Supplementary Information

Methods

Reconstruction loss functions in scMaui

Here, we assume that the input assay (vector) Y is comprised of N features, $Y = [y_{1}, y_{2}, ..., y_{N}]$, and accordingly, the scMaui decoder outputs the reconstructed assay (vector), $Y = [y_1, y_2, ..., y_N]$ with N features. In the loss functions using the binomial distribution, we specifically applied the sigmoid function $S(x)$ to the output logit of the decoder as an activation function. The sigmoid function is defined as:

$$
S(x) = 1/(1 + e^{-x}).
$$

Poisson loss

Poisson distribution, which originally models the probability that an event occurs a given number of times, is broadly used for omics data based on read counts. scMaui uses the negative log-likelihood of Poisson distribution to calculate the Poisson reconstruction loss as follows:

$$
L_{poisson} = -\frac{1}{N} \sum_{i=1}^{N} (y_i \log(\widehat{y}_i) - \widehat{y}_i).
$$

Negative binomial and negative multinomial distribution losses

Due to the greater value of variance than the mean value, the negative binomial distribution is considered a better model for overdispersion than the Poisson distribution. For this reason, it is commonly used for explaining overdispersion in gene expression count data^{1,2}. Thus, scMaui supports the negative log-likelihood of negative binomial distribution with parameters r and p , as a reconstruction loss:

$$
L_{\text{negbinom}} = -\frac{1}{N} \sum_{i=1}^{N} (\log \Gamma(y_i + r) - \log \Gamma(r) - \log \Gamma(y_i + 1) + y_i \log(S(\hat{y}_i)) + r \log(S(-\hat{y}_i))).
$$

Since p , which refers to the probability of success in the binomial distribution, is assumed to be between 0 and 1 in a negative binomial distribution, we converted the logit value outputted from the decoder with the sigmoid function

On the other hand, in our previous work, negative multinomial distribution reconstruction loss outperformed negative binomial distribution loss with binarised single-cell ATAC-seq assay 3 . Therefore, we included it in the scMaui package following the implementation in the previous work:

$$
L_{\text{negmul}} = - \log \Gamma(\sum_{i=1}^{N} y_i + r) + \log \Gamma(r) - r \log(P_0) + \sum_{i=1}^{N} y_i \log(P_i).
$$

 $P_{\overline{0}}$ and $P_{\overline{i}}$ are softmax-modified functions to make the non-negative parameters of multinomial distribution from the output of decoder $\overline{\nu}_{i\cdot}$ \overline{P}_{i} reflects each feature of the input assay $\boldsymbol{\mathrm{y}}_i$ as follows:

$$
P_{i} = \frac{exp(\hat{y}_{i})}{1 + \sum_{i=1}^{N} exp(\hat{y}_{i})}.
$$

 $P_{\overline{0}}$ is used for explaining the dispersion in the data as below:

$$
P_{0} = \frac{1}{1 + \sum_{i=1}^{N} exp(\hat{y}_{i})}.
$$

Binary loss

Some single-cell omic assays, such as BS-seq or binarised ATAC-seq, resemble a bimodal distribution, so scMaui provides the binary loss function to reconstruct this kind of assays. It is based on binomial distribution which models the number of successes in a sample size. The loss function again uses the negative log-likelihood of binomial distribution with a parameter n , the number of total trials, defined as:

$$
L_{binary} = -\frac{1}{N} \sum_{i=1}^{N} (y_i \log(S(\widehat{y}_i))_{-} + (n_i - y_i) \log(S(-\widehat{y}_i))).
$$

Due to the same reason as explained in negative binomial loss, we converted the output logit with the sigmoid function.

MSE and MAE

Mean squared error (MSE) and mean absolute error (MAE) calculate the error between the ground truth and the reconstruction directly without any distribution:

$$
L_{MSE} = \frac{1}{N} \sum_{i=1}^{N} (y_i - \hat{y}_i)^2,
$$

$$
L_{MAE} = \frac{1}{N} \sum_{i=1}^{N} |y_i - \hat{y}_i|.
$$

References

- 1. Durán Pacheco, Gonzalo, et al. "Performance of analytical methods for overdispersed counts in cluster randomized trials: Sample size, degree of clustering and imbalance." *Statistics in medicine* 28.24 (2009): 2989-3011.
- 2. Li, Qian, et al. "Subject level clustering using a negative binomial model for small transcriptomic studies." *BMC bioinformatics* 19.1 (2018): 1-10.
- 3. Kopp, Wolfgang, Altuna Akalin, and Uwe Ohler. "Simultaneous dimensionality reduction and integration for single-cell ATAC-seq data using deep learning." *Nature Machine Intelligence* 4.2 (2022): 162-168.

Supplementary Table 1. Cell-type labels (subpopulation) and newly annotated population labels in GSE194122 single-cell gene and protein expression multiomics dataset

Supplementary Table 2. Cell-type labels (subpopulation) and newly annotated population labels in GSE194122 single-cell gene expression and ATAC-seq multiomics dataset

Supplementary Table 3. Available multiomics modalities for each benchmarked single-cell multiomics integration method

¹ Canonical Correlation Analysis or Weighted-nearest Neighbour

² Variational Autoencoder

³ Feed-forward neural network and Recurrent neural network

⁴ Non-negative matrix factorisation

Supplementary Table 4. Best performing method for each subpopulation classification in GSE194122 single-cell gene expression and ATAC-seq multiomics dataset

Supplementary Table 5. scMaui population classification and batch handling performances for different batch handling strategies.

Supplementary Table 6. Performance comparison with respect to clustering and dimensionality reduction for mouse skin SHARE-seq data set. Louvain clustering algorithm was applied to the low-dimensional latent factors/features extracted by each method. The best value and the second best value of each score are highlighted in bold and underlined, respectively.

Supplementary Figure 1. Cell subpopulation classification results. A. Cell subpopulation ROC curves and mean AUC. B. Classification AUC value for each subpopulation and each method.

Supplementary Figure 2. ATAC pseudotime order representation on UMAP plots and inferred PAGA graphs of MOFA (top) and Seurat (bottom).

Supplementary Figure 3. UMAP plot of 20 principal components extracted from mouse embryo gene expression assay. A. UMAP coloured by embryo samples B. UMAP coloured by embryo stages C. UMAP coloured by cell-types

Supplementary Figure 4. scMaui latent values normalised between 0 and 1 and ordered by the embryo development stage.

Supplementary Figure 5. UMAP plot of MOFA factors (A) and Seurat PCs (B) coloured by embryo stage and population

Supplementary Figure 6. Correlation between methylation level in promoter/enhancer regions and scMaui latent factors. Based on the correlation, we grouped regions into six clusters using the agglomerative hierarchical clustering method.

Supplementary Figure 7. Gene expression modality imputation results. Correlation (top) and RMSE (bottom) values were calculated between the ground truth and the estimated expression levels.

Supplementary Figure 8. scMaui imputation performance when both gene and protein expression modalities were masked. Correlation (top) and RMSE (bottom) values were calculated between the ground truth and the estimated expression levels. The grey number at each box indicates the median value.

Supplementary Figure 9. Cell subpopulation classification ROC curves and mean AUC values for single-cell gene expression and ATAC-seq integration.

Supplementary Figure 10. UMAP representation of scMaui latent factors calculated with different batch handling strategies. For each strategy, the UMAP plots are coloured by two batch effect factors (donors and sites) and cell population labels.

Supplementary Figure 11. Cell-type classification results for mouse skin SHARE-seq data set. A. Cell-type ROC curves and mean AUC. B. Classification AUC value for each cell type and each method.

Supplementary Figure 12. UMAP representation of scMaui latent factors for mouse skin SHARE-seq data set. Cells are coloured by A. ground-truth cell-type labels and B. Louvain clustering results.

Supplementary Figure 13. Cell-type clustering performance comparison over different resolution values for the Louvain clustering algorithm. A. Number of detected clusters. B. Adjusted mutual information. C. Clustering purity. D. Adjusted random index.