

NPDR Supplementary Material

Trang T. Le¹, Bryan A. Dawkins² and Brett A. McKinney^{2,3*}

¹Department of Biostatistics, Epidemiology and Informatics,
University of Pennsylvania, Philadelphia, PA 19104

²Department of Mathematics, University of Tulsa, Tulsa, OK 74104

³Tandy School of Computer Science, University of Tulsa, Tulsa,
OK 74104

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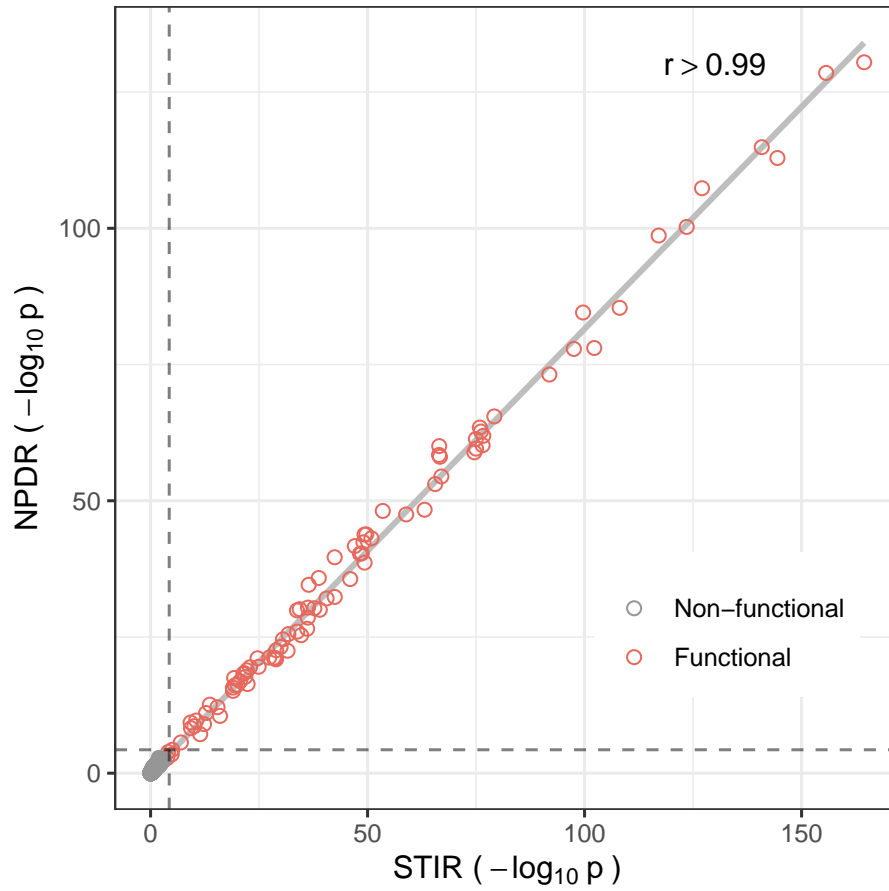


Figure S1: **Similarity between NPDR and STIR (dichotomous outcomes)**. Comparison of $-\log_{10} P$ values for one interaction simulation of $m = 200$ (100 cases and 100 controls) and $p = 1000$ attributes with 100 functional. In 100 replicate simulations, correlation, r , between the two methods ranges from 0.9827 to 0.9994. STIR is based on a t-test of projected distances and NPDR is based on a logistic regression of projected distances. NPDR has the added benefit of handling continuous outcomes and covariate correction.

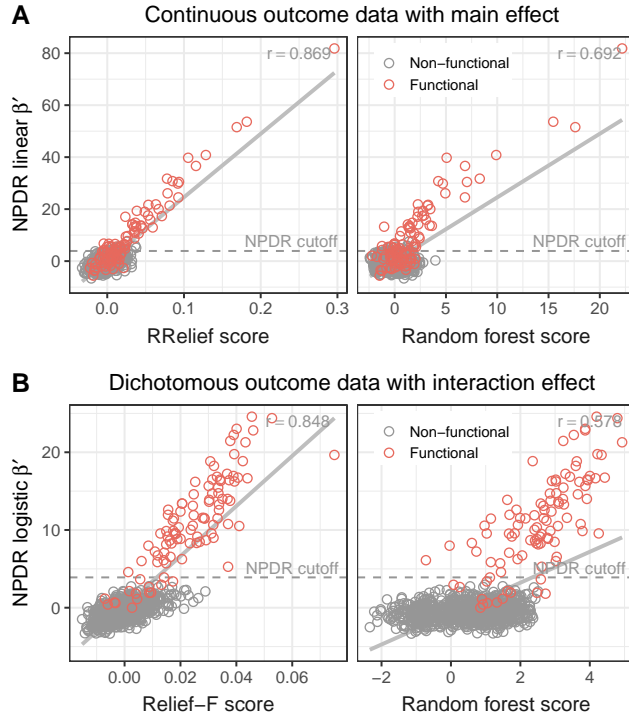


Figure S2: **Simulation comparison of importance scores.** Scatter plots of NPDR versus Relief-based scores (left) and NPDR versus random forest scores (right) for representative simulations of continuous outcome data with main effects (A, top row) and dichotomous outcome data with interaction effects (B, bottom row). Simulations use $m = 200$ samples and $p = 1,000$ attributes with 100 functional (orange). For continuous outcome (A), importance scores computed by RRelief weight, random forest percent increase in MSE and NPDR standardized linear regression coefficient (β' from Eq. 10, main text). For dichotomous outcome (B), scores computed by Relief-F, random forest mean decrease in accuracy and NPDR standardized logistic regression coefficient (β' from Eq. 14, main text). A regression line between the scores with correlation r is displayed, and a 0.05 Bonferroni-adjusted cutoff (dashed) is shown for NPDR scores. There is no statistical threshold for Relief-based methods or random forest (area under the precision-recall curve (auPRC) is used to compare algorithm performance, see Fig. 1, main text).

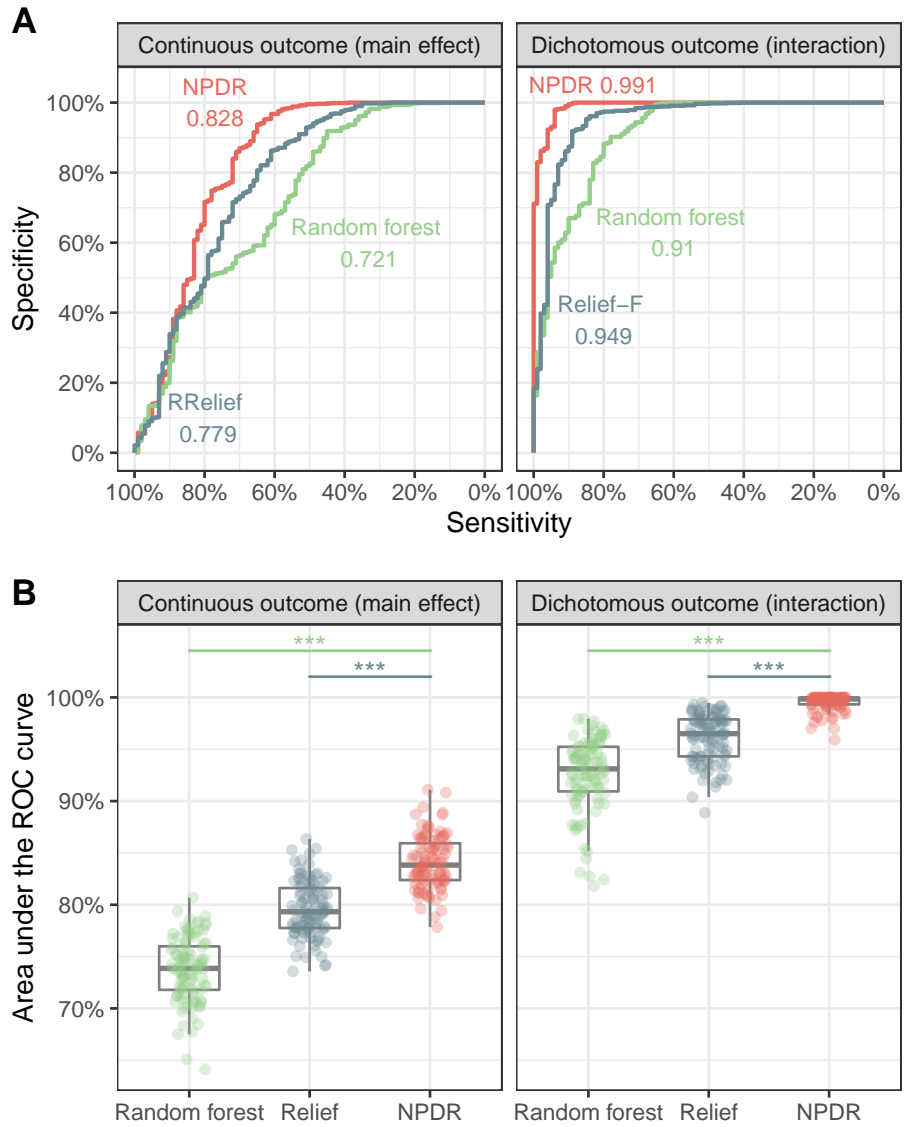


Figure S3: **Receiver Operating Characteristic (ROC) curves for Relief, NPDR and random forest feature selection.** For one replicate simulation (A), ROCs are displayed for continuous outcome data with main effects (left) and dichotomous outcome data with interaction effects (right). The auROC value is given for each method. For 100 replicate simulations of both simulation types (B), NPDR yields statistically significant higher auROC than Relief or random forest (***) indicate $P < .0001$). All simulations use $m = 200$ samples and $p = 1,000$ attributes with 100 functional.

NPDR Rank	rs-num	Chromosome	Ensembl Gene IDs	Misense Variant	Synonymous Variant	5 Prime UTR Variant	3 Prime UTR Variant	Non-coding Transcript Exon Variant	Intron Variant	NMD Transcript Variant	Non-coding Transcript Variant	Upstream Gene Variant	Downstream Gene Variant
1	rs4588246	2	RN7SKP141										X
2	rs10937067	3	AC007547.1									X	
3	rs13170066	5	MAST4						X	X			
4	rs4613744	5	MIR583HG,AC104123.1						X	X			
5	rs16901512	8	FAM84B,PCAT1						X	X	X		
6	rs10997355	10	CTNNA3						X				
7	rs11061894	12	WNT5B						X		X	X	
8	rs16909912	12	PLBD1						X				X
9	rs1259744	12	AC023050.3,LINC02422									X	
10	rs12322049	12											
11	rs7297446	12	TESC						X	X	X		
12	rs9319336	13											
13	rs17711848	15	THSD4,THSD4-AS1						X	X			
14	rs4312323	16	COX6A2,ITGAD,AC026471.5						X	X	X	X	
15	rs16964218	16	HMGB3P32										X
16	rs11864545	16											
17	rs8133859	Not found											
18	rs7907056	10	COL13A1,N/A						X	X			X
19	rs6055274	20											
20	rs732985	1	AL513218.1,ZFYVE9,CC2D1B						X	X	X	X	
21	rs17052218	8	AC120193.1						X	X			
22	rs12775535	10											
23	rs10104915	8											
24	rs35469947	1	RAB4A,SPHAR						X	X	X		
25	rs7828453	8	AC104248.1						X	X			
26	rs2919463	18											
27	rs9498070	6											
28	rs9828643	3	CADPS						X				
29	rs16880351	5	ITGA1						X				
30	rs10174268	2	CDKL4						X	X			
31	rs237157	16											
32	rs8083143	18											
33	rs3811010	1	VANGL1			X							X
34	rs16987299	19	ZNF471						X	X			

Figure S4: **NPDR gene regulation.** Top NPDR eQTLs associated with SCAI (suppressor of cancer cell invasion) RNA-Seq gene expression in major depressive disorder (MDD) study of 915 subjects. SNPs are tested genome-wide for NPDR-based association with SCAI. Tests are adjusted for MDD status and first 10 principal components. SNPs are ordered by NPDR P value, and annotation is provided for the SNPs chromosome location, nearest genes, and variant type.