nature portfolio

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Reporting Summary

Nature Portfolio 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 Portfolio policies, see our <u>Editorial Policies</u> and the <u>Editorial Policy Checklist</u>.

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For	all statistical an	alyses, confirm that the following items are present in the figure legend, table legend, main text, or Methods section.		
n/a	Confirmed			
	The exact sample size (n) for each experimental group/condition, given as a discrete number and unit of measurement			
\boxtimes	A stateme	nt 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			
	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 Give <i>P</i> values as exact values whenever suitable.			
	For Bayesian analysis, information on the choice of priors and Markov chain Monte Carlo settings			
	For hierarchical and complex designs, identification of the appropriate level for tests and full reporting of outcomes			
\square Estimates of effect sizes (e.g. Cohen's d , Pearson's r), indicating how they were calculated				
,		Our web collection on <u>statistics for biologists</u> contains articles on many of the points above.		
So	ftware and	d code		
Polic	cy information a	about <u>availability of computer code</u>		
Da	ata collection	No software was used in data collection.		
	ata analysis	SCALEX is availible at https://github.com/jsxlei/SCALEX. The SCALEX code/software is included in Python package "scalex"(https://pypi.org/project/scalex/). Software used for data integration: Scanorama (v1.6), BBKNN (v1.3.12) and scvi-tools (v0.11) were run in python environment v 3.8.5, while Seurat v3 (v3.2.3), Harmony (v1.0), Conos (v1.3.1), LIGER (v1.0.0) and FastMNN (v0.3.0) in R environment v4.0.2. Other Python packages: scanpy (v1.9.1), scikit-learn (v0.24.1), seaborn (v0.11.2), matplotlib (v3.5.2), gseapy (v0.10.1). Other R packages: DirichletReg (v0.7), ggplot (v2_3.3.3), gganatogram (v2).		
For m	nanuscripts 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		

Data

Policy information about <u>availability of data</u>

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

reviewers. We strongly encourage code deposition in a community repository (e.g. GitHub). See the Nature Portfolio guidelines for submitting code & software for further information.

- Accession codes, unique identifiers, or web links for publicly available datasets
- A description of any restrictions on data availability
- For clinical datasets or third party data, please ensure that the statement adheres to our policy

All datasets used in this manuscript are available through open resources and we detailed them in Supplementary Dataset 2.

Field-specific reporting					
Please select the o	ne below that is the best fit for your research. If you are not sure, read the appropriate sections before making your selection.				
Life sciences	Behavioural & social sciences Ecological, evolutionary & environmental sciences				
For a reference copy of t	the document with all sections, see <u>nature.com/documents/nr-reporting-summary-flat.pdf</u>				
	nces study design sclose on these points even when the disclosure is negative.				
Sample size	SCALEX was tested independently on five benchmarking datasets, four atlases dataset, three cross-modality datasets, one single-cell ATAC-seq dataset, etc., which ensure the robustness of the SCALEX procedure and reproducibility.				
Data exclusions	Cells with fewer than 600 genes and genes with fewer than 3 cells were filtered.				
Replication	We tested SCALEX on five benchmarking datasets, four atlases datasets, three cross-modality datasets, one single-cell ATAC-seq dataset, etc.				

Reporting for specific materials, systems and methods

All benchmarking methods were blinded to ground truth cell labels during performance evaluation.

We require information from authors about some types of materials, experimental systems and methods used in many studies. Here, indicate whether each material, system or method listed is relevant to your study. If you are not sure if a list item applies to your research, read the appropriate section before selecting a response.

Materials & experimental systems	Methods
n/a Involved in the study	n/a Involved in the study
Antibodies	ChIP-seq
Eukaryotic cell lines	Flow cytometry
Palaeontology and archaeology	MRI-based neuroimaging
Animals and other organisms	•
Human research participants	
Clinical data	
Dual use research of concern	

All attempts at replication were successful.

Randomization

Blinding

Complete randomization was performed for subsampling.