# Joint genome-wide prediction in several populations accounting for randomness of genotypes: A hierarchical Bayes approach. II: Multivariate spike and slab priors for marker effects and derivation of approximate Bayes and fractional Bayes factors for the complete family of models

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## Abstract

This study corresponds to the second part of a companion paper devoted to the development of Bayesian multiple regression models accounting for randomness of genotypes in across population genome-wide prediction. This family of models considers heterogeneous and correlated marker effects and allelic frequencies across populations, and has the ability of considering records from non-genotyped individuals and individuals with missing genotypes in any subset of loci without the need for previous imputation, taking into account uncertainty about imputed genotypes. This paper extends this family of models by considering multivariate spike and slab conditional priors for marker allele substitution effects and contains derivations of approximate Bayes factors and fractional Bayes factors to compare models from part I and those developed here with their null versions. These null versions correspond to simpler models ignoring heterogeneity of populations, but still accounting for randomness of genotypes. For each marker loci, the spike component of priors corresponded to point mass at $\mathbf{0}$ in $\mathbb{R}^{\mathcal{S}}$, where $\mathcal{S}$ is the number of populations, and the slab component was a $\mathcal{S}$-variate Gaussian distribution, independent conditional priors were assumed. For the Gaussian components, covariance matrices were assumed to be either the same for all markers or different for each marker. For null models, the priors were simply univariate versions of these finite mixture distributions. Approximate algebraic expressions for Bayes factors and fractional Bayes factors were found using the Laplace approximation. Using the simulated datasets described in part I, these models were implemented and compared with models derived in part I using measures of predictive performance based on squared Pearson correlations, Deviance Information Criterion, Bayes factors, and fractional Bayes factors. The extensions presented here enlarge our family of genome-wide prediction models making it more flexible in the sense that it now offers more modeling options.

Key words: Bayesian whole-genome regressions; Finite mixture priors; genetic heterogeneity; Laplace approximation; multi-population genome-enabled prediction.

## 1. Introduction

The scenario of across population genome-wide prediction accounting for randomness of genotypes was addressed in part I of our series of studies. There, we adopted a hierarchical Bayesian modeling strategy to accommodate heterogeneous and correlated marker effects across subpopulations and random genotypes. In that companion paper we provided a detailed derivation of the joint pmf of the genotypes conditional on pedigree information and allelic frequencies and also discussed some of its properties. Furthermore, the flexibility of hierarchical Bayesian modeling allowed us to account for heterogeneous and correlated allelic frequencies. The "MG-GBLUP" model proposed by Lehermeir et al. (2015) is similar to the models developed in part I of this study, except that they did not consider randomness of genotypes. In addition, they did not consider models with different (heterogeneous) covariance matrices of marker effects. One of the main properties of our models is that individuals with phenotypic records and missing genotypes at any subset of loci (including non-genotyped individuals) can be considered in the analysis without previous imputation. Furthermore, due to the use of a Bayesian approach, uncertainty about imputed genotypes is automatically taken into account.

The so called "spike and slab" priors, are finite mixtures of a continuous distribution (the slab) and a mass point at some constant (the spike) (Mitchell and Beauchamp, 1988). A particular case of these priors are the zero-inflated priors which have point mass at zero. This sort of priors has been used in high dimensional problems to induce a stronger shrinkage and perform variable selection. In single population analyses, it has been reported that when there are genes with major effects controlling the trait under study or the number of genes controlling the trait is low, Bayesian variable selection models tend to perform better (Daetwyler et al., 2012; Heslot et al., 2012; Gianola and Rosa, 2015). In the case of multiple population analyses, van den Berg et al. (2015) studied scenarios under which

Bayesian variable selection models outperformed genomic BLUP (GBLUP). They found that GBLUP was outperformed when the number of QTL was smaller than the number of independent chromosome segments. They also found that the difference in accuracy between these models was larger than in the single population case.

In a Bayesian framework, model comparison can be performed via Bayes factors and some modifications of them known as non-subjective Bayes factors (Ghosh et al, 2006). Bayes factors measure the change in the odds favoring a model once data are observed (Lavine and Schervish, 1999). On the other hand, O'Hagan (1994; 1995) proposed a non-subjective Bayes factor known as fractional Bayes factor which uses a fractional part of the likelihood resulting in a "partial" Bayes factor. Analytical forms of Bayes factors involve integration of the joint distribution of data and parameters over the parameter space of a given model to obtain marginal likelihoods, and even for some simple models these integrals do not have a closed form solution. One option to obtain algebraic approximations is to use the Laplace approximation after arranging the integrand in an appropriate form (Ghosh et al, 2006). Another criterion to compare models is the Deviance Information Criterion (DIC, Spiegelhalter et al., 2002; 2014) which combines measures of model fit and model complexity and, despite some limitations, it has been used in several research areas (Spiegelhalter et al., 2014).

Thus, the objectives of this study were to extend the family of models developed in a companion paper (part I) by considering the so called spike and slab priors for marker effects and to derive approximate expressions for Bayes factors and fractional Bayes factors to compare the proposed models with their corresponding null versions that ignore population structure.

## 2. Methods

### *2.1 The models*

The complete population or simply the population is defined as the set of individuals with phenotypes considered in the analysis, which is comprised by a set of $\mathcal{S}$ subpopulations defined by some criterion like environment, race, breed, line, etc. Also the following assumptions are made: linkage equilibrium, Hardy-Weinberg equilibrium, no mutation, and starting from the oldest individuals with phenotypes, the pedigree is fully known.

The following is the linear model describing the relationship between records and mappings of marker genotypes: $\boldsymbol{y} = W\boldsymbol{g} + \boldsymbol{e}$, where $\boldsymbol{y} \in \mathbb{R}^n$ is a vector containing response variables (e.g., records corrected for non-genetic factors), $W \in \mathbb{R}^{n\times m}$ is an observable random matrix with entries corresponding to a one to one mapping from the set of individual marker genotypes to a subset of the integers (defined later), $\boldsymbol{g} \in \mathbb{R}^m$ is an unknown random vector of average marker allele substitution effects for every population and $\boldsymbol{e} \in \mathbb{R}^n$ is a random vector of residuals. If records are sorted by subpopulation as well as the columns of $W$ and the elements of $\boldsymbol{g}$, then for every $l = 1,2,\dots,\mathcal{S}$, $\boldsymbol{y}_l = W_l\boldsymbol{g}_l + \boldsymbol{e}_l$, with dimensions: $(\boldsymbol{y}_l)_{n_l\times 1}$, $(W_l)_{n_l\times m}$, $(\boldsymbol{g}_l)_{m\times 1}$ and $(\boldsymbol{e}_l)_{n_l\times 1}$ where $n_l$ is the sample size of subpopulation $l$, and $m$ is the number of marker loci; therefore, $n = \sum_{l=1}^{\mathcal{S}} n_l$.

In our models, the mapping from the set of genotypes at each locus and each individual into a subset of the integers is defined as follows, biallelic loci are considered. If A and B are the marker alleles at each locus and B is considered the reference allele then:

$$W_l = \{w_{ij}^l\}_{n_l\times m} = \begin{cases} 1, if\ genotype = BB \\ 0, if\ genotype = AB \\ -1, if\ genotype = AA \end{cases}.$$

The following is the hierarchical representation of our models. Let $R = (\sigma_{e1}^2, \dots, \sigma_{e\mathcal{S}}^2)$ and $V = Block\ Diag.\{\sigma_{el}^2 I_{n_l}\}_{l=1}^{\mathcal{S}}$ then

$$\boldsymbol{y}|W, \boldsymbol{g}, R \sim MVN(W\boldsymbol{g}, V)$$

$$W|\boldsymbol{p}_1^*, \boldsymbol{p}_2^*, \dots, \boldsymbol{p}_m^* \sim \pi(\cdot|\boldsymbol{p}_1^*, \boldsymbol{p}_2^*, \dots, \boldsymbol{p}_m^*)$$

$$\boldsymbol{p}_j^* \overset{iid}{\sim} \pi(\boldsymbol{p}^*), j = 1,2,\dots,m$$

$$\sigma_{e1}^2,\dots,\sigma_{e\mathcal{S}}^2 \overset{iid}{\sim} Inverse\ Gamma\left(\frac{\tau^2}{2},\frac{v}{2}\right) \coloneqq IG\left(\frac{\tau^2}{2},\frac{v}{2}\right)$$

$$\boldsymbol{g}_j|G_j,\pi_0 \overset{ind}{\sim} \begin{cases} Point\ mass\ at\ \mathbf{0}\ with\ probability\ \pi_0 \\ MVN(\mathbf{0},G_j)\ with\ probability\ 1-\pi_0 \end{cases}$$

$$G_j \overset{iid}{\sim} Inverse\ Wishart(a,\boldsymbol{\Sigma}) \coloneqq IW(a,\boldsymbol{\Sigma})$$

$$G_j = \begin{bmatrix} \sigma_{j_1}^2 & \sigma_{j_{1,2}} & \cdots & \sigma_{j_{1,\mathcal{S}}} \\ & \sigma_{j_2}^2 & \cdots & \sigma_{j_{2,\mathcal{S}}} \\ & & \ddots & \vdots \\ sym & & & \sigma_{j_\mathcal{S}}^2 \end{bmatrix}$$

where $\sigma_{el}^2$ is the residual variance in subpopulation $l$, $\sigma_{j_l}^2$ is the variance of the effect of the $j^{th}$ marker in the $l^{th}$ subpopulation, $\sigma_{j_{l,l'}}$ is the covariance between effects of marker $j$ in subpopulations $l$ and $l'$, $\boldsymbol{p}_j^*$ is a parameter related to allelic frequencies of the $j^{th}$ marker in each subpopulation and $\pi(\boldsymbol{p}^*)$ is its probability density function (pdf). This set of parameters and their pdf are described in part I of this series of papers. Here, parameter $\pi_0$ was assumed to be known.

The model presented above assumed a different covariance matrix for the vector of allele substitution effects for each marker in the slab component of the mixture distribution and consequently this sort of models will be referred to as heterogeneous marker effects covariance matrix models. On the other hand, models with $G_1 = \cdots = G_m = G^0$ will be referred to as homogeneous marker effects covariance matrix models. Moreover, the special case $\sigma_{e1}^2 = \cdots = \sigma_{e\mathcal{S}}^2 = \sigma^2$ corresponds to that of models with homoscedastic residuals.

In part I, it was discussed that the scenario of completely (i.e., at all loci) or partially missing genotypes can be handled because of the use of the pmf $\pi(W|P^*), P^* = (\boldsymbol{p}_1^*, \boldsymbol{p}_2^*, \dots, \boldsymbol{p}_m^*)$ and the fact that these missing genotypes are regarded as model parameters. There, it was also shown that the

likelihood can be written as $f(\boldsymbol{y}, W^{o}|W^{N}, \boldsymbol{g}, R, P^{*}) = f(\boldsymbol{y}|W, \boldsymbol{g}, R)f(W^{o}|W^{N}, P^{*})$ where $W^{o}$ is the fraction of $W$ corresponding to observed genotypes, $W^{N}$ the fraction corresponding to missing genotypes, and $f(\boldsymbol{y}|W, \boldsymbol{g}, R)$ and $f(W^{o}|W^{N}, P^{*})$ are referred to as the $\boldsymbol{y}$ component and the $W$ component of the likelihood.

The conditional prior for $\boldsymbol{g}_j$ can be written as:

$$\pi(\boldsymbol{g}_j|G_j, \pi) = \pi_0 I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}} + (1-\pi_0)MVN(\boldsymbol{g}_j; 0, G_j)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}$$

where $I_{\{.\}}$ is the indicator function. This form is more convenient from the algebraic point of view because it allows carrying out computations and writing expressions for the joint conditional prior in an easier way. Under the conditional independence assumption, the joint conditional prior for $\boldsymbol{g}$ is:

$$\pi(\boldsymbol{g}|G, \pi_0) = \prod_{j=1}^{m}\left\{\pi_0 I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}} + (1-\pi_0)MVN(\boldsymbol{g}_j; 0, G_j)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}\right\}.$$

An explicit form of this prior pdf can be found as follows. Let $i = 0,1,\ldots,m$ be the number of markers having a null effect. Consequently, when expanding the product above, for each $i$ there are $\binom{m}{i}$ combinations of $i$ markers with null effect chosen from $m$ markers. For $l = 1,2,\ldots,\binom{m}{i}$, let $\delta_{il}$ denote the event that the $l^{th}$ subset of $i$ markers (i.e., the $l^{th}$ combination of $i$ markers with null effect chosen from the total set of $m$ markers) have null effect and $I_{\delta_{il}}$ the indicator function of this event. Thus, there are $\binom{m}{i}$ terms in the expansion with $\pi_0$ appearing exactly $i$ times; therefore, each one of these $\binom{m}{i}$ terms is of the form:

$$I_{\delta_{il}}\pi_0^i(1-\pi_0)^{m-i}\prod_{k:g_k\in\delta_{il0}^c} MVN(\boldsymbol{g}_k; \boldsymbol{0}, G_k)$$

where $\delta_{il0}$ is the set of marker loci with null effects given $\delta_{il}$, and $\delta_{il0}^c$ is its complement, i.e., the set of $m-i$ markers with non-null effect under $\delta_{il}$. Therefore when expanding $\pi(\boldsymbol{g}|G, \pi_0)$ for the heterogeneous marker effect covariance matrix model:

$$\pi(\boldsymbol{g}|G) = \sum_{i=0}^{m} \pi_0^i (1-\pi_0)^{m-i} \sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}} \prod_{k:g_k \in \delta_{il0}^c} MVN(\boldsymbol{g}_k; \mathbf{0}, G_k),$$

148 while for the homogeneous marker effect covariance matrix model the expression is the same except
149 that $G_j = G^0 \; \forall \; j = 1,2 \ldots, m$.

150 Regarding the marginal priors, under homogeneous covariance matrix of marker effects:

$$\pi(\boldsymbol{g}) \propto \sum_{i=0}^{m} \pi_0^i (1-\pi_0)^{m-i} \sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}} \int_{\mathcal{P}_{\mathcal{S}}^+} |G^0|^{\frac{-a+\mathcal{S}+m-i+1}{2}} \exp\left( \frac{-1}{2} tr\left( \left( \boldsymbol{\Sigma} + \sum_{k:\boldsymbol{g}_k \in \delta_{il0}^c} \boldsymbol{g}_k \boldsymbol{g}_k' \right) (G^0)^{-1} \right) \right) dG^0$$

$$\propto \sum_{i=0}^{m} \pi_0^i (1-\pi_0)^{m-i} \sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}} 2^{\mathcal{S}(m-i)/2} \Gamma_{\mathcal{S}}\left( \frac{a+m-i}{2} \right) \left| \boldsymbol{\Sigma} + \sum_{k:g_k \in \delta_{il0}^c} \boldsymbol{g}_k \boldsymbol{g}_k' \right|^{-\left(\frac{a+m-i}{2}\right)}.$$

151 Hence, marker effects are not marginally independent *a priori* and their joint marginal prior
152 distribution is a mixture of non-standard distributions with mixing probabilities $\pi_0^i (1-\pi_0)^{m-i}$.

153 For heterogeneous marker effect covariance matrix model:

$$\pi(\boldsymbol{g}) \propto \sum_{i=0}^{m} \pi_0^i (1-\pi_0)^{m-i} \sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}} 2^{-\delta i/2} \, \Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)^i \Gamma_{\mathcal{S}}\left(\frac{a+1}{2}\right)^{m-i} \prod_{k:g_k \in \delta_{il0}^c} \frac{1}{\left| 1 + \frac{\boldsymbol{g}_k' \boldsymbol{\Sigma}_*^{-1} \boldsymbol{g}_k}{a+1-\mathcal{S}} \right|^{\left(\frac{a+1}{2}\right)}}.$$

154 This is a mixture distribution with mixing probabilities $\pi_0^i (1-\pi_0)^{m-i}$. Each component in the
155 mixture is a sum of $\binom{m}{i}$ elements. Each one of these elements is the product of $m-i$ multivariate t
156 distributions with scale matrix $\boldsymbol{\Sigma}_* = \frac{1}{a+1-\mathcal{S}} \boldsymbol{\Sigma}$ and degrees of freedom $a+1-\mathcal{S}$ for non-null vectors
157 of markers effects, and point mass at zero for $i$ null vectors of marker effects, under event $\delta_{il}$. In this
158 case, marker effects are marginally independent *a priori*.

159 *2.2 Full conditionals*

160 Only full conditionals that change with respect to those considered in part I are presented.

$$\pi(\boldsymbol{g}|Else) =$$

$$\sum_{i=0}^{m}\pi_0^i(1-\pi_0)^{m-i}\sum_{l=1}^{\binom{m}{i}}I_{\delta_{il}}MVN\left(\boldsymbol{g}_{\delta^c_{il0}};\left(\frac{W'_{\delta^c_{il0}}W_{\delta^c_{il0}}}{\sigma^2}+G^{-1}_{\delta^c_{il0}}\right)^{-1}\frac{W'_{\delta^c_{il0}}\boldsymbol{y}}{\sigma^2},\left(\frac{W'_{\delta^c_{il0}}W_{\delta^c_{il0}}}{\sigma^2}+G^{-1}_{\delta^c_{il0}}\right)^{-1}\right)$$

where $\boldsymbol{g}_{\delta^c_{il0}}=(\boldsymbol{g}'_{k_1}\quad\cdots\quad\boldsymbol{g}'_{k_{m-i}})', k:\boldsymbol{g}_k\in\delta^c_{il0}$, corresponds to the vector of dimension $\mathcal{S}(m-i)$ with the non-null marker effects under $\delta_{il}$, $W_{\delta^c_{il0}}$ is the submatrix of the design matrix corresponding to $\boldsymbol{g}_{\delta^c_{il0}}$ and $G^{-1}_{\delta^c_{il0}}=I_{m-i}\otimes G_0^{-1}, i=0,1,\dots,m$.

*Remark 1* Notice that each element in the summation above corresponds to a multivariate normal distribution of dimension $\mathcal{S}(m-i)$ for those markers in $\delta^c_{il0}$ and point mass at zero for those markers in $\delta_{il0}$. Thus, in each term, the multivariate normal corresponds to the distribution of the effects of the subset of markers with non-null effects given $\delta_{il}$. Therefore, this joint full conditional distribution of $\boldsymbol{g}$ suggests that for each marker, the full conditional distribution of $\boldsymbol{g}_j$ (given data, and other parameters in the model including the remaining components of $\boldsymbol{g}$) is a spike and slab distribution. Note that it is easier to deal with $\pi(\boldsymbol{g}_j|Else)$ than with $\pi(\boldsymbol{g}|Else)$. The full conditional $\pi(\boldsymbol{g}_j|Else)$ can be found from $\pi(\boldsymbol{g}|Else)$ using the Bayes theorem. However, this could be complex because it requires identifying all the cases in which $\boldsymbol{g}_j=0$ and all the cases in which $\boldsymbol{g}_j\neq 0$. An easier way is to derive it using the conditional prior for $\boldsymbol{g}_j$. Details are presented in Appendix A. The final result is:

$$\pi(\boldsymbol{g}_j|Else)=$$

$$p(\boldsymbol{g}_j=0|Else)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}+\left(1-p(\boldsymbol{g}_j=0|Else)\right)MVN\left(G_{Fj}^{-1}\frac{W_j'}{\sigma^2}(\boldsymbol{y}-W_{(-j)}\boldsymbol{g}_{(-j)}),G_{Fj}^{-1}\right)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}$$

$$G_{Fj}=\frac{W_j'W_j}{\sigma^2}+(G^0)^{-1}$$

$$p(\boldsymbol{g}_j=0|Else)=\frac{\pi_0}{\pi_0+(1-\pi_0)\left(|G_{Fj}||G^0|\right)^{-1/2}\exp\left(\frac{1}{2\sigma^2}\left\|G_{*Fj}^{-1/2}W_j'(\boldsymbol{y}-W_{(-j)}\boldsymbol{g}_{(-j)})\right\|_2^2\right)},$$

where $G_{*Fj} = \sigma^2 G_{Fj} = W_j' W_j + \sigma^2 (G^0)^{-1}$. Thus, the full conditional distribution of $\boldsymbol{g}_j$ is a spike and slab distribution where the slab component is a $MVN\left(G_{Fj}^{-1} W_j' \left(\boldsymbol{y} - W_{(-j)} \boldsymbol{g}_{(-j)}\right), G_{Fj}^{-1}\right)$ and the spike is a point mass at 0 in $\mathbb{R}^{\mathcal{S}}$. On the other hand,

$$\pi(G^0|Else) \propto \sum_{i=0}^{m} \boldsymbol{\pi}^i (1-\boldsymbol{\pi})^{m-i} \sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}} |G^0|^{-\frac{(m-i+a+\mathcal{S}+1)}{2}}$$

$$\times \exp\left(\frac{-1}{2} tr\left(\left(\boldsymbol{\Sigma} + \sum_{k:g_k \in \delta_{il0}^c} \boldsymbol{g}_k \boldsymbol{g}_k'\right)(G^0)^{-1}\right)\right),$$

a mixture of sums of inverse Wishart distributions with mixing probabilities $\boldsymbol{\pi}^i (1-\boldsymbol{\pi})^{m-i}, i = 0,1,\ldots,m$. The $i^{th}$ component of the mixture is the sum of $\binom{m}{i}$ inverse Wishart distributions with parameters $\left(m-i+a, \boldsymbol{\Sigma} + \sum_{k:g_k \in \delta_{il0}^c} \boldsymbol{g}_k \boldsymbol{g}_k'\right) I_{\delta_{il}}, l = 1,2,\ldots,\binom{m}{i}$.

For the heterogeneous marker effect covariance matrix model the full conditional $\pi\left(\boldsymbol{g}_j \middle| Else\right)$ has the same form as for the homogeneous marker effect covariance matrix model except that now $G_{Fj} = \frac{W_j' W_j}{\sigma^2} + G_j^{-1}$ and $G_{*Fj} = W_j' W_j + \sigma^2 G_j^{-1}$ and

$$\pi\left(G_j \middle| Else\right) = \begin{cases} IW\left(a+1, \boldsymbol{\Sigma} + \boldsymbol{g}_j \boldsymbol{g}_j'\right), if\ \boldsymbol{g}_j \neq 0 \\ IW(a, \boldsymbol{\Sigma}), \quad if\ \boldsymbol{g}_j = 0 \end{cases}$$

The expressions for models with heteroscedastic residuals are very similar and therefore these are omitted. Such expressions can be found in Appendix A along with joint posterior distributions.

*2.3 Model comparison*

*2.3.1 Theoretical approximation to model comparison via Bayes factors and fractional Bayes factors*

Here, the term null model refers to simplified versions of the proposed models in two scenarios. The first one corresponds to the case in which all data are pooled and the factor splitting the complete population into subpopulations is ignored. In the second scenario, the complete population is split into subpopulations and each one of them is analyzed independently. The null model corresponding

to the first scenario was already presented in part I, and for the second scenario, the model for each subpopulation is the same, but only considering data from the corresponding subpopulation. This model is referred to as independent subpopulations model.

In order to find some theoretical approach to compare the full models with their null versions, approximate Bayes factors and fractional Bayes factors are derived in this section. To this end, analytical approximations of multivariate integrals that have to be solved to find marginal likelihoods are derived. The Laplace approximation (Ghosh et al., 2006) is used to solve some of these multivariate integrals. As will be shown in this section, the use of the Laplace approximation requires the matrix $W$ to be of full column rank. This assumption does not hold in many real life situations where $m > n$ and therefore this matrix cannot be of full column rank. However, as more individuals are genotyped, this situation can be found more frequently, especially for chips of intermediate density. Notice that for matrix $W$ to be of full rank, the number of observations in each subpopulation cannot be smaller than $m$; therefore, the requirement is that $n_l \geq m \; \forall \; l = 1,2, \ldots, \mathcal{S}$. As a matter of fact, in countries like the US there exist data sets where the number of genotyped animals exceeds the number of molecular markers in chips like the Illumina 50k (CDCB, 2016). Moreover, in certain cases, some filtering or preselection criteria reduces the set of markers to be included in the analyses and for populations with a large amount of genotyped individuals this could also lead to the full rank scenario. More comments on this will be made in the discussion. Therefore, in real life situations like across country or across breed analysis, the situation $n_l \geq m \; \forall \; l = 1,2, \ldots, \mathcal{S}$ could be observed, thus the assumption of matrix $W$ being of full column rank could be satisfied. Of course, $n_l \geq m \; \forall \; l = 1,2, \ldots, \mathcal{S}$ is not a sufficient condition for matrix $W$ to be of full column rank, but given the structure of this matrix, this would generally be the case except in certain situations, for example, having clones in the same subpopulation.

*Bayes factors*

Bayes factors have generally been interpreted as measures of support in favor of a model provided by data. Lavine and Schervish (1999) showed that what Bayes factors are actually measuring the change in the odds favoring a model once data are observed. The Bayes factor comparing two models denoted as $M_1$ and $M_0$ is defined as:

$$BF_{10} = \frac{f(\boldsymbol{y}|M_1)}{f(\boldsymbol{y}|M_0)}$$

$$= \frac{\int_{\Theta_1} \pi_1(\boldsymbol{\theta}_1) f_1(\boldsymbol{y}|\boldsymbol{\theta}_1) d\boldsymbol{\theta}_1}{\int_{\Theta_0} \pi_0(\boldsymbol{\theta}_0) f_0(\boldsymbol{y}|\boldsymbol{\theta}_0) d\boldsymbol{\theta}_0}$$

where $\boldsymbol{\theta}_i$, $\pi_i(\boldsymbol{\theta}_i)$, $f_i(\boldsymbol{y}|\boldsymbol{\theta}_i)$ and $\Theta_i$ are the parameters, prior, likelihood and parametric space under model $i$, respectively, $i = 1, 2$.

Approximate Bayes factors comparing homogenous marker effect covariance matrix models (Gaussian and spike and slab priors, homoscedastic residuals) and heterogeneous marker effect covariance matrix models (Gaussian and spike and slab priors, homoscedastic residuals) to their null versions were derived. Also, an approximate Bayes factor comparing the heterogeneous marker effect covariance matrix model with heteroscedastic residuals with the independent subpopulations model was found. These approximate Bayes factors were conditioned on the genotypes (i.e., conditioned on $W$ and $W_0$). Therefore, the $\boldsymbol{y}$ component of the likelihood is used. The case when a part of $W$ is not observed is treated at the end of this section.

A brief outline of the derivation of these approximate Bayes factors is presented. In each case, model sub-index 1 corresponds to the full model while sub-index 0 denotes the null model. The Bayes factor comparing homogeneous marker effect covariance matrix models with its null version is denoted $BF_{10W}$ when a Gaussian prior is posed over $\boldsymbol{g}$ and residuals are homoscedastic. Whenever residuals are heteroscedastic the letter $H$ appears in the subindex and when the prior posed over $\boldsymbol{g}$ is spike and slab the letter $G$ is replaced by $SS$. Moreover, the superindex $*$ is used to identify models

with heterogeneous marker effect covariance matrices. The same subindex notation is used for fractional Bayes factors.

In general, let:

$$BF_{10W} = \frac{f(\boldsymbol{y}|W, M_1)}{f(\boldsymbol{y}|W_0, M_0)}.$$

For the homogeneous marker effect covariance matrix model $\boldsymbol{\theta}_1 \coloneqq (\boldsymbol{\theta}, \boldsymbol{\phi})$=$(\{\boldsymbol{g}, \sigma^2, W\}, \{G^0, P^*\})$ and $\boldsymbol{\theta}_0 \coloneqq (\boldsymbol{\theta}_0^*, \boldsymbol{\phi}_0) = \left(\{\boldsymbol{g}_0, \sigma^2, W_0\}, \left\{\sigma_g^2, \boldsymbol{p}_0\right\}\right)$. Let $\mathbb{R}_+$ denote the positive reals. Then:

$$\pi(\boldsymbol{y}, \boldsymbol{\theta}_1) = f(\boldsymbol{y}|\boldsymbol{\theta})\pi(\boldsymbol{\theta}, \boldsymbol{\phi})$$

$$= f(\boldsymbol{y}|\boldsymbol{g}, \sigma^2, W)\pi(\boldsymbol{g}, G^0)\pi(\sigma^2)\pi(W, P^*)$$

then

$$\int_{\mathcal{P}_S^+} \int_{\mathbb{R}^{mS}} \int_{\mathbb{R}_+} f(\boldsymbol{y}|\boldsymbol{g}, \sigma^2, W)\pi(\boldsymbol{g}, G^0)\pi(\sigma^2)\, d\sigma^2 d\boldsymbol{g} dG^0 = f(\boldsymbol{y}|W)$$

$$= \int_{\mathcal{P}_S^+} \pi(G^0) \left( \int_{\mathbb{R}^{mS}} \int_{\mathbb{R}_+} f(\boldsymbol{y}|\boldsymbol{g}, \sigma^2, W)\pi(\boldsymbol{g}|G^0)\pi(\sigma^2)\, d\sigma^2 d\boldsymbol{g} \right) dG^0$$

Thus, the previous multiple integral has to be solved in order to find $f(\boldsymbol{y}|W)$. An analytic expression for the inner integral $\int_{\mathbb{R}^{mn}} \int_{\mathbb{R}_+} f(\boldsymbol{y}|\boldsymbol{g}, \sigma^2, W)\pi(\boldsymbol{g}|G^0)\pi(\sigma^2)\, d\sigma^2 d\boldsymbol{g}$ is approximated using the Laplace approximation (Ghosh et al., 2006). As shown in appendix B, after obtaining this approximation, the external integral can be found in a closed form. The Laplace method is based on a second order Taylor series expansion and allows finding an approximation to integrals of the form:

$$I = \int_{\mathbb{R}^p} q(\boldsymbol{\theta}) e^{nh(\boldsymbol{\theta})} d\boldsymbol{\theta},$$

where $q$ and $h$ are smooth functions of $\boldsymbol{\theta}$ and $h$ has a unique maximum at $\widehat{\boldsymbol{\theta}}$. In Bayesian statistics, $nh(\boldsymbol{\theta})$ is usually taken to be the log-likelihood or the log of the unnormalized posterior. Hence, $\widehat{\boldsymbol{\theta}}$ can

be the MLE or the posterior mode when the posterior is unimodal. The Laplace approximation has the form (Ghosh et al., 2006):

$$I = e^{nh(\widehat{\boldsymbol{\theta}})}(2\pi)^{p/2}n^{-p/2}\left|\Delta_h\left(\widehat{\boldsymbol{\theta}}\right)\right|^{-1/2}q\left(\widehat{\boldsymbol{\theta}}\right)\left(1+O(n^{-1})\right),$$

where $p = \dim(\boldsymbol{\theta})$ and $\left|\Delta_h\left(\widehat{\boldsymbol{\theta}}\right)\right|$ is the determinant of the Hessian matrix of $-h$ evaluated at $\widehat{\boldsymbol{\theta}}$. The inner integral in $f(\boldsymbol{y}|W)$ can be written as:

$$\int_{\mathbb{R}^{m\mathcal{S}}}\int_{\mathbb{R}_+}\pi(\boldsymbol{g}|G^0)\pi(\sigma^2)e^{\ln f(\boldsymbol{y}|\boldsymbol{g},\sigma^2,W)}\,d\sigma^2 d\boldsymbol{g} \coloneqq \int_{\mathbb{R}^{m\mathcal{S}+1}} q(\boldsymbol{\theta}^*)e^{nh(\boldsymbol{\theta}^*)}d\boldsymbol{\theta}^*,$$

where $\boldsymbol{\theta}^* \coloneqq (\boldsymbol{g},\sigma^2)$.

Under the assumption that $f(\boldsymbol{y}|\boldsymbol{g},\sigma^2,W)$ has a unique maximum at $\widehat{\boldsymbol{\theta}}^* \coloneqq (\widehat{\boldsymbol{g}},\hat{\sigma}^2)$, Laplace approximation can be used. The $\boldsymbol{y}$ component of the likelihood function is a $MVN(Wg,\sigma^2 I)$. Therefore, following standard results from linear models theory, if $W$ is of full column rank then, $\widehat{\boldsymbol{g}} = (W'W)^{-1}W'\boldsymbol{y}$ is the MLE of $\boldsymbol{g}$, and $\hat{\sigma}^2 = \frac{\|\boldsymbol{y}-W\widehat{\boldsymbol{g}}\|^2}{n} = \frac{\boldsymbol{y}'(I-H_W)\boldsymbol{y}}{n} = \frac{(n-r)}{n}S^2$ is the MLE of $\sigma^2$, where $S^2 = \frac{\boldsymbol{y}'(I-H_W)\boldsymbol{y}}{n-r}$ is the least squares estimator of $\sigma^2$, $r = rank(W'W) = m\mathcal{S}$ and $H_W = W(W'W)^{-1}W'$ is the projection matrix onto the column space of $W$.

After computing all the required expressions and making algebraic simplifications (see Appendix B), it follows that:

$$BF_{10GW}$$

$$\approx \left(\frac{|\boldsymbol{\Sigma}|}{b}\right)^{\frac{a}{2}}\left(\frac{\left|\boldsymbol{\Sigma}+\sum_{j=1}^{m}\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|}{b+\sum_{j=1}^{m}\hat{g}_{0j}^2}\right)^{-\left(\frac{a+m}{2}\right)}\left(\frac{SSR}{SSR_0}\right)^{-\left(\frac{n+v+2}{2}\right)}\frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}}\left(\frac{|W_0{}'W_0|}{|W'W|}\right)^{\frac{1}{2}}$$

$$\times \exp\left(\frac{-n\tau^2}{2}\left(\frac{1}{SSR}-\frac{1}{SSR_0}\right)\right)\left(\frac{2}{n}\right)^{\frac{m(\mathcal{S}-1)}{2}}\left(\prod_{l=2}^{\mathcal{S}}\frac{\Gamma\left(\frac{a+m+1-l}{2}\right)}{\Gamma\left(\frac{a+1-l}{2}\right)}\right)$$

where $SSR = \boldsymbol{y}'(I - H_W)\boldsymbol{y},\ SSR_0 = \boldsymbol{y}'\left(I - H_{W_0}\right)\boldsymbol{y},\ H_{W_0} = W_0(W_0'W_0)^{-1}W_0',\ S_0^2 = \frac{\|\boldsymbol{y} - W_0\widehat{\boldsymbol{g}}_0\|^2}{n - r_0}, r_0 = rank(W_0'W_0) = m,\ \widehat{\boldsymbol{g}}_0 = (W_0'W_0)^{-1}W_0'\boldsymbol{y}$.

Following similar steps (see Appendix B),

$$BF_{10GW}^* = \frac{f(\boldsymbol{y}|W, M_1^*)}{f(\boldsymbol{y}|W_0, M_0^*)}$$

$$\approx \left(\frac{|\boldsymbol{\Sigma}|}{b}\right)^{\frac{am}{2}} \prod_{j=1}^{m}\left(\frac{\left|\boldsymbol{\Sigma} + \widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|}{b + \hat{g}_{0j}^2}\right)^{-\left(\frac{a+1}{2}\right)} \left(\frac{SSR}{SSR_0}\right)^{-\left(\frac{n+v+2}{2}\right)} \frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}} \left(\frac{|W_0'W_0|}{|W'W|}\right)^{\frac{1}{2}}$$

$$\times \exp\left(\frac{-n\tau^2}{2}\left(\frac{1}{SSR} - \frac{1}{SSR_0}\right)\right)\left(\frac{2}{n}\right)^{\frac{m(\mathcal{S}-1)}{2}} \left(\prod_{l=2}^{\mathcal{S}} \frac{\Gamma\left(\frac{a+2-l}{2}\right)}{\Gamma\left(\frac{a+1-l}{2}\right)}\right)^m.$$

$$BF_{10GWH}^* \approx \left(\frac{|\boldsymbol{\Sigma}|}{b^{\mathcal{S}}}\right)^{\frac{am}{2}} \prod_{j=1}^{m}\left(\frac{\left|\boldsymbol{\Sigma} + \widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|}{\prod_{l=1}^{\mathcal{S}}\left(b + \hat{g}_{0jl}^2\right)}\right)^{-\left(\frac{a+1}{2}\right)} \left(\prod_{l=2}^{\mathcal{S}} \frac{\Gamma\left(\frac{a+2-l}{2}\right)\Gamma\left(\frac{a}{2}\right)}{\Gamma\left(\frac{a+1-l}{2}\right)\Gamma\left(\frac{a+1}{2}\right)}\right)^m$$

$$BF_{10SSW} \approx (2\pi)^{m(\mathcal{S}+1)/2}\left(\frac{SSR}{SSR_0}\right)^{-\left(\frac{n+v+2}{2}\right)} \frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}} \left(\frac{|W_0'W_0|}{|W'W|}\right)^{\frac{1}{2}}$$

$$\times \exp\left(\frac{-n\tau^2}{2}\left(\frac{1}{SSR} - \frac{1}{SSR_0}\right)\right)\left(\frac{2}{n}\right)^{\frac{m(\mathcal{S}-1)}{2}} \left(\frac{|\boldsymbol{\Sigma}|}{b}\right)^{\frac{a}{2}} \frac{\Gamma\left(\frac{a}{2}\right)}{\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)}$$

$$\times \frac{\sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}}\boldsymbol{\pi}^i(1-\boldsymbol{\pi})^{m-i}2^{\mathcal{S}(m-i)/2}\Gamma_{\mathcal{S}}\left(\frac{a+m-i}{2}\right)\left|\boldsymbol{\Sigma} + \sum_{k:g_k\in\delta_{l0}^c}\widehat{\boldsymbol{g}}_k\widehat{\boldsymbol{g}}_k'\right|^{-\left(\frac{a+m-i}{2}\right)}}{\sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}}\boldsymbol{\pi}^i(1-\boldsymbol{\pi})^{m-i}2^{(m-i)/2}\Gamma\left(\frac{a+m-i}{2}\right)\left|b + \sum_{k:g_k\in\delta_{l0}^c}\hat{g}_{k0}^2\right|^{-\left(\frac{a+m-i}{2}\right)}}$$

$$BF_{10SSW}^* \approx (2\pi)^{m(\mathcal{S}+1)/2}\left(\frac{SSR}{SSR_0}\right)^{-\left(\frac{n+v+2}{2}\right)} \frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}} \left(\frac{|W_0'W_0|}{|W'W|}\right)^{\frac{1}{2}}$$

$$\times \exp\left(\frac{-n\tau^2}{2}\left(\frac{1}{SSR} - \frac{1}{SSR_0}\right)\right)\left(\frac{2}{n}\right)^{\frac{m(\mathcal{S}-1)}{2}} \left(\frac{|\boldsymbol{\Sigma}|}{b}\right)^{\frac{-1}{2}} \left(\frac{\Gamma\left(\frac{a}{2}\right)}{\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)}\right)^m$$

$$\times \frac{\sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}}\boldsymbol{\pi}^{i}(1-\boldsymbol{\pi})^{m-i}2^{-\mathcal{S}i/2}\left(\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)\right)^{i}\left(\Gamma_{\mathcal{S}}\left(\frac{a+1}{2}\right)\right)^{m-i}\prod_{k:g_k\in\delta_{l0}^{c}}\frac{1}{|1+\widehat{\boldsymbol{g}}_k\boldsymbol{\Sigma}^{-1}\widehat{\boldsymbol{g}}_k'|^{\left(\frac{a+1}{2}\right)}}}{\sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}}\boldsymbol{\pi}^{i}(1-\boldsymbol{\pi})^{m-i}2^{-i/2}\left(\Gamma\left(\frac{a}{2}\right)\right)^{i}\left(\Gamma\left(\frac{a+1}{2}\right)\right)^{m-i}\prod_{k:g_k\in\delta_{l0}^{c}}\frac{1}{|1+\hat{g}_{0k}^{2}b^{-1}|^{\left(\frac{a+1}{2}\right)}}}$$

Before presenting fractional Bayes factors, the following result comparing $SSR_0$ and $SSR$ in the particular case of our models is presented and proven. This result will be used in the discussion section to help in the interpretation of Bayes factors and fractional Bayes factors.

***Result 1*** For the models considered in this study, the following inequality holds: $SSR_0 \geq SSR$.

**Proof**

Let $SSM_1 = \boldsymbol{y}'H_W\boldsymbol{y}$ and $SSM_0 = \boldsymbol{y}'H_{W_0}\boldsymbol{y}$. Thus, proving that $SSR_0 \geq SSR$ is equivalent to prove that $SSM_1 \geq SSM_0$. Let $C(W_0)$ be the column space of $W_0$ and $C(W)$ the column space of $W$. Now, it is proven that $C(W_0) \preccurlyeq C(W)$, where the notation "$C(W_0) \preccurlyeq C(W)$" means that $C(W_0)$ is a subspace of $C(W)$. Let $\boldsymbol{z} \in C(W_0)$, then $\exists\ \boldsymbol{a} \in \mathbb{R}^m$ such that $\boldsymbol{z} = W_0\boldsymbol{a}$, that is,

$$\boldsymbol{z} = \begin{bmatrix} W_1\boldsymbol{a} \\ \vdots \\ W_{\mathcal{S}}\boldsymbol{a} \end{bmatrix}.$$

Similarly, let $\boldsymbol{w} \in C(W)$, then $\exists\ \boldsymbol{b} \in \mathbb{R}^{m\mathcal{S}}$ such that $\boldsymbol{w} = W\boldsymbol{b}$. Without loss of generality vector $\boldsymbol{b}$ can be partitioned as $\boldsymbol{b} = (\boldsymbol{b}_1, \ldots, \boldsymbol{b}_{\mathcal{S}})$ where $\boldsymbol{b}_l \in \mathbb{R}^m\ \forall\ l = 1,2,\ldots,\mathcal{S}$. Then $\boldsymbol{w}$ is of the form

$$\boldsymbol{w} = \begin{bmatrix} W_1\boldsymbol{b_1} \\ \vdots \\ W_{\mathcal{S}}\boldsymbol{b}_{\mathcal{S}} \end{bmatrix}.$$

In particular, if $\boldsymbol{b}_l = \boldsymbol{a}\ \forall\ l = 1,2,\ldots,\mathcal{S}$, it follows that $\boldsymbol{z}$ also has the form of an element of $C(W)$, that is, $\boldsymbol{z} \in C(W)$. Clearly, $\boldsymbol{w}$ cannot be written as a linear combination of the columns of $W_0$; therefore, $C(W_0) \preccurlyeq C(W)$. Applying theorem B.47 of Christensen (2011), it follows that $H_W - H_{W_0}$ is an orthogonal projection. By properties of orthogonal projections (Harville, 2000) it follows that

$H_W - H_{W_0}$ is a semi-positive definite matrix, and consequently $\boldsymbol{y}'\left(H_W - H_{W_0}\right)\boldsymbol{y} \geq 0 \Leftrightarrow \boldsymbol{y}'H_W\boldsymbol{y} \geq \boldsymbol{y}'H_{W_0}\boldsymbol{y}$.

■

*Fractional Bayes factors*

O'Hagan (1994; 1995) proposed a non-subjective Bayes factor known as fractional Bayes factor which uses a fraction $c$ of the likelihood resulting in a "partial" Bayes factor having the following form:

$$FBF_{10} = BF_{10}\frac{\int_{\Theta_0}\pi_0(\boldsymbol{\theta}_0)\left(f_0(\boldsymbol{y}|\boldsymbol{\theta}_0)\right)^c d\boldsymbol{\theta}_0}{\int_{\Theta_1}\pi_1(\boldsymbol{\theta}_1)\left(f_1(\boldsymbol{y}|\boldsymbol{\theta}_1)\right)^c d\boldsymbol{\theta}_1}.$$

Thus, given $W$, the fractional Bayes factor for the homogeneous marker effect covariance matrix model with homoscedastic residuals and Gaussian prior for $\boldsymbol{g}$ has the form:

$$FBF_{10GW} = BF_{10GW}\frac{f_c(\boldsymbol{y}|W_0, M_{0G})}{f_c(\boldsymbol{y}|W, M_{1G})}$$

$$= BF_{10GW}\frac{\int_{\mathbb{R}_+}\pi\left(\sigma_g^2\right)\left(\int_{\mathbb{R}^m}\int_{\mathbb{R}_+}\left(f_0(\boldsymbol{y}|\boldsymbol{g_0}, \sigma_e^2, W)\right)^c\pi\left(\boldsymbol{g_0}|\sigma_g^2\right)\pi(\sigma_e^2)\,d\sigma_e^2 d\boldsymbol{g_0}\right)d\sigma_g^2}{\int_{\mathcal{P}_S^+}\pi(G^0)\left(\int_{\mathbb{R}^{mS}}\int_{\mathbb{R}_+}\left(f_1(\boldsymbol{y}|\boldsymbol{g}, \sigma^2, W)\right)^c\pi(\boldsymbol{g}|G^0)\pi(\sigma^2)\,d\sigma^2 d\boldsymbol{g}\right)dG^0}$$

Hence, $\ln\left(f_i(\boldsymbol{y}|\boldsymbol{\theta}_i)\right)^c, i = 0,1$, and their corresponding Hessian matrices evaluated at the MLE have to be found in order to find the Laplace approximation to the integrals inside the brackets in the numerator and denominator of $FBF_{10GW}$. This is easily done because $\ln\left(f_i(\boldsymbol{y}|\boldsymbol{\theta}_i)\right)^c = c\ln f_i(\boldsymbol{y}|\boldsymbol{\theta}_i)$. The determinants of the negative Hessian matrices are now denoted by $\widetilde{D}_0, \widetilde{D}_1$ and they satisfy: $\widetilde{D}_0 = c^{m+1}D_0$ and $\widetilde{D}_1 = c^{mS+1}D_1$. The approximate $FBF_{10GW}$ is denoted as $\overline{FBF}_{10GW}$.

Fractional Bayes factors derived in this study were $\overline{FBF}_{10SSW}$, $\overline{FBF}^*_{10SSW}$ and $\overline{FBF}^*_{10GHW}$. It turned out that $\overline{FBF}_{10GW} = \overline{FBF}^*_{10GW}$ because the components making $\overline{BF}_{10GW}$ different from $\overline{BF}^*_{10GW}$ cancelled when multiplying them by $\frac{f_c(\boldsymbol{y}|W_0, M_0)}{f_c(\boldsymbol{y}|W, M_1)}$ and $\frac{f_c(\boldsymbol{y}|W_0, M_0^*)}{f_c(\boldsymbol{y}|W, M_1^*)}$ respectively. For details on the

derivation see Appendix B. Moreover, the same cancellation happened when deriving $\overline{FBF}_{10SSW}$ and $\overline{FBF}^{*}_{10SSW}$. The resulting expression was:

$$\overline{FBF}_{10GW} = \overline{FBF}^{*}_{10GW} = \overline{FBF}_{10SSW} = \overline{FBF}^{*}_{10SSW} \coloneqq \overline{FBF}_{10W}$$

$$= c^{m(\mathcal{S}-1)/2}\left(\frac{SSR}{SSR_0}\right)^{\frac{n(c-1)}{2}}\frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}}.$$

Notice that in the case $m > n$ where $W$ and $W_0$ are not of full column rank, this expression is invariant to the choice of the generalized inverses $(W'W)^{-}$ and $(W_0{}'W_0)^{-}$. This follows because of the uniqueness of the projection operator onto the column space of $W$, $H_W$ (Harville, 2000), which implies that $SSR$ and $SSR_0$ are invariant to the choice of the generalized inverses. The approximate fractional Bayes factor $\overline{FBF}^{*}_{10GHW}$ was equal to 1 (see Appendix B for details). Thus, it does not provide information for comparing the corresponding models.

Based on the fact that the $\overline{FBF}_{10W}$ is invariant to the choice of generalized inverses of $W'W$ and $W_0{}'W_0$ when $m > n$, a brief discussion about the possible use of this criterion in the non-full rank case is provided in Appendix C. The issue is that the derivation that led to the fractional Bayes factor in the full rank case cannot be applied to the non-full rank case due to the fact that $|W'W| = |W_0'W_0| = 0$ and $(W'W)^{-1}$ and $(W_0'W_0)^{-1}$ do not exist. Although expressions involving these quantities cancel later on, it is clear that the derivations presented in Appendix B do not justify using $\overline{FBF}_{10W}$ in the non-full rank case.

These Bayes factors are useful for carrying out the conventional model selection conditioned on $W$, that is, conditioned on the observed genotypes. When part of $W$ is not observed, the joint distribution of $\boldsymbol{y}$ and $W^N$ given $W^{\sigma}$ can be obtained and then summing over the set $\mathcal{G}^N$ yields Bayes factors and fractional Bayes factors conditioned on $W^{\sigma}$. Recall that $BF_{10W} = \frac{f(\boldsymbol{y}|W,M_1)}{f(\boldsymbol{y}|W_0,M_0)}$, to find $BF_{10W^{\sigma}} = \frac{f(\boldsymbol{y}|W^{\sigma}M_1)}{f(\boldsymbol{y}|W_0^{\sigma}M_0)}$ the following computation has to be performed:

$$f(\boldsymbol{y}|W^{\sigma}, M_1) = \sum_{\mathcal{G}^N} \pi(\boldsymbol{y}, W^N|W^{\sigma}, M_1)$$

$$= \sum_{\mathcal{G}^N} f(\boldsymbol{y}|W, M_1)\pi(W^N|W^{\sigma}, M_1)$$

$$= \sum_{\mathcal{G}^N} \left\{ f(\boldsymbol{y}|W, M_1) \int_{\Omega} \pi(W^N|W^{\sigma}, P^*)\pi(P^*)dP^* \right\}.$$

For $\boldsymbol{r}$ known:

$$\pi(W^N|W^{\sigma}, M_1) = \prod_{j=1}^{m} \int_{\Omega_j^r} \pi\left(\boldsymbol{w}_j^N \middle| \boldsymbol{w}_j^{\sigma}, \boldsymbol{p}_j\right)\pi\left(\boldsymbol{p}_j|\boldsymbol{r}\right)d\boldsymbol{p}_j$$

where $\Omega_j^r \coloneqq \left\{\boldsymbol{p}_j \in \mathbb{R}^{\mathcal{S}} \middle| 0 < p_{lj} \leq r_l \; \forall \, l, \sum_{l=1}^{\mathcal{S}} r_l = 1\right\}$ and $\Omega = \Omega_1^r \times \cdots \times \Omega_m^r$ is the support of the distribution of $P$. For all $j$, the pmf $\pi\left(\boldsymbol{w}_j^N \middle| \boldsymbol{w}_j^{\sigma}, \boldsymbol{p}_j\right)$ can be found using Bayes theorem as $\pi\left(\boldsymbol{w}_j^N \middle| \boldsymbol{w}_j^{\sigma}, \boldsymbol{p}_j\right) = \pi\left(\boldsymbol{w}_j \middle| \boldsymbol{p}_j\right)/\pi\left(\boldsymbol{w}_j^{\sigma} \middle| \boldsymbol{p}_j\right)$, but computing $\pi\left(\boldsymbol{w}_j^{\sigma} \middle| \boldsymbol{p}_j\right)$ requires $\sum_{\mathcal{G}^N} \pi\left(\boldsymbol{w}_j \middle| \boldsymbol{p}_j\right)$ which can be unfeasible from the computational point of view. Alternatively, $\pi(W^N|W^{\sigma}, P^*)$ can be derived from first principles by noticing that the dependence on $W^{\sigma}$ comes from the term where genotypes of individuals are conditioned on parental genotypes and then proceeding as in section 2.1.1 of part I. Using the expressions derived in section 2.2.1 of part I and assuming $\boldsymbol{r}$ known:

$$\pi(W^N|W^{\sigma}, M_1) \propto$$

$$2^{n_N^H} \prod_{j=1}^{m} \int_{\Omega_j^r} p_{(\mathcal{S}+1)j}^{\alpha_{\mathcal{S}+1}-1} \prod_{l=1}^{\mathcal{S}} \left\{ \frac{1}{r_l^{2f_{lj_N}}} p_{lj}{}^{n_{lN}^{B_j}+\alpha_l-1}\left(r_l - p_{lj}\right)^{n_{lN}^{A_j}} \prod_{i'=f_{lj_N}+1}^{n_{lj_N}} \pi\left(w_{i'j}^{l} \middle| w_{S_{i'j}}, w_{D_{i'j}}\right) \right\} d\boldsymbol{p}_j$$

where $f_{lj_N}$ is the number of founders with missing genotypes at locus $j$ in subpopulation $l$, $n_{lj_N}$ is the total number of individuals with missing genotypes at locus $j$ in subpopulation $l$. Given that $\prod_{i'=f_{lj_N}+1}^{n_{lj_N}} \pi\left(w_{i'j}^{l} \middle| w_{S_{i'j}}, w_{D_{i'j}}\right)$ does not depend on $P^*$, the problem of finding $\pi(W^N|W^{\sigma}, M_1)$ involves the evaluation of $m$ integrals of the form:

$$\int_{\Omega_j^r} p_{(\mathcal{S}+1)j}^{\alpha_{\mathcal{S}+1}-1} \prod_{l=1}^{\mathcal{S}} \left\{ {p_{lj}}^{n_{l_N}^{B_j}+\alpha_l-1} \left(r_l - p_{lj}\right)^{n_{l_N}^{A_j}} \right\} d\boldsymbol{p}_j,$$

this integral corresponds to the expectation of the function $\prod_{l=1}^{\mathcal{S}} \left(r_l - p_{lj}\right)^{n_{l_N}^{A_j}}$ of the random vector $\boldsymbol{p}_j$ taken over $\pi\left(\boldsymbol{p}_j|\boldsymbol{r}\right)$. It does not have a closed form solution, but these integrals could be evaluated numerically in order to find a numerical approximation to $\pi(W^N|W^\sigma, M_1)$. A similar situation occurs when $\boldsymbol{r}$ is not known, that is, integrals with no closed form solutions have to be evaluated in order to find $\pi(W^N|W^\sigma, M_1)$.

Notice that matrices $W$ and $W_0$ contain the same random variables but in different arrays. Consequently, $W^N$ and $W^\sigma$ are the same in both cases and the analytic form of $\pi(W_0|\boldsymbol{p}_0)$, can be easily derived from $\pi(W|P^*)$ by setting $\mathcal{S} = 1$ and taking into account that the prior posed over $\boldsymbol{p}_0$ is the product of $m$ $Beta(\alpha, \beta)$ densities.

$$f(\boldsymbol{y}|W^\sigma, M_0) = \sum_{\mathcal{G}^N} f(\boldsymbol{y}|W_0, M_0)\pi(W^N|W^\sigma, M_0)$$

where $\pi(W^N|W^\sigma, M_0) = \int_{\Omega_0} \pi(W^N|W^\sigma, \boldsymbol{p}_0)\pi(\boldsymbol{p}_0)d\boldsymbol{p}_0$, $\Omega_0 = [0,1] \times [0,1] \times \cdots \times [0,1]$, an $m$ −dimensional unit hypercube.

$$\pi(W^N|W^\sigma, \boldsymbol{p}_0) = 2^{n_N^H} \prod_{j=1}^{m} \left\{ {p_j}^{n_N^{B_j}} \left(1 - p_j\right)^{n_N^{A_j}} \prod_{i'=f_{Nj}+1}^{n_{Nj}} \pi\left(w_{i'j}|w_{S_{i'j}}, w_{D_{i'j}}\right) \right\},$$

then, using the fact that $n_N^{B_j} + n_N^{A_j} = 2f_{Nj}$ (which is twice the total number of founders with missing genotypes at locus $j$), it follows that:

$$\pi(W^N|W^\sigma, M_0) = \frac{2^{n_N^H}}{B(\alpha, \beta)^m} \prod_{j=1}^{m} \prod_{i'=f_{Nj}+1}^{n_{Nj}} \pi\left(w_{i'j}|w_{S_{i'}}, w_{D_{i'}}\right) \int_0^1 {p_j}^{n_N^{B_j}+\alpha-1} \left(1 - p_j\right)^{n_N^{A_j}+\beta-1} dp_j$$

$$= \frac{2^{n_N^H}}{B(\alpha,\beta)^m} \prod_{j=1}^{m} \left\{ \frac{\Gamma\left(n_N^{B_j} + \alpha\right)\Gamma\left(n_N^{A_j} + \beta\right)}{\Gamma\left(2f_{Nj} + \alpha + \beta\right)} \prod_{i'=f_{Nj}+1}^{n_{Nj}} \pi\left(w_{i'j} \middle| w_{S_{i'j}}, w_{D_{i'j}}\right) \right\},$$

where $n_{Nj}$ is the total number of individuals with missing genotypes at locus $j$. Applying properties of the Gamma function (Casella and Berger, 2002; Kosmala 2004) this can be reduced to (see Appendix A):

$$\pi(W^N | W^o, M_0)$$

$$= 2^{n_N^H} \prod_{j=1}^{m} \left\{ \frac{\prod_{k=1}^{n_N^{B_j}} \left(n_N^{B_j} - k + \alpha\right) \prod_{k=1}^{n_N^{A_j}} \left(n_N^{A_j} - k + \beta\right)}{\prod_{k=1}^{2f_{Nj}} \left(2f_{Nj} - k + \alpha + \beta\right)} \prod_{i'=f_{Nj}+1}^{n_{Nj}} \pi\left(w_{i'j} \middle| w_{S_{i'j}}, w_{D_{i'j}}\right) \right\}.$$

Therefore, in the case $\mathcal{S} = 1$, there is an explicit expression for $\pi(W^N | W^o, M_0)$.

Notice that obtaining an approximation to the pdf $f(\boldsymbol{y} | W^o, M_1)$ involves computation of $SSR, \widehat{\boldsymbol{g}}, \left|\boldsymbol{\Sigma} + \sum_{j=1}^{m} \widehat{\boldsymbol{g}}_j \widehat{\boldsymbol{g}}_j'\right|^{(a+m)/2}$ and $|W'W|$ for every possible value of $W^N$. Thus, this could be computationally unfeasible even for small or moderate sample sizes and chip densities.

Regarding interpretation of Bayes factors, their values can be classified according to the recommendations of Raftery (1996). This author proposed a scale to interpret Bayes factors based on a previous scale proposed by Jeffreys (1961); however, Raftery's scale is more granular and more conservative (Raftery, 1996). The scale is as follows: if $BF_{10} < 1$, the evidence is negative (i.e., against model 1), values between 1 and 3 indicate that evidence for model 1 is not worth more than a bare mention, values between 3 and 20 indicate positive evidence in favor of model 1, values between 20 and 150 indicate strong evidence in favor of model 1 and values greater than 150 suggest very strong evidence for model 1.

*2.3.2 Deviance information criterion*

As in part I, another criterion used to compare models is the Deviance Information Criterion (DIC; Spiegelhalter et al., 2002). It combines a measure of goodness of fit based on the posterior distribution with a penalty for model complexity. In part I it was shown that for our family of models $DIC$ can be written as the sum of two components, one computed from the $\boldsymbol{y}$ component of the likelihood and the other from the $W$ component of the likelihood:

$$DIC = -2\log f\left(\boldsymbol{y}\middle|W^{o}, \widehat{W}_B^N, \widehat{\boldsymbol{g}}_B, \hat{R}_B\right) + 2p_{DIC-\boldsymbol{y}} - 2\log f\left(W^{o}\middle|\widehat{W}_B^N, \hat{P}_B^*\right) + 2p_{DIC-W}$$

$$:= DIC_{\boldsymbol{y}} + DIC_W$$

where $p_{DIC-\boldsymbol{y}} = 2\left(\log f\left(\boldsymbol{y}\middle|W^{o}, \widehat{W}_B^N, \widehat{\boldsymbol{g}}_B, \hat{R}_B\right) - E_{W^N,\boldsymbol{g},R,P^*|\boldsymbol{y},W^o}[\log f(\boldsymbol{y}|W,\boldsymbol{g},R)]\right)$ and $p_{DIC-W} = 2\left(f\left(W^{o}\middle|\widehat{W}_B^N, \hat{P}_B^*\right) - E_{W^N,P^*|\boldsymbol{y},W^o}[f(W^{o}|W^N,P^*)]\right)$.

*2.4 Analysis of simulated data*

With the aim of providing an example of the implementation of some of the proposed models and to compare their performance, the two small simulated datasets described in part I were used here as well. For the sake of completeness some minor details about the simulation are provided. After simulating a historical population using a forward-in-time approach, subpopulations were created using individuals pertaining to the historical population as founders. Each subpopulation had different selection criteria, selection pressures, and mating systems. Dataset 1 was comprised of three subpopulations with different number of generations, migration was allowed and the heritability of the trait was high. Dataset 2 consisted of two subpopulations with two generations each, migration was not allowed and the heritability of the trait was low (see Table 2 of companion paper for further details). These simulations were performed using the software QMSIm (Sargolzaei and Schenkel, 2013). For further details, see part I.

These datasets were used to carry out analyses using the following models. Spike and slab prior and heterogeneous marker effect covariance matrices with $\pi_0 = 0.5, \pi_0 = 0.9$ and $\pi_0 = 0.2$ and their null versions. All models assumed homoscedastic residuals. In the results and discussion sections,

results from the models fitted to these datasets in part I will also be considered. Models fit in part I were Multivariate Gaussian prior and homogeneous marker effect covariance matrices, Multivariate Gaussian prior and heterogeneous marker effect covariance matrices, both with homoscedastic residuals. Not all models were used to analyze these data because of the following reasons. Firstly, taking into account that simulations did not consider heteroscedastic residuals, only models with homoscedastic residuals were fit. Secondly, some models have computational issues that make their implementation intractable. This is the case of models with a spike and slab prior over $\boldsymbol{g}$ with homogeneous marker effect covariance matrices. In these models, the full conditional distribution of the covariance matrix $G^0$ involves all the combinations of $i$ out of $m$ markers with null effects for $i = 0,1, \dots, m$; therefore, it is not easy to sample from $\pi(G^0|Else)$ due to the number of combinations being exponential in $m$. As shown in section 2.2.2, for the model with heterogeneous marker effect covariance matrices, it is easy to sample from the full conditional distribution of the covariance matrix of each marker locus which makes its implementation possible.

Data were analyzed using the MCMC algorithm described in part I assuming that $\boldsymbol{r} = \left(\frac{1}{S}, \dots, \frac{1}{S}\right)$ and using the product of $S$ independent uniform $\left(0, \frac{1}{S}\right)$ distributions as proposal for $\pi(P|Else)$. The following criteria for model comparison were computed: approximate Bayes factors and fractional Bayes factors derived in section 2.3.1, the squared correlation between predicted breeding values and phenotypes in the testing populations (predictive ability), squared correlations between true and predicted breeding values in the testing and training populations (accuracy) and DIC.

The hyper-parameter $\pi_0$ was assumed to be given. In practice, values close to 1 are used reflecting the belief that many of the SNP do not have an effect. Alternatively, this hyperparameter can be tuned or a prior can be posed over it in order to reflect uncertainty. Here, three values of this parameter were implemented in the analyses, 0.9, 0.5 and 0.2. This does not correspond to a tuning procedure; it was done only for illustrative purposes. The three values were chosen to reflect

situations in which the prior belief is that a high proportion of marker loci do not have an effect ($\pi_0 = 0.9$), approximately half of them have an effect ($\pi_0 = 0.5$), and a high proportion of markers have an effect ($\pi_0 = 0.2$). In dataset 2, the full genotypes of three individuals (one founder from each subpopulation and a non-founder from subpopulation 1) were not included in the analysis in order to simulate the case of missing genotypes.

For each analysis, 20.000 iterations were run, considering the first 10.000 as burn-ins. In-house R scripts (R Core Team, 2015) were created to accommodate spike and slab priors and to compute Bayes factors and Fractional Bayes factors as well as DIC. Analyses were performed using the University of Florida's high performance computing cluster.

## 3. Results

### *3.1 Bayes factors*

Using the expressions derived in section 2.3.1, approximate Bayes factors and fractional Bayes factors were computed for dataset 1. Recall that $\overline{FBF}_{10GW} = \overline{FBF}^{*}_{10GW} = \overline{FBF}_{10SSW} = \overline{FBF}^{*}_{10SSW}$; therefore, the same expression permits the comparison of models $M_{1G}, M^{*}_{1G}, M_{1SS}$ and $M^{*}_{1SS}$ with their corresponding null models. Because of the same reason that makes the sampling from the full conditional distribution of $G^0$ under model $M_{1SS}$ difficult, approximate Bayes factors for models with spike and slab priors were not computed. According to the Raftery's scale, $\overline{BF}_{10GW}$ and $\overline{BF}^{*}_{10GW}$ suggested very strong evidence in favor of all full models (they were greater than 150) in dataset 1. The same result was found when using the fractional Bayes factor which was computed with $c = 0.5$.

In dataset 2, computation of Bayes factors was not possible because $m > n_1$. Furthermore, even though only three individuals were assumed to be non-genotyped and the number of markers was small, computation of the fractional Bayes factor was not performed due to its computational demands. All evidence provided by the approximate fractional Bayes factors computed using the

posterior means of $W^N$ (which could be seen as a sort of plug-in criteria) was against the full models, that is, all fractional Bayes factors were smaller than 1.

*3.2 DIC, predictive ability and accuracies of predicted breeding values*

In dataset 1, $DIC_W$ is common to all full models and to all null models, i.e., there are only two values. It is due to the fact that there were no missing genotypes (see part I for details). The values were 4717671 for full models, and 6589105 for null models, that is, information coming from observed genotypes provided evidence in favor of the full models. It means that in this population, genotypic data provided support for the assumption of heterogeneous and correlated allelic frequencies when comparing it with the competing assumption that allelic frequencies are the same in all subpopulations.

Tables 2 and 3 contain DIC values for datasets 1 and 2 respectively, whereas Table 4 shows predictive abilities and accuracies for the two datasets. For Tables 2 to 4, the following is the meaning of abbreviations for the different models fitted to datasets 1 and 2: $M_{1G}$= full model with Multivariate Gaussian prior and homogeneous marker effect covariance matrices, $M_{1G}^{*}$ = full model with Multivariate Gaussian prior and heterogeneous marker effect covariance matrices, $M_{1SS0.5}^{*}$ = full model with spike and slab prior, $\pi_0 = 0.5$ and heterogeneous marker effect covariance matrices, $M_{1SS0.9}^{*}$ = full model with spike and slab prior, $\pi_0 = 0.9$ and heterogeneous marker effect covariance matrices, $M_{1SS0.2}^{*}$ = full model with spike and slab prior, $\pi_0 = 0.2$ and heterogeneous marker effect covariance matrices. The remaining models with subindex 1 replaced by 0 correspond to null versions of the corresponding full models.

**Table 2 $\boldsymbol{y}$** component and total DIC for dataset 1

| Model | $\boldsymbol{DIC_y}$ | Total DIC |
|---|---|---|
| $M_{1G}$ | 33702.55 | 4751373.55 |
| $M_{1G}^{*}$ | 11599.05 | 4729270.05 |
| $M_{1SS0.5}^{*}$ | 11604.09 | 4729275.09 |

| | | |
|---|---|---|
| $M^*_{1SS0.9}$ | 11648.94 | 4729319.94 |
| $M^*_{1SS0.2}$ | 11437.05 | 4729108.05 |
| $M_{0G}$ | 15396.32 | 6604501.32 |
| $M^*_{0G}$ | 13008.42 | 6602113.42 |
| $M^*_{0SS0.5}$ | 12502.17 | 6601607.17 |
| $M^*_{0SS0.9}$ | 12625.29 | 6601730.29 |
| $M^*_{0SS0.2}$ | 12137.88 | 6601242.88 |

Therefore, according to the component of total DIC computed from the $\boldsymbol{y}$ component of the likelihood, except for the models with homogeneous marker effect covariance matrices (variances), full models should be preferred over their null versions in this dataset. When considering total DIC, all full models had a smaller DIC. Additionally, the model with the smallest DIC, and therefore the one to be preferred was model $M_{0SSH0.2}$ followed by model $M_{1GH}$. Notwithstanding, the DIC values for models $M_{1GH}, M_{1SSH0.5}, M_{1SSH0.9}$ and $M_{1SSH0.2}$ were close.

**Table 3** $\boldsymbol{y}$ component, $W$ component and total DIC for dataset 2

| **Model** | $\boldsymbol{DIC_y}$ | $\boldsymbol{DIC_W}$ | **Total DIC** |
|---|---|---|---|
| $M_{1G}$ | 1314.0 | 38367.4 | 39681.4 |
| $M^*_{1G}$ | 1328.8 | 38356.4 | 39684.2 |
| $M^*_{1SS0.5}$ | 1313.6 | 38394.9 | 39708.5 |
| $M^*_{1SS0.9}$ | 1304.8 | 38382.7 | 39687.5 |
| $M^*_{1SS0.2}$ | 1323.4 | 38373.8 | 39697.2 |
| $M_{0G}$ | 1365.6 | 38180.3 | 39545.9 |
| $M^*_{0G}$ | 1370.1 | 38179.0 | 39549.1 |
| $M^*_{0SS0.5}$ | 1350.4 | 38173.4 | 39523.8 |
| $M^*_{0SS0.9}$ | 1361.2 | 38195.8 | 39557.0 |
| $M^*_{0SS0.2}$ | 1245.5 | 38178.4 | 39432.9 |

In this dataset the two components of the DIC values and therefore DIC values were similar for all models. The $\boldsymbol{y}$ components of DIC were smaller for the full models except for the model with spike

and slab prior for $\boldsymbol{g}$ and $\pi_0 = 0.2$. Conversely, the $W$ components were smaller for null models as well as total DIC values.

**Table 4** Predictive abilities and accuracies in datasets 1 and 2

| Model | Predictive Ability | | Accuracy in testing population | | Accuracy in Training population | |
|---|---|---|---|---|---|---|
| | Dataset1 | Dataset 2 | Dataset1 | Dataset2 | Dataset1 | Dataset2 |
| $M_{1G}$ | 0.29 | 0.019 | 0.27 | 0.04 | 0.32 | 0.17 |
| $M_{1G}^{*}$ | 0.76 | 0.016 | 0.83 | 0.03 | 0.94 | 0.21 |
| $M_{1SS0.5}^{*}$ | 0.81 | 0.017 | 0.88 | 0.04 | 0.92 | 0.19 |
| $M_{1SS0.9}^{*}$ | 0.81 | 0.018 | 0.88 | 0.04 | 0.90 | 0.14 |
| $M_{1SS0.2}^{*}$ | 0.79 | 0.016 | 0.86 | 0.03 | 0.94 | 0.20 |
| $M_{0G}$ | 0.53 | 0.004 | 0.50 | 0.07 | 0.55 | 0.24 |
| $M_{0G}^{*}$ | 0.83 | 0.013 | 0.88 | 0.05 | 0.88 | 0.23 |
| $M_{0SS0.5}^{*}$ | 0.72 | 0.003 | 0.77 | 0.06 | 0.86 | 0.24 |
| $M_{0SS0.9}^{*}$ | 0.69 | 0.008 | 0.76 | 0.05 | 0.85 | 0.20 |
| $M_{0SS0.2}^{*}$ | 0.72 | 0.009 | 0.79 | 0.05 | 0.79 | 0.24 |

According to the behavior of predictive abilities in dataset 1, the performance of the different models was similar except for $M_{1G}$. The model with the best predictive ability was model $M_{0G}^{*}$ while model $M_{1G}$ had the worst. The accuracies in testing dataset 1 showed a pattern similar to that followed by predictive abilities. The performance of the models was similar except for model $M_{1G}$ which made the poorest job when predicting breeding values and model $M_{0G}$ which had the worst performance of all null models. The highest accuracies of predicted breeding values in testing population 1 were observed for models $M_{1SS0.5}^{*}, M_{1SS0.2}^{*}$, and $M_{0G}^{*}$. Finally, the accuracies of predicted breeding values in the training population showed the same behavior than the other measures, a poorer performance for models with homogeneous covariance matrix (or variance for null models) of marker effects with model $M_{1G}$ having the smallest accuracy. Models with the highest accuracies were $M_{1G}^{*}$ and $M_{1SS0.2}^{*}$.

For dataset 2, predictive abilities and accuracies in the testing sets were very low. Accuracies in training set were slightly larger. All these measures based on squared correlations did not show marked differences between models. Full models had higher predictive abilities and smaller accuracies in testing and training sets.

## 4. Discussion

### 4.1 General features of the models

The set of hierarchical Bayesian linear regression models for simultaneous genome-wide prediction in several subpopulations accounting for randomness of genotypes developed in part I was extended by incorporating spike and slab priors. The slab components of the conditional priors for marker effects were $\mathcal{S}$-variate Gaussian distributions considering homogeneous or heterogeneous covariance matrices (or variances) and the spike component was multivariate mass at zero for full models and univariate mass at zero for null models. Then, in order to provide general criteria for comparison of the proposed models with some null versions of them, approximate Bayes factors and fractional Bayes factors were derived under the assumption that $n_l \geq m \; \forall \; l = 1,2, \ldots, \mathcal{S}$ and the possible use of fractional Bayes factors for the case $m > n$ was briefly discussed. These Bayes factors and fractional Bayes factors were approximations because some of the multiple integrals required to find the marginal distribution of data given a model were approximated via the Laplace method.

Spike and slab priors assign positive mass at zero; therefore, models considering this class of priors can be used for variable selection and they induce a stronger shrinkage towards zero (Gianola, 2013; Xu and Ghosh, 2015). Our spike and slab models can perform variable selection at the marker level, that is, it is assumed that either a given marker has effects in all subpopulations or it does not have effect in any subpopulation. In statistics, this is known as sparsity at the group level (Xu and Ghosh, 2015). Xu and Ghosh (2015) reparametrized the coefficients of the multiple linear regression as the product of a positive diagonal matrix and a vector, i.e., $g_j \coloneqq V_g b_j, j = 1,2, \ldots, m$. Then, they posed

499 independent univariate spike and slab priors for the elements of the positive diagonal matrix and
500 independent multivariate spike and slab priors for $b_j$. This strategy permits to induce two kinds of
501 sparsity, at group level and within group. Thus, an extension of our models that would induce
502 sparsity at the group (i.e., marker) and within group levels would be to consider conditional priors
503 similar those developed in Xu and Ghosh (2015). Therefore, a given marker would have positive
504 probability of having null effects only in a proper subset of subpopulations.
505 Uncertainty on the hyper-parameter $\pi_0$ can be accounted for by posing a prior over it. A usual choice
506 is a Beta distribution or its special case the Uniform(0,1). Implementation of this approach in the
507 models presented here is straightforward. It implies adding one more level in the hierarchy. In this
508 case, the question arising is the impact of this on inferences. Using the Kullback-Leibler divergence,
509 Lehmann and Casella (1998, Theorem 5.7) provide theoretical justification for the idea that
510 parameters that are in lower levels of the hierarchy have a smaller impact on inference.
511 Notwithstanding, this does not mean that the impact of this extra level in the hierarchy is negligible
512 and therefore, if the prior knowledge about $\pi_0$ is poor or null it may be worth to account for
513 uncertainty. As mentioned before, alternatively this parameter can be tuned.
514 Regarding approximate Bayes factors and fractional Bayes factor, those derived here were obtained
515 via Laplace approximation which has an error of order $O(n^{-1})$ (Ghosh et al., 2006). This means that
516 the error of approximation is bounded from above by a constant times $n^{-1}$. There is a refinement
517 based on the Laplace method that allows obtaining an approximation with error of order $O(n^{-2})$
518 when $q(\boldsymbol{\theta})$ is a positive function (Tierney and Kadane, 1986), which is always satisfied in the
519 context of this study (see section 2.3.1). This refinement could be implemented to obtain more
520 accurate approximations of Bayes factors and fractional Bayes factors.
521 Other authors, e.g., Raftery (1996) and Lewis and Raftery (1997) have also used the Laplace method
522 or modifications of it (DiCiccio et al., 1997) to derive approximate Bayes factors. The following

comments regarding the algebraic expressions of Bayes factors and fractional Bayes factors are made for a given dataset, that is, given $\boldsymbol{y}, n, m$ and $W^{\sigma}$. It is well known that for nested models (i.e., the null model corresponds to the full model with some parameters set to zero) $SSR_0 > SSR$ (Searle, 1971). In this case the models are not nested; therefore, this standard result cannot be used. However, Result 1 establishes the relationship between $SSR_0$ and $SSR$ for our models.

Thus, by Result 1, the following component of the algebraic expression for $BF_{10GW}$ is always greater or equal than 1: $\left(\frac{SSR}{SSR_0}\right)^{-\left(\frac{n+\nu+2}{2}\right)}$ and as a consequence it never provides evidence against model 1. Conversely, for $n \geq 2$ the following component is always smaller or equal than 1, that is, it never provides evidence in favor of model 1: $\exp\left(\frac{-n\tau^2}{2}\left(\frac{1}{SSR}-\frac{1}{SSR_0}\right)\right)\left(\frac{2}{n}\right)^{\frac{m(\mathcal{S}-1)}{2}}$. Of course, the strength of the evidence in favor or against model 1 (when $SSR_0 > SSR$) depends on the observed data. Both expressions depend on the data and the hyper-parameters assigned to the residual variance. On the other hand, the following expression

$$\left(\frac{|W_0{}'W_0|}{|W'W|}\right)^{\frac{1}{2}} = \left(\frac{|W_1{}'W_1 + W_2{}'W_2 + \cdots + W_{\mathcal{S}}{}'W_{\mathcal{S}}|}{|W_1{}'W_1||W_2{}'W_2|\cdots|W_{\mathcal{S}}{}'W_{\mathcal{S}}|}\right)^{\frac{1}{2}},$$

depends only on the data. However, there are no general results establishing the relationship between the determinants inside the parenthesis and this is why it cannot be established if this component is always smaller or greater than 1. Of course, these determinants are always positive because of the assumption that all submatrices $W_1, \ldots, W_{\mathcal{S}}$ are of full column rank. Thus, if this component favors model 1 or not depends on each dataset. The following component depends on both, the priors and the data:

$$\frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}}\left(\prod_{l=2}^{\mathcal{S}}\frac{\Gamma\left(\frac{a+m+1-l}{2}\right)}{\Gamma\left(\frac{a+1-l}{2}\right)}\right)\left(\frac{\left|\boldsymbol{\Sigma}+\sum_{j=1}^{m}\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|}{b+\sum_{j=1}^{m}\hat{g}_{0j}^2}\right)^{-\left(\frac{a+m}{2}\right)}.$$

The relative value of this component with respect to 1 cannot be established. Thus, as with the previous component, its contribution to the evidence in favor or against model 1 varies with each dataset. A similar situation occurs with $BF^{*}_{10GW}$ and $BF^{*}_{10GWH}$, while for $BF_{10SSW}$ and $BF^{*}_{10SSW}$ there are new terms induced by the spike and slab priors posed over $\boldsymbol{g}$ and $\boldsymbol{g}_0$ whose relative value with respect to 1 depends on the observed data. However, the following statement can be made for the term involving gamma functions. In its positive domain, the Gamma function has a minimum point at approximate coordinates $(1.461, 0.885)$ (Kosmala, 2004), this implies that after $1.461$ the function is increasing. Furthermore as $x \downarrow 0, \Gamma(x) \to \infty$. Note that for $l = 2,3, \dots, \mathcal{S}$ and $a > \mathcal{S} - 1$ (recall that the inverse Wishart distribution requires this condition) $\frac{a+m+1-l}{2} > \frac{m}{2}$ and $\frac{a+1-l}{2} > 0$. Therefore, given that in genome-wide prediction $m$ has order of magnitude of at least $10^2$, for values of $a$ such that $a + 1 - \mathcal{S} \geq 1.461$ this term is always greater than 1.

Regarding fractional Bayes factors, as mentioned before,

$$FBF_{10GW} = FBF^{*}_{10GW} = FBF_{10SSW} = FBF^{*}_{10SSW}$$

$$= c^{m(\mathcal{S}-1)/2} \left(\frac{SSR}{SSR_0}\right)^{\frac{n(c-1)}{2}} \frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}}$$

due to cancellation of terms making approximate Bayes factors different. Recall that $c \in (0,1)$. As $c \uparrow 1$ and $m$ and $n$ remain constant the fractional Bayes factor approaches $\frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}}$. For $c \in (0,1)$ the exponent $\frac{n(c-1)}{2}$ is always negative and therefore $\left(\frac{SSR}{SSR_0}\right)^{\frac{n(c-1)}{2}}$ never provides evidence against model 1. On the contrary, $c^{m(\mathcal{S}-1)/2}$ provides evidence against model 1; however, as noted before, given $m$ and $\mathcal{S}$, as $c \uparrow 1$ the evidence provided by this component is negligible because the whole expression approaches 1.

559 Some recommendations to choose the value of $c$ are given in O'Hagan (1994) and Ghosh et al.
560 (2006). Finally, the behavior of $\frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}}$ depends on the magnitude of the difference between $SSR$
561 and $SSR_0$ and the number of subpopulations.
562 An important aspect of these approximations is that they require $n_l \geq m \; \forall \; l = 1,2,\ldots,\mathcal{S}$. As
563 discussed in section 2.3.1, the fast growth in the number of genotyped individuals may make this
564 assumption possible for SNP chips of moderate size (i.e., 50 to 100k). However, the availability of
565 denser chips and full sequences implies that $m$ also grows. On one hand, it is said that the higher the
566 number of SNP the better the accuracy of genome-wide predictions because more LD between
567 markers and QTL is "captured". On the other hand, some studies with real data such as Vázquez et
568 al. (2010) in Holstein cattle and de los Campos et al. (2013) in humans have found that using subsets
569 of SNP yields reasonable accuracy of genome-wide predictions. Moreover, the curve relating
570 accuracy to marker density has been reported to reach a plateau for traits as height in humans
571 (Vázquez et al., 2012) which suggests that in some cases not too much accuracy is lost when
572 selecting subsets of SNP using some criteria.
573 Finally, the ability of our models to include non-genotyped individuals allows having a larger $n$,
574 which combined with the factors mentioned before, increases the likelihood of having situations with
575 $n_l \geq m \; \forall \; l = 1,2,\ldots,\mathcal{S}$. The approximate fractional Bayes factor $\overline{FBF}_{10W}$ could be used for the case
576 $m > n$ but there is no formal mathematical justification for it. A brief discussion with an outline of
577 the steps required to justify its use in such case is provided in Appendix C. Thus, the use of this
578 expression for model comparison in the non-full rank case has to be seen as an *ad hoc* approach
579 because there is no formal proof of its validity yet. Therefore, the question if the approximate
580 fractional Bayes factor derived here is also valid for the non-full rank case remains to be formally
581 answered. Thus, refuting this result or establishing a rigorous proof of it is an open problem.
582 4.2 Simulation results

583 Our small simulations correspond to two populations comprised by three and two subpopulations
584 respectively. One trait per population was simulated. In both cases subpopulations had different
585 mating designs, selection criteria, selection pressures and heritabilities. However, these populations
586 display two contrasting scenarios. The first one (dataset 1) corresponded to a population comprised
587 of three subpopulations that diverged by several generations, heritabilities were high, migration was
588 allowed, the number of individuals in each subpopulation was larger than the number of SNP and
589 there were no missing genotypes. Conversely, the second scenario (dataset 2) considered a
590 population comprised by two subpopulations that diverged by only two generations, trait
591 heritabilities were low, there was no migration, the number of individuals was smaller than the
592 number of SNP in one subpopulation (hence the model was not of full rank) and there were missing
593 genotypes.
594 In dataset 1, predictive ability did not suggest a superior predictive capability of full models, that is,
595 models accounting for potential heterogeneity induced by the existence of subpopulations. As shown
596 in Table 4, its values were very similar across models (except for the model with a homogeneous
597 covariance matrix of marker effects which had considerably lower predictive ability). In this dataset,
598 the number of marker loci considered in the analysis was equal to the number of QTL; therefore, it
599 could be expected that the smallest value of $\pi_0$ had the best performance. The different squared
600 correlations between predicted and observed values yielded similar results for the three values of $\pi_0$
601 used here with a slightly better performance for the model with the smallest value of $\pi_0$. While this
602 set of correlations did not provide conclusive evidence in favor of the full models, the DIC, Bayes
603 factors and fractional Bayes factors favored the full models.
604 Due to the low heritabilities in the two subpopulations forming dataset 2, predictive ability and
605 accuracies were very low (Table 4). In this dataset full models had slightly higher predictive abilities
606 than their null versions. Conversely, accuracies of predicted breeding values in training and

607 validation datasets suggested a tiny superiority of null models. Total DIC and
608 $DIC_W$ provided evidence in favor of null models, but differences were not substantial. In addition, the
609 "plug-in" fractional Bayes factors also gave evidence in favor of null models. As in part I, the
610 performance of the fitted models was more similar in dataset 2 than in dataset 1.
611 A broad observation is that when combining the results obtained here with those obtained in the
612 companion paper, the overall behavior observed in part I was kept. In general, what was observed in
613 these small simulations was that under the biological scenario simulated in dataset 1, full models
614 tended to have better performance, whereas in the setting simulated in dataset 2, null models tended
615 to outperform full models. In all cases differences were small (except for models $M_{1G}$ and $M_{0G}$ in
616 dataset 1). Therefore, after including the outputs of the spike and slab models, our results are still in
617 agreement with those found by Olson et al. (2012), Makgahlela et al. (2013), de los Campos et al.
618 (2015) and Lehermeier et al. (2015).
619 **5. Conclusions**
620 This study enlarges the family of hierarchical Bayesian models for across population genome-wide
621 prediction accounting for randomness of genotypes derived in the companion paper (part I) by
622 considering the so called spike and slab priors (multivariate and univariate) for marker allele
623 substitution effects. This class of priors allows a stronger shrinkage towards zero and variable
624 selection at group level. This development concedes even more flexibility to our family of models
625 because the user will have more modelling options that permit to cope with a wider spectrum of
626 biological scenarios. For example, for traits controlled by genes with major effects or controlled by a
627 small number of genes, using spike and slab priors is theoretically advantageous.
628 The approximate Bayes factors and fractional Bayes factors derived here can be used to complement
629 other criteria such as measures of accuracy of predicted breeding values and correlations between
630 predicted breeding values and phenotypes when comparing models. These criteria were derived

under the assumption of a full rank model which is currently satisfied in certain populations and we believe that it will become an increasingly more frequent situation as more individuals are genotyped. The invariance of our approximate fractional Bayes factor to the choice of the generalized inverses of $W'W$ and $W_0'W_0$ seems promising because it allows the use of this criterion in the non-full rank case. However, a formal justification or rejection of this criterion remains an open problem. For now, this criterion might be used *ad hoc*, keeping always in mind the risks that it implies.

In addition to all the possible extensions and refinements of our models discussed in the companion paper, the modification of the spike and slab priors presented here to allow sparsity within group (marker) is another aspect that opens a path for further research.

**Author Contributions**

C.A. Martínez developed modeling strategies, carried out the derivations, wrote the R scripts, designed and made the simulations and wrote the paper. K. Khare advised modeling strategies, reviewed, corrected and discussed the derivations and the statistical aspects of the paper. A. Banerjee advised modeling strategies, reviewed, corrected and discussed the derivations and the statistical aspects of the paper. M.A. Elzo designed the simulation, reviewed, corrected and discussed the genetic aspects of the paper.

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## Appendix A: Joint posteriors, full conditionals and details of some derivations

### Joint posteriors

*Spike and slab prior for $\boldsymbol{g}$, homogeneous marker effect covariance matrix and homoscedastic residuals*

$$\pi(\boldsymbol{g},\sigma^2,W^N,G,P|\boldsymbol{y},W^o) \propto (\sigma^2)^{-\frac{n}{2}}\exp\left(\frac{-1}{2\sigma^2}(\boldsymbol{y}-W\boldsymbol{g})'(\boldsymbol{y}-W\boldsymbol{g})\right)$$

$$\times\sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}}\pi_0^i(1-\pi_0)^{m-i}\prod_{k:g_k\in\delta_{il0}^c} MVN(\boldsymbol{g}_k;\boldsymbol{0},G^0)$$

$$\times|G^0|^{-\frac{1}{2}(a+\mathcal{S}+1)}\exp\left(\frac{-1}{2}tr(\boldsymbol{\Sigma}(G^0)^{-1})\right)$$

$$\times(\sigma^2)^{-\left(\frac{v}{2}+1\right)}\exp\left(\frac{-\tau^2}{2\sigma^2}\right)$$

$$\times\pi(W|P^*)\pi(P^*).$$

*Spike and slab prior for $\boldsymbol{g}$, heterogeneous marker effect covariance matrix and homoscedastic residuals*

$$\pi(\boldsymbol{g},\sigma^2,W^N,G,P|\boldsymbol{y},W^o) \propto (\sigma^2)^{-\frac{n}{2}}\exp\left(\frac{-1}{2\sigma^2}(\boldsymbol{y}-W\boldsymbol{g})'(\boldsymbol{y}-W\boldsymbol{g})\right)$$

$$\times\sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}}\pi_0^i(1-\pi_0)^{m-i}\prod_{k:g_k\in\delta_{il0}^c} MVN(\boldsymbol{g}_k;\boldsymbol{0},G_k)$$

$$\times\prod_{j=1}^{m}|G_j|^{-\frac{1}{2}(a+\mathcal{S}+1)}\exp\left(\frac{-1}{2}tr(\boldsymbol{\Sigma}G_j^{-1})\right),$$

$$\times(\sigma^2)^{-\left(\frac{v}{2}+1\right)}\exp\left(\frac{-\tau^2}{2\sigma^2}\right)$$

$$\times\pi(W|P^*)\pi(P^*)$$

### Full conditionals

*Spike and slab prior for $\boldsymbol{g}$*

Derivations for the heterogeneous marker effect covariance matrix model are presented. The homogeneous marker effect covariance matrix model is simply a special case with covariance matrices satisfying: $G_1 = G_2 = \cdots = G_m = G^0$.

$$\pi(\boldsymbol{g}|Else) \propto \sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}}\left[I_{\delta_{il}}\pi_0^i(1-\pi_0)^{m-i}\prod_{k:g_k\in\delta_{il0}^c} MVN(\boldsymbol{g}_k;\boldsymbol{0},G_k)\right]\times f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)$$

$$\propto \exp\left(-\frac{1}{2}(\boldsymbol{g}'W'W\boldsymbol{g} - 2\boldsymbol{g}'W'\boldsymbol{y})\right)\sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}}\pi_0^i(1-\pi_0)^{m-i}\prod_{k:g_k\in\delta_{il0}^c}\exp\left(-\frac{1}{2}\boldsymbol{g}'G_k^{-1}\boldsymbol{g}\right).$$

743 Notice that under a particular $\delta_{il}$:

$$\begin{aligned}\boldsymbol{g}'W'W\boldsymbol{g} &= \sum_{j=1}^{m}\sum_{h=1}^{m}\boldsymbol{g}_j'W_j'W_h\boldsymbol{g}_h\\ &= \sum_{j=1}^{m}\boldsymbol{g}_j'W_j'\sum_{h=1}^{m}W_h\boldsymbol{g}_h\\ &= \sum_{k:\boldsymbol{g}_k\in\delta_{il0}}\boldsymbol{g}_k'W_k'\sum_{h=1}^{m}W_h\boldsymbol{g}_h + \sum_{k:\boldsymbol{g}_k\in\delta_{il0}^c}\boldsymbol{g}_k'W_k'\sum_{h=1}^{m}W_h\boldsymbol{g}_h\end{aligned}$$

744 but for $\boldsymbol{g}_k \in \delta_{il0}, \boldsymbol{g}_k = 0$, hence, under $\delta_{il}$:

$$\begin{aligned}\boldsymbol{g}'W'W\boldsymbol{g} &= \sum_{k:\boldsymbol{g}_k\in\delta_{il0}^c}\boldsymbol{g}_k'W_k'\sum_{h:\boldsymbol{g}_k\in\delta_{il0}^c}^{m}W_h\boldsymbol{g}_h\\ &= \sum_{k:\boldsymbol{g}_k\in\delta_{il0}^c}\sum_{h:\boldsymbol{g}_k\in\delta_{il0}^c}\boldsymbol{g}_k'W_k'W_h\boldsymbol{g}_h\\ &= \boldsymbol{g}_{\delta_{il0}^c}'W_{\delta_{il0}^c}'W_{\delta_{il0}^c}\boldsymbol{g}_{\delta_{il0}^c}\end{aligned}$$

745 where $\boldsymbol{g}_{\delta_{il0}^c} = (\boldsymbol{g}_{k_1}' \quad \cdots \quad \boldsymbol{g}_{k_{m-i}}')', k:\boldsymbol{g}_k \in \delta_{il0}^c$ corresponds to the vector of dimension $\mathcal{S}(m-i)$
746 with the non-null marker effects under $\delta_{il}$, $W_{\delta_{il0}^c}'$ is the submatrix of the design matrix corresponding
747 to $\boldsymbol{g}_{\delta_{il0}^c}$.

748 Similarly

$$\begin{aligned}\boldsymbol{g}'W'\boldsymbol{y} &= \sum_{k:\boldsymbol{g}_k\in\delta_{il0}^c}\boldsymbol{g}_k'W_k'\boldsymbol{y}\\ &= \boldsymbol{g}_{\delta_{il0}^c}'W_{\delta_{il0}^c}'\boldsymbol{y},\end{aligned}$$

749 in addition, notice that:

$$\sum_{k:\boldsymbol{g}_k\in\delta_{il0}^c}\boldsymbol{g}_k'G_k^{-1}\boldsymbol{g}_k = \boldsymbol{g}_{\delta_{il0}^c}'G_{\delta_{il0}^c}^{-1}\boldsymbol{g}_{\delta_{il0}^c}$$

750 where

$$G_{\delta_{il0}^c}^{-1} = \begin{pmatrix} G_{k_1}^{-1} & & \\ & \ddots & \\ & & G_{k_{m-i}}^{-1}\end{pmatrix}$$

751 therefore,

$$\pi(\boldsymbol{g}|Else) \propto$$

$$\sum_{i=0}^{m}\sum_{l=1}^{\binom{m}{i}} I_{\delta_{il}}\pi_0^i(1-\pi_0)^{m-i}\exp\left(-\frac{1}{2}\left(\boldsymbol{g}_{\delta_{il0}^c}'\left(\frac{W_{\delta_{il0}^c}'W_{\delta_{il0}^c}}{\sigma^2} + G_{\delta_{il0}^c}^{-1}\right)\boldsymbol{g}_{\delta_{il0}^c}\right) - \frac{2}{\sigma^2}\boldsymbol{g}_{\delta_{il0}^c}'W_{\delta_{il0}^c}'\boldsymbol{y}\right)$$

752 i.e.,

$$\pi(\boldsymbol{g}|Else) =$$

$$\sum_{i=0}^{m}\pi_0^i(1-\pi_0)^{m-i}\sum_{l=1}^{\binom{m}{i}}I_{\delta_{il}}\,MVN\left(\boldsymbol{g}_{\delta^c_{ilo}};\left(\frac{W'_{\delta^c_{ilo}}W_{\delta^c_{ilo}}}{\sigma^2}+G^{-1}_{\delta^c_{ilo}}\right)^{-1}\frac{W'_{\delta^c_{ilo}}\boldsymbol{y}}{\sigma^2},\left(\frac{W'_{\delta^c_{ilo}}W_{\delta^c_{ilo}}}{\sigma^2}+G^{-1}_{\delta^c_{ilo}}\right)^{-1}\right).$$

In the case of the full conditional distribution of a single marker effect:

$$\begin{aligned}\pi(\boldsymbol{g}_j|Else)&\propto\left(\pi_0 I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}+(1-\pi_0)MVN(\boldsymbol{g}_j;0,G_j)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}\right)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)\\&\propto\pi_0\exp\left(-\frac{1}{2}\left(\boldsymbol{g}'_{(-j)}W'_{(-j)}W_{(-j)}\boldsymbol{g}_{(-j)}-2\boldsymbol{g}'_{(-j)}W'_{(-j)}\boldsymbol{y}\right)\right)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}\\&+(1-\pi_0)\exp\left(-\frac{1}{2}\left(\boldsymbol{g}'_j\left(W'_jW_j+G_j^{-1}\right)\boldsymbol{g}_j-2\boldsymbol{g}'_jW'_j\left(\boldsymbol{y}-W_{(-j)}\boldsymbol{g}_{(-j)}\right)\right)\right)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}\end{aligned}$$

where $\boldsymbol{g}_{(-j)}$ corresponds to the vector $\boldsymbol{g}$ without subvector $\boldsymbol{g}_j$ and $W_{(-j)}$ corresponds to the design matrix after deleting columns corresponding to marker $j$, and $W_j$ is the design matrix corresponding to $\boldsymbol{g}_j$. Thus, the full conditional of $\boldsymbol{g}_j$ is also a spike and slab distribution. A more explicit form of this distribution can be found by computing the mixing probabilities. To this end:

$$\pi(\boldsymbol{g}_j|Else)=\frac{\pi_0 f(\boldsymbol{y}|W,g,\sigma^2)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}+(1-\pi_0)\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}}{\pi_0 f\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)+(1-\pi_0)\int_{\boldsymbol{g}_j\neq\boldsymbol{0}}\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)\,d\boldsymbol{g}_j}$$

$$\Rightarrow p(\boldsymbol{g}_j=0|Else)=\frac{\pi_0 f(\boldsymbol{y}|W,g,\sigma^2)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}}{\pi_0 f\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)+(1-\pi_0)\int_{\boldsymbol{g}_j\neq\boldsymbol{0}}\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)\,d\boldsymbol{g}_j}$$

let $m\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\sigma^2\right)=\int_{\boldsymbol{g}_j\neq\boldsymbol{0}}\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)\,d\boldsymbol{g}_j$, then:

$$\pi(\boldsymbol{g}_j|Else)=\frac{\pi_0 f(\boldsymbol{y}|W,g,\sigma^2)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}+(1-\pi_0)\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}}{\pi_0 f\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)+(1-\pi_0)m\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}$$

also notice that the pdf $\pi(\boldsymbol{g}_j|Else)$ can be written as $p(\boldsymbol{g}_j=0|Else)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}+\left(1-p(\boldsymbol{g}_j=0|Else)\right)\frac{\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)}{m(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\sigma^2)}I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}$, this follows because

$$\begin{aligned}&p(\boldsymbol{g}_j=0|Else)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}+\left(1-p(\boldsymbol{g}_j=0|Else)\right)\frac{\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)}{m\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}\\&=\frac{\pi_0 f(\boldsymbol{y}|W,g,\sigma^2)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}}{\pi_0 f\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)+(1-\pi_0)m\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}\\&+\left(1-\frac{\pi_0 f(\boldsymbol{y}|W,g,\sigma^2)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}}{\pi_0 f\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)+(1-\pi_0)m\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}\right)\frac{\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)}{m\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}\end{aligned}$$

$$=\frac{\pi_0 f(\boldsymbol{y}|W,g,\sigma^2)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}}{\pi_0 f\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)+(1-\pi_0)m\left(\boldsymbol{y}|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}$$

$$+\left(\frac{(1-\pi_0)m\left(\boldsymbol{y}\middle|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}{\pi_0 f\left(\boldsymbol{y}\middle|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)+(1-\pi_0)m\left(\boldsymbol{y}\middle|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}\right)\frac{\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)}{m\left(\boldsymbol{y}\middle|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}$$

$$=\frac{\pi_0 f(\boldsymbol{y}|W,g,\sigma^2)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}}+(1-\pi_0)\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}}{\pi_0 f\left(\boldsymbol{y}\middle|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)+(1-\pi_0)m\left(\boldsymbol{y}\middle|W,\boldsymbol{g}_{(-j)},\sigma^2\right)}$$
$$=\pi\left(\boldsymbol{g}_j\middle|Else\right).$$

Therefore, the remaining task is finding the explicit form of $p\left(\boldsymbol{g}_j=0\middle|Else\right)$ under the model being considered. Doing some algebra, using the *completing the quadratic form* technique and properties of the multivariate normal distribution it can be shown that:

$$\int_{\boldsymbol{g}_j\neq\boldsymbol{0}}\pi(\boldsymbol{g}_j)f(\boldsymbol{y}|W,\boldsymbol{g},\sigma^2)\,d\boldsymbol{g}_j=(2\pi\sigma^2)^{-n/2}\left|G_j\right|^{-1/2}\exp\left(-\frac{1}{2\sigma^2}\left\|\boldsymbol{y}-W_{(-j)}\boldsymbol{g}_{(-j)}\right\|_2^2\right)$$
$$\times\left|G_{Fj}\right|^{-1/2}\exp\left(\frac{1}{2\sigma^2}\left\|G_{Fj}^{-1/2}W_j'\left(\boldsymbol{y}-W_{(-j)}\boldsymbol{g}_{(-j)}\right)\right\|_2^2\right),$$

where $G_{Fj}:=W_j'W_j+G_j^{-1}$. Now, using the fact that

$$f\left(\boldsymbol{y}\middle|W,\boldsymbol{g}_{(-j)},\boldsymbol{g}_j=0,\sigma^2\right)=(2\pi\sigma^2)^{-n/2}\exp\left(-\frac{1}{2\sigma^2}\left\|\boldsymbol{y}-W_{(-j)}\boldsymbol{g}_{(-j)}\right\|_2^2\right)$$

it follows that

$$p\left(\boldsymbol{g}_j=0\middle|Else\right)=\frac{\pi_0}{\pi_0+(1-\pi_0)\left(\left|G_{Fj}\right|\left|G_j\right|\right)^{-1/2}\exp\left(\frac{1}{2\sigma^2}\left\|G_{Fj}^{-1/2}W_j'\left(\boldsymbol{y}-W_{(-j)}\boldsymbol{g}_{(-j)}\right)\right\|_2^2\right)}.$$

Thus, the full conditional distribution of $\boldsymbol{g}_j$ is a spike and slab distribution where the slab component is a $MVN\left(G_{Fj}^{-1}W_j'\left(\boldsymbol{y}-W_{(-j)}\boldsymbol{g}_{(-j)}\right),G_{Fj}^{-1}\right)$ and the spike is a point mass at 0 in $\mathbb{R}^{\mathcal{S}}$.

*Full conditionals for models with heteroscedastic residuals*

In this case:

$$f(\boldsymbol{y}|W,\boldsymbol{g},R)\propto|V|^{-1/2}\exp\left(-\frac{1}{2}(\boldsymbol{y}-W\boldsymbol{g})'V^{-1}(\boldsymbol{y}-W\boldsymbol{g})\right)$$
$$=\prod_{l=1}^{\mathcal{S}}(\sigma_l^2)^{-n_l/2}\exp\left(-\frac{1}{2\sigma_l^2}(\boldsymbol{y}_l-W_l\boldsymbol{g}_l)'(\boldsymbol{y}_l-W_l\boldsymbol{g}_l)\right).$$

In addition

$$\pi(R)\propto\prod_{l=1}^{\mathcal{S}}(\sigma_l^2)^{-(v/2+1)}\exp\left(-\frac{\tau^2}{2\sigma_l^2}\right).$$

In the following, only the full conditionals that change with respect to the homoscedastic models and those presented in part I are presented.

Under a spike and slab prior for $\boldsymbol{g}$, the full conditionals that change with respect to the homoscedastic residuals model are:

$$\pi(\boldsymbol{g}_j|Else) =$$

$$p(\boldsymbol{g}_j = 0|Else)I_{\{\boldsymbol{g}_j=\boldsymbol{0}\}} + \left(1 - p(\boldsymbol{g}_j = 0|Else)\right) MVN\left(G_{VFj}^{-1}W_j'V^{-1}(\boldsymbol{y} - W_{(-j)}\boldsymbol{g}_{(-j)}), G_{VFj}^{-1}\right)I_{\{\boldsymbol{g}_j\neq\boldsymbol{0}\}}$$

where $G_{VFj}^{-1} = W_j'V^{-1}W_j + (G^0)^{-1}$ and

$$p(\boldsymbol{g}_j = 0|Else) = \frac{\pi_0}{\pi_0 + (1-\pi_0)\left(|G_{VFj}||G_j|\right)^{-1/2}\exp\left(\frac{1}{2}\left\|G_{VFj}^{-1/2}W_j'V^{-1}(\boldsymbol{y} - W_{(-j)}\boldsymbol{g}_{(-j)})\right\|_2^2\right)}$$

The full conditionals $\pi(R|Else)$ and $\pi(W^N|Else)$ change with respect to the homoscedastic model but these are the same as for the model with Gaussian prior presented in part I.

For the model with spike and slab prior for $\boldsymbol{g}$ and heterogeneous marker effect covariance matrices, $\pi(R|Else)$ and $\pi(W|Else)$ also remain unchanged with respect to the model with Gaussian prior. Regarding the full conditional of marker additive effects $\pi(\boldsymbol{g}_j|Else)$, it is similar to the case of the model with homogeneous marker effect covariance matrices, the only difference is that in this model $G_{VFj}^{-1} = W_j'V^{-1}W_j + G_j^{-1}$.

**Algebraic simplification of $\boldsymbol{\pi(W^N|W^\sigma, M_0)}$**

Here we recursively use the following well-known property of the Gamma function: $\Gamma(\alpha+1) = \alpha\Gamma(\alpha)$ as well as the definition of the Beta function.

$$\pi(W^N|W^\sigma, M_0) = \frac{2^{n_N^H}}{B(\alpha,\beta)^m}\prod_{j=1}^{m}\left\{\frac{\Gamma\left(n_N^{B_j}+\alpha\right)\Gamma\left(n_N^{A_j}+\beta\right)}{\Gamma(2f_{Nj}+\alpha+\beta)}\prod_{i'=f_{Nj}+1}^{n_{Nj}}\pi\left(w_{i'j}|w_{S_{i'}j}, w_{D_{i'}j}\right)\right\}$$

$$= 2^{n_N^H}\prod_{j=1}^{m}\left\{\frac{\Gamma\left(n_N^{B_j}+\alpha\right)\Gamma\left(n_N^{A_j}+\beta\right)}{B(\alpha,\beta)\Gamma(2f_{Nj}+\alpha+\beta)}\prod_{i'=f_{Nj}+1}^{n_{Nj}}\pi\left(w_{i'j}|w_{S_{i'}j}, w_{D_{i'}j}\right)\right\},$$

notice that

$$\Gamma(2f_{Nj}+\alpha+\beta) = (2f_{Nj}-1+\alpha+\beta)\Gamma(2f_{Nj}-1+\alpha+\beta)$$
$$= (2f_{Nj}-1+\alpha+\beta)(2f_{Nj}-2+\alpha+\beta)\Gamma(2f_{Nj}-2+\alpha+\beta)$$
$$= (2f_{Nj}-1+\alpha+\beta)\cdots(2f_{Nj}-(2f_{Nj}-1)+\alpha+\beta)\Gamma(2f_{Nj}-(2f_{Nj}-1)+\alpha+\beta)$$
$$= \Gamma(\alpha+\beta)\prod_{k=1}^{2f_{Nj}}(2f_{Nj}-k+\alpha+\beta)$$

$$\Rightarrow B(\alpha,\beta)\Gamma(2f_{Nj}+\alpha+\beta) = \frac{\Gamma(\alpha)\Gamma(\beta)}{\Gamma(\alpha+\beta)}\Gamma(\alpha+\beta)\prod_{k=1}^{2f_{Nj}}(2f_{Nj}-k+\alpha+\beta)$$
$$= \Gamma(\alpha)\Gamma(\beta)\prod_{k=1}^{2f_{Nj}}(2f_{Nj}-k+\alpha+\beta) \qquad (A.1)$$

similarly,

$$\Gamma\left(n_N^{B_j}+\alpha\right)=\Gamma(\alpha)\prod_{k=1}^{n_N^{B_j}}\left(n_N^{B_j}-k+\alpha\right) \qquad (A.2)$$

$$\Gamma\left(n_N^{A_j}+\beta\right)=\Gamma(\beta)\prod_{k=1}^{n_N^{A_j}}\left(n_N^{A_j}-k+\beta\right) \qquad (A.3)$$

consequently, from $(A.1)$, $(A.2)$ and $(A.3)$ it follows that

$$\frac{\Gamma\left(n_N^{B_j}+\alpha\right)\Gamma\left(n_N^{A_j}+\beta\right)}{B(\alpha,\beta)\Gamma\left(2f_{Nj}+\alpha+\beta\right)}=\frac{\Gamma(\alpha)\Gamma(\beta)\prod_{k=1}^{n_N^{B_j}}\left(n_N^{B_j}-k+\alpha\right)\prod_{k=1}^{n_N^{A_j}}\left(n_N^{A_j}-k+\beta\right)}{\Gamma(\alpha)\Gamma(\beta)\prod_{k=1}^{2f_{Nj}}\left(2f_{Nj}-k+\alpha+\beta\right)}$$

$$=\frac{\prod_{k=1}^{n_N^{B_j}}\left(n_N^{B_j}-k+\alpha\right)\prod_{k=1}^{n_N^{A_j}}\left(n_N^{A_j}-k+\beta\right)}{\prod_{k=1}^{2f_{Nj}}\left(2f_{Nj}-k+\alpha+\beta\right)}$$

plugging this expression in $\pi(W^N|W^o,M_0)$ it follows that:

$$\pi(W^N|W^o,M_0)$$

$$=2^{n_N^H}\prod_{j=1}^{m}\left\{\frac{\prod_{k=1}^{n_N^{B_j}}\left(n_N^{B_j}-k+\alpha\right)\prod_{k=1}^{n_N^{A_j}}\left(n_N^{A_j}-k+\beta\right)}{\prod_{k=1}^{2f_{Nj}}\left(2f_{Nj}-k+\alpha+\beta\right)}\prod_{i'=f_{Nj}+1}^{n_{Nj}}\pi\left(w_{i'j}|w_{S_{i'}j},w_{D_{i'}j}\right)\right\}.$$

## Appendix B: Details of the derivation of Bayes factors and fractional Bayes factors

For model $M_{1G}$ the Hessian matrix of the log-likelihood is:

$$H_{1G}=\frac{1}{\sigma^2}\begin{pmatrix}-W'W & \frac{1}{\sigma^2}(W'W\boldsymbol{g}-W'\boldsymbol{y})\\ Sym & \frac{1}{\sigma^2}\left(\frac{n}{2}-\frac{(\boldsymbol{y}-W\boldsymbol{g})'(\boldsymbol{y}-W\boldsymbol{g})}{\sigma^2}\right)\end{pmatrix},$$

thus, matrix $\Delta_h\left(\widehat{\boldsymbol{\theta}}^*\right)$ is:

$$\begin{pmatrix}\frac{W'W}{(n-r)S^2} & \left(\frac{n}{(n-r)S^2}\right)^2(W'W(W'W)^{-1}W'\boldsymbol{y}-W'y)\\ sym & \frac{n^2}{2\left((n-r)S^2\right)^2}\end{pmatrix}$$

$$=\begin{pmatrix}\frac{W'W}{SSR} & 0\\ 0 & \frac{n^2}{2SSR^2}\end{pmatrix},$$

therefore:

$$\left|\Delta_h\left(\widehat{\boldsymbol{\theta}}^*\right)\right|^{1/2} = \frac{n}{SSR^{(m\mathcal{S}+2)/2}}\left(\frac{|W'W|}{2}\right)^{\frac{1}{2}} \coloneqq D_1$$

$$\pi\left(\widehat{\boldsymbol{\theta}}^*\right) = \pi(\widehat{\boldsymbol{g}}|G^0)$$

$$= (2\pi)^{-m\mathcal{S}/2}|G^0|^{-m/2}\exp\left(-\frac{1}{2}(\widehat{\boldsymbol{g}}'((G^0)^{-1}\otimes I)\widehat{\boldsymbol{g}})\right)\frac{(\tau^2)^{v/2}}{\Gamma\left(\frac{v}{2}\right)2^{v/2}}(\hat{\sigma}^2)^{-(v/2+1)}\exp\left(\frac{-\tau^2}{2\hat{\sigma}^2}\right),$$

thus

$$\int_{\mathbb{R}^{m\mathcal{S}}}\int_{\mathbb{R}_+}\pi(\boldsymbol{g}|G^0)\pi(\sigma^2)e^{\ln f(y|\boldsymbol{g},\sigma^2,W)}\,d\sigma^2 d\boldsymbol{g} \approx \frac{1}{D_1}(2\pi)^{-(n+1)/2}\left(\frac{SSR}{n}\right)^{-(n+v+2)/2}\exp\left(-\frac{n}{2}\right)$$

$$\times\frac{(\tau^2)^{v/2}}{\Gamma\left(\frac{v}{2}\right)2^{v/2}}\exp\left(-\frac{n\tau^2}{2SSR}\right)n^{-(m\mathcal{S}+1)/2}|G^0|^{-m/2}\exp\left(-\frac{1}{2}(\widehat{\boldsymbol{g}}'((G^0)^{-1}\otimes I)\widehat{\boldsymbol{g}})\right)$$

$$= \frac{1}{D_1}(2\pi)^{-(n+1)/2}\left(\frac{SSR}{n}\right)^{-(n+v+2)/2}\exp\left(-\frac{n}{2}\right)\frac{(\tau^2)^{v/2}}{\Gamma\left(\frac{v}{2}\right)2^{v/2}}\exp\left(-\frac{n\tau^2}{2SSR}\right)n^{-(m\mathcal{S}+1)/2}$$

$$\times|G^0|^{-m/2}\exp\left(-\frac{1}{2}(\boldsymbol{y}'W(W'W)^{-1}((G^0)^{-1}\otimes I)\widehat{\boldsymbol{g}})(W'W)^{-1}W'\boldsymbol{y}\right).$$

$$\coloneqq \frac{K_1}{D_1}|G^0|^{-m/2}\exp\left(\frac{-1}{2}\boldsymbol{y}'C(W,G^0)\boldsymbol{y}\right),$$

where

$$K_1 = (2\pi)^{-(n+1)/2}\left(\frac{SSR}{n}\right)^{-(n+v+2)/2}\exp\left(-\frac{n}{2}\right)\frac{(\tau^2)^{v/2}}{\Gamma\left(\frac{v}{2}\right)2^{v/2}}\exp\left(-\frac{n\tau^2}{2SSR}\right)n^{-(m\mathcal{S}+1)/2}$$

$$SSR = \boldsymbol{y}'(I-H_W)\boldsymbol{y} = (n-r)S^2$$

$$C(W,G^0) = W(W'W)^{-1}(I\otimes(G^0)^{-1})(W'W)^{-1}W.$$

Then:

$$f(\boldsymbol{y}|W,M_{1G}) \approx \frac{K_1}{D_1}\int_{\mathcal{P}_S^+}\pi(G^0)\,|G^0|^{-m/2}\exp\left(\frac{-1}{2}\boldsymbol{y}'C(W,G^0)\boldsymbol{y}\right)dG^0$$

$$= \frac{K_1|\boldsymbol{\Sigma}|^{a/2}}{D_1 2^{a\mathcal{S}/2}\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)}\int_{\mathcal{P}_S^+}|G^0|^{-(a+m+\mathcal{S}+1)/2}\exp\left(-\frac{1}{2}tr\left(\left(\Sigma+\sum\nolimits_{j=1}^{m}\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right)(G^0)^{-1}\right)\right)dG^0$$

$$= 2^{m\mathcal{S}/2}\frac{K_1}{D_1}\frac{|\boldsymbol{\Sigma}|^{a/2}}{\left|\boldsymbol{\Sigma}+\sum_{j=1}^{m}\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|^{(a+m)/2}}\frac{\Gamma_{\mathcal{S}}\left(\frac{a+m}{2}\right)}{\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)}.$$

The second equality follows by noticing that $\boldsymbol{y}'C(W,G^0)\boldsymbol{y} = \widehat{\boldsymbol{g}}'(I_m\otimes(G^0)^{-1})\widehat{\boldsymbol{g}}$.

The univariate version of the $IW(a,\boldsymbol{\Sigma})$ prior posed over the covariance matrix of marker effects $G^0$ is an $IG\left(\frac{a}{2},\frac{b}{2}\right)$ prior for the marker effect variance $\sigma_g^2$. Therefore, the expression for the null model is easily found by replacing $\mathcal{S}$ by 1, $W$ by $W_0$, the $IW(a,\boldsymbol{\Sigma})$ density by a $IG\left(\frac{a}{2},\frac{b}{2}\right)$ and integrating with

respect to $\sigma_g^2$. The resulting expression is completely analogous with matrix $\mathbf{\Sigma}$ replaced by the scalar $b$ and vectors $\widehat{\boldsymbol{g}}_j$ by scalars $\hat{g}_{0j}$. This relationship holds for other models and their null versions, hence, hereinafter the derivations for the null models are not presented. Thus,

$$f(\boldsymbol{y}|W_0, M_{0G}) \approx 2^{m/2}\frac{K_0}{D_0}\frac{|b|^{a/2}}{\left|b+\sum_{j=1}^{m}\hat{g}_{0j}^2\right|^{(a+m)/2}}\frac{\Gamma\left(\frac{a+m}{2}\right)}{\Gamma\left(\frac{a}{2}\right)}$$

where $K_0$ is $K_1$ with $\mathcal{S}=1$, $SSR$ replaced by $SSR_0 = y'\left(I - H_{W_0}\right)y$, $H_{W_0} = W_0(W_0{}'W_0)^{-1}W_0$, and $S^2$ replaced by $S_0^2 = \frac{\|\boldsymbol{y}-W_0\widehat{\boldsymbol{g}}_0\|^2}{n-r_0}, r_0 = rank(W_0{}'W_0) = m.$

Using these results it follows that:

$$\begin{aligned}
BF_{10GW} &\approx \frac{2^{m\mathcal{S}/2}}{2^{m/2}}\frac{K_1}{K_0}\frac{D_0}{D_1}\left(\frac{\Gamma_{\mathcal{S}}\left(\frac{a+m}{2}\right)}{\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)}\Big/\frac{\Gamma\left(\frac{a+m}{2}\right)}{\Gamma\left(\frac{a}{2}\right)}\right)\left(\frac{|\mathbf{\Sigma}|^{a/2}}{\left|\mathbf{\Sigma}+\sum_{j=1}^{m}\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|^{(a+m)/2}}\Big/\frac{b^{a/2}}{\left(b+\sum_{j=1}^{m}\hat{g}_{0j}^2\right)^{(a+m)/2}}\right)\\
&= \left(\frac{|\mathbf{\Sigma}|}{b}\right)^{\frac{a}{2}}\left(\frac{\left|\mathbf{\Sigma}+\sum_{j=1}^{m}\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|}{b+\sum_{j=1}^{m}\hat{g}_{0j}^2}\right)^{-\left(\frac{a+m}{2}\right)}\left(\frac{SSR}{SSR_0}\right)^{-\left(\frac{n+v+2}{2}\right)}\frac{SSR^{(m\mathcal{S}+2)/2}}{SSR_0^{(m+2)/2}}\left(\frac{|W_0{}'W_0|}{|W'W|}\right)^{\frac{1}{2}}\\
&\quad\times\exp\left(\frac{-n\tau^2}{2}\left(\frac{1}{SSR}-\frac{1}{SSR_0}\right)\right)\left(\frac{2}{n}\right)^{\frac{m(\mathcal{S}-1)}{2}}\left(\prod_{l=2}^{\mathcal{S}}\frac{\Gamma\left(\frac{a+m+1-l}{2}\right)}{\Gamma\left(\frac{a+1-l}{2}\right)}\right).
\end{aligned}$$

The Hessian matrix for model $M_{1G}^*$ does not change with respect to model $M_{1G}$ because the likelihood remains the same, thus:

$$\begin{aligned}
\int_{\mathbb{R}^{m\mathcal{S}}}\int_{\mathbb{R}_+}\pi(\boldsymbol{g}|G)\pi(\sigma^2)e^{\ln f(\boldsymbol{y}|\boldsymbol{g},\sigma^2,W)}\,d\sigma^2 d\boldsymbol{g} &\approx \frac{1}{D_1}(2\pi)^{-(n+1)/2}\left(\frac{SSR}{n}\right)^{-(n+v+2)/2}e^{-n/2}\\
&\quad\times\frac{(\tau^2)^{v/2}}{\Gamma\left(\frac{v}{2}\right)2^{v/2}}\exp\left(-\frac{n\tau^2}{2SSR}\right)n^{-(m\mathcal{S}+1)/2}\prod_{j=1}^{m}\left|G_j\right|^{-1/2}\exp\left(-\frac{1}{2}\left(\widehat{\boldsymbol{g}}_j'G_j^{-1}\widehat{\boldsymbol{g}}_j\right)\right).
\end{aligned}$$

Using this it follows that:

$$\begin{aligned}
\pi(\boldsymbol{y}|W, M_{1G}^*) &\approx \frac{K_1|\mathbf{\Sigma}|^{am/2}}{D_1 2^{am\mathcal{S}/2}\left(\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)\right)^m}\\
&\quad\times\int_{\mathcal{P}_{\mathcal{S}}^+\times\cdots\times\mathcal{P}_{\mathcal{S}}^+}\prod_{j=1}^{m}\left|G_j\right|^{-1(a+\mathcal{S}+2)/2}\exp\left(-\frac{1}{2}tr\left(\mathbf{\Sigma}G_j^{-1}+\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'G_j^{-1}\right)\right)dG\\
&= \frac{K_1|\mathbf{\Sigma}|^{am/2}}{D_1 2^{am\mathcal{S}/2}\left(\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)\right)^m}\prod_{j=1}^{m}\int_{\mathcal{P}_{\mathcal{S}}^+}\left|G_j\right|^{-1(a+\mathcal{S}+2)/2}\exp\left(-\frac{1}{2}tr\left(\left(\mathbf{\Sigma}+\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right)G_j^{-1}\right)\right)dG_j
\end{aligned}$$

$$= \frac{K_1|\boldsymbol{\Sigma}|^{am/2}}{D_1 2^{am\mathcal{S}/2}\left(\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)\right)^m}\prod_{j=1}^{m}\frac{2^{(a+1)\mathcal{S}/2}\Gamma_{\mathcal{S}}\left(\frac{a+1}{2}\right)}{\left|\boldsymbol{\Sigma}+\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|^{(a+1)/2}}$$

$$= \frac{K_1}{D_1}2^{m\mathcal{S}/2}\left(\frac{\Gamma_{\mathcal{S}}\left(\frac{a+1}{2}\right)}{\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)}\right)^m \frac{|\boldsymbol{\Sigma}|^{am/2}}{\prod_{j=1}^{m}\left|\boldsymbol{\Sigma}+\widehat{\boldsymbol{g}}_j\widehat{\boldsymbol{g}}_j'\right|^{(a+1)/2}}$$

The following are the details of the computation of matrix $\Delta_h(\widehat{\boldsymbol{\theta}}^*)$ and its determinant for model $M_{1GH}^*$. Using matrix differentiation it follows that:

$$\frac{\partial^2 l}{\partial \boldsymbol{g}\partial \boldsymbol{g}'} = -W'V^{-1}W$$

$$\frac{\partial l}{\partial \sigma_l^2} = -\frac{1}{2}tr\left(V^{-1}\frac{\partial V}{\partial \sigma_l^2}\right) + \frac{1}{2}(\boldsymbol{y}-W\boldsymbol{g})'V^{-1}\frac{\partial V}{\partial \sigma_l^2}V^{-1}(\boldsymbol{y}-W\boldsymbol{g})$$

$$= -\frac{1}{2}tr\left(V^{-1}\begin{pmatrix} 0 & & \\ & I_{n_l} & \\ & & 0 \end{pmatrix}\right) + \frac{1}{2}(\boldsymbol{y}-W\boldsymbol{g})'V^{-1}\begin{pmatrix} 0 & & \\ & I_{n_l} & \\ & & 0 \end{pmatrix}V^{-1}(\boldsymbol{y}-W\boldsymbol{g})$$

$$= -\frac{1}{2}tr\left(\begin{pmatrix} 0 & & \\ & \sigma_l^{-2}I_{n_l} & \\ & & 0 \end{pmatrix}\right) + \frac{1}{2}(\boldsymbol{y}-W\boldsymbol{g})'\begin{pmatrix} 0 & & \\ & \sigma_l^{-4}I_{n_l} & \\ & & 0 \end{pmatrix}(\boldsymbol{y}-W\boldsymbol{g})$$

$$= -\frac{1}{2}\left(n_l\sigma_l^{-2} - \sigma_l^{-4}(\boldsymbol{y}-W\boldsymbol{g})'(\boldsymbol{y}-W\boldsymbol{g})\right)$$

$$\frac{\partial^2 l}{\partial(\sigma_l^2)^2} = \frac{n_l}{2\sigma_l^4} - \frac{(\boldsymbol{y}_l - W_l\boldsymbol{g}_l)'(\boldsymbol{y}_l - W_l\boldsymbol{g}_l)}{\sigma_l^6}$$

$$\frac{\partial^2 l}{\partial \sigma_l^2 \partial \sigma_{l'}^2} = 0$$

$$\frac{\partial^2 l}{\partial \sigma_l^2 \partial \boldsymbol{g}} = -\left(W'V^{-1}\frac{\partial V}{\partial \sigma_l^2}V^{-1}\boldsymbol{y} - W'V^{-1}\frac{\partial V}{\partial \sigma_l^2}V^{-1}W\boldsymbol{g}\right)$$

$$= -\left(W'\begin{pmatrix} 0 & & \\ & \sigma_l^{-4}I_{n_l} & \\ & & 0 \end{pmatrix}\boldsymbol{y} - W'\begin{pmatrix} 0 & & \\ & \sigma_l^{-4}I_{n_l} & \\ & & 0 \end{pmatrix}W\boldsymbol{g}\right)$$

$$= \sigma_l^{-4}(W_l'W_l\boldsymbol{g}_l - W_l'\boldsymbol{y}_l).$$

Here $\widehat{\boldsymbol{\theta}}^* = (\widehat{\boldsymbol{g}}, \widehat{V}) = (\widehat{\boldsymbol{g}}, \hat{\sigma}_1^2 I_{n_1}, \dots, \hat{\sigma}_S^2 I_{n_S}), \hat{\sigma}_l^2 \coloneqq S_l^2 = (\boldsymbol{y}_l - W_l\widehat{\boldsymbol{g}}_l)'(\boldsymbol{y}_l - W_l\widehat{\boldsymbol{g}}_l)/(n - r_l)$, thus

$$\Delta_h(\widehat{\boldsymbol{\theta}}^*)$$

$$= \frac{1}{n}\begin{pmatrix} W'\hat{V}^{-1}W & \frac{n_1^2(W_1'W_1(W_1'W_1)^{-1}W_1'\boldsymbol{y}_1 - W_1'\boldsymbol{y}_1)}{SSR_1^2} & \cdots & \frac{n_S^2(W_S'W_S(W_S'W_S)^{-1}W_S'\boldsymbol{y}_S - W_S'\boldsymbol{y}_S)}{SSR_1^2} \\ & \frac{n_1^3}{2SSR_1^2} & \cdots & 0 \\ & & \ddots & \vdots \\ Sym & & & \frac{n_S^3}{2SSR_S^2} \end{pmatrix}$$

$$= \frac{1}{n}\begin{pmatrix} W'\hat{V}^{-1}W & 0 & \cdots & 0 \\ & \frac{n_1^3}{2SSR_1^2} & \cdots & 0 \\ & & \ddots & \vdots \\ Sym & & & \frac{n_S^3}{2SSR_S^2} \end{pmatrix}$$

then:

$$\left|\Delta_h(\widehat{\boldsymbol{\theta}}^*)\right| = \left|\frac{W'\hat{V}^{-1}W}{n}\right| \prod_{l=1}^{S} \frac{n_l^3}{2nSSR_l^2}$$

$$= \prod_{l=1}^{S} \left|\frac{n_l W_l'W_l}{nSSR_l}\right| \frac{n_l^3}{2nSSR_l^2}$$

$$= \frac{1}{n^{S(m+1)}} \prod_{l=1}^{S} \frac{{n_l}^{m+3}}{2SSR_l^{m+2}} |W_l'W_l|$$

$$\therefore D_1^* \coloneqq \left|\Delta_h(\widehat{\boldsymbol{\theta}}^*)\right|^{1/2} = \frac{1}{n^{S(m+1)/2}2^{S/2}} \prod_{l=1}^{S} \frac{{n_l}^{(m+3)/2}}{SSR_l^{(m+2)/2}} |W_l'W_l|^{1/2}.$$

Using this result, the Laplace approximation of the integral:

$$\int_{\mathbb{R}^{mS}} \int_{\mathbb{R}_+} \cdots \int_{\mathbb{R}_+} f(\boldsymbol{y}|W, \boldsymbol{g}, \sigma_1^2, \ldots, \sigma_S^2)\, \pi(\boldsymbol{g}|G)\, \pi(\sigma_1^2, \ldots, \sigma_S^2) d\sigma_1^2 \ldots d\sigma_S^2 d\boldsymbol{g}$$

is:

$$\frac{1}{D_1^*}(2\pi)^{-(n-S)/2} \prod_{l=1}^{S} \left\{ \left(\frac{SSR_l}{n_l}\right)^{-\frac{n_l}{2}} \exp\left(-\frac{n_l}{2}\right) \right\} |G|^{-1/2} \exp\left(-\frac{1}{2}\widehat{\boldsymbol{g}}'G^{-1}\widehat{\boldsymbol{g}}\right) n^{-S(m+1)/2}$$

$$\times \frac{(\tau^2)^{Sv/2}}{\left(\Gamma\left(\frac{v}{2}\right)2^{v/2}\right)^S} \prod_{l=1}^{S} \exp\left(-\frac{n_l\tau^2}{2SSR_l}\right) \left(\frac{SSR_l}{n_l}\right)^{-\left(\frac{v}{2}+1\right)}$$

$$= \frac{1}{D_1^*}(2\pi)^{-(n-S)/2} \frac{(\tau^2)^{Sv/2}}{\left(\Gamma\left(\frac{v}{2}\right)2^{v/2}\right)^S} n^{-S(m+1)/2} \exp\left(-\frac{n}{2}\right) \prod_{l=1}^{S} \exp\left(-\frac{n_l\tau^2}{2SSR_l}\right) \left(\frac{SSR_l}{n_l}\right)^{-\left(\frac{n_l+v}{2}+1\right)}$$

$$\times \prod_{j=1}^{m} \left|G_j\right|^{-1/2} \exp\left(-\frac{1}{2}\widehat{\boldsymbol{g}}_j' G_j^{-1} \widehat{\boldsymbol{g}}_j\right),$$

consequently:

$$\pi(\boldsymbol{y}|W,M^{*}_{1SSH}) \approx \frac{1}{D^{*}_{1}}(2\pi)^{-(n-\mathcal{S})/2}\frac{(\tau^{2})^{\mathcal{S}v/2}}{\left(\Gamma\left(\frac{v}{2}\right)2^{v/2}\right)^{\mathcal{S}}}n^{-\mathcal{S}(m+1)/2}$$
$$\times \exp\left(-\frac{n}{2}\right)\prod_{l=1}^{\mathcal{S}}\exp\left(-\frac{n_{l}\tau^{2}}{2SSR_{l}}\right)\left(\frac{SSR_{l}}{n_{l}}\right)^{-\left(\frac{n_{l}+v}{2}+1\right)}$$
$$\times\frac{|\boldsymbol{\Sigma}|^{am/2}}{2^{am\mathcal{S}/2}\left(\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)\right)^{m}}\prod_{j=1}^{m}\int_{\mathcal{P}^{+}_{\mathcal{S}}}|G_{j}|^{-(a+\mathcal{S}+2)/2}\exp\left(-\frac{1}{2}tr\left(\left(\boldsymbol{\Sigma}+\widehat{\boldsymbol{g}}'_{j}\widehat{\boldsymbol{g}}_{j}\right)G_{j}^{-1}\right)\right)dG_{j}$$
$$=\frac{K^{*}_{1}}{D^{*}_{1}}2^{m\mathcal{S}/2}\left(\frac{\Gamma_{\mathcal{S}}\left(\frac{a+1}{2}\right)}{\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)}\right)^{m}\frac{|\boldsymbol{\Sigma}|^{am/2}}{\prod_{j=1}^{m}|\boldsymbol{\Sigma}+\widehat{\boldsymbol{g}}'_{j}\widehat{\boldsymbol{g}}_{j}|^{(a+1)/2}}$$

where

$$K^{*}_{1}=(2\pi)^{-(n-\mathcal{S})/2}\frac{(\tau^{2})^{\mathcal{S}v/2}}{\left(\Gamma\left(\frac{v}{2}\right)2^{v/2}\right)^{\mathcal{S}}}n^{-\mathcal{S}(m+1)/2}\exp\left(-\frac{n}{2}\right)\prod_{l=1}^{\mathcal{S}}\exp\left(-\frac{n_{l}\tau^{2}}{2SSR_{l}}\right)\left(\frac{SSR_{l}}{n_{l}}\right)^{-\left(\frac{n_{l}+v}{2}+1\right)}.$$

The null model here is actually not a single model, but independent models each fitting a subpopulation. Thus, the predicted vector of allelic effects is formed by putting together the vectors $\widehat{\boldsymbol{g}}_{1},\ldots,\widehat{\boldsymbol{g}}_{\mathcal{S}}$ obtained from each individual analysis. Of course, in this situation heterogeneous residual variances are assumed because if analyses for different subpopulations are independent, imposing the same residual variance for all subpopulations does not seem to be the best approach. Notice that for each subpopulation the $\boldsymbol{y}_{l}$ component of the likelihood has the same form of the $\boldsymbol{y}$ component likelihood of any null model with homogeneous marker effects and residual variances, but here we are considering a subvector of $\boldsymbol{y}$ containing phenotypes from subpopulation $l$ and the appropriate rows of $W_{0}$. Then, the approximation of $\pi(\boldsymbol{y}|W,M^{*}_{0SSH})$ is computed as the product of the approximations of $\pi(\boldsymbol{y}_{l}|W_{l},M^{*}_{0SSH}), l=1,2,\ldots,\mathcal{S}$, which, after some simplifications, yields the expression for $BF^{*}_{10GWH}$ presented in section 2.3.1.

Regarding fractional Bayes Factors, as mentioned in the paper, $FBF_{10GW}=FBF^{*}_{10GW}=FBF_{10SSW}=FBF^{*}_{10SSW}$, here we present some details on the derivation of $FBF_{10GW}$, that is, using the Gaussian prior with homogeneous marker effect covariance matrices. In the other cases the procedure is analogous; the key step is the cancellation of terms coming from the priors. Let

$$I_{1}\coloneqq\int_{\mathbb{R}^{m\mathcal{S}}}\int_{\mathbb{R}_{+}}\left(f_{1}(\boldsymbol{y}|\boldsymbol{g},\sigma^{2},W)\right)^{c}\pi(\boldsymbol{g}|G^{0})\pi(\sigma^{2})\,d\sigma^{2}d\boldsymbol{g}$$
$$I_{1}\approx\frac{\widetilde{K}_{1}}{\widetilde{D}_{1}}|G^{0}|^{-m/2}\exp\left(\frac{-1}{2}\widehat{\boldsymbol{g}}'((G^{0})^{-1}\otimes I)\widehat{\boldsymbol{g}}\right),$$

where

$$\widetilde{K}_{1}=(2\pi)^{-(nc+1)/2}\left(\frac{SSR}{n}\right)^{-(nc+v+2)/2}\exp\left(-\frac{nc}{2}\right)\frac{(\tau^{2})^{v/2}}{\Gamma\left(\frac{v}{2}\right)2^{v/2}}\exp\left(-\frac{n\tau^{2}}{2SSR}\right)n^{-(m\mathcal{S}+1)/2}$$

$$\widetilde{D}_1 = \frac{c^{(m\mathcal{S}+1)/2} n}{\sqrt{2} SSR^{(m\mathcal{S}+2)/2}} |W'W|^{1/2} = c^{(m\mathcal{S}+1)/2} D_1.$$

Then

$$f_c(\boldsymbol{y}|W, M_{1G}) \approx \frac{2^{m\mathcal{S}/2}}{c^{(m\mathcal{S}+1)/2}} \frac{\widetilde{K}_1}{D_1} \frac{|\boldsymbol{\Sigma}|^{a/2}}{\left|\boldsymbol{\Sigma} + \sum_{j=1}^{m} \widehat{\boldsymbol{g}}_j \widehat{\boldsymbol{g}}_j'\right|^{(a+m)/2}} \frac{\Gamma_{\mathcal{S}}\left(\frac{a+m}{2}\right)}{\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)}.$$

As mentioned in the derivations of Bayes factors, $f_c(\boldsymbol{y}|W_0, M_{0G})$ can be easily defined from the previous expression. Let $\overline{BF}_{10GW}$ represent the approximation of $BF_{10GW}$, then

$$FBF_{10GW} \approx \overline{BF}_{10GW} \frac{\widetilde{K}_0}{\widetilde{K}_1} \frac{c^{(m\mathcal{S}+1)/2} D_1}{c^{(m+1)/2} D_0} \left( \frac{b + \sum_{j=1}^{m} \hat{g}_{0j}^2}{\left|\boldsymbol{\Sigma} + \sum_{j=1}^{m} \widehat{\boldsymbol{g}}_j \widehat{\boldsymbol{g}}_j'\right|} \right)^{-\left(\frac{a+m}{2}\right)}$$

$$\times 2^{m(1-\mathcal{S})/2} \prod_{l=2}^{\mathcal{S}} \frac{\Gamma\left(\frac{a+1-l}{2}\right)}{\Gamma\left(\frac{a+m+1-l}{2}\right)}$$

$$\frac{\widetilde{K}_0}{\widetilde{K}_1} = \left(\frac{SSR_0}{SSR}\right)^{-\frac{nc+v+2}{2}} n^{-m(1-\mathcal{S})/2} \exp\left( -\frac{n\tau^2}{2} \left( \frac{1}{SSR_0} - \frac{1}{SSR} \right) \right)$$

$$\therefore FBF_{10GW} \approx c^{m(\mathcal{S}-1)/2} \left(\frac{SSR_0}{SSR}\right)^{-\frac{nc+v+2+n+v+2}{2}} \frac{SSR^{(m\mathcal{S}+2)/2}}{{SSR_0}^{(m+2)/2}}$$

$$= c^{m(\mathcal{S}-1)/2} \frac{SSR^{(m\mathcal{S}+2)/2}}{{SSR_0}^{(m+2)/2}} \left(\frac{SSR_0}{SSR}\right)^{-\frac{n}{2}(c-1)}$$

$$= c^{m(\mathcal{S}-1)/2} \frac{SSR^{(m\mathcal{S}+2)/2}}{{SSR_0}^{(m+2)/2}} \left(\frac{SSR}{SSR_0}\right)^{\frac{n}{2}(c-1)}.$$

Now we present some details on the derivation of $FBF^*_{10WH}$.

$$f_c(\boldsymbol{y}|W_1, M^*_{1GH}) \approx \frac{\widetilde{K}_1^*}{\widetilde{D}_1^*} 2^{m\mathcal{S}/2} \left( \frac{\Gamma_{\mathcal{S}}\left(\frac{a+m}{2}\right)}{\Gamma_{\mathcal{S}}\left(\frac{a}{2}\right)} \right)^m \frac{|\boldsymbol{\Sigma}|^{am/2}}{\prod_{j=1}^{m} \left|\boldsymbol{\Sigma} + \sum_{j=1}^{m} \widehat{\boldsymbol{g}}_j \widehat{\boldsymbol{g}}_j'\right|^{(a+1)/2}}$$

$$\widetilde{K}_1^* = (2\pi)^{-(nc-\mathcal{S})/2} n^{-\mathcal{S}(m+1)/2} \exp\left(-\frac{nc}{2}\right) \frac{(\tau^2)^{\mathcal{S}v/2}}{\left(\Gamma\left(\frac{v}{2}\right) 2^{v/2}\right)^{\mathcal{S}}} \prod_{l=1}^{\mathcal{S}} \exp\left( -\frac{n_l \tau^2}{2SSR_l} \right) \left(\frac{SSR_l}{n_l}\right)^{-\left(\frac{n_l c+v+2}{2}\right)}$$

$$\widetilde{D}_1^* = c^{\mathcal{S}(m+1)/2} D_1^*.$$

After some simplifications it follows that

$$FBF^*_{10WH} \approx \frac{\widetilde{K}_0^* \widetilde{D}_1^*}{\widetilde{K}_1^* \widetilde{D}_0^*} = \frac{\widetilde{K}_0^* D_1^*}{\widetilde{K}_1^* D_0^*}$$

$$\frac{\widetilde{K}_0^*}{\widetilde{K}_1^*} = \frac{n^{\mathcal{S}(m+1)/2}}{\prod_{l=1}^{\mathcal{S}} n_l{}^{(m+1)/2}} = \left(\frac{D_1^*}{D_0^*}\right)^{-1}$$
$$\therefore FBF_{10WH}^* \approx 1$$

## Appendix C: Comments about the use of $\overline{FBF}_{10W}$ in the non-full rank case under the priors used in this study

Notice that $\overline{FBF}_{10W}$ is an approximation of $FBF_{10W}$ for a full rank linear regression model. Here, $\overline{FBF}_{10W}$ is seen as a limiting form of the approximate fractional Bayes factor of a function referred to as "augmented likelihood" and we present an outline of how to justify its convergence to the true fractional Bayes factor when the model is not of full rank. Take into account that what follows is not rigorous enough to justify this approach.

Consider the "augmented likelihood":

$$L_a(\boldsymbol{g}, \sigma^2, W, \rho|\boldsymbol{y}) \coloneqq (2\pi)^{-n/2}(\sigma^2)^{-n/2} \exp\left(\frac{-1}{2\sigma^2}((\boldsymbol{y} - W\boldsymbol{g})'(\boldsymbol{y} - W\boldsymbol{g}) + \rho\boldsymbol{g}'\boldsymbol{g})\right), \rho > 0$$

notice that $\lim_{\rho\to 0} L_a(\boldsymbol{g}, \sigma^2, W, \rho|\boldsymbol{y}) = f(\boldsymbol{y}|\boldsymbol{g}, \sigma^2, W) \coloneqq L(\boldsymbol{g}, \sigma^2, W|\boldsymbol{y})$, the $\boldsymbol{y}$ component of likelihood. Using this augmented likelihood instead of the proper likelihood the integral that has to be solved is:

$$\int_{\mathcal{P}^+} \pi(G)\left(\int_{\mathbb{R}^{m\mathcal{S}}}\int_{\mathbb{R}_+} L_a(\boldsymbol{g}, \sigma^2, W, \rho|\boldsymbol{y})\pi(\boldsymbol{g}|G^0)\pi(\sigma^2)\, d\sigma^2 d\boldsymbol{g}\right) dG \coloneqq I_\rho,$$

under the regularity condition that limits and integrals can be interchanged (satisfied in exponential families), it follows that:

$$\lim_{\rho\to 0} I_\rho = \int_{\mathcal{P}^+} \pi(G)\left(\int_{\mathbb{R}^{m\mathcal{S}}}\int_{\mathbb{R}_+} L(\boldsymbol{g}, \sigma^2, W|\boldsymbol{y})\pi(\boldsymbol{g}|G^0)\pi(\sigma^2)\, d\sigma^2 d\boldsymbol{g}\right) dG \coloneqq I,$$

thus, under the stated regularity condition, for small $\rho$, using $L_a(\boldsymbol{g}, \sigma^2, W, \rho)$ instead of the proper likelihood is a proxy to compute $I$. Then, the Laplace approximation of $\int_{\mathbb{R}^{m\mathcal{S}}}\int_{\mathbb{R}_+} L_a(\boldsymbol{g}, \sigma^2, W, \rho)\pi(\boldsymbol{g}|G)\pi(\sigma^2)\, d\sigma^2 d\boldsymbol{g} \coloneqq I_\rho^*$ (recall that Laplace approximation is used only for this inner integral) can be computed because it implies inverting a matrix of the form $W'W + \rho I$ which is positive definite and therefore it is invertible and its determinant is not null. This approximation is denoted as $\bar{I}_\rho^*$. Subsequently the same steps used before are performed in order to obtain a pseudo fractional Bayes factor.

$$\overline{FBF}_{10W}^{\rho} = c^{m(\mathcal{S}-1)/2}\left(\frac{SSR_\rho^2}{SSR_{\rho 0}^2}\right)^{\frac{n}{2}(c-1)} \frac{\left(SSR_\rho^2\right)^{\frac{m\mathcal{S}+2}{2}}}{\left(SSR_{\rho 0}^2\right)^{\frac{m+2}{2}}},$$

where $SSR_\rho^2 = \boldsymbol{y}'(I - W(W'W + \rho I)^{-1}W')\boldsymbol{y}$, and $SSR_{\rho 0}^2 = \boldsymbol{y}'(I - W_0(W_0'W_0 + \rho I)^{-1}W_0')\boldsymbol{y}$. We know that:

$$\bar{I}_\rho^* \sim I_\rho^* \text{ as } n \to \infty \text{ (by Laplace approximation)}$$

where $\bar{I}_\rho^* \sim I_\rho^*$ means $\frac{\bar{I}_\rho^*}{I_\rho^*} \to 1$ as $n \to \infty$. Under the regularity condition mentioned above it implies that

$$\bar{I}_\rho \sim I_\rho \text{ as } n \to \infty \qquad (C.1)$$

where $\bar{I}_\rho = \int_{\mathcal{P}^+} \pi(G)\bar{I}_\rho^* \, dG$. We also know that

$$I_\rho^* \sim I^* = \int_{\mathbb{R}^{m\mathcal{S}}} \int_{\mathbb{R}_+} L(\boldsymbol{g}, \sigma^2, W|\boldsymbol{y})\pi(\boldsymbol{g}|G^0)\pi(\sigma^2)\, d\sigma^2 d\boldsymbol{g} \; as \; \rho \to 0$$

$$\implies I_\rho \sim I \; as \; \rho \to 0 \qquad (C.2)$$

however, $(C.1)$ and $(C.2)$ do not necessarily imply that

$$\bar{I}_\rho \sim I \text{ as} (n, \rho) \to (\infty, 0) \qquad (C.3)$$

because iterated limits are not always equal to multivariate (bivariate in this case) limits. Thus, it has to be shown that $\lim_{\rho\to 0}\left(\lim_{n\to\infty} \frac{\bar{I}_\rho^*}{I}\right) = \lim_{(n,\rho)\to(\infty,0)} \frac{\bar{I}_\rho^*}{I} = 1$. To proof this, the first step is to show that the bivariate limit exists and then that it is equal to the iterated limit. If this is shown, then $\lim_{(n,\rho)\to(\infty,0)} \frac{\bar{I}_\rho^*}{I} = \lim_{n\to\infty}\left(\lim_{\rho\to 0} \frac{\bar{I}_\rho^*}{I}\right) = 1$, and $\overline{FBF}_{10W}$ which clearly satisfies

$$\overline{FBF}_{10W} = \lim_{\rho\to 0} \overline{FBF}_{10W}^{\rho}$$

is an approximation to the fractional Bayes factor in the non-full rank scenario.