

# Blood-based genome-wide DNA methylation correlations across body-fat- and adiposity-related biochemical traits

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**DNA methylation (DNAm) correlations evaluate the similarities in DNAm associations between traits, capturing both shared cause and consequence. DNAm correlations for six body-fat-related traits were of greater magnitude than genetic and phenotypic correlations and identified differences in associations between BMI and DNAm in males and females.**

# Blood-based genome-wide DNA methylation correlations across body-fat- and adiposity-related biochemical traits

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## Summary

The recent increase in obesity levels across many countries is likely to be driven by nongenetic factors. The epigenetic modification DNA methylation (DNAm) may help to explore this, as it is sensitive to both genetic and environmental exposures. While the relationship between DNAm and body-fat traits has been extensively studied, there is limited literature on the shared associations of DNAm variation across such traits. Akin to genetic correlation estimates, here, we introduce an approach to evaluate the similarities in DNAm associations between traits: DNAm correlations. As DNAm can be both a cause and consequence of complex traits, DNAm correlations have the potential to provide insights into trait relationships above that currently obtained from genetic and phenotypic correlations. Utilizing 7,519 unrelated individuals from Generation Scotland with DNAm from the EPIC array, we calculated DNAm correlations between body-fat- and adiposity-related traits by using the bivariate OREML framework in the OSCA software. For each trait, we also estimated the shared contribution of DNAm between sexes. We identified strong, positive DNAm correlations between each of the body-fat traits (BMI, body-fat percentage, and waist-to-hip ratio, ranging from 0.96 to 1.00), finding larger associations than those identified by genetic and phenotypic correlations. We identified a significant deviation from 1 in the DNAm correlations for BMI between males and females, with sex-specific DNAm changes associated with BMI identified at eight DNAm probes. Employing genome-wide DNAm correlations to evaluate the similarities in the associations of DNAm with complex traits has provided insight into obesity-related traits beyond that provided by genetic correlations.

## Introduction

Obesity constitutes a growing healthcare burden and is a major risk factor for several chronic diseases including cardiovascular diseases and diabetes.<sup>1,2</sup> Body mass index (BMI), the most widely used measure of obesity, results from the complex interplay between genetic, environmental, and modifiable lifestyle factors. The increase in BMI levels in recent years<sup>3</sup> is likely driven by nongenetic factors. DNA methylation (DNAm) is a commonly studied epigenetic modification that is responsive to both genetics and the environment, making it an ideal target for studying the consequences of modifiable health factors, such as obesity. The relationship between DNAm and BMI, as well as other body-fat- and adiposity-related biochemical traits, has been extensively studied.<sup>4–12</sup> However, the shared associations of DNAm variation across such traits represents an important gap in our understanding of the biological processes pertaining to obesity.

Akin to genetic correlation estimates, which measure the degree of common genetic control between two traits, here, we introduce an approach to evaluate the similarities in DNAm associations between traits, DNAm correlations. In contrast with genetic variants, DNAm is responsive to a wide range of environmental exposures and may reflect the cumulative burden of adverse exposures throughout

the life course. In addition, variation in DNAm has been implicated as arising from individual differences in traits such as BMI and smoking,<sup>8,13</sup> with some evidence suggesting BMI in childhood may be predictive of adolescent DNAm levels at sites throughout the genome.<sup>4</sup> Thus, while genetic correlations capture causal effects on the traits, DNAm correlations will capture consequence, too. Ascertaining effects from both directions may result in the detection of additional biological mechanisms underlying the relationship between these traits. We also recognize that with a large portion of the DNA methylome under genetic control,<sup>14</sup> DNAm correlations will likely capture part of the shared genetic contribution between these traits. However, recent work<sup>7,8,13,15</sup> has demonstrated that DNAm associated with BMI trait variance is independent of genetic variation. This indicates that DNAm correlations have the potential to provide insights into trait relationships as well as the molecular underpinnings and subsequent consequences of the traits beyond that currently obtained from genetic correlations.

We estimate DNAm correlations for six body-fat- and adiposity-related biochemical traits for 7,519 unrelated individuals from Generation Scotland (GS): Scottish Family Health Study. DNAm correlations are estimated by extending the omics restricted maximum likelihood (OREML) method in the omics-data-based complex trait analysis

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(OSCA) software<sup>16</sup> to a bivariate model, akin to bivariate genome-based restricted maximum likelihood (GREML) as implemented in the genome-wide complex trait analysis (GCTA) software.<sup>17,18</sup> These DNAm correlation estimates provide a measure of the shared similarity of DNAm variation between phenotypes, noting that while SNPs explain the variation in traits, DNAm only captures this variation and reflects both cause and consequence. We compared these DNAm correlations with genetic and phenotypic correlations to investigate whether they provide insights into the shared genomic control of traits.

## Material and methods

### Study cohort

All data for the study came from GS. The family-based genetic epidemiological cohort consists of over 24,000 volunteers, which has previously been described.<sup>19,20</sup> Recruitment took place between 2006 and 2011, when individuals and their family members aged 18+ years were invited to a baseline clinic visit that included health questionnaires and blood or saliva sample donation for genomic analyses. All DNAm samples were measured in blood. This study uses phenotypic, DNAm, and genetic data from unrelated samples ( $n = 7,519$ , genetic relationship matrix [GRM]  $< 0.05$ ), with DNAm levels quantified in three sets based on time of DNAm array processing.

### Ethics approval

All components of GS received ethical approval from the NHS Tayside Committee on Medical Research Ethics (REC reference number: 05/S1401/89). GS has also been granted Research Tissue Bank status by the East of Scotland Research Ethics Service (REC reference number: 20-ES-0021), providing generic ethical approval for a wide range of uses within medical research.

### Phenotypic data

Three anthropometric measurements and three biochemical phenotypes were investigated: BMI ( $\text{kg}/\text{m}^2$ ), body-fat percentage (%), waist-to-hip ratio (WHR), glucose ( $\text{mmol}/\text{L}$ ), high-density lipoprotein (HDL) cholesterol ( $\text{mmol}/\text{L}$ ), and total cholesterol ( $\text{mmol}/\text{L}$ ). All phenotypes were trimmed for outliers (values that were  $\pm 4$  SDs from the mean). In addition, BMI was trimmed for extreme values at  $< 17$  and  $> 50 \text{ kg}/\text{m}^2$ . For each trait, we stratified the samples by sex and then adjusted the phenotype for age and standardized the residuals by rank-based inverse normal transformation before recombining the data. There was no adjustment for sex as there were minimal differences in the mean across sets. Residualized phenotypes were entered as dependent variables in the subsequent analysis. Smoking pack years were calculated by multiplying the number of packs of cigarettes smoked per day by the number of years the individual has smoked and used in the adjustment of DNAm data.

### Genetic data

Genome-wide genotypic details have been previously described.<sup>21</sup> Briefly, GS participants were genotyped with either Illumina HumanOmniExpressExome8v1-2\_A or HumanOmniExpressExome-8v1\_A arrays. SNPs were excluded for missing genotype call rate ( $> 2\%$ ), marked departure from Hardy-Weinberg equilibrium (HWE);

$p < 1 \times 10^{-6}$ ), and low minor-allele frequency (MAF;  $< 1\%$ ). Duplicate samples were removed alongside individuals with gender mismatch and missing genotype call rate ( $> 2\%$ ). Genotype data were imputed against the Haplotype Reference Consortium (HRC) panel version 1.1.<sup>22</sup> Unrelated individuals were retained (GRM  $< 0.05$ ) using the GCTA software.<sup>18</sup> All subsequent analyses were conducted on the unrelated individuals using HapMap3 SNPs only.

### DNAm data

Genome-wide blood-based DNAm was profiled using the Illumina Methylation EPIC array and processed in three separate sets. DNAm quality control was performed as previously reported.<sup>23</sup> Briefly, outliers were excluded based on the visual inspection of methylated-to-unmethylated log intensities in addition to poorly performing probes and samples and sex mismatches. Further filtering was performed to exclude non-autosomal CpG sites, CpGs that were predicted to cross-hybridize, and those with polymorphisms at the target site that can alter probe binding.<sup>24,25</sup> Poor performing probes, X/Y chromosome probes, and participants with unreliable self-report data (self-reported “yes” for all diseases in the questionnaire), saliva samples (with no blood sample provided), and potential XXY genotype were excluded along with probes with almost invariable beta values across individuals (SD  $< 0.02$ ). All 3 sets were normalized together with the final discovery dataset comprised of M values at 781,379 loci for 7,519 participants. Before analysis, DNAm was adjusted in the OSCA software for age, sex, batch (to correct for samples that were processed at the same time within each set), slide (to correct for samples included on the same array), cell-type proportions (estimated using the algorithm proposed by Houseman et al.<sup>26</sup>), smoking status, and pack years.

### Variance component analyses

Utilizing 7,519 unrelated individuals from GS, we estimate the proportion of phenotypic variance captured by genome-wide DNAm across six body-fat- and adiposity-related biochemical traits using OREML framework in the OSCA software. This method fits all DNAm probes jointly in a random-effects model, meaning that each DNAm probe is fitted conditional on the joint effects of all other probes. This is performed through the construction of a DNAm relationship matrix (MRM) based on all DNAm probes and that is used to model the covariance between individuals. In doing so, the model is able to account for the lack of independence between DNAm probes, similar to how GREML accounts for linkage disequilibrium (LD) between SNPs.<sup>27</sup> This allows us to estimate the proportion of variation for each trait captured by all probes via restricted maximum likelihood, which is analogous to that of estimating SNP-based heritability based on genetic data.<sup>18,27</sup> Unlike SNP-based heritability, we note that the proportion of variance captured by all probes may be capturing both cause and consequence of the phenotype. The GCTA software<sup>18</sup> was used to calculate the GRM and similarly implemented in the OSCA software to estimate SNP-based heritability, referred to here as the proportion of phenotypic variance explained by all SNPs. We also estimated these quantities jointly in the OSCA software by using -multiorm, which allows for multiple random effects.

### DNAm Correlations

We estimate the DNAm correlation between phenotypes implemented using the bivariate OREML framework in OSCA utilizing DNAm relationship matrices rather than the standard GRM, where

**Table 1. Cohort summary for Generation Scotland**

Covariates	N	Mean	SD
Age	7,519	51.7	13.2
<b>Sex</b>	–	–	–
Female	4,261 (56.7%)	–	–
Male	3,258 (43.3%)	–	–
<b>Set</b>	–	–	–
Set 1	1,988 (26.4%)	–	–
Set 2	4,228 (56.2%)	–	–
Set 3	1,303 (17.3%)	–	–
<b>Smoking status</b>	–	–	–
Current smokers	1,192 (15.9%)	–	–
Quit <12 months ago	164 (2.2%)	–	–
Quit >12 months ago	2,244 (29.8%)	–	–
Never smokers	3,871 (51.5%)	–	–
Unknown	48 (0.6%)	–	–
<b>Traits</b>	–	–	–
BMI	7,452	26.9	5.0
Body fat %	7,324	30.4	9.3
Waist-to-hip ratio	7,403	0.9	0.1
Glucose	7,291	4.8	0.6
HDL cholesterol	7,438	1.5	0.4
Total cholesterol	7,455	5.2	1.1
Pack years	7,519	8.1	15.1
<b>Cell-type proportions</b>	–	–	–
CD8T	7,519	0.04	0.04
CD4T	7,519	0.18	0.06
NK	7,519	0.07	0.05
Bcell	7,519	0.06	0.03
Mono	7,519	0.06	0.02
Gran	7,519	0.58	0.09

Smoking pack years were calculated by multiplying the number of packs of cigarettes smoked per day by the number of years the individual has smoked and used in the adjustment of DNAm data. Cell type proportions estimated using the algorithm proposed by Houseman et al.<sup>26</sup>

the DNAm correlation is estimated from the one of the covariance components. Here, the phenotypic and DNAm information came from the same unrelated individuals. This approach estimates the shared contribution of DNAm based on the MRM between phenotypes. Likelihood ratio tests were performed to test the hypotheses of fixing the correlations at both zero and one. We additionally estimated genetic correlations using GCTA and phenotypic correlations using Pearson's correlation and compared these with DNAm correlations to investigate whether this metric provides insights into the molecular underpinnings of these traits. Joint estimation of genetic and DNAm correlations were not reported as the models were unable to converge.

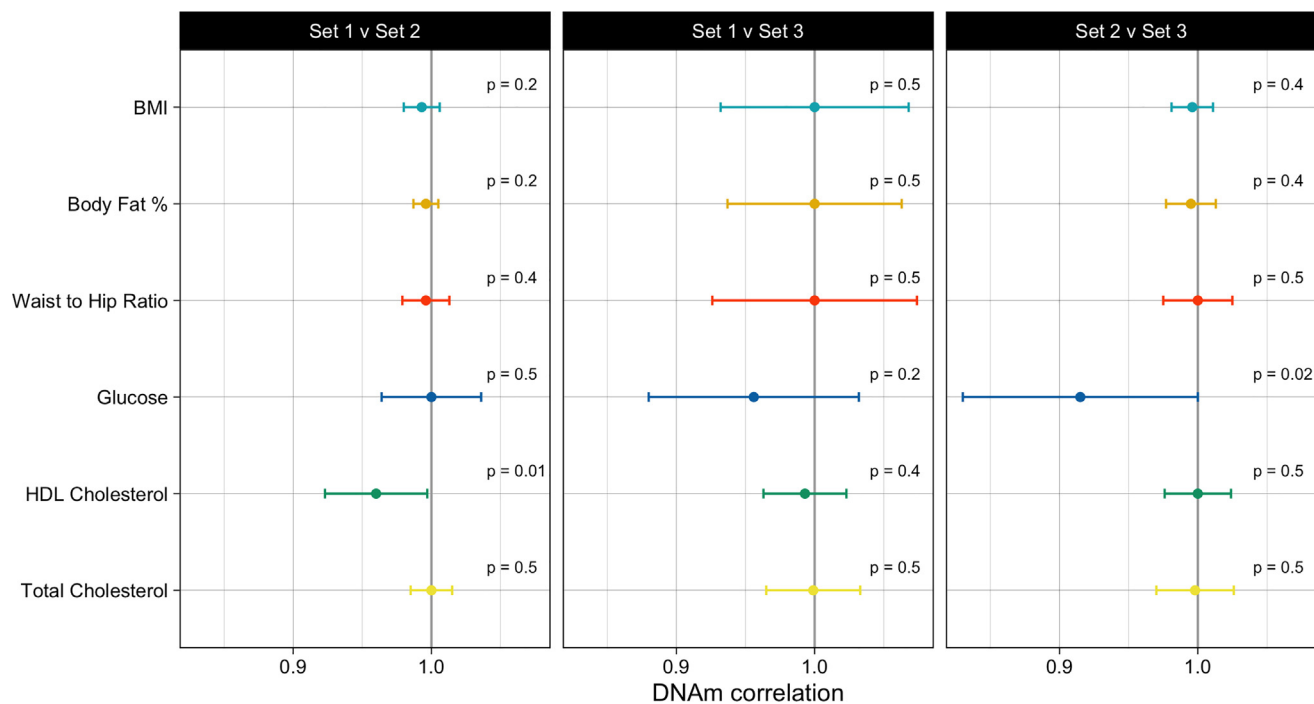
## Results

GS is a Scottish family-based study with over 24,000 participants recruited between 2006 and 2011.<sup>19,20</sup> We analyzed data from 7,519 unrelated individuals (GRM pruned at 0.05) from the larger GS dataset to avoid confounding between genetic relatedness and epigenetic similarity. Blood-based DNAm levels at 781,379 DNAm sites were quantified using the Illumina Methylation EPIC array in three sets based on time of generation of DNAm array processing. Three anthropometric measurements and three biochemical phenotypes were investigated: BMI (kg/m<sup>2</sup>), body-fat percentage (%), WHR, glucose (mmol/L), HDL (mmol/L), and total cholesterol (mmol/L). Demographic and summary information from GS for the six phenotypes are presented in Table 1. We estimated the proportion of phenotypic variation captured by DNAm for each trait based on an MRM using OSCA,<sup>16</sup> the variation explained by SNPs based on a GRM, as well as that captured jointly by DNAm and SNPs. As demonstrated previously,<sup>13</sup> we observed non-zero estimates for the proportion of variance captured by DNAm when estimated jointly with SNPs, which demonstrates that some of the variation captured by DNAm is in addition to that being captured by SNPs (see supplemental results; Figure S1 and Table S1). The additional variation captured by DNAm indicates that there is a potential to gain insights into trait relationships with DNAm correlations that are not currently captured by genetic correlations based on common SNPs.

We extended the OREML approach of the OSCA software to a bivariate model that simultaneously estimates the proportion of variance in the two traits captured by DNAm as well as quantifies the shared associations between DNAm and the two traits. We term this shared association as a DNAm correlation, reflecting the similarity of the approach to estimating genetic correlations via the GREML model.

### DNAm correlations between sets

As a proof-of-principle illustration of the application of genetic correlation methods to DNAm, and to demonstrate strong concordance between the three sample sets with GS, we estimated the DNAm correlation of the six traits across the sample set. The underlying assumption is that there should be no inter-set variation in contribution of DNAm to each of the traits, and thus the DNAm correlation estimates should not be different from 1. We first test this assumption by performing an epigenome-wide association study (EWAS) within each set for each trait to determine whether there is concordance in probe effects by using simple linear regression in the OSCA software.<sup>16</sup> Due to differences in sample size between the sets, which impacts discovery, only those probes that were nominally significant across all sets ( $p < 0.001$ ) were compared. The concordance in probe association coefficients was evaluated using Pearson's correlation and was found to be very high ( $\rho \geq 0.95$ )



**Figure 1. DNAm correlation between sets for each trait**

The DNAm correlations between each of the set pairs is displayed on the x axis with standard errors indicated by error bars. p values from a log likelihood test for the hypothesis of fixing the DNAm correlation at 1 are presented in text below each estimate and in [Table S2](#).

between all sets ([Figure S2](#)). This suggests that the estimated effect sizes between DNAm and each of the traits is consistent between sets. We subsequently calculated the DNAm correlation between sets for each trait. Most of the correlations were found to not significantly deviate from 1 ( $p > 0.05$ ), consistent with our expectation ([Figure 1](#); [Table S2](#)). We note that the slight deviations from 1 observed for glucose and HDL cholesterol, as well as large standard errors, while not significant after adjusting for multiple testing using a Bonferroni correction, may reflect deviations from sample collection protocols and measurement errors rather than a reflection of the method.

#### DNAm correlations between traits

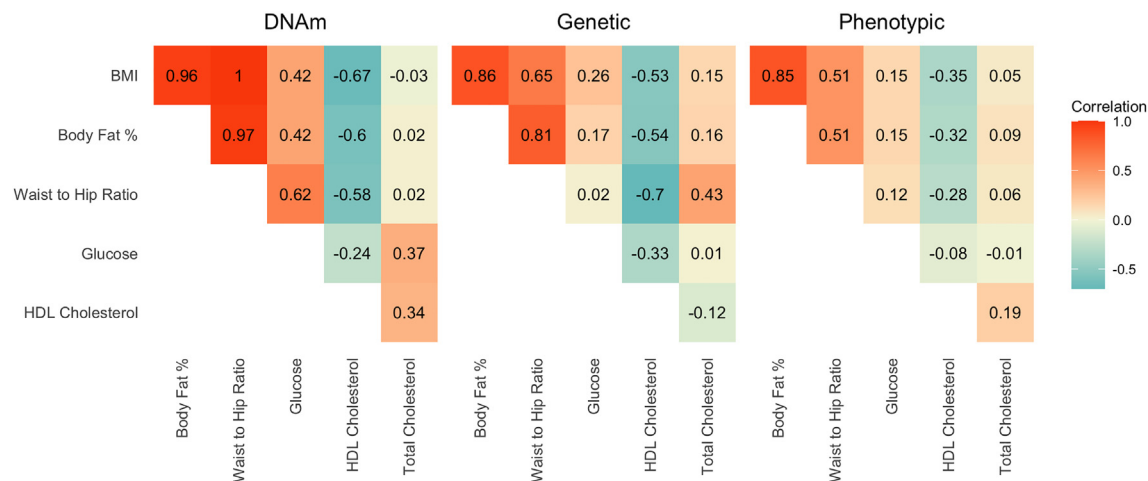
We estimated the DNAm correlation between the six body-fat-related phenotypes using the bivariate OREML framework that estimates the similarity of DNAm associations between traits. The DNAm correlations are presented in [Figure 2](#) ([Table S3](#)) alongside genetic correlations calculated using the bivariate GREML framework with a GRM implemented in the GCTA software<sup>18</sup> and phenotypic correlations. We identified strong, positive DNAm correlations between each of the body-fat traits (BMI, body-fat percentage, and WHR; ranging from 0.96 to 1.00), with correlation between BMI and WHR found to be not significant different from 1 ( $r_{\text{DNAm}} = 1.00$ ,  $\text{SE} = 0.0005$ ). These associations were observed to be of greater magnitude than both genetic ( $r_G$  ranging from 0.65 to 0.86) and phenotypic correlations ( $r_P$  ranging from 0.51 to 0.85). The body-fat traits demonstrated moderate DNAm correlations with glucose ( $r_{\text{DNAm}}$

ranging from 0.42 to 0.62), again of a greater magnitude than both genetic and phenotypic correlations. We observed negative DNAm correlations between each of the body-fat traits and HDL cholesterol, with a slightly stronger correlation observed for BMI. These correlations were in the same direction as genetic correlations with a similar magnitude, while phenotypic correlations were observed to be closer to zero. DNAm correlations for each of the body-fat traits with total cholesterol were found to not be significantly different from zero. This is consistent with genetic correlations between total cholesterol and both BMI and body-fat percentage, while the genetic correlations between WHR and total cholesterol was non-zero ( $r_{\text{DNAm}} = 0.43$ ,  $\text{SE} = 0.22$ ,  $p \text{ value} = 0.02$ ). Similarly, DNAm correlations between HDL cholesterol and glucose were observed to be similar to genetic correlations, although of slightly less magnitude. We observed moderate positive DNAm correlation between total cholesterol and both glucose and HDL cholesterol, while the genetic correlation was found to be not significantly different from zero between these trait pairs. Further, we demonstrate these results are independent of variance attributable to data structure by finding practically identical estimates for DNAm correlations when adjusting for the first 20 principal components of the DNAm levels and the first 20 principal components of the genetic data ([Table S4](#)).

#### DNAm correlations between sexes

Given previously reported genetic<sup>28–30</sup> and DNAm<sup>7,31</sup> sex differences for body-fat-related traits, we investigated





**Figure 2. DNAm (left), genetic (middle), and phenotypic (right) correlations among six traits**

Red, positive correlation; blue, negative correlation. DNAm correlations are estimated using bivariate OREML, genetic correlations using bivariate GREML, and phenotypic correlations using Pearson's correlation. Corresponding standard errors are in Table S3 along with p values from a log likelihood test for the hypothesis of fixing the DNAm correlation at both 1 and 0.

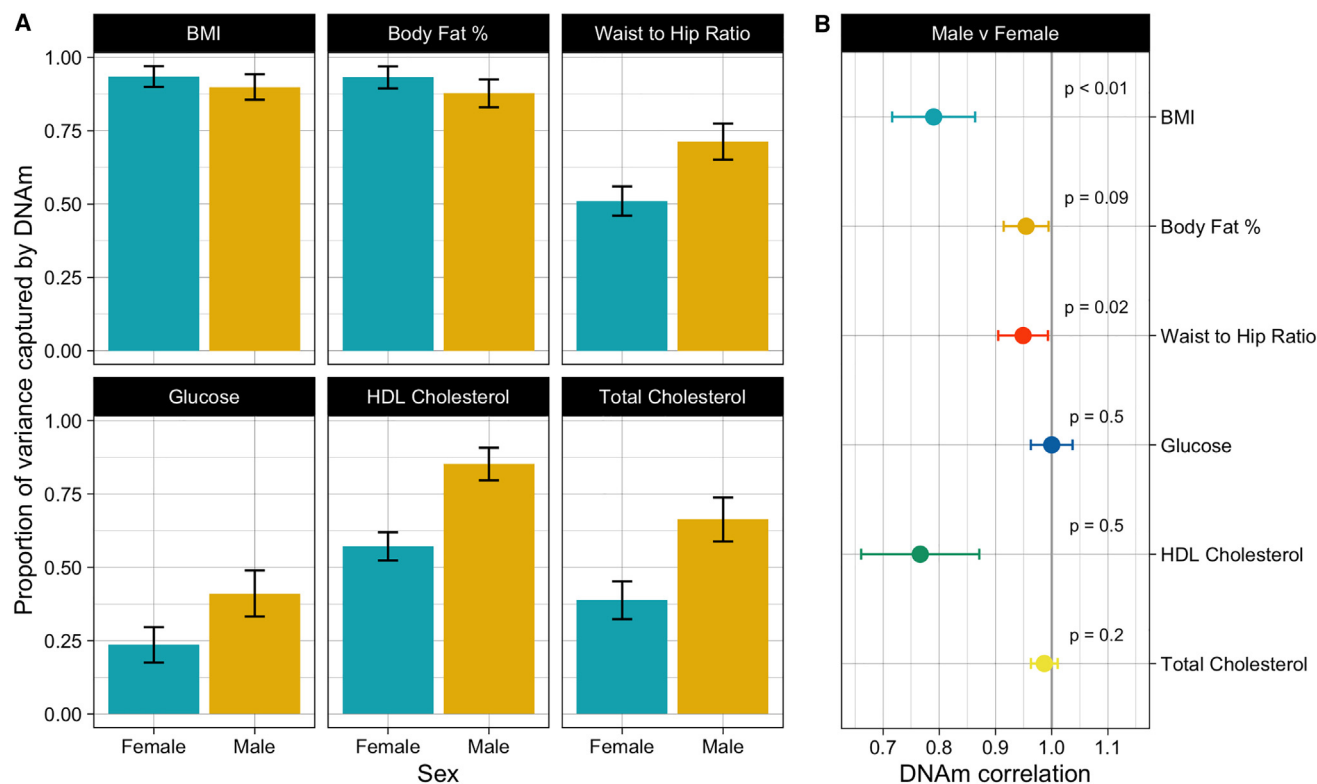
whether the contribution of DNAm for each trait was consistent across sex. First, we estimated the proportion of variance captured by DNAm in each sex. For BMI and body-fat percentage, the proportion of variance captured by DNAm was largely consistent across sexes, while for WHR, glucose, HDL cholesterol, and total cholesterol, the variance captured by DNAm in males was greater than that captured in females (Figure 3; Table S5). Next, DNAm correlations were calculated for each trait between sexes. Two traits were identified as having DNAm correlations significantly different from 1; however, only BMI survived multiple testing using a Bonferroni correction (BMI  $r_{\text{DNAm}} = 0.79$ , SE 0.07, p value =  $7.0 \times 10^{-4}$ ; WHR  $r_{\text{DNAm}} = 0.95$ , SE = 0.04, p value = 0.016; Figure 3; Table S6). Several previous studies have presented genetic correlations for BMI between the sexes that were significantly different from 1 (ranging from 0.93 to 0.96;<sup>28–30</sup>); however, the greater deviation between the sexes captured by DNAm correlation potentially suggests the presence of sex-differential biological consequences of BMI.

We further examined sex differences in the contribution of DNAm for BMI by investigating the presence of probe-by-sex interactions. We performed an EWAS for BMI including probe, sex, and the interaction between probe and sex as covariates in a linear model. We identified eight probes across four chromosomes with significant probe-by-sex interactions at  $p < 6.4 \times 10^{-8}$ , which is Bonferroni-corrected for the number of DNAm probes analyzed. We note that this set of probes represented six independent probes, with two pairs of probes that were closely located together likely co-methylated (correlation between DNAm M values  $> 0.8$  between probe pairs cg16936953 and cg12054453, and cg18181703 and cg11047325). For all eight probes, DNAm was higher for females as BMI increased, with no significant association observed in males (Table 2), with trend plots provided

in Figure S3. This may reflect a unique response in females to BMI levels.

## Discussion

We investigated the shared associations of DNAm variation between body-fat- and adiposity-related biochemical traits by extending the OREML framework to a bivariate model, similar to the estimation of genetic correlation through GREML. For the majority of trait pairs, the DNAm correlations, while strongly concordant in direction, were observed to be greater in magnitude compared with both genetic and phenotypic correlations, particularly between body-fat traits. There are several potential explanations for this. DNAm is known to capture risk factors beyond genetics, suggesting DNAm correlations are likely capturing common environmental or lifestyle factors between traits such as dietary factors. DNAm correlations may also be capturing common consequence of these traits—that is, the consequence of both traits affecting downstream pathways, e.g., inflammation. This hypothesis is supported by previous studies that have demonstrated that while large amounts of the phenotypic variance can be captured by DNAm for some traits (e.g., BMI and smoking), for the most part, these have been implicated as arising from trait consequence.<sup>8,13</sup> In particular, Wahl et al. suggested that changes in DNAm (measured in blood and adiposity tissue) associated with BMI may be the consequence of changes in lipid and glucose metabolism associated with BMI.<sup>8</sup> This ascertainment of both causal and consequential effects may explain why DNAm correlations were observed to be of greater magnitude than their genetic counterparts. The strong positive DNAm correlations between each of the body-fat traits is consistent with DNAm derived from



**Figure 3. Differences in associations between DNAm and each of the traits in males and females**

(A) The proportion of phenotypic variance captured by DNAm by sex for each trait.

(B) The DNAm correlation between sexes for each trait. Standard errors are indicated by error bars. p values from a log likelihood test for the hypothesis of fixing the DNAm correlation at 1 are presented in text below each estimate and in Table S6.

whole blood, reflecting a general response to adiposity, while genetic correlations are capturing differences in the genetic control of specific fat distribution. Support for such a conclusion in literature is conflicting. A recent study of DNAm in adipose tissue in women identified associations with body-fat distribution, of which 50% of sites replicated whole blood-derived DNAm.<sup>32</sup> Several other studies have demonstrated strong overlap between CpG sites associated with BMI, waist circumference, and body-fat percentage, indicating that common methylation sites are similarly influenced by both general and abdominal obesity.<sup>33–35</sup> However, Crocker et al.<sup>35</sup> found a low degree of overlap between waist circumference and body-fat percentage from subsequent Gene Ontology enrichment and differentially methylated region analyses, suggesting these measurements represent biologically distinct concepts. We note the inconsistency in conclusions from Crocker et al. may have been impacted by the investigation of overlap in significant results rather than formally testing for differences and additionally limited by sample size ( $n = 2,325$ ).

We also recognize that, given that a large portion of the DNAm is under genetic control,<sup>14</sup> DNAm correlations are likely capturing part of the shared genetic contribution between these traits. We demonstrated that a large portion of the phenotypic variation captured by DNAm is separate from that being explained by SNPs, a conclusion that is

supported in the literature.<sup>7,8,13,15</sup> Further, we identified independence between the MRM and GRM when fit as random effects in the univariate GREML framework using the covariance between random effects (CORE) GREML approach. Despite this, we were unable to formally determine whether the contribution of DNAm, which was shared between traits, was similarly separate of the shared genetic influence. This limitation in our study was likely due to sample size, with joint MRM and GRM bivariate REML models unable to converge and therefore unable to estimate DNAm correlations conditional on SNPs.

Given previously reported genetic<sup>28–30</sup> and DNAm<sup>7,31</sup> sex differences for body-fat-related traits, we investigated whether these are also captured by DNAm correlations. We identified a significant deviation from 1 in the DNAm correlation for BMI between males and females. Several previous studies have presented  $r_G$ s for BMI between the sexes that were significantly different from 1 (ranging from 0.93 to 0.96<sup>28–30</sup>). The greater deviation captured by the DNAm correlation, however, potentially suggests the presence of sex-differential biological consequences of BMI. We further identified eight DNAm probe-by-sex interactions for BMI (which represent six independent DNAm sites), observing hypermethylation in females as BMI increased, with no association observed in males. Of note, all but one of these probes has been previously shown to be associated with BMI.<sup>7,8,34,36,37</sup> In particular, probe cg18181703 is located

**Table 2. DNAm probes identified with probe-by-sex interactions ( $p < 6.4 \times 10^{-8}$ ) with BMI**

Probe ID	CHR	Probe BP (CRCh37)	CpG island	Related gene	In females			In males			Interaction		
					Probe effect	Probe SE	Probe p value	Probe effect	Probe SE	Probe p value	Effect	SE	p value
cg12269535	6	43142014	shore	<i>SRF</i>	−0.66	0.07	$6.0 \times 10^{-20}$	−0.06	0.08	0.44	0.60	0.11	$4.0 \times 10^{-8}$
cg16936953	17	57915665	open sea	<i>VMP1</i>	−0.37	0.05	$2.0 \times 10^{-14}$	0.03	0.05	0.56	0.40	0.07	$3.3 \times 10^{-8}$
cg12054453	17	57915717	open sea	<i>VMP1</i>	−0.27	0.04	$9.4 \times 10^{-14}$	0.04	0.04	0.28	0.31	0.05	$9.0 \times 10^{-9}$
cg19748455	17	76274856	open sea	–	−0.75	0.06	$2.4 \times 10^{-30}$	−0.12	0.08	0.12	0.63	0.10	$2.2 \times 10^{-10}$
cg18181703	17	76354621	shore	<i>SOCS3</i>	−0.79	0.07	$1.2 \times 10^{-27}$	−0.18	0.08	0.02	0.60	0.11	$1.3 \times 10^{-8}$
cg11047325	17	76354934	island	<i>SOCS3</i>	−0.43	0.04	$4.8 \times 10^{-25}$	−0.08	0.04	0.06	0.35	0.06	$1.1 \times 10^{-8}$
cg00840791	19	16453259	intergenic	–	−0.45	0.03	$2.1 \times 10^{-46}$	−0.16	0.03	$2.4 \times 10^{-6}$	0.29	0.05	$7.4 \times 10^{-10}$
cg09349128	22	50327986	shore	<i>CRELD2</i>	−1.05	0.08	$5.2 \times 10^{-39}$	−0.26	0.09	0.01	0.79	0.12	$1.3 \times 10^{-10}$

Probe-association statistics (effect, SE, and p value) were estimated from female- and male-only models for each DNAm probe. Interaction (between sex and probe)-association statistics were estimated from a model containing both sexes. Effect sizes are in M values.

in *SOCS3*, a suppressor of the cytokine signaling pathway, and has been found to be inversely associated with BMI, WHR, triglycerides, and metabolic syndrome and positively associated with HDL.<sup>7</sup> It has also been shown to moderate the effect of cumulative stress on obesity.<sup>38</sup> DNAm of cg09349128 located in *PIM3*, a gene involved in energy metabolism, has been found to mediate the association between famine exposure and BMI. Additionally, probes cg16936953 and cg12054453 are located in *VMP1*, which has been implicated broadly in lipid homeostasis and regulation in the formation of lipid droplets and lipoproteins, for which dysregulation is involved in a variety of diseases including obesity, fatty liver disease, and cholesterol ester storage.<sup>39,40</sup> We also found evidence for a probe-by-sex interaction with DNAm at probe cg12269535 located in *SRF*, which is associated with insulin resistance and may contribute to the pathogenesis of type 2 diabetes.<sup>41</sup> We note that probe-by-sex interactions have been previously investigated in the context of BMI,<sup>7,42</sup> with each study identifying only a single CpG; however, we were unable to replicate any previous findings (Figure S4).

We recognize there are some caveats and further considerations for this work. The EPIC array captures only a small proportion of the methylome, with Hillary et al. previously demonstrating that decreasing the number of methylation sites reduces estimates of variance captured by DNAm and prediction metrics.<sup>43</sup> This impacts the interpretability of our analyses as a low variance captured by DNAm doesn't necessarily indicate a lack of correlation between DNAm and traits as DNAm sites, which are unmeasured, may contribute to the association. As such, greater coverage may resultingly influence DNAm correlation estimates. Similarly, while variance component estimation based on

DNAm requires smaller samples sizes than needed for accurate estimation of genetic correlation due to the MRM capturing more variance, there is value in increasing sample sizes as well. In these analyses, we were unable to report on DNAm correlations conditional on SNPs as joint MRM and GRM bivariate REML models were unable to converge. We attempt to address this by adjusting univariate and bivariate OREML models based on DNAm with covariate adjustment for first 20 principal components of the genetic data. We find models with and without these adjustments yield practically identical estimates for both proportion of variance captured and DNAm correlations.

While it has been previously shown that much of the genetic control of DNAm is shared across populations,<sup>44–47</sup> as DNAm is also responsive to the environment, it would not be unexpected for such estimates to vary by ancestry or geography. While we suspect our results will be generalizable across comparable samples, replication in similar populations as well as populations of different ancestry, ethnicity, or geography would provide greater insight into these results. We also acknowledge the DNAm correlations represent the shared associations in DNAm variation between traits at a snapshot in time and within a particular tissue. DNAm levels are known to change over time, both as a progressive response to aging as well as due to environmental and stochastic influence, and resultingly, there may be variation in the estimated DNAm correlations within a population over time. Further, while this study examines DNAm correlations in whole blood, whether these samples accurately reflect the degree of shared DNAm associations in other tissues needs further validation.

Lastly, while DNAm correlations demonstrate the degree of similarity in epigenetic processes underlying these traits,



as this metric is quantified at the genome-wide level, it does not provide direct insights into specific processes (i.e., identifying individual loci, genes, or molecular pathways that are shared between traits). As such, the estimation of DNAm correlations can serve as an initial step in identification of the underlying epigenetic processes shared between traits and subsequently guide further investigation to uncover the specific molecular pathways involved. Longitudinal studies may elucidate timings of the shared response at individual points in the genome, provide insight into whether the shared epigenetic processes are causal or a consequence of disease, and direct potential follow-up approaches that could be undertaken to gain insights into the shared molecular pathways between traits.

Overall, we present an approach to investigating shared biology across traits using DNAm correlations. This has provided insight into obesity-related traits, showing the shared associations of DNAm between BMI, WHR, and body-fat percentage beyond that recognized through genetic correlation analysis and has identified sex-specific DNAm changes associated with BMI.

### Data and code availability

According to the terms of consent for GS participants, access to data must be reviewed by the Generation Scotland Access Committee. Applications should be made to [access@generationscotland.org](mailto:access@generationscotland.org).

The datasets generated during the current study are available in the supplemental tables.

### Supplemental information

Supplemental information can be found online at <https://doi.org/10.1016/j.ajhg.2023.08.004>.

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### Author contributions

A.A.H. contributed to the conception and design, analysis, interpretation, drafting, production, and revision of the manuscript. R.F.H. contributed to the data analysis, interpretation, and revision of the manuscript. E.B. contributed to the interpretation and revision of the manuscript. D.L.M. contributed to the data generation, interpretation, and revision of the manuscript. R.E.M. contributed to the conception and design, interpretation, drafting, production, and revision of the manuscript. A.F.M. contributed to the conception and design, drafting, production, and revision of the manuscript. All authors read and approved the final manuscript.

Declaration of interests

R.E.M. is a scientific advisor to the Epigenetic Clock Development Foundation and Optima Partners. R.F.H. has received consultant fees from Illumina and acts as a scientific advisor to Optima Partners.

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