

Fig. S2: Mean-squared error (MSE) on test data, for simulated data sets with default values as follows: Number of labeled examples n=25; Number of unlabeled orthologs per training example m=14; Selection coefficient S=100; dimensionality (d=10), which yields  $\binom{d}{2}+1$  weight parameters to be estimated. The results reported are the median over 100 repetitions. For each panel, different values of regularization weight  $\beta$  are considered, and one of the experiment's parameters is varied, leaving the others to their default value.