

# Inferring Migration Networks with Time-Lagged $F_2$ Statistics

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1 Major demographic events, such as population bottlenecks,  
2 founder effects, range expansions, and admixture events, have  
3 left lasting imprints on human genetic diversity. Ancient DNA  
4 (aDNA) sequencing now makes it increasingly possible to ob-  
5 serve these signals across time, opening new avenues to address  
6 long-standing questions in human demographic history. Yet, de-  
7 ciphering this genetic archive of demographic history is chal-  
8 lenging due to high levels of noise, and the complex ways in  
9 which demographic processes shape genetic variation. Here,  
10 leveraging the linear time evolution of the expectation of neu-  
11 tral allele frequencies, we develop a method to uncover sys-  
12 tematic patterns of gene flow from metapopulation time-series  
13 data. We show that directional migration rates can be inferred  
14 via linear regression on time-dependent genetic dissimilarity be-  
15 tween populations, quantified by an extended  $F_2$  statistic evalu-  
16 ated between successive time points. Despite small sample sizes,  
17 the method reliably infers migration rates from simulated data  
18 by integrating information across multiple time slices. Applied  
19 to aDNA sampled from the last 6000 years, we recover sig-  
20 nals of well-documented migrations and infer an ancient pan-  
21 European migration network. While complementing existing  
22 tools that estimate static ancestry proportions, our framework  
23 tracks how ancestry is dynamically redistributed through time.

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## 25 Introduction

26 Ancient genomes preserve a noisy record of past migra-  
27 tions, expansions, replacements, and extinctions—events  
28 once thought irretrievable but now increasingly accessible  
29 through ancient DNA (aDNA) analysis. Over the past  
30 decade, extensive work has reconstructed aspects of human  
31 demographic history from such data (1–7). Yet most stud-  
32 ies have focused on specific spatial or temporal contexts or  
33 on time-aggregated signals, such as ancestry proportions in-  
34 ferred from present-day or temporally averaged populations  
35 (8–12). How mobility patterns evolve continuously through  
36 time remains poorly understood, in part because sparse and  
37 uneven genome sampling limits statistical power, and the  
38 high levels of missing data typical in aDNA complicate cross-  
39 sample comparisons.

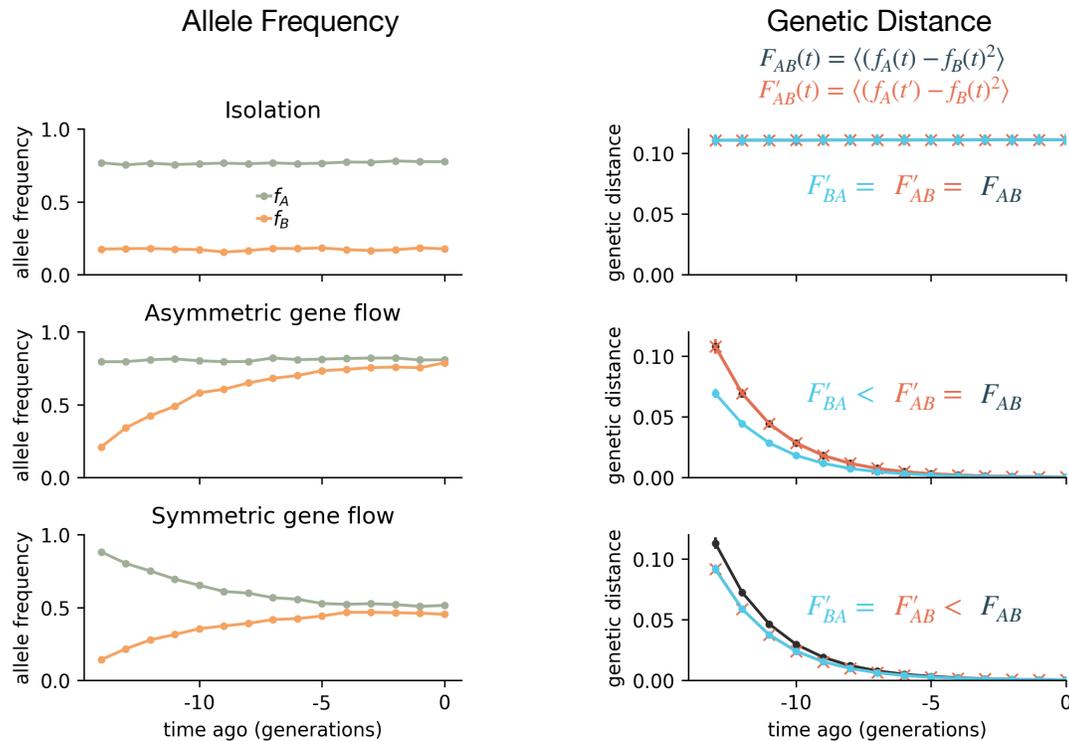
40 A recent study (13) showed that allele frequency changes  
41 over the past 5,000 years can be explained by gene flow

alone, without invoking detectable natural selection. Moti-  
vated by this result, we develop a method to infer tempo-  
ral patterns of gene flow under a neutral evolutionary model,  
using allele frequency time series. Our framework operates  
directly on genomic data and avoids assumptions about the  
existence or composition of ancestral source populations that  
underlie admixture proportion estimates (14).

Previous efforts have mapped effective migration surfaces  
from genetic data (2, 4, 15), including large-scale applica-  
tions to human diversity (5), but these methods omit tempo-  
ral information and cannot resolve changes in migration over  
time. Spatio-temporal interpolation of genetic profiles helps  
resolve individual-level migration events (16), with limited  
quantitative interpretation at the population-level. Alterna-  
tively, continuous diffusive spread has been modeled via par-  
tial differential equations (17), a formulation that struggles to  
capture discrete, long-distance migration events.

We exploit the fact that gene-flow impacts the covariance of  
neutral allele-frequency changes between populations over  
time. Without interaction, allele frequency changes should  
be uncorrelated, resulting in zero covariance. At the other ex-  
treme, if two populations are highly connected - effectively  
behaving as a single mixed population - their allele frequen-  
cies will be strongly correlated (Fig. 1). In between these  
two extremes, our method seeks to infer a gene flow matrix  
 $\mathbf{A}_{ij}$  by measuring the covariance of allele frequencies across  
different regions.

This general approach has already proven effective in re-  
constructing transmission networks during the Covid-19 pan-  
demic (18, 19), where SARS-CoV-2 lineage frequency data  
was used to estimate inter-regional importation rates using a  
Kalman Filter that accounted for sampling noise and genetic  
drift under Gaussian assumptions (20). While such assump-  
tions were appropriate given the dense sequencing data, they  
are less applicable to ancient DNA (aDNA), where sparse  
sampling results in many regions (currently) lacking data for  
extended periods. Nonetheless, the larger human genome and  
the presence of recombination yield a far greater number of  
approximately independent lineages compared to the SARS-  
CoV-2 dataset, potentially enabling inference even with far  
fewer sampled genomes.



**Fig. 1. A decline in genetic distance between populations signals gene flow.** In ancient DNA research, genetic distance is often measured as the mean squared allele frequency difference between populations, known as the  $F$ -statistic. Here, we introduce a time-lagged extension,  $F'$ , which quantifies the genetic distance between populations sampled at different time points (see main text for definitions). We illustrate how directional gene flow is reflected in the temporal decay of  $F$  and  $F'$  by simulating allele frequency trajectories for two populations, A and B, under three scenarios: no migration (top), strong unidirectional migration (middle), and symmetric migration (bottom). All alleles were initialized with  $f_A = 0.8$  and  $f_B = 0.2$ . Migration reduces pre-existing allele frequency differences (left panels), leading to a decay in all genetic distance measures (right panels). Comparing  $F$  and  $F'$  reveals directionality: with unidirectional flow from A to B (middle),  $F'_{BA}$  declines faster than  $F_{AB}$  and  $F'_{AB}$  (right middle panel), whereas symmetric migration produces no such asymmetry (bottom panels). Simulation details are provided in the SI. Default parameters:  $\sigma = 1$ ,  $T = 15$ ,  $l = -1$ ,  $N_D = 2$ ,  $N_{\text{traj}} = 5000$ ,  $N_{\text{pop}} = 1000$ ,  $N_S = 5000$ . Migration matrices:  $\mathbf{A} = I$  for isolation,  $\mathbf{A} = [(1, 0), (0.2, 0.8)]$  for asymmetric flow, and  $\mathbf{A} = [(0.9, 0.1), (0.1, 0.9)]$  for symmetric flow. Only one representative lineage pair is shown.

83 To harness this abundance of lineages, we aggregate infor-  
 84 mation across genomes to quantify allele frequency covari-  
 85 ance between populations. These covariances are expressed  
 86 through the  $F_2$  statistics, which measure the genetic distance  
 87 between populations (21, 22). Widely used in aDNA studies  
 88 (23, 24),  $F_2$  statistics are typically computed pairwise across  
 89 populations as a preprocessing step for dimensionality reduc-  
 90 tion via multidimensional scaling (25). Their empirical esti-  
 91 mators naturally incorporate binomial sampling noise, and  
 92 their calculation using block-bootstrap methods is robust to  
 93 linkage disequilibrium (26).

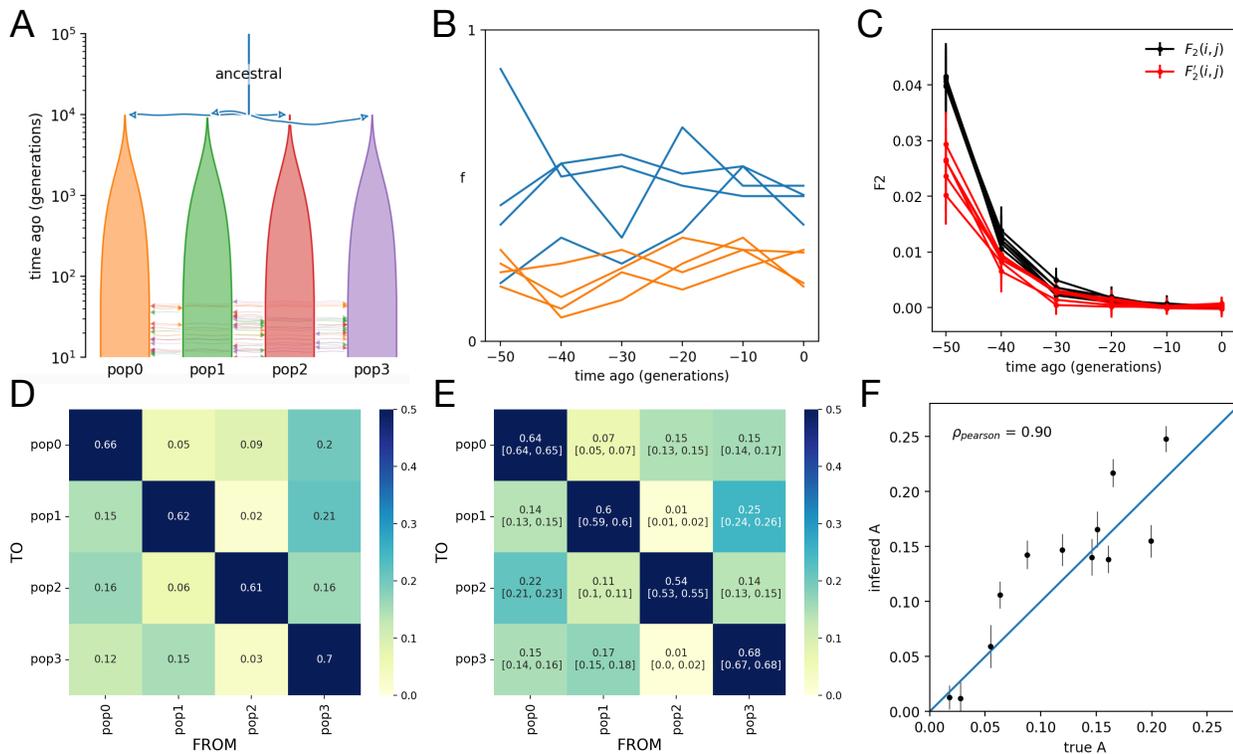
94 We show that the  $F_2$ -distance between populations sampled  
 95 at different times, which we call time-lagged  $F'_2$  statistics,  
 96 is linearly related to the inter-population genetic distances  
 97 between populations sampled at the same time. The linear  
 98 coefficients characterize gene flow and can be efficiently in-  
 99 ferred via a maximum likelihood approach. We estimate confi-  
 100 dence intervals by taking into account uncertainty and po-  
 101 tential biases due to sparse sampling, temporal dating and ge-  
 102 netic linkage. The strength of this method lies in its efficiency  
 103 and scalability. As the efforts in sequencing will continue to  
 104 expand the pool of aDNA samples available, our method will  
 105 be able to extend to longer time scales than those studied in  
 106 the present work.

## Results

**Model and Inference.** Genetic dissimilarity between popu-  
 108 lations can be robustly quantified via  $F_2$ -statistics (21, 22).  
 109 Given two populations A and B sampled at time  $t$ , the  $F_2$   
 110 statistic is defined as  $F_{AB}(t) = \mathbb{E} \left[ (f_A(t) - f_B(t))^2 \right]$  where  
 111 the expectation is taken over all sites in the genome, and  $f_K$   
 112 indicates the frequency of the allele at the site in popula-  
 113 tion K. Typically, analyses involve comparing predetermined  
 114 populations in an all-to-all fashion, without considering the  
 115 dating of the samples.  
 116

Here, we study how  $F_2$ -statistics change over time and  
 117 demonstrate that it is possible to deduce directional gene  
 118 flow from these temporal changes. We introduce an addi-  
 119 tional quantity, that we refer to as time-delayed F-statistics  
 120 and it is defined as  $F'_{AB}(t) = \mathbb{E} \left[ (f_A(t') - f_B(t))^2 \right]$  where  
 121  $t' = t + \Delta t$  is delayed by a factor  $\Delta t$ . Fig. 1 illustrates how  
 122 the strength, direction, and asymmetry of gene flow each im-  
 123 print characteristic signatures on the statistics  $F_{AB}$ ,  $F'_{AB}$ ,  
 124 and  $F_{BA}$  - the key signal leveraged by our inference frame-  
 125 work.  
 126

We model the dynamics of neutral alleles in a population  
 127 composed of  $n$  sub-populations as a function of genetic drift  
 128 and migration, similarly to (18). Due to the sample spar-  
 129 sity of aDNA, accurate estimation of single allele frequen-  
 130



**Fig. 2. Simulations to assess inference on sparse, incomplete data.** (A) Four diploid human populations are simulated as descendants of a single ancestral population of size  $N = 10^4$ . A single chromosome with a uniform recombination rate is simulated using standard `stdpopsim` parameters, with 20% of data randomly removed. Initial isolation and exponential expansion increase divergence between populations. Migration, defined by a random matrix  $\mathbf{A}$ , begins 100 generations before the present. Sampling starts at this time and is repeated every 10 generations, matching the time discretization of the empirical analysis. (B) Example allele frequency trajectories for two loci (blue and orange); each line of the same colour corresponds to a different population. (C) Genetic divergence ( $F_2$  and  $F_2'$  statistics) decreases during the migration period. (D) Reference migration matrix used in the simulation. (E) Inferred migration matrix with confidence intervals given by lower and upper quartiles. (F) The inferred matrix closely matches the reference; the Pearson correlation between off-diagonal true and average inferred coefficients is  $\rho_{\text{Pearson}} = 0.9$ .

131 cies is challenging. For this reason, we rewrite the dynamics  
 132 in terms of  $F_2$  summary statistics, which can be robustly es-  
 133 timated (22). In Methods, we show that the temporal change  
 134 in  $F_2$  statistics is given by

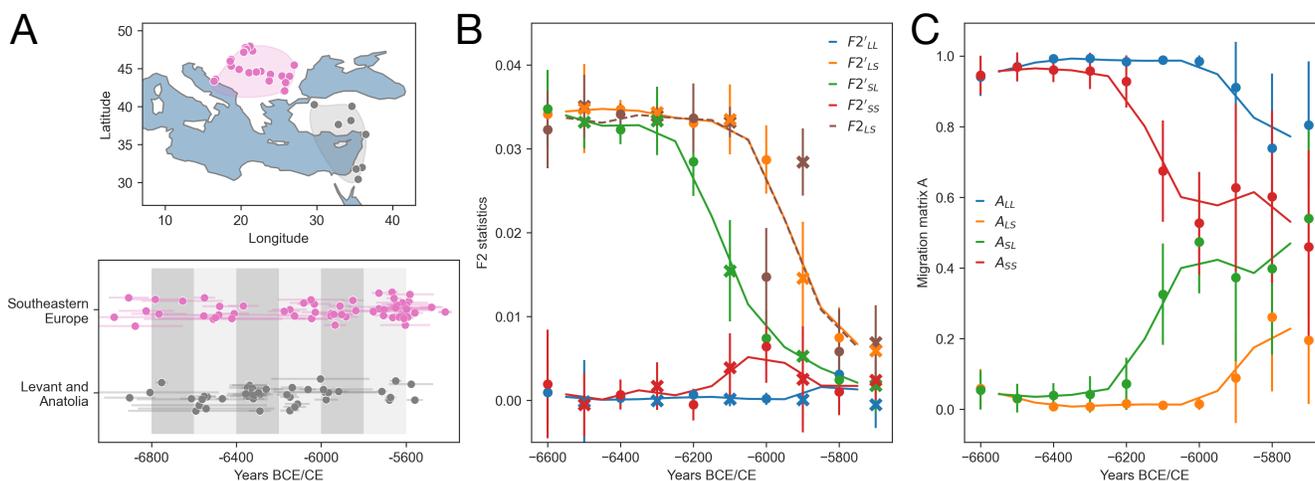
$$F_{ik}' - F_{ii}' = \sum_j \mathbf{A}_{ij} (F_{jk} - F_{ji}), \quad (1)$$

135 where  $\mathbf{A}_{ij}$  is an  $n \times n$  migration matrix: its elements are non-  
 136 negative and, within each row, sum up to one,  $\sum_j \mathbf{A}_{ij} = 1$ .  
 137 The coefficient  $\mathbf{A}_{ij}$  represents the proportion of individuals  
 138 in population  $i$  that are replaced by migrants from population  
 139  $j$  within the considered time period, thus capturing migration  
 140 rates between regions.  $\mathbf{A}_{ij}$  can also be interpreted as a matrix  
 141 of backward-in-time probabilities that a lineage moves from  
 142 population  $i$  to population  $j$  in the time period  $\Delta t$ .  
 143 The linearity of Eq. 1 implies that the migration matrix  $\mathbf{A}_{ij}$   
 144 can be inferred via linear regression. In constructing confi-  
 145 dence intervals, we take into account uncertainty and poten-  
 146 tial biases due to random sampling of individuals, uncertainty  
 147 in the temporal assignment, and genetic linkage across loci,  
 148 see Fig. S1 and Methods for additional details.

149 **Simulation-based validation of inference method.** We  
 150 study the applicability of our method to sparse, incomplete  
 151 aDNA data in a simulated scenario. We perform simulations  
 152 using `msprime` (27, 28) and population parameter specifica-  
 153 tions from the `stdpopsim` project (29, 30) for a diploid human

154 population with a single chromosome with uniform recombi-  
 155 nation rate. As shown in Fig. 2A, we simulate a scenario  
 156 where an ancestral human population of size  $N_e = 10^4$  splits  
 157 into 4 deeply diverged populations, which begin to expand  
 158 exponentially for 5000 generations. Migration is defined via  
 159 a random migration matrix  $\mathbf{A}_{\text{true}}$  whose rows sum up to 1  
 160 and begin 50 generations before the end of the simulations.  
 161 At the same time, we begin sampling 20 individuals from  
 162 each population at intervals of 10 generations apart. Given  
 163 the approximate generation time of humans is  $\sim 30y$ , this re-  
 164 produces sampling times of  $\Delta t = 300y$ , similar to those in  
 165 the aDNA data sets analyzed below. We sample one chromo-  
 166 some per individual and introduce missing data at 20% prob-  
 167 ability, to reproduce the sampling noise of typical pseudoha-  
 168 ploid aDNA data. Fig. 2B presents an example of the neutral  
 169 allele frequency trajectories, which serve as the input for our  
 170 approach. Fig. 2C illustrates the temporal variation of the  $F$   
 171 statistics during the sampling period. We refer to Fig. S2,  
 172 for an overview of how genetic divergence gets established  
 173 in the time period when the populations are isolated.

174 In our simulation scenario, migration significantly reduces  
 175 the genetic divergence between populations — divergence  
 176 that initially emerged through genetic drift and population ex-  
 177 pansion. The correlation plot in Fig. 2F demonstrates strong  
 178 agreement between inferred and true migration coefficients.  
 179 An extended benchmark across a broad range of parameters  
 180 using Wright–Fisher simulations is presented in Fig. S3.



**Fig. 3. Early Neolithic expansion through time.** (A) Spatio-temporal distribution of the samples analyzed, focusing on the Early Neolithic expansion from the Levant and Anatolia into Southeastern Europe. Time windows of  $\Delta t = 200$  y from 6800 to 5600 BCE yield six time steps, shown in shades of gray. (B)  $F_2$  distances across time windows. The solid line identifies the average between the values computed between the six time steps and the corresponding values with respect to the overlapping delayed time windows computed at  $dt = 100$  y. (C) Inferred migration across time windows. As in the previous figure, the solid line represents the average across overlapping delayed time windows.

181 **Early Neolithic expansion.** As an initial application to real  
 182 data, we examine the early Neolithic expansion—a well-  
 183 documented migration from the Levant into Europe sup-  
 184 ported by both archaeological (31–33) and archaeogenetic  
 185 evidence (34–37). For this analysis, we selected ancient  
 186 genomic samples dated between 6800 and 5600 BCE from  
 187 Southeastern Europe (SE Europe) and the Levant/Anatolia  
 188 region (LevA) (see Methods for details on the data prepara-  
 189 tion (16, 38, 39)). We organized these samples into two dis-  
 190 tinct populations and established time intervals of 200 years  
 191 each, as shown in Fig. 3A. We calculated  $F_2$ -statistics and  
 192 time-delayed  $F'_2$ -statistics for all possible combinations of  
 193 these populations.

194 In this simple scenario with just two populations, the patterns  
 195 present in the  $F$ -statistics are directly represented in the in-  
 196 ferred migration rates (Fig. 3C): The inferred migration rate  
 197 from LevA to SE Europe (indicated by the green line) rises  
 198 significantly above zero, while the coefficient from SE Eu-  
 199 rope to LevA (represented by the orange line) remains close  
 200 to zero throughout the entire period. This observation aligns  
 201 with the presence of substantial gene flow from the Levant  
 202 to Southeastern Europe, consistent with the archaeological  
 203 record as discussed in (40–42). For an estimation of the re-  
 204 laxation times, see Fig. S5.

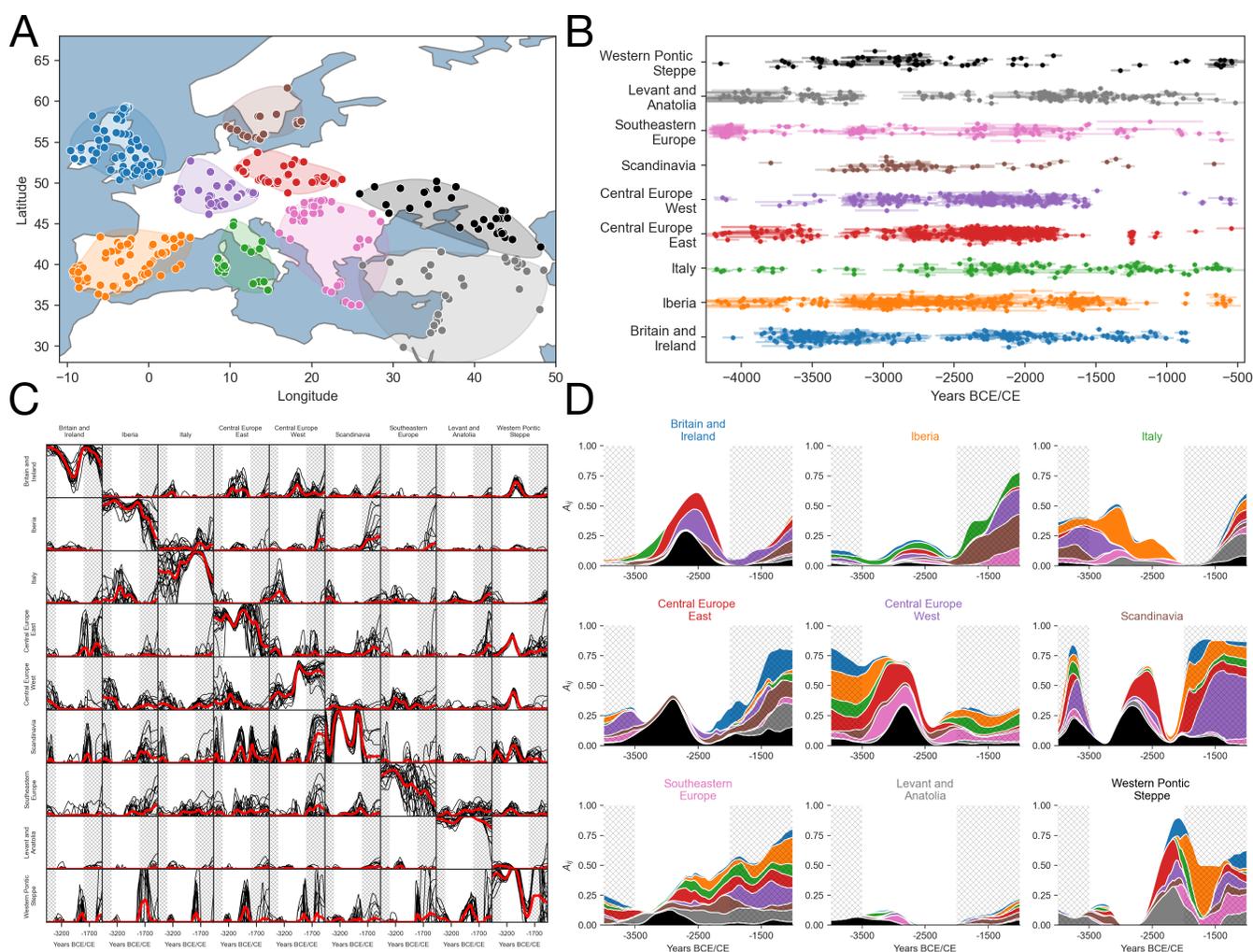
205 The analysis indicates that observing the temporal dynamics  
 206 of  $F_2$ -statistics can be helpful in characterizing the source  
 207 of change in the genetic composition of a population and  
 208 that our method can effectively identify known migration pat-  
 209 terns.

210 **Reconstructing Gene Flow Dynamics Across Nine Re-**  
 211 **gions.** In the previous section, we tested the validity of our  
 212 method in a limited and well-understood spatio-temporal  
 213 context. We now seek to characterize the change in the ge-  
 214 netic composition of nine populations spanning a duration of  
 215 3000 years, ranging from 4000 to 1000 BCE, see Fig. 4A-  
 216 B for the spatiotemporal distribution of the samples. In this

time period, linguistic, archaeological and – most recently  
 – genetic evidence hints towards a major migration from the  
 Pontic steppes into Central Europe, potentially correspond-  
 ing to the spread of the Corded Ware culture and Indo-European  
 languages into Central Europe (8, 9, 12). Incidentally, the  
 significance and magnitude of this event had not been appre-  
 ciated by archaeologists prior to the insights gained through  
 ancient DNA (43).

To overcome the scarcity of samples in the time frame un-  
 der examination, we implement an interpolation technique  
 for both the  $F_2$  and  $F'_2$  statistics, see the methods section for  
 additional details and supplementary Fig. S6. We infer the  
 migration matrix  $A(t)$  on the interpolated values through-  
 out the entire time span. In Fig. 4C we summarise the re-  
 sults of our inference. We use a resampling approach to dis-  
 play the variability of the inferred matrix elements and use  
 a goodness-of-fit test to characterize time periods where our  
 method can predict the temporal dynamics of F-statistics at  
 sufficient accuracy, see Methods and Supplementary Fig. S7.  
 We observe that our method works well within the period of  
 3500 to 2000 BCE. Outside this period, the scarcity of  
 samples, in particular for populations of the Western Pontic  
 Steppe and Scandinavia, impedes an accurate interpolation.  
 In Fig. 4D we visualize the average inferred matrix elements  
 more intuitively. In each subplot, we visualize a single row  $i$   
 of  $A$ , which represents the proportion of migrations from all  
 other populations  $j$  into population  $i$  through time.

In the time period of sufficient sample certainty, between  
 3500 and 2000 BCE, we find that Britain (blue) receives most  
 of its genetic input from Central Europe (both East and West)  
 and, by proxy, the Western Pontic Steppe. That is consistent  
 with the well attested arrival of Steppe ancestry in Britain  
 and Ireland in the third millennium BCE, together with the  
 cultural markers of the Bell Beaker complex (10, 44, 45).  
 Notably, the peak of Steppe-related inflow into Central Eu-  
 rope East occurs several hundred years earlier than the corre-  
 sponding peak in Britain, consistent with a scenario in which



**Fig. 4. Time-resolved reconstruction of migration networks across nine regions (A–B)** Spatial and temporal distribution of the samples analyzed. **(C)** Time series for individual elements of the inferred migration matrix  $A$ , where  $A_{ij}$  denotes the fraction of genetic material that population  $j$  receives from population  $i$  within a 300-year interval. Black curves show interpolations from a single resampling iteration; the red curve represents the mean across iterations. Shaded areas indicate periods of lower confidence, based on a goodness-of-fit test (see main text and Supplementary Information, Fig. S7). **(D)** Each subplot shows the fraction of genetic material a focal region imports from all other regions over 300-year intervals. Titles indicate the focal region; colors indicate source regions. Values are means over resampling iterations (red line in subfigure C). The x-axis shows time.

254 migrating Steppe groups moved through Central Europe before reaching the North Atlantic coastline. By the time gene  
 255 flow into Britain peaks, the inferred influx comes predominantly via Central Europe East and West, with only a modest  
 256 direct contribution from the Western Pontic Steppe. This pattern suggests that the groups reaching Britain were often  
 257 descendants of Steppe herders who had already acquired substantial ancestry from resident European farmer populations  
 258 during their westward expansion.

263 Within our approach we can also integrate information across multiple time points to infer migratory events over extended  
 264 periods. In Fig. S8–S9, we apply this coarse-graining method to the Steppe-related migration event and, once again, observe a  
 265 clear east-to-west genetic flow; see also the SI text for additional information.

269 For Italy (green) we surprisingly observe relatively strong gene flow from Iberia around 3000 BCE, with smaller contributions  
 270 from Southeastern Europe and Central Europe West. However, given few data points and our aggregation of re-

273 gions with a relatively distinct genomic history (Sardinia, Sicily, Northern Italy), uncertainty is high in this case (see  
 274 Fig. 4C). From published research we know that an influx of Steppe-related ancestry is only expected later in the second  
 275 half of the third millennium (46), in Sicily then indeed possibly from Iberia (47). Steppe ancestry does not arrive  
 276 in sizable proportions in Sardinia (48). Iberia (orange) itself receives little genetic input during this period, which is  
 277 in line with previous research (49). Steppe-related ancestry appears there occasionally from 2500 BCE onward (45, 47)  
 278 and becomes a stable component only by the end of the third millennium (50).  
 279

285 Central Europe East (red) shows strong genetic influx from the Western Pontic Steppe, consistent with the steppe migration  
 286 event and the emergence of the Corded Ware cultural complex from 3000 BCE (51–53). Similarly and to no surprise,  
 287 Central Europe West (violet) receives genetic input primarily from the Western Pontic Steppe, Central Europe East,  
 288 and Southeastern Europe in the first half of the third millennium (50).  
 289  
 290  
 291

nium (8, 9, 54–56). The strong signal of ancestry flux from the West – from Britain, Italy and primarily Iberia – at around 3500 BCE is curious and potentially a methodological artifact. A similar signal has been observed already in (16), possibly explained by low levels of genomic differentiation among different Neolithic populations, creating a large geographic area of very similar genetic ancestry that is hard to resolve. Scandinavia (brown) shows contributions from both the Western Pontic Steppe and Central Europe East, most likely induced by the Steppe migration phenomenon before and after 2500 BCE (57, 58).

The result for Southeastern Europe (pink) is surprising in light of published research. The arrival of Steppe ancestry starts earlier here, and is a more gradual process compared to other parts of Europe (59–61). This may explain the weaker signal we observe from the East. The seemingly diverse influx from Northern, Western and Southern Europe throughout the third millennium, though, is hard to understand. Maybe this signal is driven by an elevated hunter-gatherer ancestry component with a potentially Central European source (62, 63). The Levant (grey) remains largely isolated in relation to the other regions considered here, with only a minor early contribution from the Western Pontic Steppe (61, 64–66). Finally, the Western Pontic Steppe (black) itself appears to receive genetic input from all other populations toward the end of the study period, specifically from the South, so Anatolia, the Southern Caucasus or even the Levant. Due to sparse, spatially uneven sampling the error bars are large, indicating lower confidence in this new unexpected result (12, 61).

## Discussion

We presented a scalable and computationally efficient algorithm for inferring directional gene flow between populations. Its primary strength lies in its simplicity and minimal reliance on strong assumptions. Unlike methods that require the identification of ancestral populations or estimation of admixture proportions, our approach bypasses such prerequisites, making it broadly applicable and easy to implement. The algorithm’s scalability stems from its linear-time interpolation scheme and pairwise-statistic framework, which allow it to handle increasingly large ancient DNA datasets without prohibitive computational costs.

Simulation results demonstrated that the method reliably detects migration signals under realistic sampling constraints and data sparsity. We validated its effectiveness using two well-studied episodes of human history: the Early Neolithic expansion and the Western Steppe Migration. In the first case, we recovered asymmetrical gene flow from the Levant into Southeastern Europe after 7000 BCE, consistent with archaeological expectations. For the Western Steppe Migration, we demonstrated how combining information across multiple time points allows reconstruction of time-varying gene flow from the Pontic Steppe into Central and Western Europe during the third millennium BCE.

The second case also illustrates how secondary waves of migration can dominate the ancestry flux into a region: Britain

appears to receive substantial Steppe-derived ancestry via Central Europe rather than directly from the Western Pontic Steppe. This is qualitatively in line with models of range expansions in which invading groups repeatedly pick up ancestry from resident populations along their route, so that later migrants are already strongly admixed by the time they reach the expansion front (67). Our framework makes such multi-step, temporally structured ancestry flows directly visible in the time series of migration matrices.

Our current inference scheme relies on pairwise time bin comparisons, which may miss finer-grained temporal structure. We envision that extending the framework to a probabilistic time-series model — such as a Hidden Markov Model — could improve sensitivity and robustness by explicitly incorporating correlations across adjacent time points. This represents a promising avenue for future development.

A limitation of the current model is that it can only detect migration through its effect on reducing preexisting genetic divergence. As such, it cannot capture migration events that do not alter allele frequencies, such as exchanges between already well-mixed populations. Over longer time scales, and in contexts with high mutation rates, incorporating *de novo* mutations into the framework could expand its resolution and applicability. A more explicit incorporation of rare genetic variation may also provide an avenue for future improvement (68).

As genome sequencing efforts continue to improve spatial and temporal sampling density, we expect our method to become a valuable tool for reconstructing the dynamics of gene flow across broad regions and over extended historical periods.

Beyond estimating migration rates, our framework also provides a natural connection to classical models of admixture proportions. In the case where migration matrices  $\mathbf{A}(t)$  vary over time, the cumulative effect of gene flow across multiple time steps is captured by the product  $\mathbf{A}(t)\mathbf{A}(t-1)\cdots\mathbf{A}(1)$ . Each row of this product matrix describes the expected proportion of ancestry in a given population at time  $t$  that originates from other populations at the initial time point. This product thus generalizes the notion of admixture proportions (8, 22, 69), allowing for temporally and spatially heterogeneous migration dynamics. In contrast to static models of ancestry composition, our rate-based formulation enables tracking the evolving structure and directionality of gene flow across both space and time.

## Methods

**Data preparation.** For the empirical analysis we reused a dataset compiled for and described in (16), based on the Allen Ancient DNA Resource (AADR, V50.0, Dataverse V4.0, Oct 10 2021) (38, 39). This dataset includes samples from ancient human individuals genotyped at up to 1.23 million positions. Starting from the AADR we extracted samples with >25,000 recovered autosomal single-nucleotide polymorphism (SNPs), low contamination estimates, and favourable AADR quality assessment. Among closely related individuals or samples from the same individ-

404 ual we only kept the best sample. We removed SNPs in sections of the genome prone to linkage disequilibrium (70, 71) 405  
406 and below a minor allele frequency threshold of 5%.

407 For the spatial binning of samples into subpopulations, we defined spatial polygons based on Western-Eurasian geographical macro-regions. Their temporal binning was based on their archaeological dating information. Dating uncertainty was addressed with age resampling as in (16): If an ancient genomic sample came with one or multiple radiocarbon ages, then we drew age samples from the post-calibration distribution. If the dating information was limited to a range determined from contextual, archaeological information, then we drew samples from a uniform distribution within this range. 417

### 418 The dynamics of neutral alleles in a metapopulation.

419 Consider a population decomposed into  $n$  sub-populations, distinguished by location (different cities or districts) or any other feature, such as age or ethnicity. We assume to have available frequency time series of many unlinked alleles. 422

423 Under neutrality, we can assume that the frequency  $X_i(t + \Delta t)$  of a particular neutral allele in population  $i$  at time  $t + 1$  depends linearly on the allele frequencies  $\{X_j(t)\}_{j=1\dots n}$  at some earlier time  $t$ , 426

$$X_i(t + \Delta t) = \sum_{j=1}^n \mathbf{A}_{ij} X_j(t) + \eta_i, \quad (2)$$

427 where  $\mathbf{A}$  is the backward-migration matrix, i.e.  $\mathbf{A}_{ij}$  is the proportion of individuals in population  $i$  at time  $t + 1$  that originated from population  $j$  at time  $t$ . Thus, the elements are non-negative and, within each row, sum up to one,  $\sum_j \mathbf{A}_{ij} = 1$ .  $\eta_i$  represents random genetic drift. For now, we do not need to know anything about the noise term, except that its expectation vanishes. 433

434 The linearity of Eq. 2 follows from the extensivity of the conditional expectation of the frequency of neutral alleles: Starting with half as many mutants at earlier time is expected to lead to half as many mutants at later time, i.e.,  $\mathbb{E}[X_i(t + \Delta t) | X_j(t) = \alpha x_j] = \alpha \mathbb{E}[X_i(t + \Delta t) | X_j(t) = x_j]$  for any  $0 < \alpha < 1$ . 439

440 The rows of  $\mathbf{A}$  have to sum up to 1 because neutral alleles are not expected to change if their frequency is the same in all populations,  $\mathbb{E}[X_i(t + \Delta t) | X_j(t) = x] = x$  for any  $0 < x < 1$ . Finally, negative matrix elements are excluded because they can generate negative expectations. 444

445 An alternative way of writing Eq. 2 is

$$X_i(t + \Delta t) - X_i(t) = \sum_{j=1}^n \mathbf{A}_{ij} [X_j(t) - X_i(t)] + \eta_i, \quad (3)$$

446 which explicitly shows that (i) the frequency in  $j$  only influences the frequency in  $i$  if  $X_i \neq X_j$ , and (ii) that a larger value of  $\mathbf{A}_{ij} > 0$  leads to a faster convergence of  $X_i$  to  $X_j$ . 448  
449 The coefficient  $\mathbf{A}_{ij}$  thus measures how population  $j$  influences population  $i$ . 450

**Expressing the dynamics in terms of  $F_2$  statistics.** Our goal to infer  $\mathbf{A}_{ij}$  can in principle be done directly using the dynamical equation for individual allele frequencies, Eq. 2, see also (18), via a state-space model approach that directly takes into account sampling noise, or via (total) least squares estimation by comparing predicted and observed lineage frequencies through time, 457

$$\mathbf{A}^{(\text{LS})} = \underset{\mathbf{A}}{\operatorname{argmin}} \sum_{\mu, |t' - t| \leq T, i} \left[ X_i^\mu(t' + \Delta t) - \sum_j \mathbf{A}_{ij} X_j^\mu(t') \right]^2, \quad (4)$$

where the index  $\mu$  labels the different genomic sites. 458

The downside of these direct approaches is that (I) it is very hard to reliably infer the frequency of individual alleles, (II) in the low sampling regime the noise is non-Gaussian and needs to be treated accordingly, and (III) one has to deal with complicated biases introduced by which set of genomes actually have a given allele. While the last point can perhaps be avoided by focusing on the set of overlapping alleles present in all genomes, this would reduce the amount of data that can be used, especially in ancient DNA. 467

Here, we take a simpler approach and derive an equation that constrains the mean allele frequency differences between different populations at different times. This leads to  $F_2$  statistics and a dynamical extension thereof, which can be robustly inferred from the data. 472

For notational simplicity, we introduce the following abbreviations:  $X_i \equiv X_i(t)$ ,  $X'_i \equiv X_i(t + \Delta t)$ ,  $F_{ij} \equiv \overline{(X_i - X_j)^2}$ ,  $F'_{ij} \equiv \overline{(X'_i - X'_j)^2}$ , where  $\bar{\xi}$  refers to the combination of taking the expectation value of  $\xi$  and averaging over all biallelic sites in a genome. In practice, if we have many sites, averaging over all alleles should generate a narrow Gaussian around the expectation value. Note that  $F_{ij} = F_2(X_i, X_j)$  is the standard  $F_2$  statistics (22), which corresponds to the Euclidean mean squared length of the allele frequency vectors of populations  $i$  and  $j$  normalized by the number of alleles. The primed quantity  $F'$  corresponds to the time-dependent version of this statistics, i.e., it is the normalized Euclidean mean squared length of the allele frequency vectors of population  $i$  at time  $\tau$  and population  $j$  at time  $t$ . 486

**Derivation of the equations of motion in terms of  $F_2$  statistics.** We derive  $F'_{ik}$  for two different populations, which will give us a simple linear equation that is well suited for the inference of  $\mathbf{A}$ . We begin with the simple identity 490

$$X'_i - X'_k = (X'_i - X_i) + (X_i - X_k). \quad (5)$$

Taking the square of both sides and averaging over all alleles, we obtain 492

$$F'_{ik} = F'_{ii} + F_{ik} + 2\overline{(X'_i - X_i)(X_i - X_k)}. \quad (6)$$

The average on the right hand side can be rewritten using our

basic equation of motion Eq. 3 as

$$\begin{aligned} 2\overline{(X'_i - X_i)(X_i - X_k)} &= 2 \sum_j \mathbf{A}_{ij} \overline{(X_j - X_i)(X_i - X_k)} \\ &= \sum_j \mathbf{A}_{ij} (F_{jk} - F_{ji} - F_{ik}) \\ &= -F_{ik} + \sum_j \mathbf{A}_{ij} (F_{jk} - F_{ji}), \end{aligned} \quad (7)$$

where in the final step we used the row normalization  $\sum_j \mathbf{A}_{ij} = 1$  and in the second-to-last step we used the identity:

$$\begin{aligned} 2\overline{(X_j - X_i)(X_k - X_i)} &= -[(X_j - X_i) - (X_k - X_i)]^2 \\ &\quad + F_{ji} + F_{ki} = -F_{jk} + F_{ji} + F_{ki}, \end{aligned}$$

which corresponds to the statistics commonly known as  $F_3(X_i; X_j, X_k)$ . Inserting Eq. 7 into Eq. 6, we obtain the useful linear equation

$$F'_{ik} - F'_{ii} = \sum_j \mathbf{A}_{ij} (F_{jk} - F_{ji}). \quad (8)$$

This is a set of  $n \times (n - 1)$  equations to fix the  $n \times (n - 1)$  components of the  $\mathbf{A}$  matrix, given we can observe all  $F'$  and all  $F$ . Remarkably, these equations do not contain a term from genetic drift, which cancels on the left hand side in the difference of two  $F'$  statistics. Note that, while  $F_{ij}$  is symmetric in its indices,  $F'_{ij}$  is not because of the time delay.

**Estimation of F2 statistics from data.** Following (22) we compute an unbiased estimator for the  $F_2$  statistics under the assumption of binomial noise at a single site between populations A and B as:

$$\hat{F}_2(A, B) = (a - b)^2 - \frac{n_A(N_A - n_A)}{N_A - 1} - \frac{n_B(N_B - n_B)}{N_B - 1} \quad (9)$$

where  $n_K$  are the allele counts in the population  $K$ ,  $N_K$  is the total counts of both alleles,  $k = n_K/N_K$  is their frequency. In order to produce confidence intervals in the inference of  $\mathbf{A}_{ij}$  we compute the average of  $\hat{F}_2(A, B)$  in blocks of nearby SNPs (typically 5000) and we bootstrap blocks.

**Inference of the migration matrix  $\mathbf{A}$  via convex optimization.** The linear equation Eq. 8 suggests a straight forward approach to infer  $\mathbf{A}$ , namely via linear regression under the constraints  $\mathbf{A}_{ij} > 0$ ,  $\sum_j \mathbf{A}_{ij} = 1$ . This will give us an MLE estimate of  $\mathbf{A}$  since all  $F$ 's should be approximately Gaussian.

Minimizing the square difference of left and right hand sides of Eq. 8 for all  $i$  and  $k$  reduces to the following optimization

problem

$$\begin{aligned} \mathbf{A}^{(F_2)} &= \underset{\mathbf{A}}{\operatorname{argmin}} \sum_{ik} \left[ (F'_{ik} - F'_{ii}) - \sum_j \mathbf{A}_{ij} (F_{jk} - F_{ji}) \right]^2 \\ \text{s.t.} \quad &\sum_j \mathbf{A}_{ij} = 1 \\ &\mathbf{A}_{ij} > 0 \end{aligned} \quad (10)$$

We rewrite this constrained least-squares optimization problem to emphasize that each row of the matrix  $\mathbf{A} \in \mathbb{R}^{n \times n}$  can be optimized independently. Define the row vector  $\mathbf{y}_i \equiv (F'_{i1} - F'_{ii}, \dots, F'_{in} - F'_{ii})$  and the matrix  $\mathbf{X}^{(i)}$  with elements  $X_{jk}^{(i)} = F_{jk} - F_{ji}$ . Then, each row vector  $\mathbf{a}_i \equiv (A_{i1}, \dots, A_{in})$  of the matrix  $\mathbf{A}$  can be estimated independently via constrained linear regression,

$$\mathbf{a}_i^{(F_2)} = \underset{\mathbf{a}_i}{\operatorname{argmin}} \left\| \mathbf{y}_i - \mathbf{a}_i \mathbf{X}^{(i)} \right\|^2 \quad \text{s.t. } \mathbf{a}_i \mathbf{1} = 1, \quad \mathbf{a}_i > 0$$

This is a standard non-negative least-squares problem with a simplex constraint, and can be solved efficiently and independently for each row  $(\mathbf{a}_i)_{i=1, \dots, n}$ .

**Estimation of Confidence Intervals.** We estimate confidence intervals via multiple iterations of resampling of our data with respect to different sources of potential uncertainty: (I) individual variability, (II) dating uncertainty, (III) genetic uncertainty. For each sample, we have a metapopulation assignment and its date. We first define a binning  $\Delta t$  and a period of interest  $\mathbf{p} = (T_0, T_0 + \Delta t, T_0 + 2\Delta t, \dots)$  for the analysis. As there is an underlying uncertainty in dating, we seek to take it into account via temporal resampling following the same approach of (16). The main inference algorithm is subdivided into the following steps:

- Time resampling of dates.
- Subsampling of  $N - 1$  individuals from the pool of  $N$  available samples in each time bin and metapopulation. If only 2 individuals are available, keep both.
- Assignment of samples to bins in  $\mathbf{p}$  and compute count vector  $\mathbf{n}_t$  and total count vector  $\mathbf{N}_t$  for each time bin.
- Computation of mean  $F_2$  and  $F_2'$  statistics via block-wise resampling.
- Infer migration matrix  $\mathbf{A}$  via the constrained convex optimization problem as described in eq. 9.

By iteratively following the described process several times, we can compute confidence intervals for the migration matrix elements  $\mathbf{A}_{ij}$  that take into account the sampling of individuals, time uncertainty in the samples dating, and uncertainty in the computation of  $F_2$  summary statistics.

**Interpolation Analysis.** The interpolation analysis algorithm comprises several steps, which are delineated as follows: (I) Sampling multiple  $F$  and  $F'$  values across the entire period via temporal resampling. (II) Interpolating using

560 a convolution filter. For the initial sampling step (I), we do  
561 the following:

- 562 • Randomly sample the start of the first time bin from  
563 the uniform distribution  $\mathcal{U}(-4150, -3850)$ .
- 564 • Sample dates for all individuals and allocate them into  
565 corresponding bins.
- 566 • Calculate  $F$  and  $F'$  for each pair of populations across  
567 all time bins.

568 By iteratively conducting the aforementioned process, two  
569 sets of tuples, denoted as  $D_F = (t, F)$  and  $D_{F'} = (t, F')$ , are  
570 constructed, where  $t$  represents the start time of the time bin.  
571 In the subsequent step, resampling and interpolation of the  
572 points from  $D_F$  and  $D_{F'}$  are performed to assess the robust-  
573 ness of the interpolation line. The interpolation algorithm (II)  
574 entails the following steps:

- 575 • Define dense binning of size  $30y$  across the period.
- 576 • Sample  $N = 50$  tuples from  $D_F$  and  $D_{F'}$  and allocate  
577 the values to the bins.
- 578 • Compute the average within each bin and infer the  
579 value from neighboring bins if no value is present  
580 within the bin.
- 581 • Perform multiple ( $N=5$ ) convolutions with a uniform  
582 filter of size of 10 bins to perform smoothing.

583 Although using convolutions for smoothing can be suscepti-  
584 ble to edge issues, we can mitigate this problem by extending  
585 the time period under consideration. While more advanced  
586 interpolation techniques could be applied, such as Gaussian  
587 processes or Kalman smoothing, we leave this for future re-  
588 search and development.

589 **Goodness-of-fit test.** The inference of migration matrix el-  
590 ements is carried out one row at a time. For each row, the  
591 model's performance can be assessed by calculating the Pear-  
592 son correlation between the left and right-hand sides of Eq.  
593 2 using the inferred matrix. In Fig. S7A, we conduct this  
594 goodness-of-fit test across the entire time span for each row  
595 of **A**. We observe that, especially for the Western Pontic  
596 Steppe and Scandinavia metapopulations, there is a period  
597 where the method shows reduced accuracy. In Figure S7B,  
598 we plot the left and right-hand sides of Eq. 2 during the pe-  
599 riod of high accuracy (3500 - 2000 BCE) to provide a clearer  
600 visualization of the model's predictions.

601 **Lower Dimensional Representation.** The representation  
602 of genetic samples into lower dimensions to better visualize  
603 genetic relationships is typically performed via PCA projec-  
604 tion. This procedure is equivalent to Multidimensional Scal-  
605 ing on the matrix of all pairwise F-statistics (25). While this  
606 procedure is typically performed independently of temporal  
607 sampling information, it is possible to extend this idea to in-  
608 clude time. At each time point  $t$ , we perform centering of  
609 the matrix  $\mathbf{M}(t) = -0.5\mathbf{C}\mathbf{F}(t)\mathbf{C}$  with  $\mathbf{C} = \mathbf{I} - (1/n)\mathbf{1}$  is a

centering matrix and  $\mathbf{I}$ ,  $\mathbf{1}$  the identity matrix and a matrix  
of ones. We calculate the average of the first two eigenvectors  
of  $\mathbf{M}(t)$  over time and then project all  $\mathbf{M}(t)$  into a two-  
dimensional space. In Fig. S7C-D, we present the resulting  
lower-dimensional representation of our populations. As the  
eigenvectors and eigenvalues of  $\mathbf{M}(t)$  evolve over time, as  
shown in Supplementary Fig. S7E-F-G, we opted to compute  
the average of the first two eigenvectors across time to deter-  
mine a consistent projection for all  $\mathbf{M}(t)$ . This method yields  
a lower-dimensional representation of the populations' rela-  
tive genetic trajectories. Populations with a higher genetic  
exchange between them are brought closer together, while  
those that remain genetically isolated move further apart.

## Code and Data Availability

All code and data to reproduce the results of this pa-  
per can be found at 10.5281/zenodo.18740249 and  
[https://github.com/Hallatscheklab/interactions-from-  
fluctuations/](https://github.com/Hallatscheklab/interactions-from-fluctuations/)

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# Supplementary Information

## Inferring Migration Networks with Time-Lagged $F_2$ Statistics

Giulio Isacchini, Takashi Okada, Clemens Schmid, Divyaratan Popli, Harald Ringbauer, Benjamin M Peter, Stephan Schiffels, and Oskar Hallatschek

### Wright-Fisher Simulations

Our Wright-Fisher simulations between  $N_D$  metapopulations are defined by the following steps:

- **Initialization:** once at beginning. Initially, allele frequency distributions are drawn via

$$f_0 = 10^a \text{ with } a \sim U(l, -1) \quad (\text{S.1})$$

where  $U(l, -1)$  represents a uniform distribution in the interval  $[l, -1]$  with  $l$  a parameter. We generate  $N_{\text{traj}}$  distinct lineages for each population  $i$  we sample

$$f_0^i \sim f_0 + \sigma b \sqrt{f_0} \text{ with } b \sim N(0, 1) \quad (\text{S.2})$$

where  $\sigma$  is another parameter that modulates the initial genetic distance between the metapopulations.

- **Generation:** for  $T$  times. At each new generation  $t$ , we first determine the updated allele frequencies by calculating

$$\hat{f}_t^i = \sum_j A_{ij} f_{t-1}^j \quad (\text{S.3})$$

where the matrix  $A_{ij}$  dictates how individuals are redistributed among metapopulations and  $f_t$  values are constrained in the  $[0, 1]$  interval. We then draw  $N_{\text{pop}}$  samples via a binomial distribution

$$f_t^i \sim \text{Bin}(N_{\text{pop}}, \hat{f}_t^i) / N_{\text{pop}} \quad (\text{S.4})$$

for each metapopulations and lineage. Observations are performed via an additional binomial sampling  $\text{Bin}(N_s, f_t^i)$  at each generation, which depends on the parameter  $N_s$ .

### Benchmark of inference method on simulated data

This section aims to evaluate and compare the inference accuracy of our  $F_2$ -based estimator (Eq.8 in the main text) with that of a straightforward estimator derived from least squares regression (Eq.4 in the main text).

We evaluate the effectiveness of our methods using Wright-Fisher simulations across several metapopulations. Our objective is to investigate how various simulation parameters affect the performance of the methods.

**Key Parameters for Comparative Analysis** To evaluate the complexity of the task, the following parameters are varied in the benchmark:

- $l$  defines the range of initial frequency magnitudes; at decreasing frequencies, the sampling noise increases and the complexity of the inference as well.
- $\sigma$  influences the initial genetic distance among metapopulations; larger genetic distances lead to easier inference of  $A_{ij}$ .
- $N_s$  determines the extent of sampling from the metapopulation, which is related to the level of observational noise; the higher the observational noise, the harder the inference.
- $T$  represents the entire duration of the mixing process; a longer observation period provides more extractable information.
- $N_D$  refers to the number of metapopulations; Since a squared matrix is being inferred, the number of parameters increases quadratically with  $N_D$ .

**Evaluation** The default parameters of the simulation are:  $\sigma = 0.1$ ,  $T = 5$ ,  $l = -1$ ,  $N_D = 5$ ,  $N_{\text{traj}} = 5000$ ,  $N_{\text{pop}} = 1000$  and  $N_s = 100$ . We compute the mean squared error between the ground truth values  $A_T$  and the inferred values from the least square method  $A_{LS}$  and the  $F_2$ -based method  $A_{F_2}$  on multiple independent simulations at varying parameters. The results of the analysis are depicted in Fig. S3. The  $F_2$  method consistently outperforms the naive  $LS$  method across all parameter regimes.

## Zooming into the third millennium BC.

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In this section, we demonstrate the ability of our method to integrate information from more time points to infer migratory events across extended periods of time. We focus on the third millennium BCE, a period where many studies have uncovered substantial migration of populations from the steppe regions north and east of the Black sea into both Western and Eastern Europe (8, 9), as also reflected in our extensive analysis of Fig. 4.

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We conducted an analysis of samples from predefined geographic locations dating back to -3300 and -1800 BCE, employing time intervals of 300-year bins. These samples consist of a subset of the samples analyzed for Fig. 4, where we exclude Iberia, Italy, and Scandinavia, as their total average input genetic flux within that time period is only  $\sim 7\%$  for those populations. We initially quantify gene flow between each pair of consecutive time bins (Fig. S8A). Similarly to the analysis in the previous section, we observe here that the two Central European metapopulations experience significant gene flow from the Western Pontic Steppe in the first half of the observed period. The Britain and Ireland metapopulation experiences substantial gene flow from the two Central European populations in the second half of the observed period. The Western Pontic Steppe primarily acts as a source of gene flow.

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We seek then to integrate information across all time bins and infer a coarse-grained migration matrix that summarizes the average gene flow over the period of interest. This can be achieved by adjusting the minimization equation in 10, averaging over all time points, and inferring a single migration matrix for all times. We additionally implement a simple constraint on neighbouring edges during inference in order to avoid serial passaging (A->B->C) mimicking long-range direct connections (A->C), see Fig. S8B.

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In Fig. S8C, we present the inferred migration matrix  $A_{ij}$  resulting from this procedure, with populations ordered from West to East. We observe that the values in the upper triangular part are significantly higher than those in the lower triangular part, emphasizing a prevalent east-to-west migration trend. Moreover, the strongest elements are typically on the diagonal, consistent with the idea that the main source of genetic composition for a population in the next time step is the population itself at the previous time. The exceptions are Central Europe West and the British Isles, both of which have the highest migration coefficients from Eastern Central Europe and Western Central Europe respectively.

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As a robustness test, if we further merge the two Central European populations into a single group and repeat the analysis, we still observe a pronounced east-to-west genetic flux, see Fig. S9.

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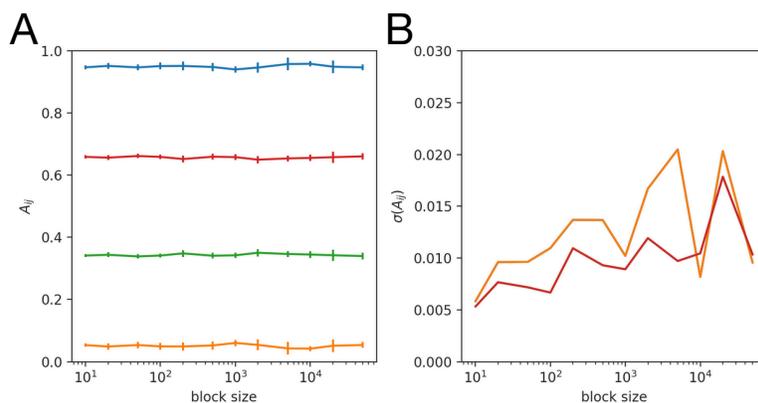
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In Fig. S8D we depict the strongest off-diagonal elements of the matrix (thresholded at 0.1 of the average value) to offer a clearer visual representation of these population interactions on the map. This representation provides enhanced clarity regarding the aforementioned points. In Fig. S8E-F we present a visualization of the matrix's spectral decomposition.

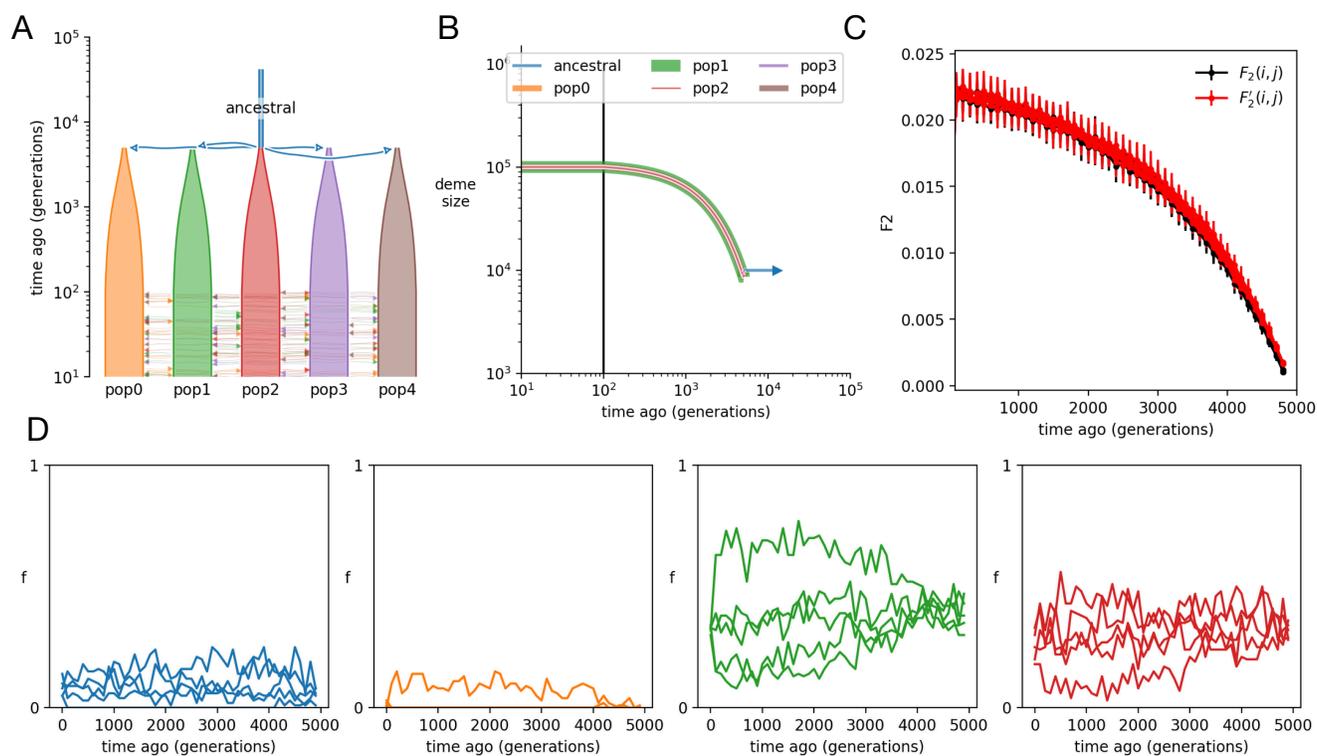
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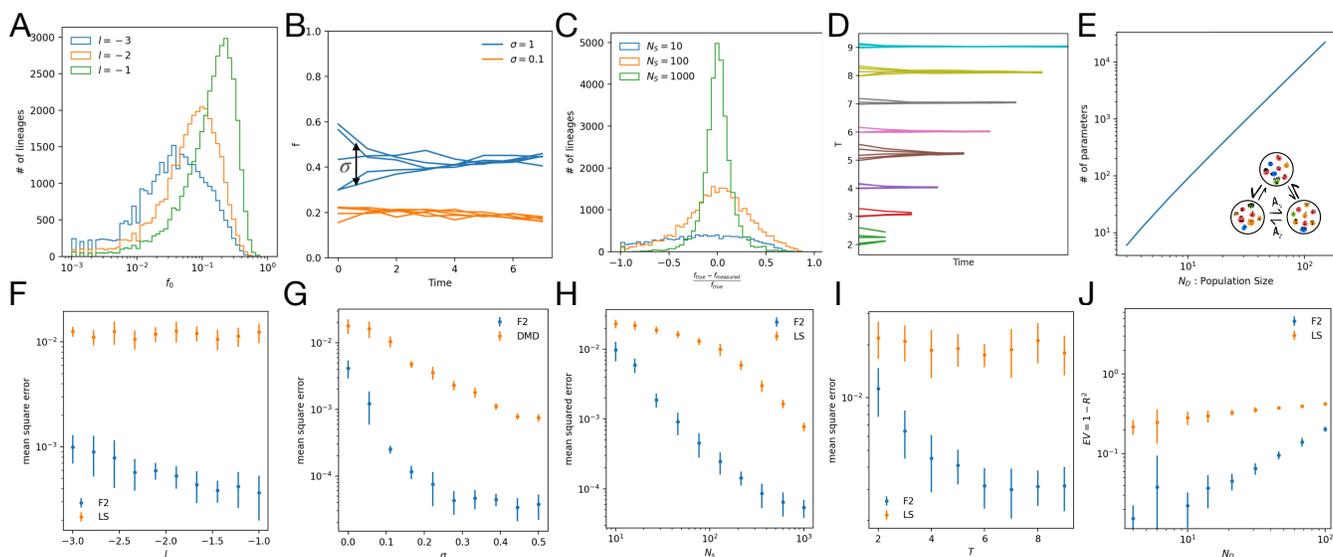
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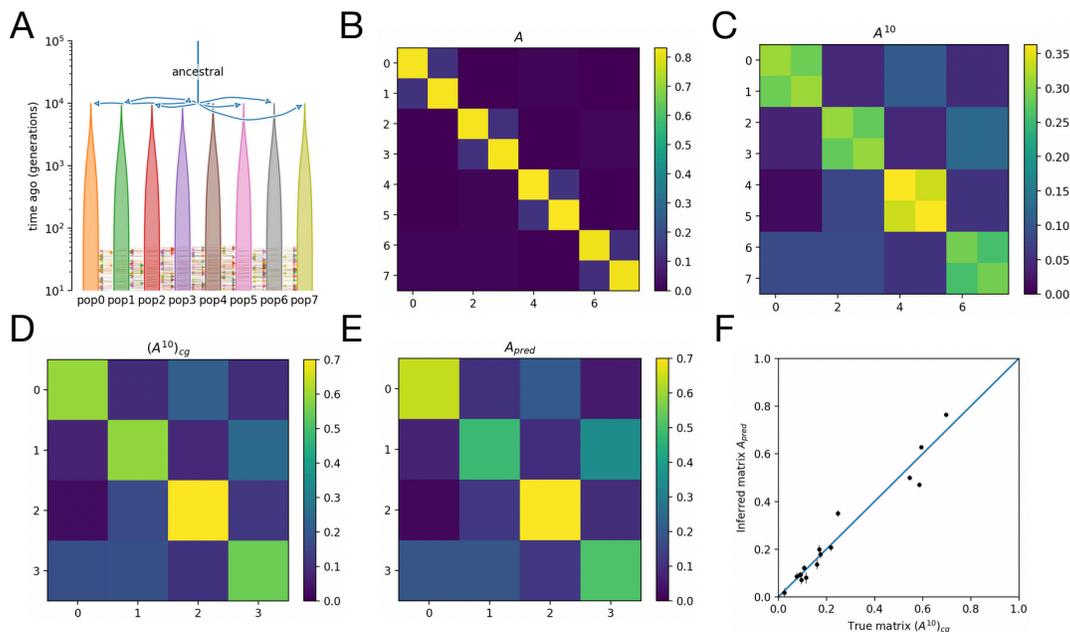
**Fig. S1.** (A) Mean and standard deviation of migration matrix elements computed via resampling of genetic blocks of increasing size, each color identifies a different element of  $\mathbf{A}$ . The evaluation is done on the same samples of Fig. 3 at the 4th time bin. (B) Standard deviation in the estimation of  $\mathbf{A}$  as a function of block size. We find a limited dependency on block size.



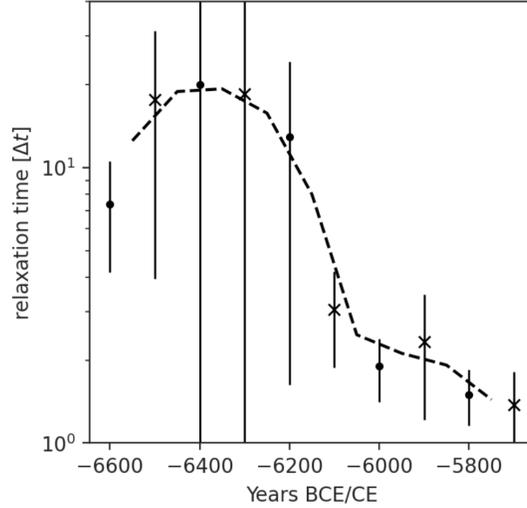
**Fig. S2.** Establishment of genetic diversity across populations in the simulations. (A-B) We simulate a similar scenario to that of Fig. 2 but sample across the whole period of isolation and expansion of the populations. (C) During this period the genetic divergence between populations monotonically increases. (D) Examples of lineage trajectories over the sampled period.



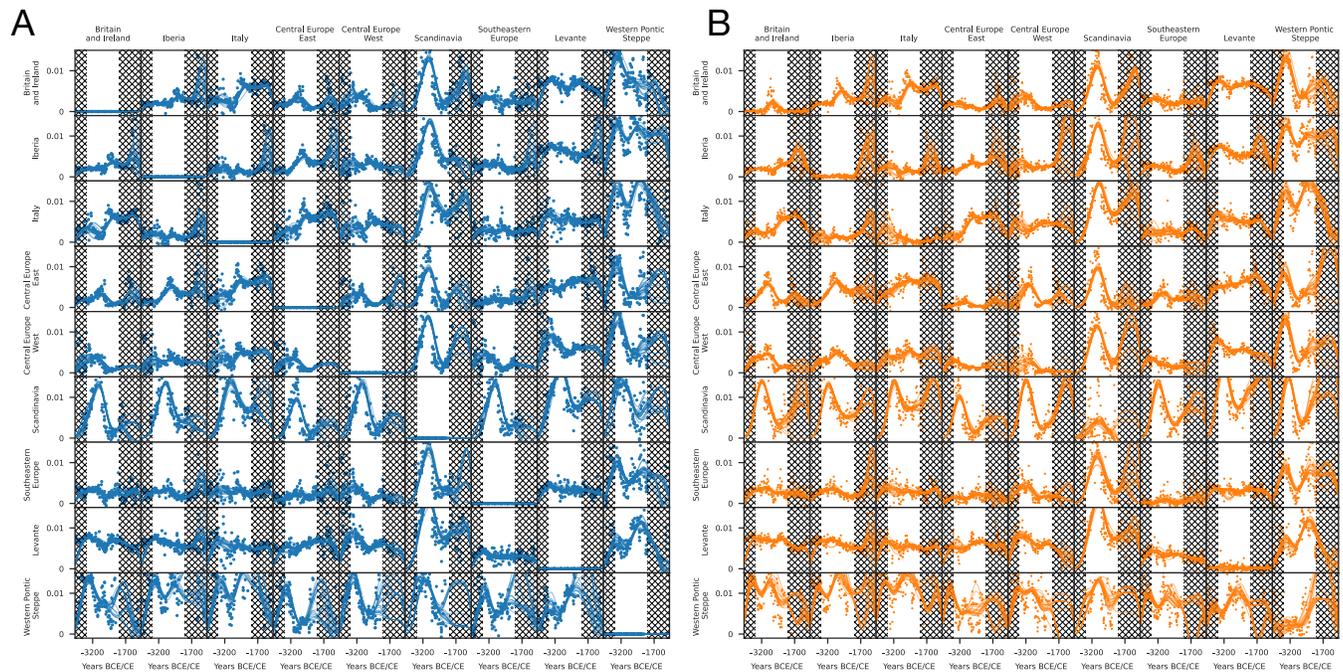
**Fig. S3. Benchmark on simulated data of our F2-based method and least squares estimation (LS)** We perform Wright Fisher simulations of multiple metapopulations where at each generation  $A_{ij}$  is used to reassign individuals between populations, see SI text for more details. (A) Distribution of initial allele frequencies  $f_0^i$  for different values of  $l$  and (B) depiction of lineage frequency trajectories as a function of the variance in the initial allele frequencies across demes  $\sigma$ . (C) Distribution of initial allele frequencies as a function of sampling noise as a function of  $N_S$  and (D) examples of different lineage trajectories for increasing  $T$ . (E) Given  $N_D$  populations,  $(N_D - 1)^2$  parameters need to be inferred. (F) As expected, for bigger values of  $l$ , which induce a larger fraction of more common alleles, the inference is more accurate. (G) Our inference relies on detecting changes in allele frequencies through time. Thus, if  $\sigma$  is bigger, these differences are more significant and the inference is easier. (H) The more individuals are sampled at each generation, i.e. lower observational noise, the better the accuracy of the inference. (I) The method can integrate information across multiple time steps. We find an increase in accuracy as a function of the number of time steps until saturation. (J) As the number of parameters to be inferred increases, the accuracy is degraded. In this last benchmark we introduce increasingly high sparsity in the matrix when increasing the number of metapopulations to have a reasonable comparison across different parameter regimes. We estimate the error via the fraction of unexplained variance of non-zero matrix elements  $EV = 1 - R^2$ .



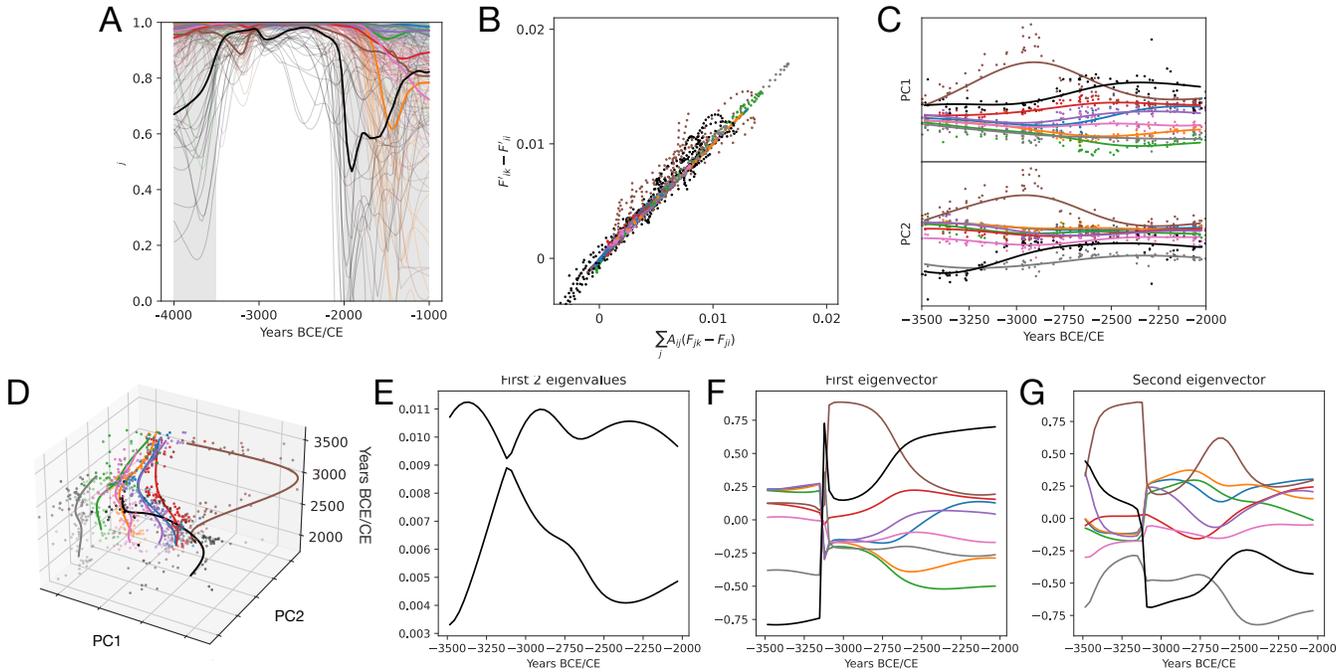
**Fig. S4. Stability of inference when the meta-population has a substructure.** (A) We repeat the simulation following the same parameter of Fig. 2 with 8 populations that are organized in pairs of more strongly connected demes. (B) Migration matrix used for the simulation (C) Since we resolve the dynamics every 10 generations, the time traces follow  $A^{10}$ . (D) Coarse graining of the matrix is performed by: (I) a weighted average over the rows where the weights are proportional to the lineage steady-state distribution; (II) the sum of the elements of the resulting vector. (E) Inferred coarse grained matrix (F) Scatter plot of matrix elements of the true and inferred coarse grained matrices.



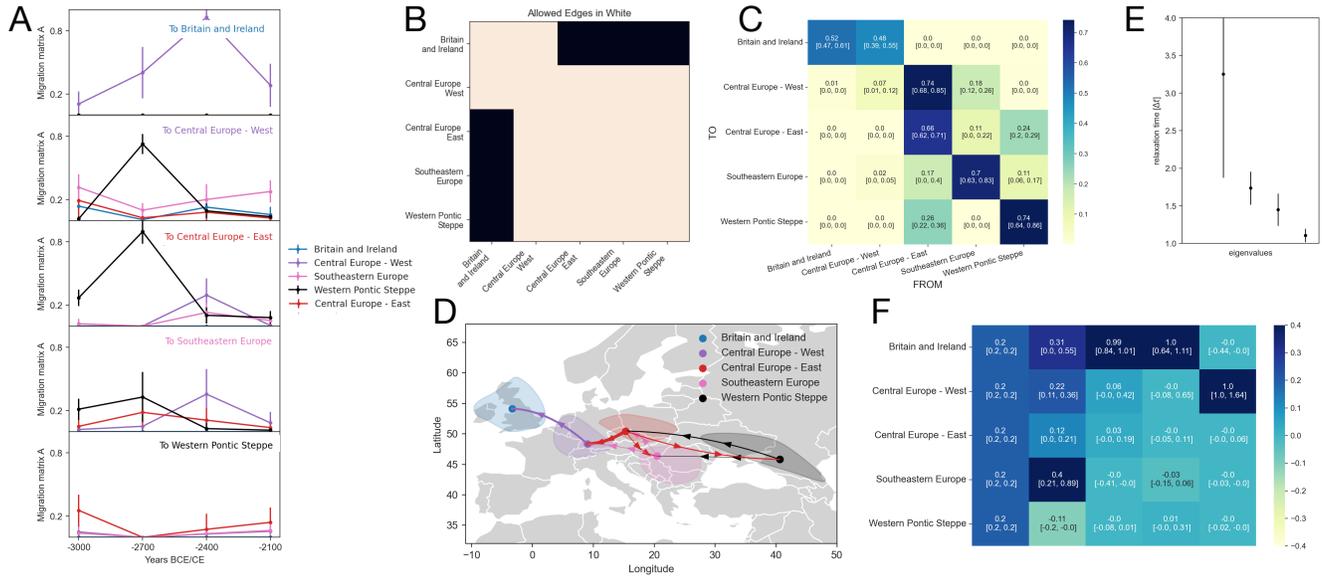
**Fig. S5. Spectral decomposition and relaxation times.** Estimation of relaxation time  $t = (1 - \lambda_2)^{-1}$  by eigenvalue decomposition  $\lambda_2$  of the inferred migration matrices of Fig. 3. For each time slice, eigenvalues  $\lambda_i$  were computed via eigendecomposition of the migration matrix  $A$ . The dominant eigenvalue  $\lambda_1 = 1$  reflects conservation of probability mass, while the subdominant eigenvalue  $\lambda_2$  determines the asymptotic rate of convergence toward the stationary distribution. Error bars represent variability across bootstrap realizations of the inferred migration matrices.



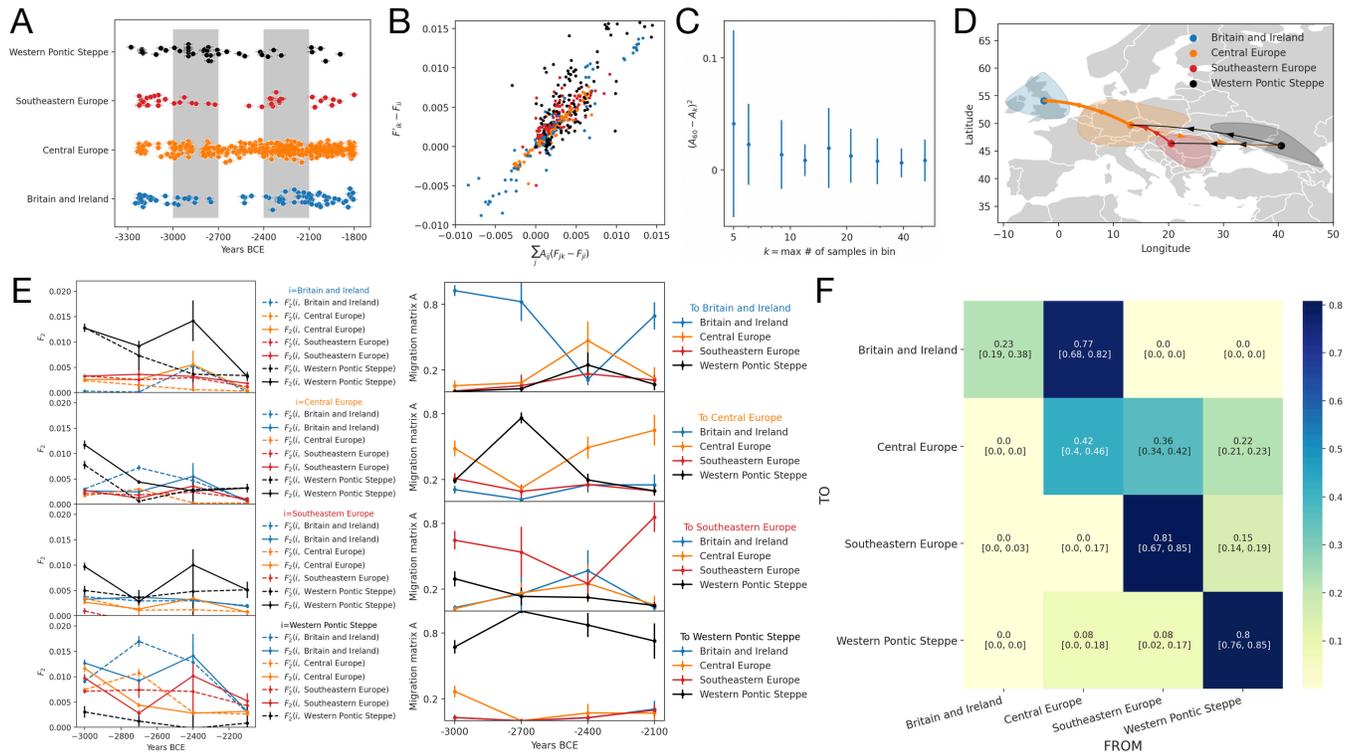
**Fig. S6. Large Scale Analysis with Interpolation** (A) Matrix of all pairwise comparisons of  $F$  statistics across time with interpolation lines. (B) Matrix of all pairwise comparisons of time-lagged  $F'$  statistics across time with interpolation lines. Crossed area refers to a region with lower confidence in our model. See Fig. 4 and Methods for more details.



**Fig. S7. Goodness-of-fit and Lower Dimensional Representation** (A) Pearson correlation of left and right-hand side of Eq.2 for each row of **A** to check the consistency of the model. (B) Plot of left and right-hand side of eq.2 using the inferred migration matrix **A** within the period of high confidence (3500 - 2000 BCE). Western Pontic Steppe (black points) and Scandinavia (brown points) are the populations with lower confidence and higher errors. (C-D) Lower dimensional mapping of the **F** and **F'** matrices across time with average interpolation lines. The mapping is defined by the average first 2 eigenvectors of the centered **F** matrix across time  $M = -0.5CF_2C$ , see Methods for additional details. (E) First 2 eigenvalues of **M** across time. (F) Elements of the first eigenvector of **M** across time. (G) Elements of the second eigenvector of **M** across time.



**Fig. S8. Onset and dynamics of the steppe migrations** We seek to analyze the migration of Yamnaya herders from the Western Pontic Steppe into Europe, beginning around 3000 BCE. (A) Inferred migration over the entire time period, with each plot showing one row of the migration matrix **A**(*t*) at each time point. (B) Allowed edges during migration inference at the coarse-grained level. (C) Inferred migration after coarse-graining across time windows. For each matrix element, the mean value is shown along with the lower and upper quartiles. The pronounced upper-diagonal structure reflects westward movement, as populations are ordered from east to west in the matrix rows and columns. Confidence intervals correspond to the quartiles. (D) Visualization of the strongest migration links (values > 0.1) as directed arrows. (E) Relaxation times derived from the eigenvalues of the inferred matrix (F) Right eigenvectors from spectral decomposition of the inferred matrix. The first eigenvector identifies the steady state probability of the system and has the corresponding eigenvalue  $\lambda = 1$ .



**Fig. S9. Coarse graining of the two Central European clusters.** Same analysis as in Fig.S8 but with "Central Europe - West" and "Central Europe - East" combined into one cluster. (A) Temporal organization of the samples analyzed. (B) Comparison of model prediction (the left side of Eq. 1) and observed time-lagged  $F_2$  statistics (the right side of Eq. 1) using the inferred matrix. (C) Stability of matrix inference with respect to subsampling of individuals in the Central Europe population within each bin. (D) Visualization of the strongest matrix elements define by the average matrix value bigger than 0.1. (E) Temporal variation of  $F_2$  statistics (left) and inferred matrix elements (right) across the analyzed time period. (F) Inferred migration matrix obtained by integrating information across the whole time period.

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