Signals of polygenic adaptation on height have been overestimated due 1 to uncorrected population structure in genome-wide association studies

2 3

4 Mashaal Sohail^{1,2,3+}, Robert M. Maier^{3,4,5+}, Andrea Ganna^{3,4,5,6,7}, Alex Bloemendal^{3,4,5}, Alicia R. Martin^{3,4,5}, Michael C. Turchin^{8,9}, Charleston W. K. Chiang¹⁰, Joel N. 5 Hirschhorn^{3,11,12}. Mark J. Dalv^{3,4,5,7}. Nick Patterson^{3,13}. Benjamin M. Neale^{3,4,5*}. Jain

- 6
- Mathieson^{14*}, David Reich^{3,13,15*}, Shamil R. Sunyaev^{1,2,3*} 7
- 8 9
- 10 ¹ Division of Genetics, Department of Medicine, Brigham and Women's Hospital and Harvard 11 Medical School, Boston, MA 02115, USA
- 12 ² Department of Biomedical Informatics, Harvard Medical School, Boston, MA 02115, USA
- 13 ³ Program in Medical and Population Genetics, Broad Institute of MIT and Harvard, 14 Cambridge, MA 02142, USA
- 15 ⁴ Stanley Center for Psychiatric Research, Broad Institute of MIT and Harvard, Cambridge, 16 MA 02142, USA
- 17 ⁵ Analytical and Translational Genetics Unit, Massachusetts General Hospital, Boston, MA 18 02114. USA
- 19 ⁶ Department of Medical Epidemiology and Biostatistics, Karolinska Institutet, Stockholm 20 SE-171 77, Sweden
- 21 ⁷ Institute for Molecular Medicine Finland (FIMM), University of Helsinki, Helsinki FI-22 00014, Finland
- 23 ⁸ Center for Computational Molecular Biology, Brown University, Providence, RI, USA
- 24 ⁹ Department of Ecology and Evolutionary Biology, Brown University, Providence, RI, USA
- 25 ¹⁰ Department of Preventive Medicine, Keck School of Medicine, University of Southern
- 26 California, Los Angeles, California, USA.
- 27 ¹¹ Departments of Pediatrics and Genetics, Harvard Medical School, Boston, MA 02115, 28 USA
- 29 ¹² Division of Endocrinology and Center for Basic and Translational Obesity Research, 30 Boston Children's Hospital, Boston, MA 02115, USA
- 31 ¹³ Department of Genetics, Harvard Medical School, Boston, MA 02115, USA
- 32 ¹⁴ Department of Genetics, Perelman School of Medicine, University of Pennsylvania, 33 Philadelphia. PA 19103. USA
- 34 ¹⁵ Howard Hughes Medical Institute, Harvard Medical School, Boston, MA 02115, USA 35
- 36
- 37 + Contributed Equally
- 38 * Co-supervised
- 39
- 40
- 41 All correspondence should be addressed to: ssunyaev@rics.bwh.harvard.edu,
- 42 reich@genetics.med.harvard.edu, mathi@pennmedicine.upenn.edu,
- 43 bneale@broadinstitute.org
- 44 45

46 Abstract

47

48 Genetic predictions of height differ among human populations and these 49 differences are too large to be explained by genetic drift. This observation has been 50 interpreted as evidence of polygenic adaptation. Differences across populations were 51 detected using SNPs genome-wide significantly associated with height, and many 52 studies also found that the signals grew stronger when large numbers of sub-53 significant SNPs were analyzed. This has led to excitement about the prospect of 54 analyzing large fractions of the genome to detect subtle signals of selection and 55 claims of polygenic adaptation for multiple traits. Polygenic adaptation studies of 56 height have been based on SNP effect size measurements in the GIANT Consortium 57 meta-analysis. Here we repeat the height analyses in the UK Biobank, a much more 58 homogeneously designed study. Our results show that polygenic adaptation signals 59 based on large numbers of SNPs below genome-wide significance are extremely 60 sensitive to biases due to uncorrected population structure.

61

62 Introduction

63

64 Most human complex traits are highly polygenic.[1,2] For example, height has been estimated to be modulated by as much as 4% of human allelic 65 66 variation.[2,3] Polygenic traits are expected to evolve differently from monogenic 67 ones, through slight but coordinated shifts in the frequencies of a large number of alleles, each with mostly small effect. In recent years, multiple methods have sought 68 69 to detect selection on polygenic traits by evaluating whether shifts in the frequency 70 of trait-associated alleles are correlated with the signed effects of the alleles 71 estimated by genome-wide association studies (GWAS).[4–10]

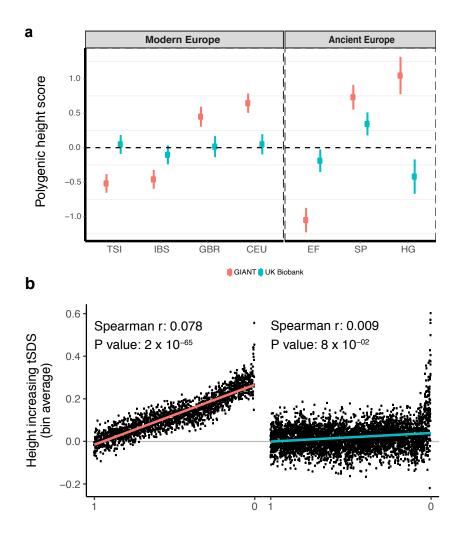
72 Here we focus on a series of recent studies—some involving co-authors of 73 the present manuscript—that have reported evidence of polygenic adaptation at 74 alleles associated with height in Europeans. One set of studies observed that height-75 increasing alleles are systematically elevated in frequency in northern compared to 76 southern European populations, a result that has subsequently been extended to 77 ancient DNA.[4–11]Another study using a very different methodology (singleton 78 density scores, SDS) found that height-increasing alleles have systematically more 79 recent coalescent times in the United Kingdom (UK) consistent with selection for 80 increased height over the last few thousand years.[12]

81 All of these studies have been based on SNP associations, in most cases with 82 effect sizes discovered by the GIANT Consortium, which most recently combined 79 83 individual GWAS through meta-analysis, encompassing a total of 253,288 84 individuals.[13,14] Here, we show that the selection effects described in these 85 studies are severely attenuated and in some cases no longer significant when using summary statistics derived from the UK Biobank, an independent and larger single 86 87 study that includes 336,474 genetically unrelated individuals who derive their ancestry almost entirely from British Isles (identified as "white British ancestry" by 88 89 the UK Biobank) (Supplementary Table S1). The UK Biobank analysis is based on a 90 single cohort drawn from a relatively homogeneous population enabling excellent 91 control of potential population stratification. Our analysis of the UK Biobank data 92 confirms that almost all genome-wide significant loci discovered by the GIANT

consortium are real associations, and that the two datasets have high concordance
for low P value SNPs which do not reach genome-wide significance
(Supplementary Figure S1; genetic correlation between the two height studies is
0.94 [se=0.0078]). However, our analysis yields qualitatively different conclusions
with respect to signals of polygenic adaptation.

- 98
- 99 **Results**
- 100

101 We began by estimating "polygenic height scores"—sums of allele 102 frequencies at independent SNPs from GIANT weighted by their effect sizes—to 103 study population level differences among ancient and present-day European 104 samples. We used a set of different significance thresholds and strategies to correct 105 for linkage disequilibrium as employed by previous studies, and replicated their 106 signals for significant differences in genetic height across populations.[4–11] 107 (Figure 1a. Supplementary Figure S2). We then repeated the analysis using 108 summary statistics from a GWAS for height in the UK Biobank restricting to 109 individuals of British Isles ancestry and correcting for population stratification 110 based on the first ten principal components (UKB).[15] This analysis resulted in a 111 dramatic attenuation of differences in polygenic height scores (Figure 1a, 112 **Supplementary Figures S2-S4**). The differences between ancient European 113 populations also greatly attenuated (Figure 1a, Supplementary Figure S5). 114 Strikingly, the ordering of the scores for populations also changed depending on 115 which GWAS was used to estimate genetic height both within Europe (Figure 1a, 116 **Supplementary Figures S2-S5**) and globally (**Supplementary Figure S6**). 117 consistent with reports from a recent simulation study.[16] The height scores were 118 qualitatively similar only when we restricted to independent genome-wide 119 significant SNPs in GIANT and the UK Biobank ($P < 5x10^{-8}$) (Supplementary Figure 120 **S2b**). This replicates the originally reported significant north-south difference in the 121 allele frequency of the height-increasing allele^[4] or in genetic height^[5] across 122 Europe, as well as the finding of greater genetic height in ancient European steppe 123 pastoralists than in ancient European farmers.[6] although the signals are 124 attenuated even here. This suggests that tests of polygenic adaptation based on 125 genome-wide significant SNPs may be relatively insensitive to confounding 126 (Supplementary Figure S2b), and that confounding due to stratification is a 127 particular danger for sub-significant SNPs (Figure 1a, Supplementary Figure S2a). 128



129 130

Figure 1. Polygenic height scores and tSDS scores based on GIANT and UK BiobankGWAS.

132 Polygenic scores in present-day and ancient European populations are shown, centered by the 133 average score across populations and standardized by the square root of the additive variance. 134 Independent SNPs for the polygenic score from both GIANT (red) and the UK Biobank (blue) were 135 selected by picking the SNP with the lowest P value in each of 1700 independent LD blocks similarly 136 to refs [8,9] (see methods). Present-day populations are shown from Northern Europe (CEU, GBR) 137 and Southern Europe (IBS, TSI) from the 1000 genomes project; Ancient populations are shown in 138 three meta-populations (HG = Hunter-Gatherer (n=162 individuals), EF = Early Farmer (n=485 139 individuals), and SP = Steppe Ancestry (n=465 individuals)) (see **Supplementary Table S2**). Error 140 bars are drawn at 95% credible intervals. See **Supplementary figures S2-S6** for polygenic height 141 scores computed using other linkage disequilibrium pruning procedures, significance thresholds, 142 summary statistics and populations. (b) tSDS for height-increasing allele in GIANT (left) and UK 143 Biobank (right). The tSDS method was applied using pre-computed Singleton Density Scores for 144 4,451,435 autosomal SNPs obtained from 3,195 individuals from the UK10K project[12]/[17] for 145 SNPs associated with height in GIANT and the UK biobank. SNPs were ordered by GWAS P value and 146 grouped into bins of 1000 SNPs each. The mean tSDS score within each P value bin is shown on the y-147 axis. The Spearman correlation coefficient between the tSDS scores and GWAS P values, as well as the 148 correlation standard errors and P values, were computed on the un-binned data. The gray line 149 indicates the null-expectation, and the colored lines are the linear regression fit. The correlation is 150 significant for GIANT (Spearman r = 0.078, P = 1.55 x 10-65) but not for UK Biobank (Spearman r = -151 0.009, P = 0.077).

153 Next, we looked at polygenic adaptation within the UK using the "singleton 154 density score" (SDS)—an independent measure that uses the local density of alleles 155 that occur only once in the sample as a proxy for coalescent branch lengths.[12,17] 156 SDS can be combined with GWAS effect sizes estimates by aligning the SDS sign to 157 the trait-increasing allele, after which the score is referred to as tSDS. A tSDS score 158 larger than zero implies that height-increasing alleles have been increasing in 159 frequency over time due to natural selection. We replicate the finding that tSDS 160 computed in the UK10K is positively rank-correlated with GIANT[12] height P values (Spearman's $\rho = 0.078$, P = 1.55 x 10⁻⁶⁵, Figure 1b). However, this signal of 161 162 polygenic adaptation in the UK attenuated when we used UK Biobank height effect size estimates and P values and became formally non-significant ($\rho = 0.009$, P = 163 164 0.077. Figure 1b).

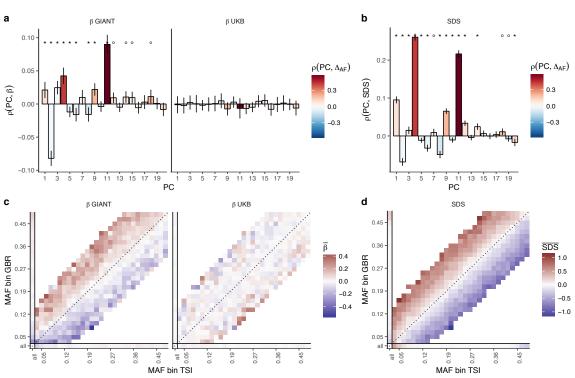
152

165 We propose that the qualitative difference between the polygenic adaptation 166 signals in GIANT and the UK Biobank is the cumulative effect of subtle biases in each 167 of the contributing SNPs in GIANT. This bias can arise due to incomplete control of 168 the population structure in GWAS.[18] For example, if height were differentiated 169 along a north-south axis because of differences in environment, any variant that is 170 differentiated in frequency along the same axis would have an artifactually large 171 effect size estimated in the GWAS. Population structure is substantially less well 172 controlled for in the GIANT study than in the UK Biobank study, both because the 173 GIANT study population is more heterogeneous than that in the UK Biobank, and 174 because the population structure in GIANT may not have been well controlled in 175 some component cohorts of GIANT due to the relatively small size of individual 176 studies (i.e., the ability to detect and correct population structure is dependent on 177 sample size[19,20]). The GIANT meta-analysis also found that such stratification 178 effects worsen as SNPs below genome-wide significance are used to estimate height 179 scores,[14] consistent with our finding that the differences in genetic height 180 increase when including these SNPs.

181 To obtain further insight into our observed discrepancy between polygenic 182 adaptation signals in GIANT vs the UK Biobank, we repeated our analyses using 183 estimates of height effect sizes computed using different methods, and then 184 interrogated each of these for signs of population structure. Repeating our analysis 185 with family-based effect size estimates from an independent study (NG2015 186 sibs),[7] we found evidence for significant differences in polygenic scores between 187 northern and southern Europeans that were qualitatively similar to those obtained 188 using GIANT effect size estimates (Supplementary Figure S4-S5). Inclusion of 189 individuals from the UK Biobank who were not of British Isles ancestry without 190 controlling for population structure (UKB all no PCs) in the measurements of effect 191 sizes also produced this pattern (**Supplementary Figure S3-S5**). Thus, UK Biobank 192 estimates that retain population structure show similar patterns to GIANT and 193 previously published family-based estimates (NG 2015 sibs). In contrast, no 194 significant signals of genetic stratification of height or a strong tSDS signal are 195 present across populations from: 1) a genetically homogeneous sample of UK 196 Biobank with entirely British Isles ancestry without controlling for population

structure (UKB WB no PCs), or 2) effect size estimates based on UK Biobank families
(UKB sibs, UKB sibs WB) (Supplementary Figures S3-S5, S7-S8). These analyses
provide further evidence that the lack of signal in the UK Biobank analysis is
unlikely to be simply due to over-correction for structure in the original UKB
estimates.

- 202
- 203



204

205 Figure 2. Evidence of stratification in height summary statistics.

206 Top row: Pearson Correlation coefficients of (a) PC loadings and height beta coefficients 207 from GIANT and UKB, and (b) PC loadings and SDS (pre-computed in the UK10K) across all 208 SNPs. PCs were computed in all 1000 genomes phase 1 samples. Colors indicate the 209 correlation of each PC loading with the allele frequency difference between GBR and TSI, a 210 proxy for the European North-South genetic differentiation. PC 4 and 11 are most highly 211 correlated with the GBR - TSI allele frequency difference. Confidence intervals and P values 212 are based on Jackknife standard errors (1000 blocks). Open circles indicate correlations 213 significant at alpha = 0.05, stars indicate correlations significant after Bonferroni correction 214 in 20 PCs (P < 0.0025).

Bottom row: Heat map after binning all SNPs by GBR and TSI minor allele frequency of (c) mean beta coefficients from GIANT and UKB, and (d) SDS scores for all SNPs. Only bins with at least 300 SNPs are shown. While the stratification effect in SDS is not unexpected, it can lead to false conclusions when applied to summary statistics that exhibit similar stratification effects. UKB height betas exhibit stratification effects that are weaker, and in the opposite direction of the stratification effects in GIANT (see **Supplementary Figure S9** for a possible explanation).

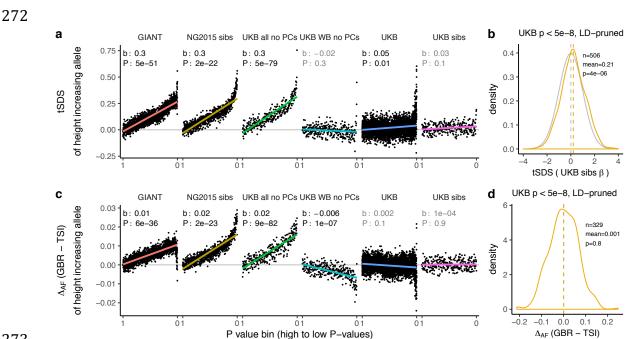
222

We obtained direct confirmation that population structure is more correlated with effect size estimates in GIANT than to those in the UK Biobank. **Figure 2a** shows that the effect sizes estimated in GIANT are highly correlated with the SNP 226 loadings of several principal components of population structure (PC loadings). 227 Previously published family-based effect size estimates[7] (NG 2015 sibs) are 228 similarly correlated with the PC loadings showing that they are also affected by 229 population structure despite being computed within families; in other words, these 230 empirical analyses show that even previously published family-based effect size 231 estimates are not free from concerns about population structure. The within-family 232 strategy for eliminating concerns about population stratification is not problematic 233 on its own as our UK Biobank family estimates (UKB sibs, UKB sibs WB) computed 234 using the same method do not show any stratification effects (Supplementary 235 Figures S10-S12). We also do not see a strong correlation with PC loadings in our 236 UK Biobank estimates computed using unrelated individuals (UKB)(Figure 2a). 237 However, the UK Biobank estimates including individuals not of British Isles 238 ancestry and not correcting for population structure (UKB all no PCs) show the 239 same stratification effects as GIANT and NG2015 sibs (Supplementary Figure S10-240 **\$12**). Similarly, we find that alleles that are more common in the Great Britain 241 population (GBR) than in the Tuscan population from Italy (TSI) tend to be 242 preferentially height-increasing according to the GIANT and NG2015 sibs estimates 243 but not according to the UKB estimates (Figure 2c, Supplementary Figures S11, 244 S12).

245 The tSDS analysis should be robust to the type of population structure 246 discussed above.[12] However, there is a north-south cline in singleton density in 247 Europe due to the lower genetic diversity in northern than in southern Europeans, 248 with singleton density being lower in northern than in southern regions. [21] As a 249 consequence, SDS tends to be higher in alleles more common in GBR than in TSI 250 (**Figure 2d**). This cline in singleton density coincidentally parallels the phenotypic 251 cline in height and the major axis of genome-wide genetic variation. Therefore, 252 when we perform the tSDS test using GIANT-estimated effect sizes and P values, we 253 find fewer singletons (corresponding to higher SDS) around the inferred height-254 increasing alleles which tend, due to the uncontrolled population stratification in 255 GIANT, to be at high frequency in northern Europe (Figures 2c). This effect does not 256 appear when we use UK Biobank summary statistics because of the much lower 257 level of population stratification and more modest variation in height. We find that 258 SDS is not only correlated with GBR-TSI allele frequency differences, but with 259 several principal component loadings across all SNPs (Figure 2b), and that these SDS-PC correlations often coincide with correlations between GIANT-estimated 260 261 effect sizes and PC loadings (Figure 2a).

262 We further find that the tSDS signal which is observed across the whole 263 range of P values in some summary statistics can be mimicked by replacing SDS 264 with GBR-TSI allele frequency differences (Figures 3a, 3c, Supplementary Figures 265 **S7-S8**, **S13-S14**), suggesting that the tSDS signal at non-significant SNPs may be 266 driven in part by residual population stratification. As with the polygenic score 267 analysis, a small but significant effect is observed when we restrict to genome-wide 268 significant SNPs ($P < 5 \ge 10^{-8}$). This effect persists when using UK Biobank family-269 based estimates for genome-wide significant SNPs (Figure 3b), and is not driven by 270 allele frequency differences between GBR and TSI (Figure 3d), suggesting a true but 271 attenuated signal of polygenic adaptation in the UK that is driven by a much smaller

bioRxiv preprint doi: https://doi.org/10.1101/355057; this version posted July 9, 2018. The copyright holder for this preprint (which was not certified by peer review) is the author/funder, who has granted bioRxiv a license to display the preprint in perpetuity. It is made available under aCC-BY-NC-ND 4.0 International license.





275 Figure 3. Height tSDS results for different summary statistics.

276 (a) Mean tSDS of the height increasing allele in each P value bin for six different summary 277 statistics. The first two panels are computed analogously to Figure 4A and Figure S22 in 278 Field et al. In contrast to those Figures and to **Figure 1b**, the displayed betas and P values 279 correspond to the slope and P value of the linear regression across all un-binned SNPs 280 (rather than the Spearman correlation coefficient and Jackknife P values). The y-axis has 281 been truncated at 0.75, and does not show the top bin for UKB all no PCs, which has a mean 282 tSDS of 1.5. See **Supplementary Figure S7** for other GWAS summary statistics (b) tSDS 283 distribution of the height increasing allele in 506 LD-independent SNPs which are genome-284 wide significant in a UKB height GWAS, where the beta coefficient is taken from a within 285 sibling analysis in the UKB. The gray curve represents the standard normal null distribution. 286 and we observe a significant shift providing confirmation of a real SDS signal of polygenic 287 adaptation for height. (c) Allele frequency difference between GBR and TSI of the height 288 increasing allele in each P value bin for six different summary statistics. Betas and P values 289 correspond to the slope and P value of the linear regression across all un-binned SNPs. The 290 lowest P value bin in UKB all no PCs with a y-axis value of 0.06 has been omitted. See 291 **Supplementary Figure S13** for other GWAS summary statistics. (d) Allele frequency 292 difference between GBR and TSI of the height increasing allele in 329 LD-independent SNPs 293 which are genome-wide significant in a UKB height GWAS and were intersecting with our 294 set of 1000 genomes SNPs. There is no significant difference in frequency in these two 295 populations, suggesting that tSDS shift at the gw-significant SNPs is not driven by 296 population stratification.

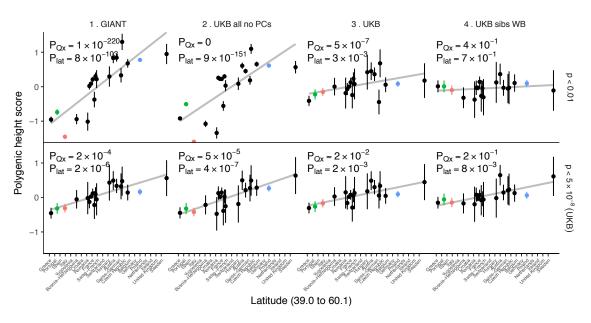
The patterns shown here suggest that the positive tSDS values across the whole range of P values is a consequence of residual stratification. At the same time, the increase in tSDS at genome-wide significant, LD-independent SNPs in (b) cannot be explained by GBR - TSI allele frequency differences as shown in (d). Binning SNPs by P value without LD-pruning can lead to unpredictable patterns at the low P value end, as the SNPs at the low P value end are less independent of each other than higher P value SNPs (**Supplementary Figure S15**).

303 **Supplementary Figures S8 and S14** therefore show the same data for a set of LD-pruned 304 SNPs.

305

306 number of SNPs than previously thought. Indeed, a tSDS signal which is driven by 307 natural selection is not expected to lead to an almost linear increase over the whole 308 P value range in a well-powered GWAS. Instead, we would expect to see a greater 309 difference between highly significant SNPs and non-significant SNPs, similar to the 310 pattern observed in the UK Biobank (Figure 3a).

- 311
- 312



Italy - Spain - United Kingdom - other

313 314 Figure 4. Polygenic height scores in POPRES populations show a residual albeit 315 attenuated signal of polygenic adaptation for height.

316 Standardized polygenic height scores from six summary statistics for 19 POPRES 317 populations with at least 10 samples per population, ordered by latitude (see 318 **Supplementary Table S3**). The grey line is the linear regression fit to the mean polygenic 319 scores per population. Error bars represent 95% confidence intervals and are calculated in 320 the same way as in **Figure 1**.

321 SNPs which were overlapping between each set of the summary statistics and the POPRES 322 SNPs were clumped using PLINK 1.9 with parameters $r^2 < 0.1$, 1 Mb distance, P < 1.

323 (Top) A number of independent SNPs was chosen for each summary statistic to match the 324 number of SNPs which remained when clumping UKB at P < 0.01.

325 (Bottom) A set of independent SNPs with $P < 5 \ge 10^{-8}$ in the UK Biobank was selected and 326 used to compute polygenic scores along with effect size estimates from each of the different 327 summary statistics. SNP numbers for each panel ($P < 0.01 / P < 5 \times 10^{-8}$): GIANT: 9463 /

328 869; UKB all no PCs: 9341 / 359; UKB: 9341 / 1034; UKB sibs WB: 9391 / 380. The 329 numbers on each plot show the Q_x P value and the latitude covariance P value respectively 330 for each summary statistic. See **Supplementary Figures S16-S18** for other clumping 331 strategies and GWAS summary statistics.

333 Lastly, we asked whether any remaining differences in polygenic height 334 scores among populations are driven by polygenic selection by using the Q_x 335 framework to test against a null model of genetic drift.[5] We re-computed 336 polygenic height scores in the POPRES dataset for this analysis as it has larger 337 sample sizes of northern and southern Europeans than the 1000 Genomes 338 project. [22] We computed height scores using independent SNPs that are 1) genome-wide significant in the UK Biobank ("gw-sig", $P < 5 \times 10^{-8}$) and 2) sub-339 340 significantly associated with height ("sub-sig", P < 0.01) in different GWAS datasets. 341 For each of these, we tested if population differences were significant due to an 342 overall overdispersion (P_{0x}), and if they were significant along a north-south cline (Plat) (Figure 4, Supplementary Figure S16-S17). Both gw-sig and sub-sig SNP-343 344 based scores computed using GIANT effect sizes showed significant overdispersion 345 of height scores overall and along a latitude cline, consistent with previous results 346 (Figure 4, Supplementary Figure S16-S17). However, the signal attenuated dramatically between sub-sig ($Q_x = 1100$, $P_{0x} = 1 \times 10^{-220}$) and gw-sig ($Q_x = 48$, $P_{0x} =$ 347 2×10^{-4}) height scores. In comparison, scores that were computed using the UK 348 349 Biobank (UKB) effect sizes showed substantially attenuated differences using both 350 sub-sig ($Q_x = 64$, $P_{0x} = 5 \times 10^{-7}$) and gw-sig ($Q_x = 33$, $P_{0x} = 0.02$) SNPs, and a smaller 351 difference between the two scores. This suggests that the attenuation of the signal in 352 GIANT is not only driven by a loss of power when using fewer gw-sig SNPs, but also 353 reflects a decrease in stratification effects. The overdispersion signal disappeared 354 entirely when the UK Biobank family based effect sizes were used (Figure 4, 355 **Supplementary Figure S16-S17**). Moreover, Q_x P values based on randomly 356 ascertained SNPs and UK Biobank summary statistics are not uniformly distributed 357 as would be expected if the theoretical null model is valid and if population 358 structure is absent (Supplementary Figure S19). The possibility of residual 359 stratification effects even in the UK Biobank is also supported by a recent study [23]. 360 Therefore, we remain cautious about interpreting any residual signals as "real" signals of polygenic adaptation. 361

362

363 Discussion

364

365 We have shown that estimates of population differences in polygenic height 366 scores are strikingly attenuated with the UK Biobank GWAS data relative to 367 previous analyses. We find some evidence for population-level differences in 368 genetic height, but it can only be robustly seen at highly significant SNPs, because 369 any signal at less significant P values is dominated by the effect of residual 370 population structure. Even genome-wide significant SNPs in these analyses may be 371 subtly affected by population structure, leading to continued overestimation of the 372 effect. Thus, it is difficult to arrive at any quantitative conclusion regarding the 373 proportion of the population differences that are due to statistical biases vs. 374 population stratification of genetic height. It is equally challenging to test whether 375 differences in genetic height are due to adaptation in response to environmental 376 differences, migration and admixture (e.g. fraction of Steppe pastoralist ancestry), 377 or relaxation of negative selection. Further, estimates of the number of independent genetic loci contributing to height variation are sensitive to and likely confoundedby residual population stratification.

380 We conclude that while effect estimates are highly concordant between 381 GIANT and the UK Biobank when measured individually (Supplementary Tables 382 **S4-S6**, **Supplementary Figure S1**, they are also influenced by residual population 383 stratification that can mislead inferences about polygenic selection across 384 populations in aggregate. Although these biases are subtle, in the context of tests for 385 polygenic adaptation, which are driven by small systematic shifts in allele 386 frequency, they can create highly significant artificial signals especially when SNPs 387 that are not genome-wide significant are used to estimate genetic height. In no way 388 do our results question the reliability of the genome-wide significant associations 389 discovered in the GIANT cohort or the validity of the statistical methodology used in 390 previously reported polygenic tests for adaptation. However, we urge caution in the 391 interpretation of genome-wide signals of polygenic adaption that are based on large 392 number of sub-significant SNPs-particularly when using effect sizes derived from 393 meta-analysis of heterogeneous cohorts which may be unable to fully control for 394 population structure.

395

396

397 Materials and Methods

398

399 Genome-wide association studies (GWAS)

400 We analyzed height using publicly available summary statistics that were 401 obtained either by meta-analysis of multiple GWAS or by a GWAS performed on a 402 single large population. We used results from the GIANT Consortium 403 (N=253,288)[14] and a GWAS performed on individuals of the UK Biobank (UKB 404 Neale" or simply "UK Biobank (UKB)", N=336,474)[15] who derive their ancestry 405 almost entirely from the British Isles (identified as "white British ancestry" by the 406 UK Biobank). We also used an independent GWAS that included all UK Biobank 407 individuals irrespective of ancestry and relatedness ("UKB Loh", N=459,327)[24]. 408 The Neale lab's GWAS uses a linear model with sex and 10 principal components as 409 covariates. Loh et al.'s GWAS uses a BOLT-LMM Bayesian mixed model. Association 410 signals from the three studies are generally correlated for SNPs that are genome-411 wide significant in GIANT (see [[25]]).

412

413 We also used previously published family-based effect size estimates[7] 414 ("NG2015 sibs") as well as a number of test summary statistics on the UK Biobank 415 that we generated to study the effects of population stratification. These are: "UKB 416 Neale new" (Similar to UKB Neale, with less stringent ancestry definition and 20 PCs 417 calculated within sample), "UKB all no PCs" (All UK Biobank samples included in the 418 GWAS without correction by principal components), "UKB all 10 PCs" (All UK 419 Biobank samples included in the GWAS with correction by 10 principal components), "UK WB no PCs" (Only "white British ancestry" samples included in 420 421 the GWAS without correction by principal components), "UKB WB 10 PCs" (Only 422 "white British ancestry" samples included in the GWAS with correction by 10 423 principal components), "UKB sibs all" (All UK Biobank siblings included in the 424 GWAS), "UKB sibs WB" (Only UK Biobank "white British ancestry" siblings included 425 in the GWAS) (Please see **Supplementary Table S1** for sample sizes and other 426 details).

427

428 **Population genetic data for ancient and modern samples**

429 We analyzed ancient and modern populations for which genotype data are publicly available. For ancient samples[26,27], we computed scores after dividing 430 431 populations into three previously described broad ancestry labels (HG = Hunter-432 Gatherer (n=162 individuals), EF = Early Farmer (n=485 individuals), and SP =Steppe Ancestry (n=465 individuals)). For modern samples available through the 433 434 1000 genomes phase 3 release [28], we computed scores in 2 populations each from 435 Northern Europe (GBR, CEU), Southern Europe (IBS, TSI), Africa (YRI, LWK), South 436 Asia (PJL, BEB) and East Asia (CHB, JPT) (Figure 1a, Supplementary Figures S2-437 **S6**). In total, we analyzed 1112 ancient individuals, and 1005 modern individuals 438 from 10 different populations in the 1000 genomes project (Supplementary Table **S2**). We used the allele frequency differences between the GBR and TSI populations 439 440 for a number of analyses to study population stratification (Figures 3c, 3d, **Supplementary Figures S11-S14**). We also analyzed 19 European populations 441 442 from the POPRES[22] dataset with at least 10 samples per population (Figure 4, 443 Supplementary Table S3, Supplementary Figures S16-S18).

444

All ancient samples had 'pseudo-haploid' genotype calls at 1240k sites generated by selecting a single sequence randomly for each individual at each SNP⁹. Thus, there is only a single allele from each individual at each site, but adjacent alleles might come from either of the two haplotypes of the individual. We also recomputed scores in present-day 1000 genomes individuals using only pseudohaploid calls at 1240k sites to allow for a fair comparison between ancient and modern samples (**Supplementary Figure S6**).

453 **Polygenic scores**

The polygenic scores, confidence intervals and test statistics (against the null model of genetic drift) were computed based on the methodology developed in refs ([5],[29]). We computed the polygenic score (Z) for a trait in a population by taking the sum of allele frequencies across L sites associated with the trait, weighting each allele's frequency by its effect on the trait (β_l).

459

$$Z = \sum_{l}^{L} \beta_{l} p_{l}$$

460

461 Al polygenic scores are plotted in centered standardized form $(\frac{Z-\mu}{\sqrt{V_A}})$, where 462 $\mu = \sum_l \beta_l \, \overline{p}_l, V_A = \sum_l \beta_l^2 \, \overline{p}_l (1 - \overline{p}_l)$, and \overline{p}_l is the mean allele frequency across all 463 populations analyzed.

464 465

Polygenic scores were computed using independent GWAS SNPs associated

466 with height in three main ways: (1) The genome was divided into ~ 1700 non-467 overlapping linkage disequilibrium (LD) blocks[30], and the SNP with the lowest P 468 value within each block was picked to give a set of ~ 1700 independent SNPs for 469 each height GWAS used (all SNPs for which effect sizes are available were 470 considered) similarly to ref. [29]. In (2) and (3), Plink's [31,32] clumping procedure was used to make independent "clumps" of SNPs for each GWAS at different P value 471 472 thresholds. This procedure selects SNPs below a given P value threshold as index 473 SNPs to start clumps around, and then reduces all SNPs (P < 0.01) that are in LD 474 with these index SNPs (above an r^2 threshold, 0.1) and within a physical distance of 475 them (1 Mb) into clumps with them. Clumps are preferentially formed around index 476 SNPs with the lowest P value in a greedy manner. The index SNP from each clump is 477 then picked for further polygenic score analyses. The algorithm is also greedy such 478 that each SNP will only appear in one clump if at all. We clumped each GWAS to 479 obtain (2) a set of independent sub-significant SNPs associated with height (P < P480 0.01) similarly to ref. [7], and (3) a set of genome-wide significant SNPs associated with height (P < 5 x 10^{-8}). The 1000 genomes phase 3 dataset was used as the 481 482 reference panel for computing LD for the clumping procedure.

483

484 The estimated effect sizes for these three sets of SNPs from each GWAS was 485 used to compute scores. Only autosomal SNPs were used for all analyses to avoid 486 creating artificial mean differences between populations with different numbers of 487 males and females.

488

The 95% credible intervals were constructed by assuming that the posterior of the underlying population allele frequency is independent across loci and populations and follows a beta distribution. We updated a Uniform prior distribution with allele counts from ancient and modern populations to obtain the posterior distribution at each locus in each population. We estimated the variance of the polygenic score V_Z using the variance of the posterior distribution at each locus, and computed the width of 95% credible intervals as $1.96\sqrt{V_Z}$ for each population.

496

497 The Q_x test statistic measures the degree of overdispersion of the mean 498 population polygenic score compared to a null model of genetic drift. It assumes that 499 the vector of mean centered mean population polygenic score follows a multivariate 500 normal distribution: $Z \sim MVN(0, 2 V_A F)$, where V_A is the additive genetic variance of 501 the ancestral population and F is a square matrix describing the population 502 structure. This is equivalent to the univariate case of the test statistic used in ref. 503 [7]. The latitude test statistic assumes that $Y'Z \sim N(0, 2 V_A Y'FY)$, where Y is a mean 504 centered vector of latitudes for each population.[33]

505

506 **tSDS analysis**

507 The Singleton Density Score (SDS) method identifies signatures of recent 508 positive selection based on a maximum likelihood estimate of the log-ratio of the 509 mean tip-branch length of the derived vs. the ancestral allele at a given SNP. The tip-510 branch lengths are inferred from the average distance of each allele to the nearest

511 singleton SNP across all individuals in a sequencing panel. When the sign of the SDS 512 scores is aligned with the trait-increasing or trait-decreasing allele in the effect 513 estimates of a GWAS, the Spearman correlation between the resulting tSDS scores 514 and the GWAS P values has been proposed as an estimate of recent positive 515 selection on polygenic traits.

516

517 Here, we applied the tSDS method using pre-computed Singleton Density 518 Scores for 4,451,435 autosomal SNPs obtained from 3,195 individuals from the 519 UK10K project [12,17] for SNPs associated with height in GIANT and the UK biobank 520 (Figure 1b) and in different summary statistics (Figure 3. Supplementary Figures 521 **S7-S8**). After normalizing SDS scores in each 1% allele frequency bin to mean zero 522 and unit variance, excluding SNPs from the MHC region on chromosome 6 and 523 aligning the sign of the SDS scores to the height increasing alleles (resulting in tSDS) 524 scores), we computed the Spearman correlation coefficient between the tSDS score 525 and the GWAS P value. The tSDS Spearman correlation standard errors and P values 526 were computed using a block-jackknife approach, where each block of 1% of all 527 SNPs ordered by genomic location was left out and the Spearman correlation 528 coefficient was computed on the remaining SNPs. We also compared the tSDS score 529 distributions for only genome-wide significant SNPs (Figure 3b).

530

531 **Population structure analysis**

To compute SNP loadings of the principal components of population 532 533 structure (PC loadings) in the 1000 genomes data (Figure 2, Supplementary 534 Figure S10), we first computed PC scores for each individual. We used SNPs that 535 had matching alleles in 1000 genomes, GIANT and UK Biobank, that had minor allele 536 frequency > 5% in 1000 genomes, and that were not located in the MHC locus, the 537 chromosome 8 inversion region, or regions of long LD. After LD pruning to SNPs 538 with $r^2 < 0.2$ relative to each other, PCA was performed in PLINK on the 187,160 539 remaining SNPs. In order to get SNP PC loadings for more SNPs than those that were 540 used to compute PC scores, we performed linear regressions of the PC scores on the 541 genotype allele count of each SNP (after controlling for sex) and used the resulting 542 regression coefficients as the SNP PC loading estimates.

- 543
- 544

545 Acknowledgements

546

547 We thank Alkes Price, Jeremy Berg, Graham Coop, Jonathan Pritchard, Matthew 548 Robinson, Jian Yang, Peter Visscher, Hilary Finucane, John Novembre and Raymond 549 Walters for useful discussions and comments that significantly improved the 550 manuscript. The study was supported by National Institute of Health grants 551 HG009088, MH101244 (M.S., R.M., B.N. and S.S.) and GM127131 (S.S.). D.R. was 552 supported by National Institutes of Health grant GM100233 and HG006399, an Allen 553 Discovery Center of the Paul Allen Foundation, and the Howard Hughes Medical 554 Institute.

- 555
- 556

557	-	
558	Com	peting interests
559		
560	The a	authors declare no competing interests.
561		
562		
563	Refe	rences
564		
565	[1]	Yang J, Benyamin B, McEvoy BP, Gordon S, Henders AK, Nyholt DR, Madden P
566		a, Heath AC, Martin NG, Montgomery GW, Goddard ME, Visscher PM. Common
567		SNPs explain a large proportion of the heritability for human height. Nat
568		Genet 2010;42:565–9. doi:10.1038/ng.608.
569	[2]	Boyle EA, Li YI, Pritchard JK. An Expanded View of Complex Traits: From
570		Polygenic to Omnigenic. Cell 2017;169:1177–86.
571		doi:10.1016/j.cell.2017.05.038.
572	[3]	Zeng J, de Vlaming R, Wu Y, Robinson MR, Lloyd-Jones LR, Yengo L, Yap CX,
573		Xue A, Sidorenko J, McRae AF, Powell JE, Montgomery GW, Metspalu A, Esko T,
574		Gibson G, Wray NR, Visscher PM, Yang J. Signatures of negative selection in
575		the genetic architecture of human complex traits. Nat Genet 2018;50:746–53.
576		doi:10.1038/s41588-018-0101-4.
577	[4]	Turchin MC, Chiang CWK, Palmer CD, Sankararaman S, Reich D, Hirschhorn
578		JN. Evidence of widespread selection on standing variation in Europe at
579		height-associated SNPs. Nat Genet 2012;44:1015–9. doi:10.1038/ng.2368.
580	[5]	Berg JJ, Coop G. A Population Genetic Signal of Polygenic Adaptation. PLoS
581		Genet 2014;10:e1004412. doi:10.1371/journal.pgen.1004412.
582	[6]	Mathieson I et al. Genome-wide patterns of selection in 230 ancient Eurasians.
583		Nature 2016;528:499–503. doi:10.1038/nature16152.Genome-wide.
584	[7]	Robinson MR, Hemani G, Medina-Gomez C, Mezzavilla M, Esko T, Shakhbazov
585		K, Powell JE, Vinkhuyzen A, Berndt SI, Gustafsson S, Justice AE, Kahali B, Locke
586		AE, Pers TH, Vedantam S, Wood AR, Van Rheenen W, Andreassen OA,
587		Gasparini P, et al. Population genetic differentiation of height and body mass
588		index across Europe. Nat Genet 2015;47:1357–61. doi:10.1038/ng.3401.
589	[8]	Berg JJ, Zhang X, Coop G. Polygenic Adaptation has Impacted Multiple
590		Anthropometric Traits. bioRxiv 2017. doi:10.1101/167551.
591	[9]	Racimo F, Berg JJ, Pickrell JK. Detecting polygenic adaptation in admixture
592		graphs. Genetics 2018;208:1565–84. doi:10.1534/genetics.117.300489.
593	[10]	Guo J, Wu Y, Zhu Z, Zheng Z, Trzaskowski M, Zeng J, Robinson MR, Visscher
594		PM, Yang J. Global genetic differentiation of complex traits shaped by natural
595		selection in humans. Nat Commun 2018;9:1–9. doi:10.1038/s41467-018-
596		04191-y.
597	[11]	Simonti C, Stein J, Thompson P, Fisher SE, Dan J. Polygenic selection underlies
598	r .=1	evolution of human brain structure and behavioral traits. BioRxiv 2017:1–51.
599		doi:https://doi.org/10.1101/164707.
600	[12]	Field Y, Boyle EA, Telis N, Gao Z, Gaulton KJ, Golan D, Yengo L, Rocheleau G,
601	[-=]	Froguel P, McCarthy MI, Pritchard JK. Detection of human adaptation during
602		the past 2,000 years. Science 2016;354:760–4. doi:10.1126/science.aag0776.

	51.07	
603	[13]	Allen HL, Estrada K, Lettre G, Berndt SI, Weedon MN, Rivadeneira F, Willer CJ,
604		Jackson AU, Vedantam S, Raychaudhuri S, Ferreira T, Wood AR, Weyant RJ,
605		Segrè A V., Speliotes EK, Wheeler E, Soranzo N, Park JH, Yang J, et al. Hundreds
606		of variants clustered in genomic loci and biological pathways affect human
607		height. Nature 2010;467:832–8. doi:10.1038/nature09410.
608	[14]	Wood AR, Esko T, Yang J, Vedantam S, Pers TH, Gustafsson S, Chu AY, Estrada
609		K, Luan J, Kutalik Z, Amin N, Buchkovich ML, Croteau-Chonka DC, Day FR,
610		Duan Y, Fall T, Fehrmann R, Ferreira T, Jackson AU, et al. Defining the role of
611		common variation in the genomic and biological architecture of adult human
612		height. Nat Genet 2014;46:1173–86. doi:10.1038/ng.3097.
613	[15]	Churchhouse C, Neale BM, Abbott L, Anttila V, Aragam K, Baumann A, Bloom J,
614		Bryant S, Churchhouse C, Cole J, Daly MJ, Damian R, Ganna A, Goldstein J, Haas
615		M, Hirschhorn J, Howrigan D, Jones E, King D, et al. Rapid gwas of thousands of
616		phenotypes for 337,000 samples in the uk biobank. 2017.
617		https://sites.google.com/broadinstitute.org/ukbbgwasresults/home?authuse
618		r=0 (accessed February 11, 2018).
619	[16]	Martin AR, Gignoux CR, Walters RK, Wojcik GL, Neale BM, Gravel S, Daly MJ,
620		Bustamante CD. Human Demographic History Impacts Genetic Risk Prediction
621		across Diverse Populations. Am J Hum Genet 2017;100:635–49.
622		doi:10.1016/j.ajhg.2017.03.004.
623	[17]	Field Y, Boyle E, Telis N, Gao Z, Gaulton K, Golan D, Yengo L, Rocheleau G,
624		Froguel P, McCarthy M, Pritchard J. Data from: Detection of human adaptation
625		during the past 2000 years. Dyrad Digital Repository. 2016.
626		doi:https://doi.org/10.5061/dryad.kd58f.
627	[18]	Novembre J, Barton NH. Tread Lightly Interpreting Polygenic Tests of
628		Selection. Genetics 2018;208:1351–5. doi:10.1534/GENETICS.118.300786.
629	[19]	Patterson N, Price AL, Reich D. Population structure and eigenanalysis. PLoS
630		Genet 2006;2:2074–93. doi:10.1371/journal.pgen.0020190.
631	[20]	Price AL, Patterson NJ, Plenge RM, Weinblatt ME, Shadick NA, Reich D.
632		Principal components analysis corrects for stratification in genome-wide
633		association studies. Nat Genet 2006;38:904–9. doi:10.1038/ng1847.
634	[21]	Sohail M, Vakhrusheva OA, Sul JH, Pulit SL, Francioli LC, Van Den Berg LH,
635		Veldink JH, De Bakker PIW, Bazykin GA, Kondrashov AS, Sunyaev SR. Negative
636		selection in humans and fruit flies involves synergistic epistasis. Science
637		2017;356:539–42. doi:10.1126/science.aah5238.
638	[22]	Nelson MR, Bryc K, King KS, Indap A, Boyko AR, Novembre J, Briley LP,
639		Maruyama Y, Waterworth DM, Waeber G, Vollenweider P, Oksenberg JR,
640		Hauser SL, Stirnadel HA, Kooner JS, Chambers JC, Jones B, Mooser V,
641		Bustamante CD, et al. The Population Reference Sample, POPRES: A Resource
642		for Population, Disease, and Pharmacological Genetics Research. Am J Hum
643		Genet 2008;83:347–58. doi:10.1016/j.ajhg.2008.08.005.
644	[23]	Haworth S, Mitchell R, Corbin L, Wade KH, Dudding T, Budu-Aggrey A,
645		Carslake D, Hemani G, Paternoster L, Smith GD, Davies N, Lawson D, Timpson
646		N. Common genetic variants and health outcomes appear geographically
647		structured in the UK Biobank sample: Old concerns returning and their
648		implications. bioRxiv 2018:294876. doi:10.1101/294876.

649	[24]	Loh P-R, Kichaev G, Gazal S, Schoech A, Price AL. Mixed model association for
649 650	[24]	biobank-scale data sets. bioRxiv 2017. doi:10.1101/194944.
651	[25]	Yengo L, Sidorenko J, Kemper KE, Zheng Z, Wood AR, Weedon MN, Frayling
652	[23]	TM, Hirschhorn J, Yang J, Peter M. Meta-analysis of genome-wide association
653		studies for height and body mass index in ~700,000 individuals of European
654		ancestry. bioRxiv 2018. doi:https://doi.org/10.1101/274654.
655	[26]	Haak W, Lazaridis I, Patterson N, Rohland N, Mallick S, Llamas B, Brandt G,
656	[20]	Nordenfelt S, Harney E, Stewardson K, Fu Q, Mittnik A, Bánffy E, Economou C,
657		Francken M, Friederich S, Pena RG, Hallgren F, Khartanovich V, et al. Massive
658		migration from the steppe was a source for Indo-European languages in
659		Europe. Nature 2015;522:207–11. doi:10.1038/nature14317.
660	[27]	Mathieson I, Alpaslan-Roodenberg S, Posth C, Szécsényi-Nagy A, Rohland N,
661	[=,]	Mallick S, Olalde I, Broomandkhoshbacht N, Candilio F, Cheronet O, Fernandes
662		D, Ferry M, Gamarra B, Fortes GG, Haak W, Harney E, Jones E, Keating D,
663		Krause-Kyora B, et al. The genomic history of southeastern Europe. Nature
664		2018. doi:10.1038/nature25778.
665	[28]	Auton A, Abecasis GR, Altshuler DM, Durbin RM, Bentley DR, Chakravarti A,
666		Clark AG, Donnelly P, Eichler EE, Flicek P, Gabriel SB, Gibbs RA, Green ED,
667		Hurles ME, Knoppers BM, Korbel JO, Lander ES, Lee C, Lehrach H, et al. A
668		global reference for human genetic variation. Nature 2015;526:68–74.
669		doi:10.1038/nature15393.
670	[29]	Berg JJ, Zhang X, Coop G. Polygenic Adaptation has Impacted Multiple
671		Anthropometric Traits. bioRxiv 2017:1–38. doi:10.1101/167551.
672	[30]	Berisa T, Pickrell JK. Approximately independent linkage disequilibrium
673		blocks in human populations. Bioinformatics 2015;32:283–5.
674		doi:10.1093/bioinformatics/btv546.
675	[31]	Chang CC, Chow CC, Tellier LCAM, Vattikuti S, Purcell SM, Lee JJ. Second-
676		generation PLINK: Rising to the challenge of larger and richer datasets.
677	50.07	Gigascience 2015;4:1–16. doi:10.1186/s13742-015-0047-8.
678	[32]	Purcell S, Chang C. PLINK 1.9. Gigascience 2015. www.cog-
679	[0.0]	genomics.org/plink/1.9/ (accessed May 1, 2018).
680	[33]	Berg JJ, Harpak A, Sinnott-Armstrong N, Joergensen AM, Mostafavi H, Field Y,
681		Boyle EA, Zhang X, Racimo F, Pritchard JK, Coop G. Reduced signal for
682		polygenic adaptation of height in UK Biobank. 2018. doi:10.1101/354951.
683		
684		

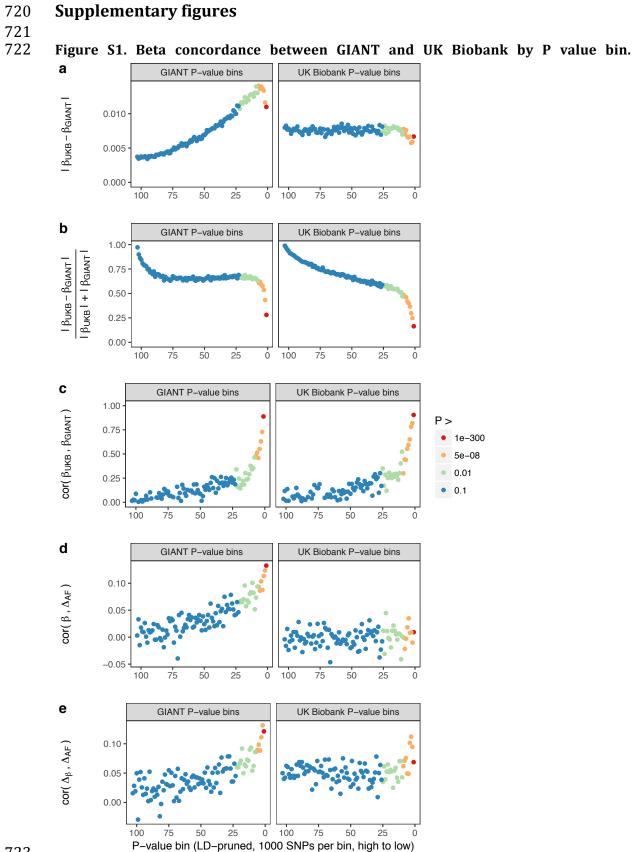
685 Supplementary Note

686 687

688 **Characterization of stratification effects in GIANT and UK Biobank**

689 To better understand how stratification influences the differences observed 690 between GIANT and UK Biobank, we grouped SNPs by their P value in GIANT and by 691 their P value in UK Biobank (Supplementary Figure S1). First, we observe that 692 SNPs with low GIANT P values, but not SNPs with low UK Biobank P values, show 693 greater differences in estimated effect size (Supplementary Figure S1a). However, 694 the relative difference in beta values decreases for lower P values, and the 695 correlation among betas approaches one at the most significant SNPs 696 (Supplementary Figure S1b,c). In GIANT, more significant SNPs exhibit a greater 697 correlation between effect estimates and GBR-TSI allele frequency differences, while 698 this is not observed in the UK Biobank (Supplementary Figure S1d). Consequently, 699 the difference in UK Biobank and GIANT effect size estimates is more correlated to 700 GBR-TSI allele frequency differences at more significant SNPs (Supplementary 701 Figure S1e). This suggests that while stratification effects are larger at more 702 significant SNPs, the magnitude of stratification-independent effects is even larger, 703 which may be why polygenic score results converge when using only the most significant SNPs. 704

Next, we investigated how P value inflation as measured by λ_{GC} is influenced 705 706 by stratification, by grouping SNPs into deciles based on their GBR-TSI allele 707 frequency difference (Supplementary Figure S12). To guard against the effect of 708 observing lower P values at more differentiated SNPs simply because those SNPs 709 are more common on average, we restrict this analysis to SNPs with mean MAF > 710 20%. We find that λ_{cc} is not much increased for SNPs that are more differentiated 711 between populations. However, in the presence of stratification, there is a large 712 difference between λ_{cc} of height increasing alleles and λ_{cc} of height decreasing 713 alleles (Supplementary Figure S12b). Similarly, there are large effects on the 714 frequency with which a SNP is estimated to be height increasing or height decreasing. In GIANT, SNPs in the highest decile of GBR-TSI allele frequency 715 716 differences are 52% more often estimated to be height increasing than height 717 decreasing, while these rates are close to even in the UK Biobank (Supplementary 718 Figure S12a).





724

Figure S1 (Continued). Beta concordance between GIANT and UK Biobank by P valuebin.

727 SNPs intersecting between GIANT and UKB were LD-pruned (using PLINK 1.9 with

parameters $r^2 = 0.1$, window size = 1 Mb, step size 5) and grouped into P value bins of 500

SNPs each, for P values from GIANT (left) and UKB (right). Color is based on the smallest Pvalue in each bin.

(a) Absolute beta difference. As expected, absolute beta and thus the absolute betadifference increases across P value bins.

(b) Absolute beta difference, scaled by the sum of absolute betas. The relative difference ofabsolute betas decreases for lower P values.

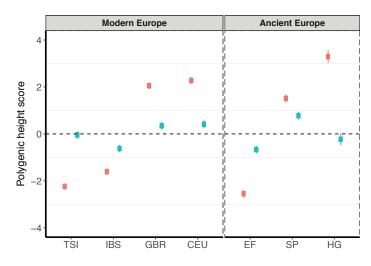
735 (c) Pearson correlation among betas approaches one for the lowest P values.

(d) Correlation between beta (left GIANT, right UK Biobank) and GBR-TSI allele frequencydifference.

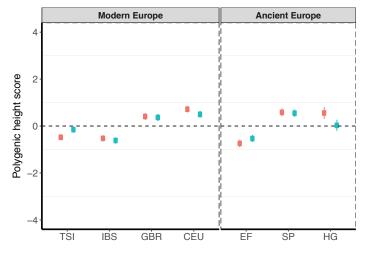
(e) Correlation between the GIANT - UK Biobank beta difference and GBR-TSI allelefrequency difference.

- 740
- 741

a. clumped, r² < 0.1, 1Mb, P < 0.01



b. clumped, $r^2 < 0.1$, 1Mb, $P < 5 \times 10^{-8}$



🕴 GIANT 🏮 UK Biobank

742 743 Figure S2. Polygenic scores using height-associated SNPs from GIANT- and UK Biobank-based GWA studies for clumped SNPs in present-day and ancient Europeans. 744 745 Scores are shown, centered by the average score across modern and ancient populations 746 respectively and standardized by the square root of the additive variance. SNPs were LD-747 pruned with plink's clumping procedure for parameters: (a) $r^2 < 0.1$, 1Mb, P < 0.01 (81,941) 748 SNPs in UKB, 22,561 SNPs in GIANT), and (b) $r^2 < 0.1$, 1Mb, P < 5x10⁻⁸ (4478 SNPs in UKB, 749 1442 SNPs in GIANT). Modern populations are shown from Northern Europe (CEU, GBR) 750 and Southern Europe (IBS, TSI) from the 1000 genomes project. Ancient populations are 751 shown in three meta-populations, hunter-gatherers (HG), early farmers (EF) and Steppe 752 Ancestry (SP). Error bars are drawn at 95% credible intervals.

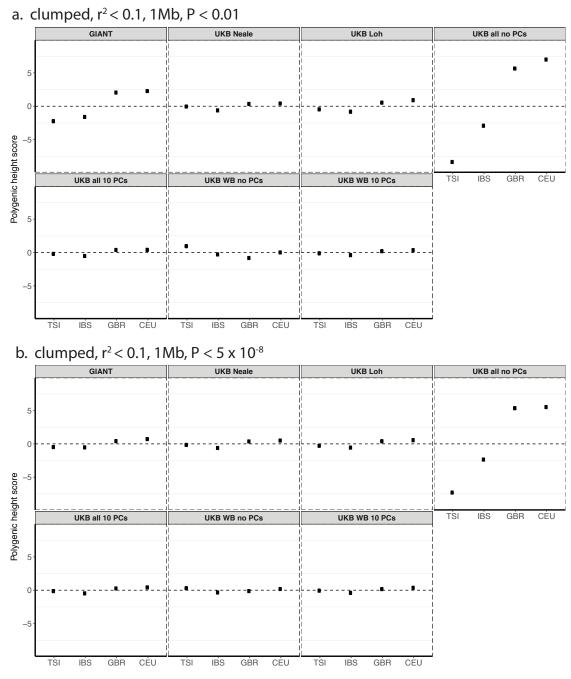




Figure S3. Polygenic height scores in 1000 genomes European populations using clumped SNPs and effect sizes from different summary statistics.

756Polygenic scores in modern European populations are shown using SNPs LD-pruned with757PLINK's clumping procedure with parameters: (a) $r^2 < 0.1$, 1Mb, P < 0.01, and (b) $r^2 < 0.1$,7581Mb, P < $5x10^{-8}$. Scores are centered by the average score across populations and759standardized by the square root of the additive variance. Modern populations are shown760from Northern Europe (CEU, GBR) and Southern Europe (IBS, TSI) from the 1000 Genomes761Project. Error bars are drawn at 95% credible intervals.

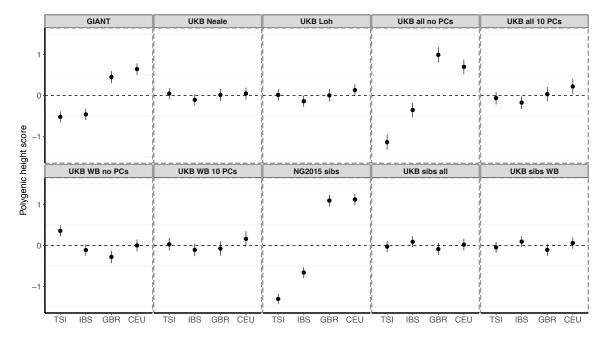
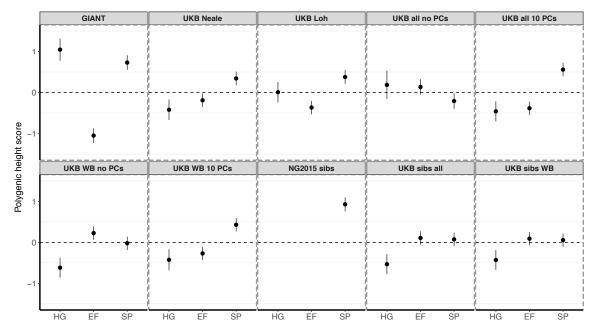




Figure S4. Polygenic height scores in 1000 Genomes Project European populations
 using ~1700 independent SNPs and effect sizes from different summary statistics.

Polygenic scores in modern European populations are shown using SNPs LD-pruned by
picking the SNP with the lowest P value in each of ~1700 LD-independent blocks genomewide. Scores are centered by the average score across populations and standardized by the
square root of the additive variance. Modern populations are shown from Northern Europe
(CEU, GBR) and Southern Europe (IBS, TSI) from the 1000 Genomes Project. Error bars are
drawn at 95% credible intervals.

772



774 775

Figure S5. Polygenic height scores in ancient populations using ~1700 independent
 SNPs and effect sizes from different summary statistics.

777 Polygenic scores in ancient meta-populations are shown using SNPs LD-pruned by picking 778 the SNP with the lowest P value in each of ~ 1700 LD-independent blocks genome-wide. 779 Scores are centered by the average score across populations and standardized by the 780 square root of the additive variance. Error bars are drawn at 95% credible intervals. . 781 Ancient populations are shown in three meta-populations (HG = Hunter-Gatherer (n=162) 782 individuals), EF = Early Farmer (n=485 individuals), and SP = Steppe Ancestry (n=465 783 individuals)). The y-axis is truncated at (-1.5, 1.5) for all panels – this omits two points in 784 the NG2015 sibs panel: HG [3.86 (CI: 3.60, 4.12)], EF [-2.18(CI: -2.34, -2.02)].

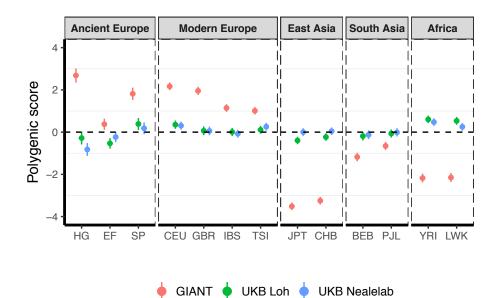
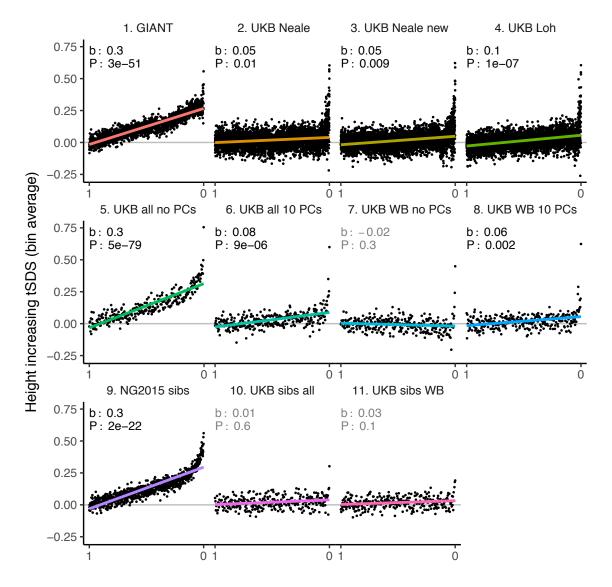




Figure S6. Polygenic height scores in ancient and global modern populations using three different GWAS.

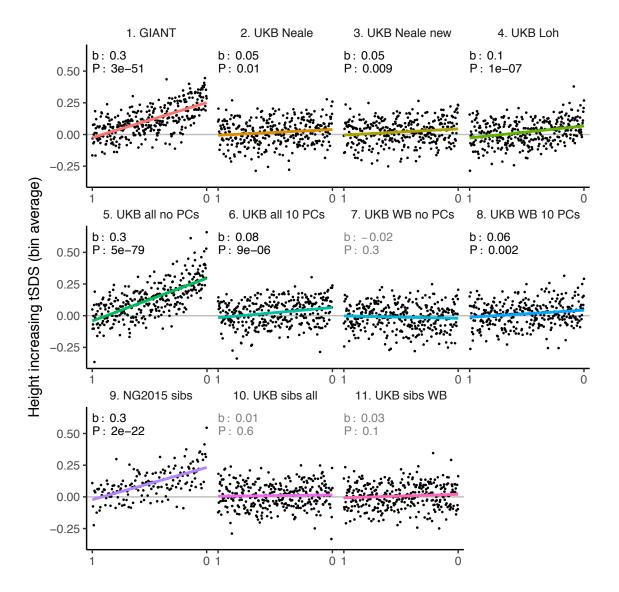
790 All scores are centered by the average score across all populations ($\mu_{GIANT} = 0.645, \mu_{LOH} =$ 791 -0.219, $\mu_{NEALELAB} = -0.259$) and standardized by the square root of the additive variance. 792 Error bars are drawn at 95% credible intervals. Modern populations are shown from 793 Northern Europe (CEU, GBR), Southern Europe (IBS, TSI), South Asia (PJL, BEB), East Asia 794 (CHB, JPT) and Africa (YRI, LWK). Ancient populations are shown in three meta-795 populations, hunter-gatherers (HG), early farmers (EF) and Steppe Ancestry (SP). Pseudo-796 haploid genotype calls were made for modern populations before computing polygenic 797 scores to allow fair comparison with ancient DNA. SNPs were LD-pruned by picking the SNP 798 with the lowest P value in each of ~1700 LD-independent blocks genome-wide.



800

801 Figure S7. tSDS for height-increasing alleles using effect sizes from different summary802 statistics.

SNPs were ordered by GWAS P value and grouped into bins of 1000 SNPs each. The mean tSDS score within each P value bin is shown on the y-axis. In contrast to Figure 3, where Spearman correlation coefficients and Jackknife standard errors were computed, here we show the regression slope and P value, which were computed on the un-binned data. The gray line indicates the null-expectation, and the colored lines are the linear regression fit. The lowest P value bin in panel 5 with a y-axis value of 1.5 has been omitted.



809

810 Figure S8. tSDS for LD-pruned height-increasing alleles using effect sizes from 811 different summary statistics.

Binning SNPs by P value can lead to spurious results at the low P value bins when SNPs are
in LD (Figure S15). Here, LD-pruned SNPs were ordered by GWAS P value and grouped into
bins of 100 SNPs each. The mean tSDS score within each P value bin is shown on the y-axis.
In contrast to Figure 3, where Spearman correlation coefficients and Jackknife standard
errors were computed, here we show the regression slope and P value, which were
computed on the un-binned data. The gray line indicates the null-expectation, and the
colored lines are the linear regression fit.

- 819
- 820

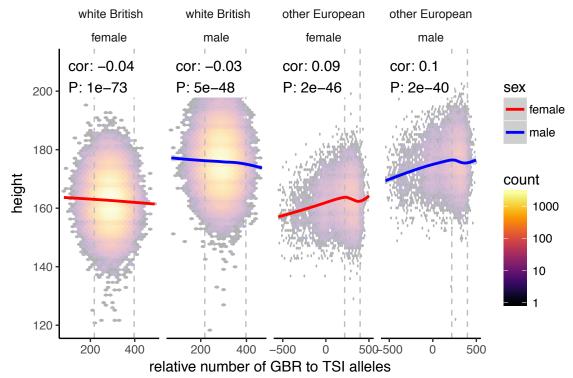




Figure S9. Height (cm) in the UKB as a function of GBR-TSI score.

823 We computed the relative number of GBR to TSI related alleles in each sample by 824 multiplying the allele frequency difference by the number of alternative alleles in each 825 sample in the UKB (GBR-TSI score). Vertical lines indicate 5th and 95th percentile of 826 among-white British samples, showing that there is a significant negative relationship 827 between the GBR-TSI allele sharing score and height (in cm). Among all other broadly 828 European samples, this relationship is significantly positive across the whole range, but 829 again significantly negative in the white British range. This can explain why stratification 830 effects go in opposite directions in a UKB height GWAS of white British samples and a UKB 831 height GWAS of all samples. Here, other European samples were defined as those that lie 832 within the mean +/- 24 standard deviations along the first six principal components. 833



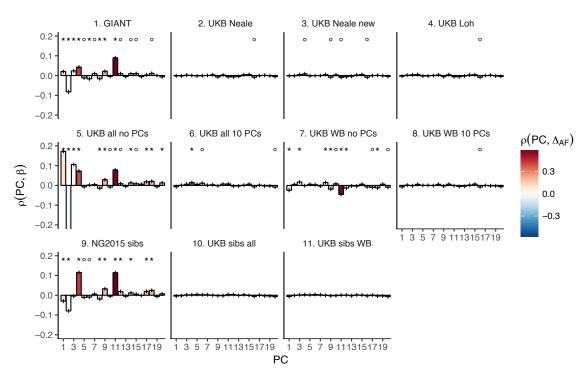
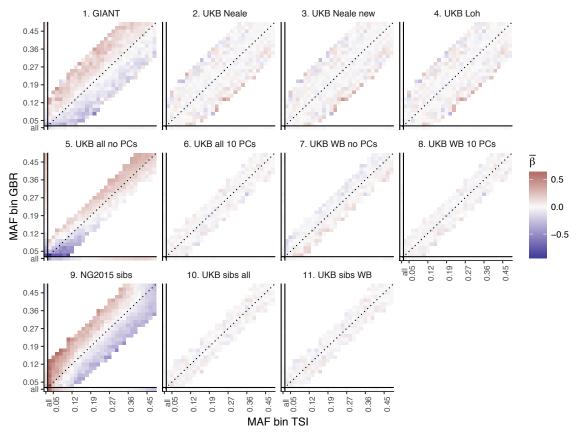




Figure S10. Pearson Correlation coefficients of PC loadings and height beta
 coefficients for different summary statistics.

838 PCs were computed in all 1000 genomes phase 1 samples. Colors indicate the correlation of 839 each PC loading with the allele frequency difference between GBR and TSI, a proxy for the 840 European North-South genetic differentiation. PC 4 and 11 are most highly correlated with 841 the GBR - TSI allele frequency difference. Error bars indicate 95% confidence interval of the 842 correlation coefficient, assuming 60,000 independent genetic markers. We confirmed that 843 the resulting errors are similar to block jackknife standard errors. Open circles indicate 844 correlations significant at alpha = 0.05, stars indicate correlations significant after 845 Bonferroni correction in 20 PCs (P < 0.0025).

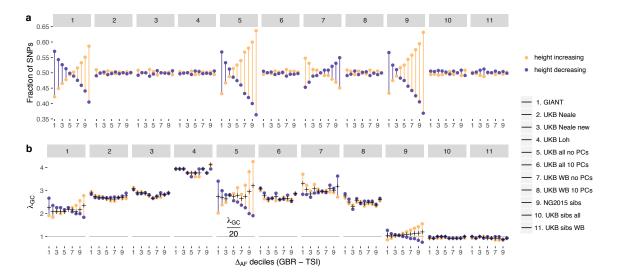


847

Figure S11. Heat map of mean beta coefficients for different summary statistics.

All SNPs are binned by GBR and TSI minor allele frequency. Only bins with at least 300 SNPs are shown. Panel 7 (as well as 2, 3 and 4) shows stratification effects in opposite direction

to those in GIANT. **Figure S9** illustrates how these opposite-direction stratification effects can arise.



854 855

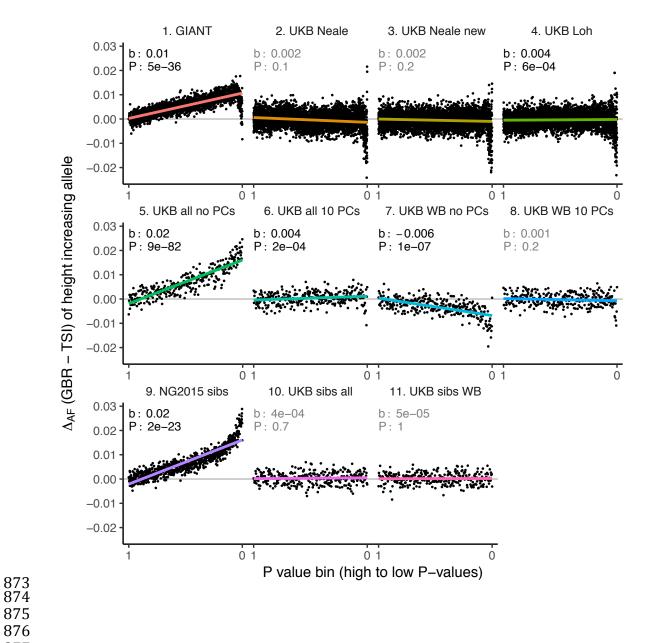
856 Figure S12. Effect of GBR-TSI allele frequency difference on beta estimates and P 857 values.

858 SNPs with MAF > 0.2 (based on mean between TSI and GBR) were grouped into GBR-TSI 859 allele frequency difference deciles, with the first decile representing SNPs less common in 860 GBR and the last decile representing SNPs more common in GBR.

861 (a) Fraction of height-increasing (yellow dots) vs. height-decreasing SNPs (purple dots) in 862 each decile. In GIANT, 59% of SNPs in the highest decile are estimated to be height-863 increasing, and 41% are estimated to be height-decreasing. In the UK Biobank, this ratio is 864 close to 50-50.

865 (b) Lambda-GC in each decile for height-increasing (vellow dots) vs. height-decreasing SNPs 866 (purple dots). In GIANT, the median P value of SNPs in the highest decile is 2.78 for SNPs 867 estimated to be height-increasing and 1.83 for SNPs estimated to be height-decreasing (a 868 difference of 52%). In the UK Biobank, the median P value of SNPs in the highest decile is 869 2.65 for SNPs estimated to be height-increasing and 2.89 for SNPs estimated to be height-870 decreasing (a difference of only 9%, going in the opposite direction).

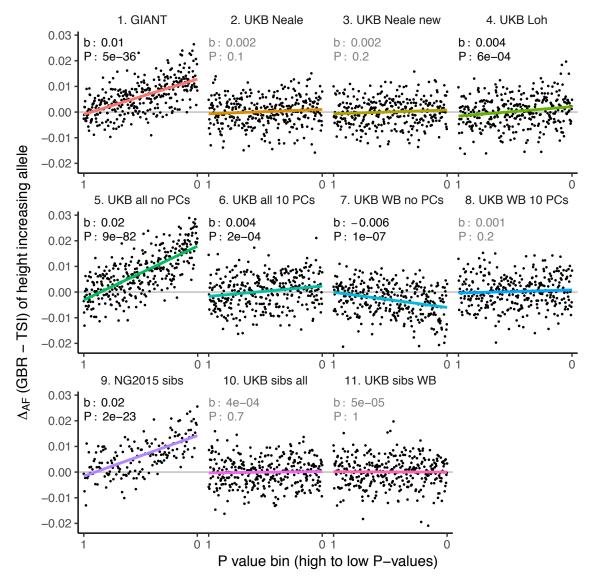
- 871
- 872



875 876

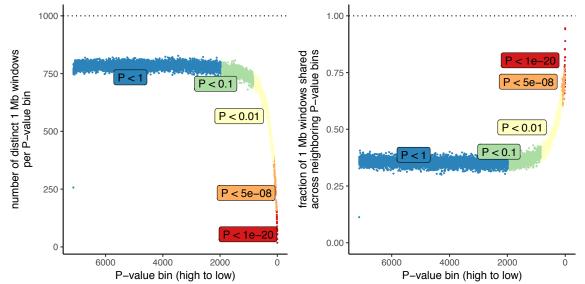
877 Figure S13. Allele frequency difference for height-increasing alleles using different 878 summary statistics.

879 SNPs were ordered by GWAS P value and grouped into bins of 1000 SNPs each. The gray 880 line indicates the null-expectation, and the colored lines are the linear regression fit. The 881 lowest P value bin in panel 5 with a y-axis value of 0.06 has been omitted.



883 884 Figure S14. Allele frequency difference for LD-pruned height-increasing alleles using 885 different summary statistics.

886 Binning SNPs by P value can lead to spurious results at the low P value bins when SNPs are 887 in LD (Figure S15). Here, LD-pruned SNPs were ordered by GWAS P value and grouped into 888 bins of 100 SNPs each. The gray line indicates the null-expectation, and the colored lines are 889 the linear regression fit.

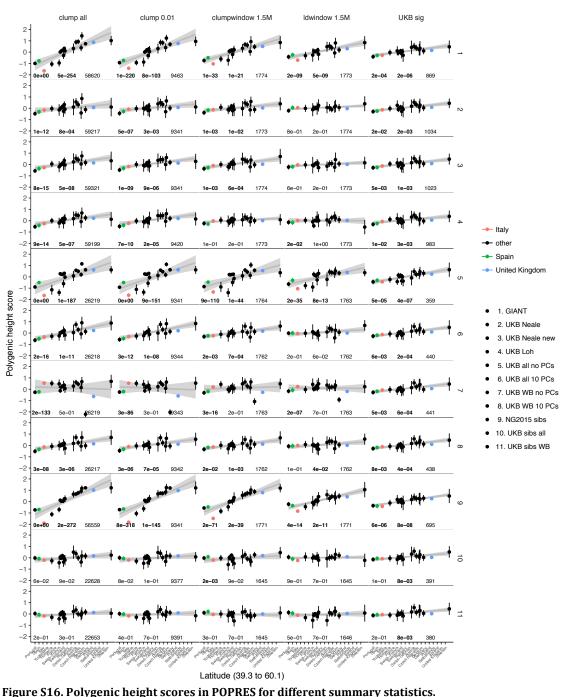


891
 892 Figure S15. Number of independent regions per GWAS P value bin (nigh to low)

893 SDS results in Field et al. as well as in **Figure 3** in this article are visualized by grouping 894 non-independent SNPs into bins according to their P value. This may lead to unpredictable 895 patterns at the low end of the P value distribution, because the lowest P value bins do not 896 represent independent signals. This is demonstrated here, by grouping all UKB SNPs into 897 bins of 1000 SNPs each, as in the SDS plots in Figure 1b and Figure 3. Left: The number of 898 independent SNPs per P value bin is much lower at lower P values. Right: Neighboring P 899 value bins share a large fraction of 1Mb regions at lower P values. This demonstrates that 900 the lowest P value bins do not represent independent signals if SNPs are not LD-pruned and 901 can exhibit patterns that are dominated by one or a few LD-regions.

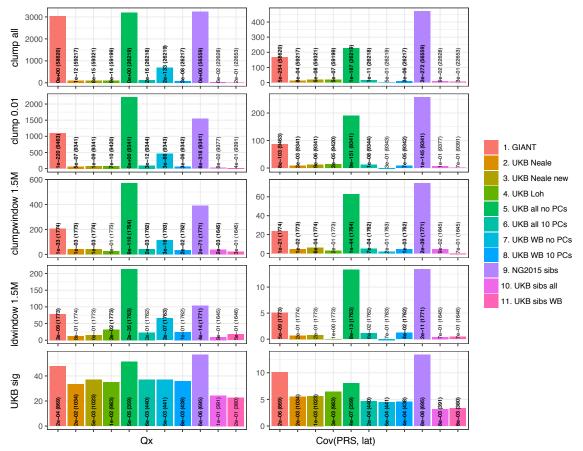
- 902
- 903

904



905 906

907 Standardized polygenic height score from diverse summary statistics for 19 POPRES populations with at least 10 908 samples per population, ordered by latitude (see Table S3). Confidence intervals and clumping procedure are 909 the same as in (a). The gray line is the linear regression fit to the mean polygenic height score per population. 910 The numbers on each plot show the Q_x P value, the latitude covariance P value and the number of SNPs 911 912 913 respectively for each summary statistic. Each column shows a different selection of SNPs. clump all: clumped SNPs with no P value threshold; clump 0.01: clumped SNPs with P < 0.01 in UKB and the same number of SNPs in other summary statistics (same as Figure 4); clumpwindow 1.5M: genome was split into blocks of 1.5 Mb, 914 lowest P-value SNP was picked in each bin, similar to the 1700 blocks; ldwindow 1.5Mb: genome was split into 915 blocks of 1.5 Mb, random SNP was picked in each bin; UKB sig: LD-pruned SNPs with $P < 5 \times 10^{-8}$ in UKB.



917QxCov(PRS, lat)918Figure S17. Test statistics for Q_x (left) and latitude correlation (right) in the POPRES919dataset for different summary statistics.

920 The numbers indicate P values and the number of SNPs, and numbers in bold highlight 921 nominal significance (p < 0.05).

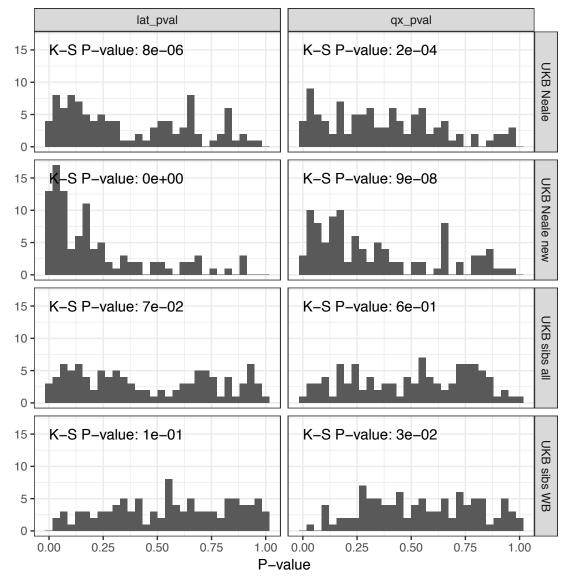
- 922
- 923
- 924



925 926

Figure S18. Spearman correlations between polygenic height scores in the POPRES
dataset computed from different summary statistics.

928 Spearman correlation coefficients of mean population polygenic score ranking for all pairs 929 of summary statistics at different SNP selections. Polygenic scores from independent SNPs 930 which are genome-wide significant in UKB lead to more consistent rankings than PRS from 931 other sets of SNPs, despite having lower prediction power. Each column shows a different 932 selection of SNPs. clump all: clumped SNPs with no P value threshold; clump 0.01: clumped 933 SNPs with P < 0.01 in UKB and the same number of SNPs in other summary statistics (same 934 as **Figure 4**); clumpwindow 1.5M: genome was split into blocks of 1.5 Mb, lowest P-value 935 SNP was picked in each bin, similar to the 1700 blocks; ldwindow 1.5Mb: genome was split 936 into blocks of 1.5 Mb, random SNP was picked in each bin; UKB sig: LD-pruned SNPs with P 937 $< 5 \times 10^{-8}$ in UKB.



939

Figure S19. P value calibration in the POPRES dataset for Q_x and latitude covariance
tests. Random sets of around 1700 independent markers were drawn in 100 repetitions for
four summary statistics and Q_x and latitude P values were computed. In UK Biobank sibling
estimates this resulted in a uniform P value distribution (non-significant KolmogorovSmirnov test), while an inflation was observed for UK Biobank GWAS summary statistics.

Supplementary tables

name	size	number of SNPs (before intersecting)	type	comments	used in figures	PMID	URL
GIANT	253288		GWAS (OLS, meta-analysis)		1, 2, 3, 4	25282103	https://portals.broadinstitute.org/collaboration/giant/images/0/01/GIANT_HEIGHT_Wood_et_al_2014_ publicrelease_HapMapCeuFreq.txt.gz
UKB Neale (UKB)	336474	10894596	GWAS (OLS)		1, 2, 3, 4		https://www.dropbox.com/s/sbfgb6qd5i4cxku/50.assoc.tsv.gz
UKB Neale new	360388	13791467	GWAS (OLS)	soon be available on http://ww w.nealelab .is/	supp only		https://storage.googleapis.com/ukbb- robert/height_ukb_giant/robert1/50.imputed_v3.results.both_sexes.tsv.gz
UKB Loh	458303	12007535	BOLT-LMM	í.	supp only	25642633	https://data.broadinstitute.org/alkesgroup/UKBB/body_HEIGHTz.sumstats.gz
UKB all no PCs	406825	729339	GWAS (OLS)	genotyped SNPs	3,4		
UKB all 10 PCs	406825	729339	GWAS (OLS)	genotyped SNPs	supp only		
UKB WB no PCs	337208	729339	GWAS (OLS)	genotyped SNPs	3		
UKB WB 10 PCs	337208	729339	GWAS (OLS)	genotyped SNPs	supp only		
NG2015 sibs	17500	1006257	within-family (QFAM)		3	26366552	http://cnsgenomics.com/data/robinson_et_al_2015_ng/withinfam_summary_ht_bmi_release_March20 16.tar.gz
UKB sibs all	20166	779339	within-family (QFAM)	genotyped SNPs	supp only		
UKB sibs WB	17358	779339	within-family (QFAM)	genotyped SNPs	3, 4		

949 Table S1. Description of 11 GWAS summary statistics.

Population label	Population description	Meta-population	N
GBR	British in England & Scotland	Northern Europe	92
CEU	Utah residents with Northern & Western European Ancestry	Northern Europe	99
TSI	Toscani in Italia	Southern Europe	108
IBS	Iberian population in Spain	Southern Europe	107
PJL	Punjabi from Lahore, Pakistan	South Asia	96
BEB	Bengali from Bangladesh	South Asia	86
YRI	Yoruba in Ibadan, Nigeria	Africa	109
LWK	Luhya in Webuye, Kenya	Africa	101
JPT	Japanese in Tokyo, Japan	East Asia	104
СНВ	Han Chinese in Beijing, China	East Asia	103
EF	Ancient	Early farmer	485
HG	Ancient	Hunter-gatherer	162
STP	Ancient	Steppe ancestry	465

54	Table S2. Table of ancient and 1000 genomes modern populations used with sample
55	sizes.

9	5	7
9	5	8

Population	N	Latitude	Comments
Austria	14	47.5	
Belgium	43	50.5	
Czech Republic	11	49.8	
France	92	46.2	
Germany	75	51.1	
Hungary	19	47.1	
Ireland	62	53.1	
Italy	225	41.8	
Netherlands	17	52.1	
Poland	22	51.9	
Portugal	135	39.3	
Romania	14	45.9	
Spain	137	40.4	
Sweden	11	60.1	
Swiss-French	760	46.5	Lausanne
Swiss-German	84	47.3	Zurich
Switzerland	168	46.8	
United Kingdom	390	55.3	
Yugoslavia	44	43.9	

959 Table S3. Table of POPRES populations used with sample sizes and latitude.

Name	h2	h2 SE	lambda GC	mean chisq	intercept	intercept SE	ratio	n
GIANT	0.31	0.01	2.00	2.92	1.28	0.02	0.15	253288
UKB Neale (UKB)	0.40	0.02	2.39	4.32	1.40	0.03	0.12	336474
UKB Neale new	0.42	0.02	2.48	4.69	1.43	0.03	0.12	360388
UKB Loh	0.60	0.03	3.31	7.66	1.75	0.04	0.11	458303
UKB all no PCs	13.76	0.22	55.97	65.24	9.42	0.08	0.13	406825
UKB all 10 PCs	0.48	0.02	2.37	4.69	1.39	0.04	0.11	406825
UKB WB no PCs	0.54	0.03	2.67	4.66	1.66	0.04	0.18	337208
UKB WB 10 PCs	0.51	0.03	2.17	4.19	1.30	0.04	0.09	337208
NG2015 sibs	0.49	0.03	1.07	1.08	0.90	0.01	-1.21	17500
UKB sibs all	0.45	0.05	0.93	1.08	0.93	0.01	-0.85	20166
UKB sibs WB	0.47	0.06	0.93	1.06	0.93	0.01	-1.18	17358

961 **Table S4. LD Score regression estimates for 11 different summary statistics.**

962 LD score regression can be used to detect residual stratification effects in summary 963 statistics, and so we tested whether LDSC confirms our hypothesis of residual stratification. 964 We detect a greatly inflated intercept estimate of 9.42 in UKB all no PCs, but only a 965 moderately increased intercept value in GIANT and an intercept less than one in NG2015 966 sibs. The relatively small GIANT intercept can be explained by cohort-wise lambda-GC 967 correction, while the low intercept in NG2015 sibs is possibly caused by the adaptive 968 permutation procedure which does not compute precise p-values for non-significant 969 associations. In both cases LDSC cannot be expected to pick up stratification effects, since 970 the generation of summary statistics is not in line with the LDSC model.

	GIANT	UKB Neale (UKB)	UKB Neale new	UKB Loh	UKB all no PCs	UKB all 10 PCs	UKB WB no PCs	UKB WB 10 PCs	NG2015 sibs	UKB sibs all	UKB sibs WB
GIANT	1.000										
UKB Neale (UKB)	0.660	1.000									
UKB Neale new	0.670	0.982	1.000								
UKB Loh	0.691	0.912	0.924	1.000							
UKB all no PCs	0.332	0.276	0.274	0.251	1.000						
UKB all 10 PCs	0.673	0.973	0.971	0.916	0.290	1.000					
UKB WB no PCs	0.635	0.952	0.933	0.865	0.270	0.929	1.000				
UKB WB 10 PCs	0.660	0.998	0.981	0.911	0.276	0.975	0.953	1.000			
NG2015 sibs	0.368	0.261	0.265	0.276	0.151	0.271	0.238	0.261	1.000		
UKB sibs all	0.264	0.325	0.326	0.351	0.095	0.328	0.307	0.324	0.114	1.000	
UKB sibs WB	0.250	0.312	0.312	0.336	0.088	0.311	0.296	0.311	0.108	0.928	1.000

972 Table S5. Correlation of beta estimates at all 86,153 shared SNPs.

	GIANT	UKB Neale (UKB)	UKB Neale new	UKB Loh	UKB all no PCs	UKB all 10 PCs	UKB WB no PCs	UKB WB 10 PCs	NG2015 sibs	UKB sibs all	UKB sibs WB
GIANT	1.000										
UKB Neale (UKB)	0.975	1.000									
UKB Neale new	0.976	0.999	1.000								
UKB Loh	0.972	0.986	0.986	1.000							
UKB all no PCs	0.798	0.789	0.788	0.785	1.000						
UKB all 10 PCs	0.976	0.998	0.998	0.988	0.791	1.000					
UKB WB no PCs	0.971	0.996	0.995	0.984	0.788	0.995	1.000				
UKB WB 10 PCs	0.975	1.000	0.999	0.986	0.789	0.999	0.997	1.000			
NG2015 sibs	0.847	0.828	0.829	0.840	0.675	0.829	0.822	0.828	1.000		
UKB sibs all	0.865	0.877	0.875	0.874	0.706	0.878	0.872	0.877	0.727	1.000	
UKB sibs WB	0.860	0.872	0.870	0.866	0.700	0.872	0.867	0.872	0.712	0.980	1.000

974 Table S6. Correlation of beta estimates at 2,251 shared SNPs which are significant in

975 the UK Biobank.