

Expanded View Figures

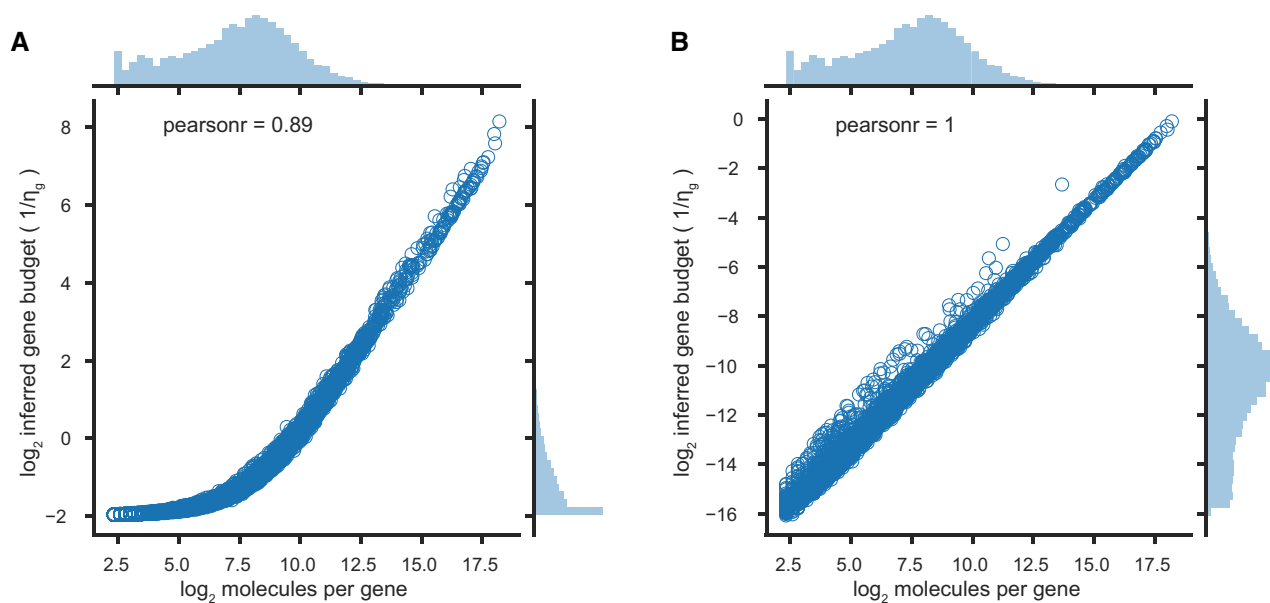


Figure EV1. Effect of empirically set hyperparameters on inference of budgets.

A, B Scatter plots of \log_2 molecules per gene (x-axes) versus the \log_2 inferred gene budgets (y-axes), with hyperparameters (A) a' , b' , c' and d' set to 1 or (B) determined empirically in a representative experiment on peripheral blood mononuclear cells. Histograms on top and right show the marginal probability distributions along each axis.

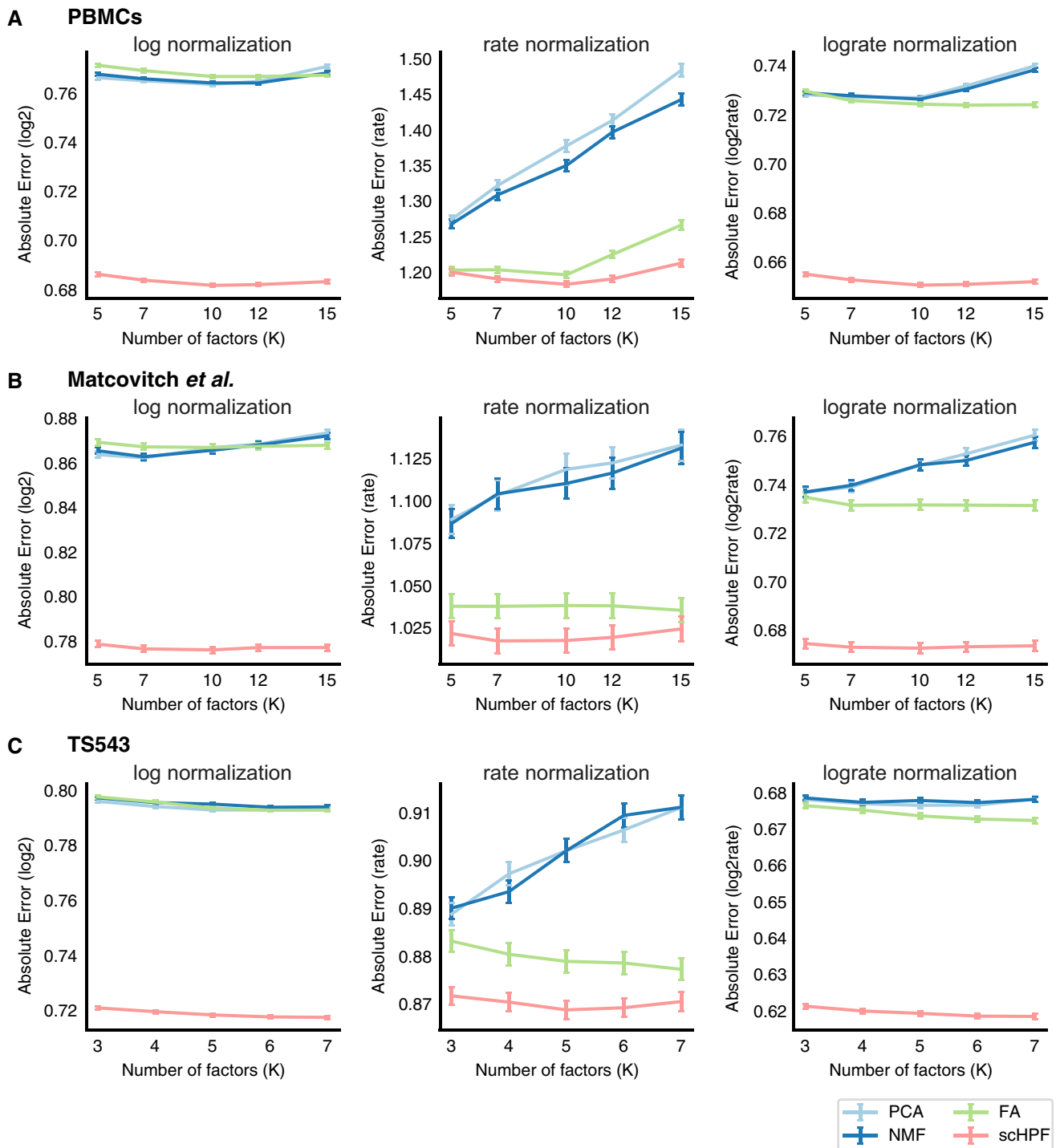


Figure EV2. Predictive performance across different number of factors.

A–C scHPF has lower test error than other method and normalization combinations on a withheld partition of the (A) PBMC, (B) Matcovitch *et al.*, and (C) TS543 datasets for several different numbers of factors. Error bars show standard error of the mean across all withheld values (4% of non-zero matrix entries randomly selected from each dataset: 220391 for PBMCs, 68895 for Matcovitch *et al.*, 356241 for TS543); center values show the mean. scHPF's predictions were normalized before calculating error.

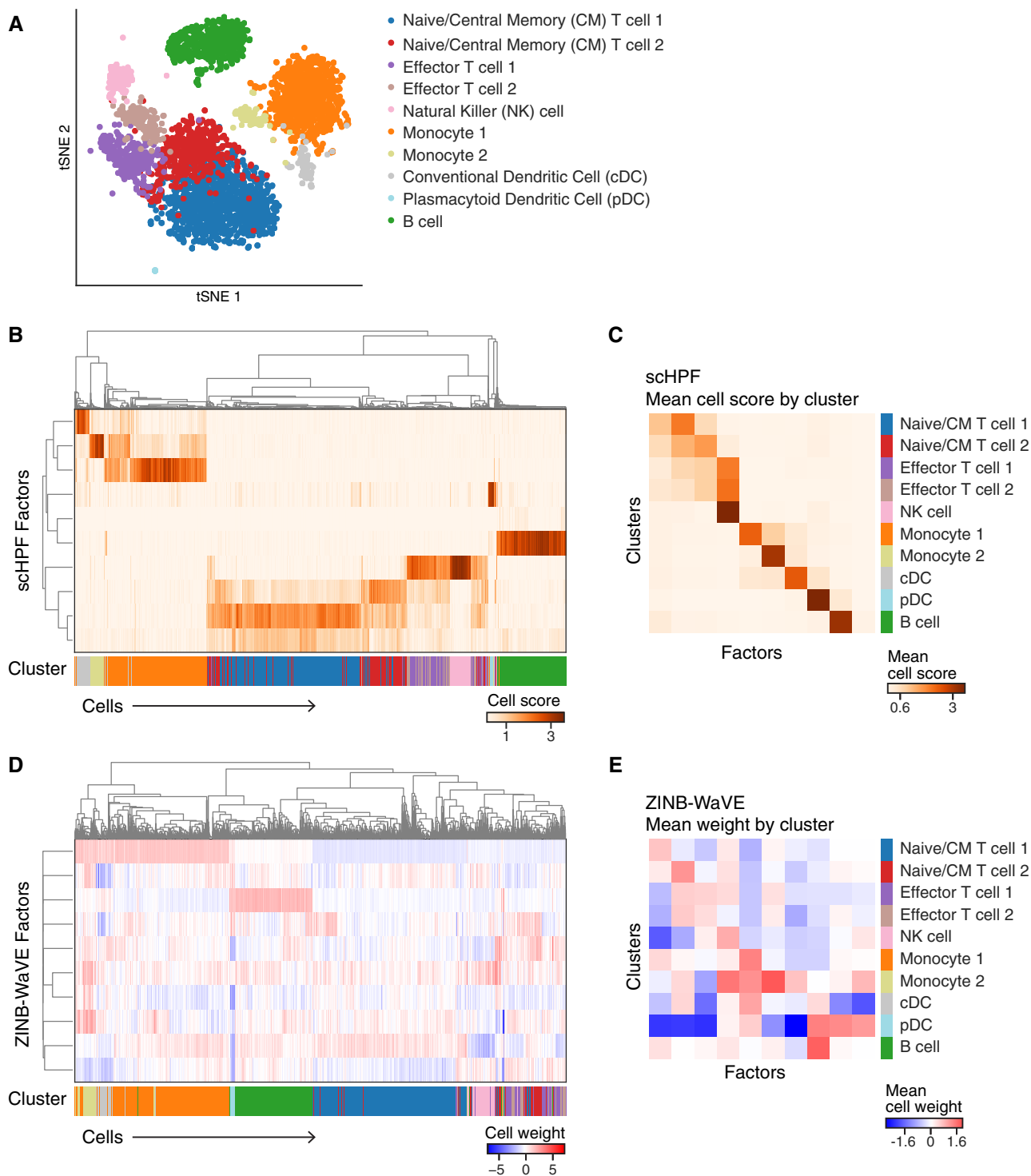


Figure EV3. Cell-type associations of factors obtained with scHPF or ZINB-WaVE on the PBMC data.

- A UMAP embedding of PBMCs, colored by cluster.
- B Main heatmap shows average-linkage hierarchical clustering of scHPF cell scores for each factor (rows) and cell (columns). Bottom colorbar shows cells' assigned cluster in (A).
- C scHPF factors' (columns) mean cell score for each cluster (row).
- D, E Same as (B, C), but for ZINB-WaVE cell weights.

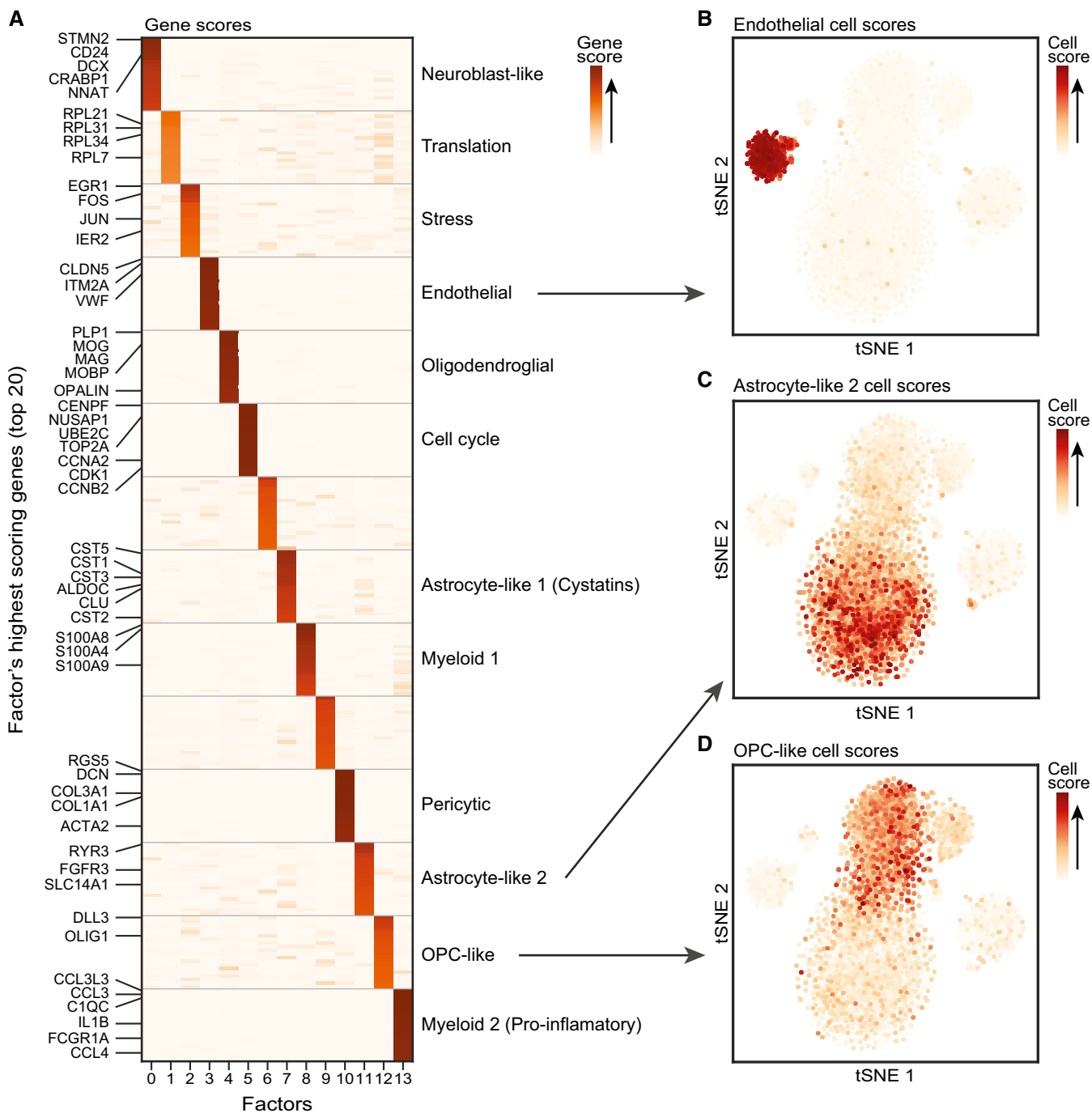


Figure EV4. sCHPF discovers gene signatures in a high-grade glioma.

A Heatmap of sCHPF gene scores for each factor (columns) and the top twenty genes per factor (rows). Canonical marker genes and genes from a protein superfamily are highlighted.

B–D tSNE of all cells colored by their sCHPF cell scores for a factor that marks a discrete population of endothelial cells (B), one of two glioma-associated factors that highly ranks astrocyte marker genes (C), and a glioma-associated factor that highly ranks OPC marker genes.

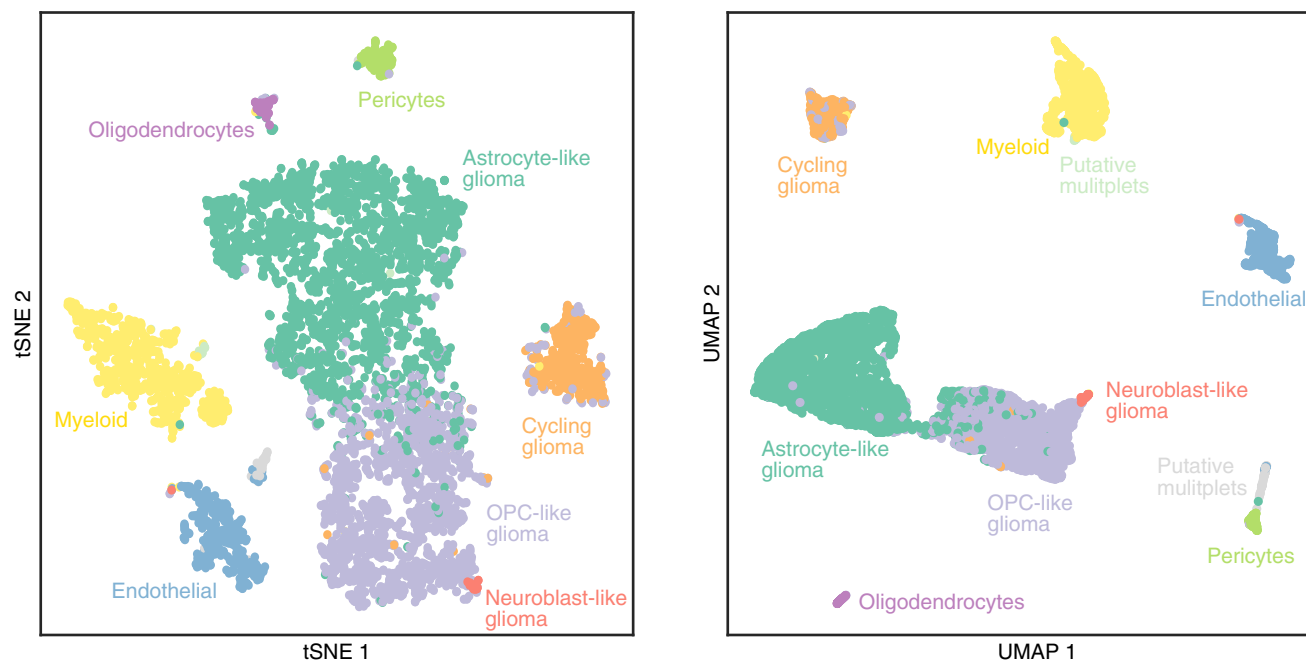


Figure EV5. scHPF cell scores can be used as a low-dimensional input to visualization algorithms.

tSNE (left) and UMAP (right) embeddings of HGG cells using scHPF cell scores as a low-dimensional input. Pearson's correlation distance was used as a distance metric.