

We consider the case of two-group comparison in presence of detection limit. Let Y_{ig}^* be the underlying abundance and D_{ig} be the detection limit for feature g in subject i , respectively. We assume $(Y_{ig}^*, D_{ig}), i = 1, \dots, n$ are independent and identically distributed (i.i.d.). The observed abundance level is $Y_{ig} = Y_{ig}^* I\{Y_{ig}^* > D_{ig}\}$. Let $X_i = 0$ or 1 indicates the group assignment of subject i . For the two-group comparison situation, the two-part semiparametric model proposed in the main text is

$$\log(Y_{ig}) = \beta_g X_i + \epsilon_{ig} \text{ for } Y_{ig} > 0 \text{ and } \log\left(\frac{\pi_{ig}}{1 - \pi_{ig}}\right) = \gamma_{0g} + \gamma_g X_i \text{ for } Y_{ig} = 0,$$

where $\epsilon_{ig}, i = 1, \dots, N$ are i.i.d. random errors with an unspecified distribution and are independent with X_i .

Under the null hypothesis $H_0 : \beta_g = 0$ and $\gamma_g = 0$, we have

$$\log(Y_{ig}) = \epsilon_{ig} \text{ for } Y_{ig} > 0 \text{ and } \log\left(\frac{\pi_{ig}}{1 - \pi_{ig}}\right) = \gamma_{0g} \text{ for } Y_{ig} = 0. \quad (\text{S1})$$

The above model is for observed abundance Y_{ig} and the likelihood ratio test LRT_g we construct in the main text is to compare the distribution of Y_{ig} between groups. Note that since the distribution of ϵ_{ig} is completely unspecified, model (S1) holds as long as Y_{ig} 's are i.i.d. and independent of X_i . Because of this nice property, LRT_g can also be used to compare the distribution of Y_{ig}^* between groups, as stated in the following proposition.

Proposition S1. For two-group comparison, assuming that the detection limit D_{ig} is independent of group X_i , the likelihood ratio test LRT_g proposed in the main text is also a valid test for

$$\begin{aligned} H_0^* &: \text{the distribution of } Y_{ig}^* \text{ is the same between groups} \\ \text{v.s. } H_1^* &: \text{the distribution of } Y_{ig}^* \text{ is different between groups} \end{aligned}$$

in the sense that the type I error rate is preserved.

Proof: The critical region of the likelihood ratio test is $\{LRT_g > \chi_{2,1-\alpha}^2\}$, where $P(LRT_g > \chi_{2,1-\alpha}^2 | H_0) = \alpha$, where $\chi_{2,1-\alpha}^2$ is the $1 - \alpha$ quantile of a chi-square distribution with 2 degrees of freedom and α is the type I error rate. We next show that hypothesis H_0^* implies H_0 so that LRT_g is also a valid test for H_0^* . Specifically, H_0^* implies that Y_{ig}^* is independent with X_i . Because $Y_{ig} = Y_{ig}^* I\{Y_{ig}^* > D_{ig}\}$ and D_{ig} is independent with X_i , Y_{ig} is also independent with X_i . Thus, the distribution of Y_{ig} satisfies equation (S1) and H_0 holds. This implies that $P(LRT_g > \chi_{2,1-\alpha}^2 | H_0^*) = P(LRT_g > \chi_{2,1-\alpha}^2 | H_0) = \alpha$. Therefore, LRT_g is a valid test for H_0^* .

Remark 1. Our test LRT_g preserves the type I error rate regardless of the distribution of the underlying abundance level Y_{ig}^* .

Remark 2. If our test is rejected, it indicates there is difference in the distribution of Y_{ig}^* between groups. But the parameter estimate, $\hat{\beta}_g$, obtained from our model quantifies the log fold change of observed abundance level between groups rather than that of underlying abundance level.