### SUPPORT INFORMATION

## Quantification of Drive-Response Relationships Between Residues During Protein Folding

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#### S1. Transfer entropy (TE) in three numerical systems

Our implementation of TE calculation was verified with the following three numerical systems.<sup>1</sup>

#1. A unidirectional liner process

$$x_{i} = 0.8x_{i-1} + n_{i}^{(x)}(\sigma_{x}^{2}) + ey_{i-1}$$
  
$$y_{i} = 0.4y_{i-1} + n_{i}^{(y)}(\sigma_{y}^{2})$$

where  $e \in [0,1]$  is the coupling strength;  $n_i^{(x)}$  and  $n_i^{(y)}$  are independent Gaussian random process with zero mean and variance of  $\sigma_x^2 = \sigma_y^2 = 0.2$ . The system was simulated for  $2 \times 10^4$  steps and only the last  $10^4$  steps were used for calculation. By construction,  $y_i$  drives  $x_i$ , and the calculated  $D_{y \to x}$  is shown in Figure S1A.

#2. A unidirectional Henon map

$$x_{i} = a - x_{i-1}^{2} + b_{x}x_{i-2}$$
  

$$y_{i} = a - \{ex_{i-1} + (1-e)y_{i-1}\}y_{i-1} + b_{y}y_{i-2}$$

where  $e \in [0,1]$  is the coupling strength; coefficients *a*, *b<sub>x</sub>*, and *b<sub>y</sub>* were set to 1.4, 0.3 and 0.3. We simulated  $2 \times 10^5$  steps and only kept the last  $10^5$  steps for analysis. By construction, *x<sub>i</sub>* drives *y<sub>i</sub>*, and the calculated *D<sub>y→x</sub>* is shown in Figure S1B.

#3. A unidirectional Ulam map lattice

$$x_i^{(l)} = f(ex_{i-1}^{(l-1)} + (1-e)x_{i-1}^{(l)})$$
  
$$f(x) = 2 - x^2, l = 1, \dots, L$$

where  $e \in [0,1]$  is the coupling strength, and *L*, the number of maps in the lattice, was fixed to 100. The last map is connected to the first one using the periodic boundary condition. We simulated  $2 \times 10^5$  steps and used the last  $10^5$  steps to analyze the interactions from the second map  $x_i^{(2)}$  to the first one  $x_i^{(1)}$ . By construction,  $x_i^{(1)}$  drives  $x_i^{(2)}$ , and the calculated  $D_{x_i^{(2)} \to x_i^{(1)}}$  is shown in Figure S1C.

For all TE calculations, the embedding dimension was set to 1 and the time series were symbolized to 4 symbols using even partition. In all the numerical systems, TE captured the drive/response relationship successfully (**Figure S1**). In the linear process (#1), the driving interaction increases as the coupling strength increases. In the Henon map (#2), the driving interaction drops quickly after e = 0.7, due to the synchronization of the two maps. In the Ulam map lattice (#3), the lattice undergoes two bifurcations where the driving interaction from  $x_i^{(1)}$  to  $x_i^{(2)}$  disappears.<sup>2</sup>



**Figure S1.** TE from  $y_i$  to  $x_i$  for (A) unidirectional liner process and (B) Henon map, from  $x_i^{(2)}$  to  $x_i^{(1)}$  for (C) unidirectional Ulam map lattice. A positive  $D_{y\to x}$  value indicates a drive interaction, while a negative value indicates a response interaction.





**Figure S2**. Driving and responding residues and MI of residue pairs in (A) BBL, (B) Villin and (C) BBA. In the lower-half triangle, red indicates that a residue from x-axis drives a residue from y-axis, blue indicates that a residue from x-axis responds to a residue from y-axis. MI was calculated from the whole trajectory (upper-half triangle). Values are colored from blue to red. MI values smaller than 0.05 are colored white.

# **S3.** Time-delayed mutual information (TDMI) in three numerical systems and folding trajectories

Introducing a time delay to equation (6) in the main text, we get the normalize TDMI:

$$MI'(x-t, y) = \sqrt{1 - e^{-2MI(x-t, y)}} \in [0, 1]$$
$$MI'(x, y-t) = \sqrt{1 - e^{-2MI(x, y-t)}} \in [0, 1]$$

Where MI() is the commonly used mutual information as in equation (5) in the main text. Similar to TE, we calculated the difference of TDMI between two directions,

$$TDMI_{y \to x} = MI'(x - t, y) - MI'(x, y - t) \in [-1, 1]$$

We used the same partition method as TE calculation and the time delay t was set to 1. In all the three numerical systems in Section S1, TDMI yielded very similar results to TE (**Figure S3**). However, when we applied TDMI to residues in the folding trajectories, it failed to give any information on the drive/response relationship, i.e., the information from both direction were too close and they canceled each other (**Figure S4**).



**Figure S3.** TDMI from  $y_i$  to  $x_i$  for (A) unidirectional liner process and (B) Henon map, from  $x_i^{(2)}$  to  $x_i^{(1)}$  for (C) unidirectional Ulam map lattice.



**Figure S4**. Driving and responding residues and TDMI of residue pairs in (A) Trp-cage, (B) BBL, (C) Villin and (D) BBA. In the lower-half triangle, red indicates that a residue from x-axis drives a residue from y-axis, blue indicates that a residue

from x-axis responds to a residue from y-axis. TDMI is colored from blue (-1) to red (1), but the values are too close to 0 and are all white (upper-half triangle).



### S4. Coarse-grained simulation of protein L

**Figure S5**. Q-score and  $D_{y\to x}$  profiles of protein L from a coarse-grained simulation.

### References

(1) Lungarella, M.; Ishiguro, K.; Kuniyoshi, Y.; Otsu, N., Methods for quantifying the causal structure of bivariate time series. *Int. J. of Bifurcation and Chaos* **2007**, *17*, 903-921.

(2) Schreiber, T., Measuring information transfer. Phys. Rev. Lett. 2000, 85, 461-464.