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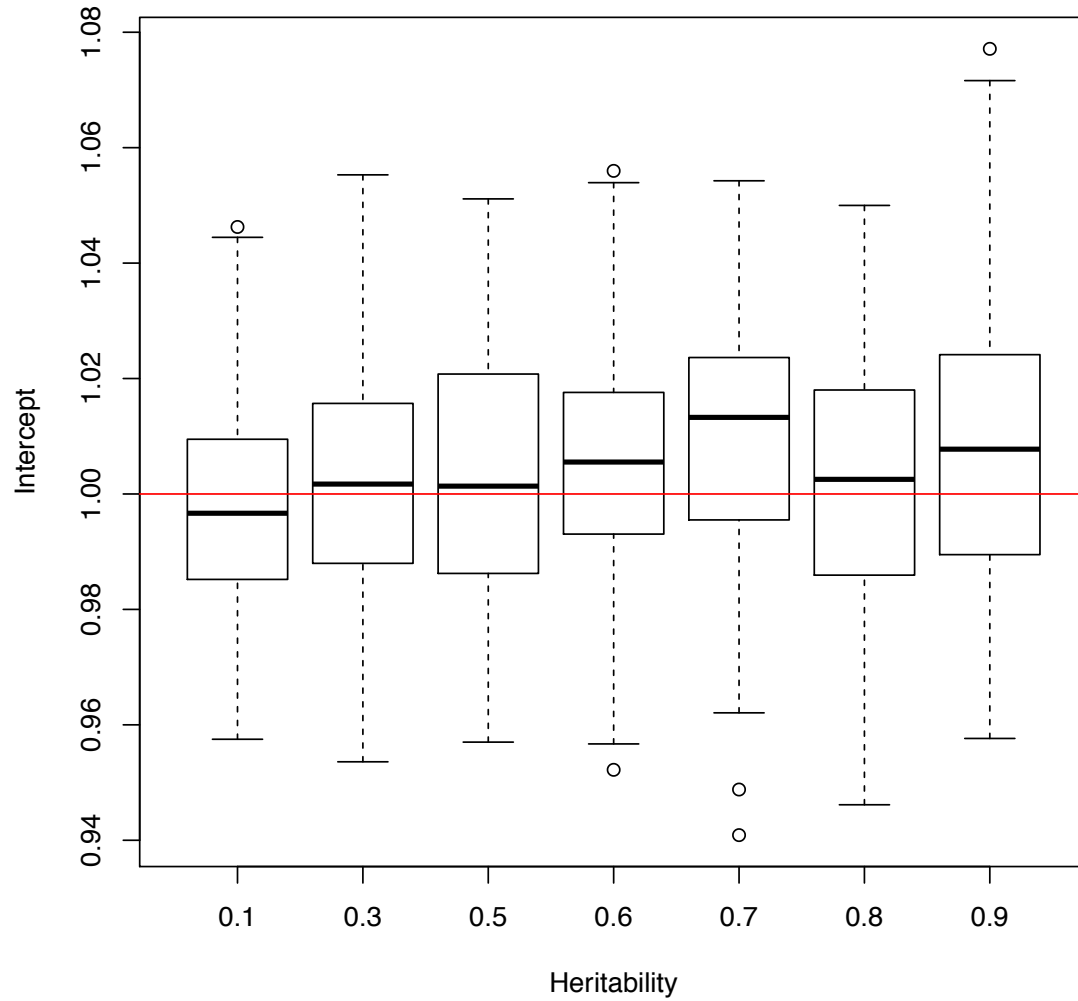
²⁰⁸Department of Clinical Medicine, University of Copenhagen, Copenhagen 2200, Denmark.

²⁰⁹Departments of Psychiatry and Human Genetics, University of Chicago, Chicago, Illinois 60637, USA.

²¹⁰University Hospital Marqués de Valdecilla, Instituto de Formación e Investigación Marqués de Valdecilla, University of Cantabria, E-39008 Santander, Spain

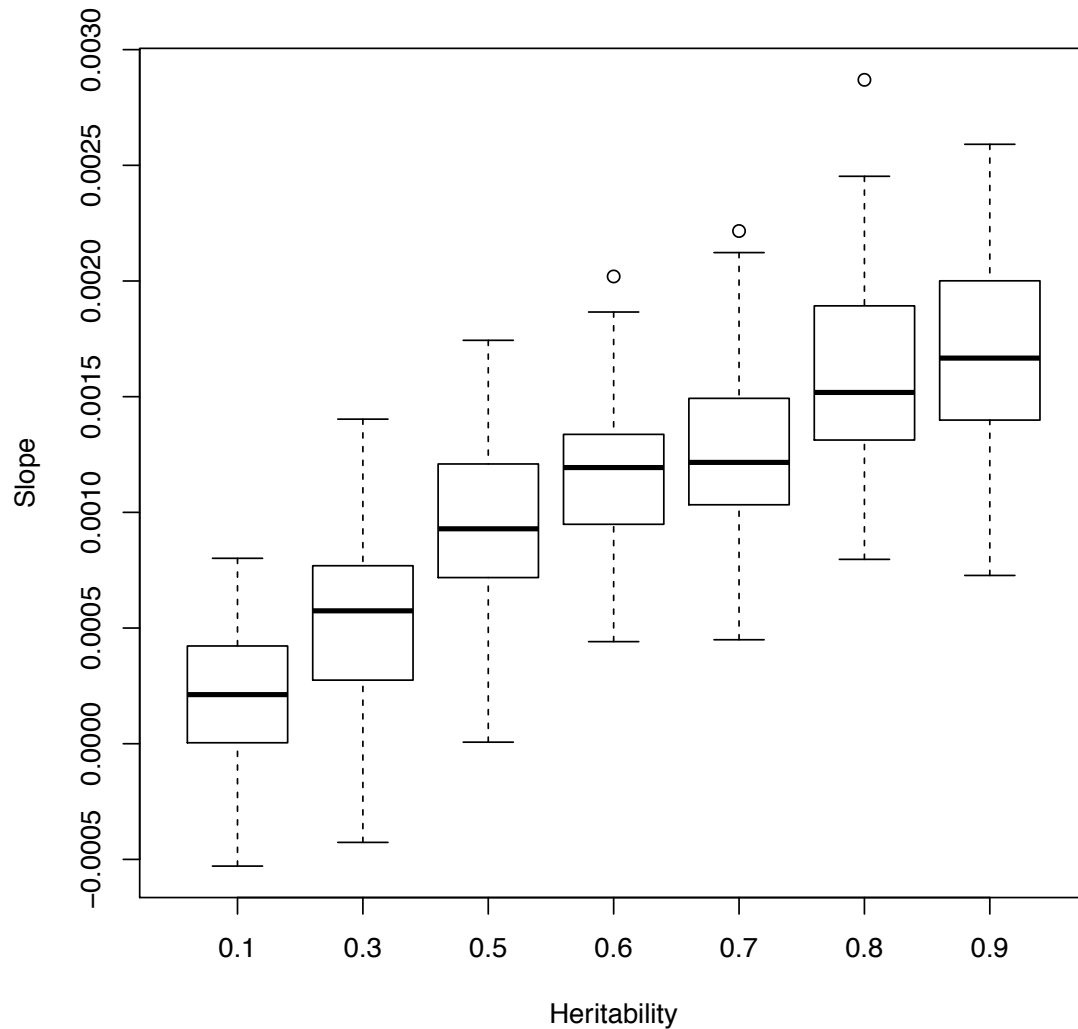
Supplemental Figures

Supplementary Figure 1: Intercepts from simulations with varying heritability



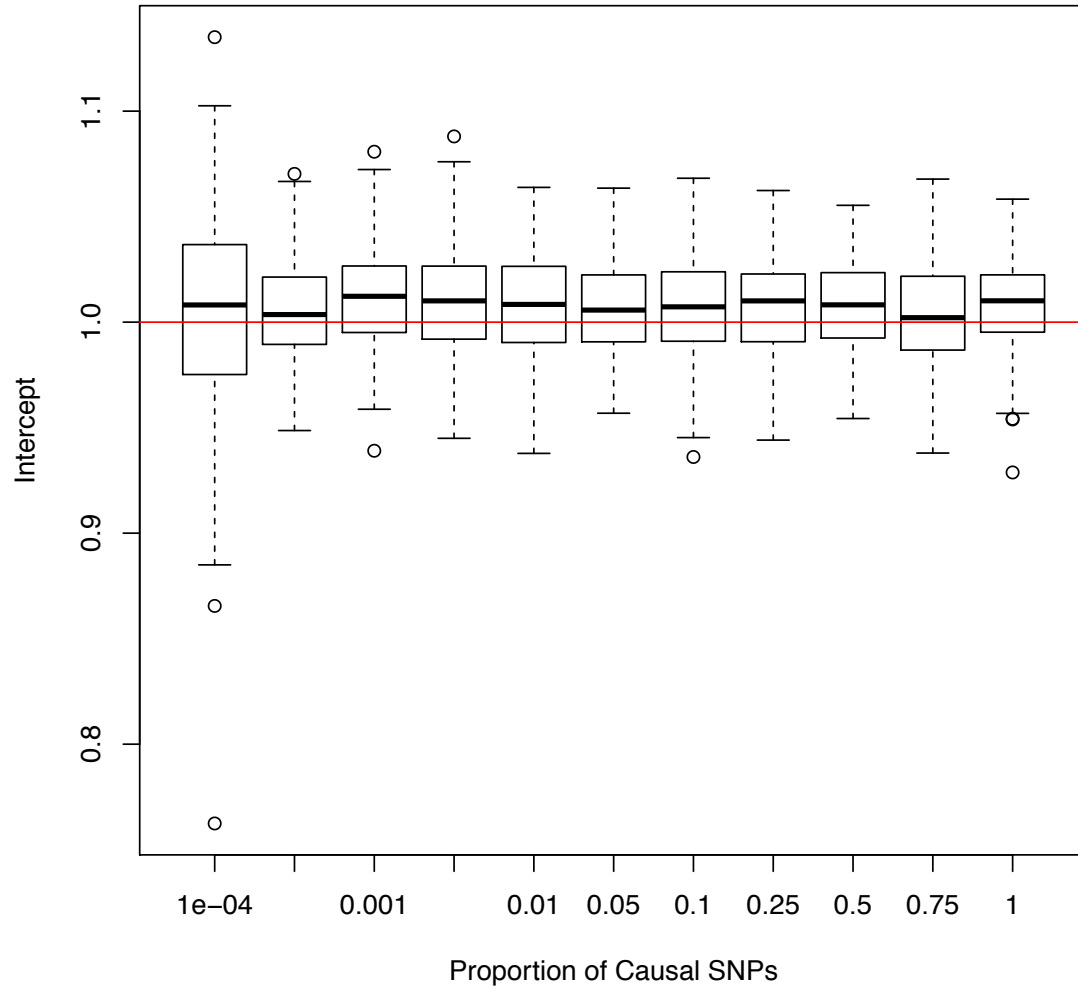
The x -axis displays different heritabilities specified for simulations, and the y -axis displays LD Score regression intercepts from 100 simulation replicates for each value of heritability. The red line shows the expected LD Score regression intercept in the absence of confounding bias. For all simulations, 1% of SNPs were causal.

Supplementary Figure 2: Slopes from simulations with varying heritability



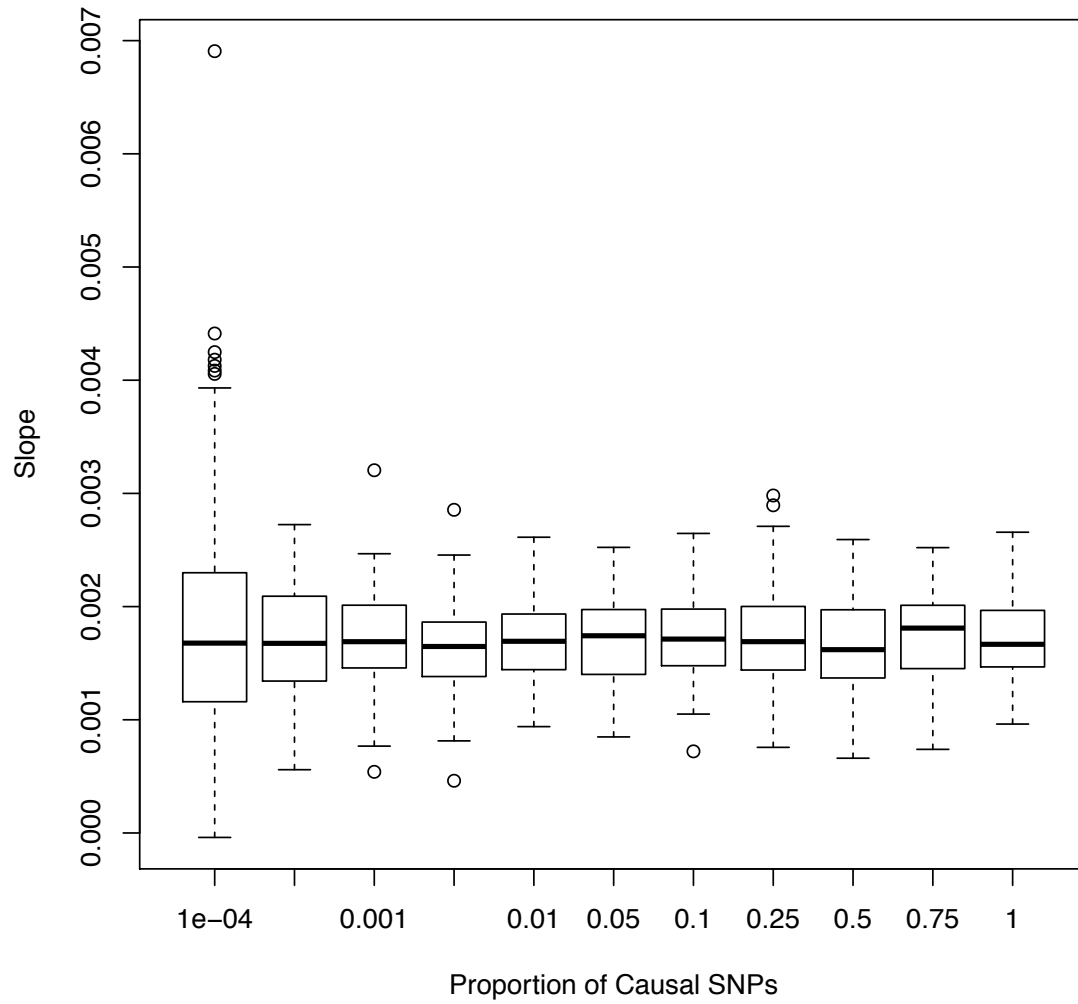
The x -axis displays different heritabilities specified for simulations, and the y -axis displays LD Score regression slopes from 100 simulation replicates for each value of heritability. For all simulations, 1% of SNPs were causal.

Supplementary Figure 3: Intercepts from simulations with various proportions of causal SNPs



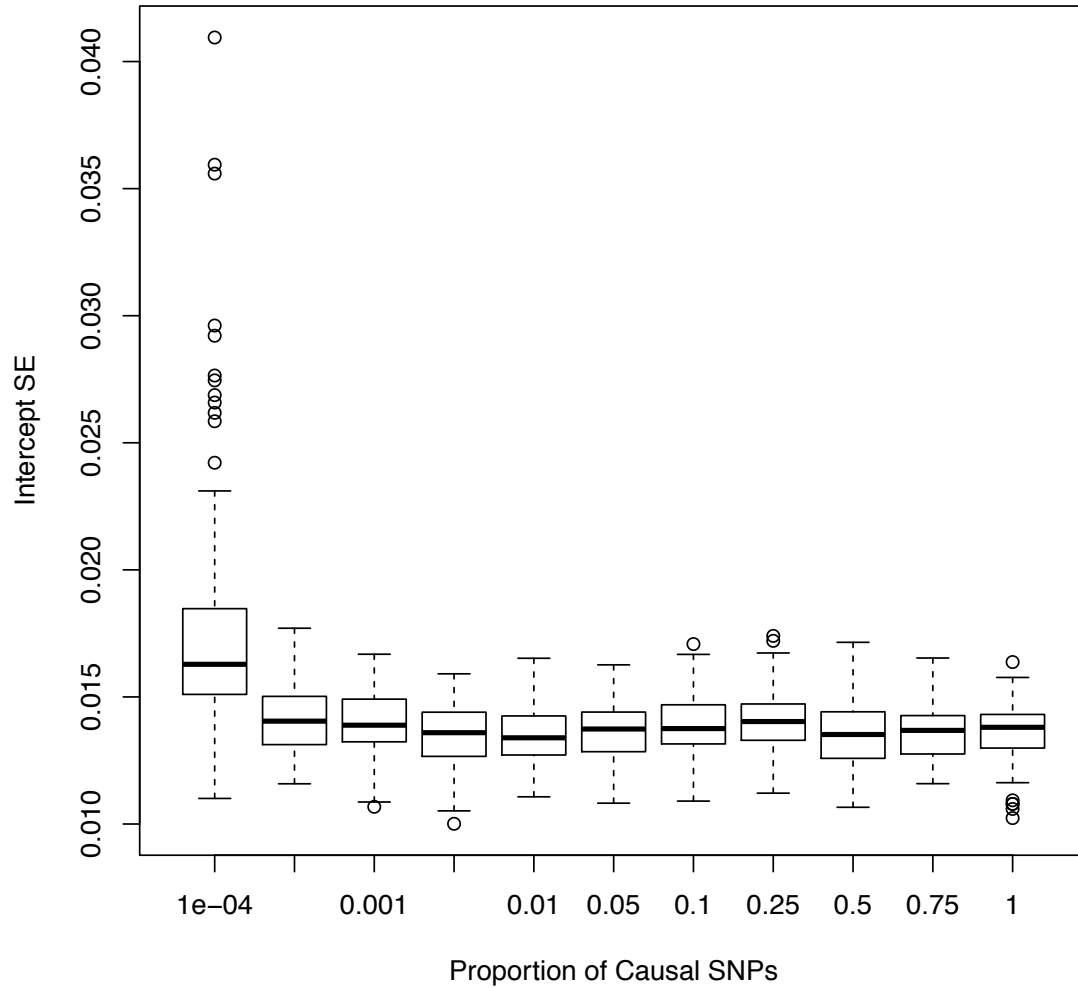
The x -axis displays different proportions of causal SNPs specified for simulations, and the y -axis displays LD Score regression intercepts from 100 simulation replicates for each value of the proportion of causal SNPs. For all simulations, the heritability was 0.9.

Supplementary Figure 4: Slopes from simulations with various proportions of causal SNPs



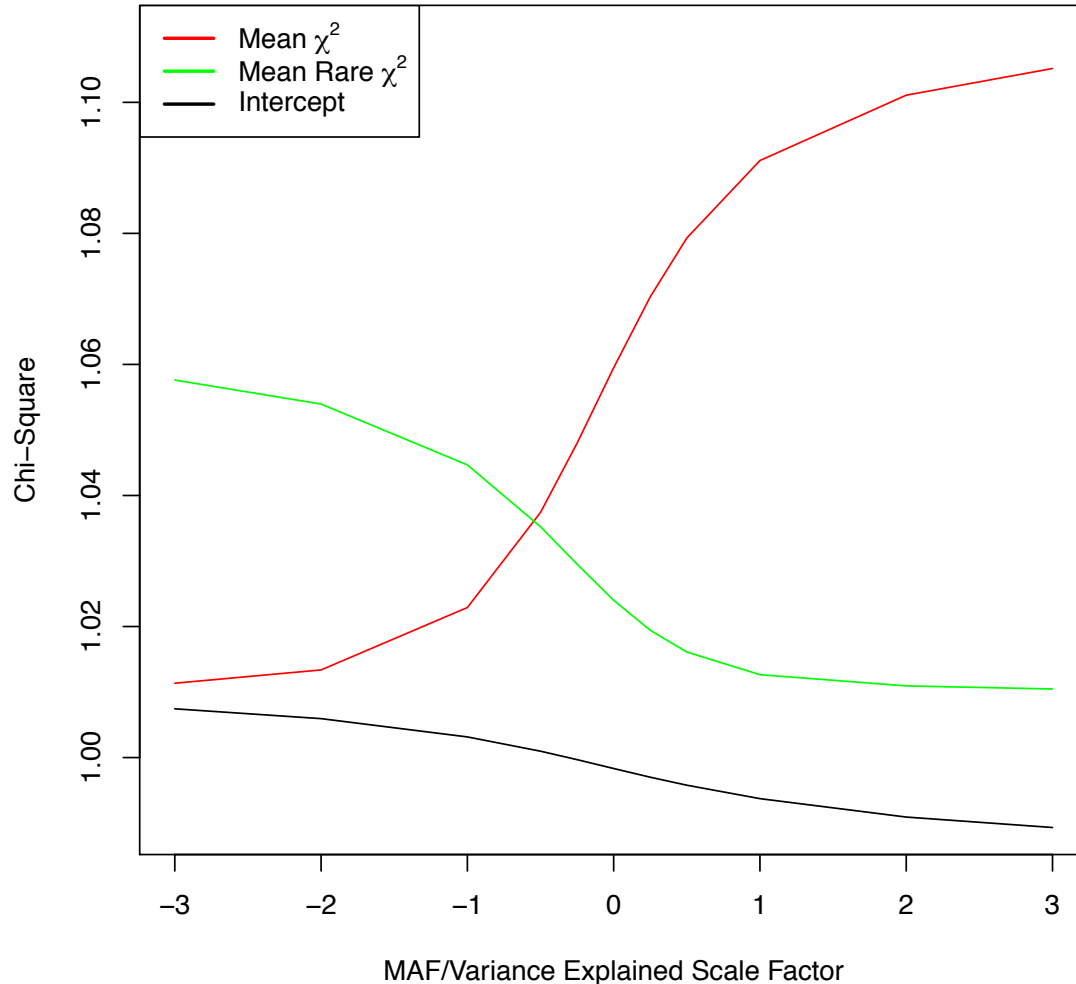
The x -axis displays different proportions of causal SNPs specified for simulations, and the y -axis displays LD Score regression slopes from 100 simulation replicates for each value of the proportion of causal SNPs. For all simulations, the heritability was 0.9.

Supplementary Figure 5: Estimated standard error from simulations with various proportions of causal SNPs



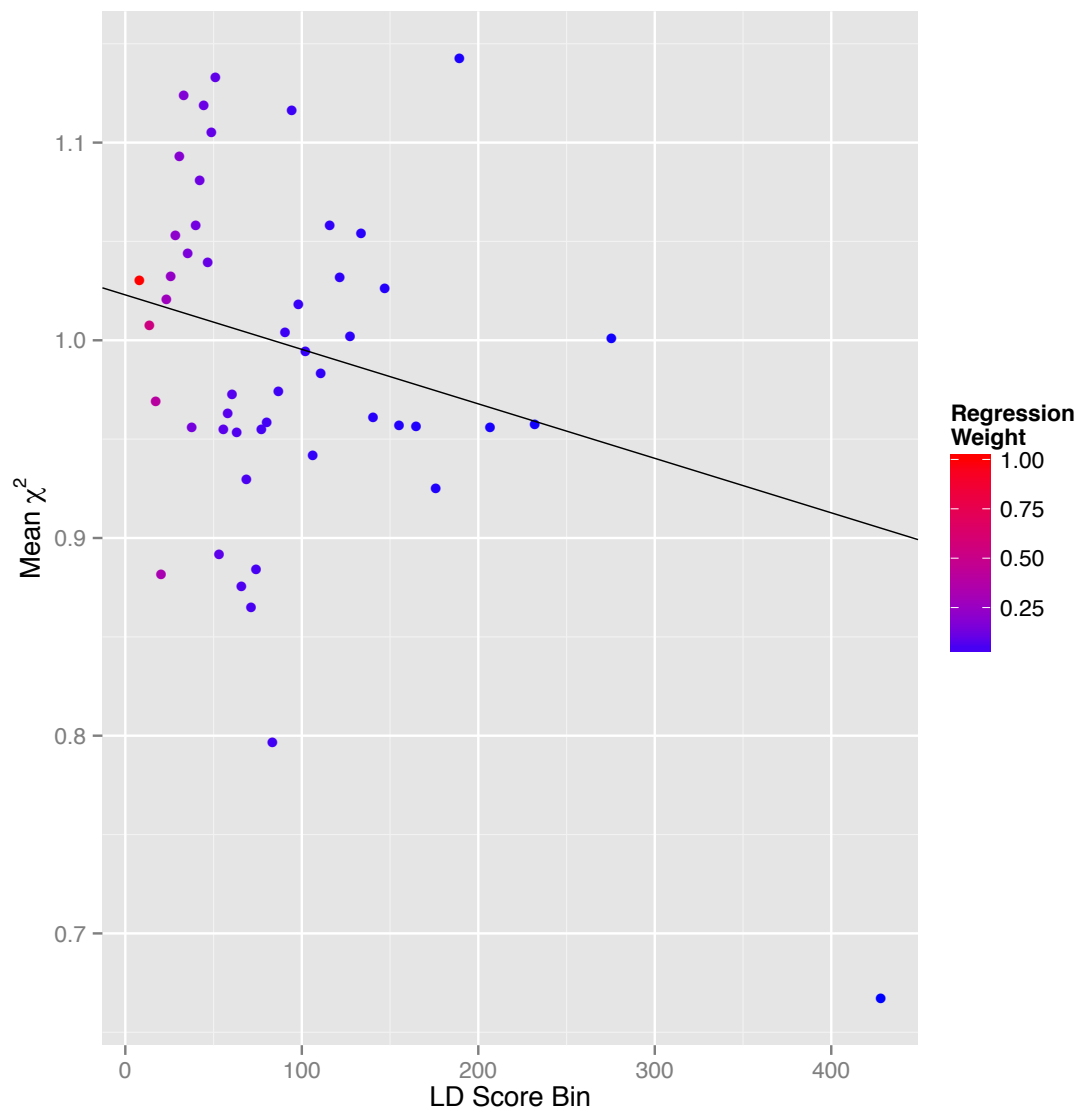
The x -axis displays different proportions of causal SNPs specified for simulations, and the y -axis displays block jackknife estimates of the standard error of the intercept from each of 100 simulation replicates for each proportion of causal SNPs. For all simulations, the heritability was 0.9.

Supplementary Figure 6: Simulations with frequency-dependent architecture



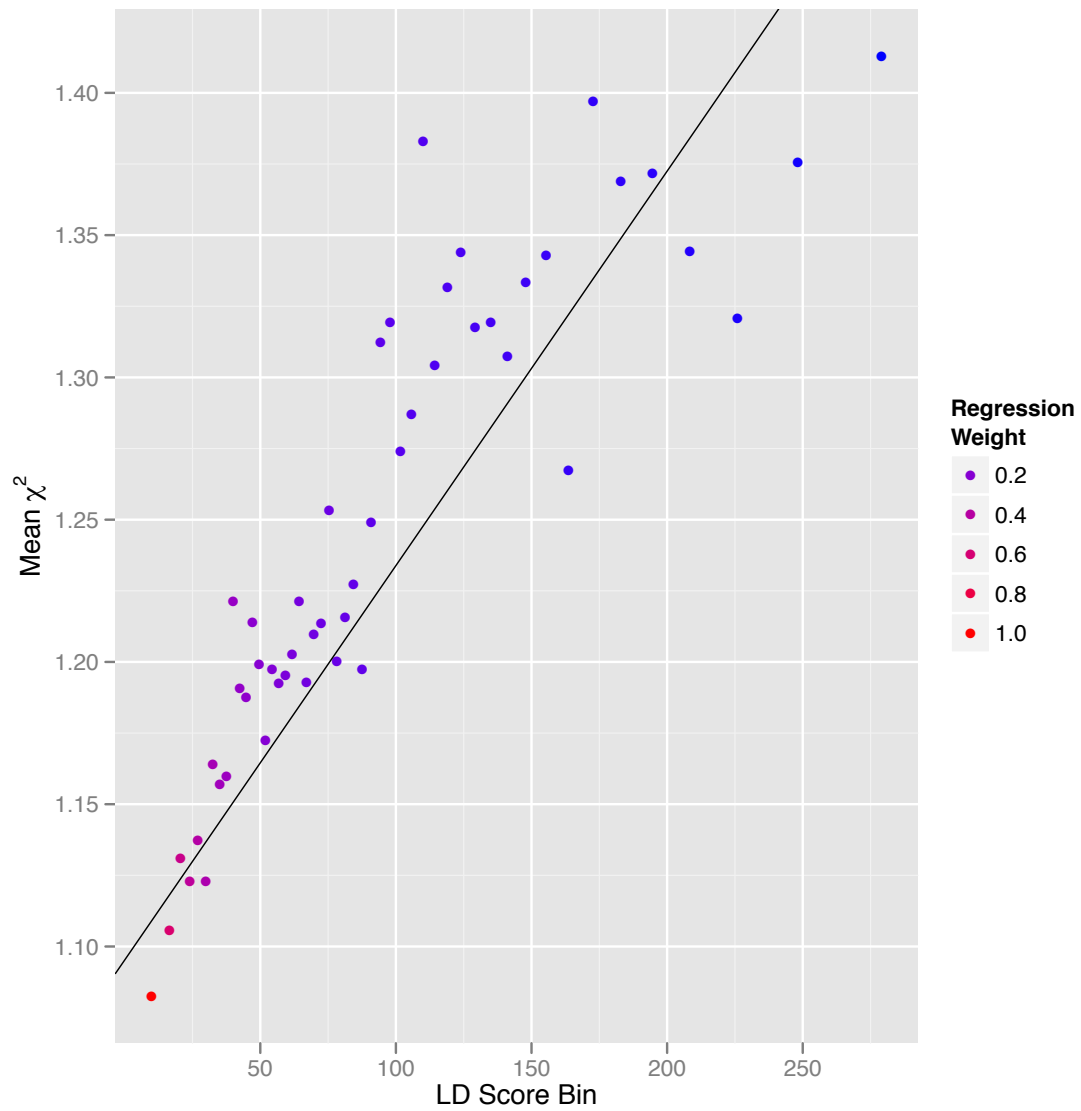
The x -axis describes the simulated relationship between minor allele frequency and effect size. Precisely, per-normalized genotype effects for 10,000 causal variants were drawn from $N(0, (p(1-p))^x)$, where p is MAF and x is the x -coordinate. To prevent singleton and doubleton variants from having extreme effects for large negative values of x , we drew the effect sizes for variants with MAF < 1% from $N(0, 0.0099^x)$. The red line is the mean χ^2 among the common HapMap 3⁴ variants retained for LD Score regression. The green line is the mean χ^2 among variants with MAF < 1%. The black line is the LD Score regression intercept. Each data point is the average across 10 simulation replicates with randomly chosen effects. Our model holds when $x=0$, which corresponds to moderate negative selection on the phenotype in question, similar to a typical disease phenotype. $x=1$ is an appropriate model for a selectively neutral phenotype. Values of x outside the range [0,1] represent extreme genetic architectures.

Supplementary Figure 7: Simulation where all causal variants are rare



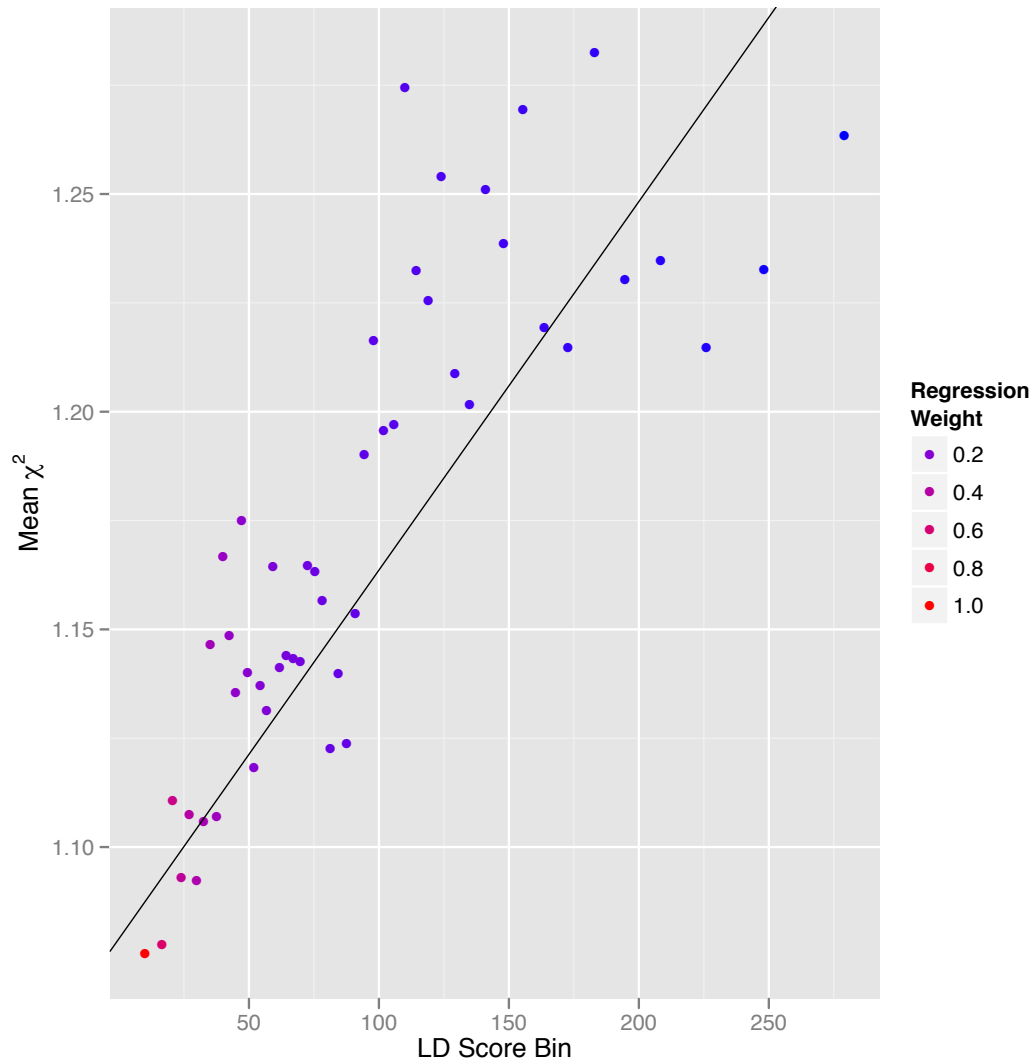
LD Score regression plot for a simulation with 1000 Swedish samples and $\sim 700,000$ SNPs on chromosome 1 where all causal variants had $MAF < 1\%$. Each point represents an LD Score quantile, where the x -coordinate of the point is the mean LD Score of variants in that quantile and the y -coordinate is the mean χ^2 of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line. The slope of the LD Score regression line is $-3.2E-4$, which is statistically significantly less than zero (block jackknife $p=0.013$).

Supplementary Figure 8a: LD Score plot for IBD



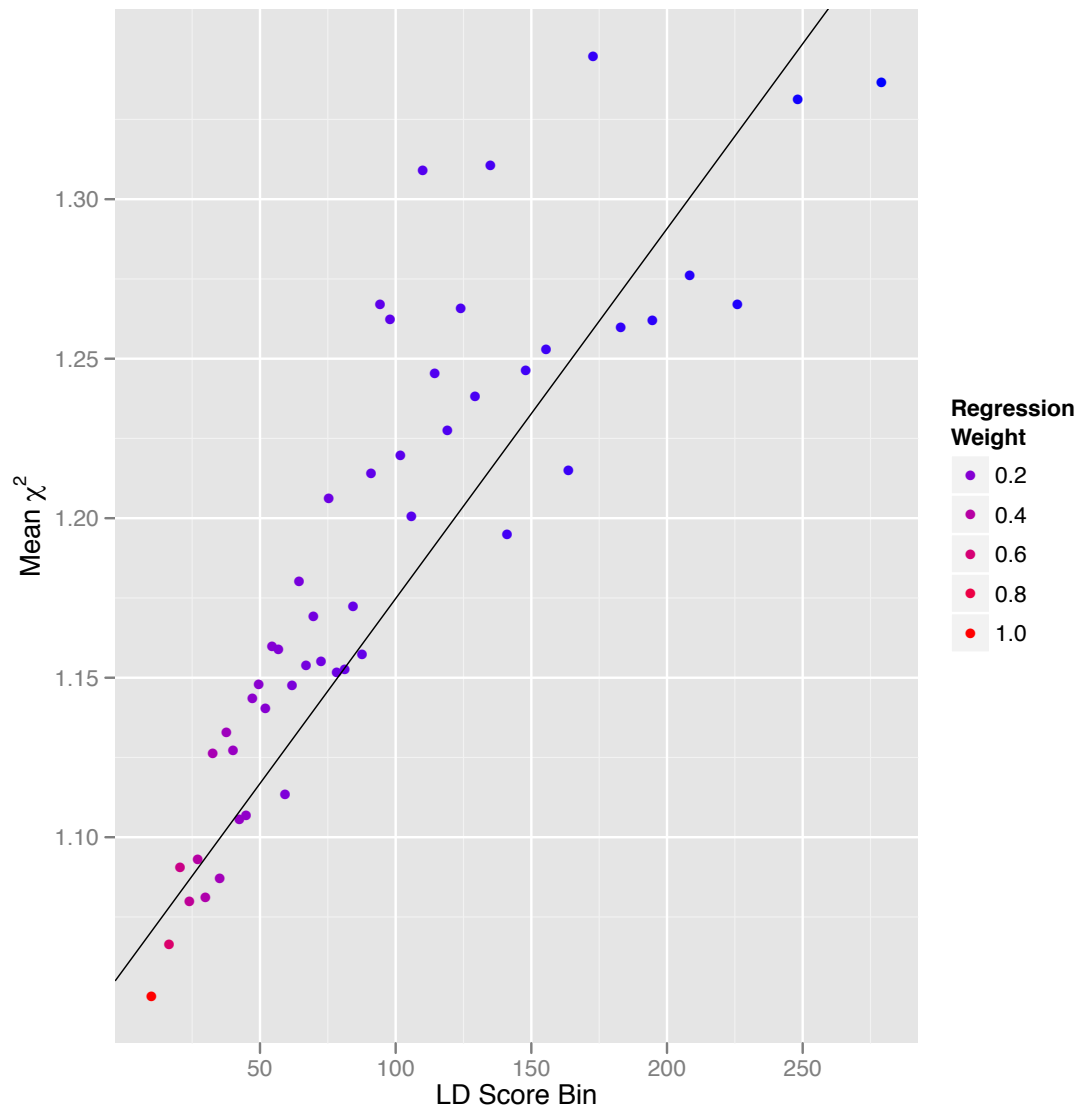
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8b: LD Score plot for Ulcerative Colitis



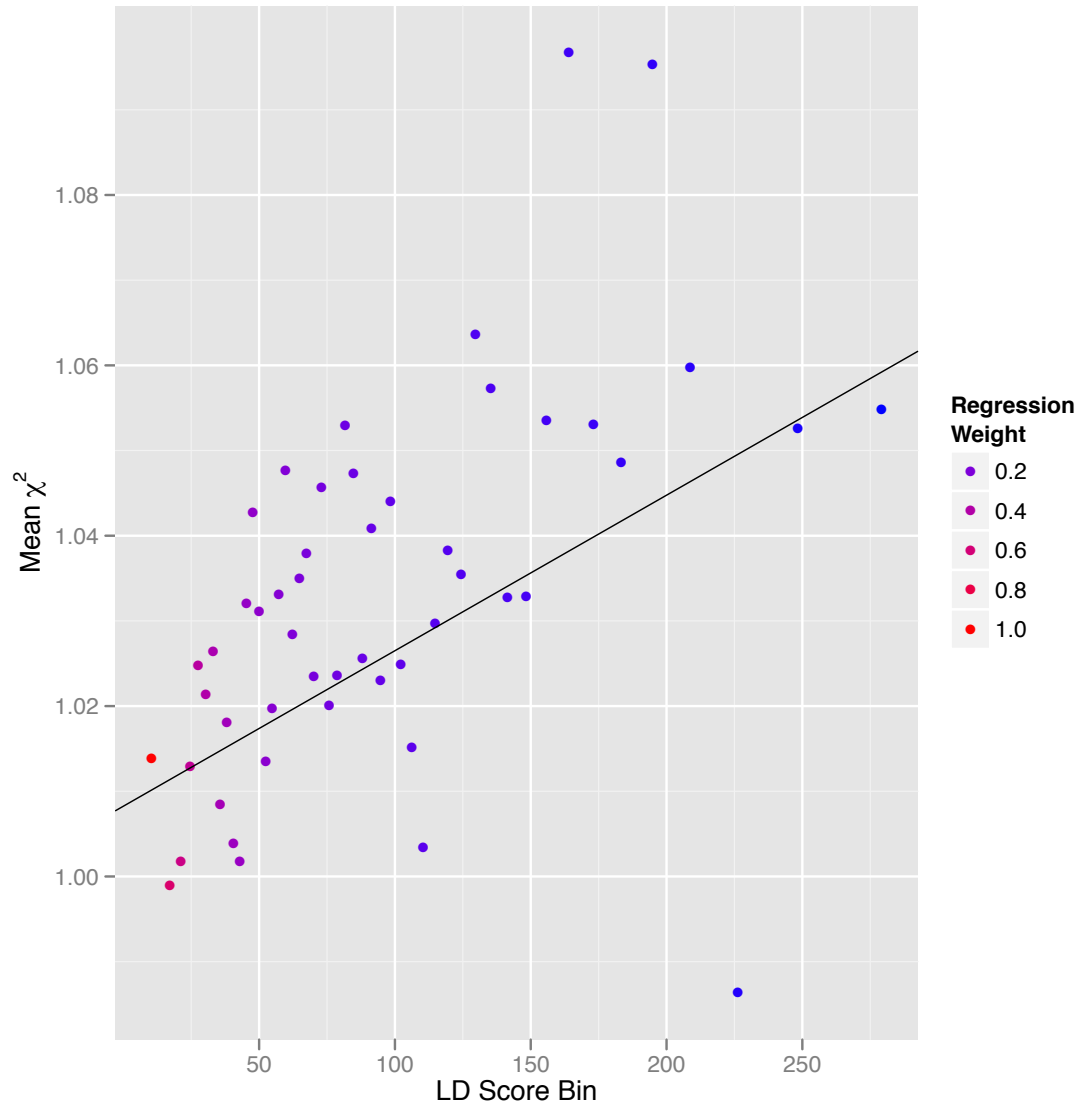
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8c: LD Score plot for Crohn's Disease



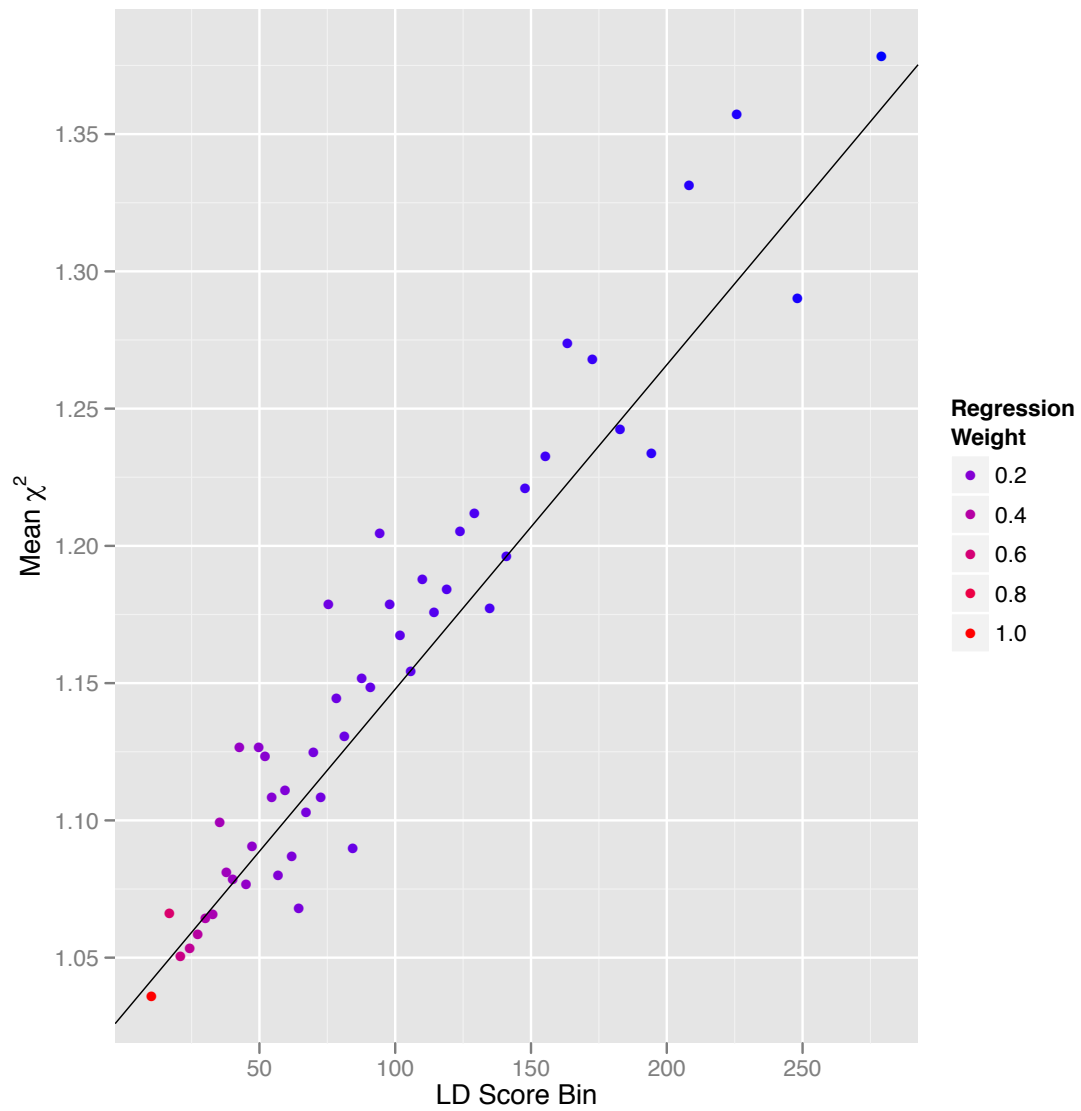
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8d: LD Score plot for ADHD



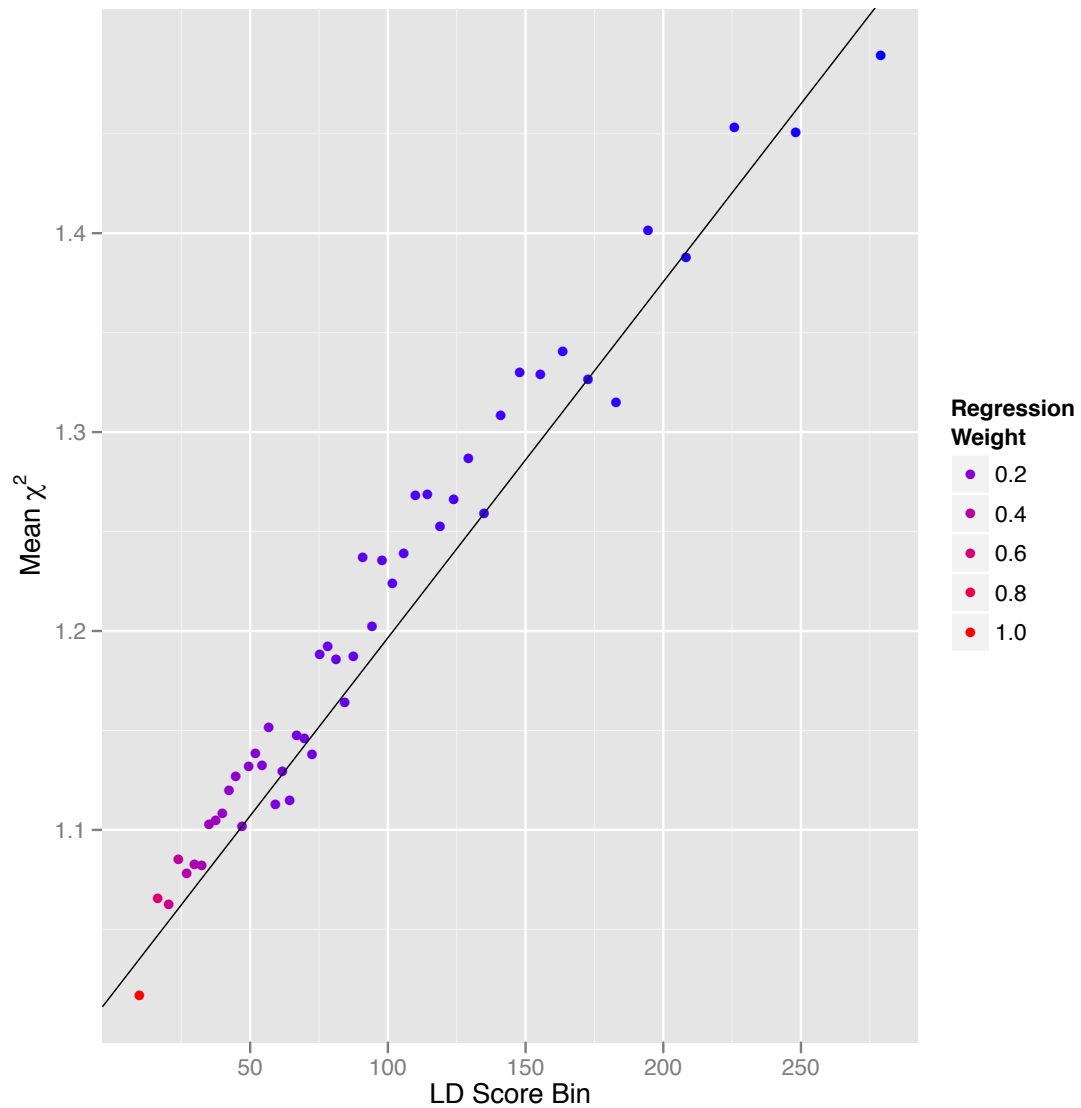
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8e: LD Score plot for Bipolar Disorder



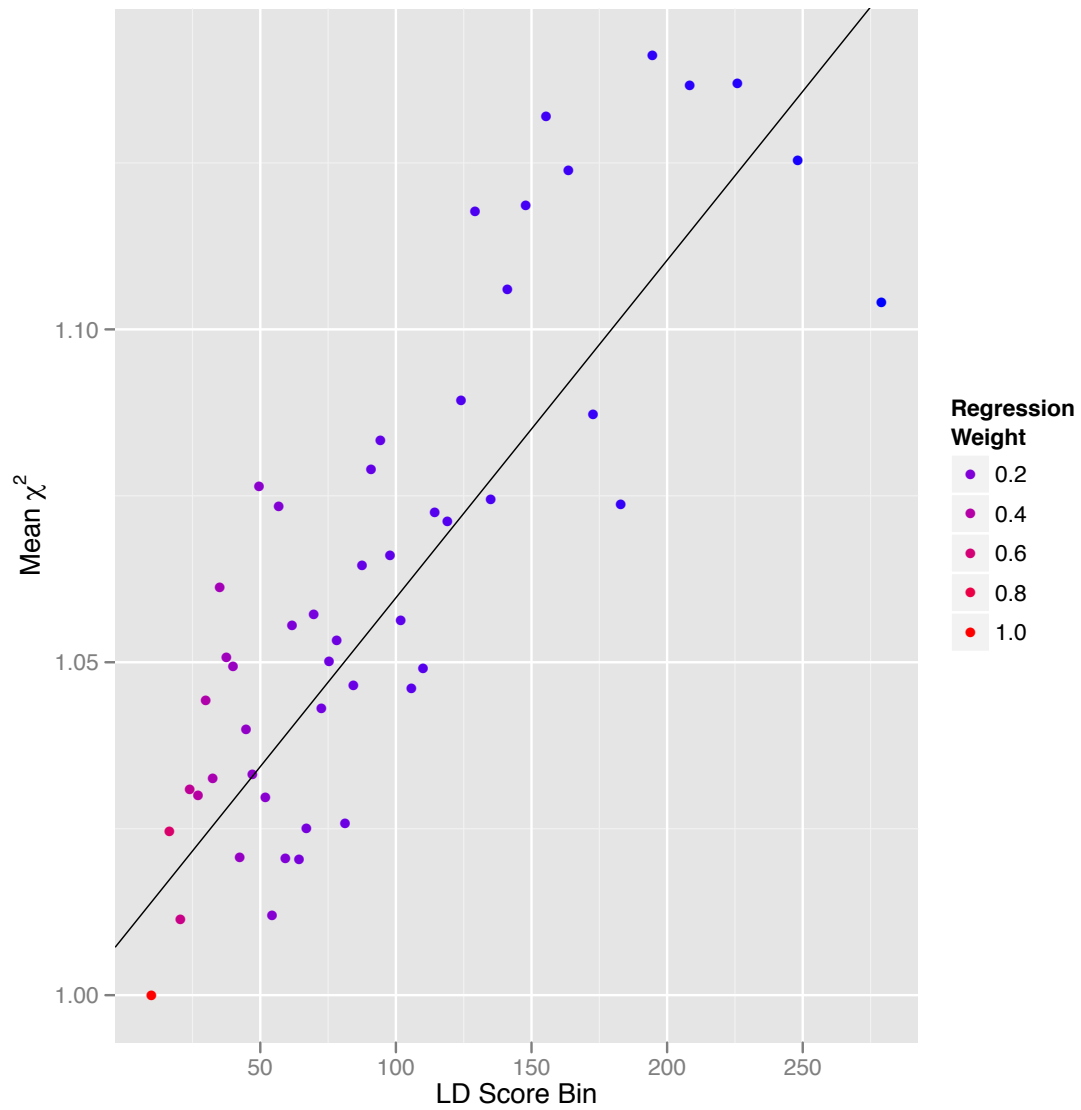
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8f: LD Score plot for PGC Cross-Disorder Analysis



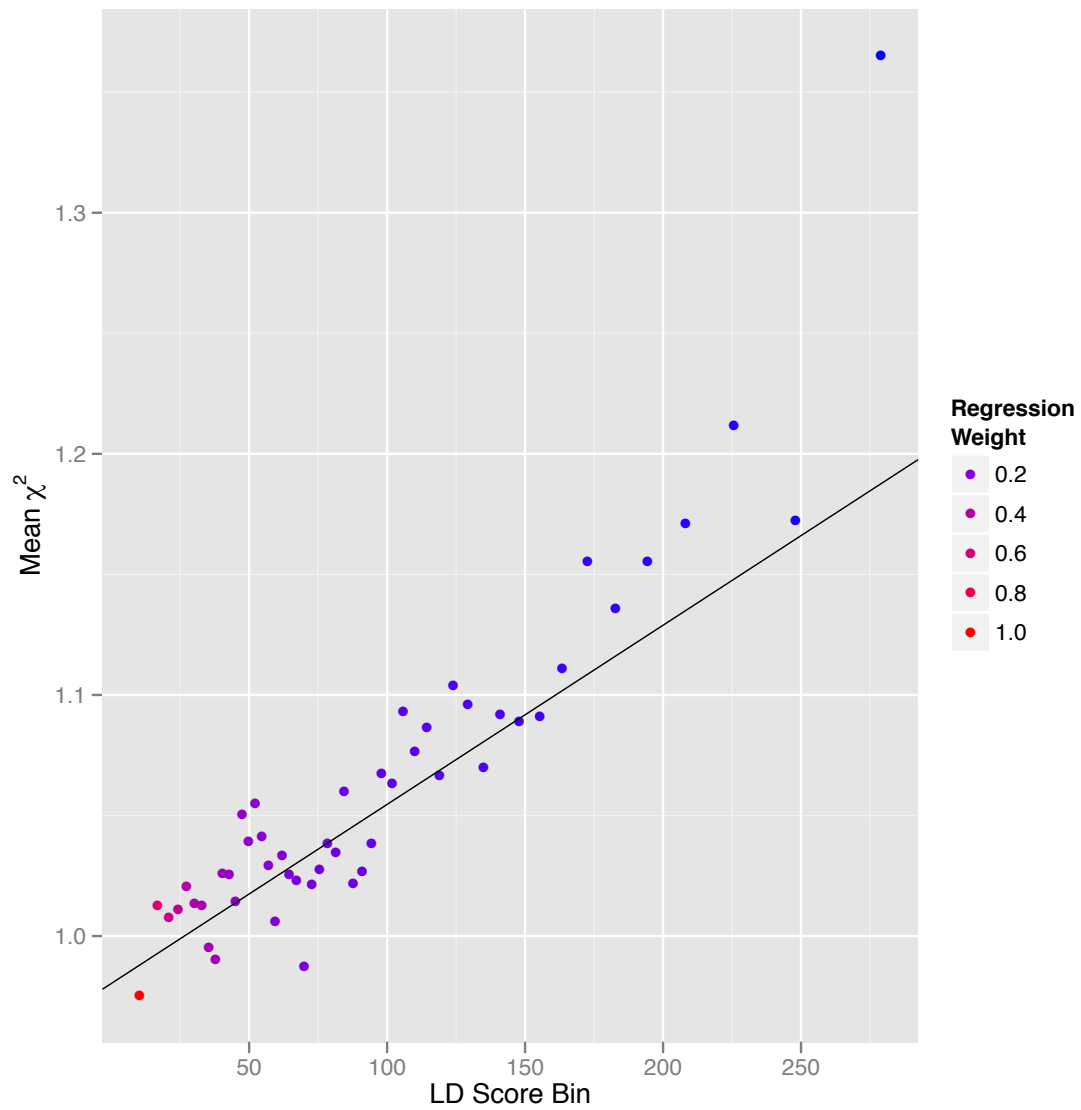
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8g: LD Score plot for Major Depression



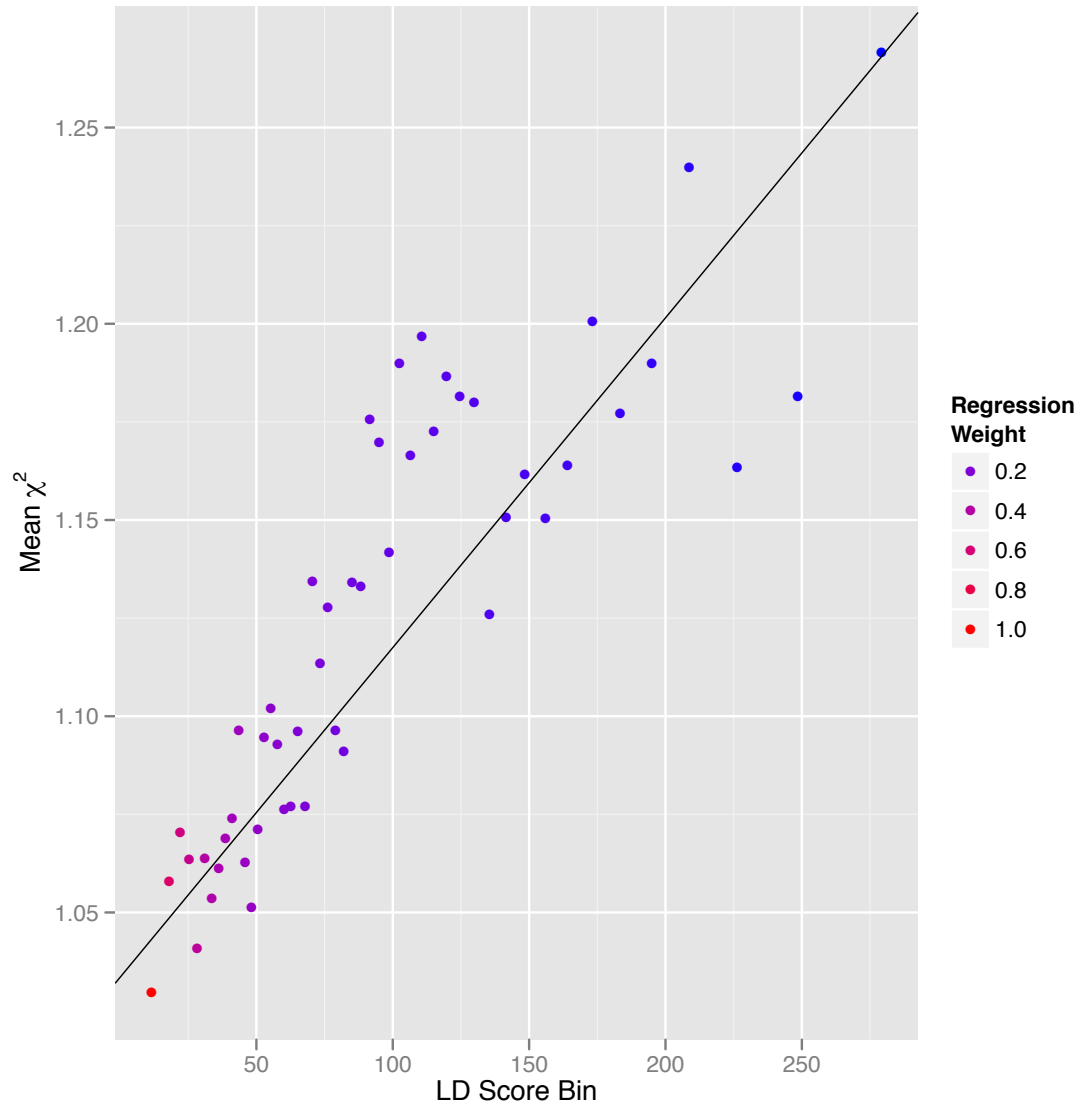
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8h: LD Score plot for Rheumatoid Arthritis



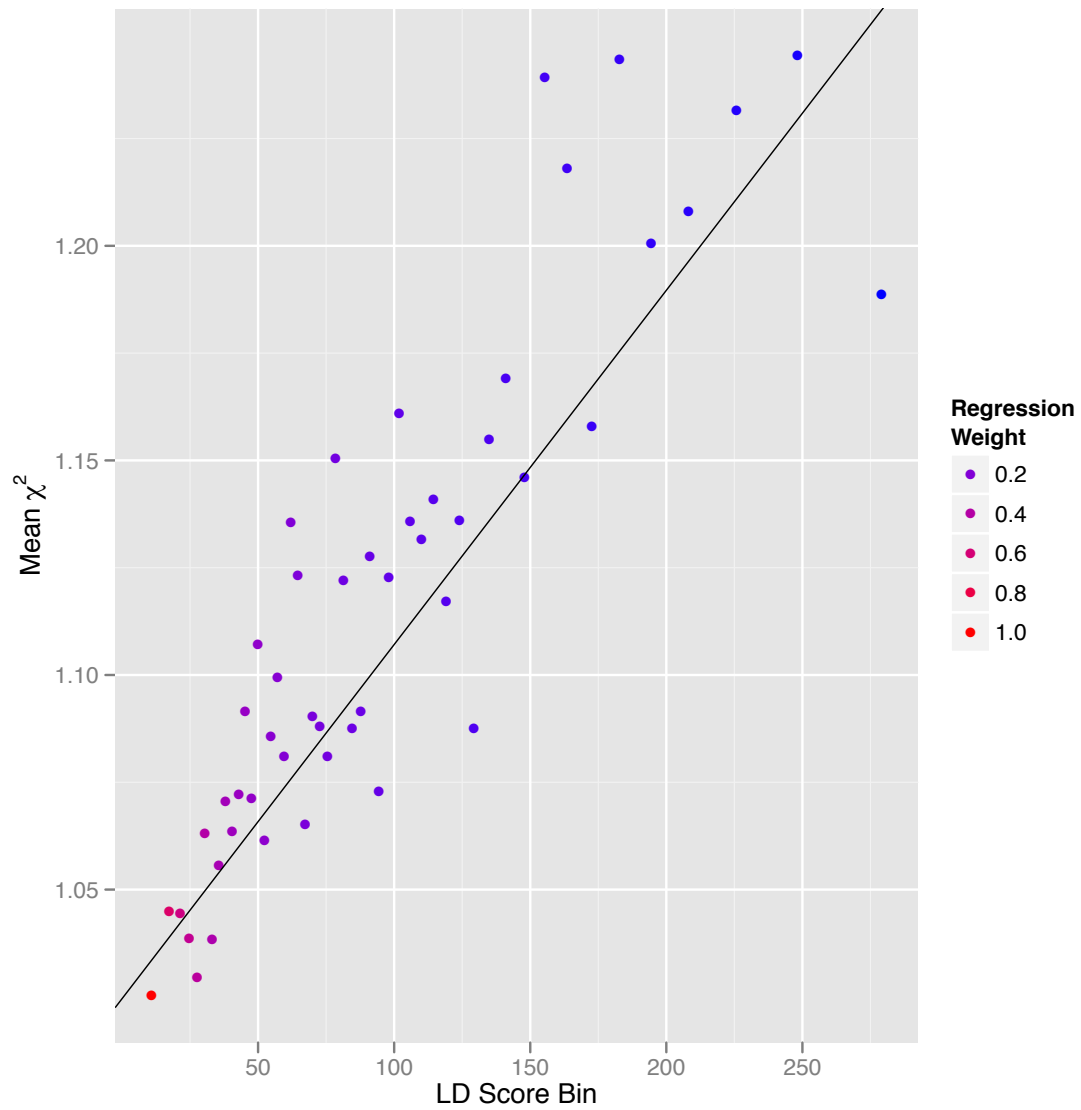
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8i: LD Score plot for Coronary Artery Disease



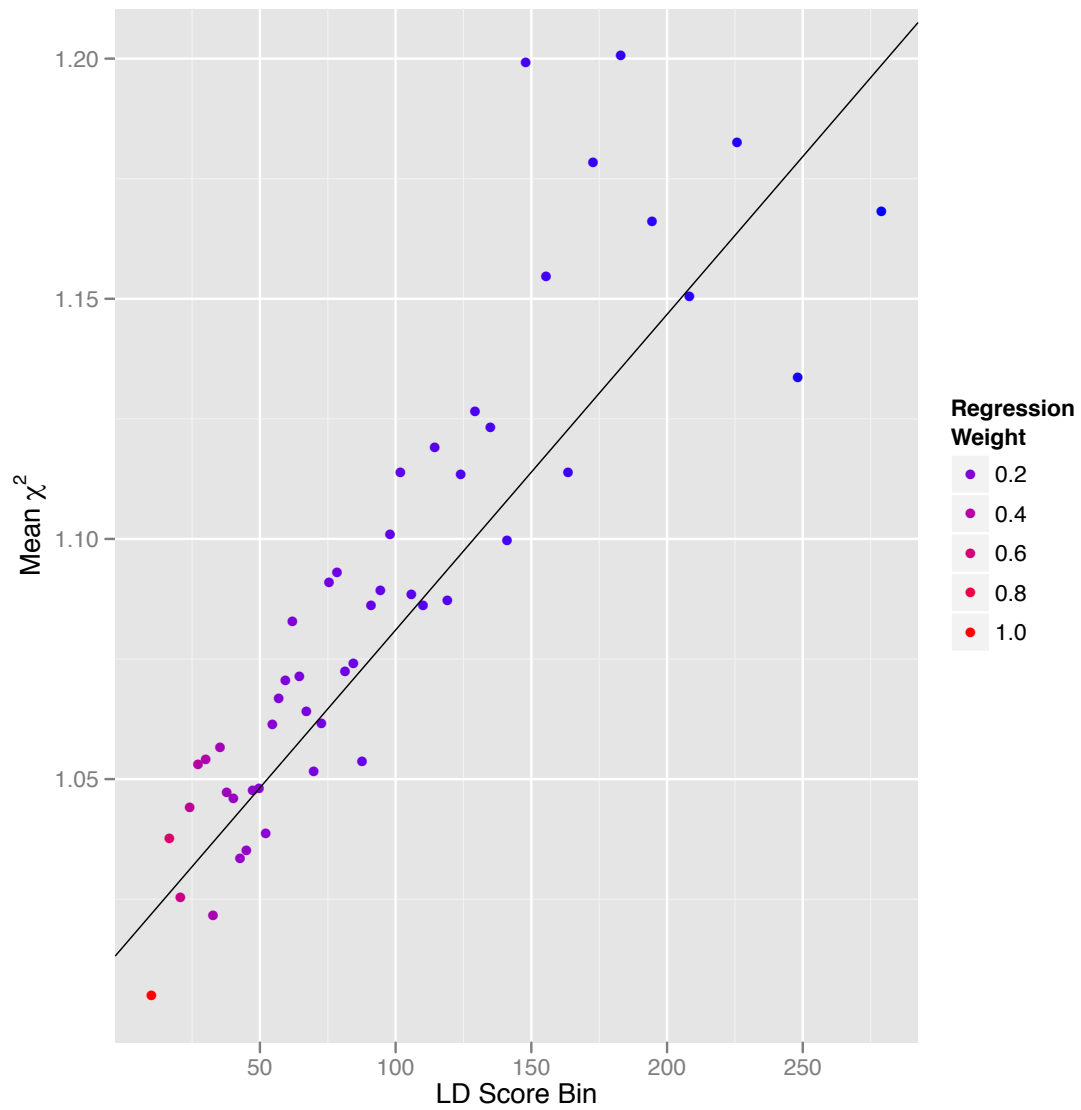
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8j: LD Score plot for Type-2 Diabetes



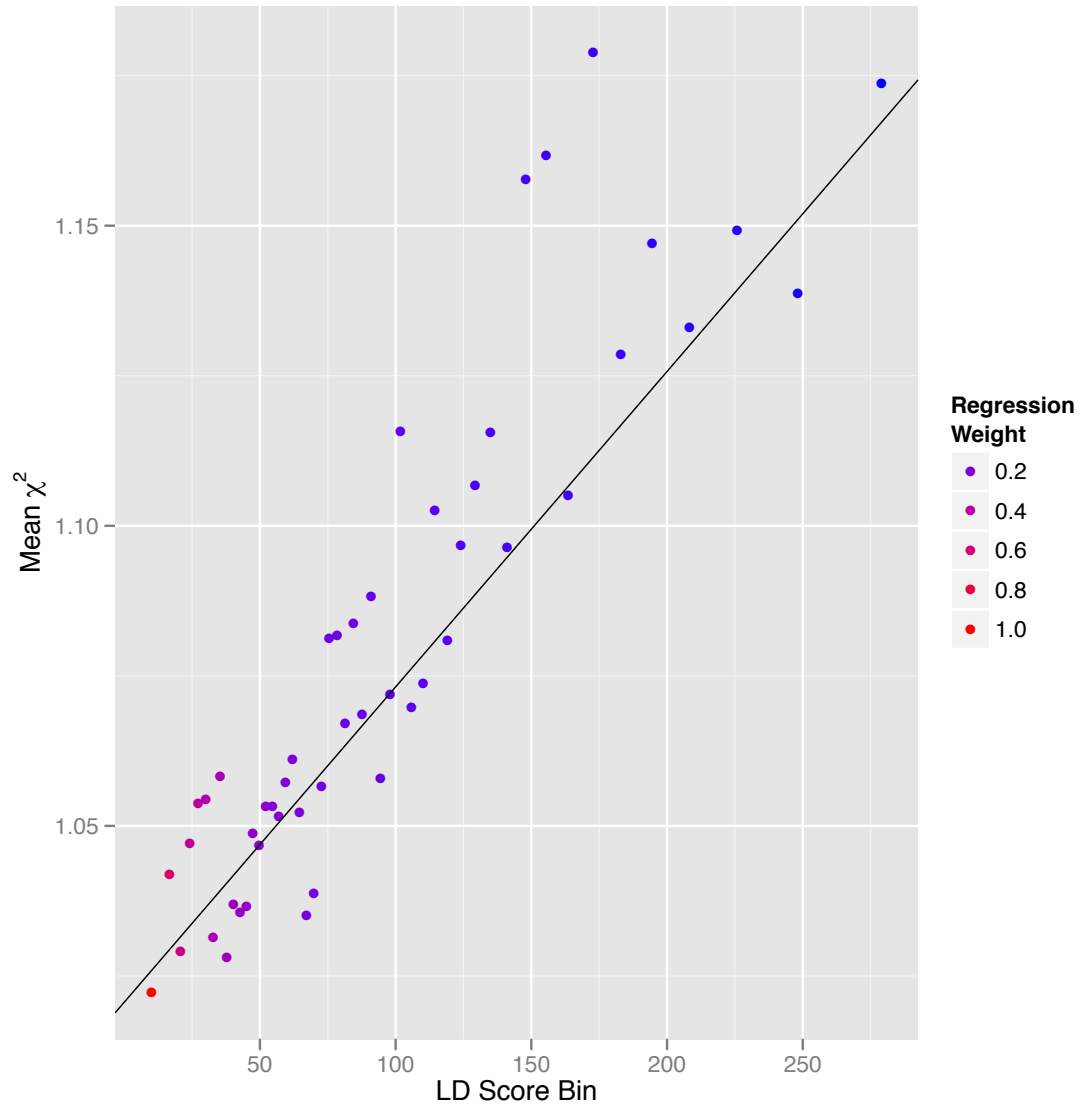
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8k: LD Score plot for BMI-Adjusted Fasting Insulin



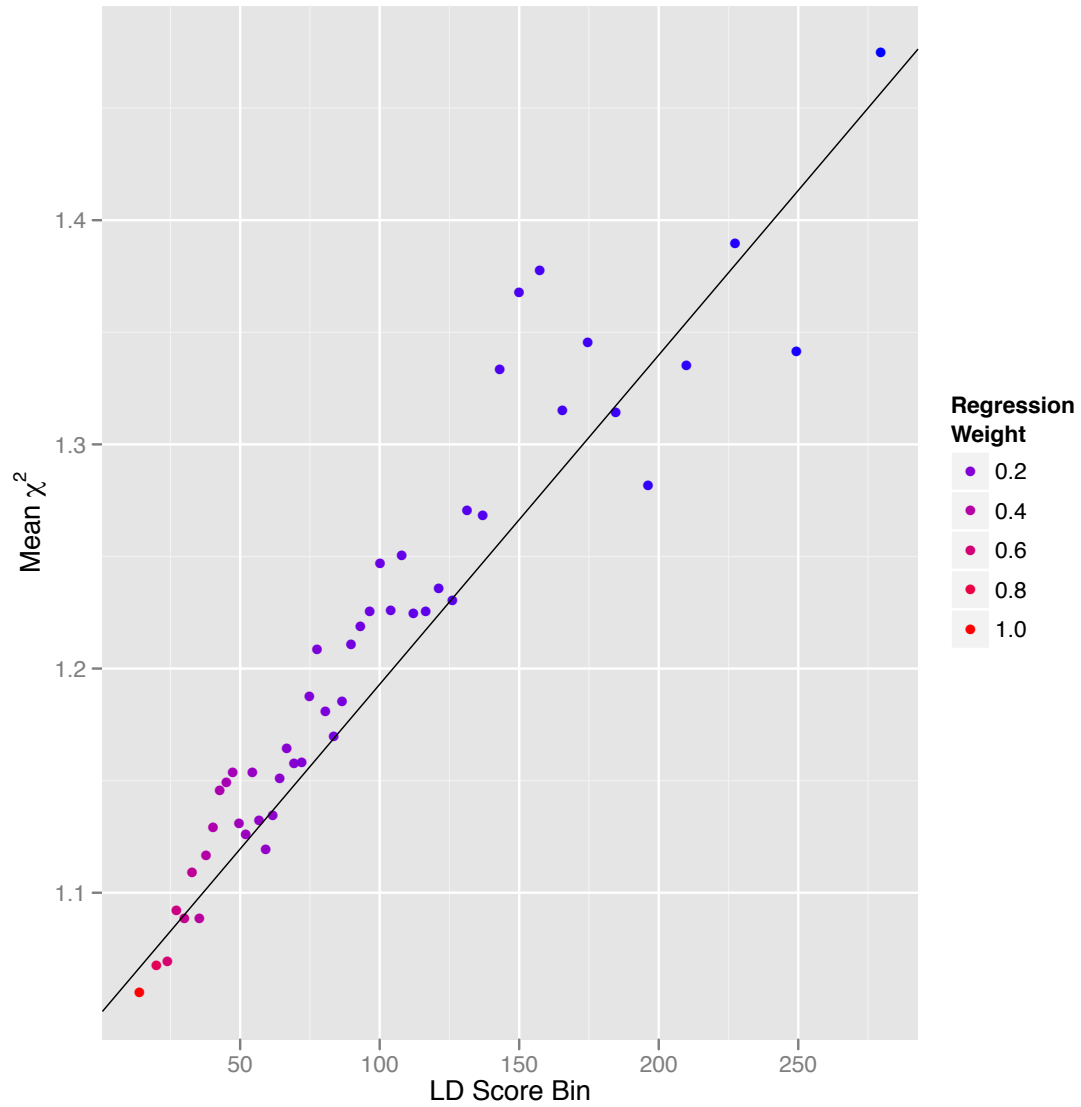
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8I: LD Score plot for Fasting Insulin



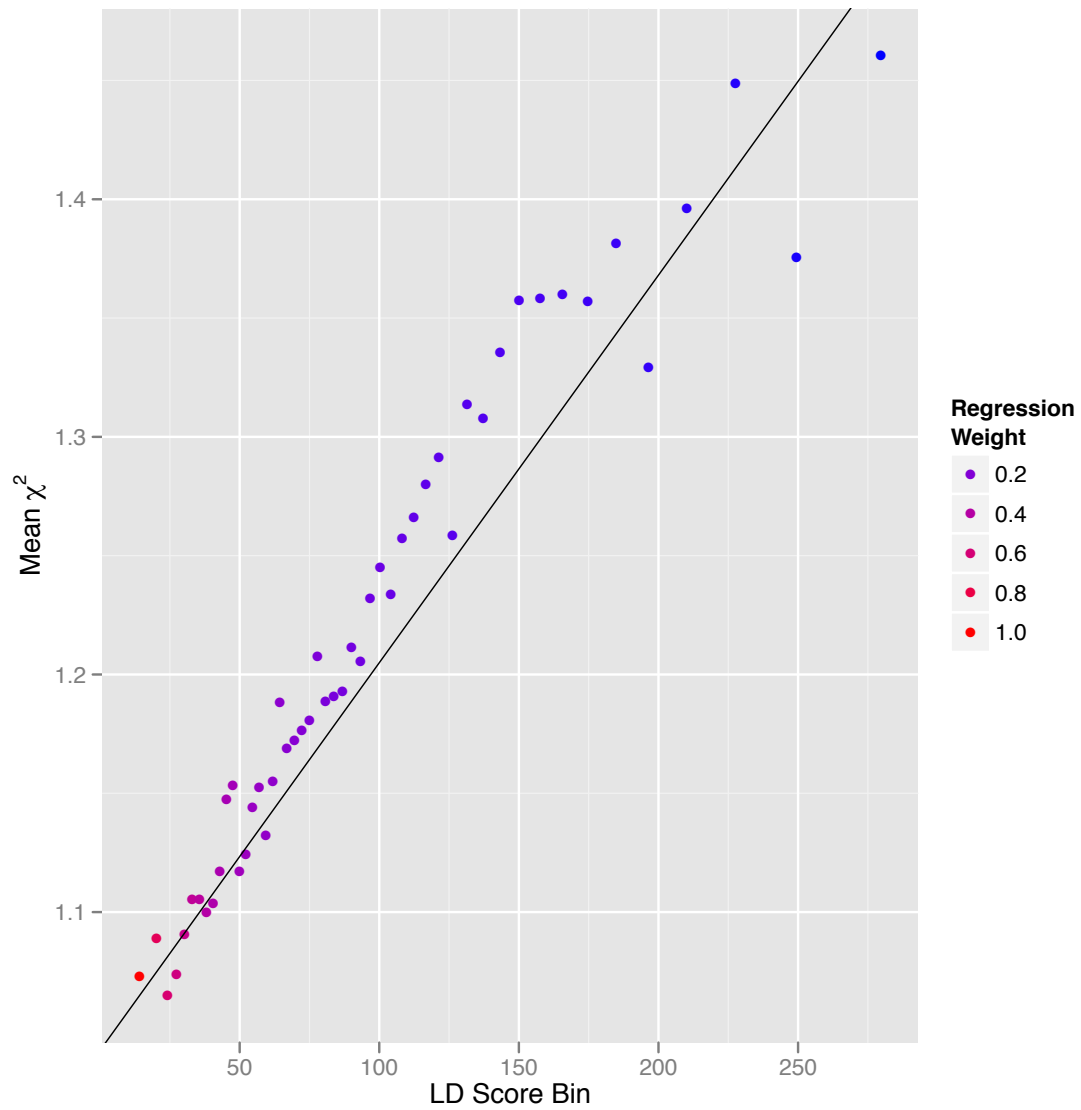
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8m: LD Score plot for College



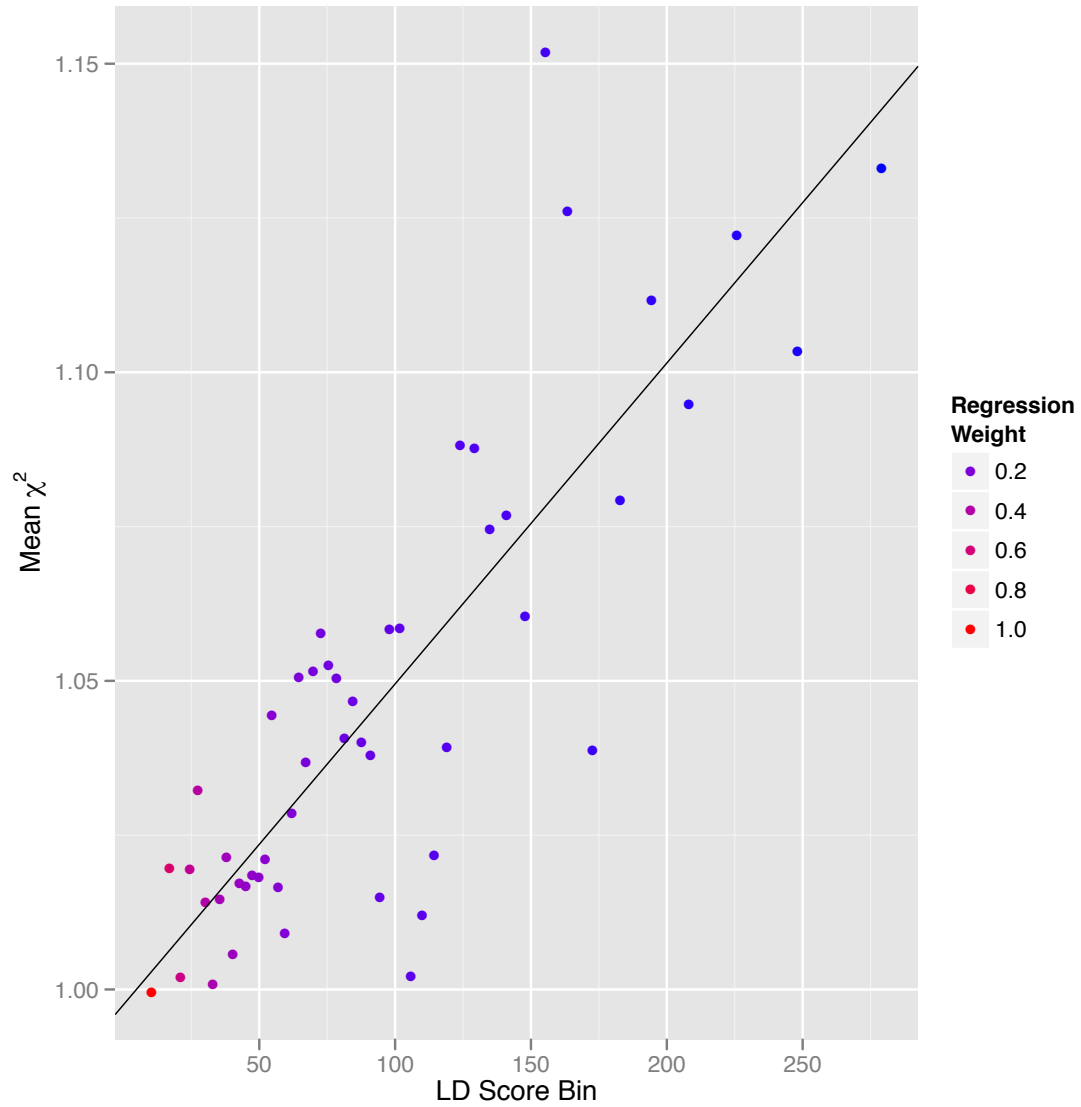
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8n: LD Score plot for Years of Education



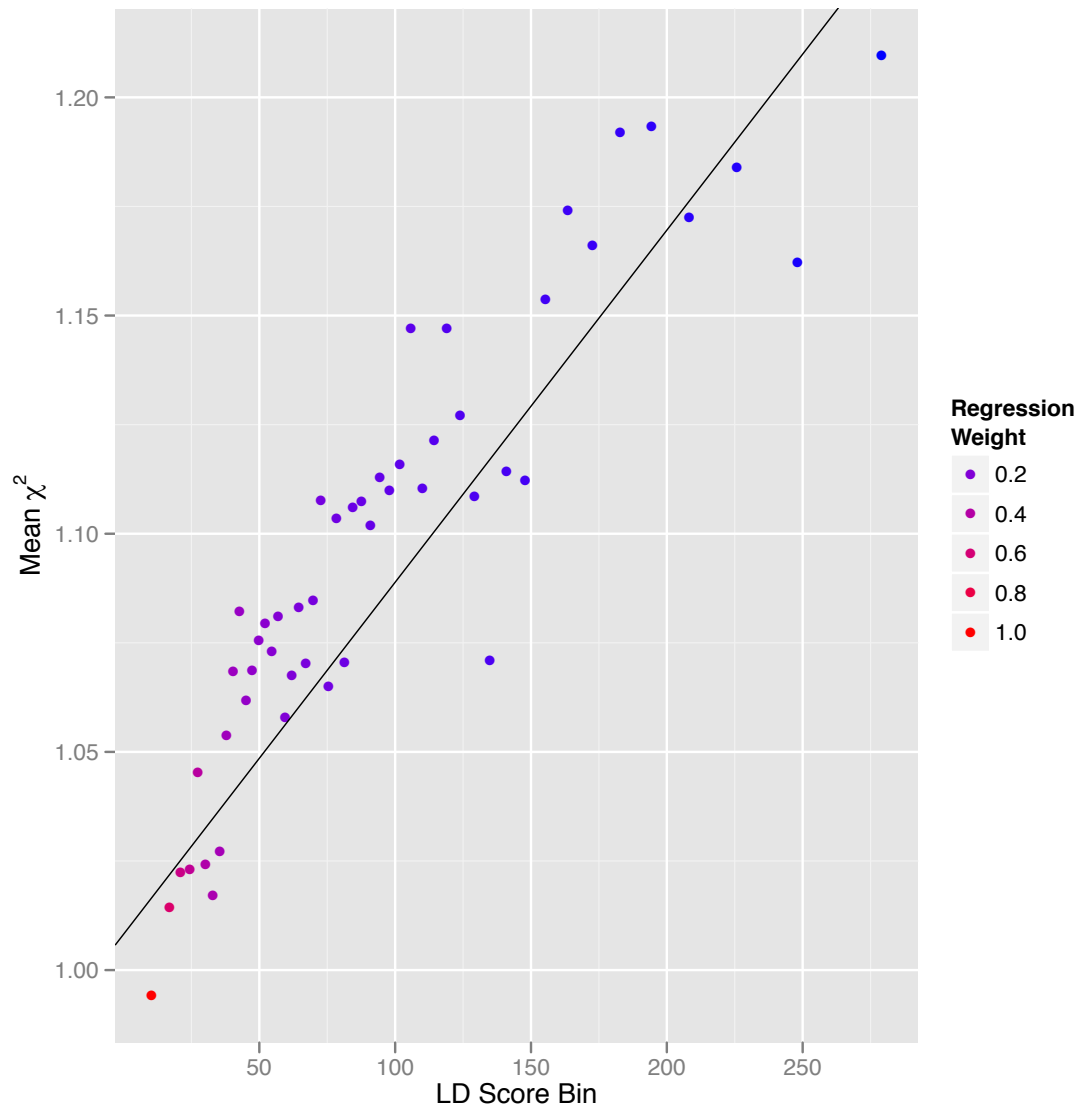
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 80: LD Score plot for Cigarettes Per Day



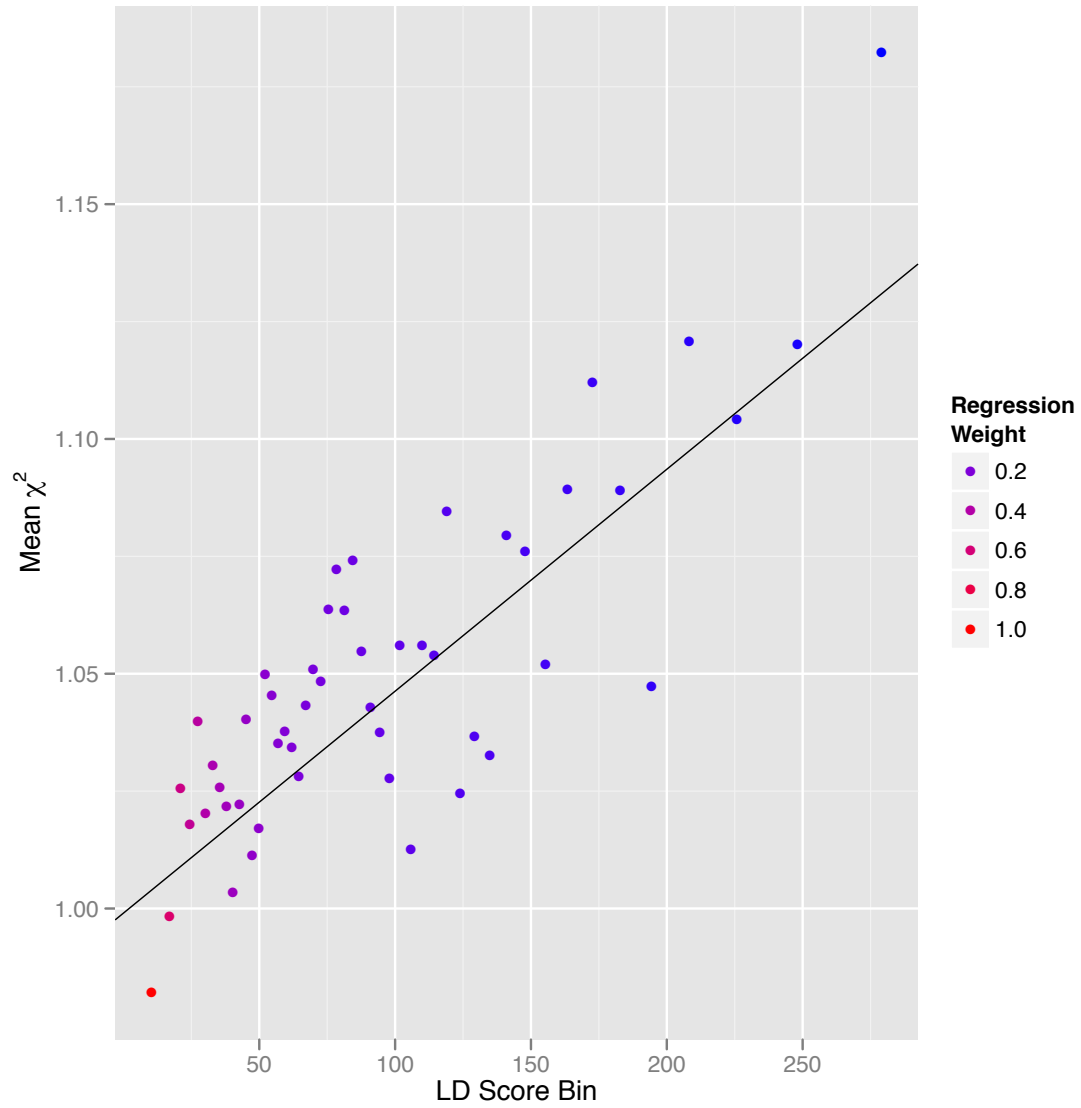
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8p: LD Score plot for Ever Smoked?



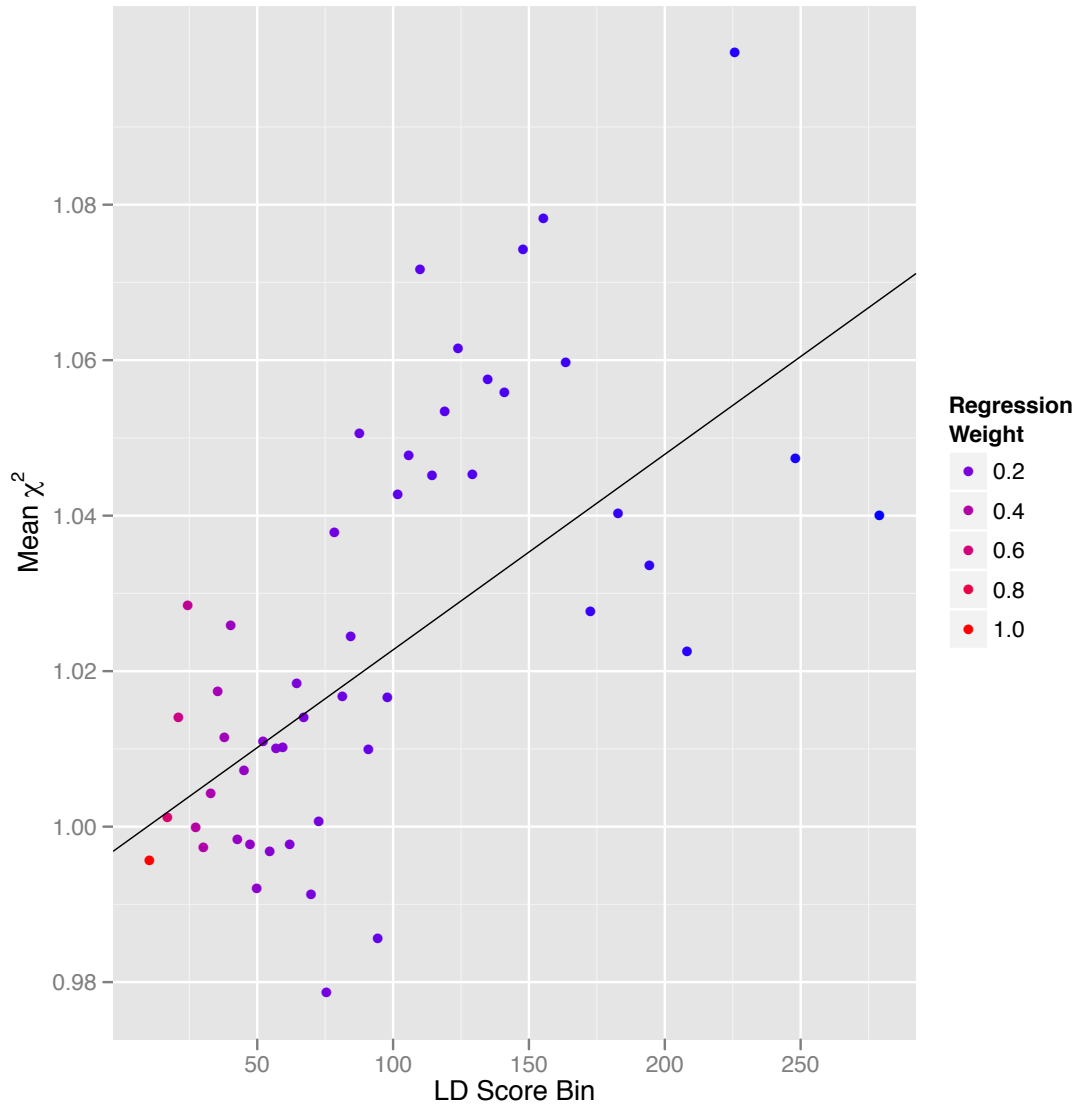
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8q: LD Score plot for Former Smoker?



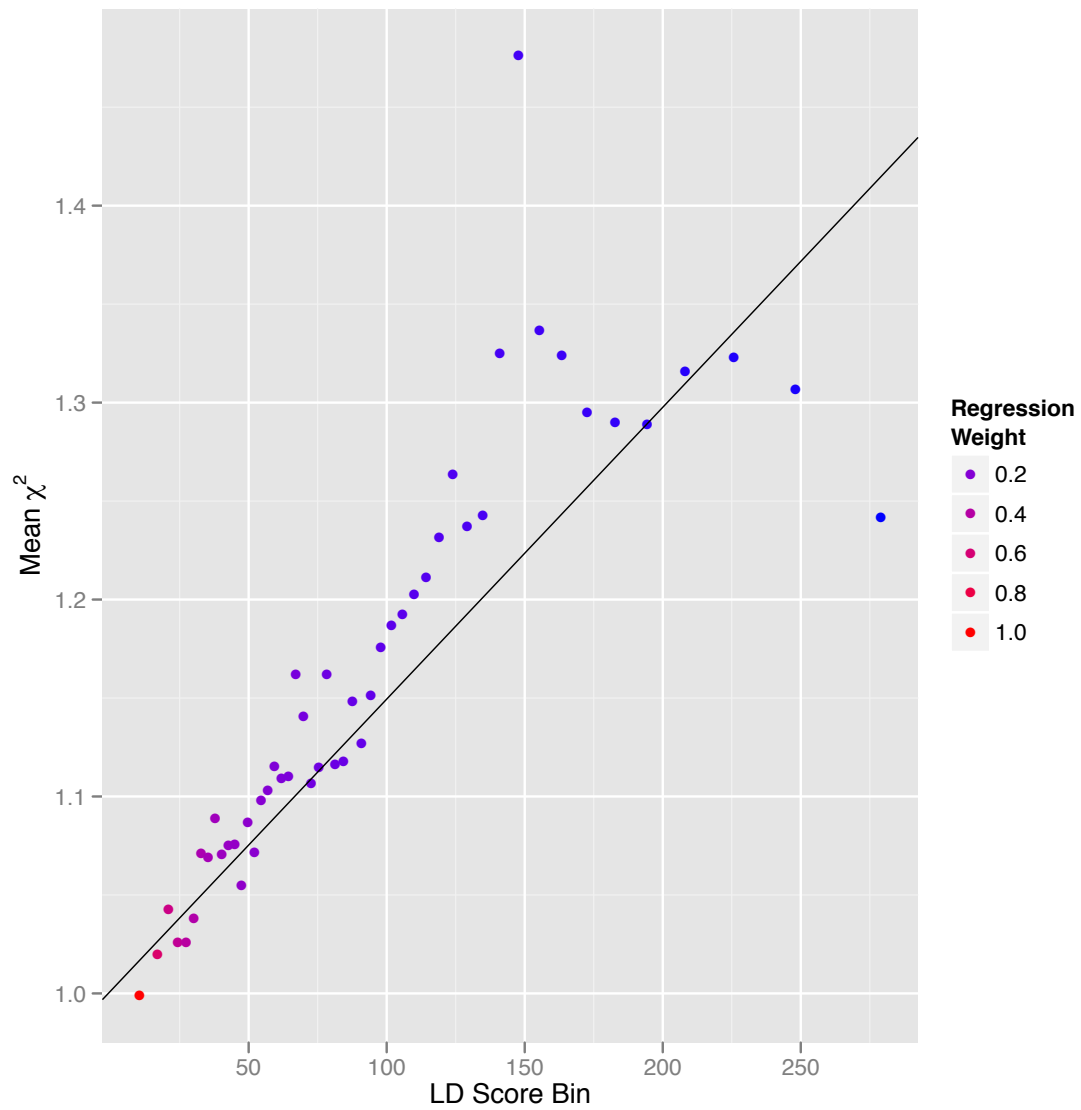
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8r: LD Score plot for Smoking Age of Onset



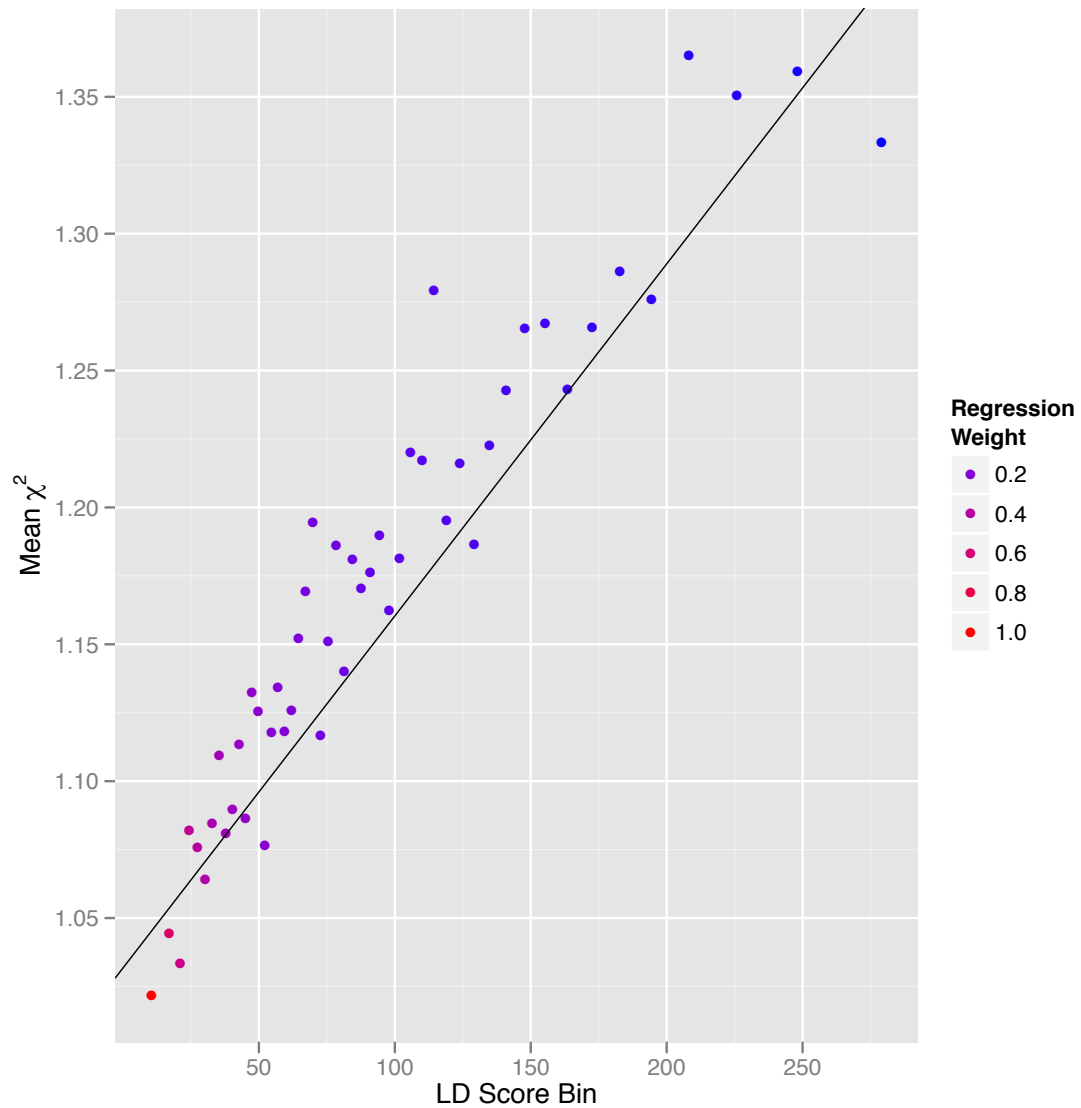
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8s: LD Score plot for Femoral Neck Bone Mineral Density



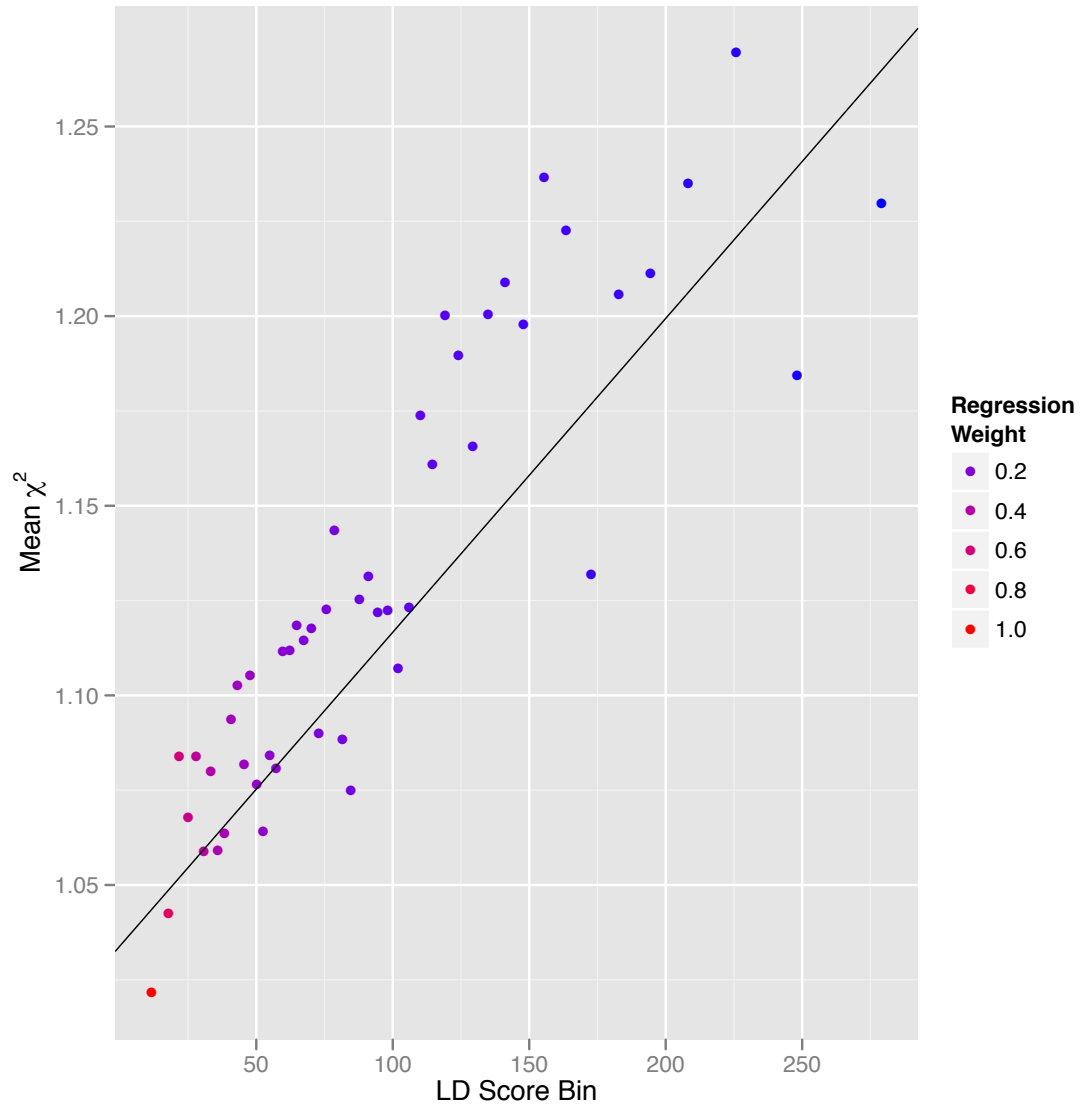
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8t: LD Score plot for Lumbar Spine Bone Mineral Density



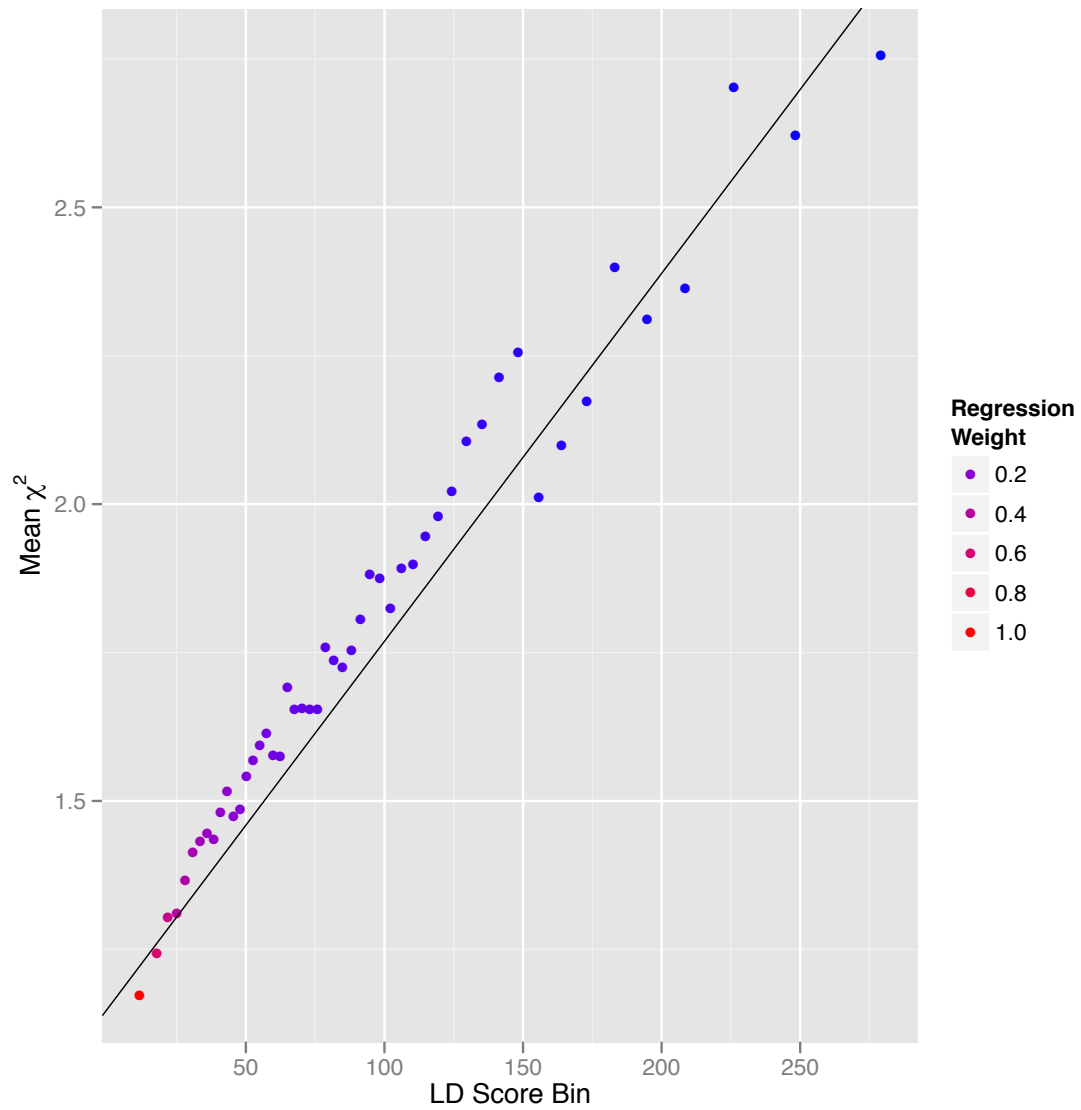
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8u: LD Score plot for Waist-Hip Ratio



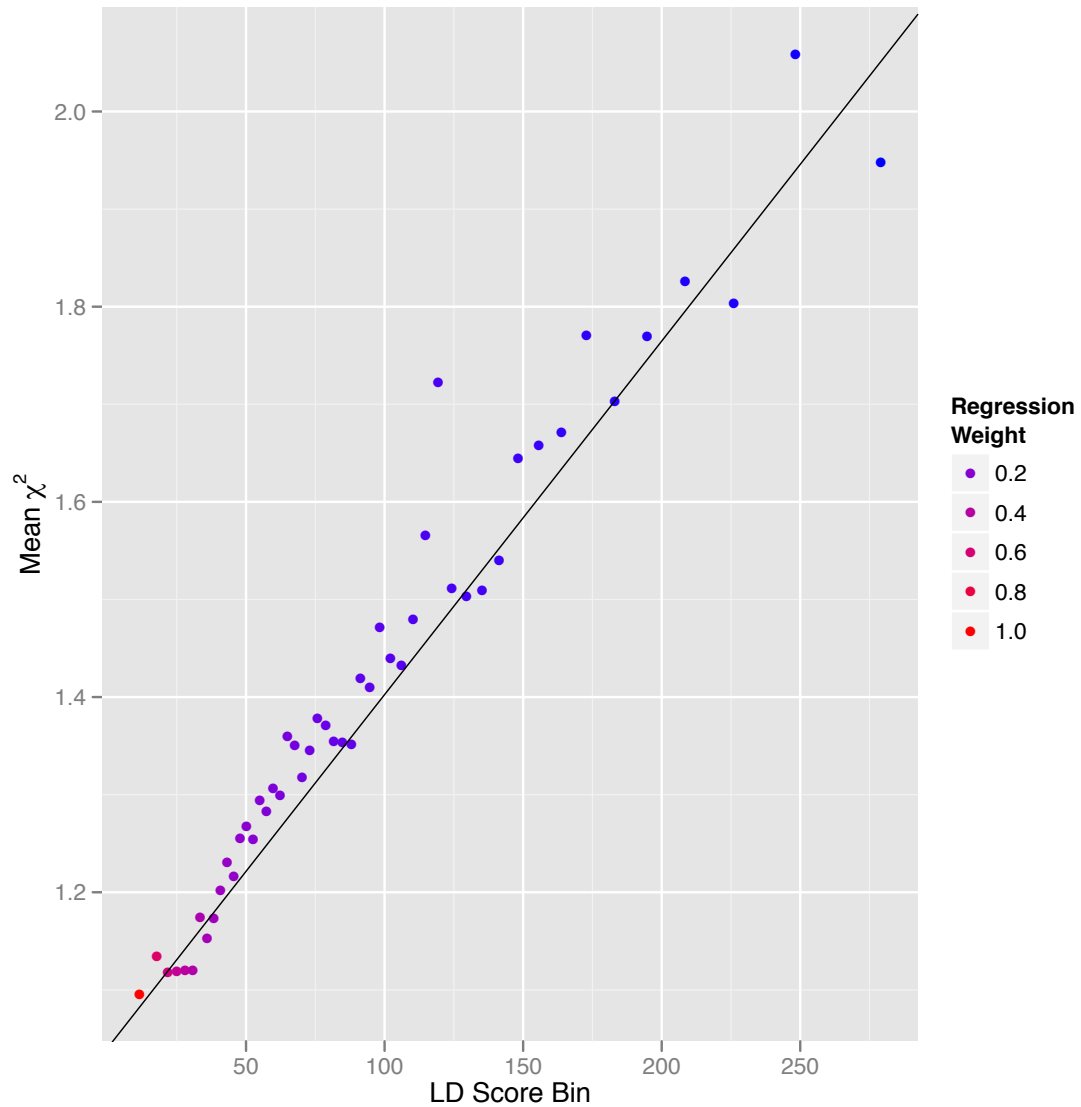
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8v: LD Score plot for Height



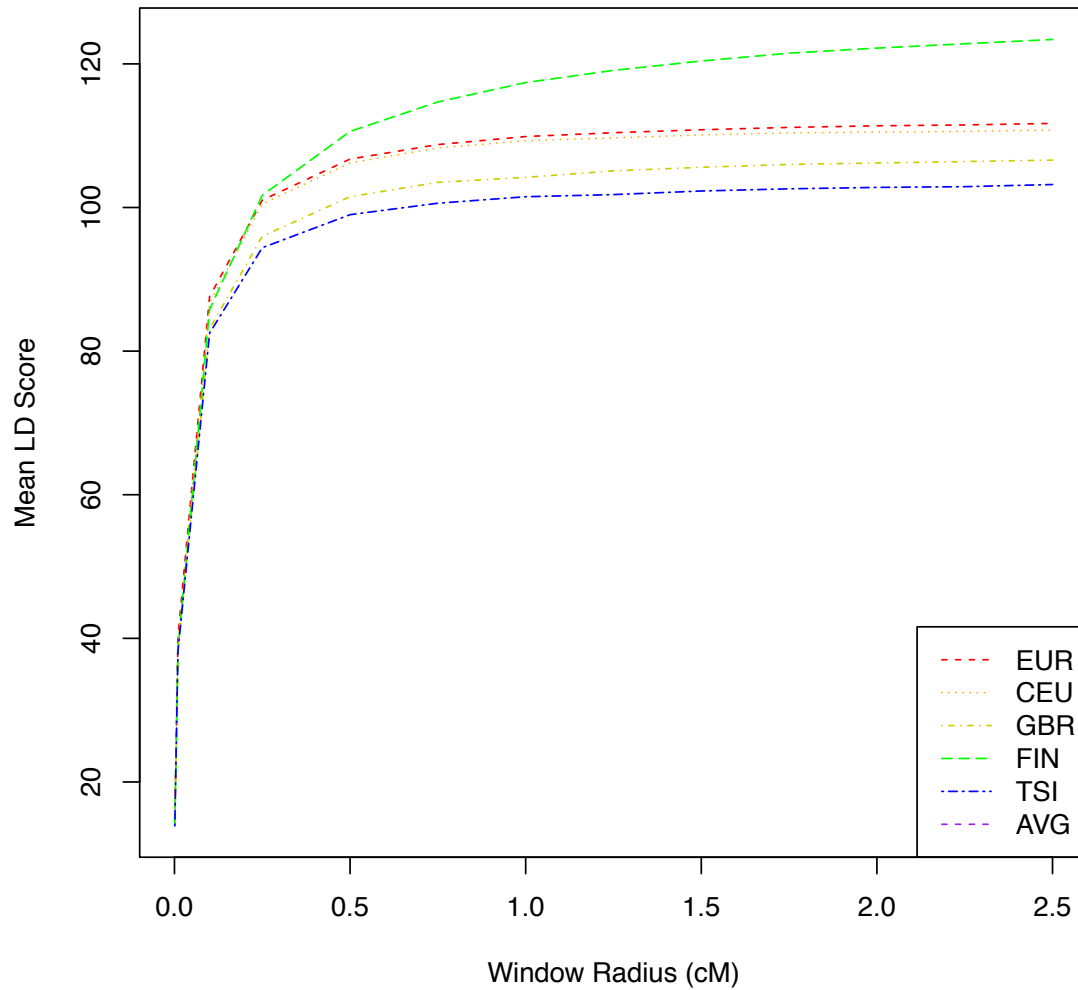
Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 8w: LD Score plot for Body Mass Index



Each point represents an LD Score quantile, where the x coordinate of the point is the mean LD Score of variants in that quantile and the y coordinate is the mean χ^2 statistic of variants in that quantile. Colors correspond to regression weights, with red indicating large weight. The black line is the LD Score regression line.

Supplementary Figure 9: LD Score estimates with varying window size



The x -axis displays the window radius used for estimating LD Score. The y -axis displays the mean LD Score among variants with sample MAF $> 1\%$ in all four 1000 Genomes European subpopulations. Each colored line represents one of the four 1000 Genomes European subpopulations: Europeans (EUR, 378 individuals), Utah Residents with Northern and Western European Ancestry (CEU, 85 individuals), British in England and Scotland (GBR, 88 individuals), Finnish in Finland (FIN, 93 individuals) and Toscani in Italia (TSI, 98 individuals). The line labeled AVG is the mean of the four subpopulation LD Scores, and is almost entirely obscured by the EUR line.