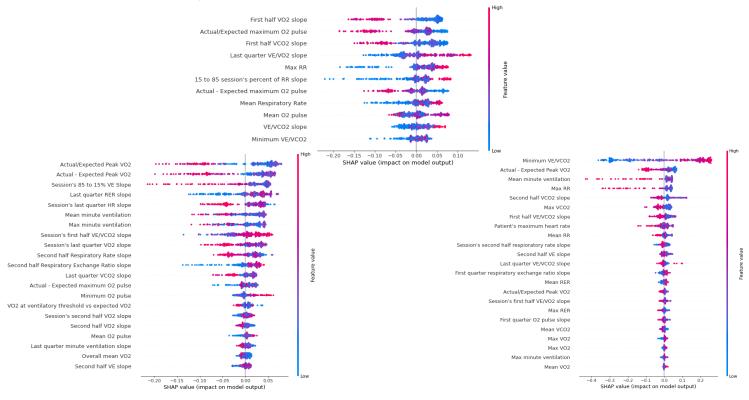
SUPPLEMENTARY TABLE I CARDIOPULMONARY EXERCISE TEST CASE SUMMARY BY MEDICAL PROBLEM

| Primary Cardiac | cases (n) | Primary Pulmonary | cases (n) | Primary Other | cases (n) | Healthy | cases(n) |
|---------------------------------|-----------|--|-----------|-----------------------------------|-----------|--------------------|----------|
| Congestive heart failure (CHF) | 35 | Chronic obstructive pulmonary disease (COPD) | 22 | Peripheral arterial disease (PAD) | 28 | Healthy | 54 |
| Myocardial ischemia (MI) | 10 | Interstitial lung disease (ILD) | 22 | Pulmonary hypertension (PH) | 24 | Prediabetes (PD) | 24 |
| Abnormal heart rhythm (AHR) | 9 | Restricted lung mechanics | 3 | Metabolic myopathy (MM) | 8 | Metabolic syndrome | 15 |
| Congenital heart disease (CHD) | 6 | Asthma | 2 | Anemia | 1 | Obesity | 7 |
| Valvular heart disease (VHD) | 4 | - | - | Neuromuscular disease (NM) | 1 | - | - |

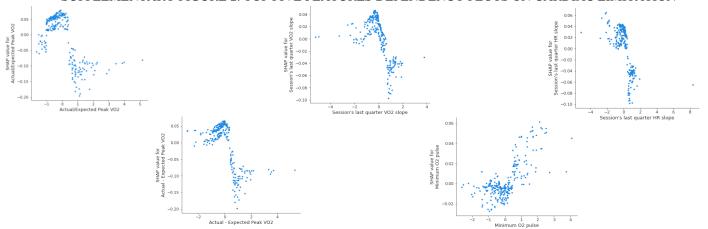
SUPPLEMENTARY TABLE II MODELS AND SCALERS' DETAILS AND PERFORMANCE

| Туре | | Cardiac | Pulmonary | Other | |
|-------------|-------------------|-----------------------------------|-----------------------------------|-------------------------|--|
| Scaler | | Standard Scaler with mean and std | Standard Scaler with mean and std | Normalizer with L1 norm | |
| Model | | Random Forest | Random Forest | Random Forest | |
| Metadata | Bootstrap | TRUE | TRUE | TRUE | |
| | Criterion | Entropy | Entropy | Gini | |
| | max features | Sqrt | 0.1 | None | |
| | min sample leaf | 0.01 | 0.01 | 0.01 | |
| | min sample split | 0.01 | 0.01 | 0.02 | |
| | estimators | 400 | 200 | 75 | |
| | OOB Score | TRUE | TRUE | TRUE | |
| Performance | Final AUC | 0.978 | 0.934 | 0.901 | |
| | Final Sensitivity | 0.846 | 0.875 | 0.636 | |
| | Final Specificity | 0.968 | 0.861 | 0.848 | |
| | Final PPV | 0.917 | 0.583 | 0.583 | |
| | Final Accuracy | 0.932 | 0.864 | 0.795 | |

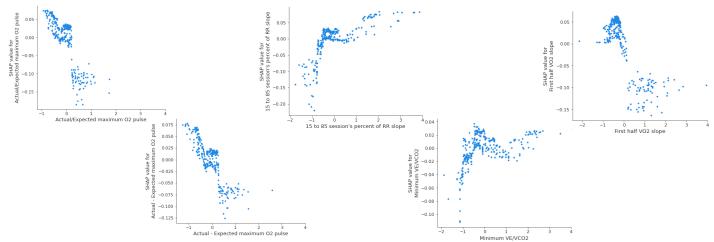
SUPPLEMENTARY FIGURE 1. COMPLETE SHAP SUMMARY PLOTS (FROM LEFT TO RIGHT: CARDIAC, PULMONARY, OTHER)



SUPPLEMENTARY FIGURE 2. TOP FIVE FEATURES DEPENDENCY PLOTS ON CARDIAC LIMITATION



SUPPLEMENTARY FIGURE 3. TOP FIVE FEATURES DEPENDENCY PLOTS ON PULMONARY LIMITATION



SUPPLEMENTARY FIGURE 4. TOP FIVE FEATURES DEPENDENCY PLOTS ON OTHER LIMITATION

