

NPDR Supplementary Material

Trang T. Le¹, Bryan A. Dawkins² and Brett A. McKinney^{2,3*}

¹Department of Biostatistics, Epidemiology and Informatics,
University of Pennsylvania, Philadelphia, PA 19104

²Department of Mathematics, University of Tulsa, Tulsa, OK 74104

³Tandy School of Computer Science, University of Tulsa, Tulsa,
OK 74104

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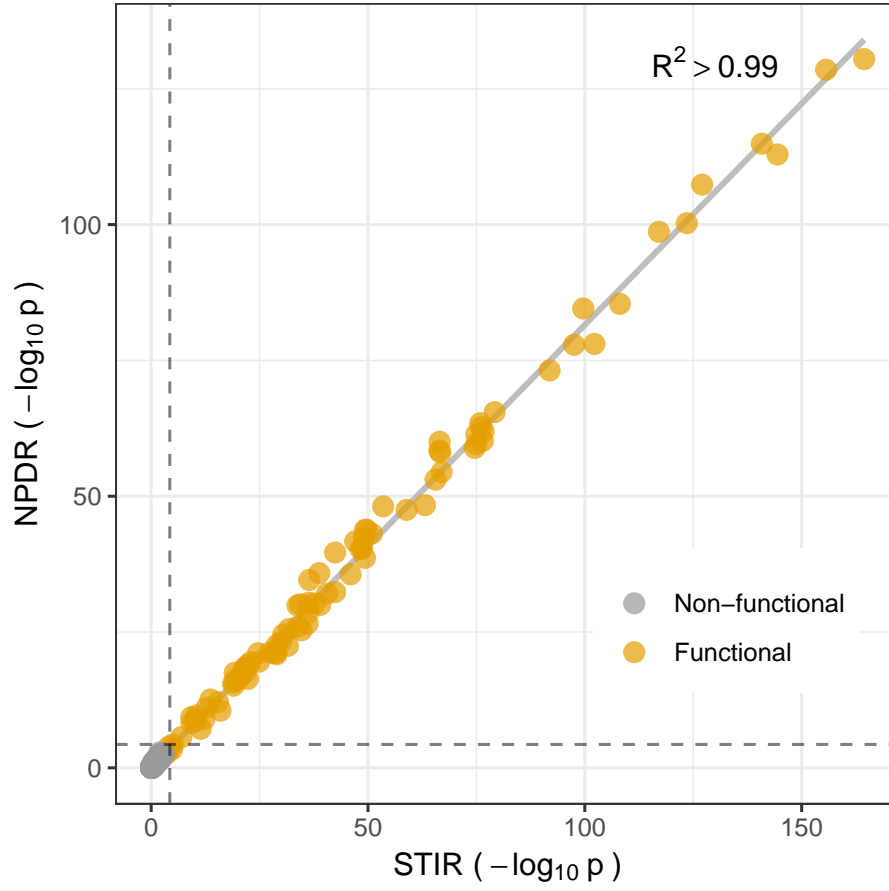


Figure S1: *Similarity between NPDR and STIR* in one simulation of $m = 200$ samples and $p = 1000$ attributes. In 100 replications, R_p^2 ranges from 0.9827 to 0.9994.

References

- [1] Trang T Le, Ryan J Urbanowicz, Jason H Moore, and Brett A McKinney. Statistical inference relief (stir) feature selection. *Bioinformatics*, page bty788, 2018.

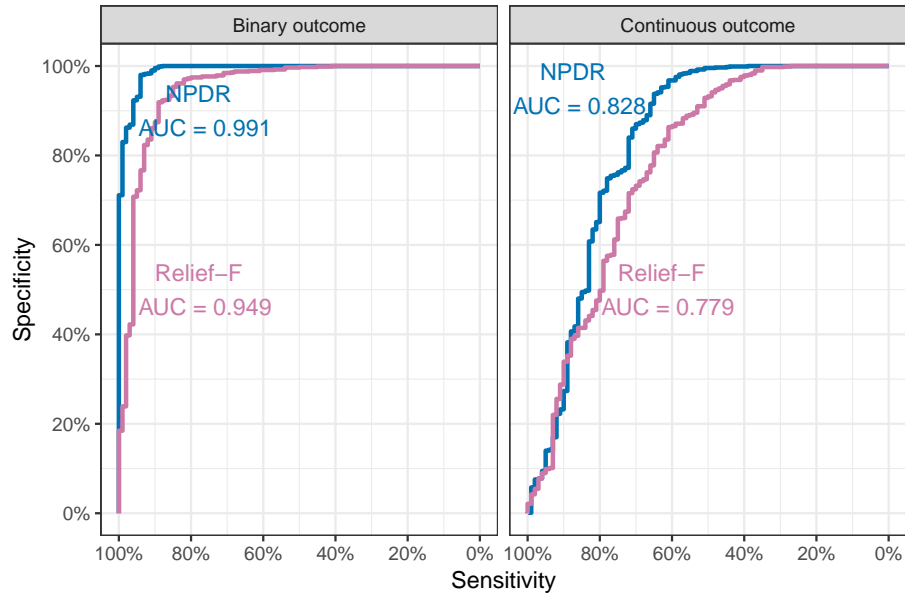


Figure S2: *auROC of Relief-F and NPDR for binary and continuous outcome data.*

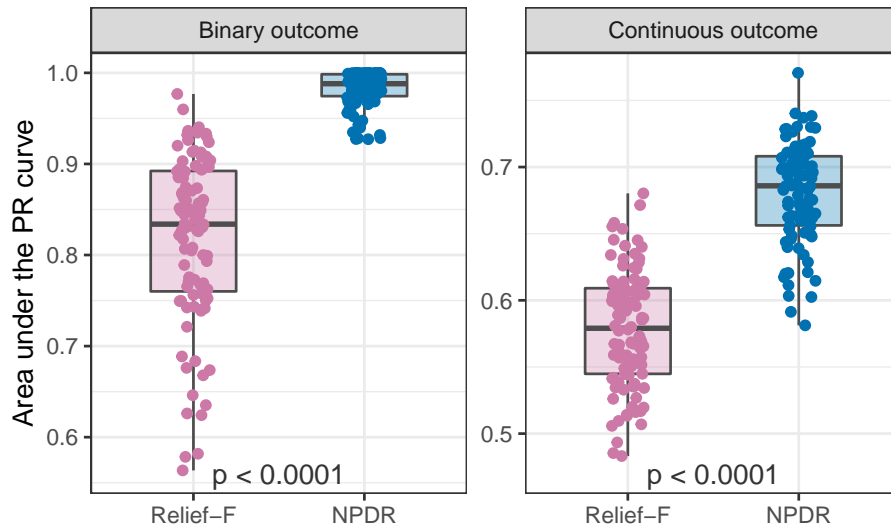


Figure S3: *auPRC of Relief-F and NPDR for binary and continuous outcome data.* In both cases, across 100 simulations of $m = 200$ samples and $p = 1000$ attributes, NPDR yields significantly higher auPRC.

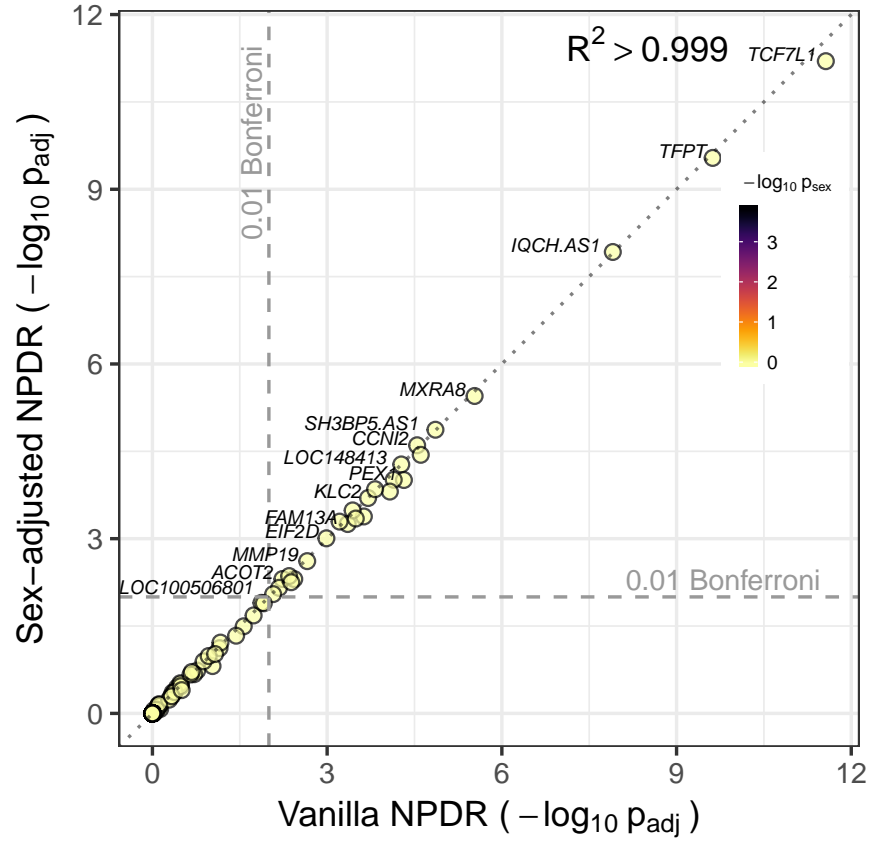


Figure S4: NPDR with and without sex adjustment to analyze MDD-associated genes in Le et al.'s RNASeq dataset. Adjustment of the sex covariate does not make a big difference in the resulting P values for each important gene. Both methods yield consistent results with STIR from previous study (Fig. 4 of Ref. [1])