## **Data Simulations**

We simulated a genomic region with LD structure and MAF mimicking observed genetic variants in the *Kallikrein (KLK)* region [1], which spans about 266 Kb on chromosome 19q13. The original data set included 978 SNPs with MAF>2%. We then pruned SNPs based on pairwise Pearson correlation >95%, which resulted in a total of 872 SNPs. The LD blocks were determined with the software *Haploview* [2] with the method "Solid Spine of LD". This internally developed method searches for a "spine" of strong LD running from one marker to another along the legs of the triangle in the LD chart (this would mean that the first and last markers in a block are in strong LD with all intermediate markers but that the intermediate markers are not necessarily in LD with each other. We found a total of 85 LD blocks with this method. The SNP numbers, SNP names and LD blocks are given in the file "block.info.long.csv".

A total of 10 simulated files, each containing 2000 cases and 2000 controls, is included as example. The SNP genotypes were sampled from observed genotype data in the KLK region and for each individual, the case—control status was generated from a Bernoulli trial with probability p of being a case given by:

$$logit(p) = \alpha + \sum_{p=1,\dots,7} \beta_p X_p,$$

where we chose  $\alpha$ =-2.0 and  $\beta_1$ = $\beta_2$ =...= $\beta_7$ =1.0. We generated a population of 35,000 individuals according to this model and then extracted 2000 cases and 2000 controls from it. The files for cases are "gent\_caseX.dat" and for controls "gent\_contX.dat" with X=1....10.

## The Birth-Death MCMC algorithm (BDMCMC)

The BDMCMC method is our implementation of the Birth-Death MCMC algorithm [3] to regression models. A technical report is provided in the document "Bayesian\_regression\_BDMCMC.pdf". An R code running the BDMCMC algorithm is given in "BDmcmcbin.R". An example on how to run the code on the 10 simulation datasets is given in "Run\_BDMCMC\_Github.R" and how to read the final results and compute the FDR and TDR statistics in "read\_BDMCMC\_Github.R".

## References

- 1. Briollais L, et al. Germline Mutations in the Kallikrein 6 Region and Predisposition for Aggressive Prostate Cancer. J Natl Cancer Inst. 2017 Apr 1;109(4).
- 2. Barrett JC, Fry B, Maller J, et al. Haploview: analysis and visualization of LD and haplotype maps. Bioinformatics. 2005; 21(2):263-265.
- 3. Dobra, A. and Mohammadi, A. (2018). Loglinear model selection and human mobility. Annals of Applied Statistics 12(2): 815-845.