## File S1 - Constraints of Minor Allele Frequency on F<sub>ST</sub>

Assuming all populations have the same size, we define  $p_i$  as the observed frequency of the minor allele in population *i*, and  $p = \frac{\sum_{i=1}^{n} p_i}{n}$  as the minor allele frequency over all *n* populations. To simplify calculations, here we analyzed the constraints of minor allele frequency on F<sub>ST</sub> using the expected value of F<sub>ST</sub>, instead of the Weir and Cockerham (1984) F<sub>ST</sub> estimator used in the main text. The expected value of F<sub>ST</sub> is defined by

$$F_{ST} = \frac{H_T - H_S}{H_T},\tag{1}$$

where  $H_T$  is the heterozygosity in the total population and  $H_S$  is the average heterozygosity within subpopulations, defined by

$$H_T = 2p(1-p) \qquad H_S = \frac{\sum_{i=1}^n 2p_i(1-p_i)}{n}.$$
 (2)

Maximum  $F_{ST}$  for a given p is achieved when  $H_S$  is minimal. This happens when all occurrences of the minor allele are concentrated in as few populations as possible and only one population is polymorphic at that site (Alcala and Rosenberg 2017), *i.e.* when  $\lfloor pn \rfloor$  populations are fixed for the minor allele, and the remainder of minor alleles are all in the same population, with frequency  $p^* = pn - \lfloor pn \rfloor$ . (The notation  $\lfloor \rfloor$  represents the integer part of the number pn).

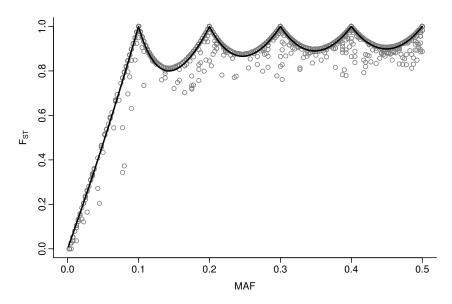
All populations that are fixed for either the minor or major allele will not contribute to  $H_S$ , since either  $p_i$  or  $1 - p_i$  will be zero. So the  $H_S$  formula in the scenario of maximum  $F_{ST}$  can be simplified to

$$H_{S_{maxF_{ST}}} = \frac{2p^*(1-p^*)}{n}.$$
(3)

For example, with n = 10 populations and MAF of p = 0.15, maximum  $F_{ST}$  will be achieved when  $\lfloor 1.5 \rfloor = 1$  population is fixed for the minor allele, 1 population has  $MAF = p^* = 1.5 - 1 = 0.5$ , and the remainder 8 populations are fixed for the major allele. In this case, maximum  $F_{ST}$  is 0.8.

To illustrate this constraint imposed by MAF on  $F_{ST}$ , we simulated the neutral evolution of SNPs in 10 populations, with virtually no migration among them, allowing SNPs to achieve maximum differentiation among populations. Simulations were performed using the *sim.genot* function of the hierfstat R package (Goudet 2005). We simulated the neutral evolution of 10,000 bi-allelic loci (SNPs) in 10 populations, each with population size 1000, migration rate of  $m = 10^{-5}$  and mutation rate of  $\mu = 10^{-8}$ , and we used sample sizes of 50, 100 or 1000 individuals. Results were independent of sample size. The low migration rate allowed SNPs to achieve maximum  $F_{ST}$  values possible given their MAF. Figure S1 shows the  $F_{ST}$  of 10,000 simulated SNPs as a function of their MAFs, as well as the maximum  $F_{ST}$  values estimated by replacing the observed values by the expected one in Equations 1-3.

Figure S1 shows that, when all subpopulations are the same size (in the case of Figure S1, n = 10),  $F_{ST}$  only achieves 1 when MAF is exactly  $m \in \{1/n, 2/n, ..., 1/2\}$ . This is because  $F_{ST}$  can only achieve 1 when  $H_S$  is zero, and  $H_S$  can only be exactly zero when all populations are fixed for either the minor or major allele. Maximum values of  $F_{ST}$  increase linearly from zero to one as MAF increases from zero to 1/n. When MAF is between the values of m, maximum  $F_{ST}$  is less than 1, which generates the wavy pattern seen in Figure S1.



**Figure S1** Maximum  $F_{ST}$  as a function of MAF for n = 10 populations. Black line shows maximum  $F_{ST}$  as a function of MAF, calculated using Equations 1-3. Gray points are simulations of biallelic SNPs evolving neutrally in 10 populations of the same size, with low migration among them, which allows them to achieve maximum  $F_{ST}$ .

## Literature Cited

- Alcala, N. and N. A. Rosenberg, 2017 Mathematical constraints on F ST : biallelic markers in arbitrarily many populations. Genetics **206**: 1581–1600.
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- Weir, B. S. and C. C. Cockerham, 1984 Estimating F-statistics for the analysis of population structure. Evolution **38**: 1358–1370.