

1 Supplemental Tables and Figures

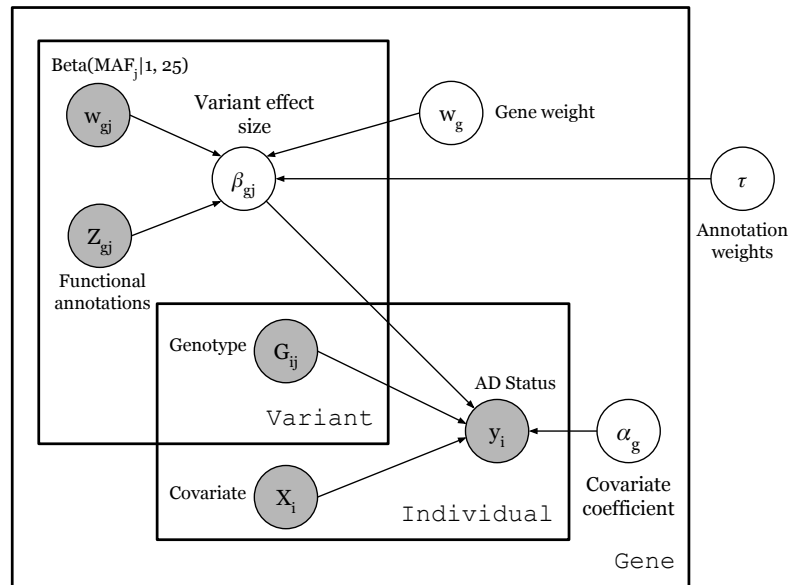


Fig. 1 Graphical model of gruyere. Each rectangle (plate) denotes a dimension – variants, individuals, and genes; Filled circles represent observed variables; Unfilled circles are learned parameters; Arrows represent directional relationships between variables e.g. genotype G_{ij} contributes to phenotype y_i .

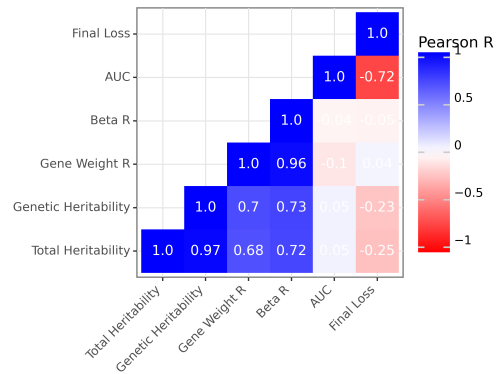


Fig. 2 Correlations of gruyere features in simulation analysis. For each simulation performed, final loss, average test set AUROC, genetic and total heritability estimates, and Pearson correlation recoveries for **gruyere** variant effects β , and learned gene weight w_g are recorded. Each tile is filled and labeled by the Pearson correlation of these values across 100 random simulations.

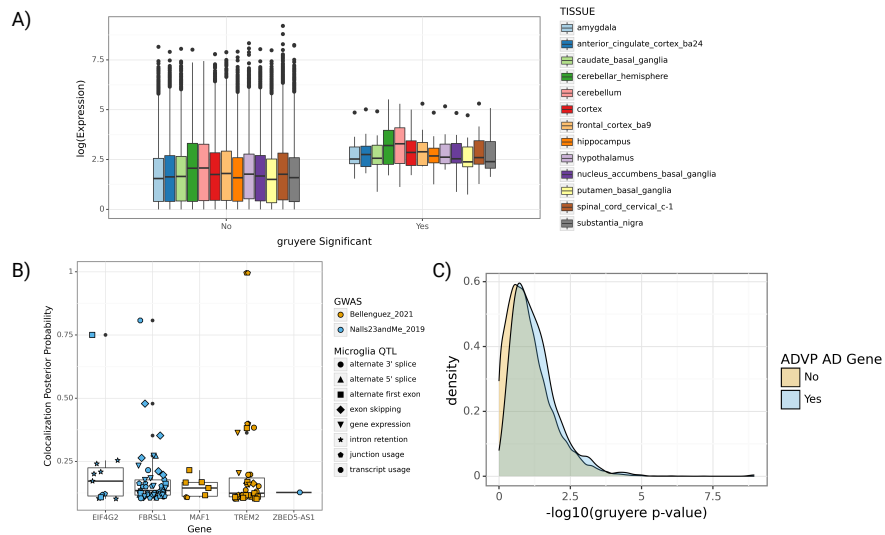


Fig. 3 Comparing gruyere results to gene expression in brain tissues, microglia QTLs colocalization, and a known AD gene database. A) GTEx gene expression across brain tissues for **gruyere** genes. The X-axis shows whether or not a gene is among the 16 **gruyere**-significant genes. The Y-axis shows the $-\log(\text{expression})$ in TPM across thirteen brain tissues. **B)** Microglia QTL colocalization for AD and PD GWAS's. The X-axis shows **gruyere**-significant genes present in the colocalization analysis and the Y-axis has the colocalization posterior probability. Points are filled based on the associated GWAS and shaped by QTL label. **C)** Density plot of ADVP genes versus **gruyere** p -values. The X-axis contains **gruyere** $-\log_{10}(p)$ filled by whether or not the gene is listed in the ADVP database (N = 956).

Table 1 Summary of Baseline Methods

Method	+ Annotations	Description
Burden	FST-Burden	Assumes same effect for all variants
SKAT	FST-SKAT	Assumes different directional effects for variants
SKAT-O	FST-SKAT-O	Linear combination of Burden and SKAT
ACAT-O	STAAR-O	Cauchy aggregation of Burden, SKAT, and ACAT-V

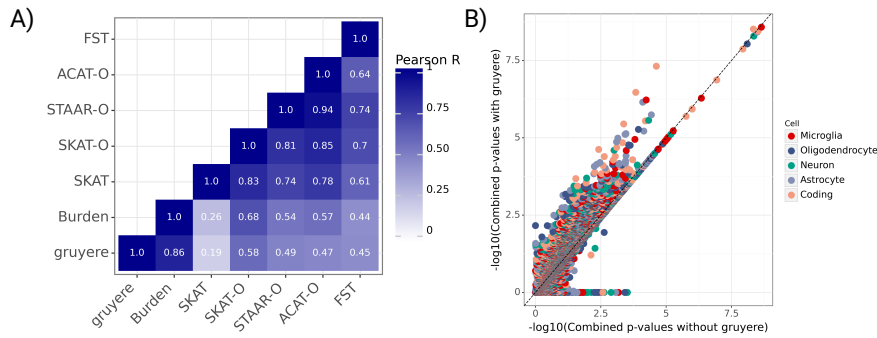


Fig. 4 Comparing and combining p -values across RV methods. A) Correlations of $-\log_{10}(p$ -values). Each tile is filled and labeled by the Pearson correlation of these values across cell types and genes. **B)** Combined p -values with versus without **gruyere**. The X -axis contains Cauchy-aggregated (ACAT) p -values from burden, SKAT, SKAT-O, ACAT-V, FST, and STAAR tests, and the Y -axis additionally integrates **gruyere** p -values. Each point represents a $-\log_{10}(p$ -value) colored by cell type. The dashed line shows $X = Y$.

Annotation	Variant Class(s)	Functional Category
MAP20	C, NC	conservation
phyloP17way_primate	C, NC	conservation
phyloP30way_mammalian	C, NC	conservation
phastCons30way_mammalian	C, NC	conservation
phastCons17way_primate_rankscore	C, NC	conservation
integrated_fitCons_score	C, NC	conservation
H1-hESC_fitCons_score	C, NC	conservation
bStatistic	C, NC	conservation
GERP_RS	C, NC	conservation
Roadmap_E074_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E068_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E069_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E072_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E067_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E073_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E070_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E030_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E050_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E051_GenoSkyline.Plus_score	NC	roadmap
Roadmap_E124_GenoSkyline.Plus_score	NC	roadmap
fathmm-MKL_coding_score	C	pathogenicity
fathmm-MKL_coding_group_B	C	pathogenicity
fathmm-MKL_coding_group_D	C	pathogenicity
fathmm-MKL_coding_group_F	C	pathogenicity
fathmm-MKL_coding_group_H	C	pathogenicity
fathmm-MKL_coding_group_I	C	pathogenicity

fathmm-MKL_coding_group_J	C	pathogenicity
fathmm-MKL_coding_group_C	C	pathogenicity
fathmm-MKL_coding_group_G	C	pathogenicity
BayesDel_addAF_score	C	pathogenicity
LIST-S2_nonsyn	C	pathogenicity
MVP_missense	C	pathogenicity
funseq2_noncoding_score	NC	pathogenicity
fathmm-MKL_non-coding_score	NC	pathogenicity
fathmm-MKL_non-coding_group_D	NC	pathogenicity
fathmm-MKL_non-coding_group_C	NC	pathogenicity
CADD_raw	C, NC	pathogenicity
CADD_phred	C, NC	pathogenicity
DANN_score	C, NC	pathogenicity
Eigen-raw	C, NC	pathogenicity
Eigen-PC-raw	C, NC	pathogenicity
fathmm-XF_score	C, NC	pathogenicity
gnomAD_genomes_POPMAX_AF	C, NC	MAF
gnomAD_genomes_AFR_AF	C, NC	MAF
gnomAD_genomes_AMR_AF	C, NC	MAF
gnomAD_genomes_NFE_AF	C, NC	MAF
control_maf	C, NC	MAF
SpliceAI_DS_AG	C, NC	splice
SpliceAI_DS_AL	C, NC	splice
SpliceAI_DS_DG	C, NC	splice
SpliceAI_DS_DL	C, NC	splice
RegulomeDB_score	NC	enhancer
FANTOM5_CAGE_peak_robust	NC	enhancer
EnhancerFinder_brain_enhancer	NC	enhancer
isSelfPromoter	NC	enhancer
hic_contact	NC	enhancer
powerlaw.Score.Numerator	NC	enhancer
ABC.Score	NC	enhancer
len	NC	enhancer
activity_base	NC	enhancer
promoter	NC	enhancer
genic	NC	enhancer
intergenic	NC	enhancer
TargetGenePromoterActivityQuantile	NC	enhancer

Table 2: Overview of Functional Annotations and their Categories: Variant class is either coding variants (C) or cell-type associated non-coding variants (NC). NC variants: 9 annotations grouped to form conservation category, 11 for ROADMAP 10 for pathogenicity, 5 for MAF, 4 for splicing, and 13 for enhancers. For coding variants, the same 9 annotations are used to determine the conservation category, 5 for MAF, and 4 for splicing. There are additional pathogenicity measures available for coding variants, summing to 18 pathogenic annotations. For each annotation, we use a genome-wide min-max scaling to restrict values between 0 and 1.

2 Supplemental Methods

2.1 Calculating Heritability

We test `gruyere` on simulated data that resembles the estimated heritability of disease. For complex diseases, generating synthetic data that can be "perfectly" learned does not accurately represent model performance on data where this is not the case. We therefore calculate heritability

$$h^2 = H^2 p(1-p)/z^2$$

where h^2 is for the liability scale, H^2 is on the binary scale, p is prevalence, and z is such that $p = \text{normcdf}(z)$. We simulate the underlying liability, defining the underlying variable as u . Under the threshold model, an individual has a trait y if $u > t$. More specifically,

$$y = I[u - t > 0].$$

Suppose

$$u = z + \epsilon$$

where z is a genetic component on the logit scale and ϵ is noise or environment. We can specify

$$\epsilon \sim \text{Logistic}(\mu = 0, s = 1)$$

$$y \sim \text{Bernoulli}(\text{Logistic}(z))$$

and use,

$$\text{var}(\epsilon) = s^2 \pi^2 / 3 \text{ and } h^2 = \frac{\text{var}(z)}{\text{var}(z) + \text{var}(\epsilon)}$$

We are able to use this equation to estimate total and genetic heritabilities:

$$\text{Genetic heritability: } \frac{\text{var}(\sum_{g=1}^M G_g \beta_g)}{\text{var}(X\alpha + \sum_{g=1}^M G_g \beta_g) + \text{var}(\epsilon)}$$

$$\text{Total heritability: } \frac{\text{var}(X\alpha + \sum_{g=1}^M G_g\beta_g)}{\text{var}(X\alpha + \sum_{g=1}^M G_g\beta_g) + \text{var}(\epsilon)}$$

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The ADGC cohorts include: Adult Changes in Thought (ACT) (U01 AG006781, U19 AG066567), the Alzheimer’s Disease Research Centers (ADRC) (P30 AG062429, P30 AG066468, P30 AG062421, P30 AG066509, P30 AG066514, P30 AG066530, P30 AG066507, P30 AG066444, P30 AG066518, P30 AG066512, P30 AG066462, P30 AG072979, P30 AG072972, P30 AG072976, P30 AG072975, P30 AG072978, P30 AG072977, P30 AG066519, P30 AG062677, P30 AG079280, P30 AG062422, P30 AG066511, P30 AG072946, P30 AG062715, P30 AG072973, P30 AG066506, P30 AG066508, P30 AG066515, P30 AG072947, P30 AG072931, P30 AG066546, P20 AG068024, P20 AG068053, P20 AG068077, P20 AG068082, P30 AG072958, P30 AG072959), the Chicago Health and Aging Project (CHAP) (R01 AG11101, RC4 AG039085, K23 AG030944), Indiana Memory and Aging Study (IMAS) (R01 AG019771), Indianapolis Ibadan (R01 AG009956, P30 AG010133), the Memory and Aging Project (MAP) (R01 AG17917), Mayo Clinic (MAYO) (R01 AG032990, U01 AG046139, R01 NS080820, RF1 AG051504, P50 AG016574), Mayo Parkinson’s Disease controls (NS039764, NS071674, 5RC2HG005605), University of Miami

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The FUS cohorts include: the Alzheimer's Disease Research Centers (ADRC) (P30 AG062429, P30 AG066468, P30 AG062421, P30 AG066509, P30 AG066514, P30 AG066530, P30 AG066507, P30 AG066444, P30 AG066518, P30 AG066512, P30 AG066462, P30 AG072979, P30 AG072972, P30 AG072976, P30 AG072975, P30 AG072978, P30 AG072977, P30 AG066519, P30 AG062677, P30 AG079280, P30 AG062422, P30 AG066511, P30 AG072946, P30 AG062715, P30 AG072973, P30 AG066506, P30 AG066508, P30 AG066515, P30 AG072947, P30 AG072931, P30 AG066546, P20 AG068024, P20 AG068053, P20 AG068077, P20 AG068082, P30 AG072958, P30 AG072959), Alzheimer's Disease Neuroimaging Initiative (ADNI) (U19AG024904), Amish Protective Variant Study (RF1AG058066), Cache County Study (R01AG11380, R01AG031272, R01AG21136, RF1AG054052), Case Western Reserve University Brain Bank (CWRUBB) (P50AG008012), Case Western Reserve University Rapid Decline (CWRURD) (RF1AG058267, NU38CK000480), CubanAmerican Alzheimer's Disease Initiative (CuAADI) (3U01AG052410), Estudio Familiar de Influencia Genetica en Alzheimer (EFIGA) (5R37AG015473, RF1AG015473, R56AG051876), Genetic and Environmental Risk Factors for Alzheimer Disease Among African Americans Study (GenerAAtions) (2R01AG09029, R01AG025259, 2R01AG048927), Gwangju Alzheimer and Related Dementias Study (GARD) (U01AG062602), Hillblom Aging Network (2014-A-004-NET, R01AG032289,

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