

SUPPLEMENTARY METHODS

Predicted Residual Sum of Squares (PRESS)

PRESS represents a statistic describing lack of prediction accuracy^{1,2}. Following cross-validation, a matrix $\hat{\mathbf{y}}$ of out-of-sample predictions will be generated. Corresponding to the original \mathbf{Y} matrix, for each column PRESS can be computed respectively, as:

$$PRESS = \sum_{i=1}^n (\mathbf{Y}_i - \hat{\mathbf{y}}_i)^2$$

While Total Sum of Square (TSS) for each column is computed as:

$$TSS = \sum_{i=1}^n (\mathbf{Y}_i - \bar{\mathbf{Y}}_i)^2$$

* $\bar{\mathbf{Y}}_i$ stands for the column mean of the original \mathbf{Y} matrix

All the R^2 values following cross-validation reported in the study were computed as

$$R^2 = 1 - \frac{PRESS}{TSS}$$

Decision on number of components used in PLS regression

To leave out small components that only describe noise and avoid the problems of overfitting^{3,4}, process for identifying the proper number of components to keep in PLS regression was implemented. In particular, we tested the number of components from 1 to the rank of the input matrix (e.g. the $\mathbf{Y}_{\text{IPSC-CM}}$ in Fig. 2A); for every trial we computed the following statistics: 1) R^2 values from model building; 2) PRESS for predicted error following leave-one-out cross validation. The proper number of components to use was then identified so that the minimal PRESS value and a high R^2 value are achieved concomitantly.

References

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