Ancestral genomic contributions to complex traits in contemporary Europeans

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Summary

The contemporary European genetic makeup was formed in the last 8000 years when local Western Hunter-Gatherers mixed with incoming Anatolian Neolithic farmers and Pontic Steppe pastoralists¹⁻³. This encounter combined genetic variants with distinct evolutionary histories and, together with new environmental challenges faced by the post-Neolithic European farmers, unlocked novel human adaptations⁴.

Previous research efforts have inferred phenotypes in these source populations, using either a few

single loci^{5–7} or polygenic scores based on genome-wide association studies^{8–10}, and investigated the strength and timing of natural selection on traits such as lactase persistence or standing height^{6,11,12}. However, how ancient populations contributed to present-day phenotypic variation is poorly understood.

Here we investigate how the unique tiling of genetic variants inherited from different ancestral components drives the complex traits landscape of contemporary Europeans, and quantify selection patterns associated with these components. Using matching individual-level genotype and phenotype data for 27 traits in the Estonian biobank¹³ and genotype data directly from the ancient source populations, we quantify the contributions from each ancestry to present-day phenotypic variation in each complex trait.

We find substantial differences in ancestry for eye and hair colour, body mass index, waist/hip circumferences and their ratio, height, cholesterol levels, caffeine intake, heart rate and age at menarche. Furthermore, we find evidence for recent positive selection linked to four of these traits and, in addition, sleep patterns and blood pressure.

Our results show that these ancient components were differentiated enough to contribute ancestry-specific signatures to the complex trait variability displayed by contemporary Europeans.

Keywords

Human Genetics; Population Genetics; Complex Traits; Ancestry; Biobank; Europe; Estonia

Results and Discussion

We identified 27 complex traits of interest, based on information availability in the Estonian 2 Biobank¹³ (EstBB) and GWAS catalog¹⁴. EstBB contains matching genotype and pheno-3 type information for individuals from a relatively homogeneous population, that contains all three ancestry components found in Europe, with the proportion of remnant Hunter Gatherer 5 ancestry among the highest in Europe and an additional minor (< 5%) Siberian component 6 associated with Iron Age movements^{15,16}. In order to associate specific ancient European ancestry components with predicted phenotypes, we introduce covA, a measure of the relative 8 similarity between any contemporary individual and the ancestries that contributed to its ge-9 10 netic makeup. For each sample in the EstBB we computed its *covA* with each of the ancestral source populations, focusing on genomic regions potentially connected to each trait. We then 11 used *covA* as a predictor to model traits, also in comparison with the same statistic computed 12 for the whole genome. Finally we test if those regions associated with the genetic contribution 13 from a specific ancestry experienced a post-admixture selective pressure on top of the observed 14

¹⁵ local unbalance in contributing ancestries.

¹ covA measures similarity with ancestral groups

Here we introduce *covA*, the covariance between allele frequency (p) in a contemporary individual *i* (i.e. its allele dosage) and a given ancestral population *j* with respect to the contemporary and ancient average frequencies (p_C and p_A respectively):

$$covA(i,j) = (p_i - p_C)(p_j - p_A)$$

$$\tag{1}$$

The *covA* statistic is expected to be high when the allele frequencies of the individual *i* and the ancestry *j* are similar in comparison with the differences within the contemporary population and across the ancestries that contributed to its genetic makeup. Furthermore, *covA* can be computed averaging over the contribution of multiple Single Nucleotide Polymorphisms (SNPs), either across the whole genome or for specific regions of interest.

⁷ In order to test the potential of *covA* to distinguish between genetic contributions from different ⁸ ancestries, we simulated polygenic traits in a modern population composed of three ancestral ⁹ groups and verified that when predicting simulated traits, *covA* estimated coefficient correlates ¹⁰ well with their ancestral specificity (Pearson's correlation coefficient $\rho=0.919$ -0.937, Figure S1a). ¹¹ See Methods, Supplementary Notes and Figure S7 for further discussion of *covA* properties and ¹² simulation details, including the definition of ancestral specificity.

For each EstBB individual, we computed genome-wide *covA* between the individual and each 13 of the ancestries among Western Hunter-Gatherers (WHG), Neolithic Farmers from Anatolia 14 (Anatolia_N), Yamnaya Pastoralists from the Pontic Steppes (Yamnaya), and Siberian (Siberia). 15 We defined these ancestry groups based on genetic and chronological proximity to a set of iden-16 tified focal individuals, see Methods and Table S1 for a list of the ancient genomes assigned 17 to each group. As expected, *covAs* calculated on the different ancestries are strongly inter-18 dependent, because they include as term the average ancestral frequency (p_A) and because of 19 varying grades of similarity among the ancestries for historical demographic reasons (see *covA* 20 joint distributions in Figure S2). In particular *covA* tends to be negatively correlated between 21 different ancestral components with the exception of Yamnaya and WHG, reflecting complex 22 demographic relationships between the two, involving WHG-like Eastern Hunter Gatherer an-23 cestry presence in Yamnaya^{2,3,17}. Furthermore, although the Estonian population is considered 24 relatively genetically uniform, some geographic differences exist with the south-eastern inland 25 counties having higher haplotype sharing with Latvians, Lithuanians and Russians compared 26 with the rest of the country, as recently shown in Pankratov et al. [18]. This result is also mir-27 rored in our analyses with median *covA* for WHG being higher in south-eastern inland counties. 28 see Figure S3a. Conversely, as shown by median covA for the Siberian component in Figure 29 S3d, the Siberian ancestry seems to be more abundant in north-east Estonia, consistently with 30 Finnish ancestry shown by Pankratov and colleagues¹⁸. Yamnaya and Anatolia_N covAs are 31

³² instead more evenly distributed (Figure S3b,c).

Phenotype-associated genomic regions show specific ancestry similarity pat terns

We examined 27 complex traits (31 if considering separate classes of pigmentation) for which 3 we had sufficient records in the Estonian Biobank (see Table S2). We corrected and adjusted 4 them for confounding covariates, including sex, age, genotyping platform and others as specified 5 in Table S2. As our analysis relies on SNPs overlapping between ancient and contemporary 6 genetic data, a portion of the genetic influence over these traits, especially when conveyed 7 by rare alleles, might elude our experimental setting¹⁹. Nevertheless, our data set captures a 8 genetic basis for most of them, as confirmed by the trait heritability measured in our sample 9 (Figure 1). 10

¹¹ We defined three sets of candidate regions for any given trait by considering windows of 5kb, ¹² 50kb or 500kb centered around GWAS catalog¹⁴ hits for corresponding trait categories (see ¹³ Methods and Table S3). As shown in Figure S4, these genomic regions harbor a higher her-¹⁴ itability intensity (h^2 /Mb) than the whole genome, supporting their suitability as candidate ¹⁵ regions for the traits of interest.

Next, we used *covAs* computed on the candidate regions as a predictor to model traits, and asked 16 whether they showed significantly different regression coefficients when compared to 50 size-17 matching random genomic sets: this was found true in 11 out of 27 traits (double-sided Z-test, 18 Benjamini-Hochberg FDR = 0.05), see Z-scores in Figure 2. This analysis has the advantage of 19 automatically controlling for virtually all potential confounders that apply to the genome in its 20 entirety, e.g. social, economic and cultural statuses, thus allowing us to not include any such 21 covariates in the model. In addition, this analysis pinpoints genetic signals that are likely to 22 be functionally connected to the trait. Among others, blood cholesterol levels are shown to be 23 positively correlated with similarity to Yamnaya in cholesterol-associated regions with respect 24 to the rest of the genome, while the opposite is true for WHG. 25

Since *covA* exhibits a high correlation across ancestries, we avoided implementing a model with 26 largely multicollinear predictors including *covA* for all ancestries and instead adopted separate 27 models for each ancestry, complementing them with a regression on *covA* Independent Com-28 ponents (ICs) (Figure 2b). We used the loadings from a Principal Component (PC) Analysis 29 on whole genome covAs (Figure 2c) to transform region-specific covAs into ICs. This, though 30 not returning actual PCs in each candidate region, drastically reduces the collinearity (highest 31 Variance Inflation Factor=1.62 in hair color 50kb candidate regions), while allowing simpler in-32 33 terpretation and, crucially, cross-region comparisons required for Z-scores computation. While covAs (Figure 2a) highlight the overall excess or lack of certain ancestries in relation with a 34 given phenotype but are largely intertwined, ICs (Figure 2b) can be interpreted as independent 35 axes defined by 2 or 3 covAs. We therefore adopted ICs to discriminate significant ancestry-trait 36 associations, as they are independent variables in a comprehensive predictive model. Significant 37 results, interpreted in light of the ICs, are summarized in Table S4 and discussed below. Among 38 others, this analysis confirms the association between cholesterol levels and the Yamnaya-WHG 39 axis previously mentioned. 40

¹ Comparison with genome-wide ancestry similarity

We followed up the association between phenotypes and local excess or lack of a given ancestry 2 and explored whether a similar pattern held at whole genome level by computing genome-wide 3 covAs. Here, being unable to correct for environmental confounders with a Z-score approach and avoiding genotype-based PCs as covariates in order not to hinder potential genome-wide 5 signals, we run the risk of obtaining spurious ancestry-trait associations. This is due to uneven 6 ancestry similarity across Estonia concurrent with geographically associated socio-economic 7 differences that can potentially confound genotype-phenotype associations. Although the con-8 founding effect of population structure is minimised by the inclusion of a relatively uniform 9 population, small differences related to historical reasons¹⁸ are still visible in covA (see Figure 10 S3). Therefore, we include a city/countryside residency covariate in the models, defined as 1 11 for people living in the wealthiest and most populous county (Harju county) and 0 otherwise, 12 and a covariate for educational attainment, which is a good proxy for family socioeconomic 13 status^{20,21}. This control allows us to suggest a significant influence of genome-wide ancestry on 14 16 traits out of 27, as shown in Figure S5, even when geographical and social stratification is 15 present (coefficient p value significant at Benjamini-Hochberg FDR=0.05). Again, covA-based 16 PCs were used to interpret significant results. 17

Interestingly, we do not always observe concordance between the region-specific and genome-18 wide results, as shown in Figure 3, pointing to the fact that region specific trends are not always 19 sufficient to drive genome-wide signals to significance, or might even arise in a contrasting 20 genomic background. This is especially true for less polygenic traits (e.g. pigmentation), but 21 also for more polygenic ones, as indicated by height association with WHG. On the other hand, 22 we also find genome-wide ancestry-trait connections which are not exacerbated in candidate 23 regions, thus losing Z-score significance. This can occur for a single ancestry (e.g. Anatolia_N or 24 Siberia and height) or cause the loss of trait associations altogether, as for alcohol consumption, 25 depression, sleep duration, social jetlag, diopters, pulse pressure, creatinine levels. Finally, we 26 observed that genome-wide *covAs* for WHG and Yamnaya tend to be linked to most phenotypes 27 in a similar fashion, in contrast with results found in candidate regions where the two ancestries 28 behave in a more independent manner (Figure S5). 29

³⁰ Selection signatures at candidate regions with ancestry-trait association

So far we only explored associations between a given trait and a local or genome-wide excess of a given ancestry. The observed local admixture unbalance points to a role of that ancient contribution in explaining a given phenotype. However, these results alone do not show whether after the admixture event the incoming genetic material also underwent a selective sweep within the recipient population, altering population-wide allele frequencies as investigated in Mathieson *et al.* [6]. In other words, the local admixture imbalances we detected so far are not necessarily transferred to the whole population.

We independently asked whether the phenotype-associated regions above also exhibit signs of recent natural selection. We applied CLUES²² to the list of GWAS hits used as index for our

candidate regions to obtain per-SNP evidence of recent (up to 500 generations ago) natural 1 selection, and to see which phenotypes show enrichment in SNPs with strong selection signals 2 compared to a random set of GWAS hits. Out of the genomic regions responsible for ancestry-3 trait association shown in Figure 2, pigmentation-related SNPs (eye and hair color) showed extremely high CLUES logLR values (Figures 4a, S6) in accordance with previous results^{6,9,23}, 5 as well as SNPs related to BMI and cholesterol, pointing to ongoing or recent selection at these 6 loci. Diastolic blood pressure (DBP) and sleep-related SNPs also showed the same extreme 7 signature, but the candidate regions encompassing them did not reach significance in ancestry-8 trait association. q

The recent and putatively ongoing nature of the inferred selective pressure on the six traits 10 shown in Figure 4a is further exemplified by the steep increase in derived allele frequencies over 11 time inferred for the top 3 SNPs of each trait and shown in Figure 4b. These include some loci 12 previously shown to be selected in West Eurasians (rs4988235 at MCM6/LCT²⁴, pigmentation-13 related SNPs at HERC2/OCA2, TYRP1, TYR, TPCN2^{9,23,25}, rs653178 at ATXN2²⁶) and 14 some other, yet to be explored. In particular rs17630235, associated with BMI and DBP, is 15 an expression Quantitative Trait Locus (QTL) in several epithelial tissues²⁷ for ALDH2, an 16 aldehyde dehydrogenase known for its role in the alcohol metabolism²⁸. Although this selective 17 signal might be due to rs17630235 proximity with ATXN2, it is tempting to speculate about the 18 changed role of ALDH2 in a post-neolithic society, which made available several fermentable 19 substrates. Other selected SNPs include rs74555583 and rs11539148, both associated with sleep 20 patterns (chronotype). Most notably, the latter is a missense variant in the catalytic domain of 21 QARS1, for which also functions as splicing QTL²⁷. QARS1 itself encodes an enzyme involved 22 in the glutaminyl-tRNA synthesis and, when mutated, leads to microcephaly, cerebral-cerebellar 23 atrophy and seizures²⁹. 24

25 Discussion

Here we combined existing knowledge on genotype-phenotype associations and the availability of ancient genomes to assess the impact of ancient migrations on the phenotypic landscape of contemporary Europeans. We leveraged on traits measured in living individuals, complementing previous works where phenotypes were inferred for ancient genomes instead. As a whole, the most affected traits include pigmentation and anthropometric traits together with blood cholesterol levels, caffeine consumption, heart rate and age at menarche.

Importantly, while our genome-wide results highlight an overall excess of an ancestry in the 32 carriers of a given phenotype, this is not necessarily mirrored at the genetic loci for which 33 the genotype-phenotype association is ascertained in the literature. A genome-wide excess can 34 completely explain a regional signal, leading to non-significant Z-scores, and even indicate a 35 different direction for the same ancestry. While the first scenario can be due to the extreme 36 polygenicity of a trait, possibly coupled with an inaccurate tagging of the actual functional 37 regions by the GWAS catalog hits, the second might indicate an incomplete correction of non-38 genetic factors in the genome-wide analysis. Indeed, it is possible that place of residence and 39 educational attainment alone cannot fully account for confounding environmental effects such as 40

socioeconomic status. Conversely, candidate region Z-scores are disentangled from background
 confounders, and virtually free from collinearity issues when they also agree with the relevant

³ ICs. In this light, we here chose to report and discuss results showing region-specific significance

⁴ for *covAs* and matching ICs (as reported in Table S4), hence refraining from making inferences

⁵ on traits such as eve pigmentation in Yamnaya, among others.

⁶ WHG ancestry in present day individuals is linked to lower cholesterol levels, higher BMI and

⁷ putatively contributed brown hair and light eye color to the contemporary Estonian population.

⁸ This last association has been previously described based on the HERC/OCA2 haplotypes found

⁹ in ancient WHG samples^{5,23}. In addition, loci associated with these features also appear to have

¹⁰ undergone selection in Estonians. Other region-specific associations for this ancestry include

¹¹ decreased hip circumference, and increased caffeine consumption and heart rate.

An enriched Yamnaya ancestry is linked to a strong build, with tall stature (in agreement 12 with previous studies 6,8) and increased hip and waist circumferences, both at genome-wide 13 and region-specific levels, but also to black hairs and high cholesterol concentrations when 14 focusing on candidate regions. The associations of Yamnaya and WHG ancestries to respectively 15 higher and lower cholesterol levels, together with the observed signatures of selection at loci 16 connected to cholesterol and BMI, add a new component to our understanding of post-neolithic 17 dietary adaptation^{7,30,31} with potential implications to disease risk and outcomes in present-day 18 populations. 19

Anatolia_N enrichment in trait-related genomic regions is connected with a reduced BMIcorrected waist to hip ratio, reduced BMI, light (but not green) eyes and fair hair, increased age at menarche and reduced heart rate. Notably, $covA(i,Anatolia_N)$ has a substantial weight only in IC2, the single IC that reaches significance when predicting heart rate, suggesting a prominent role for this ancestry in determining this trait.

Finally, the Siberian ancestry is connected with dark hair pigmentation, higher heart rate, 25 lower caffeine consumption and most prominently green eye color and lower age at menarche. 26 Importantly, while the results connected to the Siberian ancestry are not of broad applicability 27 to all European populations, covA(i, Siberia) and relative ICs received effect-sizes with mixed 28 significance in all the previous traits except for age at menarche and pigmentation, suggesting 29 that other ancestries might have a larger impact. In other words, we do not find other pheno-30 types that can be best explained by similarity with Siberia, implying that the presence of this 31 ancestry in the Estonian genome does not significantly affect the inference based on the other, 32 pan-European ancient components. 33

A general caveat about significance levels observed in this study is that as we refrain from 34 reducing interdependent traits by arbitrary choices, even testing multiple alternatives of the 35 same trait, we expose ourselves to inflated false negatives. We deemed it best to acknowledge 36 and control this risk by avoiding overly stringent multiple testing corrections as Bonferroni, and 37 adopting the Benjamini-Hochberg procedure to control FDR instead. In addition, as highly 38 significant traits tend to have higher heritability, it is likely that our analysis might not have 39 enough statistical power for poorly heritable traits. Nevertheless, as we are able to highlight 40 ancestry-trait associations for caffeine consumption ($h^2 = 0.087 \pm 0.009$), brown hair color 41

 $(h^2 = 0.079 \pm 0.009)$ and even heart rate $(h^2 = 0.044 \pm 0.009)$, this condition should be limited only to the very few traits exhibiting lower heritabilities.

Importantly, our inferences are applicable to contemporary individuals of European ancestry, where the phenotypes were collected. Conversely, using them to extrapolate features of ancient populations, although tempting, should be done with caution due to the interaction of their genetic legacy with a radically different lifestyle and environment. Furthermore, when seeking a biological interpretation of our results, it should be kept in mind that certain narrowly defined, contemporary phenotypes such as caffeine consumption may point to broader biological pathways.

Taken together, our results show that the ancient components that form the contemporary Eu-10 ropean landscape were differentiated enough at a functional level to contribute ancestry-specific 11 signatures on the phenotypic variability displayed by contemporary individuals, regardless of 12 which target population one may examine. In particular, when looking at Estonians, for 11 13 out of 27 traits surveyed here we could confirm a significant relationship between presence of a 14 given ancestry in genetic regions associated with a given phenotype and how this is expressed 15 by contemporary individuals. While showing that both autochthonous (WHG) and incoming 16 groups contributed genetic material that shapes the phenotype landscape observed today, we 17 also demonstrated that a subset of these loci further underwent positive selection in the last 18 500 generations. Although not determining whether the selected alleles (and phenotypes) were 19 predominantly contributed by the autochthonous or incoming groups, by connecting genotypic 20 ancestry and complex traits measured in a large dataset, our results reveal both neutral and 21 adaptive consequences of the post-neolithic admixture events on the European phenotype land-22 scape. 23

²⁴ Acknowledgements

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Author Contributions

 $_{\rm 2}$ $\,$ DM, LP conceived and designed the study; AE contributed in the statistical design; DM, VP

³ performed data analyses; MMo, FM, KP, LV, LM, LP contributed to data analyses; SM, RC

⁴ provided analyses and expertise about sleep traits; FM, LS, LL, MMe contributed with ancient
 ⁵ genetics expertise; DM, LP drafted the manuscript; all authors reviewed and approved the

⁵ genetics expertise; DM, LP d
⁶ submitted paper.

7 Declaration of interests

⁸ The authors declare no competing interests.

¹ Figure legends

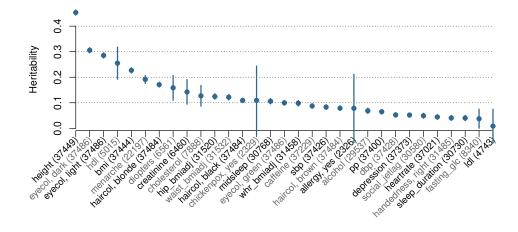


Figure 1: Traits and their heritability. All traits analyzed and their estimated heritability after covariate adjustment. Bars indicate standard errors of the estimate. Numbers in parentheses indicate the number of unrelated samples for which phenotypic information was available for each trait.

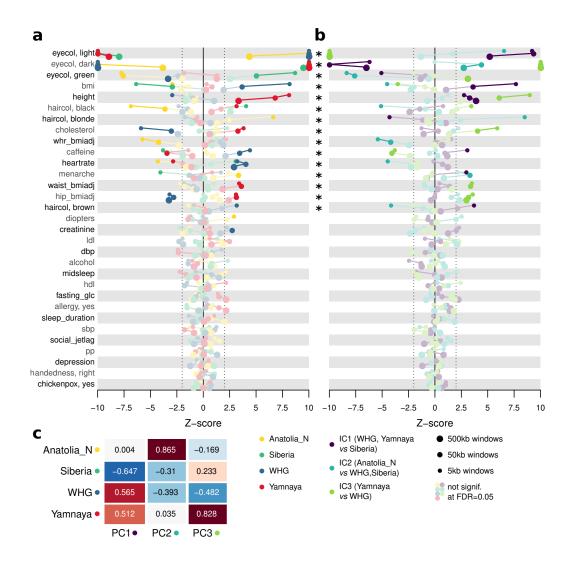


Figure 2: ancestry-trait association on candidate regions. a Z-scores of covA coefficients, the color refers to the ancestry tested. b Z-scores of coefficients associated with covA independent components (IC) computed with whole genome-based covA PC loadings. Each color is associated with one of the three ICs. For each trait we show the Z-score of the standard-ized coefficient associated with candidate regions against a distribution of 50 random genomic regions of matching size. Candidate regions are determined around GWAS hits for appropriate traits as windows with three different widths: 5 (small dot), 50 (medium dot) and 500 (large dot) kilobases. Pastel dots are deemed not significant at Benjamini-Hochberg FDR = 0.05, p value from double-sided Z-test; asterisks mark traits to be considered significant according to b; dotted lines correspond to absolute Z-scores = 2. c Loading matrix for genome wide covAs and their PCs, used to transform covAs into their ICs. The three genome wide PCs accounted for 0.498, 0.327 and 0.175 covAs variance, respectively. PCs and relative ICs can be interpreted as axes defined by 2 or 3 covAs.

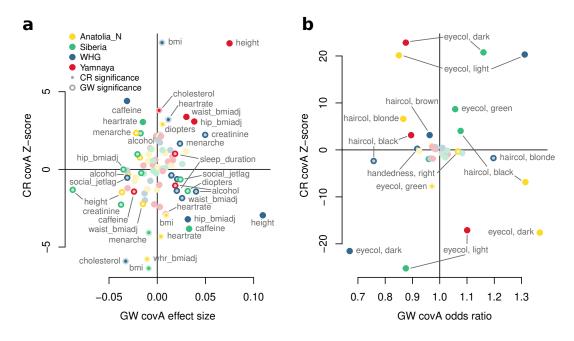


Figure 3: Comparison between Genome-wide and region-specific ancestry-trait associations. The Y-axis represent Z-scores of covA coefficients, for covA computed on candidate regions (CR) of 5 kilobases as in Figure 2. X-axes represent genome-wide (GW) covA estimated coefficients: we report *beta* effect sizes for continuous traits in **a** and Odds Ratios for categorical traits in **b**. Independent models are run for different covAs. Colors label the ancestry tested, while inner and outer color intensity represents significance of CR covA Z-score and GW covAcoefficients, respectively. Pastel colors indicate not significant results at Benjamini-Hochberg FDR = 0.05 (double-sided Z-test p value for CR covA Z-score or double-sided coefficient p value for GW covA coefficients). Labels indicate selected outlying ancestry-trait associations.

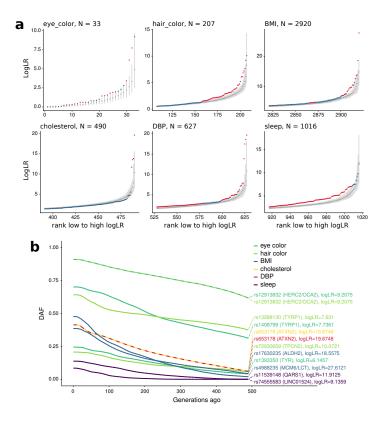


Figure 4: Selection signatures. a CLUES log likelihood ratios (logLR) values distribution for GWAS hits for six selected phenotypes. For each phenotype at most 100 top SNPs with highest logLR values and the corresponding ranks from the random GWAS hits distribution are shown. Grey dots show mean values for each rank in the background distribution while the whiskers show the 5-95 percentile range. The logLR values for tested SNPs are shown in red or blue depending on whether the value lies above the 95th percentile of the values from the background distribution with a given rank. Number of tested SNPs for each phenotype are shown in panel titles. Sleep indicates SNPs connected to all sleep traits as indicated in table S3. b Maximum likelihood estimates of derived allele frequency trajectories for top 3 SNPs with highest logLR values for each phenotype. When more than one SNPs come from the same locus, only the top-scoring SNP is shown.

¹ STAR Methods

2 0.1 Resource Availability

³ Lead contact

⁴ Further information and requests for resources and reagents should be directed to and will be ⁵ fulfilled by the lead contact, Davide Marnetto (davide.marnetto@unito.it).

6 Data and code availability

This paper analyzes existing, publicly available data. These accession numbers for the datasets
are listed in the key resources table. Data from Estonian Biobank are under managed access
and subject to approval of the Estonian Committee on Bioethics and Human Research; accessed
with Approval Number 285/T-13 obtained on 17/09/2018 by the University of Tartu Ethics
Committee.

All original code has been deposited at bitbucket_repository_url_upon_publication and is publicly available as of the date of publication.

¹⁴ Any additional information required to reanalyze the data reported in this paper is available

¹⁵ from the lead contact upon request.

¹⁶ 0.2 Method details

¹⁷ Sample selection and ancient European grouping

We used 50,353 sequenced or genotyped individuals from the Estonian Biobank¹³ as con-18 temporary Estonian sampleset. After removing second-degree relatives (pi-hat > 0.25) we 19 obtained a subset of 37,952 individuals and used it as a scaffold to perform a PC Analy-20 sis (PCA) with Eigensoft-6.1.4. Other individuals were projected on the same PCA space. 21 Outliers identified in this process (with parameters numoutlieriter: 5 numoutlierevec: 10 22 outliersignathreshold: 6) were discarded. Samples that on the first round of genome-wide 23 covAs were more distant than 8 Interquartile Ranges (IQR) from the upper or lower quartile 24 against any of the ancestries were also discarded, resulting in 49811 individuals included in our 25 sample set. For each trait of interest we first removed individuals with missing data for traits 26 and covariates and subsequently discarded second-degree relatives. 27

²⁸ To define ancestral European groups we started from the Allen Ancient DNA Resource (AADR)

V44.3 merged with present-day individuals typed on the Human Origins array (see Data Avail-1 ability section). From this set we defined a manually curated core set for each ancestral group, 2 then performed a PCA on a space defined by modern Eurasian and North African individuals 3 west of Iran (included), where the ancient samples were projected. We expanded these core sets to other individuals from AADR dataset using multi-dimensional ellypses with diameters 5 equal to 3 core set SDs. We used 4 dimensions: the annotated dating and the first 3 PCs 6 generated above. With this process we selected 90 WHG, 92 Anatolia_N, 74 Yamnaya S1. 7 In addition, from the ones available from the same dataset, we took 7 samples as representa-8 tive of the broader Siberian ancestry, assuming any Siberian individual would be equidistant 9 to the other ancestral European groups: S_Even-3.DG, S_Even-1.DG, S_Even-2.DG, Bur1.SG, 10 Bur2.SG, Kor1.SG and Kor2.SG. 957,869 SNPs remained in our dataset after merging the 11 contemporary and ancient sets. 12

¹³ Phenotypes treatment and heritability

Continuous traits were treated as specified in Table S2 and regressed against the covariates 14 according to the same table. Individuals with traits or covariates more distant than 4 IQRs 15 from the upper or lower quartile were considered as outliers and discarded. After adjusting 16 traits as described, their heritability was computed using LDAK 5.0^{32} . First we computed 17 a kinship matrix with the LDAK-Thin Model: we thinned down SNPs on the non-related 18 sample set defined above with parameters --window-prune .98 --window-kb 100, then used 19 --calc-kins-direct with the resulting weights and --power .25. Finally we estimated heri-20 tability using REML solver. 21

22 covA definition

covA is the covariance in allele frequency (p) within a contemporary individual i (i.e. its allele dosage) with the ancestral group of interest j, computed respectively against the allele frequency p_C of the contemporary population C and the average frequency p_A in all the A ancient groups:

$$covA(i,j) = (p_i - p_C)(p_j - p_A)$$
 (2)

When comparing covA with outgroup $f_3(i, j; Yoruba)^{33}$, where j is one of the four ancestral 23 groups, the statistics are different but strongly correlated (see Figure S7): this is expected 24 when the f_3 outgroup population is an outlier to all populations, contemporary and ances-25 tral, considered in covA, as in $f_3(i,j;Yoruba)$. Indeed covA(i,j) has a strong relationship 26 with f-statistics³⁴, i.e. $covA(i,j) = f_4(i,C;j,A) = f_3(i,j,A) - f_3(C,j,A)$ where C is the 27 contemporary population (Estonians in our case) and A is an ideal population with $p = p_A$. 28 Nevertheless, as opposed to *f*-statistics, which include allele frequencies in groups that portray 29 actual populations, covA(i, j) includes p_A , an average allele frequency which only serves as bal-30 anced comparison for the ancestries under analysis. In relation with our aim, this constitutes 31 an advantage of *covA*, which does not take into account drift or selection occurred in the branch 32

¹ that connects the outgroup population with the internal node shared by the other populations

² under analysis.

³ Predicting traits with covA and covA-based PCs

We fitted each standardized trait t_i with a model including one standardized covA for each 4 ancestry j and estimated its coefficient: $t_i = \beta_i cov A_i + \epsilon_i$. We adopted a logistic regression for 5 categorical traits, which were transformed to $\{0, 1\}$ where 1 stands for the specified category 6 and 0 for all the others. In addition, each trait was regressed against three PC-transformed 7 $covAs: t_i = \beta_1 P C_1 + \beta_2 P C_2 + \beta_3 P C_3 + \epsilon_i$. Notably, we transformed all covAs using the loadings 8 obtained from a PC analysis run on whole genome *covAs*, thus obtaining components that were q largely independent, yet not strictly principal. These Independent Components (ICs) were 10 standardized and included together as predictors. To evaluate association we used coefficient 11 Z-scores computed against the same parameter extracted from 50 random genomic sets with 12 matching size. 13

In the genome-wide analysis, we adopted similar steps, performing individual regressions for 14 all the *covAs* and coupling this with a model including all *covAs* PCs, but socioeconomic 15 variables were added as covariates in all models as described in the result section. Note that 16 in this analysis ICs are not needed anymore, but actual PCs are used. Then, the standardized 17 coefficient (β or effect size), or the Odds Ratio (OR) were directly used to assess ancestry-18 trait association for continuous and categorical traits respectively. This analysis was restricted 19 to samples for which socioeconomic covariates were defined, i.e. 38,996 samples (including 20 relatives): the actual sample size for this analysis is therefore less than reported in Figure 1 21 and Table S2. 22

23 Candidate genomic regions

We downloaded GWAS hits from GWAS catalog¹⁴ (date of download: 20/11/2020) and then extracted for each trait a set of hits connected to it filtering on the reported trait ("TRAIT/DISEASE" field) or selecting the appropriate trait in the Experimental Factor Ontology (EFO) field, as specified in Table S3. Then we took windows of 5, 50 and 500 Kbs centered on the selected hits and merged them where overlapping, obtaining three sets of candidate regions for each trait. To perform the Z-score analysis, for each of them we obtained 50 matching window sets randomly placed across the genome.

31 Testing for signals of positive selection

³² In order to test individual SNPs for signatures of positive selection we utilized the Relate/CLUES

³³ pipeline^{22,35}. This was applied on a curated subset of 1800 unrelated samples; further details

on its application are described in Relate/CLUES Supplementary Methods. CLUES was run

once for each of the 14,712 unique GWAS hits for traits analyzed here with a derived allele 1 frequency (DAF) above 1% and passing the 1000 Genomes strict mask. To obtain an expected 2 distribution we randomly sampled 10.000 GWAS hits from the GWAS catalog meeting the same 3 conditions and ran CLUES for positions not present among the 14,712 SNPs. Next, for each 4 phenotype we compared its distribution of the logLR values to that of random GWAS hits. We 5 took 1000 random subsets (with replacement) from the 10,000 logLR values each of the same 6 length as the number of GWAS hits for a given phenotype and ranked the logLR values from 7 lowest to highest within each subset. In this way we obtained 1000 values for each logLR rank 8 from 1 to N where N is the number of SNPs analyzed for a given phenotype. For each rank we 9 calculated the mean and the 5^{th} and 95^{th} percentiles. Finally, we rank SNPs within each trait 10 and compare each logLR value to the mean and $5^{th} - 95^{th}$ percentiles range for the correspond-11 ing rank of the background distribution. As we are interested in deviations in the higher ranks 12 we focus on the top 100 ranks for each phenotype. Such an approach is conservative as we are 13 testing not against presumably neutral SNPs but against random GWAS hits that are shown 14 to be enriched in signals on natural selection compared to random SNPs in the genome 35 . 15

16 0.3 Quantification and statistical analysis

 $_{17}$ Statistical details to obtain any p value or significance assessment mentioned in the text are

¹⁸ given immediately in the text and in the figure captions. remaining statistical methods and

¹⁹ softwares are specified in "Method details" and listed in the "Key resources table".

¹ 0.4 Key resources table

2			
	REAGENT or RESOURCE	SOURCE	IDENTIFIER
[Deposited data		
ĺ	Estonian genetic and pheno-	Estonian Biobank	https://genomics.ut.ee/en/
	typic data		access-biobank
	AADR and Human Origins	Allen Ancient DNA Re-	https://reich.hms.harvard.edu/
	dataset	source	allen-ancient-dna-resource-
			aadr-downloadable-genotypes-
			present-day-and-ancient-dna-
			data
	GWAS hits	GWAS catalog on	https://www.ebi.ac.uk/gwas/
		20/11/2020	
	eQTL and sQTL data	GTEx portal on $18/10/2021$	https://www.gtexportal.org/
3			home/
	1000 Genomes strict mask	The 1000 Genomes Project	
		Consortium [36]	
ľ	Software and algorithms		
ľ	PLINK 1.9	Chang et al. [37]	https://www.cog-genomics.org/
			plink2
	Eigensoft-6.1.4	Patterson <i>et al.</i> [38]	https://alkesgroup.
			broadinstitute.org/EIGENSOFT/
	LDAK 5.0	Speed $et al.$ [32]	https://dougspeed.com/ldak/
	Relate	Speidel et al. [35]	https://myersgroup.github.io/relate/
	CLUES	Stern $et al.$ [22]	https://github.com/35ajstern/clues
	Analysis Pipeline	This paper	bitbucket_repository_url_upon_
			publication

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