Supplementary Methods

The National Health and Nutrition Examination Survey (NHANES) is administered by the National Center of Health Statistics at the Centers of Disease Control and Prevention (CDC) and is a multistage, ongoing, cross-sectional health survey conducted to assess the health status of the noninstitutionalized civilian population in the United States. We used the 2017-2018 NHANES data for our primary analysis and included all non-pregnant participants 18 years or older with no history of viral hepatitis and no missing examination weights. Based on prior literature¹, we excluded participants with less than ten successful VCTE readings (not valid), and/or with median stiffness measure (LSM) greater than or equal to 7.1 kPa (LSM \ge 7.1 kPa) and an interquartile range (IQR) divided by the median LSM greater than 0.30 (IQR/M > 0.3) (poorly reliable), resulting in a study sample N = 4369 (Table S1). NHANES procedures and protocols were approved by the research ethics review board of the CDC, and all participants provided written informed consent.

We defined *hepatic steatosis* and *fibrosis* from VCTE (Fibroscan®, model 502 V2 Touch, Paris, France). We used the higher sensitivity cut-off for the controlled attenuation parameter (CAP) CAP \geq 290 dB/m to classify the presence of suspected steatosis¹. We defined hepatic fibrosis as a median liver stiffness measurement (LSM) of \geq 8.2 kPa.

We identified individuals with *diabetes* if they (1) gave a positive response (or said they were borderline) to the question: "Have you ever been told by a doctor that you have diabetes"; or (2) had a fasting blood sugar greater than 126 mg/dL or 2-hour postprandial blood sugar of 200 mg/dL or A1C greater than 6.5%. We defined overweight status as BMI \geq 25 kg/m² / BMI \geq 23 kg/m², non-Asians/Asians. For each metabolic factor, we coded variables consistent with the definitions by Eslam et al². We had significant missing data for drug treatment for blood pressure (69%), plasma triglycerides (72%), and HDL-cholesterol (72%). We omitted specific drug treatments in our definition of these metabolic factors (elevated blood pressure, triglycerides and reduced HDL-cholesterol). We imputed missing data using multivariate imputation by chained equations (MICE)³ (using MICE R package, V 3.14.0) for variables used to compute the MAFLD criteria in our study sample.

We constructed multivariable- and survey-adjusted regression models (R package *survey*, V 4.1-1) and associated the seven individual metabolic factors with CAP and LSM cut-offs to determine the relative importance of the metabolic factors after accounting for diabetes, overweight status, age, sex, and ethnicity. We ranked the metabolic factors by odds-ratio (OR) and Nagelkerke R².

For the top one, two, four and non-blood based models, we calculated the area under the receiver operating curve (AUC), Nagelkerke R², and the continuous Net Reclassification Improvement (NRI)⁵ (R packages: *ROCR*, V 1.0-11 and *nricens*, V 1.6). All comparisons were made against a base model that included diabetes and overweight status and was adjusted for sex, age and ethnicity.

| Characteristic | Healthy CAP < 290 | Hepatic Steatosis | Fibrosis LSM ≥ 8.2 kP |
|---|----------------------|--|--------------------------|
| | ab/m N = 2732 | CAP 2 290 dB/m LSM < 8.2 kPa, N = 1234 | N = 403 |
| Mean Age, years | 44.3 (42.9, 45.7) | 50.3 (49, 51.4) | 51.6 (49.1, 54.2 |
| Sex, % | | | |
| Female | 55.9 (53.4, 58.4) | 42.9 (39.2, 46.6) | 38.3 (31.5, 45. |
| Male | 44.1 (41.6, 46.6) | 57.1 (53.4, 60.8) | 61.7 (54.8, 68. |
| Ethnicity, % | | | |
| Non-hispanic Whites | 63.3 (58.2, 68.3) | 63.5 (56.7, 70.3) | 61 (52.6, 69.3) |
| Non-hispanic Asians | 5.2 (3.3, 7.1) | 4.9 (3.1, 6.6) | 3.7 (1.7, 5.6) |
| Non-hispanic Blacks | 12 (8.7, 15.3) | 7.5 (5, 10) | 10.3 (5.4, 15.2) |
| Hispanics | 14.7 (11.1, 18.2) | 19.9 (14, 25.8) | 19.6 (14, 25.1) |
| Others | 4.9 (3.5, 6.3) | 4.2 (2.4, 6) | 5.6 (2.6, 8.5) |
| Diabetes, % | 6.7 (5.5, 7.9) | 23.2 (19.9, 26.4)) | 39.5 (32.7, 46. |
| Lean: BMI ≤ 25 kg/m2 / 23 kg/m2 (non-Asian/Asian), % | 38.8 (34.9, 42.7) | 5 (2.8, 7.2) | 11.3 (5.9, 16.7 |
| Overweight: BMI 25-30 kg/m2 / 23-25 kg/m2 (Caucasian/Asian), % | 34 (31.6, 36.4) | 25 (20.9, 29.1) | 11.1 (7.8, 14.5 |
| Obese: BMI ≥ 30 kg/m2 / 25 kg/m2 (non-Asian/Asian), % | 27.2 (23.3, 31.2) | 70 (64.3, 75.8) | 77.5 (71.1, 84) |
| Metabolic Factors, % | | | |
| 0 Metabolic Factors | 19 (15.8, 22.3) | 1.9 (0.9, 2.9) | 4.4 (-0.6, 9.3) |
| 1 Metabolic Factor | 26.2 (22.8, 29.6) | 6.3 (3.9, 8.8) | 7.6 (1.8, 13.5) |
| 2 or more Metabolic Factors | 54.8 (50.6, 59) | 91.8 (89.2, 94.4) | 88 (81.5, 94.4) |
| Waist circumference ≥ 102cm/90cm (non-Asian/Asian men), ≥ 88cm/80cm (non-Asian/Asian women), % | 46.1 (41.6, 50.5) | 86.3 (83.3, 89.2) | 85.4 (79.9, 90. |
| HOMA-IR ≥ 2.5, % | 33.1 (27.7, 38.6) | 74.4 (69.4, 79.4) | 78.6 (71, 86.1) |
| hsCRP > 2.0 mg/L, % | 36.4 (32.2, 40.6) | 60.5 (55.9, 65.2) | 71.6 (66.2, 76. |
| Fasting glucose:100 mg/dL to 125 mg/dL or A1C: 5.7% to 6.4%, % | 36.5 (32.7, 40.2) | 44.8 (40.9, 48.8) | 30.6 (23.7, 37.5 |
| | | | |

| HDL-C < 40 mg/dL (men), < 50 mg/dL (women), % | 20.9 (18.5, 23.2) | 39.5 (35.3, 43.8) | 38.9 (32, 45.9) |
|--|-------------------|-------------------|-------------------|
| Fasting triglyceride ≥ 150 mg/dL, % | 7.5 (5.7, 9.3) | 18.6 (14.7, 22.4) | 16.5 (10.6, 22.4) |
| Systolic/Diastolic blood pressure ≥ 130/85 mmHg, % | 6.3 (4.6, 8.1) | 13.8 (11.2, 16.3) | 15.6 (11, 20.2) |

 Table S1. Characteristics of the cohort. Cohort was imputed using multivariate imputation by chained equations¹¹. All proportions and means are specified together with their 95% confidence interval.

NRI Continuous

| Model | Features* | AUC | R ^{2**} | Overall | NRI+ | NRI- |
|----------------------|---|----------------------|------------------|----------------------|----------------------|--------------------------|
| CAP ≥ 290 dB/n | n | - | - | - | - | |
| Diabetes | Diabetes | 0.69 (0.67, 0.7) | 0.15 | | | |
| Overweight | Overweight | 0.73 (0.71, 0.75) | 0.25 | | | |
| DB+Overweight | Diabetes, Overweight | 0.76 (0.74, 0.77) | 0.29 | | | |
| MAFLD | Diabetes, Overweight, 2 or more MF | 0.79 (0.77, 0.8) | 0.36 | 0.65 (0.61, 0.7) | 0.82 (0.79, 0.85) | -0.17 (-0.2, - 0.13) |
| WC | Diabetes, Overweight, WC | 0.79 (0.78, 0.81) | 0.36 | 0.6 (0.55, 0.66) | 0.54 (0.49, 0.58) | 0.07 (0.03, 0.1) |
| Тор 2 | Diabetes, Overweight, WC, IR | 0.81 (0.8, 0.83) | 0.41 | 0.77 (0.71, 0.82) | 0.45 (0.41, 0.5) | 0.31 (0.28, 0.35) |
| Тор 4 | Diabetes, Overweight, WC, IR, BP, Inflammation | 0.82 (0.81, 0.84) | 0.42 | 0.75 (0.69, 0.8) | 0.49 (0.44, 0.53) | 0.26 (0.23, 0.3) |
| Non-Blood Markers | Diabetes, Overweight, WC, BP | 0.8 (0.78, 0.81) | 0.37 | 0.57 (0.51, 0.63) | 0.48 (0.44, 0.53) | 0.08 (0.05, 0.12) |
| LSM ≥ 8.2 kPa | | | | | | |
| Diabetes | Diabetes | 0.69 (0.67, 0.71) | 0.1 | | | |
| Overweight | Overweight | 0.66 (0.64, 0.68) | 0.06 | | | |
| DB+ Overweight | Diabetes, Overweight | 0.7 (0.68, 0.72) | 0.11 | | | |
| MAFLD | Diabetes, Overweight, 2 or more MF | 0.72 (0.7, 0.74) | 0.13 | 0.37 (0.3, 0.45) | 0.72 (0.65, 0.79) | -0.35 (-0.38, - 0.32) |
| WC | Diabetes, Overweight, WC | 0.73 (0.71, 0.75) | 0.14 | 0.4 (0.31, 0.49) | 0.48 (0.4, 0.57) | -0.08 (-0.11, 0.05) |
| Тор 2 | Diabetes, Overweight, WC, IR | 0.75 (0.73, 0.76) | 0.16 | 0.61 (0.52, 0.7) | 0.5 (0.41, 0.58) | 0.12 (0.08, 0.15) |
| Тор 4 | Diabetes, Overweight, WC, IR, BP, Inflammation | 0.76 (0.74, 0.78) | 0.18 | 0.58 (0.49, 0.68) | 0.4 (0.31, 0.49) | 0.18 (0.15, 0.21) |
| Non-Blood Markers | Diabetes, Overweight, WC, BP | 0.74 (0.72, 0.75) | 0.15 | 0.38 (0.29, 0.48) | 0.34 (0.25, 0.43) | 0.04 (0.01, 0.07) |

Table S2. Area under the Receiver Operating Curve (AUCROC), Nagelkerke R2, and continuous Net Reclassification Improvement (NRI) for the different models. The overall NRI is the sum of the net reclassifications for cases (P[up|case] - P[down|case]) and non-cases (P[down|non-case] - P(up|non-case]). A positive NRI indicated improved reclassification. The base model for the NRI comparison includes diabetes, overweight status and is adjusted for sex, age, and ethnicity. The two-category NRI (NRI(p)) is given in Table S2. WC = Elevated Waist Circumference; IR = Insulin Resistance; BP = Elevated Blood Pressure. * All models were adjusted for sex, age, and ethnicity, ** Nagelkerke R²

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