

895 **S1. Supporting Information**

896 This document contains Supporting Information for “*Direct linkage detection with multimodal IVA*
897 *fusion reveals markers of age, sex, cognition, and schizophrenia in large neuroimaging studies,*” by
898 Rogers F. Silva, Eswar Damaraju, Xinhui Li, Peter Kochunov, Judith M. Ford, Daniel H. Mathalon,
899 Jessica A. Turner, Theo G.M. van Erp, Tulay Adali, and Vince D. Calhoun.

900 *S1.1. Image Acquisition Parameters*

901 **UK Biobank:** **sMRI** T1-weighted structural MRI images were acquired using a 3D MPRAGE
902 sequence at 1mm^3 isotropic sagittal slices with acquisition parameters: $208 \times 256 \times 256$ matrix,
903 $R=2$, $\text{TI/TR}=880/2000$ ms. **rs-fMRI** Resting functional MRI were acquired axially at 2.4mm^3
904 resolution while the subjects fixated at a cross with the following acquisition parameters: $88 \times 88 \times 64$
905 matrix, $\text{TE/TR}=39/735\text{ms}$, $\text{MB}=8$, $R=1$, flip angle 52° . A pair of spin echo scans of opposite
906 phase encoding direction in the same imaging resolution as rs-fMRI scans were acquired to estimate
907 and correct distortions in rs-fMRI echo-planar images, and a single-band high resolution reference
908 image was acquired at the start of the rs-fMRI scan to ensure good realignment and normalization.
909 **dMRI** Diffusion MRI images were acquired using a standard Stejskal-Tanner spin-echo sequence at
910 2mm^3 isotropic resolution at three different b values ($b = 0, 1000$ and 2000 s/mm^2) and 50 distinct
911 diffusion-encoding directions, each using a multi-band (MB) factor of 3.

912 **COBRE:** The COBRE dataset was collected using a 3-Tesla Siemens Tim Trio scanner ([Qi et al., 2022](#)). **sMRI** A high-resolution T1-weighted multi-echo MPRAGE (MEMPR) sequence was used with
913 the following parameters ([INDI, 2022](#)): $\text{TR/TE/TI} = 2530/[1.64, 3.5, 5.36, 7.22, 9.08]/900$ ms, flip
914 angle = 7° , matrix = $256 \times 256 \times 176$, voxel size = $1 \times 1 \times 1 \text{ mm}^3$, number of echos = 5, pixel bandwidth
915 = 650 Hz, total scan time = 6 min. With 5 echoes, the TR, TI and time to encode partitions for
916 the MEMPR are similar to that of a conventional MPRAGE, resulting in similar GM/WM/CSF
917 contrast. **MPRAGE:** collected in the Sag plane - series interleaved - multi slice mode - single shot.
918 **rs-fMRI** Rest data was collected with a standard single-shot, full k-space echo-planar imaging (EPI)
919 sequence with ramp sampling correction, using the intercommissural line (AC-PC) as a reference and
920 repetition time (TR)/echo time (TE) = $2,000/29$ ms, voxel size = $3.75 \times 3.75 \times 4.55 \text{ mm}^3$, slice gap =
921 1.05 mm, 32 slices, flip angle = 75° , field of view (FOV) = $240 \times 240 \text{ mm}^2$, matrix size = 64×64 , and
922 a total of 149 volumes. Slice Acquisition Order: collected in the Axial plane - series ascending - multi
923 slice mode - interleaved. **dMRI** Diffusion data were acquired via a single-shot spin-echo echo planar
924 imaging (EPI) with a twice-refocused balanced echo sequence to reduce eddy current distortions.
925 The dMRI sequence included 30 directions, $b = 800 \text{ s/mm}^2$ and five measurements of $b = 0$, for

927 6 minutes of acquisition time. The $b = 0$ measurements were interleaved after every six non-zero
928 b-value measurements. The images were obtained in the axial direction along the AC-PC line. The
929 FOV was $256 \times 256 \text{ mm}^2$, 72 slices, 128×128 matrix, voxel size = $2 \times 2 \times 2 \text{ mm}^3$, TE = 84 ms, TR =
930 9000 ms, number of excitations (NEX) = 1, partial Fourier encoding of 3/4, and with a GRAPPA
931 acceleration factor of 2 (Wu et al., 2015).

932 **FBIRN**: The fBIRN phase III dataset was collected from seven sites. Six of the seven sites used
933 3-Tesla Siemens Tim Trio scanners, and one site used a 3-Tesla General Electric (GE) Discovery
934 MR750 scanner. **sMRI** A high-resolution Siemens MPRAGE sequence was acquired with the following
935 parameters: TR/TE/TI = 2300/2.94/1100 ms, flip angle = 9° , matrix = $256 \times 256 \times 160$. Likewise, a
936 GE IR-SPGR sequence was acquired with the following parameters: TR/TE/TI = 5.95/1.99/45 ms,
937 flip angle = 12° , matrix = $256 \times 256 \times 166$. All scans covered the entire brain with FOV = 220 mm^2 ,
938 voxel size = $0.86 \times 0.86 \times 1.2 \text{ mm}^3$, collected in the sagittal plane with GRAPPA/ASSET acceleration
939 factor = 2, and NEX = 1 (Qi et al., 2022). **rs-fMRI** The same rs-fMRI parameters were used across
940 all sites (Qi et al., 2022): a standard gradient EPI sequence, TR/TE = 2,000/30 ms, voxel size =
941 $3.4375 \times 3.4375 \times 4 \text{ mm}^3$, slice gap = 1 mm, flip angle = 77° , FOV = $220 \times 220 \text{ mm}^2$, and a total of 162
942 volumes. **dMRI** All acquisition parameters for all scanners were the same except for TE (Siemens
943 84ms/GE 81.7ms). The rest were as follows (Qi et al., 2018b): TR = 9000ms; matrix = 128×128 ;
944 FOV = $256 \times 256 \text{ mm}^2$; number of slices = 72; slice gap = 2 mm; voxel size $2 \times 2 \times 2 \text{ mm}^3$; flip angle =
945 90° ; number of diffusion gradient directions = 30, $b = 800 \text{ s/mm}^2$, 5 measurements with $b = 0$, NEX
946 = 1. All images were registered to the first $b = 0$ image by FMRIB Linear Image Registration Tool
947 (FLIRT).

948 **MPRC**: The MPRC dataset was collected in 3 sites, each with a different 3-Tesla Siemens
949 scanner, using a standard EPI sequence. **sMRI** T1-weighted 3D MPRAGE collected in the sagittal
950 plane, $1 \times 1 \times 1 \text{ mm}^3$. Siemens Allegra: TE/TR/TI=4.3/2500/1000ms, flip angle= 8° . Siemens Trio:
951 TE/TR/TI=2.9/2300/900ms, flip angle= 9° (Schijven et al., 2023). **rs-fMRI** Siemens 3-Tesla Siemens
952 Allegra scanner (TR/TE = 2,000/27 ms, voxel size = $3.44 \times 3.44 \times 4 \text{ mm}^3$, FOV = $220 \times 220 \text{ mm}^2$,
953 and 150 volumes); 3-Tesla Siemens Trio scanner (TR/TE = 2,210/30 ms, voxel size = $3.44 \times 3.44 \times 4$
954 mm^3 , FOV = $220 \times 220 \text{ mm}^2$, and 140 volumes); and 3-Tesla Siemens Tim Trio scanner (TR/TE =
955 2,000/30 ms, voxel size = $1.72 \times 1.72 \times 4 \text{ mm}^3$, FOV = $220 \times 220 \text{ mm}^2$, and 444 volumes) (Qi et al.,
956 2022). **dMRI** All dMRI was performed using the Siemens 3T Trio scanner with a 32 channel phase
957 array head coil. The high-angular resolution diffusion imaging (HARDI) protocol was used to assess
958 white matter integrity as measured by fractional anisotropy (FA) (Wang et al., 2016; Wright et al.,
959 2015). The dMRI data were collected using a single-shot, echo-planar, single refocusing spin-echo,

960 T2-weighted sequence, with GRAPPA (acceleration factor 2), yielding voxel dimensions $1.7 \times 1.7 \times 3.0$
 961 mm 3 , acquisition time approximately 8 min. The sequence parameters were: TE/TR = 87/8,000 ms,
 962 FOV = 200 mm, axial slice orientation with 50 slices and no gap, 5 b = 0 images and 64 isotropically
 963 distributed diffusion-weighted directions with b = 700 s/mm 2 . All data passed quality-assurance
 964 control of less than 3 mm accumulated motion during the scan. (Herskovits et al., 2015)

965 **BSNIP:** Subjects were scanned at six sites (Giakoumatis et al., 2015): Boston, MA (3.0 T, GE
 966 Signa); Detroit, MI (3.0 T, Siemens Allegra); Baltimore, MD (3.0 T, Siemens Trio Tim); Hartford,
 967 CT (3.0 T, Siemens Allegra); Dallas, TX (3.0 T, Philips Achieva); and Chicago, IL (3.0 T, GE
 968 Signa). This work only included data from Hartford and Baltimore sites. **sMRI** High-resolution
 969 isotropic T1-weighted MPRAGE scans (TR = 6.7 ms, TE = 3.1 ms, 8° flip angle, 256×240 matrix
 970 size, total scan duration ≈ 11 min, 170 sagittal slices, 1 mm slice thickness, 1×1×1.2 mm 3 voxel
 971 size) were acquired following the Alzheimer’s Disease Neuroimaging Initiative (ADNI) protocol
 972 (<http://www.loni.ucla.edu/ADNI>) (Giakoumatis et al., 2015). **rs-fMRI** See Table S1 (Qi et al.,
 973 2022). **dMRI** Hartford used 32 gradient directions with b=1000 s/mm 2 , one baseline scan with b=0
 974 s/mm 2 ; TE = 85; TR = 6300 ms; FOV = 222 mm; a voxel size of $1.73 \times 1.73 \times 3$ mm 3 . Baltimore used
 975 30 gradient directions with b=1000 s/mm 2 , one baseline scan with b=0 s/mm 2 ; TE = 92 ms; TR =
 976 6700 ms; FOV = 230 mm; a voxel size of $1.83 \times 1.83 \times 3$ mm 3 (Cetin-Karayumak et al., 2020).

Table S1: **BSNIP Acquisition Parameters for rs-fMRI.**

Site	TR ms	TE ms	Flip angle	Slices	Voxel Size (mm 3)	Time points
Baltimore	2210	30	70°	36	$3.4 \times 3.4 \times 4$	140
Hartford	1500	27	70°	29	$3.4 \times 3.4 \times 5$	210

977 S1.2. UK Biobank Phenotype Variables

978 54 UK Biobank phenotype variables were further reduced to 26 variables for MANCOVA analysis
 979 and effect size analysis, as described below.

980 28 physical exercise variables were decomposed to 8 principal components by PCA. 2 age-related
 981 variables (“years since first sexual intercourse” and “years since started wearing glasses”) were
 982 dropped because they are highly correlated with other age variables. 2 variables associated with fluid
 983 intelligence (“number of fluid intelligence questions attempted within time limit” and “interaction
 984 between number of attempts and score”) and 4 other log variables (“time to complete round”, “log
 985 time to answer”, “inverse log duration screen displayed”, “inverse log number of attempts”) were also
 986 removed, resulting in 26 variables in total.

Table S2: **54 UK Biobank Phenotype Variables.**

Variable ID	Variable Name
f399 2 2	number of incorrect matches in round
f400 2 2	time to complete round
f699 2 0	length of time at current address
f864 2 0	number of daysweek walked 10 minutes
f874 2 0	duration of walks
f884 2 0	number of daysweek of moderate physical activity 10 minutes
f894 2 0	duration of moderate activity
f904 2 0	number of daysweek of vigorous physical activity 10 minutes
f914 2 0	duration of vigorous activity
f943 2 0	frequency of stair climbing in last 4 weeks
f971 2 0	frequency of walking for pleasure in last 4 weeks
f981 2 0	duration walking for pleasure
f991 2 0	frequency of strenuous sports in last 4 weeks
f1001 2 0	duration of strenuous sports
f1011 2 0	frequency of light diy in last 4 weeks
f1021 2 0	duration of light diy
f1050 2 0	time spend outdoors in summer
f1060 2 0	time spent outdoors in winter
f1070 2 0	time spent watching television tv
f1080 2 0	time spent using computer
f1160 2 0	sleep duration
f1438 2 0	bread intake
f1488 2 0	tea intake
f1498 2 0	coffee intake
f1558 2 0	alcohol intake frequency
f2139 2 0	age first had sexual intercourse
f2217 2 0	age started wearing glasses or contact lenses
f2624 2 0	frequency of heavy diy in last 4 weeks
f2634 2 0	duration of heavy diy
f3637 2 0	frequency of other exercises in last 4 weeks
f3647 2 0	duration of other exercises
f4288 2 0	time to answer
f4609 2 0	longest period of depression
f20016 2 0	fluid intelligence score
f20023 2 0	mean time to correctly identify matches
f20128 2 0	number of fluid intelligence questions attempted within time limit
f21003 2 0	age when attended assessment centre
2 0	total hours walked 10 minutes
2 0	total hours moderate physical activity 10 minutes
2 0	total hours vigorous physical activity 10 minutes
2 0	total hours of walking for pleasure in last 4 weeks
2 0	total hours of strenuous sports in last 4 weeks
2 0	total hours of other exercises in last 4 weeks
2 0	total hours of light diy in last 4 weeks
2 0	total hours of heavy diy in last 4 weeks
2 0	number of physical activities wrt walking for pleasure
2 0	years since first sexual intercourse
2 0	years since started wearing glasses
2 0	log time to answer
2 0	inverse log duration screen displayed
2 0	inverse log number of attempts
2 0	log pm score
2 0	fluid intelligence interaction
f31 0 0	sex

987 The 26 variables are common to all of the modality-specific MANCOVA models. The interaction
 988 between age and sex is also included for each of the modality-specific MANCOVA models. In addition
 989 to the 27 common variables, sMRI and dMRI modalities have 1 nuisance variable (rspatialNorm:
 990 correlation between individual GM/FA map to the site-specific mean) and fMRI has 2 nuisance

991 variables (rspatialNorm, and meanFD: estimated mean framewise displacement of the subject during
992 the scan).

993 For brain-age delta analysis, we use a different subset of 42 variables from the original 64 variables.
994 Those variables are listed in Figures 5, S3, S4, and S5.

995 *S1.3. Preprocessing Details*

996 **UK Biobank: sMRI** The images underwent segmentation and normalization to MNI space
997 using the SPM12 toolbox, yielding GM, white matter (WM), and cerebro-spinal fluid (CSF) tissue
998 probability maps. The normalized GM segmentations were spatially smoothed using a 10mm FWHM
999 Gaussian filter. The smoothed images were resampled to $3 \times 3 \times 3\text{mm}^3$. We defined a group mask
1000 to restrict the analysis to GM voxels as follows. First, an average GM segmentation map from all
1001 subjects was obtained from the normalized GM segmentation maps at 1mm^3 resolution. This map
1002 was binarized at a 0.2 threshold (classify voxels with a group average probability > 0.2 as gray
1003 matter) and resampled to $3 \times 3 \times 3\text{mm}^3$ resolution, which resulted in $V_m = 44,318$ in-brain voxels.

1004 **rs-fMRI** We used distortion corrected, FIX-denoised (Griffanti et al., 2014), normalized rs-fMRI
1005 data provided by the UK Biobank data resource to compute subject-specific ALFF maps, defined as
1006 the area under the low frequency band [0.01-0.08 Hz] power spectrum of each voxel time course in a
1007 given scan. We then obtained mean-scaled ALFF maps (mALFF), which are subject-specific ALFF
1008 maps divided by their global mean ALFF value, since this scaling has been shown to result in greater
1009 test-retest reliability of ALFF maps (Zhao et al., 2018). The mALFF maps were smoothed using a
1010 6mm FWHM Gaussian filter and resampled to $3 \times 3 \times 3\text{mm}^3$ isotropic voxels. We used the same group
1011 mask learned from GM features for mALFF maps in the subsequent fusion analysis. **dMRI** The FA
1012 maps provided by the UK Biobank consortium were used. The preprocessing steps that raw dMRI
1013 images underwent are thoroughly described in (Alfaro-Almagro et al., 2018). The FA maps were
1014 then spatially smoothed using a 6mm FWHM Gaussian filter and resampled to $3 \times 3 \times 3\text{mm}^3$ voxels.
1015 For dMRI data, we computed a group mask similar to the approach described above for sMRI data.
1016 However, the group average WM segmentation was binarized at a threshold of 0.4, resulting in $V_m =$
1017 18,684 in-brain voxels in the group mask.

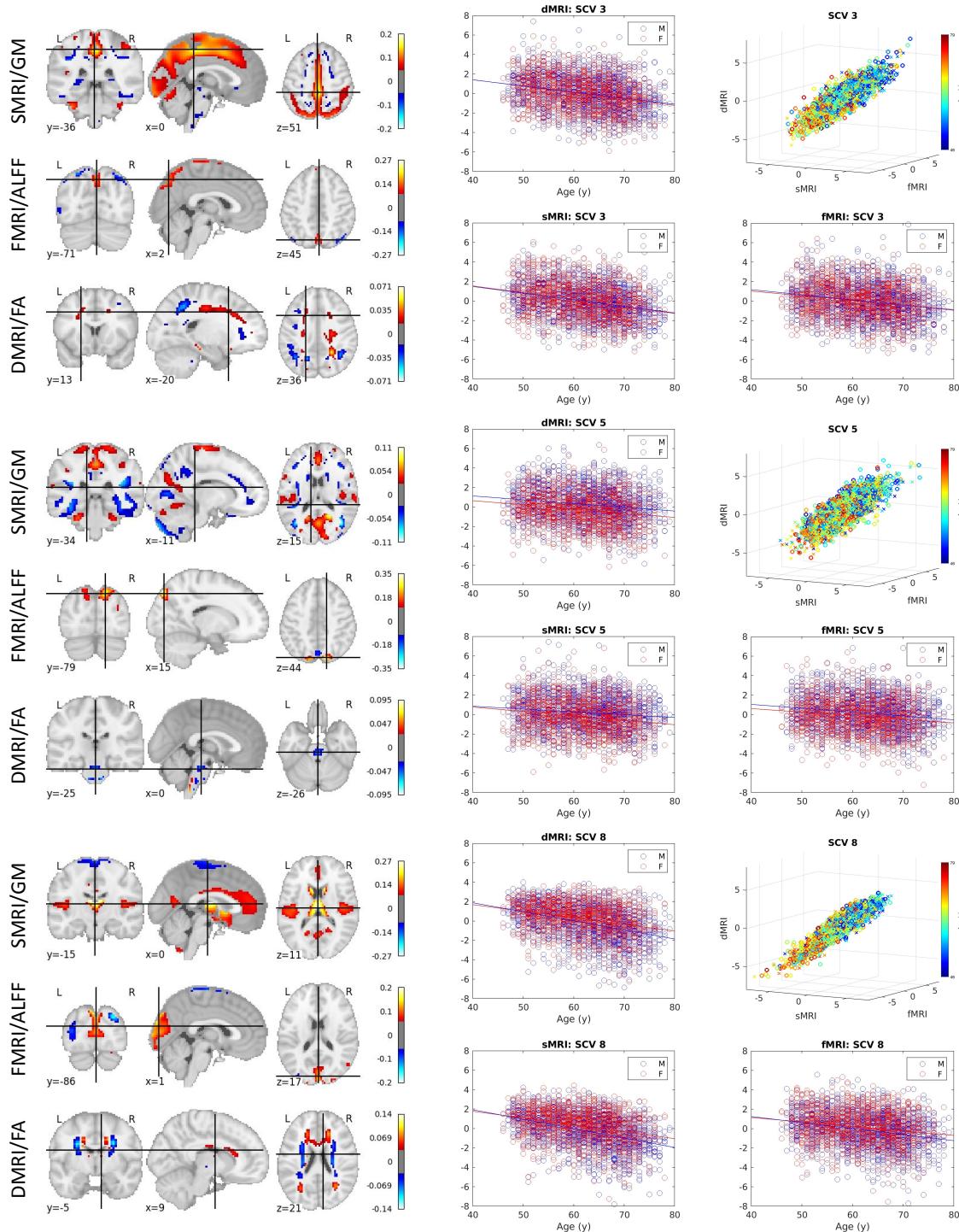
1018 **Patient Datasets: sMRI** All datasets underwent the same preprocessing steps (Qi et al., 2022):
1019 data were normalized to MNI space using the unified segmentation method in SPM12, resliced to
1020 3mm^3 , and segmented into gray matter (GM), white matter (WM), and cerebral spinal fluid (CSF)
1021 using modulated normalization, yielding results such as gray matter volume (GMV). The GMV
1022 maps were then smoothed using a Gaussian kernel with a full width at half maximum (FWHM)

= 6 mm. Subject outlier detection was further performed using a spatial Pearson correlation with the template image to ensure that all subjects were properly segmented. **rs-fMRI** All datasets underwent the same preprocessing (Qi et al., 2022) based on statistical parametric mapping (SPM12, <http://www.fil.ion.ucl.ac.uk/spm/>) under a MATLAB 2019 environment. It included the following steps: 1) the first five scans were discarded to remove T1 equilibration effects 2) slice timing correction; 3) realignment; 4) normalization to the EPI template with $3 \times 3 \times 3 \text{ mm}^3$ resolution; 5) spatial smoothing using a 6mm FWHM Gaussian kernel. After that, 6) nuisance covariates (6 head motions + CSF + WM) + global signal were regressed out via a general linear model from the voxel time series, and 7) calculation of mALFF. **dMRI COBRE and BSNIP:** The dMRI data were processed with the following steps (Caprihan et al., 2011). Motion and eddy current correction: Given a 4D DTI volume and a table of corresponding b-values and gradient direction vectors, we registered all the images to a $b=0 \text{ s/mm}^3$ image, and a 12 degrees of freedom affine transformation with mutual information cost function was used for image registration. Adjusting the diffusion gradient direction: Two corrections were applied to the diffusion gradients. The nominal diffusion gradient directions were prescribed in the magnet axis frame. We rotated them to correspond to the image slice orientation. No correction was required if the imaging slice was pure axial. A second correction accounted for any image rotation during the previous motion and eddy current correction step. The rotation part of the transformation previously found was extracted, and each gradient direction vector was accordingly corrected. All the image registration and transformations were done with FLIRT. Dtifit, a tool in FSL, was adopted to calculate the diffusion tensor and the FA maps. The FA image was aligned to an Montreal Neurologic Institute (MNI) FA template with FNIRT and resliced via SPM, resulting in a final voxel size of $2 \times 2 \times 2 \text{ mm}^3$. **fBIRN:** DMRI data were preprocessed with the following steps (Qi et al., 2018b): 1) quality check with any gradient directions with excessive motion or vibration artifacts identified and removed; 2) motion and eddy current correction; 3) correction of gradient directions for any image rotation done during the previous motion correction step; and 4) calculation of diffusion tensor. **MPRC:** FA images were created by fitting the diffusion tensor voxel-wise, after correcting the data for head motion and eddy-current distortion (Wright et al., 2015). Average head motion during the scans was measured during spatial alignment of diffusion-sensitized images to the $b = 0$ image. The RMSDIFF program, distributed with FSL was used to estimate the root mean square (RMS) movement distance between diffusion sensitized and $b = 0$ images. All data passed a quality assurance control of less than 3 mm accumulated motion during the scan. Then, all FA images were globally spatially normalized to the Johns Hopkins University (JHU) atlas that is distributed with the FSL package.

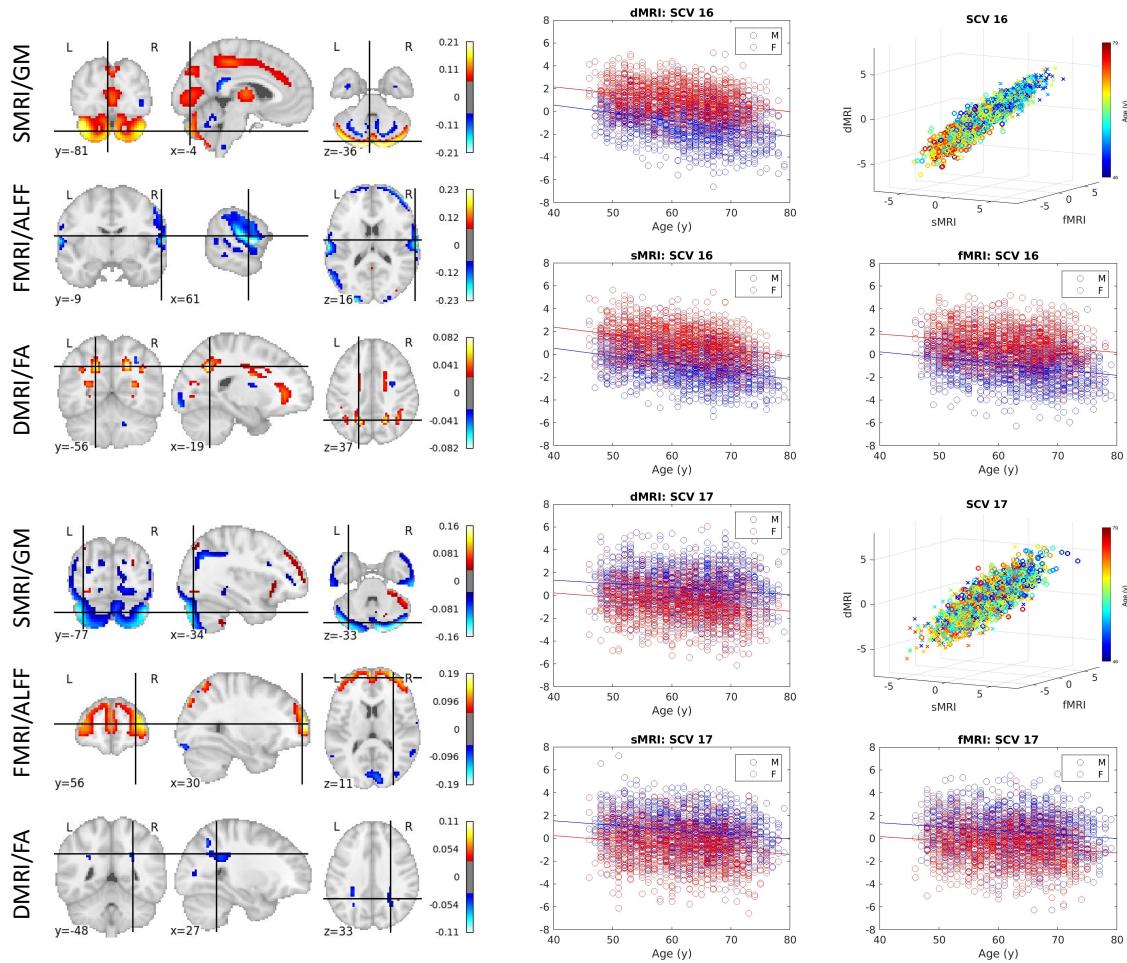
1056 The patient datasets were Gaussian smoothed, with filter FWHM = 10mm (GM), 6mm (mALFF),
1057 6mm (FA), and resampled to $3 \times 3 \times 3\text{mm}^3$ resolution. The same masks defined for UK Biobank were
1058 used in the patient datasets.

1059 *S1.4. Aging Effects*

1060 Five SCVs (3, 5, 8, 16, 17) were significantly associated with age identified by the MANCOVA
 1061 analysis.



(a) SCVs 3, 5, and 8



(b) SCVs 16 and 17

Figure S1: **Age-related SCV.** Right: 3D scatter plots of SCVs 3, 5, 8, 16, 17 illustrate the association between the identified multimodal subject expression levels and age for UK Biobank data. Each point represents a subject, color coded by the age (circles indicate females; crosses indicate males). Left: The spatial maps corresponding to the mixing weights for each modality are also shown.

1062 *S1.5. Brain-age Delta Modeling*1063 *S1.5.1. Estimation Details*

1064 In the first step of brain-age delta modeling, the subject expression levels (the top SVD-shared
 1065 feature plus the partialled sMRI and fMRI features) from five SCVs with significant age effect size
 1066 (based on the multivariate MANCOVA assessment in Section 2.6) were used to predict age. Thus,
 1067 the initial estimate of brain-age delta was evaluated as:

$$\delta_1 = X\beta_1 - Y, \quad (11)$$

1068 where Y is the actual age after removing the mean age across subjects, X is the matrix of significant
 1069 age-related SCVs with size $N \times \bar{C}$ (N = number of subjects, $\bar{C} = 5$ SVD-shared features + 5 sMRI
 1070 sources + 5 dMRI sources = 15), and β_1 is the $\bar{C} \times 1$ vector of regression parameters. As such,
 1071 δ_1 shows the aging effects that cannot be captured by the imaging modalities, with positive values
 1072 suggesting accelerated aging and negative values suggesting slowed down aging.

1073 In the second step of brain-age delta modeling, the model is refined to identify aspects of δ_1 that
 1074 cannot be captured by age terms (notice that δ_1 is by definition dependent on age) nor confounds,
 1075 such as sex. Thus, δ_2 is evaluated as:

$$\delta_2 = \delta_1 - Y_2\beta_2, \quad (12)$$

1076 where the regression matrix Y_2 includes the demeaned linear age term, the demeaned quadratic age
 1077 term after regressing out the linear age effects and normalizing to have the same standard deviation
 1078 as the linear age term, the demeaned cubic age term after regressing out the linear and quadratic
 1079 age effects and normalizing to have the same standard deviation as the linear age term, sex, the
 1080 interaction between sex and each of the three age terms, the framewise displacement variable, and
 1081 the spatial normalization variables from the three modalities. Note that after each effect removal
 1082 step, the mean of the adjusted variable was removed again. β regression coefficients are estimated as
 1083 usual by $\beta_1 = (X^\top X)^{-1} X^\top Y$ and $\beta_2 = (Y_2^\top Y_2)^{-1} Y_2^\top \delta_1$.

1084 Following that, source-specific contributions to the overall brain age delta can be determined,
 1085 yielding source-specific delta vectors, δ_{1i} and δ_{2i} , as follows. First, note that the source-specific
 1086 contributions can be combined to recover the original Y (here, $\frac{1}{\bar{C}}$ is arbitrary and irrelevant since age
 1087 effects are removed in the following step, thus we set $\frac{1}{\bar{C}} = 0$):

$$X\beta_1 - \delta_1 = \sum_{i=1}^{\bar{C}} (X_i \beta_{1i} - \delta_{1i}) = \sum_{i=1}^{\bar{C}} \frac{1}{\bar{C}} Y = Y. \quad (13)$$

1088 The source-specific delta vector at the first stage, δ_{1i} , can be calculated by:

$$\delta_{1i} = X_i \beta_{1i} - \frac{Y}{\bar{C}}. \quad (14)$$

1089 In the next step, we compute the regression coefficients $\beta_{2i} = (Y_2^\top Y_2)^{-1} Y_2^\top \delta_{1i}$, and the source-
1090 specific delta vector at the second stage is obtained:

$$\delta_{2i} = \delta_{1i} - Y_2 \beta_{2i}. \quad (15)$$

1091 We removed the mean of the δ_{2i} at the end. We repeated the above source-specific brain-age delta
1092 estimation process (14) and (15) for each source in each age-related SCV.

1093 We then computed the final source-specific 2-stage brain-age *partialled* δ_{2i} by regressing out other
1094 δ_{2i} vectors from each particular δ_{2i} vector.

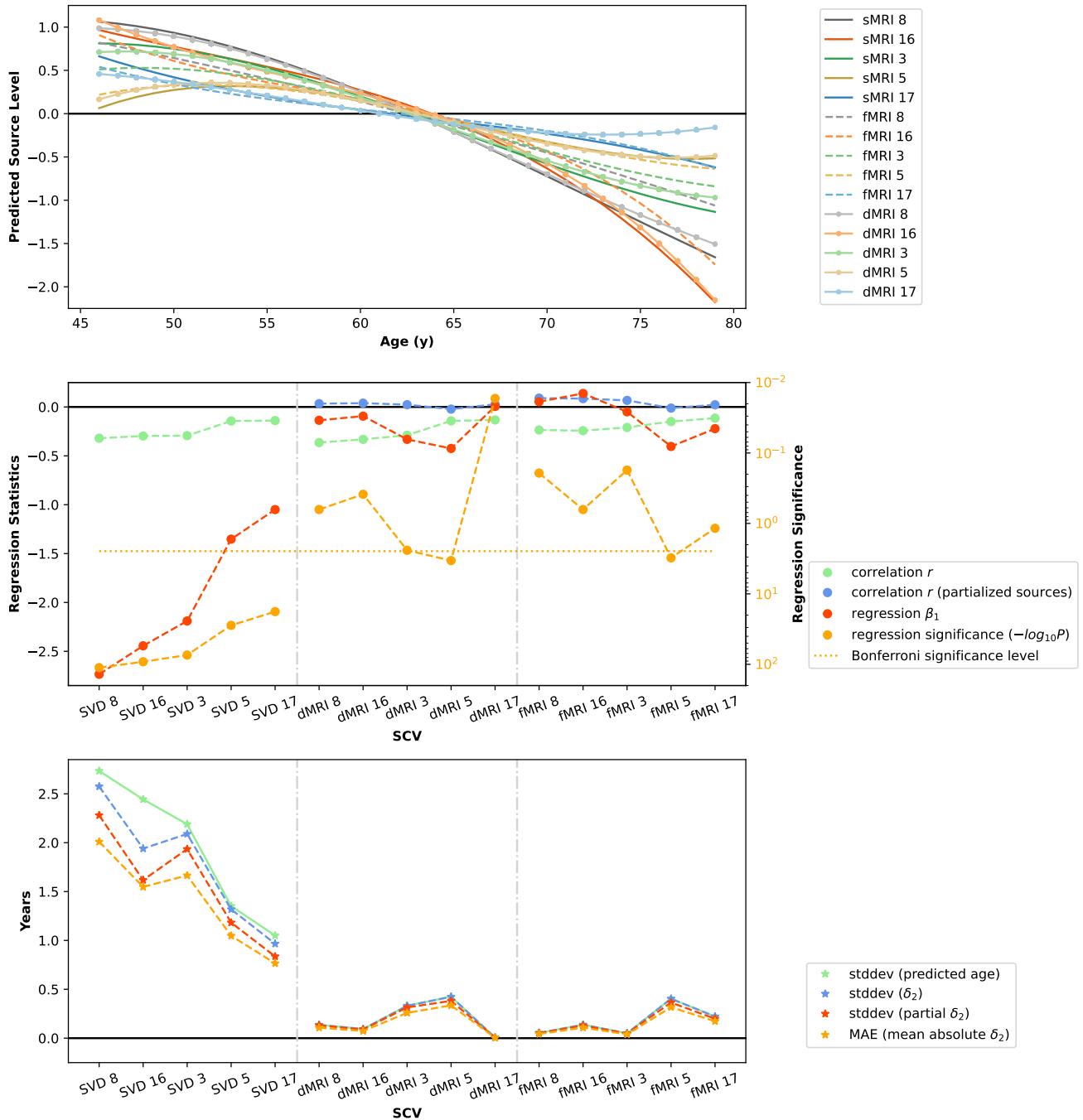


Figure S2: Brain age delta modeling (dMRI). Top: Predicted source levels as a function of brain age using a cubic model. Middle: Regression statistics at stage 1 of brain-age delta modeling ($age = S * \beta_1$). Bottom: Standard deviation of predicted age, standard deviation of estimated stage 2 brain-age delta, and mean absolute error in stage 2 brain-age model. SCVs are sorted according to the correlation between the age and the source within each modality.

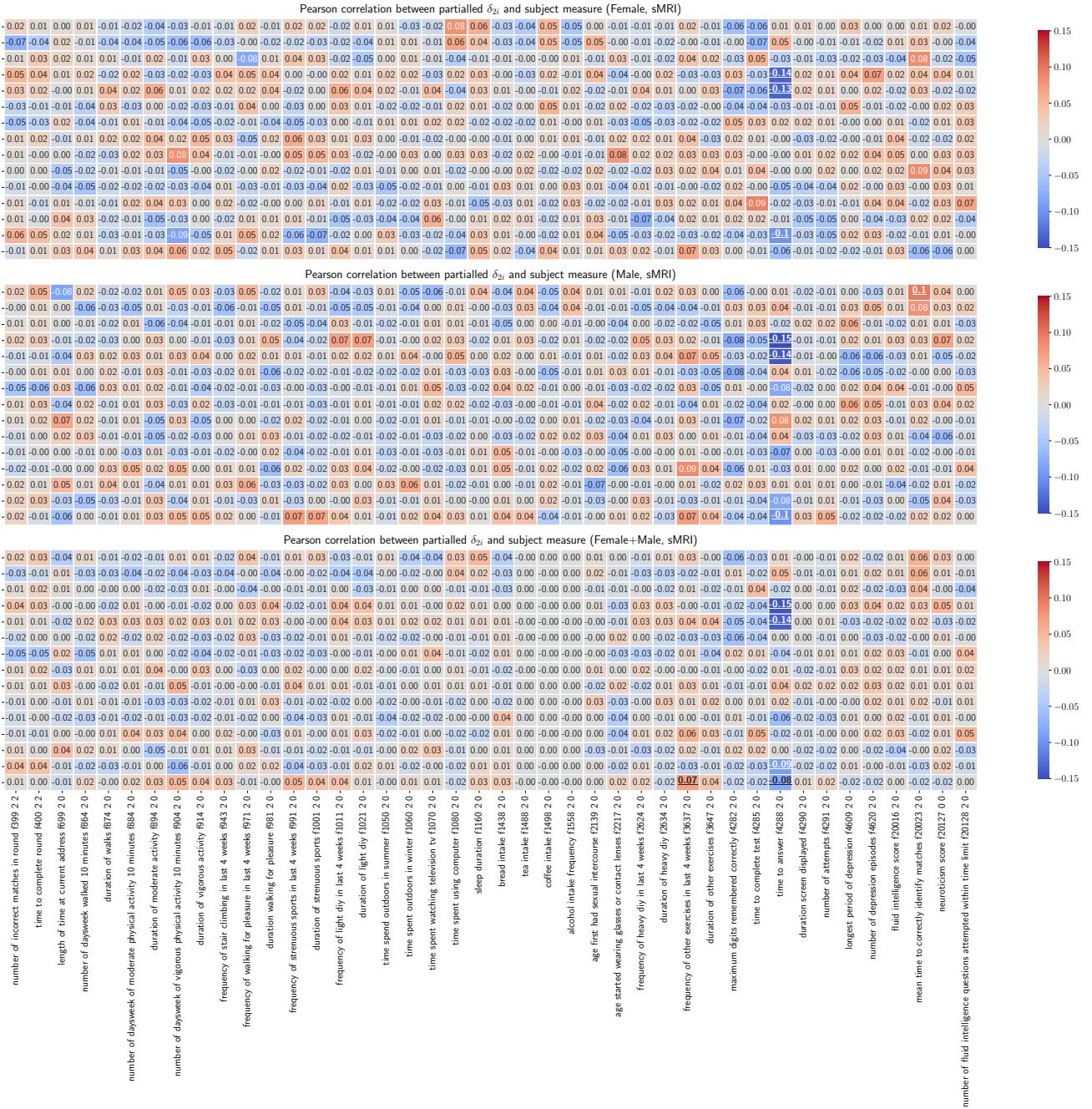


Figure S3: Pearson correlations between partialled δ_{2i} vectors (sMRI) and subject measures. Pearson correlations are calculated between 15 partialled δ_{2i} vectors and 42 variables for each gender and for all subjects. The underscored correlations are significant.

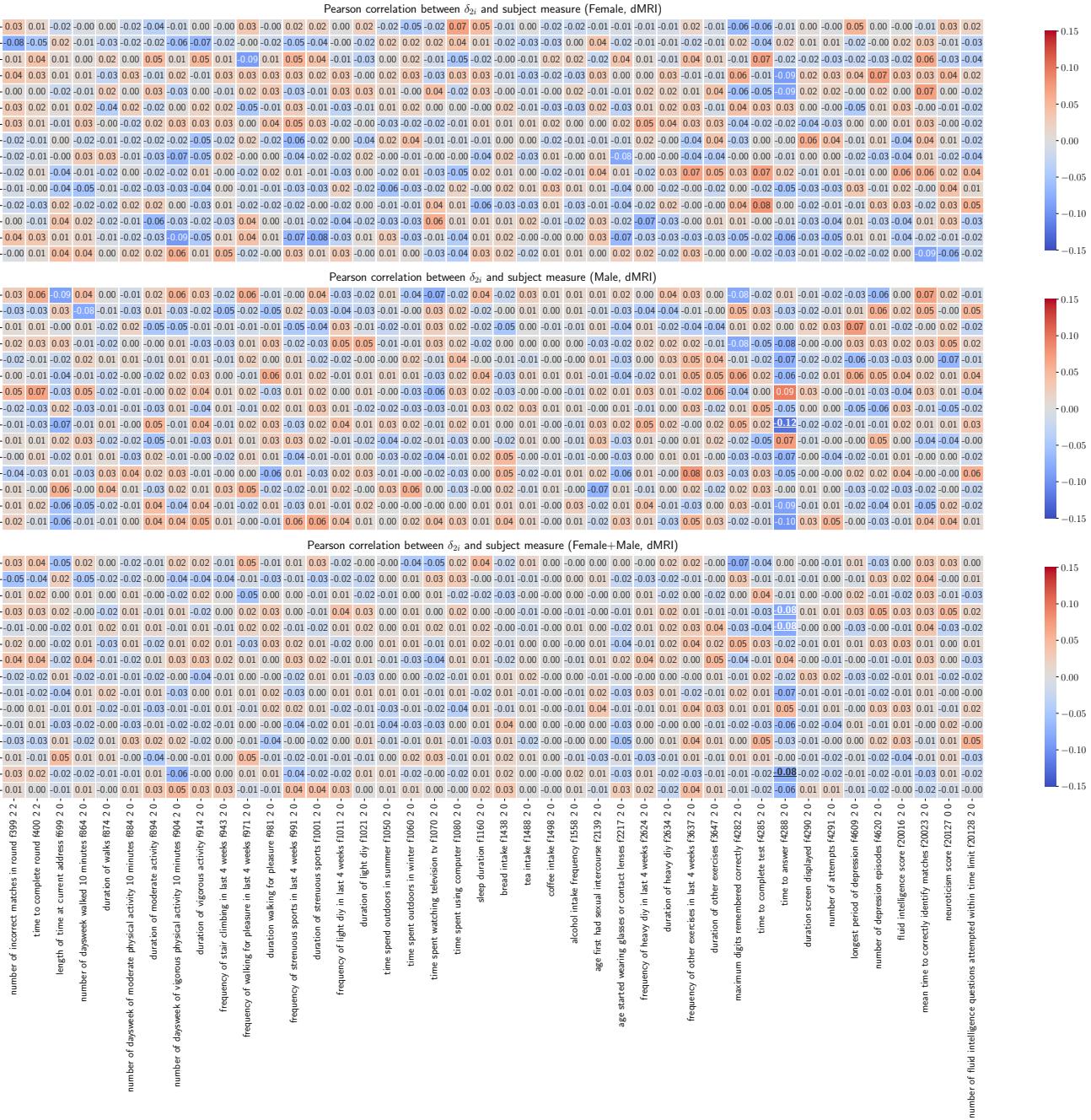


Figure S4: Pearson correlations between δ_2 vectors (dMRI) and subject measures. Pearson correlations are calculated between 15 δ_2 vectors and 42 variables for each gender and for all subjects. The underscored correlations are significant.

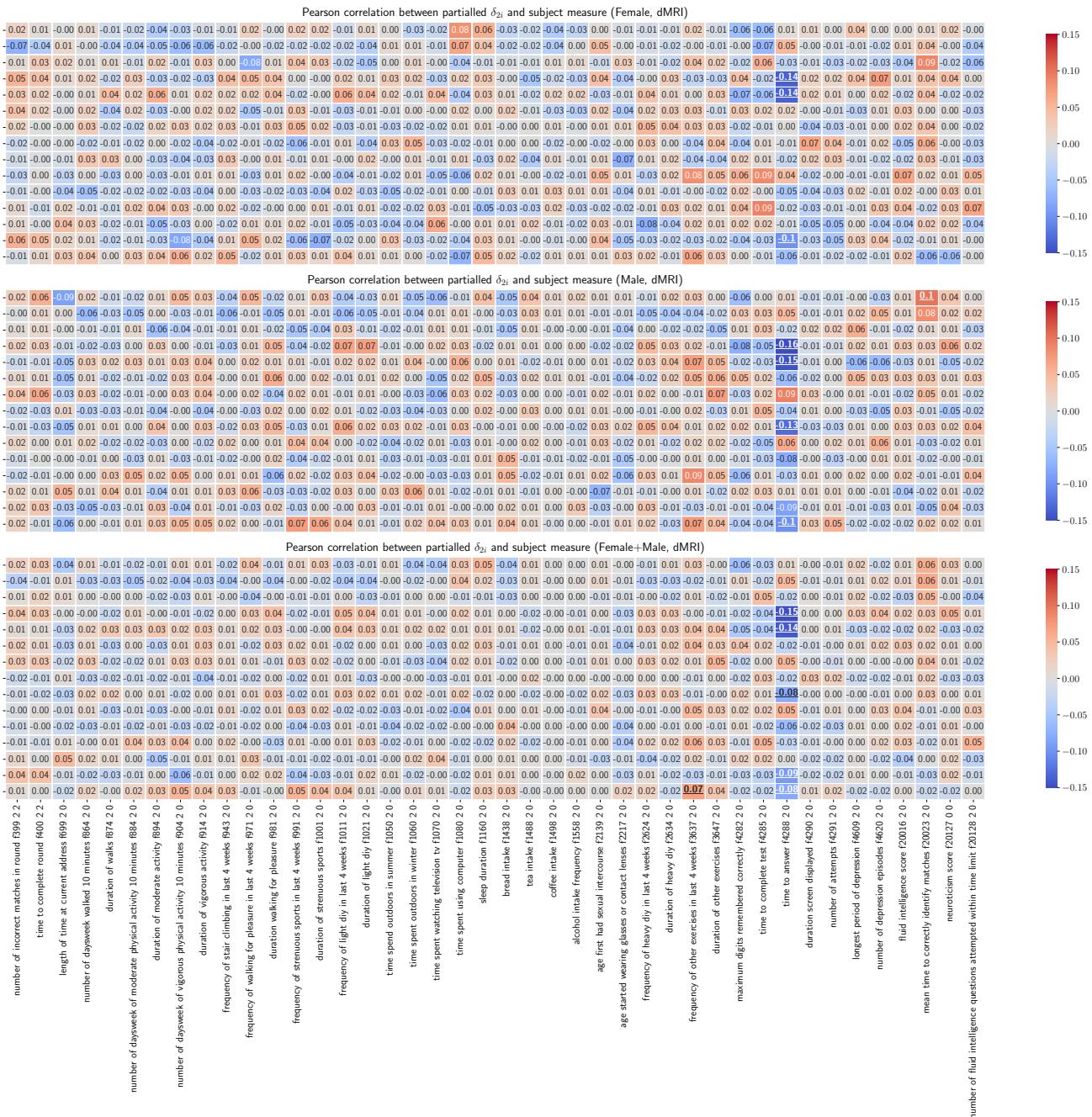
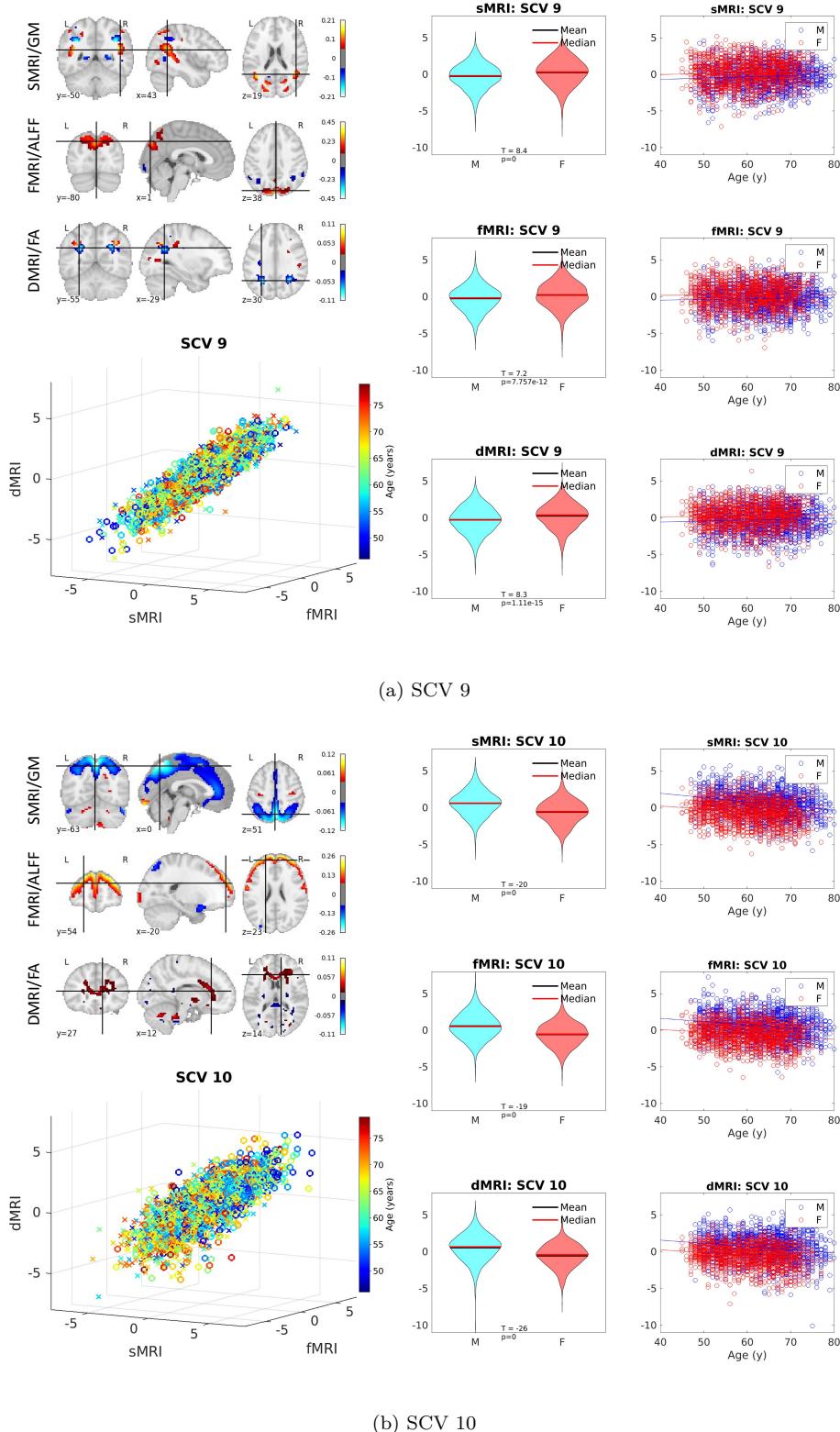


Figure S5: Pearson correlations between partialled δ_{2i} vectors (dMRI) and subject measures. Pearson correlations are calculated between 15 partialled δ_{2i} vectors and 42 variables for each gender and for all subjects. The underscored correlations are significant.

1096 *S1.6. Sex Effects*

1097 SCVs (9, 10, 17, 22) were significantly associated with sex identified by the MANCOVA analysis
 1098 and the effect size measure.



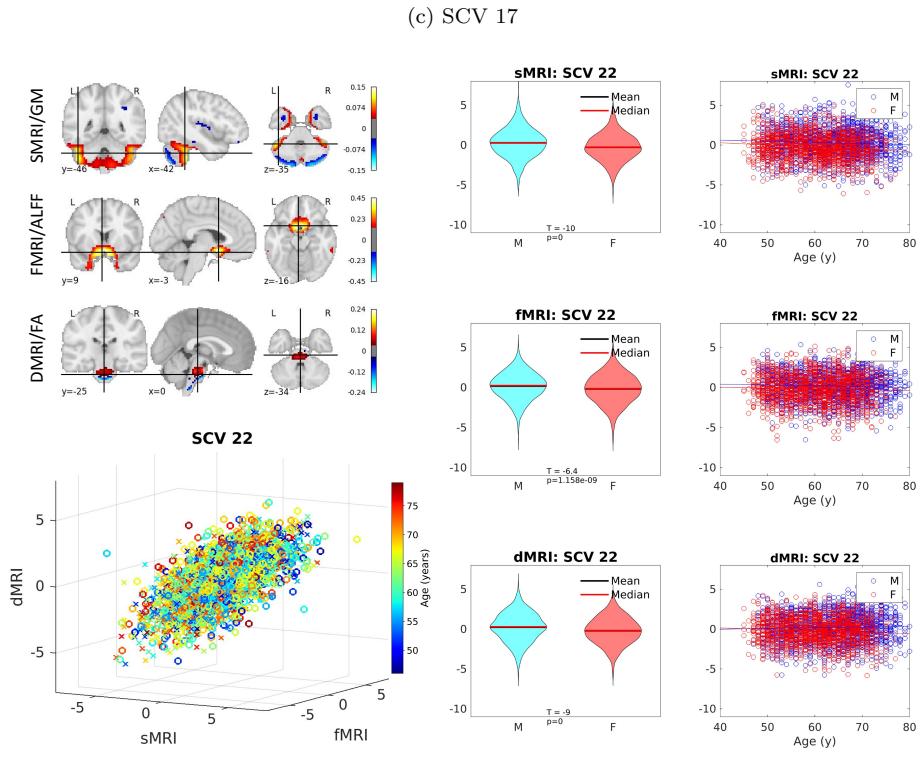
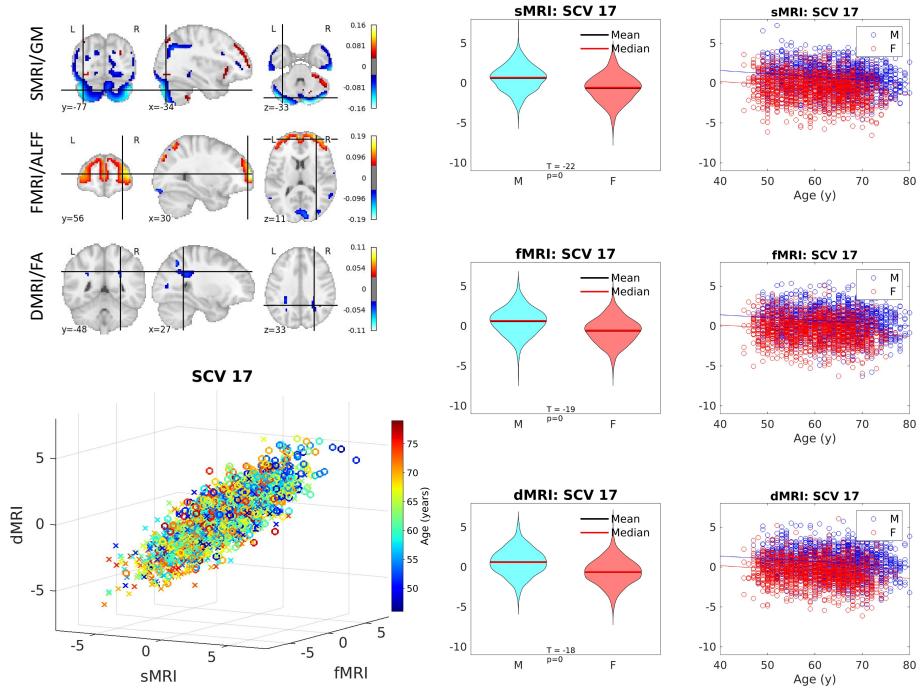


Figure S6: **Sex-related SCV.** Illustration of SCVs 9, 10, 17 and 22. **In each SCV sub-panel:** Top left: Spatial maps. Bottom left: Multimodal subject expression level sources, depicting all subjects (colored by age). Right: Source intensity differences related to sex effects.

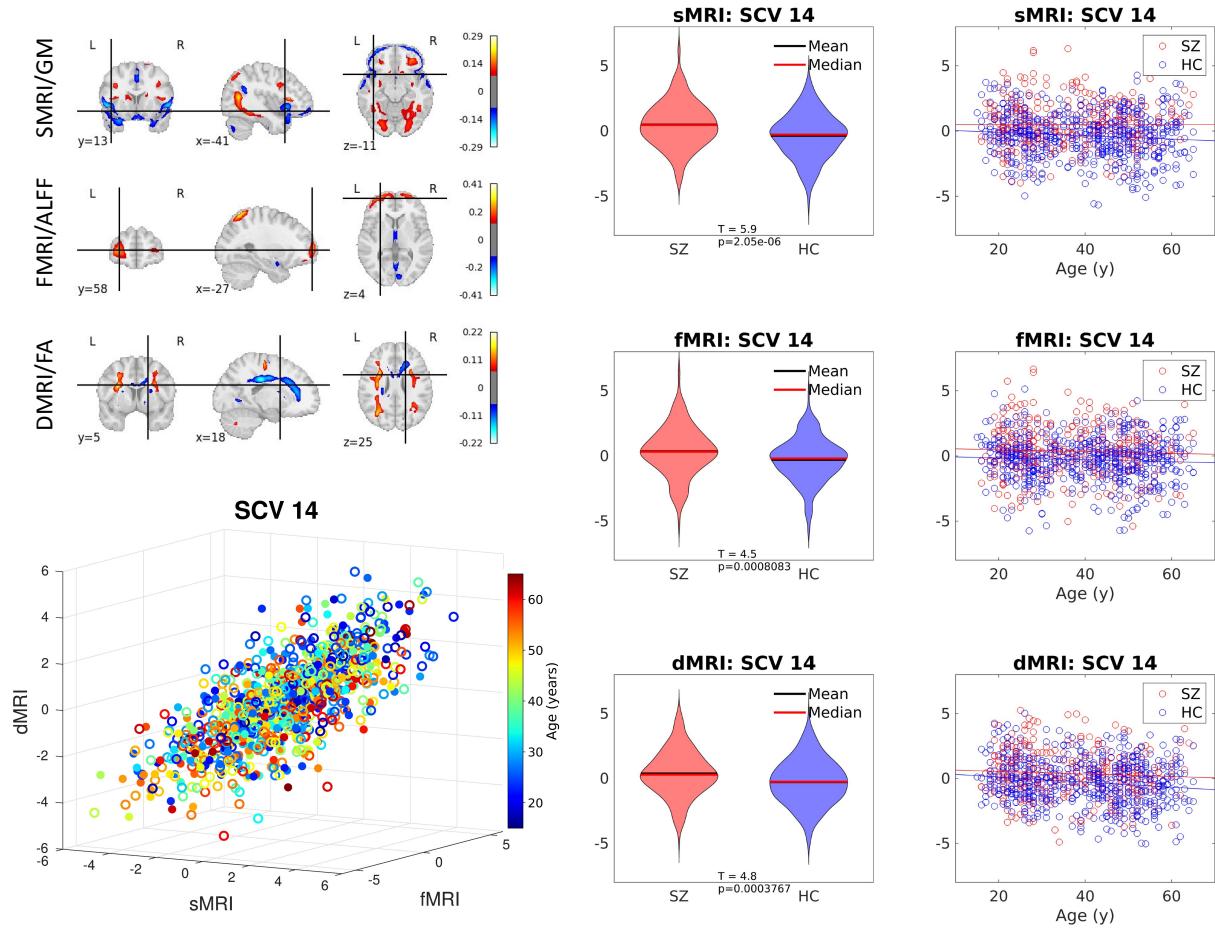


Figure S7: **Schizophrenia-related SCV.** Illustration of SCV 14. Top left: Spatial maps. Bottom left: Multimodal subject expression level sources, depicting all subjects (colored by age). Right: Source intensity differences related to schizophrenia effects.

1100 *S1.8. Effect Size Measure (UK Biobank Dataset)*

1101 We fit a linear regression model using phenotype scores to predict SCVs for each of three modalities.

1102 Specific phenotypes showing significant association from MANCOVA for each modality are listed as
1103 follows:

1104 • sMRI: sex, time spent watching television, age first had sexual intercourse, time to answer, fluid
1105 intelligence score, age when attended assessment centre, first principal component of physical
1106 exercise variables, spatial normalization, sex and age interaction.

1107 • fMRI: alcohol intake frequency, sex, sleep duration, age first had sexual intercourse, time to
1108 answer, fluid intelligence score, age when attended assessment centre, third principal component
1109 of physical exercise variables, spatial normalization, mean framewise displacement, sex and age
1110 interaction.

1111 • dMRI: sex, time spent watching television, time to answer, fluid intelligence score, mean time
1112 to correctly identify matches, age when attended assessment centre, spatial normalization, sex
1113 and age interaction.

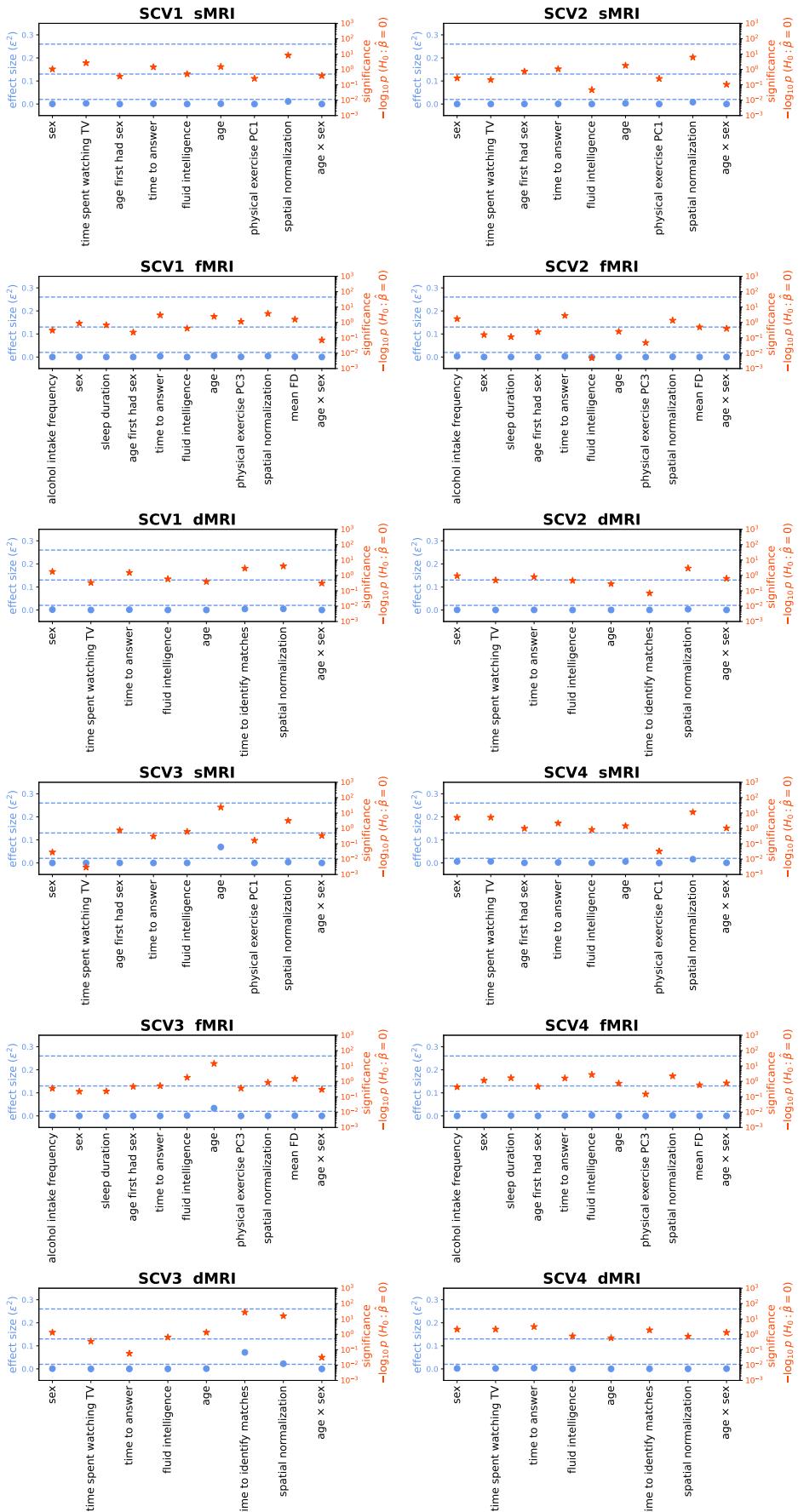
1114 For a categorical variable with more than two categories, such as alcohol intake frequency with six
1115 categories, we fit another linear regression model without the categorical variable, namely a reduced
1116 model. We obtained the statistics of the categorical variable from the ANOVA analysis between the
1117 reduced model and full model.

1118 We replaced Type II effect size measures with Type III effect size measures for SCVs having
1119 significant age and sex interactions. The SCVs below have significant age and sex interactions
1120 ($p < 0.05$, Bonferroni correction) and their Type II effect size measures are replaced by Type III effect
1121 size measures:

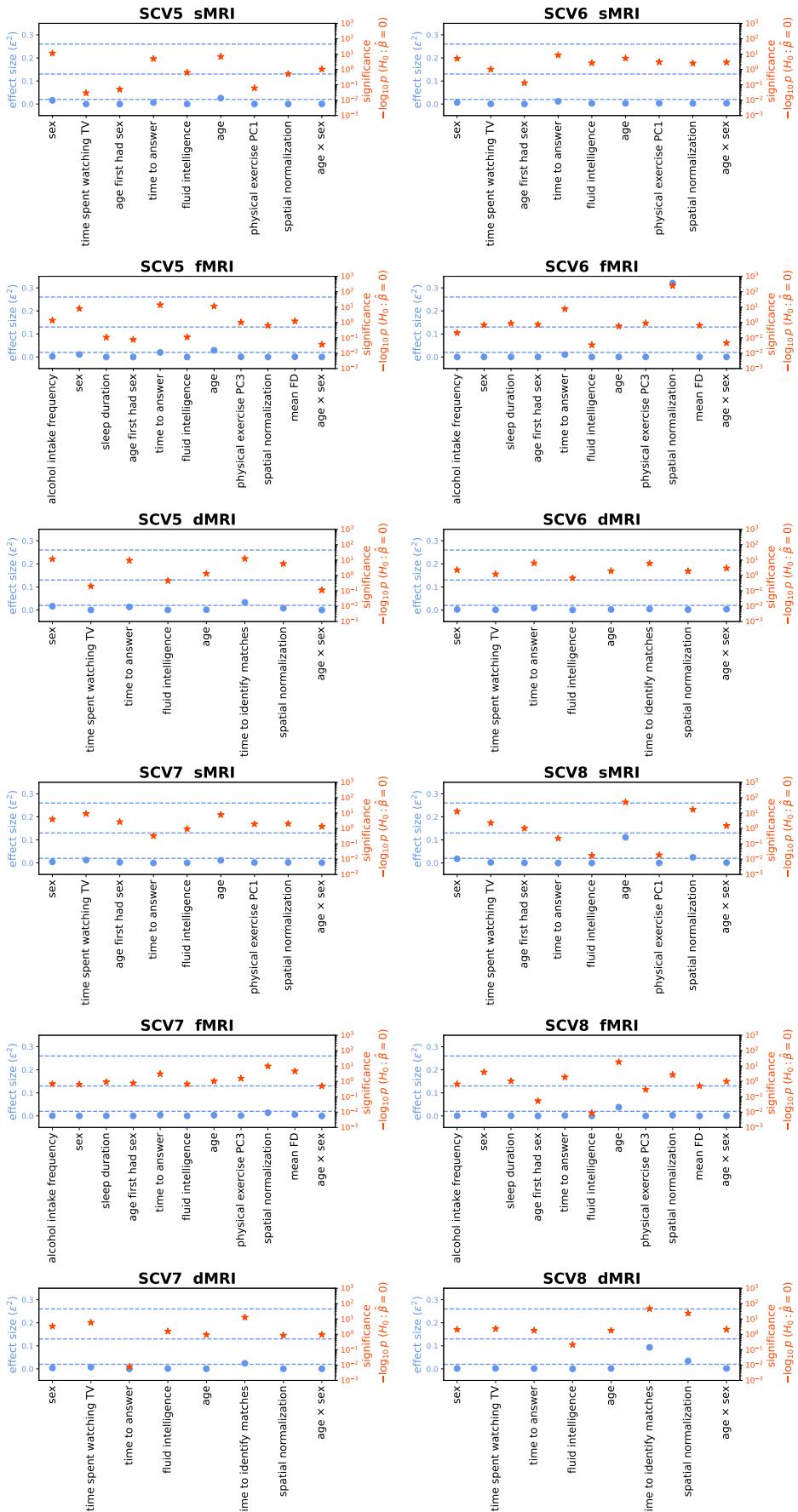
1122 • sMRI: 6, 11, 18, 21, 23, 24, 28.

1123 • fMRI: 18, 25.

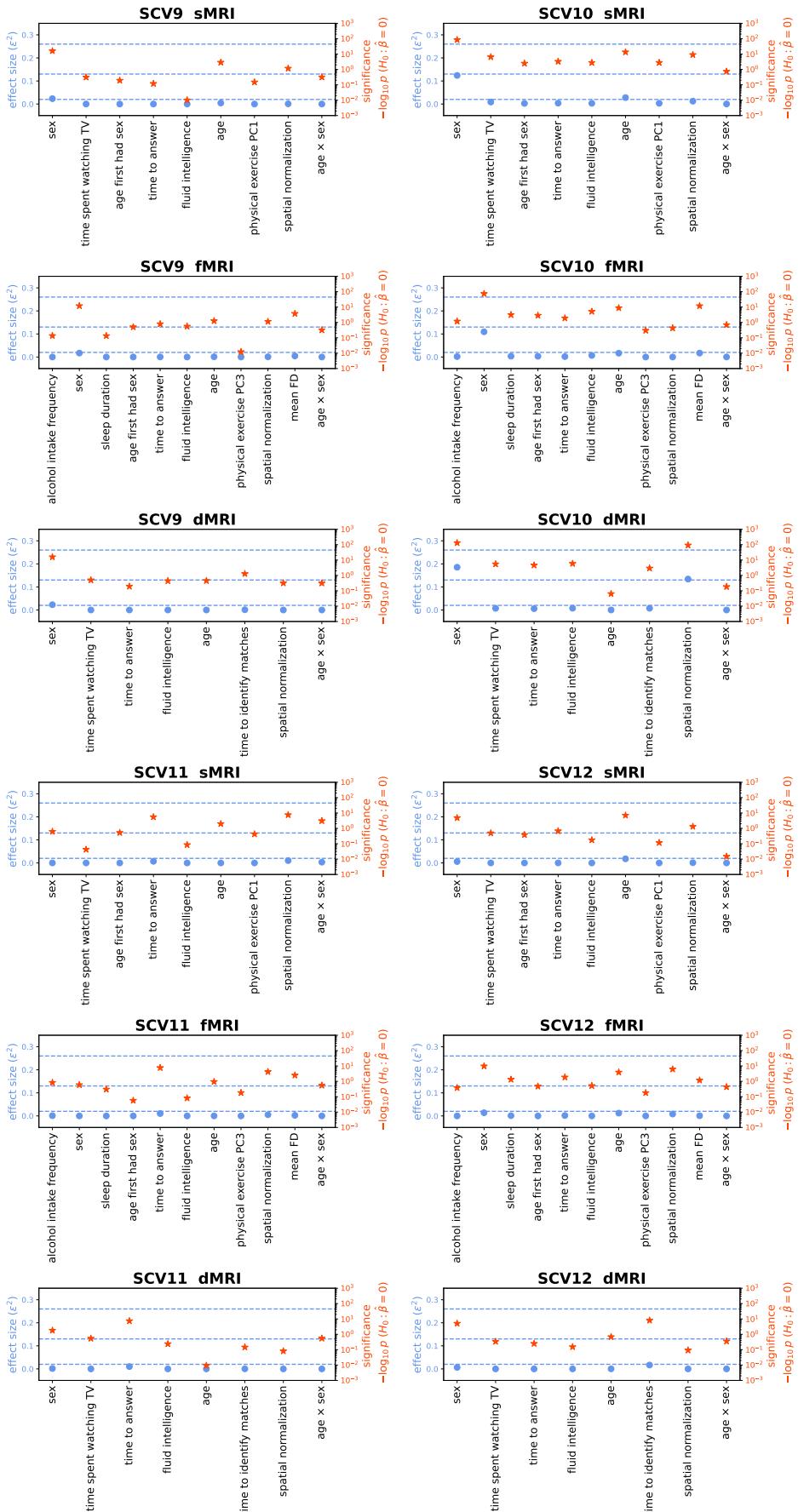
1124 • dMRI: 6, 18, 22, 26.



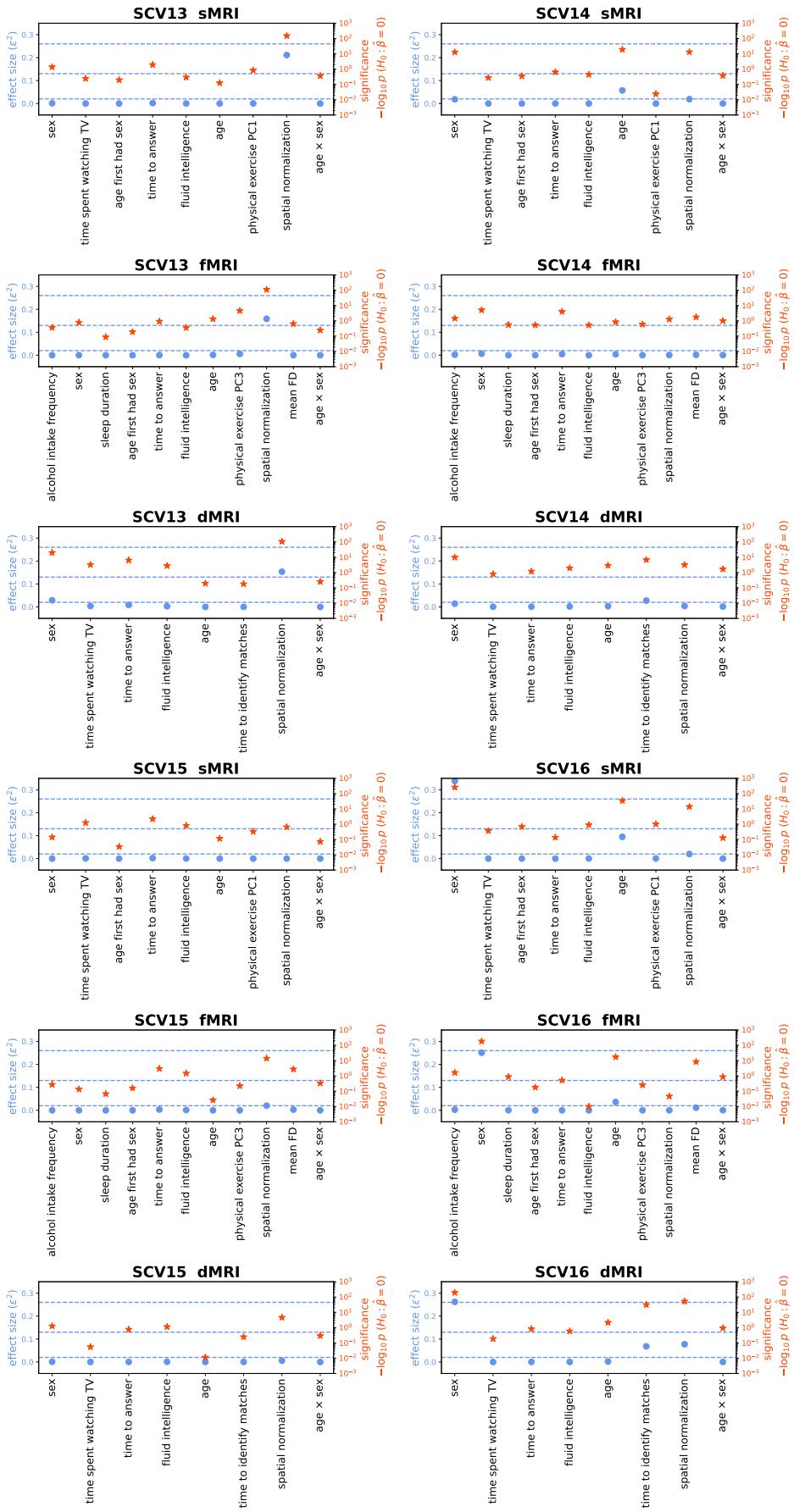
(a) SCVs 1-4



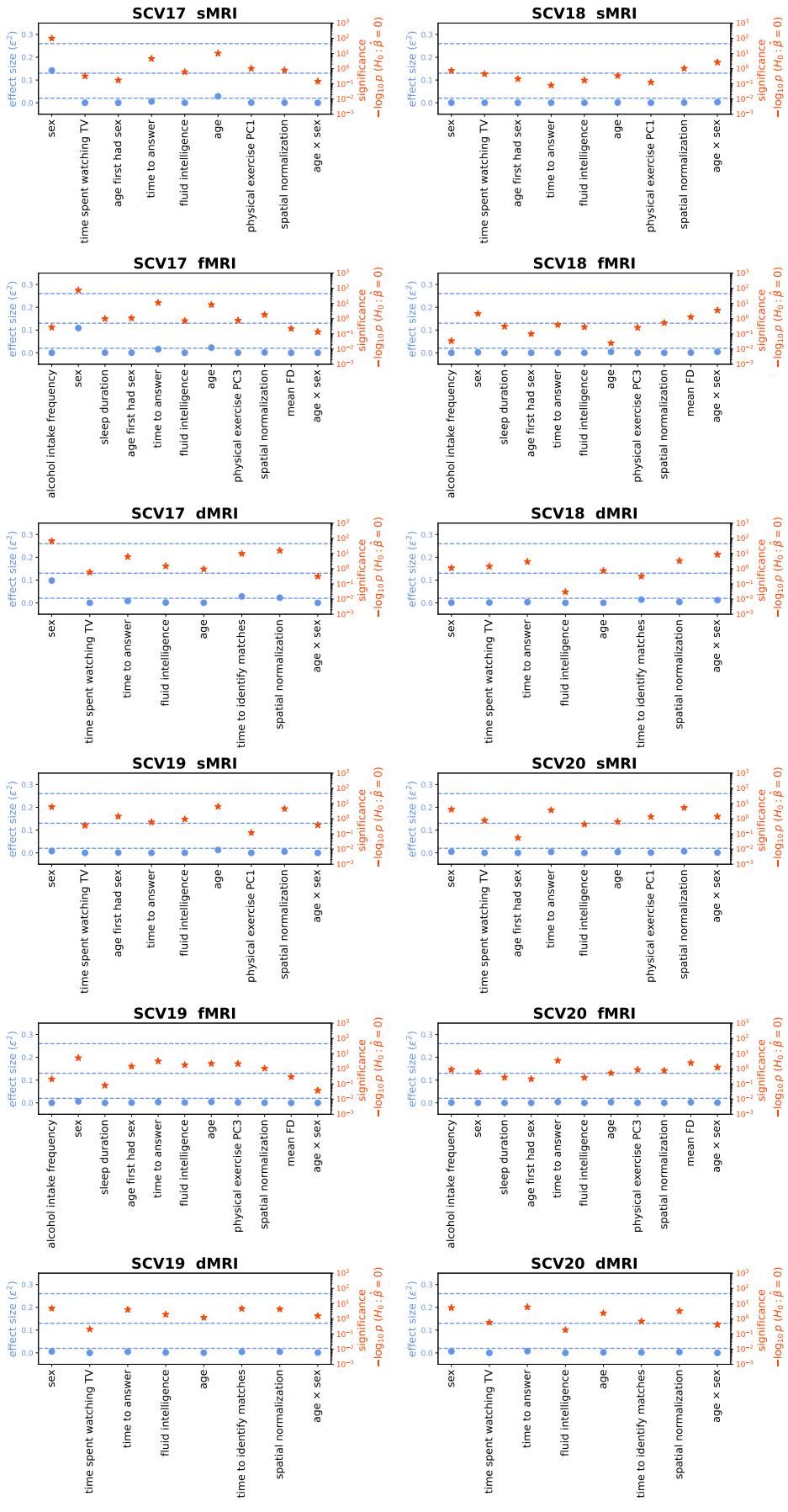
(b) SCVs 5-8



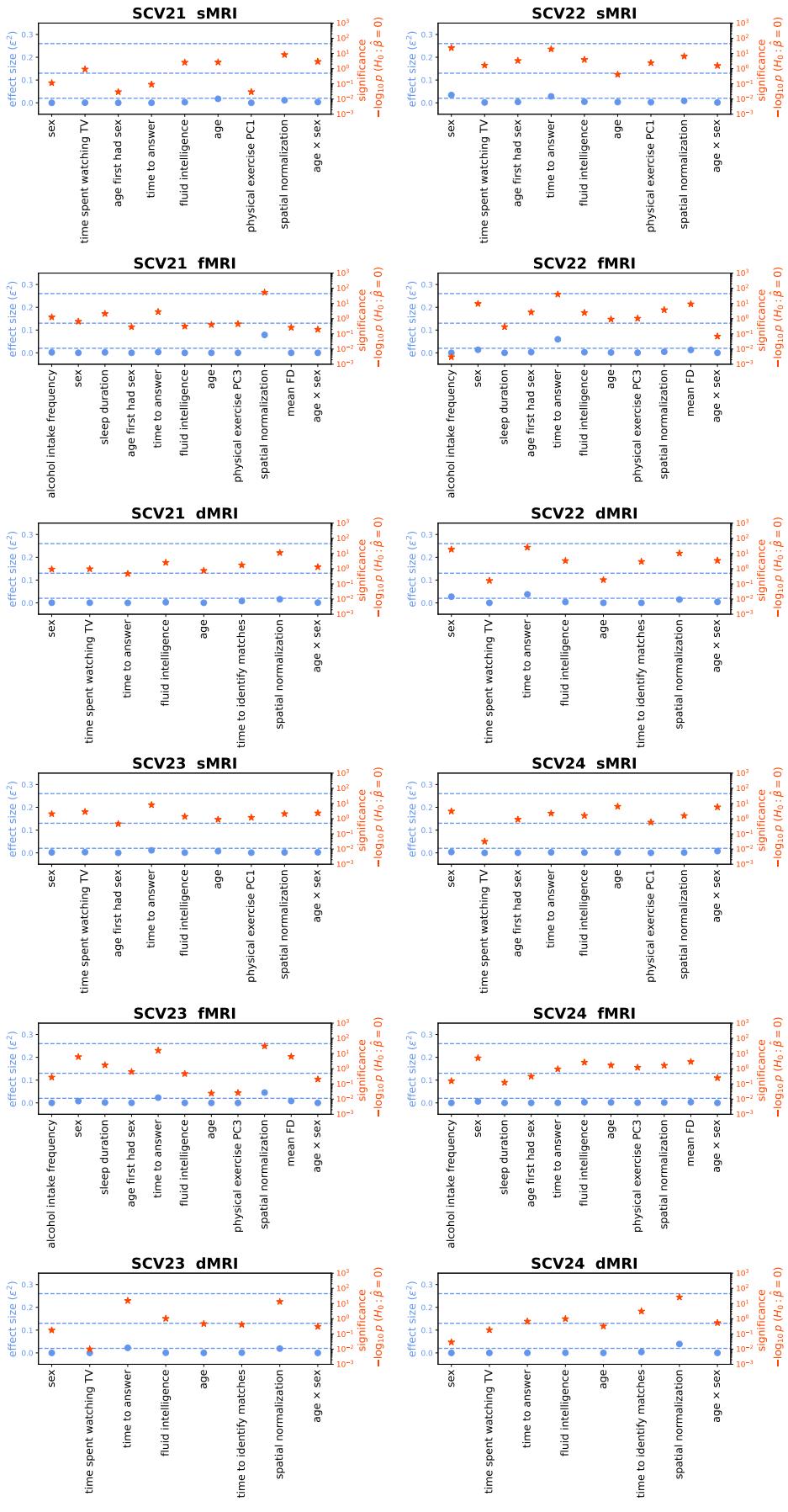
(c) SCVs 9-12



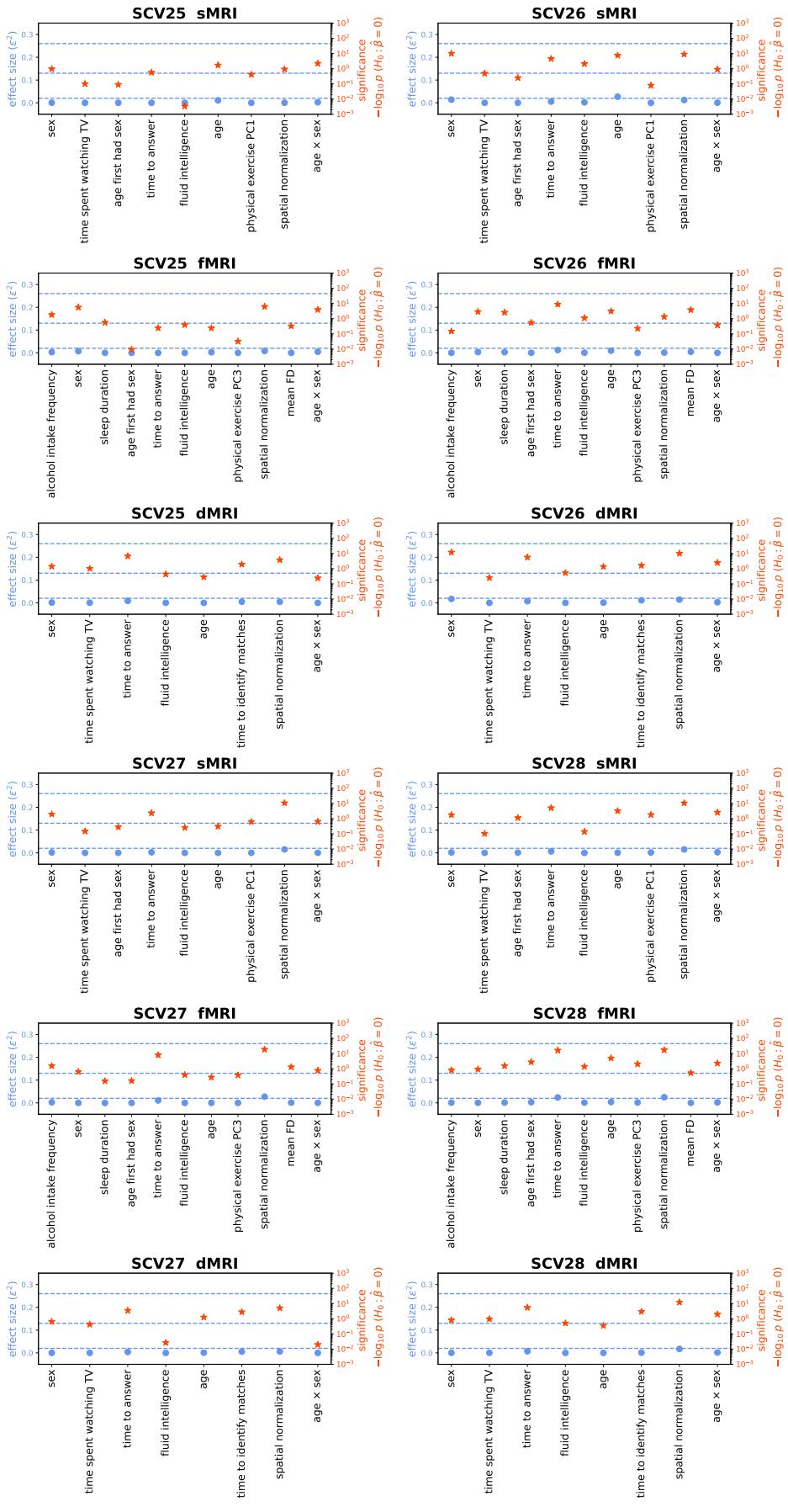
(d) SCVs 13-16

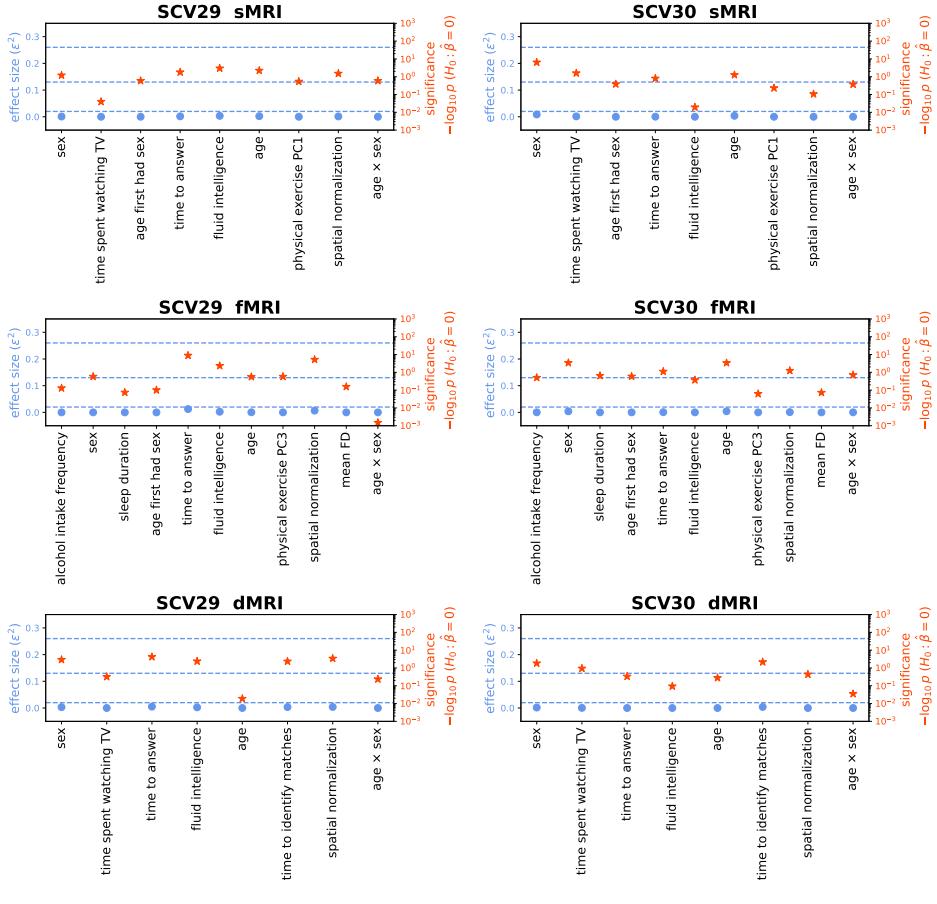


(e) SCVs 17-20



(f) SCVs 21-24





(h) SCVs 29-30

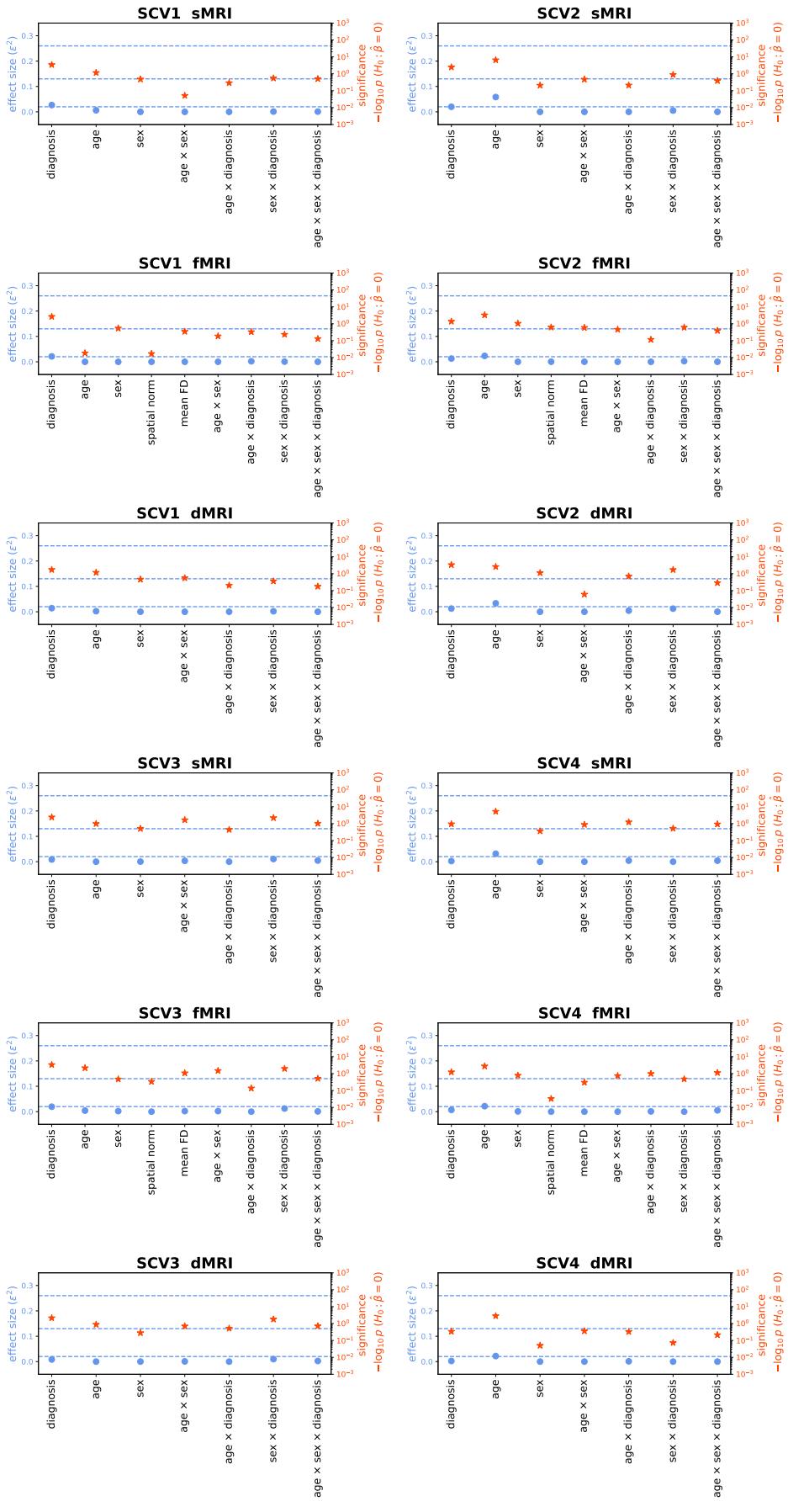
Figure S8: **Effect Size Measure (UK Biobank Dataset).** Red star indicates significance level, while blue dot indicates effect size. Blue horizontal dashed lines from bottom to top indicate thresholds for small ($\epsilon^2 = 0.02$), medium ($\epsilon^2 = 0.13$), and large ($\epsilon^2 = 0.26$) effect sizes, respectively.

1125 *S1.9. Effect Size Measure (Patient Dataset)*

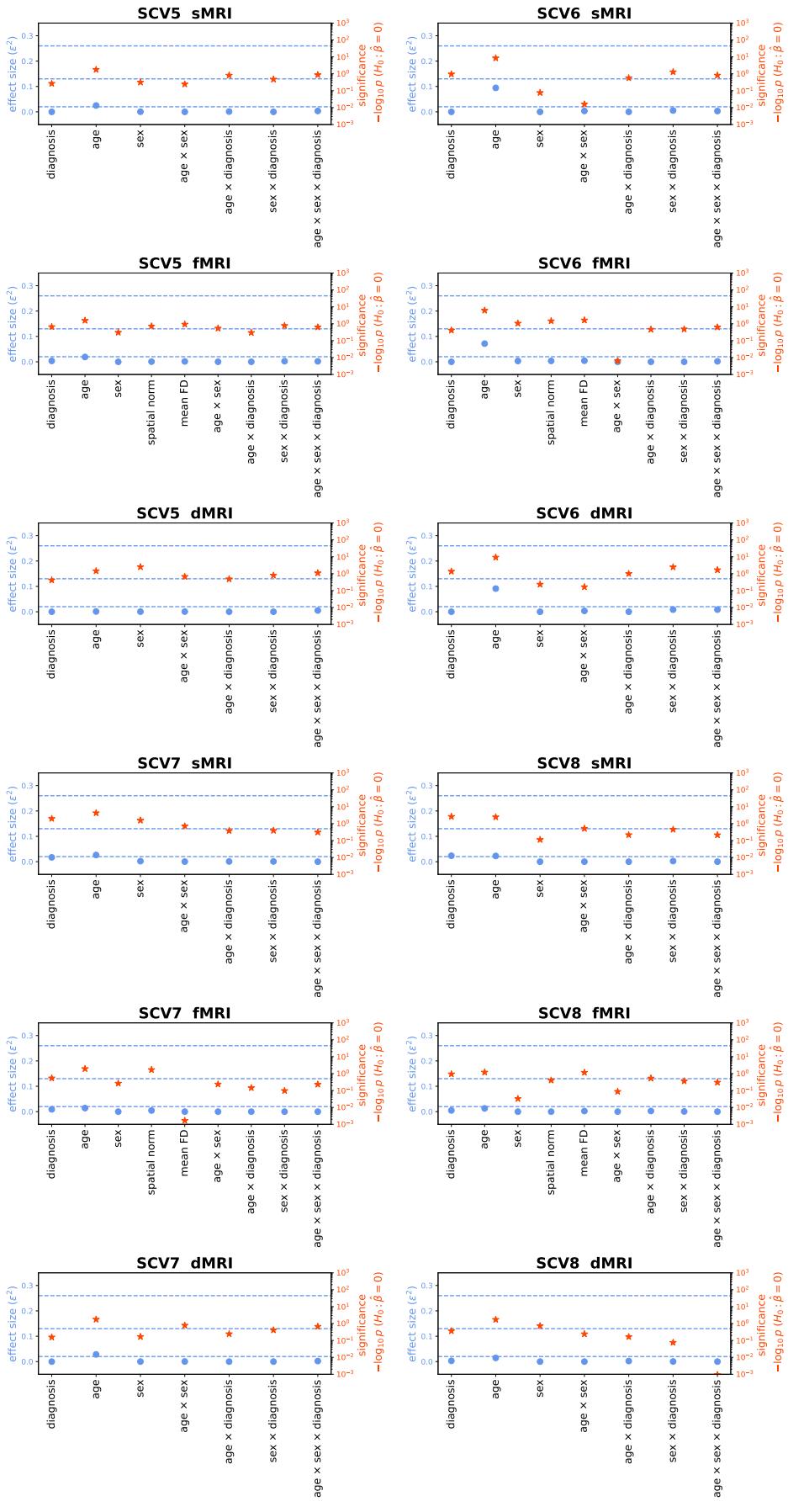
1126 For the patient dataset, we fit linear models using the same 7 variables (age, sex, diagnosis, the
1127 interaction between age and sex, the interaction between age and diagnosis, the interaction between
1128 sex and diagnosis, the interaction among age, sex and diagnosis) to predict unimodal sources in
1129 each of the three modalities, with 2 additional variables (spatial normalization and mean framewise
1130 displacement) included for fMRI.

1131 For a categorical variable with more than two categories, such as diagnosis with six categories,
1132 we fit another linear regression model without the categorical variable and its interaction(s), namely
1133 a reduced model. We obtained the statistics of the categorical variable from the ANOVA analysis
1134 between the reduced model and full model.

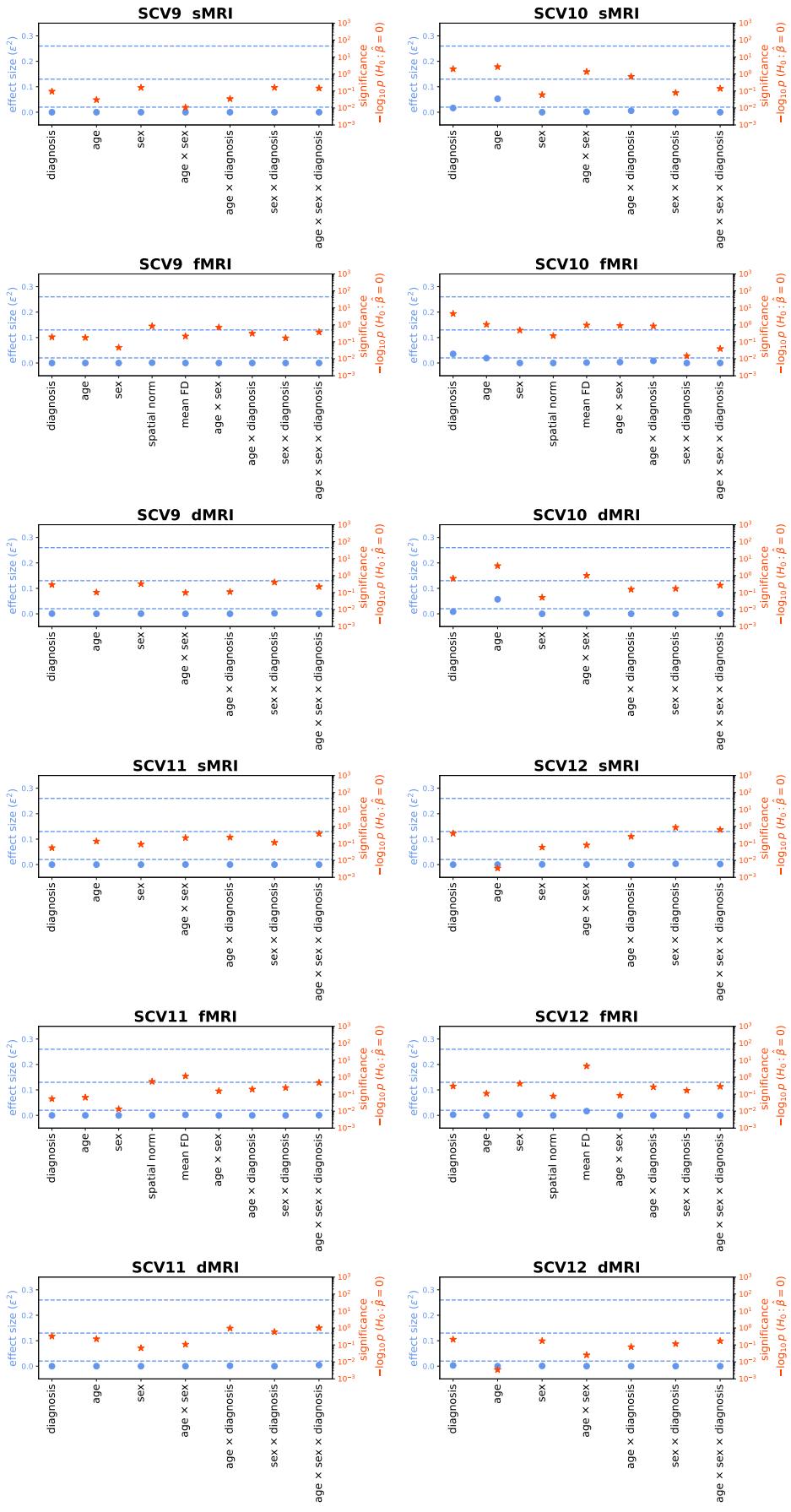
1135 No interaction terms were significant, so only Type II effect sizes are reported (except for dMRI
1136 of SCV 5).



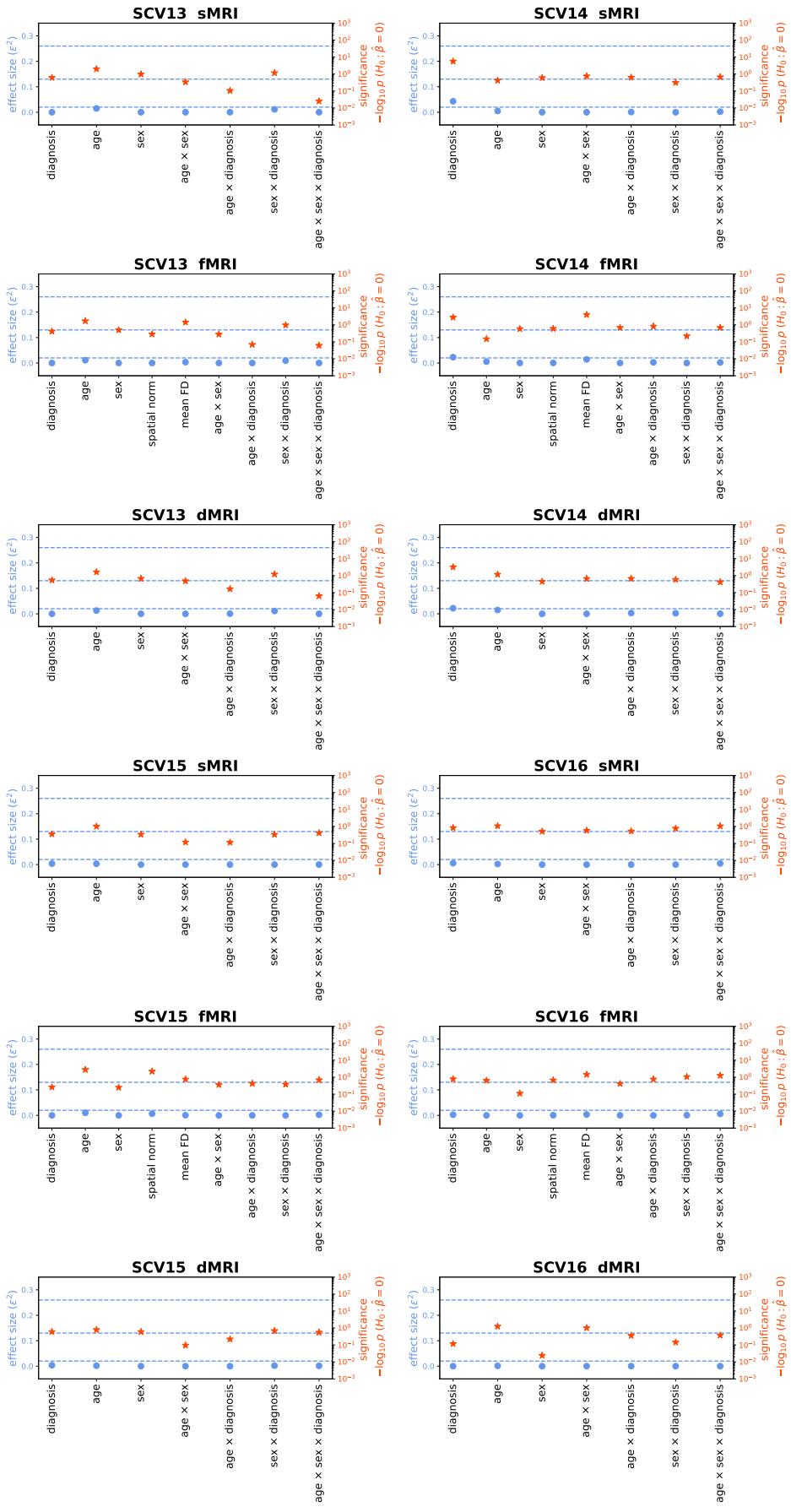
(a) SCVs 1-4



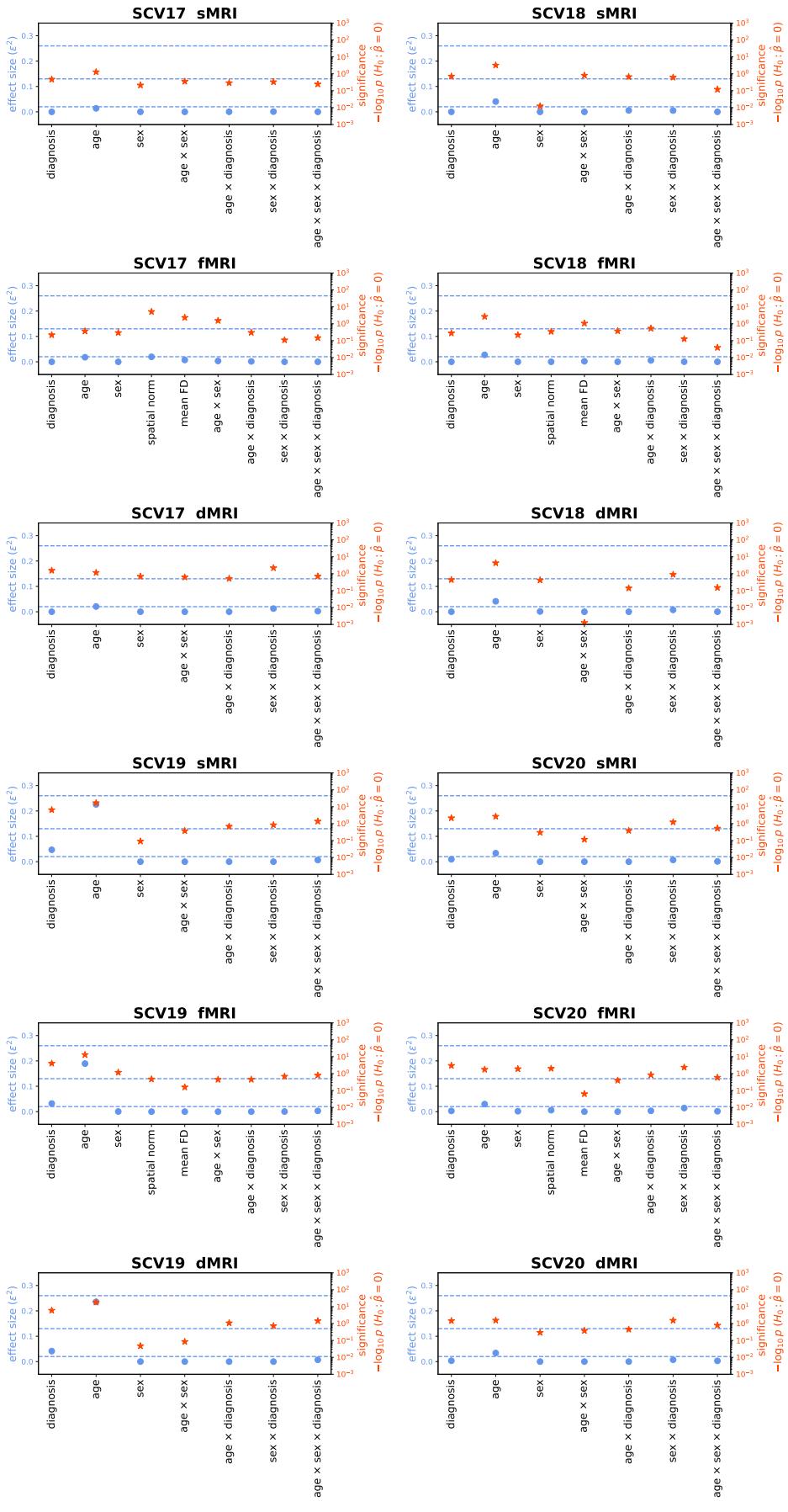
(b) SCVs 5-8



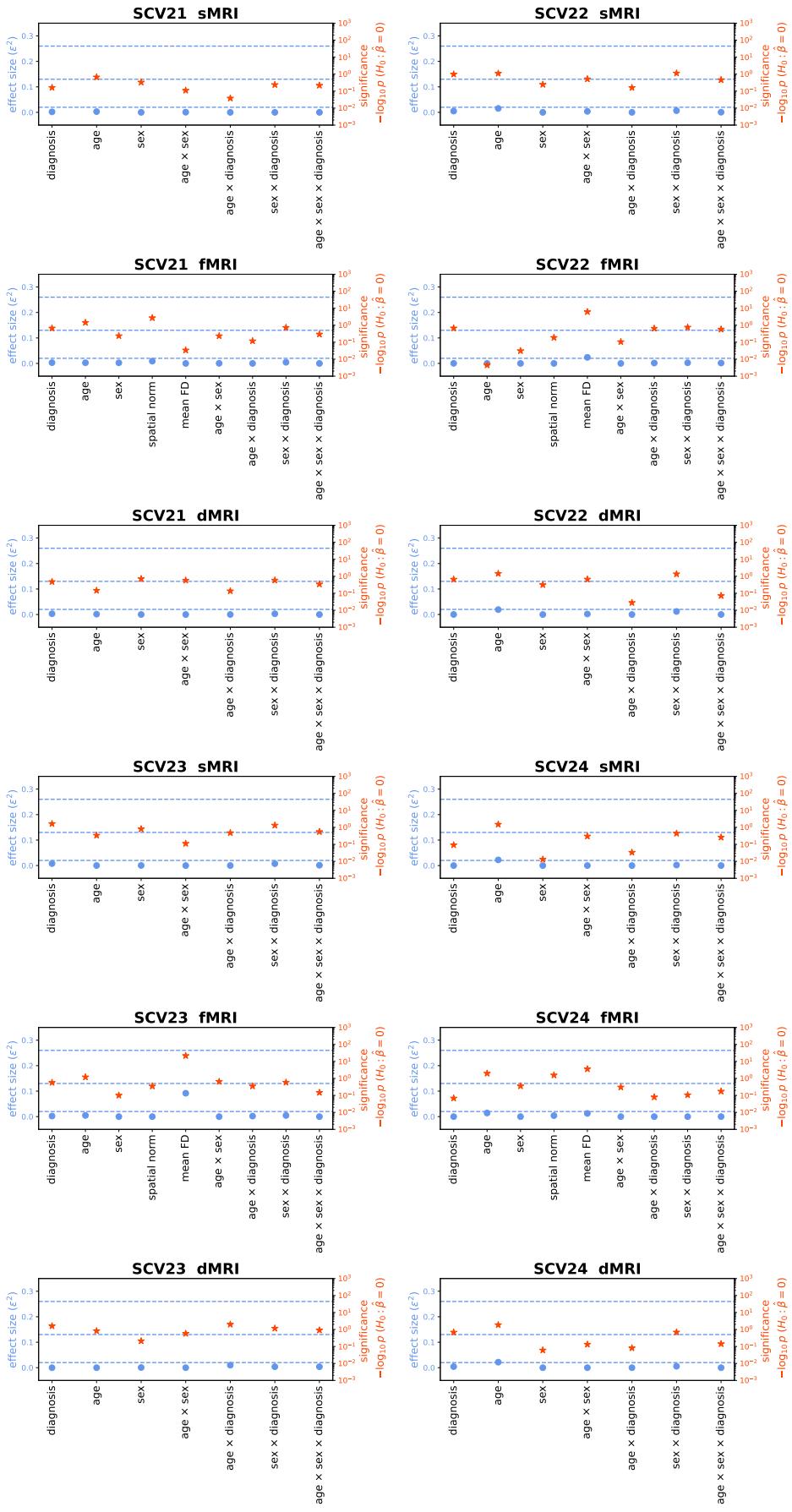
(c) SCVs 9-12



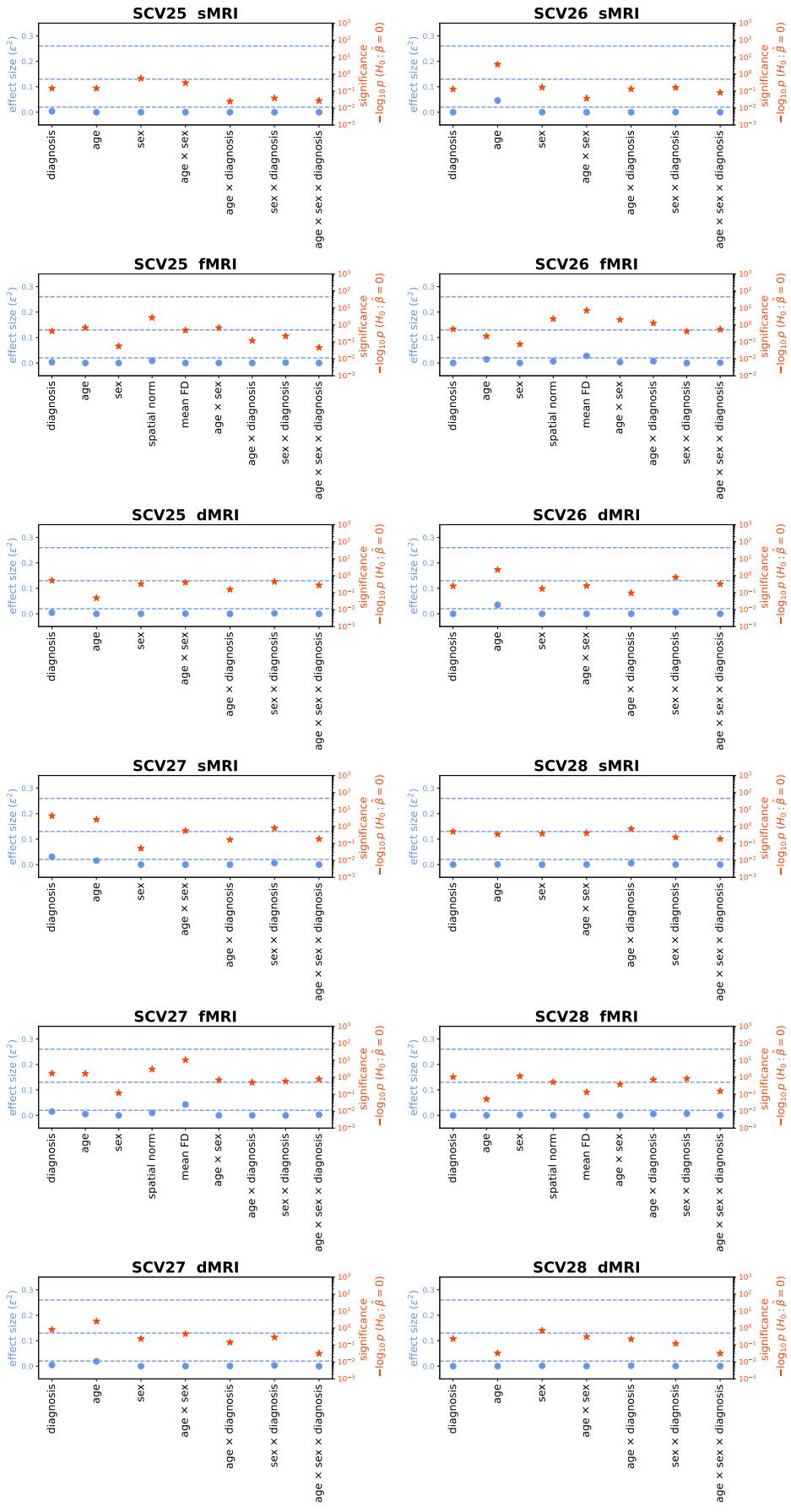
(d) SCVs 13-16



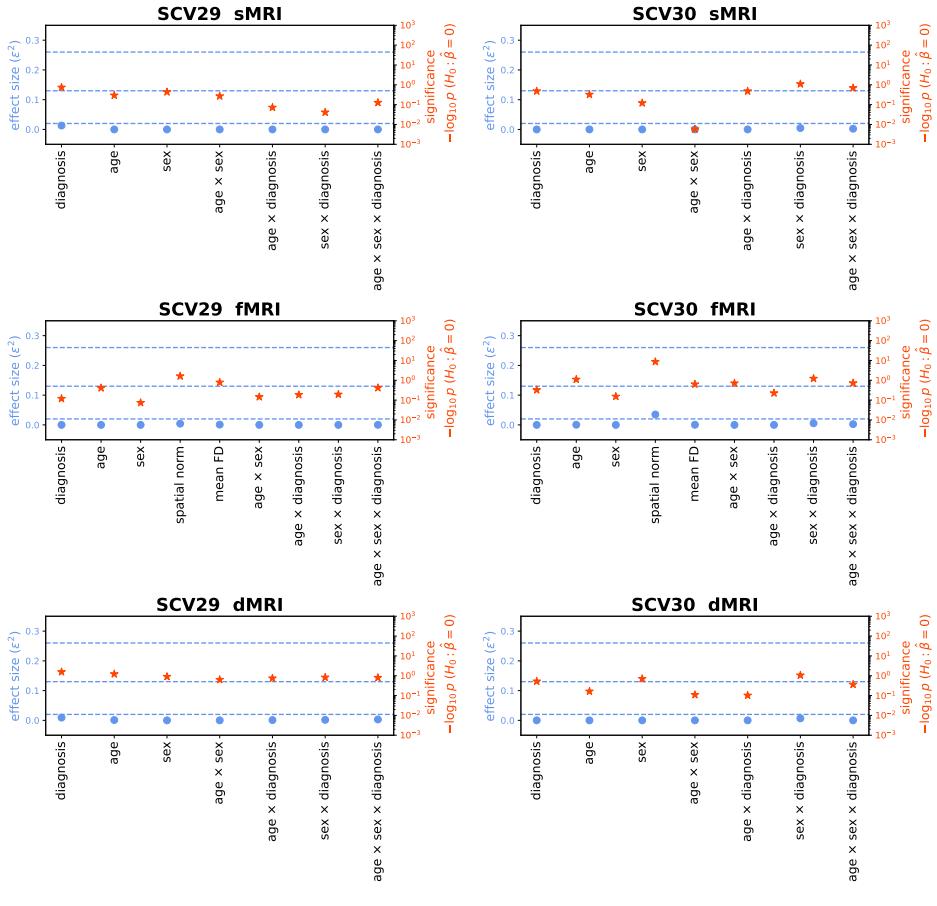
(e) SCVs 17-20



(f) SCVs 21-24



(g) SCVs 25-28



(h) SCVs 29-30

Figure S9: **Effect Size Measure (Patient Dataset).** Red star indicates significance level, while blue dot indicates effect size. Blue horizontal dashed lines from bottom to top indicate thresholds for small ($\epsilon^2 = 0.02$), medium ($\epsilon^2 = 0.13$), and large ($\epsilon^2 = 0.26$) effect sizes, respectively.

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