

Supplementary Materials

Fig. S1. Actograms of the two motor activity recordings shown in Fig. 1.

Fig. S2. A demonstration of the temporal self-similarity in motor activity.

Fig. S3. A demonstration of the procedure of DFA.

Table S1. Fractal regulation metric α_1 , potential confounders, and risk of frailty.

Table S2. Fractal regulation metric α_1 , potential confounders, and risk of ADL disability.

Table S3. Fractal regulation metric α_2 , potential confounders, and risk of ADL disability.

Table S4. Fractal regulation metric α_1 , potential confounders, and risk of IADL disability.

Table S5. Fractal regulation metric α_1 , potential confounders, and risk of mobility disability.

Table S6. Fractal regulation metric α_1 , potential confounders, and risk of death.

Table S7. Fractal regulation metric α_2 , potential confounders, and risk of death.

Supplementary Figures

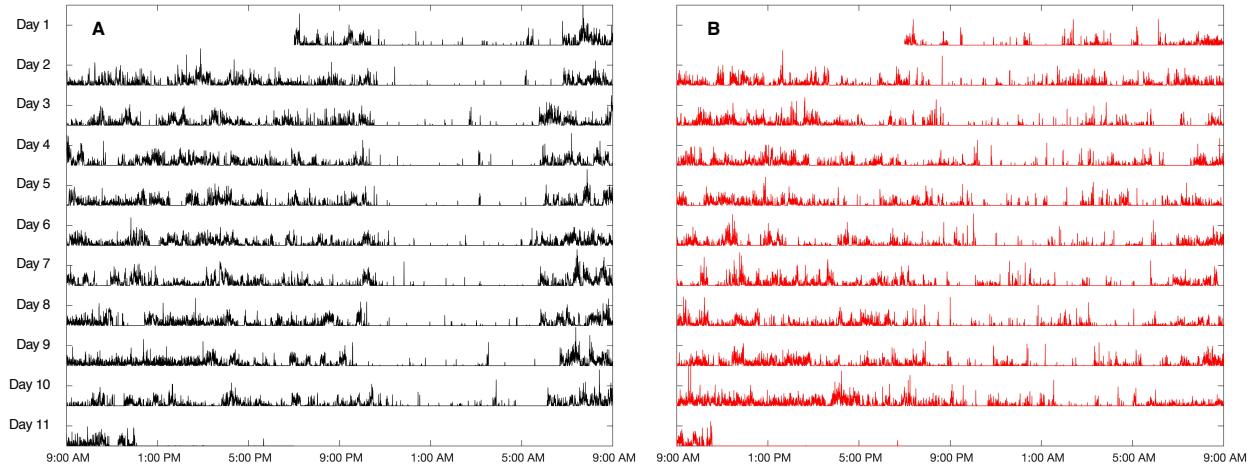


Fig. S1. Actograms of the two motor activity recordings shown in Fig. 1. Signal in panel (A) corresponds to data shown in Fig. 1A and signal in panel (B) corresponds to data shown in Fig. 1B. To have better time resolution, the abscissas are shown on a 24-hour scale and the signals of different days are plotted in different panels.

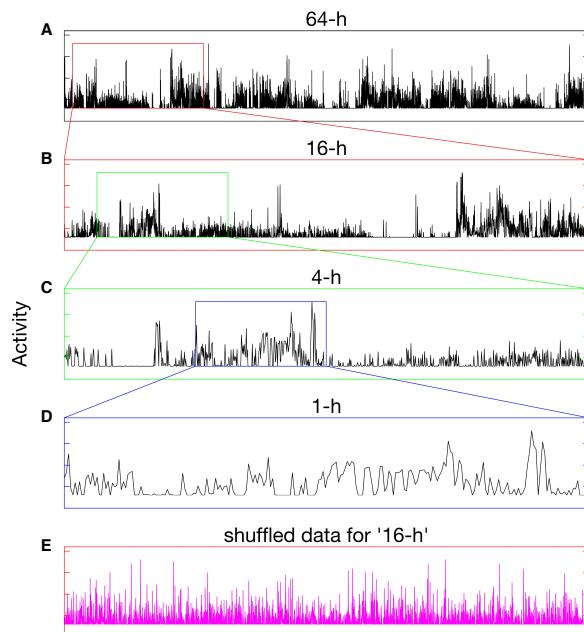


Fig. S2. A demonstration of the temporal self-similarity in motor activity. Shown are four segments of 64 hours (A), 16 hours (B), 4 hours (C), and 1 hour (D), respectively, from one activity recording. The fluctuation patterns (irregularity) seen on different scales are not readily distinguishable, suggesting statistical self-similarity, scale invariance, or fractal. Panel (E) shows a signal generated by randomly shuffling the signal segment on the panel shown in the second row. The shuffling disturbed the temporal structure by removing the temporal correlations.

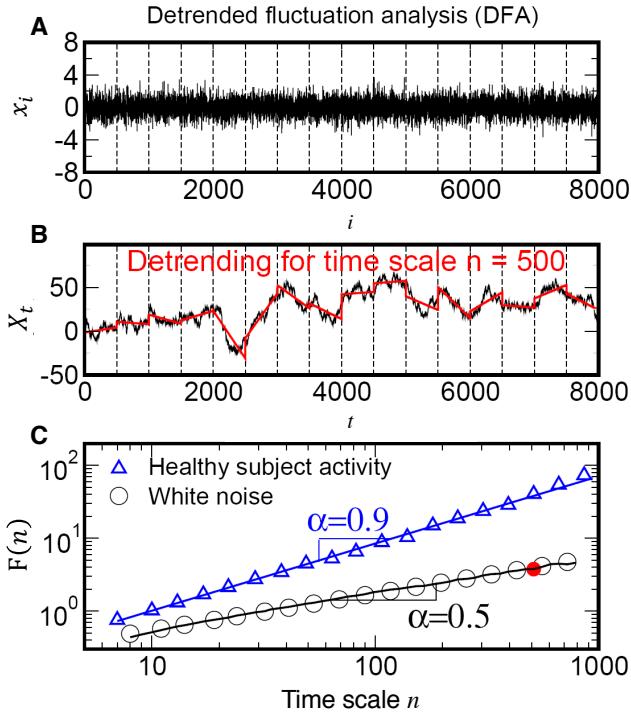


Fig. S3. A demonstration of the procedure of DFA. (A) A random time series x_i . (B) The solid black curve is the integrated time series X_t of x_i after subtraction of its global mean. The vertical dotted lines indicate boxes of size $n = 500$ points. The red line segments represent the “trend” estimated in each box by a linear least-squares fit. (C) The root-mean-square deviations, $F(n)$, in (B) are plotted against the box size (time scale), n , in a double logarithmic plot. The red circle is the data point for $F(500)$. A straight-line graph indicates power-law scaling. The slope of the line, α , relates to the presence and type of correlations. The blue line is demonstrating the $F(n)$ for a real activity recording of a healthy young subject.

Supplementary Tables

Table S1. Fractal regulation metric α_1 , potential confounders, and risk of frailty. ^aResults for 1-SD decrease in α_1 ; ^bResults for 1-year older; ^cResults for 1-year less education; ^dResults for 1-unit increase in the item for vascular risk factors; ^eResults for 1-unit increase in the item for vascular diseases; ^fResults for 1 more depressive symptom; ^gResults for 1-SD decrease in global cognition; ^hResults for 1-SD decrease in the composite score of motor function; ⁱResults for 1-SD decrease in total daily activity. Abbreviations: CI = confidential interval; HR = hazard ratio; SD = standard deviation.

Variable	Models					
	A HR (95% CI), <i>p</i> value	B HR (95% CI), <i>p</i> value	C HR (95% CI), <i>p</i> value	D HR (95% CI), <i>p</i> value	E HR (95% CI), <i>p</i> value	F HR (95% CI), <i>p</i> value
α_1^a	1.31 (1.16, 1.48), <0.0001	1.29 (1.14, 1.46), <0.0001	1.29 (1.15, 1.45), <0.0001	1.29 (1.14, 1.46), <0.0001	1.20 (1.05, 1.37), 0.007	1.21 (1.05, 1.39), 0.008
Age ^b	1.09 (1.06, 1.11), <0.0001	1.08 (1.06, 1.10), <0.0001	1.08 (1.06, 1.10), <0.0001	1.07 (1.05, 1.09), <0.0001	1.05 (1.03, 1.07), <0.0001	1.08 (1.06, 1.10), <0.0001
Sex (Male)	0.32 (0.21, 0.46), <0.0001	0.31 (0.21, 0.46), <0.0001	0.32 (0.22, 0.48), <0.0001	0.28 (0.19, 0.41), <0.0001	0.32 (0.21, 0.50), <0.0001	0.31 (0.20, 0.45), <0.0001
Education ^c	1.05 (1.00, 1.09), 0.03	1.05 (1.00, 1.09), 0.04	1.04 (1.00, 1.09), 0.05	1.02 (0.97, 1.06), 0.4	1.03 (0.98, 1.08), 0.2	1.05 (1.01, 1.10), 0.03
Vascular risk factors ^d		1.12 (0.96, 1.30), 0.2				
Vascular diseases ^e		1.15 (0.98, 1.34), 0.1		1.18 (1.10, 1.26), <0.0001		
Depression ^f				1.40 (1.23, 1.58), <0.0001		
Cognition ^g					1.61 (1.40, 1.86), <0.0001	
Motor function ^h						1.24 (1.05, 1.50), 0.01
Total daily activity ⁱ						

Table S2. Fractal regulation metric α_1 , potential confounders, and risk of ADL disability. ^aResults for 1-SD decrease in α_1 ; ^bResults for 1-year older; ^cResults for 1-year less education; ^dResults for 1-unit increase in the item for vascular risk factors; ^eResults for 1-unit increase in the item for vascular diseases; ^fResults for 1 more depressive symptom; ^gResults for 1-SD decrease in global cognition; ^hResults for 1-SD decrease in the composite score of motor function; ⁱResults for 1-SD decrease in total daily activity. Abbreviations: CI = confidential interval; HR = hazard ratio; SD = standard deviation.

Variable	Models					
	A HR (95% CI), <i>p</i> value	B HR (95% CI), <i>p</i> value	C HR (95% CI), <i>p</i> value	D HR (95% CI), <i>p</i> value	E HR (95% CI), <i>p</i> value	F HR (95% CI), <i>p</i> value
α_1^a	1.25 (1.14, 1.36), <0.0001	1.25 (1.14, 1.36), <0.0001	1.23 (1.13, 1.33), <0.0001	1.23 (1.13, 1.34), <0.0001	1.15 (1.05, 1.26), 0.004	1.19 (1.08, 1.31), 0.0003
Age ^b	1.10 (1.09, 1.12), <0.0001	1.10 (1.08, 1.12), <0.0001	1.10 (1.09, 1.12), <0.0001	1.09 (1.08, 1.11), <0.0001	1.05 (1.03, 1.07), <0.0001	1.10 (1.08, 1.12), <0.0001
Sex (Male)	0.72 (0.58, 0.89), 0.002	0.71 (0.57, 0.88), 0.001	0.74 (0.59, 0.91), 0.004	0.66 (0.53, 0.82), <0.0001	0.93 (0.74, 1.16), 0.5	0.71 (0.57, 0.88), 0.002
Education ^c	1.03 (1.00, 1.06), 0.04	1.03 (1.00, 1.06), 0.08	1.03 (1.00, 1.06), 0.06	1.00 (0.97, 1.03), 0.9	1.01 (0.98, 1.04), 0.5	1.03 (1.00, 1.06), 0.03
Vascular risk factors ^d	- 0.3	1.11 (0.98, 1.26), 0.1	1.10 (1.04, 1.15), 0.0008	1.33 (1.21, 1.45), <0.0001	- 1.97 (1.76, 2.21), <0.0001	- 1.20 (1.02, 1.42), 0.03
Vascular diseases ^e	-	-	-	-	-	-
Depression ^f	-	-	-	-	-	-
Cognition ^g	-	-	-	-	-	-
Motor function ^h	-	-	-	-	-	-
Total daily activity ⁱ	-	-	-	-	-	-

Table S3. Fractal regulation metric α_2 , potential confounders, and risk of ADL disability. ^aResults for 1-SD decrease in α_1 ; ^bResults for 1-year older; ^cResults for 1-year less education; ^dResults for 1-unit increase in the item for vascular risk factors; ^eResults for 1-unit increase in the item for vascular diseases; ^fResults for 1 more depressive symptom; ^gResults for 1-SD decrease in global cognition; ^hResults for 1-SD decrease in the composite score of motor function; ⁱResults for 1-SD decrease in total daily activity. Abbreviations: CI = confidential interval; HR = hazard ratio; SD = standard deviation.

Variable	Models					
	A HR (95% CI), <i>p</i> value	B HR (95% CI), <i>p</i> value	C HR (95% CI), <i>p</i> value	D HR (95% CI), <i>p</i> value	E HR (95% CI), <i>p</i> value	F HR (95% CI), <i>p</i> value
α_2^a	1.11 (1.01, 1.22), 0.02	1.10 (1.01, 1.21), 0.03	1.11 (1.02, 1.22), 0.02	1.15 (1.05, 1.26), 0.004	1.16 (1.05, 1.28), 0.004	1.06 (0.97, 1.17), 0.2
Age ^b	1.10 (1.08, 1.11), <0.0001	1.10 (1.08, 1.11), <0.0001	1.10 (1.08, 1.11), <0.0001	1.09 (1.07, 1.10), <0.0001	1.05 (1.03, 1.06), <0.0001	1.10 (1.08, 1.11), <0.0001
Sex (Male)	0.73 (0.58, 0.90), 0.003	0.72 (0.58, 0.89), 0.002	0.75 (0.60, 0.92), 0.007	0.67 (0.54, 0.83), 0.0002	0.93 (0.74, 1.17), 0.6	0.71 (0.57, 0.89), 0.002
Education ^c	1.03 (1.00, 1.07), 0.03	1.03 (1.00, 1.06), 0.07	1.03 (1.00, 1.06), 0.05	1.00 (0.97, 1.03), 0.9	1.01 (0.98, 1.05), 0.4	1.03 (1.00, 1.07), 0.03
Vascular risk factors ^d	- 0.2	1.10 (0.98, 1.25), 0.1	-	-	-	-
Vascular diseases ^e	-	-	1.11 (1.06, 1.17), 0.0001	-	-	-
Depression ^f	-	-	-	1.37 (1.24, 1.49), <0.0001	-	-
Cognition ^g	-	-	-	-	2.03 (1.81, 2.27), <0.0001	-
Motor function ^h	-	-	-	-	-	1.32 (1.11, 1.57), 0.001
Total daily activity ⁱ	-	-	-	-	-	-

Table S4. Fractal regulation metric α_1 , potential confounders, and risk of IADL disability. ^aResults for 1-SD decrease in α_1 ; ^bResults for 1-year older; ^cResults for 1-year less education; ^dResults for 1-unit increase in the item for vascular risk factors; ^eResults for 1-unit increase in the item for vascular diseases; ^fResults for 1 more depressive symptom; ^gResults for 1-SD decrease in global cognition; ^hResults for 1-SD decrease in the composite score of motor function; ⁱResults for 1-SD decrease in total daily activity. Abbreviations: CI = confidential interval; HR = hazard ratio; SD = standard deviation.

Variable	Models					
	A HR (95% CI), <i>p</i> value	B HR (95% CI), <i>p</i> value	C HR (95% CI), <i>p</i> value	D HR (95% CI), <i>p</i> value	E HR (95% CI), <i>p</i> value	F HR (95% CI), <i>p</i> value
α_1^a	1.15 (1.04, 1.26), 0.01	1.14 (1.03, 1.26), 0.007	1.13 (1.03, 1.23), 0.01	1.15 (1.04, 1.27), 0.005	1.11 (1.01, 1.22), 0.04	1.14 (1.03, 1.26), 0.01
Age ^b	1.08 (1.06, 1.09), <0.0001	1.08 (1.06, 1.09), <0.0001	1.08 (1.06, 1.09), <0.0001	1.07 (1.05, 1.09), <0.0001	1.05 (1.03, 1.06), <0.0001	1.08 (1.06, 1.09), <0.0001
Sex (Male)	0.68 (0.55, 0.85), 0.0006	0.67 (0.54, 0.84), 0.0003	0.71 (0.57, 0.88), 0.002	0.66 (0.53, 0.82), 0.0002	0.73 (0.58, 0.92), 0.0008	0.68 (0.55, 0.85), 0.0004
Education ^c	1.03 (1.00, 1.06), 0.09	1.03 (0.99, 1.06), 0.1	1.03 (1.00, 1.07), 0.07	1.01 (0.98, 1.05), 0.5	1.01 (0.98, 1.05), 0.5	1.03 (1.00, 1.06), 0.09
Vascular risk factors ^d	- 0.3	1.08 (0.95, 1.22), 1.00 (0.84, 1.19), 0.9	-	-	-	-
Vascular diseases ^e	-	-	1.16 (1.09, 1.23), <0.0001	-	-	-
Depression ^f	-	-	-	1.16 (1.05, 1.29), 0.006	-	-
Cognition ^g	-	-	-	-	1.64 (1.545, 1.86), <0.0001	-
Motor function ^h	-	-	-	-	-	1.02 (0.92, 1.20), 0.7
Total daily activity ⁱ	-	-	-	-	-	-

Table S5. Fractal regulation metric α_1 , potential confounders, and risk of mobility disability. ^aResults for 1-SD decrease in α_1 ; ^bResults for 1-year older; ^cResults for 1-year less education; ^dResults for 1-unit increase in the item for vascular risk factors; ^eResults for 1-unit increase in the item for vascular diseases; ^fResults for 1 more depressive symptom; ^gResults for 1-SD decrease in global cognition; ^hResults for 1-SD decrease in the composite score of motor function; ⁱResults for 1-SD decrease in total daily activity. Abbreviations: CI = confidential interval; HR = hazard ratio; SD = standard deviation.

Variable	Models					
	A HR (95% CI), <i>p</i> value	B HR (95% CI), <i>p</i> value	C HR (95% CI), <i>p</i> value	D HR (95% CI), <i>p</i> value	E HR (95% CI), <i>p</i> value	F HR (95% CI), <i>p</i> value
α_1^a	1.19 (1.08, 1.32), 0.0004	1.19 (1.08, 1.32), 0.0006	1.19 (1.08, 1.32), 0.0005	1.19 (1.07, 1.31), 0.0008	1.14 (1.03, 1.26), 0.01	1.15 (1.04, 1.28), 0.008
Age ^b	1.07 (1.05, 1.09), <0.0001	1.07 (1.05, 1.08), <0.0001	1.07 (1.05, 1.09), <0.0001	1.06 (1.05, 1.08), <0.0001	1.04 (1.02, 1.06), <0.0001	1.07 (1.05, 1.08), <0.0001
Sex (Male)	0.70 (0.56, 0.87), 0.001	0.68 (0.54, 0.84), 0.005	0.71 (0.57, 0.89), 0.002	0.68 (0.55, 0.85), 0.0005	0.81 (0.64, 1.03), <0.0001	0.69 (0.55, 0.86), 0.0007
Education ^c	1.05 (1.02, 1.08), 0.004	1.04 (1.01, 1.08), 0.009	1.05 (1.02, 1.08), 0.003	1.03 (1.00, 1.07), 0.06	1.04 (1.01, 1.07), 0.02	1.05 (1.02, 1.08), 0.003
Vascular risk factors ^d	- 0.3	1.17 (1.00, 1.36), 0.05	1.14 (1.07, 1.22), 0.0001	1.15 (1.04, 1.26), 0.006	1.64 (1.45, 1.84), <0.0001	- -
Vascular diseases ^e	-	-	-	-	-	-
Depression ^f	-	-	-	-	-	-
Cognition ^g	-	-	-	-	-	-
Motor function ^h	-	-	-	-	-	-
Total daily activity ⁱ	-	-	-	-	-	1.10 (0.99, 1.24), 0.09

Table S6. Fractal regulation metric α_1 , potential confounders, and risk of death. ^aResults for 1-SD decrease in α_1 ; ^bResults for 1-year older; ^cResults for 1-year less education; ^dResults for 1-unit increase in the item for vascular risk factors; ^eResults for 1-unit increase in the item for vascular diseases; ^fResults for 1 more depressive symptom; ^gResults for 1-SD decrease in global cognition; ^hResults for 1-SD decrease in the composite score of motor function; ⁱResults for 1-SD decrease in total daily activity. Abbreviations: CI = confidential interval; HR = hazard ratio; SD = standard deviation.

Variable	Models									
	A	B	C	D	E	F	G	H	I	J
	HR (95% CI), <i>p</i> value	HR (95% CI), <i>p</i> value	HR (95% CI), <i>p</i> value	HR (95% CI), <i>p</i> value						
Frailty (Yes)	-	-	-	-	-	-	1.99 (0.87, 2.59), <i>p</i> <0.0001	-	-	-
ADL disability (Yes)	-	-	-	-	-	-	1.91 (1.54, 2.37), <i>p</i> <0.0001	-	-	-
IADL disability (Yes)	-	-	-	-	-	-	-	1.79 (1.47, 2.16), <i>p</i> <0.0001	-	-
Mobility disability (Yes)	-	-	-	-	-	-	-	-	1.71 (1.41, 2.07), <i>p</i> <0.0001	-

Table S7. Fractal regulation metric α_2 , potential confounders, and risk of death. ^aResults for 1-SD decrease in α_1 ; ^bResults for 1-year older; ^cResults for 1-year less education; ^dResults for 1-unit increase in the item for vascular risk factors; ^eResults for 1-unit increase in the item for vascular diseases; ^fResults for 1 more depressive symptom; ^gResults for 1-SD decrease in global cognition; ^hResults for 1-SD decrease in the composite score of motor function; ⁱResults for 1-SD decrease in total daily activity. Abbreviations: CI = confidential interval; HR = hazard ratio; SD = standard deviation.

Variable	Models									
	A	B	C	D	E	F	G	H	I	J
	HR (95% CI), <i>p</i> value									
α_2^a	1.12 (1.02, 1.23), 0.01	1.10 (1.00, 1.20), 0.05	1.11 (1.02, 1.22), 0.02	1.12 (1.03, 1.22), 0.01	1.06 (0.96, 1.17), 0.3	1.10 (1.00, 1.20), 0.05	1.01 (1.00, 1.02), 0.03	1.01 (1.00, 1.02), 0.06	1.01 (1.00, 1.02), 0.06	1.01 (1.00, 1.02), 0.09
	1.12 (1.10, 1.14), <0.0001	1.12 (1.10, 1.13), <0.0001	1.12 (1.10, 1.13), <0.0001	1.10 (1.08, 1.12), <0.0001	1.08 (1.06, 1.10), <0.0001	1.12 (1.10, 1.13), <0.0001	1.09 (1.08, 1.11), <0.0001	1.09 (1.08, 1.11), <0.0001	1.09 (1.08, 1.11), <0.0001	1.09 (1.07, 1.10), <0.0001
Age ^b	1.12 (1.10, 1.14), <0.0001	1.12 (1.10, 1.13), <0.0001	1.12 (1.10, 1.13), <0.0001	1.10 (1.08, 1.12), <0.0001	1.08 (1.06, 1.10), <0.0001	1.12 (1.10, 1.13), <0.0001	1.09 (1.08, 1.11), <0.0001	1.09 (1.08, 1.11), <0.0001	1.09 (1.08, 1.11), <0.0001	1.09 (1.07, 1.10), <0.0001
	1.48 (1.21, 1.79), <0.0001	1.44 (1.18, 1.74), 0.0003	1.53 (1.25, 1.86), <0.0001	1.36 (1.12, 1.65), 0.002	1.89 (1.51, 2.34), <0.0001	1.47 (1.21, 1.78), 0.0001	1.51 (1.22, 1.86), <0.0001	1.47 (1.20, 1.78), 0.0001	1.47 (1.20, 1.78), 0.0001	1.62 (1.33, 1.98), <0.0001
Sex (Male)	1.06 (1.03, 1.09), <0.0001	1.05 (1.02, 1.08), 0.0003	1.05 (1.02, 1.08), <0.0001	1.02 (0.99, 1.05), 0.002	1.04 (1.01, 1.08), <0.0001	1.06 (1.03, 1.09), 0.0002	1.03 (1.00, 1.06), 0.0002	1.04 (1.01, 1.07), 0.0001	1.04 (1.01, 1.07), 0.0001	1.03 (1.00, 1.06), <0.0001
	0.0002	0.003	0.0007	0.2	0.009	0.0002	0.0002	0.06	0.01	0.04, 0.04
Education ^c	-	1.22 (1.09, 1.36), 0.0005	-	-	-	-	-	-	-	-
	-	1.18 (1.06, 1.32), 0.003	-	-	-	-	-	-	-	-
Vascular risk factors ^d	-	-	-	-	-	-	-	-	-	-
	-	1.10 (1.04, 1.15), 0.0002	-	-	-	-	-	-	-	-
Vascular diseases ^e	-	-	-	-	-	-	-	-	-	-
	-	1.52 (1.40, 1.64), <0.0001	-	-	-	-	-	-	-	-
Depression ^f	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-
Cognition ^g	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-
Motor function ^h	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-
Total daily activity ⁱ	-	-	-	-	-	-	1.15 (1.00, 1.33), 0.05	-	-	-

Variable	Models									
	A HR (95% CI), <i>p</i> value	B HR (95% CI), <i>p</i> value	C HR (95% CI), <i>p</i> value	D HR (95% CI), <i>p</i> value	E HR (95% CI), <i>p</i> value	F HR (95% CI), <i>p</i> value	G HR (95% CI), <i>p</i> value	H HR (95% CI), <i>p</i> value	I HR (95% CI), <i>p</i> value	J HR (95% CI), <i>p</i> value
Frailty (Yes)	-	-	-	-	-	-	2.21 (1.69, 2.84), <i>p</i> <0.0001	-	-	-
ADL disability (Yes)	-	-	-	-	-	-	2.04 (1.65, 2.51), <i>p</i> <0.0001	-	-	-
IADL disability (Yes)	-	-	-	-	-	-	-	2.04 (1.65, 2.51), <i>p</i> <0.0001	-	-
Mobility disability (Yes)	-	-	-	-	-	-	-	-	1.79 (1.48, 2.16), <i>p</i> <0.0001	-

Table S8. Augmented models showing the associations of fractal regulation metrics with risk of death attenuate with longer survival time. ^aResults for 1-year older; ^bResults for 1-year less education; ^cResults for 1-SD decrease in α ; ^dResults for 1-SD \times year decrease in the interaction item. Abbreviations: CI = confidential interval; HR = hazard ratio; SD = standard deviation.

Variable	Model with α_1 HR (95% CI), p value	Model with α_2 HR (95% CI), p value
Age ^a	1.12 (1.10, 1.13), <0.0001	1.12 (1.10, 1.14), <0.0001
Sex (Male)	1.41 (1.16, 1.71), 0.0008	1.50 (1.23, 1.82), <0.0001
Education ^b	1.06 (1.03, 1.09), 0.0002	1.05 (1.02, 1.09), 0.0004
α^c	2.12 (1.72, 2.61), <0.0001	1.67 (1.28, 2.17), <0.0001
$\alpha \times$ time to death ^d	0.94 (0.91, 0.96), <0.0001	0.95 (0.93, 0.98), 0.002