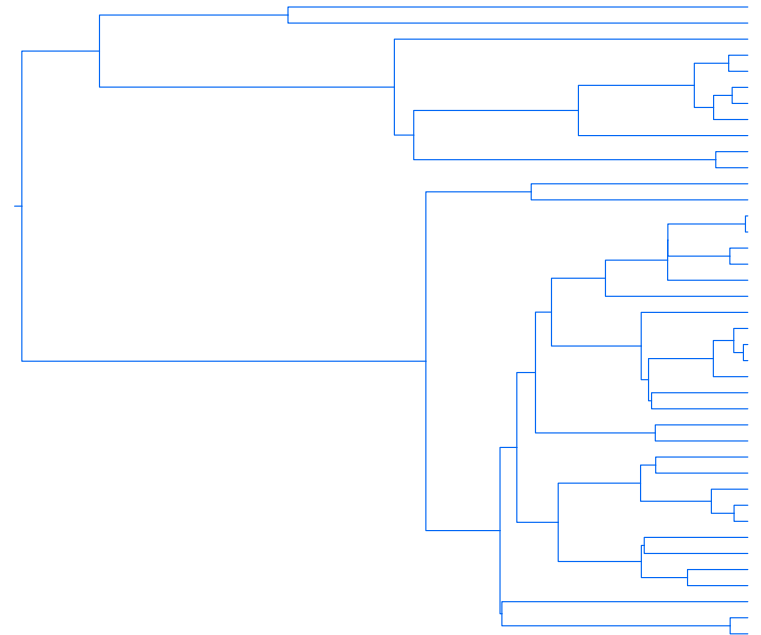
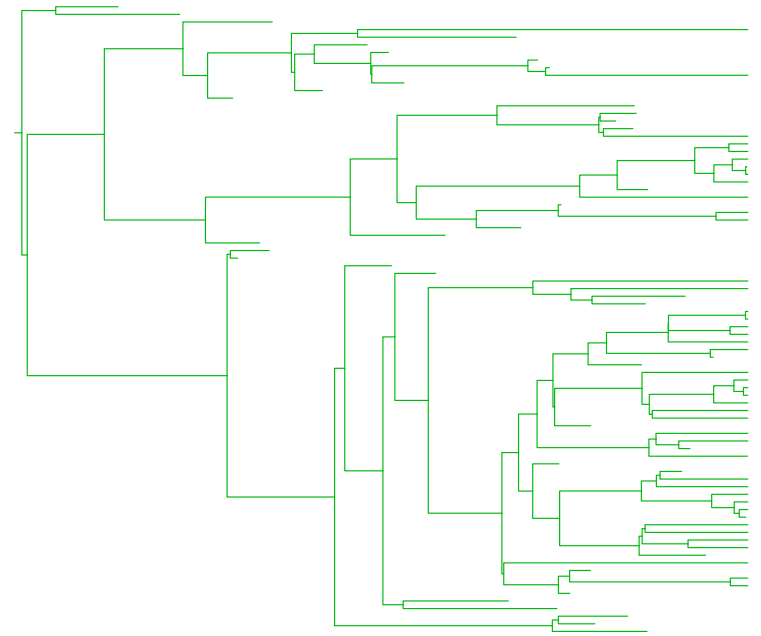


# Introduction to birth-death processes

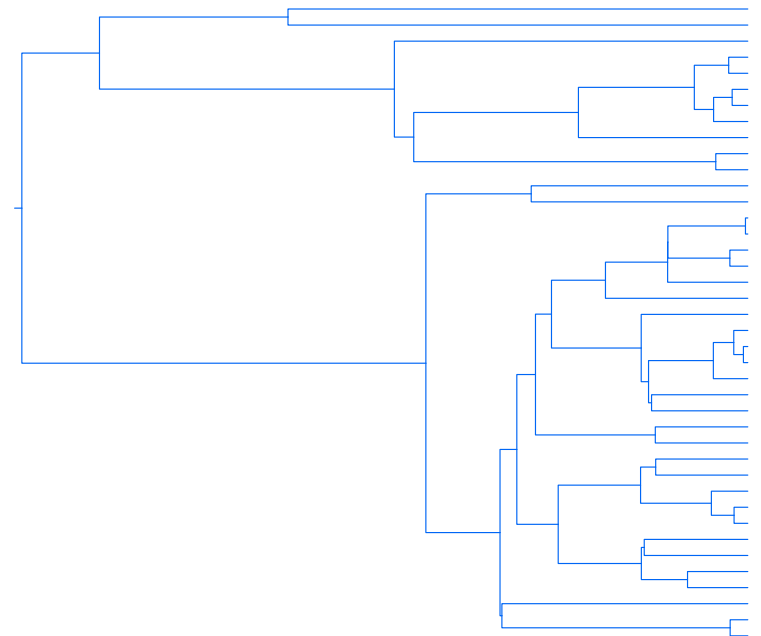
Will Freyman

IB200, Spring 2016

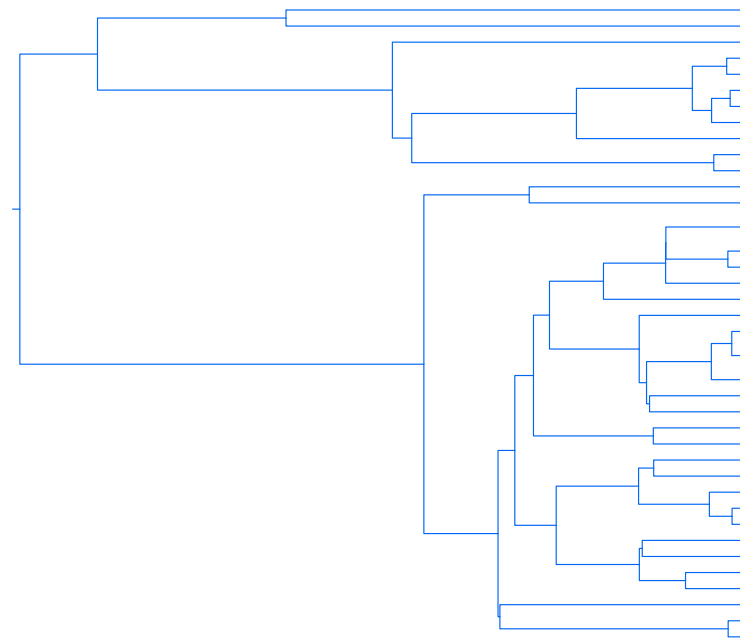
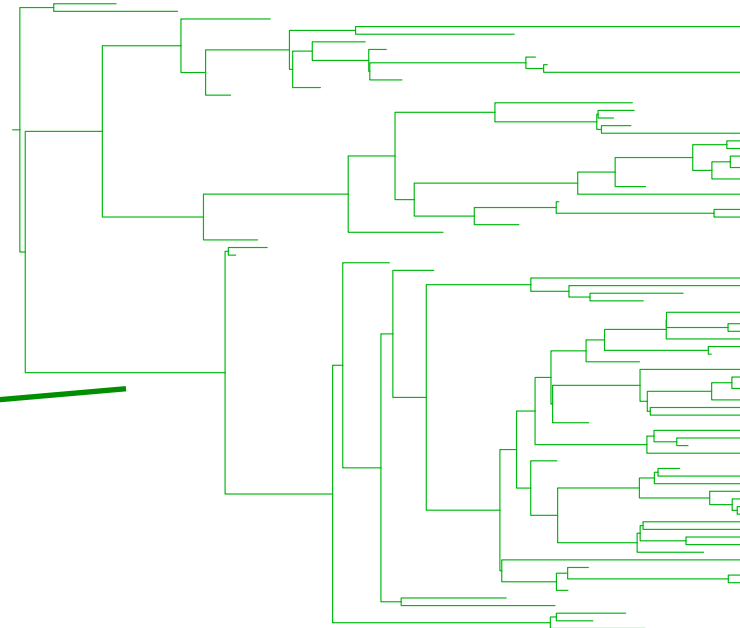
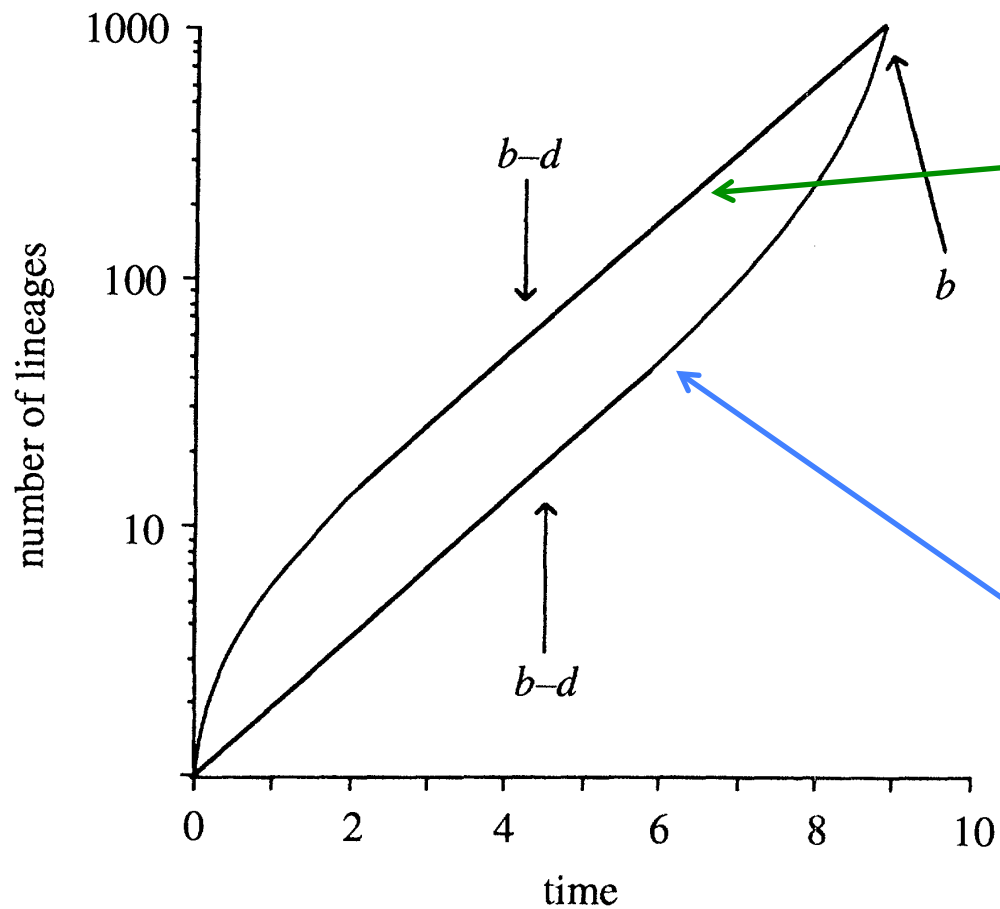


birth-death processes:

1. constant rate
2. character dependent
3. branch heterogenous



# constant rate birth-death process



# constant rate birth-death process

Probability of N lineages at time t:

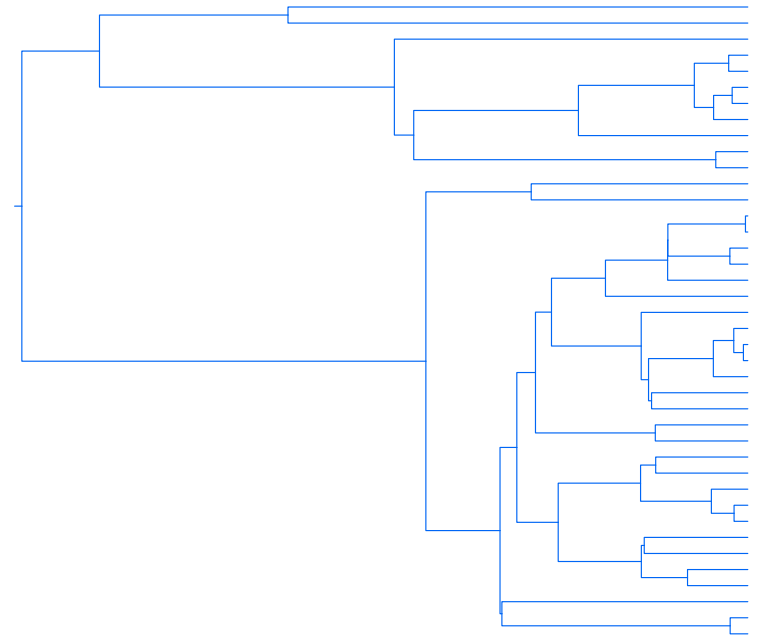
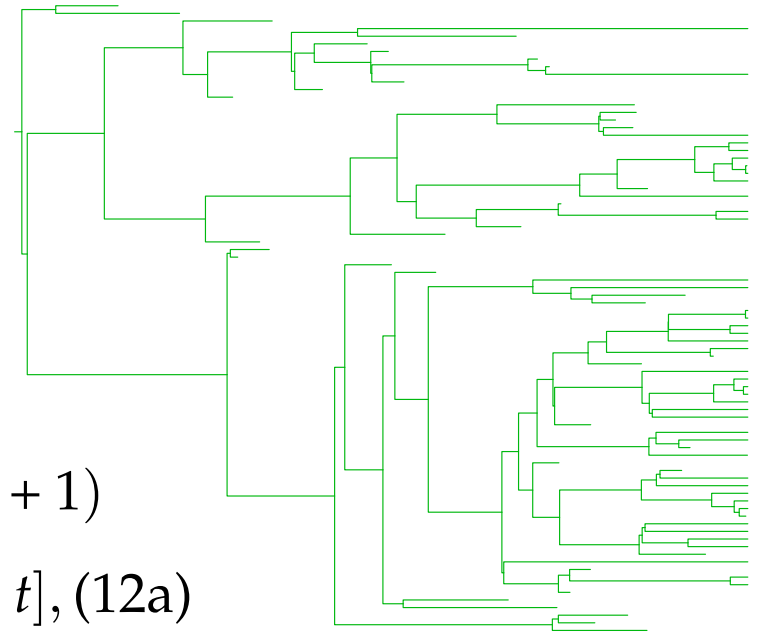
$$\frac{d\mathbb{P}[N_g ; t]}{dt} = \lambda_1(N_g - 1)\mathbb{P}[N_g - 1 ; t] + \mu_1(N_g + 1) \times \mathbb{P}[N_g + 1 ; t] - (\lambda_1 + \mu_1)N_g\mathbb{P}[N_g ; t], (12a)$$

Initial conditions:

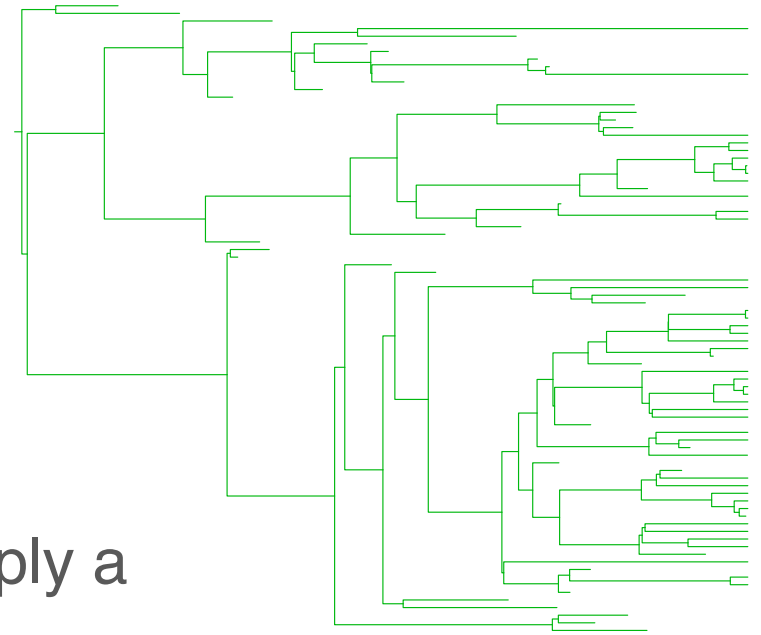
$$\mathbb{P}[N_g = N_g(0) ; t = 0] = 1$$

Expected number of lineages at time t:

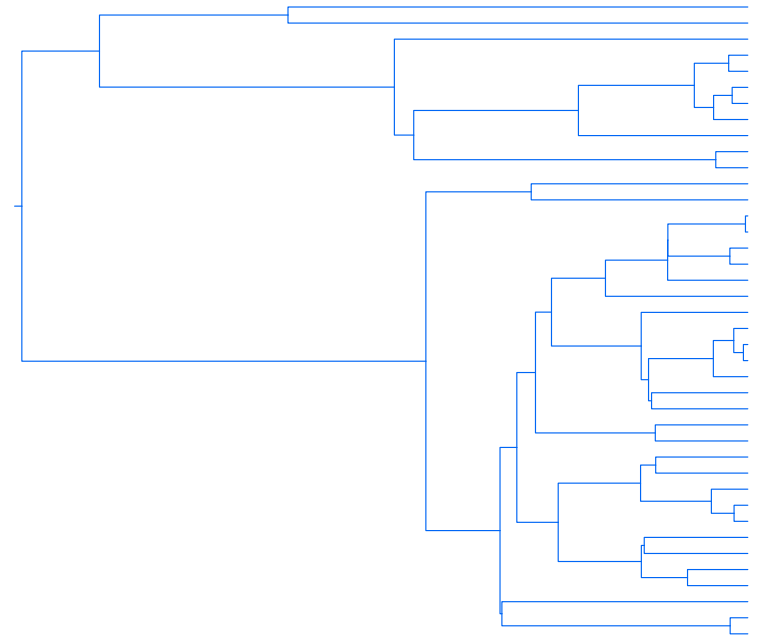
$$\mathbb{E}[N_g, t] = N_g(0)e^{(\lambda_1 - \mu_1)t}$$



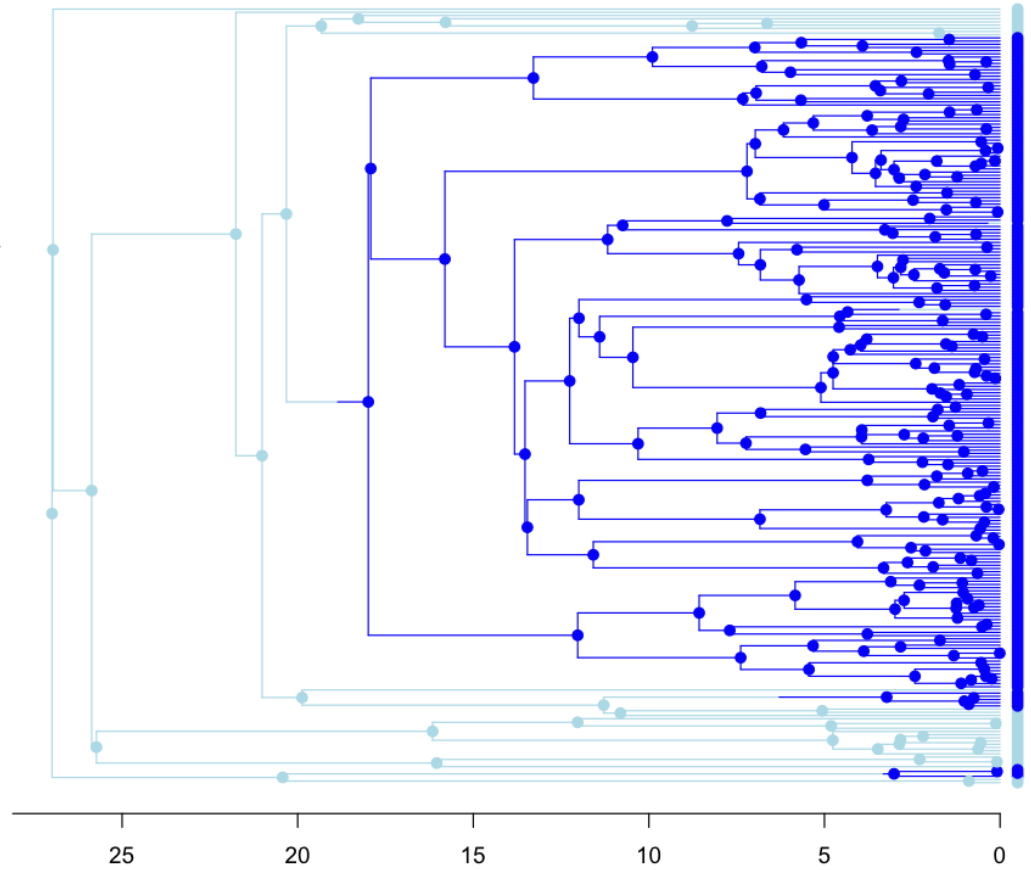
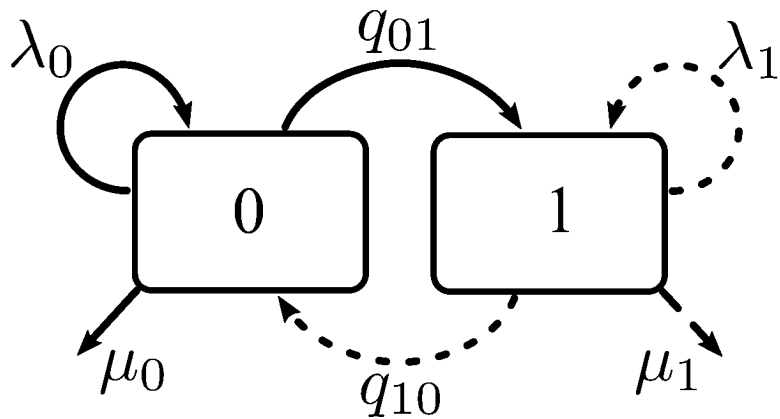
constant rate birth-death process



Yule (pure birth) processes are simply a special case where  $\mu = 0$



# character dependent birth-death processes



# character dependent birth-death processes

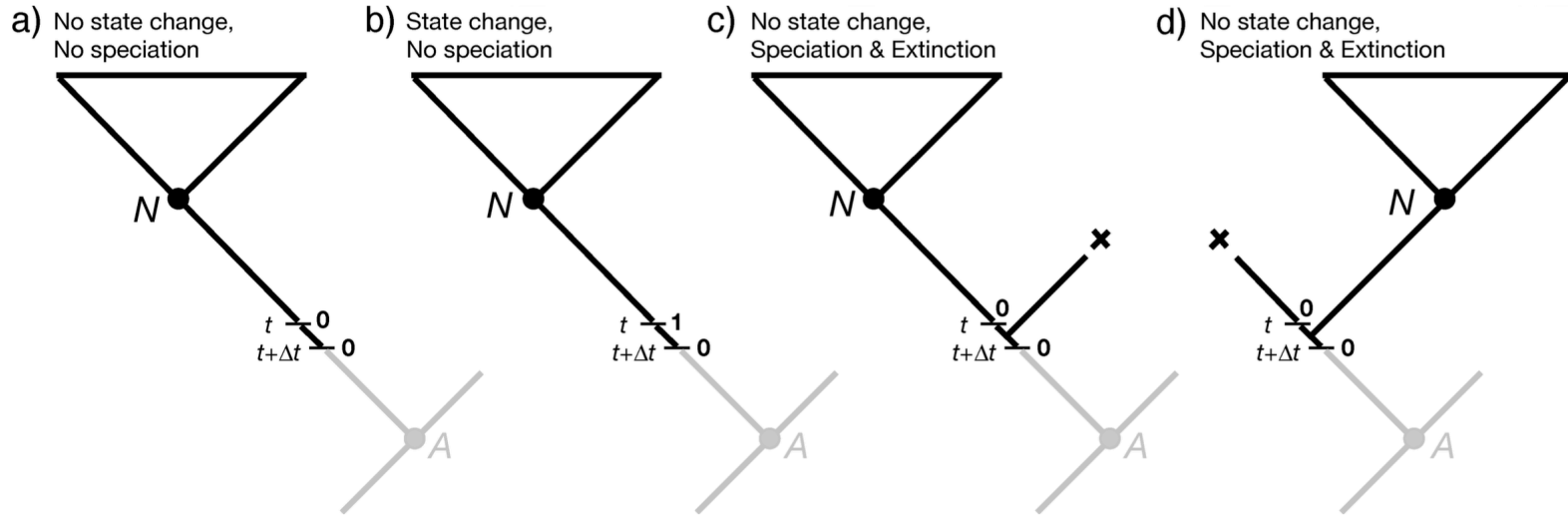


FIGURE 2. Alternative scenarios by which a lineage with state 0 at time  $t+\Delta t$  on the branch might yield clade descended from node  $N$  but no other living descendants.

$$D_{N0}(t+\Delta t) =$$

$$(1 - \mu_0 \Delta t) \times$$

$$[(1 - q_{01} \Delta t)(1 - \lambda_0 \Delta t) D_{N0}(t)$$

$$+ (q_{01} \Delta t)(1 - \lambda_0 \Delta t) D_{N1}(t)$$

$$+ (1 - q_{01} \Delta t)(\lambda_0 \Delta t) E_0(t) D_{N0}(t)$$

$$+ (1 - q_{01} \Delta t)(\lambda_0 \Delta t) E_0(t) D_{N0}(t)]$$

$$+ (\mu_0 \Delta t) \times 0$$

(in all cases no extinction in  $\Delta t$ )

(see Fig. 2a: No state change, no speciation)

(see Fig. 2b: State change, no speciation)

(see Fig. 2c: No state change, speciation, extinction)

(see Fig. 2d: No state change, speciation, extinction)

(if the lineage went extinct, the clade has zero probability of being observed)

(1)

# character dependent birth-death processes

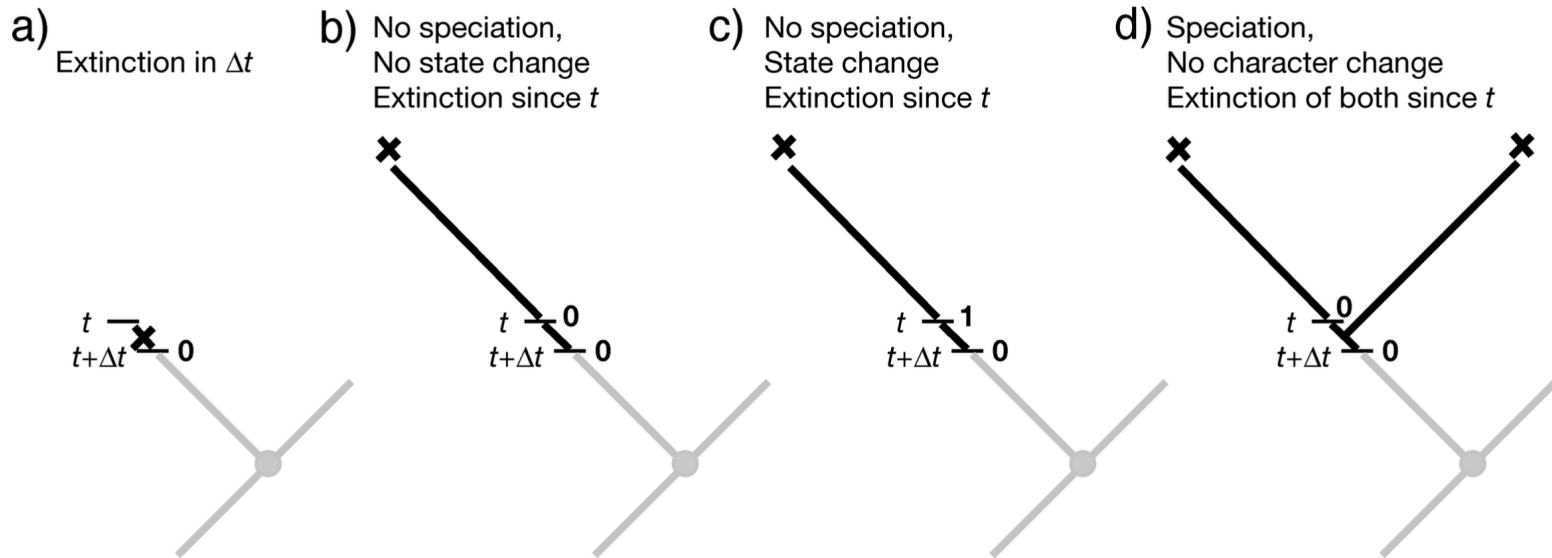


FIGURE 3. Alternative scenarios by which a lineage at time  $t$  with state 0 might go extinct.

$$E_0(t + \Delta t) =$$

$$\mu_0 \Delta t$$

$$+ (1 - \mu_0 \Delta t)(1 - q_{01} \Delta t)(1 - \lambda_0 \Delta t)E_0(t)$$

$$+ (1 - \mu_0 \Delta t)(q_{01} \Delta t)(1 - \lambda_0 \Delta t)E_1(t)$$

$$+ (1 - \mu_0 \Delta t)(1 - q_{01} \Delta t)(\lambda_0 \Delta t)E_0(t)^2$$

(see Fig. 3a: Extinction in  $\Delta t$ )

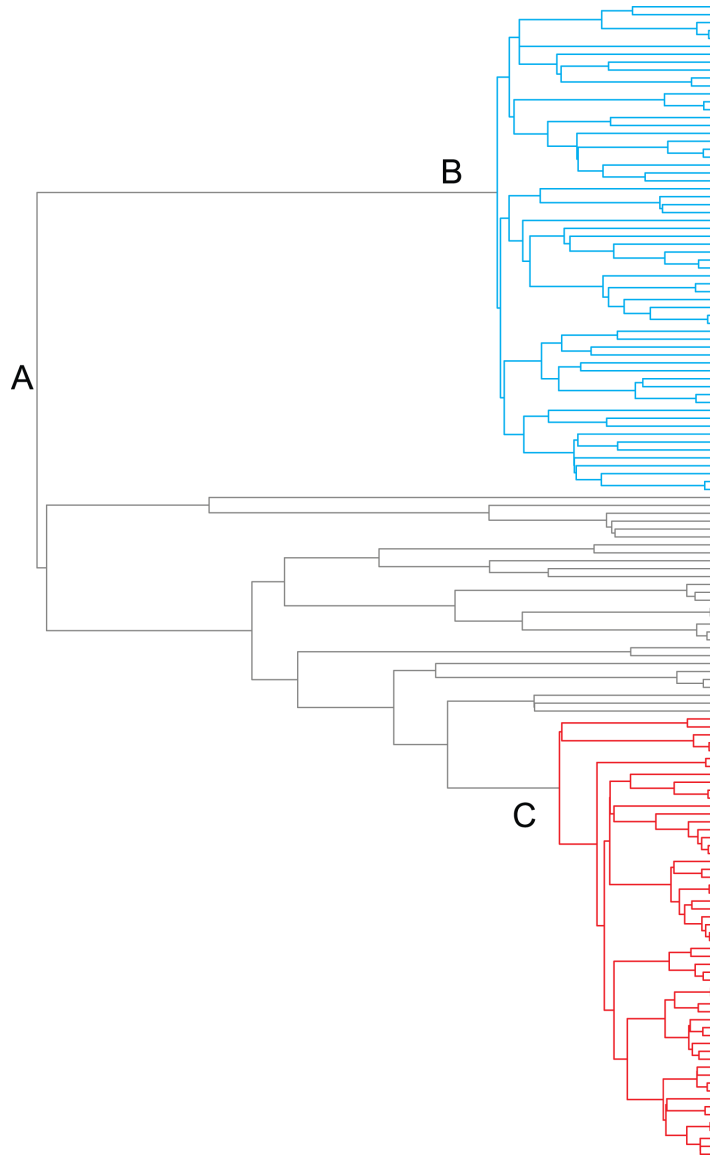
(see Fig. 3b: No state change, no speciation)

(see Fig. 3c: State change, no speciation)

(see Fig. 3d: No state change, speciation)



# branch heterogeneous birth-death processes



A compound Poisson process introduces shifts in the diversification process across lineages and through time.

Rate shift events occur according to a Poisson process

$$P(k \text{ events in interval}) = \frac{\lambda^k e^{-\lambda}}{k!}$$

where the rate parameter  $\lambda$  equals the average number of events in an interval.

This assumes that descendant lineages inherit diversification regimes.