# A Pancreatic Cancer Risk Prediction Model (PRISM) Developed and Validated on Large-scale US Clinical Data (Supplemental Material)

Kai Jia<sup>1</sup>, Steven Kundrot<sup>2</sup>, Matvey B. Palchuk<sup>2</sup>, Jeff Warnick<sup>2</sup>, Kathryn Haapala<sup>2</sup>, Irving D. Kaplan<sup>3</sup>, Martin Rinard<sup>1</sup><sup>\*</sup>, and Limor Appelbaum<sup>3 \* †</sup>

> <sup>1</sup> Department of Electrical Engineering and Computer Science, Massachusetts Institute of Technology, Cambridge MA 02139 USA jiakai@mit.edu rinard@csail.mit.edu\* <sup>2</sup> TriNetX, LLC, Cambridge MA 02140 USA steve.kundrot@trinetx.com matvey.palchuk@trinetx.com jeff.warnick@trinetx.com kathryn.haapala@trinetx.com <sup>3</sup> Beth Israel Deaconess Medical Center, Boston MA 02215 USA ikaplan@bidmc.harvard.edu lappelb1@bidmc.harvard.edu\*<sup>†</sup>

# A Supplemental material

# A.1 More demographics distribution

Table A1 presents more detailed demographics of our dataset.

## A.2 Feature extraction details

We used the following ICD codes to define the PDAC group

- C25.0 Malignant neoplasm of head of pancreas
- C25.1 Malignant neoplasm of body of pancreas
- C25.2 Malignant neoplasm of tail of pancreas
- C25.3 Malignant neoplasm of pancreatic duct
- C25.7 Malignant neoplasm of other parts of pancreas
- C25.8 Malignant neoplasm of overlapping sites of pancreas
- C25.9 Malignant neoplasm of pancreas, unspecified
- 157 Malignant neoplasm of pancreas (ICD-9 without a corresponding ICD-10 code)

As stated in the body text, our features were derived from demographics, diagnosis, medication, and lab entries in the EHR given a cutoff date C. The feature extraction excludes all entries after C. We defined the date of PDAC diagnosis D to be the first time a PDAC ICD code appeared in the patient's medical record. If the patient has tumour registry records, D is the earliest of PDAC diagnosis and PDAC tumour registry. During training or testing, we sampled the cutoff dates for PDAC cases uniformly between [D - 18 months, D - 6 months]. We sampled random cutoff dates for control patients matched with the

<sup>\*</sup> Co-senior authors.

<sup>&</sup>lt;sup>†</sup> Corresponding author

| Table A1, More detailed | demographics of our dataset |
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| Table A1. Mole detailed | demographics of our dataset |
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| Location  | Ν       |              | Cancer gro   | up           |              | Control group   |  |                 |                 |
|-----------|---------|--------------|--|--------------|--------------|-----------------|--|-----------------|-----------------|
| Race      |         | N (%)        | Age median(IQR)                                    | Female n(%)  | Male n(%)    | N (%)           | Age median(IQR)                                  | Female n(%)     | Male n(%)       |
| Midwest 2 | 38,459  | 8,371 (3.51) | 68.0 (59.6 to 75.9)                                | 4,527 (1.90) | 3,844 (1.61) | 230,088 (96.49) | $60{\cdot}1~(49{\cdot}4$ to $70{\cdot}1)$        | 127,034 (53.27) | 103,033 (43.21) |
| AIAN      | 648     |              | $65{\cdot}4~(58{\cdot}1~{\rm to}~71{\cdot}9)$      | 12(1.85)     | 9(1.39)      |                 | $55{\cdot}0~(45{\cdot}8$ to $65{\cdot}2)$        | 374 (57.72)     | 252 (38.89)     |
| Asian     | 3,299   |              | $64{\cdot}2~(54{\cdot}9$ to $74{\cdot}5)$          | 38 (1.15)    | 28 (0.85)    |                 | $53{\cdot}3~(43{\cdot}5 \text{ to } 65{\cdot}4)$ | 1,798(54.50)    | 1,433 (43.44)   |
|           | 29,142  |              | $63{\cdot}4~(56{\cdot}5~{\rm to}~71{\cdot}3)$      | 510 (1.75)   | 343 (1.18)   |                 | $55{\cdot}5~(45{\cdot}8$ to $64{\cdot}6)$        | 16,949 (58.16)  | 11,339 (38.91)  |
| NHPI      | 165     | 2(1.21)      | 69·9 (N/A)   | 0 (0.00)     | 2(1.21)      |                 | $56{\cdot}9~(45{\cdot}4 \text{ to } 67{\cdot}1)$ | 92 (55.76)      | 71 (43.03)      |
|           | 76,579  | 6,181 (3.50) | $68{\cdot}0~(59{\cdot}6$ to $75{\cdot}8)$          | 3,330 (1.89) | 2,851 (1.61) | 170,398 (96.50) | $60{\cdot}9~(50{\cdot}4$ to $70{\cdot}7)$        | 93,419 (52.90)  | 76,963 (43.59)  |
| Unknown   | 28,626  | 1,248 (4.36) | $71{\cdot}6~(63{\cdot}4$ to $78{\cdot}7)$          | 637 (2.23)   | 611 (2.13)   | 27,378 (95.64)  | $61{\cdot}3~(49{\cdot}3 \text{ to } 72{\cdot}0)$ | 14,402 (50.31)  | 12,975 (45.33)  |
|           |         |              | $69{\cdot}1~(61{\cdot}6$ to $76{\cdot}0)$          |              |              |                 |  |                 |                 |
| AIAN      | 894     |              | $65{\cdot}1~(60{\cdot}1~{\rm to}~72{\cdot}7)$      | 11(1.23)     | 8 (0.89)     |                 | $56{\cdot}2~(46{\cdot}4 \text{ to } 66{\cdot}0)$ | 489(54.70)      | 320 (35.79)     |
| Asian     | 9,885   |              | $68{\cdot}3~(60{\cdot}2 \text{ to } 75{\cdot}7)$   | 82 (0.83)    | 83 (0.84)    |                 | $54{\cdot}8~(44{\cdot}6$ to $66{\cdot}5)$        | 5,524 (55.88)   | 3,900 (39.45)   |
|           | 58,787  |              | $66{\cdot}6~(58{\cdot}7 \text{ to } 73{\cdot}7)$   |              | 658 (1.12)   |                 | $56{\cdot}2~(46{\cdot}6$ to $65{\cdot}8)$        | 34,060 (57.94)  | 22,863 (38.89)  |
| NHPI      | 360     |              | $62{\cdot}3~(56{\cdot}7~{\rm to}~70{\cdot}9)$      | 6(1.67)      | 3 (0.83)     |                 | $54{\cdot}1~(44{\cdot}4$ to $65{\cdot}8)$        | 189(52.50)      | 149(41.39)      |
|           | 314,965 |              | $69 \cdot 3 \ (62 \cdot 0 \text{ to } 76 \cdot 3)$ |              | · · · ·      |                 |  |                 | · · · ·         |
| Unknown   | 53,409  | 1,196 (2.24) | 70.4 (63.6  to  76.7)                              | 598 (1.12)   | 598 (1.12)   | 52,213 (97.76)  | 59.8 (48.1 to 70.0)                              | 29,168 (54.61)  | 22,460 (42.05)  |
|           |         |              | $67{\cdot}9~(60{\cdot}1~{\rm to}~74{\cdot}9)$      | 6,331 (0.91) | 5,915 (0.85) | 682,417 (98.24) | $59{\cdot}1~(48{\cdot}6$ to $69{\cdot}0)$        | 395,968 (57.00) | 286,375 (41.23) |
| AIAN      | 1,908   |              | $72{\cdot}1~(68{\cdot}3 \text{ to } 75{\cdot}1)$   | 14(0.73)     | 11(0.58)     |                 | $55{\cdot}4~(46{\cdot}4$ to $65{\cdot}3)$        | 1,126 (59.01)   | 757 (39.68)     |
|           | 16,223  |              | $68{\cdot}3~(61{\cdot}5$ to $74{\cdot}8)$          | 111 (0.68)   | 78(0.48)     |                 | $54{\cdot}8~(44{\cdot}8$ to $67{\cdot}0)$        | 9,595 (59.14)   | 6,437 (39.68)   |
|           | 35,793  |              | $65{\cdot}3~(58{\cdot}0$ to $72{\cdot}7)$          |              |              |                 |  | 82,189 (60.53)  | 50,965 (37.53)  |
| NHPI      | 1,073   |              | $75{\cdot}1~(69{\cdot}8$ to $80{\cdot}5)$          | 2(0.19)      | 4(0.37)      |                 | $57{\cdot}0~(46{\cdot}0$ to $67{\cdot}4)$        | 640 (59.65)     | 427 (39.79)     |
|           | 68,387  |              | $69{\cdot}0~(61{\cdot}1~{\rm to}~75{\cdot}7)$      |              |              |                 |  |                 |                 |
| Unknown   | 71,279  | 772 (1.08)   | 65.0 (57.6  to  72.7)                              | 403 (0.57)   | 369 (0.52)   | 70,507 (98.92)  | 57.3 (47.0  to  67.3)                            | 40,301 (56.54)  | 30,171 (42.33)  |
|           | 23,556  |              | $67{\cdot}7~(59{\cdot}8$ to $74{\cdot}4)$          |              |              |                 |  | 66,106 (53.50)  | 54,850 (44.39)  |
| AIAN      | 2,166   |              | $62{\cdot}2~(54{\cdot}0$ to $70{\cdot}6)$          | 13 (0.60)    | 15 (0.69)    |                 | $53{\cdot}2~(43{\cdot}9$ to $63{\cdot}7)$        | 1,197 (55.26)   | 941 (43.44)     |
| Asian     | 2,865   |              | $67{\cdot}9~(59{\cdot}3 \text{ to } 74{\cdot}9)$   | 38 (1.33)    | 36 (1.26)    |                 | $58{\cdot}5~(47{\cdot}1~{\rm to}~69{\cdot}6)$    | 1,601 (55.88)   | 1,190(41.54)    |
| Black     | 5,802   |              | $64{\cdot}2~(58{\cdot}4$ to $69{\cdot}0)$          | 61(1.05)     | 54 (0.93)    | - / /           | $54{\cdot}7~(44{\cdot}5 \text{ to } 63{\cdot}8)$ | 3,002 (51.74)   | 2,685 (46.28)   |
| NHPI      | 181     |              | $61{\cdot}8~(56{\cdot}0$ to $68{\cdot}4)$          | 4(2.21)      | 0 (0.00)     |                 | $53{\cdot}2~(43{\cdot}0$ to $62{\cdot}0)$        | 105(58.01)      | 72 (39.78)      |
|           | 81,819  | , , ,        | $68{\cdot}7~(60{\cdot}8$ to $75{\cdot}3)$          | 884 (1.08)   | 931 (1.14)   | · · · ·         | $59{\cdot}8~(48{\cdot}3 \text{ to } 69{\cdot}7)$ | 43,625 (53.32)  | 36,379 (44.46)  |
| Unknown   | 30,723  | 559 (1.82)   | 65.4 (57.8  to  72.5)                              | 295 (0.96)   | 264 (0.86)   | 30,164 (98.18)  | 56.3 (45.9  to  66.5)                            | 16,576 (53.95)  | 13,583 (44.21)  |
|           | 40,490  |              | $70{\cdot}6~(62{\cdot}3 \text{ to } 76{\cdot}1)$   | 173 (0.43)   | 171 (0.42)   |                 | $62{\cdot}9~(52{\cdot}0$ to $73{\cdot}0)$        | 23,336 (57.63)  | 16,810 (41.52)  |
| AIAN      | 4       | 0 (0.00)     | N/A  | 0 (0.00)     | 0 (0.00)     |                 | $59{\cdot}6~(55{\cdot}3 \text{ to } 64{\cdot}5)$ | 3 (75.00)       | 1(25.00)        |
| Asian     | 1,230   |              | $73{\cdot}0~(68{\cdot}3$ to $78{\cdot}4)$          | 5 (0.41)     | 5 (0.41)     |                 | $63{\cdot}1~(50{\cdot}5$ to $73{\cdot}5)$        | 758 (61.63)     | 462 (37.56)     |
| Black     | 4,047   |              | $64{\cdot}9~(60{\cdot}1~{\rm to}~72{\cdot}4)$      | 19 (0.47)    | 10(0.25)     |                 | $58{\cdot}5~(48{\cdot}7 \text{ to } 68{\cdot}0)$ | 2,367 (58.49)   | 1,651 (40.80)   |
| NHPI      | 125     | 0 (0.00)     | N/A  | 0 (0.00)     | 0 (0.00)     |                 | $55{\cdot}2~(41{\cdot}0$ to $66{\cdot}3)$        | 75 (60.00)      | 50(40.00)       |
|           | 30,124  |              | $70{\cdot}8~(63{\cdot}1~{\rm to}~76{\cdot}1)$      | 123 (0.41)   | 137 (0.45)   |                 | $64{\cdot}1~(53{\cdot}1~{\rm to}~73{\cdot}9)$    | 17,242 (57.24)  | 12,622 (41.90)  |
| Unknown   | 4,960   | 45 (0.91)    | 72.4 (62.6  to  76.4)                              | 26 (0.52)    | 19 (0.38)    | 4,915 (99.09)   | 59.7 (49.4 to 70.6)                              | 2,891 (58.29)   | 2,024 (40.81)   |

Race abbreviations:

- AIAN: American Indian or Alaska Native

- Black: Black or African American

- NHPI: Native Hawaiian or Other Pacific Islander

Patients with unknown sex were excluded from the female/male breakdown.

distribution of the PDAC diagnosis dates. For a control patient with a known death date, we limited the cutoff date to at most 18 months before death, to rule out undiagnosed PDAC that caused death. To avoid undiagnosed PDAC cases, we limited all cutoff dates of patients in the control group to be at most 18 months before the dataset query date. We also required the cutoff date of a control patient to be at least at 38.5 years old (40 years - 18 months). In the temporal validation experiments, we limited the cutoff date of control patients to earlier than 18 months before the data split dates, to simulate model training with datasets queried on the data split dates.

During training and testing, we further filtered patients based on the availability of EHR data before the cutoff dates. We only worked with patients with sufficient medical history up to the cutoff date. We empirically defined any patient with at least 16 diagnosis, medication, or lab entries in total within 2 years before their cutoff date and whose first entry is at least 3 months earlier than their last entry before the cutoff date to have *sufficient medical history*. We excluded patients that did not have sufficient medical history given determined cutoff dates.

For each patient, we defined six basic features including age, whether age is known, sex, whether sex is known, number of diagnosis, medication, or lab entries in the EHR up to 18 months before cutoff (the recent

entries), and number of diagnosis, medication, or lab entries in the EHR within 18 months and five years before cutoff (the early entries). Age is calculated based on the birth date entry and the cutoff date, linearly normalised to [0, 1] with 40 years old being 0 and 90 years old being 1.

Besides the basic features, we included features that correspond to individual diagnosis, medication, or lab codes, with the code empirically included for feature extraction if it appeared in the EHR of at least 1% of the patients in the cancer group of the training set.

We manually grouped 827 commonly used diagnosis codes into 39 groups. For ungrouped codes, we used the ICD-10 category plus the first digit of the subcategory. We derived 3 features for each diagnosis code or group: whether or not it exists  $\{0, 1\}$ , its first and last date (encoding for first and last dates: linear between 0 and 1; 0 for greater or equal to 4 years before cutoff; 1 for at cutoff). To use past ICD-9 data to train the model for use on current and future ICD-10 data, we mapped all ICD-9 codes to their ICD-10 equivalents. For ICD-9 codes that could be mapped to more than one ICD-10 code, the feature vector included all the mapped ICD-10 codes.

We manually grouped 67 medication codes into 8 different medication classes. Ungrouped codes were used as they are. We derived 4 features for each medication code: whether or not it exists  $\{0, 1\}$ , its frequency (i.e., number of times it appears in the EHR), span (time between first and last appearance of a medication code, linearly encoded up to 1 when the time is 4 years), and last date (same encoding as diagnosis first/last date). Medication frequency was linearly encoded to [0, 1] by dividing by the 96% quantile of frequencies of the medication code on the control training set.

For lab features, we used a grouping provided by TriNetX for similar lab tests, which had 98 groups for 462 codes. Ungrouped codes were used as they are. For each lab code or group, we derived 8 features: existence, frequency, first date of a valid value (same encoding as diagnosis first date), last date of a valid value (same encoding as diagnosis last date), most recent valid value, whether a valid value is known, slope, and whether slope can be computed. The frequency was the number of lab results within five years before cutoff. Lab frequency was linearly encoded to [0, 1] by dividing by the 96% quantile of frequencies of the lab code on the control training set. Slope was measured by calculating the yearly change in lab test values within four years before cutoff, normalised by population standard deviation.

The number of recent entries, number of early entries, and values of a lab code have a large dynamic range with a long tail, for which normal distribution is a poor approximation. Therefore, we used quantile normalisation to encode the values. The quantile normalisation maps a value to its quantile on the control training set, which is equivalent to the percentage-point function of the value distribution. The quantile normalisation was calculated by precomputing 16 equally spaced quantiles of number of entries or lab values on the control training set and estimating the inverse cumulative distribution function of a to-be-normalised value with linear interpolation based on the precomputed quantiles. For lab codes with less than 128 valid values on the control training set, we did not extract the value-related lab features.

All features corresponding to individuals diagnosis, medication, and lab codes, along with the six basic features, were concatenated to form a feature vector.

#### A.3 Model training and evaluation details

All of our code was implemented with Python 3.10.6. We used a cloud instance with 16 AMD EPYC 7R13 CPU cores, 123 GiB of RAM, and Ubuntu 22.04 to conduct all our training and evaluation experiments.

PRISMNN has three fully connected layers. Each layer has 64, 20, and 1 output neurons. Hidden layers use the tanh nonlinearity. Using a vanilla neural network on all the 5459 features, the model achieved training set AUC 0.989 (95% CI: 0.988 to 0.989) and test set AUC 0.764 (95% CI: 0.757 to 0.771), suggesting severe overfitting. To ameliorate overfitting, we used sparse weights computed by the recently developed BinMask

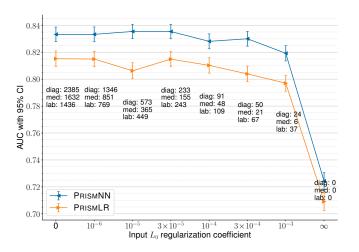


Fig. A1: Model performance with different numbers of features selected by input  $L_0$  regularisation. All models also used the six basic features besides the indicated number of features. The label diag refers to diagnosis features, med to medication features, and lab to lab features.

sparsification technique<sup>1</sup>. We used balanced numbers of PDAC and control patients in each mini-batch. PRISMLR used the SAGA solver<sup>2</sup> with balanced class weights during training.

The training procedure used a softened version of medical history sufficiency requirement to better utilise available training data. The training set does not exclude patients based on the medical history sufficiency requirement. Given a cutoff date C for a patient, model training used a continuous score S(C) that represents the sufficiency of the medical history of this patient. Let  $t_i$  denote the date of medical record entry i (either a diagnosis, medication, or a lab entry). We define  $S(C) \stackrel{\text{def}}{=} P(C)Q(C)$ , where:

$$P(C) \stackrel{\text{\tiny def}}{=} \min\left\{1, \frac{1}{16} \sum_{i: t_i \le C} \min\left\{1, \exp\left(-(\log 100)\left(\frac{C - t_i}{365} - 2\right)\right)\right\}\right\}$$
$$Q(C) \stackrel{\text{\tiny def}}{=} \min\left\{1, \frac{1}{90} \left(\max\left\{t_i \mid t_i \le C\right\} - \min\left\{t_i \mid t_i \le C\right\}\right)\right\}$$

Note that S(C) = 1 is equivalent to having sufficient medical history defined above. All test datasets or deployment only included patients with S(C) = 1 as stated earlier. The components P(C) and Q(C) are smoothed versions of the two requirements of sufficient medical history. For example, if a patient has lots of EHR entries at 2.1 years before the cutoff date, they may still be included in training (with probably a smaller sample weight), but not in testing.

In each iteration during PRISMNN training, we randomly sampled patients in the training set, sampled new cutoff dates for each patient, and put patients with  $S(C) \ge 0.5$  into the mini-batch until the desired mini-batch size was achieved. The value of S(C) is also the weight for an individual instance in the cross-entropy loss. When training PRISMLR, we sampled a cutoff date for every patient in the training set and removed patients with S(C) < 0.5 to produce features for training. During testing, we sampled a cutoff date for every patient in the test set and kept patients with S(C) = 1 to produce the same sets of features used by both PRISMNN and PRISMLR.

We trained the PRISMNN models with pytorch 1.12.1. For each training task, we trained one dense model and three sparse models with BinMask  $L_0$  regularisation coefficients being  $2 \times 10^{-5}$ ,  $3 \times 10^{-5}$ , and  $4 \times 10^{-5}$ , respectively. We selected the model with the highest partial AUC with up to 6% FPR on the validation set. We used the AdamW optimiser<sup>3</sup> with a weight decay of  $10^{-2}$  on the weights of fullyconnected layers. Each mini-batch consisted of 256 cases from the PDAC group and 256 cases from the control group, with randomly sampled cutoff dates per patient. Each epoch had 1000 mini-batches. The models were trained for 16 epochs (which is about two full iterations over the control group). We used the cosine learning rate annealing<sup>4</sup> to schedule learning rate from  $2 \times 10^{-3}$  to  $5 \times 10^{-5}$ . During training, we also used data augmentation to improve the robustness against typical noises in EHR databases. Data augmentation included randomly perturbing numerical values, randomly masking out EHR entries, and randomly removing demographics information (sex and birth date).

We trained the PRISMLR models with sklearn 1.1.1. For each training task, we trained four models with  $L_2$  regularisation coefficients  $10^{-5}$ ,  $10^{-4}$ ,  $10^{-3}$ , and  $10^{-2}$ , respectively. We selected the model with the highest partial AUC with up to 6% FPR on the validation set. We used balanced class weights. We used the SAGA solver<sup>2</sup> with 12 iterations when the total training set size (i.e., number of training instances multiplied with number of features per instance) exceeds  $2^{30} = 1073741824$ , and the L-BFGS solver<sup>5</sup> with 500 iterations when the training set size is below  $2^{30}$ . With our default training/test split, L-BFGS was used when there are at most 665 features. Implementations of both solvers were provided by sklearn. We used the default values for other hyperparameters.

For feature selection, we used the same network architecture as PRISMNN. We set the  $L_0$  regularisation coefficients for network weights to  $5 \times 10^{-6}$ . We then applied a  $L_0$ -regularised binary mask to the inputs, with the regularisation coefficient  $\lambda \in \{0, 10^{-6}, 10^{-5}, 3 \times 10^{-5}, 10^{-4}, 3 \times 10^{-4}, 10^{-3}, \infty\}$ . A larger regularisation coefficient results in a smaller number of features selected. Fig. A1 shows model AUCs with different numbers of input features. The performance decreased with larger regularisation coefficients. Based on those results, we chose  $\lambda = 3 \times 10^{-4}$ , which delivered PRISMNN AUC 0.830 (95% CI: 0.824 to 0.836) and PRISMLR AUC 0.804 (95% CI: 0.798 to 0.810) with 144 features, compared to PRISMNN AUC 0.833 (95% CI: 0.828 to 0.839) and PRISMLR AUC 0.815 (95% CI: 0.809 to 0.821) with all the 5459 features. After feature selection via input  $L_0$  regularisation, we further reduced the number of input features that resulted in lowest AUC drop. After removing each feature, we finetuned the bias parameter in the first fully connected layer to compensate for bias shift due to less active inputs. We repeated feature removal until the model AUC on the training set was 0.007 times lower than the original AUC. For each training task (e.g., in an external validation setting), we used independent feature selection on the training set.

To calibrate the risk scores, we adopted a modified Platt algorithm<sup>6</sup>. We learned a function  $f_{\theta}(s) = \theta_1 \min(s - s_0, 0) + \theta_2 \max(s - s_0, 0) + \theta_3$  to map the model output score *s* to the logits of personyear risk, where  $\theta \in \mathbb{R}^3$  is the learnable parameter and  $s_0$  is the median of model output scores on the validation set. We accounted for the unbalanced sampling of control group and estimated the risk on the whole population in calibration by assigning weights inversely proportional to the sampling ratio of control cases in the dataset. We fitted the values of  $\theta$  for each model independently. We minimised the cross-entropy loss of  $f_{\theta}(s)$  on the validation set to solve  $\theta$ , which is a linear logistic regression problem. Note that  $f_{\theta}(s)$ is monotonic with respect to *s* when  $\theta_1 > 0$  and  $\theta_2 > 0$ . Therefore, our risk calibration does not impact the discriminatory power of the model. During testing, We chose 16 risk groups for calibration evaluation as a geometric sequence between the 85% percentile of predicted risk on the test set and the maximum predicted risk.

## A.4 Simulated deployment details

The goal of simulated deployment is to simulate model deployment in a clinical study setting to obtain a more accurate estimation of model performance. We trained the model only on data available prior to Apr 11, 2020 (70% percentile of diagnosis dates) in the same way as temporal validation. Then for each date D separated by 90 days after Apr 11, 2020, we

- 1. Enrolled a new patient into the simulated deployment if the patient had a known age, was at least 40 years old on date D, and had sufficient medical history on D for the first time. We call the date D the *enrolment date* for such a patient.
- 2. For each enrolled patient, we checked if that patient still had sufficient medical history on D. If so, we evaluated their PDAC risk by our model, with the cutoff date set at D. We call the date D when risk evaluation was performed a *check date* for such a patient.
- 3. For each enrolled patient who had a PDAC diagnosis, we stopped evaluating this patient's PDAC risk if the date *D* is within 6 months before the diagnosis date.
- 4. Stopped enrolling or checking patients if the date D is within 18 months before dataset query date.

We excluded patients who were diagnosed with PDAC either before enrolment or within 6 months after enrolment, patients who had no medical entries between first and last check dates, and patients with a known death but no PDAC diagnosis within 18 months after enrolment. We started following up a patient 6 months after their enrolment date. We stopped following up a patient 18 months after the last check date. During the followup period, we defined the following outcomes:

- 1. A patient was diagnosed with PDAC. We counted this patient as a true positive if the model made a high-risk prediction on any check date 6 months prior to diagnosis and a false negative otherwise.
- 2. A patient was not diagnosed with PDAC. Note that if a patient was diagnosed after the followup period, they still belonged to this category. They might either have a known death date, reached our dataset query date, or never had sufficient medical history again after a certain check date. For patients with a known death date, we only considered check dates up to 18 months before death, due to the possibility of undiagnosed PDAC at death. For other patients, we considered all check dates. If the model ever made a high-risk prediction for this patient on any considered check dates, we counted the patient as a false positive. Otherwise, we counted the patient as a true negative.

The performance metrics reported in the body text were based on the above definition of outcomes. The sensitivity and specificity confidence intervals were estimated using the exact Clopper-Pearson method<sup>7</sup>. PPV was derived from the sensitivity, specificity, and prevalence. PPV's confidence interval was estimated using Monte Carlo simulation with 100,000 samples from the joint distributions of sensitivity, specificity, and prevalence (assumed to be independent). TriNetX population-level estimation of PPV was calculated by enlarging the size of control group with the sampling ratio, assuming the same false positive characteristics, with a single binomial distribution to model the uncertainty of the combined effect of sampling and any patient exclusion process.

The SIR was calculated as the following. Let H denote the set of high-risk patients predicted by the model (i.e., all false positives and true positives). Let  $T : H \mapsto \{0, 1\}$  denote if a patient x is a true positive (T(x) = 1) or a false positive (T(x) = 0). Let race(x), birth(x), sex(x) denote the race, birth year, and sex of the patient x, respectively. Let B(x) denote the year of first high-risk prediction date of patient x plus six months, and E(x) the year of last followup date of x. Let SEER( $\cdot$ ) denote the SEER database that maps a demographics profile (race, age, sex, calendar year) to a person-year PDAC risk. The SIR is defined as:

$$\operatorname{SIR} \stackrel{\text{\tiny def}}{=} \frac{\sum_{x \in H} T(x)}{\sum_{x \in H} \sum_{B(x) \leq i \leq E(x)} \operatorname{SEER}(\operatorname{race}(x), i - \operatorname{birth}(x), \operatorname{sex}(x), i)}$$

SIR uncertainty estimation included the uncertainty of the SEER risk estimation and the uncertainty introduced by extrapolating the results to the whole TriNetX population assuming the same false positive characteristics.

To calculate population SIR, we replaced H with the set of all the enrolled patients, T the ground truth of PDAC diagnosis, and B(x) the first followup date of patient x (i.e., 6 months after enrolment). Population

SIRs were 1.00 (95% CI: 0.98 to 1.01) for temporal split and 1.03 (95% CI: 1.02 to 1.04) for random split. Values close to one indicate that the dataset matches the overall PDAC incidence rate of the United States after our patient exclusion.

We report the complete simulated deployment results in Table A2. We also conducted a relaxed version of simulated deployment on the normal test set, where we split the training and test data randomly but not temporally. We chose the first enrolment date to be Jan 1, 2017 (before 2017, yearly PDAC cases were increasing; after 2017, the numbers were mostly stable, which suggests that earlier records might not be fully computerised). As shown in Table A3, both models exhibited only slightly better overall performance compared to the temporal split case, indicating that PRISM models have favourable temporal generalizability.

We further analyse the breakdown of simulated deployment performance by race, age, sex, and geographical locations, with high-risk threshold chosen at SIR  $\approx 5$ . We chose one global threshold based on the whole test population. Tables A4 to A9 present the results. The difference between subgroup PPV and overall PPV is a rough assessment of risk calibration within each subgroup. The results signify the need for recalibration if the model is to be deployed to a specific subgroup, especially for certain race and age subgroups. The AUC values, which are independent of recalibration, suggest that PRISM models maintain good discrimination power for different subgroups.

## A.5 The impact of training set size on model performance

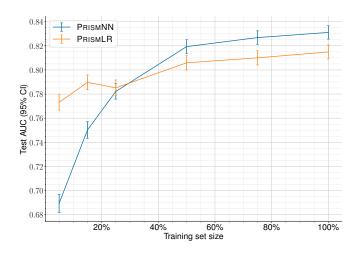


Fig. A2: Model performance with different training set sizes

While neural networks have shown impressive performance on many tasks, some research suggests that they may be less favourable compared to other models on tabular data<sup>8</sup>. It is also suggested that in the majority of clinical cases, NN only provides marginal improvement over LR<sup>9</sup>.

We have observed that PRISMNN outperformed PRISMLR consistently and significantly, especially in the high-specificity region in the simulated deployment. We attribute part of the reason to be our large training data size enabled by the use of a federated EHR network. To investigate how training size impacted the performance of PRISM models, we trained PRISMNN and PRISMLR models on randomly sampled subsets of training data, and evaluated their performance on the same held-out test set. We used all the features without learning-based feature selection (i.e., only selecting codes based on the 1% criteria without using

 $L_0$ -regularisation for feature selection) to reduce uncontrolled variables. As shown in Fig. A2, PRISMNN outperformed PRISMLR when the training set was sufficiently large.

#### A.6 The impact of data from external locations on model performance

We observed modest performance drop in location-based internal-external validation, which implies that there exist systematic heterogeneity in the EHR data from HCOs in different geographic locations. If such heterogeneity is significant enough, a better strategy is to use location-specific models (i.e., a model trained only on data from one location) to make predictions for patients with known locations, rather than using a unified model trained on all data for everyone.

To test if inter-location heterogeneity is significant enough to warrant location-specific models, we conducted further experiments to investigate how adding data from external locations impacts model performance on each location. As shown in Table A10, both PRISMNN and PRISMLR benefited from training on data from external locations even when tested on one location. The model obtained by training on all data is not significantly worse than the best model selected a posterior in each case. Therefore, we should use a unified model instead of location-specific models.

## A.7 More strict PDAC diagnosis criteria

Our study used one diagnostic code entry in the EHR as the criteria for PDAC diagnosis. It is possible that some patients with suspected PDAC but did not actually develop PDAC had one of those codes. To investigate the impact of using a potentially more specific PDAC definition, we experimented with a more strict PDAC inclusion criteria by requiring two diagnostic code entries or one diagnostic code entry and one tumour registry entry.

After applying this more strict criteria, there were 24,372 patients left in the PDAC group, 31% less than the 35,387 patients reported in the body text. Model performance results exhibited no statistically significant difference. The test AUCs were 0.824 (95% CI: 0.814 to 0.834) vs 0.826 (95% CI: 0.824 to 0.828) for PRISMNN and 0.802 (95% CI: 0.790 to 0.814) vs 0.800 (95% CI: 0.798 to 0.802) for PRISMLR. Location-based external validation average test AUCs were 0.743 (95% CI: 0.712 to 0.773) vs 0.740 (95% CI: 0.716 to 0.764) for PRISMNN and 0.760 (95% CI: 0.744 to 0.775) vs 0.744 (95% CI: 0.727 to 0.762) for PRISMLR. Race-based external validation average test AUCs were 0.819 (95% CI: 0.717 to 0.922) vs 0.828 (95% CI: 0.744 to 0.912) for PRISMNN and 0.806 (95% CI: 0.713 to 0.900) vs 0.814 (95% CI: 0.7740 to 0.888) for PRISMLR. Temporal external validation average test AUCs were 0.788 (95% CI: 0.772 to 0.780 (95% CI: 0.763 to 0.798) for PRISMNN and 0.816 (95% CI: 0.779 (95% CI: 0.7764 to 0.795) vs 0.780 (95% CI: 0.763 to 0.798) for PRISMLR.

However, the population SIR in simulated deployment dropped from 1.00 (95% CI: 0.98 to 1.01) to 0.62 (95% CI: 0.61 to 0.62). The SIR being much lower than 1 indicates that the filtering is too restrictive for the PDAC group (and asymmetric for the control group) so that there were much fewer cancer cases than expected in the dataset.

Therefore, we did not use this more strict inclusion for the final model.

Table A2: Complete simulated deployment results with temporal training/test split

(a) Study statistics (with 95% CI when applicable)

| First enrolment date           | Apr 11, 2020               | Mean age at enrolment (SD)    | 61.62(11.98)             |
|--------------------------------|----------------------------|-------------------------------|--------------------------|
| Last check date                | Apr 6, 2021                | Mean age at PDAC (SD)         | 69.75(10.37)             |
| Patients enrolled              | 185,932                    | Mean years of followup (SD)   | 1.82(0.31)               |
| PDAC cases                     | 7,095                      | PRISMNN single-point test AUC | 0.791(0.787  to  0.796)  |
| PDAC prevalence                | 3.82% ( $3.73$ to $3.90$ ) | PRISMNN sim-dep test AUC      | 0.793(0.788  to  0.799)  |
| SIR (TrxPop. Est.)             | 1.00(0.98  to  1.01)       | PRISMLR single-point test AUC | 0.780(0.776  to  0.785)  |
| Total person-years of followup | $337894{\cdot}14$          | PRISMLR sim-dep test AUC      | 0.787 (0.781  to  0.792) |

(b) PRISMNN performance statistics (with 95% CI) at different thresholds

| Thresh          | Sensitivity                                 | Specificity                                     | PPV  | PPV (TrxPop. Est.)                              | SIR (TrxPop. Est.)                        |
|-----------------|---|---|--|---|---|
| 89.00%          | $54{\cdot}6\%~(53{\cdot}4$ to $55{\cdot}8)$ | $85{\cdot}3\%~(85{\cdot}1$ to $85{\cdot}5)$     | $12{\cdot}8\%~(12{\cdot}5$ to $13{\cdot}2)$        | $0{\cdot}28\%~(0{\cdot}27$ to $0{\cdot}29)$     | 2.38 (2.34  to  2.41)                     |
| 90.00%          | $52{\cdot}8\%~(51{\cdot}6$ to $54{\cdot}0)$ | $86{\cdot}6\%~(86{\cdot}5$ to $86{\cdot}8)$     | $13{\cdot}5\%~(13{\cdot}1~{\rm to}~13{\cdot}9)$    | $0{\cdot}30\%~(0{\cdot}29$ to $0{\cdot}31)$     | 2.52(2.48  to  2.56)                      |
| 91.00%          | $50{\cdot}8\%~(49{\cdot}6$ to $52{\cdot}0)$ | $87{\cdot}9\%~(87{\cdot}7$ to $88{\cdot}0)$     | $14{\cdot}3\%~(13{\cdot}8$ to $14{\cdot}7)$        | $0{\cdot}32\%~(0{\cdot}31$ to $0{\cdot}32)$     | 2.69(2.64  to  2.72)                      |
| 92.00%          | $48{\cdot}7\%~(47{\cdot}5$ to $49{\cdot}9)$ | $89{\cdot}1\%~(89{\cdot}0$ to $89{\cdot}3)$     | $15{\cdot}1\%~(14{\cdot}6$ to $15{\cdot}6)$        | $0{\cdot}34\%~(0{\cdot}33$ to $0{\cdot}35)$     | 2.87 (2.82 to 2.91)                       |
| 94.00%          | 43.7% (42.5  to  44.9)                      | 91.9% (91.7  to  92.0)                          | 17.6% (17.0  to  18.1)                             | 0.40% ( $0.39$ to $0.42$ )                      | 3.47 (3.42 to 3.52)                       |
| 96.00%          | 37.7% (36.5 to 38.8)                        | 94.6% (94.4 to 94.7)                            | 21.5% (20.8 to $22.3$ )                            | 0.52% ( $0.50$ to $0.54$ )                      | 4.54(4.47  to  4.61)                      |
| 96.20%          | $37{\cdot}1\%~(36{\cdot}0$ to $38{\cdot}2)$ | $94{\cdot}8\%~(94{\cdot}7~{\rm to}~94{\cdot}9)$ | $22{\cdot}0\%~(21{\cdot}3$ to $22{\cdot}8)$        | $0{\cdot}54\%~(0{\cdot}52$ to $0{\cdot}55)$     | 4.69(4.61  to  4.75)                      |
| 96.40%          | $36{\cdot}6\%~(35{\cdot}5$ to $37{\cdot}7)$ | $95{\cdot}1\%~(95{\cdot}0$ to $95{\cdot}2)$     | $22{\cdot}8\%~(22{\cdot}0$ to $23{\cdot}6)$        | $0{\cdot}56\%~(0{\cdot}54~{\rm to}~0{\cdot}58)$ | 4.91 (4.83  to  4.98)                     |
| 96.60%          | 35.9% (34.8  to  37.1)                      | 95.3% (95.2  to  95.4)                          | 23.4% (22.6 to 24.2)                               | 0.58% (0.56  to  0.60)                          | 5.10(5.02  to  5.18)                      |
| 96.80%          | $35{\cdot}3\%~(34{\cdot}2$ to $36{\cdot}4)$ | $95{\cdot}6\%~(95{\cdot}5$ to $95{\cdot}7)$     | $24{\cdot}2\%~(23{\cdot}3$ to $25{\cdot}0)$        | 0.60% ( $0.58$ to $0.63$ )                      | 5.36(5.28  to  5.44)                      |
| 97.00%          | $34{\cdot}5\%~(33{\cdot}4$ to $35{\cdot}6)$ | $95{\cdot}9\%~(95{\cdot}8$ to $96{\cdot}0)$     | $24{\cdot}9\%~(24{\cdot}1~{\rm to}~25{\cdot}8)$    | $0{\cdot}63\%~(0{\cdot}61$ to $0{\cdot}65)$     | 5.62(5.53  to  5.70)                      |
| 97.20%          | $33{\cdot}9\%~(32{\cdot}8$ to $35{\cdot}0)$ | $96{\cdot}1\%~(96{\cdot}1~{\rm to}~96{\cdot}2)$ | $25{\cdot}8\%~(25{\cdot}0$ to $26{\cdot}8)$        | 0.66% (0.63  to  0.69)                          | 5.92(5.83  to  6.01)                      |
| 97.40%          | 33.2% (32.1 to 34.3)                        | 96.4% (96.3  to  96.5)                          | 26.7% (25.8  to  27.6)                             | 0.69% (0.66  to  0.72)                          | 6.24 (6.14  to  6.33)                     |
| 97.60%          | $32{\cdot}3\%~(31{\cdot}2$ to $33{\cdot}4)$ | 96.7% (96.6 to 96.8)                            | $27{\cdot}8\%~(26{\cdot}8$ to $28{\cdot}8)$        | 0.73% ( $0.70$ to $0.76$ )                      | 6.65 (6.54  to  6.74)                     |
| 97.80%          | $31{\cdot}4\%~(30{\cdot}4$ to $32{\cdot}5)$ | $96{\cdot}9\%~(96{\cdot}9$ to $97{\cdot}0)$     | $28{\cdot}9\%~(27{\cdot}9$ to $29{\cdot}9)$        | $0{\cdot}77\%~(0{\cdot}74$ to $0{\cdot}80)$     | 7.07 (6.96 to 7.17)                       |
| 98.00%          | $30{\cdot}5\%~(29{\cdot}4$ to $31{\cdot}6)$ | $97{\cdot}2\%~(97{\cdot}1~{\rm to}~97{\cdot}3)$ | $30{\cdot}2\%~(29{\cdot}1~{\rm to}~31{\cdot}3)$    | $0{\cdot}82\%~(0{\cdot}78$ to $0{\cdot}85)$     | 7.59 (7.47 to 7.70)                       |
| 98.50%          | 27.9% (26.8 to 28.9)                        | 97.8% (97.8 to 97.9)                            | 33.9% (32.7  to  35.1)                             | 0.97% ( $0.92$ to $1.02$ )                      | 9.10 (8.96 to 9.23)                       |
| 99.00%          | 25.0% (24.0 to 26.0)                        | 98.5% (98.5  to  98.6)                          | 39.9% (38.5 to 41.4)                               | 1.25% (1.19  to  1.32)                          | 12.3(12.1  to  12.4)                      |
| 99.50%          | 20.0% (19.1 to $21.0$ )                     | $99{\cdot}2\%~(99{\cdot}2$ to $99{\cdot}3)$     | $50{\cdot}9\%~(49{\cdot}0$ to $52{\cdot}7)$        | $1{\cdot}94\%~(1{\cdot}81$ to $2{\cdot}07)$     | 19.8 (19.5 to 20.1)                       |
| 99.70%          | $17{\cdot}3\%~(16{\cdot}4$ to $18{\cdot}2)$ | $99{\cdot}5\%~(99{\cdot}5$ to $99{\cdot}6)$     | $60{\cdot}3\%~(58{\cdot}1~{\rm to}~62{\cdot}4)$    | $2{\cdot}81\%~(2{\cdot}59$ to $3{\cdot}06)$     | 29.0 (28.6 to 29.5)                       |
| 99.90%          | 13.4% (12.6  to  14.2)                      | 99.8% (99.8 to 99.8)                            | 75.2% (72.8 to 77.6)                               | 5.47% (4.86  to  6.18)                          | 58.0(57.0  to  58.9)                      |
| $99 \cdot 95\%$ | $11{\cdot}9\%~(11{\cdot}2$ to $12{\cdot}7)$ | 99.9% (99.9 to 99.9)                            | $83{\cdot}2\%~(80{\cdot}7 \text{ to } 85{\cdot}4)$ | $8{\cdot}62\%~(7{\cdot}42~{\rm to}~10{\cdot}0)$ | $96{\cdot}0~(94{\cdot}3$ to $97{\cdot}6)$ |

(c) PRISMLR performance statistics (with 95% CI) at different thresholds

| Thresh          | Sensitivity  | Specificity                                     | PPV  | PPV (TrxPop. Est.)                                 | SIR (TrxPop. Est.)                                  |
|-----------------|--|---|--|--|---|
| 89.00%          | 52.3% (51.1 to 53.4)                               | 86.2% (86.1 to 86.4)                            | 13·1% (12·7 to 13·5)                               | 0.29% (0.28  to  0.29)                             | 2.22(2.19  to  2.25)                                |
| 90.00%          | 50.6% (49.4  to  51.8)                             | 87.4% (87.3 to 87.6)                            | 13.8% (13.3  to  14.2)                             | 0.30% (0.30 to 0.31)                               | 2.35(2.31  to  2.38)                                |
| 91.00%          | 48.4% (47.2  to  49.6)                             | 88.7% (88.5 to 88.8)                            | 14.5% (14.0  to  15.0)                             | 0.32% (0.31 to 0.33)                               | 2.48 (2.44  to  2.52)                               |
| 92.00%          | 46.4% (45.2  to  47.6)                             | 89.9% (89.7 to 90.0)                            | 15.4% (14.9  to  15.9)                             | 0.35% ( $0.34$ to $0.36$ )                         | 2.66 (2.61  to  2.70)                               |
| 94.00%          | $40{\cdot}9\%~(39{\cdot}8$ to $42{\cdot}1)$        | $92{\cdot}3\%~(92{\cdot}1~{\rm to}~92{\cdot}4)$ | $17{\cdot}3\%~(16{\cdot}8$ to $17{\cdot}9)$        | $0{\cdot}40\%~(0{\cdot}39$ to $0{\cdot}41)$        | 3.06 (3.01 to 3.10)                                 |
| 96.00%          | 34.2% (33.1 to 35.3)                               | 94.7% (94.6 to 94.8)                            | 20.4% (19.6 to 21.1)                               | 0.49% (0.47  to  0.50)                             | 3.73(3.67  to  3.79)                                |
| 96.20%          | $33{\cdot}4\%~(32{\cdot}3$ to $34{\cdot}5)$        | $94{\cdot}9\%~(94{\cdot}8$ to $95{\cdot}0)$     | $20{\cdot}7\%~(20{\cdot}0$ to $21{\cdot}5)$        | $0{\cdot}50\%~(0{\cdot}48$ to $0{\cdot}51)$        | 3.81 (3.75 to 3.87)                                 |
| 96.40%          | $32{\cdot}7\%~(31{\cdot}6$ to $33{\cdot}8)$        | $95{\cdot}2\%~(95{\cdot}1~{\rm to}~95{\cdot}3)$ | $21{\cdot}3\%~(20{\cdot}5$ to $22{\cdot}0)$        | $0{\cdot}51\%~(0{\cdot}49$ to $0{\cdot}53)$        | 3.95 (3.88  to  4.01)                               |
| 96.60%          | 31.8% (30.7  to  32.9)                             | 95.4% (95.3  to  95.5)                          | 21.7% (20.9 to $22.5$ )                            | 0.53% ( $0.50$ to $0.55$ )                         | 4.06(3.99  to  4.12)                                |
| 96.80%          | $31{\cdot}0\%~(29{\cdot}9$ to $32{\cdot}1)$        | 95.7% (95.6  to  95.8)                          | $22{\cdot}1\%~(21{\cdot}3$ to $23{\cdot}0)$        | $0{\cdot}54\%~(0{\cdot}52$ to $0{\cdot}56)$        | 4.17 (4.11  to  4.24)                               |
| 97.00%          | 30.0% (29.0 to $31.1$ )                            | $96{\cdot}0\%~(95{\cdot}9$ to $96{\cdot}0)$     | $22{\cdot}8\%~(21{\cdot}9$ to $23{\cdot}6)$        | $0{\cdot}56\%~(0{\cdot}54~{\rm to}~0{\cdot}58)$    | 4.32 (4.25  to  4.39)                               |
| 97.20%          | $29{\cdot}2\%~(28{\cdot}1~{\rm to}~30{\cdot}3)$    | $96{\cdot}2\%~(96{\cdot}1~{\rm to}~96{\cdot}3)$ | $23{\cdot}3\%~(22{\cdot}5 \text{ to } 24{\cdot}2)$ | $0{\cdot}58\%~(0{\cdot}55$ to $0{\cdot}60)$        | 4.48 (4.41  to  4.55)                               |
| 97.40%          | $28{\cdot}1\%~(27{\cdot}1~{\rm to}~29{\cdot}2)$    | $96{\cdot}5\%~(96{\cdot}4$ to $96{\cdot}5)$     | $24{\cdot}0\%~(23{\cdot}1~{\rm to}~24{\cdot}9)$    | $0{\cdot}60\%~(0{\cdot}57~{\rm to}~0{\cdot}63)$    | 4.67 (4.59  to  4.74)                               |
| 97.60%          | $27 \cdot 2\% (26 \cdot 2 \text{ to } 28 \cdot 3)$ | 96.7% (96.6  to  96.8)                          | $24{\cdot}8\%~(23{\cdot}9$ to $25{\cdot}8)$        | 0.63% ( $0.60$ to $0.65$ )                         | 4.89 (4.80  to  4.96)                               |
| 97.80%          | $26{\cdot}4\%~(25{\cdot}3 \text{ to } 27{\cdot}4)$ | $97{\cdot}0\%~(96{\cdot}9$ to $97{\cdot}1)$     | $25{\cdot}8\%~(24{\cdot}8$ to $26{\cdot}8)$        | $0{\cdot}66\%~(0{\cdot}63$ to $0{\cdot}69)$        | $5{\cdot}17~(5{\cdot}09$ to $5{\cdot}25)$           |
| 98.00%          | $25{\cdot}1\%~(24{\cdot}1~{\rm to}~26{\cdot}1)$    | $97{\cdot}3\%~(97{\cdot}2~{\rm to}~97{\cdot}4)$ | $26{\cdot}9\%~(25{\cdot}8$ to $27{\cdot}9)$        | $0{\cdot}70\%~(0{\cdot}66$ to $0{\cdot}73)$        | 5.49(5.40 to $5.58)$                                |
| 98.50%          | $21{\cdot}8\%~(20{\cdot}8$ to $22{\cdot}8)$        | $98{\cdot}0\%~(97{\cdot}9$ to $98{\cdot}0)$     | $29{\cdot}8\%~(28{\cdot}6$ to $31{\cdot}1)$        | $0{\cdot}80\%~(0{\cdot}76$ to $0{\cdot}85)$        | $6{\cdot}47~(6{\cdot}37~{ m to}~6{\cdot}57)$        |
| 99.00%          | $17{\cdot}5\%~(16{\cdot}6$ to $18{\cdot}4)$        | $98{\cdot}6\%~(98{\cdot}6$ to $98{\cdot}7)$     | $33{\cdot}2\%~(31{\cdot}7 \text{ to } 34{\cdot}8)$ | $0{\cdot}94\%~(0{\cdot}88$ to $1{\cdot}00)$        | 7.59(7.46  to  7.71)                                |
| 99.50%          | $12{\cdot}1\%~(11{\cdot}4$ to $12{\cdot}9)$        | $99{\cdot}3\%~(99{\cdot}2$ to $99{\cdot}3)$     | $40{\cdot}2\%~(38{\cdot}1~{\rm to}~42{\cdot}3)$    | $1{\cdot}26\%~(1{\cdot}16$ to $1{\cdot}37)$        | 10.6 (10.4 to 10.7)                                 |
| 99.70%          | $8{\cdot}95\%~(8{\cdot}30$ to $9{\cdot}64)$        | $99{\cdot}6\%~(99{\cdot}5$ to $99{\cdot}6)$     | $44{\cdot}5\%~(42{\cdot}0$ to $47{\cdot}1)$        | $1{\cdot}51\%~(1{\cdot}36$ to $1{\cdot}67)$        | $13 \cdot 1 \ (12 \cdot 9 \text{ to } 13 \cdot 3)$  |
| $99 \cdot 90\%$ | $5{\cdot}20\%~(4{\cdot}70$ to $5{\cdot}74)$        | $99{\cdot}9\%~(99{\cdot}8$ to $99{\cdot}9)$     | $59{\cdot}1\%~(55{\cdot}2$ to $63{\cdot}0)$        | $2{\cdot}69\%~(2{\cdot}30 \text{ to } 3{\cdot}14)$ | $23 \cdot 1 \; (22 \cdot 7 \text{ to } 23 \cdot 5)$ |
| 99.95%          | $2{\cdot}93\%~(2{\cdot}55$ to $3{\cdot}35)$        | $99{\cdot}9\%~(99{\cdot}9$ to $99{\cdot}9)$     | $60{\cdot}8\%~(55{\cdot}5$ to $66{\cdot}0)$        | $2{\cdot}88\%~(2{\cdot}32 \text{ to } 3{\cdot}56)$ | $24{\cdot}2~(23{\cdot}7 \text{ to } 24{\cdot}7)$    |

Notes

- Single-point test AUC was obtained by testing the model on one sampled cutoff date per patient; sim-dep test AUC was obtained by varying the high-risk threshold in the simulated deployment.

Thresh: The threshold for high-risk patients, corresponding to the specificity on validation set.
 PPV: Positive Predictive Value
 SIR: Standardised Incidence Ratio

- TrxPop. Est.: Since we used all the PDAC cases in the TriNetX database but sampled a subset of control patients, we needed to account for this imbalance to estimate the PPV and SIR that would be obtained if we had evaluated the model on the full TriNetX population.

# Table A3: Simulated deployment with random (not temporal) training/test split

(a) Study statistics (with 95% CI when applicable)

| First enrolment date           | Jan 1, 2017            | Mean age at enrolment (SD)    | 59.81 (11.95)           |
|--------------------------------|------------------------|-------------------------------|-------------------------|
| Last check date                | Jun 9, 2021            | Mean age at PDAC (SD)         | 68.72(10.50)            |
| Patients enrolled              | 274,067                | Mean years of followup (SD)   | 3.63(1.48)              |
| PDAC cases                     | 3,278                  | PRISMNN single-point test AUC | 0.825(0.819  to  0.830) |
| PDAC prevalence                | 1.20% (1.16  to  1.24) | PRISMNN sim-dep test AUC      | 0.803 (0.795 to 0.810)  |
| SIR (TrxPop. Est.)             | 1.03 (1.02  to  1.04)  | PRISMLR single-point test AUC | 0.798 (0.793 to 0.804)  |
| Total person-years of followup | $996022{\cdot}39$      | PRISMLR sim-dep test AUC      | 0.781 (0.773 to 0.789)  |

(b)  $\mathsf{PRISMNN}$  performance statistics (with 95% CI) at different thresholds

| Thresh          | Sensitivity  | Specificity                                 | PPV  | PPV (TrxPop. Est.)                                 | SIR (TrxPop. Est.)                             |
|-----------------|--|---|--|--|--|
| 89.00%          | 60.1% (58.4  to  61.7)                             | 82.2% (82.0 to 82.3)                        | 3.92% (3.75  to  4.09)                             | 0.52% (0.50  to  0.53)                             | 2.14(2.11  to  2.16)                           |
| 90.00%          | $57{\cdot}8\%(56{\cdot}1\ {\rm to}\ 59{\cdot}5)$   | $83{\cdot}5\%~(83{\cdot}4$ to $83{\cdot}7)$ | $4{\cdot}08\%~(3{\cdot}90$ to $4{\cdot}26)$        | $0{\cdot}54\%~(0{\cdot}52$ to $0{\cdot}55)$        | 2.23 (2.20  to  2.25)                          |
| 91.00%          | $56{\cdot}1\%~(54{\cdot}4$ to $57{\cdot}8)$        | $85{\cdot}0\%~(84{\cdot}8$ to $85{\cdot}1)$ | $4{\cdot}32\%~(4{\cdot}13$ to $4{\cdot}52)$        | $0{\cdot}57\%~(0{\cdot}55$ to $0{\cdot}59)$        | 2.36(2.33  to  2.38)                           |
| 92.00%          | $54{\cdot}2\%~(52{\cdot}5$ to $55{\cdot}9)$        | $86{\cdot}5\%~(86{\cdot}4$ to $86{\cdot}6)$ | $4{\cdot}63\%~(4{\cdot}43$ to $4{\cdot}85)$        | $0{\cdot}61\%~(0{\cdot}59$ to $0{\cdot}63)$        | $2.54~(2.51~{ m to}~2.56)$                     |
| 94.00%          | $48{\cdot}6\%~(46{\cdot}9$ to $50{\cdot}4)$        | $89{\cdot}5\%~(89{\cdot}4$ to $89{\cdot}6)$ | $5{\cdot}31\%~(5{\cdot}06$ to $5{\cdot}57)$        | $0{\cdot}71\%~(0{\cdot}68$ to $0{\cdot}73)$        | 2.93 (2.89  to  2.96)                          |
| 96.00%          | $41{\cdot}5\%~(39{\cdot}9$ to $43{\cdot}3)$        | $92{\cdot}7\%~(92{\cdot}6$ to $92{\cdot}8)$ | $6{\cdot}43\%~(6{\cdot}10$ to $6{\cdot}77)$        | $0{\cdot}87\%~(0{\cdot}83$ to $0{\cdot}90)$        | 3.63 (3.58 to 3.67)                            |
| 96.20%          | $41{\cdot}0\%~(39{\cdot}3$ to $42{\cdot}7)$        | $93{\cdot}0\%~(92{\cdot}9$ to $93{\cdot}1)$ | $6{\cdot}61\%~(6{\cdot}27~{\rm to}~6{\cdot}96)$    | $0{\cdot}89\%~(0{\cdot}85$ to $0{\cdot}93)$        | 3.75 (3.70 to 3.79)                            |
| 96.40%          | 40.3% (38.6  to  42.0)                             | 93·3% (93·2 to 93·4)                        | 6.79% (6.44 to 7.15)                               | 0.92% ( $0.88$ to $0.96$ )                         | 3.86 (3.81 to 3.90)                            |
| 96.60%          | $39{\cdot}5\%~(37{\cdot}8$ to $41{\cdot}2)$        | $93{\cdot}6\%~(93{\cdot}5$ to $93{\cdot}7)$ | $6{\cdot}97\%~(6{\cdot}61$ to $7{\cdot}35)$        | $0{\cdot}94\%~(0{\cdot}90$ to $0{\cdot}99)$        | 3.98 (3.93 to 4.03)                            |
| 96.80%          | $38{\cdot}9\%(37{\cdot}2\text{ to }40{\cdot}6)$    | $94{\cdot}0\%~(93{\cdot}9$ to $94{\cdot}1)$ | $7{\cdot}29\%~(6{\cdot}91$ to $7{\cdot}69)$        | $0{\cdot}99\%~(0{\cdot}95$ to $1{\cdot}04)$        | 4.19 (4.14  to  4.24)                          |
| 97.00%          | $38{\cdot}2\%~(36{\cdot}6$ to $39{\cdot}9)$        | $94{\cdot}3\%~(94{\cdot}3$ to $94{\cdot}4)$ | $7{\cdot}56\%~(7{\cdot}16$ to $7{\cdot}97)$        | $1{\cdot}03\%~(0{\cdot}98$ to $1{\cdot}08)$        | 4.38 (4.33  to  4.43)                          |
| 97.20%          | $37{\cdot}2\%~(35{\cdot}6$ to $38{\cdot}9)$        | 94.7% (94.6  to  94.8)                      | $7{\cdot}82\%~(7{\cdot}40$ to $8{\cdot}25)$        | $1{\cdot}07\%~(1{\cdot}02$ to $1{\cdot}12)$        | 4.57 (4.51  to  4.62)                          |
| 97.40%          | $36{\cdot}4\%~(34{\cdot}7~{\rm to}~38{\cdot}1)$    | $95{\cdot}0\%~(94{\cdot}9$ to $95{\cdot}1)$ | $8{\cdot}07\%~(7{\cdot}64 \text{ to } 8{\cdot}51)$ | $1{\cdot}10\%~(1{\cdot}05~{\rm to}~1{\cdot}16)$    | 4.76 (4.70 to 4.81)                            |
| 97.60%          | $35{\cdot}6\%~(33{\cdot}9$ to $37{\cdot}2)$        | $95{\cdot}3\%~(95{\cdot}3$ to $95{\cdot}4)$ | $8{\cdot}45\%~(7{\cdot}99$ to $8{\cdot}93)$        | $1{\cdot}16\%~(1{\cdot}10$ to $1{\cdot}22)$        | 5.02 (4.96  to  5.08)                          |
| 97.80%          | $34{\cdot}6\%~(32{\cdot}9$ to $36{\cdot}2)$        | $95{\cdot}7\%~(95{\cdot}6$ to $95{\cdot}8)$ | $8{\cdot}87\%~(8{\cdot}38$ to $9{\cdot}38)$        | $1{\cdot}22\%~(1{\cdot}16$ to $1{\cdot}28)$        | 5.33 (5.26  to  5.39)                          |
| 98.00%          | $33{\cdot}5\%~(31{\cdot}9$ to $35{\cdot}1)$        | $96{\cdot}1\%~(96{\cdot}0$ to $96{\cdot}2)$ | $9{\cdot}38\%~(8{\cdot}85$ to $9{\cdot}92)$        | 1.30% $(1.23$ to $1.37)$                           | 5.69(5.61  to  5.75)                           |
| 98.50%          | $30{\cdot}7\%~(29{\cdot}1$ to $32{\cdot}3)$        | $97{\cdot}0\%~(96{\cdot}9$ to $97{\cdot}1)$ | $11{\cdot}1\%~(10{\cdot}4$ to $11{\cdot}7)$        | $1{\cdot}56\%~(1{\cdot}47~{\rm to}~1{\cdot}64)$    | 6.99 (6.90 to 7.07)                            |
| 99.00%          | $26{\cdot}7\%(25{\cdot}2\text{ to }28{\cdot}2)$    | $98{\cdot}0\%~(97{\cdot}9$ to $98{\cdot}1)$ | $13{\cdot}9\%~(13{\cdot}1~{\rm to}~14{\cdot}8)$    | $2{\cdot}01\%~(1{\cdot}89$ to $2{\cdot}14)$        | 9.42 (9.31 to 9.53)                            |
| 99.50%          | $21{\cdot}9\%~(20{\cdot}5 \text{ to } 23{\cdot}4)$ | $98{\cdot}9\%~(98{\cdot}8$ to $98{\cdot}9)$ | $19{\cdot}2\%~(17{\cdot}9$ to $20{\cdot}4)$        | $2{\cdot}93\%~(2{\cdot}72 \text{ to } 3{\cdot}14)$ | $14.6~(14.4~{ m to}~14.7)$                     |
| 99.70%          | $19{\cdot}8\%(18{\cdot}5\ {\rm to}\ 21{\cdot}2)$   | $99{\cdot}3\%~(99{\cdot}2$ to $99{\cdot}3)$ | $24{\cdot}3\%~(22{\cdot}7~{\rm to}~25{\cdot}9)$    | $3{\cdot}92\%~(3{\cdot}62 \text{ to } 4{\cdot}24)$ | 20.1 (19.8  to  20.3)                          |
| 99.90%          | $15{\cdot}3\%(14{\cdot}1\ {\rm to}\ 16{\cdot}6)$   | $99{\cdot}7\%~(99{\cdot}7$ to $99{\cdot}7)$ | $38{\cdot}3\%~(35{\cdot}7~{\rm to}~40{\cdot}9)$    | $7{\cdot}31\%~(6{\cdot}61$ to $8{\cdot}06)$        | 37.9 (37.5 to 38.4)                            |
| $99 \cdot 95\%$ | $13{\cdot}6\%~(12{\cdot}4$ to $14{\cdot}8)$        | $99{\cdot}8\%~(99{\cdot}8$ to $99{\cdot}8)$ | $47{\cdot}8\%~(44{\cdot}5~{\rm to}~51{\cdot}1)$    | $10{\cdot}4\%~(9{\cdot}31~{\rm to}~11{\cdot}7)$    | $56{\cdot}5(55{\cdot}7\ {\rm to}\ 57{\cdot}1)$ |

(c) PRISMLR performance statistics (with 95% CI) at different thresholds

| Thresh          | Sensitivity  | Specificity                                     | PPV  | PPV (TrxPop. Est.)                                 | SIR (TrxPop. Est.)                                 |
|-----------------|--|---|--|--|--|
| 89.00%          | 54.8% (53.0 to 56.5)                               | 83·3% (83·1 to 83·4)                            | 3.81% (3.64 to 3.99)                               | 0.50% (0.48  to  0.52)                             | 1.95 (1.92  to  1.97)                              |
| 90.00%          | $52{\cdot}7\%~(51{\cdot}0$ to $54{\cdot}4)$        | $84{\cdot}6\%~(84{\cdot}4$ to $84{\cdot}7)$     | $3{\cdot}97\%~(3{\cdot}79$ to $4{\cdot}16)$        | $0{\cdot}52\%~(0{\cdot}51~{\rm to}~0{\cdot}54)$    | 2.02 (2.00  to  2.05)                              |
| 91.00%          | $50{\cdot}4\%~(48{\cdot}7~{\rm to}~52{\cdot}2)$    | $85{\cdot}9\%~(85{\cdot}8$ to $86{\cdot}1)$     | $4{\cdot}16\%~(3{\cdot}97~{\rm to}~4{\cdot}36)$    | $0{\cdot}55\%~(0{\cdot}53$ to $0{\cdot}57)$        | $2 \cdot 12 \ (2 \cdot 10 \text{ to } 2 \cdot 15)$ |
| 92.00%          | $48{\cdot}1\%~(46{\cdot}4$ to $49{\cdot}8)$        | $87{\cdot}4\%~(87{\cdot}3$ to $87{\cdot}5)$     | $4{\cdot}42\%~(4{\cdot}20$ to $4{\cdot}64)$        | $0{\cdot}58\%~(0{\cdot}56$ to $0{\cdot}61)$        | $2{\cdot}25~(2{\cdot}22$ to $2{\cdot}28)$          |
| 94.00%          | $42{\cdot}7\%~(41{\cdot}0$ to $44{\cdot}4)$        | $90{\cdot}4\%~(90{\cdot}3$ to $90{\cdot}5)$     | $5{\cdot}11\%~(4{\cdot}85~{\rm to}~5{\cdot}38)$    | $0{\cdot}68\%~(0{\cdot}65$ to $0{\cdot}71)$        | 2.61 (2.57  to  2.64)                              |
| 96.00%          | $35{\cdot}6\%~(33{\cdot}9$ to $37{\cdot}2)$        | $93{\cdot}3\%~(93{\cdot}2$ to $93{\cdot}4)$     | $6{\cdot}07\%~(5{\cdot}74$ to $6{\cdot}42)$        | 0.82% ( $0.78$ to $0.86$ )                         | 3.13 (3.09 to 3.17)                                |
| 96.20%          | $35{\cdot}1\%~(33{\cdot}5$ to $36{\cdot}8)$        | $93{\cdot}7\%~(93{\cdot}6$ to $93{\cdot}7)$     | $6{\cdot}27\%~(5{\cdot}93 \text{ to } 6{\cdot}64)$ | $0{\cdot}84\%~(0{\cdot}80$ to $0{\cdot}89)$        | $3{\cdot}24~(3{\cdot}20$ to $3{\cdot}28)$          |
| 96.40%          | $34{\cdot}4\%~(32{\cdot}8$ to $36{\cdot}1)$        | $93{\cdot}9\%~(93{\cdot}9$ to $94{\cdot}0)$     | $6{\cdot}44\%~(6{\cdot}08$ to $6{\cdot}82)$        | $0{\cdot}87\%~(0{\cdot}83$ to $0{\cdot}91)$        | 3.34 (3.30 to 3.38)                                |
| 96.60%          | $33{\cdot}8\%~(32{\cdot}2$ to $35{\cdot}4)$        | $94{\cdot}2\%~(94{\cdot}1~{\rm to}~94{\cdot}3)$ | $6{\cdot}61\%~(6{\cdot}24$ to $6{\cdot}99)$        | $0{\cdot}89\%~(0{\cdot}85$ to $0{\cdot}94)$        | 3.43 (3.39 to 3.47)                                |
| 96.80%          | $33{\cdot}0\%~(31{\cdot}4$ to $34{\cdot}6)$        | $94{\cdot}6\%~(94{\cdot}5$ to $94{\cdot}7)$     | $6{\cdot}88\%~(6{\cdot}49$ to $7{\cdot}28)$        | $0{\cdot}93\%~(0{\cdot}88$ to $0{\cdot}98)$        | $3{\cdot}59~(3{\cdot}54$ to $3{\cdot}63)$          |
| 97.00%          | $31{\cdot}8\%~(30{\cdot}2~{\rm to}~33{\cdot}4)$    | $94{\cdot}9\%~(94{\cdot}8$ to $95{\cdot}0)$     | $7{\cdot}02\%~(6{\cdot}61~{\rm to}~7{\cdot}44)$    | $0{\cdot}95\%~(0{\cdot}90$ to $1{\cdot}00)$        | 3.68 (3.64  to  3.73)                              |
| 97.20%          | $30{\cdot}9\%~(29{\cdot}3$ to $32{\cdot}5)$        | $95{\cdot}2\%~(95{\cdot}2$ to $95{\cdot}3)$     | $7{\cdot}29\%~(6{\cdot}86$ to $7{\cdot}73)$        | $0{\cdot}99\%~(0{\cdot}94$ to $1{\cdot}04)$        | 3.84 (3.79  to  3.88)                              |
| 97.40%          | $30{\cdot}1\%~(28{\cdot}6$ to $31{\cdot}7)$        | $95{\cdot}6\%~(95{\cdot}5$ to $95{\cdot}6)$     | $7{\cdot}59\%~(7{\cdot}14$ to $8{\cdot}05)$        | $1{\cdot}03\%~(0{\cdot}98$ to $1{\cdot}09)$        | $4{\cdot}03~(3{\cdot}97~{\rm to}~4{\cdot}08)$      |
| 97.60%          | $29{\cdot}3\%~(27{\cdot}7~{\rm to}~30{\cdot}9)$    | $95{\cdot}9\%~(95{\cdot}8$ to $95{\cdot}9)$     | $7{\cdot}89\%~(7{\cdot}41$ to $8{\cdot}38)$        | $1{\cdot}08\%~(1{\cdot}02~{\rm to}~1{\cdot}14)$    | $4{\cdot}20~(4{\cdot}15$ to $4{\cdot}26)$          |
|                 | $28{\cdot}0\%~(26{\cdot}4$ to $29{\cdot}5)$        |   |  |  |  |
| 98.00%          | $26 \cdot 8\% (25 \cdot 3 \text{ to } 28 \cdot 3)$ | $96{\cdot}5\%~(96{\cdot}5$ to $96{\cdot}6)$     | $8{\cdot}56\%~(8{\cdot}03 \text{ to } 9{\cdot}12)$ | $1{\cdot}18\%~(1{\cdot}11$ to $1{\cdot}25)$        | 4.61 (4.55  to  4.67)                              |
| 98.50%          | $23{\cdot}6\%~(22{\cdot}2$ to $25{\cdot}1)$        | $97{\cdot}3\%~(97{\cdot}3$ to $97{\cdot}4)$     | $9{\cdot}64\%~(9{\cdot}00$ to $10{\cdot}3)$        | $1{\cdot}34\%~(1{\cdot}25 \text{ to } 1{\cdot}43)$ | 5.35(5.28  to  5.42)                               |
| 99.00%          | $19{\cdot}6\%~(18{\cdot}2$ to $21{\cdot}0)$        | $98{\cdot}2\%~(98{\cdot}2$ to $98{\cdot}3)$     | $11{\cdot}7\%~(10{\cdot}9$ to $12{\cdot}6)$        | $1{\cdot}66\%~(1{\cdot}54~{\rm to}~1{\cdot}78)$    | 6.84(6.75  to  6.92)                               |
| 99.50%          | $14{\cdot}1\%~(12{\cdot}9$ to $15{\cdot}3)$        | $99{\cdot}1\%~(99{\cdot}0$ to $99{\cdot}1)$     | $15{\cdot}7\%~(14{\cdot}4$ to $17{\cdot}1)$        | $2{\cdot}32\%~(2{\cdot}11$ to $2{\cdot}54)$        | 10.2 (10.1  to  10.3)                              |
|                 | $10{\cdot}2\%~(9{\cdot}20$ to $11{\cdot}3)$        | · · · · · · · · · · · · · · · · · · ·           | · · · · · · · · · · · · · · · · · · ·              | · · · · · · · · · · · · · · · · · · ·              | · · · · · · · · · · · · · · · · · · ·              |
| $99 \cdot 90\%$ | $4{\cdot}76\%~(4{\cdot}06 \text{ to } 5{\cdot}54)$ | $99{\cdot}8\%~(99{\cdot}8$ to $99{\cdot}8)$     | $24{\cdot}5\%~(21{\cdot}2$ to $28{\cdot}0)$        | $3{\cdot}96\%~(3{\cdot}32$ to $4{\cdot}70)$        | $19{\cdot}0~(18{\cdot}7~{\rm to}~19{\cdot}2)$      |
| $99 \cdot 95\%$ | $3{\cdot}48\%~(2{\cdot}88$ to $4{\cdot}16)$        | $99{\cdot}9\%~(99{\cdot}9$ to $99{\cdot}9)$     | $27{\cdot}5\%~(23{\cdot}3~{\rm to}~32{\cdot}0)$    | $4{\cdot}59\%~(3{\cdot}72$ to $5{\cdot}63)$        | $22{\cdot}8~(22{\cdot}4~{\rm to}~23{\cdot}1)$      |

See notes under Table A2.

| Location<br>Race | TP    | FP    | Cancer | Control | Sensitivity                                      | Specificity                                 | PPV (TrxPop. Est.)                              | SIR (TrxPop. Est.)                                 | AUC   |
|------------------|-------|-------|--------|---------|--|---|---|--|---|
| All              | 2,550 | 8,352 | 7,095  | 178,837 | $35{\cdot}9\%(34{\cdot}8$ to $37{\cdot}1)$       | $95{\cdot}3\%~(95{\cdot}2$ to $95{\cdot}4)$ | $0{\cdot}58\%~(0{\cdot}56$ to $0{\cdot}60)$     | $5{\cdot}10~(5{\cdot}02~{\rm to}~5{\cdot}18)$      | $0{\cdot}793~(0{\cdot}788$ to $0{\cdot}799)$      |
| Midwest          | 740   | 2,573 | 1,300  | 22,648  | $56{\cdot}9\%~(54{\cdot}2$ to $59{\cdot}6)$      | 88.6% (88.2 to 89.0)                        | $0{\cdot}55\%~(0{\cdot}51$ to $0{\cdot}58)$     | $5{\cdot}21~(5{\cdot}12$ to $5{\cdot}29)$          | 0.828 (0.816 to 0.840)                            |
| AIAN             | 3     | 8     | 6      | 70      | $50{\cdot}0\%$ (11·8 to 88·2)                    | · · · · · · · · · · · · · · · · · · ·       | · · · · · ·                                     | · · · · · · · · · · · · · · · · · · ·              | 0.831 (0.655  to  1.000)                          |
| Asian            | 8     | 40    | 12     | 357     | 66.7% (34.9  to  90.1)                           |   | (   |  | 0.925 (0.877  to  0.972)                          |
| Black            | 71    | 242   | 155    | 3,015   | $45{\cdot}8\%~(37{\cdot}8$ to $54{\cdot}0)$      | (   |   |  | $0{\cdot}800~(0{\cdot}762$ to $0{\cdot}839)$      |
| NHPI             | 0     | 2     | 0      | 22      | N/A  | 90.9% (70.8  to  98.9)                      |   | $0{\cdot}00~(0{\cdot}00$ to $0{\cdot}00)$          | N/A   |
| White            |       | 2,192 | 1,097  | 18,078  | $59{\cdot}2\%~(56{\cdot}2$ to $62{\cdot}1)$      |   |   |  | $0{\cdot}833~(0{\cdot}820$ to $0{\cdot}846)$      |
| Unknown          | 9     | 89    | 30     | 1,106   | 30.0% (14.7 to $49.4$ )                          | 92.0% (90.2 to $93.5$ )                     | 0.19% (0.09  to  0.33)                          | $2 \cdot 21 \ (2 \cdot 13 \text{ to } 2 \cdot 27)$ | $0{\cdot}719~(0{\cdot}624~{\rm to}~0{\cdot}814)$  |
| Northeast        | 780   | 2,868 | 2,552  | 54,416  | $30{\cdot}6\%~(28{\cdot}8$ to $32{\cdot}4)$      | $94{\cdot}7\%~(94{\cdot}5$ to $94{\cdot}9)$ | $0{\cdot}52\%~(0{\cdot}48$ to $0{\cdot}55)$     | $4{\cdot}22~(4{\cdot}15~{\rm to}~4{\cdot}28)$      | $0.765~(0.755~{ m to}~0.774)$                     |
| AIAN             | 3     | 16    | 3      | 124     | 100.0% (29.2 to 100.0)                           | 87.1% (79.9  to  92.4)                      | 0.36% (0.10  to  0.58)                          | $4{\cdot}52~(2{\cdot}59$ to $6{\cdot}20)$          | 0.938 (0.879 to 0.997)                            |
| Asian            | 11    | 52    | 33     | 1,281   | 33.3% (18.0  to  51.8)                           | 95.9% (94.7 to 97.0)                        | 0.40% ( $0.20$ to $0.68$ )                      | 4.78 (4.33  to  5.18)                              | 0.803 (0.727 to 0.879)                            |
| Black            | 76    | 318   | 285    | 6,892   | 26.7% (21.6 to 32.2)                             | 95.4% (94.9 to $95.9$ )                     | 0.45% (0.36  to  0.57)                          | 3.61(3.41  to  3.79)                               | 0.770 (0.743 to 0.797)                            |
| NHPI             | 0     | 1     | 1      | 37      | 0.00% (0.00  to  97.5)                           | 97.3% (85.8 to 99.9)                        | 0.00% (0.00  to  4.55)                          | 0.00 (0.00  to  0.00)                              | 0.946 (0.872 to 1.000)                            |
| White            | 625   | 2,132 | 1,994  | 40,047  | 31.3% (29.3 to $33.4$ )                          | 94.7% (94.5 to 94.9)                        | 0.56% (0.51  to  0.60)                          | 4.53 (4.44  to  4.61)                              | 0.764 (0.753 to 0.775)                            |
| Unknown          | 65    | 349   | 236    | 6,035   | $27{\cdot}5\%~(21{\cdot}9$ to $33{\cdot}7)$      | 94·2% (93·6 to 94·8)                        | $0{\cdot}35\%~(0{\cdot}28$ to $0{\cdot}45)$     | $2{\cdot}85~(2{\cdot}79 \text{ to } 2{\cdot}91)$   | $0{\cdot}755~(0{\cdot}726$ to $0{\cdot}784)$      |
| South            | 677   | 2,272 | 2,565  | 82,186  | $26{\cdot}4\%(24{\cdot}7\ {\rm to}\ 28{\cdot}1)$ | $97{\cdot}2\%~(97{\cdot}1$ to $97{\cdot}3)$ | $0{\cdot}56\%~(0{\cdot}52$ to $0{\cdot}61)$     | $5{\cdot}00~(4{\cdot}91$ to $5{\cdot}07)$          | 0.770 (0.761 to 0.780)                            |
| AIAN             | 4     | 3     | 11     | 254     | 36.4% (10.9  to  69.2)                           | 98.8% (96.6 to 99.8)                        | 2.48% (0.49  to  12.2)                          | 36.0(22.5  to  45.2)                               | 0.793 (0.633  to  0.953)                          |
| Asian            | 12    | 49    | 50     | 2,152   | 24.0% (13.1 to 38.2)                             | 97.7% (97.0 to 98.3)                        | 0.46% (0.24 to 0.81)                            | 5.65(5.11  to  6.12)                               | 0.805(0.751  to  0.859)                           |
| Black            | 145   | 418   | 523    | 16,402  | 27.7% (23.9 to 31.8)                             | 97.5% (97.2 to $97.7$ )                     | 0.66% (0.55  to  0.78)                          | 6.14(5.84  to  6.39)                               | 0.786 (0.766 to 0.806)                            |
| NHPI             | 0     | 5     | 1      | 125     | 0.00% (0.00  to  97.5)                           | 96.0% (90.9  to  98.7)                      | 0.00% (0.00 to $0.48$ )                         | 0.00 (0.00  to  0.00)                              | 0.832 (0.766 to 0.898)                            |
| White            | 499   | 1,653 | 1,860  | 56,696  | 26.8% (24.8 to 28.9)                             | 97.1% (96.9 to $97.2$ )                     | 0.57% ( $0.52$ to $0.63$ )                      | 4.90(4.81  to  4.99)                               | 0.766 (0.755 to 0.777)                            |
| Unknown          | 17    | 144   | 120    | 6,557   | $14{\cdot}2\%~(8{\cdot}47~{\rm to}~21{\cdot}7)$  | $97{\cdot}8\%~(97{\cdot}4$ to $98{\cdot}1)$ | $0{\cdot}22\%~(0{\cdot}13$ to $0{\cdot}36)$     | $2{\cdot}24~(2{\cdot}19$ to $2{\cdot}28)$          | $0{\cdot}738~(0{\cdot}695~\text{to}~0{\cdot}781)$ |
| West             | 331   | 424   | 590    | 15,424  | $56{\cdot}1\%~(52{\cdot}0$ to $60{\cdot}2)$      | $97{\cdot}3\%~(97{\cdot}0$ to $97{\cdot}5)$ | $1{\cdot}47\%~(1{\cdot}30$ to $1{\cdot}65)$     | 13·7 (13·4 to 13·9)                                | 0.893 (0.878 to 0.908)                            |
| AIAN             | 1     | 3     | 5      | 194     | 20.0% (0.51 to 71.6)                             | 98.5% (95.5 to 99.7)                        | 0.63% (0.02 to 4.81)                            | 5.61(2.56  to  9.73)                               | 0.875 (0.768  to  0.983)                          |
| Asian            | 7     | 24    | 18     | 322     | 38.9% (17.3 to $64.3$ )                          | 92.5% (89.1 to $95.2$ )                     | 0.55% (0.23 to $1.08$ )                         | 5.42(4.84  to  5.99)                               | 0.731(0.573  to  0.890)                           |
| Black            | 15    | 22    | 25     | 771     | 60.0% (38.7  to  78.9)                           | 97.1% (95.7  to  98.2)                      | 1.28% (0.71 to $2.19$ )                         | 9.60(8.82  to  10.4)                               | 0.907 (0.852  to  0.961)                          |
| NHPI             | 0     | 0     | 0      | 23      | N/A  | 100.0% (85.2 to $100.0$ )                   | N/A   | N/A  | N/A   |
| White            | 259   | 254   | 419    | 11,128  | 61.8% (57.0 to $66.5$ )                          | 97.7% (97.4 to 98.0)                        | 1.91% (1.65  to  2.20)                          | 17.4 (17.0 to 17.8)                                | 0.913 (0.897 to 0.930)                            |
| Unknown          | 49    | 121   | 123    | 2,986   | 39.8% (31.1 to 49.1)                             | 95.9% (95.2  to  96.6)                      | $0{\cdot}77\%~(0{\cdot}57~{\rm to}~1{\cdot}01)$ | 7.85(7.66  to  8.04)                               | 0.827 (0.788 to 0.866)                            |
| Unknown          | 22    | 215   | 88     | 4,163   | $25{\cdot}0\%(16{\cdot}4$ to $35{\cdot}4)$       | $94{\cdot}8\%~(94{\cdot}1$ to $95{\cdot}5)$ | $0{\cdot}19\%~(0{\cdot}13$ to $0{\cdot}28)$     | 1.69 (1.65  to  1.73)                              | 0.750 (0.698 to 0.802)                            |
| AIAN             | 0     | 0     | 0      | 0       | N/A  | N/A   | N/A   | N/A  | N/A   |
| Asian            | ĩ     | 1     | 2      | 151     | 50.0% (1.26  to  98.7)                           |   |   |  | 0.930 (0.791 to 1.000)                            |
| Black            | 0     | 15    | 6      | 362     | 0.00% (0.00  to  45.9)                           |   |   |  | 0.824 (0.729  to  0.918)                          |
| NHPI             | ŏ     | 0     |        | 21      | ```  | 100.0% (83.9 to $100.0$ )                   | N/A   | N/A  | N/A   |
| White            | 18    | 189   | 68     | 3,165   | 26.5% (16.5  to  38.6)                           |   |   |  | 0.746 (0.686  to  0.807)                          |
| Unknown          | 3     | 10    |        | 464     | 25.0% (5.49 to 57.2)                             | (   | (   |  | 0.699 (0.528  to  0.869)                          |
|                  |       |       |        |         |  |   | . ,   | . /  |   |

Table A4: Performance breakdown by location and race of simulated deployment of PRISMNN

Notes

- Numbers in brackets indicate 95% CI.

All evaluations use the same high-risk threshold chosen at SIR ≈ 5 on the whole test population.
TP: total number of true positive predictions in a subpopulation.
FP: total number of false positive predictions in a subpopulation.

Cancer: total number of patients with PDAC in a subpopulation.
 Control: total number of patients without PDAC in a subpopulation.

- PPV: Positive Predictive Value

- SIR: Standardised Incidence Ratio

- TrxPop. Est.: Since we used all the PDAC cases in the TriNetX database but sampled a subset of control patients, we needed to account for this imbalance to estimate the PPV and SIR that would be obtained if we had evaluated the model on the full TriNetX population.

- AUC: Area Under the ROC Curve, calculated by varying the threshold for high-risk patients.

| Race<br>Sex               | TP              | FP                   | Cancer              | Control | Sensitivity   | Specificity                                     | PPV (TrxPop. Est.)                          | SIR (TrxPop. Est.)                               | AUC   |
|---------------------------|-----------------|----------------------|---------------------|---------|---|---|---|--|---|
| All                       | 2,550           | 8,352                | 7,095               | 178,837 | $35{\cdot}9\%~(34{\cdot}8$ to $37{\cdot}1)$         | $95{\cdot}3\%~(95{\cdot}2$ to $95{\cdot}4)$     | 0.58% (0.56  to  0.60)                      | $5{\cdot}10~(5{\cdot}02~{\rm to}~5{\cdot}18)$    | 0.793 (0.788 to 0.799)                                  |
| AIAN                      | 11              | 30                   | 25                  | 642     | $44{\cdot}0\%~(24{\cdot}4$ to $65{\cdot}1)$         | 95.3% (93.4 to 96.8)                            | $0{\cdot}70\%~(0{\cdot}35$ to $1{\cdot}21)$ | $8{\cdot}78~(5{\cdot}47~{\rm to}~11{\cdot}2)$    | 0.833 (0.747 to 0.920)                                  |
| Female<br>Male<br>Unknown | 6<br>5<br>0     | 13<br>17<br>0        | 14<br>11<br>0       |         | 42.9% (17.7 to 71.1)<br>45.5% (16.7 to 76.6)<br>N/A |   |   |  | 0.831 (0.732 to 0.929)<br>0.835 (0.676 to 0.995)<br>N/A |
| Asian                     | 39              | 166                  | 115                 | 4,263   | 33.9% (25.3 to $43.3$ )                             | $96{\cdot}1\%~(95{\cdot}5$ to $96{\cdot}7)$     | 0.45% ( $0.32$ to $0.60$ )                  | $5{\cdot}55~(5{\cdot}12$ to $5{\cdot}92)$        | 0.810 (0.769 to 0.850)                                  |
| Female<br>Male<br>Unknown | 19<br>20<br>0   | 76<br>90<br>0        | 65<br>50<br>0       |         | 29·2% (18·6 to 41·8)<br>40·0% (26·4 to 54·8)<br>N/A |   |   |  | 0.828 (0.777 to 0.880)<br>0.780 (0.712 to 0.848)<br>N/A |
| Black                     | 307             | 1,015                | 994                 | 27,442  | 30.9% (28.0 to 33.9)                                | $96{\cdot}3\%~(96{\cdot}1~{\rm to}~96{\cdot}5)$ | $0{\cdot}57\%~(0{\cdot}51$ to $0{\cdot}64)$ | $5{\cdot}07~(4{\cdot}82 \text{ to } 5{\cdot}29)$ | 0.790 (0.776 to 0.805)                                  |
| Female<br>Male<br>Unknown | 184<br>123<br>0 | 531<br>483<br>1      | 587<br>407<br>0     | .,      | 31·3% (27·6 to 35·3)<br>30·2% (25·8 to 34·9)<br>N/A | 95.5% (95.0  to  95.8)                          | 0.48% ( $0.40$ to $0.57$ )                  | ( )  | 0.806 (0.788 to 0.825)<br>0.764 (0.741 to 0.787)<br>N/A |
| NHPI                      | 0               | 8                    | 2                   | 228     | 0.00% (0.00  to  84.2)                              | 96.5% (93.2  to  98.5)                          | 0.00% (0.00 to 0.48)                        | 0.00 (0.00  to  0.00)                            | 0.851 (0.708 to 0.994)                                  |
| Female<br>Male<br>Unknown | 0<br>0<br>0     | 5<br>3<br>0          | 1<br>1<br>0         |         | 0.00% (0.00 to 97.5)<br>0.00% (0.00 to 97.5)<br>N/A |   |   |  | 0.917 (0.869 to 0.964)<br>0.723 (0.632 to 0.814)<br>N/A |
| White                     | 2,050           | 6,420                | 5,438               | 129,114 | 37.7% (36.4 to 39.0)                                | $95{\cdot}0\%~(94{\cdot}9$ to $95{\cdot}1)$     | 0.61% (0.58 to 0.63)                        | $5{\cdot}27~(5{\cdot}17$ to $5{\cdot}36)$        | 0.795 (0.788 to 0.801)                                  |
| Female<br>Male<br>Unknown |                 | 3,109<br>3,264<br>47 | 2,726<br>2,712<br>0 |         | 36·1% (34·3 to 38·0)<br>39·3% (37·4 to 41·1)<br>N/A | 94.0% (93.8 to $94.2$ )                         | 0.62% (0.58  to  0.66)                      |  | 0.790 (0.781 to 0.799)<br>0.788 (0.779 to 0.798)<br>N/A |
| Unknown                   | 143             | 713                  | 521                 | 17,148  | $27{\cdot}4\%~(23{\cdot}7$ to $31{\cdot}5)$         | $95{\cdot}8\%~(95{\cdot}5$ to $96{\cdot}1)$     | $0{\cdot}38\%~(0{\cdot}32$ to $0{\cdot}45)$ | 3.47 (3.41  to  3.53)                            | 0.773 (0.753 to 0.792)                                  |
| Female<br>Male<br>Unknown | 65<br>78<br>0   | 345<br>368<br>0      | 259<br>262<br>0     | - ,     | 25·1% (19·9 to 30·8)<br>29·8% (24·3 to 35·7)<br>N/A |   |   |  | 0.767 (0.738 to 0.796)<br>0.772 (0.744 to 0.800)<br>N/A |

Table A5: Performance breakdown by race and sex of simulated deployment of PRISMNN

See notes under Table A4

Table A6: Performance breakdown by age and sex of simulated deployment of PRISMNN

| Age     |       |       |        |         |   |   |   |  |                               |
|---------|-------|-------|--------|---------|---|---|---|--|-------------------------------|
| Sex     | TP    | FP    | Cancer | Control | Sensitivity                                     | Specificity                                     | PPV (TrxPop. Est.)                              | SIR (TrxPop. Est.)                               | AUC                           |
| All     | 2,550 | 8,352 | 7,095  | 178,837 | $35{\cdot}9\%~(34{\cdot}8$ to $37{\cdot}1)$     | $95{\cdot}3\%~(95{\cdot}2$ to $95{\cdot}4)$     | $0{\cdot}58\%~(0{\cdot}56$ to $0{\cdot}60)$     | $5{\cdot}10~(5{\cdot}02~{\rm to}~5{\cdot}18)$    | $0.793~(0.788~{ m to}~0.799)$ |
| 40 - 50 | 96    | 448   | 407    | 38,305  | $23{\cdot}6\%~(19{\cdot}5$ to $28{\cdot}0)$     | 98.8% (98.7 to 98.9)                            | $0{\cdot}41\%~(0{\cdot}33$ to $0{\cdot}50)$     | $40{\cdot}7(37{\cdot}6\text{ to }43{\cdot}1)$    | $0.774~(0.748~{ m to}~0.799)$ |
| Female  | 62    | 288   | 256    | 23,229  | $24{\cdot}2\%~(19{\cdot}1~{\rm to}~29{\cdot}9)$ | 98.8% (98.6 to 98.9)                            | $0{\cdot}41\%~(0{\cdot}31$ to $0{\cdot}52)$     | 49.3 (43.8  to  53.7)                            | 0.763 (0.729 to 0.797)        |
| Male    | 34    | 156   | 151    | 14,349  | 22.5% (16.1 to $30.0$ )                         | 98.9% (98.7  to  99.1)                          | 0.41% (0.29 to $0.58$ )                         | 32.0 (28.6  to  34.5)                            | 0.786 (0.746  to  0.825)      |
| Unknown | 0     | 4     | 0      | 727     | N/A   | 99.4% (98.6 to 99.8)                            | N/A   | 0.00 (0.00  to  0.00)                            | N/A                           |
| 50 - 60 | 329   | 1,027 | 1,097  | 45,528  | $30{\cdot}0\%~(27{\cdot}3$ to $32{\cdot}8)$     | 97.7% (97.6 to 97.9)                            | $0{\cdot}61\%~(0{\cdot}54~{\rm to}~0{\cdot}68)$ | $16{\cdot}0~(15{\cdot}4 \text{ to } 16{\cdot}5)$ | 0.767 (0.751  to  0.783)      |
| Female  | 165   | 549   | 584    | 25,502  | 28.3% (24.6 to $32.1$ )                         | 97.8% (97.7  to  98.0)                          | 0.57% (0.49 to 0.66)                            | 18.4 (17.4  to  19.3)                            | 0.768 (0.746  to  0.790)      |
| Male    | 164   | 477   | 513    | 19,034  | 32.0% (27.9 to $36.2$ )                         | 97.5% (97.3 to 97.7)                            | 0.65% (0.55 to 0.76)                            | 14.2 (13.5  to  14.8)                            | 0.757(0.733  to  0.781)       |
| Unknown | 0     | 1     | 0      | 992     | N/A   | 99.9% (99.4 to 100.0)                           | N/A   | 0.00 (0.00  to  0.00)                            | N/A                           |
| 60 - 70 | 788   | 2,382 | 2,302  | 49,374  | $34{\cdot}2\%~(32{\cdot}3$ to $36{\cdot}2)$     | $95{\cdot}2\%~(95{\cdot}0$ to $95{\cdot}4)$     | $0{\cdot}63\%~(0{\cdot}58$ to $0{\cdot}67)$     | $7{\cdot}29~(7{\cdot}10$ to $7{\cdot}46)$        | 0.747 (0.736 to 0.758)        |
| Female  | 379   | 1,146 | 1,136  | 26,467  | 33.4% (30.6 to 36.2)                            | 95.7% (95.4 to 95.9)                            | 0.63% ( $0.57$ to $0.69$ )                      | 8.53 (8.22 to 8.83)                              | 0.755 (0.739 to 0.771)        |
| Male    | 409   | 1,219 | 1,166  | 21,783  | 35.1% (32.3 to 37.9)                            | 94.4% (94.1 to 94.7)                            | 0.64% ( $0.58$ to $0.70$ )                      | 6.50 (6.27  to  6.72)                            | 0.725(0.709  to  0.741)       |
| Unknown | 0     | 17    | 0      | 1,124   | N/A   | $98{\cdot}5\%~(97{\cdot}6$ to $99{\cdot}1)$     | N/A   | 0.00 (0.00  to  0.00)                            | N/A                           |
| 70 - 80 | 939   | 3,081 | 2,377  | 34,354  | $39{\cdot}5\%~(37{\cdot}5$ to $41{\cdot}5)$     | $91{\cdot}0\%~(90{\cdot}7~{\rm to}~91{\cdot}3)$ | $0{\cdot}58\%~(0{\cdot}54$ to $0{\cdot}61)$     | $4{\cdot}02~(3{\cdot}92 \text{ to } 4{\cdot}12)$ | $0.729~(0.717~{ m to}~0.740)$ |
| Female  | 446   | 1,412 | 1,185  | 18,667  | 37.6% (34.9 to 40.5)                            | 92.4% (92.0 to 92.8)                            | 0.60% (0.55 to 0.66)                            | 4.87 (4.69  to  5.04)                            | 0.720 (0.703 to 0.737)        |
| Male    | 493   | 1,651 | 1,192  | 14,875  | 41.4% (38.5 to $44.2$ )                         | 88.9% (88.4 to 89.4)                            | 0.57% ( $0.52$ to $0.62$ )                      | 3.51(3.38  to  3.63)                             | 0.724(0.708  to  0.740)       |
| Unknown | 0     | 18    | 0      | 812     | N/A   | 97.8% (96.5 to 98.7)                            | N/A   | 0.00 (0.00  to  0.00)                            | N/A                           |
| > 80    | 398   | 1,414 | 912    | 11,276  | $43{\cdot}6\%~(40{\cdot}4$ to $46{\cdot}9)$     | $87{\cdot}5\%~(86{\cdot}8$ to $88{\cdot}1)$     | $0{\cdot}53\%~(0{\cdot}49$ to $0{\cdot}58)$     | $2{\cdot}94~(2{\cdot}84 \text{ to } 3{\cdot}05)$ | 0.737 (0.719  to  0.755)      |
| Female  | 207   | 684   | 491    | 6,387   | 42.2% (37.7 to $46.7$ )                         | 89.3% (88.5 to 90.0)                            | 0.57% (0.50 to 0.65)                            | 3.36(3.20  to  3.51)                             | 0.735(0.710  to  0.759)       |
| Male    | 191   | 722   | 421    | 4,670   | 45.4% (40.5 to 50.3)                            | 84.5% (83.5 to 85.6)                            | 0.50% (0.44 to 0.57)                            | 2.63(2.48  to  2.77)                             | 0.732(0.705  to  0.758)       |
| Unknown | 0     | 8     | 0      | 219     | N/A   | 96.3% (92.9  to  98.4)                          | · · · · · · · · · · · · · · · · · · ·           | 0.00 (0.00  to  0.00)                            | N/A                           |

See notes under Table A4

| AUC                                 | SIR (TrxPop. Est.)                               | PPV (TrxPop. Est.)                                 | Specificity                                     | Sensitivity  | Control | Cancer | FP    | TP    | Location<br>Race |
|-------------------------------------|--|--|---|--|---------|--------|-------|-------|------------------|
| 0.787 (0.781 to 0.792)              | $5{\cdot}17~(5{\cdot}08$ to $5{\cdot}25)$        | 0.66% (0.63  to  0.69)                             | $97{\cdot}0\%~(96{\cdot}9$ to $97{\cdot}1)$     | $26{\cdot}4\%~(25{\cdot}3$ to $27{\cdot}4)$        | 178,837 | 7,095  | 5,392 | 1,871 | All              |
| 0.802 (0.789  to  0.814)            | $5{\cdot}37~(5{\cdot}27~{\rm to}~5{\cdot}47)$    | $0{\cdot}65\%~(0{\cdot}60$ to $0{\cdot}71)$        | $93{\cdot}6\%~(93{\cdot}3$ to $94{\cdot}0)$     | $38{\cdot}1\%~(35{\cdot}4$ to $40{\cdot}8)$        | 22,648  | 1,300  | 1,440 | 495   | Midwest          |
| 0.783 (0.591 to 0.976)              | 10.3 (4.70 to 15.0)                              | 0.81% (0.16  to  2.32)                             | 90.0% (80.5  to  95.9)                          | 50.0% (11.8 to 88.2)                               | 70      | 6      | 7     | 3     | AIAN             |
| 0.878 (0.796  to  0.961)            | 6.71 (5.93  to  7.43)                            | 0.58% (0.25  to  1.04)                             | 93.6% (90.5  to  95.9)                          | 58.3% (27.7 to $84.8$ )                            | 357     | 12     | 23    | 7     | Asian            |
| 0.803 (0.767 to 0.839)              | $6.44 \ (6.06 \text{ to } 6.77)$                 | 0.74% (0.54  to  0.98)                             | 95.8% (95.0  to  96.5)                          | $31{\cdot}6\%~(24{\cdot}4$ to $39{\cdot}6)$        | 3,015   | 155    | 126   | 49    | Black            |
| N/A                                 | 0.00 (0.00  to  0.00)                            | N/A  | 95.5% (77.2 to 99.9)                            | N/A  | 22      | 0      | 1     | 0     | NHPI             |
| 0.802 (0.789 to 0.816)              | 5.25(5.14  to  5.35)                             | 0.65% (0.59  to  0.71)                             | 93.1% (92.7 to 93.4)                            | 39.0% (36.1  to  42.0)                             | 18,078  | 1,097  | 1,251 | 428   | White            |
| 0.680 (0.568  to  0.792)            | $5{\cdot}08~(4{\cdot}85~{\rm to}~5{\cdot}29)$    | $0{\cdot}47\%~(0{\cdot}20$ to $0{\cdot}92)$        | $97{\cdot}1\%~(95{\cdot}9$ to $98{\cdot}0)$     | $26{\cdot}7\%~(12{\cdot}3 \text{ to } 45{\cdot}9)$ | 1,106   | 30     | 32    | 8     | Unknown          |
| 0.775 (0.766  to  0.784)            | $4{\cdot}35~(4{\cdot}27~\text{to}~4{\cdot}42)$   | $0{\cdot}58\%~(0{\cdot}53 \text{ to } 0{\cdot}62)$ | $96{\cdot}2\%~(96{\cdot}1$ to $96{\cdot}4)$     | $24{\cdot}5\%~(22{\cdot}8$ to $26{\cdot}2)$        | 54,416  | 2,552  | 2,059 | 625   | Northeast        |
| 0.774~(0.524 to $1.000)$            |  | $0{\cdot}17\%~(0{\cdot}01$ to $0{\cdot}59)$        | $91{\cdot}1\%~(84{\cdot}7~{\rm to}~95{\cdot}5)$ | $33{\cdot}3\%~(0{\cdot}84$ to $90{\cdot}6)$        |         | 3      | 11    | 1     | AIAN             |
| 0.785 (0.700  to  0.870)            | 6.52 (5.86  to  7.13)                            | 0.59% (0.26  to  1.12)                             | 97.7% (96.8  to  98.5)                          | $27{\cdot}3\%~(13{\cdot}3$ to $45{\cdot}5)$        | 1,281   | 33     | 29    | 9     | Asian            |
| 0.767 (0.739  to  0.795)            |  | 0.44% (0.34 to 0.56)                               | 96.0% (95.5  to  96.4)                          | $22{\cdot}8\%~(18{\cdot}1~{\rm to}~28{\cdot}1)$    |         | 285    | 279   | 65    | Black            |
| 0.946 (0.872 to 1.000)              | 0.00 (0.00  to  0.00)                            | 0.00% (0.00  to  4.55)                             | 97.3% (85.8  to  99.9)                          | 0.00% (0.00  to  97.5)                             |         | 1      | 1     | 0     | NHPI             |
| 0.778 (0.768  to  0.788)            | 4.78 (4.69  to  4.88)                            | 0.64% (0.58  to  0.70)                             | 96.3% (96.1  to  96.5)                          | $25{\cdot}3\%~(23{\cdot}4$ to $27{\cdot}3)$        | 40,047  | 1,994  | 1,495 | 505   | White            |
| 0.754~(0.726  to  0.783)            | $2.68~(2.62~{ m to}~2.73)$                       | $0{\cdot}35\%~(0{\cdot}26$ to $0{\cdot}47)$        | $96{\cdot}0\%~(95{\cdot}4$ to $96{\cdot}4)$     | $19{\cdot}1\%~(14{\cdot}3$ to $24{\cdot}7)$        | 6,035   | 236    | 244   | 45    | Unknown          |
| 0.759 (0.749  to  0.768)            | $4{\cdot}54~(4{\cdot}46~{\rm to}~4{\cdot}61)$    | $0{\cdot}57\%~(0{\cdot}52$ to $0{\cdot}63)$        | $98{\cdot}1\%~(98{\cdot}0$ to $98{\cdot}2)$     | $18{\cdot}0\%~(16{\cdot}5 \text{ to } 19{\cdot}6)$ | 82,186  | 2,565  | 1,526 | 462   | South            |
| 0.785(0.639  to  0.930)             | - (  | $1{\cdot}26\%~(0{\cdot}12$ to $8{\cdot}00)$        | 98.8% (96.6 to 99.8)                            | $18{\cdot}2\%~(2{\cdot}28$ to $51{\cdot}8)$        |         | 11     | 3     | 2     | AIAN             |
| 0.770 (0.708 to 0.833)              | 6.91 (6.11  to  7.63)                            | 0.58% (0.22  to  1.27)                             | 98.9% (98.4 to 99.3)                            | $14{\cdot}0\%~(5{\cdot}82~{\rm to}~26{\cdot}7)$    | 2,152   | 50     | 23    | 7     | Asian            |
| 0·774 (0·753 to 0·795)              | 5.77 (5.45  to  6.04)                            | 0.71% (0.56  to  0.90)                             | 98.6% (98.4 to 98.8)                            | $16{\cdot}4\%~(13{\cdot}4$ to $19{\cdot}9)$        | 16,402  | 523    | 229   | 86    | Black            |
| 0.968 (0.937 to 0.999)              | 0.00 (0.00  to  0.00)                            | 0.00% (0.00  to  0.95)                             | 97.6% (93.1  to  99.5)                          | 0.00% (0.00  to  97.5)                             | 125     | 1      | 3     | 0     | NHPI             |
| 0.755 (0.744 to 0.766)              | 4.52(4.43  to  4.60)                             | 0.58% (0.52  to  0.65)                             | 98.0% (97.8  to  98.1)                          | $19{\cdot}1\%~(17{\cdot}4$ to $21{\cdot}0)$        |         | 1,860  | 1,155 | 356   | White            |
| 0.736 (0.690  to  0.782)            | $1{\cdot}62~(1{\cdot}58$ to $1{\cdot}65)$        | $0{\cdot}19\%~(0{\cdot}09$ to $0{\cdot}33)$        | 98.3% (97.9 to 98.6)                            | $9{\cdot}17\%~(4{\cdot}67~{\rm to}~15{\cdot}8)$    | 6,557   | 120    | 113   | 11    | Unknown          |
| 0.869(0.851  to  0.886)             | $13{\cdot}3(12{\cdot}9\text{ to }13{\cdot}5)$    | $1{\cdot}59\%~(1{\cdot}39$ to $1{\cdot}82)$        | $97{\cdot}8\%(97{\cdot}6$ to $98{\cdot}1)$      | $48{\cdot}0\%~(43{\cdot}9 \text{ to } 52{\cdot}1)$ | 15,424  | 590    | 334   | 283   | West             |
| 0.845 (0.724 to 0.967)              |  | $0{\cdot}32\%~(0{\cdot}01$ to $1{\cdot}63)$        | $96{\cdot}9\%~(93{\cdot}4$ to $98{\cdot}9)$     | $20{\cdot}0\%~(0{\cdot}51~{\rm to}~71{\cdot}6)$    |         | 5      | 6     | 1     | AIAN             |
| $0.744 \ (0.600 \text{ to } 0.888)$ |  | 0.63% (0.23  to  1.37)                             | 94.4% (91.3  to  96.7)                          | 33.3% (13.3  to  59.0)                             |         | 18     | 18    | 6     | Asian            |
| 0.840~(0.755  to  0.925)            |  | 1.87% (0.82  to  4.07)                             | $98{\cdot}6\%~(97{\cdot}5$ to $99{\cdot}3)$     | $44{\cdot}0\%~(24{\cdot}4$ to $65{\cdot}1)$        |         | 25     | 11    | 11    | Black            |
| N/A                                 | N/A  | N/A  | 100.0% (85.2  to  100.0)                        |  | 23      | 0      | 0     | 0     | NHPI             |
| 0.885 (0.865  to  0.905)            |  | 2.45% (2.05  to  2.92)                             | $98{\cdot}5\%~(98{\cdot}3$ to $98{\cdot}7)$     | $52{\cdot}5\%~(47{\cdot}6$ to $57{\cdot}4)$        | · ·     | 419    | 167   | 220   | White            |
| 0.817 (0.778  to  0.855)            | 5.27 (5.14  to  5.39)                            | 0.65% (0.47  to  0.86)                             | 95.6% (94.8  to  96.3)                          | 36.6% (28.1  to  45.7)                             | 2,986   | 123    | 132   | 45    | Unknown          |
| 0.704 (0.646  to  0.762)            | $2{\cdot}01~(1{\cdot}94 \text{ to } 2{\cdot}09)$ | $0{\cdot}35\%~(0{\cdot}12$ to $0{\cdot}79)$        | $99{\cdot}2\%~(98{\cdot}9$ to $99{\cdot}5)$     | $6{\cdot}82\%~(2{\cdot}54 \text{ to } 14{\cdot}3)$ | 4,163   | 88     | 33    | 6     | Unknown          |
| N/A                                 | N/A  | N/A  | N/A   | N/A  | 0       | 0      | 0     | 0     | AIAN             |
| 0.944 (0.831 to 1.000)              | 1981.0 (1444.8  to  2742.5)                      | 100.0% (0.04 to 100.0)                             | 100.0% (97.6 to 100.0)                          | $50{\cdot}0\%~(1{\cdot}26$ to $98{\cdot}7)$        | 151     | 2      | 0     | 1     | Asian            |
| 0.674 (0.486 to 0.863)              | 0.00 (0.00  to  0.00)                            | 0.00% (0.00  to  4.86)                             | $99{\cdot}4\%~(98{\cdot}0$ to $99{\cdot}9)$     | $0{\cdot}00\%~(0{\cdot}00$ to $45{\cdot}9)$        |         | 6      | 2     | 0     | Black            |
| N/A                                 | N/A  | N/A  | $100{\cdot}0\%~(83{\cdot}9$ to $100{\cdot}0)$   |  | 21      | 0      | 0     | 0     | NHPI             |
| 0.713 (0.646 to 0.779)              | 1.49 (1.43  to  1.55)                            | 0.27%~(0.07 to $0.73)$                             | $99{\cdot}1\%~(98{\cdot}7~{\rm to}~99{\cdot}4)$ | $5{\cdot}88\%~(1{\cdot}63 \text{ to } 14{\cdot}4)$ | 3,165   | 68     | 28    | 4     | White            |
| 0.649 (0.497 to 0.802               | 5.13(4.87  to  5.40)                             | 0.63% (0.01  to  5.69)                             | 99.4% (98.1 to 99.9)                            | 8.33% (0.21 to $38.5$ )                            | 464     | 12     | 3     | 1     | Unknown          |

Table A7: Performance breakdown by location and race of simulated deployment of PRISMLR

See notes under Table A4

| Race<br>Sex               | TP             | FP                  | Cancer          | Control | Sensitivity   | Specificity                                     | PPV (TrxPop. Est.)                          | SIR (TrxPop. Est.)                                 | AUC   |
|---------------------------|----------------|---------------------|-----------------|---------|---|---|---|--|---|
| All                       | 1,871          | 5,392               | 7,095           | 178,837 | $26{\cdot}4\%~(25{\cdot}3$ to $27{\cdot}4)$         | $97{\cdot}0\%~(96{\cdot}9$ to $97{\cdot}1)$     | 0.66% (0.63  to  0.69)                      | $5{\cdot}17~(5{\cdot}08$ to $5{\cdot}25)$          | 0.787 (0.781 to 0.792)                                  |
| AIAN                      | 7              | 27                  | 25              | 642     | $28{\cdot}0\%~(12{\cdot}1~{\rm to}~49{\cdot}4)$     | $95{\cdot}8\%~(93{\cdot}9$ to $97{\cdot}2)$     | $0{\cdot}49\%~(0{\cdot}20$ to $1{\cdot}00)$ | 5.80(3.23  to  7.43)                               | 0.789 (0.702 to 0.875)                                  |
| Female<br>Male<br>Unknown | 3<br>4<br>0    | 10<br>17<br>0       | 11              |         | 21.4% (4.66 to 50.8)<br>36.4% (10.9 to 69.2)<br>N/A | (   |   | . ( )  | 0.788 (0.678 to 0.897)<br>0.789 (0.647 to 0.931)<br>N/A |
| Asian                     | 30             | 93                  | 115             | 4,263   | $26{\cdot}1\%~(18{\cdot}3 \text{ to } 35{\cdot}1)$  | 97.8% (97.3 to 98.2)                            | $0{\cdot}61\%~(0{\cdot}41$ to $0{\cdot}88)$ | $7{\cdot}05~(6{\cdot}44$ to $7{\cdot}57)$          | 0.786 (0.743 to 0.830)                                  |
| Female<br>Male<br>Unknown | 21<br>9<br>0   | 44<br>49<br>0       | 50              |         | 32·3% (21·2 to 45·1)<br>18·0% (8·58 to 31·4)<br>N/A |   |   |  | 0.801 (0.741 to 0.861)<br>0.757 (0.690 to 0.823)<br>N/A |
| Black                     | 211            | 647                 | 994             | 27,442  | $21{\cdot}2\%~(18{\cdot}7$ to $23{\cdot}9)$         | $97{\cdot}6\%~(97{\cdot}5$ to $97{\cdot}8)$     | $0{\cdot}62\%~(0{\cdot}53$ to $0{\cdot}71)$ | $4{\cdot}92~(4{\cdot}65~{\rm to}~5{\cdot}14)$      | 0.780 (0.766 to 0.795)                                  |
| Female<br>Male<br>Unknown | 117<br>94<br>0 | 348<br>299<br>0     | 587<br>407<br>0 | 10,639  | 19·9% (16·8 to 23·4)<br>23·1% (19·1 to 27·5)<br>N/A | · · · · · · · · · · · · · · · · · · ·           | · · · · · · · · · · · · · · · · · · ·       | · · · · · · · · · · · · · · · · · · ·              | 0.791 (0.772 to 0.810)<br>0.763 (0.739 to 0.787)<br>N/A |
| NHPI                      | 0              | 5                   | 2               | 228     | 0.00% (0.00  to  84.2)                              | 97.8% (95.0 to 99.3)                            | 0.00% (0.00  to  0.85)                      | 0.00 (0.00 to 0.00)                                | 0.956 (0.926 to 0.987)                                  |
| Female<br>Male<br>Unknown | 0<br>0<br>0    | 3<br>2<br>0         | 1               |         | 0.00% (0.00 to 97.5)<br>0.00% (0.00 to 97.5)<br>N/A |   |   |  | 0.947 (0.909 to 0.985)<br>0.968 (0.932 to 1.000)<br>N/A |
| White                     | 1,513          | 4,096               | 5,438           | 129,114 | $27{\cdot}8\%~(26{\cdot}6$ to $29{\cdot}0)$         | 96.8% (96.7 to 96.9)                            | 0.70% (0.66  to  0.74)                      | $5{\cdot}42~(5{\cdot}31$ to $5{\cdot}52)$          | 0.789 (0.783 to 0.795)                                  |
| Female<br>Male<br>Unknown |                | 2,038<br>2,055<br>3 | 2,712           | , .     | 25.9% (24.2 to 27.5)<br>29.8% (28.1 to 31.6)<br>N/A | $96{\cdot}2\%~(96{\cdot}1$ to $96{\cdot}4)$     | $0{\cdot}74\%~(0{\cdot}69$ to $0{\cdot}80)$ | (  | 0.784 (0.775 to 0.793)<br>0.778 (0.769 to 0.787)<br>N/A |
| Unknown                   | 110            | 524                 | 521             | 17,148  | $21{\cdot}1\%~(17{\cdot}7 \text{ to } 24{\cdot}9)$  | $96{\cdot}9\%~(96{\cdot}7~{\rm to}~97{\cdot}2)$ | $0{\cdot}40\%~(0{\cdot}33$ to $0{\cdot}48)$ | $3 \cdot 24 \ (3 \cdot 18 \text{ to } 3 \cdot 30)$ | 0.766 (0.746 to 0.786)                                  |
| Female<br>Male<br>Unknown | 49<br>61<br>0  | 280<br>244<br>0     | 262             | - ,     | 18·9% (14·3 to 24·2)<br>23·3% (18·3 to 28·9)<br>N/A |   |   |  | 0.756 (0.726 to 0.785)<br>0.770 (0.742 to 0.799)<br>N/A |

Table A8: Performance breakdown by race and sex of simulated deployment of PRISMLR

See notes under Table A4

| Table A9: Performance breakdow | n by age an | d sex of simulated | deployment of PRISMLR |
|--------------------------------|-------------|--------------------|-----------------------|
|--------------------------------|-------------|--------------------|-----------------------|

| Age     |       |       |        |         |  |   |   |  |  |
|---------|-------|-------|--------|---------|--|---|---|--|--|
| Sex     | TP    | FP    | Cancer | Control | Sensitivity  | Specificity                                       | PPV (TrxPop. Est.)                          | SIR (TrxPop. Est.)                               | AUC  |
| All     | 1,871 | 5,392 | 7,095  | 178,837 | $26{\cdot}4\%~(25{\cdot}3 \text{ to } 27{\cdot}4)$ | $97{\cdot}0\%~(96{\cdot}9$ to $97{\cdot}1)$       | 0.66% (0.63 to 0.69)                        | $5{\cdot}17~(5{\cdot}09$ to $5{\cdot}25)$        | 0.787 (0.781 to 0.792)                       |
| 40 - 50 | 41    | 157   | 407    | 38,305  | $10{\cdot}1\%~(7{\cdot}33 \text{ to } 13{\cdot}4)$ | $99{\cdot}6\%~(99{\cdot}5$ to $99{\cdot}7)$       | $0{\cdot}50\%~(0{\cdot}35$ to $0{\cdot}69)$ | $43{\cdot}8~(39{\cdot}9 \text{ to } 46{\cdot}4)$ | 0.767 (0.740  to  0.794)                     |
| Female  | 25    | 90    | 256    | 23,229  | $9{\cdot}77\%~(6{\cdot}42$ to $14{\cdot}1)$        | $99{\cdot}6\%~(99{\cdot}5$ to $99{\cdot}7)$       | 0.53% (0.33 to 0.80)                        | $60{\cdot}5~(52{\cdot}5$ to $66{\cdot}0)$        | $0.760~(0.725~{ m to}~0.795)$                |
| Male    | 16    | 67    | 151    | 14,349  | 10.6% (6.18 to $16.6$ )                            | 99.5% (99.4  to  99.6)                            | 0.45% (0.25  to  0.76)                      | 30.6 (27.1  to  33.2)                            | 0.769 (0.728  to  0.811)                     |
| Unknown | 0     | 0     | 0      | 727     | N/A  | $100{\cdot}0\%~(99{\cdot}5$ to $100{\cdot}0)$     | N/A   | N/A  | N/A  |
| 50 - 60 | 188   | 475   | 1,097  | 45,528  | $17{\cdot}1\%~(15{\cdot}0$ to $19{\cdot}5)$        | $99{\cdot}0\%$ (98·9 to $99{\cdot}0)$             | $0{\cdot}75\%~(0{\cdot}64$ to $0{\cdot}88)$ | $19{\cdot}1~(18{\cdot}4 \text{ to } 19{\cdot}7)$ | $0{\cdot}755~(0{\cdot}739$ to $0{\cdot}771)$ |
| Female  | 87    | 245   | 584    | 25,502  | 14.9% (12.1 to 18.0)                               | 99.0% (98.9  to  99.2)                            | 0.67% (0.53  to  0.85)                      | 21.0 (19.8  to  22.0)                            | 0.753 (0.731  to  0.775)                     |
| Male    | 101   | 230   | 513    | 19,034  | 19.7% (16.3 to 23.4)                               | 98.8% (98.6  to  98.9)                            | 0.83% (0.66 to 1.03)                        | 17.7 (16.8  to  18.5)                            | 0.743(0.719  to  0.768)                      |
| Unknown | 0     | 0     | 0      | 992     | N/A  | 100.0% (99.6 to $100.0$ )                         | N/A   | N/A  | N/A  |
| 60 - 70 | 536   | 1,275 | 2,302  | 49,374  | $23{\cdot}3\%~(21{\cdot}6$ to $25{\cdot}1)$        | $97{\cdot}4\%~(97{\cdot}3$ to $97{\cdot}6)$       | 0.80% (0.72  to  0.87)                      | $9{\cdot}01~(8{\cdot}78$ to $9{\cdot}22)$        | $0.740~(0.728~{ m to}~0.751)$                |
| Female  | 256   | 639   | 1,136  | 26,467  | $22{\cdot}5\%~(20{\cdot}1$ to $25{\cdot}1)$        | 97.6% (97.4 to 97.8)                              | 0.76% (0.66  to  0.86)                      | 9.88 (9.51 to 10.2)                              | 0.744 (0.728 to 0.760)                       |
| Male    | 280   | 636   | 1,166  | 21,783  | $24{\cdot}0\%~(21{\cdot}6$ to $26{\cdot}6)$        | 97.1% (96.8  to  97.3)                            | $0{\cdot}83\%~(0{\cdot}73$ to $0{\cdot}95)$ | 8.33 (8.04  to  8.61)                            | 0.719(0.702  to  0.736)                      |
| Unknown | 0     | 0     | 0      | 1,124   | N/A  | $100{\cdot}0\%~(99{\cdot}7~{\rm to}~100{\cdot}0)$ | N/A   | N/A  | N/A  |
| 70 - 80 | 731   | 2,190 | 2,377  | 34,354  | $30{\cdot}8\%~(28{\cdot}9$ to $32{\cdot}7)$        | $93{\cdot}6\%~(93{\cdot}4$ to $93{\cdot}9)$       | $0{\cdot}63\%~(0{\cdot}59$ to $0{\cdot}68)$ | $4{\cdot}34~(4{\cdot}23 \text{ to } 4{\cdot}45)$ | 0.718 (0.707  to  0.730)                     |
| Female  | 344   | 1,084 | 1,185  | 18,667  | 29.0% (26.5 to 31.7)                               | 94.2% (93.8 to 94.5)                              | 0.60% (0.54  to  0.67)                      | 4.79 (4.61  to  4.95)                            | 0.708 (0.691  to  0.724)                     |
| Male    | 387   | 1,104 | 1,192  | 14,875  | 32.5% (29.8 to $35.2$ )                            | 92.6% (92.1 to 93.0)                              | 0.66% (0.60  to  0.74)                      | 4.02(3.87  to  4.16)                             | 0.712(0.695  to  0.728)                      |
| Unknown | 0     | 2     | 0      | 812     | N/A  | 99.8% (99.1 to 100.0)                             | N/A   | 0.00 (0.00  to  0.00)                            | N/A  |
| > 80    | 375   | 1,295 | 912    | 11,276  | $41{\cdot}1\%~(37{\cdot}9$ to $44{\cdot}4)$        | 88.5% (87.9 to 89.1)                              | $0{\cdot}55\%~(0{\cdot}50$ to $0{\cdot}60)$ | $3{\cdot}04~(2{\cdot}93 \text{ to } 3{\cdot}15)$ | 0.733 (0.715 to 0.751)                       |
| Female  | 183   | 665   | 491    | 6,387   | 37.3% (33.0 to 41.7)                               | 89.6% (88.8 to 90.3)                              | 0.52% (0.45  to  0.60)                      | 3.01(2.87  to  3.14)                             | 0.720 (0.695  to  0.745)                     |
| Male    | 192   | 629   | 421    | 4,670   | 45.6% (40.8 to 50.5)                               |   |   |  | 0.736(0.710  to  0.762)                      |
| Unknown | 0     | 1     | 0      | 219     | N/A  | 99.5% (97.5 to $100.0$ )                          | N/A   | 0.00(0.00  to  0.00)                             | N/A  |

See notes under Table A4

Table A10: Model test AUC (95% CI) with training data from different locations

|           |              | Test set (PDAC proportion, control proportion) |                     |                     |                     |                                   |  |  |  |
|-----------|--------------|--|---------------------|---------------------|---------------------|-----------------------------------|--|--|--|
| Model     | Training set |  |                     | South               | West                | All<br>(98·4%, 96·4%)             |  |  |  |
|           | Midwest      | $0.818(\pm 0.012)$                             | $0.698(\pm 0.012)$  | $0.692 (\pm 0.012)$ | $0.736(\pm 0.027)$  | $0.725(\pm 0.007)$                |  |  |  |
|           | Northeast    | $0.712(\pm 0.015)$                             | $0.821 (\pm 0.009)$ | $0.743 (\pm 0.011)$ | $0.753 (\pm 0.025)$ | $0.768 (\pm 0.006)$               |  |  |  |
|           | South        | $0.722(\pm 0.014)$                             | $0.746(\pm 0.011)$  | $0.812(\pm 0.010)$  | $0.832(\pm 0.021)$  | $0.778 (\pm 0.006)$               |  |  |  |
|           | West         | $0.600(\pm 0.016)$                             | $0.622(\pm 0.013)$  | $0.650 (\pm 0.013)$ | $0.884 (\pm 0.020)$ | $0.649 (\pm 0.008)$               |  |  |  |
|           | Test + 1     | $0.828 (\pm 0.012)$                            | $0.823 (\pm 0.009)$ | $0.812(\pm 0.010)$  | $0.925 (\pm 0.014)$ | best of 2: M,S                    |  |  |  |
| PrismNN   | Test + 1     | $0.827 (\pm 0.011)$                            | $0.820(\pm 0.009)$  | $0.818 (\pm 0.010)$ | $0.922(\pm 0.015)$  | $0.803 (\pm 0.006)$               |  |  |  |
| FRISMININ | Test + 1     | $\underline{0.838}(\pm 0{\cdot}011)$           | $0.822(\pm 0.009)$  | $0.817 (\pm 0.010)$ | $0.921 (\pm 0.015)$ | 0.803 (±0.000)                    |  |  |  |
|           | Test + 2     | $0.824 (\pm 0.012)$                            | $0.812(\pm 0.010)$  | $0.813 (\pm 0.009)$ | $0.905 (\pm 0.018)$ |                                   |  |  |  |
|           | Test + 2     | $0.829 (\pm 0.012)$                            | $0.820(\pm 0.009)$  | $0.811 (\pm 0.009)$ | $0.915(\pm 0.016)$  | best of 3: M,N,S                  |  |  |  |
|           | Test + 2     | $0.832(\pm 0.011)$                             | $0.818(\pm 0.010)$  | $0.814(\pm 0.010)$  | $0.913(\pm 0.017)$  | $0.817 (\pm 0.006)$               |  |  |  |
|           | Except       | $0.702 (\pm 0.015)$                            | $0.740(\pm 0.011)$  | $0.723(\pm 0.011)$  | $0.771 (\pm 0.023)$ |                                   |  |  |  |
|           | All          | $0.819(\pm 0.012)$                             | $0.820 (\pm 0.009)$ | $0.812 (\pm 0.009)$ | $0.912(\pm 0.017)$  | $\underline{0.830} \ (\pm 0.005)$ |  |  |  |
|           | Midwest      | $0.823 (\pm 0.012)$                            | $0.711(\pm 0.012)$  | $0.715(\pm 0.011)$  | $0.836(\pm 0.020)$  | $0.749(\pm 0.007)$                |  |  |  |
|           | Northeast    | $0.725 (\pm 0.015)$                            | $0.810(\pm 0.009)$  | $0.761 (\pm 0.010)$ | $0.718(\pm 0.027)$  | $0.771 (\pm 0.006)$               |  |  |  |
|           | South        | $0.718(\pm 0.015)$                             | $0.772(\pm 0.010)$  | $0.801 (\pm 0.010)$ | $0.844 (\pm 0.020)$ | $0.780 (\pm 0.006)$               |  |  |  |
|           | West         | $0.657 (\pm 0.017)$                            | $0.667(\pm 0.013)$  | $0.688 (\pm 0.012)$ | $0.913(\pm 0.015)$  | $0.691 (\pm 0.008)$               |  |  |  |
|           | Test + 1     | $0.802 (\pm 0.013)$                            | $0.797(\pm 0.010)$  | $0.793 (\pm 0.010)$ | $0.921 (\pm 0.015)$ | best of 2: M,S                    |  |  |  |
| PrismLR   | Test + 1     | $0.800(\pm 0.013)$                             | $0.800(\pm 0.009)$  | $0.793 (\pm 0.010)$ | $0.909(\pm 0.016)$  | $0.796 (\pm 0.006)$               |  |  |  |
|           | Test + 1     | $0.823 (\pm 0.012)$                            | $0.810(\pm 0.009)$  | $0.801 (\pm 0.010)$ | $0.901 (\pm 0.018)$ | $0.790(\pm 0.000)$                |  |  |  |
|           | Test + 2     | $0.788 (\pm 0.013)$                            | $0.798(\pm 0.010)$  | $0.792(\pm 0.010)$  | $0.906(\pm 0.017)$  |                                   |  |  |  |
|           | Test + 2     | $0.806 (\pm 0.013)$                            | $0.797(\pm 0.009)$  | $0.786(\pm 0.010)$  | $0.904(\pm 0.017)$  | best of 3: M,N,S                  |  |  |  |
|           | Test + 2     | $0.802 (\pm 0.013)$                            | $0.799(\pm 0.010)$  | $0.791 (\pm 0.010)$ | $0.893 (\pm 0.018)$ | $0.802 (\pm 0.006)$               |  |  |  |
|           | Except       | $0.740(\pm 0.015)$                             | $0.765(\pm 0.011)$  | $0.749(\pm 0.011)$  | $0.847 (\pm 0.019)$ |                                   |  |  |  |
|           | All          | $0.793 (\pm 0.013)$                            | $0.798(\pm 0.010)$  | $0.785 (\pm 0.010)$ | $0.899(\pm 0.018)$  | $0.806 (\pm 0.006)$               |  |  |  |

Notes

Bold numbers are the best performance on each test location of one model family. <u>Underlined</u> numbers are the best performing model on each test location.
For each test location, Test + 1 is the model trained on that test location plus another location. There are three

- For each test location, Test + 1 is the model trained on that test location plus another location. There are three ways of choosing one other location and therefore three such rows for each test location. Similarly, the Test + 2 rows are models trained on two other locations besides the test location.

- The test set All contains all data with known locations but excludes patients with unknown locations. Therefore, it does not have 100% data. The best of 2 and best of 3 are models trained on two or three locations with the best test AUC on all locations.

- Except is training on other locations except the test location. Note that it is different from the external validation results reported in the body text. In the body text, we trained on three locations and tested on all data of the fourth location. Here, we first split data of each location into training and test sets, and used the same test sets in all comparisons in this table. The numbers in this Except row were obtained with models on smaller training sets and smaller test sets compared to the models used in the body text.

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16