# Quantitative natural selection 

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## 1 Fisher's fundamental theorem of evolution

### 1.1 The fundamental theorem

In a population, a given locus may host one of $n$ alleles: $A_{1}, A_{2}, \ldots, A_{n}$. The frequency at birth time of the pair $\left(A_{i}, A_{i}\right)$ is $P_{i i}$, and, because the pairs $\left(A_{i}, A_{j}\right)$ and $\left(A_{j}, A_{i}\right)$ are undistiguishable, their frequency is $2 P_{i j}$. Obviously, $\sum P_{i j}=1$.

The pair $\left(A_{i}, A_{j}\right)$ causes a viability $w_{i j}$, which measures the probability that an individual with this pair of alleles reach the age of reproduction. (Alternatively: a measure of the number of his progeny). The mean fitness and variance of the population at birth are

$$
\bar{w}=\sum_{i j} P_{i j} w_{i j}, \quad \text { and } \quad \sigma^{2}=\sum_{i j}\left(w_{i j}-\bar{w}\right)^{2} P_{i j} .
$$

The frequency of the pair $\left(A_{i}, A_{j}\right)$ at the age of reproduction is

$$
P_{i j}^{\prime}=\frac{w_{i j}}{\bar{w}} P_{i j} .
$$

This is also the frequency in the next generation. The new mean fitness is

$$
\bar{w}^{\prime}=\sum_{i j} P_{i j}^{\prime} w_{i j}=\sum_{i j} \frac{w_{i j}^{2}}{\bar{w}} P_{i j},
$$

and the variation of mean fitness is therefore

$$
\Delta \bar{w}=\frac{1}{\bar{w}}\left(\sum_{i j} w_{i j}^{2} P_{i j}-\bar{w}^{2}\right)=\frac{1}{\bar{w}} \sum_{i j}\left(w_{i j}^{2}-\bar{w}^{2}\right) P_{i j}
$$

This can also be written as

$$
\Delta \bar{w}=\frac{1}{\bar{w}}\left(\sum_{i j}\left(w_{i j}-\bar{w}\right)^{2} P_{i j}+2 \sum_{i j} w_{i j} \bar{w} P_{i j}-2 \bar{w}^{2}\right)
$$

The last two terms cancel, to leave

$$
\begin{equation*}
\Delta \bar{w}=\frac{1}{\bar{w}} \sum_{i j}\left(w_{i j}-\bar{w}\right)^{2} P_{i j}=\frac{\sigma^{2}}{\bar{w}} . \tag{1}
\end{equation*}
$$

### 1.2 Further remarks

1. In the above calculation, whose result is known as Fisher's fundamental theorem of evolution, the fact that we deal with pairs of alleles and double indices $(i j$ ) plays no role.
2. In that respect, one considers the frequencies of isolated alleles as

$$
p_{i}=\sum_{j} P_{i j},
$$

and random mating translates into the equality $P_{i j}=p_{i} p_{j}$, which is not satisfied under preferred mating. The increase in $p_{i}$ during one generation is

$$
\delta_{i}:=p_{i}^{\prime}-p_{i}=\frac{1}{\bar{w}} \sum_{j} P_{i j}\left(w_{i j}-\bar{w}\right) .
$$

3. One defines the marginal viability effect of allele $i$ as $\alpha_{i}$ defined as the solution of the following "least squares" optimisatiom problem (see [1])

$$
\min _{\alpha} \sum_{i j} P_{i j}\left(w_{i j}-\bar{w}-\alpha_{i}-\alpha_{j}\right)^{2},
$$

which is given in terms of the matrix $P=\left(P_{i j}\right)$, its diagonal $D$ and the vector $\delta$ of marginal increases by (caution: $\delta \bar{w}$ is just the product of the vector $\delta$ and the scalar $\bar{w}) \alpha=(P+D)^{-1} \delta \bar{w}$.
4. The variation of the genetic viability variance may also be evaluated, as

$$
\begin{align*}
\Delta \sigma^{2} & :=\sigma^{2}-\sigma^{2}=\sum_{i j} P_{i j} \frac{w_{i j}}{\bar{w}}\left(w_{i j}-\bar{w}-\frac{\sigma^{2}}{\bar{w}}\right)-\sum_{i j} P_{i j}\left(w_{i j}-\bar{w}\right) \\
= & \sum_{i j} P_{i j}\left(\frac{w_{i j}}{\bar{w}}-1\right)\left(w_{i j}-\bar{w}\right)^{2}-2 \frac{\sigma^{2}}{\bar{w}} \sum_{i j} P_{i j} \frac{w_{i j}}{\bar{w}}\left(w_{i j}-\bar{w}\right)+\frac{\sigma^{4}}{\bar{w}^{2}} \\
= & \frac{1}{\bar{w}} \sum_{i j} P_{i j}\left(w_{i j}-\bar{w}\right)^{3}-2 \frac{\sigma^{2}}{\bar{w}^{2}} \sum_{i j} P_{i j}\left(w_{i j}-\bar{w}\right)^{2} \\
& -2 \frac{\sigma^{2}}{\bar{w}^{2}} \sum_{i j} P_{i j} \bar{w}\left(w_{i j}-\bar{w}\right)+\frac{\sigma^{4}}{\bar{w}^{2}} \\
= & \frac{1}{\bar{w}} \sum_{i j} P_{i j}\left(w_{i j}-\bar{w}\right)^{3}-\frac{\sigma^{4}}{\bar{w}^{2}} \\
= & \frac{1}{\bar{w}} \sum_{i j} P_{i j}\left(w_{i j}-\bar{w}\right)^{3}-(\Delta \bar{w})^{2} . \tag{2}
\end{align*}
$$

## 2 Quantitative genetics and the breeder's equation

(Pierre Bernhard, January, 22, 2013)

### 2.1 Introduction

We consider a population $\Omega$ of a given species. Each individual is characterized by a phenotype (collection of traits) $z \in \mathbb{R}^{n}$. However, the value of each trait may be partitioned as a mean value $\zeta$, which depends on the genotype of the individual, and an environmental variability $\varepsilon$, a random variable with zero mean, density $\pi(\cdot)$, independant from the distribution of $\zeta$. Our set of hypotheses is therefore: $z, \zeta, \varepsilon$ $\in \mathbb{R}^{n}$, and

$$
\begin{aligned}
& z=\zeta+\varepsilon \\
& \mathbb{E} \varepsilon=\int_{\mathbb{R}^{n}} \varepsilon \pi(\varepsilon) \mathrm{d} \varepsilon=0 \quad \Longrightarrow \quad \bar{z}:=\mathbb{E} z=\mathbb{E} \zeta=: \bar{\zeta} \\
& \mathbb{E}\binom{\zeta-\bar{\zeta}}{\varepsilon}\left((\zeta-\bar{\zeta})^{t} \quad \varepsilon^{t}\right)=\left(\begin{array}{cc}
G & 0 \\
0 & E
\end{array}\right),
\end{aligned}
$$

hence also

$$
P:=\mathbb{E}(z-\bar{z})(z-\bar{z})^{t}=G+E
$$

$(G$ stands for Genetic, $E$ for Environmental, and $P$ for Population. Notations borrowed from [2].)

The (misleading ?) notation $\mathbb{E} \zeta$ refers to the mean over the population $\Omega$. The total "weight" of $\Omega$ is $N$. There is a difficulty here in the fact that, to simplify the notation, we shall often do as if $\Omega$ were a continuum. Therefore we call "weight" of the population what should be the number of individuals if it were finite.

The "weight" of individuals with traits in a given subdomain of $\mathbb{R}^{n}$ is a measure over $\mathbb{R}^{n}$. We assume that it has a density $n(z)$, and that there is a corresponding density $\nu(\zeta)$ of the genotype-induced mean traits. (We shall call $\zeta$ the genotype, in short.)

We shall assume with little loss of generality that $\pi, n$ and $\nu$ have compact support. All integrals will be over $\mathbb{R}^{n}$ or $\mathbb{R}^{\times} \mathbb{R}^{n}$ as needed. Hence

$$
N=\int \nu(\zeta) \mathrm{d} \zeta, \quad \bar{z}=\bar{\zeta}=\frac{1}{N} \int \zeta \nu(\zeta) \mathrm{d} \zeta
$$

We shall consider the change in these variables from generation $k$ to generation $k+1$, adding a subscript $k$ or $k+1$ as needed to the quantities that change with them. We assume that the fitness of the individuals is related to $z$ by a function $F(z)$ which measures the excess of births over deaths per capita among individuals with phenotype $z$.

### 2.2 Traits mean value

### 2.2.1 Asexual reproduction

In this simple model, "likes beget likes", i.e. the offspring have the same genotype as their parent. As a result, we get the following simple hereditary mechanism:

$$
\begin{equation*}
\nu_{k+1}(\zeta)=\int(1+F(\zeta+\varepsilon)) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \tag{3}
\end{equation*}
$$

and

$$
N_{k+1}=\iint(1+F(\zeta+\varepsilon)) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta
$$

Let $\bar{F}_{k}=\left(1 / N_{k}\right) \int F(\zeta+\varepsilon) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \zeta \mathrm{d} \varepsilon$ denote the avarage fitness of the generation $k$. We get

$$
N_{k+1}=\left(1+\bar{F}_{k}\right) N_{k}
$$

We aim to compute $\bar{z}_{k+1}$. We have

$$
\begin{aligned}
\bar{z}_{k+1}= & \frac{1}{N_{k+1}} \int \zeta \nu_{k+1}(\zeta) \mathrm{d} \zeta=\frac{1}{N_{k+1}} \iint \zeta(1+F(\zeta+\varepsilon)) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta \\
= & \frac{1}{N_{k+1}} \iint \zeta\left(1+\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta+ \\
& \frac{1}{N_{k+1}} \iint \zeta\left(F(\zeta+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta \\
= & \bar{z}_{k}+\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}\right)\left(F(\zeta+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta .
\end{aligned}
$$

The last equation uses the fact that

$$
\frac{1}{N_{k}} \iint \bar{\zeta}_{k}\left(F(\zeta+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta=0
$$

Let

$$
\begin{equation*}
\gamma_{k}=\frac{1}{N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}\right)\left(F(\zeta+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta \tag{4}
\end{equation*}
$$

denote the covariance between the additive genetic variation and fitness in the population.

We obtain the fundamental theorem:
Theorem 1 The variation in mean phenotype value in one generation is proportional to the covariance between additive genetic variation and fitness in the population:

$$
\begin{equation*}
\bar{z}_{k+1}=\bar{z}_{k}+\frac{\gamma_{k}}{1+\bar{F}_{k}} . \tag{5}
\end{equation*}
$$

Affine approximation Assume that the variations in $z$ are actually sufficiently small so that in the range considered, $F$ is well approximated by its first order linear approximation

$$
\begin{equation*}
F(z)=\alpha+\langle\beta, z\rangle \tag{6}
\end{equation*}
$$

The vector $\beta$ plays the role of $\nabla F$ or selection gradient. It follows that $\bar{F}=$ $\alpha+\langle\beta, \bar{z}\rangle$. Hence, the variation in $\bar{z}$ is

$$
\begin{aligned}
\bar{z}_{k+1}-\bar{z}_{k} & =\frac{1}{N_{k}\left(1+\bar{F}_{k}\right)} \iint\left(\zeta-\bar{\zeta}_{k}\right)\left(\zeta+\varepsilon-\bar{\zeta}_{k}\right)^{t} \beta \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta \\
& =\frac{1}{1+\bar{F}_{k}} G_{k} \beta+\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \int\left[\int\left(\zeta-\bar{\zeta}_{k}\right) \nu_{k}(\zeta) \mathrm{d} \zeta\right] \varepsilon^{t} \beta \pi(\varepsilon) \mathrm{d} \varepsilon
\end{aligned}
$$

The last integral is null (it is the product of two null terms), and we obtain the main equation of natural selection:

$$
\begin{equation*}
\bar{z}_{k+1}-\bar{z}_{k}=\frac{1}{1+\bar{F}_{k}} G_{k} \beta \tag{7}
\end{equation*}
$$

However, the selection gradient $\beta$ is not directly measurable. What is measurable is the covariance $S$ between traits and fitness. Let therefore

$$
S_{k}:=\int\left(z-\bar{z}_{k}\right)\left(F(z)-\bar{F}_{k}\right) n_{k}(z) \mathrm{d} z
$$

with the same affine approximation of $F$, this gives

$$
S_{k}=P_{k} \beta
$$

so that with the main equation (7), we get the breeder's equation:

$$
\begin{equation*}
\bar{z}_{k+1}-\bar{z}_{k}=\frac{1}{1+\bar{F}_{k}} G_{k} P_{k}^{-1} S_{k} \tag{8}
\end{equation*}
$$

### 2.2.2 Sexual reproduction

We provide a vastly simplified model of sexual reproduction. Say, for now, that we are interested in a male character, typically a male "display" such as considered in sexual selection. Let now $n(z)$ and $\nu(\zeta)$ be densities of males. We assume that the genotypes of the offspring of a given male are distributed around the parent's genotype, the difference being a random variable $\eta$ with zero mean, and density $\rho(\cdot)$. Hence, the offspring of every male with genotype $\zeta$ are of the form $\zeta+\eta$, with

$$
\int \eta \rho(\eta) \mathrm{d} \eta=0
$$

Let $\mu_{k+1}(\zeta)$ be the measure density of the offspring of all males with genotype $\zeta$ in population $k$, i.e.

$$
\mu_{k+1}(\zeta)=\int(1+F(\zeta+\varepsilon)) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon
$$

Our simplified model of sexual reproduction yields

$$
\nu_{k+1}(\zeta)=\int \mu_{k+1}(\zeta-\eta) \rho(\eta) \mathrm{d} \eta
$$

Hence,

$$
\begin{equation*}
\nu_{k+1}(\zeta)=\iint(1+F(\zeta-\eta+\varepsilon)) \nu_{k}(\zeta-\eta) \pi(\varepsilon) \rho(\eta) \mathrm{d} \varepsilon \mathrm{~d} \eta \tag{9}
\end{equation*}
$$

and

$$
\bar{z}_{k+1}(\zeta)=\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iiint \zeta(1+F(\zeta-\eta+\varepsilon)) \nu_{k}(\zeta-\eta) \pi(\varepsilon) \rho(\eta) \mathrm{d} \varepsilon \mathrm{~d} \eta \mathrm{~d} \zeta
$$

Hence

$$
\begin{aligned}
& \bar{z}_{k+1}(\zeta)= \\
& \quad \frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iiint(\zeta-\eta)(1+F(\zeta-\eta+\varepsilon)) \nu_{k}(\zeta-\eta) \pi(\varepsilon) \rho(\eta) \mathrm{d} \varepsilon \mathrm{~d} \eta \mathrm{~d} \zeta \\
& +\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iiint \eta(1+F(\zeta-\eta+\varepsilon)) \nu_{k}(\zeta-\eta) \pi(\varepsilon) \rho(\eta) \mathrm{d} \varepsilon \mathrm{~d} \eta \mathrm{~d} \zeta
\end{aligned}
$$

Using Fubini's theorem, we integrate first in $\zeta$ as the inner integral, then in $\varepsilon$, and finally in $\eta$ as the outer integral. Let $\theta=\zeta-\eta$. We get

$$
\begin{aligned}
\bar{z}_{k+1}(\zeta) & =\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \int\left[\iint \theta(1+F(\theta+\varepsilon)) \nu_{k}(\theta) \pi(\varepsilon) \mathrm{d} \theta \mathrm{~d} \varepsilon\right] \rho(\eta) \mathrm{d} \eta \\
& +\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \int \eta\left[\iint(1+F(\theta+\varepsilon)) \nu_{k}(\theta) \pi(\varepsilon) \mathrm{d} \zeta \mathrm{~d} \varepsilon\right] \rho(\eta) \mathrm{d} \eta
\end{aligned}
$$

In the first line, the inner double integral is exactly the same as for the asexual reproduction, and is independent from $\eta$, it is therefore multiplied by $\int \rho(\eta) \mathrm{d} \eta=1$. In the second line, the inner double integral is again independent from $\eta$. It is therefore just multiplied by $\int \eta \rho(\eta) \mathrm{d} \eta=0$ by hypothesis.

Therefore, for this highly simplified model of sexual reproduction, we recover the same theorem and equations (7), (8), as in our model of asexual reproduction.

### 2.3 Genetic covariance

In [2], the authors question whether the genetic covariance matrix $G$ changes from generation to generation, and, based upon statistical laboratory experiments, concludes that indeed, it does. We propose here a investigation of that question based upon our model.

### 2.3.1 Asexual reproduction

We start again from equation (3), and get

$$
G_{k+1}=\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iint\left(\zeta-\bar{\zeta}_{k+1}\right)\left(\zeta-\bar{\zeta}_{k+1}\right)^{t}\left(1+\bar{F}_{k}(\zeta+\varepsilon)\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta
$$

Replacing as previously $1+F$ by $\left(1+\bar{F}_{k}\right)+\left(F-\bar{F}_{k}\right)$ and using (5), we get

$$
G_{k+1}=A+B
$$

with

$$
\begin{array}{r}
A=\frac{1}{N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}-\frac{\gamma_{k}}{1+\bar{F}_{k}}\right)\left(\zeta-\bar{\zeta}_{k}-\frac{\gamma_{k}}{1+\bar{F}_{k}}\right)^{t} \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta \\
B=\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}-\frac{\gamma_{k}}{1+\bar{F}_{k}}\right)\left(\zeta-\bar{\zeta}_{k}-\frac{\gamma_{k}}{1+\bar{F}_{k}}\right)^{t}\left(F(\zeta+\varepsilon)-\bar{F}_{k}\right) \\
\nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta .
\end{array}
$$

We easily get

$$
A=G_{k}+\frac{\gamma_{k} \gamma_{k}^{t}}{\left(1+\bar{F}_{k}\right)^{2}}
$$

Concerning $B$ we have

$$
\begin{aligned}
B & =\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}\right)\left(\zeta-\bar{\zeta}_{k}\right)^{t}\left(F(\zeta+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta \\
& -\left[\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}\right)\left(F(\bar{\zeta}+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta\right] \frac{\gamma_{k}^{t}}{1+\bar{F}_{k}} \\
& -\frac{\gamma_{k}}{1+\bar{F}_{k}}\left[\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}\right)^{t}\left(F(\bar{\zeta}+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta\right] \\
& +\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \frac{\gamma_{k} \gamma_{k}^{t}}{\left(1+\bar{F}_{k}\right)^{2}} \iint\left(F(\bar{\zeta}+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta .
\end{aligned}
$$

In this expression, the two bracketed integrals are transposed from each other, and are equal to $\gamma_{k} /\left(1+\bar{F}_{k}\right)$, and the last line is null. The first line, on the other hand, involves a third moment statistics between $\zeta$ twice and fitness

$$
T_{k}:=\frac{1}{N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}\right)\left(\zeta-\bar{\zeta}_{k}\right)^{t}\left(F(\zeta+\varepsilon)-\bar{F}_{k}\right) \nu_{k}(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta
$$

Hence

$$
B=\frac{1}{1+\bar{F}_{k}} T_{k}-2 \frac{\gamma_{k} \gamma_{k}^{t}}{\left(1+\bar{F}_{k}\right)^{2}}
$$

and finally,

$$
\begin{equation*}
G_{k+1}=G_{k}-\frac{\gamma_{k} \gamma_{k}^{t}}{\left(1+\bar{F}_{k}\right)^{2}}+\frac{1}{1+\bar{F}_{k}} T_{k} \tag{10}
\end{equation*}
$$

or

$$
\begin{equation*}
G_{k+1}-G_{k}=\frac{1}{1+\bar{F}_{k}} T_{k}-\left(\bar{z}_{k+1}-\bar{z}_{k}\right)\left(\bar{z}_{k+1}-\bar{z}_{k}\right)^{t} \tag{11}
\end{equation*}
$$

The second term in (10) is nonpositive definite. Hence, if the third moment $T_{k}$ is small, natural selection tends to lower genetic diversity, as measured by its covariance matrix $G$.

Affine approximation If we use the affine approximation (6), we find (we must insert the term $F-\bar{F}_{k}=\left(\zeta+\varepsilon-\bar{\zeta}_{k}\right)^{t} \beta$ between the two $\zeta-\bar{\zeta}_{k}$ to have a correctly formed matrix product)

$$
\begin{aligned}
T_{k} & =\frac{1}{N_{k}} \iint\left(\zeta-\bar{\zeta}_{k}\right)\left(\zeta+\varepsilon-\bar{\zeta}_{k}\right)^{t} \beta\left(\zeta-\bar{\zeta}_{k}\right)^{t} \nu(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta \\
& =\frac{1}{N_{k}} \int\left(\zeta-\bar{\zeta}_{k}\right)\left(\zeta-\bar{\zeta}_{k}\right)^{t} \beta\left(\zeta-\bar{\zeta}_{k}\right)^{t} \nu(\zeta) \mathrm{d} \zeta
\end{aligned}
$$

As a matter of fact,

$$
\iint\left(\zeta-\bar{\zeta}_{k}\right) \varepsilon^{t} \beta\left(\zeta-\bar{\zeta}_{k}\right)^{t} \nu(\zeta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \zeta=0
$$

because each of its terms is of the form

$$
\iint \phi(\zeta) \nu_{k}(\zeta) \mathrm{d} \zeta \varepsilon_{i} \pi(\varepsilon) \mathrm{d} \varepsilon=\int \phi(\zeta) \nu_{k}(\zeta) \mathrm{d} \zeta \int \varepsilon_{i} \pi(\varepsilon) \mathrm{d} \varepsilon=0
$$

Moreover, $T_{k}$ can be written as the contracted product of the third order statistics tensor of $\zeta$. Let
$H_{k}:=\frac{1}{N_{k}} \int\left(\zeta-\bar{\zeta}_{k}\right) \otimes\left(\zeta-\bar{\zeta}_{k}\right) \otimes\left(\zeta-\bar{\zeta}_{k}\right) \pi(\varepsilon) \mathrm{d} \zeta=\frac{1}{N_{k}} \int\left(\zeta-\bar{\zeta}_{k}\right)^{\otimes 3} \nu(\zeta) \mathrm{d} \zeta$,
we have

$$
T_{k}=H_{k} \cdot \beta
$$

Using the evaluation of $\gamma_{k}$ made above, we finally have

$$
G_{k+1}=G_{k}-\frac{1}{\left(1+\bar{F}_{k}\right)^{2}} G_{k} \beta \beta^{t} G_{k}+\frac{1}{1+\bar{F}_{k}} H_{k} \cdot \beta
$$

### 2.3.2 Sexual reproduction

We now extend this analysis to our simple model of sexual reproduction, using (9).
We therefore have

$$
\begin{aligned}
G_{k+1}= & \frac{1}{\left(1+\bar{F}_{k}\right) N_{k}} \\
& \iiint\left(\zeta-\bar{\zeta}_{k}\right)\left(\zeta-\bar{\zeta}_{k}\right)^{t}(1+F(\zeta-\eta+\varepsilon)) \nu_{k}(\zeta-\eta) \pi(\varepsilon) \rho(\eta) \mathrm{d} \zeta \mathrm{~d} \varepsilon \mathrm{~d} \eta
\end{aligned}
$$

We rewrite this equation as

$$
G_{k+1}=\frac{1}{\left(1+\bar{F}_{k}\right) N_{k}}\left(A+B+B^{t}+C\right)
$$

with

$$
\begin{aligned}
& A=\iiint\left(\zeta-\eta-\bar{\zeta}_{k+1}\right)\left(\zeta-\eta-\bar{\zeta}_{k+1}\right)^{t}(1+F(\zeta-\eta+\varepsilon)) \nu_{k}(\zeta-\eta) \pi(\varepsilon) \mathrm{d} \zeta \mathrm{~d} \varepsilon \rho(\eta) \mathrm{d} \eta \\
& B=\int \eta\left[\iint\left(\zeta-\eta-\bar{\zeta}_{k+1}\right)^{t}(1+F(\zeta-\eta+\varepsilon)) \nu_{k}(\zeta-\eta) \pi(\varepsilon) \mathrm{d} \varepsilon \mathrm{~d} \eta\right] \rho(\eta) \mathrm{d} \eta \\
& C=\int \eta \eta^{t}\left[\iint(1+F(\zeta-\eta+\varepsilon)) \nu_{k}(\zeta-\eta) \pi(\varepsilon) \mathrm{d} \zeta \mathrm{~d} \varepsilon\right] \rho(\eta) \mathrm{d} \eta
\end{aligned}
$$

In each of these three terms, using Fubini's theorem, we integrate in $\eta$ as the outer integral, and in the inner double integral, we make the change of variable $\zeta-\eta=$ $\theta$. The three inner integrals are independant of $\eta$, therefore the integration in $\eta$ amounts to a multiplication by 1 and can be ignored.

The term $A$ coincides with the formula of the asexual reproduction case of the previous subsection. The inner double integral of the term $B$ reads

$$
\int\left(\theta-\bar{\zeta}_{k+1}\right) \nu_{k+1}(\theta) \mathrm{d} \theta=0
$$

and the double integral of the term $C$ is just $1+\bar{F}_{k}$. Let therefore the covariance matrix of $\eta$ be

$$
D:=\mathbb{E} \eta \eta^{t}=\int \eta \eta^{t} \rho(\eta) \mathrm{d} \eta
$$

we find

$$
\begin{equation*}
G_{k+1}=G_{k}-\frac{\gamma_{k} \gamma_{k}^{t}}{(1+\bar{F})^{2}}+\frac{1}{1+\bar{F}_{k}}\left(T_{k}+D\right) \tag{12}
\end{equation*}
$$

or in the affine approximation

$$
G_{k+1}=G_{k}-\frac{1}{(1+\bar{F})^{2}} G_{k} \beta \beta^{t} G_{k}+\frac{1}{1+\bar{F}_{k}}\left(H_{k} \cdot \beta+D\right) .
$$

### 2.4 Final remarks

- In the above model, let $1+F=w$, and likewise $1+\bar{F}_{k}=\bar{w}_{k}$, be the ratio of births to deaths and its mean in a population, and notice the striking similarity between equations (1) and (5) on the one hand, and (2) and (11) on the other hand.
- Comparison of equations (10) and (12) show that our overly simplified model suffices to show that sexual reproduction increases the genetic variance.


## References

[1] J. W. Ewens and A. Hastings, Aspects of optimality behavior in population genetics theory, in Evolution and biocomputation : computational models of evolution, W. Banzhaf and F. H. Eeckman, eds., Springer, Berlin, 1995, pp. 7-17.
[2] J. Steppan, Scott, C. Phillips, Patrick, and D. Houle, Comparative quantitative genetics: evolution of the $g$ matrix, Trends in Ecology \& Evolution, 17 (2002), pp. 320-327.

