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**Supplemental information**

**Many roads to a gene-environment interaction**

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**Supplemental Table S1: Phenomenon-specific statistical approaches.**

Phenomenon	Assessment strategy	Relevant statistical model and/or software tools
<b>Phenomenon 1 (functional)</b>	Perform standard product term regression-based test; rule out other phenomena using associated statistical tests and domain knowledge	<ul style="list-style-type: none"> <li>• Some standard GWAS software programs (e.g., PLINK<sup>1</sup>)</li> <li>• Interaction-specific GWAS programs (e.g., GEM<sup>2</sup>)</li> <li>• Regression using standard statistical analysis programs</li> </ul>
<b>Phenomenon 2 (nonlinear mediator)</b>	Test for nonlinearity of the M-Y relationship (if M is known and measured)	<ul style="list-style-type: none"> <li>• If known and measured, test for nonlinearity of the mediator (e.g., using likelihood ratio test of spline vs. simple linear model<sup>3</sup>)</li> </ul>
	Test for nonlinearity of the E-Y relationship	<ul style="list-style-type: none"> <li>• E.g., likelihood ratio test comparing nested linear and non-linear models</li> </ul>
<b>Phenomenon 3 (G-E correlation plus nonlinearity)</b>	Test for nonlinearity of the E-Y relationship	<ul style="list-style-type: none"> <li>• E.g., likelihood ratio test comparing nested linear and non-linear models</li> </ul>
<b>Phenomenon 4 (Heterogeneous variability)</b>	Test for dispersion versus artifactual vQTL from mean-variance relationship	<ul style="list-style-type: none"> <li>• Dispersion test from Young et al.<sup>4</sup></li> </ul>
	Test for specific GxE versus general dispersion	<ul style="list-style-type: none"> <li>• Scaling model test from Domingue et al.<sup>5</sup></li> </ul>
<b>Phenomenon 5 (Heterogeneous exposure measurement)</b>	Domain knowledge	<ul style="list-style-type: none"> <li>• Difficult to test statistically</li> </ul>

**Supplemental Note: Simulation setup.**

1. Simulate G (N = 10,000) with MAF = 0.25:  $G \sim \text{binomial}(2, 0.25)$
2. Simulate E, M (where applicable), and Y as follows:

Phenomenon	Exposure (E)	Mediator (M)	Outcome (Y)
<b>Phenomenon 1: Functional</b>	$N(5, 1)$		$N(E + G * E, 1)$
<b>Phenomenon 2: Nonlinear mediator</b>	$N(0, 1)$	$N(G + E, 0.1)$	$N(\sqrt[3]{M + 4}, 0.1)$
<b>Phenomenon 3: G-E correlation with nonlinearity</b>	$N(G, 1)$		$N(\sqrt[3]{E + 4}, 0.1)$
<b>Phenomenon 4: Heterogeneous variability</b>	$N(5, 1)$		$Y^* \sim N(E_{std}, 1)$ $Y \sim N(G * Y^*, 1)$
<b>Phenomenon 5: Heterogeneous measurement</b>	$E \sim N(5, 1)$ $E_m \sim N(E, e^{0.5 * G})$		$Y \sim N(E, 1)$

$E_{std}$  denotes a standardized (mean zero and unit variance) version of  $E$ .  $E_m$  denotes the measured exposure, which is then used for the interaction test.

3. Test for statistical interaction using the following regression model:  $Y \sim G + E + G * E$

Regression results for these scenarios are presented in the following table:

Phenomenon	Regression term	Effect estimate	P-value
<b>Phenomenon 1: Functional</b>	G	0.103	0.224
	E	1.021	<0.001
	G:E	0.98	<0.001
<b>Phenomenon 2: Nonlinear mediator</b>	G	0.12	<0.001
	E	0.137	<0.001
	G:E	-0.017	<0.001
<b>Phenomenon 3: G-E correlation with nonlinearity</b>	G	0.008	0.001
	E	0.136	<0.001
	G:E	-0.014	<0.001
<b>Phenomenon 4: Heterogeneous variability</b>	G	-4.934	<0.001
	E	0.004	0.822
	G:E	0.981	<0.001
<b>Phenomenon 5: Heterogeneous measurement</b>	G	1	<0.001
	E measured	0.485	<0.001
	G:E measured	-0.197	<0.001

## References

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5. Domingue, B.W., Kanopka, K., Mallard, T.T., Trejo, S., and Tucker-Drob, E.M. (2022). Modeling Interaction and Dispersion Effects in the Analysis of Gene-by-Environment Interaction. *Behav Genet* 52. 10.1007/s10519-021-10090-8.