

**S2 Fig:** Box plots of AUCs comparing the classification accuracy of eGST and the gold-standard strategy implementing our model under the following simulation scenarios:  $m_1 = 1000, m_2 = 1500$ , all possible combinations of  $(h_1^2, h_2^2)$  with  $h_1^2 = 10\%, 20\%, 30\%, 40\%, 50\%$  and  $h_2^2 = 10\%, 20\%, 30\%, 40\%, 50\%$ ; n = 40000; (a)  $w_1 = w_2 = \frac{1}{2}$  and (b)  $w_1 = \frac{1}{3}, w_2 = \frac{2}{3}$ . Here  $h_1^2$  and  $h_2^2$  are the heritability of tissue-specific subtypes of the trait due to  $m_1$  and  $m_2$  SNPs representing two sets of tissue-specific eQTL SNPs,  $w_1$  and  $w_2$  are the proportion of individuals in the sample assigned to two tissues, n is the total number of individuals. The box plots of AUC were constructed based on 50 datasets simulated under each scenario. In the gold standard strategy, true model parameters were assumed to be known while estimating the tissue-specific posterior probabilities.