## **Supplementary Material**

Machine Learning Selection of Most Predictive Brain Proteins Suggests Role of Sugar Metabolism in Alzheimer's Disease



**Supplementary Figure 1. Data imputation procedure.** A KNN based imputation method is used for missing value estimation by iteratively optimizing the 'K' parameter in the KNN algorithm. First, some randomly chosen observations are deleted in the dataset. Then, these "induced" missing values were estimated by iterating K in the KNN imputation method. Variations of KNN imputation are also tried by using uniformly weighted (a, b) and distance weighted approaches (c, d) to weight the neighbors. Two different performance metrics – Mean Absolute Error (a, c) and RMS error (b, d) are also used to evaluate the imputation performance. In all iterations and conditions, it is found that using 20 neighbors leads to best observed performance. This holds true regardless of the uniformly weighted or distance weighted approaches. Ultimately a uniformly weighted KNN imputation approach, with K=20 (neighbors) is selected for missing value imputation.



## Supplementary Figure 2. Statistical distributions of protein selection cohort.

a-c) Distribution of amyloid- $\beta$ , Tau, and APP across the subjects in the 4-cohort data (Banner, BLSA, MSSB, ACT) used to identify protein biomarkers. d, e) Distribution of CERAD and Braak scores across the same set of subjects.



**Supplementary Figure 3. Pearson correlation coefficient between the identified protein biomarkers.** Pearson correlation coefficients between all pairs of the 29 proteins. The analysis illustrates that the proteins are not highly correlated. Thus, the classification model performance is not simply being driven by one or even a few proteins. The correlation between most (95%) pairs was low (between 0.25 and -0.25) a) Correlation coefficient (Pearson) matrix between all pairs of proteins. b) Distribution of correlation coefficients between all pairs of proteins (406 unique pairs in total)



**Supplementary Figure 4. tSNE analysis on the 4-cohort data using only proteins included in the biomarker panel (29 proteins).** a) tSNE shows some separation between the 3 classes. The AD group is denser towards the right on dimension 1, while the control groups is denser towards the left. Asymptomatic AD seems to be in between the controls and AD groups. b) Box plot showing the distribution of t-SNE dimension-1 scores for each class shows significant differences between all pairs of classes. The result implies that increasing t-SNE dimension-1 score increases

the risk of transition from control to AD.



**Supplementary Figure 5.** Comparing the identified 29 protein biomarkers (RFE29) to another set of 29 selected via penalized lasso regularization within logistic regression (L1). The neural network NN (highlighted in red dotted line box) illustrates classification performance by a separate method not utilized in feature selection. The two sets (RFE29 and L1) had a small overlap of 3 proteins (C4A|P0C0L4, FABP7|O15540, VGF|O15240). However, the selected 29 proteins (via RFE) performed better in correctly identifying control and AsymAD classes in the Mega-LFQ dataset. On the held-out datasets (Mayo and UPenn), the difference in performance is smaller, but that could be due to these datasets having fewer classes and hence being simpler than Mega-LFQ. In summary, RFE performs better and is more robust than penalized lasso regulation within logistic regression. a) AUC of LFQ cohort. b) AUC of Mayo cohort. c) AUC on UPenn cohort. d) Confusion matrix for Mayo cohort. e) Confusion matrix for UPenn.



**Supplementary Figure 6.** Comparing the identified 29 protein biomarkers (RFE29) to another set of 29 selected via random forest feature importance (RF29). The neural network NN (highlighted in red dotted line box) illustrates classification performance by a separate method not utilized in feature selection. The two sets (RFE29 and RF29) had a small overlap of 4 proteins (C4A|P0C0L4, PBXIP1|Q96AQ6-2, VGF|O15240, APP|E9PG40). However, the selected 29 proteins (via RFE) performed better in correctly identifying control and AsymAD classes in the Mega-LFQ dataset. The two approaches did similarly well on the Mayo dataset, with RF29 doing slightly better on the UPenn dataset. This could be due to these datasets having fewer labels. a) AUC of LFQ cohort. b) AUC of Mayo cohort. c) AUC on UPenn cohort. d) Confusion matrix for Mayo cohort. e) Confusion matrix for UPenn.



**Supplementary Figure 7.** Comparing the identified 29 protein biomarkers (RFE29) to another set of 29 selected via f-statistics. The two sets (RFE29 and f-statistic29) had a small overlap of 4 proteins (FABP7|O15540, PBXIP1|Q96AQ6-2, VGF|O15240, APP|E9PG40). The neural network NN (highlighted in red dotted line box) illustrates classification performance by a separate method not utilized in feature selection. However, the RFE-selected 29 proteins (RFE29) performed better in correctly identifying control and AsymAD classes in the Mega-LFQ dataset. The performance was similar on the Mayo cohort, with f-statistics based selection (f-statistic29) performing slightly better on the UPenn cohort. a) AUC of LFQ cohort. b) AUC of Mayo cohort. c) AUC on UPenn cohort. d) Confusion matrix for Mayo cohort. e) Confusion matrix for UPenn.



Supplementary Figure 8. Comparing the identified 29 protein biomarkers produced by the intersection of two classifiers, i.e., RFE(SVM+LR) which corresponds to RFE29 biomarker set, versus biomarkers selected by the intersection of three classifiers, i.e., RFE(SVM+LR+RF). In both methods, the 50 top proteins are initially chosen, followed by final selection of the overlapping proteins by different classifiers. The RFE(SVM + LR) method utilized the intersecting proteins selected by SVM and LR to produce the RFE29 set. The RFE (SVM + LR + RF) utilized the intersecting proteins from SVM, LR, and RF (random forest), which reduced the final intersecting protein subset to 8 proteins: (RABEP1|Q15276, VGF|O15240, FABP7|O15540, PBXIP1|Q96AQ6-2, APP|E9PG40, DNAJA3|Q96EY1, NRXN1|Q9ULB1-2, C4A|P0C0L4). However, the RFE29 proteins (29 protein set) performed better in correctly identifying control and AsymAD classes in the Mega-LFQ dataset. The performance for the two approaches was similar on the Mayo cohort. On the UPenn cohort RFE (SVM+LR+RF) performed slightly better. However, the difference in performance on the Mega-LFQ dataset (more difficult with 3 classes) and UPenn dataset (binary classes) is stark with the smaller set of 8 proteins. Thus, while a smaller subset may be sufficient for a binary classification task, it performs subpar on the more complex multi-class classification, namely for classifying AsymAD. a) AUC of LFQ cohort. b) AUC of Mayo cohort. c) AUC on UPenn cohort. d) Confusion matrix for Mayo cohort. e) Confusion matrix for UPenn.

**Supplementary Table 1.** Identification and descriptions for best 29-protein subset. These proteins were selected by RFE to be most predictive for AD, AsymAD, or Control classification.

UniqueID	Mod	Function and its role in context to AD	Ref
PNP   P00491	M8	Role in neurotransmission neuromodulation trophic factor release	[1]
purine nucleoside	pink	apoptosis, and inflammatory responses: Associated with a faster rate of	[1]
phosphorylase	F	cognitive decline in AD patients, highlighting the important role of purine	
r or junt		metabolism	
SNCB   Q16143	M6	SNCB genotypes are associated with development of Lewy body diseases	[2]
synuclein beta	red	(Parkinson's disease, dementia with Lewy bodies and AD).	
STOM   P27105	M5	Lipid metabolism, regulates ion channel activity and transmembrane ion	[3]
stomatin	green	transport. Involved in lipid rafts.	
PBXIP1   Q96AQ6-2	M4	Neuropeptide signaling; PBX transcription factors in midbrain dopaminergic	[4]
PBX Homeobox Interacting	yellow	neurons plays a role in neurodegenerative diseases. Modulates many cancers,	
Protein 1		particularly leukemia and breast cancer.	
FABP7   O15540	M4	Transports unknown hydrophobic ligand for CNS development; required for	[5]
fatty acid binding protein 7	yellow	radial glial fiber system in developing brain and migration of immature	
		neurons to establish cortical layers; ApoE4 disrupts interaction of sortilin	
		with FAB7 essential for lipid signaling.	
C4A   P0C0L4	M4	Lipid metabolism; responsible for effective binding to form amide bonds	[6]
complement 4 amide	yellow	with immune aggregates or protein antigens; increased C4A is found in AD	
		patients, indicating role of C4A copy number variants in the risk of	
		developing AD.	
CROCC   Q5TZA2	M4	Cillium biogenesis/degradation; required for centrosome cohesion; CROCC	[7]
Ciliary Rootlet Coiled-Coil,	yellow	implicated in metabolic syndrome tied to insulin resistance, obesity, and type	
Rootletin	2.64	2 diabetes	101
BDH2   Q9BUT1	M4	Regulation of lipid metabolism; plays a role in susceptibility to bacterial	[8]
3-Hydroxybutyrate	yellow	infection by providing an assimilable source of iron exploited by pathogenic	[9]
Dehydrogenase 2		bacteria; genes of butanoate metabolism pathway upregulated in AD.	[10]
	N/4	Downregulated in lupus, upregulated in cancers due to impact on iron.	[11]
APP   E9PG40	M4	Functions as a cell surface receptor and performs physiological functions on the surface of neurons relevant to neurite growth, neuronal adhesion and	[11]
anyiou precursor protein	yenow	avon genesis: ADD protoclusis is the grueial step in development of AD	
HADIN2 LOOGZVZ	M2	AXOII genesis, AFF proteorysis is the crucial step in development of AD.	-
hyduronan and protocilycan	blue	proteins and dysfunctional neuronal conductivity. Target for multiple	[12]
link protein 2	blue	neurologic diseases including Parkinson's and Alzheimer's	[12]
FNPP6   O6UWR7	M2	Expressed in new differentiating oligodendrocytes: component of early	[13]
ectonucleotide	blue	synaptic phases of motor learning expressed on the myelin membrane and is	[15]
pyrophosphatase/	onde	soluble extracellularly: two loci in ENPP6 are significantly associated with	
phosphodiesterase 6		AD + psychosis.	
VGF   015240	M1	Strongly associated with cognitive trajectory; involved in synaptic functions:	[14.
vascular endothelial growth	turquoise	independent of amyloid-beta plaques and neurofibrillary tangles; protects	15]
factor	-	against AD pathogenesis	_
GABBR2   075899	M1	GABBR2 encodes the GABA <sub>B</sub> receptor 2 subunit – an important GABA	[16]
gamma-aminobutyric acid	turquoise	signaling component. GABAB subunit (a metabotropic receptor) is	
type B receptor subunit 2		downregulated in the post-mortem human middle temporal gyrus in AD.	
VAT1L   Q9HCJ6	M1	Plays a role in neuronal maintenance, neurotransmission and calcium	[17]
vesicle amine transport 1	turquoise	signaling. It is associated with more rapid decline on AD assessment scale-	
		cognitive subscale.	
ALDHA1   P00352	Grey	Increases with AD severity; catalyzes the conversion of retinal to retinoic	[18]
aldehyde dehydrogenase 1		acid (RA) to regulate RA signaling, which is essential for normal brain	
family, member A1		homeostasis.	
PSMD4   P55036	Grey	Downregulated in AD patients; plays a key role in maintenance of protein	[19]
proteasome 26S subunit		homeostasis by removing mistolded or damaged proteins. Also involved in	[20]
ATD 4		hypertension and hypercholesterolemia.	
ATPase 4	Crea	Catalance activities of N catalananan' ' '1 (N NA ) ( CMD	[21]
CMAS   Q8NFW8	Grey	Catalyzes activation of N-acetylneuraminic acid (NeuNAC) to CMP-	[21]
cyllaine monophosphate n-		Incurvac, a substrate required for the addition of static acid to form statylated	
synthetase		grycoprotein and gryconplu. Fotential merapeutic target for AD.	
synthetase	1		1

PITPNB   P48739-2	Grey	Catalyzes the transfer of phosphatidylinositol and phosphatidylcholine	[22]
phosphatidylinositol transfer		between membrane: involved in protein-protein interaction network of ciliary	
protein beta isoform		proteins indicating association between ciliary protein dysfunction and	
r ····		neuropsychiatric disorders	
PTBP2   O9UKA9	Grey	RNA-binding protein which binds to intronic polypyrimidine tracts and	[23]
polypyrimidine tract binding		mediates negative regulation of exons splicing. There is an increase in PTB	
protein 2		dependent splicing in AD.	
DHX15   O43143	Grey	Splicing regulator with significant disease-related changes in transcript levels	[24]
putative pre-mRNA-splicing	-	in AD. Has important roles in natural killer cell homeostasis.	[25]
factor ATP-dependent RNA			
helicase			
GNAI3   P08754	Grey	Transducers of G-protein-coupled receptors in numerous signaling cascades;	[26]
guanine nucleotide-binding	-	negative correlation with G-proteins and Src family of tyrosine kinases with	
protein G(i) subunit alpha-3		AD phenotypes. Also involved in depression and Parkinson's.	
PRKAG1   P54619-2	Grey	ATP binding subunit of AMP-activate protein kinase, an energy sensor	[27]
5'-AMP-activated protein	-	protein kinase that plays a key role in regulating cellular energy metabolism.	
kinase subunit gamma-1			
EXOC2   Q96KP1	Grey	EXOC2 has been reported for nominal association with AD age of onset	
exocyst complex component	-	modifier gene through a whole exome study. EXOC2 is also involved in skin	[28]
2		pigment and vitamin D, where vitamin D deficiency has been tied to AD risk.	[29]
NRXN1   Q9ULB1-2	Grey	Neuronal cell surface protein involved in cell recognition and cell adhesion.	[30]
neurexin 1	-	Forms intracellular junctions through binding neuroligins and interacting	
		with neurexin. Neuroligin-neurexin pathway associated with AD.	
DMXL1   Q9Y485	Grey	A member of WD repeat superfamily of proteins, which have regulatory	[31]
DmX-like protein 1	-	functions. Identified in GWAS studies for AD.	
SLC30A9 Q6PML9	Grey	Zinc transporter involved in intracellular zinc homeostasis. An autosomal	[32]
solute carrier family 30 (zinc	-	recessive cerebrorenal syndrome is known to be associated with pathogenic	
transporter), member 9		variants in SLC30A9.	
PRKAR1B   P31321	Grey	Regulatory subunit of cAMP-dependent protein kinases involved in cAMP	[33]
protein kinase CAMP-	-	signaling in cells. A pathogenic mutation found in gene coding for	
dependent type I regulatory		PRKAR1B protein is associated with aggregates of intermediate filaments	
subunit beta		seen in AD and PD.	
DNAJA3   Q96EY1	Grey	Modulates apoptotic signal transduction or effector structures within the	[34]
DnaJ heat shock protein		mitochondrial matrix. Role in neuromuscular junction development as an	
family		effector of MUSK signaling. Extracellular heat shock protein involved in	
-		neurodegenerative diseases, including AD.	
RABEP1   Q15276	Grey	Encodes RAB5 effector protein required for early endosome membrane	[35]
rab GTPase-binding effector		fusions and phagosome biogenesis; AD risk enhancer in AD GWAS and	
protein 1		myeloid epigenomic datasets.	

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