

86 File S4 Methodology for estimating the critical population size

We generated 1000 pseudo-observed data sets and 100,000 simulated data sets, each with independent introductions
88 to 200 locations. The critical population sizes were drawn from a uniform distribution on $[0,100]$. We fixed the other
parameters of the population dynamics ($k_0 = 10,000, k_1 = 1000, r = 0.1, c = 0$) and assumed them to be known
90 with certainty. We further assumed that the original distribution of founder population sizes was Poisson with mean 20,
and sampled the founder population sizes independently for each location from the conditioned distribution of founder
92 population sizes for the respective critical population size. Given the selected founder population size, we simulated the
population dynamics at each location from the conditioned Markov chain until the population reached size 200, i.e. twice
94 the largest possible critical population size.

At this point, we sampled $n_l = 20$ individuals at both genome copies, resulting in 40 copies of each locus from a given
96 location. We generated genealogies for 20 freely recombining loci. To obtain a more differentiated picture of patterns of
genetic variation and capture as much information as possible, we did not use the average pairwise coalescence times
98 or total lengths of the genealogy as before. Instead, we took the means and variances across loci of the entries of
the site-frequency spectrum (SFS) ξ_i , i.e. the number of mutations that appear in i chromosomes in the sample for
100 $i \in 1, 2, \dots, 39$. To compute these summary statistics, we first took the combined length of all branches B_i that have i
descendants in the sample and assumed the infinite-sites model such that the number of mutations on a branch of length
102 b is Poisson-distributed with parameter $\mu \cdot b$. Given sufficiently many loci, which we assume we have, we do not actually
need to simulate mutations along the branches. Instead, we can use the branch lengths to directly estimate the means
104 and variances across loci of the ξ_i as

$$\hat{\mathbf{E}}[\xi_i] = \mu \cdot \bar{B}_i \quad (\text{S8})$$

and, using the law of total variance,

$$\hat{\mathbf{V}}\text{ar}[\xi_i] = \hat{\mathbf{E}}[\mathbf{V}\text{ar}[\xi_i|B_i]] + \mathbf{V}\text{ar}[\mathbf{E}[\xi_i|B_i]] = \mu \cdot \bar{B}_i + \mu^2 \cdot s^2(B_i), \quad (\text{S9})$$

106 where the \bar{B}_i are the average branch lengths across the n_l loci and the $s^2(B_i)$ are the corresponding empirical variances.
We assumed throughout that $\mu = 0.001$.

108 We further summarized the data for each SFS entry $i \in 1, 2, \dots, 39$ by computing the averages and empirical standard
deviations of the quantities in (S8) and (S9) across locations. To investigate how the quality of the estimation depends
110 on the number of independent locations available, we took into account either only 10, 25, 50, 100, or all 200 of them to
compute these statistics. Using the pls script from abctoolbox (Wegmann *et al.* 2010) and the pls package in R (Mevik
112 and Wehrens 2007), we then conducted partial least squares regression on the first 10,000 simulated data sets to condense

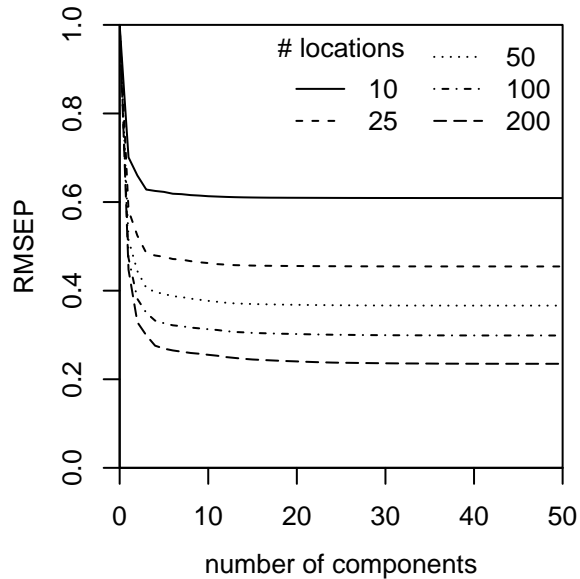


Figure S5 Root mean squared error of prediction (RMSEP) as a function of the number of PLS components for various numbers of locations.

the information contained in the 156 summary statistics to a smaller number of components. To decide on the number
 114 of components, we examined plots of the root mean squared error of prediction (RMSEP) as a function of the number
 of components (Figure S5). For none of the different numbers of locations did the RMSEP change substantially beyond
 116 20 components. Thus, we decided to include 20 components as summary statistics for ABC.

We used these 20 PLS components as summary statistics for parameter estimation with the R package abc (Csilléry
 118 *et al.* 2012). We chose a tolerance of 1 % and used the option “loclinear” implementing the local linear regression method
 (Beaumont *et al.* 2002). To avoid estimated parameter values that fall outside the prior, we estimated $\ln(a/(100 - a))$
 120 and then back-transformed the estimated values. For each pseudo-observed data set, we thus used the 100,000 simulated
 data sets to approximate the posterior distribution of the critical population size given a uniform prior on [0,100]. For each
 122 data set, we stored the mean of the posterior, which we take as our point estimator, and the 50 % and 95 % credibility
 intervals. We observed that the quality of parameter inference improved with an increasing number of locations (Figures
 124 8 and S6). An examination of the percentage of pseudo-observed data sets for which the true parameter value falls into
 the respective 50 % or 95 % credibility interval suggests that ABC approximates Bayesian inference reasonably well in
 126 this case (Figure S7).

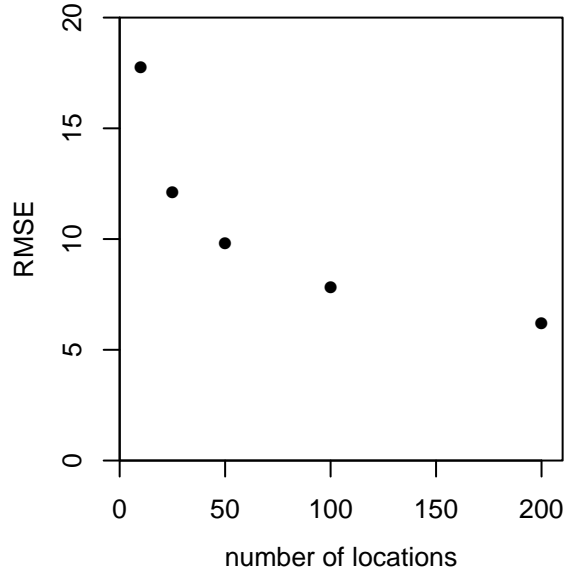


Figure S6 The root mean squared error (RMSE) of the estimated critical population size as a function of the number of independent locations used for the estimation.

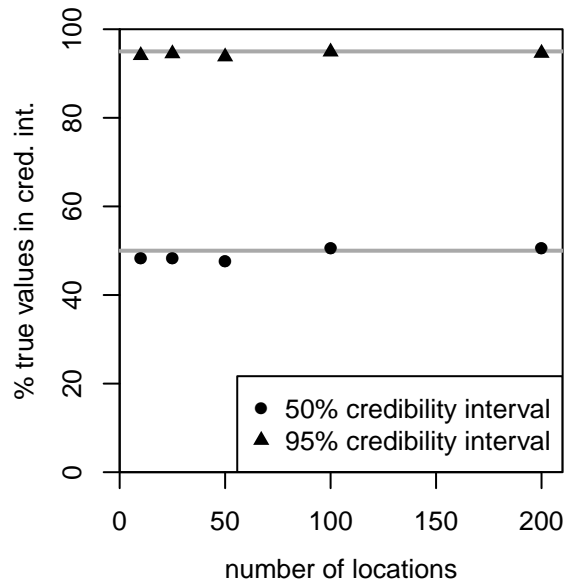


Figure S7 Percentage of true parameter values that fall within the 50% and 95% credibility interval, an indicator for how well Approximate Bayesian Computation approximates Bayesian inference. The gray lines are at 50% and 95%.