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Reporting Summary

Nature Research wishes to improve the reproducibility of the work that we publish. This form provides structure for consistency and transparency in reporting. For further information on Nature Research policies, see our <u>Editorial Policies</u> and the <u>Editorial Policy Checklist</u>.

For all statistical analyses, confirm that the following items are present in the figure legend, table legend, main text, or Methods section

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n/a	Confirmed
	$oxed{x}$ The exact sample size (n) for each experimental group/condition, given as a discrete number and unit of measurement
	🕱 A statement on whether measurements were taken from distinct samples or whether the same sample was measured repeatedly
	The statistical test(s) used AND whether they are one- or two-sided Only common tests should be described solely by name; describe more complex techniques in the Methods section.
×	A description of all covariates tested
	🕱 A description of any assumptions or corrections, such as tests of normality and adjustment for multiple comparisons
x	A full description of the statistical parameters including central tendency (e.g. means) or other basic estimates (e.g. regression coefficient) AND variation (e.g. standard deviation) or associated estimates of uncertainty (e.g. confidence intervals)
	For null hypothesis testing, the test statistic (e.g. <i>F</i> , <i>t</i> , <i>r</i>) with confidence intervals, effect sizes, degrees of freedom and <i>P</i> value noted <i>Give P values as exact values whenever suitable.</i>
×	For Bayesian analysis, information on the choice of priors and Markov chain Monte Carlo settings
X	For hierarchical and complex designs, identification of the appropriate level for tests and full reporting of outcomes
×	Estimates of effect sizes (e.g. Cohen's <i>d</i> , Pearson's <i>r</i>), indicating how they were calculated
	Our web collection on statistics for biologists contains articles on many of the points above.

Software and code

Policy information about <u>availability of computer code</u>

Data collection

All input data used in the paper are public. The simulated data are produced using the R package InterSIM V2.2. The cancer TCGA data were dowloaded from http://acgt.cs.tau.ac.il/multi_omic_benchmark/download.html. The single-cell data are available in the data/ folder of our github repository (https://github.com/ComputationalSystemsBiology/momix-notebook). Annotations (i.e., Gene Ontology, Reactome and MSigDB Hallmarks) were fetched from fgsea V1.16.

Data analysis

All the analyses can be reproduced with the momix Jupyter notebook available at https://github.com/ComputationalSystemsBiology/momix-notebook. The same github link also contains the instructions to install the momix conda environment available on Anaconda cloud (https://anaconda.org/lcantini/momix). With this conda environment, the user will get all the required R and Python packages automatically installed, in the same version that we used for this benchmark. The packages used are: R packages (iCluster V2.1, intNMF V1.2, r.jive V2.1, omicade4 V1.3, MOFA V1, MSFA V1, RGCCA2.1.2, InterSIM V2.2, fgsea V1.16). Python packages (scikit-fusion V1).

For manuscripts utilizing custom algorithms or software that are central to the research but not yet described in published literature, software must be made available to editors and reviewers. We strongly encourage code deposition in a community repository (e.g. GitHub). See the Nature Research guidelines for submitting code & software for further information.

Data

Policy information about availability of data

All manuscripts must include a data availability statement. This statement should provide the following information, where applicable:

- Accession codes, unique identifiers, or web links for publicly available datasets
- A list of figures that have associated raw data
- A description of any restrictions on data availability

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×	Eukaryotic cell lines	×	Flow cytometry	
×	Palaeontology and archaeology	×	MRI-based neuroimaging	
X	Animals and other organisms	,		
×	Human research participants			
×	Clinical data			
x	Dual use research of concern			
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