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Reporting Summary

Nature Portfolio wishes to improve the reproducibility of the work that we publish. This form provides structure for consistency and transparency in reporting. For further information on Nature Portfolio policies, see our <u>Editorial Policies</u> and the <u>Editorial Policy Checklist</u>.

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For	all statistical analyses, confirm that the following items are present in the figure legend, table legend, main text, or Methods section.
n/a	Confirmed
	The exact sample size (n) for each experimental group/condition, given as a discrete number and unit of measurement
X	A statement on whether measurements were taken from distinct samples or whether the same sample was measured repeatedly
\boxtimes	The statistical test(s) used AND whether they are one- or two-sided Only common tests should be described solely by name; describe more complex techniques in the Methods section.
X	A description of all covariates tested
	A description of any assumptions or corrections, such as tests of normality and adjustment for multiple comparisons
\boxtimes	A full description of the statistical parameters including central tendency (e.g. means) or other basic estimates (e.g. regression coefficient) AND variation (e.g. standard deviation) or associated estimates of uncertainty (e.g. confidence intervals)
\boxtimes	For null hypothesis testing, the test statistic (e.g. <i>F</i> , <i>t</i> , <i>r</i>) with confidence intervals, effect sizes, degrees of freedom and <i>P</i> value noted <i>Give P values as exact values whenever suitable.</i>
	For Bayesian analysis, information on the choice of priors and Markov chain Monte Carlo settings
\boxtimes	For hierarchical and complex designs, identification of the appropriate level for tests and full reporting of outcomes
	Estimates of effect sizes (e.g. Cohen's <i>d</i> , Pearson's <i>r</i>), indicating how they were calculated

Our web collection on <u>statistics for biologists</u> contains articles on many of the points above.

Software and code

Policy information about <u>availability of computer code</u>

Data collection

The authors declare that all data supporting the findings of this study are available within the paper and its supplementary information files. Source data underlying Figures 2-6 are presented in Supplementary Data 1,2,3 and 5. The GWAS summary statistics analysed during the current study are available through the NHGRI-EBI GWAS Catalog FTP site or consortium-specific websites. The source links for each file is provided in Table 1. OneK1K sc-eQTL summary statistics that include effect sizes and standard errors were provided through personal communication with the corresponding author of the paper describing this dataset. pQTL summary statistics are available from the Nilanjan Chatterjee lab webpage at http://nilanjanchatterjeelab.org/pwas/.

Data analysis

All code generated for performing the analyses in the present study is available in the following GitHub repository: https://github.com/GaglianoTaliun-Lab/neuroimmune_genetics_project and in the corresponding Zenodo repository: doi:10.5281/zenodo.8064546.

For manuscripts utilizing custom algorithms or software that are central to the research but not yet described in published literature, software must be made available to editors and reviewers. We strongly encourage code deposition in a community repository (e.g. GitHub). See the Nature Portfolio guidelines for submitting code & software for further information.

Data

Blinding

N/A

Policy information about availability of data

All manuscripts must include a data availability statement. This statement should provide the following information, where applicable:

- Accession codes, unique identifiers, or web links for publicly available datasets
- A description of any restrictions on data availability
- For clinical datasets or third party data, please ensure that the statement adheres to our <u>policy</u>

The authors declare that all data supporting the findings of this study are available within the paper and its supplementary information files. Source data underlying Figures 2-6 are presented in Supplementary Data 1,2,3 and 5. The GWAS summary statistics analysed during the current study are available through the NHGRI-EBI GWAS Catalog FTP site or consortium-specific websites. The source links for each file is provided in Table 1. OneK1K sc-eQTL summary statistics that include effect sizes and standard errors were provided through personal communication with the corresponding author of the paper describing this dataset. pQTL summary statistics are available from the Nilanjan Chatterjee lab webpage at http://nilanjanchatterjeelab.org/pwas/. All code generated for performing the analyses in the present study is available in the following GitHub repository: https://github.com/GaglianoTaliun-Lab/neuroimmune_genetics_project and in the corresponding Zenodo repository: doi:10.5281/zenodo.8064546.

Human resea	arch part	icipants	
Policy information a	bout <u>studies</u>	nvolving human research participants and Sex and Gender in Research.	
Reporting on sex a	x and gender Gender is not considered. We used publicly available datasets that included males and females.		
Population charac	teristics	The publicly available datasets are described in the methods and in the Supplement.	
Recruitment		Not applicable as we used publicly available datasets.	
Ethics oversight	Not applicable as we used publicly available datasets.		
Note that full informat	tion on the app	roval of the study protocol must also be provided in the manuscript.	
Life sciences For a reference copy of th	e below that	s the best fit for your research. If you are not sure, read the appropriate sections before making your selection. Behavioural & social sciences	
All studies must disc	close on these	points even when the disclosure is negative.	
Sample size	The sample siz	e of each GWAS summary statistics file is provided in Supplementary Table 1.	
		our data (GWAS, eQTLs, pQTLs) to datasets derived from individuals of European genetic ancestry in order to maximize er given the datasets that are currently available. We acknowledge this choice as a limitation in the discussion.	
Replication	N/A		
Randomization	N/A		

Reporting for specific materials, systems and methods

We require information from authors about some types of materials, experimental systems and methods used in many studies. Here, indicate whether each material, system or method listed is relevant to your study. If you are not sure if a list item applies to your research, read the appropriate section before selecting a response.

Materials & experime	ntal systems Methods		
n/a Involved in the study n/a Involved in the study			
Antibodies	ChIP-seq		
Eukaryotic cell lines Palaeontology and a	Flow cytometry rchaeology MRI-based neuroimaging		
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Clinical data			
Dual use research o	concern		
'			
Antibodies			
Antibodies used	N/A		
Validation	N/A		
Eukaryotic cell lin	es		
Policy information about <u>ce</u>	Il lines and Sex and Gender in Research		
Cell line source(s)	N/A		
Authentication	N/A		
Mycoplasma contaminati	on N/A		
Commonly misidentified (See ICLAC register)	ines N/A		
, ,			
Palaeontology an	d Archaeology		
C	N/A		
Specimen provenance	N/A		
Specimen deposition	N/A		
Dating methods	N/A		
Tick this box to confir	Tick this box to confirm that the raw and calibrated dates are available in the paper or in Supplementary Information.		
Ethics oversight	N/A		
Note that full information on the approval of the study protocol must also be provided in the manuscript.			
Animals and othe	r research organisms		
Policy information about <u>st</u> <u>Research</u>	udies involving animals; ARRIVE guidelines recommended for reporting animal research, and Sex and Gender in		
Laboratory animals	N/A		
Wild animals	N/A		
Reporting on sex	N/A		
Field-collected samples	N/A		
Ethics oversight	N/A		

Note that full information on the approval of the study protocol must also be provided in the manuscript.

Clinical data	
Policy information about <u>cli</u> All manuscripts should comply	nical studies with the ICMJE guidelines for publication of clinical research and a completed CONSORT checklist must be included with all submissions.
Clinical trial registration	N/A
Study protocol	N/A
Data collection	N/A
Outcomes	N/A
Dual use research	of concern
Policy information about <u>du</u>	al use research of concern
Hazards	
Could the accidental, delil in the manuscript, pose a	perate or reckless misuse of agents or technologies generated in the work, or the application of information presented threat to:
No Yes Public health National security Crops and/or livest Ecosystems Any other significan	
Experiments of concer	n
Does the work involve any	y of these experiments of concern:
No Yes	
	to render a vaccine ineffective
	o therapeutically useful antibiotics or antiviral agents nce of a pathogen or render a nonpathogen virulent
Increase transmissi	
Alter the host range	e of a pathogen
Enable evasion of c	liagnostic/detection modalities
	ization of a biological agent or toxin
Any other potentia	lly harmful combination of experiments and agents
ChIP-seq	
Data deposition	
Confirm that both raw	and final processed data have been deposited in a public database such as <u>GEO</u> .
Confirm that you have	deposited or provided access to graph files (e.g. BED files) for the called peaks.
Data access links May remain private before public	N/A ation.
Files in database submissi	on N/A
Genome browser session (e.g. <u>UCSC</u>)	N/A

Methodology

Replicates N/A
Sequencing depth N/A

Antibodies	N/A		
Peak calling parameters	N/A		
Data quality	N/A		
Software	N/A		
Flow Cytometry			
Plots			
Confirm that:			
	e the marker and fluorochrome used (e.g. CD4-FITC).		
		e. Include numbers along axes only for bottom left plot of group (a 'group' is an analysis of identical markers).	
		outliers or pseudocolor plots. f cells or percentage (with statistics) is provided.	
	namber o	reals of percentage (with statistics) is provided.	
Methodology			
Sample preparation	N/		
Instrument	N/	A	
Software	N/	A	
Cell population abundance	ce N/	A	
Gating strategy	N/A		
Tick this box to confir	m that a fi	gure exemplifying the gating strategy is provided in the Supplementary Information.	
Magnetic resonar	nce ima	aging	
Experimental design			
Design type		N/A	
Design specifications		N/A	
Behavioral performance	measures	N/A	
Acquisition			
Imaging type(s)		N/A	
Field strength		N/A	
Sequence & imaging para	ameters	N/A	
Area of acquisition		N/A	
Diffusion MRI	Used	☐ Not used	
Preprocessing			
Preprocessing software	N/	'A	
Normalization	N/	N/A	
Normalization template	N/	N/A	
Noise and artifact remove	al N/	N/A	
Volume censoring	N/	Δ	

Statistical modeling & infere	nce
Model type and settings	N/A
Effect(s) tested	N/A
Specify type of analysis: Wh	hole brain ROI-based Both
Statistic type for inference (See <u>Eklund et al. 2016</u>)	N/A
Correction	N/A
Models & analysis	
n/a Involved in the study Functional and/or effective Graph analysis Multivariate modeling or pr	
Functional and/or effective conn	ectivity N/A
Graph analysis	N/A

Multivariate modeling and predictive analysis N/A