Supplementary information S1 (box): Scoring Metrics

An appropriate metric is essential to score a challenge. Broadly speaking, there are two main challenge questions, classification (typically binary classification) and regression.

Classification is the task of assigning elements of a dataset into two (binary) or more groups (e.g. patient into responder or nonresponder to a treatment). For the binary case, there are four possible outcomes that can be arranged in a 2x 2 matrix, the so-called contingency matrix:

Multiple metrics can be derived from a contingency table. Some of the most common are

- True positive rate (TPR), also known as sensitivity or recall: TPR = TP/ P
- True negative rate (TNR) or specificity: TNR = specificity = TN/N
- False negative rate (FNR): $FNR = FN / P$
- False positive rate (FPR): FPR=FP/N
- \bullet Precision = TP/ (TP +FP)
- False discovery rate (FDR): FDR = FP /(TP + FP)

Generally there is trade-off between precision (being right in the calls made) and recall (identifying the calls that can be made) in a classification problem. Hence, these are sometimes combined in metrics that aim to balance them, such as the F-score (the harmonic mean of precision and recall), and Mathew's correlation coefficient.

Often a classification algorithm can provide more or less calls with more or less confidence, and such a confidence is often asked in the context of the Challenges. By computing precision and recall for different levels of confidence, plotting them, and then joining those points, one can compute the Precision-Recall (PR) curve. Similarly, by computing and plotting TPR and FPR. one obtains the closely related ROC (Receiving Operating Characteristics) curve. Both represent the capacity of a given algorithm for different levels of confidence, and are often summarized by computing the area under their curve (AUPR and AUROC, respectively). While both give very similar information (Davis and Goadrich 2006), AUPR is more accurate for cases where the number of positives and negatives is very unbalanced.

In a *regression problem* the task is to predict the numerical values for a number of variables (dependent variables), based on certain features (independent variables). A common metric is the root-mean squared error (RMSE) that averages the quadratic errors of the individual measurements. Another common metric to compare predicted vs. measured values is the Pearson correlation.

There is a simple relationship between the RMSE and the Pearson correlation coefficient ρ :

$$
RMSE^{2} = (\mu_{pred} - \mu_{exp})^{2} + (\sigma_{pred} - \sigma_{exp})^{2} + 2\sigma_{pred}\sigma_{exp}(1 - \varrho)
$$

where σ_{pred} and, σ_{exp} , μ_{pred} and μ_{exp} are the standard deviations and μ_{pred} and μ_{exp} the means in the predictions and experimental (gold standard) data, respectively. This relationship nicely shows that RMSE is aggregating the comparison of predictions and measurements in several facets simultaneously, namely the average (μ) , the range (σ) and how they covary (p) . This may be undesirable if one of the terms dominates over the others, which makes it difficult to separate subtle performance differences between teams. Sometimes it is desirable to compare the order (rank) of the predictions and gold standard rather than the actual values, when the actual ordering is the important thing to predict (e.g. prioritize drugs from more to less efficacious as treatment(Costello et al. 2014)). The analogous metric to Pearson's correlation considering ranks is Spearman's rank correlation coefficient. Another useful rank-based metric is the Concordance Index.

When the Gold Standard is noisy, the regression metrics should take into account the experimental variability, weighting the predictions so as to give more importance to data points whose ground truth we are more certain about. For example, the RMSE was divided by the experimental noise in some challenges(Prill et al. 2011; Hill et al. 2016), or the Concordance Index modified into the so-called probabilistic c-index(Costello et al. 2014).

Different metrics highlight different aspects of an algorithm performance. Therefore a thorough evaluation of the strengths and weaknesses of an algorithm requires looking at it under the light of different metrics. To cover the multiple aspects of prediction evaluation a combination of several scoring metrics is desired. In the end, a final score based on the combination of different metrics can provide an integrated evaluation of the quality of the predictions.

All these scoring metrics have then to be compared with a null model (for example random predictions), to assess the statistical significance of predictions. It is important to ensure that the final ranking in a Challenge is robust to subtle changes in the test set. This can be achieved by generating an ensemble of new submissions by bootstrapping the test set and assessing if the difference in ranking between teams (e.g., first and second, or second or third) is statistically significant.

A collection of all metrics used in the DREAM Challenges is available in the package DREAMTools.(Cokelaer et al. 2015)

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Supplementary information S2 (table). Examples of collaborative competitions. A set of nineteen Challenges organized in the past six years (see also the additional case studies in the main text). This table is an expanded version of Table 1, in which additional information is provided, primarily regarding the solvability of the Challenges based on the data provided to participants and on scoring metrics used. Challenges are coloured according to the research area.

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Challenge Publication¹⁰ The data used in the Challenge is available

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Abbreviations:AML, acute myeloid leukaemia; ALS, amyotrophic lateral sclerosis; AUPR, Area Under the Precision-Recall curve; AUROC, Area Under the Receiving Operating Characteristics curve; AMDA, Critical Assessment of Massive Data Analysis; CI, Concordance Index; DREAM, Dialogue for Reverse Engineering Assessment and Methods; FlowCAP, Flow Cytometry Critical Assessment of Population Identification Methods; GRN, gene regulatory network; GS, Gold Standard; GSNAP, Genomic Short-read Nucleotide Alignment Program; HPN, Heritage Provider Network; ICGC, International Cancer Genome Consortium; NCI, US National Cancer Institute; RGASP, RNA-seq Genome Annotation Assessment Project; RMSD, Root Mean Square Deviation; STAR, Spliced Transcripts Alignment to a Reference; SubC, SubChallenges; SVM, support vector machine; TCGA, The Cancer Genome Atlas; TF, transcription factor; TNF, tumour necrosis factor.

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