## Tables

## Table 1. Genome-wide significant signals of selection in GERA data.

We list regions with genome-wide significant ( $\alpha=0.05$, Bonferroni correction with 608,981 SNPs $\times 4$ PCs $=2,435,924$ hypotheses tested, $p<2.05 \times 10^{-8}$ ) evidence of selection in the top 4 PCs. Loci that were not previously known to be under selection in Europeans are indicated in bold font. The chromosome 8 inversion signal is due to a PC artifact (see main text). Regions with suggestive evidence of selection $\left(10^{-6}<p<2.05 \times 10^{-8}\right)$ are listed in Table S3.

| Locus | Chromosome | Region (Mb) | PC | Best Hit | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
| LCT $^{9}$ | 2 | 134.8-137.6 | 1 | rs6754311 | $4.15 \times 10^{-27}$ |
|  |  |  | 3 | rs4988235 | $1.83 \times 10^{-29}$ |
| ADH1B | 4 | 100.5 | 1 | rs1229984 | $1.67 \times 10^{-14}$ |
| IRF4 ${ }^{66,67}$ | 6 | 0.3-0.5 | 3 | rs12203592 | $8.69 \times 10^{-22}$ |
|  |  |  | 4 |  | $1.83 \times 10^{-56}$ |
| HLA ${ }^{64}$ | 6 | 30.8-33.3 | 1 | rs382259 | $7.95 \times 10^{-14}$ |
|  |  |  | 3 | rs9268628 | $6.52 \times 10^{-19}$ |
|  |  |  | 4 | rs34707463 | $4.76 \times 10^{-12}$ |
| IGFBP3 | 7 | 45.3-45.9 | 2 | rs150353309 | $3.14 \times 10^{-12}$ |
| Chr8 Inversion ${ }^{33}$ | 8 | 8.2-11.9 | 4 | rs6984496 | $9.21 \times 10^{-13}$ |
| IGH | 14 | 106.0-106.1 | 2 | rs34614900 | $3.34 \times 10^{-9}$ |
| OCA2 ${ }^{65,67}$ | 15 | 25.9-26.2 | 1 | rs12916300 | $1.12 \times 10^{-8}$ |
|  |  |  | 2 |  | $3.07 \times 10^{-9}$ |
|  |  |  | 3 |  | $4.29 \times 10^{-14}$ |

## Supplemental Figures

Figure S1. QQ-plot of the selection statistic in null simulations.

The selection statistic was generated for the first PC in null simulations containing 2 populations and differing by $F_{S T}=0.001,0.01$ and 0.1 . (a) Examining all the p-values, the selection statistic was well calibrated for $F_{S T}=0.001$ and 0.01 , with deflation in the tails for $F_{S T}=0.1$. (b) Looking only at $p$ values greater than 0.01, the selection statistic was well calibrated for $F_{S T}=0.001$ and 0.01 , but slightly inflated for $p$-values greater than 0.1 for $F_{S T}=0.1$. This explains the results in Table S2.


Figure S2. Power of the PC-based selection statistic in the presence of admixture.

Admixture or clinal variation in allele frequencies was simulated by samplings ancestry fraction between two ancestral populations from a $\operatorname{Beta}(a, a)$ distribution. The two populations were differentiated by $F_{S T}=0.001$. (a) Increasing $a$ has a similar effect to reducing samzple size (Figure 3). (b) Varying the number of samples when $a=2.0$ had a dramatic effect, indicating that sample size is quite important in real data which will have small $F_{S T}$ and non-discrete populations. (c-e) Setting $a=2$ is roughly the same as having $10 \%$ of the data in a dataset with discrete populations.




Figure S3. k-Means clustering confirms visually-observed subpopulations.

Individuals were clustered using $k$-means clustering with $k=5$ on the top 4 PCs. 5 clusters were the minimum number of clusters that produced results consistent between runs. Clusters were labeled and assigned colors based upon where they fell relative to predicted fractional ancestry and where projected populations lay.



Figure S4. QQ-plot of the selection statistic for PCs 1-4 in GERA data.
QQ-plots of actual vs. theoretical p-values are provided for (A) selection statistics for 608,981 SNPs in the GERA sample that passed the first stage of QC, and (B) selection statistics for 599,992 SNPs excluding the genome-wide significant loci listed in Table 1. Despite clear evidence of signal at the extreme tails, the overall distribution of test statistic was not inflated in the original set of SNPs ( $0.96 \leq \lambda_{G C} \leq 1.06$ ) nor in the filtered set ( $0.94 \leq \lambda_{G C} \leq 1.05$ ).



Figure S5. Selection statistics for PCs 5-10 in GERA data.

The selection statistics for PCs 5-10 were dominated by exceedingly large signals at one locus (PCs 5-9) or substantial correlation with missing data rate per individual (PC 10; $\rho=0.07, p<2.2 \times 10^{-16}$ ), suggesting that these PCs are caused by PC artifacts and do not represent true population structure. PCs

1-4 were not significantly correlated with missing data.





Chromosome



Figure S6. Selection statistics for PCs 1-4 in GERA data after removing significant regions.

We removed the genome-wide significant regions listed in Table 1, reran FastPCA and calculated the selection statistic across the genome. The significant hits in PCs 1-4 remain largely unchanged (Error!

Reference source not found.5). The notable exception is the removal of the inversion on chromosome 8 spanning from $8-12 \mathrm{Mb}$. This indicates that the signal in that region was artifactual.


## Supplemental Tables

## Table S1. CPU time and memory requirements of FastPCA and other methods

We report the running time (in CPU seconds) and memory usage (GB) of PCA implementations, with standard deviation in parentheses. Runs in which smartpca, PLINK2-pca and flashpca exceeded the time constraint (100 hours) or memory constraint (40GB) are denoted as blank entries. When there are few individuals, PLINK2-pca ran faster and consumed less memory than FastPCA. However, FastPCA was able to run on 100k individuals and 100k SNPs in 56 minutes using 3.2 GB of memory.

| Samples | FastPCA |  | Flashpca |  | PLINK2-PCA | Smartpca |  |  |
| ---: | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $(\times \mathbf{1 0 0 0 )}$ | CPU | Memory | CPU | Memory | CPU | Memory | CPU | Memory |
| $\mathbf{1}$ | $0: 01: 42$ | 0.54 | $0: 00: 55$ | 1.25 | $0: 00: 19$ | 0.02 | $0: 02: 10$ | 0.17 |
|  | $(0: 06)$ | $(0.00)$ | $(0: 01)$ | $(0.00)$ | $(0: 01)$ | $(0.00)$ | $(0: 10)$ | $(0.00)$ |
| $\mathbf{1 . 5}$ | $0: 02: 00$ | 0.55 | $0: 01: 41$ | 1.64 | $0: 00: 42$ | 0.03 | $0: 05: 39$ | 0.25 |
|  | $(0: 04)$ | $(0.00)$ | $(0: 01)$ | $(0.00)$ | $(0: 01)$ | $(0.00)$ | $(0: 33)$ | $(0.00)$ |
| $\mathbf{2}$ | $0: 02: 18$ | 0.57 | $0: 02: 44$ | 2.03 | $0: 01: 15$ | 0.05 | $0: 10: 11$ | 0.35 |
|  | $(0: 06)$ | $(0.00)$ | $(0: 01)$ | $(0.00)$ | $(0: 01)$ | $(0.00)$ | $(0: 48)$ | $(0.00)$ |
| $\mathbf{3}$ | $0: 02: 53$ | 0.59 | $0: 05: 38$ | 2.82 | $0: 02: 53$ | 0.09 | $0: 23: 38$ | 0.58 |
|  | $(0: 07)$ | $(0.00)$ | $(0: 02)$ | $(0.00)$ | $(0: 04)$ | $(0.00)$ | $(1: 18)$ | $(0.00)$ |
| $\mathbf{5}$ | $0: 03: 58$ | 0.64 | $0: 14: 31$ | 4.44 | $0: 08: 20$ | 0.25 | $1: 11: 21$ | 1.19 |
|  | $(0: 08)$ | $(0.00)$ | $(0: 06)$ | $(0.00)$ | $(0: 17)$ | $(0.00)$ | $(7: 09)$ | $(0.00)$ |
| $\mathbf{7}$ | $0: 05: 08$ | 0.69 | $0: 27: 24$ | 6.13 | $0: 17: 13$ | 0.47 | $2: 21: 24$ | 2.02 |
|  | $(0: 07)$ | $(0.00)$ | $(0: 04)$ | $(0.00)$ | $(0: 19)$ | $(0.00)$ | $(8: 13)$ | $10.00)$ |
| $\mathbf{1 0}$ | $0: 06: 56$ | 0.77 | $0: 54: 37$ | 9.11 | $0: 39: 15$ | 0.94 | $5: 15: 58$ | 3.64 |
|  | $(0: 05)$ | $(0.00)$ | $(0: 16)$ | $(0.00)$ | $(1: 08)$ | $(0.00)$ | $(16: 59)$ | $(0.00)$ |
| $\mathbf{1 5}$ | $0: 09: 50$ | 0.89 | $2: 01: 16$ | 14.71 | $1: 45: 43$ | 2.10 | $14: 13: 13$ | 7.39 |
|  | $(0: 08)$ | $(0.00)$ | $(0: 42)$ | $(0.00)$ | $(3: 51)$ | $(0.00)$ | $(38: 46)$ | $(0.00)$ |
| $\mathbf{2 0}$ | $0: 13: 05$ | 0.98 | $3: 32: 55$ | 21.04 | $3: 41: 55$ | 3.70 | $29: 34: 22$ | 12.44 |
|  | $(0: 09)$ | $(0.00)$ | $(0: 55)$ | $(0.00)$ | $(10: 06)$ | $(0.00)$ | $(41: 27)$ | $(0.00)$ |
| $\mathbf{3 0}$ | $0: 19: 36$ | 1.22 | $7: 53: 56$ | 35.96 | $11: 41: 39$ | 8.27 | $73: 30: 37$ | 26.46 |
|  | $(0: 10)$ | $(0.00)$ | $(2: 00)$ | $(0.00)$ | $(12: 20)$ | $(0.00)$ | $(23: 53)$ | $(0.00)$ |
| $\mathbf{5 0}$ | $0: 29: 57$ | 1.69 |  |  | $47: 16: 16$ | 22.87 |  |  |
|  | $(0: 36)$ | $(0.00)$ |  |  | $(50: 39)$ | $(0.00)$ |  |  |
| $\mathbf{7 0}$ | $0: 41: 18$ | 2.30 |  |  |  |  |  |  |
|  | $(1: 16)$ | $(0.00)$ |  |  |  |  |  |  |
| $\mathbf{1 0 0}$ | $0: 56: 00$ | 3.20 |  |  |  |  |  |  |
|  | $(1: 25)$ | $(0.00)$ |  |  |  |  |  |  |

## Table S2. Inflation of the selection statistic in simulated data.

We ran 10 simulations containing 60k SNPs and various numbers of simulated individuals ( $N$ ) in two populations under different levels of admixture and calculated the selection statistic under the null. Admixture was sampled from a $\operatorname{Beta}(a, a)$ where an increase in the admixture parameter (a) represents a greater probability of fractional ancestry. When $a=0$ there is no admixture and when $a=1$, fractional ancestry follows a Uniform $(0,1)$ distribution. We report the inflation of the median selection statistic (median divided by the theoretical value of 0.455 under the null) and the proportion of SNPs that attain significance at different thresholds. The median selection statistic was inflated for simulations with large $F_{S T}$ (at large $F_{S T}$ it is impossible for the selection statistic to be extremely significant, and this deficiency in the tail implies a higher ratio of median to average; see Figure S1), but well behaved at the small values of $F_{S T}$ that correspond to our analyses of real data. The proportion of SNPs that attain significance was well-calibrated in all experiments.

We additionally investigated the effect of population bottlenecks on the selection statistic. For a fixed $F_{S T}$, we would generate two simulated datasets differing in the effective population size ( $N_{e}$ ) and number of generations $(\tau)$. The statistic remained well calibrated under tighter population bottlenecks.

| $\boldsymbol{F}_{\boldsymbol{S T}}$ | $\boldsymbol{N}$ | $\boldsymbol{a}$ | Inflation | $\mathbf{1 0}^{\mathbf{- 1}}$ | $\mathbf{1 0}^{-\mathbf{2}}$ | $\mathbf{1 0}^{-\mathbf{3}}$ | $\mathbf{1 0}^{-\mathbf{4}}$ | $\mathbf{1 0}^{-\mathbf{5}}$ |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $\mathbf{0 . 0 0 1}$ | 50 k | 0.0 | 1.01 | $9.98 \mathrm{e}-2$ | $9.80 \mathrm{e}-3$ | $1.02 \mathrm{e}-3$ | $9.83 \mathrm{e}-5$ | $1.33 \mathrm{e}-5$ |
|  |  | 0.5 | 1.00 | $9.98 \mathrm{e}-2$ | $9.79 \mathrm{e}-3$ | $9.55 \mathrm{e}-4$ | $9.83 \mathrm{e}-5$ | $1.00 \mathrm{e}-5$ |
|  |  | 1.0 | 1.00 | $9.99 \mathrm{e}-2$ | $9.78 \mathrm{e}-3$ | $9.97 \mathrm{e}-4$ | $9.3 \mathrm{e}-5$ | $1.17 \mathrm{e}-5$ |
|  |  | 2.0 | 1.01 | $9.97 \mathrm{e}-2$ | $9.88 \mathrm{e}-3$ | $1.01 \mathrm{e}-3$ | $1.12 \mathrm{e}-4$ | $1.17 \mathrm{e}-5$ |
|  | 5 k | 0.0 | 1.01 | $9.97 \mathrm{e}-2$ | $9.83 \mathrm{e}-3$ | $1.01 \mathrm{e}-3$ | $1.02 \mathrm{e}-4$ | $1.00 \mathrm{e}-5$ |
|  |  | 0.5 | 1.00 | $9.99 \mathrm{e}-2$ | $9.88 \mathrm{e}-3$ | $1.07 \mathrm{e}-3$ | $9.33 \mathrm{e}-5$ | $5.00 \mathrm{e}-6$ |
|  |  | 1.0 | 1.00 | $1.00 \mathrm{e}-1$ | $9.85 \mathrm{e}-3$ | $9.47 \mathrm{e}-4$ | $9.50 \mathrm{e}-5$ | $1.00 \mathrm{e}-5$ |
|  |  | 2.0 | 1.00 | $1.00 \mathrm{e}-1$ | $9.98 \mathrm{e}-3$ | $1.06 \mathrm{e}-3$ | $1.18 \mathrm{e}-4$ | $5.00 \mathrm{e}-6$ |
|  | 500 | 0.0 | 1.01 | $9.99 \mathrm{e}-2$ | $9.58 \mathrm{e}-3$ | $9.03 \mathrm{e}-4$ | $9.67 \mathrm{e}-5$ | $6.67 \mathrm{e}-6$ |
|  |  | 0.5 | 1.00 | $1.00 \mathrm{e}-1$ | $9.92 \mathrm{e}-3$ | $9.75 \mathrm{e}-4$ | $8.50 \mathrm{e}-5$ | $3.33 \mathrm{e}-6$ |
|  |  | 1.0 | 1.01 | $1.00 \mathrm{e}-1$ | $9.82 \mathrm{e}-3$ | $9.73 \mathrm{e}-4$ | $7.33 \mathrm{e}-5$ | $8.33 \mathrm{e}-6$ |
|  |  | 2.0 | 1.00 | $1.00 \mathrm{e}-1$ | $1.00 \mathrm{e}-2$ | $9.63 \mathrm{e}-4$ | $1.00 \mathrm{e}-4$ | $1.17 \mathrm{e}-5$ |
| $\mathbf{0 . 0 1}$ | 50 k | 0.0 | 1.02 | $9.95 \mathrm{e}-2$ | $8.95 \mathrm{e}-3$ | $8.30 \mathrm{e}-4$ | $5.83 \mathrm{e}-5$ | $3.33 \mathrm{e}-6$ |
|  |  | 0.5 | 1.02 | $9.95 \mathrm{e}-2$ | $9.00 \mathrm{e}-3$ | $8.43 \mathrm{e}-4$ | $6.00 \mathrm{e}-5$ | $3.33 \mathrm{e}-6$ |
|  |  | 1.0 | 1.02 | $9.97 \mathrm{e}-2$ | $8.92 \mathrm{e}-3$ | $8.37 \mathrm{e}-4$ | $5.83 \mathrm{e}-5$ | $3.33 \mathrm{e}-6$ |


|  |  | 2.0 | 1.02 | $9.96 \mathrm{e}-2$ | 9.07e-3 | 8.52e-4 | 5.67e-5 | 5.00e-6 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 5k | 0.0 | 1.02 | $9.96 \mathrm{e}-2$ | $8.87 \mathrm{e}-3$ | $8.28 \mathrm{e}-4$ | $6.17 \mathrm{e}-5$ | 0 |
|  |  | 0.5 | 1.02 | $9.96 \mathrm{e}-2$ | $8.99 \mathrm{e}-3$ | $8.13 \mathrm{e}-4$ | 5.67e-5 | $3.33 \mathrm{e}-6$ |
|  |  | 1.0 | 1.02 | $9.96 \mathrm{e}-2$ | $9.10 \mathrm{e}-3$ | 7.78e-4 | $7.67 \mathrm{e}-5$ | $3.33 \mathrm{e}-6$ |
|  |  | 2.0 | 1.02 | $9.99 \mathrm{e}-2$ | $9.07 \mathrm{e}-3$ | $8.43 \mathrm{e}-4$ | $5.50 \mathrm{e}-5$ | $3.33 \mathrm{e}-6$ |
|  | 500 | 0.0 | 1.03 | $9.94 \mathrm{e}-2$ | $8.76 \mathrm{e}-3$ | 7.72e-4 | $6.17 \mathrm{e}-5$ | $1.67 \mathrm{e}-6$ |
|  |  | 0.5 | 1.02 | $9.94 \mathrm{e}-2$ | $9.28 \mathrm{e}-3$ | $8.42 \mathrm{e}-4$ | 7.00e-5 | $8.33 \mathrm{e}-6$ |
|  |  | 1.0 | 1.02 | $1.00 \mathrm{e}-1$ | $9.24 \mathrm{e}-3$ | 8.27e-4 | $8.17 \mathrm{e}-5$ | $3.33 \mathrm{e}-6$ |
|  |  | 2.0 | 1.01 | $1.00 \mathrm{e}-1$ | $9.45 \mathrm{e}-3$ | $9.55 \mathrm{e}-4$ | $8.67 \mathrm{e}-5$ | 1.00e-5 |
| 0.1 | 50k | 0.0 | 1.18 | $9.32 \mathrm{e}-2$ | $5.65 \mathrm{e}-3$ | $2.62 \mathrm{e}-4$ | $8.33 \mathrm{e}-6$ | 0 |
|  |  | 0.5 | 1.18 | $9.32 \mathrm{e}-2$ | $5.66 \mathrm{e}-3$ | $2.65 \mathrm{e}-4$ | $6.67 \mathrm{e}-6$ | 0 |
|  |  | 1.0 | 1.18 | $9.32 \mathrm{e}-2$ | $5.63 \mathrm{e}-3$ | $2.58 \mathrm{e}-4$ | $6.67 \mathrm{e}-6$ | 0 |
|  |  | 2.0 | 1.18 | $9.32 \mathrm{e}-2$ | $5.64 \mathrm{e}-3$ | 2.67e-4 | $6.67 \mathrm{e}-6$ | 0 |
|  | 5k | 0.0 | 1.18 | $9.32 \mathrm{e}-2$ | $5.64 \mathrm{e}-3$ | $2.52 \mathrm{e}-4$ | $8.33 \mathrm{e}-6$ | 0 |
|  |  | 0.5 | 1.18 | $9.34 \mathrm{e}-2$ | $5.65 \mathrm{e}-3$ | $2.55 \mathrm{e}-4$ | $8.33 \mathrm{e}-6$ | 0 |
|  |  | 1.0 | 1.18 | $9.33 \mathrm{e}-2$ | $5.64 \mathrm{e}-3$ | $2.50 \mathrm{e}-4$ | $6.67 \mathrm{e}-6$ | 0 |
|  |  | 2.0 | 1.18 | $9.34 \mathrm{e}-2$ | $5.69 \mathrm{e}-3$ | $2.53 \mathrm{e}-4$ | $8.33 \mathrm{e}-6$ | 0 |
|  | 500 | 0.0 | 1.18 | $9.35 \mathrm{e}-2$ | $5.61 \mathrm{e}-3$ | $2.62 \mathrm{e}-4$ | $1.67 \mathrm{e}-6$ | 0 |
|  |  | 0.5 | 1.18 | $9.39 \mathrm{e}-2$ | $5.78 \mathrm{e}-3$ | $2.53 \mathrm{e}-4$ | $8.33 \mathrm{e}-6$ | 0 |
|  |  | 1.0 | 1.16 | $9.46 \mathrm{e}-2$ | $5.87 \mathrm{e}-3$ | $2.72 \mathrm{e}-4$ | $3.33 \mathrm{e}-6$ | 0 |
|  |  | 2.0 | 1.15 | $9.47 \mathrm{e}-2$ | $6.23 \mathrm{e}-3$ | $2.77 \mathrm{e}-4$ | $5.00 \mathrm{e}-6$ | 0 |


| $\boldsymbol{F}_{S T}$ | $N_{e}$ | $\tau$ | $N$ | Inflation | $10^{-1}$ | $10^{-2}$ | $10^{-3}$ | $10^{-4}$ | $10^{-5}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0.001 | 100k | 200 | 50k | 1.01 | 9.98e-2 | $9.80 \mathrm{e}-3$ | $1.02 \mathrm{e}-3$ | $9.83 \mathrm{e}-5$ | $1.33 \mathrm{e}-5$ |
|  |  |  | 5k | 1.01 | 9.97e-2 | $9.83 \mathrm{e}-3$ | $1.01 \mathrm{e}-3$ | $1.02 \mathrm{e}-4$ | $1.00 \mathrm{e}-5$ |
|  |  |  | 500 | 1.01 | $9.99 \mathrm{e}-2$ | $9.58 \mathrm{e}-3$ | $9.03 \mathrm{e}-4$ | $9.67 \mathrm{e}-5$ | 6.67e-6 |
|  | 10k | 20 | 50k | 1.00 | 1.00e-1 | $9.90 \mathrm{e}-3$ | $9.75 \mathrm{e}-4$ | $1.00 \mathrm{e}-4$ | $8.33 \mathrm{e}-6$ |
|  |  |  | 5k | 1.00 | $1.00 \mathrm{e}-1$ | $1.01 \mathrm{e}-2$ | $1.09 \mathrm{e}-3$ | 1.00e-4 | $8.33 \mathrm{e}-6$ |
|  |  |  | 500 | 1.01 | 1.00e-1 | 9.61 e-3 | 8.88e-4 | $1.04 \mathrm{e}-4$ | $1.25 \mathrm{e}-5$ |
| 0.01 | 10k | 200 | 50k | 1.02 | $9.95 \mathrm{e}-2$ | $8.95 \mathrm{e}-3$ | $8.30 \mathrm{e}-4$ | 5.83e-5 | $3.33 \mathrm{e}-6$ |
|  |  |  | 5k | 1.02 | 9.96e-2 | $8.87 \mathrm{e}-3$ | $8.28 \mathrm{e}-4$ | $6.17 \mathrm{e}-5$ | 0 |
|  |  |  | 500 | 1.03 | $9.94 \mathrm{e}-2$ | $8.76 \mathrm{e}-3$ | 7.72e-4 | $6.17 \mathrm{e}-5$ | 1.67e-6 |
|  | 1k | 20 | 50k | 1.02 | 1.00e-1 | $9.06 \mathrm{e}-3$ | 8.22e-4 | $7.78 \mathrm{e}-5$ | $1.67 \mathrm{e}-5$ |
|  |  |  | 5k | 1.02 | 1.01e-1 | $9.17 \mathrm{e}-3$ | $7.33 \mathrm{e}-4$ | $6.11 \mathrm{e}-5$ | $1.11 \mathrm{e}-5$ |
|  |  |  | 500 | 1.02 | 1.00e-1 | $9.07 \mathrm{e}-3$ | 7.78e-4 | 7.78e-5 | 5.56e-6 |
| 0.1 | 1k | 200 | 50k | 1.18 | 9.32e-2 | $5.65 \mathrm{e}-3$ | 2.62e-4 | $8.33 \mathrm{e}-6$ | 0 |
|  |  |  | 5k | 1.18 | $9.32 \mathrm{e}-2$ | $5.64 \mathrm{e}-3$ | $2.52 \mathrm{e}-4$ | $8.33 \mathrm{e}-6$ | 0 |
|  |  |  | 500 | 1.18 | $9.35 \mathrm{e}-2$ | $5.61 \mathrm{e}-3$ | 2.62e-4 | 1.67e-6 | 0 |
|  | 100 | 20 | 50k | 1.18 | $9.33 \mathrm{e}-2$ | 5.76e-3 | $2.37 \mathrm{e}-4$ | 0 | 0 |
|  |  |  | 5k | 1.18 | $9.34 \mathrm{e}-2$ | $5.75 \mathrm{e}-3$ | $2.30 \mathrm{e}-4$ | 0 | 0 |
|  |  |  | 500 | 1.18 | $9.33 \mathrm{e}-2$ | $5.88 \mathrm{e}-3$ | 2.07e-4 | $3.33 \mathrm{e}-6$ | 0 |

## Table S3. Inflation of the selection statistic in GERA data.

This table indicates the average value of the selection statistic as well as the median selection statistic divided by the theoretical median (0.455) in GERA data. PCA was run on the set of 162,335 LD-pruned SNPs, and the selection statistic was applied to either the set of 162,335 LD-pruned SNPs or the full set of 608,981 SNPs passing QC. Additional analyses were performed with the significant regions from Table 1 removed from all SNP sets. When computing selection statistics using the full set of SNPs passing QC, inflation can occur if SNPs with higher differentiation tend to have higher LD, which can occur as a consequence of true selection. PCs 2-4 show moderate inflation when examining the means, but no inflation when looking at the median chi-squared (1 d.o.f) statistic, indicating that inflation is driven by outliers in the distribution. Removing Table 1 regions decreased the mean for these PCs, without affecting the median value. For PC1, a qualitatively similar reduction was observed, although a slight inflation in the mean remained. However, after conservatively correcting selection statistics for inflation in the mean and/or median, all SNPs in Table 1 remained genome-wide significant except for the OCA2 locus (a known signal of selection) on PC1. For PCs 5-10, the unusual mean and/or median values are consistent with the fact that these PCs are caused by PC artifacts and do not represent true population structure (Figure S5).

| PCA SNP Set <br> Selection | LD-pruned |  |  |  | LD-pruned, Table 1 Removed |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| SNP Set |  |  |  |  |  |  |  |

## Table S4. Suggestive signals of selection in GERA data.

We report the regions with suggestive $\left(10^{-6}<p<2.05 \times 10^{-8}\right)$ evidence of selection (analogous to Table 1).

| Locus | Chromosome | Region (Mb) | PC | Best Hit | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | 1 | 79.3-79.4 | 2 | rs17590370 | 1.47e-7 |
| INPP4A | 2 | 98.5-98.5 | 2 | rs78108890 | 5.00e-7 |
| ANO10 | 3 | 43.7-43.7 | 2 | rs116086673 | 1.57e-7 |
|  | 4 | 4.8-4.8 | 3 | rs12186237 | 3.90e-7 |
| ARAP2 | 4 | 35.9-35.9 | 2 | rs116105213 | $3.78 \mathrm{e}-8$ |
| TLR1 ${ }^{66}$ | 4 | 38.5-38.5 | 2 | rs5743611 | $5.42 \mathrm{e}-8$ |
|  |  |  | 4 | rs4833095 | 6.52e-7 |
| SLC45A2 ${ }^{68}$ | 5 | 34.0-34.0 | 3 | rs16891982 | 6.89e-8 |
|  | 5 | 89.5-89.5 | 2 | rs72779178 | $4.22 \mathrm{e}-7$ |
|  | 6 | 93.7-93.7 | 1 | rs1538270 | 5.80e-7 |
| DGKB | 7 | 14.2-14.2 | 1 | rs59706690 | 1.43e-7 |
| CCDC146 | 7 | 76.8-76.8 | 2 | rs17151162 | 5.96e-7 |
| CADPS2 | 7 | 121.8-121.8 | 2 | rs6947805 | 8.58e-7 |
| PVT1 | 8 | 129.1-129.1 | 3 | rs12676558 | 2.26e-7 |
| EQTN | 9 | 27.3-27.3 | 2 | rs41305329 | $4.25 \mathrm{e}-8$ |
| RALGPS1 | 9 | 128.8-128.8 | 2 | rs76798990 | $4.88 \mathrm{e}-8$ |
|  | 9 | 135.4-135.4 | 2 | rs79784812 | 5.65e-7 |
| TET1 | 10 | 70.1-70.1 | 2 | rs7896856 | $2.71 \mathrm{e}-7$ |
|  | 12 | 94.5-94.5 | 4 | rs79822723 | $2.64 \mathrm{e}-7$ |
|  | 13 | 77.2-77.2 | 2 | rs75892602 | 1.30e-7 |
|  | 13 | 80.4-80.4 | 2 | rs117888143 | $4.13 \mathrm{e}-8$ |
|  | 13 | 83.0-83.0 | 1 | rs73234476 | $7.14 \mathrm{e}-7$ |
|  | 14 | 40.2-40.2 | 1 | rs8021234 | 5.55e-7 |
|  | 20 | 1.8-1.8 | 1 | rs6045087 | 1.05e-7 |

Table S5. Top signals of selection in GERA data using PCs computed from SNPs in other
regions.

After removing Table 1 regions from the set of SNPs used to compute PCs, the selected loci remained the same except for the inversion on chromosome 8.

| Locus | Chromosome | Region (Mb) | PC | Best Hit | $p$-value |
| :---: | :---: | :---: | :---: | :---: | :---: |
| LCT | 2 | 135.0-137.1 | 1 | rs6754311 | $1.23 \times 10^{-26}$ |
|  |  |  | 3 | rs4988235 | $5.65 \times 10^{-27}$ |
| ADH1B | 4 | 100.5 | 1 | rs1229984 | $1.76 \times 10^{-14}$ |
| IRF4 | 6 | 0.3-0.5 | 3 | rs12203592 | $1.61 \times 10^{-20}$ |
|  |  |  | 4 |  | $3.29 \times 10^{-49}$ |
| HLA | 6 | $31.1-32.8$ | 1 | rs382259 | $1.47 \times 10^{-13}$ |
|  |  |  | 3 | rs9268628 | $7.15 \times 10^{-17}$ |
|  |  |  | 4 | rs1265103 | $2.84 \times 10^{-9}$ |
| IGFBP3 | 7 | 45.3-45.9 | 2 | rs150353309 | $1.53 \times 10^{-11}$ |
| IGH | 14 | 106.0 | 2 | rs34614900 | $7.86 \times 10^{-9}$ |
| OCA2 | 15 | 25.9-26.2 | 1 | rs12916300 | $1.26 \times 10^{-8}$ |
|  |  |  | 2 |  | $3.76 \times 10^{-9}$ |
|  |  |  | 3 |  | $2.67 \times 10^{-13}$ |

Table S6. Performance of natural selection statistic in subsampled data.

The selection statistic was computed in random subsets of individuals of specified size for each SNP in Table 1 (except for the chromosome 8 inversion region) and the known selection regions TLR and SLC45A2 in Error! Reference source not found.. We report the median selection statistic P-value across 100 random subsets.

| Locus | SNP | Sample size Full data set | 1k | 2k | 5k | 10k | 20k | 50k |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| LCT | rs6754311 | $2.15 \mathrm{e}-25$ | 4.91e-17 | $2.97 \mathrm{e}-20$ | $1.53 \mathrm{e}-23$ | $1.17 \mathrm{e}-24$ | $2.63 \mathrm{e}-25$ | $1.02 \mathrm{e}-26$ |
|  | rs4988235 | $1.15 \mathrm{e}-27$ | $7.44 \mathrm{e}-17$ | $9.80 \mathrm{e}-20$ | $4.64 \mathrm{e}-23$ | $3.11 \mathrm{e}-24$ | $2.69 \mathrm{e}-25$ | $1.62 \mathrm{e}-27$ |
|  | rs17346504 | $8.41 \mathrm{e}-7$ | $2.86 \mathrm{e}-2$ | $1.25 \mathrm{e}-2$ | $9.49 \mathrm{e}-4$ | $6.03 \mathrm{e}-5$ | $8.12 \mathrm{e}-6$ | $9.80 \mathrm{e}-7$ |
| ADH1B | rs1229984 | 1.26e-13 | $3.91 \mathrm{e}-9$ | 3.51e-11 | $1.97 \mathrm{e}-12$ | $5.54 \mathrm{e}-13$ | $1.50 \mathrm{e}-13$ | $1.31 \mathrm{e}-13$ |
| IRF4 | rs12203592 | 5.52e-55 | $3.15 \mathrm{e}-6$ | $9.18 \mathrm{e}-12$ | $7.47 \mathrm{e}-25$ | 7.21e-36 | $7.02 \mathrm{e}-45$ | $2.19 \mathrm{e}-54$ |
| HLA | rs382259 | 5.38e-13 | $8.68 \mathrm{e}-9$ | $1.23 \mathrm{e}-10$ | $7.07 \mathrm{e}-12$ | $1.85 \mathrm{e}-12$ | $7.51 \mathrm{e}-13$ | $5.77 \mathrm{e}-13$ |
|  | rs9268628 | 8.66e-18 | $3.62 \mathrm{e}-5$ | $3.41 \mathrm{e}-7$ | $5.97 \mathrm{e}-12$ | $2.10 \mathrm{e}-14$ | $2.68 \mathrm{e}-16$ | $1.00 \mathrm{e}-17$ |
|  | rs4394275 | $9.36 \mathrm{e}-12$ | $8.40 \mathrm{e}-2$ | $1.94 \mathrm{e}-3$ | $1.44 \mathrm{e}-5$ | $4.00 \mathrm{e}-8$ | 7.86e-10 | $1.24 \mathrm{e}-11$ |
| IGFBP3 | rs150353309 | $5.82 \mathrm{e}-12$ | $5.90 \mathrm{e}-4$ | $1.49 \mathrm{e}-5$ | $2.72 \mathrm{e}-8$ | $3.61 \mathrm{e}-10$ | $3.34 \mathrm{e}-11$ | $6.61 \mathrm{e}-12$ |
| IGH | rs34614900 | $5.23 \mathrm{e}-9$ | $6.33 \mathrm{e}-3$ | $2.24 \mathrm{e}-4$ | $2.26 \mathrm{e}-6$ | $2.01 \mathrm{e}-7$ | $3.32 \mathrm{e}-8$ | $5.32 \mathrm{e}-9$ |
| OCA2 | rs12916300 | $2.80 \mathrm{e}-13$ | $6.29 \mathrm{e}-6$ | 1.07e-7 | $3.67 \mathrm{e}-9$ | $1.94 \mathrm{e}-11$ | $5.29 \mathrm{e}-12$ | $3.11 \mathrm{e}-13$ |
|  | rs2703951 | $5.11 \mathrm{e}-7$ | $1.12 \mathrm{e}-1$ | $2.45 \mathrm{e}-2$ | 7.96e-4 | $7.17 \mathrm{e}-5$ | $4.52 \mathrm{e}-6$ | $5.74 \mathrm{e}-7$ |
| TLR1 | rs5743611 | $5.42 \mathrm{e}-8$ | $8.05 \mathrm{e}-3$ | $4.27 \mathrm{e}-4$ | $9.41 \mathrm{e}-6$ | $1.19 \mathrm{e}-6$ | $2.17 \mathrm{e}-7$ | $5.60 \mathrm{e}-8$ |
|  | rs4833095 | $6.52 \mathrm{e}-7$ | $6.07 \mathrm{e}-4$ | $3.37 \mathrm{e}-4$ | $7.35 \mathrm{e}-5$ | $3.64 \mathrm{e}-5$ | $6.03 \mathrm{e}-6$ | $7.10 \mathrm{e}-7$ |
| SLC45A2 | rs16891982 | $6.89 \mathrm{e}-8$ | $8.25 \mathrm{e}-4$ | $2.17 \mathrm{e}-4$ | $1.93 \mathrm{e}-5$ | $4.55 \mathrm{e}-6$ | $2.46 \mathrm{e}-7$ | $7.31 \mathrm{e}-8$ |

## Table S7. Allele frequencies for novel loci in GERA subpopulations.

The GERA sample was clustered into 5 discrete subpopulations using $k$-means clustering run on the top 4 PCs. Individual clusters were labelled to coincide with SNPweights and projected POPRES individuals. These were Ashkenazi Jewish (AJ), Eastern European (EE), Irish (IR), Northern European (NE) and Southeast European (SE). Results are reported only for genome-wide significant SNPs at novel loci. We also report $F_{S T}$ between each pair of subpopulations.

|  |  | AJ | EE | IR | NE | SE |
| :--- | :--- | ---: | ---: | ---: | ---: | ---: |
| Count |  | 2,750 | 4,196 | 14,771 | 28,439 | 4,578 |
| ADH1B | rs1229984 | $21.37 \%$ | $4.99 \%$ | $2.66 \%$ | $2.96 \%$ | $9.58 \%$ |
| IGFBP3 | rs150353309 | $1.66 \%$ | $4.38 \%$ | $0.76 \%$ | $1.10 \%$ | $0.79 \%$ |
|  | rs35751739 | $2.47 \%$ | $7.71 \%$ | $2.68 \%$ | $3.06 \%$ | $2.19 \%$ |
| IGH | rs34614900 | $13.63 \%$ | $26.78 \%$ | $17.29 \%$ | $18.92 \%$ | $12.73 \%$ |

AJ EE IR NE
EE 0.00684
IR 0.006710 .00095
NE 0.006550 .000730 .00013
$\begin{array}{lllll}\text { SE } & 0.00345 & 0.00239 & 0.00193 & 0.00182\end{array}$

Table S8. Natural selection at ADH1B between discrete subpopulations.

The discrete-population selection statistic ${ }^{19}$ (see Methods) for each pair of populations was calculated (below the diagonal) as well as the statistic comparing the frequency of rs1229984 in that population with the set of remaining individuals (diagonal). Genome-wide significant comparisons are those with $p<5.47 \times 10^{-9}$ ( 608,981 SNPs $\times 15$ subpopulation comparisons $=9,134,715$ tests with $\alpha=0.05$ ).

| rs1229984 | AJ | EE | IR | NE | SE |
| :--- | :--- | :--- | :--- | :--- | :--- |
| AJ | $1.47 \mathrm{e}-6$ |  |  |  |  |
| EE | $4.15 \mathrm{e}-5$ | 0.556 |  |  |  |
| IR | $8.31 \mathrm{e}-7$ | 0.00731 | $1.83 \mathrm{e}-8$ |  |  |
| NE | $1.04 \mathrm{e}-6$ | 0.00932 | 0.293 | $2.61 \mathrm{e}-10$ |  |
| SE | 0.000121 | 0.0126 | $4.98 \mathrm{e}-6$ | $8.84 \mathrm{e}-6$ | 0.00012 |

## Table S9. ADH1B haplotypes in 1000 genomes.

We computed frequencies of known haplotypes in 1000 genomes Asian, European and African
populations. 9 SNPs were used to determine haplotype and novel haplotypes were excluded from the analysis. $98 \%$ of the European haplotypes did not contain the derived allele ( $T$ ) at rs1229984 (above double bar line) compared to $20.8 \%$ of Asian haplotypes. The derived allele (A) of the regulatory SNP rs3811801 was not found at all in European populations, while haplotype H7 which contains this allele is the most common haplotype in Asian populations.

| Haplotype | $\begin{array}{\|l} \stackrel{\rightharpoonup}{\ddot{a}} \\ \underset{\sim}{0} \\ \underset{\sim}{\omega} \\ \hline \end{array}$ |  | N | $\overrightarrow{3}$ <br>  <br>  <br> 0 |  | 商 |  |  |  | $\begin{aligned} & \text { Asian } \\ & \text { (CHB, CHS, } \\ & \text { JPT) } \end{aligned}$ | European (CEU, FIN, GBR, IBS, TSI) | African (ASW, LWK, YRI) |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| H1b | G | G | C | C | C | C T | T G | T | T | 1.96\% | 40.11\% | 14.97\% |
| H1c | G | G | C | C | A | A T | T G | T | T | 0\% | 0.14\% | 5.21\% |
| H2 | G | G | A | C | C | C T | T G | T | T | 0\% | 0.84\% | 18.66\% |
| H2b | G | G | A | C | C | C T | T G | C | T | 9.46\% | 10.10\% | 9.33\% |
| H3 | G | G | C | C | C | C C | C A | T | C | 8.04\% | 27.21\% | 4.34\% |
| H3c | G |  | C | C | C | C C | C G | T | T | 0\% | 0\% | 0.43\% |
| H4 | G |  | A | C | A | A $T$ | T G | T | T | 6.96\% | 17.67\% | 46.42\% |
| H4b | A | G | A | C | A | A T | T G | T | T | 0\% | 1.96\% | 0.65\% |
| H5 | G | G | C | T | C | C T | T G | T |  | 0.36\% | 1.12\% | 0\% |
| H5b | A | G | A | T |  | A T | T G | T |  | 0.18\% | 0.56\% | 0\% |
| H6 | G |  |  | T | C | C C | C A | T |  | 12.14\% | 0.28\% | 0\% |
| H7 | G | A | C | T | C | C C | C A | T |  | 60.89\% | 0\% | 0\% |

Table S10. Natural selection at IGFBP3 between discrete subpopulations.

As in Error! Reference source not found., but for SNPs rs150353309 and rs150353309 in IGFBP3 which were under selection. Genome-wide significant comparisons are those with $p<5.47 \times 10^{-9}(608,981$ SNPs $\times 15$ subpopulation comparisons $=9,134,715$ tests with $\alpha=0.05$ ).

| rs150353309 | AJ | EE | IR | NE | SE |
| :---: | :---: | :---: | :---: | :---: | :---: |
| AJ | 0.755 |  |  |  |  |
| EE | 0.178 | 4.07e-7 |  |  |  |
| IR | 0.48 | $4.38 \mathrm{e}-7$ | 0.00441 |  |  |
| NE | 0.678 | 4.62e-7 | 0.0429 | 0.217 |  |
| SE | 0.351 | 0.0014 | 0.955 | 0.6 | 0.374 |
| rs35751739 | AJ | EE | IR | NE | SE |
| AJ | 0.675 |  |  |  |  |
| EE | 0.0438 | 1.24e-7 |  |  |  |
| IR | 0.909 | 5.99e-7 | 0.0703 |  |  |
| NE | 0.757 | $2.33 \mathrm{e}-7$ | 0.207 | 0.451 |  |
| SE | 0.827 | 0.000332 | 0.614 | 0.379 | 0.233 |

## Table S11. Natural selection at IGH between discrete subpopulations.

As in Table S8, but for SNP rs34614900 in IGH which was under selection and SNPs rs35237072 and rs34479337 were suggestive with $p$-value $<10^{-6}$. Genome-wide significant comparisons are those with $p<5.47 \times 10^{-9}(608,981$ SNPs $\times 15$ subpopulation comparisons $=9,134,715$ tests with $\alpha=0.05)$.

| rs34614900 | AJ | EE | IR | NE | SE |
| :--- | :--- | :--- | :--- | :--- | :--- |
| AJ | 0.23 |  |  |  |  |
| EE | 0.00557 | $8.17 e-8$ |  |  |  |
| IR | 0.386 | $4.43 e-7$ | 0.12 |  |  |
| NE | 0.214 | $2.65 e-6$ | 0.0165 | 0.173 | 0.00347 |
| SE | 0.754 | $6.35 e-7$ | 0.0437 | 0.00577 |  |


| rs35237072 | AJ | EE | IR | NE | SE |
| :--- | :--- | :--- | :--- | :--- | :--- |
| AJ | 0.378 |  |  |  |  |
| EE | 0.0151 | $2.76 \mathrm{e}-7$ |  |  |  |
| IR | 0.554 | $1.37 \mathrm{e}-6$ | 0.151 |  |  |
| NE | 0.373 | $3.21 \mathrm{e}-6$ | 0.0569 | 0.432 | 0.0245 |
| SE | 0.771 | $1.13 \mathrm{e}-5$ | 0.139 | 0.0384 |  |


| rs34479337 | AJ | EE | IR | NE | SE |
| :--- | :--- | :--- | :--- | :--- | :--- |
| AJ | 0.616 |  |  |  |  |
| EE | 0.0472 | $1.52 \mathrm{e}-6$ |  |  |  |
| IR | 0.745 | $1.39 \mathrm{e}-5$ | 0.371 |  |  |
| NE | 0.613 | $9.15 \mathrm{e}-6$ | 0.247 | 0.655 | 0.0079 |
| SE | 0.305 | $6.72 \mathrm{e}-6$ | 0.0489 | 0.0183 |  |

Table S12. Evaluation of LD and rare variant strategies for running PCA in POPRES
targeted sequencing data.

We evaluated four methods for dealing with LD, and four methods for dealing with rare variants. We report the total variance explained by the top PCs in distinguishing Northern and Southern Europeans in POPRES targeted sequencing data.

|  |  | LD Strategy |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- |
|  |  | Standard <br> PCA | LD Pruning | LD <br> Shrinkage | LD <br> Regression |
| Rare <br> Variant <br> Strategy | Include all variants | 0.023 | 0.012 | 0.007 | 0.006 |
|  | Exclude MAF < 0.02 | 0.287 | 0.441 | 0.442 | 0.463 |
|  | Exclude Singletons | 0.341 | 0.541 | 0.567 | 0.504 |
|  | Reweight FST $=0.01$ | 0.352 | 0.534 | 0.563 | 0.528 |

