  $\alpha$ , 0.01, 10^5]}], { $\alpha$ , 0.1, 1},
    AxesLabel  $\rightarrow$  { $\alpha$ , "Sbarstat"}, PlotStyle  $\rightarrow$  Dashed, PlotRange  $\rightarrow$  All]}],
  Show[Plot[{Log[10, Tbeta[0.05,  $\alpha$ , 0.01, 10^3, 1]], Log[10,
    Tbeta[0.05,  $\alpha$ , 0.01, 10^4, 1]], Log[10, Tbeta[0.05,  $\alpha$ , 0.01, 10^5, 1]]},
    { $\alpha$ , 0.1, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(Tbeta)"}, PlotRange  $\rightarrow$  All],
  Plot[{Log[10, tfixapp[10^3, Exp[0.01  $\alpha$ ] - 1]], Log[10,
    tfixapp[10^4, Exp[0.01  $\alpha$ ] - 1]], Log[10, tfixapp[10^5, Exp[0.01  $\alpha$ ] - 1]]},
    { $\alpha$ , 0.1, 1}, AxesLabel  $\rightarrow$  { $\alpha$ , "Log10(tfix)"}, PlotStyle  $\rightarrow$  Dashed,
    PlotRange  $\rightarrow$  All]}], ImageSize  $\rightarrow$  800]

```

Out[]=

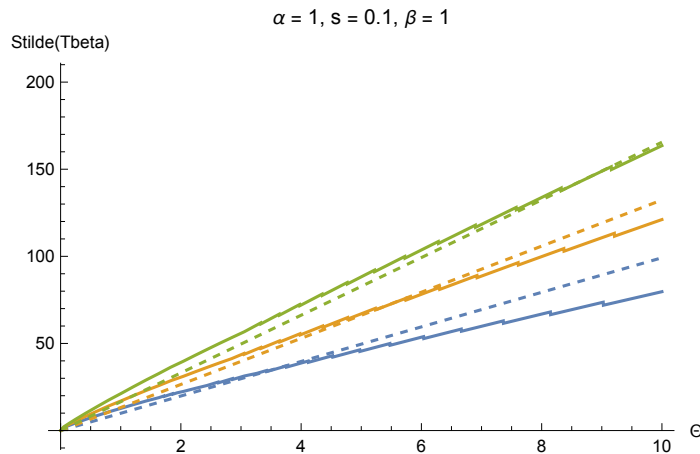


```

In[ ]:= Show[Plot[{StildeBeta[0, 1, 0.1, 10^3, 1][1],
  StildeBeta[0, 1, 0.1, 10^4, 1][1], StildeBeta[0, 1, 0.1, 10^5, 1][1]},
  {0, 0.001, 10}, AxesLabel -> {0, "Stilde(Tbeta)"},
  PlotLabel -> "α = 1, s = 0.1, β = 1", PlotRange -> All],
  Plot[{SbarStat[0, 1, 0.1, 10^3] / 2.5, SbarStat[0, 1, 0.1, 10^4] / 2.5,
  SbarStat[0, 1, 0.1, 10^5] / 2.5}, {0, 0.001, 10}, AxesLabel -> {0, "Sbarstat"},
  PlotStyle -> Dashed, PlotRange -> All}], PlotRange -> {0, 200}]

```

Out[]:=



StildeBeta increases slightly slower than linear in Θ .

2.3. *Stilde(Tbeta)* for exponential distributed mutation effects

We define *Gbar* according to Result 4.11 in the paper (see also Chapter 1 above).

```

GbarExp[tau_, theta_, abar_, s_, Nn_] := GbarExp[tau, theta, abar, s, Nn] =  $\frac{1}{abar}$ 
  NIntegrate[Exp[-alpha / abar] GbarEqual[tau, theta, alpha, s, Nn], {alpha, 0.001 abar, 7 abar}];
GbarExp[0, theta_, abar_, s_, Nn_] := 0

```

Taking the integral above over α between 0.001 abar and 7 abar is a good approximation:

```

In[ ]:= Integrate[ $\frac{1}{abar}$  Exp[-alpha / abar], {alpha, 0.001 abar, 7 abar}, Assumptions -> abar > 0] // N

```

Out[]:=

0.998089

For efficient plotting, we need tables of *GbarExp* values (to be able to use *ListLinePlot* instead of *Plot*).

```

GbarExpTab[tend_, theta_, abar_, s_, Nn_] :=
  Table[{tau, GbarExp[tau, theta, abar, s, Nn]}, {tau, 0, tend}]

```

The following takes about 32 seconds (for 100 values):

Timing[GbarExpTab[100, 0.5, 1, 0.1, 10^4]]

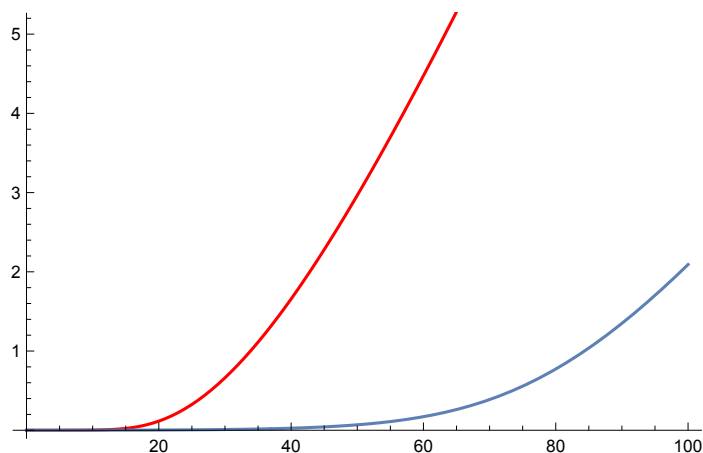
Out[]=

```
{32.4844, {{0, 0}, {1, 0.0000549359}, {2, 0.000123018}, {3, 0.000209198},
{4, 0.00032092}, {5, 0.000469629}, {6, 0.00067329}, {7, 0.000960631},
{8, 0.00137819}, {9, 0.00200205}, {10, 0.00295552}, {11, 0.00443377},
{12, 0.00673081}, {13, 0.010257}, {14, 0.0155312}, {15, 0.0231424},
{16, 0.0336915}, {17, 0.0477368}, {18, 0.0657587}, {19, 0.0881455},
{20, 0.115195}, {21, 0.147122}, {22, 0.184071}, {23, 0.226127},
{24, 0.273324}, {25, 0.325654}, {26, 0.383076}, {27, 0.445519},
{28, 0.51289}, {29, 0.58508}, {30, 0.661963}, {31, 0.743405},
{32, 0.829264}, {33, 0.919391}, {34, 1.01364}, {35, 1.11185},
{36, 1.21388}, {37, 1.31958}, {38, 1.42879}, {39, 1.54138}, {40, 1.65721},
{41, 1.77613}, {42, 1.89802}, {43, 2.02274}, {44, 2.15018}, {45, 2.28021},
{46, 2.41272}, {47, 2.54761}, {48, 2.68476}, {49, 2.82408}, {50, 2.96547},
{51, 3.10884}, {52, 3.2541}, {53, 3.40118}, {54, 3.54998}, {55, 3.70044},
{56, 3.85248}, {57, 4.00604}, {58, 4.16104}, {59, 4.31743}, {60, 4.47515},
{61, 4.63414}, {62, 4.79435}, {63, 4.95572}, {64, 5.1182}, {65, 5.28176},
{66, 5.44635}, {67, 5.61191}, {68, 5.77843}, {69, 5.94584}, {70, 6.11413},
{71, 6.28324}, {72, 6.45316}, {73, 6.62385}, {74, 6.79528}, {75, 6.96741},
{76, 7.14023}, {77, 7.3137}, {78, 7.48781}, {79, 7.66252}, {80, 7.83781},
{81, 8.01367}, {82, 8.19006}, {83, 8.36698}, {84, 8.5444}, {85, 8.7223},
{86, 8.90067}, {87, 9.07949}, {88, 9.25874}, {89, 9.4384}, {90, 9.61847},
{91, 9.79893}, {92, 9.97977}, {93, 10.161}, {94, 10.3425}, {95, 10.5244},
{96, 10.7066}, {97, 10.8891}, {98, 11.072}, {99, 11.2551}, {100, 11.4385}}}
```

Here, *Gbar* is displayed as a function of time for exponential distributed (red) and equal (blue) mutation effects:

**Show[ListLinePlot[GbarExpTab[100, 0.5, 1, 0.1, 10^4], PlotStyle → Red],
Plot[GbarEqual[τ, 0.5, 1, 0.1, 10^4], {τ, 0, 100}], PlotRange → {0, 5}]**

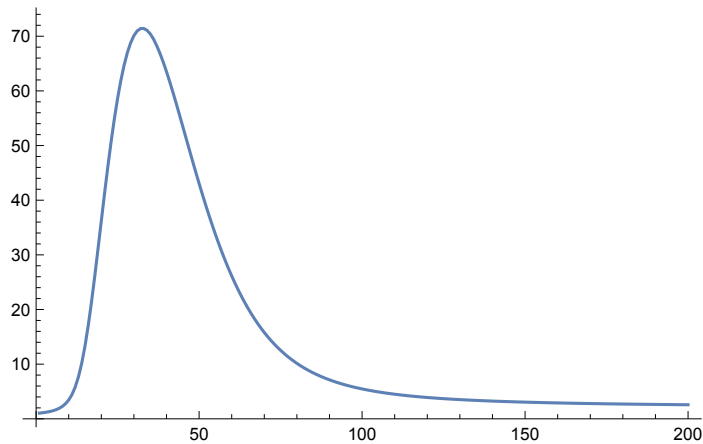
Out[]=



Their ratio shows that the response for an exponential distribution is initially much faster but slows down later on:

```
ListLinePlot[Table[
  GbarExp[ $\tau$ , 0.5, 1, 0.1, 10^4] / GbarEqual[ $\tau$ , 0.5, 1, 0.1, 10^4], { $\tau$ , 1, 200}]]
```

Out[]=



```
GbarExp[200, 0.5, 1, 0.1, 10^4] / GbarEqual[200, 0.5, 1, 0.1, 10^4]
```

Out[]=

2.57363

Now, we compute the time (*TbetaExp*) until *GbarExp* reaches β :

```
TbetaExp[ $\theta$ _, abar_, s_, Nn_,  $\beta$ _] := TbetaExp[ $\theta$ , abar, s, Nn,  $\beta$ ] = (t = 1;
  While[GbarExp[t,  $\theta$ , abar, s, Nn] <  $\beta$ , t++];
  taugamma = t)
```

The following takes about 2 minutes (time until β reached for exponential distributed (*TbetaExp*) and equal (*Tbeta*) mutation effects):

```
TbetaExp[0.5, 1, 0.01, 10^4, 1]
```

Out[]=

271

```
Tbeta[0.5, 1, 0.01, 10^4, 1]
```

Out[]=

613.993

```
TbetaExp[0.5, 1, 0.1, 10^4, 1]
```

Out[]=

34

```
Tbeta[0.5, 1, 0.1, 10^4, 1]
```

Out[]=

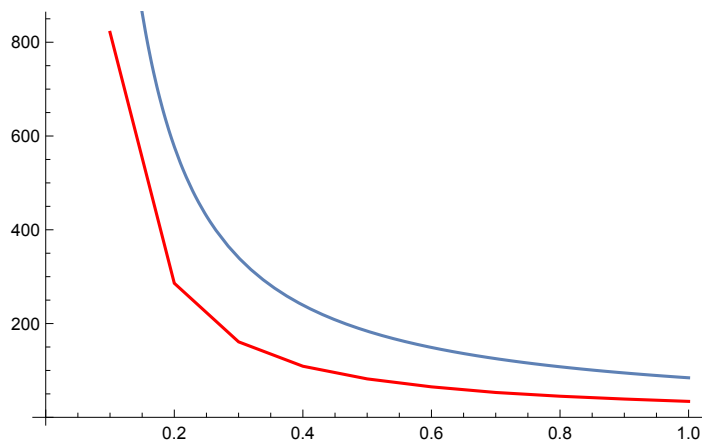
84.3461

Not surprisingly, with an exponential distribution the response is considerably faster.

Here, the time until β is reached is displayed as a function of the (mean) mutation effect for exponential distributed (red; *TbetaExp*) and equal (blue; *Tbeta*) mutation effects:

```
Show[{ListLinePlot[
  Table[{abar, TbetaExp[0.5, abar, 0.1, 10^4, 1]}, {abar, 0.1, 1, 0.1}],
  PlotStyle -> Red], Plot[Tbeta[0.5, a, 0.1, 10^4, 1], {a, 0.1, 1}]]
```

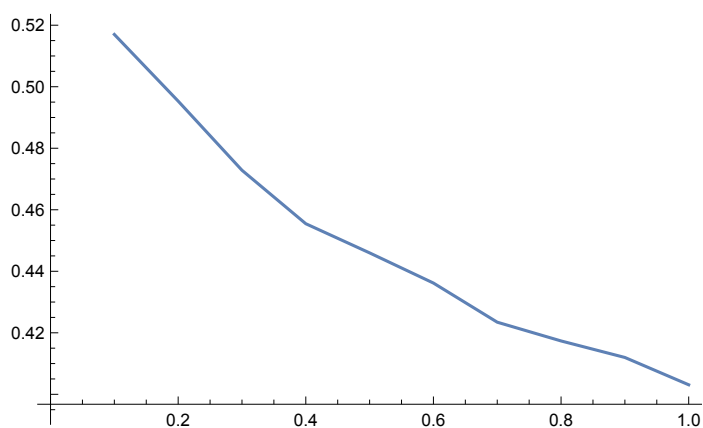
Out[]=



Their ratio:

```
ListLinePlot[
  Table[{abar, TbetaExp[0.5, abar, 0.1, 10^4, 1] / Tbeta[0.5, abar, 0.1, 10^4, 1]},
  {abar, 0.1, 1, 0.1}]]
```

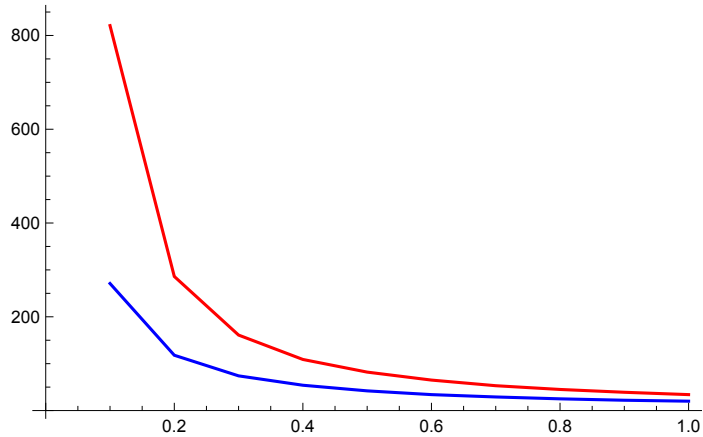
Out[]=



Here, *TbetaExp* is displayed as a function of *abar* for $\Theta = 0.5$ (red) and 5 (blue); $s = 0.1$, $N = 10^4$:


```
Show[{ListLinePlot[
  Table[{abar, TbetaExp[0.5, abar, 0.1, 10^4, 1]}, {abar, 0.1, 1, 0.1}],
  PlotStyle → Red], ListLinePlot[Table[{abar, TbetaExp[5, abar, 0.1, 10^4, 1]},
  {abar, 0.1, 1, 0.1}], PlotStyle → Blue]}]
```

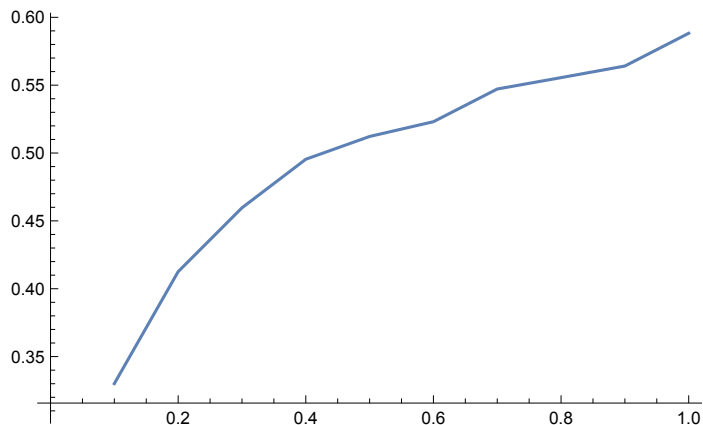
Out[]:=



Their ratio:

```
ListLinePlot[
  Table[{abar, TbetaExp[5, abar, 0.1, 10^4, 1] / TbetaExp[0.5, abar, 0.1, 10^4, 1]},
  {abar, 0.1, 1, 0.1}]]
```

Out[]:=



With this values the corresponding S can be computed.

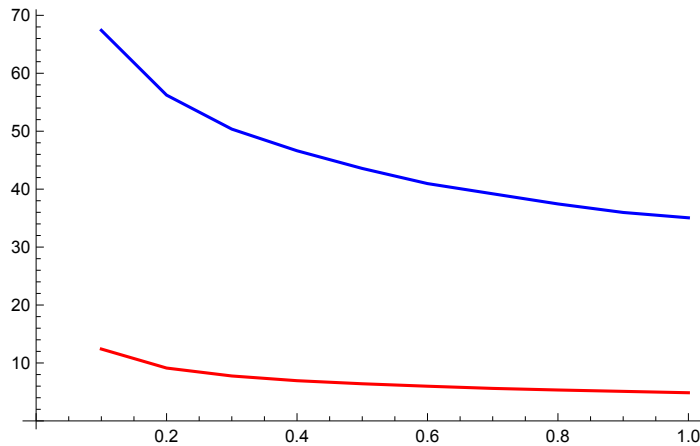
In[]:=

```
StildefEq[τ_, θ_, abar_, s_, Nn_] := StildefEq[τ, θ, abar, s, Nn] =  $\frac{\theta}{abar}$ 
Sum[NIntegrate[Exp[-α / abar] Ppol[α s][j], {α, 0.001 abar, 7 abar}], {j, θ, τ}]
```

Here, the corresponding S - values are shown ($\Theta = 0.5$ (red), $\Theta = 5$ (blue)):

```
Show[ListLinePlot[Table[
  {abar, StildefEq[TbetaExp[0.5, abar, 0.1, 10^4, 1], 0.5, abar, 0.1, 10^4]}],
  {abar, 0.1, 1, 0.1}], PlotStyle → Red], ListLinePlot[
  Table[{abar, StildefEq[TbetaExp[5, abar, 0.1, 10^4, 1], 5, abar, 0.1, 10^4]}],
  {abar, 0.1, 1, 0.1}], PlotStyle → Blue], PlotRange → All]
```

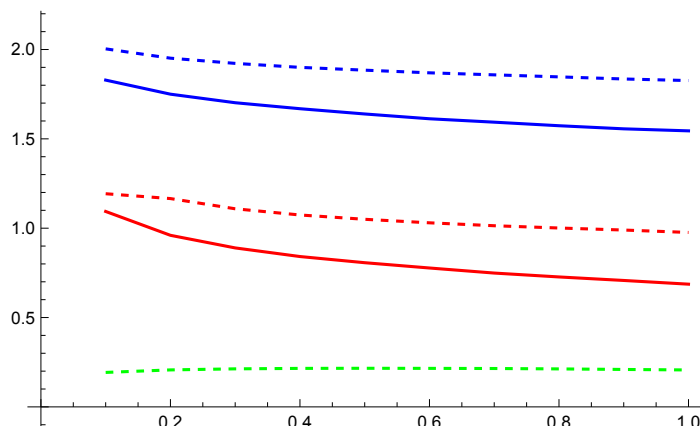
Out[]=



Now we show *Stilde* for exponential (solid) and equal (dashed) effects on a Log10 scale:

```
Show[ListLinePlot[Table[{abar,
  Log[10, StildefEq[TbetaExp[0.5, abar, 0.1, 10^4, 1], 0.5, abar, 0.1, 10^4]}],
  {abar, 0.1, 1, 0.1}], PlotStyle → Red], ListLinePlot[Table[
  {abar, Log[10, StildefEq[TbetaExp[5, abar, 0.1, 10^4, 1], 5, abar, 0.1, 10^4]}],
  {abar, 0.1, 1, 0.1}], PlotStyle → Blue], ListLinePlot[Table[
  {abar, Log[10, StildefEq[Tbeta[0.5, abar, 0.1, 10^4, 1], 0.5, abar, 0.1, 10^4]}],
  {abar, 0.1, 1, 0.1}], PlotStyle → Directive[Red, Dashed]], ListLinePlot[Table[
  {abar, Log[10, StildefEq[Tbeta[5, abar, 0.1, 10^4, 1], 5, abar, 0.1, 10^4]}],
  {abar, 0.1, 1, 0.1}],
  PlotStyle → Directive[Blue, Dashed]], ListLinePlot[Table[{abar,
  Log[10, StildefEq[Tbeta[0.05, abar, 0.1, 10^4, 1], 0.05, abar, 0.1, 10^4]}],
  {abar, 0.1, 1, 0.1}], PlotStyle → Directive[Green, Dashed]],
  PlotRange → {0, 2.1}, AxesOrigin → {0, 0}]
```

Out[]=



Data for the above plots

```
Table[{abar, StildeEq[Tbeta[0.05, abar, 0.1, 10^4, 1], 0.05, abar, 0.1, 10^4]},  
      {abar, 0.1, 1, 0.1}]
```

Out[]=

```
{{0.1, 1.55894}, {0.2, 1.61038}, {0.3, 1.63235}, {0.4, 1.64205}, {0.5, 1.64424},  
 {0.6, 1.64258}, {0.7, 1.63973}, {0.8, 1.63127}, {0.9, 1.61967}, {1., 1.60931}}
```

```
Table[  
  {abar, Log[10, StildeEq[Tbeta[0.05, abar, 0.1, 10^4, 1], 0.05, abar, 0.1, 10^4]]},  
  {abar, 0.1, 1, 0.1}]
```

Out[]=

```
{{0.1, 0.19283}, {0.2, 0.206928}, {0.3, 0.212814},  
 {0.4, 0.215386}, {0.5, 0.215966}, {0.6, 0.215526},  
 {0.7, 0.214771}, {0.8, 0.212525}, {0.9, 0.209426}, {1., 0.20664}}
```

```
Table[{abar, StildefEq[TbetaExp[0.05, abar, 0.1, 10^4, 1], 0.05, abar, 0.1, 10^4],  
      TbetaExp[0.05, abar, 0.1, 10^4, 1]}, {abar, 0.1, 1, 0.1}]
```

Out[]=

```
{{0.1, 5.80144, 5475}, {0.2, 3.20218, 1467}, {0.3, 2.3208, 698},  
 {0.4, 1.87066, 419}, {0.5, 1.59331, 285}, {0.6, 1.40568, 210},  
 {0.7, 1.26703, 163}, {0.8, 1.15698, 131}, {0.9, 1.07398, 109}, {1., 1.00804, 93}}
```

```
Table[{abar, StildefEq[TbetaExp[0.5, abar, 0.1, 10^4, 1], 0.5, abar, 0.1, 10^4],  
      TbetaExp[0.5, abar, 0.1, 10^4, 1]}, {abar, 0.1, 1, 0.1}]
```

Out[]=

```
{{0.1, 12.4051, 821}, {0.2, 9.12282, 286}, {0.3, 7.75488, 161},  
 {0.4, 6.94043, 109}, {0.5, 6.40989, 82}, {0.6, 5.98725, 65},  
 {0.7, 5.6094, 53}, {0.8, 5.33474, 45}, {0.9, 5.09906, 39}, {1., 4.86092, 34}}
```

```
Table[{abar, StildefEq[TbetaExp[5, abar, 0.1, 10^4, 1], 5, abar, 0.1, 10^4],  
      TbetaExp[5, abar, 0.1, 10^4, 1]}, {abar, 0.1, 1, 0.1}]
```

Out[]=

```
{{0.1, 67.411, 271}, {0.2, 56.2302, 118}, {0.3, 50.3622, 74},  
 {0.4, 46.6251, 54}, {0.5, 43.5719, 42}, {0.6, 40.9608, 34},  
 {0.7, 39.2002, 29}, {0.8, 37.4485, 25}, {0.9, 35.9774, 22}, {1., 35.0556, 20}}
```

```
Table[{abar, StildeEq[Tbeta[0.05, abar, 0.1, 10^4, 1], 0.05, abar, 0.1, 10^4],  
      Tbeta[0.05, abar, 0.1, 10^4, 1]}, {abar, 0.1, 1, 0.1}]
```

Out[]=

```
{{0.1, 1.55894, 10588.1}, {0.2, 1.61038, 2828.56},  
 {0.3, 1.63235, 1343.64}, {0.4, 1.64205, 806.577},  
 {0.5, 1.64424, 549.719}, {0.6, 1.64258, 405.58}, {0.7, 1.63973, 315.827},  
 {0.8, 1.63127, 255.695}, {0.9, 1.61967, 213.159}, {1., 1.60931, 181.783}}
```

```
Table[{abar, StildeEq[Tbeta[0.5, abar, 0.1, 10^4, 1], 0.5, abar, 0.1, 10^4],
      Tbeta[0.5, abar, 0.1, 10^4, 1]}, {abar, 0.1, 1, 0.1}]
```

```
Out[ ]:=
```

```
{{0.1, 15.5894, 1588.02}, {0.2, 14.6482, 577.402},
 {0.3, 12.8415, 340.493}, {0.4, 11.8549, 239.317},
 {0.5, 11.2142, 183.865}, {0.6, 10.7175, 149.023}, {0.7, 10.3208, 125.162},
 {0.8, 10.0243, 107.823}, {0.9, 9.76512, 94.6652}, {1., 9.46584, 84.3461}}
```

```
Table[{abar, StildeEq[Tbeta[5, abar, 0.1, 10^4, 1], 5, abar, 0.1, 10^4],
      Tbeta[5, abar, 0.1, 10^4, 1]}, {abar, 0.1, 1, 0.1}]
```

```
Out[ ]:=
```

```
{{0.1, 100.835, 613.993}, {0.2, 89.4116, 287.227},
 {0.3, 83.617, 186.866}, {0.4, 79.44, 138.36}, {0.5, 76.6196, 109.81},
 {0.6, 74.0385, 91.0121}, {0.7, 72.1396, 77.7026},
 {0.8, 70.2728, 67.7858}, {0.9, 68.3923, 60.1118}, {1., 67.0221, 53.9974}}
```

3. Expected time to fixation or loss of a favorable mutant: Diffusion approximations

Below we collect definitions and routines to efficiently evaluate several of the quantities in Appendix B of the paper. Moreover, information beyond Appendix B is provided.

First, we assume a given selective coefficient s , then effects are drawn from an (exponential) distribution.

We assume a haploid population of size Nn and an advantageous mutant occurring initially as a single copy. The starting point are the diffusion approximation results for the sojourn time densities in Ewens (1979, 2004).

3.1. Sojourn time densities

For a haploid population of size Nn (and adapting Ewens' parameterization, who considers diploids, Ewens 1979, Chapter 5, p. 138), we have $\alpha \rightarrow 2 Nn s$, where s is the selective advantage of the mutant, i.e., fitnesses are 1 and $1+s$. A single advantageous mutant starts at relative frequency $p=1/Nn$.

The following is the fixation probability of the mutant (Ewens 1979, p. 147; eq. (5.46))

$$\text{In[]:= } \text{pfix}[p_, \alpha_] := \frac{1 - \text{Exp}[-\alpha p]}{1 - \text{Exp}[-\alpha]}$$

The sojourn time density conditional on fixation of the favorable mutant is the following (Ewens 1979, pp. 150 - 151; eqs (5.51), (5.52)! There is a typo in eq. (5.51), which is corrected below):

```

In[ ]:=
tast1[x_, p_, α_] := 
$$\frac{2 (\text{Exp}[\alpha x] - 1)^2 \text{Exp}[-\alpha x] (1 - \text{Exp}[-\alpha (1 - p)])}{\alpha x (1 - x) (1 - \text{Exp}[-\alpha]) (\text{Exp}[\alpha p] - 1)};$$

tast2[x_, p_, α_] := 
$$\frac{2 (\text{Exp}[\alpha (1 - x)] - 1) (\text{Exp}[\alpha x] - 1)}{\alpha x (1 - x) (\text{Exp}[\alpha] - 1)};$$

tast[x_, p_, α_] := If[0 ≤ x ≤ p, tast1[x, p, α], tast2[x, p, α]]

```

Here, p is the initial frequency of the mutant, and $0 \leq x \leq 1$. Note that (Ewens 1979, p. 121, eq (4.26))

$\int_{x1}^{x2} \text{tast}(x, p, \alpha) dx$ is the mean time in the diffusion process

that the random variable spends in the interval $(x1, x2)$ before absorption.

This time is on the diffusion scale. To obtain the original time in the Markov process, *tast* and *taast* need to be multiplied by Nn .

Here is the **sojourn time density conditional on loss** of the favorable mutant:

```

In[ ]:=
taast1[x_, p_, α_] := 
$$\frac{2 (\text{Exp}[\alpha x] - 1) (\text{Exp}[\alpha (1 - x)] - 1)}{\alpha x (1 - x) (\text{Exp}[\alpha] - 1)};$$

taast2[x_, p_, α_] := 
$$\frac{2 \text{Exp}[-\alpha (1 - x)] (\text{Exp}[\alpha (1 - x)] - 1)^2 (1 - \text{Exp}[-\alpha p])}{\alpha x (1 - x) (1 - \text{Exp}[-\alpha]) (\text{Exp}[\alpha (1 - p)] - 1)};$$

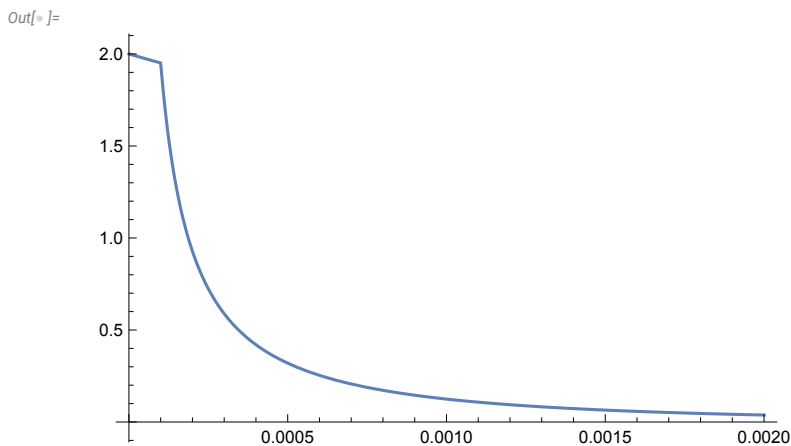
taast[x_, p_, α_] := If[0 ≤ x ≤ p, taast1[x, p, α], taast2[x, p, α]]

```

```

In[ ]:= Plot[taast[x, 10^(-4), 500], {x, 0, 0.002}, PlotRange → All]

```



```

In[ ]:= N[{ Exp[-α (1 - x)], (Exp[α (1 - x)] - 1)^2, (1 - Exp[-α p]), α x (1 - x),
(1 - Exp[-α]), (Exp[α (1 - p)] - 1)}] /. {α → 50, p → 0.0001, x → 0.5}

```

```

Out[ ]:= {1.38879 × 10-11, 5.18471 × 1021, 0.00498752, 12.5, 1., 5.15885 × 1021}

```

```

In[ ]:= N[{ Exp[-α (1 - x)], (Exp[α (1 - x)] - 1)^2, (1 - Exp[-α p]), α x (1 - x),
(1 - Exp[-α]), (Exp[α (1 - p)] - 1)}] /. {α → 50, p → 0.0001, x → 0.0001}

```

```

Out[ ]:= {1.93842 × 10-22, 2.66137 × 1043, 0.00498752, 0.0049995, 1., 5.15885 × 1021}

```

```

In[ ]:= taast[0.9, 10^(-4), 500]

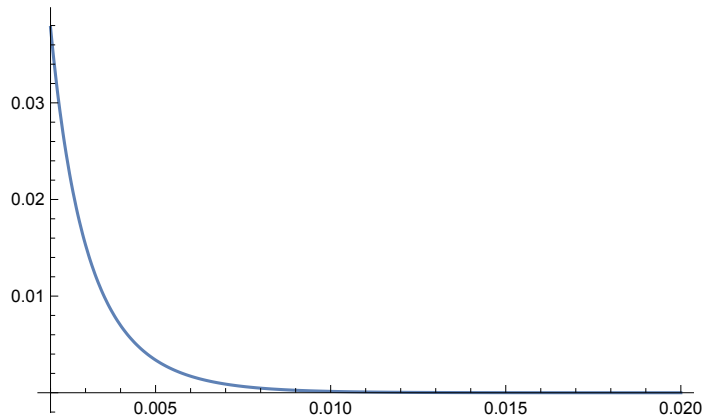
```

```

Out[ ]:= 8.41731 × 10-199

```

```
In[*]:= Plot[taast[x, 10^(-4), 500], {x, 0.002, 0.02}, PlotRange -> All]
Out[*]=
```



3.2. Expected times to fixation or loss: Numeric and analytic integrals

3.2.1 Numerical integration and explicit (analytical) integrals

Numerical integration assuming a single mutant ($p = 1/Nn$) and $\alpha = 2 Nn s$ (and time in generations)

```
In[*]:= tfix1NInt[Nn_, s_] := Nn NIntegrate[tast1[x, 1 / Nn, 2 Nn s], {x, 0, 1 / Nn}];
tfix2NInt[Nn_, s_] := Nn NIntegrate[tast2[x, 1 / Nn, 2 Nn s], {x, 1 / Nn, 1}];
tfixNInt[Nn_, s_] := tfix1NInt[Nn, s] + tfix2NInt[Nn, s];
tloss1NInt[Nn_, s_] := Nn NIntegrate[taast1[x, 1 / Nn, 2 Nn s], {x, 0, 1 / Nn}];
tloss2NInt[Nn_, s_] := Nn NIntegrate[taast2[x, 1 / Nn, 2 Nn s], {x, 1 / Nn, 1}];
tlossNInt[Nn_, s_] := tloss1NInt[Nn, s] + tloss2NInt[Nn, s];
```

```
In[*]:= {tfix1NInt[1000, 0.01], tfix2NInt[1000, 0.01], tfixNInt[1000, 0.01]}
Out[*]= {0.99071, 702.039, 703.03}
```

```
In[*]:= {tloss1NInt[1000, 0.01], tloss2NInt[1000, 0.01], tlossNInt[1000, 0.01]}
Out[*]= {1.99104, 6.88162, 8.87266}
```

```
In[*]:= Simplify[Integrate[tast1[x, 1 / Nn, 2 Nn s], {x, 0, 1 / Nn}],
Assumptions -> {Nn > 1, s > 0}]
Out[*]=
```

$$\left((e^{2s} - e^{2Nns}) \left(2 \text{EulerGamma} - \text{ExpIntegralEi}[-2s] - \text{ExpIntegralEi}[2s] + \right. \right. \\ \left. e^{2Nns} \text{ExpIntegralEi}[-2(-1+Nn)s] + e^{-2Nns} \text{ExpIntegralEi}[2(-1+Nn)s] - \right. \\ \left. e^{2Nns} \text{ExpIntegralEi}[-2Nns] - e^{-2Nns} \text{ExpIntegralEi}[2Nns] - \right. \\ \left. 2 \text{Log}\left[\frac{-1+Nn}{Nn}\right] - 2 \text{Log}[Nn] + \frac{1}{2} \text{Log}[16 Nn^4 s^4] \right) \Bigg) / ((-1 + e^{2s}) (-1 + e^{2Nns}) Nn s)$$

```
In[*]:= Simplify[Integrate[tast2[x, 1 / Nn, 2 Nn s], {x, 1 / Nn, 1}],
Assumptions -> {Nn > 1, s > 0}]
```

```
Out[*]:=
```

$$\frac{1}{2(-1 + e^{2 Nn s}) Nn s} \left(2 \text{EulerGamma} + 2 e^{2 Nn s} \text{EulerGamma} + 2 e^{2 Nn s} \text{ExpIntegralEi}[-2 s] + \right. \\ 2 \text{ExpIntegralEi}[2 s] - 2 e^{2 Nn s} \text{ExpIntegralEi}[-2(-1 + Nn) s] - \\ 2 \text{ExpIntegralEi}[2(-1 + Nn) s] - 2 e^{2 Nn s} \text{ExpIntegralEi}[-2 Nn s] - \\ 2 \text{ExpIntegralEi}[2 Nn s] + 2 \text{Log}\left[\frac{-1 + Nn}{Nn}\right] + 2 e^{2 Nn s} \text{Log}\left[\frac{-1 + Nn}{Nn}\right] + 2 \text{Log}[Nn] + \\ \left. 2 e^{2 Nn s} \text{Log}[Nn] - e^{2 Nn s} \text{Log}\left[-\frac{1}{2 Nn s}\right] + e^{2 Nn s} \text{Log}[-2 Nn s] + \text{Log}[4 Nn^2 s^2] \right)$$

These expressions can be slightly simplified.

```
In[*]:=
```

```
tfix1ex[Nn_, s_] := 
$$\frac{e^{2 s} - e^{2 Nn s}}{(-1 + e^{2 s})(-1 + e^{2 Nn s}) s}$$

(2 EulerGamma - ExpIntegralEi[-2 s] - ExpIntegralEi[2 s] +
e^{2 Nn s} ExpIntegralEi[-2(-1 + Nn) s] - e^{2 Nn s} ExpIntegralEi[-2 Nn s] +
e^{-2 Nn s} ExpIntegralEi[2(-1 + Nn) s] - e^{-2 Nn s} ExpIntegralEi[2 Nn s] -
2 Log[-1 + Nn / Nn] - 2 Log[Nn] + 2 Log[2 Nn s]);
tfix2ex[Nn_, s_] :=

$$\frac{1}{(1 - e^{2 Nn s}) s} ( \text{ExpIntegralEi}[2 Nn s] + \text{ExpIntegralEi}[2 (Nn - 1) s] -$$

ExpIntegralEi[2 s] - (EulerGamma + Log[Nn - 1] + Log[2 Nn s]) +
e^{2 Nn s} (-ExpIntegralEi[-2 s] + ExpIntegralEi[-2 Nn s] +
ExpIntegralEi[-2 (Nn - 1) s] - (EulerGamma + Log[Nn - 1] + Log[2 Nn s])) );
tfixex[Nn_, s_] := tfix1ex[Nn, s] + tfix2ex[Nn, s];
```

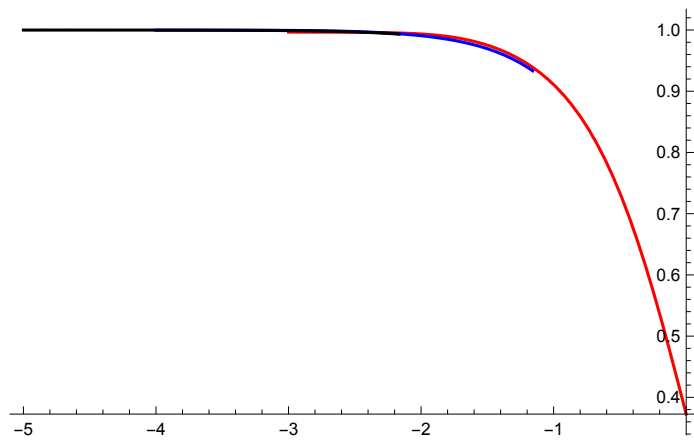
tfix1ex is always less than 1.

```

In[ ]:= Show[{Plot[tfix1ex[100, 10^s], {s, -3, 0}, PlotStyle → Red],
  Plot[tfix1ex[10^3, 10^s], {s, -4, -1}, PlotStyle → Blue],
  Plot[tfix1ex[10^4, 10^s], {s, -5, -2}, PlotStyle → Black}}, PlotRange → All]

```

Out[]:=

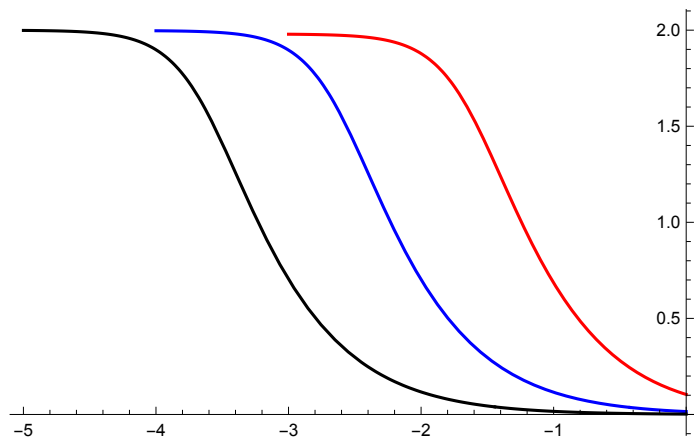


```

In[ ]:= Show[{Plot[tfix2ex[100, 10^s] / 100, {s, -3, 0}, PlotStyle → Red],
  Plot[tfix2ex[10^3, 10^s] / 10^3, {s, -4, 0}, PlotStyle → Blue], Plot[
  tfix2ex[10^4, 10^s] / 10^4, {s, -5, 0}, PlotStyle → Black}}, PlotRange → All]

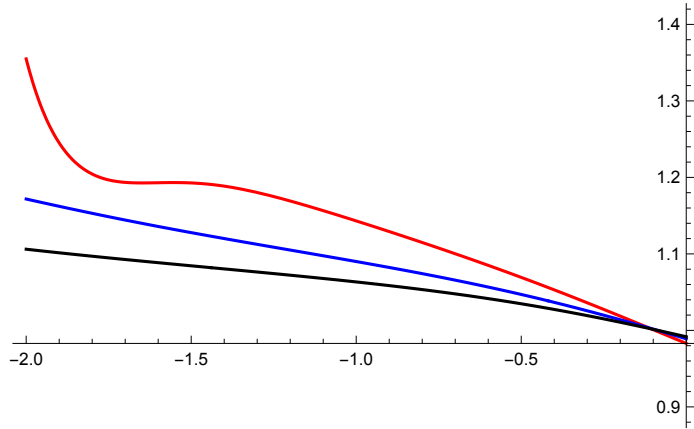
```

Out[]:=




```
In[ ]:= Show[{Plot[tfix2ex[100, 10^s] / (2 Log[2 × 100 × 10^s] / 10^s),
  {s, -2, 0}, PlotStyle → Red],
  Plot[tfix2ex[10^3, 10^s] / (2 Log[2 × 10^3 × 10^s] / 10^s), {s, -2, 0},
  PlotStyle → Blue], Plot[tfix2ex[10^4, 10^s] / (2 Log[2 × 10^4 × 10^s] / 10^s),
  {s, -2, 0}, PlotStyle → Black]], PlotRange → {0.9, 1.4}]
```

Out[]:=



```
In[ ]:= Simplify[Integrate[taast1[x, 1 / Nn, 2 Nn s], {x, 0, 1 / Nn}],
  Assumptions → {Nn > 1, s > 0}]
```

Out[]:=

$$\frac{1}{2 (-1 + e^{2 Nn s}) Nn s} \left(2 \text{EulerGamma} + 2 e^{2 Nn s} \text{EulerGamma} - 2 e^{2 Nn s} \text{ExpIntegralEi}[-2 s] - \right. \\ \left. 2 \text{ExpIntegralEi}[2 s] + 2 e^{2 Nn s} \text{ExpIntegralEi}[-2 (-1 + Nn) s] + \right. \\ \left. 2 \text{ExpIntegralEi}[2 (-1 + Nn) s] - 2 e^{2 Nn s} \text{ExpIntegralEi}[-2 Nn s] - \right. \\ \left. 2 \text{ExpIntegralEi}[2 Nn s] - 2 \text{Log}\left[\frac{-1 + Nn}{Nn}\right] - 2 e^{2 Nn s} \text{Log}\left[\frac{-1 + Nn}{Nn}\right] - 2 \text{Log}[Nn] - \right. \\ \left. 2 e^{2 Nn s} \text{Log}[Nn] - e^{2 Nn s} \text{Log}\left[-\frac{1}{2 Nn s}\right] + e^{2 Nn s} \text{Log}[-2 Nn s] + \text{Log}[4 Nn^2 s^2] \right)$$

```
In[ ]:= Simplify[Integrate[taast2[x, 1 / Nn, 2 Nn s], {x, 1 / Nn, 1}],
  Assumptions → {Nn > 1, s > 0}]
```

Out[]:=

$$- \left((e^{-2 s} (-1 + e^{2 s}) (2 e^{4 Nn s} \text{ExpIntegralEi}[-2 s] + \right. \\ \left. 2 \text{ExpIntegralEi}[2 s] - 2 e^{4 Nn s} \text{ExpIntegralEi}[-2 Nn s] - \right. \\ \left. 2 \text{ExpIntegralEi}[2 Nn s] - 2 e^{2 Nn s} (\text{ExpIntegralEi}[-2 (-1 + Nn) s] + \right. \\ \left. \text{ExpIntegralEi}[2 (-1 + Nn) s] - 2 \text{Log}[-1 + Nn]) + \right. \\ \left. e^{2 Nn s} (4 \text{EulerGamma} + \text{Log}[16 Nn^4 s^4]) \right) \right) / (2 (-1 + e^{2 (-1 + Nn) s}) (-1 + e^{2 Nn s}) Nn s)$$

This expressions can be slightly simplified.

```

In[*]:= tloss1ex[Nn_, s_] := 
$$\frac{-1}{(e^{2 Nn s} - 1) s} \left( e^{2 Nn s} \text{ExpIntegralEi}[-2 s] + \right. \\ \left. \text{ExpIntegralEi}[2 s] - e^{2 Nn s} \text{ExpIntegralEi}[-2 (-1 + Nn) s] - \right. \\ \left. \text{ExpIntegralEi}[2 (-1 + Nn) s] + e^{2 Nn s} \text{ExpIntegralEi}[-2 Nn s] + \right. \\ \left. \text{ExpIntegralEi}[2 Nn s] - (1 + e^{2 Nn s}) (\text{EulerGamma} + \text{Log}[2 Nn s] - \text{Log}[Nn - 1]) \right);$$

tloss2ex[Nn_, s_] := 
$$\frac{(-1 + e^{2 s})}{(e^{2 s} - e^{2 Nn s}) (-1 + e^{2 Nn s}) s} \left( e^{4 Nn s} \text{ExpIntegralEi}[-2 s] - \right. \\ \left. e^{4 Nn s} \text{ExpIntegralEi}[-2 Nn s] + 2 e^{2 Nn s} (\text{EulerGamma} + \text{Log}[-1 + Nn] + \text{Log}[2 Nn s]) - \right. \\ \left. e^{2 Nn s} \text{ExpIntegralEi}[-2 (-1 + Nn) s] - e^{2 Nn s} \text{ExpIntegralEi}[2 (-1 + Nn) s] - \right. \\ \left. \text{ExpIntegralEi}[2 Nn s] + \text{ExpIntegralEi}[2 s] \right);$$

tlossex[Nn_, s_] := tloss1ex[Nn, s] + tloss2ex[Nn, s];

```

3.2.2 Approximations and asymptotics for *tfix* if $Ns > 1$

Derivation

Using the asymptotic approximation $\text{ExpIntegralEi}[x] = \text{Exp}[x]/(x-1)$, which is very accurate if $|x| > 3$, we obtain for *tfix2ex* (with $x = 2 Nn s$ and $Nn \sim (Nn-1) = x/(2s)$):

```

In[*]:= Simplify[
$$\frac{1}{(1 - e^x) s} \left( e^x \frac{1}{x - 1} + e^x \frac{1}{x - 1} - \text{ExpIntegralEi}[2 s] - (\text{EulerGamma} + \text{Log}[x / (2 s)] + \text{Log}[x]) + \right. \\ \left. e^x (-\text{ExpIntegralEi}[-2 s] + \text{ExpIntegralEi}[-x] + \right. \\ \left. \text{ExpIntegralEi}[-x] - (\text{EulerGamma} + \text{Log}[x / (2 s)] + \text{Log}[x])) \right)]$$

- 
$$\frac{1}{s - e^x s} \left( \text{EulerGamma} - \frac{2 e^x}{-1 + x} + \text{ExpIntegralEi}[2 s] + \text{Log}[x] + \text{Log}\left[\frac{x}{2 s}\right] + \right. \\ \left. e^x \left( \text{EulerGamma} + \text{ExpIntegralEi}[-2 s] - 2 \text{ExpIntegralEi}[-x] + \text{Log}[x] + \text{Log}\left[\frac{x}{2 s}\right] \right) \right)$$

Out[*]= 
$$-\frac{1}{s - e^x s} \left( \text{EulerGamma} - \frac{2 e^x}{-1 + x} + \text{ExpIntegralEi}[2 s] + \text{Log}[x] + \text{Log}\left[\frac{x}{2 s}\right] + \right. \\ \left. e^x \left( \text{EulerGamma} + \text{ExpIntegralEi}[-2 s] - 2 \text{ExpIntegralEi}[-x] + \text{Log}[x] + \text{Log}\left[\frac{x}{2 s}\right] \right) \right)$$

In[*]:= Simplify[Limit[% / Log[x], x → Infinity, Assumptions → s > 0]]
Out[*]= 
$$\frac{2}{s}$$


```

Therefore, asymptotically for large $Nn s$, $tfix2ex[Nn, s] \sim 2 \text{Log}[2 Nn s]/s$.

As an approximation for *tfix* we use the (haploid version of the) Hermisson - Pennings approximation, which is very accurate if $2 Nn s > 3$.

```
In[ ]:= tfixHPh[Nn_, s_] := 
$$\frac{2 (\text{Log}[2 Nn s] + \text{EulerGamma} - 1 / (2 Nn s))}{s}$$


```

For small s , it becomes negative. We compute the value, where it assumes its maximum:

```
In[ ]:= Simplify[D[tfixHPh[Nn, s], s]]
Out[ ]:= 
$$\frac{2 - 2 (-1 + \text{EulerGamma}) Nn s - 2 Nn s \text{Log}[2 Nn s]}{Nn s^3}$$

```

```
In[ ]:= Simplify[Solve[2 - 2 (-1 + EulerGamma) x - 2 x Log[2 x] == 0, x]]
```

 **Solve**: Inverse functions are being used by Solve, so some solutions may not be found; use Reduce for complete solution information.

```
Out[ ]:= 
$$\left\{ \left\{ x \rightarrow \frac{1}{\text{ProductLog}[2 e^{-1 + \text{EulerGamma}}]} \right\} \right\}$$

```

```
In[ ]:= N[%]
```

```
Out[ ]:= 
$$\{ \{ x \rightarrow 1.49179 \} \}$$

```

Therefore, the maximum is very close to $Ns = 3/2$.

For smaller values of s , we derive a linear approximation by using that $tfix[Nn, 0] = 2Nn$.

```
In[ ]:= Simplify[
$$\frac{2 Nn - \text{tfixHPh}[Nn, 3 / (2 Nn)]}{3 / (2 Nn)}$$
]
Out[ ]:= 
$$-\frac{4}{27} Nn^2 (-11 + 6 \text{EulerGamma} + \text{Log}[729])$$

```

We will use *tfixsmall* if $Nn s < 3/2$:

```
In[ ]:= tfixsmall[Nn_, s_] := 2 Nn - 
$$\frac{4 Nn^2 s}{27} (11 - 6 \text{EulerGamma} - 6 \text{Log}[3])$$

```

```
In[ ]:= Simplify[tfixsmall[Nn, 3 / (2 Nn)] - tfixHPh[Nn, 3 / (2 Nn)]]
Out[ ]:= 0
```

Here is our approximation for *tfix*:

```
In[ ]:= tfixapp[Nn_, s_] := 
$$\text{Piecewise}[\{\{\text{tfixHPh}[Nn, s], 2 Nn s \geq 3\}, \{\text{tfixsmall}[Nn, s], 2 Nn s < 3\}\}]$$

```

Plots

In[6] :=

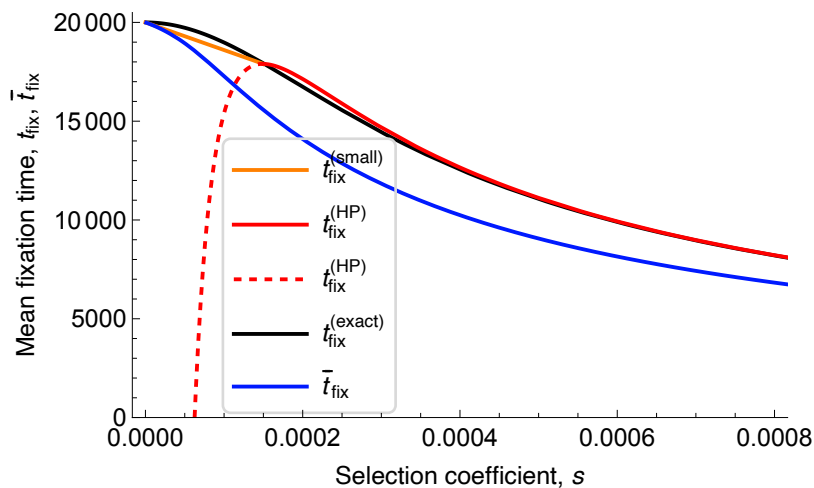
```
linestyle1 = {Directive[AbsoluteThickness[2], Orange],
  Directive[AbsoluteThickness[2], Red],
  Directive[AbsoluteThickness[2], Red, Dashed],
  Directive[AbsoluteThickness[2], Black],
  Directive[AbsoluteThickness[2], RGBColor[0, 0.1, 1]]};
legend1 = LineLegend[linestyle1, {"tfix(small)", "tfix(HP)", "tfix(HP)", "tfix(exact)", "t̄fix"},
  LabelStyle → Directive[FontFamily → "Helvetica", FontSize → 13],
  LegendFunction → (Framed[#, RoundingRadius → 4, FrameStyle → LightGray] &),
  LegendMargins → 0];
```

```

In[ ]:= Nnn = 10^4;
plottfix1a = Plot[tfixsmall[Nnn, Exp[s] - 1], {s, 0, 3 / (2 Nnn)},
  PlotRange -> {0, 2 Nnn}, PlotStyle -> linestyle1[[1]], AxesOrigin -> {0, 0}];
plottfix1b = Plot[tfixHPh[Nnn, (Exp[s] - 1)],
  {s, 3 / (2 Nnn), 0.01}, PlotStyle -> linestyle1[[2]],
  PlotRange -> {0, 2 Nnn}, Frame -> {{True, False}, {True, False}},
  FrameLabel -> {Style["Selection coefficient, s", FontFamily -> "Helvetica",
    FontSize -> 13, Black], Style["Mean fixation times,  $t_{fix}$ ,  $\bar{t}_{fix}$ ",
    FontFamily -> "Helvetica", FontSize -> 13, Black]}},
  LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
plottfix1c = Plot[tfixHPh[Nnn, (Exp[s] - 1)], {s, 0.00001, 3 / (2 Nnn)},
  PlotStyle -> linestyle1[[3]], PlotRange -> {0, 2 Nnn}];
plottfix1d =
  Plot[tfixex[Nnn, (Exp[s] - 1)], {s, 0.000001, 0.01}, PlotStyle -> linestyle1[[4]],
  PlotRange -> {0, 2 Nnn}, Frame -> {{True, False}, {True, False}},
  FrameLabel -> {Style["Selection coefficient, s", FontFamily -> "Helvetica",
    FontSize -> 13, Black], Style["Mean fixation time,  $t_{fix}$ ,  $\bar{t}_{fix}$ ",
    FontFamily -> "Helvetica", FontSize -> 13, Black]}},
  LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 420];
plotbartfix1 =
  Plot[bartfixnum[10^4, s], {s, 10^(-6), 0.001}, PlotStyle -> linestyle1[[5]]];
Legended[Show[{plottfix1d, plottfix1a, plottfix1b, plottfix1c, plotbartfix1},
  PlotRange -> {{0, 0.0008}, {0, 20500}}, Placed[legend1, {0.27, 0.35}]]

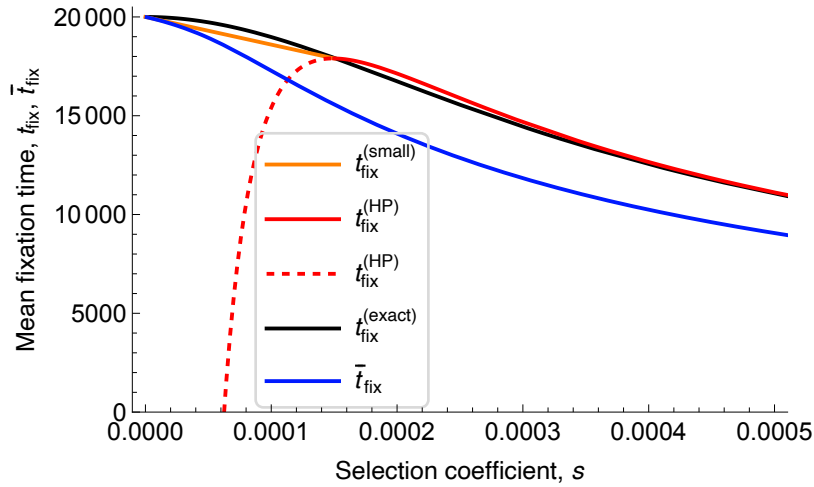
```

Out[]:=



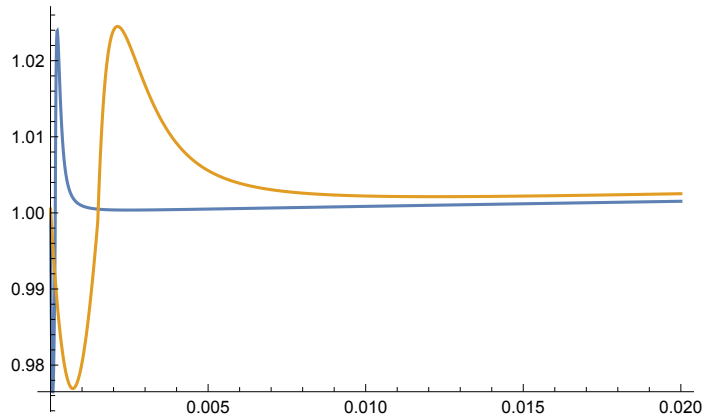
```
In[ ]:= Legended[Show[{plottfix1d, plottfix1a, plottfix1b, plottfix1c, plotbartfix1},
  PlotRange -> {{0, 0.0005}, {0, 20500}}, Placed[legend1, {0.32, 0.35}]]
```

```
Out[ ]:=
```



```
In[ ]:= Plot[{tfixapp[10^4, s] / tfixNInt[10^4, s], tfixapp[10^3, s] / tfixNInt[10^3, s]},
  {s, 0, 0.02}, PlotRange -> All]
```

```
Out[ ]:=
```



3.2.3 Approximations and asymptotics for t_{loss}

Time spent in $0 < x < 1/(Nn)$, $t_{loss1ex}$ (time scale in generations)

Start simplifications :

```
In[ ]:= tloss1ex[Nn, s]
```

```
Out[ ]:=
```

$$\begin{aligned}
 & - \frac{1}{(-1 + e^{2 N n s}) s} \left(e^{2 N n s} \text{ExpIntegralEi}[-2 s] + \right. \\
 & \quad \text{ExpIntegralEi}[2 s] - e^{2 N n s} \text{ExpIntegralEi}[-2 (-1 + N n) s] - \\
 & \quad \text{ExpIntegralEi}[2 (-1 + N n) s] + e^{2 N n s} \text{ExpIntegralEi}[-2 N n s] + \\
 & \quad \left. \text{ExpIntegralEi}[2 N n s] - (1 + e^{2 N n s}) (\text{EulerGamma} - \text{Log}[-1 + N n] + \text{Log}[2 N n s]) \right)
 \end{aligned}$$

```

In[*]:= N[-{e^(2 Nn s) ExpIntegralEi[-2 s], ExpIntegralEi[2 s],
            -e^(2 Nn s) ExpIntegralEi[-2 (-1 + Nn) s], -ExpIntegralEi[2 (-1 + Nn) s],
            e^(2 Nn s) ExpIntegralEi[-2 Nn s], ExpIntegralEi[2 Nn s],
            - (1 + e^(2 Nn s)) (EulerGamma + Log[2 Nn s] - Log[Nn - 1])}]/
            ((e^(2 Nn s) - 1) s) /. {s -> 0.01, Nn -> 10^3}]

Out[*]:= {335.471, 6.83212 × 10-7, -1.00438 × 10-8, 5.18072, 9.83553 × 10-9, -5.27978, -333.381}

In[*]:= N[-{e^(2 Nn s) ExpIntegralEi[-2 s], ExpIntegralEi[2 s],
            -e^(2 Nn s) ExpIntegralEi[-2 (-1 + Nn) s], -ExpIntegralEi[2 (-1 + Nn) s],
            e^(2 Nn s) ExpIntegralEi[-2 Nn s], ExpIntegralEi[2 Nn s],
            - (1 + e^(2 Nn s)) (EulerGamma + Log[2 Nn s] - Log[Nn - 1])}]/
            ((e^(2 Nn s) - 1) s) /. {s -> 0.01, Nn -> 10^4}]

Out[*]:= {335.471, 4.58721 × 10-85, -7.02502 × 10-88,
            0.492624, 6.88523 × 10-88, -0.502525, -333.471}

```

Thus, numerics shows that we can neglect terms 2, 3, and 5.

To proceed analytically, we again use the asymptotic approximation $\text{ExpIntegralEi}[x] = \text{Exp}[x]/(x-1)$ ($|x| > 3$).

These three terms are of order $\text{Exp}[-2 Nn s]$.

```

In[*]:= tlosslexapp1[Nn_, s_] :=
            - 1 / ((-1 + e^(2 Nn s)) s) (e^(2 Nn s) ExpIntegralEi[-2 s] - ExpIntegralEi[2 (-1 + Nn) s] +
            ExpIntegralEi[2 Nn s] - (1 + e^(2 Nn s)) (EulerGamma - Log[-1 + Nn] + Log[2 Nn s]))

In[*]:= {tlosslex[10^3, 0.01], tlosslexapp1[10^3, 0.01]}

Out[*]:= {1.99104, 1.99104}

```

Next we use $\text{Exp}[2 Nn s] \gg 1$ and $Nn \gg 1$.

```

In[*]:= Simplify[- 1 / (e^(2 Nn s) s) (e^(2 Nn s) ExpIntegralEi[-2 s] - ExpIntegralEi[2 (Nn) s] +
            ExpIntegralEi[2 Nn s] - (e^(2 Nn s)) (EulerGamma - Log[Nn] + Log[2 Nn s]))]

Out[*]:= EulerGamma - ExpIntegralEi[-2 s] - Log[Nn] + Log[2 Nn s]
            s

In[*]:= FullSimplify[-Log[Nn] + Log[2 Nn s] - Log[2 s], Assumptions -> {Nn > 1, s > 0}]

Out[*]:= 0

In[*]:= FullSimplify[-ExpIntegralEi[-2 s] + Log[2 s], Assumptions -> s > 0]

Out[*]:= -ExpIntegralEi[-2 s] + Log[2 s]

```

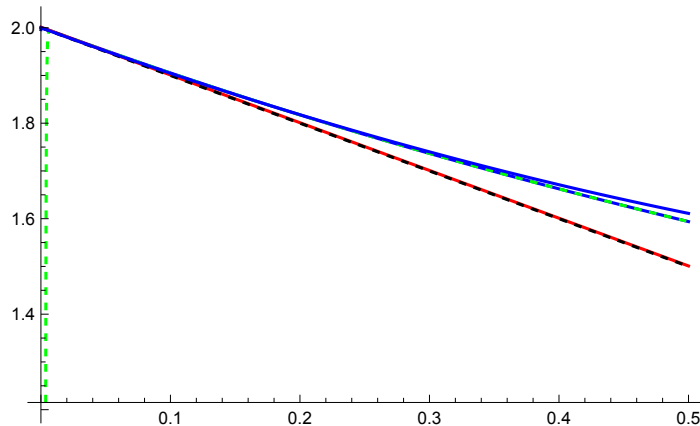
```
In[*]:= FullSimplify[
  Series[ $\frac{\text{EulerGamma} - \text{ExpIntegralEi}[-2 s] + \text{Log}[2 s]}{s}$ , {s, 0, 3}], Assumptions → s > 0]
```

Out[*]=

$$2 - s + \frac{4 s^2}{9} + O[s]^3$$

```
In[*]:= Plot[{tloss1ex[10^3, s], tloss1exapp1[10^3, s],
  tloss1hs[s, 10^3], tloss1app[10^3, s], 2 - s +  $\frac{4 s^2}{9}$ }, {s, 0, 0.5},
  PlotStyle → {Blue, Directive[Green, Dashed], Red, Directive[Black, Dashed]}]
```

Out[*]=



We will use the following simple approximation:

```
In[*]:= tloss1app[Nn_, s_] := 2 - s
```

Time spent in $1/(Nn) < x < 1$, *tloss2ex* (time scale in generations)

```
In[*]:= tloss2ex[Nn, s]
```

Out[*]=

$$\left((-1 + e^{2s}) \left(e^{4Nn s} \text{ExpIntegralEi}[-2s] + \text{ExpIntegralEi}[2s] - e^{2Nn s} \text{ExpIntegralEi}[-2(-1+Nn)s] - e^{2Nn s} \text{ExpIntegralEi}[2(-1+Nn)s] - e^{4Nn s} \text{ExpIntegralEi}[-2Nn s] - \text{ExpIntegralEi}[2Nn s] + 2e^{2Nn s} (\text{EulerGamma} + \text{Log}[-1+Nn] + \text{Log}[2Nn s]) \right) \right) / \left((e^{2s} - e^{2Nn s}) (-1 + e^{2Nn s}) s \right)$$

Only the first two terms of the sum in parenthesis are of order $\text{Exp}[4Nn s]$ (again, using the above asymptotics for ExpIntegralEi).

`In[]:= N[
$$\frac{(-1 + e^{2s})}{(e^{2s} - e^{2Nn s}) (-1 + e^{2Nn s}) s} \{e^{4Nn s} \text{ExpIntegralEi}[-2s],$$

$$-e^{2Nn s} \text{ExpIntegralEi}[2(-1 + Nn)s], -e^{4Nn s} \text{ExpIntegralEi}[-2Nn s],$$

$$- \text{ExpIntegralEi}[2Nn s], +2e^{2Nn s} (\text{EulerGamma} + \text{Log}[-1 + Nn] + \text{Log}[2Nn s]),$$

$$+ \text{ExpIntegralEi}[2s], -e^{2Nn s} \text{ExpIntegralEi}[-2(-1 + Nn)s]\} /. \{s \rightarrow 0.1, Nn \rightarrow 30\}]$$`

`Out[]:=`

$$\{2.72195, 0.406156, -0.000801641,$$

$$0.00117623, -0.0633097, 0.0000112406, -2.50071 \times 10^{-6}\}$$

`In[]:= N[
$$\frac{(-1 + e^{2s})}{(e^{2s} - e^{2Nn s}) (-1 + e^{2Nn s}) s}$$

$$\{e^{4Nn s} \text{ExpIntegralEi}[-2s], -e^{2Nn s} \text{ExpIntegralEi}[2(-1 + Nn)s],$$

$$-e^{4Nn s} \text{ExpIntegralEi}[-2Nn s], - \text{ExpIntegralEi}[2Nn s],$$

$$+2e^{2Nn s} (\text{EulerGamma} + \text{Log}[-1 + Nn] + \text{Log}[2Nn s]), + \text{ExpIntegralEi}[2s],$$

$$-e^{2Nn s} \text{ExpIntegralEi}[-2(-1 + Nn)s]\} /. \{s \rightarrow 0.01, Nn \rightarrow 500\}]$$`

`Out[]:=`

$$\{6.77758, 0.224589, -8.3984 \times 10^{-6},$$

$$0.0000103781, -0.00166795, 1.38031 \times 10^{-8}, -3.89708 \times 10^{-10}\}$$

`In[]:= Total[%]`

`Out[]:=`
 3.06518

`In[]:= tloss2ex[30, 0.1]`

`Out[]:=`
 3.06518

Approximate $(-1 + \text{Exp}[2s])/((\text{Exp}[2s] - \text{Exp}[2Nn s]) (-1 + \text{Exp}[2Nn s]) s)$ by $(1 - \text{Exp}[2s])/(s \text{Exp}[4Nn s])$ and omit terms of order $\text{Exp}[2Nn s]$ and $\text{Exp}[1]$:

`In[]:= FullSimplify[
$$\frac{(1 - e^{2s})}{e^{4Nn s} s} (e^{4Nn s} \text{ExpIntegralEi}[-2s] - e^{2Nn s} \text{ExpIntegralEi}[2(-1 + Nn)s]),$$

 Assumptions $\rightarrow \{Nn > 1, s > 0\}$]`

`Out[]:=`

$$-\frac{e^{-2Nn s} (-1 + e^{2s}) (e^{2Nn s} \text{ExpIntegralEi}[-2s] - \text{ExpIntegralEi}[2(-1 + Nn)s])}{s}$$

Assume $Nn \gg 1$ and use $\text{ExpIntegralEi}[x] \sim \text{Exp}[x]/(x-1)$:

`In[]:= FullSimplify[
$$-\frac{e^{-2Nn s} (-1 + e^{2s}) (e^{2Nn s} \text{ExpIntegralEi}[-2s] - \frac{\text{Exp}[2Nn s]}{2Nn s - 1})}{s}$$
]`

`Out[]:=`

$$-\frac{2e^s (-1 + (-1 + 2Nn s) \text{ExpIntegralEi}[-2s]) \text{Sinh}[s]}{s (-1 + 2Nn s)}$$

```
In[*]:= tloss2ex[10^4, 0.01]
Out[*]:= 6.78691
```

```
In[*]:= tloss2exapp1[Nn_, s_] := 
$$\frac{(e^{2s} - 1) \left( \frac{1}{2^{Nn s - 1}} - \text{ExpIntegralEi}[-2s] \right)}{s}$$

```

```
In[*]:= {tloss2ex[10^4, 0.01], tloss2exapp1[10^4, 0.01]}
Out[*]:= {6.78691, 6.78711}
```

```
In[*]:= {tloss2ex[10^2, 0.1], tloss2exapp1[10^2, 0.1]}
Out[*]:= {2.80371, 2.82351}
```

```
In[*]:= FullSimplify[Series[
$$\frac{(e^{2s} - 1) (-\text{ExpIntegralEi}[-2s])}{s}$$
, {s, 0, 2}],
Assumptions -> Nn > 1 && s > 0] // Normal
Out[*]:= -2 s (-2 + EulerGamma + Log[2] + Log[s]) - 2 (EulerGamma + Log[2] + Log[s])
```

```
In[*]:= FullSimplify[Series[
$$\frac{-1 + e^{2s}}{s}$$
, {s, 0, 2}]]
Out[*]:= 2 + 2 s +  $\frac{4 s^2}{3}$  + O[s]^3
```

The following is the best simple approximation we have (it requires $Ns > 2$):

```
In[*]:= tloss2app[Nn_, s_] := 2 
$$\left( - (1 + s) (\text{EulerGamma} + \text{Log}[2 s]) + \frac{1 + s}{2^{Nn s - 1}} + 2 s \right)$$

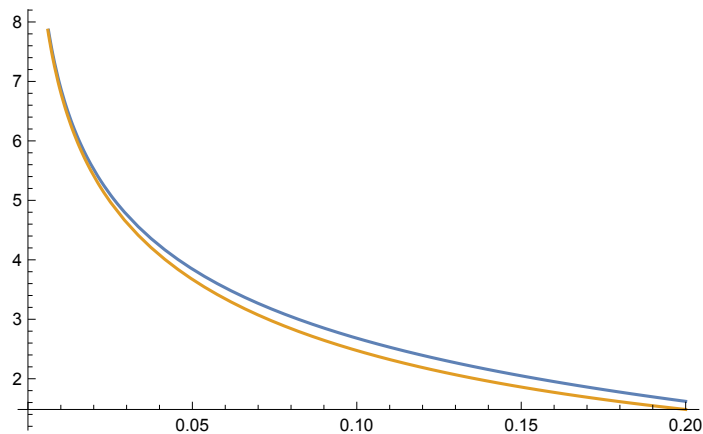
```

This can be further simplified if s is small and $Nn s$ is large :

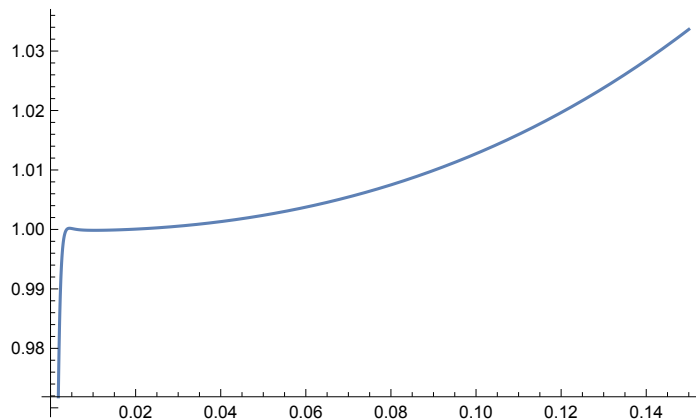
```
In[*]:= tloss2appsimp[Nn_, s_] := 2 
$$\left( - (\text{EulerGamma} + \text{Log}[2 s]) + \frac{1}{2^{Nn s}} + 2 s \right)$$

```

```
In[ ]:= Plot[{tloss2app[10^3, s], tloss2appsimp[10^3, s]}, {s, 0.001, 0.2}]
Out[ ]:=
```



```
In[ ]:= Plot[{tloss2ex[10^3, s] / tloss2app[10^3, s]}, {s, 0.001, 0.15}]
Out[ ]:=
```



```
In[ ]:= Simplify[tloss1app[Nn, s] + tloss2app[Nn, s]]
Out[ ]:=
```

$$2 + 3s + \frac{2(1+s)}{-1 + 2Nns} - 2(1+s)(\text{EulerGamma} + \text{Log}[2s])$$

$$2 + 3s + \frac{2(1+s)}{-1 + 2Nns} - 2(1+s)(\text{EulerGamma} + \text{Log}[2s])$$

```
In[ ]:= Simplify[tloss1app[Nn, s] + tloss2appsimp[Nn, s]]
Out[ ]:=
```

$$2 - 2\text{EulerGamma} + \frac{1}{Nns} + 3s - 2\text{Log}[2s]$$

Approximation for $tloss$ if $Ns > 2$

Therefore, we obtain our approximations for $tloss$ (accurate if $Nns > 2$)

```
In[ ]:= tlossapp[Nn_, s_] := 2 \left( - (1 + s) (\text{EulerGamma} + \text{Log}[2s]) + 1 + \frac{3}{2}s + \frac{1+s}{2Nns-1} \right)
```

and the slightly simpler

```
In[*]:= tlossappsimp[Nn_, s_] := 2  $\left(-\text{Log}[2 s] + 1 - \text{EulerGamma} + \frac{1}{2 Nn s}\right)$ 
```

```
In[*]:= {tlossapp[10^3, 0.05], tlossappsimp[10^3, 0.05], tlossex[10^3, 0.05]}
Out[*]:= {5.79449, 5.47074, 5.80568}
```

Very weak selection ($s \rightarrow 0$)

```
In[*]:= FullSimplify[Series[s * tlosslex[Nn, s], {s, 0, 4}, Assumptions → Nn > 1],
  Assumptions → {s > 0, Nn > 1}]
```

```
Out[*]:= 2 s +  $\frac{1}{9} (2 - 3 Nn) s^3 + O[s]^4$ 
```

```
In[*]:= FullSimplify[Series[s * tloss2ex[Nn, s], {s, 0, 4}, Assumptions → Nn > 1],
  Assumptions → {s > 0, Nn > 1}]
```

```
Out[*]:=  $\left(-2 + \frac{2 Nn \text{Log}[Nn]}{-1 + Nn}\right) s + \frac{1}{9} \left(-2 + Nn - 5 Nn^2 + \frac{6 Nn^2 \text{Log}[Nn]}{-1 + Nn}\right) s^3 + O[s]^4$ 
```

```
In[*]:= Simplify[2 s +  $\left(-2 + \frac{2 Nn \text{Log}[Nn]}{-1 + Nn}\right) s]$ 
```

```
Out[*]:=  $\frac{2 Nn s \text{Log}[Nn]}{-1 + Nn}$ 
```

```
In[*]:= FullSimplify[Series[(tlosslex[Nn, s] + tloss2ex[Nn, s]),
  {s, 0, 5}, Assumptions → Nn > 1], Assumptions → {s > 0, Nn > 1}]
```

```
Out[*]:=  $\frac{2 Nn \text{Log}[Nn]}{-1 + Nn} + O[s]^1$ 
```

This gives the neutral result of Kimura and Ohta (1969) of $2 \text{Log}[N]$.

Approximation for $tloss$ if $Ns \leq 2$

We use $tlossappsimp[s, Nn]$ for $Nn s > 2$. Then we use $tloss[N, 0] \sim 2 \text{Log}[Nn]$ and perform a linear approximation for $s < 2/Nn$.

```
In[*]:= FullSimplify[ $\frac{2 \text{Log}[Nn] - tlossappsimp[Nn, 2 / Nn]}{(2 / Nn)}$ , Assumptions → Nn > 0]
```

```
Out[*]:=  $Nn \left(-\frac{5}{4} + \text{EulerGamma} + \text{Log}[4]\right)$ 
```

```
In[*]:= tlossappsimp[Nn, 2 / Nn] /. Nn → 10^4.
```

```
Out[*]:= 16.9937
```

```
In[*]:= tlosssmallsimp[Nn_, s_] := 2 Log[Nn] - s Nn  $\left( \text{EulerGamma} + \text{Log}[4] - \frac{5}{4} \right)$ 
```

```
In[*]:= N $\left[ -\frac{5}{4} + \text{EulerGamma} + \text{Log}[4] \right]$ 
```

```
Out[*]= 0.71351
```

Here is a slightly more accurate version :

```
In[*]:= FullSimplify $\left[ \frac{2 \text{Log}[Nn] - \text{tlossapp}[Nn, 2 / Nn]}{(2 / Nn)}, \text{Assumptions} \rightarrow Nn > 0 \right]$ 
```

```
Out[*]=  $-\frac{11}{3} + \text{EulerGamma} (2 + Nn) + Nn \left( -\frac{4}{3} + \text{Log}[4] \right) + \text{Log}[16] - 2 \text{Log}[Nn]$ 
```

```
In[*]:= tlosssmall[Nn_, s_] := 2 Log[Nn] -  
s  $\left( -\frac{11}{3} + 2 \text{EulerGamma} + \text{Log}[16] - 2 \text{Log}[Nn] + Nn \left( -\frac{4}{3} + \text{EulerGamma} + \text{Log}[4] \right) \right)$ 
```

```
In[*]:= Simplify[tlosssmallneu[Nn, 2 / Nn] - tlossapp[Nn, 2 / Nn], Assumptions → Nn > 1]
```

```
Out[*]= 0
```

Plots

```
In[*]:= linestyleloss1 = {Directive[AbsoluteThickness[2], Orange],  
  Directive[AbsoluteThickness[2], Red],  
  Directive[AbsoluteThickness[2], Red, Dashed],  
  Directive[AbsoluteThickness[2], Black],  
  Directive[AbsoluteThickness[2], RGBColor[0, 0.1, 1]]};  
legendloss1 = LineLegend[linestyleloss1,  
  {" $t_{\text{loss}}^{(\text{small})}$ ", " $t_{\text{loss}}^{(\text{app})}$ ", " $t_{\text{loss}}^{(\text{app})}$ ", " $t_{\text{loss}}^{(\text{exact})}$ ", " $\overline{t}_{\text{loss}}$ "}, LabelStyle →  
  Directive[FontFamily → "Helvetica", FontSize → 13], LegendFunction →  
  (Framed[#, RoundingRadius → 4, FrameStyle → LightGray] &), LegendMargins → 0];
```

```

In[ ]:= linestyleloss2 = {Directive[AbsoluteThickness[2], RGBColor[0, 0.1, 1], Dashed],
  Directive[AbsoluteThickness[2], RGBColor[0, 0.1, 1]],
  Directive[AbsoluteThickness[2], Red, Dashed],
  Directive[AbsoluteThickness[2], Red]};
legendloss2 = LineLegend[linestyleloss2,
  {"tloss, N=104", "t̄loss, N=104", "tloss, N=102", "t̄loss, N=102"}, LabelStyle →
  Directive[FontFamily → "Helvetica", FontSize → 13], LegendFunction → (Framed[
    #, RoundingRadius → 4, FrameStyle → LightGray] &), LegendMargins → 0];
legendloss3 = LineLegend[linestyleloss2,
  {"tloss, N=104", "t̄loss, N=104", "tloss, N=103", "t̄loss, N=103"},
  LabelStyle → Directive[FontFamily → "Helvetica", FontSize → 13],
  LegendFunction → (Framed[#, RoundingRadius → 4, FrameStyle → LightGray] &),
  LegendMargins → 0];

```

```

In[ ]:= tlossapp[10^4, Exp[s] - 1] /. s → 2 / 10^4.

```

```

Out[ ]:=
17.1637

```

```

In[ ]:= tlosssmall[10^4, Exp[s] - 1] /. s → 2 / 10^4.

```

```

Out[ ]:=
17.1638

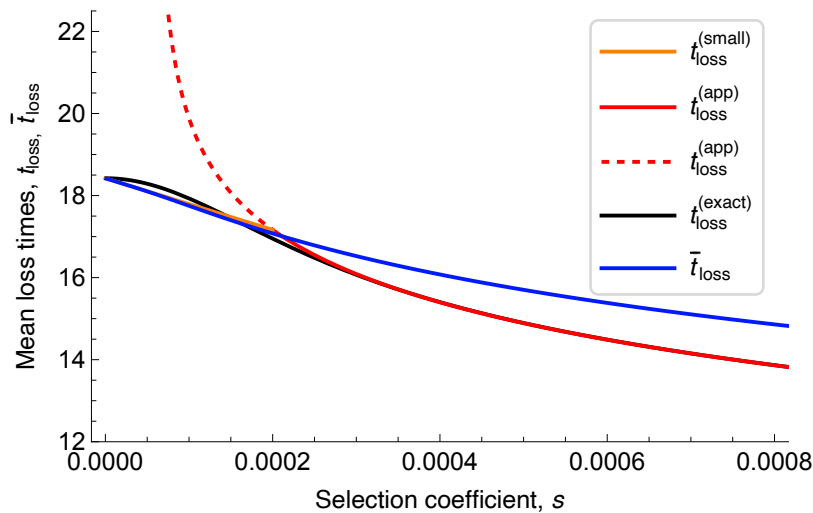
```

```

In[ ]:= plottloss1a = Plot[tlosssmall[10^4, Exp[s] - 1], {s, 0, 2 / 10^4},
  PlotRange → All, PlotStyle → linestyleloss1[[1]], AxesOrigin → {0, 0}];
plottloss1b = Plot[tlossapp[10^4, Exp[s] - 1], {s, 5 * 10^(-5), 2 / 10^4},
  PlotRange → All, PlotStyle → linestyleloss1[[3]], AxesOrigin → {0, 0}];
plottloss1c = Plot[tlossapp[10^4, Exp[s] - 1],
  {s, 2 / 10^4, 0.001}, PlotStyle → linestyleloss1[[2]],
  PlotRange → All, Frame → {{True, False}, {True, False}},
  FrameLabel → {Style["Selection coefficient, s", FontFamily → "Helvetica",
    FontSize → 13, Black], Style["Mean loss times,  $t_{\text{loss}}$ ,  $\bar{t}_{\text{loss}}$ ",
    FontFamily → "Helvetica", FontSize → 13, Black]}},
  LabelStyle → 13, FrameTicksStyle → Directive[Black, 13], ImageSize → 400];
plottloss1d = Plot[{tlossNInt[10^4, Exp[s] - 1]},
  {s, 10^(-6), 0.001}, PlotStyle → linestyleloss1[[4]],
  PlotRange → {0, 30}, Frame → {{True, False}, {True, False}},
  FrameLabel → {Style["Selection coefficient, s", FontFamily → "Helvetica",
    FontSize → 13, Black], Style["Mean loss times,  $t_{\text{loss}}$ ,  $\bar{t}_{\text{loss}}$ ",
    FontFamily → "Helvetica", FontSize → 13, Black]}},
  LabelStyle → 13, FrameTicksStyle → Directive[Black, 13], ImageSize → 420];
plotbartloss1 = Plot[bartlossnumsigma[10^4, Exp[s] - 1],
  {s, 10^(-6), 0.001}, PlotStyle → linestyleloss1[[5]]];
Legended[
  Show[{plottloss1d, plottloss1b, plottloss1c, plottloss1a, plotbartloss1},
    PlotRange → {{0, 0.0008}, {12, 22.5}}, Placed[legendloss1, {0.84, 0.66}]]

```

Out[]:=

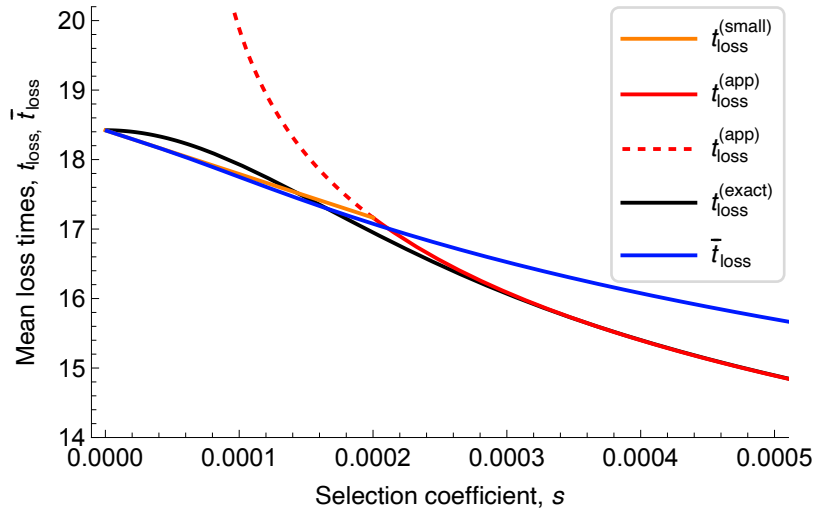


```

In[ ]:= Legended[
  Show[{plottloss1d, plottloss1b, plottloss1c, plottloss1a, plotbartloss1},
    PlotRange → {{0., 0.0005}, {14.0, 20.2}}, Placed[legendloss1, {0.87, 0.68}]]

```

Out[]:=



3.3. Averaging over the (exponential) mutation distribution

3.3.1 Compute and plot *bartfix* by numerical integration

$$\int_0^{\infty} \text{tfix}[N, e^{\alpha s}] \times \text{Pfix}[N, e^{\alpha s}] \text{Exp}[-\alpha] d\alpha \Bigg/ \int_0^{\infty} \text{Pfix}[N, e^{\alpha s}] \text{Exp}[-\alpha] d\alpha$$

```

In[ ]:= PfixDif[Nn_, s_] := (1 - Exp[-2 s]) / (1 - Exp[-2 Nn s]);

```

We use the piecewise function $\text{tastHP}[Nn, s] + \text{tfixsmall}[Nn, s]$.

Here is the critical value of α , at which are concatenated.

```

In[ ]:= acritHP[Nn_, s_] := 3 / (2 Nn s)

```

Selection coefficient if selection acts on the trait:

```

In[ ]:= stilde[s_, alpha_] := Exp[s alpha] - 1;

```

```

In[ ]:= FullSimplify[
  Integrate[PfixDif[Nn, s alpha] Exp[-alpha], {alpha, 0, Infinity}, Assumptions → s > 0 && Nn > 0]

```

Out[]:=

$$\frac{\text{PolyGamma}\left[0, \frac{2 + \frac{1}{s}}{2 Nn}\right] - \text{PolyGamma}\left[0, \frac{1}{2 Nn s}\right]}{2 Nn s}$$

$$\text{In}[*]:= \text{Simplify}\left[\text{Series}\left[\frac{\text{PolyGamma}\left[0, \frac{2+\frac{1}{s}}{2 N n}\right] - \text{PolyGamma}\left[0, \frac{1}{2 N n s}\right]}{2 N n s}, \{N n, \text{Infinity}, 1\}\right]\right]$$

$$\text{Out}[*]= \frac{2 s}{1 + 2 s} + O\left[\frac{1}{N n}\right]^2$$

We define two versions, the first for mutations of effect s , α , the second for mutations of effect $\text{stilde}[s, \alpha]$.

$\text{In}[*]:= \text{Clear}[\text{bartfixnum}, \text{bartfixnumsigma}]$

$$\text{In}[*]:= \text{bartfixnum}[N n_, s_] := \text{bartfixnum}[N n, s] =$$

$$\frac{(2 N n s (\text{NIntegrate}[\text{tfixHPh}[N n, s \alpha] \times \text{PfixDif}[N n, s \alpha] \text{Exp}[-\alpha], \{\alpha, \text{acritHP}[N n, s], \infty\}] + \text{NIntegrate}[\text{tfixsmall}[N n, s \alpha] \times \text{PfixDif}[N n, s \alpha] \text{Exp}[-\alpha], \{\alpha, 0, \text{acritHP}[N n, s]\}]))}{\left(\text{PolyGamma}\left[0, \frac{2+\frac{1}{s}}{2 N n}\right] - \text{PolyGamma}\left[0, \frac{1}{2 N n s}\right]\right)};$$

$$\text{bartfixnumsigma}[N n_, s_] := \text{bartfixnumsigma}[N n, s] =$$

$$\frac{(\text{NIntegrate}[\text{tfixHPh}[N n, \text{stilde}[s, \alpha]] \times \text{PfixDif}[N n, \text{stilde}[s, \alpha]] \text{Exp}[-\alpha], \{\alpha, \text{acritHP}[N n, s], \infty\}] + \text{NIntegrate}[\text{tfixsmall}[N n, \text{stilde}[s, \alpha]] \times \text{PfixDif}[N n, \text{stilde}[s, \alpha]] \text{Exp}[-\alpha], \{\alpha, 0, \text{acritHP}[N n, s]\}])}{(\text{NIntegrate}[\text{PfixDif}[N n, \text{stilde}[s, \alpha]] \text{Exp}[-\alpha], \{\alpha, 0, \infty\}])}$$

$$\text{In}[*]:= \text{linestyle2} = \{\text{Directive}[\text{AbsoluteThickness}[2], \text{Blue}, \text{Dashed}],$$

$$\text{Directive}[\text{AbsoluteThickness}[2], \text{Blue}],$$

$$\text{Directive}[\text{AbsoluteThickness}[2], \text{Red}, \text{Dashed}],$$

$$\text{Directive}[\text{AbsoluteThickness}[2], \text{Red}]\};$$

$$\text{legend2} = \text{LineLegend}[\text{linestyle2}, \{\text{"t}_{\text{fix}}^{(\text{app})}, N=10^4", \text{"}\bar{\text{t}}_{\text{fix}}, N=10^4",$$

$$\text{"t}_{\text{fix}}^{(\text{app})}, N=10^3", \text{"}\bar{\text{t}}_{\text{fix}}, N=10^3"\}, \text{LabelStyle} \rightarrow$$

$$\text{Directive}[\text{FontFamily} \rightarrow \text{"Helvetica"}, \text{FontSize} \rightarrow 13], \text{LegendFunction} \rightarrow$$

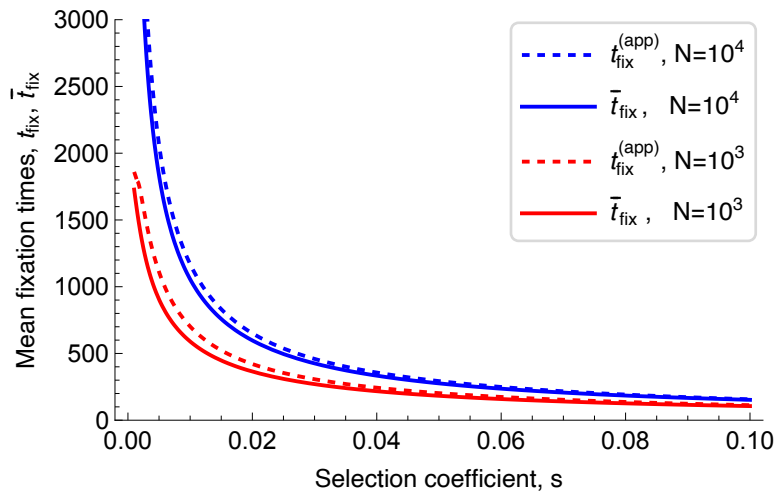
$$(\text{Framed}[\#, \text{RoundingRadius} \rightarrow 4, \text{FrameStyle} \rightarrow \text{LightGray}] \&), \text{LegendMargins} \rightarrow 0];$$

```

In[ ]:= plottfix2a =
  Plot[tfixapp[10^4, (Exp[s] - 1)], {s, 0.001, 0.1}, PlotStyle -> linestyle2[[1]],
  PlotRange -> {0, 2 * 10^4}, Frame -> {{True, False}, {True, False}},
  FrameLabel -> {Style["Selection coefficient, s", FontFamily -> "Helvetica",
    FontSize -> 13, Black], Style["Mean fixation times,  $t_{fix}$ ,  $\bar{t}_{fix}$ ",
    FontFamily -> "Helvetica", FontSize -> 13, Black]}},
  LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
plottfix2b =
  Plot[tfixapp[10^3, (Exp[s] - 1)], {s, 0.001, 0.1}, PlotStyle -> linestyle2[[3]],
  PlotRange -> {0, 2 * 10^4}, Frame -> {{True, False}, {True, False}},
  FrameLabel -> {Style["Selection coefficient, s", FontFamily -> "Helvetica",
    FontSize -> 13, Black], Style["Mean fixation times,  $t_{fix}$ ,  $\bar{t}_{fix}$ ",
    FontFamily -> "Helvetica", FontSize -> 13, Black]}},
  LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
plotbartfix2a = Plot[bartfixnumsigma[10^4, s],
  {s, 0.001, 0.1}, PlotStyle -> linestyle2[[2]], PlotRange -> All];
plotbartfix2b = Plot[bartfixnumsigma[10^3, s],
  {s, 0.001, 0.1}, PlotStyle -> linestyle2[[4]], PlotRange -> All];
Legended[Show[{plottfix2a, plottfix2b, plotbartfix2a, plotbartfix2b},
  PlotRange -> {0, 3000}], Placed[legend2, {0.80, 0.72}]]

```

Out[]:=

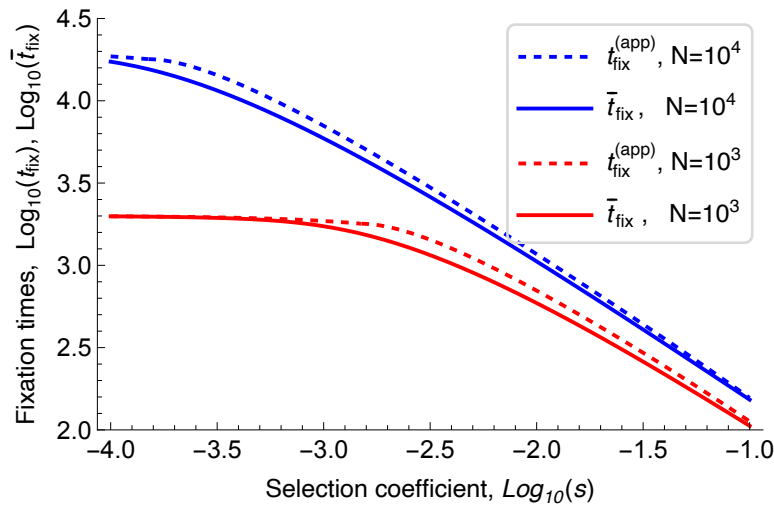


```

In[ ]:= plottfix2alog = Plot[Log[10, tfixapp[10^4, (Exp[10^s] - 1) ]],
  {s, -4, -1}, PlotStyle -> linestyle2[[1]], PlotRange -> {0, 2 * 10^4},
  Frame -> {{True, False}, {True, False}}, FrameLabel ->
  {Style["Selection coefficient, Log10(s)", FontFamily -> "Helvetica",
    FontSize -> 13, Black], Style["Fixation times, Log10(tfix), Log10(t̄fix)",
    FontFamily -> "Helvetica", FontSize -> 13, Black]},
  LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
plottfix2blog = Plot[Log[10, tfixapp[10^3, (Exp[10^s] - 1) ]],
  {s, -4, -1}, PlotStyle -> linestyle2[[3]], PlotRange -> {0, 2 * 10^4},
  Frame -> {{True, False}, {True, False}}, FrameLabel ->
  {Style["Selection coefficient, Log10(s)", FontFamily -> "Helvetica",
    FontSize -> 13, Black], Style["Log10(tfix), Log10(t̄fix)",
    FontFamily -> "Helvetica", FontSize -> 13, Black]},
  LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
plotbartfix2alog = Plot[Log[10, bartfixnumsigma[10^4, 10^s]],
  {s, -4, -1}, PlotStyle -> linestyle2[[2]], PlotRange -> All];
plotbartfix2blog = Plot[Log[10, bartfixnumsigma[10^3, 10^s]],
  {s, -4, -1}, PlotStyle -> linestyle2[[4]], PlotRange -> All];
Legended[
  Show[{plottfix2alog, plottfix2blog, plotbartfix2alog, plotbartfix2blog},
    PlotRange -> {{-4, -1}, {2, 4.5}}, Placed[legend2, {0.80, 0.72}]]

```

Out[]:=



3.3.2 Compute and plot *bartloss* by numerical integration

```

In[ ]:= FullSimplify[Integrate[(1 - PfixDif[Nn, s α]) Exp[-α], {α, 0, ∞}],
  Assumptions -> Nn > 1 && s > 0]

```

Out[]:=

$$\frac{-\text{PolyGamma}\left[0, \frac{2 + \frac{1}{s}}{2 Nn}\right] + \text{PolyGamma}\left[0, 1 + \frac{1}{2 Nn s}\right]}{2 Nn s}$$

We proceed analogously and define

```
In[ ]:= Clear[bartlossnum, bartlossnumsigma]
```

```
In[ ]:= bartlossnum[Nn_, s_] := bartlossnum[Nn, s] =
  (2 Nn s (NIntegrate[tlossapp[Nn, s α] (1 - PfixDif[Nn, s α]) Exp[-α],
    {α, 2 / (Nn s), ∞}] + NIntegrate[tlosssmall[Nn, s α]
    (1 - PfixDif[Nn, s α]) Exp[-α], {α, 0, 2 / (Nn s)}])) /
  (PolyGamma[0, 1 +  $\frac{1}{2 Nn s}$ ] - PolyGamma[0,  $\frac{2 + \frac{1}{s}}{2 Nn}$ ]);
bartlossnumsigma[Nn_, s_] := bartlossnumsigma[Nn, s] =
  (NIntegrate[tlossapp[Nn, stilde[s, α]] (1 - PfixDif[Nn, stilde[s, α]]) Exp[-α],
    {α, 2 / (Nn s), ∞}] + NIntegrate[tlosssmall[Nn, stilde[s, α]]
    (1 - PfixDif[Nn, stilde[s, α]]) Exp[-α], {α, 0, 2 / (Nn s)}]) /
  (NIntegrate[(1 - PfixDif[Nn, stilde[s, α]]) Exp[-α], {α, 0, ∞}])
```

```
In[ ]:= bartlossnum[10^4, 0.01]
```

```
Out[ ]:=
```

```
9.973
```

```
In[ ]:= bartlossnumsigma[10^4, 0.01]
```

```
Out[ ]:=
```

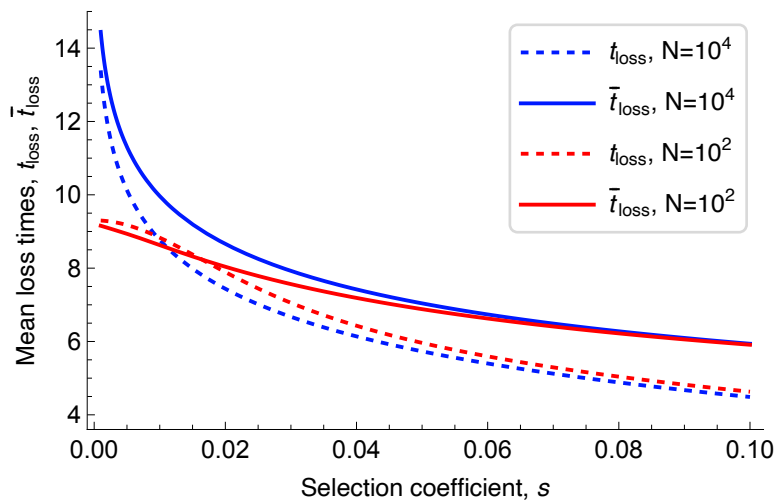
```
9.96426
```

```

In[ ]:= plottloss2a =
  Plot[tlossapp[10^4, Exp[s] - 1], {s, 0.001, 0.1}, PlotStyle -> linestyleloss2[[1],
    PlotRange -> {0, 20}, Frame -> {{True, False}, {True, False}},
    FrameLabel -> {Style["Selection coefficient, s", FontFamily -> "Helvetica",
      FontSize -> 13, Black], Style["Mean loss times,  $t_{\text{loss}}$ ,  $\bar{t}_{\text{loss}}$ ",
      FontFamily -> "Helvetica", FontSize -> 13, Black]}},
    LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
plottloss2b =
  Plot[tlossex[10^2, Exp[s] - 1], {s, 0.001, 0.1}, PlotStyle -> linestyleloss2[[3],
    PlotRange -> {0, 20}, Frame -> {{True, False}, {True, False}},
    FrameLabel -> {Style["Selection coefficient, s", FontFamily -> "Helvetica",
      FontSize -> 13, Black], Style["Mean loss times,  $t_{\text{loss}}$ ,  $\bar{t}_{\text{loss}}$ ",
      FontFamily -> "Helvetica", FontSize -> 13, Black]}},
    LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
plotbartloss2a = Plot[bartlossnumsigma[10^4, s],
  {s, 0.001, 0.1}, PlotStyle -> linestyleloss2[[2], PlotRange -> All];
plotbartloss2b = Plot[bartlossnumsigma[10^2, s],
  {s, 0.001, 0.1}, PlotStyle -> linestyleloss2[[4], PlotRange -> All];
Legended[Show[{plottloss2a, plottloss2b, plotbartloss2a, plotbartloss2b},
  PlotRange -> {{0.001, 0.1}, {3.6, 15}}, AxesOrigin -> {0, 4}},
  Placed[legendloss2, {0.80, 0.72}]]

```

Out[]:=

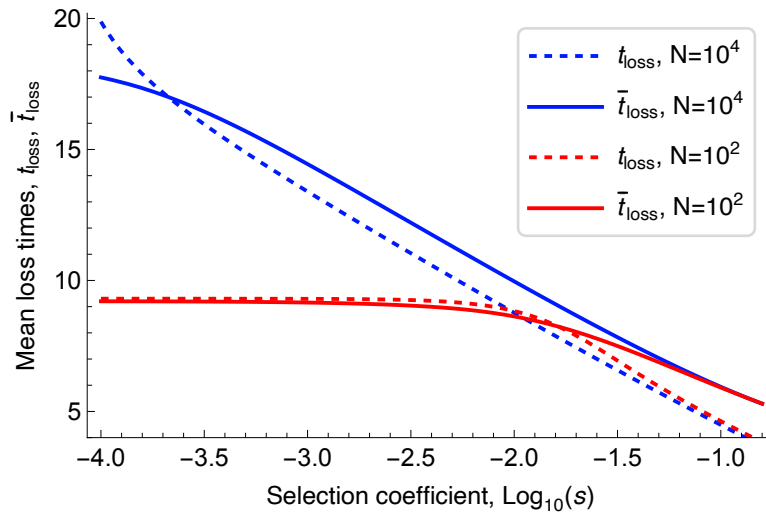


```

In[ ]:= plottloss2alog = Plot[tlossapp[10^4, Exp[10^s] - 1],
  {s, -4, -0.8}, PlotStyle → linestyleloss2[[1]], PlotRange → {0, 20},
  Frame → {{True, False}, {True, False}}, FrameLabel →
  {Style["Selection coefficient, Log10(s)", FontFamily → "Helvetica",
    FontSize → 13, Black], Style["Mean loss times, tloss,  $\bar{t}_{loss}$ ",
    FontFamily → "Helvetica", FontSize → 13, Black]}},
  LabelStyle → 13, FrameTicksStyle → Directive[Black, 13], ImageSize → 400];
plottloss2blog =
  Plot[tlossex[10^2, Exp[10^s] - 1], {s, -4, -0.8}, PlotStyle → linestyleloss2[[3]],
  PlotRange → {0, 20}, Frame → {{True, False}, {True, False}}, FrameLabel →
  {Style["Selection coefficient, Log10(s)", FontFamily → "Helvetica",
    FontSize → 13, Black], Style["Mean loss times, tloss,  $\bar{t}_{loss}$ ",
    FontFamily → "Helvetica", FontSize → 13, Black]}},
  LabelStyle → 13, FrameTicksStyle → Directive[Black, 13], ImageSize → 400];
plotbartloss2alog = Plot[bartlossnumsigma[10^4, 10^s],
  {s, -4, -0.8}, PlotStyle → linestyleloss2[[2]], PlotRange → All];
plotbartloss2blog = Plot[bartlossnumsigma[10^2, 10^s],
  {s, -4, -0.8}, PlotStyle → linestyleloss2[[4]], PlotRange → All];
Legended[
  Show[{plottloss2alog, plottloss2blog, plotbartloss2alog, plotbartloss2blog},
    PlotRange → {{-4, -0.81}, {4.0, 20.2}}, Placed[legendloss2, {0.80, 0.72}]]

```

Out[]:=

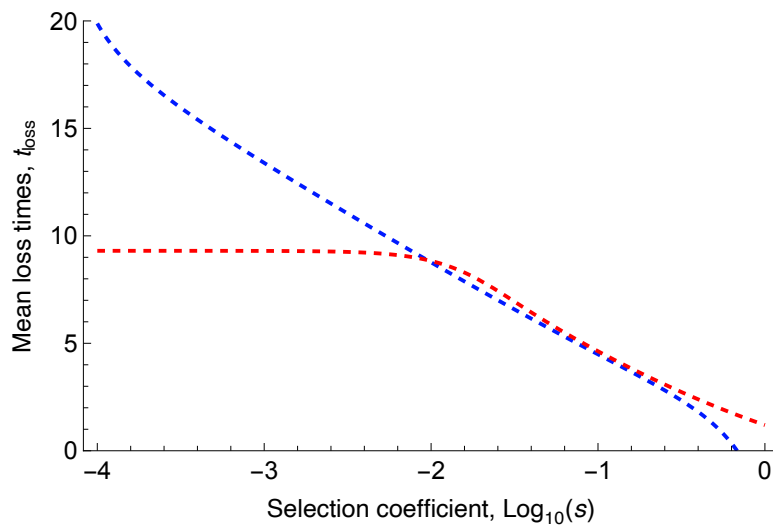


```

In[ ]:= plotloss1 =
  Plot[tlossapp[10^4, Exp[10^s] - 1], {s, -4, 0}, PlotStyle -> linestyleloss2[[1],
    PlotRange -> {0, 20}, Frame -> {{True, False}, {True, False}},
    FrameLabel -> {Style["Selection coefficient, Log10(s)",
      FontFamily -> "Helvetica", FontSize -> 13, Black], Style[
        "Mean loss times, tloss", FontFamily -> "Helvetica", FontSize -> 13, Black]},
    LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
plotloss2 =
  Plot[tlossex[10^2, Exp[10^s] - 1], {s, -4, 0}, PlotStyle -> linestyleloss2[[3],
    PlotRange -> {0, 20}, Frame -> {{True, False}, {True, False}},
    FrameLabel -> {Style["Selection coefficient, Log10(s)",
      FontFamily -> "Helvetica", FontSize -> 13, Black], Style[
        "Mean loss times, tloss", FontFamily -> "Helvetica", FontSize -> 13, Black]},
    LabelStyle -> 13, FrameTicksStyle -> Directive[Black, 13], ImageSize -> 400];
Show[plotloss1, plotloss2]

```

Out[]:=

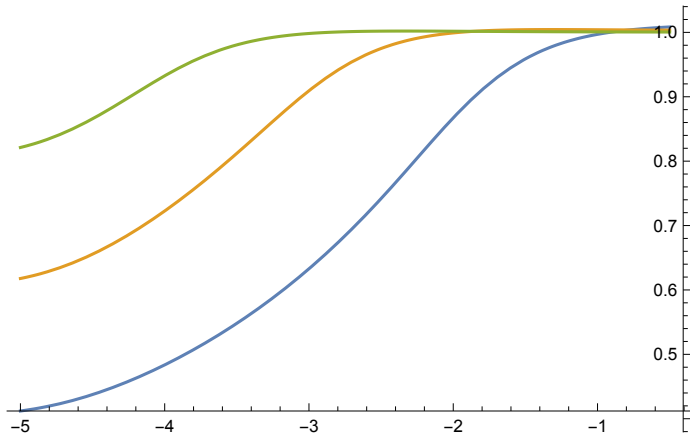


bartloss depends only weakly on N :

```
In[ ]:= Plot[{bartlossnum[10^2, 10^s] / bartlossnum[10^5, 10^s],
  bartlossnum[10^3, 10^s] / bartlossnum[10^5, 10^s],
  bartlossnum[10^4, 10^s] / bartlossnum[10^5, 10^s]},
{s, -5, -0.5}, PlotRange -> All]
```

... **NIntegrate** : Integral and error estimates are 0 on all integration subregions. Try increasing the value of the MinRecursion option. If value of integral may be 0, specify a finite value for the AccuracyGoal option.

Out[]:=



3.3.3 Approximations for *bartfix*

```
In[ ]:= Simplify[
  Integrate[PfixDif[Nn, s α] Exp[-α], {α, 0, Infinity}, Assumptions -> Nn > 0 && s > 0]]
```

Out[]:=

$$\frac{\text{PolyGamma}\left[0, \frac{2 + \frac{1}{s}}{2 Nn}\right] - \text{PolyGamma}\left[0, \frac{1}{2 Nn s}\right]}{2 Nn s}$$

```
In[ ]:= Simplify[Series[
  \frac{\text{PolyGamma}\left[0, \frac{2 + \frac{1}{s}}{2 Nn}\right] - \text{PolyGamma}\left[0, \frac{1}{2 Nn s}\right]}{2 Nn s},
  {Nn, Infinity, 1}, Assumptions -> Nn > 0 && s > 0]]
```

Out[]:=

$$\frac{2 s}{1 + 2 s} + O\left[\frac{1}{Nn}\right]^2$$

This is equivalent to using the approximation $PfixDif[Nn, s \alpha] = 1 - \text{Exp}[-2 s \alpha]$, which we use henceforth :

```
In[ ]:= Simplify[
  Integrate[(1 - Exp[-2 s α]) Exp[-α], {α, 0, Infinity}, Assumptions -> Nn > 0 && s > 0]]
```

Out[]:=

$$\frac{2 s}{1 + 2 s}$$


```

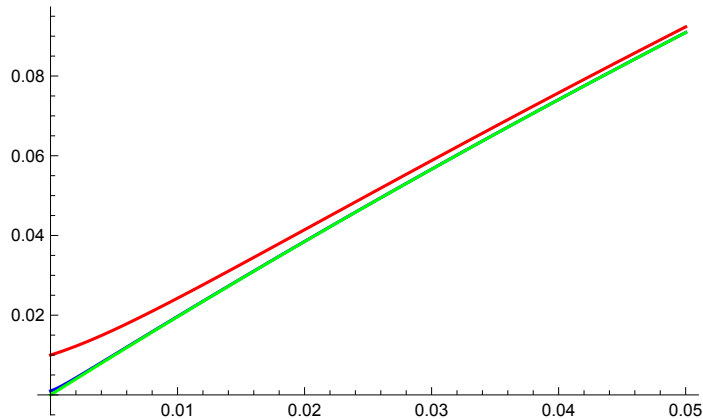
In[ ]:= Plot[ {
  
$$\frac{\text{PolyGamma}\left[0, \frac{2+\frac{1}{s}}{2 N n}\right] - \text{PolyGamma}\left[0, \frac{1}{2 N n s}\right]}{2 N n s} /. N n \rightarrow 10^4,$$

  
$$\frac{\text{PolyGamma}\left[0, \frac{2+\frac{1}{s}}{2 N n}\right] - \text{PolyGamma}\left[0, \frac{1}{2 N n s}\right]}{2 N n s} /. N n \rightarrow 10^4, \frac{2 s}{1+2 s} \},$$

  {s, 0, 0.05}, PlotStyle -> {Red, Blue, Green}]

```

Out[]:=



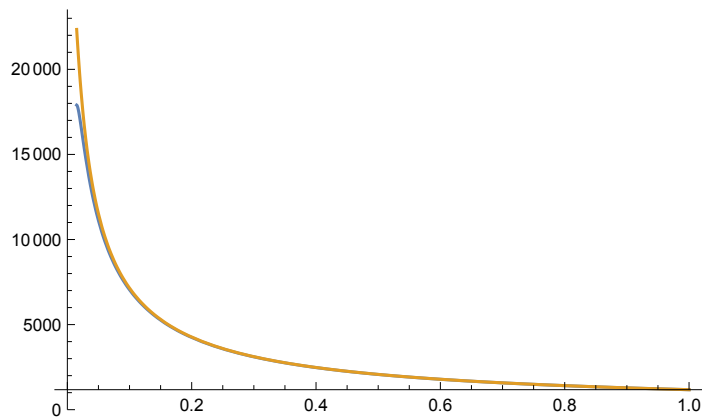
```

In[ ]:= Plot[ {tfixHPH[10^4, s α] /. s -> 0.01, 
$$\frac{2 (\text{EulerGamma} + \text{Log}[2 \times 10^4 s \alpha])}{s \alpha} /. s \rightarrow 0.01 \},$$

  {α, acritHP[10^4, 0.01], 1}, PlotRange -> All]

```

Out[]:=



Instead of *tfixHP* we use the simplified version $2 (\text{EulerGamma} + \text{Log}[2 N n s \alpha]) / (s \alpha)$.

```

In[ ]:= FullSimplify[Integrate[
$$\frac{2 (\text{EulerGamma} + \text{Log}[2 N n s \alpha])}{s \alpha} (1 - e^{-2 s \alpha}) \text{Exp}[-\alpha],$$

  {α, acritHP[Nn, s], Infinity}, Assumptions -> Nn > 0 && s > 0]]

```

Out[]:=

$$\frac{1}{s} 2 \left(\left(\text{Gamma}\left[0, \frac{3}{2 N n s}\right] - \text{Gamma}\left[0, \frac{3+6 s}{2 N n s}\right] \right) (\text{EulerGamma} + \text{Log}[3]) + \text{MeijerG}\left[\{\{\}, \{1, 1\}\}, \{\{0, 0, 0\}, \{\}\}, \frac{3}{2 N n s}\right] - \text{MeijerG}\left[\{\{\}, \{1, 1\}\}, \{\{0, 0, 0\}, \{\}\}, \frac{3+6 s}{2 N n s}\right] \right)$$

Simplify[Series[%, {Nn, Infinity, 1}, Assumptions → s > 0]]

Out[]:=

$$\frac{\left(\log[6] + 2 \log[Nn] - \log\left[3 + \frac{3}{2s}\right] - \log\left[\frac{1}{s}\right]\right) \left(\log\left[3 + \frac{3}{2s}\right] - \log\left[\frac{3}{2s}\right]\right)}{s} - \frac{6(-1 + \text{EulerGamma} + \log[3])}{s Nn} + O\left[\frac{1}{Nn}\right]^2$$

In[]:=

FullSimplify[Normal[%, Assumptions → Nn > 1 && s > 0]]

Out[]:=

$$\frac{-6(-1 + \text{EulerGamma} + \log[3]) + Nn \log\left[\frac{4 Nn^2 s^2}{1+2s}\right] \log[1+2s]}{Nn s}$$

In[]:=

N[-1 + EulerGamma + Log[3]]

Out[]:=

0.675828

In[]:=

Plot $\left[\left\{\frac{1}{s} 2 \left(\left(\text{Gamma}\left[0, \frac{3}{2 Nn s}\right] - \text{Gamma}\left[0, \frac{3+6s}{2 Nn s}\right]\right) (\text{EulerGamma} + \log[3]) + \text{MeijerG}\left[\{\{\}, \{1, 1\}\}, \{\{0, 0, 0\}, \{\}\}, \frac{3}{2 Nn s}\right] - \text{MeijerG}\left[\{\{\}, \{1, 1\}\}, \{\{0, 0, 0\}, \{\}\}, \frac{3+6s}{2 Nn s}\right]\right) /. Nn \rightarrow 10^4, \right.$

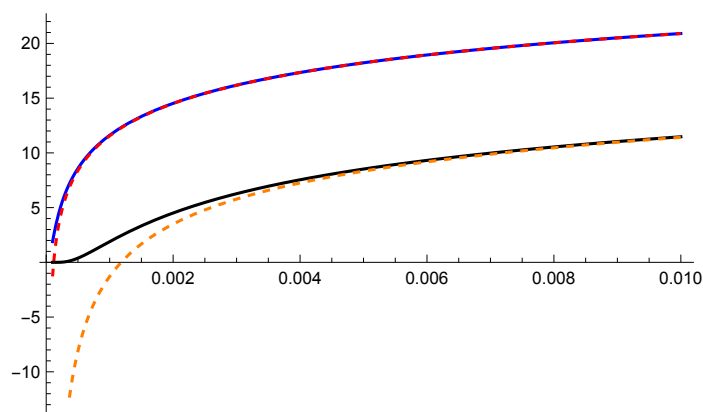
$$\frac{-6(-1 + \text{EulerGamma} + \log[3]) + Nn \log\left[\frac{4 Nn^2 s^2}{1+2s}\right] \log[1+2s]}{Nn s} /. Nn \rightarrow 10^4,$$

$$\frac{1}{s} 2 \left(\left(\text{Gamma}\left[0, \frac{3}{2 Nn s}\right] - \text{Gamma}\left[0, \frac{3+6s}{2 Nn s}\right]\right) (\text{EulerGamma} + \log[3]) + \text{MeijerG}\left[\{\{\}, \{1, 1\}\}, \{\{0, 0, 0\}, \{\}\}, \frac{3}{2 Nn s}\right] - \text{MeijerG}\left[\{\{\}, \{1, 1\}\}, \{\{0, 0, 0\}, \{\}\}, \frac{3+6s}{2 Nn s}\right]\right) /. Nn \rightarrow 10^3,$$

$$\left. \frac{-6(-1 + \text{EulerGamma} + \log[3]) + Nn \log\left[\frac{4 Nn^2 s^2}{1+2s}\right] \log[1+2s]}{Nn s} /. Nn \rightarrow 10^3\right\},$$

{s, 10⁻⁴, 0.01}, PlotStyle →
{Blue, Directive[Red, Dashed], Black, Directive[Orange, Dashed]}**]**

Out[]:=



In[*]:= Simplify[Series[Log[1 + 2 s], {s, 0, 2}]]

Out[*]=
 $2s - 2s^2 + O[s]^3$

In[*]:= bartfixapp1[Nn_, s_] :=

$$\frac{Nn \operatorname{Log}[1 + 2s] (2 \operatorname{Log}[2 Nn s] - \operatorname{Log}[1 + 2s]) - 6 (-1 + \operatorname{EulerGamma} + \operatorname{Log}[3])}{Nn s}$$

In[*]:= Simplify[Integrate[$\frac{2 (\operatorname{Log}[2 Nn s] + \operatorname{EulerGamma})}{s}$ (1 - e^{-2 s}) Exp[-α],
 {α, 0, Infinity}, Assumptions → Nn > 0 && s > 0 && a > 0]]

Out[*]=

$$\frac{(2 \operatorname{Log}[2 Nn s] - \operatorname{Log}[1 + 2s]) \operatorname{Log}[1 + 2s]}{s}$$

In[*]:= FullSimplify[Integrate[tfixsmall[Nn, s] (1 - e^{-2 s}) Exp[-α],
 {α, 0, acritHP[Nn, s]}, Assumptions → Nn > 0 && s > 0]]

Out[*]=

$$\frac{1}{27 (1 + 2s)^2} 2 e^{-\frac{3+6s}{2 Nn s}} Nn \left(2 (-3 + 9 \operatorname{EulerGamma} + 6 \operatorname{EulerGamma} (3 + Nn) s + 9 \operatorname{Log}[3] + s (-6 - 11 Nn + 6 (3 + Nn) \operatorname{Log}[3])) - 2 e^{3/Nn} (1 + 2s)^2 (-3 + \operatorname{EulerGamma} (9 + 6 Nn s) + 9 \operatorname{Log}[3] + Nn s (-11 + \operatorname{Log}[729])) + 2 e^{\frac{3+6s}{2 Nn s}} s (27 + 54 s + 4 Nn s (1 + s) (-11 + 6 \operatorname{EulerGamma} + \operatorname{Log}[729])) \right)$$

In[*]:= Simplify[Normal[Series[%, {Nn, Infinity, 1}]], Assumptions → Nn > 1 && s > 0]

Out[*]=

$$\frac{5 + 12 \operatorname{EulerGamma} + \operatorname{Log}[531441]}{6 Nn s}$$

In[*]:= FactorInteger[531441]

Out[*]=
 {{3, 12}}

In[*]:= bartfixapp2[Nn_, s_] :=
$$\frac{2 \operatorname{EulerGamma} + 2 \operatorname{Log}[3] + 5 / 6}{Nn s}$$

In[*]:= N[2 EulerGamma + 2 Log[3] + 5 / 6]

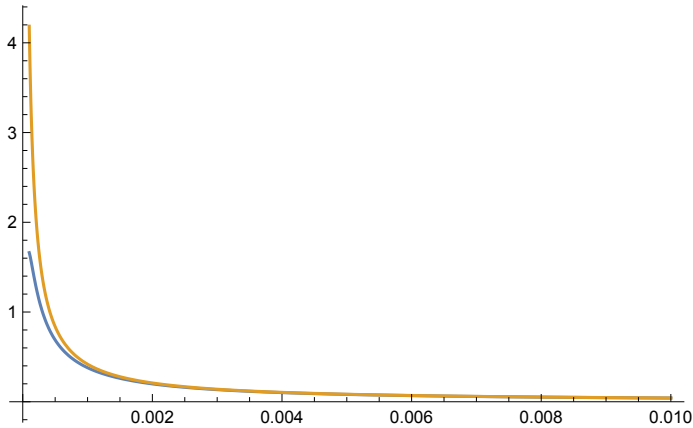
Out[*]=
 4.18499

```

In[ ]:= Plot[ {  $\frac{1}{27 (1+2s)^2} 2 e^{-\frac{3+6s}{2 Nn s}} Nn \left( 2 (-3+9 \text{EulerGamma} + \right.$ 
 $6 \text{EulerGamma} (3+Nn) s + 9 \text{Log}[3] + s (-6-11 Nn + 6 (3+Nn) \text{Log}[3]) -$ 
 $2 e^{3/Nn} (1+2s)^2 (-3+\text{EulerGamma} (9+6 Nn s) + 9 \text{Log}[3] + Nn s (-11+\text{Log}[729])) +$ 
 $2 e^{\frac{3+6s}{2 Nn s}} s (27+54 s + 4 Nn s (1+s) (-11+6 \text{EulerGamma} + \text{Log}[729])) \right) /. Nn \rightarrow 10^4,$ 
 $\text{bartfixapp2}[10^4, s] \}, \{s, 10^{-4}, 0.01\}, \text{PlotRange} \rightarrow$ 
 $\text{All}]$ 

```

Out[]:=



Here is our approximation for *bartfix*.

```

In[ ]:= bartfixapp[Nn_, s_] :=  $\frac{(1+2s) (\text{bartfixapp1}[Nn, s] + \text{bartfixapp2}[Nn, s])}{2s}$ 

```

```

In[ ]:= FullSimplify[bartfixapp[Nn, s]]

```

Out[]:=

```


$$\frac{(1+2s) (41 - 24 \text{EulerGamma} - 24 \text{Log}[3] + 6 Nn (2 \text{Log}[2 Nn s] - \text{Log}[1+2s]) \text{Log}[1+2s])}{12 Nn s^2}$$

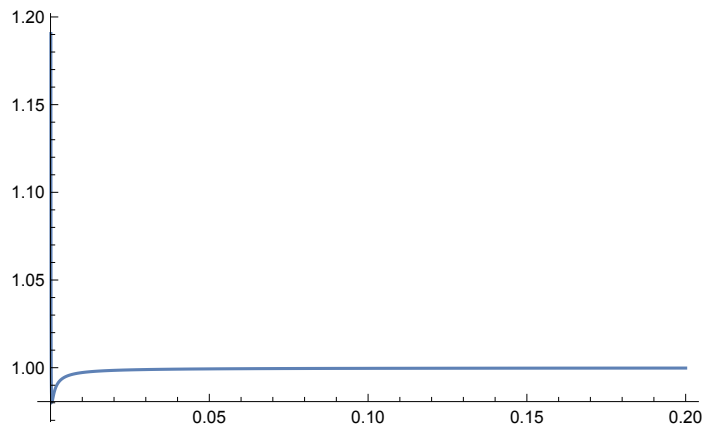

```

```

In[ ]:= Plot[{bartfixnum[10^4, s] / bartfixapp[10^4, s]},
{ s, 10^{-4}, 0.2}, PlotRange -> All]

```

Out[]:=



We can rewrite *bartfixapp* as

$$\frac{(1+2s)(41/6 - 4 \text{EulerGamma} - 4 \text{Log}[3])}{2 s^2 Nn} + \frac{(1+2s) \text{Log}[1+2s] (2 \text{Log}[2 Nn s] - \text{Log}[1+2s])}{2 s^2}$$

```
In[ ]:= FullSimplify[
$$\frac{(1+2s)(41/6 - 4 \text{EulerGamma} - 4 \text{Log}[3])}{2 s^2 Nn} + \frac{(1+2s) \text{Log}[1+2s] (2 \text{Log}[2 Nn s] - \text{Log}[1+2s])}{2 s^2} - \text{bartfixapp}[Nn, s]$$
]
```

```
Out[ ]:=
```

0

Because

```
In[ ]:= N[(41/6 - 4 EulerGamma - 4 Log[3])]
```

```
Out[ ]:=
```

0.130022

the term $(1+2s)(41/6 - 4 \text{EulerGamma} - 4 \text{Log}[3])/(2 s^2 Nn)$ can be neglected.

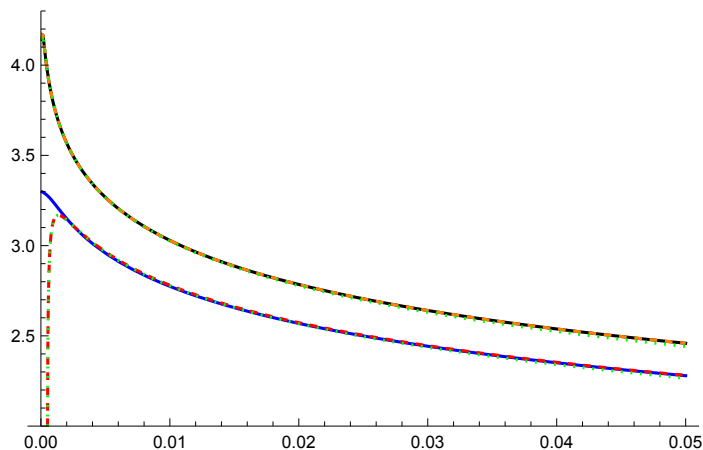
Therefore, we arrive at the simple approximation:

```
In[ ]:= bartfixapps[Nn_, s_] := 
$$\frac{(1+2s) \text{Log}[1+2s] (2 \text{Log}[2 Nn s] - \text{Log}[1+2s])}{2 s^2}$$

```

```
In[ ]:= Plot[{Log[10, bartfixnum[10^3, s]], Log[10, bartfixapps[10^3, s]],  
Log[10, bartfixapps[10^4, s]], Log[10, bartfixapps[10^4, s]],  
Log[10,  $\frac{2 \text{Log}[2 * 10^4 s]}{s}$ ], Log[10,  $\frac{2 \text{Log}[2 * 10^3 s]}{s}$ ]},  
{s, 10^(-4), 0.05}, PlotRange -> {2, 4.3},  
PlotStyle -> {Blue, Directive[Red, Dashed], Black, Directive[Orange, Dashed],  
Directive[Green, Dotted], Directive[Green, Dotted]}]
```

```
Out[ ]:=
```



bartfixapps can be further simplified (see green dotted curves above):

```
In[*]:= bartfixappsimp[Nn_, s_] := 
$$\frac{2 \operatorname{Log}[2 Nn s]}{s}$$

```

For general *abar*, we substitute $s \rightarrow s \text{ } \overline{abar}$.

3.3.4 Approximations for *bartloss*

```
In[*]:= Simplify[Integrate[(1 - PfixDif[Nn, s α]) Exp[-α],  
  {α, 0, Infinity}, Assumptions → Nn > 0 && s > 0]]
```

```
Out[*]= 
$$\frac{-\operatorname{PolyGamma}\left[0, \frac{2+\frac{1}{s}}{2 Nn}\right] + \operatorname{PolyGamma}\left[0, 1 + \frac{1}{2 Nn s}\right]}{2 Nn s}$$

```

```
In[*]:= Simplify[Series[
$$\frac{-\operatorname{PolyGamma}\left[0, \frac{2+\frac{1}{s}}{2 Nn}\right] + \operatorname{PolyGamma}\left[0, 1 + \frac{1}{2 Nn s}\right]}{2 Nn s},$$
  
  {Nn, Infinity, 1}, Assumptions → Nn > 0 && s > 0]]
```

```
Out[*]= 
$$\frac{1}{1+2 s} + O\left[\frac{1}{Nn}\right]^2$$

```

This is equivalent to using the approximation $PfixDif[Nn, s \alpha] = 1 - \operatorname{Exp}[-2 s \alpha]$, which we use henceforth :

```
In[*]:= Simplify[  
  Integrate[Exp[-2 s α] Exp[-α], {α, 0, Infinity}, Assumptions → Nn > 0 && s > 0]]
```

```
Out[*]= 
$$\frac{1}{1+2 s}$$

```

We use the simple approximations *tlossappsimp* and *tlosssmallsimp*.

```
In[*]:= FullSimplify[Integrate[(1 + 2 s) tlossappsimp[Nn, s α] e-2 s α Exp[-α],  
  {α, 2 / (Nn s), Infinity}, Assumptions → Nn > 0 && s > 0]]
```

```
Out[*]= 
$$\frac{(-1 + 2 (-1 + Nn) s) \operatorname{ExpIntegralEi}\left[-\frac{2+4 s}{Nn s}\right]}{Nn s} - 2 e^{-\frac{2+4 s}{Nn s}} (-1 + \operatorname{EulerGamma} + \operatorname{Log}[4] - \operatorname{Log}[Nn])$$

```

This can be simplified by using $Nn \approx Nn - 1$ and

```
In[*]:= Simplify[Series[ExpIntegralEi[-x], {x, 0, 1}], Assumptions → x > 0]
```

```
Out[*]= 
$$(\operatorname{EulerGamma} + \operatorname{Log}[x]) - x + O[x]^2$$

```

We obtain

`In[]:= Simplify`
$$\left[\frac{(-1 + 2 N n s) \left(-\frac{2+4 s}{N n s} + \text{EulerGamma} + \text{Log}[2 + 4 s] - \text{Log}[N n s] \right)}{N n s} - \frac{2 e^{-\frac{2+4 s}{N n s}} (-1 + \text{EulerGamma} + \text{Log}[4] - \text{Log}[N n])}{N n s} \right]$$

`Out[]:=`

$$-2 e^{-\frac{2+4 s}{N n s}} (-1 + \text{EulerGamma} + \text{Log}[4] - \text{Log}[N n]) + \frac{(-1 + 2 N n s) (-2 - 4 s + \text{EulerGamma} N n s - N n s \text{Log}[N n s] + N n s \text{Log}[2 + 4 s])}{N n^2 s^2}$$

`In[]:= Simplify`
$$\left[\text{Integrate}[(1 + 2 s) \text{tlosssmallsimp}[N n, s, \alpha] e^{-2 s \alpha} \text{Exp}[-\alpha], \{\alpha, 0, 2 / (N n s)\}, \text{Assumptions} \rightarrow N n > 0 \&\& s > 0] \right]$$

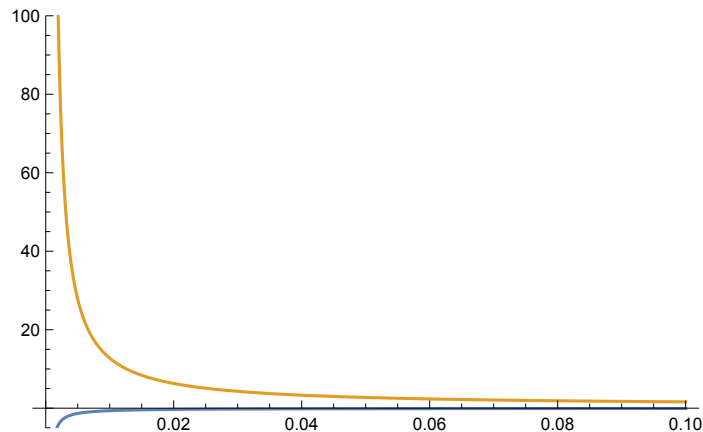
`Out[]:=`

$$\frac{1}{4 (1 + 2 s)} e^{-\frac{2+4 s}{N n s}} \left(- \left(\left(-2 + \left(-4 + \left(-1 + e^{\frac{2+4 s}{N n s}} \right) N n \right) s \right) (-5 + 4 \text{EulerGamma} + \text{Log}[256]) \right) + 8 \left(-1 + e^{\frac{2+4 s}{N n s}} \right) (1 + 2 s) \text{Log}[N n] \right)$$

The first term, $-\left((-2 + (-4 + (-1 + \text{Exp}[(2 + 4 s)/(N n s)]) N n) s) (-5 + 4 \text{EulerGamma} + \text{Log}[256])\right)$, can be neglected:

`In[]:= Plot`
$$\left[\left\{ - \left(\left(-2 + \left(-4 + \left(-1 + e^{\frac{2+4 s}{N n s}} \right) N n \right) s \right) (-5 + 4 \text{EulerGamma} + \text{Log}[256]) \right) / . N n \rightarrow 10^3, 8 \left(-1 + e^{\frac{2+4 s}{N n s}} \right) (1 + 2 s) \text{Log}[N n] / . N n \rightarrow 10^3 \right\}, \{s, 10^{-4}, 0.1\}, \text{PlotRange} \rightarrow \{-5, 100\} \right]$$

`Out[]:=`



Therefore, we obtain

`In[]:= Simplify`
$$\left[\frac{e^{-\frac{2+4 s}{N n s}} \left(0 + 8 \left(-1 + e^{\frac{2+4 s}{N n s}} \right) (1 + 2 s) \text{Log}[N n] \right)}{4 (1 + 2 s)} \right]$$

`Out[]:=`

$$2 \left(1 - e^{-\frac{2+4 s}{N n s}} \right) \text{Log}[N n]$$

Summing up the two approximations yields

$$\text{In}[*]:= \text{FullSimplify}\left[-2 e^{-\frac{2+4s}{Nn s}} (-1 + \text{EulerGamma} + \text{Log}[4] - \text{Log}[Nn]) + \frac{(-1 + 2 Nn s) (-2 - 4 s + \text{EulerGamma} Nn s - Nn s \text{Log}[Nn s] + Nn s \text{Log}[2 + 4 s])}{Nn^2 s^2} + 2 \left(1 - e^{-\frac{2+4s}{Nn s}} \right) \text{Log}[Nn] \right]$$

$$\text{Out}[*]= -2 e^{-\frac{2+4s}{Nn s}} (-1 + \text{EulerGamma} + \text{Log}[4]) + 2 \text{Log}[Nn] + \frac{(-1 + 2 Nn s) (-2 + (-4 + \text{EulerGamma} Nn) s + Nn s (-\text{Log}[Nn s] + \text{Log}[2 + 4 s]))}{Nn^2 s^2}$$

Using $\text{Log}[2+4s] \approx 2+2s$, yields

the following approximation for *bartloss*:

$$\text{In}[*]:= \text{bartlossappx}[Nn_, s_] := 2 \text{Log}[Nn] - 2 e^{-\frac{2+4s}{Nn s}} (\text{EulerGamma} + 2 \text{Log}[2] - 1) + \left(2 - \frac{1}{Nn s} \right) \left(-\text{Log}[Nn s] + \text{Log}[2] + \text{EulerGamma} + 2 s - \frac{2+4s}{Nn s} \right);$$

However, the term $2 \text{Log}[Nn]$ is misleading because it cancels :

$$\text{In}[*]:= \text{FullSimplify}\left[-2 \text{Log}[s] + 2 (\text{Log}[2] + \text{EulerGamma} + 2 s) - 2 e^{-\frac{2+4s}{Nn s}} (\text{EulerGamma} + 2 \text{Log}[2] - 1) + \frac{1}{Nn s} \left(\text{Log}[Nn s] - \text{Log}[2] - \text{EulerGamma} - (2 + 4 s) \left(2 - \frac{1}{Nn s} \right) - 2 s \right) - \text{bartlossappx}[Nn, s], \text{Assumptions} \rightarrow Nn > 1 \&\& s > 0 \right]$$

$$\text{Out}[*]= 0$$

Therefore, we rewrite *bartlossappx* as

$$\text{In}[*]:= \text{bartlossapp}[Nn_, s_] := -2 \text{Log}[s] + 2 (\text{Log}[2] + \text{EulerGamma} + 2 s) - 2 e^{-\frac{2+4s}{Nn s}} (\text{EulerGamma} + 2 \text{Log}[2] - 1) + \frac{1}{Nn s} \left(\text{Log}[Nn s] - \text{Log}[2] - \text{EulerGamma} - (2 + 4 s) \left(2 - \frac{1}{Nn s} \right) - 2 s \right)$$

$$\text{In}[*]:= \text{FullSimplify}[\text{bartlossappx}[Nn, s] - \text{bartlossapp}[Nn, s], \text{Assumptions} \rightarrow Nn > 1 \&\& s > 0]$$

$$\text{Out}[*]= 0$$

A simpler approximation is obtained as follows:

$$\text{In}[*]:= \text{FullSimplify}\left[\text{Normal}[\text{Series}[\text{bartlossapp}[Nns / s, s], \{Nns, \text{Infinity}, 1\}]] /. Nns \rightarrow Nn s, \text{Assumptions} \rightarrow Nn > 1 \&\& s > 0 \right]$$

$$\text{Out}[*]= 2 + 4 s + \text{Log}\left[\frac{1}{4 s^2}\right] + \frac{-8 + \text{EulerGamma} (3 + 8 s) + 2 s (-9 + \text{Log}[256]) + \text{Log}[128 Nn s]}{Nn s}$$


```
In[*]:= Simplify[N[-8 + EulerGamma (3 + 8 s) + 2 s (-9 + Log[256]) + Log[128] + Log[Nn s]]]
Out[*]:= -1.41632 - 2.29192 s + 1. Log[Nn s]
```

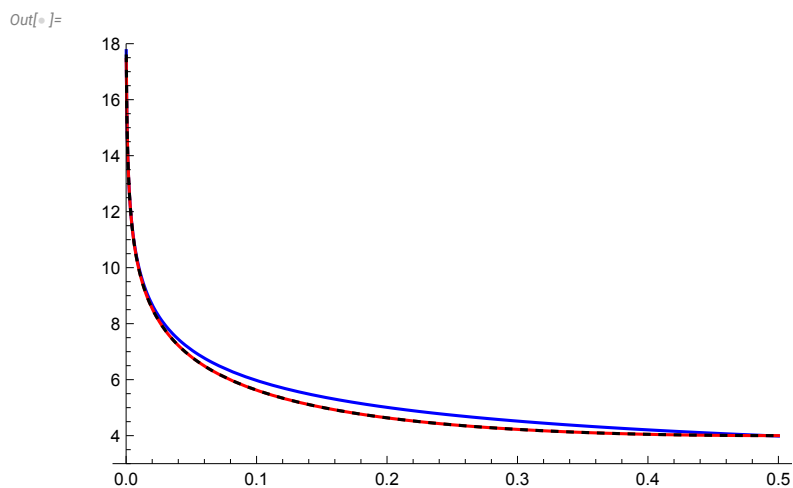
```
In[*]:= N[-8 + 3 EulerGamma + 7 Log[2]]
Out[*]:= -1.41632
```

```
In[*]:= Simplify[2 + 4 s + Log[1/(4 s^2)] - 2 (-Log[2 s] + 1 + 2 s), Assumptions -> s > 0]
Out[*]:= 0
```

This yields the following very simple approximation for *bartloss*:

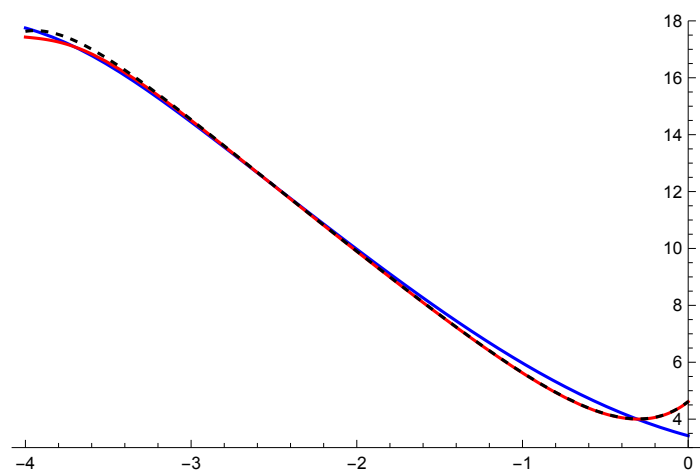
```
In[*]:= bartlossappsimp[Nn_, s_] := 2 (-Log[2 s] + 1 + 2 s) - (1.42 - Log[Nn s])/Nn s
```

```
In[*]:= Plot[{bartlossnum[10^4, s], bartlossapp[10^4, s], bartlossappsimp[10^4, s]},
  {s, 10^(-4), 0.5}, PlotRange -> {3, 18},
  PlotStyle -> {Blue, Red, Directive[Black, Dashed]}]
```



```
In[ ]:= Plot[{bartlossnum[10^4, 10^s], bartlossapp[10^4, 10^s],
  bartlossappsimp[10^4, 10^s]}, {s, -4, 0}, PlotRange -> {3, 18},
  PlotStyle -> {Blue, Red, Directive[Black, Dashed], Orange}]
```

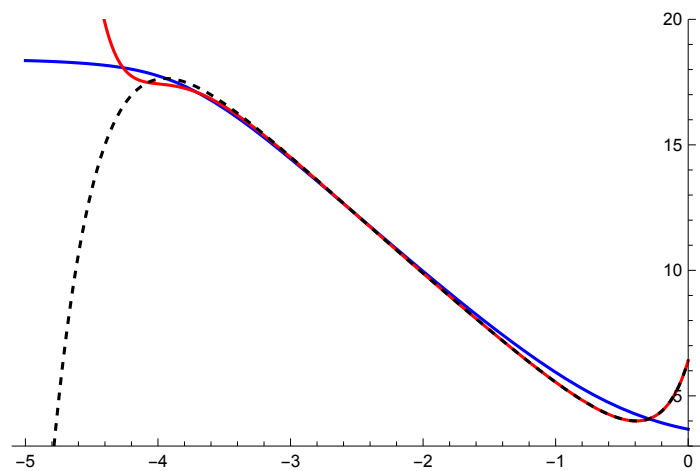
Out[]:=



The proxy works also for *stilde* if $s < 10^{(-0.5)} \approx 0.32$:

```
In[ ]:= Plot[{bartlossnumsigma[10^4, 10^s], bartlossapp[10^4, Exp[10^s] - 1],
  bartlossappsimp[10^4, Exp[10^s] - 1]}, {s, -5, 0},
  PlotRange -> {3, 20}, PlotStyle -> {Blue, Red, Directive[Black, Dashed]}}]
```

Out[]:=

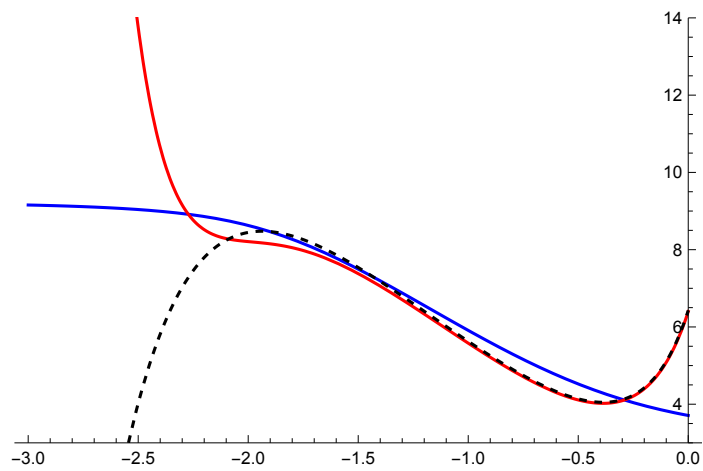


```

In[ ]:= Plot[{bartlossnumsigma[10^2, 10^s], bartlossapp[10^2, Exp[10^s] - 1],
  bartlossappsimp[10^2, Exp[10^s] - 1]}, {s, -3, 0},
  PlotRange -> {3, 14}, PlotStyle -> {Blue, Red, Directive[Black, Dashed]}]

```

Out[]:=



Clearly, both proxies require $Nn s > 1$.