

In this document, we revise Theorem 9 on the sensitivity of  $\log_{10}(P\text{-values})$  in the Cochran-Armitage trend test. In Section S1.3 of Supplementary Material, we stated that the test has 2 degrees of freedom, which is incorrect. The Cochran-Armitage trend test has 1 degree of freedom. Therefore, the  $P$ -value corresponding to a value  $x$  of the  $\chi^2$ -statistic under the null  $\chi^2$ -distribution is

$$P = \frac{1}{\sqrt{2\pi}} \int_x^\infty x^{-\frac{1}{2}} \cdot e^{-\frac{x}{2}} dx.$$

**Theorem 9.** (*Revised ver.*) *The sensitivity of  $\log_{10}(p\text{-values})$  obtained from the  $\chi^2$ -statistic of the Cochran-Armitage trend test based on a  $3 \times 2$  contingency table, in which the margins are positive and the number of the case and the control are both  $N/2$ , is less than 4.2.*

*Proof.* (The flow of this proof is the same as the proof of Theorem 4.)

We let

$$f(x) = \log_{10} \left( \int_x^\infty x^{-\frac{1}{2}} \cdot e^{-\frac{x}{2}} dx \right).$$

Because the sensitivity of the  $\chi^2$ -statistics from the Cochran-Armitage trend test is  $\frac{16N(N^2+6N+4)}{(N+18)(N^2+8N-4)} < 16$  [· Theorem 8,  $N \geq 1$ ], that of  $\log_{10}(P\text{-values})$  is less than the maximum value of  $f(x) - f(x+16)$ . Here,

$$f(x) - f(x+16) = \log_{10} \left( \frac{\int_x^\infty x^{-\frac{1}{2}} \cdot e^{-\frac{x}{2}} dx}{\int_{x+16}^\infty x^{-\frac{1}{2}} \cdot e^{-\frac{x}{2}} dx} \right),$$

and we let

$$g(x) = \left( \frac{\int_x^\infty x^{-\frac{1}{2}} \cdot e^{-\frac{x}{2}} dx}{\int_{x+16}^\infty x^{-\frac{1}{2}} \cdot e^{-\frac{x}{2}} dx} \right).$$

Because  $g'(x) < 0$  (see the proof of Theorem S4 in Supplementary Material),  $g(x)$  and  $f(x) - f(x+16)$  take the maximum values when  $x = 0$ . Because  $f(0) - f(16) < 4.2$ , the sensitivity of  $\log_{10}(P\text{-values})$  is less than 4.2.  $\square$

From this theorem, we should add Laplace noise with scale 4.2 when publishing  $\epsilon$ -differentially private  $\log_{10}(P\text{-values})$  in the Cochran-Armitage trend test. However, referring to Figure 6 in the published paper and Figure S10 in Supplementary Material, this approach is not expected to provide sufficiently high output accuracy. In the future, we plan to utilize the concept of *smooth sensitivity* and investigate noise distributions other than Laplace distribution to develop more accurate methods for publishing GWAS statistics.