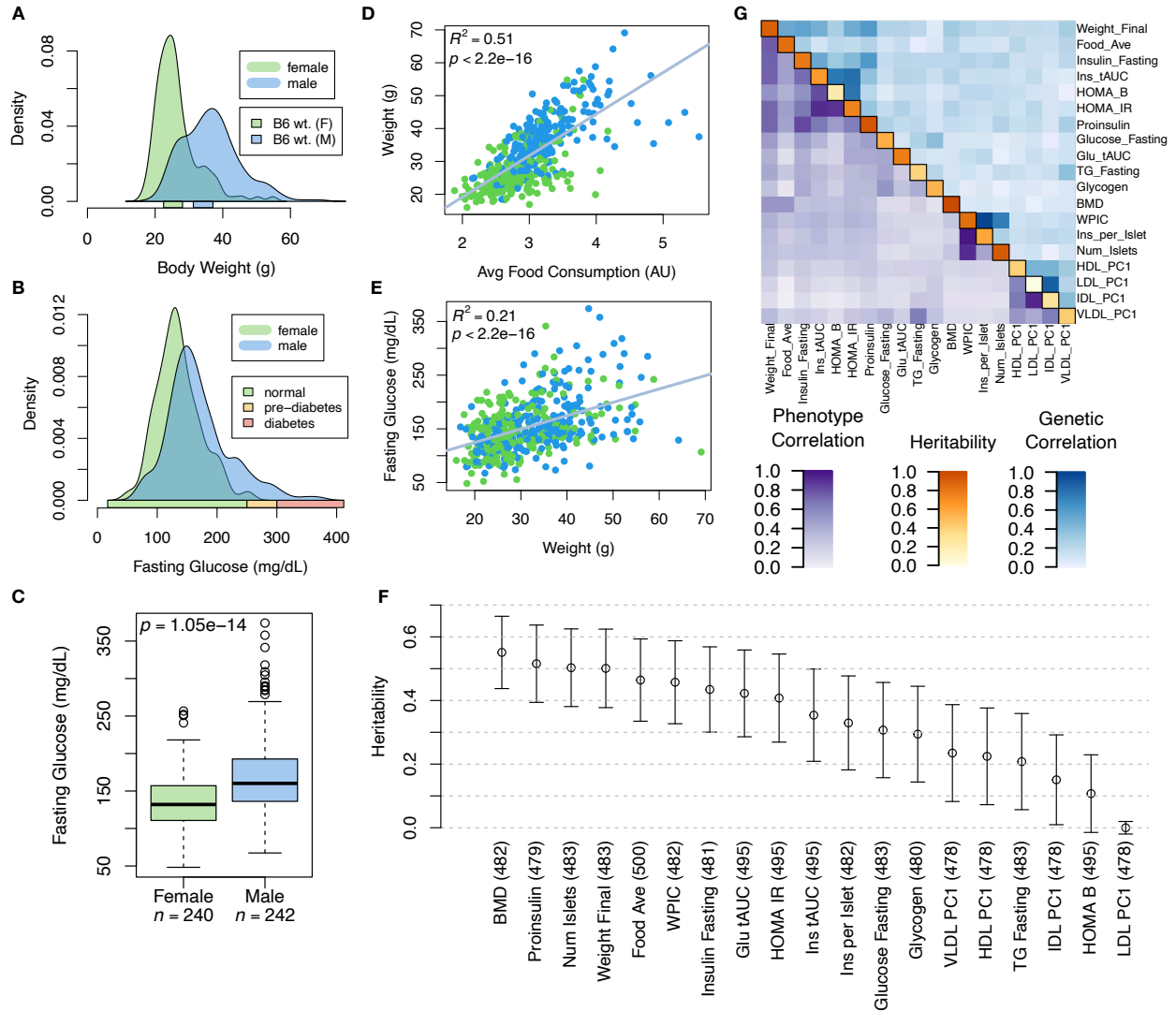


1 Compiled Figures for: Transcripts with high distal heritability  
2 mediate genetic effects on complex metabolic traits  
3



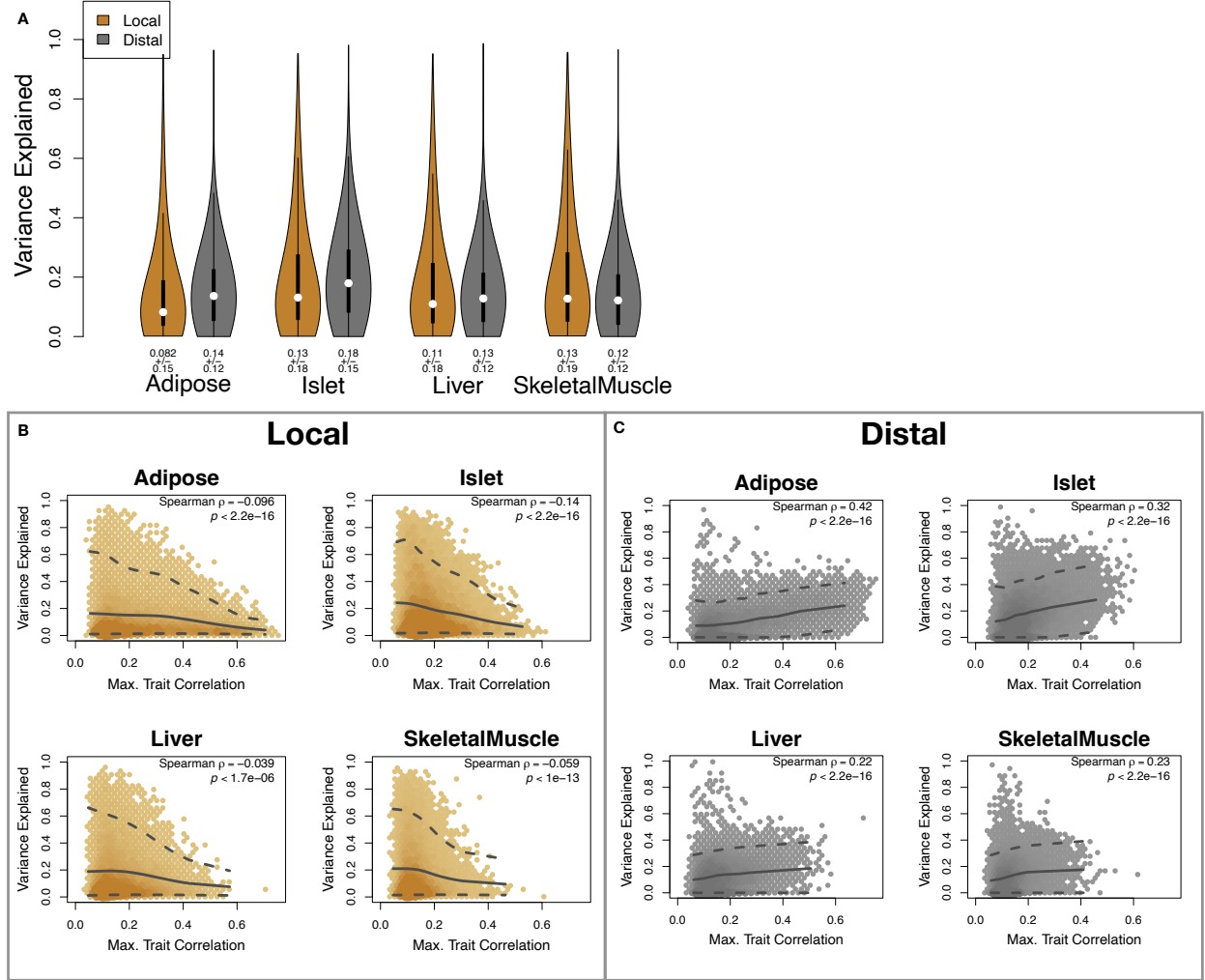


Figure 2: Transcript heritability and trait relevance. **A.** Distributions of local (brown) and distal (gray) heritability of transcripts across the four tissues. Overall local and distal factors contribute equally to transcript heritability. Each distribution contains 14102 transcripts. Numbers below distributions indicate the median and standard deviation of each. **B.** local (brown) and **C.** distal (gray) heritability and trait relevance across all four tissues. Here trait relevance is defined as the maximum correlation between the transcript and all traits. The upper and lower dashed line in each panel show the 95th and 5th percentile correlation respectively. The solid line shows the mean trait correlation in transcripts with increasing variance explained either locally (B) or distally (C). Transcripts that are highly correlated with traits tend to have low local heritability and high distal heritability. All  $p$  values from Spearman rank correlation tests are two-sided. No adjustments were made for multiple comparisons. Source data are provided as a Source Data file.

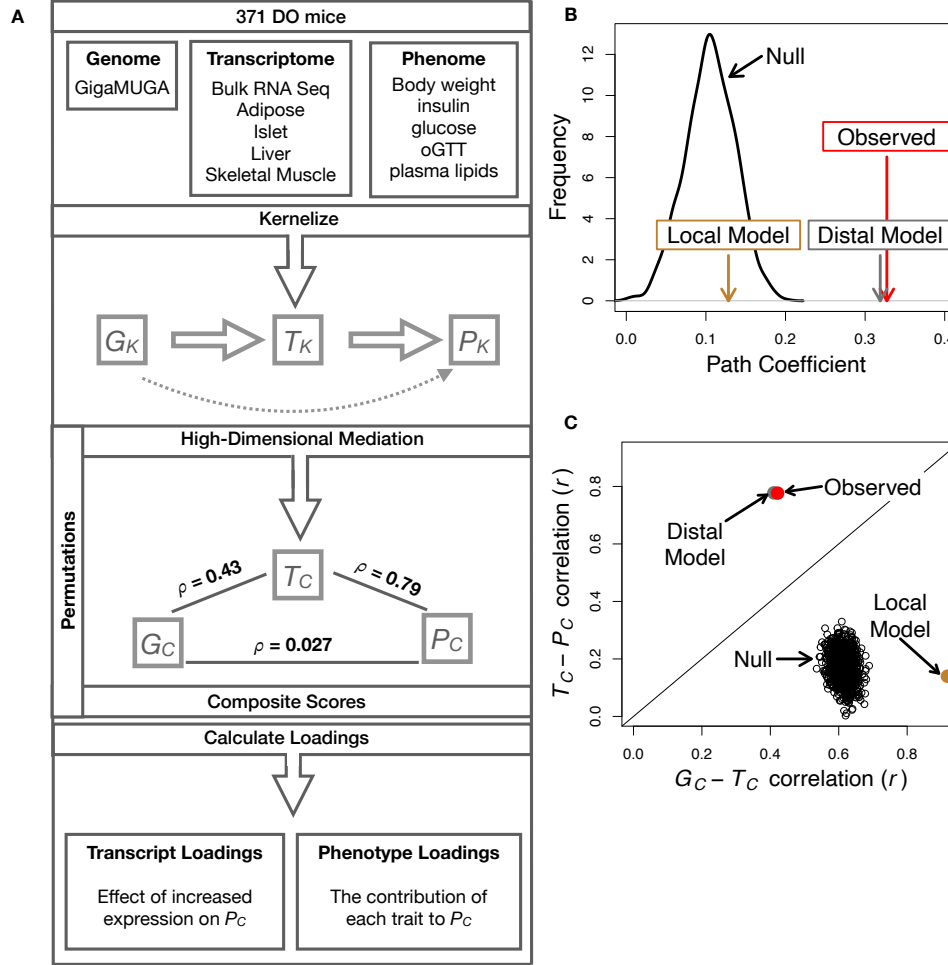


Figure 3: High-dimensional mediation. **A.** Workflow indicating major steps of high-dimensional mediation. The genotype, transcriptome, and phenotype matrices were kernelized to yield single matrices representing the relationships between all individuals for each data modality ( $G_K$  = genome kernel,  $T_K$  = transcriptome kernel;  $P_K$  = phenome kernel). High-dimensional mediation was applied to these matrices to maximize the direct path  $G \rightarrow T \rightarrow P$ , the mediating pathway (arrows), while simultaneously minimizing the direct  $G \rightarrow P$  pathway (dotted line). The composite vectors that resulted from high-dimensional mediation were  $G_C$ ,  $T_C$ , and  $P_C$ . The partial correlations  $\rho$  between these vectors indicated perfect mediation. Transcript and trait loadings were calculated as described in the methods. **B.** The null distribution of the path coefficient derived from 10,000 permutations. Comparisons are shown to the observed path coefficient (red) the path coefficient using a distal-only model (gray) and the path coefficient using the local-only model (brown). **C.** The null distribution of the  $G_C$ - $T_C$  correlation vs. the  $T_C$ - $P_C$  correlation. Comparisons are shown to the observed values (red), and those derived from the distal-only model (gray) and the local-only model (brown). Source data are provided as a Source Data file.

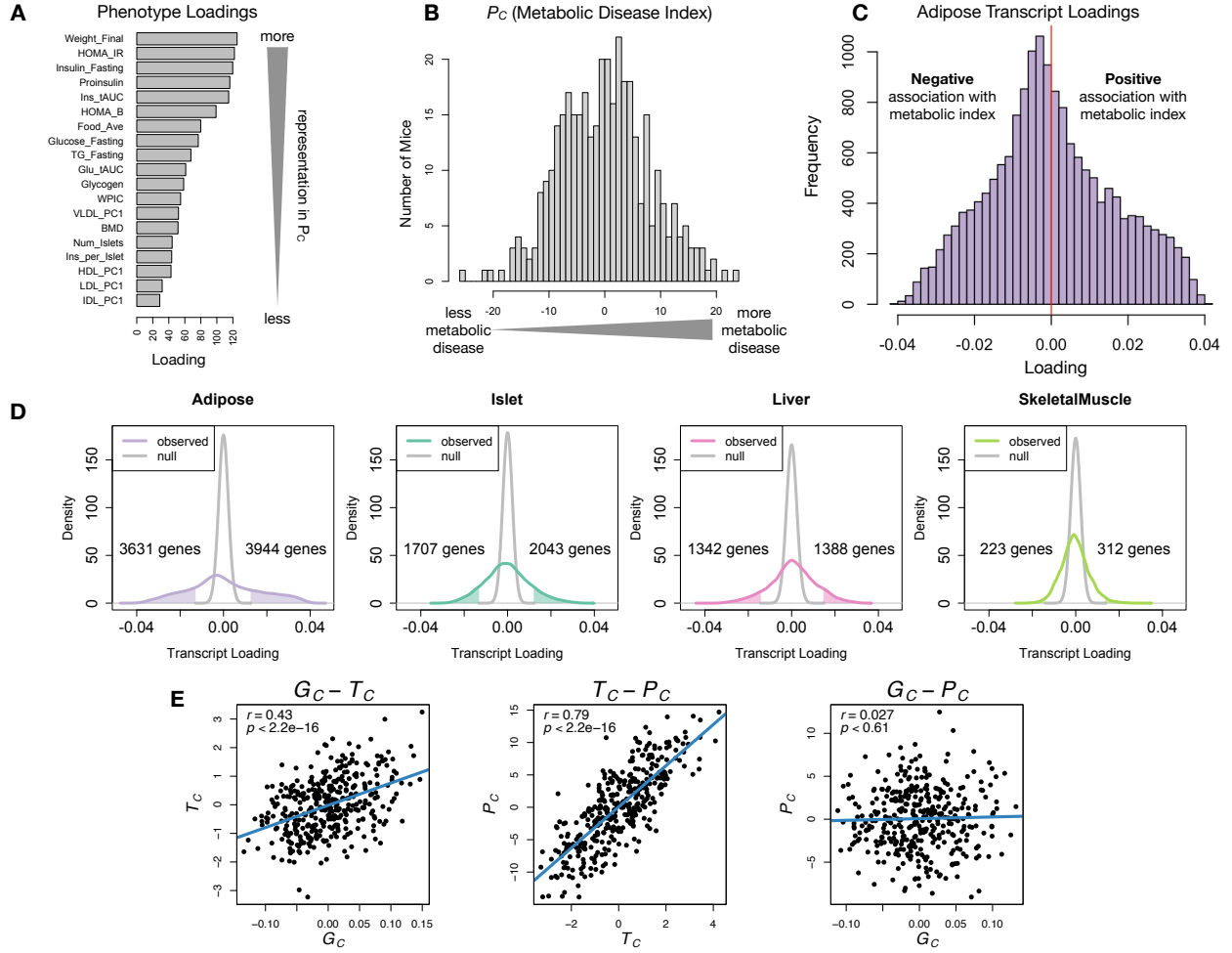


Figure 4: Interpretation of loadings. **A.** Loadings across traits. Body weight and insulin resistance contributed the most to the composite trait. **B.** Phenotype scores across individuals. Individuals with large positive phenotype scores had higher body weight and insulin resistance than average. Individuals with large negative phenotype scores had lower body weight and insulin resistance than average. **C.** Distribution of transcript loadings in adipose tissue (purple). For transcripts with large positive loadings, higher expression was associated with higher phenotype scores. For transcripts with large negative loadings, higher expression was associated with lower phenotype scores. **D.** Distributions of loadings across tissues compared to null distributions. Shaded areas represent loadings that were more extreme than the null distribution. Numbers indicate how many transcripts had loadings above and below the extremes of the null. Transcripts in adipose tissue (purple) had the most extreme loadings indicating that transcripts in adipose tissue were the best mediators of the genetic effects on body weight and insulin resistance. **E.** Scatter plots showing correlations between composite vectors for the genome ( $G_C$ ), the transcriptome ( $T_C$ ), and the phenome ( $P_C$ ). The  $G_C - T_C$  association was significant (Linear regression  $R^2 = 0.18$ ; beta coefficient =  $7.8 \pm 0.86$  standard error;  $t = 9.03$ ;  $p < 2.2 \times 10^{-16}$ ). The  $T_C - P_C$  association was significant (Linear regression  $R^2 = 0.62$ ; beta coefficient =  $3.1 \pm 0.13$  standard error;  $t = 24.4$ ;  $p < 2.2 \times 10^{-16}$ ). There is no association between  $G_C$  and  $P_C$  (Linear regression  $R^2 = 7.1 \times 10^{-4}$ ; beta coefficient =  $2.0 \pm 3.8$  standard error;  $t = 0.51$ ;  $p = 0.61$ ). This correlation structure is consistent with perfect mediation. Blue lines show lines of best fit. Source data are provided as a Source Data file.

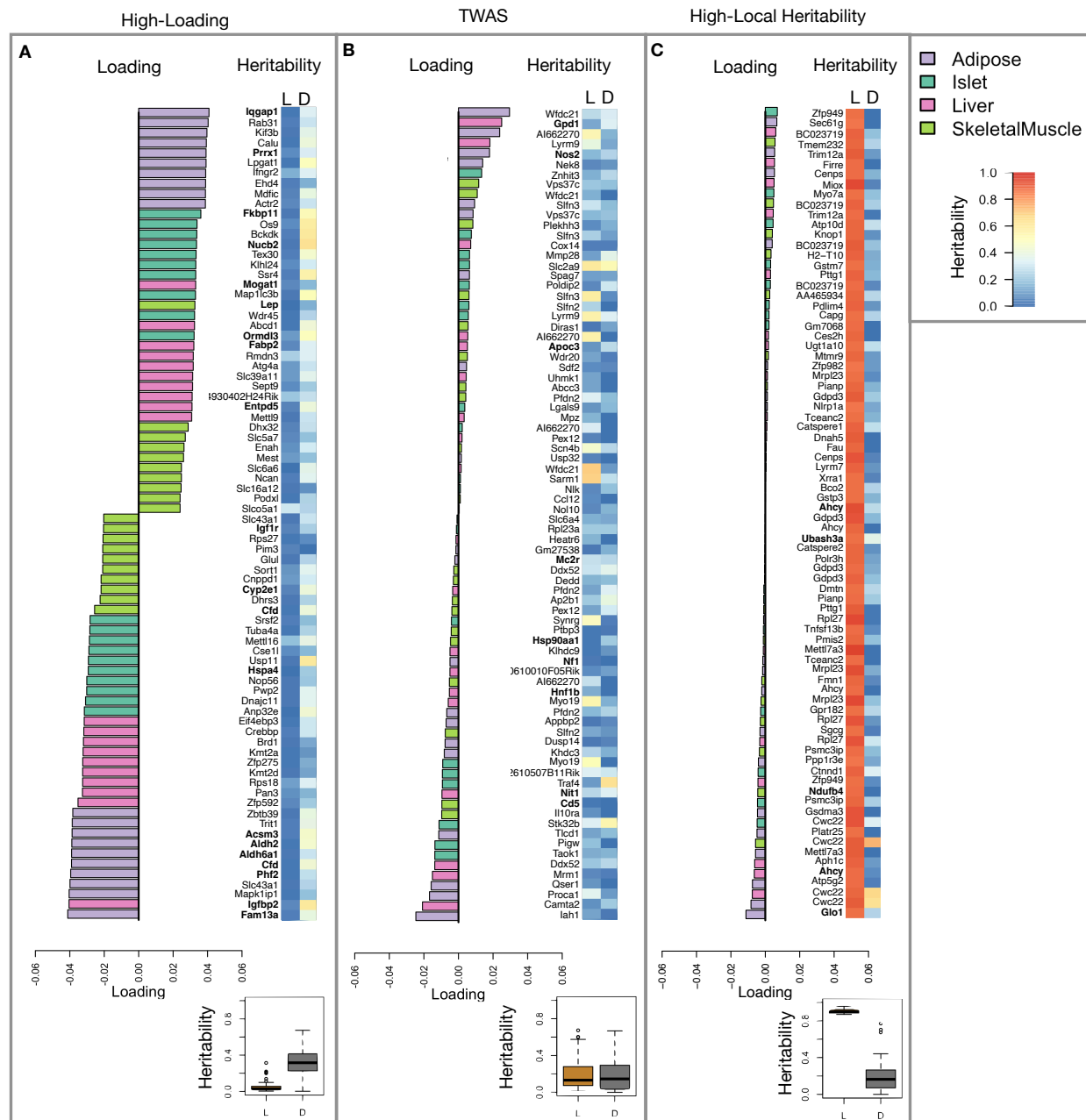


Figure 5: Transcripts with high loadings have high distal heritability and literature support. Each panel has a bar plot showing the loadings of transcripts selected by different criteria. Bar color indicates the tissue of origin. The heatmap shows the local (L - left) and distal (D - right) heritability of each transcript. **A.** Loadings for the 10 transcripts with the largest positive loadings and the 10 transcripts with the largest negative loadings for each tissue. Mean distal heritability (31.8%) was significantly higher than mean local heritability (5%) (two-sided Welch's  $t$ -test  $t = 16.4$ ;  $df = 100.2$ ; difference 95% CI = 0.24 to 0.30;  $p < 2.2 \times 10^{-16}$ ). **B.** Loadings of TWAS candidates with the 10 largest positive correlations with traits and the largest negative correlations with traits across all four tissues. Mean local (15%) and distal (20%) heritability were not significantly different for this group of transcripts (two-sided Welch's  $t$ -test  $t = 1.9$ ;  $df = 151.7$ ; difference 95% CI = -0.002 to 0.1;  $p = 0.77$ ). **C.** The transcripts with the largest local heritability (top 20) across all four tissues. Mean local heritability (90%) was significantly higher than mean distal heritability (15%) of these genes (two-sided Welch's  $t = 45.0$ ;  $df = 82.0$ ; difference 95% CI = 0.72 to 0.78;  $p < 2.2 \times 10^{-16}$ ). Lines in boxes correspond to the median; lower and upper edges of boxes indicate the first and third quartiles; whiskers indicate the first and third quartiles  $\pm 1.5$  times the interquartile range; dots indicate outliers beyond 1.5 times the interquartile range. All  $p$  values derived from two-sided Welch's  $t$ -test and are not adjusted for multiple comparisons. Source data are provided as a [Source Data](#) file.

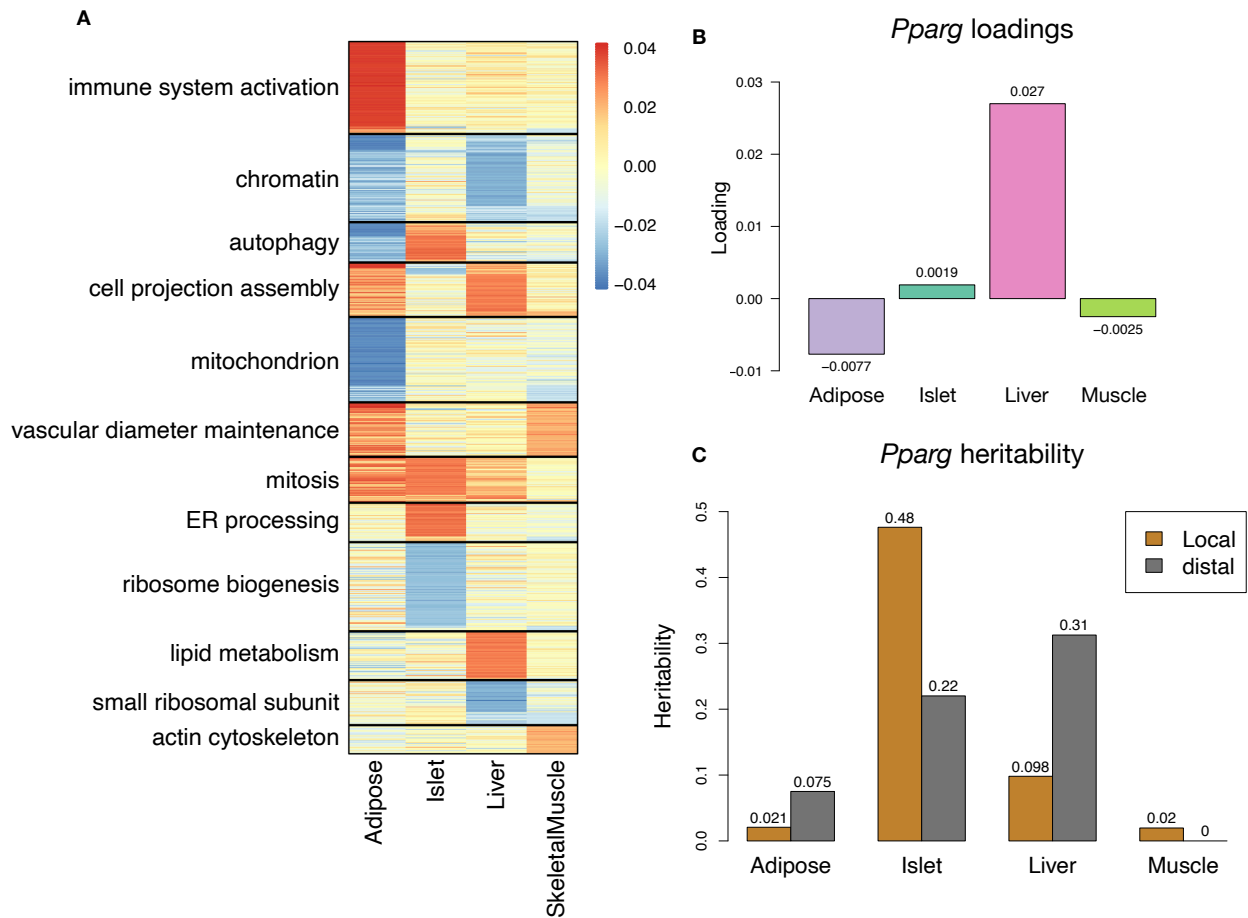


Figure 6: Tissue-specific transcriptional programs are associated with obesity and insulin resistance. **A** Heat map showing the loadings of all transcripts with loadings greater than 2.5 standard deviations from the mean in any tissue. The heat map was clustered using *k* medoid clustering. Functional enrichments of each cluster are indicated along the left margin. **B** Loadings for *Pparg* in different tissues indicated by color. **C** Local (brown) and distal (gray) of *Pparg* expression in different tissues. Source data are provided as a Source Data file.

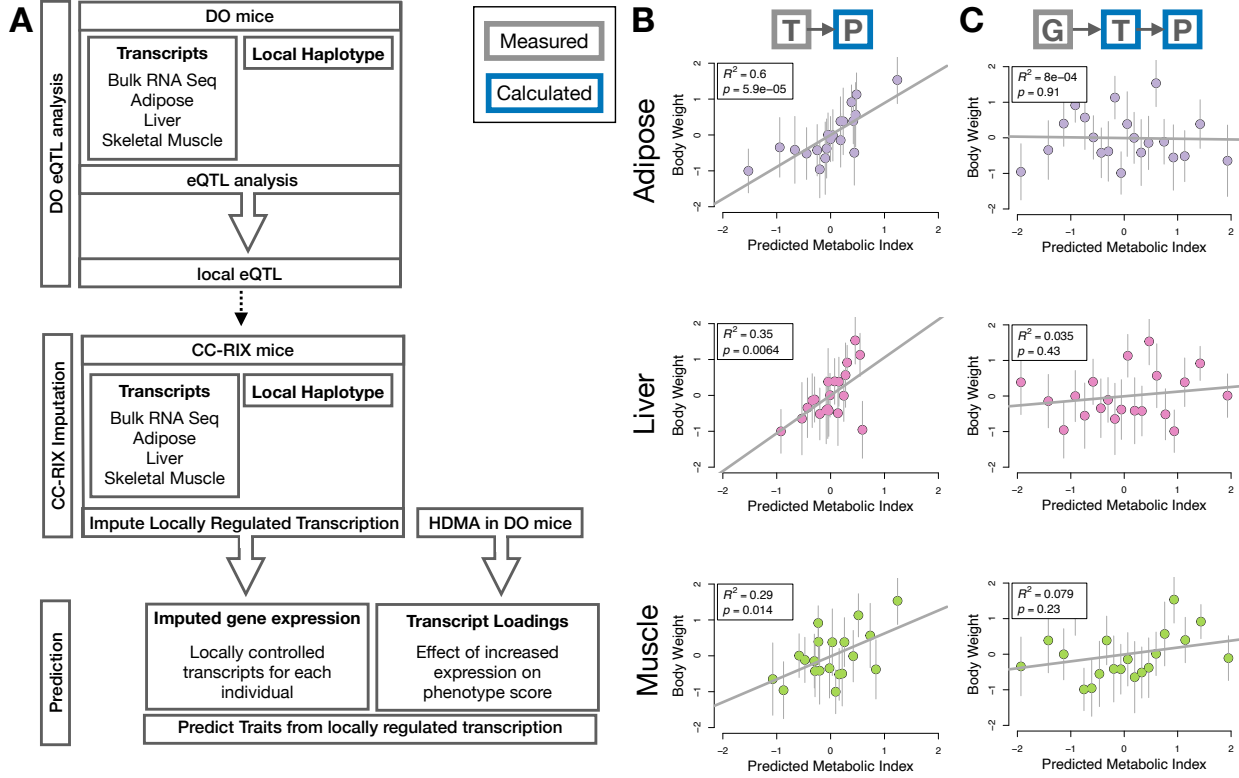


Figure 7: Transcription, but not local genotype, predicts phenotype in the CC-RIX. **A.** Workflow showing procedure for translating HDM results to an independent population of mice. **B.** Relationships between the predicted metabolic disease index (MDI) and the mean of the rankZ normalized body weight. In this column, MDI was derived from measured transcripts. Adipose -  $R^2 = 0.60$ ; beta coefficient =  $0.89 \pm 0.17$  standard error;  $t = 5.21$ ;  $p = 5.9 \times 10^{-5}$ . Liver -  $R^2 = 0.35$ ; beta coefficient =  $1.1 \pm 0.34$  standard error;  $t = 3.1$ ;  $p = 6.4 \times 10^{-3}$ . Muscle -  $R^2 = 0.29$ ; beta coefficient =  $0.64 \pm 0.24$  standard error;  $t = 2.7$ ;  $p = 0.014$ . **C.** In this column, MDI was derived from transcripts imputed from local genotype. Adipose -  $R^2 = 8.0 \times 10^{-4}$ ; beta coefficient =  $-0.2 \pm 0.16$  standard error;  $t = -0.12$ ;  $p = 0.91$ . Liver -  $R^2 = 0.035$ ; beta coefficient =  $0.13 \pm 0.16$  standard error;  $t = 0.81$ ;  $p = 0.43$ . Muscle -  $R^2 = 0.079$ ; beta coefficient =  $0.19 \pm 0.16$  standard error;  $t = 1.24$ ;  $p = 0.23$ . Gray boxes indicate measured quantities and blue boxes indicate calculated quantities. G - genome; T - transcriptome; P - phenome (here MDI). The dots in each panel represent individual CC-RIX strains. Each strain was represented by between 19 and 24 individuals. The gray lines show the standard deviation of mean body weight for the strain. Source data are provided as a Source Data file.



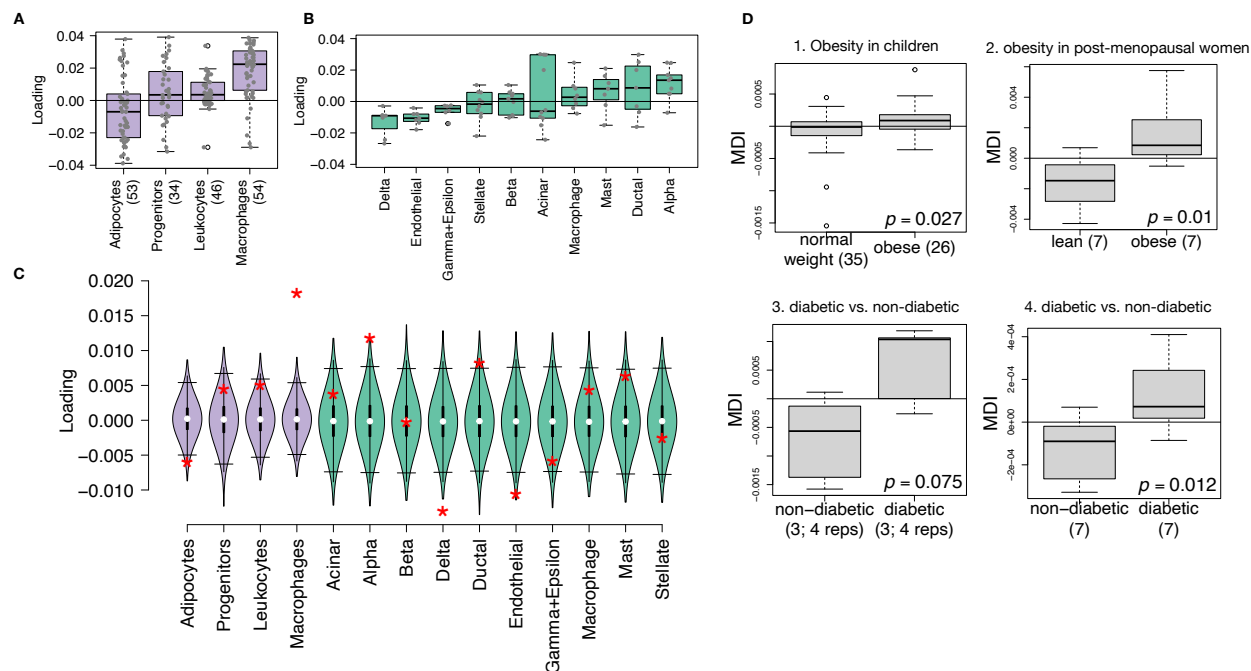


Figure 8: HDM results translate to humans. **A.** Distribution of loadings for cell-type-specific transcripts in adipose tissue (purple). Numbers in parentheses indicate the number of transcripts in each group. **B.** Distribution of loadings for cell-type-specific transcripts in pancreatic islets (green). Each box in this panel represents 10 transcripts. **C.** Null distributions from 10,000 permutations for the mean loading of randomly selected transcripts in each cell type compared with the observed mean loading of each group of transcripts (red asterisk). Violin plot colors indicate the tissue of each cell type and match panels A and B (purple = adipose; green = islet) **D.** Predictions of metabolic disease index (MDI) in four adipose transcription data sets downloaded from GEO. In each study the obese/diabetic patients were predicted to have greater MDI than the lean/non-diabetic patients based on the HDM results from DO mice. 1) two-sided Welch's  $t$  test:  $t = 2.28$ ,  $df = 58.1$ , 95% CI of difference =  $2.1 \times 10^{-5}$  to  $3.2 \times 10^{-4}$  A.U.;  $p = 0.027$  2) two-sided Welch's  $t$  test:  $t = 3.04$ ,  $df = 11.84$ , 95% CI of difference =  $9.3 \times 10^{-4}$  to  $5.7 \times 10^{-3}$  A.U.;  $p = 0.01$  3) linear mixed effects model: fixed effect diabetic =  $1.4 \times 10^{-3} \pm 5.6 \times 10^{-4}$  Std. Error;  $t = 2.4$ ,  $df = 4$ ,  $p = 0.075$  4) two-sided Welch's  $t$  test:  $t = 2.95$ ,  $df = 11.89$ , 95% CI of difference =  $6.8 \times 10^{-5}$  to  $4.6 \times 10^{-4}$  A.U.;  $p = 0.012$  Lines in boxes correspond to the median; lower and upper edges of boxes indicate the first and third quartiles; whiskers indicate either the minimum and maximum values if no outliers, or the first and third quartiles  $\pm 1.5$  times the interquartile range if there are outliers; dots indicate outliers beyond 1.5 times the interquartile range. The number of patients in each group is indicated by numbers in parentheses with the number of technical replicates (reps) if relevant. No adjustments were made for multiple comparisons. Source data are provided as a Source Data file.