## the polyTest model

polyTest is a statistical method for identifying genomic annotations that are enriched with GWAS signals. The polyTest model is detailed in the supplement to this paper. It makes the assumption that, at each SNP i, the GWAS effect  $\beta_i$  is a draw from a normal distribution centered at 0 with some variance  $\sigma_i^2$ :

$$\beta_i \sim N(0, \sigma_i^2)$$

It further assumes that  $\sigma_i^2$  is determined by the functional annotations at SNP i, so that:

$$\sigma_i^2 = s_i + \exp(\sum_j x_{ij} \gamma_j)$$

Where  $s_i$  is a baseline value depending on properties of the SNP (allele frequency, imputation quality, etc),  $x_{ij}$  is 0 or  $1^1$  for absence or presence of annotation j at SNP i, and  $\gamma_j$  is the model parameter for annotation j.

polyTest determines a maximum-likelihood fit for the parameters  $(\gamma_1, \gamma_2, \gamma_3, ...)$  to the observed GWAS data. If annotation j is uninformative about the GWAS signal,  $\gamma_j$  will be close to 0. However, if annotation j is a good model for the GWAS signal, it will be significantly greater than 0, because SNPs with annotation j will have large effects and require large  $\gamma_j$  (leading to large  $\sigma^2$ ) for the maximum-likelihood fit.

 $<sup>^{1}</sup>x_{ij}$  could also be a continuous value