1	Supplementary Materials
2	Khan et al., Combining Transdiagnostic and Disorder-Level GWAS Enhances Precision of
3	Psychiatric Genetic Risk Profiles in a Multi-Ancestry Sample
4	
5	Supplementary Materials
6	MTAG3
7	Procedures for Summary Statistics in GenomicSEM3
8	African Ancestry Reference Panels
9	LD Clumping & Identification of Novel Lead SNPs6
10	SNP-Level Phe WAS7
11	Supplementary Figures
 12	Supprementary Figures 1. Common and independent pathway models to identify factor specific Osyptement 8
13	Supplementary Figure 2. Genetic correlations of input GWAS in European ancestry individuals
14	Supplementary Figure 3. Genetic correlations of input GWAS in African ancestry individuals
15	Supplementary Figure 4. PheWAS plots of novel SNPs for the mood disorders common factor
16	Supplementary Figure 5. Regional annotation plot for rs75174029, a novel SNP identified by the European
17	ancestry mood/anxiety disorders GWAS
18 19	Supplementary Figure 6. Regional annotation plot for rs7652704, a novel SNP identified by the European ancestry mood/anxiety disorders GWAS
20	Supplementary Figure 7. Results of MAGMA tissue expression analysis of EUR substance use disorders factor
21	
22	Supplementary Figure 8. Results of MAGMA tissue expression analysis of EUR psychotic disorders factor15
23	Supplementary Figure 9. Results of MAGMA tissue expression analysis of EUR mood disorders factor16
24	Supplementary Figure 10. Manhattan plot for substance use disorders factor in AFR ancestry individuals17
25 26	Supplementary Figure 11. Results of MAGMA tissue expression analysis of AFR ancestry substance use disorders factor
27	Supplementary Figure 12. Manhattan plot for psychiatric disorders factor in AFR ancestry individuals
28	Supplementary Figure 13. Results of MAGMA tissue expression analysis of AFR ancestry psychiatric
29	disorders factor
30	Supplementary Figure 14. EUR ancestry second order common factor model21
31 32	Supplementary Figure 15. Manhattan plot for second-order common factor representing overlap between substance use and psychotic disorders in EUR ancestry individuals
33 34	Supplementary Figure 16. Manhattan plot for second-order common factor representing overlap between substance use and mood/anxiety disorders in EUR ancestry individuals
35 36	Supplementary Figure 17. Results of MAGMA tissue expression analysis of EUR ancestry second-order substance use and psychotic disorders factor24

37 38	Supplementary Figure 18. Results of MAGMA tissue expression analysis of EUR ancestry second-order substance use and mood disorders factor25
39	Supplementary Figure 19. AFR ancestry second order common factor model
40 41	Supplementary Figure 20. Manhattan plot for second-order common factor representing overlap between substance use and psychiatric disorders in AFR ancestry individuals27
42 43	Supplementary Figure 21. Results of MAGMA tissue expression analysis of AFR ancestry second-order substance use and psychiatric disorders factor
44	Supplementary Figure 22. Significant SNPs identified in TUD Independent GWAS
45	Supplementary Figure 23. Significant SNPs identified in SCZ Independent GWAS
46	Supplementary Figure 24. Significant SNPs identified in BD Independent GWAS
47	Supplementary Figure 25. Protein-protein interaction network plot for TUD Independent
48	Supplementary Figure 26. Protein-protein interaction network plot for SCZ Independent
49	Supplementary Figure 27. Protein-protein interaction network plot for BD Independent
50	Supplementary Figure 28. Genetic correlation results for the EUR substance use disorders factor
51	Supplementary Figure 29. Genetic correlation results for the EUR psychotic disorders factor
52	Supplementary Figure 30. Genetic correlation results for the EUR mood disorders factor
53 54	Supplementary Figure 31. Genetic correlations between AFR ancestry common factors and psychiatric and substance use phenotypes
55 56	Supplementary Figure 32. Genetic correlations between the AFR ancestry second-order common factor and psychiatric and substance use traits
57 58	Supplementary Figure 33. PheWAS results for the EUR substance use disorders factor in Penn Medicine BioBank
59 60	Supplementary Figure 34. PheWAS results for the EUR psychotic disorders factor in Penn Medicine BioBank
61	Supplementary Figure 35. PheWAS results for the EUR mood disorders factor in Penn Medicine BioBank54
62 63	Supplementary Figure 36. PheWAS results for EUR ancestry second-order common factor representing overlap in substance use and psychotic disorders in Penn Medicine BioBank
64 65	Supplementary Figure 37. PheWAS results for EUR ancestry second-order common factor representing overlap in substance use and mood/anxiety disorders in Penn Medicine BioBank
66 67	Supplementary Figure 38. Hudson plot of PheWAS results for tobacco use disorders GWAS-by-subtraction in Penn Medicine BioBank
68 69	Supplementary Figure 39. Hudson plot of PheWAS results for schizophrenia GWAS-by-subtraction in Penn Medicine BioBank
70 71	Supplementary Figure 40. Hudson plot of PheWAS results for bipolar disorder GWAS-by-subtraction in Penn Medicine BioBank
72 73	Supplementary Figure 41. PheWAS results for AFR ancestry substance use disorders factor in Penn Medicine BioBank
74 75	Supplementary Figure 42. PheWAS results for AFR ancestry psychiatric disorders factor in Penn Medicine BioBank
76 77	Supplementary Figure 43. PheWAS results for AFR ancestry second-order common factor representing overlap in substance use and psychiatric disorders in Penn Medicine BioBank

- 78 79 **Supplementary Materials** 80 MTAG 81 82 Using Multi-Trait Analysis of GWAS (MTAG),¹ we leveraged the genetic effects from a 83 study of Lifetime Anxiety Disorder² and a study of GAD-2 questionnaire scores³ to enhance the 84 85 statistical power of a GWAS for a broad spectrum of anxiety disorders⁴ in European ancestry individuals. We chose to enhance the power of the summary statistics from Otowa, et al., 2016. 86 because they included the most diverse array of anxiety disorders among the three anxiety 87 GWAS. This choice was supported by the strong genetic correlations between the generalized 88 89 anxiety GWAS⁴ and both GWAS of lifetime anxiety disorder ($r_g = 0.7429$) and GAD-2 scores (r_g 90 = 0.7309) 91 92 Effective sample sizes were calculated as the sum of $4/(1/n \operatorname{case} + 1/n \operatorname{control})$ for each 93 cohort in each of the two case-control GWAS. For the GAD-2 score GWAS, the total sample 94 size was used as the input for MTAG because GAD-2 is a continuous trait. As quality control 95 measures included in the MTAG software, SNPs with MAF<0.01 were excluded from analysis, 96 along with duplicate SNPs and those with missing values. Following MTAG analysis, the 97 effective sample size for follow-up analyses was calculated using the formula described by 98 Turley, et al., 2018.¹ 99 100 **Procedures for Summary Statistics in GenomicSEM** 101 102 All summary statistics and analyses were conducted on the NCBI hg19/GRCh37 genome assembly. For traits with continuous outcomes (i.e., GAD-2 score), the total sample size was 103 104 used for LDSC and GenomicSEM computations. For traits with a binary outcome (i.e., case-
- control), the effective sample size column contained within the GWAS summary statistics was
 used. When no effective sample size column was present, effective sample size was calculated
 for each set of summary statistics using the formula described by Grotzinger, et al, 2023:⁵
- 108 $N_{eff} = \sum_{k=1}^{N} 4 * v_k * (1 v_k) * n_k$
- Where v and n are the sample prevalence and sample total, respectively, for the kth cohort 109 110 of a GWAS meta-analysis of N cohorts. Summary statistics were then prepared for GWAS using the following options in GenomicSEM: The "se.logit" flag was set to "TRUE" when the standard 111 error column reflected the standard error of a logistic beta, the "OLS" flag was set to "TRUE" 112 when the phenotype reflected a continuous outcome, and the "linprob" flag was set to "TRUE" 113 when the phenotype was of a binary outcome but with only Z-statistics present as a measure of 114 effect in the GWAS summary statistics. SNPs were then filtered based on MAF>0.01 and 0.6. 115 Following preparation of summary statistics, 2,083,079 SNPs remained for analysis in the 116 117 European-ancestry subset, and 6,350,709 SNPs remained for analysis in the African-ancestry 118 subset. 119

120 African Ancestry Reference Panels

121 To determine the optimal linkage disequilibrium (LD) score reference panel for use in the African ancestry gSEM models, we compared three sets of references: (1) 1000 Genomes Phase 122 123 3, (2) PanUKB, and (3) Million Veteran Program (MVP). We used publicly available 1000 Genomes¹¹ and PanUKB¹² LD scores. MVP LD scores were generated from 1000 randomly 124 selected African ancestry MVP participants using covariate-adjusted LD score regression (cov-125 126 LDSC),¹³ which is a method that has shown improved performance among admixed populations, 127 such as African Americans. As recommended to further account for population stratification, the first ten ancestry-specific principal components (PCs) were computed within the sample and 128 129 included as covariates when generating LD scores.

To ensure the accuracy of and prevent bias in estimates derived from the LD scores, we restricted LD score regression (LDSC) analyses to well-imputed, biallelic autosomal SNPs that are outside of the MHC region. The set of SNPs meeting this criteria varied for each LD

reference panel. For the 1000 Genomes Phase 3 panel, we used the list of 1,217,312 HapMap3

134 SNPs provided in the reference files prepared by Finucane et al. (2015)¹⁴ for LDSC. For the

135 PanUKB reference, we retained all 1,190,983 SNPs, as LD scores were computed only for SNPs

that met the aforementioned criteria and passed additional quality control, including having

imputation quality $(R^2) > 0.90$ and minor allele frequency > 0.01 (see <u>https://pan-</u>

138 <u>dev.ukbb.broadinstitute.org/docs/ld/index.html</u>). For the MVP reference, we restricted our

analyses to SNPs that met the same criteria as those used by the Broad Institute to prepare thePanUKB reference files. Thus, a total of 2,388 SNPs were removed due to low MAF, and 8,707

141 were removed due to low imputation quality, leaving 1,516,281 SNPs in MVP.

In comparing the performance of the three sets of reference panels, we evaluated: (1) the number of SNPs retained following filtering and munging the input summary statistics, (2) liability scale SNP-based heritability, (3) confounding evidenced by inflated values on the LDSC intercept, and (4) the length and distribution of resulting LD blocks. Results are presented below:

147

1000G reference, 1000G SNPlist				
trait	# snps	heritability	SE	intercept
AUD	423441	0.0806	0.0133	1.0304
TUD	691706	0.0445	0.008	1.0257
OUD	250024	0.0668	0.0229	1.0236
CanUD	604363	0.0616	0.0116	1.0306
GAD2	869992	0.0282	0.0365	1.0076
MDD	869312	0.0415	0.0188	1.0184
SCZ	891719	0.1204	0.0294	1.0587
BIP	891833	0.1417	0.0642	1.0344

MVP reference, MVP SNPlist				
trait	# snps	heritability	SE	intercept
AUD	1508956	0.0427	0.0062	1.0615
TUD	1515026	0.0434	0.0065	1.0631
OUD	1512615	0.0218	0.0092	1.0347
CanUD	1507988	0.021	0.0056	1.0464
GAD2	1476669	0.0391	0.0217	1.0056
MDD	1480787	1.00E-03	0.0082	1.0297
SCZ	1512163	0.0496	0.0155	1.0649
BIP	1511435	0.0554	0.0328	1.0324

UKBB reference, Pan-UKBB SNPlist				
trait	# snps	heritability	SE	intercept
AUD	613531	0.0885	0.0153	1.0352
TUD	979504	0.064	0.0083	1.0235
OUD	429964	0.0662	0.0206	1.034
CanUD	897996	0.068	0.0116	1.0289
GAD2	1152886	0.0619	0.0394	1.0026
MDD	1144306	0.0397	0.017	1.0193
SCZ	1184566	0.1661	0.0278	1.05
BIP	1183486	0.2238	0.0631	1.0254

154 Using the 1000 Genomes LD reference panel and SNP list resulted in the fewest number of SNPs remaining after performing LDSC on the input summary statistics, including as few as 155 156 250,024 SNPs for OUD. As LDSC accuracy decreases as the number of SNPs decreases,¹⁵ we chose not to progress with the 1000 Genomes reference panels due to the potential for unreliable 157 158 genetic correlations upon which gSEM models are based. On the other hand, the reference panels generated in MVP resulted in the largest number of remaining SNPs but tended to produce lower 159 heritability estimates than the other reference panels, including a non-significant heritability 160 161 estimate for MDD. MVP also consistently had the highest inflation in test statistics based on the LDSC intercept. Finally, examining the distribution of the LD scores, MVP LD scores were 162 consistently lower than those using PanUKB. As PanUKB reference panels resulted in an 163 164 adequate number of SNPs available for analyses, produced significant heritability estimates, showed low inflation in test statistics, and had a broader distribution of LD scores compared to 165 166 MVP (see below), we conducted African ancestry analyses using PanUKB references. 167

Distribution of LD scores for common SNPs



24.679

48.104

77.451

92.463

3672.834

53.958

86.065

110.042

136.970

3193.00

168

171 LD Clumping & Identification of Novel Lead SNPs

Max

Median

75th percentile

Mean

172

169 170

Following common factor GWAS and GWAS-by-subtraction, LD clumping of summary 173 statistics results was performed using PLINK 1.9¹⁶ with ancestry-matched 1000 Genomes Phase 174 3 (for European) or PanUKB (for African) reference panels, a significance threshold of 5*10⁻⁸ 175 for index SNPs, r² threshold of 0.10, and physical distance threshold of 3000kb. For common 176 factor GWAS, SNPs were considered not have been identified by any input GWAS if they were 177 178 not located within +-1000kb of any lead SNP from any input study for the corresponding 179 common factor. Lead SNPs from input studies were obtained from the supplementary materials 180 for each input GWAS.

181

182 To determine if a lead SNP from common factor GWAS had previously been associated with any of the input traits by any previous study, a review of GWAS Catalog¹⁷ was conducted. 183 First, common factor GWAS lead SNP chromosome and base-pair information was lifted over 184 185 from NCBI assembly hg19/GRCh37 to hg38/GRCh38 using the UCSC Genome Browser's LiftOver tool.¹⁸ Then, for each lead SNP, a query of GWAS Catalog was conducted of all 186 GWAS reporting significant SNPs in the range of +-1000kb of the lead SNP's position. The list 187 of trait associations was subsequently reviewed for any terms corresponding to any input traits 188 for the common factor GWAS. If there were no matches, then the SNP was considered novel in 189 that it had not been previously associated with any previous GWAS of the input traits for a 190 191 common factor at the time the search was conducted. 192

193 **SNP-Level PheWAS**

- 194 For any novel SNPs that were identified in GWAS, we performed a SNP-level PheWAS
- using GWAS Atlas.¹⁹ Analyses examined 4,756 publicly available GWASs and used a Bonferroni corrected p-value of 1.05*10⁻⁵ to identify significant associations. 195
- 196







Supplementary Figure 1. Common and independent pathway models to identify factor 200

specific Q_{SNPs} 201

Panel A depicts the common pathway model where a given SNP's effects operate through the 202

factors. Panel B depicts the independent pathway model for Factor 1. In this model, each SNP 203

predicts the indicators of Factor 1, as well as the other two factors. A γ^2 difference test was 204

performed for the two models to determine if the SNP's effects could be explained by its 205

association with the factor or, instead, by its association with specific indicators. Follow-up 206

independent pathway models (as shown in Panel B) were run for the each of the other two first-207

208 order factors to identify their factor-specific Q_{SNPs}. An analogous approach was applied for the

second-order factors and for African ancestry models. SNPs whose χ^2 p-value was < 5*10⁻⁸ were 209

removed from summary statistics prior to performing downstream analyses. 210



212 Supplementary Figure 2. Genetic correlations of input GWAS in European ancestry

- 213 individuals
- AUD = alcohol use disorder, CanUD = cannabis use disorder, TUD = tobacco use disorder,
- 215 OUD = opioid use disorder, MDD = major depressive disorder, BD = bipolar disorder, ANX =
- anxiety disorders, SCZ = schizophrenia. Traits are ordered based on hierarchical clustering.
- 217



219 Supplementary Figure 3. Genetic correlations of input GWAS in African ancestry

- 220 individuals
- 221 MDD = major depressive disorder, BD = bipolar disorder, GAD-2 = Generalized Anxiety
- 222 Disorder-2 scores, SCZ = schizophrenia, AUD = alcohol use disorder, TUD = tobacco use
- disorder, CanUD = cannabis use disorder, OUD = opioid use disorder. Traits are ordered based
- on hierarchical clustering.

rs75174029



227

225 226

228 Supplementary Figure 4. PheWAS plots of novel SNPs for the mood disorders common

- 229 factor
- 230 PheWAS plots were produced using GWAS Atlas.
- 231 232



Supplementary Figure 5. Regional annotation plot for rs75174029, a novel SNP identified by the European ancestry mood/anxiety disorders GWAS.

- (a) rs75174029 (in purple), its linked SNPs, and their position relative to genes. rs75174029's
- predicted genomic target *FOXP1* is shown in red. (b) Colocalization of rs75174029 with
- 238 ROADMAP 15 core chromatin states (right-hand key) in 15 brain tissues (left hand key). E054 =
- 239 ganglion eminence-derived neurospheres, E053 = cortex-derived neurospheres, E071 =
- 240 hippocampus, E074 = substantia nigra, E068 = anterior caudate, E069 = cingulate gyrus, E072 =
- inferior temporal lobe, E067 = angular gyrus, E073 = dorsolateral prefrontal cortex, E070 =
- germinal matrix, E082 = female fetal brain, E081 = fetal male brain, E125 = NH-A astrocytes.
- 243 TssA = Active Transcription Start Site, TsAFlnk = flanking active TSS, TxFlnk = transcribed at
- 244 gene 5' and 3', Tx = strong transcription, TxWk = weak transcription, EnhG = genic enhancers,
- 245 Enh = enhancers, ZNF/Rpts = ZNF genes and repeats, Het = heterochromatin, TssBiv =
- bivalent/poised TSS, BivFlnk = Flanking bivalent TSS/Enh, EnhBiv = bivalent enhancer,
- 247 ReprPC = repressed PolyComb, PreprPCWk = weak repressed PolyComb, Quies =
- 248 quiescent/low. (c) Colocalization with Hi-C signal in brain tissues. Each line represents an
- interaction, with the two red regions representing the loci which make contact.





Supplementary Figure 6. Regional annotation plot for rs7652704, a novel SNP identified by the European ancestry mood/anxiety disorders GWAS.

- (a) rs7652704 (in purple), its linked SNPs, and their position relative to genes. rs7652704's
- 254 predicted genomic target *PVRL3* (*NECTIN3*) is shown in red. (b) Colocalization of
- rs7652704 with ROADMAP 15 core chromatin states (right-hand key) in 15 brain tissues (left
- hand key). E054 = ganglion eminence-derived neurospheres, E053 = cortex-derived
- 257 neurospheres, E071 = hippocampus, E074 = substantia nigra, E068 = anterior caudate, E069 =
- cingulate gyrus, E072 = inferior temporal lobe, E067 = angular gyrus, E073 = dorsolateral
- prefrontal cortex, E070 = germinal matrix, E082 = female fetal brain, E081 = fetal male brain,
- 260 E125 = NH-A astrocytes. TssA = Active Transcription Start Site, TsAFlnk = flanking active
- 261 TSS, TxFlnk = transcribed at gene 5' and 3', Tx = strong transcription, TxWk = weak
- transcription, EnhG = genic enhancers, Enh = enhancers, ZNF/Rpts = ZNF genes and repeats,
- 263 Het = heterochromatin, TssBiv = bivalent/poised TSS, BivFlnk = Flanking bivalent TSS/Enh,
- 264 EnhBiv = bivalent enhancer, ReprPC = repressed PolyComb, PreprPCWk = weak repressed
- PolyComb, Quies = quiescent/low. (c) Colocalization with Hi-C signal in brain tissues. Each line
- represents an interaction, with the two red regions representing the loci which make contact.



267

Supplementary Figure 7. Results of MAGMA tissue expression analysis of EUR substance use disorders factor

- 272 Results for the BrainSpan database are shown in panels A and B, and results for GTEx v8 are
- shown in Panel C. Dashed line represents significance threshold.
- 274





Supplementary Figure 8. Results of MAGMA tissue expression analysis of EUR psychotic disorders factor

- Results for the BrainSpan database are shown in panels A and B, and results for GTEx v8 are
- shown in Panel C. Dashed line represents significance threshold.



- 287 Supplementary Figure 9. Results of MAGMA tissue expression analysis of EUR mood
- 288 disorders factor
- 289 Results for the BrainSpan database are shown in panels A and B, and results for GTEx v8 are
- shown in Panel C. Dashed line indicates significance threshold.



291
292 Supplementary Figure 10. Manhattan plot for substance use disorders factor in AFR

- 293 ancestry individuals
- 294



- 297 Supplementary Figure 11. Results of MAGMA tissue expression analysis of AFR ancestry
- 298 substance use disorders factor

- 299 Results for the BrainSpan database are shown in panels A and B, and results for GTEx v8 are
- 300 shown in Panel C. Dashed line indicates significance threshold.



301 302 Supplementary Figure 12. Manhattan plot for psychiatric disorders factor in AFR ancestry individuals



306 5 307 Supplementary Figure 13. Results of MAGMA tissue expression analysis of AFR ancestry 308 psychiatria disordary factor

- 308 psychiatric disorders factor
- 309 Results for the BrainSpan database are shown in panels A and B, and results for GTEx v8 are
- shown in Panel C.



- Supplementary Figure 14. EUR ancestry second order common factor model Model fit statistics: $\chi^2(2) = 57.61$, $p = 3.09*10^{-13}$, AIC = 65.61, CFI = 0.91, SRMR = 0.07.





317 Supplementary Figure 15. Manhattan plot for second-order common factor representing

318 overlap between substance use and psychotic disorders in EUR ancestry individuals

319 GWAS identified 76 lead SNPs, 12 of which were not in any of the input GWAS.



322 Supplementary Figure 16. Manhattan plot for second-order common factor representing

323 overlap between substance use and mood/anxiety disorders in EUR ancestry individuals

324 GWAS identified 63 lead SNPs, 5 of which were not in any of the input GWAS.



- Supplementary Figure 17. Results of MAGMA tissue expression analysis of EUR ancestry 328
- second-order substance use and psychotic disorders factor 329
- 330 Results for the BrainSpan database are shown in panels A and B, and results for GTEx v8 are
- shown in Panel C. Dashed line indicates significance threshold. 331
- 332



- 336 second-order substance use and mood disorders factor
- Results for the BrainSpan database are shown in panels A and B, and results for GTEx v8 are
- shown in panel C. Dashed line indicates significance threshold.
- 339



341 Supplementary Figure 19. AFR ancestry second order common factor model

- 342 Model fit statistics: $\chi^2(19) = 21.49$, p = 0.31, AIC = 55.49, CFI = 0.99, SRMR = 0.10.
- 343
- 344





Supplementary Figure 20. Manhattan plot for second-order common factor representing overlap between substance use and psychiatric disorders in AFR ancestry individuals



- Supplementary Figure 21. Results of MAGMA tissue expression analysis of AFR ancestry
 second-order substance use and psychiatric disorders factor
- Results for the BrainSpan database are shown in panels A and B, and results for GTEx v8 are
- shown in panel C. Dashed line indicates significance threshold.
- 356



Chromosome 2



Chromosome 4



Chromosome 8



Chromosome 12



Chromosome 20

377 Supplementary Figure 22. Significant SNPs identified in TUD Independent GWAS

- The chromosome is depicted as a circle with SNPs plotted by their -log10(p-value), and lead
- 379 SNPs annotated. Orange links indicate chromatin contact, green links indicate cis-eQTLs, and
- 380 red links indicate both.



Chromosome 2



Chromosome 6



Chromosome 8



Chromosome 12



- 399 400

Chromosome 17

401 Supplementary Figure 23. Significant SNPs identified in SCZ Independent GWAS

- The chromosome is depicted as a circle with SNPs plotted by their -log10(p-value), and lead 402 SNPs annotated. Orange links indicate chromatin contact, green links indicate cis-eQTLs, and 403
- red links indicate both. 404



Chromosome 3



Chromosome 6



Chromosome 8





421 422

Chromosome 17

425 Supplementary Figure 24. Significant SNPs identified in BD Independent GWAS

- 426 The chromosome is depicted as a circle with SNPs plotted by their -log10(p-value), and lead
- 427 SNPs annotated. Orange links indicate chromatin contact, green links indicate cis-eQTLs, and
- 428 red links indicate both.



- 429
- 430 Supplementary Figure 25. Protein-protein interaction network plot for TUD Independent.
- 431 Network plot was generated using STRING database v12.0. Nodes represent proteins, and edges
- 432 represent protein-protein associations. Blue and pink edges represent known interactions, while
- 433 green, red, and blue represent predicted interactions.
- 434



436 Supplementary Figure 26. Protein-protein interaction network plot for SCZ Independent.

- 437 Network plot was generated using STRING database v12.0. Nodes represent proteins, and edges
- represent protein-protein associations. Blue and pink edges represent known interactions, while
- 439 green, red, and blue represent predicted interactions.
- 440



- 442 Supplementary Figure 27. Protein-protein interaction network plot for BD Independent.
- 443 Network plot was generated using STRING database v12.0. Nodes represent proteins, and edges
- represent protein-protein associations. Blue and pink edges represent known interactions, whilegreen, red, and blue represent predicted interactions.



- 447 Supplementary Figure 28. Genetic correlation results for the EUR substance use disorders
- 448 factor
- 449 The top 25 associations are shown. Assocation analyses were performed using the MASSIVE
- 450 pipeline.
- 451



454 Supplementary Figure 29. Genetic correlation results for the EUR psychotic disorders

- 455 factor
- 456 The top 25 associations are shown. Assocation analyses were performed using the MASSIVE
- 457 pipeline.
- 458



460 Supplementary Figure 30. Genetic correlation results for the EUR mood disorders factor

- 461 The top 25 associations are shown. Assocation analyses were performed using the MASSIVE
- 462 pipeline.
- 463



464

465 Supplementary Figure 31. Genetic correlations between AFR ancestry common factors and

466 psychiatric and substance use phenotypes

467



470 Supplementary Figure 32. Genetic correlations between the AFR ancestry second-order

- 471 common factor and psychiatric and substance use traits
- 472



475 Supplementary Figure 33. PheWAS results for the EUR substance use disorders factor in

476 Penn Medicine BioBank

- 477 The top 25 associations are shown. All p-values were adjusted using Benjamini-Hochberg false
- 478 discovery rate (FDR) correction.

15	Bipolar			
10	Mood disorders			
-log10(P)	Anxiety disorders Anxiety disorder Depression			
5	Other symptoms/disorders or the urinary system Schizophrenia and other psychotic disorders Major depressive disorder Type 1 diabetes Urinary and other hemorrhagic conditi@meralized anxiety disorder Type 1 diabetes with renal manifestations requency of urination and polyuda Thrombocytopenia Celiac disease Gout Anemia of chronic disease Disturbance of skin sensation Provide Celiac disease Disturbance of skin sensation Provide Celiac disease Celiac dis			
0	circulatory system endocrine/metabolic injuries & poisonings neurological symptoms			
	group congenital anomalies genitourinary mental disorders pregnancy complications group dermatologic hematopoietic musculoskeletal respiratory			

481 Supplementary Figure 34. PheWAS results for the EUR psychotic disorders factor in Penn

infectious diseases
 neoplasms

sense organs

482 Medicine BioBank

- 483 The top 25 associations are shown. All p-values were adjusted using Benjamini-Hochberg false
- 484 discovery rate (FDR) correction.

digestive

				An	xiety disorders
30				Ar	ixiety disorder
				Mo	od disorders
				C.	Depression
a G				Major depressive	disorder
og10(
÷				Tobacco us	e disorder
10	Quequeight aboa	ity and other hyperalima	Obesity		Chronic pain Abdominal pain
	Nonspecific chest pain		Morbid obesity	Substance addiction a	nd disorders Sleep apnea Chronic airway obstruction
	Diseases of	Esophagitis, GER	Gen and related diseases	eralized anxiety disorder Bipolar	Benjan neoplasm of skindstructure sleep appea
	A alter and			. Ale cartes	Ustructive sleep apried
0					
		 circulatory system congenital anomalies 	 endocrine/metabolic genitourinary 	 injuries & poisonings mental disorders 	neurological symptoms pregnancy complications
	group	 dermatologic 	hematopoietic	 musculoskeletal 	respiratory
		digestive	 infectious diseases 	 neoplasms 	 sense organs

Supplementary Figure 35. PheWAS results for the EUR mood disorders factor in Penn Medicine BioBank 487

488

- 489 The top 25 associations are shown. All p-values were adjusted using Benjamini-Hochberg false
- discovery rate (FDR) correction. 490



musculoskeletal

respiratory

sense organs

493

494 Supplementary Figure 36. PheWAS results for EUR ancestry second-order common factor

infectious diseases
 neoplasms

dermatologic

digestive

495 representing overlap in substance use and psychotic disorders in Penn Medicine BioBank

The top 25 associations are shown. All p-values were adjusted using Benjamini-Hochberg falsediscovery rate (FDR) correction.

498



- 501 Supplementary Figure 37. PheWAS results for EUR ancestry second-order common factor
- 502 representing overlap in substance use and mood/anxiety disorders in Penn Medicine
- 503 BioBank
- 504 The top 25 associations are shown. All p-values were adjusted using Benjamini-Hochberg false
- 505 discovery rate (FDR) correction.

TUD Independent (top) vs TUD Common (bottom) Tobacco use disorder 30 Chronic airway obstruction Benign neoplasm of skin -log10(P) Ischemic Heart Disease 20 Coronary atherosclerosis Degenerative skin conditions and other dermatoses Obesity Screening for malignant neoplasms of the skin Seborrheic keratosis Actinic keratosis 10 ... 17 196.00 Substance addiction and disorders Viral hepatitis C Depression 10 Alcoholism Mood disorders Anxiety disorder Chronic airway obstruction Anxiety disorders -log10(P) 30 Tobacco use disorder 41 circulatory system endocrine/metabolic iniuries & poisoning neurologica symptoms congenital anomalies • genitourinary mental disorders pregnancy complications group • dermatologic hematopoietic . musculoskeletal respiratory . digestive infectious diseases . neoplasms sense organs

508

- 509 Supplementary Figure 38. Hudson plot of PheWAS results for tobacco use disorders
- 510 GWAS-by-subtraction in Penn Medicine BioBank
- 511 The top 10 associations for each GWAS are shown. All p-values were adjusted using Benjamini-
- 512 Hochberg false discovery rate (FDR) correction.



514 Supplementary Figure 39. Hudson plot of PheWAS results for schizophrenia GWAS-by-

515 subtraction in Penn Medicine BioBank

- 516 The top 10 associations for each GWAS are shown. All p-values were adjusted using Benjamini-
- 517 Hochberg false discovery rate (FDR) correction.



519 Supplementary Figure 40. Hudson plot of PheWAS results for bipolar disorder GWAS-by-

520 subtraction in Penn Medicine BioBank

- 521 The top 10 associations for each GWAS are shown. All p-values were adjusted using Benjamini-
- 522 Hochberg false discovery rate (FDR) correction.



- 524 Supplementary Figure 41. PheWAS results for AFR ancestry substance use disorders
- 525 factor in Penn Medicine BioBank
- The top 25 associations are shown. All p-values were adjusted using Benjamini-Hochberg false
 discovery rate (FDR) correction.
- 528

529



532 Supplementary Figure 42. PheWAS results for AFR ancestry psychiatric disorders factor

533 in Penn Medicine BioBank

- The top 25 associations are shown. All p-values were adjusted using Benjamini-Hochberg false
 discovery rate (FDR) correction.



Supplementary Figure 43. PheWAS results for AFR ancestry second-order common factor 541

representing overlap in substance use and psychiatric disorders in Penn Medicine BioBank 542

The top 25 associations are shown. All p-values were adjusted using Benjamini-Hochberg false 543 discovery rate (FDR) correction.

544

546		References
547		
548	1.	Turley, P. et al. Multi-trait analysis of genome-wide association summary statistics using
549		MTAG. Nature Genetics 50, 229-237 (2018).
550	2.	Purves, K.L. et al. A major role for common genetic variation in anxiety disorders.
551		Molecular Psychiatry 25, 3292-3303 (2020).
552	3.	Levey, D.F. et al. Reproducible genetic risk loci for anxiety: Results from ~200,000
553		participants in the Million Veteran Program. American Journal of Psychiatry 177, 223-
554		232 (2020).
555	4.	Otowa, T. et al. Meta-analysis of genome-wide association studies of anxiety disorders.
556		<i>Molecular Psychiatry</i> 21 , 1391-1399 (2016).
557	5.	Grotzinger, A.D., Fuente, J.d.l., Privé, F., Nivard, M.G. & Tucker-Drob, E.M. Pervasive
558		downward bias in estimates of liability-scale heritability in genome-wide association
559		study meta-analysis: A simple solution. <i>Biological Psychiatry</i> 93 , 29-36 (2023).
560	6.	Grotzinger, A.D. et al. Genetic architecture of 11 major psychiatric disorders at
561		biobehavioral, functional genomic and molecular genetic levels of analysis. Nature
562		Genetics 54, 548-559 (2022).
563	7.	Grotzinger, A.D. et al. Genomic structural equation modelling provides insights into the
564		multivariate genetic architecture of complex traits. <i>Nature Human Behaviour</i> 3 , 513-525
565		(2019).
566	8.	Grotzinger, A.D. et al. Multivariate genomic architecture of cortical thickness and
567		surface area at multiple levels of analysis. <i>Nature Communications</i> 14 , 946 (2023).
568	9.	Bentley, A.R., Callier, S.L. & Rotimi, C.N. Evaluating the promise of inclusion of
569		African ancestry populations in genomics. <i>npj Genomic Medicine</i> 5, 5 (2020).
570	10.	Bick, A.G. et al. Genomic data in the All of Us Research Program. Nature 627, 340-346
571		(2024).
572	11.	The 1000 Genomes Project Consortium. A global reference for human genetic variation.
573		<i>Nature</i> 526 , 68-74 (2015).
574	12.	Pan-UKB Team. https://pan.ukbb.broadinstitute.org. (2020).
575	13.	Luo, Y. et al. Estimating heritability and its enrichment in tissue-specific gene sets in
576		admixed populations. Human Molecular Genetics 30, 1521-1534 (2021).
577	14.	Finucane, H.K. <i>et al.</i> Partitioning heritability by functional annotation using genome-
578		wide association summary statistics. <i>Nature Genetics</i> 47, 1228-1235 (2015).
579	15.	Ni, G. et al. Estimation of genetic correlation via linkage disequilibrium score regression
580		and genomic restricted maximum likelihood. The American Journal of Human Genetics
581		102 , 1185-1194 (2018).
582	16.	Purcell, S. et al. PLINK: A tool set for whole-genome association and population-based
583		linkage analyses. The American Journal of Human Genetics 81, 559-75 (2007).
584	17.	Sollis, E. et al. The NHGRI-EBI GWAS Catalog: knowledgebase and deposition
585		resource. Nucleic Acids Research 51, D977-D985 (2023).
586	18.	Hinrichs, A.S. et al. The UCSC Genome Browser Database: Update 2006. Nucleic Acids
587		Research 34, D590-D598 (2006).
588	19.	Watanabe, K. et al. A global overview of pleiotropy and genetic architecture in complex
589		traits. Nature Genetics 51, 1339-1348 (2019).
590		