A Bayesian Nonparametric Approach for Mapping Dynamic Quantitative Traits

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ABSTRACT In biology, many quantitative traits are dynamic in nature. They can often be described by some smooth functions or curves. A joint analysis of all the repeated measurements of the dynamic traits by functional quantitative trait loci (QTL) mapping methods has the benefits to (1) understand the genetic control of the whole dynamic process of the quantitative traits and (2) improve the statistical power to detect QTL. One crucial issue in functional QTL mapping is how to correctly describe the smoothness of trajectories of functional valued traits. We develop an efficient Bayesian nonparametric multiple-loci procedure for mapping dynamic traits. The method uses the Bayesian P-splines with (nonparametric) B-spline bases to specify the functional form of a QTL trajectory and a random walk prior to automatically determine its degree of smoothness. An efficient deterministic variational Bayes algorithm is used to implement both (1) the search of an optimal subset of QTL among large marker panels and (2) estimation of the genetic effects of the selected QTL changing over time. Our method can be fast even on some large-scale data sets. The advantages of our method are illustrated on both simulated and real data sets.

In quantitative trait loci (QTL) mapping, people are typically interested in finding genomic positions influencing a single quantitative trait. When the repeated measurements over time of a developmental trait (such as body weight, milk production, and mineral density) are available, it is often preferable to analyze all dynamic time points (traits) jointly to obtain a better understanding of the genetic control of the trait over time (Wu and Lin 2006). To analyze such kinds of time course data, one simple possibility is to apply some multiple-trait methods (jointly analyze many unordered correlated traits) based on multivariate regression (Jiang and Zeng 1995; Banerjee et al. 2008). However, the standard multivariate regression often fails to model the specific dependent (order) structure in the dynamic phenotype data. In statistics, the order nature of the time course data (i.e., smoothness property) means that the two nearby measurements should have closer values than the two with farther distances. Regarding the smoothness assumption in the data, the following two different improved statistical approaches have been used for the dynamic trait analysis:

i. Combining phenotypes: The phenotypic information over time points is combined by using some smoothing and/or data reduction techniques, and the combined data are used as the new response data for mapping QTL. Some examples include Gee et al. (2003), Heuven and Janss (2010), Hurtado et al. (2012), and Sillanpää et al. (2012). They fitted the repeated measures of the phenotype data at each individual by the logistic growth curve or a high-order polynomial curve, and next they used the estimated curve parameters for all the individuals as the latent trait data in a multivariate Bayesian regression model for mapping QTL. Outside the genetics context, Meier and Bühlmann (2007) proposed a combined-likelihood approach, where they first reweighted the time course response variables by kernel smoothing techniques and then performed univariate regression (with a single response variable) independently on each reweighted response.

ii. Combining genetic effects: In a multiple-trait model, the parameters of the QTL effects (genotypic value) (i.e., time-varying coefficients) are reparameterized by specifying them as a smooth function over time. When the dynamic pattern of the trait is simple, the effects of a QTL over time can be specified as a parametric function (i.e., logistic...
function. For such cases, Ma et al. (2002) developed a maximum-likelihood-based approach. Alternatively, if the shape of the dynamic trait is complicated, one can fit the nonparametric curve, applying methods such as Legendre polynomials (Lin and Wu 2006; Yang and Xu 2007; Li et al. 2012), wavelets (Zhao et al. 2007), or B-splines (J. Yang et al. 2009; R. Yang et al. 2009; Xiong et al. 2011; Gong and Zou 2012; Xing et al. 2012). In addition, the residual terms of these models were often assumed to share a certain covariance structure such as an autoregressive process (Ma et al. 2002).

In this article, we concentrate on the second approach, which models the smoothness of the marker effects instead of the phenotype data. This might have the advantage of finding the real underlying dynamic pattern of QTL that characterize the developmental traits, so that we can easily interpret the results.

As for a single-trait QTL analysis, variable selection (i.e., choosing a subset of markers that can approximately represent QTL) is an important issue also for mapping dynamic traits. Most of the existing frequentist approaches (Ma et al. 2002; Lin and Wu 2006; Xiong et al. 2011; Gong and Zou 2012) follow single-locus functional mapping, which maps the dynamic traits to each marker one at a time and uses either likelihood methods or least-squares-estimating equations approaches (with independent residual covariance structure). These approaches typically construct a test statistic (e.g., log-likelihood ratio or Wald statistic) to screen the important variables (QTL) through a multiple-testing procedure (e.g., adjusting the P-value by permutation or by Bonferroni correction). In some Bayesian approaches (Yang and Xu 2007; Min et al. 2011; Yang et al. 2011; Li et al. 2012; Xing et al. 2012), the multilocus QTL analysis is performed by assigning shrinkage-inducing priors or spike and slab priors to the marker effects. Wald tests, credible intervals (Li et al. 2011), or Bayes factors can then be used to justify the QTL.

In this article, we develop a Bayesian multivariate regression method with smoothing prior settings for functional QTL mapping. In our model, we choose B-splines to parameterize the time-varying marker effects. The benefit of using B-splines over Legendre polynomials, which have been intensively used for nonparametric modeling in some earlier functional mapping approaches, was explained in Xing et al. (2012). Although both B-splines and Bayesian modeling have been considered in some earlier works listed above, our approach has the following three new features. First, with B-splines, our focus is on automatic adaptive determination of the degree of smoothness (i.e., number of knots), which is a crucial problem in B-splines modeling. In the earlier works of Xiong et al. (2011) and Gong and Zou (2012), the degree of smoothness of B-splines was chosen explicitly by cross-validation or the Akaike information criterion (AIC). While here we estimate the degree of smoothness implicitly by assigning second-order penalty priors (Fahrmeir and Kneib 2011) to the time-varying parameters. In other words, we estimate the functional forms of the marker effects and infer their degrees of smoothness simultaneously. This could greatly simplify the whole estimation procedure. The original idea of such prior settings was introduced as P-splines (or B-splines with penalty) (Eilers and Marx 1996; Lang and Brezger 2004) and has been widely applied in the estimation problems of the generalized additive models. Second, the above-mentioned Bayesian approaches were based on Markov chain Monte Carlo (MCMC) simulation, which could be computationally inefficient for high-dimensional data with either a large number of markers or a large number of time points. Here, instead, we introduce a fast variational Bayes (Jaakkola and Jordan 2000; Beal 2003) approach for posterior estimation. Variational Bayes is a deterministic approximation method, which has been used in several single-trait QTL mapping studies (Logsdon et al. 2010; Carbonetto and Stephens 2012; Li and Sillanpää 2012). We generalize these ideas in a multivariate regression framework. Third, for model search or variable selection, we adopt a matching pursuit-like algorithm introduced in Nott et al. (2012) for a different context. The idea is similar to the well-known forward/backward selection (Hastie et al. 2009; Segura et al. 2012), but it differs substantially from the Bayesian variable selection procedures used currently for Bayesian QTL mapping (e.g., Yang et al. 2011). The rest of the article is organized as follows: in Methods, the concept of the (functional) multitrait model and B-splines is reviewed, and the prior settings, the variational Bayes algorithms, and the variable selection procedures are introduced; in Example analyses, we show the results of analyzing two types of simulated data sets (including data replicates) and one real mouse data set (Xiong et al. 2011); and finally we summarize some key points of our functional approach in the Discussion.

Methods

Background

A multivariate Gaussian linear regression model for functional QTL mapping can be specified as

$$y_i(t_r) = \beta_0(t_r) + \sum_{j=1}^{p} x_{ij} \beta_j(t_r) + \epsilon_i(t_r),$$

(1)

for individuals $i = 1, \ldots, n$ and indexes of the time points $r = 1, \ldots, k$. Here $y_i(t_r)$ is the measurement of the phenotypic value of individual $i$ at time point $t_r$, and $\beta_0(t_r)$ is the intercept term representing the nongenetic additive effect at time point $t_r$. Moreover, $x_{ij}$ is the genotype of individual $i$ at marker $j$ coded as 1 for genotype AA, 0 for Aa, and $-1$ for aa; $\beta_j(t_r)$ is the additive genetic effect of marker $j$ at time $t_r$; and $\epsilon_i(t_r)$ is the residual error that is assumed to independently follow a common unknown temporal stochastic process for all $i = 1, \ldots, n$, with a multivariate normal distributed form $\epsilon_i = [\epsilon_1(t_1), \ldots, \epsilon_n(t_k)] \sim \text{MVN}(0, \Sigma_0)$. In
this article, we further assume that the residual covariance follows (i) an independent diagonal covariance structure \( \Sigma_0 = \text{diag}(\sigma_1^2, \ldots, \sigma_k^2) \) and (ii) a stationary first-order autoregressive [AR(1)] structure (Fahrmeir and Kneib 2011), which is defined as \( \Sigma_0(r,s) = \sigma_1^2 \rho^{r-s-1}/(1-\rho^2) \) (\( 0 < \rho < 1 \)) for indexes of the time points \( r = 1, \ldots, k, s = 1, \ldots, k \).

**Remark:** In principle, a QTL usually does not exactly locate at any marker position, but here we consider using a marker only to approximate the true QTL by assuming the high marker density (Xu 2003).

Note that the model (1) differs from some single-locus functional mapping approaches (Ma et al. 2002; Xiong et al. 2011). Those authors specify the model for marker \( j = 1, \ldots, p \) as

\[
y_j(t_i) = \xi_{ij1} y_j(t_i) + (1 - \xi_{ij1}) y_{j2}(t_i) + e_{ij}(t_i), \tag{2}
\]

where \( \xi_{ij} \) is the indicator of a particular genotype (e.g., AA) for marker \( j \) and individual \( i \), and \( y_j(t_i) \) and \( y_{j2}(t_i) \) are the corresponding genotypic values. Model (1) is different from (2). In (1), the multiple loci are included in the same equation, and we assume no dominance effects.

A fundamental principle of functional mapping is that the genetic effects should share similar values. For instance, we may expect that the difference between \( \beta_j(t_1) \) and \( \beta_j(t_2) \) should be smaller than that between \( \beta_j(t_1) \) and \( \beta_j(t_3) \). Introducing smoothness for the time course data may have some advantage over the general methods for modeling multiple traits, where each \( \beta_j(t_r) \) is assumed to be independent from the other (Wu and Lin 2006). First, it could provide more biologically meaningful results, where we can directly see a dynamic pattern of a QTL contributing to the development of a trait. Second, when estimating the parameter at a particular time point, the information from the observations of the nearby time points can be shared, and this might be able to increase the statistical power to detect some true signals. One simple parametric way to model the smoothness is to specify a precise functional form to \( \beta_j(t) \) over time \( t \). For example, Ma et al. (2002) specified it as a logistic function \( \beta_j(t) = a_j/(1 + b_j \exp(-c_j t)) \), and estimated the parameters \( a_j, b_j, \) and \( c_j \) by maximum likelihood to determine the exact shape of \( \beta_j(t) \). The parametric method is simple and usually has only a small number of parameters to be estimated, but it is able to describe only a quite simple trend such as a monotonically increasing trend or, by other means, to describe a very smooth function with no function values changing abruptly at any time point. To model a more complicated dynamic pattern such as the irregular periodic trend shown in the mouse active-state probability data (Xiong et al. 2011), some more flexible nonparametric or semiparametric methods such as basis expansions and kernels could be good alternatives (Hastie et al. 2009). Many functional mapping approaches are actually intensively based on basis expansions, which represent the additive genetic effect \( \beta_j(t) \) as a linear combination of \( m \) basis functions as

\[
\beta_j(t) = \sum_{h=1}^{m} \psi_{jh}(t) \alpha_{jh}, \tag{3}
\]

where the basis functions \( \psi_{jh}(t) \) are some sort of transformations of the time domain, and \( \alpha_{jh} \) are the parameters to be estimated after such a reparameterization. By the given observed time points \( t_r \), Equation 3 can be specified in a matrix form,

\[
\mathbf{\beta}_j = \Psi_j \mathbf{\alpha}_j, \tag{4}
\]

where \( \mathbf{\beta}_j = [\beta_j(t_1), \ldots, \beta_j(t_k) ]^T, \mathbf{\alpha}_j = [\alpha_{j1}, \ldots, \alpha_{jm} ]^T, \) and \( \Psi_j(i,j) = \psi_{ij}(t_i), i = 1, \ldots, k, j = 1, \ldots, m \). The common choice of the basis functions could be, for example, the high-order polynomials, Legendre polynomials, splines (also called piecewise polynomials or truncated power series), or wavelets. Note that, if \( \Psi_j \) is chosen as a \( k \times k \) identity matrix, then we have \( \mathbf{\beta}_j = \mathbf{\alpha}_j \), which corresponds to the standard nonfunctional multivariate model. Therefore, the nonfunctional multivariate regression could be regarded as a special case of the functional multivariate regression with basis expansions.

We choose B-splines as a univariate basis functions setting in this article. To obtain an intuitive idea of B-splines, it is worth mentioning the spline bases in a general sense. According to Hastie et al. (2009), the spline bases of order \( s \) with \( z \) (interior) knots are a series of truncated power bases \( 1, x, \ldots, x^{s-1}, (x - \xi_1)^{s-1}, \ldots, (x - \xi_z)^{s-1} \), where the \( z \) knots \( \xi_1 < \xi_2 < \ldots < \xi_z < t_k \) are a sequence of break points defined in the time domain \([t_1, t_k]\), which divide the domain into \( z + 1 \) subintervals. Truncated power bases are not upper bounded, which may cause serious numerical problems during the computation. On the other hand, a B-spline basis, obtained by taking some appropriate differences of the truncated power bases (Fahrmeir and Kneib 2011), has a nice feature that the basis function values are upper bounded by 1, which makes it numerically more stable when fitting the curves. We leave the technical details of the B-splines (e.g., how to generate a B-spline basis by a recursive algorithm) to other authors. Please refer to De Boor (2001) for the general mathematical theory of B-splines and to Ramsay et al. (2009) for the information on some practical implementations and related software.

The total number of basis functions equals the total number of (interior) knot points plus the spline order. For B-splines, the choice of the spline order, the placement of the knots, and especially their number together determine how smooth the curve will be. Based on Hastie et al.
(Lang and Brezger 2004) can be specified using an approach such as cross-validation is an unrealistic option. Markers may be present in the model, prechoosing an appropriate number of knots. We further simply set the knots to be equally spaced along the time domain.

**Prior settings for Bayesian P-spline smoothing**

A remaining issue left from the last section is how to appropriately choose the number of knots, which determines the degree of smoothness of the curve. If the trend of the genetic effect is flat and simple, we should push a high degree of smoothness to the curve by using only a small number of knots. On the other hand, if the trend is oscillating and complicated, then the smoothness assumption should be relaxed by specifying a large number of knots. According to Hastie et al. (2009), misspecifying the degree of smoothness (or the number of knots) can easily cause overfitting/underfitting of data. Because a large number of markers may be present in the model, prechoosing an appropriate number of knots for each of them explicitly by using an approach such as cross-validation is an unrealistic task. In Bayesian statistics, a random walk smoothing prior (Lang and Brezger 2004) can be specified for the B-spline parameters $\alpha_{jh}$ to automatically infer the degree of smoothness. The first- and the second-order random walk priors (corresponding to the first- and the second-order difference penalties) can be specified, respectively, as follows:

\[
\alpha_{j1} | \tau_j^2 \sim N \left( 0, 1000 \tau_j^2 \right), \tag{5}
\]

\[
\alpha_{jh} | \alpha_{j1}, \ldots, \alpha_{jh-1}, \tau_j^2 \sim N \left( \alpha_{jh-1}, \tau_j^2 \right), \quad h = 2, 3, \ldots, m, \tag{6}
\]

and

\[
\alpha_{j1} | \tau_j^2 \sim N \left( 0, 1000 \tau_j^2 \right), \tag{7}
\]

\[
\alpha_{j2} | \tau_j^2 \sim N \left( 0, 1000 \tau_j^2 \right), \tag{8}
\]

\[
\alpha_{jh} | \alpha_{j1}, \ldots, \alpha_{jh-1}, \tau_j^2 \sim N \left( 2\alpha_{jh-1} - \alpha_{jh-2}, \tau_j^2 \right), \quad h = 3, 4, \ldots, m. \tag{9}
\]

More conveniently, the priors can be written in the matrix form as

\[
\alpha_j | \tau_j^2 \sim \text{MVN} \left( \mathbf{0}, \tau_j^2 \mathbf{K}_j \right) \quad \text{for} \quad d = 1, 2, \tag{10}
\]

where $\alpha_j = [\alpha_{j1}, \ldots, \alpha_{jm}]^T$, and $\mathbf{K}_1$ and $\mathbf{K}_2$ are $m \times m$ matrices constructed from the above defined difference penalties. More detailed description of the random walk priors can be found in Appendix A.

The variance parameters $\tau_j^2$, $j=0,\ldots,p$, contributing to determine the degree of smoothness for the time-varying marker effects, can be included as a part of the posterior model. For example, we may further assign an inverse gamma prior $\text{IG}(a, b)$ with predefined hyperparameters $a > 0$ and $b > 0$ to each $\tau_j^2$, so that $\tau_j^2$ can be estimated along with other parameters in the posterior. Here the inverse gamma density function is defined as $\text{IG}(\tau_j^2 | a, b) = (b^a \Gamma(a)) (\tau_j^2)^{-(a+1)} \exp \left( -\frac{b}{\tau_j^2} \right)$. According to Fahrmeir and Kneib (2011), a typical choice of the hyperparameters is $(a, b) = (\kappa, \kappa)$, with $\kappa$ being a small value, so that the prior for $\tau_j^2$ is relatively noninformative. In all of our numerical examples, we choose $\mathbf{K}_2$ as the penalty matrix, and we set $a = b = 0.0001$.

After incorporating smoothness priors into the model, we do not need to be concerned with the choice of knots any more. We may simply specify a global B-spline basis $\mathbf{P}$ with a large enough number of equally distributed knots to each marker $j$. The random walk smoothness priors then play the key role to automatically identify an optimal degree of smoothness of the spline for each individual marker.

We have mentioned earlier that if $\mathbf{P}$ is chosen as a $k \times k$ identity matrix instead of B-splines, then we exactly obtain a standard nonfunctional multivariate regression model. In this case, we may specify the hierarchical priors as $p(\mathbf{a} | \tau_j^2) = \text{MVN}(\mathbf{a} | \mathbf{0}, \tau_j^2 \mathbf{I}_{k \times k})$ and $p(\tau_j^2) = \text{IG}(\tau_j^2 | a, b)$ for parameters $\alpha_j = [\beta_j]$. Note that here we assume the coefficients at the same locus $j$ but different time points share a global variance parameter $\tau_j^2$, which makes it differ from those single-trait mapping methods where the coefficients at different time points may be assigned with different variance parameters. The same parameter estimation and variable selection procedure can be applied to both functional and nonfunctional multitrait models, which are described next.

**Variational Bayes algorithm**

**Parameter estimation**: Now everything can be put together. In the basic form of the regression model (1), the parameters $\beta_j(t_r)$ ($r = 1, \ldots, k$) are reparameterized by $\alpha_{jh}(h = 1, \ldots, m)$ defined in (3) and (4) after the B-spline basis expansions, and then we can specify the likelihood function as
The posterior distribution can be specified as a diagonal matrix.

A variational Bayes (VB) algorithm based on the mean field theory (Jaakkola and Jordan 2000; Beal 2003; Bishop 2006) can be used to efficiently evaluate the unknown parameters in the model. Specifically, the above defined intractable posterior is approximated by a tractable factorized form,

\[
p(Y|\theta_0, \alpha_0, \ldots, \alpha_p, \Sigma_0) = \prod_{i=1}^{n} \text{MVN}
\left( y_i | \Psi \alpha_0 + \sum_{j=1}^{p} \psi_j \alpha_j, \Sigma_0 \right),
\]

valid for \( \psi \| \psi \) and \( \alpha \| \alpha \) as defined in (13) for each \( \psi \) and \( \alpha \). The hierarchical smoothness priors \( \psi(\alpha_j) \| \alpha_j \) are assigned a flat Jeffreys’ prior as \( \psi(\alpha_j) \| \alpha_j \) to make \( \psi(\Sigma_0) = \psi(\alpha_j) \| \alpha_j \).

Equation 13 can be specified as

\[
\frac{\partial}{\partial \Sigma_0} \log q(\Sigma_0|\theta_0, \alpha_0, \ldots, \alpha_p, \Sigma_0) = \text{diag}(\nu) - \text{diag}(\nu^{\Sigma_0})
\]

where \( \nu = \text{diag}(\nu^\Sigma) \) is the posterior expectation with respect to the prior distribution on \( \Sigma_0 \). The posterior distribution can be specified as

\[
p(\theta_0|Y) \propto p(\theta_0|\alpha_0, \alpha_1, \ldots, \alpha_p, \alpha_p^2, \ldots, \alpha_k^2) \frac{1}{\prod_{j=0}^{k} p(\alpha_j^2)} \prod_{r=1}^{k} p(\alpha_j^2).
\]

We seek an optimal factorized approximate posterior distribution \( q(\theta_0|Y) \) by minimizing the Kullback–Leibler divergence

\[
\text{KL}(q||\tilde{q}) = \int q(\theta_0|Y) \log \frac{q(\theta_0|Y)}{q(\theta_0|Y)} d\theta
\]

maximizing a lower bound of the log-marginal distribution \( \log q(\theta_0|Y) \) defined as

\[
\text{KL}(q||\tilde{q}) = \int q(\theta_0|Y) \log \frac{q(\theta_0|Y)}{q(\theta_0|Y)} d\theta
\]

valid for \( \psi \| \psi \) and \( \alpha \| \alpha \) as defined in (13) for each \( \psi \) and \( \alpha \). The hierarchical smoothness priors \( \psi(\alpha_j) \| \alpha_j \) are assigned a flat Jeffreys’ prior as \( \psi(\alpha_j) \| \alpha_j \) to make \( \psi(\Sigma_0) = \psi(\alpha_j) \| \alpha_j \).

Equation 13 can be specified as

\[
\frac{\partial}{\partial \Sigma_0} \log q(\Sigma_0|\theta_0, \alpha_0, \ldots, \alpha_p, \Sigma_0) = \text{diag}(\nu) - \text{diag}(\nu^{\Sigma_0})
\]

where \( \nu = \text{diag}(\nu^\Sigma) \) is the posterior expectation with respect to the prior distribution on \( \Sigma_0 \). The posterior distribution can be specified as

\[
p(\theta_0|Y) \propto p(\theta_0|\alpha_0, \alpha_1, \ldots, \alpha_p, \alpha_p^2, \ldots, \alpha_k^2) \frac{1}{\prod_{j=0}^{k} p(\alpha_j^2)} \prod_{r=1}^{k} p(\alpha_j^2).
\]

We seek an optimal factorized approximate posterior distribution \( q(\theta_0|Y) \) by minimizing the Kullback–Leibler divergence

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\]

valid for \( \psi \| \psi \) and \( \alpha \| \alpha \) as defined in (13) for each \( \psi \) and \( \alpha \). The hierarchical smoothness priors \( \psi(\alpha_j) \| \alpha_j \) are assigned a flat Jeffreys’ prior as \( \psi(\alpha_j) \| \alpha_j \) to make \( \psi(\Sigma_0) = \psi(\alpha_j) \| \alpha_j \) and a uniform prior for \( \alpha \) as \( p(\alpha) = 1_{[0,1]} \). A factorized form of the approximate posterior distribution similar to that in Equation 13 can be specified, and the marginal distributions \( q(\cdot|Y) \) for all the parameters except \( \rho \) can be optimized based on Equation 14 as above. The parameter \( \rho \) is not conjugate in the posterior and it is difficult to incorporate into the above-mentioned VB updating procedure. To handle this, we can apply the idea of fixed-form VB approximation (Salimans and Knowles 2013), by preassuming \( q(\theta_0|Y) \) to be a Beta\( (\rho | \mu_1, \mu_2) \) distribution with unknown shape parameters \( \mu_1 \) and \( \mu_2 \). The parameters \( \mu_1 \) and \( \mu_2 \), controlling

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### Table 2 The results of QTLMAS2009 data analysis, including the selected markers, their locations (in brackets), the corresponding Wald scores, and the closest true simulated QTL

<table>
<thead>
<tr>
<th>Marker</th>
<th>Wald score</th>
<th>Marker</th>
<th>Wald score</th>
<th>Closest simulated QTL</th>
</tr>
</thead>
<tbody>
<tr>
<td>35 (0.4029)</td>
<td>320.68</td>
<td>35 (0.4029)</td>
<td>270.29</td>
<td>(0.4525) 36–37^a</td>
</tr>
<tr>
<td>37 (0.4447)</td>
<td>5037.53</td>
<td>37 (0.4447)</td>
<td>4874.49</td>
<td>(0.4525) 36–37^a</td>
</tr>
<tr>
<td>81 (0.9137)</td>
<td>183.05</td>
<td>81 (0.9137)</td>
<td>107.43</td>
<td>(0.8765) 77–78^b</td>
</tr>
<tr>
<td>99 (1.0516)</td>
<td>1114.62</td>
<td>None</td>
<td>None</td>
<td>(1.0455) 98–99^c</td>
</tr>
<tr>
<td>115 (1.2566)</td>
<td>220.05</td>
<td>115 (1.2566)</td>
<td>171.32</td>
<td>(1.3302) 118–119^a</td>
</tr>
<tr>
<td>138 (1.4852)</td>
<td>130.74</td>
<td>138 (1.4852)</td>
<td>95.57</td>
<td>(1.4889) 138–139^a</td>
</tr>
<tr>
<td>140 (1.5242)</td>
<td>143.13</td>
<td>140 (1.5242)</td>
<td>164.91</td>
<td>(1.4889) 138–139^a</td>
</tr>
<tr>
<td>178 (1.9011)</td>
<td>155.87</td>
<td>178 (1.9011)</td>
<td>164.75</td>
<td>(1.8864) 174–175^a</td>
</tr>
<tr>
<td>222 (2.3108)</td>
<td>139.91</td>
<td>222 (2.3108)</td>
<td>127.97</td>
<td>(2.622) 216–217^b</td>
</tr>
<tr>
<td>338 (3.7168)</td>
<td>248.46</td>
<td>338 (3.7168)</td>
<td>171.26</td>
<td>(3.697) 336–337^a</td>
</tr>
<tr>
<td>338 (3.7168)</td>
<td>248.46</td>
<td>338 (3.7168)</td>
<td>171.26</td>
<td>(3.697) 336–337^a</td>
</tr>
<tr>
<td>415 (4.6311)</td>
<td>90.95</td>
<td>415 (4.6311)</td>
<td>70.41</td>
<td>(4.5971) 411–412^a</td>
</tr>
<tr>
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<td>None</td>
<td>None</td>
<td>None</td>
<td>(4.7719) 432–433^a</td>
</tr>
</tbody>
</table>

For the Wald tests, the critical value corresponding to the significance level 0.05 is 18.31 for the estimates of VBfun (chi-square distribution with 10 d.f.), and 11.07 for the estimates of VBnonfun (with 5 d.f.) respectively (assuming the diagonal covariance structure in the model).

* Simulated QTL effects on \( \phi_1 \) of the simulated logistic growth curves (traits), respectively.
* Simulated QTL effects on \( \phi_3 \) of the simulated logistic growth curves (traits), respectively.
* Simulated QTL effects on \( \phi_2 \) of the simulated logistic growth curves (traits), respectively.
the shape of the approximate marginal posterior distribution, can be estimated by using the novel Monte Carlo sampling-based method introduced in Salimans and Knowles (2013). Details of these VB algorithms are presented in Appendix B.

**Variable selection:** In principle, it is possible to execute the VB algorithm on the multivariate posterior model with a whole set of markers included and then construct the Wald test statistic based on the posterior mean and covariance estimate of $a_j$ for the $j$th marker (see Appendix A) to detect QTL. A similar strategy has been used in some MCMC-based functional mapping studies (Xing et al. 2012). However, it has been shown that although the VB can generally provide accurate posterior mean estimates for the parameters, posterior uncertainties (e.g., posterior variances) are often underestimated (Grimmer 2011; Li and Sillanpää 2012), compared with MCMC. Therefore, the Wald test statistic constructed based on a VB estimate may not be reliable for screening the true positive signals, which motivates us to seek an alternative way to detect QTL under the VB scheme. However, we can nevertheless compute the Wald statistic for each marker and consider them as scores for ranking the markers. Specifically, if we consider a model denoted as $M$ with only a subset of markers included, the corresponding marginal distribution $p(Y|M)$ is called the model evidence or marginal likelihood. The parameter vector in the model $M$ can be defined as $\Theta_M = [a_0; a_j, j \in M; \tau_0^2; \tau_j^2, j \in M; \alpha_1^2, \ldots, \alpha_r^2]$. With the marginal likelihoods for all the models computed, we may go in two directions: (i) calculate the posterior distribution $p(M|Y) \propto p(Y|M)p(M)$ of different models given the data to find which model is preferable [if the prior $p(M)$ is uniform, then $p(M|Y) \propto p(Y|M)$ (Bishop 2006)], and (ii) compare two models $M_1$ and $M_2$ by the Bayes factor $BF = p(Y|M_1)/p(Y|M_2)$ (Kass and Raftery 1995). Although the marginal likelihood $p(Y|M)$ cannot be analytically computed for our problem, in variational Bayes estimation, the above-mentioned lower bound $L(\hat{q}(\theta_M|Y,M)) = \int_{\Theta_M} \hat{q}(\theta_M|Y,M) \ln(p(\theta_M, Y|M)/\hat{q}(\theta_M|Y,M)) d\theta_M$ can be treated as an approximation (Bishop 2006). We assume that the prior $p(M)$ is uniformly distributed, and then we can choose an optimal model (the best subset of markers) by satisfying $\hat{M} = \arg \max_M L(\hat{q}(\theta_M|Y,M))$ (Beal and Ghahramani 2003). Since it is impractical to perform the VB and compute the lower bounds for all possible combinations of markers, we use a matching pursuit-like greedy algorithm, which is adapted here from Nott et al. (2012), who considered a different model structure. This procedure produces a sequence of candidate models, and we choose the one corresponding to the largest value of the lower bound. Since usually we are interested only in a small number of QTL with large effects, we could stop the algorithm at an early stage by selecting only a small number of variables into the model without considering the whole solution path. In this case, the algorithm will search only through the low-dimensional space, which can be implemented very efficiently. Further details of this algorithm are shown in Appendix C.
Loci 174 and 216 are active only at the early stage. Our own MATLAB codes for implementing VBfun and VBnonfun data sets. For simplicity, here we name them as multitrait VB approach presented in this article on all these functional multitrait VB approach and the nonfunctional information and variable selection, we implemented both the finally analyzed in Xiong et al. (2012). For parameter estimation and variable selection, we implemented both the functional multitrait VB approach and the nonfunctional multitrait VB approach presented in this article on all these data sets. For simplicity, here we name them as VBfun and VBnonfun, respectively. Furthermore, both diagonal and AR (1) structures were considered in each case to model residual covariance. For the remainder, some of the key features of VBfun and VBnonfun are summarized in Table 1. The methods were implemented in MATLAB on a desktop with an Intel Core 2 2.13 GHz processor and 2 Gb memory. In practice, we used the MATLAB codes (publicly available at http://www.psych.mcgill.ca/misc/fda/software.html) developed by Ramsay et al. (2009) to generate cubic B-spline bases. Our own MATLAB codes for implementing VBfun and VBnonfun methods are available in Supporting Information, File S1.

Example Analyses

We evaluate performance of our methods with both simulated and real data examples. Our simulation analyses are largely based on the simulated data from the QTLMAS2009 workshop (Coster et al. 2010), and the real data were originally analyzed in Xiong et al. (2011). For parameter estimation and variable selection, we implemented both the functional multitrait VB approach and the nonfunctional multitrait VB approach presented in this article on all these data sets. For simplicity, here we name them as VBfun and VBnonfun, respectively. Furthermore, both diagonal and AR (1) structures were considered in each case to model residual covariance. For the remainder, some of the key features of VBfun and VBnonfun are summarized in Table 1. The methods were implemented in MATLAB on a desktop with an Intel Core 2 2.13 GHz processor and 2 Gb memory. In practice, we used the MATLAB codes (publicly available at http://www.psych.mcgill.ca/misc/fda/software.html) developed by Ramsay et al. (2009) to generate cubic B-spline bases. Our own MATLAB codes for implementing VBfun and VBnonfun methods are available in Supporting Information, File S1.

Analysis of QTLMAS2009 simulated data

Briefly, the simulated data set includes 453 SNP markers distributed over five chromosomes of 1 M each from 2025 individuals with a certain population structure and the growth traits following logistic curves \(y(t) = \frac{\phi_1}{1 + \exp((\phi_2 - t)/\phi_3)}\) measured over five time points (0, 132, 265, 397, and 530 days). In total, 18 additive QTL were simulated, with 6 contributing to each of the three parameters \(\phi_1\) (asymptotic yield), \(\phi_2\) (inflection point), and \(\phi_3\) (slope of the curve) of a growth curve. Both genotype (with map information) and phenotype data are publicly available (Coster et al. 2010). The same data set has been analyzed by an MCMC approach of Heuven and Janss (2010) and Sillanpää et al. (2012). A fundamental difference in model strategies between their approaches and ours has been explained in the Introduction. To compare with Heuven and Janss (2010), the same subsample of 1000 individuals is used in our simulation analyses.

In VBfun, we specified six equidistant knots on the time domain \([0, 530]\). Note that the number of B-spline bases equals the number of knots plus the spline order, so if the spline order is 4, we obtain 10 B-spline bases in total. For both VBfun and VBnonfun, we ran the VB forward selection for 20 steps that continued with a backward selection procedure (we use the same procedure for the other two data examples). We then identified the best set of variables corresponding to the maximum of the lower bounds. Here we first describe the results by assuming the diagonal residual covariance structure, which might be a more reasonable assumption for the QTLMAS2009 data, since no residual dependence structure was simulated there. The information from the detected QTL is summarized in Table 2. The best model selected by VBfun includes 11 markers, which are all located very close to some of the true simulated QTL. The estimated trend functions of the genetic effects for the 11 selected markers are shown in Figure 1. The trend functions have similar shapes to the logistic growth curves. VBnonfun detects 13 markers that are largely overlapping with the markers found by VBfun, in which all the others are located close to some simulated QTL except marker 452. The estimated trend functions from VBnonfun are shown in Figure S1. In total, VBfun and VBnonfun detected 9 and 11 true simulated QTL, respectively, which is comparable to the results shown in Heuven and Janss (2010), where they reported 9 correctly detected QTL (with false discovery rate < 0.05). Similarly to that in Heuven and Janss (2010), our methods are able to detect most of the QTL controlling the parameters \(\phi_1\) and \(\phi_3\) of the logistic growth curve, but find fewer that control \(\phi_2\). In addition, Sillanpää et al. (2012) correctly detected 6 QTL (with QTL inclusion probability > 0.5) and 8 QTL (with QTL inclusion probability > 0.05). Note that they considered only 500 individuals, which may reduce the statistical power to detect QTL with high probability. Compared to the MCMC approaches of Heuven and Janss (2010) and Sillanpää et al. (2012), one major benefit of our VB method is its computational efficiency. For both VBfun and VBnonfun, the whole computational procedure took only < 1 min, whereas the MCMC methods may take hours.

Additionally, the results by assuming AR(1) residual covariance structure are shown in Table S1, Figure S2, and Figure S3. Here, the analyses took a longer time, because a stochastic optimization step is built into the VB algorithm for updating the nonconjugate part of the model. The results of both VBfun and VBnonfun here turned out to be slightly worse than in the case of the diagonal covariance structure, in the sense that fewer numbers of QTL are correctly detected. Amazingly, the mean estimate of the parameter \(\rho\), measuring the decline of the correlation with time lag, is 0.91. This indicates that the temporal correlation
among the (non-QTL) residual errors is extremely high, although no such residual dependencies were actually simulated. Note that the QTL effects were simulated to the latent trait variables $\phi_1$, $\phi_2$, and $\phi_3$, so that they only indirectly influenced the characteristic of the real phenotypes. Their way of simulation might incidently introduce the high residual correlation to the phenotype data, and the methods assuming AR(1) residual covariance may have difficulties in associating observed dependency into the correct origin. However, the detected QTL between two residual structures partially coincide.

### More complicated simulation studies

Here on the basis of the genotype data with 453 markers and 1000 individuals from the QTLMAS2009 workshop, we simulated new phenotype data by having nine additive QTL at markers 35, 52, 78, 98, 118, 174, 216, 358, and 433 together with an intercept term in the simulation model. The trend functions of the genetic and nongenetic effects simulated within the time domain [0, 24] (hr) are given in Table 3. Generally, they were simulated as different curves (linear, logistic, sine ...) with various degrees of smoothness. All the other 444 markers were assumed to be inactive (linear, logistic, sine ...) with various degrees of smoothness. Where the number of knots was set to be large enough. However, it is not recommended to use too large a number of knots to save computation time. To measure the accuracy of the parameter estimates, we calculated the mean squared error (MSE) for each simulated QTL (including the intercept term) as

$$\text{MSE}_{\beta_j} = \frac{1}{k} \left\| \beta_j - \hat{\beta}_j \right\|_2^2 = \frac{1}{k} \left\| \Psi \tilde{\alpha}_j - \beta_j \right\|_2^2. \quad (15)$$

where $\beta_j$ is the simulated trend function for marker $j$, and $\Psi \tilde{\alpha}_j$ is the estimated trend function. The results are summarized in Table 4. Also see Figure 2 including a comparison between the estimated trends and the true simulated trends for the case of $k = 100$ and $\rho = 0.5$. Results for the other three cases are presented in Figure S4, Figure S5, and Figure S6. For all the data sets, the posterior mean estimates of the parameters $\rho$ and $\sigma_0^2$ are not far from their true simulated values, indicating the good performance of the fixed-form VB estimation. Regarding the QTL effects, VBfun tends to provide more accurate estimates than VBnonfun. Taking the case of $k = 100$ and $\rho = 0.5$ as an example (see Figure 2), the trend functions estimated by VBfun are almost identical to the true simulated trends. Whereas VBnonfun mistakenly shrinks the estimated effects (over time) of marker 174 toward zero, the estimates of other markers show highly oscillating patterns. VBfun seems to perform best when the number of time points is large (i.e., $k = 100$) and the residual correlation is not high (i.e., $\rho = 0.5$).

If the diagonal residual covariance structure is assumed in the model (results are shown in Table S2, Figure S7,
Figure S8, Figure S9, and Figure S10), VBfun seems to provide identical estimates compared to the case when AR(1) structure is assumed. On the other hand, VBnonfun performs better together with diagonal covariance structure than with AR(1), in the sense that it does not mistakenly shrink the effects of any QTL toward zero.

**Evaluation of variable selection:** Next, to evaluate the quality of the variable selection, we again simulated four data sets. First, we randomly sampled a subset of genotype data with \( n = 200 \) or \( n = 500 \) (of 1000) individuals. Based on these, we simulated phenotypic measurements with \( k = 10 \) or \( k = 100 \) time points. For the residuals, the noise level
$\sigma_0^2$ and correlation level $\rho$ were fixed to be 10 and 0.5, respectively. These simulations were repeated 50 times. We then applied the proposed VB methods assuming the AR (1) residual covariance structure on the data and monitored how many times each QTL was correctly identified by VBfun and VBnonfun in each of the four simulated conditions. The results are presented in Table 5. Overall, the VBfun method consistently performed better than VBnonfun. Especially when the number of individuals is small and the number of time points is large (i.e., $n = 200$ and $k = 100$), VBfun tends to correctly detect eight of nine QTL with very high frequency, but VBnonfun detected none of them. When $n = 500$ and $k = 100$, VBfun is able to correctly identify all nine QTL in almost all 50 replicates, while VBnonfun detects only three. However, when $n = 200$ and $k = 10$, VBfun and VBnonfun behave similarly by selecting only two QTL frequently.

The results of both methods assuming the diagonal residual covariance structure are presented in Table S3. VBfun assuming the residual diagonal covariance structure identifies the correct set of QTL equally as well as the method together with the AR(1) residual covariance, but assuming the diagonal residual covariance results in more false positive QTL. On the other hand, VBnonfun assuming the residual diagonal covariance seems to correctly detect more true QTL than assuming AR(1) covariance.

To further evaluate how well our proposed methods can avoid false positive signals, we simulated another four replicated null data sets, where only an intercept term but no QTL influenced the phenotypes. The sample sizes, number of time points, and residual covariance structures were simulated as above. Results of the average number of false positive QTL over 50 replicates are shown in Table 6. We found that only VBfun together with the diagonal covariance structure may tend to produce a few false positives in some of the replicates, when the nontrivial temporal residual covariance structure indeed exists.
Here we first describe the results of VBfun when the AR(1) residual covariance structure is assumed. As in the last simulated example, we generated 50 B-spline bases needed in VBfun as an upper limit for complexity. VBfun then suggested the best model with three putative QTL, whose positions are shown in Table 7. The posterior mean estimates of AR(1) parameters $\sigma^2_0$ and $\rho$ are 1.79 and 0.66, respectively. Among these three putative QTL, loci 16 (rs3689947) and 123 (rs6207781), with the largest Wald scores, are located at 81.40 cM on chromosome 1 and at 20.74 cM on chromosome 9, respectively. The estimating equations approach of Xiong et al. (2011) detected two major QTL, which are located at 75 cM (between loci 15 and 16) on chromosome 1 and at 10 cM (at locus 119) on chromosome 9 [S. Sen (University of California, San Francisco), personal communication]. Note that in the genotype data some adjacent markers are very highly correlated with each other, and our greedy search algorithm tends to select only a single marker from a group of highly correlated markers. This might explain why the positions found by our method are slightly different from theirs. In addition, our method detected another interesting locus 140, on chromosome 10. An overall genetic effect trend of the three putative QTL is calculated by 

$$\beta_89(t) = \frac{1}{C_{138}} \left( \frac{\alpha_{16} + \alpha_{123} + \alpha_{140}}{89} \right)$$

and the curve is shown in Figure 4. The overall trend of the genetic effects shows a peak between 5 AM and 2 PM, during which time the mean trajectory of the phenotypes also shows a clear peak. This indicates that the three putative QTL detected by our method may contribute to the phenotypic variation during the time period when the mice are highly activated. We may further reestimate the phenotypes by summing the estimated intercept and genetic effects of the selected loci. The mean trajectory of the reestimated phenotypes is also shown in Figure 4, which provides a smooth description of the original mean phenotype curve.

On the other hand, when the diagonal covariance structure is assumed (results are shown in Table S4, Figure S11, and Figure S12), VBfun is able to detect loci 18, 123, and 137 (note that loci 18 and 137 are near to loci 16 and 140), which were also found in the AR(1) case. However, additionally, VBfun tends to find many other markers with relatively small effects that are false positives. Thus, we can conclude that assuming a time-dependent AR(1) residual covariance seems to effectively control false positive signals.

Finally, VNonfun and two different residual covariance structures were applied on the mouse data as well, but they did not detect any signals (results not shown).

**Discussion**

We have developed here an efficient Bayesian nonparametric estimation procedure for mapping dynamic traits. Compared to several earlier approaches such as the estimating equation approach of Xiong et al. (2011), one major benefit of our Bayesian approach is that some prior information for achieving smoothness can be easily built into the model, which is helpful to simplify the estimation procedure (i.e.,
without the need to explicitly determine the optimal number of B-spline bases). Our nonparametric method should be generally applicable to many kinds of dynamic traits whether their trajectories are smooth or rather complicated. In this article, we have not considered yet the possible impact of some environmental covariates such as temperature and age variables and their interactions with QTL, as well as the QTL–QTL interactions on the target dynamic traits. Following works such as Zhang and Xu (2005), Yi and Banerjee (2009), Min et al. (2011), and Li and Sillanpää (2012), it is not difficult to extend our current marker set by including the environmental covariates or the pairwise marker–environment or pairwise marker–marker interaction terms as new “marker” variables for variable selection.

Our model specification is largely based on the Bayesian P-splines, which has been applied in various nonparametric modeling fields such as structured additive models (Fahrmeir et al. 2010) and time-varying coefficient models (Lee and Shaddick 2007). One common problem of such a model specification is that a relatively large number of B-spline bases need to be used in the model, which makes the simulation-based MCMC algorithm infeasible for large-scale data sets with hundreds of markers and time points. This motivates us to alternatively use a fast deterministic variational Bayes algorithm for computation. The VB approximation method can not only provide accurate posterior mean estimates to the parameters of genetic effects, but also provides a lower bound estimate of the model evidence that can be used to guide variable selection (Beal and Ghahramani 2003). The matching pursuit-like algorithm adapted here from Nott et al. (2012) is a simple and efficient method for searching an “optimal subset” of markers that roughly maximizes lower bounds. However, since such a greedy algorithm does not fully explore the whole model space, it usually cannot find a “perfect model” that corresponds to the global maximum of the lower bounds especially in the case of polygenic traits. We recommend using such a procedure only in the case of sparse genetic architecture to seek a small number of markers with relatively large genetic effects.

An important goal of our data analyses was to compare the functional (multivariate) mapping approach (i.e., VBfun) and the general nonfunctional multiple-trait approach (i.e., VBnonfun) for analyzing the functional valued dynamic traits. Overall, the results from those three examples showed that the functional approach performs better than or at least equally as well as the nonfunctional approach, from the perspective of both parameter estimation and variable selection. Especially when the number of time points is relatively large and the number of individuals is relatively small, the functional approach tends to show much higher statistical power to detect QTL than the nonfunctional approach, indicating that the functional approach owns the advantage of combining the information from different repeated measurement points by specifying basis expansions and smoothing priors for genetic effects in the model. Dynamic phenotype data measured at a large number of time points are often available from some high-throughput automated phenotyping platforms (e.g., Eberius and Lima-Guerra 2009). On the other hand, when the number of time points is small, the benefit of using the functional approach is reduced. Note that our VB framework is quite flexible in the sense that the B-splines can be substituted by many other possible methods of basis expansions and corresponding priors as well. In practice, it is useful to compare different methods and choose the most preferable one.

The primary aim of our nonparametric method is to determine a subset of important markers approximating QTL and estimate the trends of their genetic effects over time. We also tested two possible residual covariance structures, (i) a nonstationary diagonal covariance structure and (ii) a stationary AR(1) covariance structure, and evaluated their impacts on the QTL mapping. In most of our analyses, we found that compared to the AR(1) covariance structure, the simple diagonal structure assuming time independence of residual errors does not significantly affect the accuracy of the parameter estimation, but tends to significantly underestimate the

<table>
<thead>
<tr>
<th>Marker</th>
<th>Chromosome</th>
<th>Location (cM)</th>
<th>Wald score</th>
</tr>
</thead>
<tbody>
<tr>
<td>16 (rs13476259)</td>
<td>1</td>
<td>81.40</td>
<td>148.6427</td>
</tr>
<tr>
<td>123 (rs6207781)</td>
<td>9</td>
<td>20.74</td>
<td>122.1237</td>
</tr>
<tr>
<td>140 (rs3654717)</td>
<td>10</td>
<td>55.93</td>
<td>110.5854</td>
</tr>
</tbody>
</table>

For the Wald tests, the critical value corresponding to the significance level 0.05 is 67.50 for the estimates (chi-square distribution with 50 d.f.).

**Figure 4** Cyan solid line is the mean trajectory of the real phenotypes in logit scale, the same as in Figure 3. Red dotted line represents an overall trend of the genetic effects of the three putative QTL. Dark green dotted-dashed line is the estimated intercept. Blue dashed line represents the mean of the reestimated phenotypic trajectory (the genetics effects plus the intercept) in the red dashed line.
uncertainty (i.e., the posterior covariance for each marker), which may result in including some false positive QTL into the variable selection procedure. Therefore, even though the computation with AR(1) covariance structure is more expensive due to the presence of nonconjugacy in the posterior, it might be a more suitable choice especially when the heritabilities of the dynamic traits under study are low. Other more complicated covariance structures such as some nonstationary parametric structures (Liu and Wu 2009) or nonparametric structures (Yap et al. 2009) can be possibly incorporated if needed, but they require the development of more specific algorithms for the computation of those newly involved parameters. Furthermore, it is necessary to point out that due to the approximative nature of the VB algorithm, the uncertainty estimates for markers may still be underestimated even by using an appropriate residual covariance structure or, by other means, the estimated Wald statistic might be upward biased. On the other hand, the MCMC method is able to provide more accurate uncertainty estimates than the VB methods. Thus, after obtaining a small subset of markers from our VB variable selection procedure, we may then apply a MCMC algorithm to more accurately estimate the Wald statistics and perform the formal hypothesis testing. These can be taken as topics for future research.

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Wu, R., and M. Lin, 2006 Functional mapping-how to map and

dif

X. Li and M. J. Sillanpää

Appendix A

Our modeling strategy is largely based on an idea of a combination of B-splines with a difference penalty added on the parameters $\alpha_j$ defined in Equation 3 or so called P-splines (Eilers and Marx 1996). An important property of B-splines is that if all the parameters are the same, then the fitted curve is a horizontal line (a constant value). Inspired by this fact, the frequentist P-splines with the first- and second-order penalties are defined as

$$\sum_{h=1}^{m} \psi_j(t)\alpha_j + \lambda_1 \sum_{h=2}^{m} (\alpha_{jh} - \alpha_{jh-1})^2$$ (A1)

and

$$\sum_{h=1}^{m} \psi_j(t)\alpha_j + \lambda_2 \sum_{h=3}^{m} (\alpha_{jh} - 2\alpha_{jh-1} + \alpha_{jh-2})^2,$$ (A2)

respectively, where $\lambda_j > 0$ is a tuning parameter. The difference penalties $\lambda_1 \sum_{h=2}^{m} (\alpha_{jh} - \alpha_{jh-1})^2$ or $\lambda_2 \sum_{h=3}^{m} (\alpha_{jh} - 2\alpha_{jh-1} + \alpha_{jh-2})^2$ play a role to push the adjacent parameters of B-splines to share similar values to induce the smoothness to the curve. The tuning parameter $\lambda_j > 0$ for marker $j$ determines how smooth a curve will be. Note that the higher-order penalties can be specified as well, but only the first-order and second-order penalties are widely used in practice (Fahrmeir and Kneib 2011). From the perspective of the Bayesian statistics, the difference penalties above can be interpreted as the random walk smoothing priors (Lang and Brezger 2004), which have been introduced previously in Equations 5–9.

Next, we explain briefly how to convert the random walk smoothing priors (5)–(9) to the matrix form, which is defined in (10). For the first-order case, from (5) and (7), we can obtain $p(\alpha_j) \propto \exp \left(-\left(\frac{1}{1000\alpha_j^2} + \frac{m}{\sum_{h=2}^{m} (\alpha_{jh} - \alpha_{jh-1})^2}/r_j^2\right)\right)$. It is not difficult to show that

$$\frac{1}{1000} \alpha_j^2 + \sum_{h=2}^{m} (\alpha_{jh} - \alpha_{jh-1})^2 = \alpha_j^T U_1 \alpha_j + (D_1 \alpha_j)^T D_1 \alpha_j,$$ (A3)

where

$$U_1^{m \times m} = \begin{pmatrix} \frac{1}{1000} & 0 & \cdots & 0 \\ 0 & \frac{1}{1000} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & \cdots & 0 \end{pmatrix} \quad \text{and} \quad D_1^{(m-1) \times m} = \begin{pmatrix} -1 & 1 & 0 \\ -1 & 1 & \ddots \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \cdots & -1 & 1 \end{pmatrix}.$$
Then we have \( \alpha_j \mid \tau_j^2 \sim \text{MVN}(0, \tau_j^2 K_1^{-1}) \) with \( K_1 = U_1 + D_1^\top D_1 \). Similarly for the second-order case, we obtain \( \alpha_j \mid \tau_j^2 \sim \text{MVN}(0, \tau_j^2 K_2^{-1}) \) with \( K_2 = U_2 + D_2^\top D_2 \), where

\[
U_2^{m \times m} = \begin{pmatrix}
1 & 0 & \cdots & 0 \\
0 & 1 & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
0 & \cdots & \cdots & 0
\end{pmatrix}
\quad \text{and} \quad
D_2^{(m-2) \times m} = \begin{pmatrix}
1 & -2 & 1 & 0 \\
1 & -2 & 1 & \ddots \\
0 & 1 & -2 & 1
\end{pmatrix}
\]

Finally, note that, in the original article on Bayesian P-splines (Lang and Brezger 2004), the prior specifications in (5) or (7) and (8) were replaced by \( p(\alpha_{i1}) \propto 1 \) or \( p(\alpha_{i1}) \propto 1 \) and \( p(\alpha_{i2}) \propto 1 \), which results in a rank deficient penalty matrix \( K_1 \) or \( K_2 \). Our prior setting given above, proposed by Chib and Jeliazkov (2008), guarantees \( K_1 \) or \( K_2 \) to be full rank, which is required to proceed to the variational Bayes estimation that is introduced in Appendixes B and C.

Appendix B

VB Estimation

As mentioned earlier, the mean field variational Bayes algorithm can be applied to compute a factorized approximate posterior distribution \( q(\theta \mid Y) = \prod_{l=1}^{L} q(\theta_l \mid Y) \) by minimizing the Kullback-Leibler divergence between it and the true posterior distribution. It is known that the minimization of the KL divergence with respect to each \( q(\theta_l \mid Y) \) is reached at \( \hat{q}(\theta_l \mid Y) \), defined by formula (14). If the posterior belongs to the conjugate exponential family so that \( \hat{q}(\theta_l \mid Y) \) for \( l = 1, \ldots, K \) can be derived as standard parametric distributions, then a simple coordinate descent algorithm can be used for sequentially updating each \( \hat{q}(\theta_l \mid Y) \). However, if for one parameter \( \theta_l \), the marginal distribution \( \hat{q}(\theta_l \mid Y) \) defined by (14) is not recognized as any standard distribution, then proceeding with the VB algorithm based on (14) is no longer straightforward, since it might not be possible to derive an analytical form of the expectation \( E_{q(\theta_l \mid Y)} [\ln p(\theta, Y)] \). Instead, we may assume that the marginal approximate distribution of \( \theta_l \) is in a fixed form \( q_{\eta}(\theta_l \mid Y) = h(\theta_l) \exp(t(\theta_l)\eta - a(\eta)) \) belonging to the exponential family, where \( \eta \) is a \( u \times 1 \) vector of natural parameters that determines the shape of the approximate distribution, \( t(\theta_l) \) is a \( 1 \times u \) vector of statistics, \( a(\eta) \) defines the normalizing constant, and \( h(\theta_l) \) is a base measure. The minimization of the above-mentioned KL divergence with respect to \( q_{\eta}(\theta_l \mid Y) \) is now equivalent to the optimization problem

\[
\hat{\eta} = \arg \min_{\eta} E_{q_{\eta}(\theta_l \mid Y)} \left[ \ln q_{\eta}(\theta_l \mid Y) - E_{q_{\eta}(\theta_l \mid Y)} [\ln p(\theta, Y)] \right],
\]

where the expectation \( E_{q_{\eta}(\theta_l \mid Y)} [\ln p(\theta, Y)] \) can be easily computed, if \( \hat{q}(\cdot \mid Y) \) defined in (14) for all other parameters expect \( \theta_l \) are standard parametric distributions.

Salimans and Knowles (2013) demonstrated that the minimization is given at

\[
\hat{\eta} = E_{q_{\eta}(\theta_l \mid Y)} \left[ \bar{t}(\theta_l)^T \bar{t}(\theta_l) \right]^{-1} E_{q_{\eta}(\theta_l \mid Y)} \left[ \bar{t}(\theta_l)^T E_{q_{\eta}(\theta_l \mid Y)} [\ln p(\theta, Y)] \right],
\]

where \( \eta = [-a(\eta), \eta^T]^T \), and \( \bar{t}(\theta_l) = [1, t(\theta_l)] \). If we can sample from \( q_{\eta}(\theta_l \mid Y) \), then the two expectations in (B2) can be evaluated by the Monte Carlo simulation methods. Based on these ideas, Salimans and Knowles (2013) designed a stochastic optimization algorithm to estimate \( \hat{\eta} \) or, alternatively, an optimal marginal approximate distribution \( \hat{q}(\theta_l \mid Y) = q_{\eta}(\theta_l \mid Y) \). We use Algorithm 1 in their article for evaluating the approximate distribution of \( \rho \), which is a key parameter defining the AR(1) covariance matrix.

Next, following the above principles, we present the specific VB algorithms for estimating the marker effects. The variable selection part is then explained in Appendix C.

First, let us focus on the case of the diagonal covariance structure, which is \( \Sigma_0 (r, r) = \sigma_r^2 \) for \( r = 1, \ldots, k \). The logarithm of the joint distribution is
\[
\ln p(\theta, Y) = \ln \left\{ p(Y|\alpha_0, \alpha_1, \ldots, \alpha_p, \sigma^2_1, \ldots, \sigma^2_k) \prod_{j=0}^{p} \left[ p(\alpha_j|\tau^2_j)p(\tau^2_j) \right] \prod_{r=1}^{k} p(\sigma^2_r) \right\} \\
= -\frac{1}{2} \sum_{i=1}^{n} \left[ k \ln 2\pi + \sum_{r=1}^{k} \ln \sigma^2_r + \left( y_i - \Psi \alpha_0 - \sum_{j=1}^{p} x_{ij} \Psi \alpha_j \right)^{T} \Sigma_0^{-1} \left( y_i - \Psi \alpha_0 - \sum_{j=1}^{p} x_{ij} \Psi \alpha_j \right) \right] \\
- \frac{1}{2} \sum_{j=0}^{p} \left[ m \ln 2\pi + m \ln \tau^2_j + \ln|K_d| + \tau_j^{-2} \alpha_j^T K_d^{-1} \alpha_j \right] + \sum_{j=1}^{p} \left[ a \ln b - \ln \Gamma(a) - (a+1) \ln \tau_j^2 - b \tau_j^{-2} \right] \\
- \sum_{i=1}^{k} \ln p(\sigma^2_i),
\]

(B3)

where \(a = b = 0.0001\). By using formula (14), we can derive the analytical form of \(q(\bullet|Y)\) for each parameter in \(\theta\) as follows.

I. Derivation of \(\hat{q}(\alpha_0|Y)\)

By keeping only terms containing \(\alpha_0\), we obtain

\[
\ln \hat{q}(\alpha_0 | Y) \approx E_{q(\theta|\alpha_0,Y)}[\ln p(\theta, Y)] = -\frac{1}{2} \alpha_0^T \Psi^T (n \Psi^T E[\Sigma_{0}^{-1}] \Psi + E[\tau_0^{-2}] K_d) \Psi \alpha_0 + \sum_{i=1}^{n} \left( y_i - \sum_{j=1}^{p} x_{ij} \Psi \alpha_j \right)^{T} E[\Sigma_{0}^{-1}] \Psi \alpha_0 + C,
\]

(B4)

where \(C\) represents those terms that do not contain \(\alpha_0\), and \(E[\Sigma_{0}^{-1}]\) represents a \(k \times k\) diagonal matrix with \(E[\Sigma_{0}^{-1}](r,r) = E[\sigma_r^{-2}]\) for \(r = 1, \ldots, k\). Here the notation \(E[\bullet]\) represents the posterior expectation (first moment) of the parameter \(\bullet\) with respect to its approximate marginal distribution \(q(\bullet|Y)\). We can recognize from (B4) that \(\hat{q}(\alpha_0|Y)\) is a multivariate normal distribution with mean

\[
E[\alpha_0] = \text{COV}[\alpha_0] \Psi^T E[\Sigma_{0}^{-1}] \Sigma_{0} \sum_{i=1}^{n} \left( y_i - \sum_{j=1}^{p} x_{ij} \Psi \alpha_j \right)
\]

and covariance matrix

\[
\text{COV}[\alpha_0] = \left( n \Psi^T E[\Sigma_{0}^{-1}] \Psi + E[\tau_0^{-2}] K_d \right)^{-1}.
\]

Furthermore, the second moment can be calculated as \(E[\alpha_0 \alpha_0^T] = E[\alpha_0] E[\alpha_0]^T + \text{COV}[\alpha_0]\).

II. Derivation of \(\hat{q}(\alpha_j|Y)\) (\(j = 1, \ldots, p\))

\[
\ln \hat{q}(\alpha_j | Y) \approx E_{q(\theta|\alpha_j,Y)}[\ln p(\theta, Y)] = -\frac{1}{2} \alpha_j^T \Psi^T \left( \sum_{i=1}^{n} x_{ij}^2 \Psi^T E[\Sigma_{0}^{-1}] \Psi + E[\tau_j^{-2}] K_d \right) \Psi \alpha_j \\
\quad + \sum_{i=1}^{n} \left( y_i - \Psi E[\alpha_0] - \sum_{j \neq j} x_{ij} \Psi E[\alpha_j] \right)^{T} x_{ij} E[\Sigma_{0}^{-1}] \Psi \alpha_j + C.
\]

(B8)

We recognize \(\hat{q}(\alpha_0|Y)\) as a multivariate normal distribution with mean (or the first moment)

\[
E[\alpha_j] = \text{COV}[\alpha_j] \Psi^T E[\Sigma_{0}^{-1}] \sum_{i=1}^{n} \left( y_i - \Psi E[\alpha_0] - \sum_{j \neq j} x_{ij} \Psi E[\alpha_j] \right) x_{ij}
\]

and covariance matrix

\[
\text{COV}[\alpha_j] = \left( \sum_{i=1}^{n} x_{ij}^2 \Psi^T E[\Sigma_{0}^{-1}] \Psi + E[\tau_j^{-2}] K_d \right)^{-1}.
\]

(B10)

Furthermore, the second moment can be calculated as \(E[\alpha_j \alpha_j^T] = E[\alpha_j] E[\alpha_j]^T + \text{COV}[\alpha_j]\).
III. Derivation of \( \hat{q}(\tau_j^2|Y) \) (\( j = 1, \ldots, p \))

We have

\[
\ln \hat{q}(\tau_j^2|Y) = \ln E_{\eta_0,\tau_j^2|Y} \ln p(\theta, Y) = -(A_{ij} + 1) \ln \tau_j^2 - \frac{B_{ij}}{\tau_j^2} + C, \tag{B11}
\]

where

\[
A_{ij} = \frac{m}{2} + a, \tag{B12}
\]

and

\[
B_{ij} = \frac{\text{Trace}(E[\alpha_j^T \alpha_j])}{2} + b. \tag{B13}
\]

\( \hat{q}(\tau_j^2|Y) \) is recognized as an inverse gamma distribution, \( IG(A_{ij}, B_{ij}) \). The moment function can be computed as \( E[\tau_j^{-2}] = A_{ij}/B_{ij} \).

IV. Derivation of \( \hat{q}(\sigma_r^2|Y) \) (\( r = 1, \ldots, k \))

We have

\[
\ln \hat{q}(\sigma_r^2|Y) = \ln E_{\eta_0,\sigma_r^2|Y} \ln p(\theta, Y) = -(A_{2r} + 1) \ln \sigma_r^2 - \frac{B_{2r}}{\sigma_r^2} + C, \tag{B14}
\]

where

\[
A_{2r} = \frac{n}{2}, \tag{B15}
\]

and

\[
B_{2r} = \sum_{i=1}^{p} \left( \psi_i^T \psi_i - \sum_{j=1}^{p} \psi_j^T \psi_j \right)^2 + n \psi_i^T \text{COV}[\alpha_0] \psi_i + \sum_{i=1}^{p} \sum_{j=1}^{p} \psi_i^T \text{COV}[\alpha_j] \psi_j, \tag{B16}
\]

where \( \psi_i \) represents the \( r \)th row vector of \( \Psi \). \( \hat{q}(\sigma_r^2|Y) \) is recognized as an inverse gamma distribution \( IG(A_{2r}, B_{2r}) \). In addition, the moment function \( E[\sigma_r^{-2}] = A_{2r}/B_{2r} \) needs to be computed.

Furthermore, the lower bound \( L(\hat{q}(\theta|Y)) \) can be evaluated as

\[
L(\hat{q}(\theta|Y)) = \int_\Theta \hat{q}(\theta|Y) \ln \frac{p(\theta, Y)}{\hat{q}(\theta|Y)} d\theta = E\left[ \ln \frac{p(\theta, Y)}{\hat{q}(\theta|Y)} \right] - \sum_{i=1}^{K} \hat{q}(\theta_i|Y) \ln \hat{q}(\theta_i|Y)
\]

\[
= \frac{pm}{2} - \frac{nk}{2} \ln (2\pi) + \frac{(p+1)}{2} \ln \left( \frac{[K_d]}{2} \right) + \sum_{k=1}^{p} \ln \text{COV}[\alpha_j] - \frac{A_{ij} \ln (B_{ij}) - \ln \Gamma(A_{ij})} {2} - \sum_{k=1}^{p} \left[ A_{2r} \ln (B_{2r}) - \ln \Gamma(A_{2r}) \right]. \tag{B17}
\]

To proceed with the VB algorithm, we need to update these approximate marginal posterior distributions \( \hat{q}(\cdot) \) for each parameter sequentially or, by other means, we just need to update the values of the quantities including \( E[\alpha_0], \text{COV}[\alpha_0], E[\alpha_0^T \alpha_0], E[\alpha_0 \alpha_0^T], \text{COV}[\alpha_j], E[\alpha_j^T \alpha_j], A_{2r}, B_{2r}, E[\sigma_r^{-2}] \) (for \( r = 1, \ldots, k \)), \( A_{ij}, B_{ij} \), and \( E[\tau_j^{-2}] \) (for \( j = 1, \ldots, p \)) in turn, until convergence. The convergence can be checked by the lower bound. In step \( t \), we calculate \( |L(t) - L^{(t-1)}|/|L(t)| \). If it is smaller than some predefined threshold (some small positive value such as 10\(^{-10}\)), then the algorithm can stop.

On the other hand, if an AR(1) structure \( \Sigma(r,s) = \sigma_r^2(\rho^{r-s}/(1-\rho^2)) \) for \( r = 1, \ldots, s, s = 1, \ldots, k \) is used, the above steps I–III can be used to update \( \hat{q}(\alpha_i|Y) \) and \( \hat{q}(\tau_j^2|Y) \) for \( j = 1, \ldots, p \) here as well. Next, we add two extra steps (IV* and V*) for updating \( \hat{q}(\sigma_r^2|Y) \) and \( \hat{q}(\rho|Y) \), respectively. Note that \( \hat{q}(\sigma_r^2|Y) \) is updated based on formula (14), whereas \( \hat{q}(\rho|Y) \) is estimated by the above-mentioned fixed-form variational method of Salimans and Knowles (2013).

IV*. Derivation of \( \hat{q}(\sigma_r^2|Y) \)

We have

\[
\ln \hat{q}(\sigma_r^2|Y) = \ln E_{\eta_0,\sigma_r^2|Y} \ln p(\theta, Y) = -(A_3 + 1) \ln \sigma_r^2 - \frac{B_3}{\sigma_r^2} + C, \tag{B18}
\]
where

\[ A_3 = \frac{nm}{2}, \]  

(B19)

and

\[ B_3 = \frac{\text{trace}(D \times E[G])}{2}. \]  

(B20)

where

\[
D = \sum_{i=1}^{n} \left( y_i - \Psi E[\alpha_0] - \sum_{j=1}^{p} x_{ij} \Psi E[\alpha_j] \right) \left( y_i - \Psi E[\alpha_0] - \sum_{j=1}^{p} x_{ij} \Psi E[\alpha_j] \right)^T
\]

\[ + \Psi \text{COV}[\alpha_0] \Psi^T + \sum_{j=1}^{n} x_{ij} \Psi \text{COV}[\alpha_j] \Psi^T \]

and

\[
G = \begin{pmatrix}
1 & -\rho & 0 & \ldots & 0 \\
-\rho & \rho^2 + 1 & -\rho & \ldots & 0 \\
\vdots & \ddots & \ddots & \ddots & \vdots \\
\vdots & & \ddots & \ddots & \ddots \\
0 & \ldots & 0 & -\rho & \rho^2 + 1 & -\rho \\
\end{pmatrix}
\]

\[ \hat{q}(\sigma^2_0|Y) \] is recognized as an inverse gamma distribution IG(A_3, B_3). In addition, the moment function \( E[\sigma^{-2}_0] = A_3/B_3 \) needs to be computed.

**V. Derivation of \( \hat{q}(\rho|Y) \)**

Since \( 0 < \rho < 1 \), it is reasonable to preassume \( q(\rho|Y) \) to be a beta(\( \rho|\mu_1, \mu_2 \)) \((\mu_1 > 0, \mu_2 > 0)\) distribution. It is well known that the beta distribution belongs to the exponential family, with shape parameters \( \eta = [\mu_1, \mu_2]^T \) and sufficient statistics \( t(\rho) = [\ln(\rho), \ln(1 - \rho)] \). Then it is straightforward to apply the above-mentioned stochastic optimization algorithm to estimate optimal values of \( \mu_1 \) and \( \mu_2 \) and obtain \( \hat{q}(\rho|Y) = \text{Beta}(\rho|\mu_1, \mu_2) \), with mean \( E[\rho] = \mu_1/(\mu_1 + \mu_2) \), variance \( \text{VAR}[\rho] = \mu_1 \mu_2/(\mu_1 + \mu_2)^2(\mu_1 + \mu_2 + 1) \), and the second moment \( E[\rho^2] = E[\rho^2] + \text{VAR}[\rho] \). Then we need to evaluate the expectation \( E[\Sigma^{-1}] = E[\sigma^{-2}_0]E[G] = (A_3/B_3)E[G] \), where

\[
E[G] = \begin{pmatrix}
1 & -E[\rho] & 0 & \ldots & 0 \\
-E[\rho] & E[\rho^2] + 1 & -E[\rho] & \ldots & 0 \\
\vdots & \ddots & \ddots & \ddots & \vdots \\
\vdots & & \ddots & \ddots & \ddots \\
0 & \ldots & 0 & -E[\rho] & E[\rho^2] + 1 & -E[\rho] \\
\end{pmatrix},
\]

which is required in steps I and II.

The lower bound is computed as

\[
L(\hat{q}(\theta|Y)) = \int q(\theta|Y) \ln \frac{q(\theta|Y)}{\hat{q}(\theta|Y)} d\theta = \frac{pm + m}{2} \ln \left( 2\pi \right) + \frac{n}{2} E[\ln |G|] \\
+ \frac{(p + 1) \ln \left( |K_d| \right)}{2} + \sum_{j=0}^{p} \frac{\ln \text{COV}[\alpha_j]}{2} + (p + 1) \alpha \ln (b) - (p + 1) \ln \Gamma(a) - \sum_{j=0}^{p} [A_{ij} \ln (B_{ij})] \\
- \ln \Gamma(A_{1j}) - [A_3 \ln (B_3) - \ln \Gamma(A_3)] - (\mu_1 - 1) [\psi(\mu_1) - \psi(\mu_1 + \mu_2)] - (\mu_2 - 1) [\psi(\mu_2)] \\
- \psi(\mu_1 + \mu_2)] + \ln \text{Be}(\mu_1, \mu_2),
\]

(B22)

where \( \text{Be}(\cdot) \) and \( \psi(\cdot) \) represent the beta function and the digamma function (Bishop 2006), respectively. The expectation \( E[\hat{q}(\rho|Y)|\ln |G|] \) can be computed by Monte Carlo integration. Alternatively, we may do the approximation \( E[\hat{q}(\rho|Y)|\ln |G|] = E[\hat{q}(\rho|Y)|\ln (1 - \rho^2)] \approx \ln (1 - E[\rho^2]) \), which should not affect the results significantly based on our own empirical experimentation.
After obtaining the posterior mean and covariance estimate of $\alpha_j$, the Wald test statistic (score), needed in the variable selection, can be obtained as

$$W_j = E[\alpha_j^T]COV(\alpha_j)^{-1}E[\alpha_j],$$

which asymptotically follows a chi-square distribution with $m$ d.f.

Appendix C
VB Variable Selection

The aim of the model (variable) selection is to seek a model $\tilde{M}$ with the highest value of a lower bound. A model search algorithm adopted from Nott et al. (2012) is used here. Starting from a null model with the intercept term only, the algorithm adds one marker into the model at a time, so that it produces a sequence of candidate models. Conventionally, when a model $M$ with a subset of selected markers as well as the corresponding approximate distribution $\tilde{q}(\theta_{M}|Y, M)$ and the lower bound $L(\tilde{q}(\theta_{M}|Y, M))$ have been obtained, we may pick up a new marker $j_{\text{new}}$ from $M^c$, the complementary set of $M$, which satisfies

$$j_{\text{new}} = \arg \max_{j_{\text{new}} \in M^c} L(\tilde{q}(\theta_{M\cup j_{\text{new}}}|Y, M \cup j_{\text{new}})),$$

where the lower bounds can be computed by the VB algorithm introduced in Appendix B. In practice, this involves a repeated computation of the approximate distribution $\tilde{q}(\theta_{M\cup j_{\text{new}}}|Y, M \cup j_{\text{new}})$ for all possible new models $M \cup j_{\text{new}}$ ($j_{\text{new}} \in M^c$), which will be inefficient for a data set with a large number of markers. This motivates us to find a faster way to rank the markers in $M^c$ instead of using (C1). It is easy to see that, for each $M \cup j_{\text{new}}$, the computational burden appears if we try to update all the components in $\tilde{q}(\theta_{M\cup j_{\text{new}}}|Y, M \cup j_{\text{new}})$ as we have done in the regular VB computation. Instead, here we consider the following approximation:

$$\tilde{q}(\theta_{M\cup j_{\text{new}}}|Y, M \cup j_{\text{new}}) \approx \tilde{q}(\beta_{j_{\text{new}}}|Y, M \cup j_{\text{new}}) \tilde{q}(\tau^2_{j_{\text{new}}}|Y, M \cup j_{\text{new}}) \tilde{q}(\theta_{M}|Y, M),$$

By other means, we update only the approximate distributions for two parameters $\alpha_{j_{\text{new}}}$ and $\tau^2_{j_{\text{new}}}$ of the new marker $j_{\text{new}}$ by fixing the other part to the approximate distribution $\tilde{q}(\theta_{M}|Y, M)$, which should have already been evaluated for the model $M$ in the earlier round. This procedure is roughly equivalent to using VB to approximate the following posterior distribution,

$$p(\alpha_{j_{\text{new}}}, \tau^2_{j_{\text{new}}}|Y^*),$$

where $Y^* = [y^*_1, \ldots, y^*_n]^T$, $y^*_i = y_i - \Psi E[\alpha_0|M] - \sum_{j \in M} \Psi E[\alpha_j|M]$ for $i = 1, \ldots, n$, and $E[\Sigma_0^{-1}|M], E[\alpha_0|M], \text{ and } E[\alpha_j|M] (j \in M)$ are moment functions of the approximate distribution $\tilde{q}(\theta_{M}|Y, M)$, which are considered as fixed values here. By applying the VB algorithm on the above posterior, we obtain an approximate distribution for $\alpha_{j_{\text{new}}},$

$$\tilde{q}(\alpha_{j_{\text{new}}}|Y, M \cup j_{\text{new}}) = \text{MVN}(\alpha_{j_{\text{new}}}|E^*[\alpha_{j_{\text{new}}}|M \cup j_{\text{new}}], \text{COV}^*[\alpha_{j_{\text{new}}}|M \cup j_{\text{new}}]),$$

with mean

$$E^*[\alpha_{j_{\text{new}}}|M \cup j_{\text{new}}] = \text{COV}^*[\alpha_{j_{\text{new}}}|M \cup j_{\text{new}}] \Psi^T E[\Sigma_0^{-1}|M] \sum_{i=1}^n y^*_i x_{j_{\text{new}}}$$

and covariance matrix

$$\text{COV}^*[\alpha_{j_{\text{new}}}|M \cup j_{\text{new}}] = \left( \sum_{i=1}^n x_{j_{\text{new}}}^2 \Psi^T E[\Sigma_0^{-1}|M] \Psi + E[\tau^2_{j_{\text{new}}}] K_d \right)^{-1},$$

and for $\tau_{j_{\text{new}}}$, we have
\[ q^* \left( \tau^2_{j_{\text{new}}} | Y, M \cup j_{\text{new}} \right) = 1G(A_{j_{\text{new}}}, B_{j_{\text{new}}}) \]

with

\[ A_{j_{\text{new}}} = \frac{m}{2} + a, \]  

\[ B_{j_{\text{new}}} = \frac{\text{Trace} \left( E^* \left[ \alpha_{j_{\text{new}}} \alpha_{j_{\text{new}}}^T | M \cup j_{\text{new}} \right] K_a \right)}{2} + b. \]

Other required moment functions can be computed by

\[ E^* \left[ \alpha_{j_{\text{new}}} \alpha_{j_{\text{new}}}^T | M \cup j_{\text{new}} \right] = E^* \left[ \alpha_{j_{\text{new}}} | M \cup j_{\text{new}} \right] E^* \left[ \alpha_{j_{\text{new}}} | M \cup j_{\text{new}} \right]^T + \text{COV}^* \left[ \alpha_{j_{\text{new}}} | M \cup j_{\text{new}} \right] , \]

and

\[ E \left[ \tau^2_{j_{\text{new}}} \right] = \frac{A_{j_{\text{new}}}}{B_{j_{\text{new}}}}. \]

The corresponding lower bound is

\[
L^* \left( q^* (\alpha_{j_{\text{new}}}, Y, M \cup j_{\text{new}}) \right) = \frac{m}{2} - \frac{nk}{2} \ln (2\pi) + \frac{\ln \left| \mathbf{K}_a \right|}{2} + \frac{\ln \text{COV}^* \left[ \alpha_{j_{\text{new}}} | M \cup j_{\text{new}} \right]}{2} \\
+ \frac{n}{2} \ln E \left[ \mathbf{S}_0^{-1} | \mathbf{M} \right] - \frac{\text{Trace} \left( \mathbf{U} E \left( \mathbf{S}_0^{-1} | \mathbf{M} \right) \right)}{2} + a \ln (b) - \ln \Gamma(a) \\
+ A_{j_{\text{new}}} \ln B_{j_{\text{new}}} - \ln \Gamma(A_{j_{\text{new}}}) ,
\]

where \( \mathbf{U} = \sum_{i=1}^n \left( \mathbf{y}_i - \mathbf{x}_{j_{\text{new}}} \mathbf{E}^* \left[ \alpha_{j_{\text{new}}} \alpha_{j_{\text{new}}}^T | M \cup j_{\text{new}} \right] \left( \mathbf{y}_i - \mathbf{x}_{j_{\text{new}}} \right) \mathbf{E}^* \left[ \alpha_{j_{\text{new}}} \alpha_{j_{\text{new}}}^T | M \cup j_{\text{new}} \right]^T + \sum_{i=1}^n \mathbf{x}_{j_{\text{new}}}^2 \text{COV}^* \left[ \alpha_{j_{\text{new}}} | M \cup j_{\text{new}} \right] \mathbf{E}^* \left[ \alpha_{j_{\text{new}}} \alpha_{j_{\text{new}}}^T | M \cup j_{\text{new}} \right]^T \).

After computing the lower bound \( L^* \) for each marker in \( M \), we choose the marker \( j_{\text{new}} \) that corresponds to the maximum of \( L^* \). It can be interpreted as a marker that contributes the most to the increment of the lower bound of the model \( M \). We then add \( j_{\text{new}} \) into the model \( M \) to obtain a new \( M_{\text{new}} = M \cup j_{\text{new}} \) and at the same time \( j_{\text{new}} \) should be deleted from the set \( M \).

In addition, the approximate distribution \( q(\theta_{j_{\text{new}}} | Y, M_{\text{new}}) \) and the lower bound \( L(\theta_{j_{\text{new}}} | Y, M_{\text{new}}) \) can be fully evaluated by the standard VB algorithm now and can be used for the next round. These forward selection steps can be iteratively implemented until the maximum number of markers (say \( T \)) is reached, and a sequence of candidate models \( M_i \) \( (i = 1, \ldots, T) \) with their lower bound estimates can be obtained. Since such a selection strategy is greedy, it may pick up some wrong markers into the model. To improve the reliability of model selection, we may further add a backward elimination procedure. In reverse, starting from the final model \( M_T \) constructed by the forward selection, one marker was dropped from the model at a time until the null model is reached. This procedure produces another sequence of models \( M_i \) \( (i = T - 1, \ldots, 1) \). Specifically, at the stage of model \( M_i \) \( (i > 1) \), the standard VB algorithm is used to estimate the approximate posterior distribution \( q(\theta_{M_i} | Y, M_i) \), and then the Wald test statistic (see Appendix B) can be calculated for every marker in the model. The Wald test statistic here is interpreted as a score for measuring the importance of one marker. Then we drop the marker corresponding to the smallest Wald test statistic out of the current model and obtain the next model \( M_{i-1} \). After completing both the forward and the backward selection procedures, we then select an optimal model with the maximum value of the lower bounds from all the candidate models.
A Bayesian Nonparametric Approach for Mapping Dynamic Quantitative Traits

Zitong Li and Mikko J. Sillanpää
Figure S1  QTLMAS2009 data: estimated trends of genetic effects for the 13 selected markers by using \textit{VBnonfun} which assumed the diagonal residual covariance structure.
Figure S2  QTLMAS2009 data: estimated trends of genetic effects for the 12 selected markers by using VBfun which assumed the AR(1) residual covariance structure in the model.
Figure S3  QTLMAS2009 data: estimated trends of genetic effects for the 9 selected markers by using VBnonfun which assumed the AR(1) residual covariance structure in the model.
Figure S4  Simulated data with $k = 10$, $u = 0.5$: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)
Estimates of \textbf{VBfun} which assumed the AR(1) residual covariance structure

Estimates of \textbf{VBnonfun} which assumed the AR(1) residual covariance structure

\textbf{Figure S5}  Simulated data with $k = 10$, $u = 0.8$: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)
Figure S6 Simulated data with $k = 100$, $u = 0.8$: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)
Figure S7  Simulated data with $k = 10$, $u = 0.5$: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)
(a) Estimates of VBfun which assumed the diagonal residual covariance structure

(b) Estimates of VBnonfun which assumed the diagonal residual covariance structure

Figure S8  Simulated data with $k = 10$, $u = 0.8$: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)
(a) Estimates of VBfun which assumed the diagonal residual covariance structure

(b) Estimates of VBnonfun which assumed the diagonal residual covariance structure

Figure 59  Simulated data with $k = 100$, $u = 0.5$: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)
Figure S10  Simulated data with \( k = 100, u = 0.8 \): the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)
Figure S11  The results of mouse behavioral data analysis by using VBfun which assumed the diagonal residual covariance structure: estimated trends of genetic effects (in logit scale) for markers 18, 123, and 137, respectively. The shadow area represents the dark period (7pm-7am).
Figure S12  Mouse behavioral data: estimated trends of genetic effects (in logit scale) for markers 6, 23, 37, 50, 64, 74, 81, 91, 108, 118, 145, 156, 165, 202, 205, 217 and 224 by using VBfun which assumed the diagonal residual covariance structure. The shadow area represents the dark period (7pm-7am).
File S1

MATLAB codes for implementing VBfun and VBnonfun methods

File S1 is available for download at
Table S1  The results of QTLMAS2009 data analysis, including the selected markers, their locations (in brackets), the corresponding Wald scores, and the closest true simulated QTLs. Regarding to the Wald tests, the critical value corresponding to the significance level 0.05 is 18.31 for the estimates of VBfun (chi-square distribution with 10 degrees of freedom), and 11.07 for the estimates of VBnonfun (with 5 df), respectively (assuming the AR(1) residual covariance structure in the model). The symbols *, † and ‡ indicate the simulated QTLs effects on $\phi_1$, $\phi_2$, $\phi_3$ of the simulated logistic growth curves (traits), respectively.

<table>
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<th>Marker</th>
<th>Wald score</th>
<th>Marker</th>
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<td>35 (0.4029)</td>
<td>335.64</td>
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<td>88 (0.9952)</td>
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<td>none</td>
<td>(1.0455) 98-99*</td>
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<td>1914.20</td>
<td>107(1.1536)</td>
<td>130.01</td>
<td>(1.0455) 98-99*</td>
</tr>
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<td>115(1.2566)</td>
<td>63.13</td>
<td>115(1.2566)</td>
<td>177.15</td>
<td>(1.3302) 118-119†</td>
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<tr>
<td>178 (1.9011)</td>
<td>178.99</td>
<td>178 (1.9011)</td>
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<tr>
<td>216 (1.9011)</td>
<td>102.91</td>
<td>none</td>
<td>none</td>
<td>(2.2622) 216-217†</td>
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<tr>
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<tr>
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<td>338(3.7168)</td>
<td>202.16</td>
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<td>452 (4.9494)</td>
<td>74.86</td>
<td>(4.7719) 432-433*</td>
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Table S2  The mean squared error comparing the estimated trend functions to the simulated ones. F and N represent VBfun and VBnonfun (assuming the diagonal residual covariance structure in the model), respectively (assuming the diagonal residual covariance structure in the model), and $h^2$ is the averaged heritability over time.

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<td>F</td>
<td>N</td>
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<tr>
<td>453</td>
<td>0.1556</td>
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Table S3  The number of times each QTL has been correctly selected over 50 replications, together with the average number of wrongly selected markers (false positives). F and N represent VBfun and VBnonfun, respectively (assuming the diagonal residual covariance structure in the model).

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<tr>
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<td>0.90</td>
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<td>0.40</td>
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</table>

ave. fal. pos.
Table S4  The results of mouse behavioral data analysis by using VBfun which assumed the AR(1) residual covariance structure, including the selected markers, their chromosomes, locations, and the corresponding Wald scores. Regarding to the Wald tests, the critical value corresponding to the significance level 0.05 is 67.50 for the estimates (chi-square distribution with 50 degrees of freedom).

<table>
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<tr>
<th>Marker</th>
<th>Chromosome</th>
<th>Location (cM)</th>
<th>Wald Score</th>
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</thead>
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<td>6 (gnf01_085_746)</td>
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<tr>
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<tr>
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</tr>
<tr>
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<tr>
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