

S1 Text.

A 10-fold cross-validated elastic net (EN) algorithm was used for multivariate modeling of the ELISA data. The model searches for an optimum β to minimize the least squared loss function with EN penalty:

$$L(\lambda, \beta) = |y - X\beta|^2 + \lambda \left[\frac{(1-\alpha)|\beta|^2}{2} + \alpha|\beta| \right] \quad (1)$$

where $X=(x_1, \dots, x_6)$ is a matrix of 6 analytes, with $x_j=(x_{1j}, \dots, x_{nj})^T$, where $j=1, \dots, 6$. $y = (y_1, \dots, y_n)^T$ is the response (i.e., current GA). n is the number of samples in the training cohort. $|y - X\beta|^2$ is the squared loss function. $\lambda \left[\frac{(1-\alpha)|\beta|^2}{2} + \alpha|\beta| \right]$ is the well-known EN penalty used for controlling the model complexity. The parameters of each penalty were controlled by α and λ . α was set to 1 and λ was set to 0.208, which maximizes the predictive value of model measured by R^2 in the cross-validation (see Figure below). The model is thus reduced to a lasso-regularized regression.

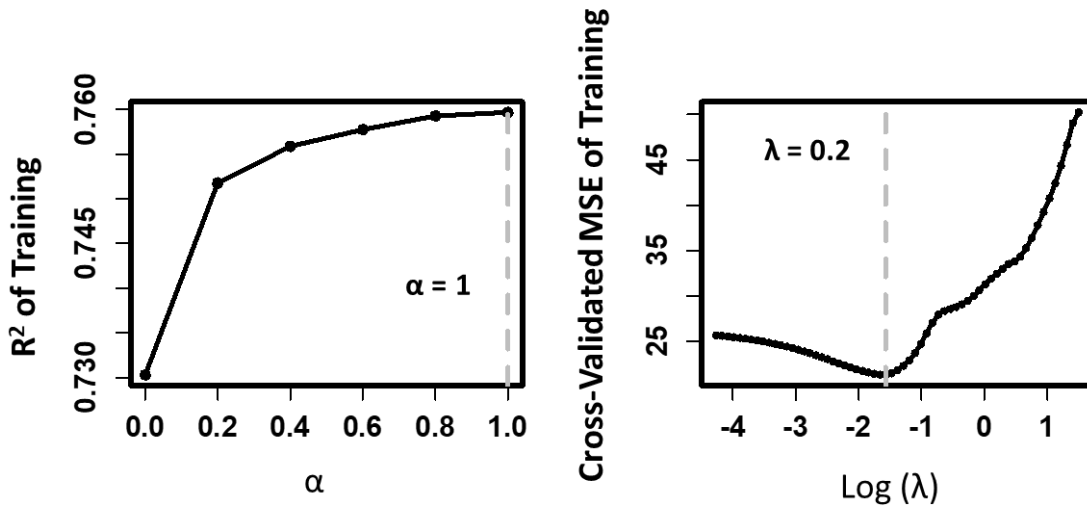


Figure. Performance of EN model with respect to α and λ in our training cohort. Left: R^2 - value of the model with respect to α when λ was set to give the minimum cross-validation mean squared error (MSE). Right: Cross-validation MSE with respect to λ when $\alpha = 1$.

The mean squared error (MSE) of the GA model was used to separate PE patients from women with normal pregnancies. Specifically, assuming a woman had estimated GA of $\hat{y}_{k1}, \dots, \hat{y}_{km}$ for samples collected at the observed GA of y_{k1}, \dots, y_{km} , the MSE of the model for this woman is:

$$MSE = \frac{1}{m} \sum_{k=k1}^{km} (\hat{y}_k - y_k)^2 \quad (2)$$

where m is the number of samples. To account for the randomness of errors, only women having 2 or more samples collected during pregnancy (i.e., $m \geq 2$) were included for the calculations.