

Fig. S1. False discovery rate (FDR) control by various methods in the simulation setting where the two traits are positively correlated. Estimated FDR (y-axis) by (A)

iMAP, (B) GPA, (C) univariate analysis, and (D) gwas-pw, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). In each line the first and the second plots correspond to the true FDR value of 0.05 and 0.10, respectively.

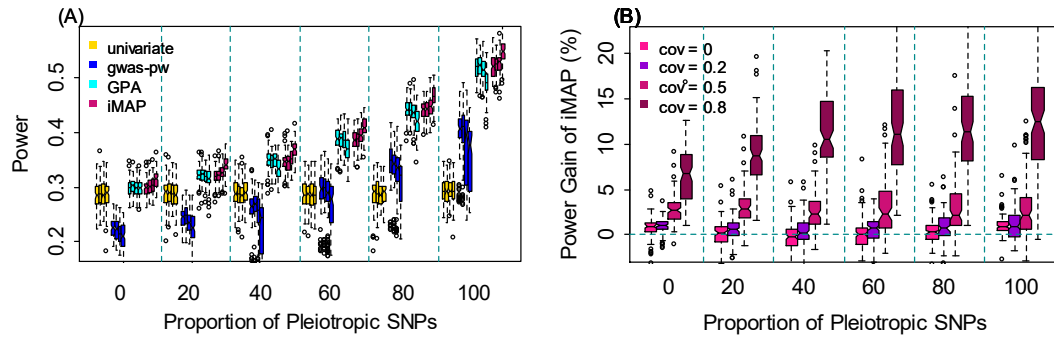


Fig. S2. Comparison of power in detecting associated SNPs by various methods in the simulation setting where the two traits are positively correlated. Methods for comparison include univariate analysis, gwas-pw, GPA and iMAP. (A) Power (y-axis) is measured at a fixed false discovery rate (FDR) of 0.10, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). For each method, the four boxplots at each pleiotropic proportion level correspond to four different phenotypic covariance values of 0, 0.2, 0.5 and 0.8, respectively. (B) Power gain of iMAP with respect to GPA computed based on panel (A).

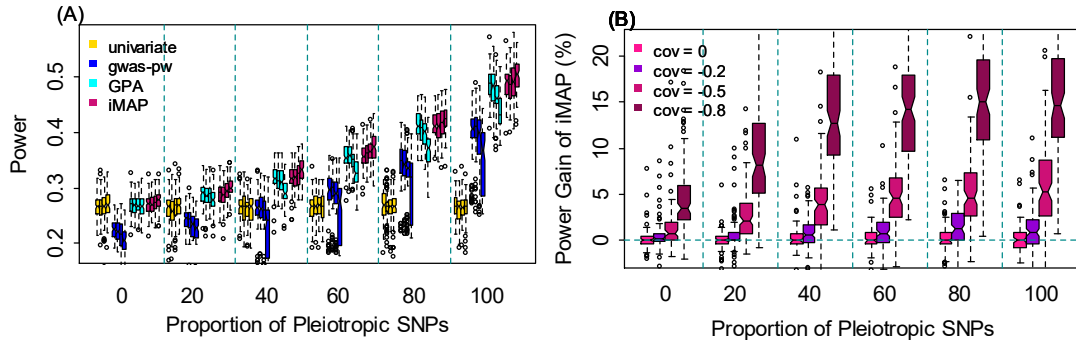


Fig. S3. Comparison of power in detecting associated SNPs by various methods in the simulation setting where the two traits are negatively correlated. Methods for comparison include univariate analysis, gwas-pw, GPA and iMAP. (A) Power (y-axis) is measured at a fixed false discovery rate (FDR) of 0.05, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). For each method, the four boxplots at each pleiotropic proportion level correspond to four different phenotypic covariance values of 0, -0.2, -0.5 and -0.8, respectively. (B) Power gain of iMAP with respect to GPA computed based on panel (A).

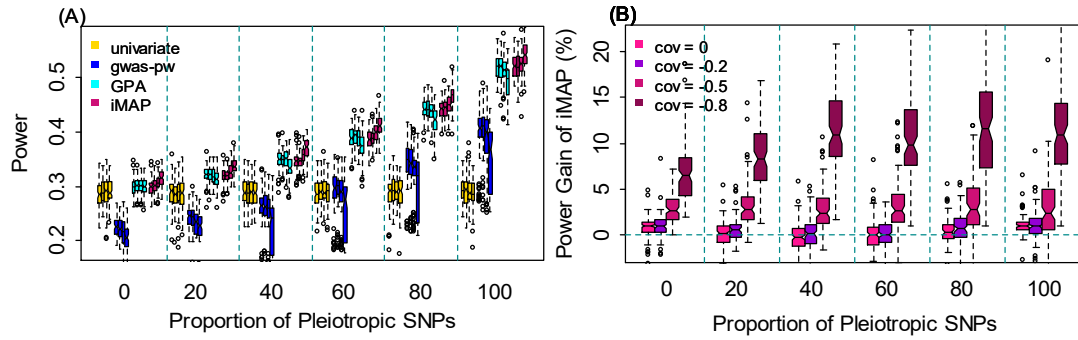


Fig. S4. Comparison of power in detecting associated SNPs by various methods in the simulation setting where the two traits are negatively correlated. Methods for comparison include univariate analysis, gwas-pw, GPA and iMAP. (A) Power (y-axis) is measured at a fixed false discovery rate (FDR) of 0.10, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). For each method, the four boxplots at each pleiotropic proportion level correspond to four different phenotypic covariance values of 0, -0.2, -0.5 and -0.8, respectively. (B) Power gain of iMAP with respect to GPA computed based on panel (A).

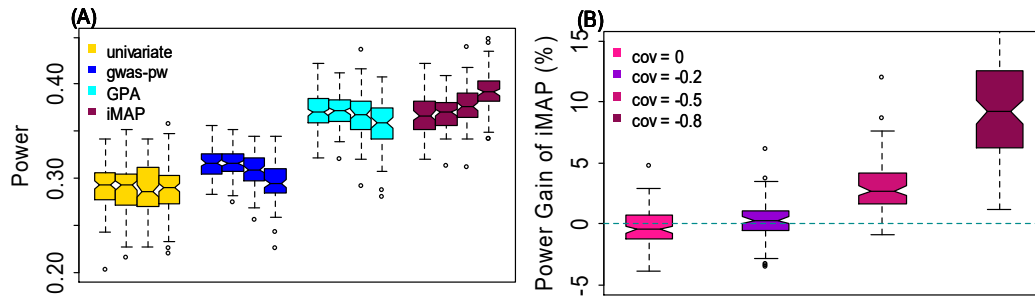


Fig. S5. Comparison of power in detecting associated SNPs by various methods in the simulation setting where the two traits are positively correlated. Methods for comparison include univariate analysis, gwas-pw, GPA and iMAP. (A) Power (y-axis) is measured at a fixed false discovery rate (FDR) of 0.05. For each method, the four boxplots correspond to four different phenotypic covariance values (x-axis) of 0, 0.2, 0.5 and 0.8, respectively. (B) Power gain of iMAP with respect to GPA computed based on panel (A). In this simulation setting, SNPs were divided into 500 equal-size regions, among which about 60% (i.e. the pleiotropic proportion) were causal; in each causal region, two causal SNPs were randomly selected to be related to only the first trait, or the second trait, or both traits.

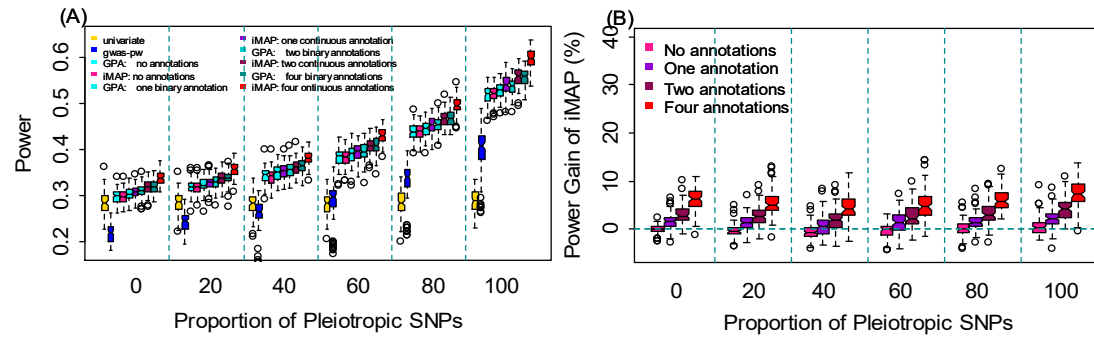


Fig. S6. Comparison of power in detecting associated SNPs by various methods in the presence of informative annotations. Methods for comparison include univariate analysis, gwas-pw, GPA and iMAP. Variations of GPA and iMAP that incorporate a different number of annotations (0, 1, 2 and 4) are considered. iMAP uses the original continuous annotations while GPA has to rely on the dichotomized annotations. (A) Power (y-axis) is measured at a fixed false discovery rate (FDR) of 0.10, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). (B) Power gain of iMAP with respect to GPA computed based on panel (A).

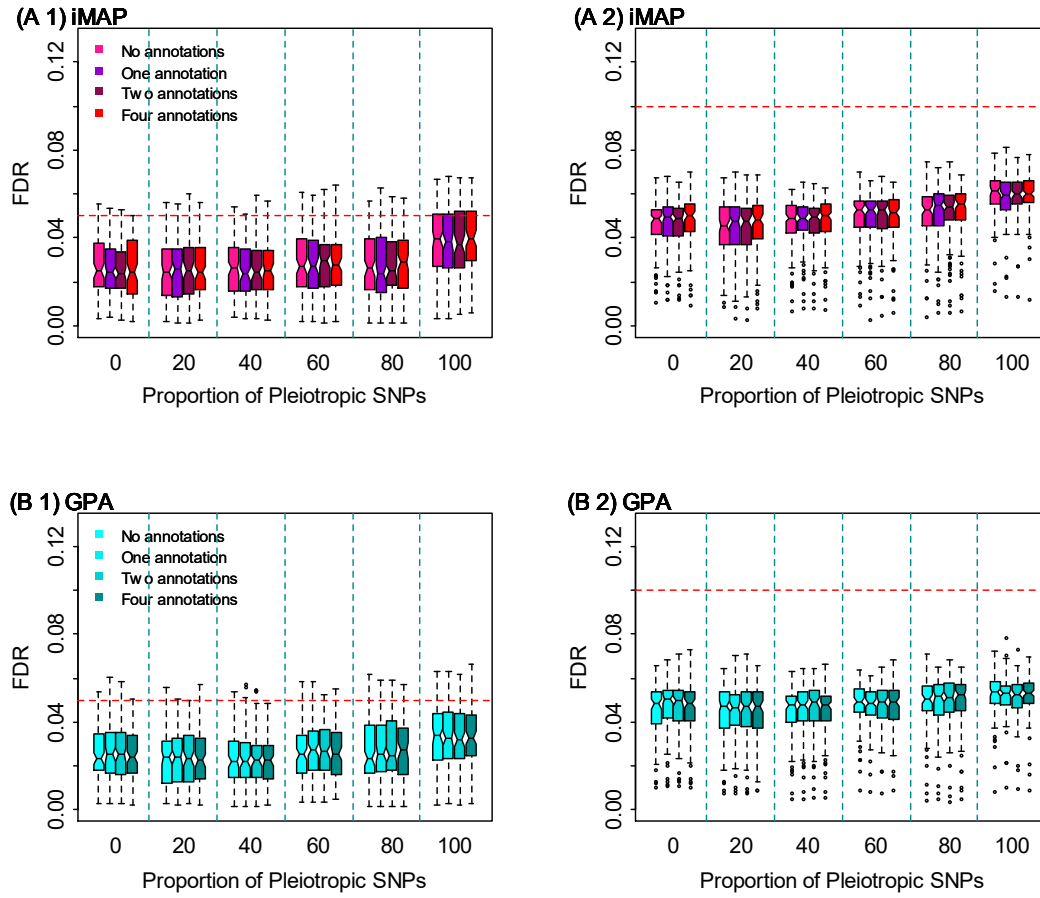


Fig. S7. False discovery rate (FDR) control by various methods in the presence of informative annotations. Estimated FDR (y-axis) by (A) iMAP and (B) GPA at the true FDR of 0.05 (the first plot in the panel) and 0.10 (the second plot in the panel), in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). Variations of GPA and iMAP that incorporate a different number of annotations (0, 1, 2 or 4) are considered.

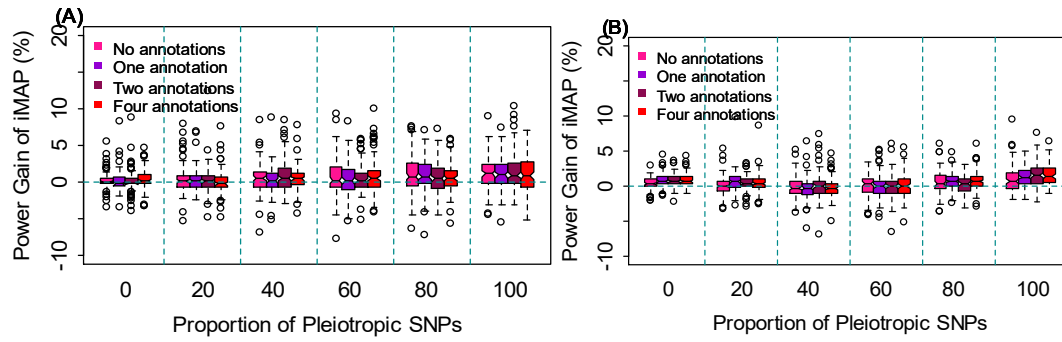


Fig. S8. Comparison of power in detecting associated SNPs by various methods in the presence of informative annotations. Both iMAP and GPA use the dichotomized annotations here. **(A)** Power gain (y-axis) of iMAP with respect to GPA at a fixed false discovery rate (FDR) of 0.05, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). **(B)** Power gain (y-axis) of iMAP with respect to GPA at a fixed false discovery rate (FDR) of 0.10.

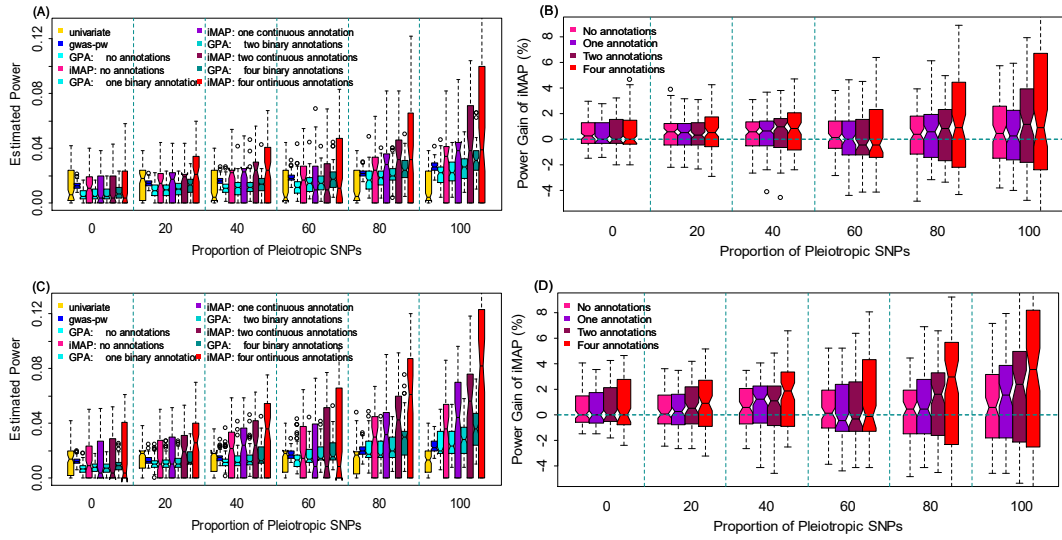


Fig. S9. Comparison of power in detecting associated SNPs by various methods in the presence of informative annotations. Methods for comparison include univariate analysis, gwas-pw, GPA and iMAP. Here the proportion of phenotypic variance explained (PVE) by all causal SNPs was set to 0.20. Variations of GPA and iMAP that incorporate a different number of annotations (0, 1, 2 and 4) are considered. iMAP uses the original continuous annotations while GPA has to rely on the dichotomized annotations. (A) Power (y-axis) is measured at a fixed false discovery rate (FDR) of 0.05, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). (B) Power gain of iMAP with respect to GPA computed based on panel (A). (C) Power (y-axis) is measured at a fixed false discovery rate (FDR) of 0.10, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). (D) Power gain of iMAP with respect to GPA computed based on panel (C).

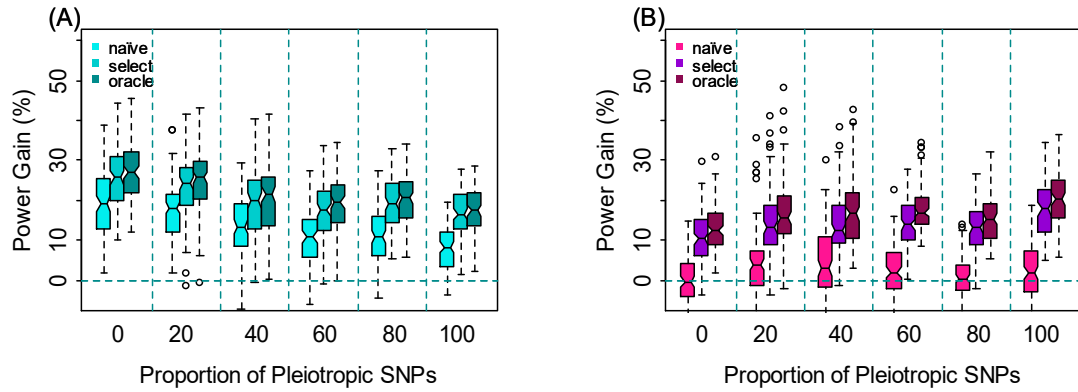


Fig. S10. Power comparison between different variations of GPA and iMAP in the presence of four informative annotations and 100 noninformative annotations. Different variations of GPA and iMAP are considered: the naïve version does not incorporate any annotations; the full version includes all the annotations; the select version performs annotation selection; and the oracle version uses the four informative annotations. (A) Power gain of GPA-naïve, GPA-select and GPA-oracle over GPA-full. (B) Power gain of iMAP-naïve, iMAP-select and iMAP-oracle over iMAP-full.

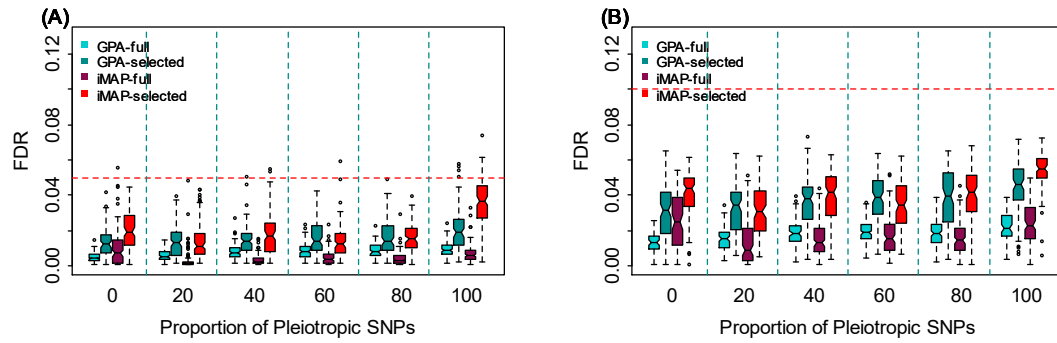


Fig. S11. False discovery rate (FDR) control by iMAP and GPA in the presence of four informative annotations and 100 non-informative annotations. Two variations of GPA and iMAP are considered: the full version includes all the annotations, while the select version performs annotation selection. (A) FDR control corresponds to the true value of 0.05; (B) FDR control corresponds to the true value of 0.10.

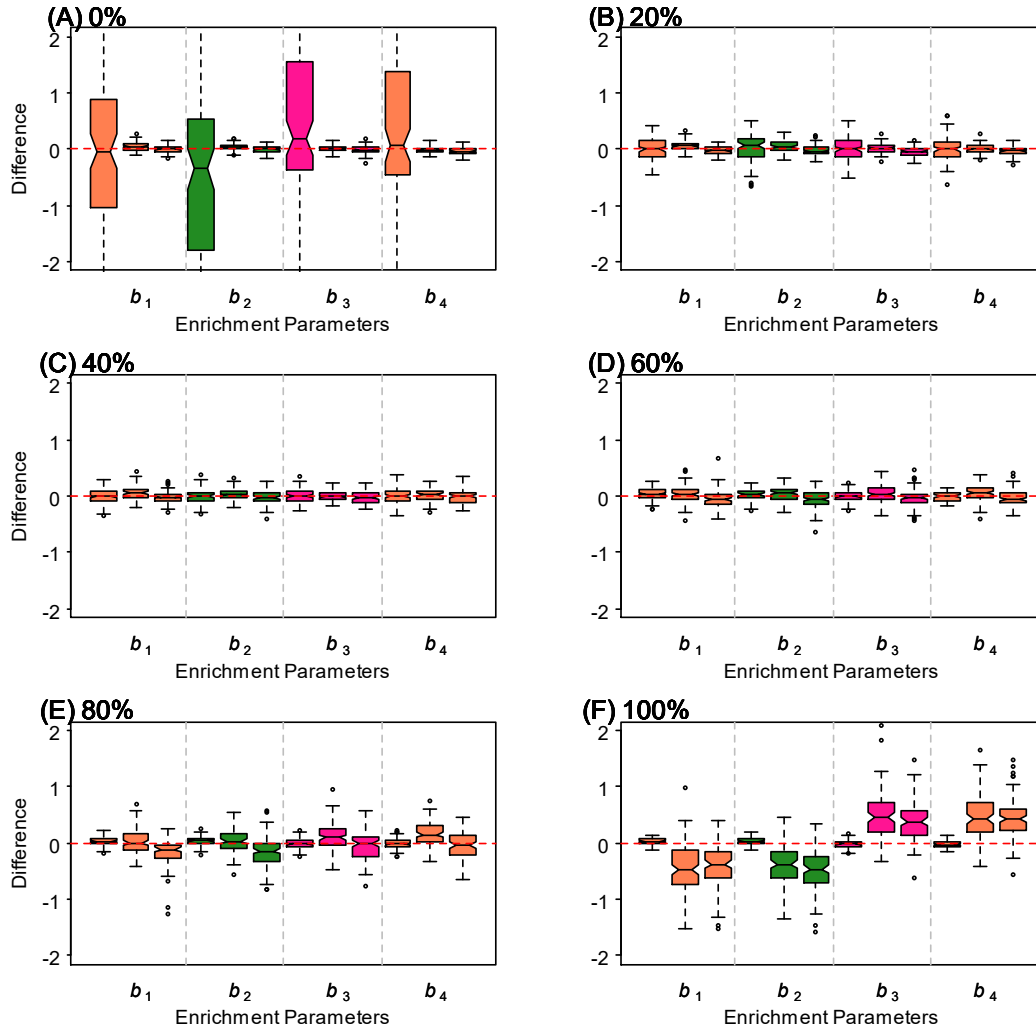


Fig. S12. iMAP is accurate in estimating the enrichment parameters in simulation settings where four informative annotations are present. Sample difference between the estimated values and true values are plotted (y-axis) for four different set of enrichment parameters (x-axis) across 100 simulation replicates. The proportion of pleiotropic causal SNPs considered includes (A) 0%, (B) 20%, (C) 40%, (D) 60%, (E) 80%, and (F) 100%.

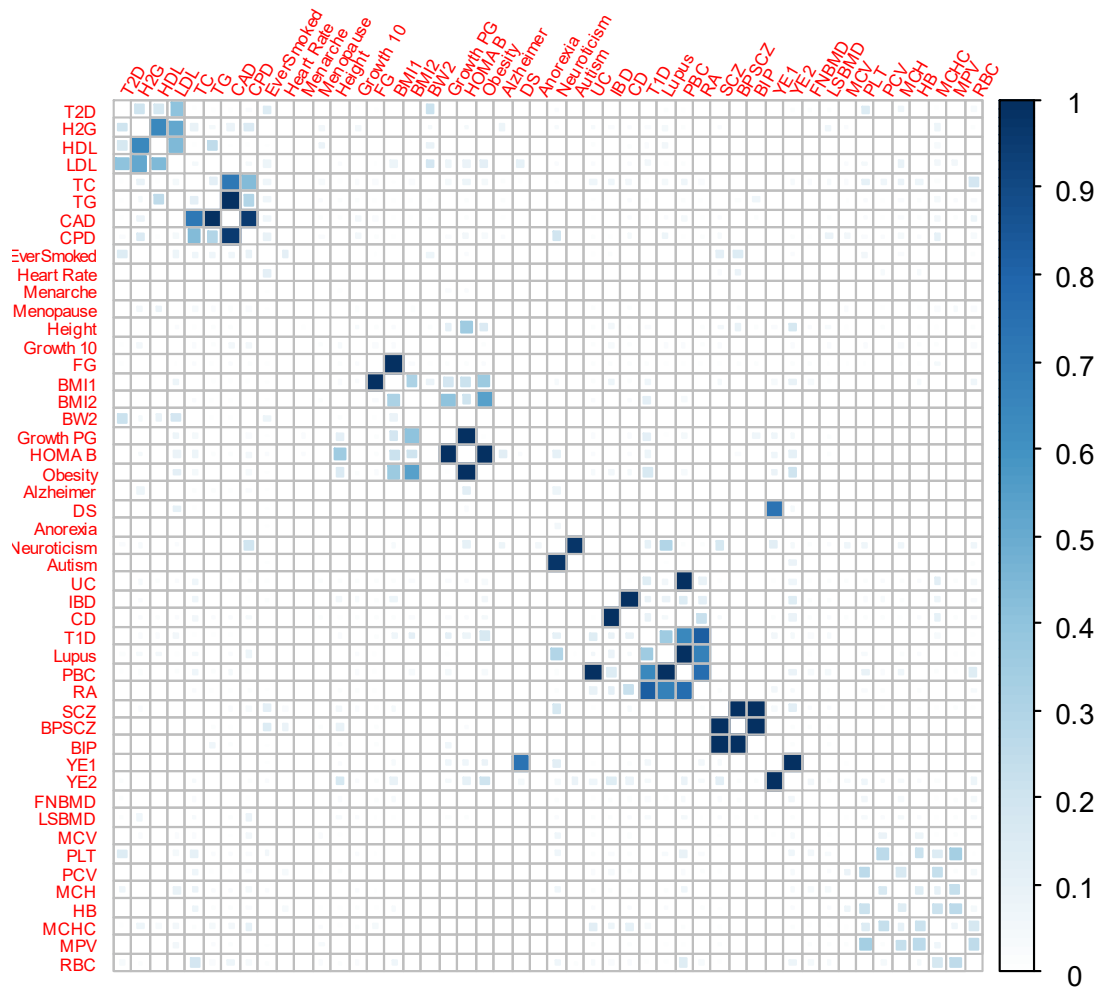


Fig. S13. Proportion of pleiotropic associations ($\pi_{11}/(\pi_{11}+\pi_{10}+\pi_{01})$) for 48 trait pairs in the real data application.

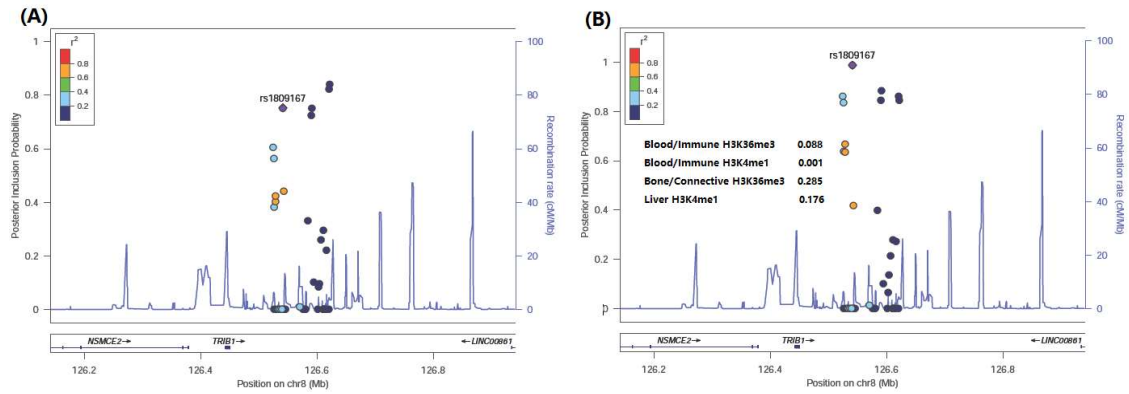
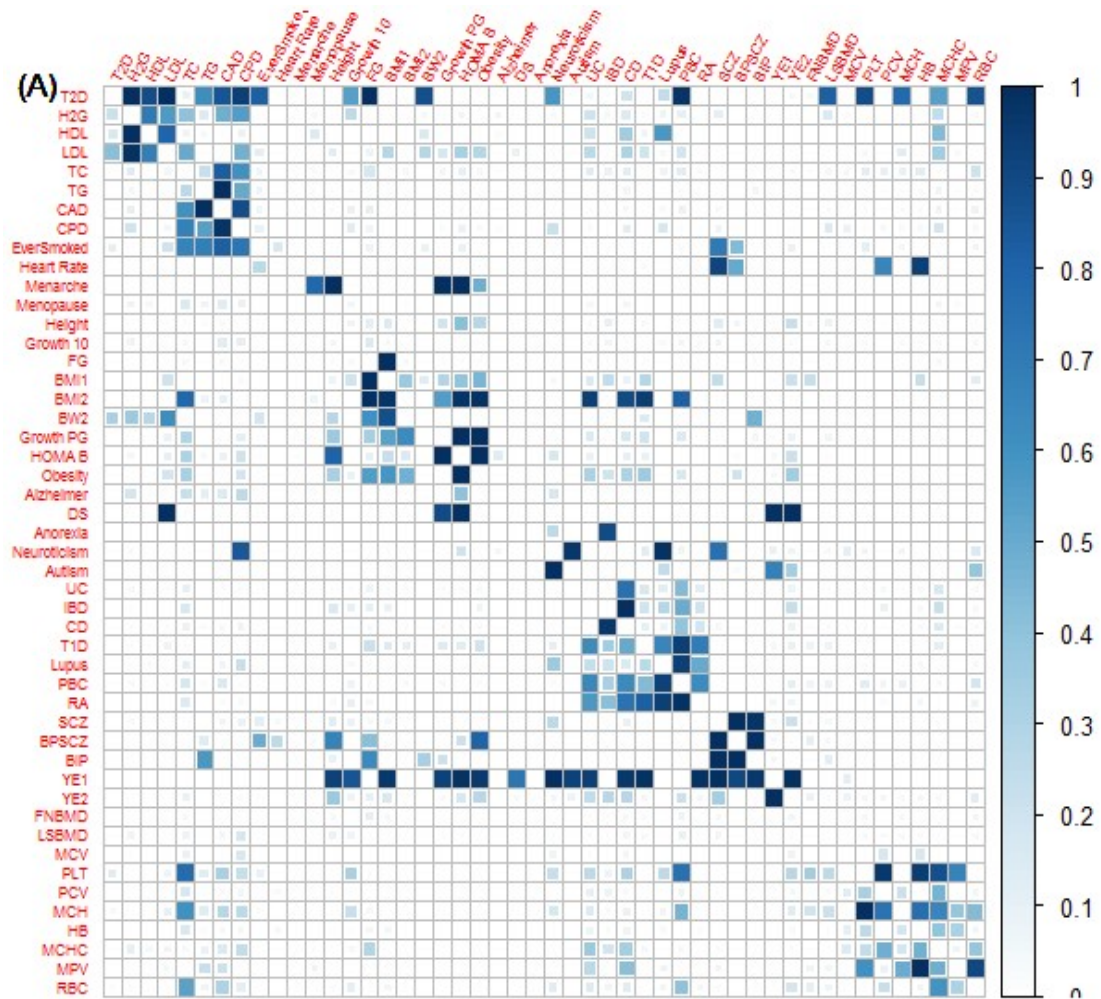
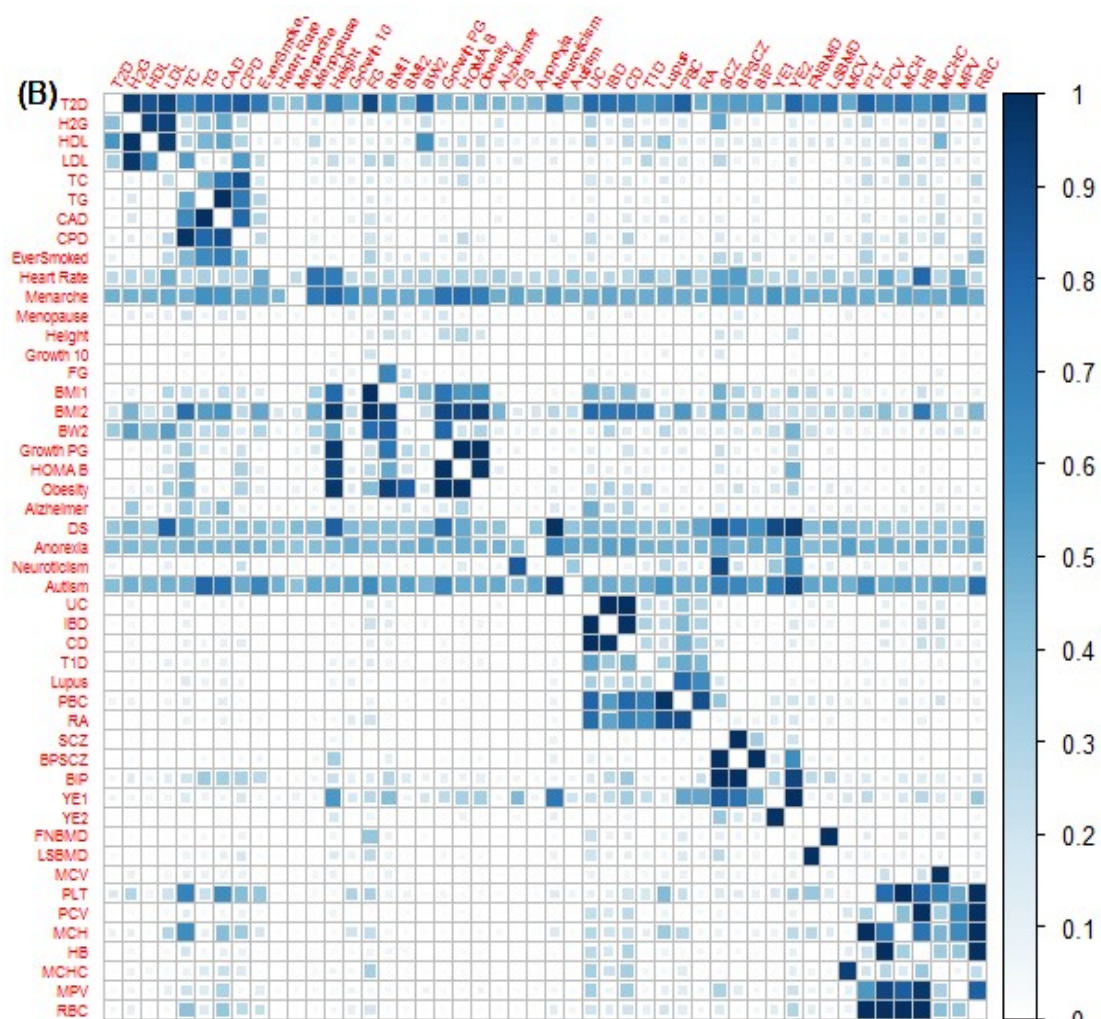


Fig. S14. Locus zoom plots showing a genomic region centered at *rs1809167* near the gene *TRIB1* for the analysis of two traits: high-density lipoproteins (HDL) and triglycerides (TG). The posterior inclusion probability (PIP) by (A) iMAP-naïve and (B) iMAP are shown on the y-axis, which represents evidence for association with both HDL and TG. The selected histone marks along with their enrichment parameter estimates are shown in the Fig. legend.





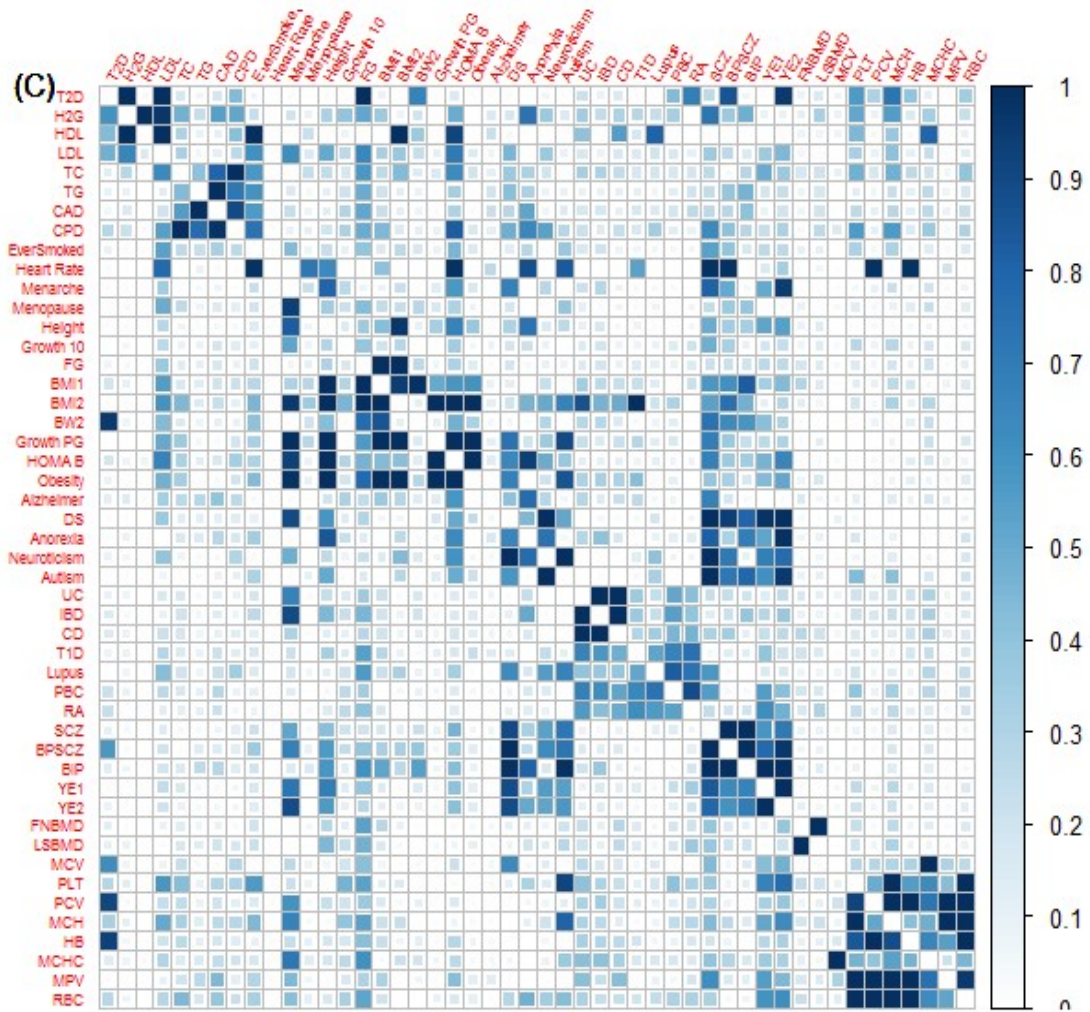
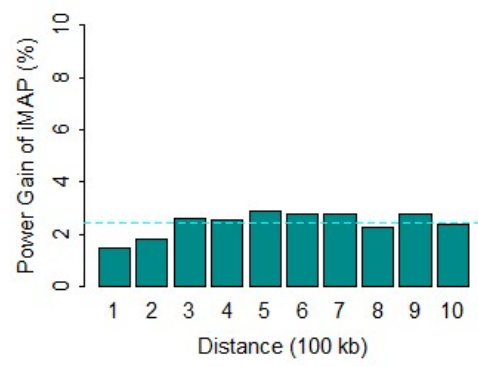
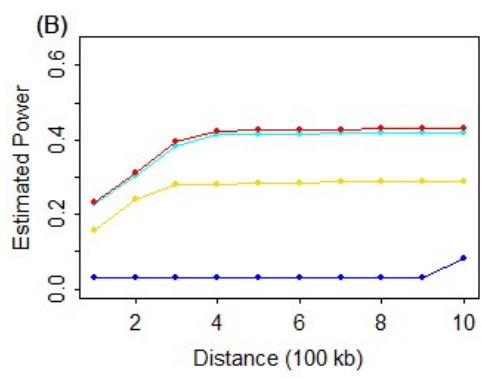
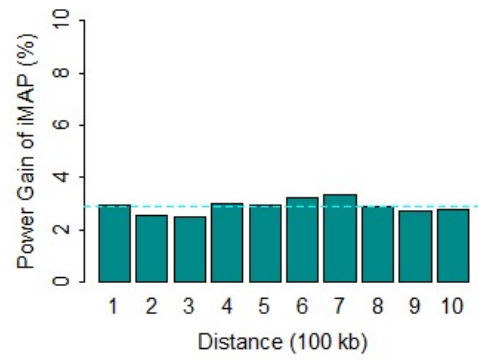
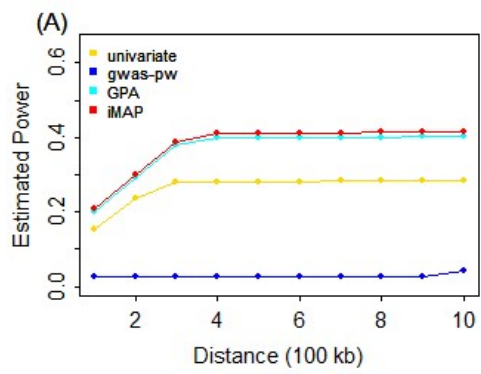
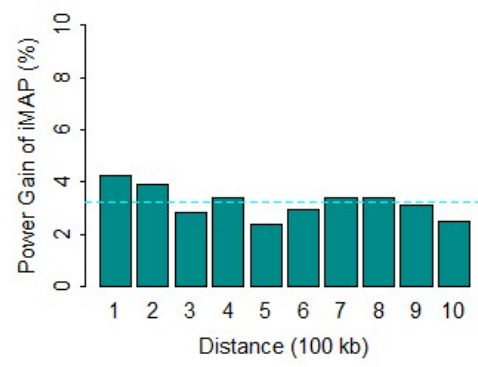
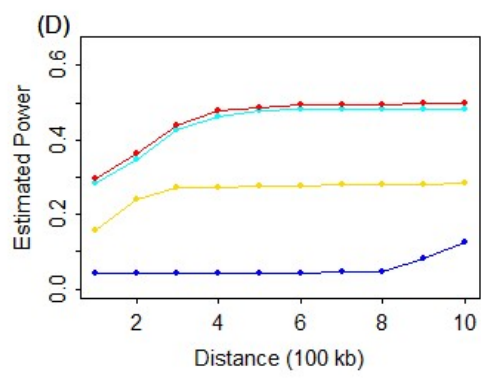
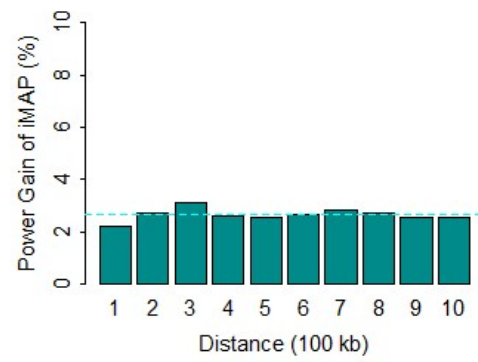
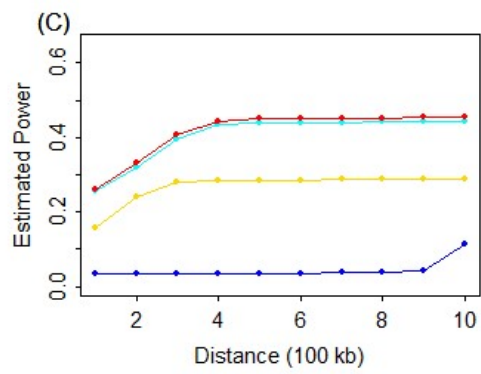


Fig. S15. Estimated probability that a SNP associated with one trait (y-axis) is also associated with the other trait (x-axis), for 48 trait pairs in the real data application. Results are based three different methods that include (A) iMAP-naïve, (B) gwas-pw, and (C) GPA-select.





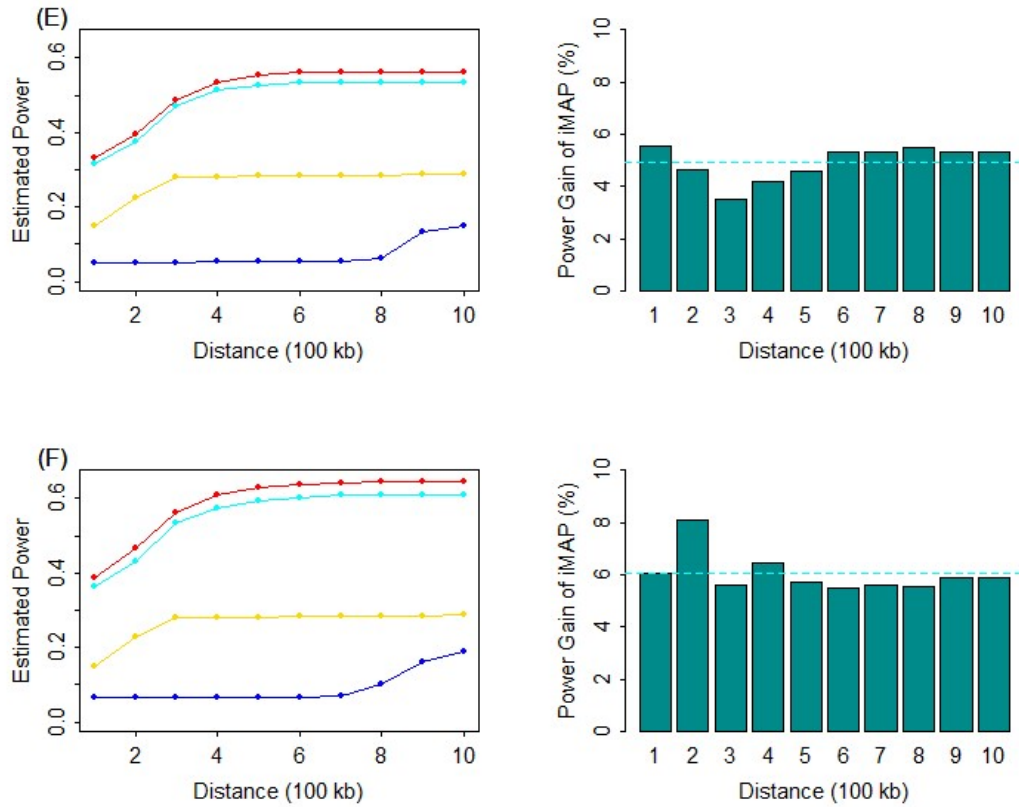
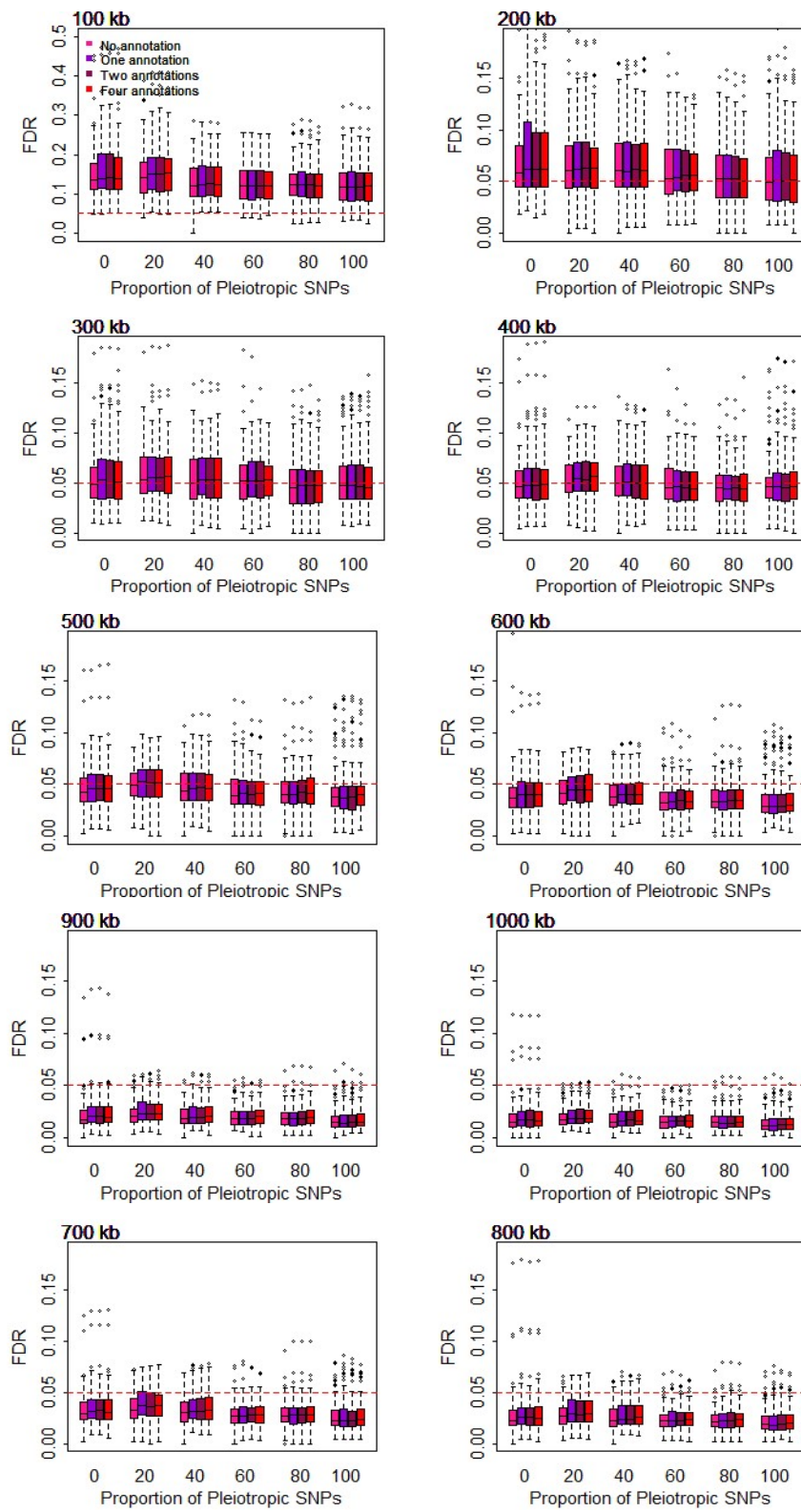
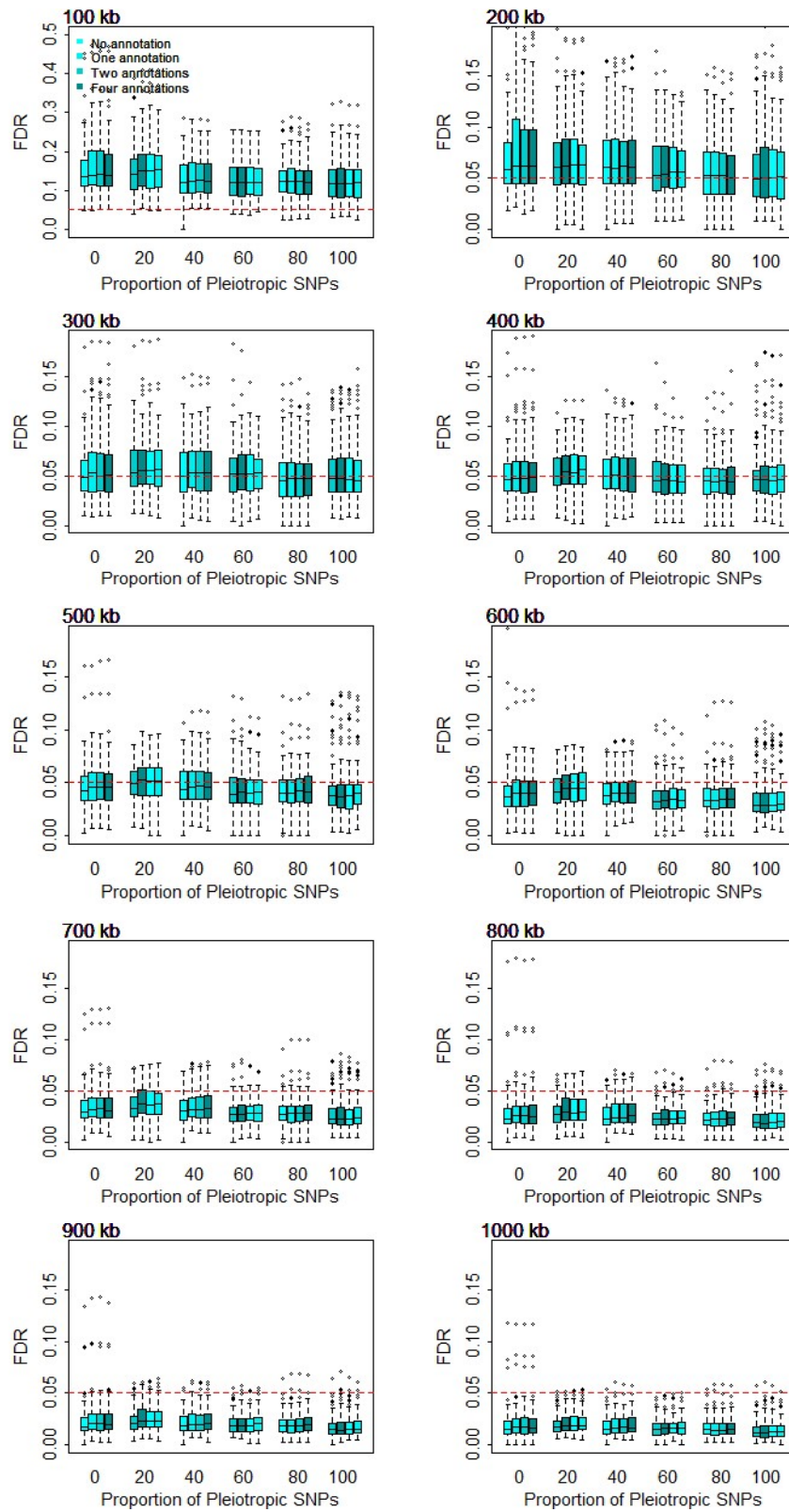


Fig. S16. Power in detecting associated SNPs by various methods in the simulation setting with correlated SNPs. Power (left panels) or power gain brought by iMAP with respect to GPA (right panels) are measured using different distance cutoffs for declaring an association being correct (x-axis). Methods for comparison include univariate analysis (yellow), gwas-pw (blue), GPA (cyan) and iMAP (red). Different panels list results for different proportion of pleiotropic causal SNPs: (A) 0%; (B) 20%; (C) 40%; (D) 60%; (E) 80%; and (F) 100%.

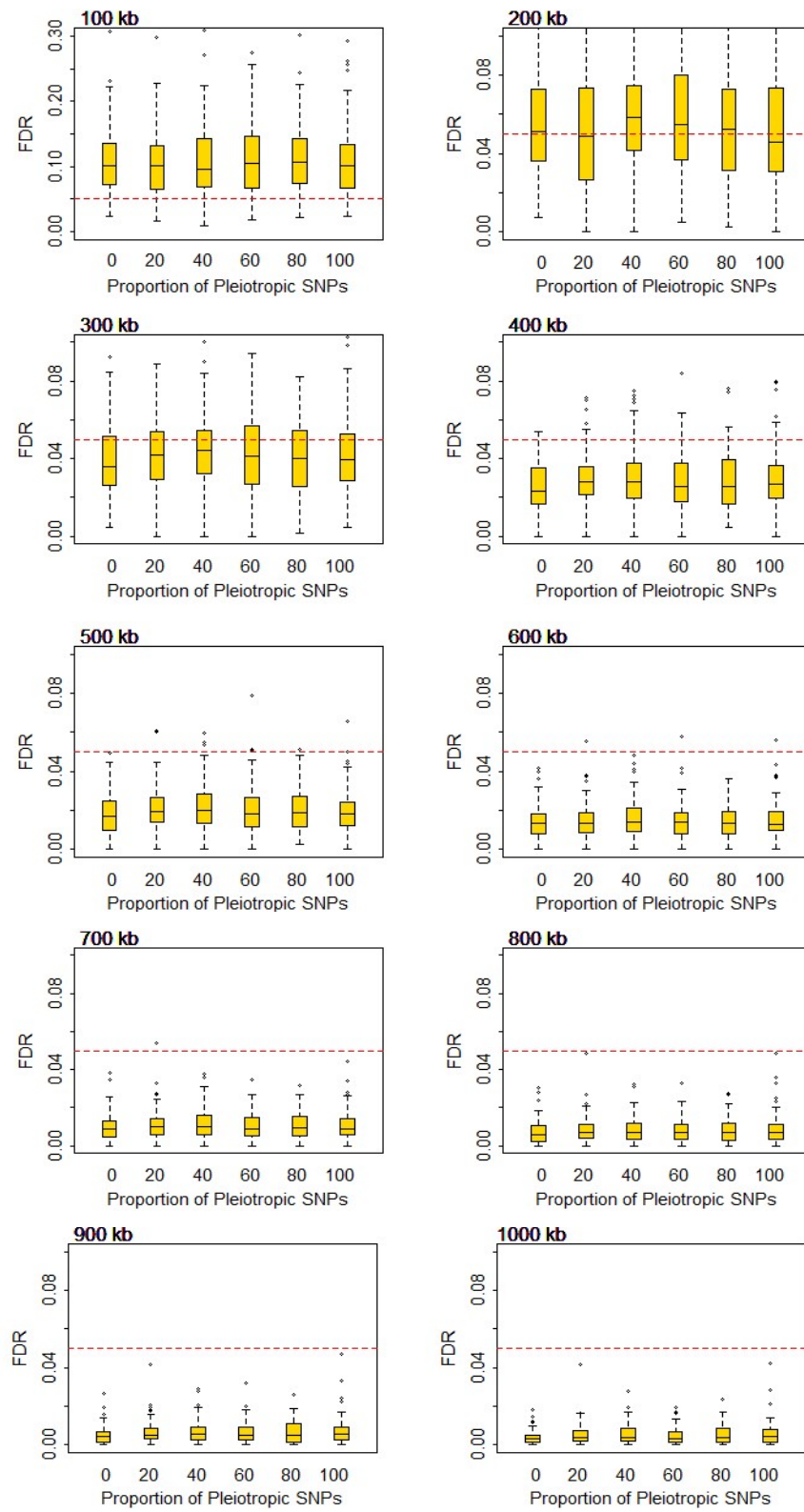
(A)



(B)



(C)



(D)

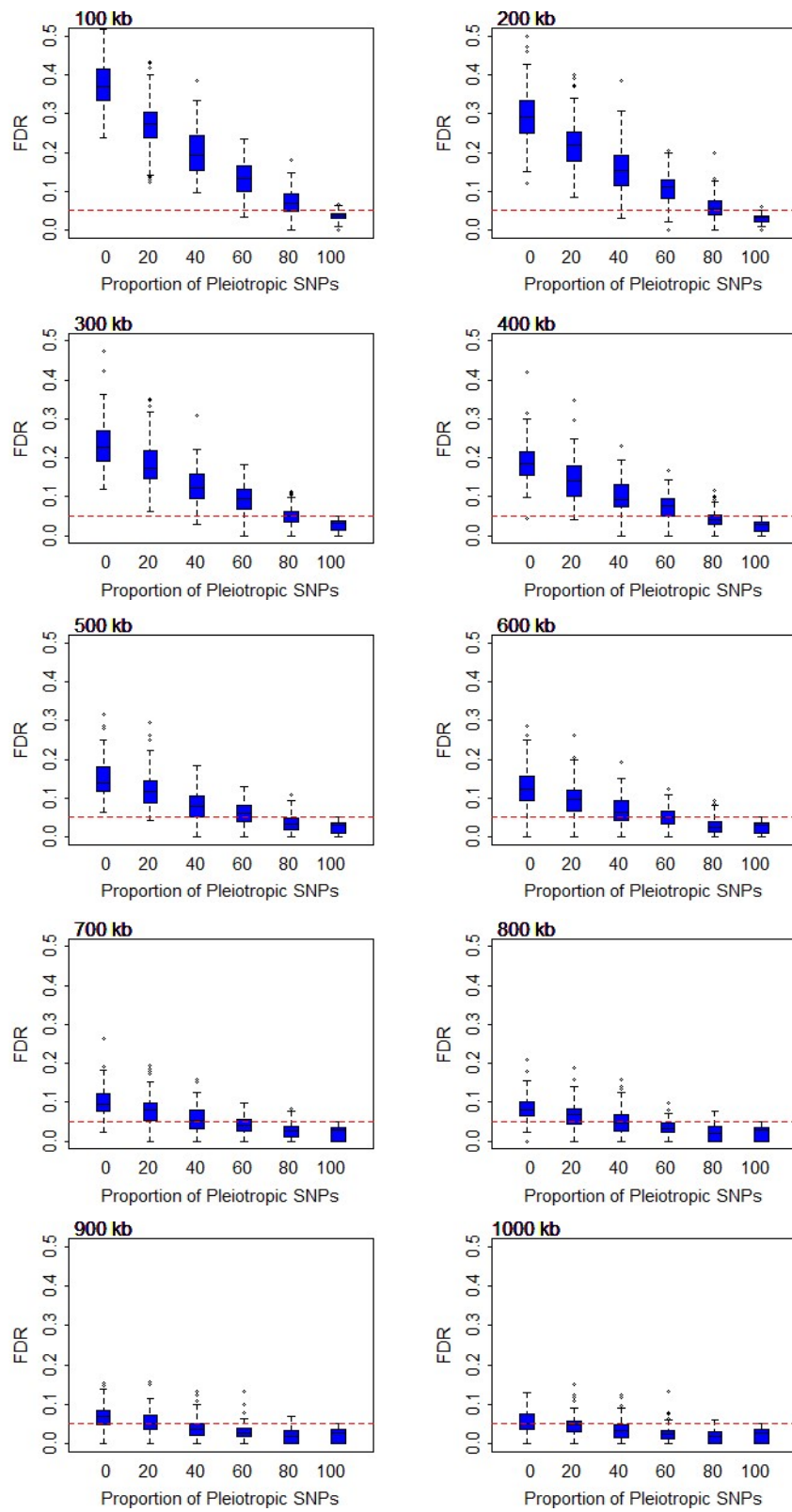


Fig. S17. False discovery rate (FDR) control by various methods in the simulation setting with correlated SNPs. Estimated FDR (y-axis) by (A) iMAP, (B) GPA, (C) univariate analysis, and (D) gwas-pw at the true FDR of 0.05, in settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). The underlying true FDR are computed based on different distance cutoffs for declaring an association being correct (sub-panels).

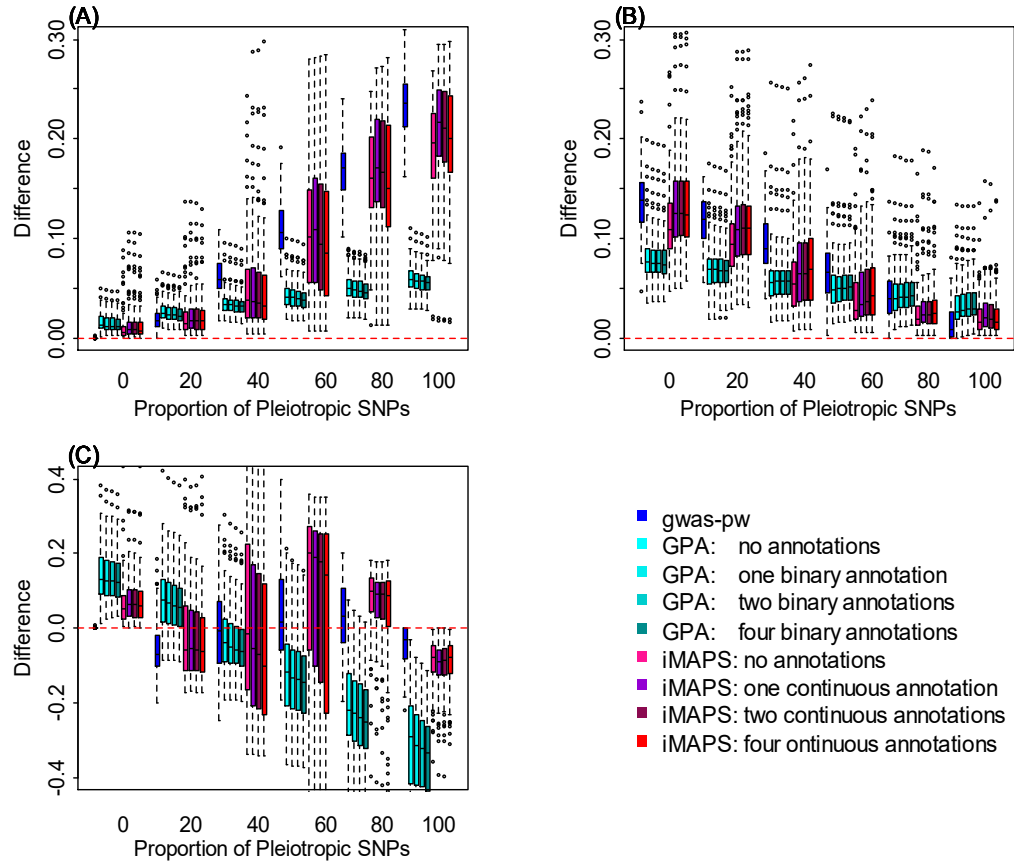


Fig. S18. Estimation accuracy for the proportions of different SNP association categories by different methods in simulations. Methods for comparison include gwas-pw, GPA and iMAP. Four informative annotations are present, so variations of GPA and iMAP that incorporate a different number of annotations (0, 1, 2 and 4) are considered. The difference between the estimated values and truth (y-axis) are computed for various settings where the proportion of pleiotropic causal SNPs varies from 0% to 100% (x-axis). Different quantities of interest are considered: (A) π_{11} , the proportion of SNPs associated with both traits; (B) π_{10} , the proportion of SNPs associated with only the first trait; (C) $\pi_{11}/(\pi_{11}+\pi_{10})$, the proportion of SNPs associated with the first trait that are also associated with the second trait.

Table S1. Information for the summary statistics of 48 traits from 29 GWAS studies

Phenotype	Abbreviation	<i>n</i>	<i>h</i> ²	References
Fasting Glucose	FG	46,186	0.074	(Dupuis, et al., 2010)
Height	Height	253,288	0.101	(Wood, et al., 2014)
Body Mass Index	BMI2	122,033	0.050	(Yang, et al., 2012)
2hrGlucose	H2G	15,234	0.053	(Saxena, et al., 2010)
HOMA_B	HOMA B	46,186	0.032	(Dupuis, et al., 2010)
Type 2 Diabetes	T2D	60,786	0.053	(Morris, et al., 2012)
High Density Lipoproteins	HDL	97,749	0.061	(Teslovich, et al., 2010)
Low Density Lipoproteins	LDL	93,354	0.048	(Teslovich, et al., 2010)
Total Cholesterol	TC	100,184	0.058	(Teslovich, et al., 2010)
Triglycerides	TG	94,461	0.068	(Teslovich, et al., 2010)
Coronary Artery Disease	CAD	77,210	0.041	(Schunkert, et al., 2011)
Cigs Per Day	CPD	74,053	0.016	(The Tobacco and Genetics Consortium, 2010)
Ever Smoked	Ever Smoked	74,053	0.037	(The Tobacco and Genetics Consortium, 2010)
Heart Rate	Heart Rate	181,171	0.025	(Den Hoed, et al., 2013)
Menarche	Menarche	182,416	0.062	(Perry, et al., 2014)
Menopause	Menopause	69,360	0.069	(Day, et al., 2015)
Body Mass Index	BMI1	35,668	0.102	(Felix, et al., 2016)
Birth Weight	BW2	26,836	0.056	(Horikoshi, et al., 2013)
Growth 10	Growth 10	13,960	0.236	(Cousminer, et al., 2013)
Growth PG	Growth PG	10,799	0.216	(Cousminer, et al., 2013)
Obesity	Obesity	13,848	0.110	(The Early Growth Genetics Consortium, 2012)
Alzheimer's disease	Alzheimer	54,162	0.045	(Lambert, et al., 2013)
Depressive Symptoms	DS	161,460	0.028	(Okbay, et al., 2016)
Anorexia Nervosa	Anorexia	32,143	0.073	(Boraska, et al., 2014)
Neuroticism	Neuroticism	170,911	0.057	(Okbay, et al., 2016)
Autism	Autism	10,263	0.187	(Cross-Disorder Group of the PGC, 2013)
Ulcerative Colitis	UC	27,432	0.147	(Liu, et al., 2015)

Inflammatory Bowel Disease	IBD	34,652	0.191	(Liu, et al., 2015)
Crohn's Disease	CD	20,883	0.288	(Liu, et al., 2015)
Type 1 Diabetes	T1D	26,890	0.131	(Bradfield, et al., 2011)
Systemic Lupus Erythematosus	Lupus	14,267	0.380	(Bentham, et al., 2015)
Primary Biliary Cirrhosis	PBC	13,239	0.194	(Cordell, et al., 2015)
Rheumatoid Arthritis	RA	37,681	0.094	(Okada, et al., 2014)
Schizophrenia	SCZ	70,100	0.260	(Schizophrenia Consortium, 2014)
Bipolar Disorder/Schizophrenia	BIPSCZ	39,202	0.203	(Ruderfer, et al., 2014)
Bipolar Disorder	BIP	16,731	0.258	(Ruderfer, et al., 2014)
Years of Education	YE1	126,559	0.048	(Rietveld, et al., 2013)
Years of Education	YE2	328,917	0.055	(Okbay, et al., 2016)
FNBM	FNBM	32,961	0.084	(Estrada, et al., 2012)
LSBM	LSBM	31,800	0.078	(Estrada, et al., 2012)
MCHC	MCHC	56,475	0.033	(Van Der Harst, et al., 2012)
Mean Cell Hemoglobin	MCH	51,711	0.088	(Van Der Harst, et al., 2012)
Hemoglobin Levels	HB	61,155	0.055	(Van Der Harst, et al., 2012)
Mean Red Cell Volume	MCV	58,114	0.092	(Van Der Harst, et al., 2012)
Mean Platelet Volume	MPV	29,755	0.100	(Gieger, et al., 2011)
Packed Cell Volume	PCV	53,089	0.056	(Van Der Harst, et al., 2012)
Platelet Count	PLT	68,102	0.071	(Gieger, et al., 2011)
Red Blood Cell Count	RBC	53,661	0.091	(Van Der Harst, et al., 2012)

Note: The table lists the phenotype name, abbreviation, number of samples, estimates of heritability and references for each of the 48 traits. Growth 10: Height standard deviation score for females at age 10 and males at age 12; Growth PG: Standardized difference in height between age 8 and adult; MCHC: mean corpuscular hemoglobin concentration. Heritability (h^2) is estimated using the LD score regression (Finucane, et al., 2015).

Table S2. Accuracy of iMAP in selecting informative annotations and in estimating the annotation coefficients when ten independent annotations with relatively small effect sizes are present.

Proportion of pleiotropic causal SNPs (%)	True	False	MSE		
			Oracle	Select	Full
0	1.63	0.19	0.08	0.42	9255.47
20	1.23	0.29	0.13	0.91	11574.16
40	1.68	0.23	0.21	0.88	9.75
60	1.75	0.19	0.38	0.89	7.74
80	1.89	0.04	0.14	0.95	19.92
100	2.53	0.08	0.35	3.72	47.03

Note: Simulations were carried out in the presence of ten informative annotations and 100 non-informative annotations for various proportion of pleiotropic causal SNPs (rows). The “True” column lists the number of selected correct non-zero annotation parameters inside the mlogit model. Note that a total of 30 ($= 3 \times 10$) non-zero annotation parameters are expected in the presence of four informative annotations. The “False” column lists the number of selected incorrect non-zero annotation parameters. MSE denotes the median squared error for the estimated annotation parameters across 100 simulation replicates for three different versions of iMAP: the oracle version uses the four informative annotations; the select version performs annotation selection; and the full version includes all annotations without selection.

Table S3. Accuracy of iMAP in selecting informative annotations and in estimating the annotation coefficients for four dependent annotations that have relatively large effect sizes and various correlations.

Proportion of pleiotropic causal SNPs (%)		True	False	MSE		
				Oracle	Select	Full
$r = 0.2$						
	0	2.03	0.10	0.04	0.32	7456.87
	20	2.20	0.10	0.06	1.77	12032.68
	40	3.91	0.22	0.09	0.89	11.13
	60	2.98	0.22	0.19	1.37	7.38
	80	2.18	0.20	0.45	1.72	18.15
	100	2.26	0.21	0.16	3.24	49.86
$r = 0.5$						
	0	3.10	0.52	0.05	1.09	9424.40
	20	2.86	0.16	0.08	4.09	13239.96
	40	4.53	0.45	0.14	2.87	13.37
	60	4.37	1.02	0.24	3.29	7.76
	80	3.89	1.23	0.68	3.56	16.95
	100	3.99	1.54	0.45	5.89	66.75
$r = 0.8$						
	0	4.11	2.36	0.13	5.15	12058.61
	20	4.38	2.42	0.18	22.53	20981.51
	40	6.91	3.92	0.29	16.30	57.28
	60	4.51	3.48	0.68	20.56	11.68
	80	4.00	3.35	1.68	20.26	21.21
	100	4.00	3.52	2.95	25.68	128.54

Note: Simulations were carried out in the presence of four informative annotations (with correlation between x_1 and x_2 , x_3 and x_4 varying from 0.2 to 0.8; while x_1 , x_2 and x_3 , x_4 are independent) and 100 non-informative annotations for various proportion of pleiotropic causal SNPs (rows). The “True” column lists the number of selected correct non-zero annotation parameters inside the mlogit model. Note that a total of 12 ($= 3 \times 4$) non-zero annotation parameters are expected in the presence of four informative annotations. The “False” column lists the number of selected incorrect non-zero annotation parameters. MSE denotes the median squared error for the estimated annotation parameters across 100 simulation replicates for three different versions of iMAP: the oracle version uses the four informative annotations; the select version performs annotation selection; and the full version includes all annotations without selection.

Table S4. Information for the identified loci by iMAP in the joint analysis of HDL and TG

locus	CHR	Genetic Range		Previously Identified Genes	Supporting Reference
		low	up		
1	1	27,013,133	27,285,195	<i>PIGV, NR0B2</i>	(Global Lipids Genetics Consortium, 2013)
2	1	39,569,571	40,069,939	<i>MACF1, PABPC4</i>	(Surakka, et al., 2015)
3	1	93,651,547	93,817,946	<i>NR</i>	<i>NR</i>
4	1	109,817,838	109,822,166	<i>CELSR2, SORT1, PSRC1, SPRT1</i>	(Chasman, et al., 2009)
5	1	182,054,977	182,200,659	<i>ANGPTL, ZNF648</i>	(Surakka, et al., 2015)
6	1	230,291,868	230,324,364	<i>GALNT2</i>	(Kathiresan, et al., 2008)
7	2	21,118,983	21,311,691	<i>APOB</i>	(Teslovich, et al., 2010)
8	2	85,541,083	85,555,478	<i>NR</i>	<i>NR</i>
9	2	130,393,136	130,393,136	<i>NR</i>	<i>NR</i>
10	2	165,501,849	165,558,252	<i>COBLL1</i>	(Teslovich, et al., 2010)
11	2	227,034,499	227,181,683	<i>IRS1</i>	(Surakka, et al., 2015)
12	3	52,532,118	52,532,118	<i>STAB1</i>	(Global Lipids Genetics Consortium, 2013)
13	3	135,932,359	136,272,246	<i>MSL2L1</i>	(Global Lipids Genetics Consortium, 2013)
14	4	87,240,799	88,102,967	<i>AFF1, KLHL8, FAM13A</i>	(Teslovich, et al., 2010)
15	5	53,297,591	55,857,675	<i>ARL15</i>	(Teslovich, et al., 2010)
16	6	34,551,086	34,831,866	<i>SNRPC</i>	(Surakka, et al., 2015)
17	6	127,432,657	127,437,617	<i>RSPO3</i>	(Global Lipids Genetics Consortium, 2013)
18	6	139,828,916	139,840,693	<i>CITED2</i>	(Surakka, et al., 2015)
19	7	72,856,269	73,026,378	<i>TYW1B</i>	(Teslovich, et al., 2010)
20	7	130,436,459	130,438,214	<i>KLF14</i>	(Surakka, et al., 2015)
21	8	9,172,718	10,654,161	<i>XKR6, PINX1</i>	(Teslovich, et al., 2010)
22	8	19,564,149	19,928,582	<i>LPL, RPL30P9</i>	(Teslovich, et al., 2010)
23	8	116,480,753	116,645,056	<i>TRPS1</i>	(Teslovich, et al., 2010)
24	8	126,447,308	126,645,347	<i>TRIB1</i>	(Global Lipids Genetics Consortium, 2013)
25	9	15,283,761	15,304,782	<i>TTC39B</i>	(Teslovich, et al., 2010)
26	9	107,559,059	107,669,241	<i>NR</i>	<i>NR</i>
27	10	45,964,505	46,088,061	<i>MARCH8, ALOX5</i>	(Global Lipids Genetics Consortium, 2013)

28	10	64,904,071	65,301,725	<i>JMJD1C</i>	(Surakka, et al., 2015)
29	10	113,910,721	113,944,271	<i>GPAM</i>	(Surakka, et al., 2015)
30	11	10,388,782	10,388,782	<i>AMPD3, ADM</i>	(Teslovich, et al., 2010)
31	11	46,701,728	49,675,012	<i>LRP4, NR1H3</i>	(Teslovich, et al., 2010)
32	11	61,547,237	65,391,317	<i>FADS1, FADS2, FADS3</i>	(Teslovich, et al., 2010)
33	11	116,529,468	117,046,197	<i>ZNF259, APOA5, ZNF259, APOA1, APOC3, APOA4, BUD13</i>	(Aulchenko, et al., 2009; Kamatani, et al., 2010)
34	11	122,506,008	122,534,504	<i>UBASH3B</i>	(Southam, et al., 2017; Teslovich, et al., 2010)
35	12	57,696,677	57,809,456	<i>LRP1</i>	(Global Lipids Genetics Consortium, 2013; Teslovich, et al., 2010)
36	12	123,171,218	125,328,375	<i>ZNF664, SBNO1, CCDC92, SCARB1</i>	(Global Lipids Genetics Consortium, 2013; Teslovich, et al., 2010)
37	15	58,552,606	63,439,403	<i>LIPC</i>	(Teslovich, et al., 2010)
38	16	56,772,157	57,080,528	<i>CETP</i>	(Teslovich, et al., 2010)
39	16	67,605,794	68,428,326	<i>CTCF, PRMT8M, LCAT</i>	(Global Lipids Genetics Consortium, 2013; Spracklen, et al., 2017)
40	16	81,514,505	81,519,766	<i>CMIP</i>	(Teslovich, et al., 2010)
41	17	37,399,379	38,069,949	<i>STARD3</i>	(Teslovich, et al., 2010)
42	17	66,825,940	66,901,366	<i>ABCA8</i>	(Teslovich, et al., 2010)
43	17	76,377,482	76,403,984	<i>SAP30BP</i>	(Shaffer, et al., 2016)
44	18	47,007,234	47,403,911	<i>NR</i>	<i>NR</i>
45	18	57,767,635	57,903,604	<i>NR</i>	<i>NR</i>
46	19	8,469,738	11,347,493	<i>LDLR</i>	(Chasman, et al., 2009)
47	19	32,854,470	33,899,065	<i>PEPD</i>	Global Lipids Genetics Consortium, 2013; Teslovich, et al., 2010)
48	19	45,449,284	52,324,216	<i>APOE, APOC1, APOC2, HAS1, LILRA3, LILRB2</i>	(Teslovich, et al., 2010)
49	20	33,132,364	33,132,364	<i>NR</i>	<i>NR</i>
50	20	44,483,225	44,643,592	<i>HNF4A</i>	(Teslovich, et al., 2010)

51	22	21,922,904	21,983,260	<i>UBE2L3</i>	(Spracklen, et al., 2017)
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Note: HDL: high-density lipoproteins; TG: triglycerides. A locus is defined as a local genetic region in which the associated SNPs are within 500 kb of each other. Table includes chromosome (CHR), lower and upper base position (low/up) of the locus, nearby genes that were previously identified to be associated with either HDL or TG based on (<http://www.ebi.ac.uk/gwas/>). *NR*: an associated locus that were not reported previously.

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