SUPPLEMENTARY FIGURES

Supplementary Figure 1: Frequency distribution of hair traits in the CANDELA sample (N=6,630)

Supplementary Figure 2: Estimated African, European and Native American ancestry (%) in the CANDELA individuals included in the GWAS for hair traits (N=6,357)

Individual ancestry barplots for each country are shown below. Individuals within each country are sorted by increasing European ancestry.

Mean ancestry estimates for each country and overall:

Supplementary Figure 3: Selection of genetic Principal Components for inclusion in the GWAS analyses

A) Scree plot:

Principal components (x-axis below) were extracted from an LD-pruned SNP dataset (see methods). The proportion of genetic variance explained by each PC is shown below (y-axis).

B) GWAS Q-Q plot:

Example Q-Q plot from the GWAS for hair graying obtained after inclusion of the top 5 genetic PCs as covariates. No residual inflation due to population substructure is observed (SNPs with high *P* values lie exactly on the diagonal relating observed and expected values). Genomic inflation factor λ = 1.007.

Supplementary Figure 4: Effect sizes for index SNPs in genomic regions previously associated with hair traits which were replicated here and are not shown in Figure 2.

Blue boxes represent regression coefficients (x-axis) estimated in each country. Red boxes represent effect sizes estimated in the combined meta-analysis. Box sizes are proportional to sample size. Horizontal bars indicate standard errors. Meta-analysis *P* values are shown in Supplementary Table 4.

a) 1q21 – Hair Shape

c) 5p13 – Hair Color

e) 11q14 - Hair Color

g) 15q21 – Hair Color

h) Xq12 - Balding

Supplementary Figure 5: Polygenic architecture of hair traits

For all hair traits there is no residual inflation of association *P* values, after correction for population substructure, a conclusion supported by all traits having genomic control inflation factor λ < 1.02. Also, in Q-Q plots SNPs with high *P* values lie exactly on the diagonal relating observed and expected values (Supplementary Figure 3B). However, hair traits can have a large number of SNPs with low *P* values deviating from the diagonal at the tail, suggesting that there are many SNPs with smaller effect sizes which are associated with the trait, albeit not reaching the genome-wide significance threshold of 5×10^{-8} . As an example, the Q-Q plot for hair color is shown below.

Supplementary Figure 6: Regional association plots for eyebrow thickness and monobrow in 2q12.

a) 2q12 – Eyebrow thickness

Supplementary Figure 7: The signal of association at *EDAR* intronic SNPs with beard thickness is independent of rs3827760.

Supplementary Figure 7a shows that in the GWAS for beard thickness, several SNPs in the first intron of *EDAR* have smaller *P* values than rs3827760, the missense *EDAR* index SNP strongly associated with hair shape (Table 1). These intronic SNPs are in an LD block separate from rs3827760. We evaluated whether the association signal at these SNP is independent from rs3827760 by performing tests conditioning on rs3827760 (Supplementary Figure 7b). This analysis was restricted to the 58 SNPs with *P* values < 10-3 in the initial GWAS (panel labelled "subset" in Figure 7b), leading to a follow-up Bonferroni-corrected -log₁₀(p-value) significance threshold of 3.06. Supplementary Figure 7b shows that after conditioning on rs3827760, a significant association signal is still observed for several SNPs in the first intron of EDAR, including rs365060, the index SNP associated with beard density in the initial GWAS (Table 1). For all SNPs the derived allele is associated with lower beard thickness and the direction of these effects does not change after conditioning on rs3827760 (results not shown). Supplementary Figure 7a also shows that the first intron of *EDAR* is rich in regulatory DNA elements, based on annotations from the UCSC Genome Browser (https://genome.ucsc.edu/). The bottom two panels in Supplementary Figure 7b display the CMS scores for SNPs in the EDAR region (in CEU and ASN). We observe the highly significant CMS scores in ASN corresponding to the strong signal of selection reported for variants around rs3827760, associated with hair shape (Table 1). Interestingly, we also observe significant CMS scores in CEU for the intronic EDAR variants associated here with beard thickness.

13

Supplementary Figure 8: Regional association plots for regions not shown in Figure 3

The index SNP in each region (Table 1) is shown as a purple diamond. At the top of the figure are shown the association results (on a -log10 *P* scale; left y-axis) for all genotyped and imputed SNPs. The dot color indicates the strength of LD (r2) between the index SNP and each SNP (based on the 1000genomes AMR dataset). Recombination rate across the region, in the AMR data, is shown as a continuous blue line (scale on the right yaxis). Genes in the region are shown in the middle. Plots for regions representing novel associations include at the bottom an LD heatmap similar to those shown in Figure 3 (using D', red indicating D'=1 and white indicating D'=0). Plots for regions that have been previously associated with the same trait omit the LD heatmap.

a) 1q21 – Hair Shape

j) 15q21 - Hair Color

Supplementary Figure 9: Proprotein convertase cleavage site in PRSS53 (Q30R).

A)

Analysis of the complete amino acid sequence of PRSS53 and PRSS53 Q30R was performed at http://elm.eu.org/. No proprotein corvertase sites were detected in PRSS53. Potential proprotein convertase sites detected in PRSS53 Q30R are boxed.

PRSS53:

PRSS53 Q30R:

B)

At the top are shown Sanger sequence profiles for the *PRSS53* gene region encoding the Q30R substitution associated with hair shape. Below is shown the N-terminal sequence of PRSS53 Q30R with the location of the signal peptide cleavage site indicated by blue arrows. In the case of PRSS53 30R (on the right), the putative proprotein convertase cleavage site is highlighted by another blue arrow.

RXXXRRX

Supplementary Figure 10: Distribution of balding trait across sexes

As indicated in Supplementary Figure 1, Balding was coded into three categories: none, medium and high. The frequency of balding for males and females separately and in the full sample is displayed below.

Supplementary Figure 11: Expression of PRSS53 in 293-EBNA cells

Comparison of PRSS53 and PRSS53 (Q30R) from cell extracts (A) and media (B), after expression in 293-EBNA cells cultured in the absence (-) or presence (+) of DECA (decanoyl-RVKR-CMK, a pro-protein convertase inhibitor). These are uncropped western blot images corresponding to those shown in Figure 5 a-b and are labelled below as in Figure 5.

SUPPLEMENTARY TABLES

Supplementary Table 1: Features of the CANDELA individuals included in this study.

Supplementary Table 2: Correlation of hair traits and covariates in the CANDELA sample included in the GWAS (N=6,357)

A) Correlation between hair traits:

Pearson correlation coefficient values are presented in the lower left triangle while corresponding permutation *P* values are presented in the upper right triangle. Correlations with significant *P* values (<0.001, Bonferroniadjusted threshold) and their corresponding *P* values are highlighted in bold.

B) Correlation between hair traits and covariates:

Pearson correlation coefficient

P **value**

Individual continental ancestry was estimated from the chip data obtained here (Supplementary Figure 2).

Sex was coded as: female=1, male=0.

Correlations with significant *P* values (<0.001, Bonferroni-adjusted threshold), are highlighted in bold.

Supplementary Table 3: Narrow-sense heritability (h^2) of hair traits, estimated from the population data obtained here.

Supplementary Table 4: Meta-analysis association *P* values for index SNPs.

For the index SNPs in Table 1 we performed association tests independently in the five country samples and the *P* values combined using a meta-analysis. For each SNP we provide below the basic meta-analysis *P* value, a test of heterogeneity *P* value (obtained through Cochran's *Q* statistic) and a random effects (R.E. model) metaanalysis *P* value. With 20 tests, the Bonferroni-corrected significance threshold for P-values is 0.05/20 = 2.5E-03. Both meta-analysis *P* values are significant at this level for all SNPs. For 4 SNPs there is significant evidence of heterogeneity, based on the Cochran's *Q P* value (highlighted in bold). For those SNPs one should preferably consider the random effects *P* value, while for the other SNPs one should consider the basic meta-analysis Pvalue.

Supplementary Table 5: Prediction of hair traits

^a Sex was not included as a covariate for facial traits as these were assessed only in males.

While the total prediction values can have a similar interpretation to the heritability estimates, these are not directly numerically comparable for several reasons:

- i) While h² is usually an upper bound for R^2 , with typical sample sizes we expect prediction R^2 to be relatively lower (Makowsky et al. 2011), because of the difficulty in accurately estimating effect sizes for many SNPs in the BLUP computation as compared to estimating a few variance components for heritability.
- ii) Heritability is calculated on the whole dataset while prediction scores are calculated in test subsets which are different from the training subsets used to build the models (Hastie et al. 2009). Since the test set on which prediction accuracy is calculated is different from the training set that produces the prediction model, the accuracy is likely to be smaller in magnitude in the test set than in the training set. E.g. the training R² for hair color was 100%, matching the observed heritability values.
- iii) Prediction captures the proportion of phenotypic variation explainable only by the index SNPs + BLUP component, in contrast to the genome-wide kinship matrix used in heritability (Wray et al. 2013). The genome-wide kinship matrix used in heritability is thus more likely to capture polygenic effects from many genes with smaller effect sizes.
- iv) The mathematical formulae are slightly different, e.g. while obtaining fraction of variance explained during calculation of heritability, the variance component due to covariates is removed first from the total phenotypic variance in the denominator (Yang et al. 2011).

Supplementary Table 6: SNPs showing suggestive association with hair traits

Table 1 presented SNPs showing genome-wide significant association with hair traits. SNPs with *P* values below the genome-wide significant threshold (5 \times 10⁻⁸) but above the suggestive significant threshold (10⁻⁵) are presented here. If a genomic region has several associated SNPs, only the SNP with lowest P-value is shown. Annotations regarding SNP type (for intragenic SNPs), genes in the region (±300 KB from the SNP) and potential regulatory role were obtained from the UCSC Genome Browser. This list includes the two suggestively significant associations of the EDAR rs3827760 SNP with eyebrow thickness and Monobrow, as mentioned in the main text. A dot indicates that no relevant information is available for that SNP.

Supplementary Table 7: Continental allele frequencies of index SNPs

Allele frequencies are provided for all index SNPs listed in Table 1. CEU, YRI, CHB are Europeans, Yoruba and Chinese from the 1000 genomes project. NAM are Native Americans and CAN is the CANDELA sample examined here. NAM data are from populations included in Reich et al. (2012).

SUPPLEMENTARY REFERENCE

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