

## S1 File. Supporting information.

### Selection of representative whole slide image tiles

Unfortunately, guided backpropagation visualization cannot be applied exhaustively because it would involve an unmanageably large number of feature-histological image  $(f, X)$  pairs. To deal with this problem, we developed an algorithm for selecting a small number of representative histological image tiles to be visualized with guided backpropagation.

#### select $k=3$ representative samples for each tissue:

consider the (gene, feature, tissue) table  $(g, f, t)$  with  $\text{corr}(g, f) \geq 0.8$  and highest median tissue  $\log_2$  gene expression  $\geq 10$

for each tissue  $t$

get the samples of the given tissue:  $\text{samples}(t)$

get the features  $f$  such that  $(f, t)$  appear in the table

construct the matrix  $\text{val}(f, s)$  = the value of the feature  $f$  in sample  $s$ , for  $s$  in  $\text{samples}(t)$  and  $f$  such that  $(f, t)$  in table

normalize the rows of this matrix:  $\text{val}(f, s) = \text{val}(f, s) / \text{norm}_{s'} \text{val}(f, s')$

select the samples with the  $k$  largest values of  $\min_f \text{val}(f, s)$  as representative samples for tissue  $t$ :  $\text{selected\_samples}(t) = k\text{-argmax}_s \min_f \text{val}(f, s)$

Note that  $\min_f \text{val}(f, s)$  ensures that if the sample  $s$  is chosen as representative for tissue  $t$ , then all features  $f$  associated to this tissue have a value at least  $\min_f \text{val}(f, s)$ .

The same algorithm is applied for selecting a single representative tile from each sample.

### Guided backpropagation image normalization

Guided backpropagation generates images of gradients  $X$  that must be normalized for visualization. We use the following  $\log_2$  transformation of the gradients for better emphasizing the lower intensity details:

$$X_{\log} = \log_2 \left( 1 + \lambda \frac{X^+}{M} \right) - \log_2 \left( 1 + \lambda \frac{X^-}{M} \right)$$

where  $X^\pm = \frac{|X| \pm X}{2}$ ,  $M = \max(\max(X^+), \max(X^-))$ ,  $\lambda=10$ . In turn,  $X_{\log}$  is further normalized to the range  $[0,1]$ :

$$X_{\text{norm}} = \frac{X_{\log} - \min(X_{\log})}{\max(X_{\log} - \min(X_{\log}))}$$