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This section includes the following: 1. Figures S1–15

2. Tables S1–10

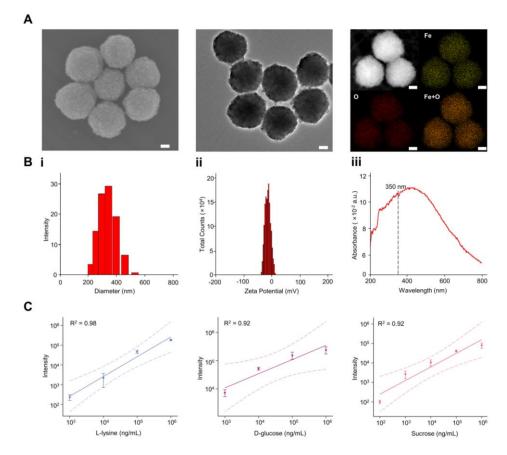


Figure S1. Material characterization of the ferric particles used in the LDI-MS process. Related to Figure 1. A) Electron micrograph images of the ferric particles. Scanning electron microscopy (SEM) images showed nanoscale surface roughness of ferric particles ( $n \ge 3$  randomly selected). Transmission electron microscopy (TEM) images showed the polycrystalline structures of ferric particles ( $n \ge 3$ randomly selected). Elemental mapping images of the ferric particles with Fe, O, and Fe+O (Fe in yellow and O in red). Scale bars=50 nm. B) i) Size distribution of ferric particles at the room temperature ( $25^{\circ}$ C) in water by dynamic light scattering (DLS). ii) Zeta potential of ferric particles. iii)Absorption spectrum of ferric particles. C) Linear correlation between standard concentration and LDI-MS intensity (M+[Na]<sup>+</sup>). Quantification results for samples consisted of different contents of lysine, D-glucose, and sucrose, affording R<sup>2</sup> values of 0.92-0.98 (n=3 independent mixed samples tested 5 times each).

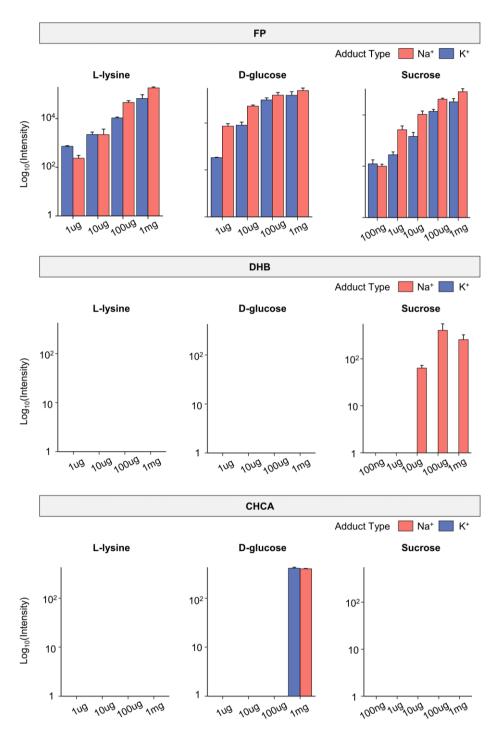


Figure S2. Quantification results for standards including L-lysine, D-glucose, and sucrose at different concentrations obtained by ferric particle, CHCA, and DHB-assisted LDI-MS. Related to Figure 1. n=3 independent mixed samples tested 5 times each. FP, ferric particles; CHCA,  $\alpha$ -cyano-4-hydroxycinnamic acid; DHB, 2,5-dihydroxybenzoic acid.

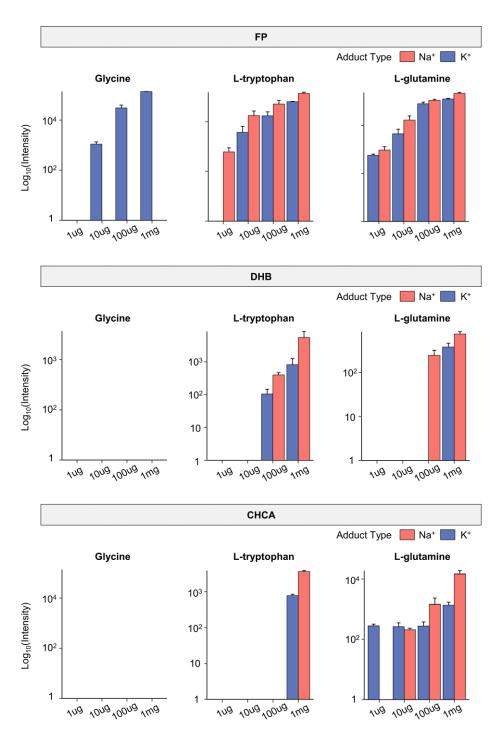
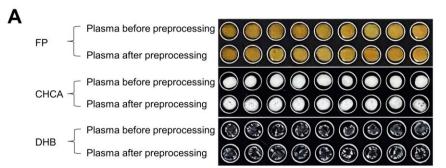
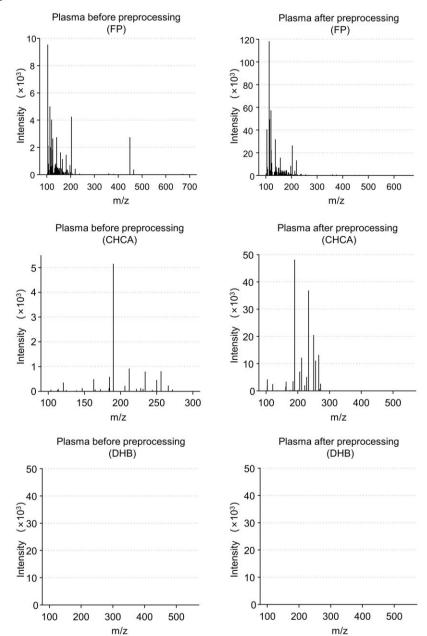


Figure S3. Quantification results for standards including glycine, L-tryptophan, and L-glutamine at different concentrations obtained by ferric particle, CHCA, and DHB-assisted LDI-MS. Related to Figure 1. n=3 independent mixed samples tested 5 times each. FP, ferric particles; CHCA,  $\alpha$ -cyano-4-hydroxycinnamic acid; DHB, 2,5-dihydroxybenzoic acid.

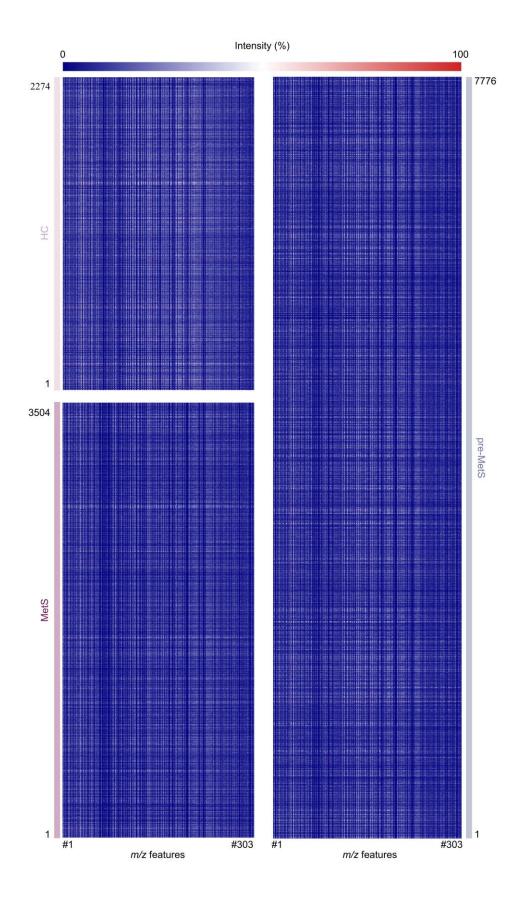


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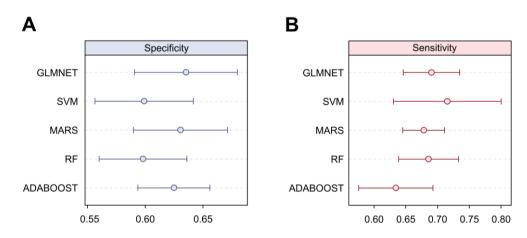


**Figure S4.** Plasma samples with and without pretreatment in three different matrices for LDI-MS. **Related to Figure 1. A)** Dried drops of the mixture of plasma samples and three different matrices including FP, CHCA, and DHB, on the plate. **B**) Typical mass spectrometry spectra of plasma samples

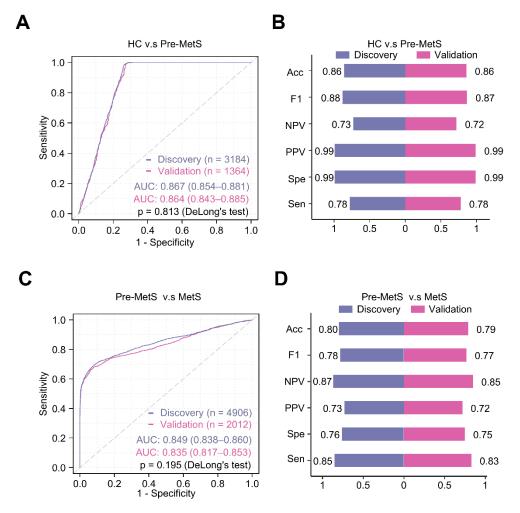
with and without pretreatment obtained by FP, CHCA, and DHB-assisted LDI-MS. FP, ferric particles; CHCA,  $\alpha$ -cyano-4-hydroxycinnamic acid; DHB, 2,5-dihydroxybenzoic acid.



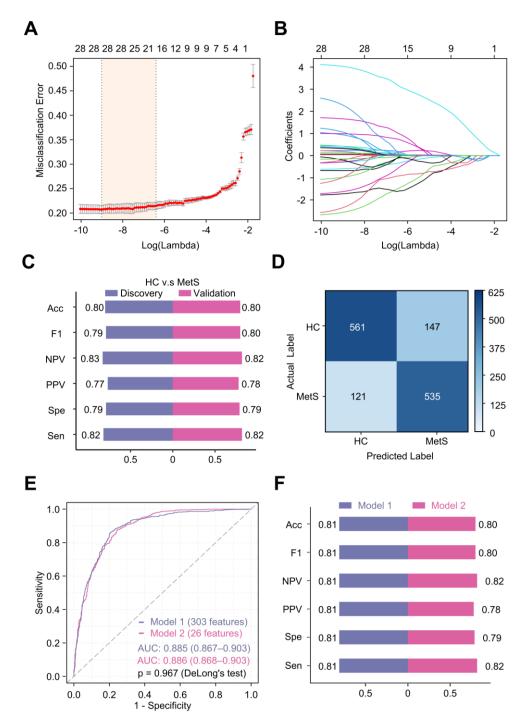
**Figure S5. Plasma metabolic fingerprints were extracted from raw mass spectra for all participants** (n=13,554). Related to Figures 1 and 2. Three groups: healthy control (HC, n=2,274) (in pink); pre metabolic syndrome (pre-MetS, n=7,776) (in gray); metabolic syndrome (MetS, n=3,504) (in purple).



**Figure S6. Distribution of performances of different machine-learning (ML)-based models for HC vs. MetS in the validation cohort (n=1,364). Related to Figure 3. A)** Specificity of different ML-based models in the validation cohort. **B**) Sensitivity of different ML-based models in the validation cohort. GLMNET, generalized linear models via least absolute shrinkage and selection operator and elastic-net regularization; SVM, support vector machine; MARS, multivariate adaptive regression splines; RF, random forest; Adaboost, adaptive boosting. Error bars represent a confidence level of 0.95.



**Figure S7. Construction of PMFs-based diagnostic model for HC vs. pre-MetS and pre-MetS vs. MetS. Related to Figure 3. A)** Receiver operating characteristic (ROC) curves for HC vs. pre-MetS between the discovery (n=3,184) and validation (n=1,364) sets. **B)** Comparison of performances of the diagnostic model for HC vs. pre-MetS between the discovery and validation sets with different evaluation metrics. **C)** ROC curves for pre-MetS vs. MetS between the discovery (n=4,906) and validation (n=2,012) sets. **B)** Comparison of performances of the diagnostic model for pre-MetS vs. MetS between the discovery and the validation sets with different evaluation metrics. Acc, accuracy; F1, F1 score; NPV, negative predictive value; PPV, positive predictive value; Spe, specificity; Sen, sensitivity.



**Figure S8. Construction of PMF-based diagnostic model for HC vs. MetS. Related to Figure 3. A)** Generalized linear models via least absolute shrinkage and selection operator and elastic-net regularization (GLMNET) regression analysis results. The tuning parameter (lambda) was calculated based on the misclassification error by fivefold cross validation. Dotted vertical lines drawn at optimal values of lambda by minimum criteria and 1-standard error criteria. **B**) GLMNET variable trace profiles of hub metabolic features by eight-fold cross validation. Each curve represents the dynamic variation of the independent variable. The y-axis shows the coefficient level, the lower x-axis represents log(lambda), and the upper x-axis is the number of selected PMFs under each lambda. **C**) Comparison of performances between discovery (n=3,184) and validation (n=1,364) sets in our model with different evaluation metrics. **D**) Confusion matrix of the validation set (n=1,364) in our model. **E**) ROC curves for the validation

(n=1,364) set under the diagnostic models based on all 303 features (Model 1) and 26 hub features (Model 2) adjusted for age and gender. F) Comparison of performances between Model 1 and Model 2 in the validation cohort (n=1,364) with different evaluation metrics. Acc, accuracy; F1, F1 score; NPV, negative predictive value; PPV, positive predictive value; Spe, specificity; Sen, sensitivity.

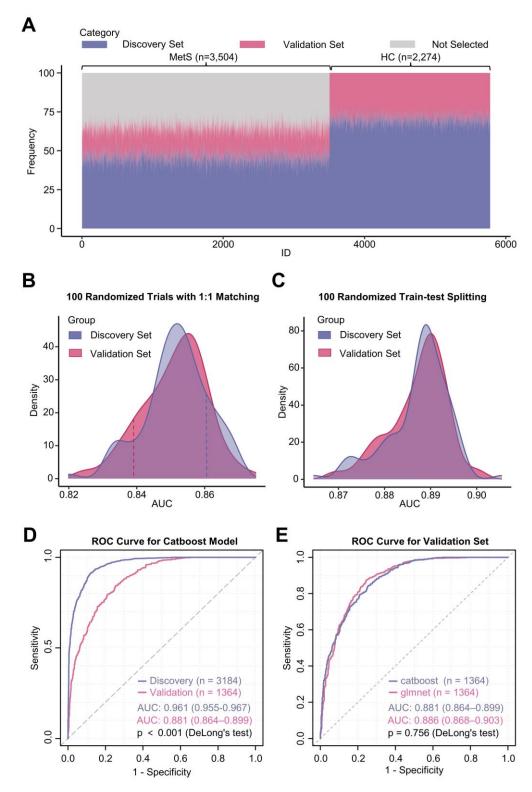
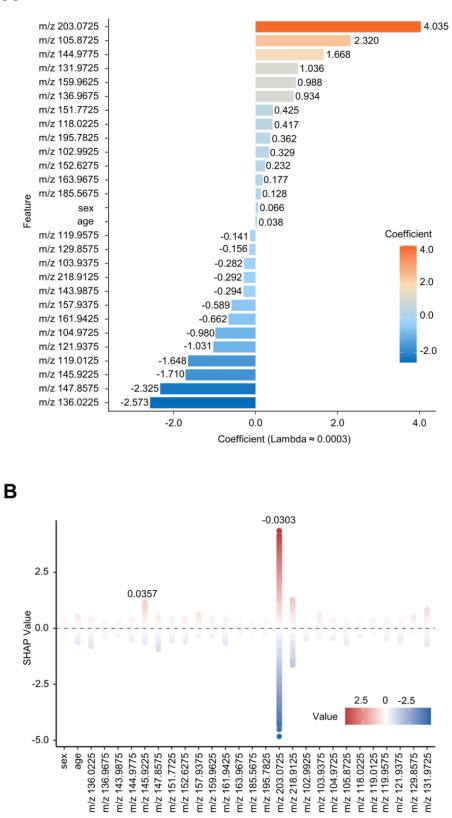
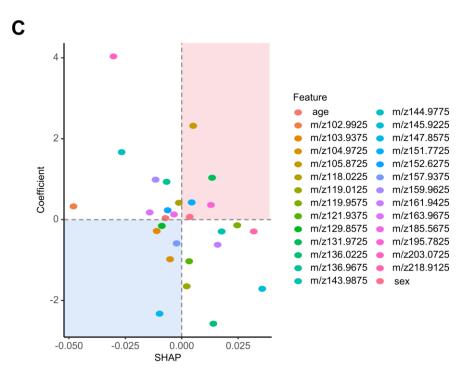


Figure S9. Validation of PMF-based diagnostic model for HC vs. MetS using 100 independent trials and Catboost-based models. Related to Figure 3. A) 100 independent randomized trials were conducted to generate discovery and validation sets with 7:3 split ratios from HC and MetS groups. B) Density distribution of AUC values in the 100 randomized training and testing sets. The dashed lines represent the sampled dataset used in Figure 3F. C) Density distribution of AUC values in 100 independent randomized splitting using the selected dataset shown by the dashed lines in B. D) ROC curve for the Catboost model trained on the dataset in Figure 4C. E) Comparison of ROC curves between

Catboost and GLMNET models for the same validation dataset. HC, healthy controls, MetS, metabolic syndrome, AUC, area under the receiver operating characteristic curve, ROC, receiver operating characteristic curve, CatBoost, categorical boosting, Glmnet, generalized linear models via least absolute shrinkage and selection operator and elastic-net regularization.



Α



**Figure S10. Feature importance of these 26 hub PMFs. Related to Figure 3. A)** Feature coefficient of the generalized linear models via least absolute shrinkage and selection operator and elastic-net regularization regression analysis-based diagnostic model for HC vs. MetS with best lambda value 0.0003402896. Features with positive and negative coefficients are colored red and blue, respectively. B) SHAP values based on the Catboost-based model for HC vs. MetS in Figure S9D. C) Comparative analysis of GLMNET-based coefficients and Catboost-based SHAP values. SHAP, SHapley Additive exPlanations.

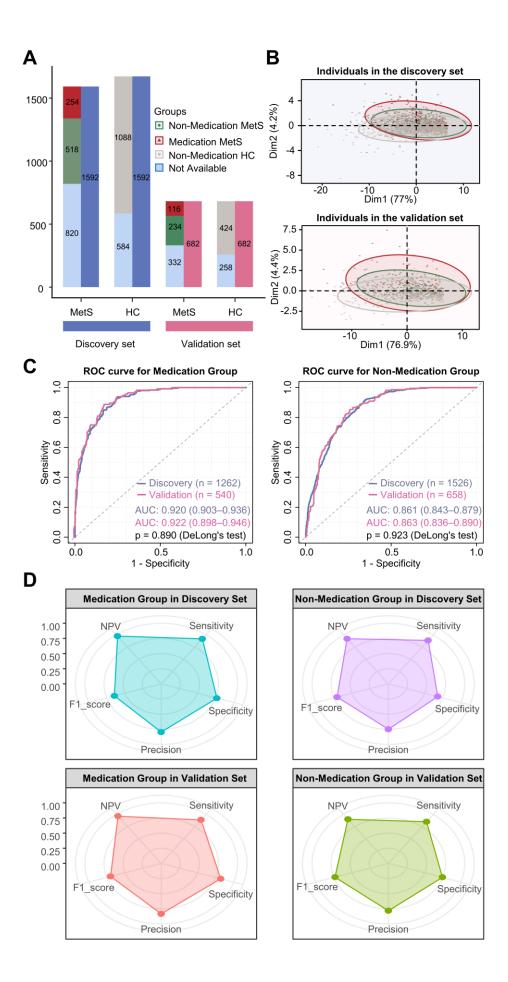


Figure S11. Sensitivity analysis to exclude the effect of medication on the PMF-based diagnostic model for MetS. Related to Figure 3. A) Medication status distribution in the discovery and validation cohorts. Medication group: subjects taking two or more medications for different MetS risk factors. Non-medication group: subjects taking less than two medications for MetS risk factors. B) PCA analysis based on 26 hub PMFs. C) ROC curves for MetS diagnosis in the medication and non-medication groups. D) Other model performance evaluation metrics in the medication and non-medication groups for the discovery and validation cohorts. NPV, negative predictive value.

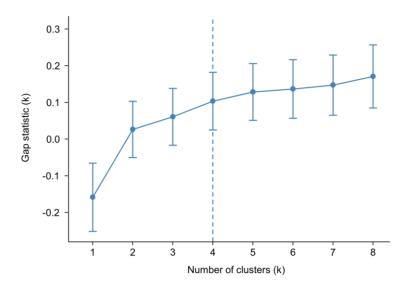


Figure S12. Gap statistic curve for choosing the optimal number of clusters. Related to Figure 4. The dotted vertical line suggests an optimal parameter value of the number of clusters (k) = 4 in our dataset.

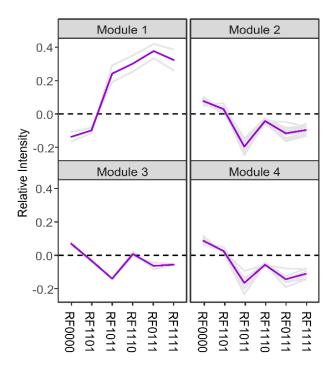


Figure S13. The relative intensity of four metabolic feature modules clustered through K-means algorithm in the five MetS subgroups and HC group. Related to Figure 4.

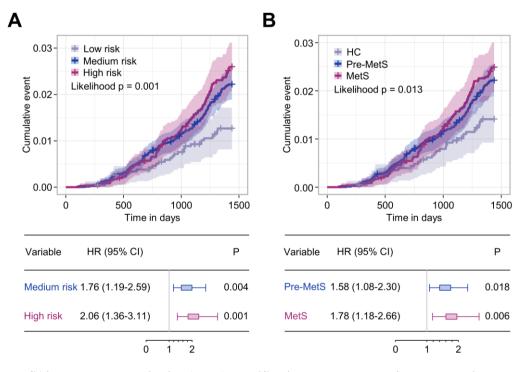
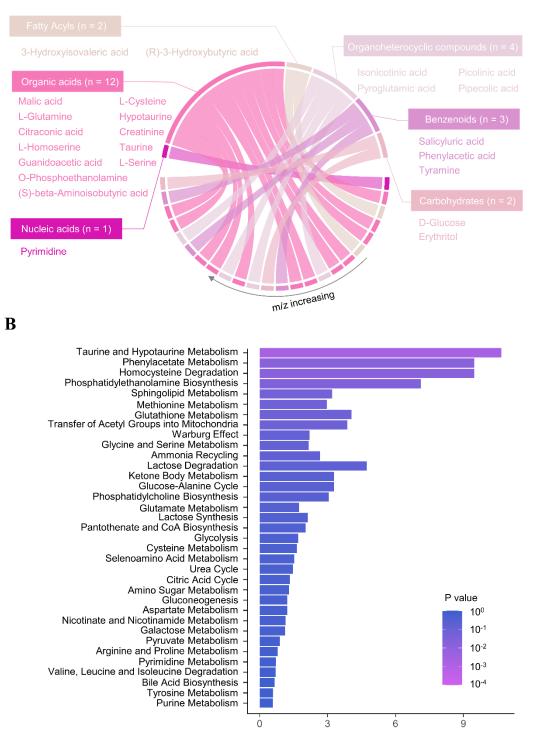


Figure S14. Plasma metabolic risk (PMR) stratification was related to 4-year mortality events in the longitudinal follow-up cohort of 13,554 patients among four communities without gender and age correction. Related to Figure 5. A) Cumulative curves and forest plots for 13,554 patients with three different plasma metabolic risk (PMR) statuses. B) Cumulative curves and forest plots for 13,554 patients for 13,554 patients with three different MetS statuses. The p value for univariate Cox regression analysis models was calculated by the likelihood test. The p value for variables was obtained by the log rank test. HR, Hazard ratio.



Α



**Figure S15. Potential biomarker identification and differential metabolic pathways in the pathological process of MetS. Related to Figure 5. A)** Metabolite classification of the 26 hub PMFs by matching through the Human Metabolome Database (HMDB) and MetaboAnalyst 5.0. **B)** Potential metabolic pathways differentially regulating the pathological process of MetS. The color and size of each circle indicate the p value and pathway impact value. A total of four pathways (enrichment ratio>5 and p<0.05) were differentially regulated: (1) taurine and hypotaurine

metabolism, (2) phenylacetate metabolism, (3) homocysteine degradation, and (4) phosphatidylethanolamine biosynthesis.

1. Risk factor (RF)	Definition <sup>a, b)</sup>
Obesity	BMI $\geq 25 \text{ kg/m}^2$
Hypertension	$BP \ge 140/90 \text{ mmHg}$ and/or have been confirmed and treated as hypertension
	FPG $\ge$ 6.1mmol/L (110 mg/dl) and/or 2hPG $\ge$ 7.8 mmol/L (140 mg/dl), and/
Hyperglycemia	or have been diagnosed and treated as diabetes
	high TG
Dyslipidemia	$\geq$ 1.7mmol/L (150 mg/dl), and/or low HDLC< 0.9 mmol/L (35 mg/dl) in men

Table S1. Four metabolic syndrome risk factors in a general population in this study. Related to Figure

BMI, body mass index; BP, blood pressure; FPG, fasting plasma glucose; 2hPG, 2-hour postprandial blood glucose; TG, triglycerides; TC, serum total cholesterol; HDLC, high-density lipoprotein cholesterol.

or <1.0 mmol/L (39 mg/dl) in women

<sup>a)</sup> Concentrating on racial differences, metabolic syndrome was determined by the presence of at least three of the above metabolic risk factors according to the statement of the Chinese Diabetes Society; <sup>b)</sup> pre metabolic syndrome (pre-MetS) was defined as the presence of one or two metabolic risk factors in this study.

A		Detection limit(pmol)				
Analytes	FP	DHB	CHCA			
L-lysine	6.84	>6840.53	>6840.53			
D-glucose	5.55	>5550.75	5550.75			
Sucrose	0.29	29.21	>2921.44			
Glycine	133.22	>13321.61	>13321.61			
L-tryptophan	4.90	489.66	4896.56			
L-glutamine	6.84	684.25	68.42			

**Table S2.** Detection limit of standard metabolites for standards obtained by ferric particle, DHB, and CHCA-assisted LDI-MS. Related to Figure 1.

FP, ferric particles; DHB, 2,5-dihydroxybenzoic acid; CHCA, α-cyano-4-hydroxycinnamic acid.

	Control	Case	P value <sup>a)</sup>
A) Diagnostic model for	HC vs. MetS		
Train cohort	НС	MetS	
Number (%)	1592 (50.0)	1592 (50.0)	/
Male (%)	748 (47.0)	726 (45.6)	0.455
Age (mean (SD))	67.09 (5.90)	68.46 (5.59)	<0.001
Validation cohort	нс	MetS	
Number (%)	682 (50.0)	682 (50.0)	/
<b>Male (%)</b>	316 (46.3)	330 (48.4)	0.481
Age (mean (SD))	66.82 (5.72)	68.36 (5.88)	<0.001
B) Diagnostic model for	HC vs. pre-MetS		
Train cohort	нс	pre-MetS	
Number (%)	1592 (50.0)	1592 (50.0)	/
<b>Male (%)</b>	734 (46.1)	773 (48.6)	0.177
Age (mean (SD))	67.03 (5.87)	67.86 (6.00)	<0.001
Validation cohort	НС	pre-MetS	
Number (%)	682 (50.0)	682 (50.0)	/
<b>Male (%)</b>	330 (48.4)	337 (49.4)	0.745
Age (mean (SD))	66.95 (5.80)	67.76 (5.86)	0.01
C) Diagnostic model for	pre-MetS vs. MetS		
Train cohort	pre-MetS	MetS	
Number (%)	2453 (50.0)	2453 (50.0)	/
<b>Male (%)</b>	1178 (48.0)	1169 (47.7)	0.819
Age (mean (SD))	67.87 (6.07)	68.38 (5.71)	0.002
Validation cohort	pre-MetS	MetS	
Number (%)	1051 (50.0)	1051 (50.0)	/
<b>Male</b> (%)	502 (47.8)	480 (45.7)	0.359
Age (mean (SD))	67.95 (5.95)	68.08 (5.54)	0.616

 Table S3. Baseline characteristics of discovery and validation sets. Related to Figure 3.

HC, healthy control; pre-MetS, pre metabolic syndrome; MetS, metabolic syndrome; SD, standard deviation.

 $^{a)}\,p$  value calculated by  $\chi^2$  test for gender data and one-way analysis of variance for age data.

	Min	$1^{st}Q$	Median	Mean	$3^{rd}Q$	Max
Area under the curve (	(AUC)					
ADABOOST	0.63	0.66	0.69	0.67	0.7	0.7
RF	0.65	0.67	0.69	0.69	0.7	0.73
GLMNET	0.67	0.72	0.74	0.72	0.74	0.75
MARS	0.69	0.70	0.71	0.71	0.71	0.72
SVM	0.69	0.71	0.71	0.71	0.72	0.74
Sensitivity (Sen)						
ADABOOST	0.59	0.6	0.63	0.63	0.64	0.71
RF	0.65	0.67	0.68	0.69	0.69	0.75
GLMNET	0.65	0.66	0.69	0.69	0.71	0.74
MARS	0.64	0.66	0.69	0.68	0.7	0.7
SVM	0.64	0.66	0.70	0.72	0.78	0.79
Specificity (Spe)						
ADABOOST	0.59	0.62	0.63	0.62	0.64	0.65
RF	0.56	0.59	0.60	0.60	0.60	0.64
GLMNET	0.60	0.60	0.63	0.64	0.67	0.67
MARS	0.59	0.61	0.64	0.63	0.65	0.67
SVM	0.55	0.6	0.6	0.6	0.61	0.64

**Table S4.** Distribution of performances of different machine-learning-based models for HC vs. MetS in the validation cohort (n=1,364) using different evaluation metrics. Related to Figure 3.

1<sup>st</sup>Q, first quartile; 3<sup>rd</sup>Q, third quartile; GLMNET, generalized linear models via least absolute shrinkage and selection operator and elastic-net regularization; SVM, support vector machine; MARS, multivariate adaptive regression splines; RF, random forest; ADABOOST, adaptive boosting.

K <sup>a)</sup>	logW <sup>b)</sup>	E.logW <sup>c)</sup>	gap <sup>d)</sup>	SE.sim <sup>e)</sup>
1	0.91918374	0.77143744	-0.14774630	0.08255203
2	0.21885086	0.25637335	0.03752249	0.08036719
3	-0.06642547	0.00154248	0.06796795	0.08097058
4	-0.31916315	-0.21126113	0.023563034	0.08061717
5	-0.52894093	-0.40092645	0.12801448	0.08022803
6	-0.72091521	-0.58165729	0.13925792	0.08249429
7	-0.90809419	-0.75470368	0.15339051	0.08436209
8	-1.07750200	-0.93779799	0.13970401	0.08662547

Table S5. Gap statistic for different numbers of clusters (k). Related to Figure 4.

<sup>a)</sup> K represents the number of clusters; <sup>b)</sup> W is the within-cluster sum of squared distances from the cluster means; <sup>c)</sup> E.logW represents the expected value of logW of an appropriate null reference; <sup>d)</sup> gap represents the gap statistic; <sup>e)</sup> SE.sim corresponds to the standard error of the gap statistic.

	ТС	SCr	GLU	HDLC	LDLC	TG	UA	BMI
Medium -risk	2.36	1.89	13.2	-10.11	5.68	45.01	9.82	10.81
High -risk	3.35	3.34	40.19	-17.79	7.04	122.00	18.89	23.33

**Table S6.** Relative changes in eight clinical parameters compared with the low-risk pattern (%). Related to Figure 5.

TC, serum total cholesterol; GLU, glucose; TG, triglycerides; UA, uric acid; HDLC, high-density lipoprotein cholesterol; LDLC, low-density lipoprotein cholesterol; BMI, body mass index.

	L	MR (%)	Ν	IMR (%)	I	HMR (%)	Sum	
A) Classification according to the present number of MetS risk factors								
RFN0	2188	(96.2)	74	(3.3)	12	(0.5)	2274	
RFN1	76	(2)	3731	(96.7)	50	(1.3)	3857	
RFN2	74	(1.9)	3766	(96.1)	79	(2)	3919	
RFN3	30	(1.2)	84	(3.3)	2468	(95.6)	2582	
RFN4	3	(0.3)	19	(2.1)	900	(97.6)	922	
Sum	2371	(17.5)	7674	(56.6)	3509	(25.9)	13554	
B) Classifi	cation acc	ording to dis	ease status					
нс	2188	(96.2)	74	(3.3)	12	(0.5)	2274	
pre-MetS	150	(1.9)	7497	(96.4)	129	(1.7)	7776	
MetS	33	(0.9)	103	(2.9)	3368	(96.1)	3504	
Sum	2371	(17.5)	7674	(56.6)	3509	(25.9)	13554	

**Table S7.** Relative population flow analysis of the three PMR patterns. Related to Figure 5.

RFN, number of traditional MetS risk factors; HC, healthy control; pre-MetS, pre metabolic syndrome; MetS, metabolic syndrome.

ID	m/z	Accession <sup>a)</sup> Potential biomarkers	Adduct Type
1	102.9925	HMDB0003361 Pyrimidine	[M+Na] <sup>+</sup>
2	103.9375	HMDB0002166 (S)-beta-Aminoisobutyric acid	$[M+H]^+$
3	104.9725	HMDB0000011 (R)-3-Hydroxybutyric acid	$[M+H]^+$
4	105.8725	HMDB0000187 L-Serine	$[M+H]^+$
5	118.0225	HMDB0000128 Guanidoacetic acid	$[M+H]^+$
6	119.0125	HMDB0000754 3-Hydroxyisovaleric acid	$[M+H]^+$
7	119.9575	HMDB0000719 L-Homoserine	$[M+H]^+$
8	121.9375	HMDB0000574 L-Cysteine	$[M+H]^+$
9	129.8575	HMDB0000070 Pipecolic acid	$[M+H]^+$
10	131.9725	HMDB0000965 Hypotaurine	$[M+Na]^+$
11	136.0225	HMDB0000562 Creatinine	$[M+Na]^+$
12	136.9675	HMDB0000209 Phenylacetic acid	$[M+H]^+$
13	143.9875	HMDB0000574 L-Cysteine	[M+Na] <sup>+</sup>
14	144.9775	HMDB0002994 Erythritol	$[M+Na]^+$
15	145.9225	HMDB0002243 Picolinic acid	$[M+Na]^+$
16	147.8575	HMDB0000251 Taurine	$[M+Na]^+$
17	151.7725	HMDB0000267 Pyroglutamic acid	$[M+Na]^+$
18	152.6275	HMDB0000634 Citraconic acid	$[M+Na]^+$
19	157.9375	HMDB0000156 Malic acid	$[M+Na]^+$
20	159.9625	HMDB0000306 Tyramine	$[M+Na]^+$
21	161.9425	HMDB0060665 Isonicotinic acid	$[M+K]^+$
22	163.9675	HMDB0000224 O-Phosphoethanolamine	$[M+Na]^+$
23	185.5675	HMDB0000641 L-Glutamine	$[M+K]^+$
24	195.7825	HMDB0000840 Salicyluric acid	$[M+H]^+$
25	203.0725	HMDB0000122 D-Glucose	[M+Na] <sup>+</sup>
26	218.9125	HMDB0000122 D-Glucose	$[M+K]^+$

**Table S8.** m/z signals selected as hub metabolic features for pre-MetS and MetS screening and staging. Related to Figures 4 and 5.

<sup>a)</sup> Compound ID from the Human Metabolome Database (https://hmdb.ca/).

Pathway Hit <sup>a)</sup>	<b>P</b> value <sup>b)</sup>	-Log (p)	Enrichment Ratio <sup>c)</sup>
Taurine and Hypotaurine Metabolism	0.00217	2.664	10.676
Phenylacetate Metabolism	0.0172	1.764	9.479
Homocysteine Degradation	0.0172	1.764	9.479
Phosphatidylethanolamine Biosynthesis	0.0301	1.521	7.117
Sphingolipid Metabolism	0.0633	1.199	3.198
Methionine Metabolism	0.0755	1.122	2.97
Glutathione Metabolism	0.0843	1.074	4.065
Transfer of Acetyl Groups into Mitochondria	0.0915	1.039	3.876
Warburg Effect	0.15	0.824	2.206
Glycine and Serine Metabolism	0.156	0.807	2.174
Ammonia Recycling	0.171	0.767	2.667
Lactose Degradation	0.193	0.714	4.739
Ketone Body Metabolism	0.267	0.573	3.279
Glucose-Alanine Cycle	0.267	0.573	3.279
Phosphatidylcholine Biosynthesis	0.284	0.547	3.049
Glutamate Metabolism	0.32	0.495	1.739
Lactose Synthesis	0.38	0.42	2.132
Pantothenate and CoA Biosynthesis	0.395	0.403	2.033
Glycolysis	0.451	0.346	1.706
Cysteine Metabolism	0.464	0.333	1.642
Selenoamino Acid Metabolism	0.49	0.31	1.524
Urea Cycle	0.502	0.299	1.471
Citric Acid Cycle	0.537	0.27	1.333
Amino Sugar Metabolism	0.549	0.26	1.294
Aspartate Metabolism	0.57	0.244	1.22
Gluconeogenesis	0.57	0.244	1.22
Nicotinate and Nicotinamide Metabolism	0.591	0.228	1.153
Galactose Metabolism	0.601	0.221	1.122

 Table S9. Differential metabolic pathways regulated among the HC, pre-MetS and MetS groups. Related

 to Figure 5.

Pyruvate Metabolism	0.688	0.162	0.893
Arginine and Proline Metabolism	0.725	0.14	0.806
Pyrimidine Metabolism	0.763	0.117	0.725
Valine, Leucine and Isoleucine Degradation	0.769	0.114	0.709
Bile Acid Biosynthesis	0.797	0.099	0.658
Tyrosine Metabolism	0.83	0.081	0.592
Purine Metabolism	0.838	0.077	0.578

<sup>a)</sup> Differential metabolic pathway analysis performed using MetaboAnalyst (5.0) using the website analysis module; <sup>b)</sup> p value calculated from pathway enrichment analysis; <sup>c)</sup> enrichment ratio generated from pathway topology analysis.

Methods	Sample volume	<b>Pre-treatment</b>	NMR/MS analysis
NMR	20 - 500 μL	1 - 1.5 hour for 96 samples	12 ~ 30 min per sample
LC-MS	10 - 60 μL	1 - 2 hour for 96 samples	12 ~ 24 min per sample
GC-MS	30 - 400 μL	45 - 60 min per sample	~ 30 min per sample
LDI MS	100 nL	~ 1 min per sample	~ 30 second per sample

Table S10. Comparison between different NMR and mass spectrometry platforms. Related to Figure 1.

MS, mass spectrometry; NMR, nuclear magnetic resonance; LC-MS, liquid chromatography-mass spectrometry; GC-MS, gas chromatography-mass spectrometry; LDI-MS, laser desorption/ionization mass spectrometry.