## **SI Appendix**

## **Supplementary Experimental Procedures**

#### **Preparation of positive and negative training sets**

## *Positive training set*

We selected the set of enhancer-promoter (EP) pairs based on a recently published ChIA-PET data set. Using an anti-RNA polymerase II antibody (1), Li *et al.* identified chromatin interactions involving promoters in human K562 and MCF-7 cells. Not all of these interactions are between promoters and enhancers. Thus, we first identified enhancers in these two cell types using the CSI-ANN algorithm (2) and three histone modifications that together uniquely mark active enhancers (H3K4me1, H3K4me3, and H3K27ac). Our current knowledge about chromatin marks for enhancers is incomplete. There are additional chromatin marks such as H4K16ac and H2A.Z. However, it is generally believed the combination of above three marks is by far the minimal combination that give accurate prediction of active enhancers (3). Next, we used the following stringent criteria to select enhancers that overlap with reported ChIA-PET interactions: 1) *cis* interactions with ≥5 PET counts (more stringent than the 3 counts used by the authors); 2) one interacting site contains p300 site (enhancer marker) but not promoter, and the other interacting site contains promoter but not p300 site; 3) promoters need to be expressed based on matching RNA-Seq data (i.e. RPKM value  $> 0$ ). The inventors of ChIA-PET developed a statistical analysis framework to account for the random formation of any inter-ligation PETs between two anchors such that both inter-ligation PET frequency and ChIP enrichment of the anchors are taken into account (4). Based on this model, predicted interactions with three or more inter-ligation PETs between anchors have a false discovery rate  $< 0.05$ . Thus, PET  $>= 3$ was used as the cutoff for calling interactions. Here, we chose a more stringent cutoff of  $\geq$ =5

PETs to ensure the better quality of our training data.

Using the above set of stringent criteria, we extracted 1124 and 1110 enhancer and promoter pairs for K562 and MCF7 cells, respectively. The selected enhancers have higher levels of histone marks and the selected target promoters have higher expression levels in the corresponding cell types (Fig. S2), further supporting the quality of these interactions.

## *Negative training set*

A naïve approach to selecting negative training pairs is to randomly select a promoter for a given enhancer. However, the contact frequency between two non-interacting genomic loci in a chromatin fiber does not follow a uniform distribution. Instead, it is a function of the site separation distance in the following form (5):

$$
f(s) = k \times s^{-3/2} \times e^{-1400/s^2}
$$

where *s* denotes the sites separation distance, and the proportionality constant *k* reflects the efficiency of the cross-linking reaction. In our analysis, to generate a set of non-interacting EP pairs, for each enhancer, we first randomly selected a site based on the contact frequency distribution described above. Then we selected the closest promoter to that site as the candidate target. We also ensured that the selected promoter was not detected by ChIA-PET (i.e. < 3 PET). Otherwise, we would use the next closest promoter to the site until it met our criteria. As a result, we selected a non-interacting promoter for each of all 2234 enhancers in the positive training set.

## **Histone modification ChIP-Seq and RNA-Seq data**

The ENCODE consortium has generated genome-wide histone modification maps and gene expression profiles for multiple human cell lines. In this analysis, we collected histone modification and RNA-Seq data from ENCODE for the following eleven cell lines: GM12878, H1 ES, HepG2, HMEC, HSMM, HUVEC, IMR90, K562, MCF-7, NHEK, and NHLF. In

addition, we collected previous published histone modification and RNA-Seq data for  $CD4^+$  T cell (6, 7).

## **Annotation of known transcripts and promoters**

We defined promoter region as upstream 2 kbp to downstream 0.5 kbp of annotated transcription start site as defined by GENCODE (8). Enhancer region is defined as a 2 kbp window predicted by CSI-ANN  $(2)$ .

## **Compendium of transcription factor motifs**

Transcription factor motifs were obtained from the Jaspar (9), TRANSFAC (10), and Uniprobe (11) databases. Redundant motifs were removed by manual inspection.

## **Construction of Receiver Operating Characteristic (ROC) Curve.**

ROC curves were used to evaluate the performance of the methods based on training set (Fig. 1E) and external data sets (Fig. 2B-D). Given a set of predictions and a gold-standard set (either training set or external data sets), the following quantities were defined: True Positives (TP), predicted EP pairs that were supported by interactions in the gold-standard set; A predicted EP pair is considered to be true positive if the center of the enhancer in the predicted pair falls within one of the genomic regions of the gold-standard pair and the TSS in the predicted pair falls within the other genomic region of the gold-standard pair; False Positives (FP), predicted EP pairs that were not supported by interactions in the gold-standard set; False Negatives (FN), EP pairs that were not predicted but are found in the gold-standard set; and True Negatives (TN), EP pairs that were not predicted and are not found in the gold-standard set. True positive rate (TPR) was defined as TP/(TP+FN) and false positive rate (FPR) was defined as FP/(FP+TN). The curve is generated by computing TPR and FPR values on prediction sets derived by varying classifier decision threshold.

## **Genome-wide prediction of EP pairs**

We first predicted enhancers genome-wide across in 12 cell types using CSI-ANN and the following 3 histone modifications: H3K4me1, H3K4me3, and H3K27ac. These histone marks are reported to be associated with active enhancers and commonly used to predict enhancers (12- 14). Next, for each enhancer, we extracted all promoters within the 2 Mbp window centered at the enhancer. For each candidate EP pair within the window, we computed the feature scores of EPC, TPC, COEV, and DIS. Feature scores were combined in the RF model and a linkage score was computed for each candidate EP pair. We used False Discovery Rate (FDR) to set cutoff for making predictions. We computed the FDR using the training set. Specifically, FDR was defined as the fraction of training set pairs above a given linkage score threshold that are from the negative training set. We examined published ChIA-PET, 5C and high-resolution Hi-C datasets and found that the average number of target promoters per enhancer reported in the literature ranges from 2 to 6. Based on this observation, we set the final FDR cutoff to 1%, which yields on average 2.92 targets per enhancer across the 12 cell types.

#### **Overlap of predicted enhancers with other genomic marks**

Three types of genomic features were used to evaluate the predicted enhancers: DHS sites, p300 sites, and evolutionary conservation. For p300 and DHS sites, the data are in the form of ChIP-Seq peaks. They were downloaded from ENCODE. An enhancer prediction is considered to be supported by a given genomic feature if the center of a feature peak is located within the 2 kbp enhancer region. For sequence conservation, an enhancer prediction is considered to be conserved if 10% of its sequence (200 bp) has a phastCons conservation score  $> 0.5$ . By using 0.5 as the cutoff, approximately 5% of the human genome is conserved across the set of 35 placental mammalian genomes.

## **Calculation of transcript expression specificity rank**

To calculate the expression specificity of a transcript, we compiled a compendium of RNA-Seq expression profiles from eleven human cell types. Following (15, 16), we calculated a specificity score for each transcript using an entropy-based measure that quantifies the skewness of expression level toward a given cell type. Briefly, given  $N$  cell types, we define the relative expression of transcript  $g$  in cell type  $t$  as:

$$
p_{t|g} = w_{g,t} / \sum_{t=1}^N w_{g,t}
$$

where  $w_{q,t}$  is the expression level of transcript g in cell type t. The entropy of a transcript's expression distribution is

$$
H_g = \sum_{t=1}^N -p_{t|g}log_2(p_{t|g})
$$

To measure the expression specificity of a transcript, we first computed

$$
Q_{g|t} = H_g - log_2(p_{t|g})
$$

A small  $\mathbf{Q}_{g|t}$  indicates high expression specificty of transcript *g* in cell type *t*. Using this measure, we then ranked all transcripts in given cell type and computed a normalized expression specificity (referred as expression specificity rank in the manuscript) by dividing the rank with the total number of transcripts in the given cell type.

## **Comments on random forest model complexity and its relationship to training set size**

Training of a Random Forest classifier involves building a set of decision trees, each of which is trained on a different random subset of the training dataset and a random subset of the available features is used to choose how best to partition the dataset at each node. Commonly used rule for deciding on the number of random features used for building each tree is the square root of the

number of features available. Thus we used 2 randomly selected features for training each component tree of the forest. But for training the overall RF model, all four features were used.

The randomness introduced by the random forest model builder in the dataset selection and in the feature selection delivers considerable robustness to noise, outliers, and over-fitting, when compared to a single tree classifier. Because many trees are built and there are two levels of randomness and each tree is effectively an independent model, the model builder tends not to overfit to the training dataset. It is also proven that Random Forest classifier performance does not degrade as the number of trees increases (17).

The specific RF model in this study consists of a thousand trees. However, we also have a lot of training data, i.e. 4 types of features and each feature has more than 4000 training data points (~1000 positive EP pairs each from K562 and MCF-7 cells and matched number of negative training pairs). Thus, we do not think there is an overfitting issue. To further rule out this possibility, we also tested models with a range of RF parameter settings, including the number of trees, number of features in each tree, and maximum depth of the trees. For each RF parameter setting, we also test three 5 cross validation schemes: 5-fold, 10-fold, Train-K and Test-M, Train-M and Test-K, and randomized positive set. Here "Train-K and Test-M" means training with K562 positive and negative EP pairs and testing MCF-7 positive and negative pairs. "Train-M and Test-K" means the other way around. By using training and testing from different cell types, we rule out the possibility that the classifier's good performance is not due to its "memory" of training data. For "randomized positive set" approach, the correct EP links in the positive set was destroyed/randomized, i.e. pairing the same set of promoters in the original positive set with a set of random enhancers with matched spatial distribution and histone marks. We then used the trained RF classifiers to predict the real positive set of EP pairs. In this scheme,

because the classifier is deliberately fed with scrambled training data, we expect that the performance will be low. Please see Fig. S4 and S5, and Table S2.

# **External ChIA-PET, Hi-C, and eQTL-gene pair datasets for evaluate genome-wide EP predictions**

We downloaded reported eQTL-gene associations from the University of Chicago eQTL browser (http://eqtl.uchicago.edu/cgibin/gbrowse/eqtl/). There are 4970 non-redundant pairs in liver cells from 2 studies (18, 19), and 87570 non-redundant pairs in lymphoblastoid cells from 8 studies  $(20-26)$ .

We downloaded reported ChIA-PET interactions in K562 and MCF-7 cells from (1) and  $CD4<sup>+</sup>$  T cell from (27).

We downloaded reported Hi-C interactions in IMR90 cell from (28).

## **Performance comparison to methods by Ernst et al., Thurman et al. and PreSTIGE**

Since predicted EP pairs were not provided by the authors, following the description in Ernst *et al.* (12), we implemented a logistic regression classifier using distance and EPC as features. For a given enhancer, when making predictions, we only considered promoters within 125 kbp of the enhancer as candidate targets as done in Ernst *et al*.

Thurman *et al*. (29) predicted EP pairs based on their DHS signal correlation. We downloaded the set of predicted EP pairs provided by the authors. The authors used 0.7 as the cutoff for predictions in their study. For performance comparison, we examined predictions using different DHS correlation thresholds, 0.7, 0.8, and 0.9.

PreSTIGE predicted EP pairs by pairing cell type-specific H3K4me1 signals with genes that are specifically expressed in each cell type across a panel of diverse cell types. The authors made two sets of predictions, high- and low-confidence sets. We downloaded the set of predicted EP pairs provided by the authors. For EP pairs in IMR90 cell, we used the web interface to the PreSTIGE method to make prediction, using H3K4me1 ChIP-Seq and RNA-Seq data from ENCODE.

We benchmarked the performance of various methods on predicting genome-wide EP pairs using the three external datasets described above. We used each of the three external datasets as the gold-standard to construct ROC curves and compute F1 scores.

#### **Assumptions of statistical tests**

All statistical tests were performed using large sample sizes. Sample sizes were reported in figure legends. Other assumptions of specific tests such as normal distribution for t-test were tested to be satisfied before conducting the real tests. Therefore, the test results are robust with regard to underlying assumptions of the statistical tests.

## **Identification of CNC and CAC sites overlapping the predicted EP pairs**

We downloaded genome-wide peaks of CTCF and cohesin subunits (SMC3, RAD21, and STAG1) identified by ENCODE for five cell types (GM12878, H1 ESC, HepG2, K562, and MCF-7). We defined SMC3/STAG1 peaks or RAD21 peaks that do not overlap with a CTCF peak as CNC sites, otherwise CAC sites. The overlapping criterion is peak center-to-center distance less than half of the length of the longer peak. Afterwards, we overlapped the CNC and CAC sites with the predicted EP elements to determine the role of CNC and CAC sites in mediating EP interaction.

#### **Cell culture**

GM12878 (cat. no. GM12878) and K562 (cat. no. GM05372) cells were purchased from Coriell Institute for Medical Research. Cell lines were tested for mycoplasma contamination using ABI MycoSEQ mycoplasma detection assay (Applied Biosystems). GM12878 cells were grown in

RPMI 1640 medium (Gibco) supplemented with 15% Fetal Bovine Serum (FBS) (Gibco), penicillin (Invitrogen), streptomycin (Invitrogen). K562 cells were grown in RPMI 1640 medium (Gibco) supplemented with 10% Fetal Bovine Serum (FBS) (Gibco), penicillin (Invitrogen), streptomycin (Invitrogen). Cultures were seeded at a concentration of between 200,000 and 500,000 viable cells per mL. Medium was changed every 2-3 days depending on cell density. Cells were harvested at log phase for 3C-qPCR experiments.

## **Supplementary Figures**

**Fig. S1. Flow chart for the** selection of training set of EP pairs and training of the Random Forest classifier.



**Fig. S2. (A)** Boxplot of transcript levels of K562 promoters of the training set EP pairs. In comparison, expression levels of the same set of promoters in ten other cell types are shown. **(B)** Boxplots of transcript levels of selected MCF-7 promoters of training set EP pairs and the same set of promoters in ten other cell types are shown. **(C)** Boxplot of CSI-ANN prediction scores of selected K562 enhancers of the training set EP pairs. In comparison, CSI-ANN scores of the same set of enhancer sequences in ten other cell types are shown. **(D)** CSI-ANN prediction score of selected MCF-7 enhancers of the training set EP pairs. In comparison, CSI-ANN scores of the same set of enhancer sequences in ten other cell types are shown.



**Fig. S3. Distance distribution of positive training set EP pairs in (A)** K562 cell and **(B)** MCF-7 cell. Red lines are fitted probability density functions of geometric distributions. Goodness-offit p-values are shown in the figure.



**Fig. S4. Receiver operating characteristic curves for IM-PET trained using scrambled training data.** Correct EP links in the positive set was destroyed/randomized, i.e. pairing the same set of promoters in the original positive set with a set of random enhancers with matched spatial distribution and histone marks. We then used the trained RF classifiers to predict the real positive set of EP pairs. We used three types of training-testing schemes, 5-fold cross validation, train using K562 data and test using MCF-7 data, train using MCF-7 data and test using K562 data. By The AUC for all three experiments are around 0.5, suggesting that the true positive set pairs cannot be correctly predicted using randomized training data.



**Fig. S5. Receiver operating characteristic curves for IM-PET using different classifiers and human data.** RF4, random forest classifier using four features; RF2, random forest classifier using two features EPC and DIS; LR4, logistic regression classifier using four features; SVM4, support vector machine classifier using four features.



**Fig. S6. Discriminative features and performance evaluation of the IM-PET algorithm applied to fruit fly datasets. (A)** Enhancer and target promoter activity profile correlation (EPC); **(B)** TF and target promoter expression correlation (TPC); **(C)** Co-evolution of enhancer and target promoter (COEV); **(D)** Distance constraint between enhancer and target promoter (DIS); **(E)** Receiver operating characteristic curve. P-values are based on one-sided Student's ttest. N= 831 for all tests. RF4, random forest classifier using four features; LR2, logistic regression classifier using two features as used in Ernst et al.; Nearest-promoter, the approach of assigning the promoter(s) nearest to an enhancer as its target(s).





**Fig. S7. 3C-qPCR validation at the** *DDX39B* **locus in GM12878 cell. (A)** Genome browser view of predicted EP pair. The following tracks are shown from top to bottom: 3C-qPCR primer positions for negative controls (blue) and test (red) interactions; Refseq gene and transcript IDs (black) of the locus being tested; p300 ChIP-Seq peak; DHS ChIP-Seq peak; H3K4me1 ChIP-Seq peak; H3K27me3 ChIP-Seq peak. **(B)** Calibrations to identify the linear range for qPCR on BAC clone DNA control; **(C)** Calibrations to identify the linear range for qPCR on 3C DNA template; **(D)** The 3C result confirms the interaction at *DDX39B.* The EP pair is predicted in both K562 cell and GM12878 cell.





**Fig. S8. 3C-qPCR validation at the** *CD53* **locus in GM12878 cell.** The EP pair is predicted in GM12878 cell but not K562 cell.



**Fig. S9. 3C-qPCR validation at the** *POU2AF1* **locus in GM12878 cell.** The EP pair is predicted in GM12878 cell but not K562 cell.



**Fig. S10. 3C-qPCR validation at the** *DDX39B* **locus in K562 cell.** The EP pair is predicted in both K562 cell and GM12878 cell.



**Figure S11. 3C-qPCR validation at the** *GTSF1* **locus in K562 cell.** The EP pair is predicted in K562 cell but not GM12878 cell.



**Fig. S12. 3C-qPCR validation at the** *PEAR1* **locus in K562 cell.** The EP pair is predicted in K562 cell but not GM12878 cell.

## **Fig. S13. Cumulative distributions of enhancers and EP pairs with decreasing degree of cell-type specificity.** Enhancers are predicted with 1% FDR cutoff. Given this set of enhancers, EP pairs were predicted at varied FDR cutoffs. P-values are for comparing EP pair and enhancer curves using KS test.



**Fig. S14. Example shadow enhancers. (A)** K562 cell; **(B)** MCF-7 cell. Interactions detected by ChIA-PET are depicted by pairs of boxes connected by a thin line. Boxes with darker shade indicate interactions with higher confidence.



**Fig. S15. Gene expression specificity of transcription factors with binding sites at mirrored CNC and CAC sites.** P-value is based on one-sided Student's t-test. N(CNC) = 60,306, N(CAC)  $= 13,320.$ 



**Fig. S16. Relative importance of features used in the IM-PET model.** Features were removed one at a time. Random Forest model was trained with the rest of the features and evaluated using different cross validation schemes. Train-K, Test-M: train with K562 positive and negative EP pairs and test MCF-7 positive and negative pairs. Train-M, Test-K, vice versa. AUC, area under the curve.



## **Supplementary Tables**

**Table S1. Overlap of predicted enhancers with other genomic marks for enhancers.** NA, ChIP-Seq data not available.



**Table S2. Performance of Random Forest models trained using different RF parameters and evaluated using different cross validation schemes**. Train-K, Test-M: train with K562 positive and negative EP pairs and test MCF-7 positive and negative pairs. Train-M, Test-K, vice versa. AUC, area under the curve.



**Table S3. List of qPCR primers used in the 3C-qPCR experiments.** Genomic coordinates for the center of enhancer and transcription start site are shown after the name of each test interaction, which is in the format of "cell type-target gene".





## **Table S4. List of BAC clones used in 3C-qPCR experiments.**





**Table S5. Gene ontology term enrichment analysis of genes regulated by shadow enhancers.** Top five enriched GO biological process terms are shown. Adjusted (Benjamini-Hochberg procedure) p-value cutoff is 0.05**.** Cell-type-specific GO terms are highlighted in blue.







**Table S6. Overlap of EP pairs with mirrored CNC and CAC sites**. P-values are based on Fisher's exact test.



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