# The CelFiE-ISH Model

## 1 Reference Atlas

The reference atlas consists of one matrix  $\beta_{t,m}$ , with the probability of methylation for cell type  $t$  at position  $m$ . In this model we do not re-estimate the atlas at each iteration.

# 2 Mixture

The mixture is one matrix  $X$ , with dimensions  $C$  reads over  $M$  CpG sites.

## 3 Likelihood

The observed data likelihood is:

$$
P(x|\alpha, \beta) = \prod_{c} \sum_{t} \alpha_{t} P(x_{c}|\beta_{t}) =
$$

$$
\prod_{c} \sum_{t} \alpha_{t} \prod_{m} \beta_{t,m}^{x_{c,m}} (1 - \beta_{t,m})^{1 - x_{c,m}}
$$
(1)

The observed data log-likelihood is:

$$
logP(x|\alpha, \beta) = \sum_{c} log(\sum_{t} \alpha_{t} \prod_{m} \beta_{t,m}^{x_{c,m}} (1 - \beta_{t,m})^{1 - x_{c,m}}) =
$$

$$
\sum_{c} logsumexp\left\{ log(\alpha_{t} \prod_{m} \beta_{t,m}^{x_{c,m}} (1 - \beta_{t,m})^{1 - x_{c,m}}) \right\} =
$$

$$
\sum_{c} logsumexp\left\{ log(\alpha_{t}) + \sum_{m} x_{c,m} log(\beta_{t,m}) + (1 - x_{c,m}) log(1 - \beta_{t,m}) \right\}
$$
(2)

The complete data likelihood is:

$$
P(x, z | \alpha, \beta) = P(x | z, \beta) P(z | \alpha)
$$

(3)

Where the first term is

$$
log(P(x|z,\beta)) = \sum_{t,c,m} log \left[ \beta_{t,m}^{z_{t,c}x_{c,m}} (1 - \beta_{t,m})^{z_{t,c}(1 - x_{c,m})} \right]
$$

$$
= \sum_{t,c,m} z_{t,c}[x_{c,m}log(\beta_{t,m}) + (1 - x_{c,m})log(1 - \beta_{t,m})]
$$

(4)

and the second term is

$$
log(P(z|\alpha)) = \sum_{t,c} log(\alpha_t^{z_{t,c}}) = \sum_{t,c} z_{t,c} log(\alpha_t)
$$

(5)

# 4 Q function

As  $z$  in unknown, we define  $\tilde{p}$  as the probability of  $z:$ 

$$
P(z_{t,c} = 1 | \alpha, \beta) =: \tilde{p}_{t,c}
$$

Q is the expected value of the log-likelihood function. At iteration  $i$ , the Q-function is:

$$
Q_i = \mathbb{E}_{z|x,\alpha^i,\beta}(\log P(x, z|\alpha, \beta)) =
$$
  

$$
\sum_{t,c} \tilde{p}_{t,c}^i \sum_m [x_{c,m} \log(\beta_{t,m}) + (1 - x_{c,m}) \log(1 - \beta_{t,m})] +
$$
  

$$
\sum_{t,c} \tilde{p}_{t,c}^i \log(\alpha_t)
$$

(6)

#### 5 E-step

In the E-step we estimate the latent variable  $z$  and use it to define the  $Q$  function.

$$
P(z_{t,c} = 1 | x_c, \beta, \alpha) = \frac{\alpha_t \prod_m \beta_{t,m}^{x_m,c} (1 - \beta_{t,m})^{1 - x_{m,c}}}{\sum_k \alpha_k \prod_m \beta_{k,m}^{x_{m,c}} (1 - \beta_{k,m})^{1 - x_{m,c}}} =: \tilde{p}_{t,c}
$$

(7)

#### 6 M-step

In the M-step we maximize the Q function, holding the estimate for the latent variable z constant and maximizing  $\alpha$ .

$$
\alpha_t = \frac{\sum_c \tilde{p}_{t,c}}{C}
$$

## The CelFiE-ISH ReAtlas Model

#### 7 Reference Atlas

The reference atlas consists of two matrices,  $Y_{t,m}$  and  $D_{t,m}^Y$ , with the number of methylated and total reads for cell type  $t$  at position  $m$  respectively. We assume  $Y_{t,m}$  is drawn from a Binomial distribution with  $\beta_{t,m}$  being the true methylation probability and  $D_{t,m}^Y$  being the number of trials. We re-estimate the atlas at each iteration.

#### 8 Mixture

The mixture is one matrix  $X$ , with dimensions  $C$  reads over  $M$  CpG sites.

#### 9 Likelihood

The observed data likelihood is:

$$
P(x|\alpha,\beta) = P(x|\alpha,\beta)P(Y|\beta) = \prod_{c} \sum_{t} \alpha_{t} P(x_{c}|\beta_{t})P(Y|\beta) = \prod_{c} \left\{ \sum_{t} \alpha_{t} \prod_{m} \beta_{t,m}^{x_{c,m}} (1 - \beta_{t,m})^{1 - x_{c,m}} \right\} \prod_{t} \prod_{m} \left\{ \beta_{t,m}^{Y_{t,m}} (1 - \beta_{t,m})^{D^{Y_{t,m}} - Y_{t,m}} \right\}
$$
\n(8)

The observed data log-likelihood is:

$$
logP(x|\alpha, \beta) = \sum_{c} log(\sum_{t} \alpha_{t} \prod_{m} \beta_{t,m}^{x_{c,m}} (1 - \beta_{t,m})^{1 - x_{c,m}}) + log(P(Y|\beta)) =
$$

$$
\sum_{c} logsumexp\left\{ log(\alpha_{t} \prod_{m} \beta_{t,m}^{x_{c,m}} (1 - \beta_{t,m})^{1 - x_{c,m}}) \right\} + log(P(Y|\beta)) =
$$

$$
\sum_{c} logsumexp\left\{ log(\alpha_{t}) + \sum_{m} x_{c,m} log(\beta_{t,m}) + (1 - x_{c,m}) log(1 - \beta_{t,m}) \right\} + log(P(Y|\beta)) =
$$

$$
\sum_{c} logsumexp\left\{ log(\alpha_{t}) + \sum_{m} x_{c,m} log(\beta_{t,m}) + (1 - x_{c,m}) log(1 - \beta_{t,m}) \right\} +
$$

$$
\sum_{t,m} \left\{ Y_{t,m} log\beta_{t,m} + (D^{Y_{t,m}} - Y_{t,m}) log(1 - \beta_{t,m}) \right\}
$$

$$
(9)
$$

The complete data likelihood is:

$$
P(x, z, Y | \alpha, \beta) = P(x | z, \beta) P(z | \alpha) P(Y | \beta)
$$

The first term is

$$
log(P(x|z,\beta)) = \sum_{t,c,m} log \left[ \beta_{t,m}^{z_{t,c}x_{c,m}} (1 - \beta_{t,m})^{z_{t,c}(1 - x_{c,m})} \right]
$$

$$
= \sum_{t,c,m} z_{t,c} [x_{c,m} log(\beta_{t,m}) + (1 - x_{c,m}) log(1 - \beta_{t,m})]
$$

(11)

(10)

The second term is

$$
log(P(z|\alpha)) = \sum_{t,c} log(\alpha_t^{z_{t,c}}) = \sum_{t,c} z_{t,c} log(\alpha_t)
$$

(12)

The third term is

$$
log(P(Y|\beta)) = \sum_{t,m} Y_{t,m} log \beta_{t,m} + (D^{Y_{t,m}} - Y_{t,m}) log(1 - \beta_{t,m})
$$
\n(13)

# 10 Q function

As z in unknown, we define  $\tilde{p}$  as the probability of z:

$$
P(z_{t,c} = 1 | \alpha, \beta) =: \tilde{p}_{t,c}
$$

Q is the expected value of the log-likelihood function.

At iteration  $i$ , the Q-function is:

$$
Q_i = \mathbb{E}_{z|x,\alpha^i,\beta^i}(logP(x, z, Y|\alpha, \beta)) =
$$
  

$$
\sum_{t,c} \tilde{p}_{t,c}^i \sum_m [x_{c,m}log(\beta_{t,m}) + (1 - x_{c,m})log(1 - \beta_{t,m})] +
$$
  

$$
\sum_{t,c} \tilde{p}_{t,c}^i log(\alpha_t) +
$$
  

$$
\sum_{t,m} Y_{t,m}log\beta_{t,m} + (D^{Y_{t,m}} - Y_{t,m})log(1 - \beta_{t,m})
$$

(14)

(15)

# 11 E-step

In the E-step we estimate the latent variable z and use it to define the Q function.

$$
P(z_{t,c} = 1 | x_c, \beta, \alpha) = \frac{\alpha_t \prod_m \beta_{t,m}^{x_{m,c}} (1 - \beta_{t,m})^{1 - x_{m,c}}}{\sum_k \alpha_k \prod_m \beta_{k,m}^{x_{m,c}} (1 - \beta_{k,m})^{1 - x_{m,c}}} =: \tilde{p}_{t,c}
$$

# 12 M-step

In the M-step we maximize the Q function, holding the estimate for the latent variable z constant and maximizing  $\alpha$ .

$$
\alpha_t = \frac{\sum_c \tilde{p}_{t,c}}{C}
$$

Next, we re-estimate the atlas:

$$
\beta_{t,m} = \frac{Y_{t,m} + \sum_{c} \tilde{p}_{t,c} x_{c,m}}{D^{Y_{t,m}} + \sum_{c} \tilde{p}_{t,c}}
$$
\n(16)

## The Epistate Model

At every marker region, reads are drawn from one of two possible epistates:  $\theta_{high}$  and  $\theta_{low}$ . Each epistate consists of a set of binomial distributions  $\theta =$  ${\lbrace \theta_1, \theta_2, ..., \theta_m \rbrace}$ , one per CpG site covered by the marker region.  $\theta_{high}$  is arbitrarily defined to be the epistate with higher mean methylation. Cell types differ by the probability of observing each epistate in each region.

#### 13 Reference Atlas

The reference atlas consists of one matrix  $\lambda_{t,c}$ , with the probability of observing  $\theta_{high}$  under cell type t at read c. Within a genomic region  $\lambda$  does not vary between reads, leaving  $\lambda_t$ . Additionally, for every position we know  $\theta_{high,m}$  and  $\theta_{low,m}$  (see below). The overall probability of methylation per position is:

$$
\beta_{t,m} = \lambda_t \theta_{high,m} + (1 - \lambda_t) \theta_{low,m}
$$

#### 14 Mixture

The mixture is one matrix  $X$ , with dimensions  $C$  reads over  $M$  CpG sites.

#### 15 Likelihood

The observed data likelihood is:

$$
P(x|\alpha, \theta_{high}, \theta_{low}, \lambda) = \prod_{c} \sum_{t} \alpha_{t} \left\{ \lambda_{t,c} \prod_{m} \left[ \theta_{high}^{x_{c,m}} (1 - \theta_{high})^{1 - x_{c,m}} \right] + \right. \\
\left. (1 - \lambda_{t,c}) \prod_{m} \left[ \theta_{low}^{x_{c,m}} (1 - \theta_{low})^{1 - x_{c,m}} \right] \right\}
$$

(17)

The observed data log-likelihood is:

$$
logP(x|\alpha, \theta_{high}, \theta_{low}, \lambda) = \sum_{c} log(\sum_{t} \alpha_{t} \left\{ \lambda_{t,c} \prod_{m} \left[ \theta_{high}^{x_{c,m}} (1 - \theta_{high})^{1 - x_{c,m}} \right] +
$$

$$
(1 - \lambda_{t,c}) \prod_{m} \left[ \theta_{low}^{x_{c,m}} (1 - \theta_{low})^{1 - x_{c,m}} \right] \right\}) =
$$

$$
\sum_{c} logsumexp\left\{ log(\alpha_{t}) + log(\lambda_{t,c} \prod_{m} \left[ \theta_{high}^{x_{c,m}} (1 - \theta_{high})^{1 - x_{c,m}} \right] +
$$

$$
(1 - \lambda_{t,c}) \prod_{m} \left[ \theta_{low}^{x_{c,m}} (1 - \theta_{low})^{1 - x_{c,m}} \right] \right\} =
$$

$$
\sum_{c} logsumexp\left\{ log(\alpha_{t}) + logsumexp\left\{ log(\lambda_{t,c}) + \sum_{m} \left[ x_{c,m} log(\theta_{high}) + (1 - x_{c,m}) log(1 - \theta_{high}) \right],
$$

$$
log(1 - \lambda_{t,c}) + \sum_{m} \left[ x_{c,m} log(\theta_{low}) + (1 - x_{c,m}) log(1 - \theta_{low}) \right] \right\}
$$

$$
(18)
$$

 $z$  is the indicator for  $\alpha$  and  $\mu$  is the indicator for  $\lambda.$  The complete data likelihood is:

(19) 
$$
P(x, z, \mu | \alpha, \theta_{high}, \theta_{low}, \lambda) = P(x | \mu, \theta_{high}, \theta_{low}) P(z | \alpha) P(\mu | z, \lambda)
$$

The first term is

$$
log(P(x|\mu, \theta_{high}, \theta_{low})) = log(\prod_{c} \prod_{m} \left[ \theta_{high,m}^{\mu_{c}x_{c,m}} (1 - \theta_{high,m})^{\mu_{c}(1 - x_{c,m})} \right]
$$

$$
\theta_{low,m}^{(1 - \mu_{c})x_{c,m}} (1 - \theta_{low,m})^{(1 - \mu_{c})(1 - x_{c,m})} \right]) =
$$

$$
\sum_{c,m} \left[ \mu_{c}x_{c,m}log(\theta_{high,m}) + \mu_{c}(1 - x_{c,m})log(1 - \theta_{high,m}) + (1 - \mu_{c})x_{c,m}log(\theta_{low,m}) + (1 - \mu_{c})(1 - x_{c,m})log(1 - \theta_{low,m}) \right]
$$
  
20)

 $(2)$ 

The second term is

$$
log(P(z|\alpha)) = \sum_{t,c} log(\alpha_t^{z_{t,c}}) = \sum_{t,c} z_{t,c} log(\alpha_t)
$$
\n(21)

The third term is

$$
log(P(\mu|z,\lambda)) = log(\prod_{t} \prod_{c} \lambda_{t,c}^{z_{t,c}\mu_c} (1 - \lambda_{t,c})^{z_{t,c}(1 - \mu_c)}) =
$$

$$
\sum_{t,c} \left[ z_{t,c}\mu_c log(\lambda_{t,c}) + z_{t,c}(1 - \mu_c)log(1 - \lambda_{t,c}) \right]
$$
(22)

# 16 Q function

As z in unknown, we define  $\tilde{p}$  as the posterior probability of z:

$$
P(z_{t,c} = 1 | \alpha, x) =: \tilde{p}_{t,c}
$$

Similarly,

$$
P(\mu_c = 1|z, x) =: \tilde{q}_c
$$

Note that  $\lambda$ ,  $\theta_{high}$ ,  $\theta_{low}$  and by extension  $\beta$  are always given and not reestimated. For simplicity, we left them out of the conditional statements. Q is the expected value of the log-likelihood function.

At iteration  $i$ , the Q-function is:

$$
Q_i = \mathbb{E}_{z,\mu|x,\alpha^i,\lambda,\theta_{high},\theta_{low}}(logP(x,z,\mu|\alpha^i,\theta_{high},\theta_{low},\lambda)) =
$$
  
\n
$$
\sum_{t,c} \left\{ \tilde{p}_{t,c}\tilde{q}_c \sum_m \bigg[x_{c,m}log(\theta_{high,m}) + (1-x_{c,m})log(1-\theta_{high,m})\bigg] +
$$
  
\n
$$
\tilde{p}_{t,c}(1-\tilde{q}_c) \sum_m \bigg[x_{c,m}log(\theta_{low,m}) + (1-x_{c,m})log(1-\theta_{low,m})\bigg] \right\}
$$
  
\n
$$
\sum_{t,c} \bigg\{ \tilde{p}_{t,c}\tilde{q}_clog(\lambda_{t,c}) + \tilde{p}_{t,c}(1-\tilde{q}_c)log(1-\lambda_{t,c}) \bigg\}
$$
  
\n(23)

# 17 E-step

In the E-step we estimate the latent variables  $z$  and  $\mu$  and use them to define the Q function.

$$
P(\mu_c = 1|x, \alpha) = \sum_t P(z_{t,c} = 1|x, \alpha_t)P(\mu_c = 1|z_{t,c} = 1, x, \alpha) =
$$
  

$$
\sum_t \tilde{p}_{t,c}P(\mu_c = 1|z_{t,c} = 1, x) \propto \sum_t \tilde{p}_{t,c}P(x|\mu_c = 1, z_{t,c} = 1)P(\mu_c = 1|z_{t,c} = 1) =
$$
  

$$
\sum_t \tilde{p}_{t,c}P(x|\mu_c = 1)P(\mu_c = 1|z_{t,c} = 1) = \sum_t \tilde{p}_{t,c}\lambda_t P(x|\mu_c = 1) =
$$
  

$$
\sum_t \tilde{p}_{t,c}\lambda_t \prod_m \theta_{high}^{x_{c,m}}(1 - \theta_{high})^{1 - x_{c,m}}
$$
(24)

Since  $\mu$  can only take on two values, we constrain

$$
P(\mu_c = 1 | x, \tilde{p}) + P(\mu_c = 0 | x, \tilde{p}) = 1
$$

As above:

$$
P(\mu_c = 0 | x, \tilde{p}) = \sum_{t} \tilde{p}_{t,c} (1 - \lambda_t) \prod_{m} \theta_{low}^{x_{c,m}} (1 - \theta_{low})^{1 - x_{c,m}}
$$

Finally:

$$
P(\mu_c = 1 | x, \alpha) = \frac{\sum_{t} \tilde{p}_{t,c} \lambda_t \prod_{m} \theta_{high}^{x_{c,m}} (1 - \theta_{high})^{1 - x_{c,m}}}{\sum_{t} \tilde{p}_{t,c} \lambda_t \prod_{m} \theta_{high}^{x_{c,m}} (1 - \theta_{high})^{1 - x_{c,m}} + \sum_{t} \tilde{p}_{t,c} (1 - \lambda_t) \prod_{m} \theta_{low}^{x_{c,m}} (1 - \theta_{low})^{1 - x_{c,m}}}
$$
(25)

We do the same for  $z$ :

$$
P(z_{t,c} = 1|x, \alpha_t) \propto P(x|z_{t,c} = 1, \alpha_t)P(z_{t,c} = 1|\alpha_t) = \left[\lambda_{t,c}P(x|\mu_c = 1) + (1 - \lambda_{t,c})P(x|\mu_c = 0)\right]\alpha_t
$$

$$
= \alpha_t \lambda_{t,c} \prod_m \left[\theta_{high}^{x_{c,m}}(1 - \theta_{high})^{1 - x_{c,m}}\right] + \alpha_t(1 - \lambda_{t,c}) \prod_m \left[\theta_{low}^{x_{c,m}}(1 - \theta_{low})^{1 - x_{c,m}}\right]
$$
(26)

Then normalize so that every read comes from a cell type.

#### 18 M-step

In the M-step we maximize the Q function, holding the estimate for the latent variables constant and maximizing  $\alpha$ . The only term in the Q function with  $\alpha$ is identical to CelFiE and CelFiE+, so the maximization step is the same.

$$
\alpha_t = \frac{\sum_c \tilde{p}_{t,c}}{C}
$$

#### Estimating Epistates in the Reference Atlas

For each marker region in the Epistate reference, we estimate  $\Theta_{high}$ ,  $\Theta_{low}$  and  $\lambda_t$ . First, we jointly examine all reads from the entire reference dataset. We assume each read is associated with either  $\Theta_{high}$  or  $\Theta_{low}$ .  $v_j$  is the prior probability for epistate  $j \in [1, 2]$ . At the expectation step, we update the posterior probability of each read  $P_{j,c}$  given  $\Theta$ . At the maximization step, we estimate the hidden state  $\Theta$ , and  $v_i$ .

#### 19 Likelihood

The observed data likelihood is:

$$
P(x|\Theta_{high}, \Theta_{low}, \upsilon) = \prod_{c} \sum_{j=1}^{2} \upsilon_j \left[ \prod_{m} \theta_j^{x_{c,m}} (1 - \theta_j)^{1 - x_{c,m}} \right]
$$

# Expectation

$$
P_{j,c} = \frac{\upsilon_j \prod_m \theta_{m,j}^{x_{c,m}} (1 - \theta_{k,j})^{1 - x_{c,m}}}{\sum_{j=1}^2 \upsilon_j \prod_m \theta_{m,j}^{x_{c,m}} (1 - \theta_{k,j})^{1 - x_{c,m}}}
$$

## Maximization

$$
\theta_{m1} = \frac{pseudocount + \sum_{c} P_{1,c} x_{c,m}}{2 * pseudocount + \sum_{c} P_{1,c}}
$$

$$
v_1 = \frac{pseudocount + \sum_{c} P_{1,c}}{2 * pseudocount + C}
$$

Then, we split the reference by cell type. For each cell type,  $\lambda$  if the probability of observing  $\Theta_{high}$ . For each subset:

$$
\lambda_t = \frac{\sum_c P_{1,c}}{C}
$$

#### Worst possible RMSE

Let  $Y = [Y_1, Y_2, \ldots, Y_n]$  be a vector of true cell type fractions in a mixture, ordered from smallest to largest  $Y_1 \leq Y_2 \leq \ldots \leq Y_n$  and  $\hat{Y} = [\hat{Y}_1, \hat{Y}_2, \ldots, \hat{Y}_n]$ be the estimated values. The RMSE is defined as

$$
\sqrt{\frac{1}{n}\sum_{i=1}^{n}(\hat{Y}_i - Y_i)^2}
$$

As these are fractions we can add the constraint that  $\sum_{i=1}^{n} Y_i = 1$  and  $0 \leq Y_i \leq 1$  for all i. This is also true for the estimates:  $\sum_{i=1}^n \hat{Y}_i = 1$  and  $0 \leq \hat{Y}_i \leq 1$  for all *i*.

For the worst-case estimation, i.e. the largest RMSE, let  $\hat{Y}_1 = 1$  and  $\hat{Y}_i = 0$ for  $i \neq 1$ . The squared error terms are then  $(1 - Y_1)^2$  for  $i = 1$  and  $Y_i^2$  for  $i \neq 1$ .

To prove this results in the maximum RMSE, consider any other estimate  $\hat{Y}'$ . This implies, for some  $j \neq 1$ ,  $\hat{Y}'_j > 0$ .

The squared error term would then be  $(1 - Y_1 - \hat{Y}'_j)^2$  for  $i = 1$ ,  $(\hat{Y}'_j - Y_j)^2$  for  $i = j$ , and  $Y_i^2$  for  $i \neq 1, j$ . Since  $\hat{Y}_j'$  is non-negative and  $\leq 1$ ,  $(1 - Y_1 - \hat{Y}_j')^2$  $(1 - Y_1)^2$  and  $(\hat{Y}'_j - Y_j)^2 < Y_j^2$ .

The entire expression is therefore smaller than the worst-case estimation. Intuitively, since  $Y_1$  is the smallest, its error term has the largest impact on increasing the RMSE when estimated far from its true value. Thus, any other estimation would result in a lower RMSE.

#### WGBS Data Processing

In order to convert BAM files to the Biscuit epiread format, we first generated a SNP file from the VCF files requiring  $GQ \geq 15$  for positions overlapping a dbSNP common allele, and requiring  $GQ \geq 60$  for all other positions. DbSNP common allele table was downloaded from UCSC for the hg19 assembly, and was processed with:

https://github.com/ekushele/methylseq/blob/master/bin/processUcscDbsnp.pl.

From the processed file, we included only 'snv' records. The formatted-snv file was zipped and indexed with the  $\tanh x$  -s 1 -b 2 -e 3 command. This file was passed to beftools annotate  $(v1.9)$  to annotate the header of VCF files: bcftools annotate WHITELIST -O z -a {COMMON DBSNP FILE} -h common dbsnp.hdr -c CHROM,FROM,TO,TYPE,COMMON SOME,COMMON ALL,REF MIN,ALT MIN,REF DBSNP, ALT\_DBSNP, REF\_ALL, ALT\_ALL, RSID, MAX\_MAF {VCF\_FILE}. (common dbsnp.hdr can be found at:

https://github.com/ekushele/methylseq/blob/master/assets/common dbsnp.hdr).

The redhead file was indexed with tabix -p vcf. From the re-headed files, we included variants with  $GQ \geq 60$  for heterozygous variants for positions not overlapping the COMMON DBSNP FILE with bcftools view -0 z -i 'ALT!="N" & ALT!="." & ((COUNT(GT=="0/1")  $\geq$  1&COMMON\_ALL ==  $1\&MAX\_MAF \geq 0.05 \mid (COUNT(GT == "0/1" \& GQ \geq 60) \geq 1) \mid {REHEAD\_VCF} >$  ${DBSNP \_HET60}.$ 

{DBSNP HET60} was indexed with tabix -p vcf. For all other variants, we excluded variants below 10 and parsed the file to be in bed format with the following command:

bcftools query -u -i 'GT="0/1" & GQ  $> 10'$  - -format<sup>'</sup>

 $\%CHROM\%POS\%POS\%REF\%ALT[\%GT\%GQ\%SP\%AC\%AF1]\%RSID\%$ COMMON\_ALL%MAX\_MAF%REF\_MIN%ALT\_MIN'{DBSNP\_HET60}|  $awk - vOFS = "nt"{'}{\$2 = \$2 - 1; print'} > {SNP\_FILE}.$ Then, blacklist regions were excluded from BAM files with the command bedtools intersect( $v2.29.1$ ) using the BAM and a whitelist as input files, and additional command line arguments'-ubam -f 1.0'.

Epiread files were produced with the biscuit epiread command for whitelist-BAM files where a SNP file was given as input to the -B argument: '-B  $SNP$  FILE'. The epiread files were sorted by names using the command '-k2,2 -k1,1 -k4,4 -k3,3n' , and they were converted to a bed-like format, merging paired-end epiread records together using the script available at https://github.com/ekushele/methylseq/blob/master/bin/epiread pairedEnd convertion in debug mode.

The CpG file was downloaded from the Biscuit QC assets release page: https://github.com/huishenlab/biscuit/releases These merged files were sorted by position using the command sort -k1,1Vf  $-k$  2,2n  $-k$  3,3n and then tabixed using the 'tabix  $-0$  -p bed' command.

The original epireads (before merging) were sorted with sort -k1,1Vf -k5,5V and tabixed with  $\tanh x$  -0 -s 1 -b 5 -e 5.