**Instructions**

**To create the data used in the simulation studies**

1. All the scripts are available in the SimulatedData folder.
2. First run the script, “PaperNonparanormalSimulation\_p25\_n50\_circle\_prior\_1to100.m”. The functions that the script needs to run are available in the NecessaryFunctions folder. This script makes the prior.mat file that’s needed to run the simulation.
3. The other simulation combinations are run similarly using the corresponding names of the scripts.

**To run the simulation study in the paper using the Bayesian nonparanormal method,**

1. All the scripts are available in BayesianNonparanormalFunctions folder.
2. First run the script, “BayesNonparSimulation\_p25\_n50\_circle\_SpikeSlab\_1to100.m”. The functions that the script needs to run are available in the NecessaryFunctions folder. This script runs the Bayesian nonparanormal method and creates the mat file with the estimated matrices for all the hyperparameter settings. Model selection is not performed in this script.
3. Second, to do model selection, run the script, “BayesNonparSim\_p25\_n50\_circle\_SpikeSlab\_1to100\_final.m”
4. Third, analyses were taken from the \_finalanalysis vectors, particularly MCC, SP, and SE. These were used to construct the simulation tables. Run the script, “Bsplines\_paper\_Calcs\_p25\_n50\_circle\_SpikeSlab\_1to100.m”

**To run the simulation study in the paper using the nonparanormal method,**

1. All the scripts are available in the Nonparanormal folder.
2. First run the script, “Bsplines\_paper\_frequentist\_p25\_n50\_circle\_1to100.R” for the p=25 n=50 sparsity = circle simulation combination. This script uses datafiles that are created in the script, “PaperNonparanormalSimulation\_p25\_n50\_circle\_prior\_1to100.m”. This script runs the truncated nonparanormal method and does the model selection.
3. The other simulation combinations are run similarly using the corresponding names of the scripts.

**Create the Data for the Simulation Tables**

1. All the scripts are available in the SimulationTables folder.
2. Run the script, “Bsplines\_paper\_SimulationTables\_p25\_n50\_circle\_1to100.R” for the p=25 n=50 sparsity = circle simulation combination. This creates the results in the simulation tables used in the paper. It calls the datafile used for the corresponding Bayesian nonparanormal method, created in the scripts, “Bsplines\_paper\_Calcs\_p25\_n50\_circle\_SpikeSlab\_1to100.m” and “Bsplines\_paper\_frequentist\_p25\_n50\_circle\_1to100.R”.
3. The other simulation combinations are run similarly using the corresponding names of the scripts.

**To run the Real Data Example**

1. The script is available in the RealDataExample folder. The data, “gb-2004-5-11-r92-s1\_removedrows.txt” is available in this folder, with the first six rows removed from the dataset because they were just descriptions of the data or they were blank rows. The dataset starts with the header. The original dataset is available at: <https://www.ncbi.nlm.nih.gov/pmc/articles/PMC545783/>
2. First, to get the data in the correct format, run, “CreateRealDataMatforBsplines\_paper.m”.
3. Second, to run the Bayesian nonparanormal method on the dataset, run, “RealData\_Bsplines\_paper\_01.m”
4. Third, to run the nonparanormal method on the dataset, run, “RealData\_Bsplines\_paper\_01.R”.
5. Fourth, to create the graphs, run, “RealData\_Bsplines\_paper\_01\_Graphs.m”.

**Additional Dependencies**

* MATLAB Symbolic Toolbox
* MATLAB Optimization Toolbox
* MATLAB Statistics and Machine Learning Toolbox
* HMC Exact: <https://github.com/aripakman/hmc-tmg>
* B-splines: <https://www.mathworks.com/matlabcentral/fileexchange/27374-b-splines?focused=5252160&tab=function>
* Matrix inverse: <https://www.mathworks.com/matlabcentral/fileexchange/34511-fast-and-accurate-symmetric-positive-definite-matrix-inverse-using-cholesky-decomposition>
* Nearest positive definite matrix: <https://www.mathworks.com/matlabcentral/fileexchange/42885-nearestspd>
* Gauss Quadrature: <https://www.mathworks.com/matlabcentral/fileexchange/26737-legendre-laguerre-and-hermite-gauss-quadrature?focused=5147547&tab=function>
* R and MATLAB read/write package: <https://cran.r-project.org/web/packages/R.matlab/index.html>
* Huge package: <https://cran.r-project.org/web/packages/huge/index.html>
* Xtable: <https://cran.r-project.org/web/packages/xtable/index.html>
* Real Data example: <https://www.ncbi.nlm.nih.gov/pmc/articles/PMC545783/>