



Longitudinal gut microbiome changes in immune checkpoint blockade-treated advanced melanoma

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Supplementary figures

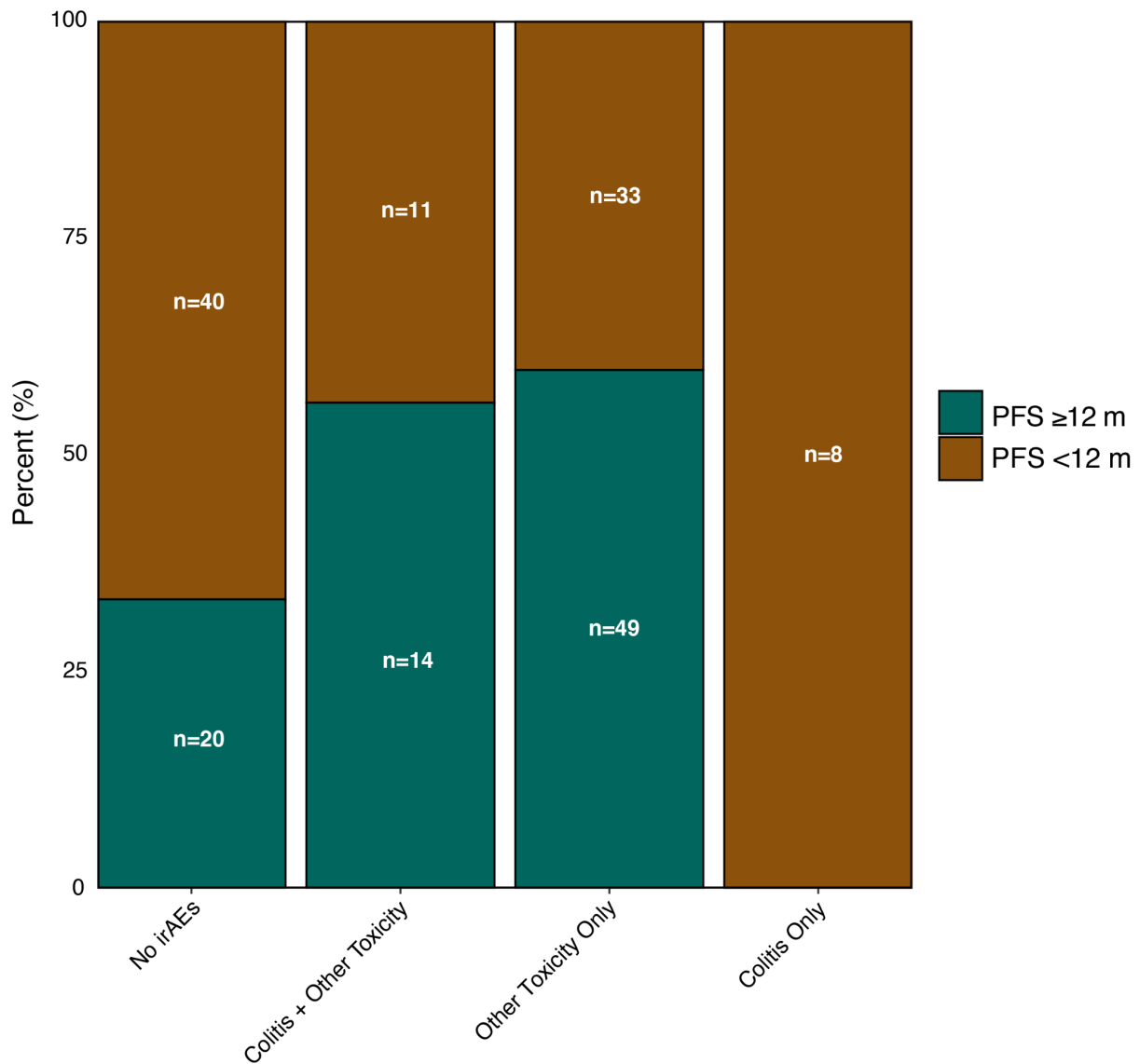


Figure S1. Relationship between PFS12 and irAEs. Mosaic plot for PFS12 and irAEs (separated into colitis and “other toxicity”). The mosaic plot shows how many patients with PFS≥12 and PFS<12 months did not develop any irAEs, how many developed both colitis and other toxicities, how many developed other toxicities but no colitis, and how many patients developed colitis only.

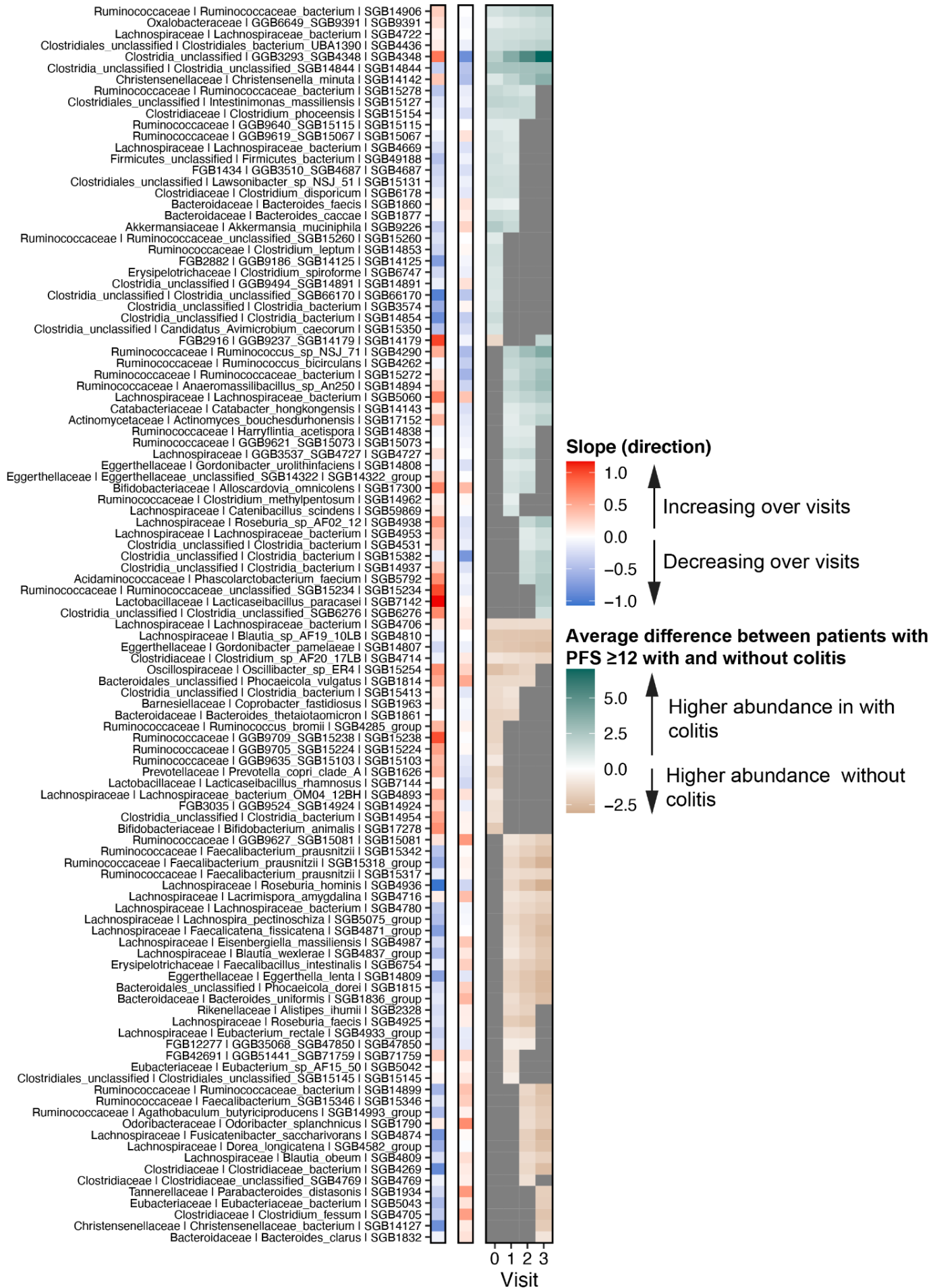


Figure S2. Patients with PFS \geq 12 with and without colitis. Panel (A) shows, for each microbial SGB listed, its slopes in patients with PFS \geq 12 months with and without colitis, respectively. Red and blue colors indicate whether the focal SGB is increasing or decreasing in its abundance over study visits, respectively. It then shows the average difference between patients with PFS \geq 12 months with and without colitis across the different study visits. Non-gray cells in the heatmap correspond to the focal SGB's log-fold change in abundance between patients with PFS \geq 12 months with and without colitis, respectively. Teal cells correspond to study visits for which the abundance of the focal SGB is higher in patients with PFS \geq 12 months with colitis than in patients with PFS \geq 12 months without colitis, and vice versa for brown cells (at 90% BCL). Gray cells denote differences between patients with PFS \geq 12 months with and without colitis whose 90% CI overlapped with zero.

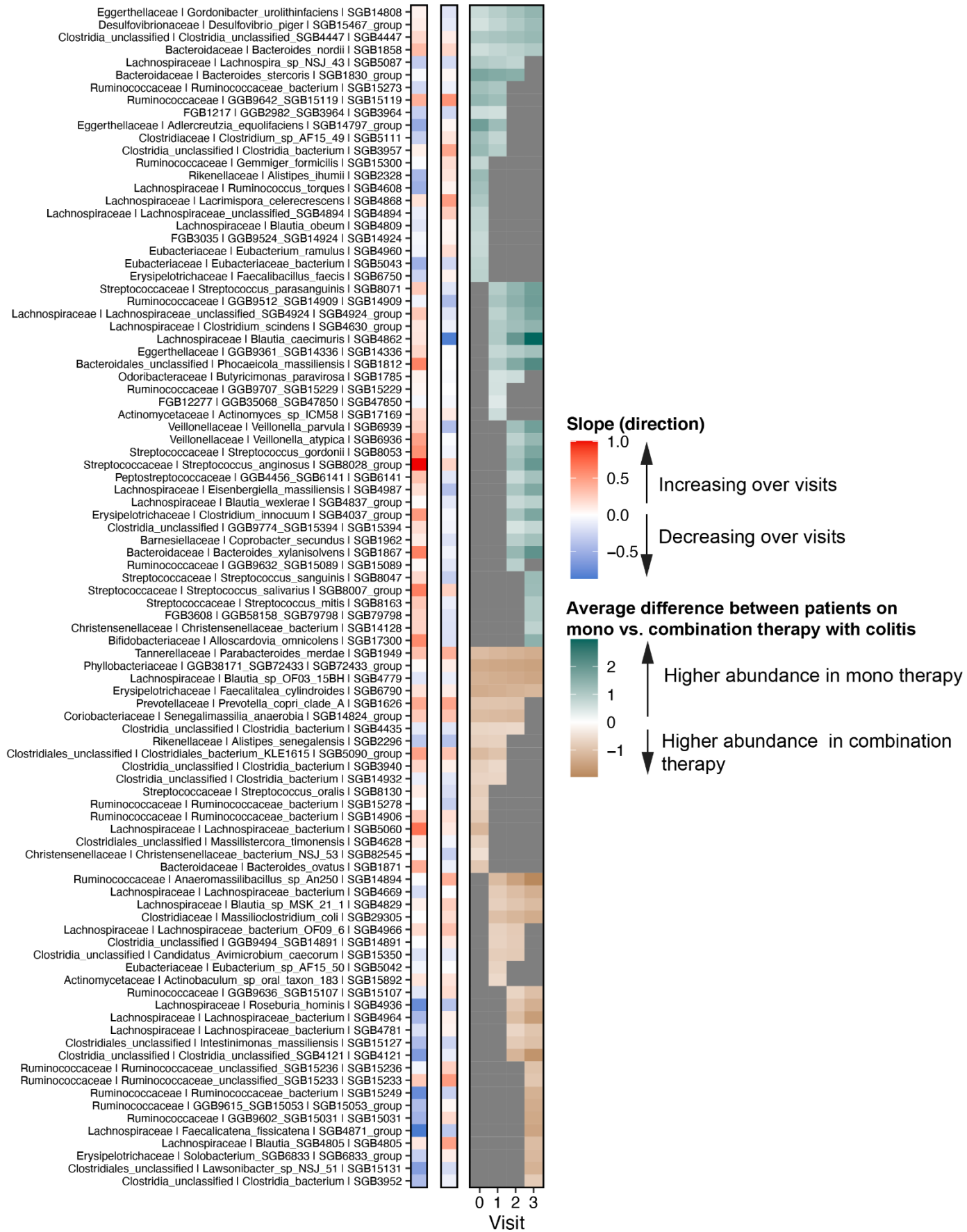


Figure S3. Patients on combination therapy and monotherapy who developed colitis.

The figure shows, for each microbial SGB listed, its slopes in patients who developed colitis on combination therapy and monotherapy, respectively. Red and blue colors indicate whether the focal SGB is increasing or decreasing in its abundance over study visits, respectively. It then shows the average difference between patients on combination therapy and monotherapy across the different study visits. Non-gray cells in the heatmap correspond to the focal SGB's log-fold change in abundance between patients on combination and monotherapy, respectively. Teal cells correspond to study visits for which the abundance of the focal SGB is higher in patients who developed colitis on combination therapy compared to those who developed colitis on monotherapy, and vice versa for brown cells (at 90% BCL). Gray cells denote differences between patients with and without colitis whose 90% CI overlapped with zero.

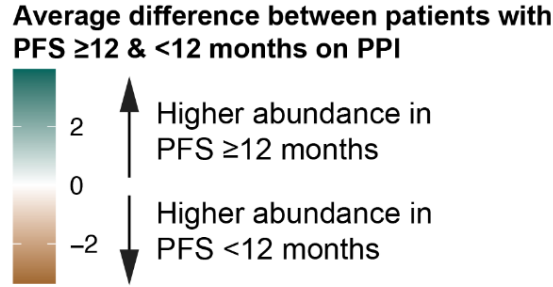
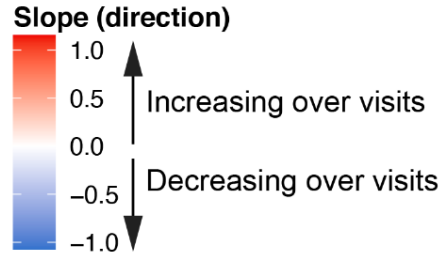
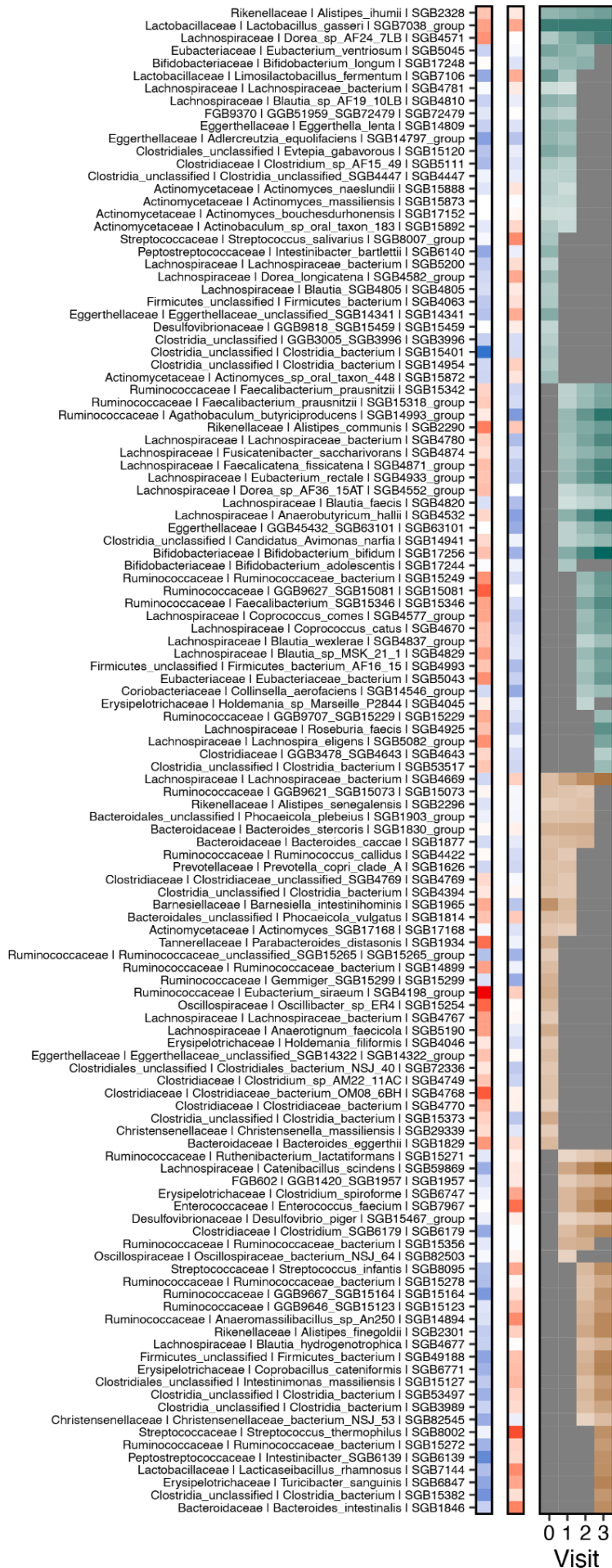


Figure S4. Patients with PFS \geq 12 and PFS<12 months who used PPIs. The figure shows, for each microbial SGB listed, its slopes in patients with PFS \geq 12 and PFS<12 months who used PPIs, respectively. Red and blue colors indicate whether the focal SGB is increasing or decreasing in its abundance over study visits, respectively. It then shows the average difference between patients with PFS \geq 12 and PFS<12 months across the different study visits. Non-gray cells in the heatmap correspond to the focal SGB's log-fold change in abundance between patients with PFS \geq 12 and PFS<12 months, respectively. Teal cells correspond to study visits for which the abundance of the focal SGB is higher in patients with PFS \geq 12 than with PFS<12 months, and vice versa for brown cells (at 90% BCL). Gray cells denote differences between patients who used and did not use PPIs whose 90% CI overlapped with zero.

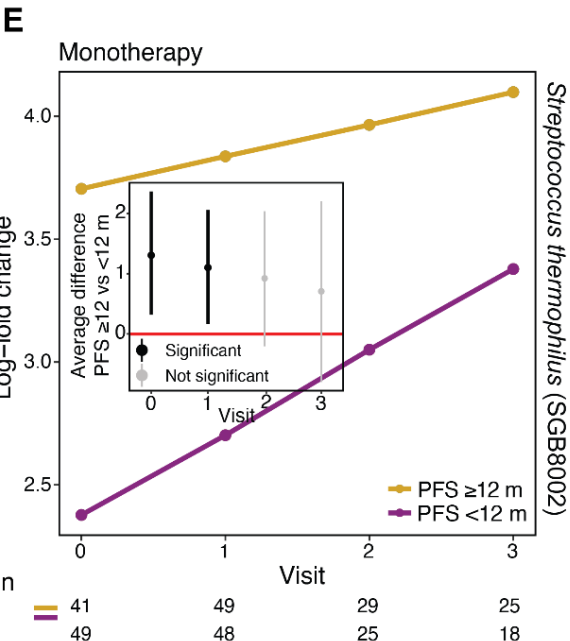
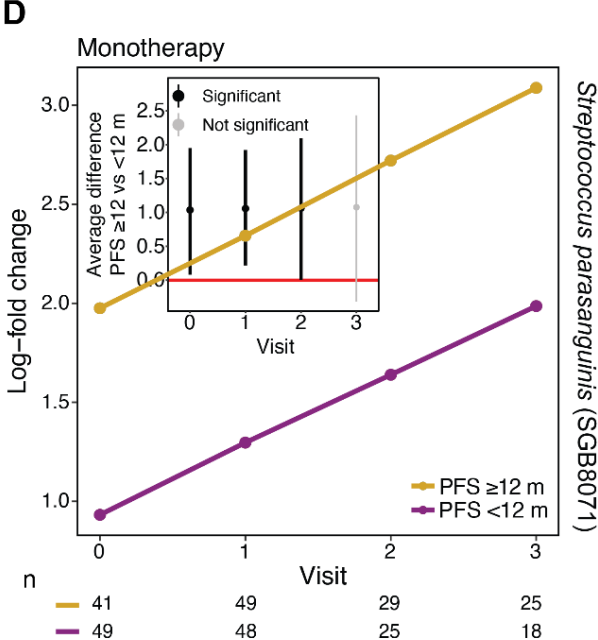
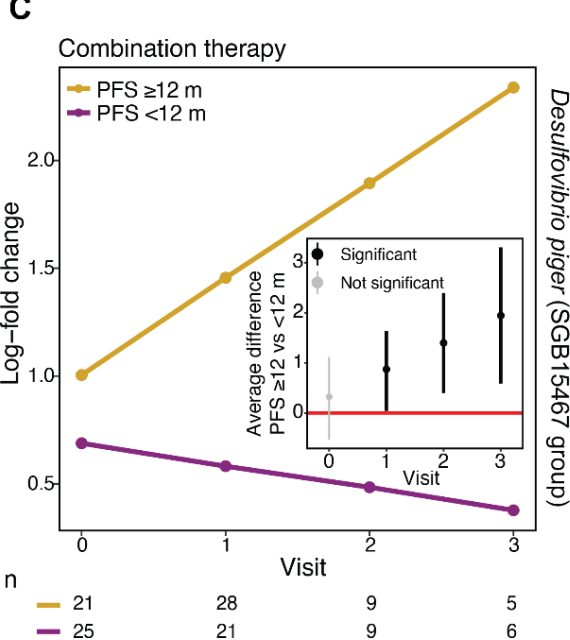
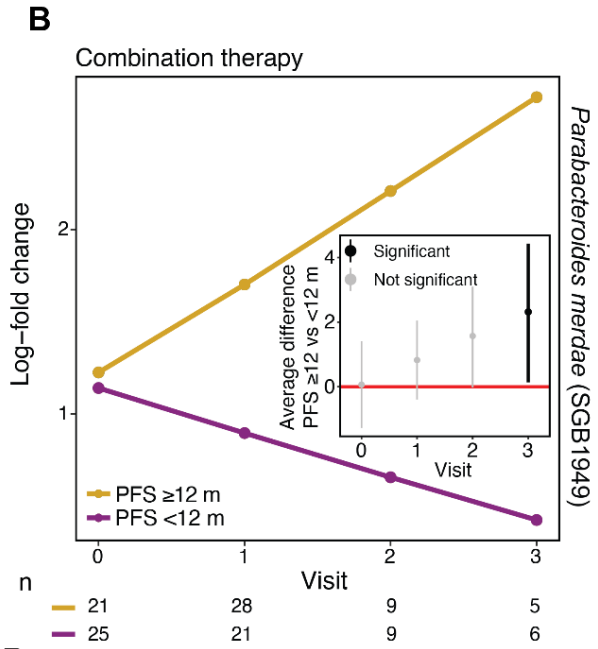
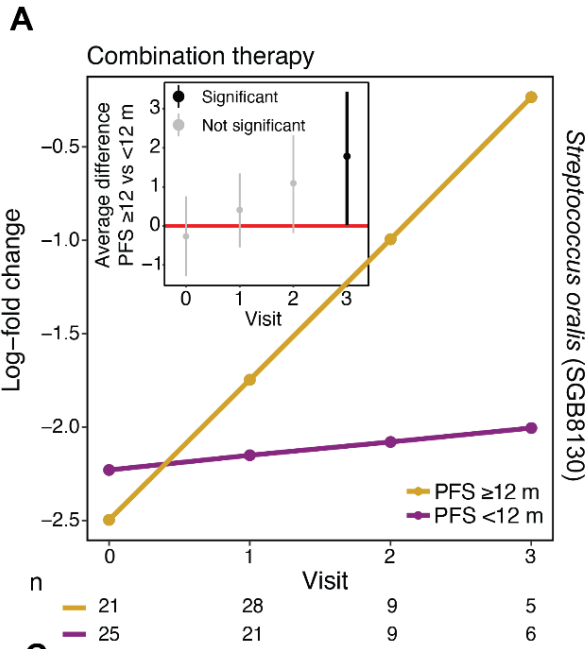


Figure S5. Pro-inflammatory SGBs increase in patients with PFS \geq 12 months. Panels (A-E) show five different “dynamical scenarios” exemplified by different “pro-inflammatory” SGBs increasing in patients with PFS \geq 12 months during ICB. The teal and brown lines correspond to regression slopes across the study visits for patients with PFS \geq 12 and PFS $<$ 12 months, respectively. Panels (A-C) display SGBs under combination therapy, while panels (D-E) show SGBs under monotherapy. The y-axis shows the cir log-ratio value for each study visit (x-axis). The corresponding inset plots show the average difference between patients with PFS \geq 12 and PFS $<$ 12 months at each study visit, including the 90% credible interval; if this does not cross the red zero line, then we deem the focal SGB differentially abundant in the focal study visit.

Supplementary methods

Patients with PFS \geq 12 months vs. patients with PFS<12 months

The below reference grid shows all combinations of the levels of W_{1-3} for patients with PFS<12 months ($Z = 0$) and patients with PFS \geq 12 months ($Z = 1$), respectively. The 5th column shows, for each combination, the non-zero coefficients for PFS<12 (A-H) and PFS \geq 12 (I-P), respectively.

	W_1	W_2	W_3	Patients with PFS<12 months ($Z = 0$)
A	0	0	0	$\beta_0 + \beta_1$
B	1	0	0	$\beta_0 + \beta_1 + \beta_4 + \beta_5$
C	0	1	0	$\beta_0 + \beta_1 + \beta_8 + \beta_9$
D	0	0	1	$\beta_0 + \beta_1 + \beta_{12} + \beta_{13}$
E	1	1	0	$\beta_0 + \beta_1 + \beta_4 + \beta_5 + \beta_8 + \beta_9$
F	0	1	1	$\beta_0 + \beta_1 + \beta_8 + \beta_9 + \beta_{12} + \beta_{13}$
G	1	0	1	$\beta_0 + \beta_1 + \beta_4 + \beta_5 + \beta_{12} + \beta_{13}$
H	1	1	1	$\beta_0 + \beta_1 + \beta_4 + \beta_5 + \beta_8 + \beta_9 + \beta_{12} + \beta_{13}$
	W_1	W_2	W_3	Patients with PFS \geq 12 months ($Z = 1$)
I	0	0	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3$
J	1	0	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7$
K	0	1	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11}$
L	0	0	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
M	1	1	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11}$
N	0	1	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11} + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
O	1	0	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
P	1	1	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11} + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$

With this reference grid established, we can use the estimated coefficients to compute the marginal mean for patients with PFS \geq 12 vs. PFS<12 respectively.

$$\widehat{PFS} < 12 = \frac{A + B + C + D + E + F + G + H}{8}$$

$$= \underbrace{\beta_0 + 0.5(\beta_4 + \beta_8 + \beta_{12})}_{\text{intercepts}} + \underbrace{(\beta_1 + 0.5(\beta_5 + \beta_9 + \beta_{13}))}_{\text{slopes}} X$$

$$\widehat{PFS} \geq 12 = \frac{I + J + K + L + M + N + O + P}{8}$$

$$\underbrace{\beta_0 + \beta_2 + 0.5(\beta_4 + \beta_6 + \beta_8 + \beta_{10} + \beta_{12} + \beta_{14})}_{\text{intercepts}} + \underbrace{(\beta_1 + \beta_3 + 0.5(\beta_5 + \beta_7 + \beta_9 + \beta_{11} + \beta_{13} + \beta_{15}))}_{\text{slopes}} X$$

Then, finding the difference between the marginal averages for patients with $PFS \geq 12$ vs. $PFS < 12$ months, we simply subtract one from the other

$$\widehat{PFS} \geq 12 - \widehat{PFS} < 12 = \underbrace{\beta_2 + 0.5(\beta_6 + \beta_{10} + \beta_{14})}_{\text{intercepts}} + \underbrace{(\beta_3 + 0.5(\beta_7 + \beta_{11} + \beta_{15}))}_{\text{slopes}} X$$

Colitis vs. no colitis

The below reference grid shows all combinations of the levels of Z , W_1 and W_3 for “no colitis” ($W_2 = 0$) and “colitis” ($W_2 = 1$), respectively. The 5th column shows, for each combination, the non-zero coefficients for “no colitis” (A-H) and “colitis” (I-P), respectively.

	Z	W_1	W_3	No colitis ($W_2 = 0$)
A	0	0	0	$\beta_0 + \beta_1$
B	1	0	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3$
C	0	1	0	$\beta_0 + \beta_1 + \beta_4 + \beta_5$
D	0	0	1	$\beta_0 + \beta_1 + \beta_{12} + \beta_{13}$
E	1	1	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7$
F	0	1	1	$\beta_0 + \beta_1 + \beta_4 + \beta_5 + \beta_{12} + \beta_{13}$
G	1	0	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
H	1	1	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
	Z	W_1	W_3	Colitis ($W_2 = 1$)
I	0	0	0	$\beta_0 + \beta_1 + \beta_8 + \beta_9$
J	1	0	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11}$
K	0	1	0	$\beta_0 + \beta_1 + \beta_4 + \beta_5 + \beta_8 + \beta_9$
L	0	0	1	$\beta_0 + \beta_1 + \beta_8 + \beta_9 + \beta_{12} + \beta_{13}$

M	1	1	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11}$
N	0	1	1	$\beta_0 + \beta_1 + \beta_4 + \beta_5 + \beta_8 + \beta_9 + \beta_{12} + \beta_{13}$
O	1	0	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11} + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
P	1	1	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11} + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$

$$\widehat{\text{No colitis}} = \frac{A + B + C + D + E + F + G + H}{8}$$

$$= \underbrace{\beta_0 + 0.5(\beta_2 + \beta_4 + \beta_{12}) + 0.25(\beta_6 + \beta_{14})}_{\text{intercepts}} + \underbrace{(\beta_1 + 0.5(\beta_3 + \beta_5 + \beta_{13}) + 0.25(\beta_7 + \beta_{15}))}_{\text{slopes}} X$$

$$\widehat{\text{Colitis}} = \frac{I + J + K + L + M + N + O + P}{8}$$

$$= \underbrace{\beta_0 + \beta_8 + 0.5(\beta_2 + \beta_4 + \beta_{10} + \beta_{12}) + 0.25(\beta_6 + \beta_{14})}_{\text{intercepts}} + \underbrace{(\beta_1 + \beta_9 + 0.5(\beta_3 + \beta_5 + \beta_{11} + \beta_{13}) + 0.25(\beta_7 + \beta_{15}))}_{\text{slopes}} X$$

Then, finding the difference between the marginal averages for patients with and without colitis, we simply subtract one from the other

$$\widehat{\text{Colitis}} - \widehat{\text{No colitis}} = \underbrace{\beta_8 + 0.5(\beta_{10})}_{\text{intercepts}} + \underbrace{(\beta_9 + 0.5(\beta_{11}))}_{\text{slopes}} X$$

Patients with PFS \geq 12 months with and without colitis

The below reference grid shows all combinations of the levels of W_1 and W_3 for patients with PFS \geq 12 months ($Z = 1$) without colitis ($W_2 = 0$) and patients with PFS \geq 12 months ($Z = 1$) with colitis ($W_2 = 1$), respectively. The 5th column shows, for each combination, the non-zero coefficients for patients with PFS \geq 12 months without colitis (A-D) and patients with PFS \geq 12 months with colitis (E-G), respectively.

	W_1	W_3	Patients with \geq PFS12 m ($Z = 1$) without colitis ($W_2 = 0$)
A	0	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3$
B	1	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7$
C	0	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
D	1	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
	W_1	W_3	Patients with \geq PFS12 m ($Z = 1$) with colitis ($W_2 = 1$)
E	0	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11}$

F	1	0	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11}$
G	0	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11} + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$
H	1	1	$\beta_0 + \beta_1 + \beta_2 + \beta_3 + \beta_4 + \beta_5 + \beta_6 + \beta_7 + \beta_8 + \beta_9 + \beta_{10} + \beta_{11} + \beta_{12} + \beta_{13} + \beta_{14} + \beta_{15}$

$$\begin{aligned} \widehat{\text{without colitis}} &= \frac{A + B + C + D}{4} \\ &= \underbrace{\beta_0 + \beta_2 + 0.5(\beta_4 + \beta_6 + \beta_{12} + \beta_{14})}_{\text{intercepts}} + \underbrace{(\beta_1 + \beta_3 + 0.5(\beta_5 + \beta_7 + \beta_{13} + \beta_{15}))}_{\text{slopes}} X \\ \widehat{\text{with colitis}} &= \frac{E + F + G + H}{4} \\ &= \underbrace{\beta_0 + \beta_2 + \beta_8 + \beta_{10} + 0.5(\beta_4 + \beta_6 + \beta_{12} + \beta_{14})}_{\text{intercepts}} + \underbrace{(\beta_1 + \beta_3 + \beta_9 + \beta_{11} + 0.5(\beta_5 + \beta_7 + \beta_{13} + \beta_{15}))}_{\text{slopes}} X \end{aligned}$$

Then, finding the difference between the marginal averages for PFS \geq 12 months with and without colitis, we simply subtract one from the other

$$\widehat{\text{with colitis}} - \widehat{\text{without colitis}} = \underbrace{\beta_8 + \beta_{10}}_{\text{intercepts}} + \underbrace{(\beta_9 + \beta_{11})}_{\text{slopes}} X$$