Table 1: RMSE on three regression tasks

	Morgan RF	Morgan XGB	Morgan DNN	MP graph NEF*	MP graph GCNN	MP graph Weave*	N-gram graph RF	N-gram graph XGB	N-gram graph DNN
delaney	1.311	1.110	1.231	0.520	0.913	0.460	0.773	0.700	0.699
	<u>+</u> 0.174	<u>+</u> 0.129	<u>+</u> 0.109	<u>+</u> 0.137	<u>+</u> 0.061	<u>+</u> 0.157	<u>+</u> 0.076	<u>+</u> 0.091	<u>+</u> 0.046
malaria	1.028	1.008	1.052	1.160	1.055	1.070	1.030	1.010	1.119
	<u>+</u> 0.029	<u>+</u> 0.031	<u>+</u> 0.051	<u>+</u> 0.059	<u>+</u> 0.042	<u>+</u> 0.118	<u>+</u> 0.023	<u>+</u> 0.026	<u>+</u> 0.027
сер	1.642	1.410	1.477	1.430	1.184	1.100	1.379	1.290	1.365
	<u>+</u> 0.026	<u>+</u> 0.040	<u>+</u> 0.042	<u>+</u> 0.176	<u>+</u> 0.061	<u>+</u> 0.118	<u>+</u> 0.013	<u>+</u> 0.026	<u>+</u> 0.034

- Mean and standard deviation on 5-fold cross validation.
- Top three results are bolded.
- Baseline results (marked in *) are from [1][2].
- For model **Morgan DNN**, we were using the results from [1] in the submitted version. Then we got a hyperparameter set that performs better on all three tasks after submission, so we replace it here. (It was 1.4, 1.13, 2.0 on three tasks.)
- MP graph is short for Message-passing graph.

[1] Duvenaud, D. K.; Maclaurin, D.; Iparraguirre, J.; Bombarell, R.; Hirzel, T.; Aspuru-Guzik, A.; and Adams, R. P. 2015. Convolutional Networks on Graphs for Learning Molecular Fingerprints. 2224–2232.

[2] Kusner, M. J.; Paige, B.; and Hernández-Lobato, J. M. 2017. Grammarvariational autoencoder.arXiv preprint arXiv:1703.01925.

Table 4: AUC[ROC] on Tox21

	Morgan RF	Morgan XGB	Morgan DNN	MP graph GCNN	MP graph Weave	N-gram graph RF	N-gram graph XGB	N-gram graph DNN
NR-AR	0.787	0.777	0.756	0.793	0.796	0.802	0.790	0.795
	<u>+</u> 0.065	<u>+</u> 0.062	<u>+</u> 0.057	<u>+</u> 0.068	<u>+</u> 0.057	<u>+</u> 0.082	<u>+</u> 0.073	<u>+</u> 0.062
NR-AR-LBD	0.864	0.852	0.817	0.858	0.816	0.844	0.858	0.853
	<u>+</u> 0.056	<u>+</u> 0.050	<u>+</u> 0.057	<u>+</u> 0.037	<u>+</u> 0.047	<u>+</u> 0.039	<u>+</u> 0.027	<u>+</u> 0.034
NR-AhR	0.903	0.900	0.854	0.896	0.869	0.890	0.898	0.869
	<u>+</u> 0.028	<u>+</u> 0.022	<u>+</u> 0.036	<u>+</u> 0.018	<u>+</u> 0.036	<u>+</u> 0.020	<u>+</u> 0.020	<u>+</u> 0.023
NR-	0.827	0.802	0.742	0.824	0.830	0.845	0.852	0.830
Aromatase	<u>+</u> 0.070	<u>+</u> 0.063	<u>+</u> 0.099	<u>+</u> 0.052	<u>+</u> 0.050	<u>+</u> 0.066	<u>+</u> 0.053	<u>+</u> 0.065
NR-ER	0.724	0.721	0.692	0.734	0.729	0.727	0.733	0.712
	<u>+</u> 0.019	<u>+</u> 0.022	<u>+</u> 0.018	<u>+</u> 0.036	<u>+</u> 0.025	<u>+</u> 0.043	<u>+</u> 0.035	<u>+</u> 0.024
NR-ER-LBD	0.815	0.783	0.772	0.805	0.804	0.810	0.819	0.787
	<u>+</u> 0.051	<u>+</u> 0.055	<u>+</u> 0.019	<u>+</u> 0.024	<u>+</u> 0.030	<u>+</u> 0.062	<u>+</u> 0.036	<u>+</u> 0.038
NR-PPAR-	0.839	0.793	0.756	0.821	0.803	0.801	0.825	0.783
gamma	<u>+</u> 0.042	<u>+</u> 0.092	<u>+</u> 0.037	<u>+</u> 0.105	<u>+</u> 0.064	<u>+</u> 0.104	<u>+</u> 0.104	<u>+</u> 0.106
SR-ARE	0.818	0.809	0.781	0.782	0.790	0.808	0.826	0.777
	<u>+</u> 0.039	<u>+</u> 0.039	<u>+</u> 0.046	<u>+</u> 0.040	<u>+</u> 0.049	<u>+</u> 0.028	<u>+</u> 0.024	<u>+</u> 0.049
SR-ATAD5	0.857	0.828	0.738	0.839	0.823	0.841	0.837	0.811
	<u>+</u> 0.051	<u>+</u> 0.066	<u>+</u> 0.079	<u>+</u> 0.037	<u>+</u> 0.041	<u>+</u> 0.032	<u>+</u> 0.041	<u>+</u> 0.022
SR-HSE	0.793	0.764	0.731	0.774	0.771	0.773	0.786	0.750
	<u>+</u> 0.028	<u>+</u> 0.043	<u>+</u> 0.034	<u>+</u> 0.036	<u>+</u> 0.036	<u>+</u> 0.049	<u>+</u> 0.065	<u>+</u> 0.063
SR-MMP	0.886	0.879	0.856	0.888	0.886	0.895	0.909	0.865
	<u>+</u> 0.019	<u>+</u> 0.026	<u>+</u> 0.027	<u>+</u> 0.018	<u>+</u> 0.022	<u>+</u> 0.017	<u>+</u> 0.017	<u>+</u> 0.024
SR-p53	0.849	0.823	0.759	0.840	0.813	0.833	0.843	0.805
	<u>+</u> 0.033	<u>+</u> 0.057	<u>+</u> 0.034	<u>+</u> 0.053	<u>+</u> 0.065	<u>+</u> 0.033	<u>+</u> 0.054	<u>+</u> 0.036
average	0.830	0.811	0.771	0.821	0.811	0.822	0.831	0.803
	<u>+</u> 0.046	<u>+</u> 0.048	<u>+</u> 0.047	<u>+</u> 0.045	<u>+</u> 0.039	<u>+</u> 0.045	<u>+</u> 0.046	<u>+</u> 0.045

- · Mean and standard deviation on 5-fold cross validation.
- Top three results are **bolded**.
- MP graph is short for Message-passing graph.

Figure A.1: Tukey's Test on Tox21

- The Tukey's Test on test ROC.
- XGB on N-gram graph and RF on Morgan Fingerprints are the top two models.

Table 5: Generalization performance: Train and test gap on AUC[ROC]

	Morgan RF	Morgan XGB	Morgan DNN	MP graph GCNN	MP graph Weave	N-gram graph RF	N-gram graph XGB	N-gram graph DNN
NR-AR	0.213	0.209	0.243	0.125	0.115	0.198	0.210	0.093
	<u>+</u> 0.065	<u>+</u> 0.063	<u>+</u> 0.057	<u>+</u> 0.085	<u>+</u> 0.082	<u>+</u> 0.082	<u>+</u> 0.073	<u>+</u> 0.072
NR-AR-LBD	0.136	0.144	0.180	0.115	0.156	0.156	0.142	0.112
	<u>+</u> 0.056	<u>+</u> 0.051	<u>+</u> 0.051	<u>+</u> 0.040	<u>+</u> 0.036	<u>+</u> 0.039	<u>+</u> 0.027	<u>+</u> 0.049
NR-AhR	0.097	0.091	0.146	0.054	0.059	0.110	0.102	0.048
	<u>+</u> 0.028	<u>+</u> 0.023	<u>+</u> 0.036	<u>+</u> 0.020	<u>+</u> 0.045	<u>+</u> 0.020	<u>+</u> 0.020	<u>+</u> 0.025
NR-	0.172	0.190	0.258	0.112	0.099	0.155	0.148	0.066
Aromatase	<u>+</u> 0.070	<u>+</u> 0.064	<u>+</u> 0.099	<u>+</u> 0.057	<u>+</u> 0.064	<u>+</u> 0.066	<u>+</u> 0.053	<u>+</u> 0.077
NR-ER	0.274	0.238	0.307	0.129	0.129	0.273	0.267	0.032
	<u>+</u> 0.019	<u>+</u> 0.021	<u>+</u> 0.018	<u>+</u> 0.033	<u>+</u> 0.036	<u>+</u> 0.043	<u>+</u> 0.035	<u>+</u> 0.026
NR-ER-LBD	0.184	0.205	0.228	0.134	0.119	0.189	0.181	0.105
	<u>+</u> 0.051	<u>+</u> 0.056	<u>+</u> 0.019	<u>+</u> 0.027	<u>+</u> 0.061	<u>+</u> 0.062	<u>+</u> 0.036	<u>+</u> 0.069
NR-PPAR-	0.161	0.199	0.244	0.142	0.147	0.197	0.175	0.147
gamma	<u>+</u> 0.042	<u>+</u> 0.094	<u>+</u> 0.037	<u>+</u> 0.110	<u>+</u> 0.055	<u>+</u> 0.105	<u>+</u> 0.104	<u>+</u> 0.129
SR-ARE	0.181	0.166	0.219	0.118	0.099	0.192	0.174	0.075
	<u>+</u> 0.039	<u>+</u> 0.041	<u>+</u> 0.046	<u>+</u> 0.053	<u>+</u> 0.064	<u>+</u> 0.028	<u>+</u> 0.024	<u>+</u> 0.080
SR-ATAD5	0.143	0.167	0.262	0.125	0.129	0.159	0.163	0.123
	<u>+</u> 0.051	<u>+</u> 0.066	<u>+</u> 0.079	<u>+</u> 0.042	<u>+</u> 0.043	<u>+</u> 0.032	<u>+</u> 0.041	<u>+</u> 0.032
SR-HSE	0.206	0.222	0.269	0.155	0.155	0.225	0.214	0.095
	<u>+</u> 0.028	<u>+</u> 0.047	<u>+</u> 0.034	<u>+</u> 0.052	<u>+</u> 0.037	<u>+</u> 0.048	<u>+</u> 0.065	<u>+</u> 0.074
SR-MMP	0.114	0.109	0.144	0.069	0.063	0.105	0.091	0.047
	<u>+</u> 0.019	<u>+</u> 0.026	<u>+</u> 0.027	<u>+</u> 0.029	<u>+</u> 0.024	<u>+</u> 0.017	<u>+</u> 0.017	<u>+</u> 0.037
SR-p53	0.151	0.170	0.241	0.107	0.112	0.167	0.157	0.064
	<u>+</u> 0.033	<u>+</u> 0.058	<u>+</u> 0.034	<u>+</u> 0.058	<u>+</u> 0.069	<u>+</u> 0.033	<u>+</u> 0.054	<u>+</u> 0.050
average	0.169	0.176	0.229	0.115	0.115	0.177	0.169	0.084
	<u>+</u> 0.046	<u>+</u> 0.042	<u>+</u> 0.047	<u>+</u> 0.027	<u>+</u> 0.030	<u>+</u> 0.044	<u>+</u> 0.046	<u>+</u> 0.033

- Mean and standard deviation on 5-fold cross validation.
- Top three results are **bolded**.
- MP graph is short for Message-passing graph.

Figure A.2: Tukey's Test on Generalization Gap

• The generalization gap between train ROC and test ROC.

Table A.1: Performance of Different Vector Embeddings

Original feature presented in baseline papers, and new feature presented in N-gram graph

	GCNN original feature	GCNN new feature	Weave original feature	Weave new feature
NR-AR	0.793 <u>+</u> 0.068	0.802 <u>+</u> 0.068	0.796 <u>+</u> 0.057	0.792 <u>+</u> 0.076
NR-AR-LBD	0.858 <u>+</u> 0.037	0.852 <u>+</u> 0.042	0.816 <u>+</u> 0.047	0.830 <u>+</u> 0.041
NR-AhR	0.896 <u>+</u> 0.018	0.898 <u>+</u> 0.018	0.869 <u>+</u> 0.036	0.880 <u>+</u> 0.034
NR-Aromatase	0.824 <u>+</u> 0.052	0.819 <u>+</u> 0.047	0.830 <u>+</u> 0.050	0.834 <u>+</u> 0.066
NR-ER	0.734 <u>+</u> 0.036	0.735 <u>+</u> 0.023	0.729 <u>+</u> 0.025	0.734 <u>+</u> 0.020
NR-ER-LBD	0.805 <u>+</u> 0.024	0.803 <u>+</u> 0.017	0.804 <u>+</u> 0.030	0.809 <u>+</u> 0.013
NR-PPAR- gamma	0.821 <u>+</u> 0.105	0.799 <u>+</u> 0.093	0.803 <u>+</u> 0.064	0.801 <u>+</u> 0.083
SR-ARE	0.782 <u>+</u> 0.040	0.793 <u>+</u> 0.046	0.790 <u>+</u> 0.049	0.779 <u>+</u> 0.022
SR-ATAD5	0.839 <u>+</u> 0.037	0.838 <u>+</u> 0.029	0.823 <u>+</u> 0.041	0.800 <u>+</u> 0.038
SR-HSE	0.774 <u>+</u> 0.036	0.786 <u>+</u> 0.030	0.771 <u>+</u> 0.036	0.772 <u>+</u> 0.038
SR-MMP	0.888 <u>+</u> 0.018	0.887 <u>+</u> 0.027	0.886 <u>+</u> 0.022	0.885 <u>+</u> 0.015
SR-p53	0.840 <u>+</u> 0.053	0.836 <u>+</u> 0.051	0.813 <u>+</u> 0.065	0.813 <u>+</u> 0.052
average	0.821 <u>+</u> 0.045	0.821 <u>+</u> 0.043	0.811 <u>+</u> 0.039	0.811 <u>+</u> 0.041

- We compare original GCNN and Weave and ones with feature vector in Eq (1)
- · Here's the result for Tukey's Test:

Table A.2: Tukey's Test on Models with Different Vector Embeddings

Group 1	Group 2	mean diff	reject
GCNN new feature	GCNN original feature	-0.0012	False
Weave new feature	Weave original feature	0.0008	False

- Null hypothesis is that both means are same. If reject=False, then we accept the null hypothesis: two means are same.
- This result shows that two vector embeddings (original paper and Eq (1) in the submitted version) have similar effects.