Supplementary Materials

- **1. Supplementary Methods section**
- **2. Suppementary Table: Table S1**
- **3. Supplementary Figures: Figures S1, S2 and S3**

1. Supplementary Methods.

Participant Inclusion Criteria

The inclusion criteria for cognitively normal LLD subjects included persons with major depression $(n = 23)$, according to the SCID.^{[54](#page-6-0)} All participants had a GDS score of 10 or above, PSMS ≤ 6 and IADL \leq 9,^{[55](#page-6-1)} score above the education-adjusted cutoff on the LMII-DR (Delayed recall score > 8 for 16 or more years of education or score $>$ 4 for 8–15 years of education).^{[56](#page-6-2)}

Amnestic mild cognitive impairment (aMCI) ($n = 18$) was operationally defined according to the established criteria: (1) subjective report of cognitive decline; (2) objective cognitive impairment that includes scoring 1.5 SD below on memory measures; (3) intact ADLs and relatively preserved IADLs; and (4) no dementia. For meeting criteria for objective cognitive impairment, participants had to score below the education-adjusted cutoff on the LMII-DR (i.e., ≤ 8 for 16 or more years of education, and ≤ 4 for 8-15 years of education), and score below 1.5 SD below the mean on one or more subscales (one of the impairments had to be memory) of the Repeatable Battery for the Assessment of Neuropsychological Status (RBANS),^{[57](#page-6-3)} Behavioral Dyscontrol scale or the Boston Naming Test.

All participants diagnosed with aMCI who subsequently met criteria for clinically significant depression, according to SCID standards (major depression: $n = 12$; dysthymic disorder: $n = 1$), were included in the comorbid LLD and aMCI (aMCI-LLD) group (total $n = 13$).

The eligibility criteria for control subjects ($n = 25$) were similar to that used for the LLD-only group except these subjects could not meet criteria for depression.

30

Graph Theoretical Measurements

Small-world properties. To examine the graph theoretical properties of the 264 region of interest (ROI) brain functional networks, each individual cross-correlation matrix was first converted to an undirected and unweighted binary network (*G, i.e., graph*). The binary matrix was then thresholded over a range of thresholds using network cost (detail is shown below). In a given network, the *nodes* represent the brain regions, and *edges* represent the connections between pairs of brain regions. Like many naturally occurring networks in the economic, social, and biological systems, the human brain is a complex network that behaves like a small-world network. [58](#page-6-4) Watts and Strogatz first proposed that the shortest path length (*L*: shortest distance between a pair of nodes) and clustering coefficient (*C*: number of edges passing through a node) could be used to quantify a network's small-world properties.[16](#page-4-0) A network's small-worldness (*σ*) can then be characterized as the ratio between absolute clustering coefficient (*γ = Creal/Crandom*) and absolute path length (*λ = Lreal/Lrandom*). A small-world-like network will have *γ > 1*, and *λ ≈ 1.* [16,](#page-4-0) [59](#page-6-5)

Network cost. A network property, *cost*, was utilized to threshold against the topological measurements because of its close association with information transfer efficiencies in a given network. [17,](#page-4-1) [60,](#page-6-6) [61](#page-6-7)

$$
Cost = \frac{2K}{N(N-1)}
$$

Where *K* and *N* are the total number of edges and nodes in a network. Higher cost threshold will yield sparser network connectivity and lower cost threshold will yield denser connections. A range of *cost* (*0.05 < cost < 0.5*) was selected to ensure that all individual subnetworks sustained a complete graph as the graph started becoming fragmented as the cost threshold became lower.^{[17,](#page-4-1)} [60,](#page-6-6) [62](#page-7-0)

Network Efficiencies. More recently, Achard and Bullmore showed that human brain functional network behaved like an economical small-world network, which supports efficient parallel information transfer at a relatively low cost.^{[17](#page-4-1)} Furthermore, they demonstrated that aging altered the brain's functional network economic efficiencies. We employed network efficiency measures to investigate the abnormal changes among the brain networks of cognitively normal (CN), LLD, aMCI, and aMCI-LLD participants. The global efficiency (*EGlobal*), which primarily measures the information integration of the entire network, is defined as the inverse harmonic mean of the shortest path length.^{[15,](#page-4-2) [63](#page-7-1)}

$$
E_{Global} = \frac{1}{N(N-1)} \sum_{i \neq j \in G} \frac{1}{L_{ij}}
$$

Where *Lij* is the shortest path length between node *i* and node *j.* The local efficiency (*ELocal*), which measures the information segregation of the network, is defined as the average of all subnetworks in the network. [15,](#page-4-2) [63](#page-7-1)

$$
E_{Local} = \frac{1}{N_{G_i}(N_{G_i} - 1)} \sum_{j,k \in G_i} \frac{1}{L_{j,k}}
$$

The nodal efficiency (*ENodal*), which measures the regional parallel information transfer between a node and the rest of the network, is defined as the harmonic mean of the shortest path length between node *i* and all other nodes in the network. [15,](#page-4-2) [17](#page-4-1)

$$
E_{Nodal,i} = \frac{1}{N-1} \sum_{j \in G} \frac{1}{L_{i,j}}
$$

Betweenness centrality. We also measured the betweenness centrality, which is defined as the number of shortest paths connecting a given node, to characterize the brain functional network hub nodes. [15,](#page-4-2) [64](#page-7-2)

$$
B_i = \sum_{j \neq i, k \neq i} \frac{\eta_{jk}(i)}{\eta_{jk}}
$$

Where *ηjk* is the total number of shortest paths between node *j* and *k* and *ηjk(i)* is the number of shortest paths that pass through node *i*.

Modularity. The human brain network is a combination of densely intraconnected modules (i.e. subnetworks) that are sparsely interconnected. To characterize brain functional network modular structure, we estimated the modularity (*Q*).

$$
Q = \frac{1}{l} \sum_{i,j \in N} (a_{ij} - \frac{\kappa_i \kappa_j}{l}) \delta_{m_i, m_j}
$$

Where *l* is the number of connected edges, a_{ij} is the connection status (1 if a link exist between *i* and *j* and 0 otherwise), *κ* is the degree (number of connected links) of a node, *mⁱ* is the module containing node *i, and* δ = 1 if m_i = m_j and 0 otherwise.^{[15,](#page-4-2) [18](#page-4-3)}

All of the graph theoretical properties and efficiency measurements were estimated using in-house written Matlab programs and Matlab functions provided by the Brain Connectivity Toolbox [\(www.brain-connectivity-toolbox.net\)](http://www.brain-connectivity-toolbox.net/).^{[15](#page-4-2)}

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2. Supplementary Tables

Abbreviations: CN, cognitively normal; LLD, late-life depression; aMCI, amnestic mild cognitive impairment; aMCI-LLD, late-life depression comorbid with amnestic mild cognitive impairment; PCC: posterior cingulate cortex, VMPFC: ventromedial prefrontal cortex, dPCC: dorsal PCC, IFG: inferior frontal gyrus, dACC: dorsal anterior cingulate cortex, MCC: middle cingulate cortex, STG: superior temporal gyrus, TPJ: temporoparietal junction, IPC: inferior parietal cortex, dACC: dorsal anterior cingulate cortex, ParaCG: paracentral gyrus; PreCG: precentral gyrus.

Note: The right rostral posterior cingulate cortex (PCC-rostral) was the only region presented as a hub in all four groups; VMPFC represented a hub only in CN group, and MCC was a hub for all patient groups.

3. Supplementary Figures

Figure S1. Anatomical node representation showing altered nodal efficiency. Gray circles represent uncorrected significant for *p* < 0.01 and black circles represent FDR corrected significant level for $q < 0.05$ and $p < 0.001$.

Abbreviations: CN, cognitively normal; LLD, late-life depression; aMCI, amnestic mild cognitive impairment; aMCI-LLD, late-life depression comorbid with amnestic mild cognitive impairment; dACC: dorsal anterior cingulate cortex, VMPFC: ventromedial prefrontal cortex, MTG: middle temporal gyrus, TP: temporal pole, MCC: middle cingulate cortex, PreCG: precentral gyrus, SFG: superior frontal gyrus, SPC: superior parietal cortex, Precu: precuneus.

Figure S2. Network hub anatomical organization of all four participant groups calculated as the normalized betweenness centrality larger than two standard deviations above the mean.

Abbreviations: CN, cognitively normal; LLD, late-life depression; aMCI, amnestic mild cognitive impairment; aMCI-LLD, late-life depression comorbid with amnestic mild cognitive impairment; PCC: posterior cingulate gyrus, VMPFC: ventral medial prefrontal cortex, dPCC: dorsal PCC, IFG: inferior frontal gyrus, dACC: dorsal anterior cingulate cortex, MCC: middle cingulate cortex, STG: superior temporal gyrus, TPJ: temporoparietal junction, IPC: inferior parietal cortex, PreCG: precentral gyrus.

Figure S3. Normalized betweenness centrality for the participant groups. Abbreviations: CN, cognitively normal; LLD, late-life depression; aMCI, amnestic mild cognitive impairment; aMCI-LLD, late-life depression comorbid with amnestic mild cognitive impairment.

Figure S1

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Figure S2.

Figure S3.

