

## Supplementary Note 1.

Next we extend the logistic regression model (1) to the functional logistic regression for modeling main and interaction effects. We begin with reviewing some functional data analysis results. By Karhunen-Loeve expansion [15], we have

$$x_i(t) = \sum_{j=1}^{\infty} \xi_{ij} \phi_j(t) \text{ and}$$
$$x_i(s) = \sum_{k=1}^{\infty} \eta_{ik} \psi_k(s) \text{ ,} \quad (3)$$

where  $\phi_j(t)$  and  $\psi_k(s)$  are sequences of orthonormal basis functions. The functional principal scores are defined by

$$\xi_{ij} = \int_T x_i(t) \phi_j(t) dt \text{ and}$$

$$\eta_{ik} = \int_S x_i(s) \psi_k(s) ds .$$

We extend the traditional logistic regression model (2) to the following functional logistic regression model for gene-gene interaction analysis:

$$\log \frac{\pi_i}{1 - \pi_i} = \alpha_0 + \int_T \alpha(t) x_i(t) dt + \int_S \beta(s) x_i(s) ds + \int_T \int_S \gamma(t, s) x_i(t) x_i(s) dt ds, \quad (4)$$

where  $\alpha(t)$  and  $\beta(s)$  are the putative genetic additive effects of two SNPs located at the genomic positions  $t$  and  $s$ , respectively,  $\gamma(t, s)$  is the putative interaction effect between two SNPs located at the genomic positions  $t$  and  $s$ . Thus,  $\pi_i$  is given by

$$\pi_i = \frac{e^{\alpha_0 + \int_T \alpha(t)x_i(t)dt + \int_S \beta(s)x_i(s)ds + \int_{TS} \gamma(t,s)x_i(t)x_i(s)dtds}}{1 + e^{\alpha_0 + \int_T \alpha(t)x_i(t)dt + \int_S \beta(s)x_i(s)ds + \int_{TS} \gamma(t,s)x_i(t)x_i(s)dtds}}.$$

Substituting equation (3) into equation (4), we obtain

$$\begin{aligned} \log \frac{\pi_i}{1 - \pi_i} &= \alpha_0 + \int_T \alpha(t) \sum_{j=1}^{\infty} \xi_{ij} \phi_j(t) dt + \int_S \beta(s) \sum_{k=1}^{\infty} \eta_{ik} \psi_k(s) ds \\ &+ \int_{TS} \gamma(t,s) \left[ \sum_{j=1}^{\infty} \xi_{ij} \phi_j(t) \right] \left[ \sum_{k=1}^{\infty} \eta_{ik} \psi_k(s) \right] dtds + \varepsilon_i \\ &= \alpha_0 + \sum_{j=1}^{\infty} \xi_{ij} \int_T \alpha(t) \phi_j(t) dt + \sum_{k=1}^{\infty} \eta_{ik} \int_S \beta(s) \psi_k(s) ds + \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} \xi_{ij} \eta_{ik} \int_{TS} \gamma(t,s) \phi_j(t) \psi_k(s) dtds \end{aligned} \quad (5)$$

Let  $\alpha_j = \int_T \alpha(t) \phi_j(t) dt$ ,  $\beta_k = \int_S \beta(s) \psi_k(s) ds$ , and  $\gamma_{jk} = \int_{TS} \gamma(t,s) \phi_j(t) \psi_k(s) dtds$ . Then, equation

(5) can be reduced to

$$\log \frac{\pi_i}{1 - \pi_i} = \alpha_0 + \sum_{j=1}^{\infty} \xi_{ij} \alpha_j + \sum_{k=1}^{\infty} \eta_{ik} \beta_k + \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} \xi_{ij} \eta_{ik} \gamma_{jk}. \quad (6)$$

$$\text{Let } \alpha = \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_J \end{bmatrix}, \beta = \begin{bmatrix} \beta_1 \\ \vdots \\ \beta_K \end{bmatrix}, \gamma = \begin{bmatrix} \gamma_{11} \\ \gamma_{12} \\ \vdots \\ \gamma_{JK} \end{bmatrix}, b = \begin{bmatrix} \alpha_0 \\ \alpha \\ \beta \\ \gamma \end{bmatrix}, \xi_i = \begin{bmatrix} \xi_{i1} \\ \vdots \\ \xi_{iJ} \end{bmatrix}, \eta_i = \begin{bmatrix} \eta_{i1} \\ \vdots \\ \eta_{iK} \end{bmatrix}, \Gamma_i = \begin{bmatrix} \xi_{i1} \eta_{i1} \\ \vdots \\ \xi_{iJ} \eta_{iK} \end{bmatrix}$$

Then, we have

$$\begin{aligned} \log \frac{\pi_i}{1 - \pi_i} &= \alpha_0 + \xi_i^T \alpha + \eta_i^T \beta + \Gamma_i^T \gamma \\ &= \begin{bmatrix} 1 & \xi_i^T & \eta_i^T & \Gamma_i^T \end{bmatrix} \begin{bmatrix} \alpha_0 \\ \alpha \\ \beta \\ \gamma \end{bmatrix} \\ &= W_i^T b \end{aligned} \quad (7)$$

where  $W_i = \begin{bmatrix} 1 \\ \xi_i \\ \eta_i \\ \Gamma_i \end{bmatrix}$ .

## Supplementary Note 2.

We consider two loci: G and H. Assume that the codes  $G = 1(G = 0)$  and  $H = 1(H = 0)$  denote whether an individual is a carrier (non-carrier) of the susceptible genotypes at the loci G and H, respectively. Let D denote disease status where  $D = 1(D = 0)$  indicates an affected (unaffected) individual. The odds-ratio associated with G for nonsusceptible genotype at the locus H ( $H = 0$ ) is defined as

$$OR_G = \frac{P(D = 1 | G = 1, H = 0) / P(D = 0 | G = 1, H = 0)}{P(D = 1 | G = 0, H = 0) / P(D = 0 | G = 0, H = 0)}.$$

Similarly, the odds-ratio associated with H for nonsusceptible genotype at the locus G ( $G = 0$ ) is defined as

$$OR_H = \frac{P(D = 1 | G = 0, H = 1) / P(D = 0 | G = 0, H = 1)}{P(D = 1 | G = 0, H = 0) / P(D = 0 | G = 0, H = 0)}.$$

The odds-ratio associated with susceptibility at G and H compared to the baseline category  $G = 0$  and  $H = 0$  is then computed as

$$OR_{GH} = \frac{P(D = 1 | G = 1, H = 1) / P(D = 0 | G = 1, H = 1)}{P(D = 1 | G = 0, H = 0) / P(D = 0 | G = 0, H = 0)}.$$

Define a multiplicative interaction measure between two loci G and H as

$$I_{GH} = \log \frac{OR_{GH}}{OR_G OR_H}. \tag{A1}$$

Equation (A1) can be reduced to

$$I_{GH} = \log \frac{P(G = 1, H = 1 | D = 1)P(G = 0, H = 0 | D = 1)}{P(G = 1, H = 0 | D = 1)P(G = 0, H = 1 | D = 1)} + \log \frac{P(G = 1, H = 0 | D = 0)P(G = 0, H = 1 | D = 0)}{P(G = 1, H = 1 | D = 0)P(G = 0, H = 0 | D = 0)}. \quad (\text{A2})$$

Assume that we observe the polymorphism at the loci  $G$  and  $H$  in both cases and controls. In other words, we have  $P(G = 1, H = 0 | D = 1) \neq 0$ ,  $P(G = 0, H = 1 | D = 1) \neq 0$ ,

$P(G = 1, H = 0 | D = 0) \neq 0$  and  $P(G = 0, H = 1 | D = 0) \neq 0$ . We assume that the rare variants are risk variants. In this case we have  $P(G = 0, H = 0 | D = 1) \neq 0$  and  $P(G = 0, H = 0 | D = 0) \neq 0$ .

Consider three scenarios:

(1)  $P(G = 1, H = 1 | D = 1) = 0$  and  $P(G = 1, H = 1 | D = 0) \neq 0$ ,

(2)  $P(G = 1, H = 1 | D = 1) \neq 0$  and  $P(G = 1, H = 1 | D = 0) = 0$ , and

(3)  $P(G = 1, H = 1 | D = 1) = 0, P(G = 1, H = 1 | D = 0) = 0$ .

For scenario (1) it follows from equation (A2) that we have  $I_{GH} = -\infty$ . In other words, the risk alleles do not jointly appear in the cases, but are jointly presented in the controls. They work together to protect individuals from disease. For scenario (2) it again follows from equation (A2) that  $I_{GH} = \infty$ . The risk alleles at two loci are jointly present in cases, but never appeared in the controls. They strongly interact with each other to cause disease. For scenario (3) the risk alleles at two loci are not present in both cases and controls. They do not show interaction. Therefore, we have  $I_{GH} = 0$ .

### **Collapsing Method**

For the collapsing method, we consider two scenarios to define indicator variables:

(1) common variants

$$x_i = \begin{cases} 1 & \text{At least one variant within a gene with } \text{MAF} \geq 0.01 \\ 0 & \text{otherwise} \end{cases}$$

(2) rare variants

$$x_i = \begin{cases} 1 & \text{At least one variant within a gene with } \text{MAF} \leq 0.01 \\ 0 & \text{otherwise} \end{cases}$$

Table S1. Type 1 error rates of functional logistic regression for testing interaction between two genes with rare variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0498	0.0101	0.0010	0.0524	0.0093	0.0010	0.0521	0.0100	0.0011
1500	0.0501	0.0099	0.0010	0.0500	0.0103	0.0010	0.0514	0.0103	0.0010
2000	0.0498	0.0098	0.0010	0.0493	0.0100	0.0010	0.0522	0.0103	0.0010
2500	0.0502	0.0099	0.0010	0.0498	0.0099	0.0010	0.0499	0.0102	0.0010
3000	0.0499	0.0099	0.0010	0.0507	0.0101	0.0010	0.0515	0.0102	0.0010

Table S2. Type 1 error rates of functional logistic regression for testing interaction between two genes with all variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0474	0.0103	0.0010	0.0524	0.0092	0.0010	0.0520	0.0101	0.0011
1500	0.0512	0.0102	0.0010	0.0487	0.0106	0.0010	0.0523	0.0106	0.0010
2000	0.0518	0.0099	0.0010	0.0493	0.0100	0.0010	0.0553	0.0105	0.0011
2500	0.0501	0.0098	0.0010	0.0530	0.0098	0.0010	0.0526	0.0105	0.0010
3000	0.0488	0.0102	0.0010	0.0520	0.0103	0.0010	0.0526	0.0106	0.0010



Table S3. Type 1 error rates of collapsing method for testing interaction between two genes with common variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0739	0.0166	0.0014	0.0828	0.0148	0.0016	0.0815	0.0180	0.0018
1500	0.0725	0.0151	0.0014	0.0779	0.0130	0.0016	0.0880	0.0152	0.0017
2000	0.0729	0.0166	0.0015	0.0703	0.0133	0.0015	0.0808	0.0178	0.0018
2500	0.0733	0.0145	0.0013	0.0703	0.0147	0.0016	0.0896	0.0156	0.0019
3000	0.0612	0.0139	0.0016	0.0680	0.0148	0.0013	0.0849	0.0175	0.0018

Table S4. Type 1 error rates of pair-wise logistic regression for testing interaction between two genes with common variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0360	0.0084	0.0009	0.0411	0.0083	0.0008	0.0466	0.0079	0.0010
1500	0.0364	0.0083	0.0008	0.0389	0.0073	0.0009	0.0385	0.0082	0.0008
2000	0.0400	0.0088	0.0009	0.0411	0.0088	0.0009	0.0402	0.0093	0.0008
2500	0.0374	0.0080	0.0009	0.0421	0.0074	0.0009	0.0452	0.0082	0.0009
3000	0.0384	0.0079	0.0008	0.0371	0.0076	0.0007	0.0411	0.0087	0.0009

Table S5. Type 1 error rates of PCA logistic regression for testing interaction between two genes with common variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0477	0.0091	0.0010	0.0485	0.0092	0.0009	0.0512	0.0105	0.0010
1500	0.0504	0.0093	0.0010	0.0476	0.0096	0.0009	0.0499	0.0105	0.0010
2000	0.0484	0.0096	0.0010	0.0508	0.0103	0.0011	0.0473	0.0101	0.0009
2500	0.0481	0.0091	0.0010	0.0460	0.0097	0.0009	0.0477	0.0100	0.0010
3000	0.0470	0.0095	0.0010	0.0501	0.0096	0.0009	0.0504	0.0099	0.0010

Table S6. Type 1 error rates of collapsing method for testing interaction between two genes with rare variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0738	0.0160	0.0016	0.0821	0.0160	0.0016	0.0911	0.0180	0.0017
1500	0.0743	0.0162	0.0016	0.0773	0.0156	0.0016	0.0890	0.0174	0.0017
2000	0.0740	0.0166	0.0016	0.0772	0.0157	0.0016	0.0895	0.0183	0.0018
2500	0.0740	0.0163	0.0016	0.0781	0.0156	0.0016	0.0902	0.0177	0.0018
3000	0.0741	0.0161	0.0016	0.0764	0.0157	0.0015	0.0899	0.0182	0.0018

Table S7. Type 1 error rates of pair-wise logistic regression for testing interaction between two genes with rare variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0343	0.0077	0.0008	0.0379	0.0071	0.0008	0.0399	0.0072	0.0009
1500	0.0342	0.0079	0.0008	0.0374	0.0076	0.0008	0.0390	0.0084	0.0008
2000	0.0349	0.0077	0.0008	0.0376	0.0078	0.0008	0.0403	0.0082	0.0008
2500	0.0355	0.0078	0.0008	0.0371	0.0076	0.0008	0.0399	0.0078	0.0008
3000	0.0357	0.0078	0.0008	0.0379	0.0076	0.0007	0.0403	0.0079	0.0008

Table S8. Type 1 error rates of PCA logistic regression for testing interaction between two genes with rare variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0472	0.0095	0.0010	0.0475	0.0089	0.0009	0.0522	0.0099	0.0010
1500	0.0470	0.0096	0.0010	0.0450	0.0096	0.0009	0.0510	0.0103	0.0010
2000	0.0480	0.0094	0.0010	0.0483	0.0098	0.0010	0.0478	0.0100	0.0009
2500	0.0471	0.0096	0.0010	0.0476	0.0097	0.0009	0.0479	0.0096	0.0010
3000	0.0467	0.0095	0.0010	0.0479	0.0095	0.0009	0.0483	0.0098	0.0010

Table S9. Type 1 error rates of collapsing method for testing interaction between two genes with all variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0724	0.0153	0.0016	0.0766	0.0151	0.0016	0.0869	0.0173	0.0016
1500	0.0745	0.0158	0.0017	0.0759	0.0154	0.0015	0.0895	0.0170	0.0016
2000	0.0721	0.0154	0.0015	0.0747	0.0153	0.0017	0.0856	0.0173	0.0018
2500	0.0727	0.0154	0.0015	0.0785	0.0153	0.0017	0.0908	0.0164	0.0019
3000	0.0741	0.0151	0.0016	0.0730	0.0150	0.0014	0.0854	0.0187	0.0019

Table S10. Type 1 error rates of pair-wise logistic regression for testing interaction between two genes with all variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0363	0.0079	0.0008	0.0387	0.0074	0.0008	0.0418	0.0072	0.0009
1500	0.0327	0.0080	0.0008	0.0384	0.0075	0.0008	0.0401	0.0086	0.0008
2000	0.0359	0.0080	0.0008	0.0395	0.0079	0.0008	0.0418	0.0087	0.0009
2500	0.0366	0.0081	0.0008	0.0363	0.0077	0.0009	0.0422	0.0082	0.0009
3000	0.0371	0.0082	0.0008	0.0416	0.0078	0.0007	0.0422	0.0080	0.0009



Table S11. Type 1 error rates of PCA logistic regression for testing interaction between two genes with all variants

Sample Size	$\beta_G=\beta_H=0$			$\beta_G=2,\beta_H=0$			$\beta_G=\beta_H=2$		
	0.05	0.01	0.001	0.05	0.01	0.001	0.05	0.01	0.001
1000	0.0498	0.0099	0.0010	0.0482	0.0087	0.0009	0.0524	0.0100	0.0010
1500	0.0454	0.0094	0.0010	0.0467	0.0099	0.0009	0.0525	0.0102	0.0010
2000	0.0491	0.0093	0.0010	0.0469	0.0098	0.0010	0.0477	0.0104	0.0009
2500	0.0466	0.0097	0.0010	0.0491	0.0096	0.0009	0.0460	0.0094	0.0010
3000	0.0484	0.0096	0.0010	0.0488	0.0099	0.0009	0.0491	0.0099	0.0010

Table S12. Log odds in disease interaction models.

Models	First locus	Second locus		
		$H_1H_1$	$H_1H_2$	$H_2H_2$
Dom $\cup$ Dom	$G_1G_1$	$\alpha + \beta_G + \beta_H + \beta_{GH}$	$\alpha + \beta_G + \beta_H + \beta_{GH}$	$\alpha + \beta_G$
	$G_1G_2$	$\alpha + \beta_G + \beta_H + \beta_{GH}$	$\alpha + \beta_G + \beta_H + \beta_{GH}$	$\alpha + \beta_G$
	$G_2G_2$	$\alpha + \beta_H$	$\alpha + \beta_H$	$\alpha$
Add $\cup$ Add	$G_1G_1$	$\alpha + 2\beta_G + 2\beta_H + 4\beta_{GH}$	$\alpha + 2\beta_G + \beta_H + 2\beta_{GH}$	$\alpha + 2\beta_G$
	$G_1G_2$	$\alpha + \beta_G + 2\beta_H + 2\beta_{GH}$	$\alpha + \beta_G + \beta_H + \beta_{GH}$	$\alpha + \beta_G$
	$G_2G_2$	$\alpha + 2\beta_H$	$\alpha + \beta_H$	$\alpha$
Rec $\cup$ Rec	$G_1G_1$	$\alpha + \beta_G + \beta_H + \beta_{GH}$	$\alpha + \beta_G$	$\alpha + \beta_G$
	$G_1G_2$	$\alpha + \beta_H$	$\alpha$	$\alpha$
	$G_2G_2$	$\alpha + \beta_H$	$\alpha$	$\alpha$

Table S14. P-values of 25 pairs of SNPs between genes TMX4 and C20orf7.

Gene 1		Gene 2		P-value
TMX4		C20orf7		1.09E-18
SNP1		SNP2		
Position	MAF	Position	MAF	Pair-wise Test
7990831	0.0671	13767943	0.0181	6.25E-05
7990831	0.0671	13763660	0.0189	8.32E-05
7980390	0.2991	13763660	0.0189	1.91E-03
7980390	0.2991	13767943	0.0181	2.21E-03
7967980	0.1566	13763660	0.0189	8.29E-03
7967980	0.1566	13767943	0.0181	9.64E-03
7980390	0.2991	13763553	0.0030	2.64E-02
7990831	0.0671	13765897	0.0017	3.73E-02
7967980	0.1566	13763590	0.0013	5.37E-02
7964476	0.0581	13767943	0.0181	1.48E-01
7964476	0.0581	13763660	0.0189	1.59E-01
7967980	0.1566	13765897	0.0017	1.99E-01
7980390	0.2991	13765897	0.0017	2.00E-01
7964476	0.0581	13763553	0.0030	2.43E-01
7990831	0.0671	13763553	0.0030	2.83E-01
7967980	0.1566	13763553	0.0030	2.85E-01
7980390	0.2991	13763590	0.0013	2.98E-01
7964476	0.0581	13765897	0.0017	4.35E-01
7964476	0.0581	13763631	0.0013	9.97E-01
7990831	0.0671	13765704	0.0013	9.97E-01
7967980	0.1566	13765859	0.0013	9.98E-01
7967980	0.1566	13765704	0.0013	9.98E-01
7967980	0.1566	13765721	0.0009	9.98E-01
7980390	0.2991	13765859	0.0013	9.99E-01
7980390	0.2991	13765704	0.0013	9.99E-01
7980390	0.2991	13765721	0.0009	9.99E-01

Table S15. P-values of 13 pairs of SNPs between genes TMX4 and C20orf7 by extended logistic regression analysis.

Gene 1		Gene 2		P-value
TMX4		C20orf7		1.09E-18
SNP1		SNP2		
Position	MAF	Position	MAF	Pair-wise Test
7963021	0.0004	13767943	0.01807	< 1.0E-20
7990808	0.0004	13763660	0.01893	< 1.0E-20
7990831	0.0671	13765721	0.00086	< 1.0E-20
7967980	0.1566	13763192	0.00129	< 1.0E-20
7967980	0.1566	13763631	0.00129	< 1.0E-20
7980390	0.2991	13763601	0.00086	< 1.0E-20
7980478	0.0004	13782229	0.00043	< 1.0E-20
7976739	0.0004	13763192	0.00129	< 1.0E-20
7980478	0.0004	13763553	0.00301	< 1.0E-20
7964476	0.0581	13763192	0.00129	1
7967980	0.1566	13763601	0.00086	1
7980390	0.2991	13763631	0.00129	1
7963021	0.0004	13763314	0.00043	1

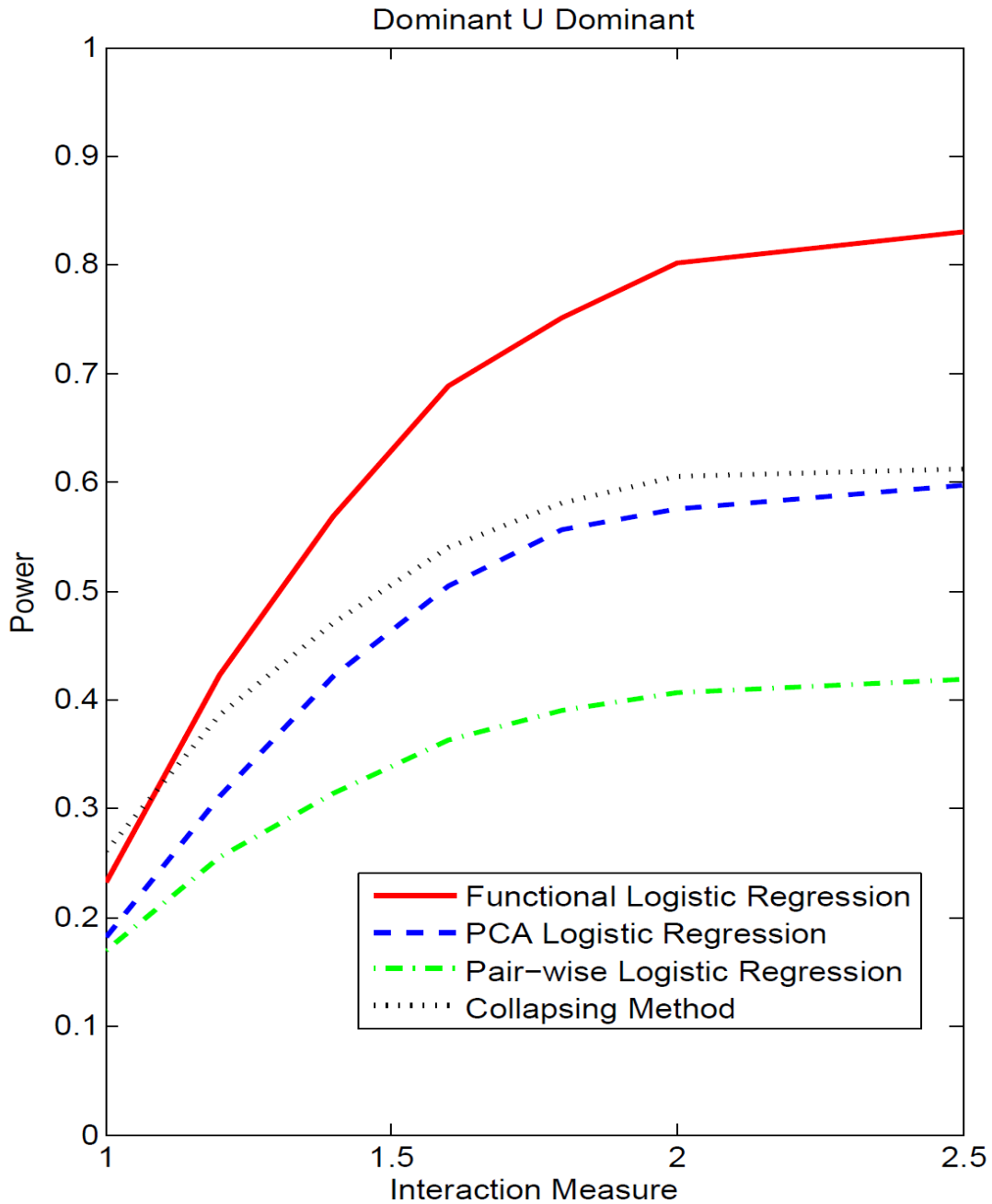


Figure S1. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of rare variants as a function of an interaction measure at the significance level  $\alpha=0.05$  under the dominant  $\cup$  dominant model, assuming 2,000 cases and 2,000 controls, and 10% of risk variants.

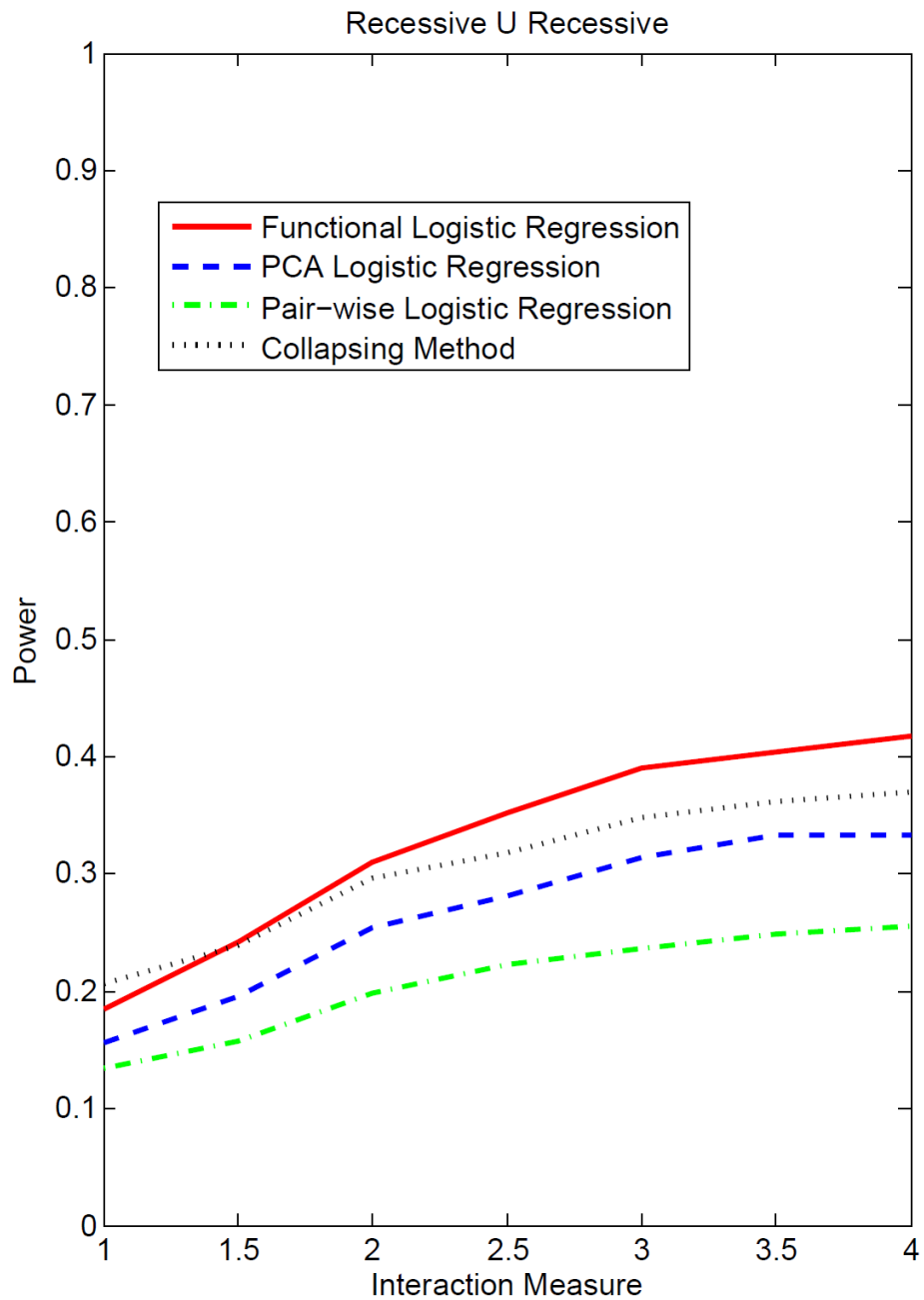


Figure S2. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of rare variants as a function of an interaction measure at the significance level  $\alpha = 0.05$  under the recessive  $\cup$  recessive model, assuming 2,000 cases and 2,000 controls, and 10% of risk variants.

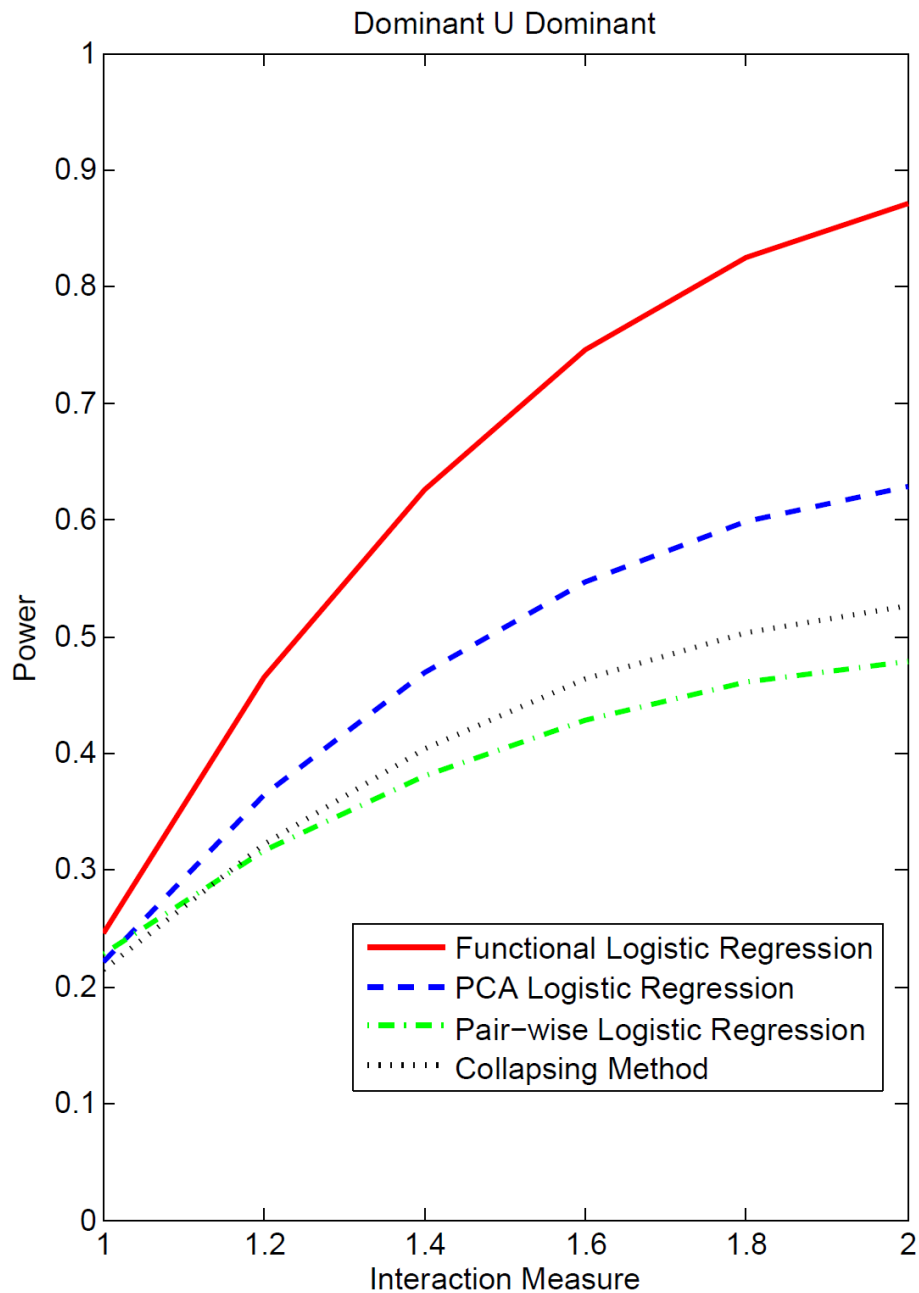


Figure S3. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of common variants as a function of an interaction measure at the significance level  $\alpha=0.05$  under the dominant  $\cup$  dominant model, assuming 2,000 cases and 2,000 controls, and 10% of risk variants.

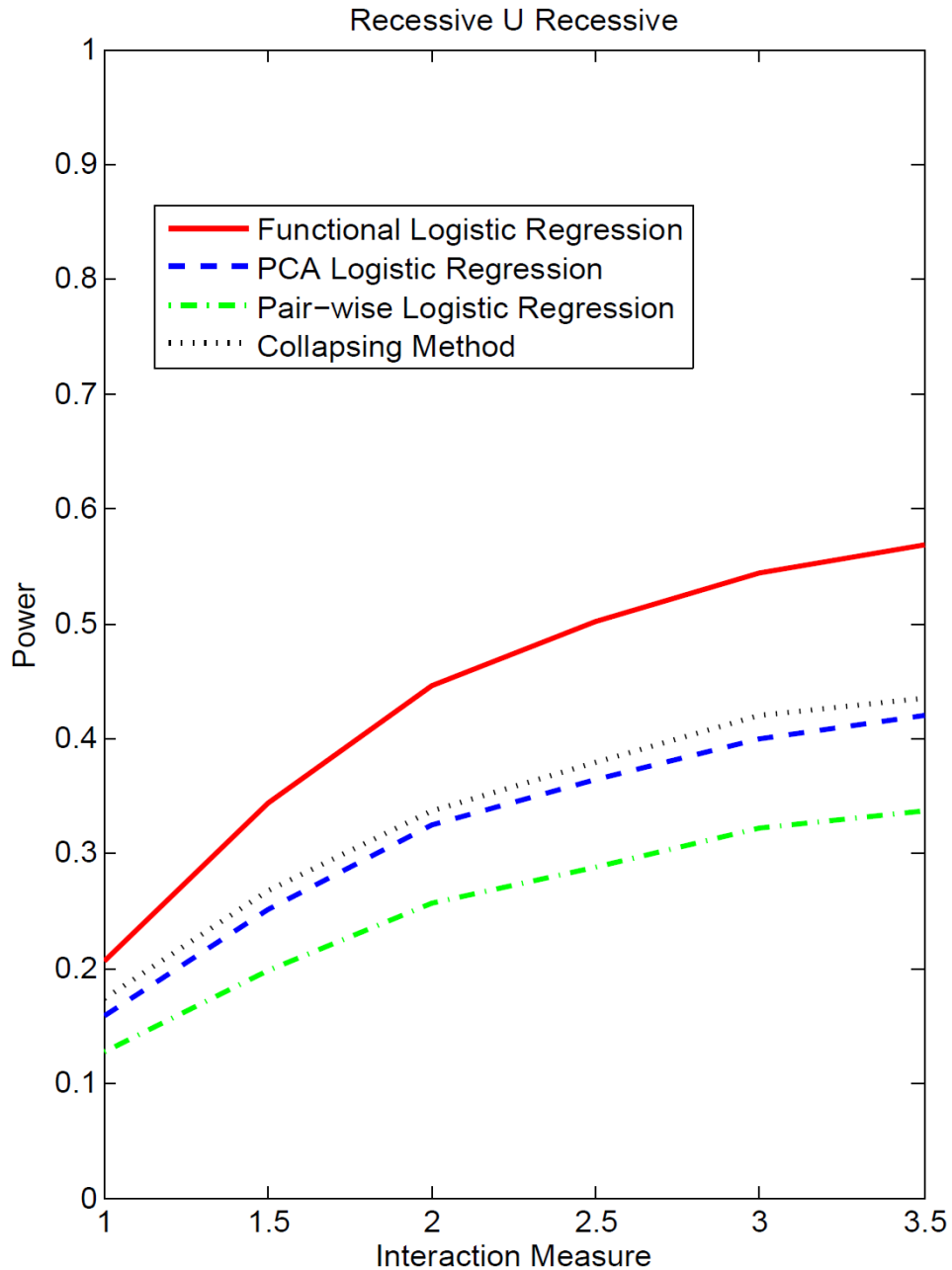


Figure S4. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of common variants as a function of an interaction measure at the significance level  $\alpha = 0.05$  under the recessive  $\cup$  recessive model, assuming 2,000 cases and 2,000 controls, and 10% of risk variants.



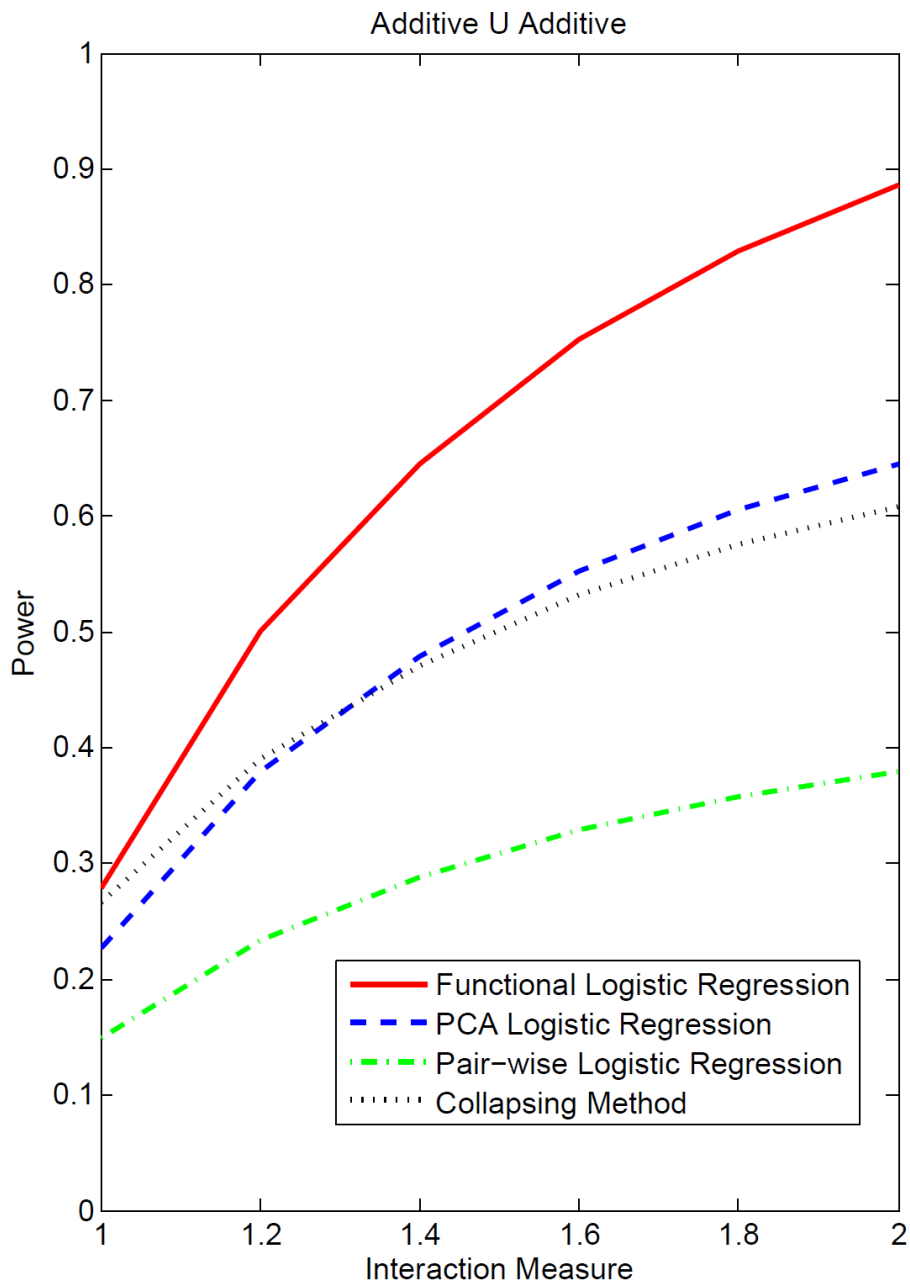


Figure S5. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of all variants as a function of an interaction measure at the significance level  $\alpha=0.05$  under the additive  $\cup$  additive model, assuming 2,000 cases and 2,000 controls, and 10% of risk variants.

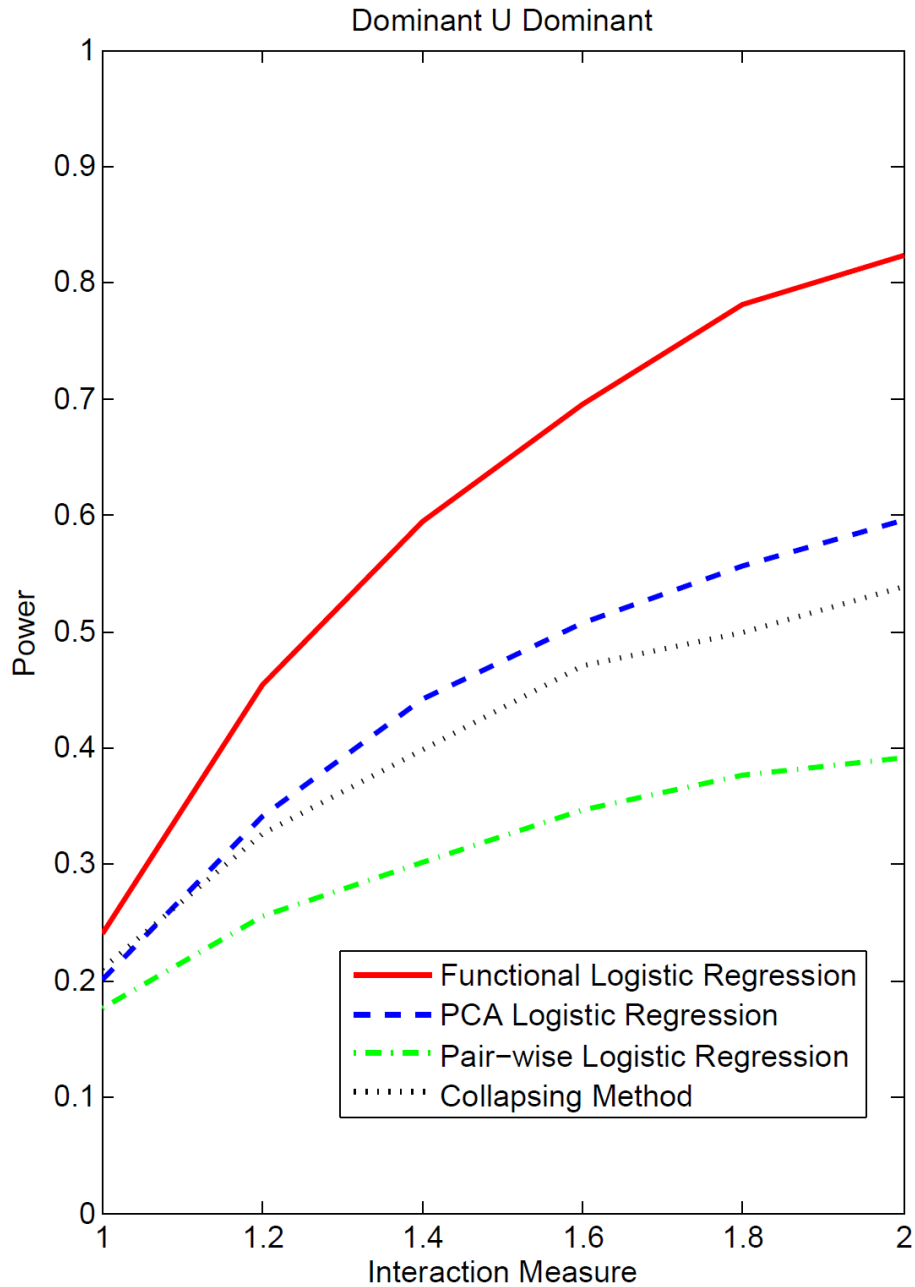


Figure S6. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of all variants as a function of an interaction measure at the significance level  $\alpha=0.05$  under the dominant  $\cup$  dominant model, assuming 2,000 cases and 2,000 controls, and 10% of risk variants.

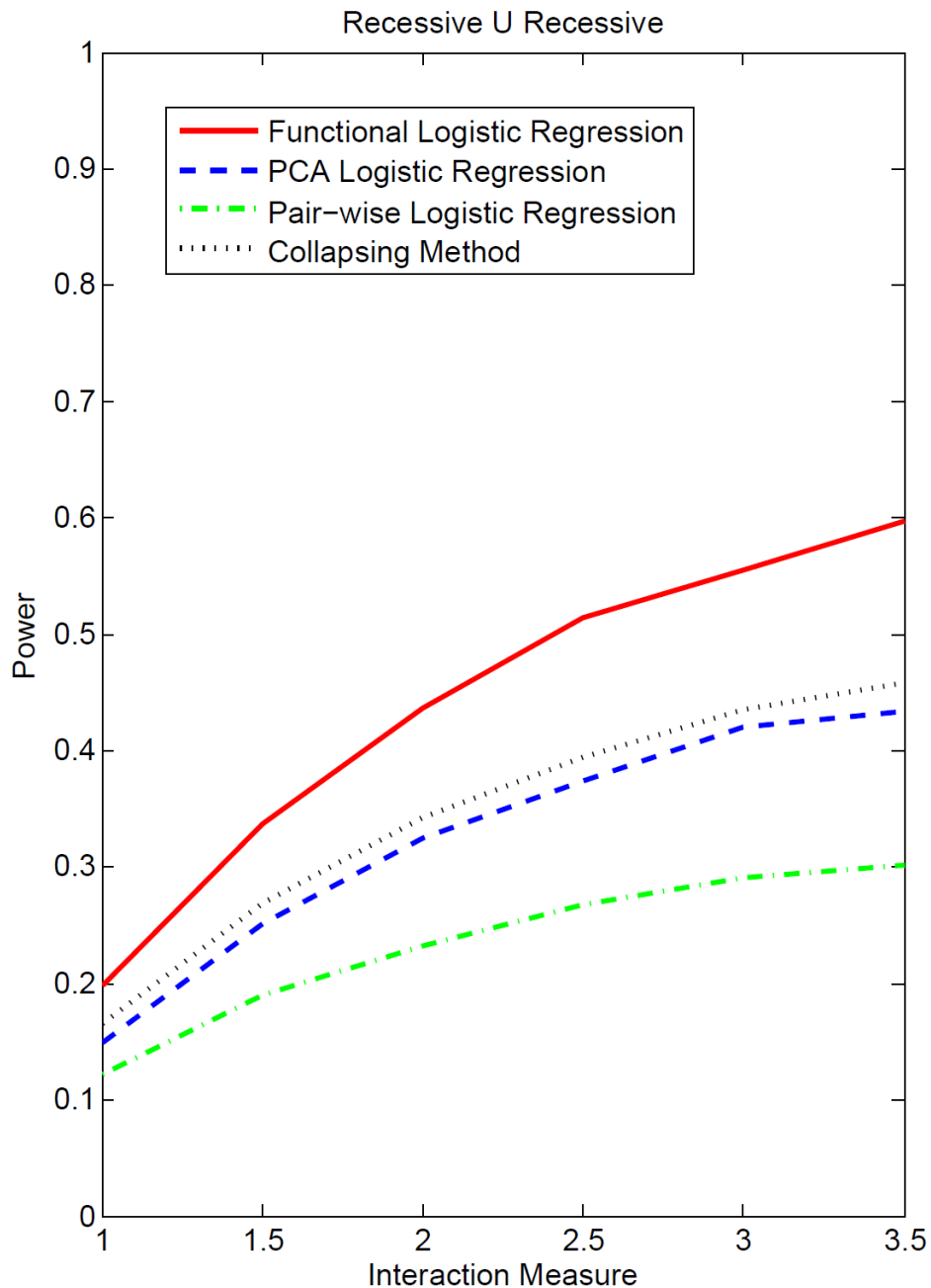


Figure S7. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of all variants as a function of an interaction measure at the significance level  $\alpha=0.05$  under the recessive  $\cup$  recessive model, assuming 2,000 cases and 2,000 controls, and 10% of risk variants.

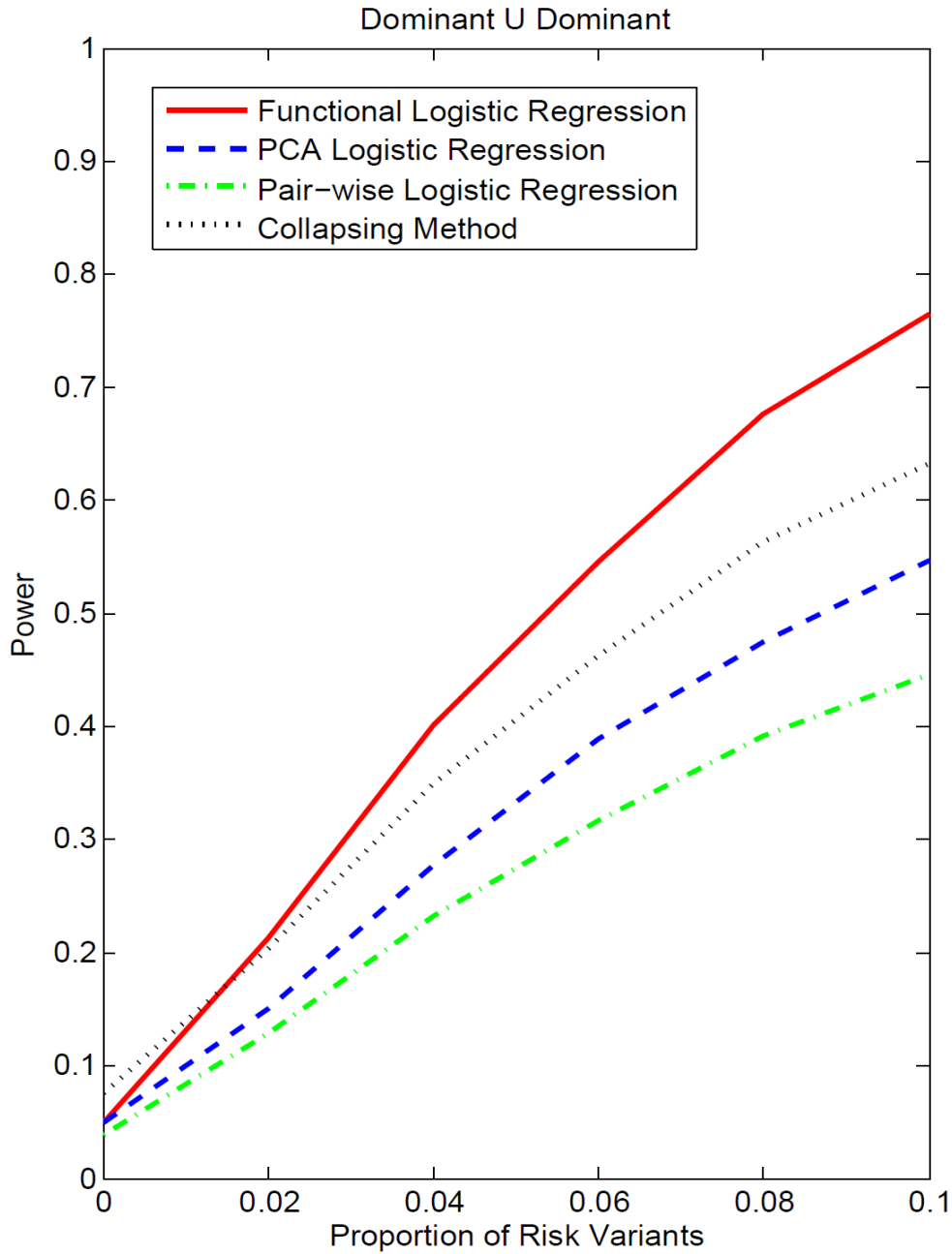


Figure S8. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of rare variants as a function of proportion of risk variants at the significance level  $\alpha = 0.05$  under the dominant  $\cup$  dominant model, assuming 2,000 cases and 2,000 controls and interaction measure of 2.5.

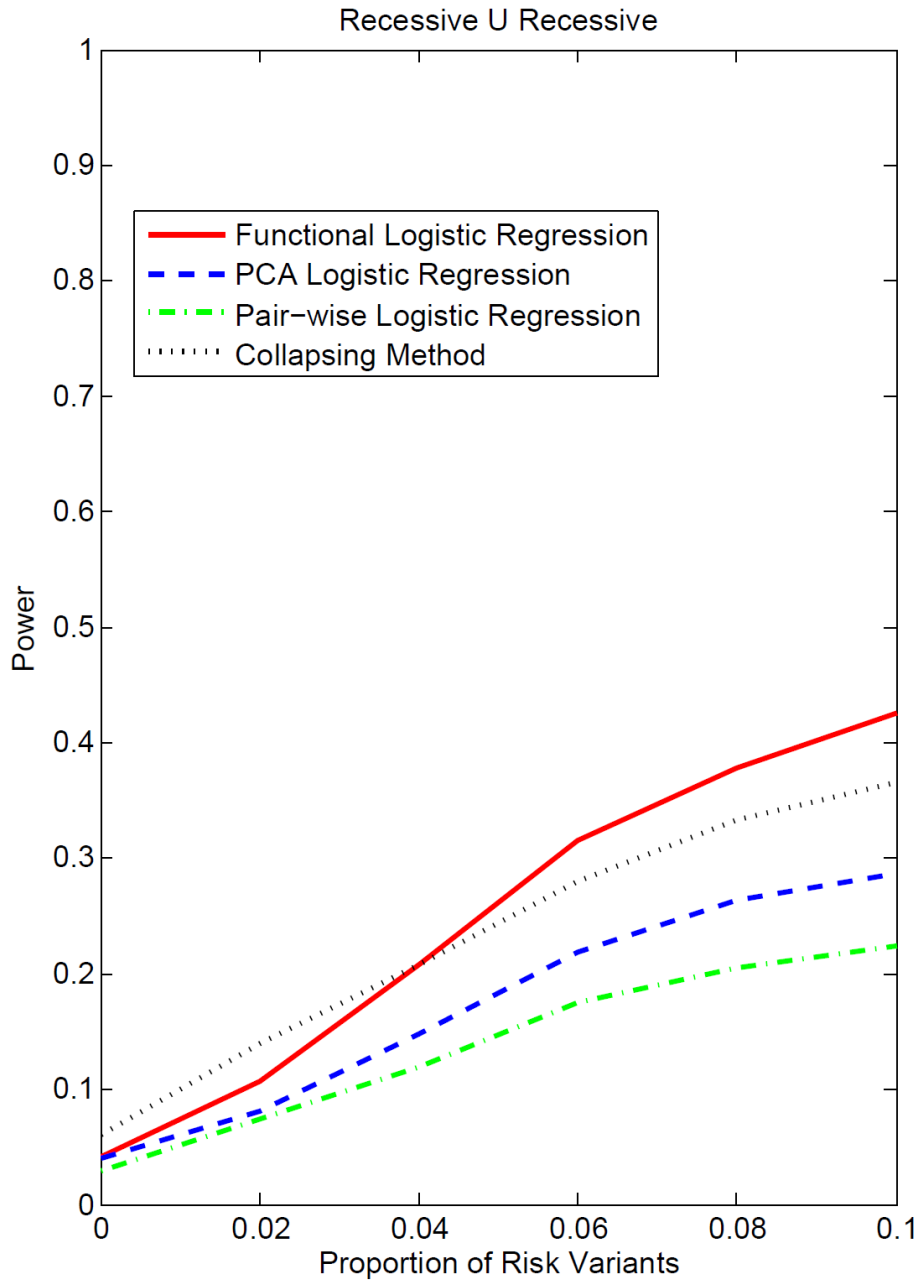


Figure S9. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of rare variants as a function of proportion of risk variants at the significance level  $\alpha = 0.05$  under the Recessive  $\cup$  Recessive model, assuming 2,000 cases and 2,000 controls and interaction measure of 2.5.

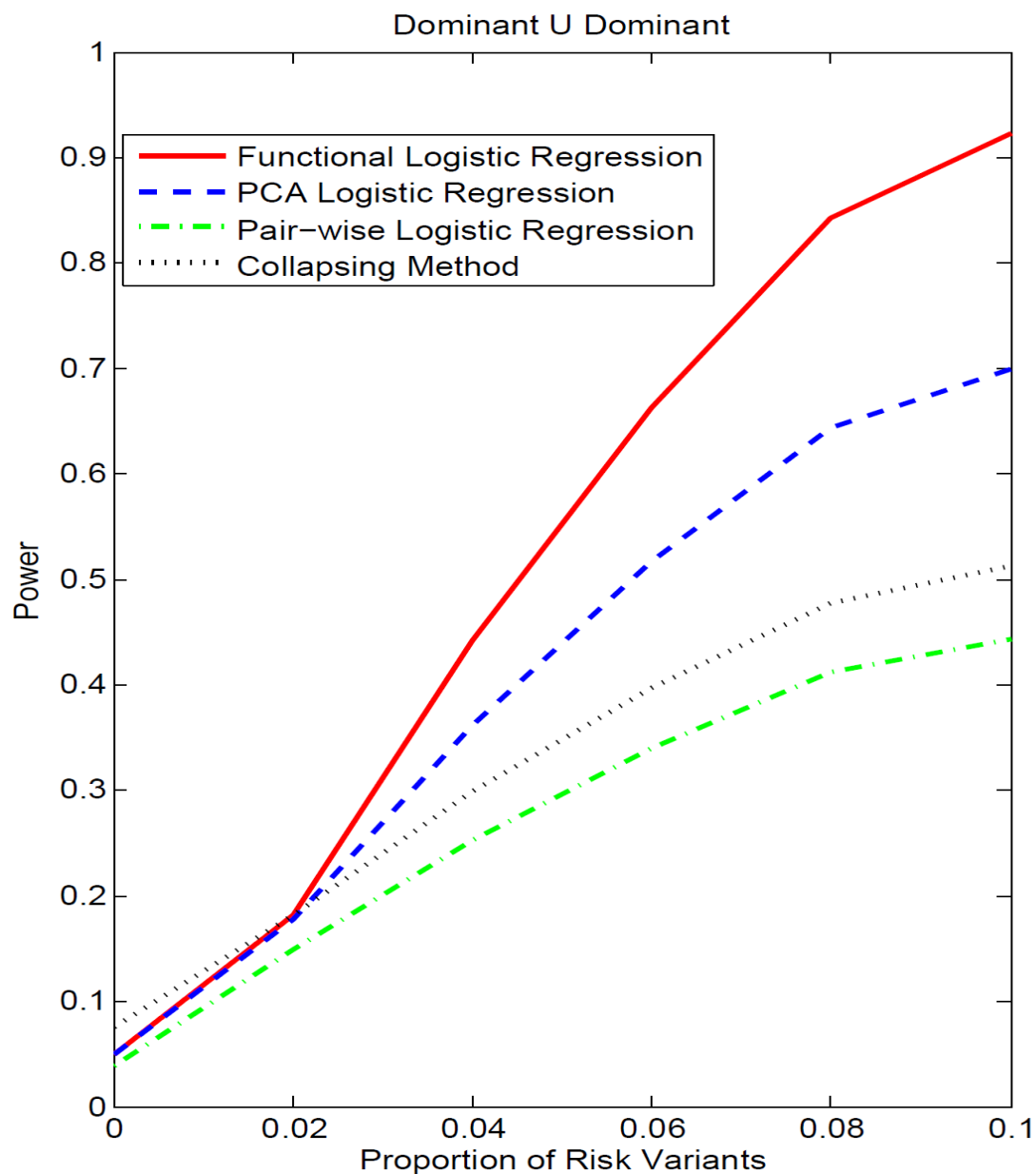


Figure S10. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of common variants as a function of proportion of risk variants at the significance level  $\alpha=0.05$  under the dominant  $\cup$  dominant model, assuming 2,000 cases and 2,000 controls and the interaction measure of 2.5.

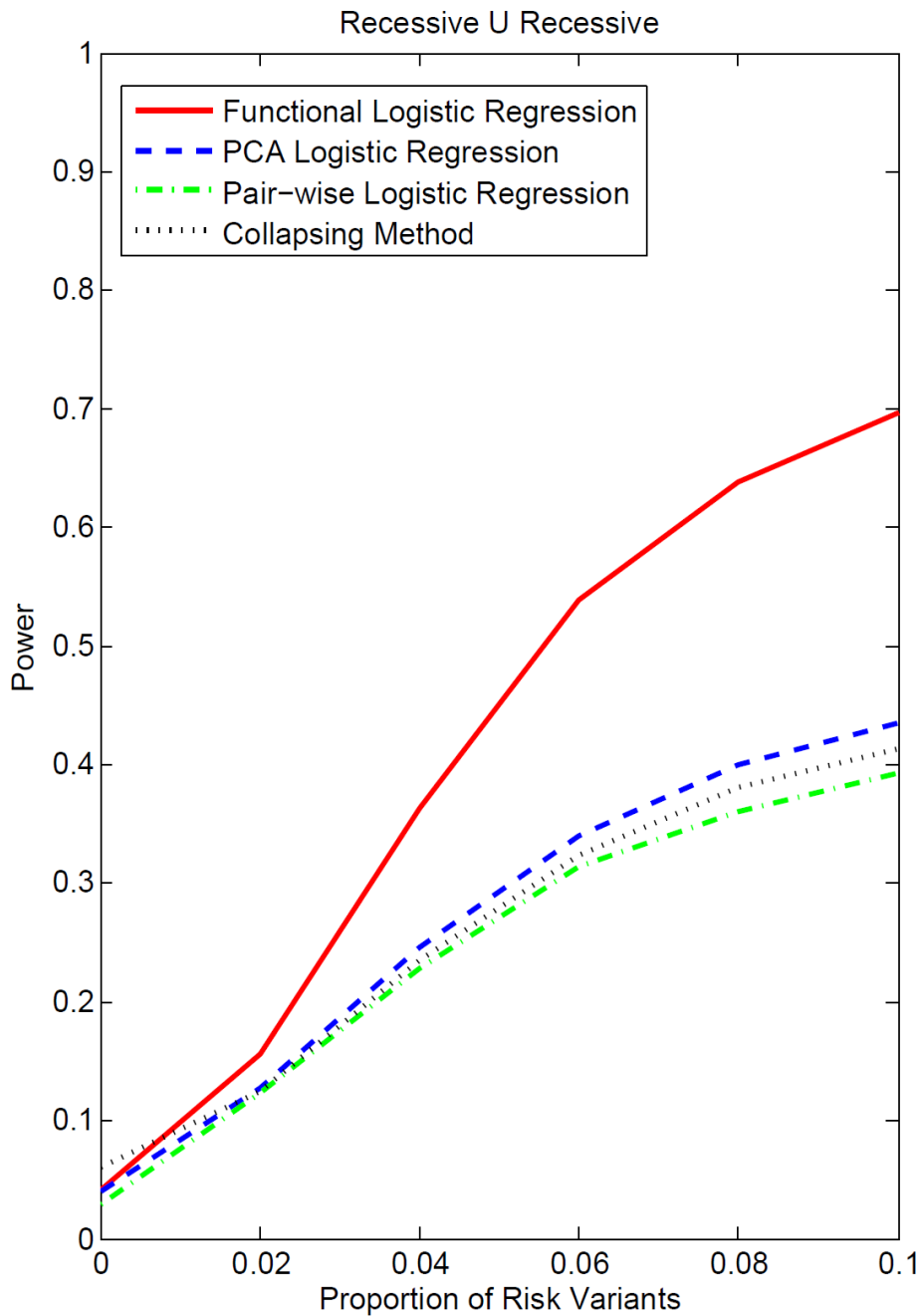


Figure S11. Power curves of four statistics: the function logistic regression, the PCA logistic regression, collapsing method, and the pair-wise logistic regression where permutations were used to adjust for multiple testing, for testing interaction between two genomic regions that consist of common variants as a function of proportion of risk variants at the significance level  $\alpha = 0.05$  under the recessive  $\cup$  recessive model, assuming 2,000 cases and 2,000 controls and the interaction measure of 2.5.