

In[\*]:= Clear["Global`\*"]

For what follows, Pi stands for stochastic transition matrices, A captures the O(1) terms, B captures the O(1/n) terms.

■ Define the 10x10 stochastic matrices PiBF, for Big Families, PiWF for Wright Fisher and PiMIX for the mixed model

$$\begin{aligned} \text{PiBF} = & \left\{ \left\{ (-1+x)^2 (1+2x) + \frac{(-1+x)^2 (-24-350x+239x^2)}{4n}, \right. \right. \\ & -2(-1+x)x^2 + \frac{16-60x-18x^2+121x^3-59x^4}{4n}, \frac{x^4}{4} + \frac{x^2-x^4}{8n}, \\ & -\frac{1}{4}(-1+x)x^2 + \frac{4-15x-x^2+23x^3-11x^4}{8n}, -\frac{1}{8}(-2+x)x^3 + \frac{7(-1+x)x^3}{8n}, -\frac{1}{4}(-1+x)x^2 + \\ & \frac{4-15x-x^2+23x^3-11x^4}{8n}, -\frac{1}{8}(-2+x)x^3 + \frac{7(-1+x)x^3}{8n}, \frac{x^4}{32} + \frac{x^2(2-3x+x^2)}{16n}, \\ & -\frac{(-1+x)x^3}{16n} + \frac{x^4}{32}, -\frac{1}{16}x^2(-8+x^2) + \frac{8+754x-1794x^2+1383x^3-351x^4}{8n} \left. \right\}, \\ & \left\{ \frac{1}{2} - \frac{3}{n} - \frac{13x}{2n} - \frac{3x^2}{2} + \frac{22x^2}{n} + x^3 - \frac{25x^3}{2n}, \frac{1}{2} + \frac{1}{2n} - \frac{25x}{2n} + \frac{77x^2}{4n} - \frac{x^3}{2} - \frac{29x^3}{4n}, \right. \\ & \frac{x^2}{2} - \frac{3x^2}{4n} - \frac{x^3}{4} + \frac{3x^3}{4n}, \frac{1}{2n} - \frac{x}{n} + \frac{x^2}{8} + \frac{3x^2}{16n} - \frac{x^3}{8} + \frac{5x^3}{16n}, \frac{1}{2n} - \frac{x}{n} + \frac{x^2}{8} + \frac{x^2}{2n}, \\ & \frac{1}{2n} - \frac{x}{n} + \frac{x^2}{8} + \frac{3x^2}{16n} - \frac{x^3}{8} + \frac{5x^3}{16n}, \frac{1}{2n} - \frac{x}{n} + \frac{x^2}{8} + \frac{5x^2}{8n} - \frac{x^3}{8n}, \frac{x^2}{16n} + \frac{x^3}{32} - \frac{x^3}{16n}, \\ & \frac{3x^2}{32n} + \frac{x^3}{32} - \frac{3x^3}{32n}, \frac{1}{2n} + \frac{23x}{n} + \frac{x^2}{2} - \frac{1349x^2}{32n} - \frac{x^3}{16} + \frac{597x^3}{32n} \left. \right\}, \\ & \left\{ \frac{1}{4} - \frac{3}{2n} + \frac{x}{2n} - \frac{x^2}{4} + \frac{x^2}{n}, \frac{1}{2} - \frac{1}{2n} - \frac{x}{2n} - \frac{x^2}{2} + \frac{x^2}{n}, \frac{1}{4} + \frac{1}{4n} - \frac{x}{4n}, \frac{1}{8n} - \frac{x}{8n}, \frac{1}{4n} - \frac{x}{4n} + \frac{x^2}{8}, \right. \\ & \frac{1}{8n} - \frac{x}{8n}, \frac{1}{4n} - \frac{x}{4n} + \frac{x^2}{8}, \frac{x^2}{32}, \frac{1}{16n} - \frac{x}{16n} + \frac{x^2}{32}, \frac{15}{16n} + \frac{17x}{16n} + \frac{7x^2}{16} - \frac{2x^2}{n}, \\ & \left. \left\{ 1 - \frac{6}{n} - \frac{13x}{n} - \frac{5x^2}{2} + \frac{83x^2}{2n} + \frac{3x^3}{2} - \frac{45x^3}{2n}, \frac{4}{n} - \frac{8x}{n} + 2x^2 - \frac{x^2}{n} - 2x^3 + \frac{5x^3}{n}, \right. \right. \\ & \frac{x^2}{n} + \frac{x^3}{2} - \frac{x^3}{n}, \frac{1}{2n} - \frac{x}{n} + \frac{x^2}{4} - \frac{x^3}{4} + \frac{x^3}{2n}, 0, \frac{1}{2n} - \frac{x}{2n} - \frac{x^2}{4n} + \frac{x^3}{4n}, \\ & \frac{x^2}{4n} + \frac{x^3}{4} - \frac{x^3}{4n}, \frac{x^2}{4n} - \frac{x^3}{4n}, 0, \frac{1}{n} + \frac{45x}{2n} + \frac{x^2}{4} - \frac{167x^2}{4n} + \frac{73x^3}{4n} \left. \right\}, \\ & \left\{ 0, 1 - \frac{3}{n} - x^2 + \frac{3x^2}{n}, \frac{1}{n} - \frac{x}{n} + \frac{x^2}{2}, 0, \frac{1}{2n} - \frac{x^2}{2n}, 0, \frac{1}{n} - \frac{x}{n} + \frac{x^2}{4}, 0, 0, \frac{1}{2n} + \frac{2x}{n} + \frac{x^2}{4} - \frac{5x^2}{2n} \right\}, \\ & \left\{ 1 - \frac{6}{n} - \frac{13x}{n} - \frac{5x^2}{2} + \frac{83x^2}{2n} + \frac{3x^3}{2} - \frac{45x^3}{2n}, \frac{4}{n} - \frac{8x}{n} + 2x^2 - \frac{x^2}{n} - 2x^3 + \frac{5x^3}{n}, \right. \\ & \frac{x^2}{n} + \frac{x^3}{2} - \frac{x^3}{n}, \frac{1}{2n} - \frac{x}{n} + \frac{x^2}{4} - \frac{x^3}{4} + \frac{x^3}{2n}, \frac{x^2}{4n} + \frac{x^3}{4} - \frac{x^3}{4n}, \end{aligned}$$

$$\begin{aligned}
& \left\{ \frac{1}{2n} - \frac{x}{2n} - \frac{x^2}{4n} + \frac{x^3}{4n}, 0, \frac{x^2}{4n} - \frac{x^3}{4n}, 0, \frac{1}{n} + \frac{45x}{2n} + \frac{x^2}{4} - \frac{167x^2}{4n} + \frac{73x^3}{4n} \right\}, \\
& \left\{ 0, 1 - \frac{3}{n} - x^2 + \frac{3x^2}{n}, \frac{1}{n} - \frac{x}{n} + \frac{x^2}{2}, 0, \frac{1}{n} - \frac{x}{n} + \frac{x^2}{4}, 0, \frac{1}{2n} - \frac{x^2}{2n}, 0, 0, \frac{1}{2n} + \frac{2x}{n} + \frac{x^2}{4} - \frac{5x^2}{2n} \right\}, \\
& \left\{ 1 - x^2 + \frac{-6 + 2x + 4x^2}{n}, \frac{4 - 4x}{n}, x^2, \frac{1 - x^2}{2n}, 0, \frac{1 - x^2}{2n}, 0, 0, 0, \frac{1 + 2x - 3x^2}{n} \right\}, \\
& \left\{ 0, 0, 1 + \frac{-1 + x}{n}, 0, 0, 0, 0, 0, \frac{1 - x}{4n}, \frac{3 - 3x}{4n} \right\}, \{0, 0, 0, 0, 0, 0, 0, 0, 0, 1\};
\end{aligned}$$

$$\begin{aligned}
\text{PiWF} = & \left\{ \left\{ 1 - \frac{6}{n}, \frac{4}{n}, 0, \frac{1}{2n}, 0, \frac{1}{2n}, 0, 0, 0, \frac{1}{n} \right\}, \right. \\
& \left\{ \frac{1}{2} - \frac{3}{n}, \frac{1}{2} + \frac{1}{2n}, 0, \frac{1}{2n}, \frac{1}{2n}, \frac{1}{2n}, \frac{1}{2n}, 0, 0, \frac{1}{2n} \right\}, \left\{ \frac{1}{4} - \frac{3}{2n}, \frac{1}{2} - \frac{1}{2n}, \frac{1}{4} + \frac{1}{4n}, \right. \\
& \left. \frac{1}{8n}, \frac{1}{4n}, \frac{1}{8n}, \frac{1}{4n}, 0, \frac{1}{16n}, \frac{15}{16n} \right\}, \left\{ 1 - \frac{6}{n}, \frac{4}{n}, 0, \frac{1}{2n}, 0, \frac{1}{2n}, 0, 0, 0, \frac{1}{n} \right\}, \\
& \left\{ 0, 1 - \frac{3}{n}, \frac{1}{n}, 0, \frac{1}{n}, 0, \frac{1}{2n}, 0, 0, \frac{1}{2n} \right\}, \left\{ 1 - \frac{6}{n}, \frac{4}{n}, 0, \frac{1}{2n}, 0, \frac{1}{2n}, 0, 0, 0, \frac{1}{n} \right\}, \\
& \left\{ 0, 1 - \frac{3}{n}, \frac{1}{n}, 0, \frac{1}{2n}, 0, \frac{1}{n}, 0, 0, \frac{1}{2n} \right\}, \left\{ 1 - \frac{6}{n}, \frac{4}{n}, 0, \frac{1}{2n}, 0, \frac{1}{2n}, 0, 0, 0, \frac{1}{n} \right\}, \\
& \left. \left\{ 0, 0, 1 - \frac{1}{n}, 0, 0, 0, 0, 0, \frac{1}{4n}, \frac{3}{4n} \right\}, \{0, 0, 0, 0, 0, 0, 0, 0, 0, 1\} \right\};
\end{aligned}$$

$$\text{PiMIX} = \left( 1 - \frac{1}{n^5} \right) * \text{PiWF} + \frac{1}{n^5} * \text{PiBF};$$

### ■ O(N) timescale

■ Now define the matrices needed for the application of Mohle's Lemma:

```

AWF = Limit[PiWF, n → Infinity];
ABF = Limit[PiBF, n → Infinity];
Amix = AWF;
Pmix = Limit[MatrixPower[Amix, k], k → Infinity];
BWF = Limit[n * (PiWF - AWF), n → Infinity];
BBF = Limit[n * (PiBF - ABF), n → Infinity];
Bmix = Limit[n * (PiMIX - Amix), n → Infinity];
Bmix = 1 * (ABF - AWF) + BWF;
Gmix = Pmix.Bmix.Pmix;

```

■ Apply Mohle's Lemma in the O(N) timescale

```

In[15]:= finalmix = Pmix.MatrixExp[t * Gmix];
{{1, 0, 0, 0, 0, 0, 0, 0, 0, 0}}.finalmix.{{1}, {1}, {1}, {1}, {1}, {1}, {1}, {1}, {1}, {0}}

```

Out[16]=

$$\left\{ \left\{ e^{\frac{1}{16} t (-16 - 81 x^2 + 1 x^4)} \right\} \right\}$$

### ■ $O(N^{\theta})$ timescale

■ Define the matrices needed for the application of Mohle's Lemma:

```
In[17]:= AWF = Limit[PiWF, n → Infinity];
ABF = Limit[PiBF, n → Infinity];
Amix = AWF;
Pmix = Limit[MatrixPower[Amix, k], k → Infinity];
Bmix = 1 * (ABF - AWF);
BWF = Limit[n * (PiWF - AWF), n → Infinity];
BBF = Limit[n * (PiBF - ABF), n → Infinity];
```

■ Apply Mohle's Lemma in the  $O(N^{\theta})$  timescale

```
In[24]:= Gmix = Pmix.Bmix.Pmix;
finalmix = Pmix.MatrixExp[t * Gmix];
{{1, 0, 0, 0, 0, 0, 0, 0, 0, 0}}.finalmix.{{1}, {1}, {1}, {1}, {1}, {1}, {1}, {1}, {1}, {0}}
```

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Out[26]=
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$$\left\{ \left\{ e^{\frac{1}{16} t x^2 (-8 + x^2)} \right\} \right\}$$