

**Using the global randomization test as A Mendelian randomization falsification test for the exclusion restriction assumption**

Millard et al.

**SUPPLEMENTARY INFORMATION**

**TABLE OF CONTENTS**

SUPPLEMENTARY TEXT ..... 3

Supplementary section S1: Comparing speed of correlation and regression approaches to calculating mean difference. .... 3

Supplementary section S2: Details of selection bias simulation data generating mechanism 3

Supplementary section S3: Simulation performance measure..... 5

Supplementary section S4: Details of covariates used in horizontal pleiotropy applied example ..... 5

Supplementary section S5: Derivation of coronary heart disease phenotype..... 5

SUPPLEMENTARY FIGURES..... 6

Supplementary figure 1: DAG for simulations with parameters used..... 6

Supplementary figure 2: Sample for applied UK Biobank examples..... 7

Supplementary figure 3: Results of selection bias simulations for instrument strength  $r^2=0.05$  and all covariates included in test, including  $r^2$  permutation testing approach..... 8

Supplementary figure 4: Results of selection bias simulations ..... 9

Supplementary figure 5: Results of selection bias simulations for instrument strength  $r^2=0.05$  and all covariates included in test, using the whole sample ..... 12

Supplementary figure 6: Covariate x Exposure interaction sizes for selection bias simulations with instrument strength  $r^2=0.05$  ..... 13

Supplementary figure 7: Results of horizontal pleiotropy simulations, including  $r^2$  permutation testing approach..... 14

Supplementary figure 8: Results of horizontal pleiotropy simulations for non-horizontally pleiotropic SNP (with effect of the horizontally pleiotropic SNP on the covariates set to  $r^2=0.001$ ..... 15

Supplementary figure 9: Results of simulation sensitivity analyses using P value threshold of 0.1 ..... 16

Supplementary figure 10: Results of horizontal pleiotropy applied example..... 17

|                                                                                                                               |    |
|-------------------------------------------------------------------------------------------------------------------------------|----|
| Supplementary figure 11: Relationship between number of tests and Bonferroni / independent test P value thresholds .....      | 18 |
| Supplementary figure 12: DAGs showing equivalent scenarios for time-varying exposures .....                                   | 19 |
| Supplementary figure 13: DAGs showing scenarios for time-varying exposures with exposure-confounder feedback .....            | 20 |
| SUPPLEMENTARY TABLES .....                                                                                                    | 21 |
| Supplementary table 1: Correlations between covariates used to assess selection bias in MR applied analysis .....             | 21 |
| Supplementary table 2: Correlations between covariates used in horizontal pleiotropy applied example .....                    | 22 |
| Supplementary table 3: P values for individual tests of covariates with SNPs for horizontal pleiotropy applied example .....  | 23 |
| Supplementary table 4: Results of horizontal pleiotropy applied example – identifying horizontally pleiotropic CRP SNPs ..... | 25 |
| REFERENCES .....                                                                                                              | 27 |

## SUPPLEMENTARY TEXT

Supplementary section S1: Comparing speed of correlation and regression approaches to calculating mean difference.

We found the correlation approach to calculating mean difference was ~12 times faster than using linear regression (lm R function). We obtained this by running the approaches 10 times assuming 920,000 participants and normally distributed variables, and calculating the average time each approach took across these. This test was conducted on a single core of a Lenovo nx360 m5 compute node with a 2.4 GHz Intel E5-2680 v4 CPU, on the University of Bristol's BlueCrystal phase 4 high-performance computing service. The code for this test can be found at:

<https://github.com/MRCIEU/MR-randomization-test/tree/main/1-sims/generic-functions/speedTest>

Supplementary section S2: Details of selection bias simulation data generating mechanism

*Controlling the variance of X explained by  $C_s$  and Z*

To control the variance of X explained by  $C_s$  and Z, we first generate an intermediate variable that combines the covariates in  $C_s$ :

$$I_{CS} = \sum_{i=1}^{N_{cs}} C_s(i)$$

Then, X is generated as:

$$X = \beta_z Z + \beta_{ICS} I_{CS} + \beta_\epsilon \in$$

Where  $\epsilon$  is normally distributed random error.

The total variance of X can be defined in terms of the variances and covariances of Z and  $I_{CS}$ :

$$var(total) = \beta_z^2 var(Z) + \beta_{ICS}^2 var(I_{CS}) + 2\beta_z \beta_{ICS} cov(Z, I_{CS})$$

And given that Z and C are independent  $cov(Z, I_{CS}) = 0$ :

$$var(total) = \beta_z^2 var(Z) + \beta_{ICS}^2 var(I_{CS})$$

We fix the variance of X explained by Z (i.e. the total effect of Z on X), to  $r_{zx}^2 \in \{0.05, 0.1\}$ :

$$\beta_z = \sqrt{r_{zx}^2}$$

Then set  $\beta = \beta_{ICS}$  such that the total variance explained by  $I_{CS}$  is 10%:

$$0.1 = \beta^2 var(I_{CS})$$

$$\beta = \sqrt{\frac{0.1}{var(I_{CS})}}$$

We set the variance of X to 1, so set the variance of X explained by the error term to:

$$\beta_{\epsilon} = \sqrt{(1 - (r_{zx}^2 + 0.1))}.$$

*Controlling the variance of S explained by  $C_s$  and X*

For the selection binary variable S, we also fix the total effects. We assumed a total effect of X and  $C_s$  on S of  $r^2 = \{0.05, 0.1, 0.2\}$ . We assume 5.5% are selected into our sample (the proportion of those invited who agreed to participate [1]). To generate S we first generate intermediate covariate  $I_{CS}$ :

$$I_{CS} = \sum_{i=1}^{N_{CS}} C_s(i)$$

This defines that each covariate has the same effect on S (i.e. a linear function of the covariates on intermediate variable  $I_{CS}$  with  $\beta_i = 1$ ).

We then generate a continuous selection variable,  $S_{cont}$ , with mean zero and sd=1.

The total variance of  $S_{cont}$  can be defined in terms of the variances and covariances of X and  $I_{CS}$ :

$$var(total) = \beta_X^2 var(X) + \beta_{ICS}^2 var(I_{CS}) + 2\beta_X\beta_{ICS}cov(X, I_{CS})$$

we are assuming X and  $I_{CS}$  explain 100% of the variance of  $S_{cont}$ , and an equal effect of X versus  $C_s$  on  $S_{cont}$ , such that:

$$var(total) = 1 = \beta^2 var(X) + \beta^2 var(I_{CS}) + 2\beta^2 cov(X, I_{CS})$$

$$\beta = \sqrt{\frac{1}{var(X) + var(I_{CS}) + 2(cov(X, I_{CS}))}}$$

We then generate  $S_{cont}$ :

$$S_{cont} = \beta x + \beta I_{CS}$$

We then generate S using  $S_{cont}$ , changing the odds ratio and intercept in this model accordingly to give  $r^2 = \{0.05, 0.1, 0.2\}$ , where the probability of being selected,  $P_S$ , is given by:

$$P_S = \frac{\exp(\log(OR) \times S_{cont} + intercept)}{1 + \exp(\log(OR) \times S_{cont} + intercept)}$$

### Supplementary section S3: Simulation performance measure

We will evaluate statistical power using rejection percentage [2]:

$$RP = \frac{1}{n_{sim}} \sum_{i=1}^{n_{sim}} 1(p_i \leq 0.05)$$

Where  $p_i$  is the p-value of simulation iteration  $i$ , and  $n_{sim}$  is the number of simulation repetitions, which we set to 500.

Monte Carlo standard error (SE) is estimated as:

$$\sqrt{\frac{RP \times (1 - RP)}{n_{sim}}}$$

### Supplementary section S4: Details of covariates used in horizontal pleiotropy applied example

Weight and height were both measured at baseline assessment. Weight was measured (to the nearest 100 g) in light clothing and unshod using a Tanita BC418MA body composition analyser and height to the nearest cm using a Seca 202 device. We used the mean SBP and DBP, respectively, from two resting automated measures, measured using an Omron HEM-7105IT digital blood pressure monitor. Blood samples were collected at baseline and total cholesterol, HDL cholesterol, apolipoprotein A1, apolipoprotein B, albumin, lipoprotein A, leukocyte count and glucose were measured by immunoturbidimetric analysis on a Beckman Coulter AU5800. Waist and hip circumference were measured at baseline and used to derive waist hip ratio. Age participants started smoking, stopped smoking and the number of cigarettes smoked per day were used to derive a measure of smoking pack years, with those who have never smoked assigned the value zero.

### Supplementary section S5: Derivation of coronary heart disease phenotype

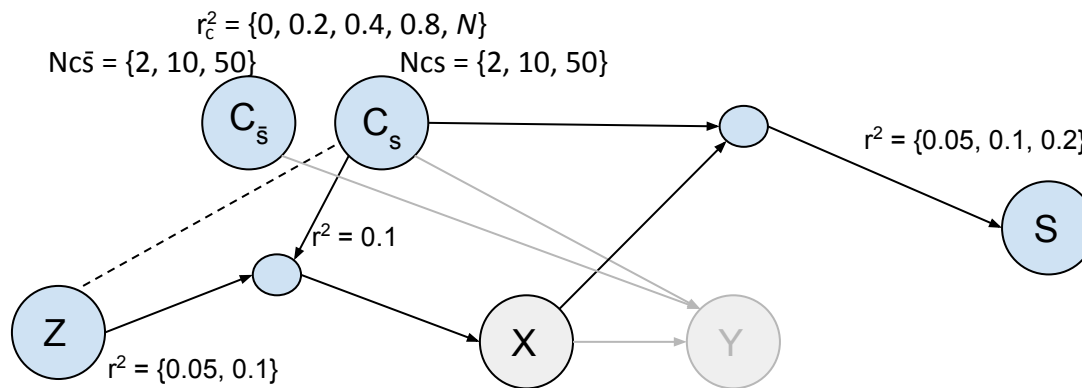
We derived a binary variable denoting coronary heart disease, where participants with a date of first occurrence for any of the following diseases were assigned as having coronary artery disease:

- Angina pectoris (UK Biobank field ID 131296)
- Acute myocardial infarction (UK Biobank field ID 131298)
- Subsequent myocardial infarction (UK Biobank field ID 131300)
- Certain current complications following acute myocardial infarction (UK Biobank field ID 131302)
- Other acute ischaemic heart diseases (UK Biobank field ID 131304)
- Chronic ischaemic heart disease (UK Biobank field ID 131306)

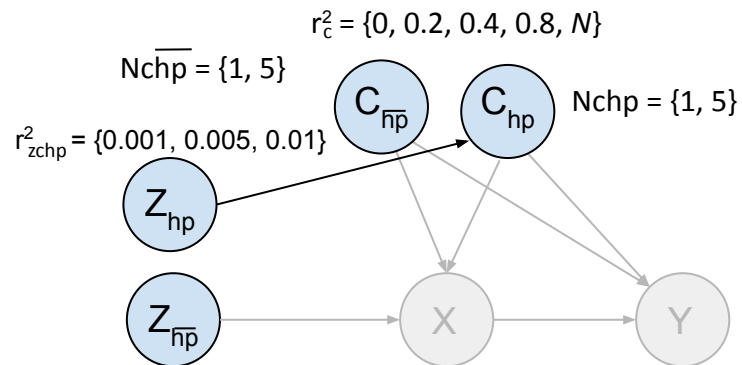
SUPPLEMENTARY FIGURES

Supplementary figure 1: DAG for simulations with parameters used

a) Selection bias

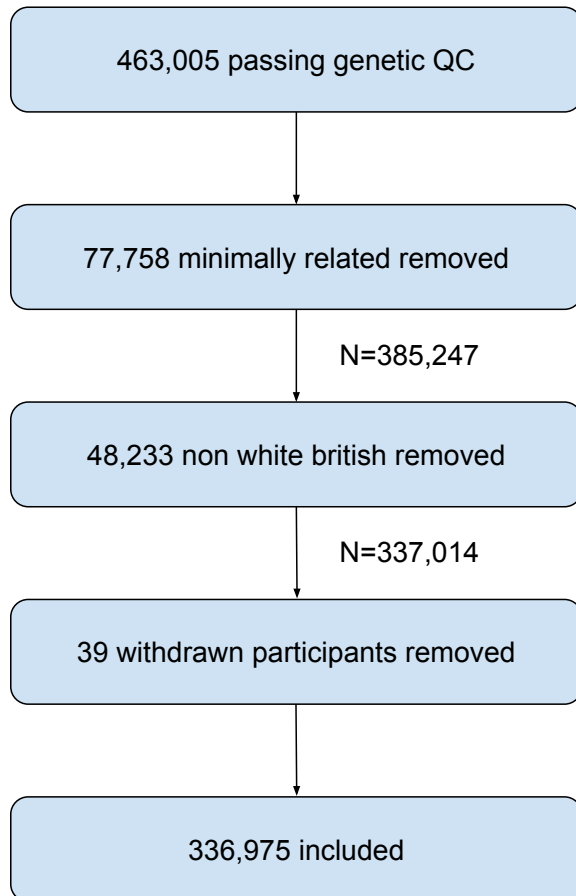


b) Horizontal pleiotropy

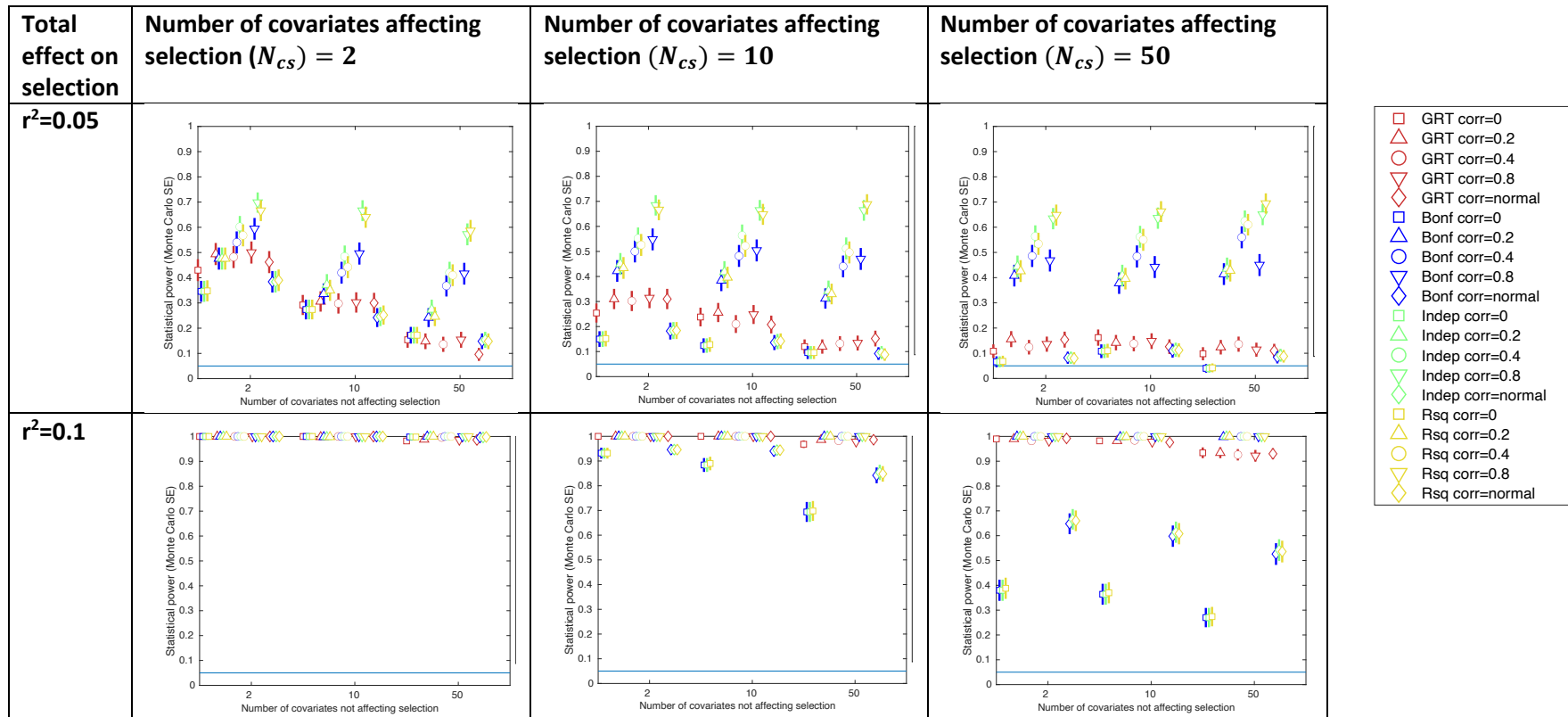


DAGs show the simulation parameters used in a fully factorial design. The grey edges and nodes are those that do not impact the simulation, so the relationships depicted by these edges do not need to be defined and the variables depicted by these nodes do not need to be simulated.

Supplementary figure 2: Sample for applied UK Biobank examples



Supplementary figure 3: Results of selection bias simulations for instrument strength  $r^2=0.05$  and all covariates included in test, including  $r^2$  permutation testing approach

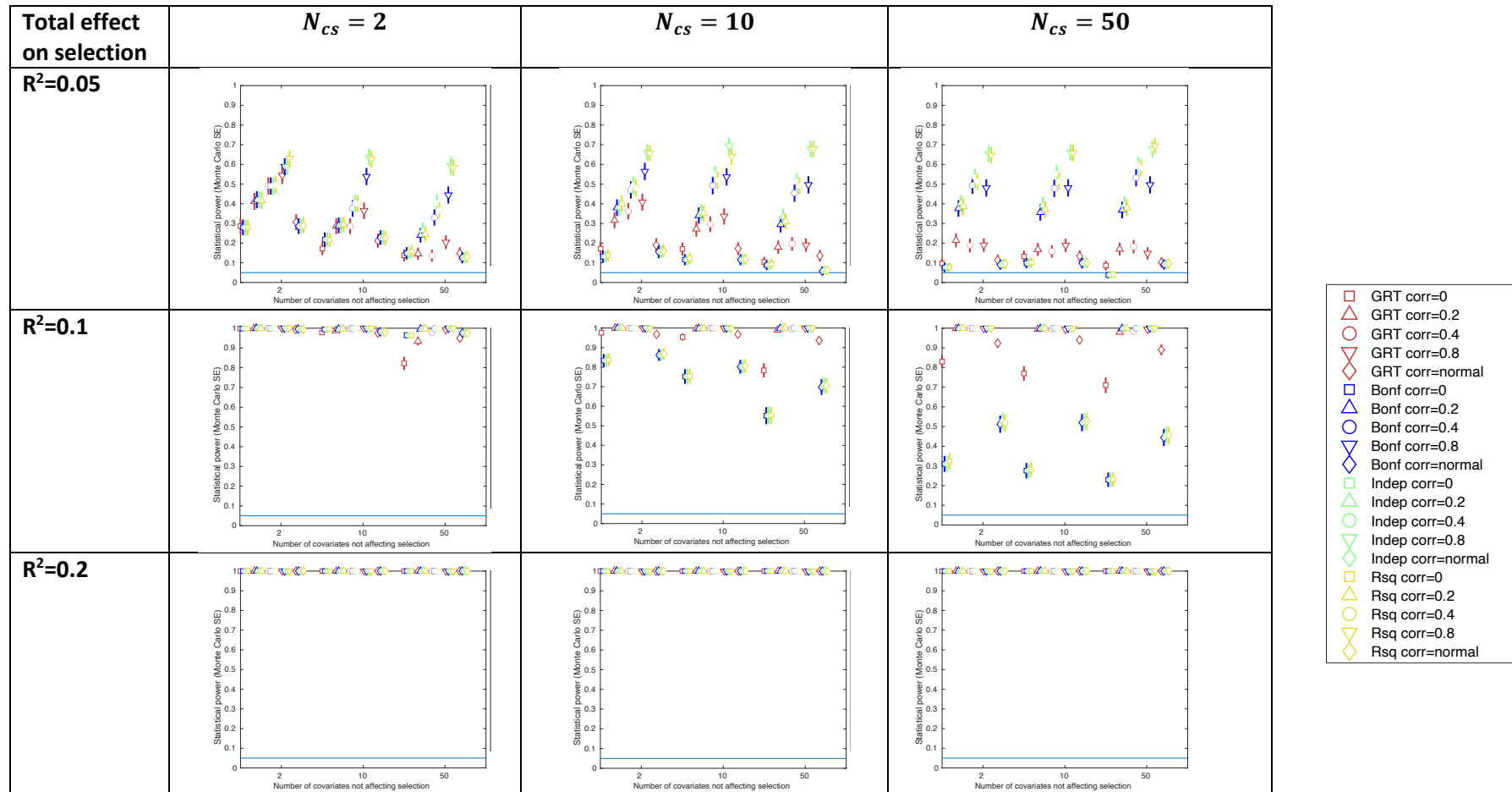


GRT: global randomization test; SE: standard error. Total effect on selection: the total effect of covariates  $C_s$  and  $X$  on selection  $S$ . Confidence intervals are  $\pm 1.96 \cdot \text{MCSE}$  (Monte Carlo standard error). Each graph shows the statistical power of each approach to identifying covariate imbalance due to selection bias, as the number of covariates not affecting selection (x-axis) and the correlation between covariates (shown in legend) are varied. Each graph shows the results for a particular number of covariates affecting selection ( $N_{cs}$ ; columns), and total effect of covariates  $C_s$  and  $X$  on selection ( $r^2$ ; rows). The plots compare the power of the GRT, with the Bonferroni correction ('Bonf' in legend), correction for the equivalent number of independent covariates ('Indep' in legend) and an alternative  $r^2$  permutation testing approach ('Rsq' in legend). When  $r^2=0.2$  for the total effect on selection, power was at or near 1 in all scenarios.

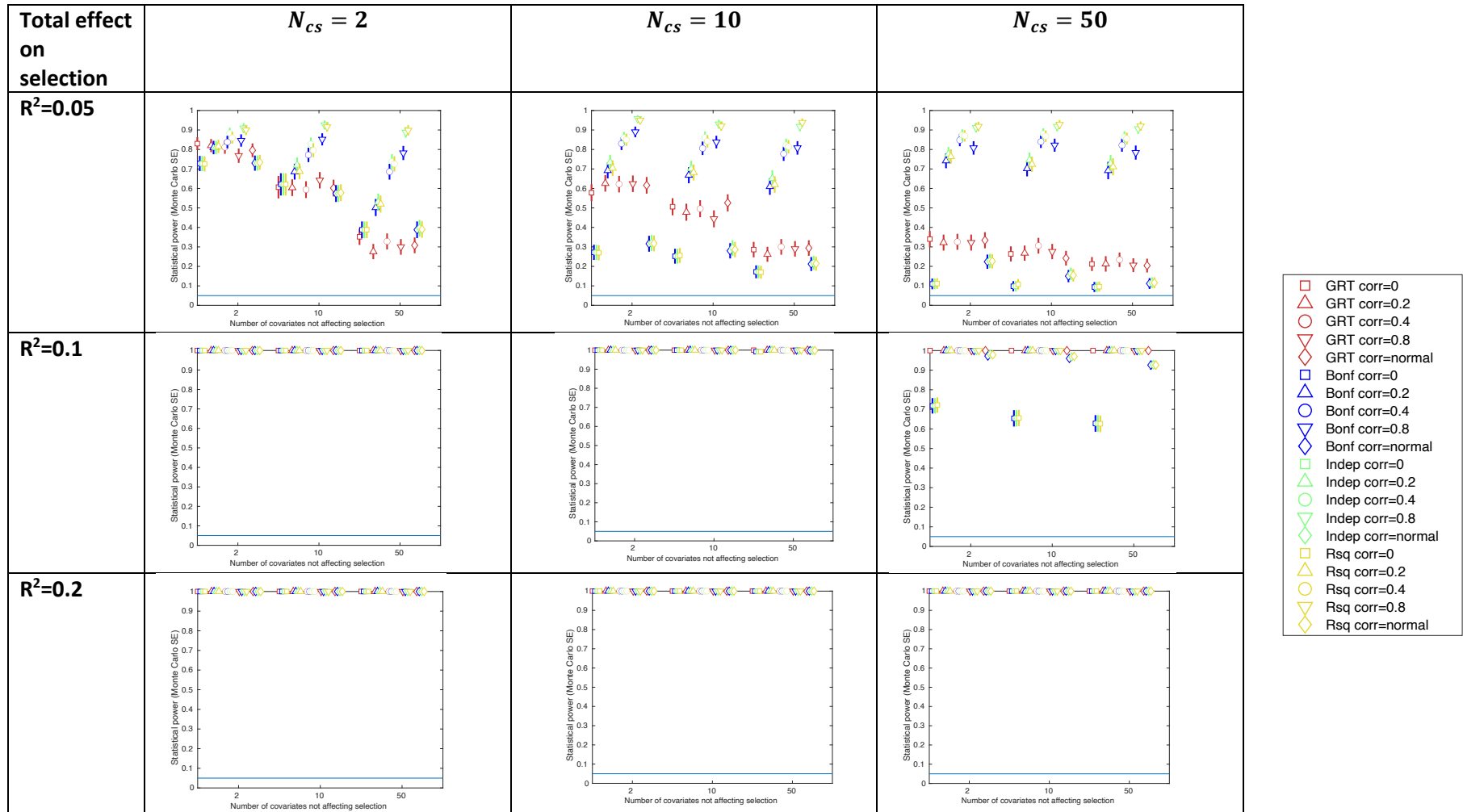


Supplementary figure 4: Results of selection bias simulations

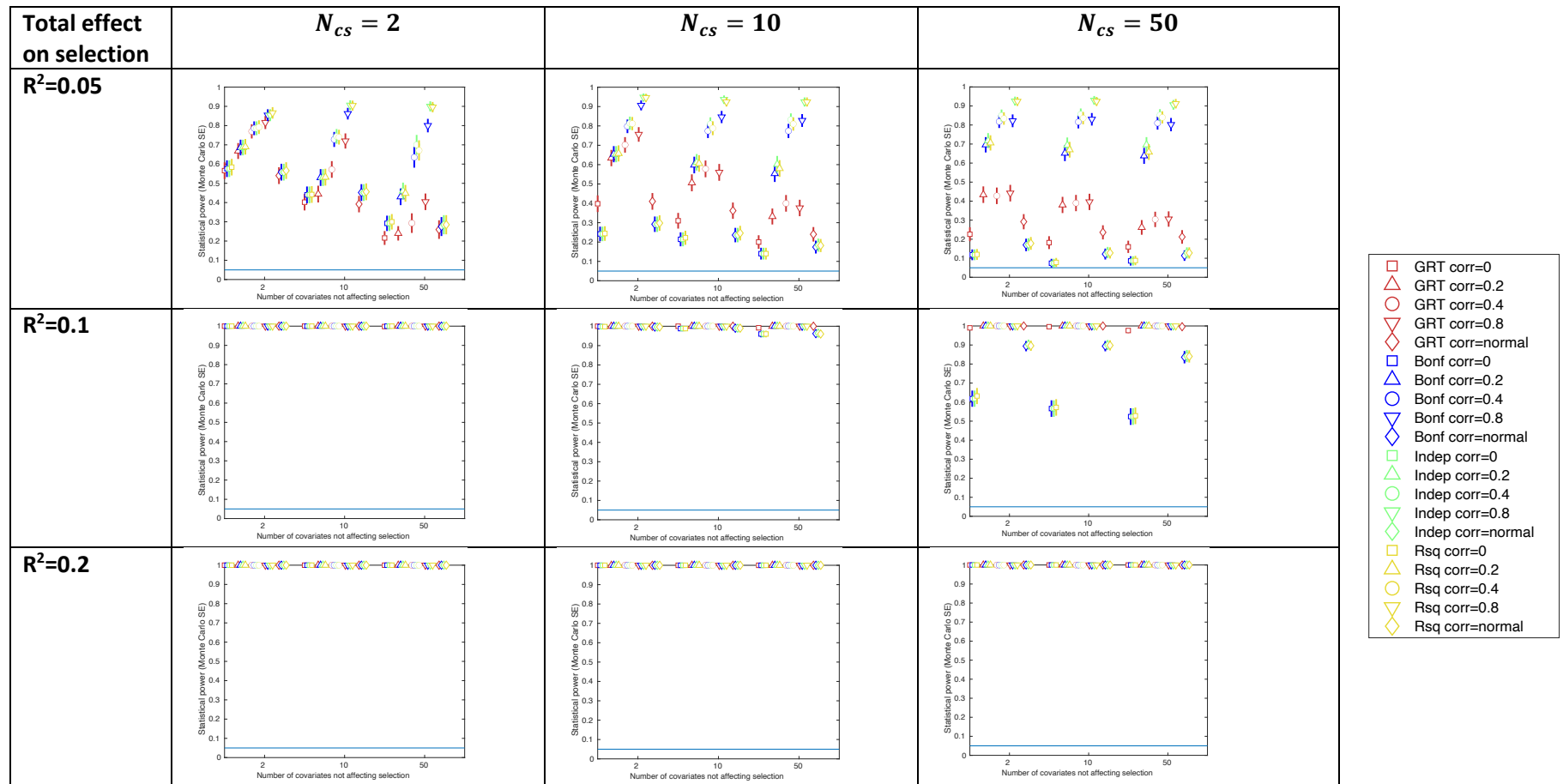
a) Instrument strength  $rsq=0.05$ , half covariates included in test



b) Instrument strength  $rsq=0.1$ , all covariates included in test

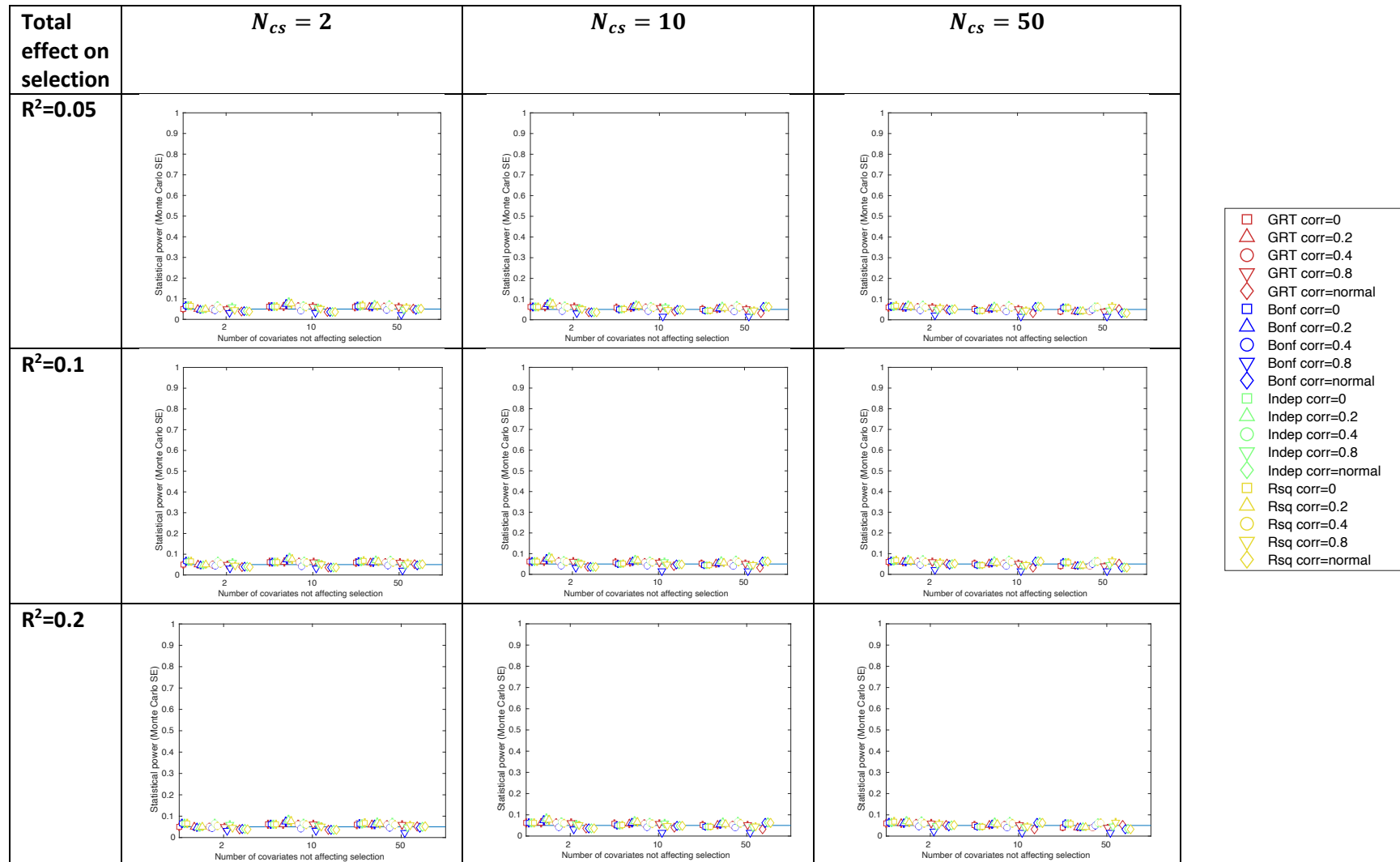


c) Instrument strength  $rsq=0.1$ , half covariates included in test



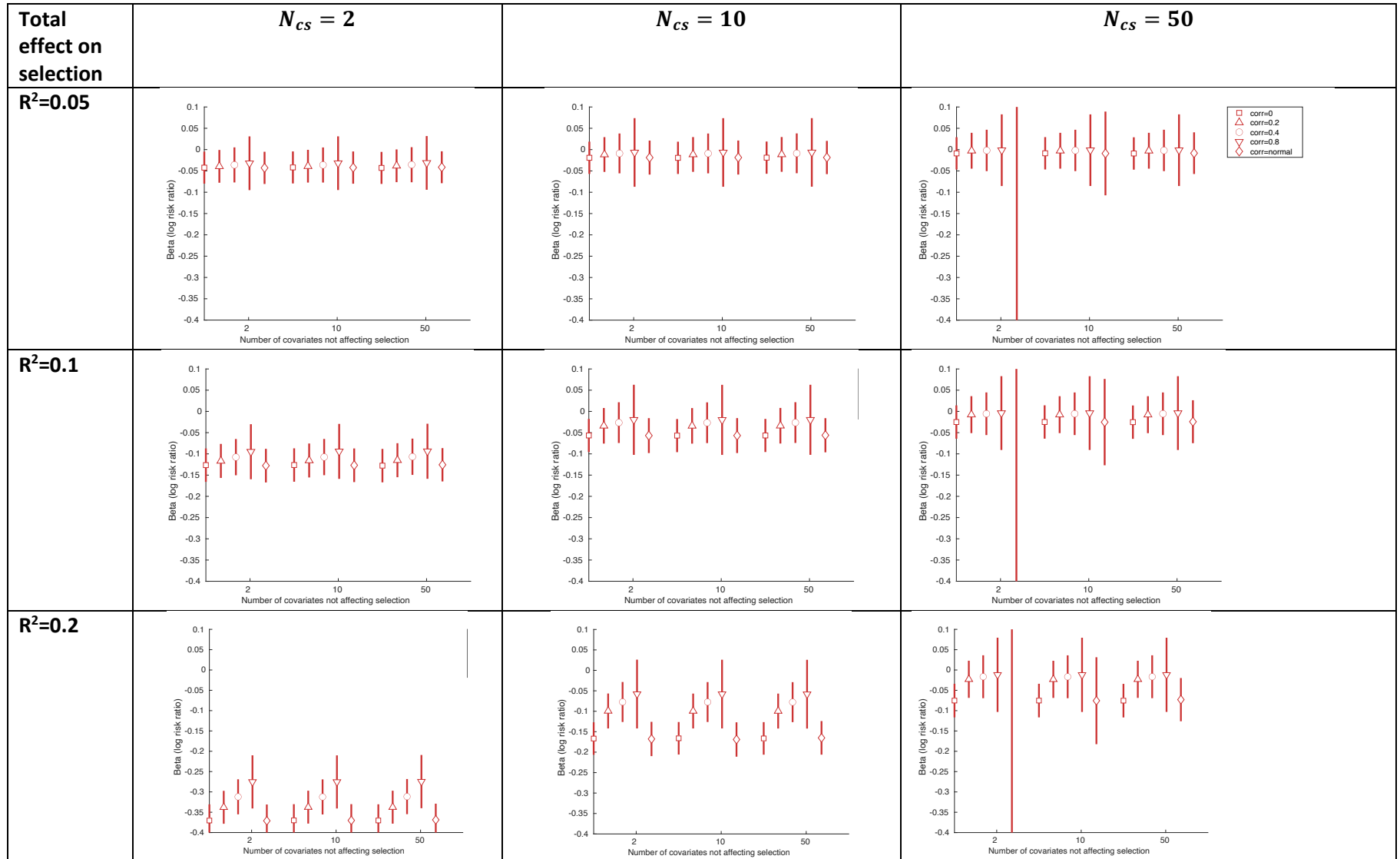
GRT: global randomization test; SE: standard error. Total effect on selection: the total effect of covariates  $C_S$  and  $X$  on selection  $S$ .  $N_{cs}$ : The number of Covariates affecting selection. Confidence intervals are  $\pm 1.96 \cdot MCSE$  (Monte Carlo standard error).

Supplementary figure 5: Results of selection bias simulations for instrument strength  $r^2=0.05$  and all covariates included in test, using the whole sample



GRT: global randomization test; SE: standard error. Total effect on selection: the total effect of covariates  $C_S$  and  $X$  on selection  $S$ .  $N_{CS}$ : The number of Covariates affecting selection. Confidence intervals are  $\pm 1.96 \cdot MCSE$  (Monte Carlo standard error).

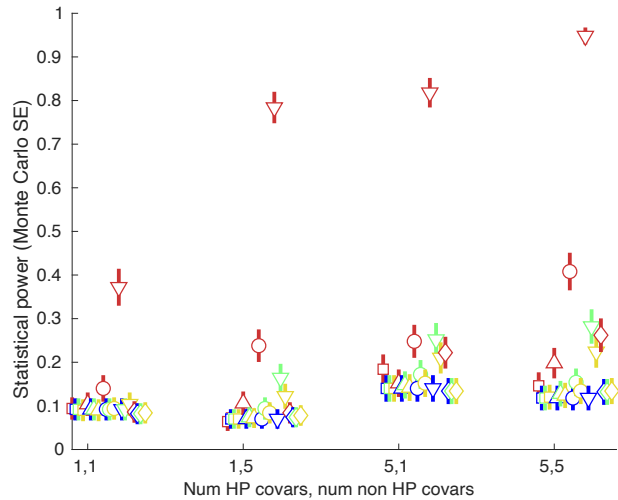
Supplementary figure 6: Covariate x Exposure interaction sizes for selection bias simulations with instrument strength  $r^2=0.05$



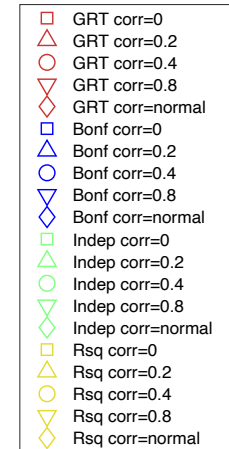
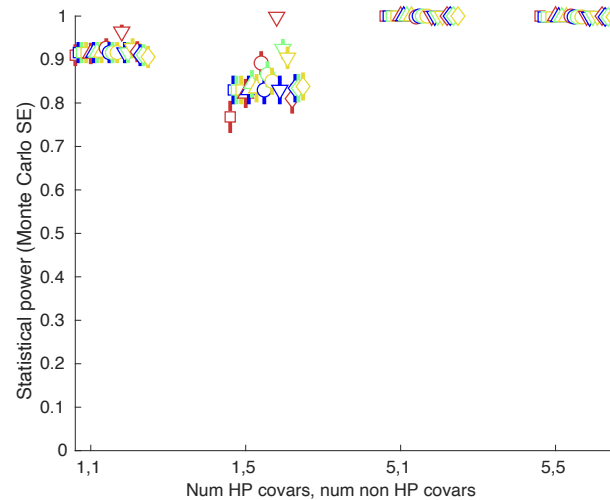
Average coefficient (1.96x model-based SE [i.e. average SE across all models]) for interaction terms in a poisson regression selection model estimating the association of covariates  $C_S$ , and each of their interactions with exposure  $x$ , with selection.  $N_{CS}$ : The number of Covariates affecting selection. Confidence intervals are  $\pm 1.96 \cdot MCSE$  (Monte Carlo standard error).

Supplementary figure 7: Results of horizontal pleiotropy simulations, including  $r^2$  permutation testing approach

a) SNP effect on each covariate  $r^2= 0.001$



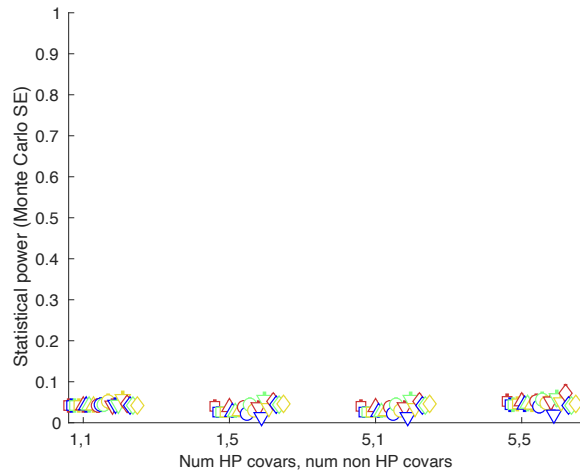
b) SNP effect on each covariate  $r^2= 0.005$



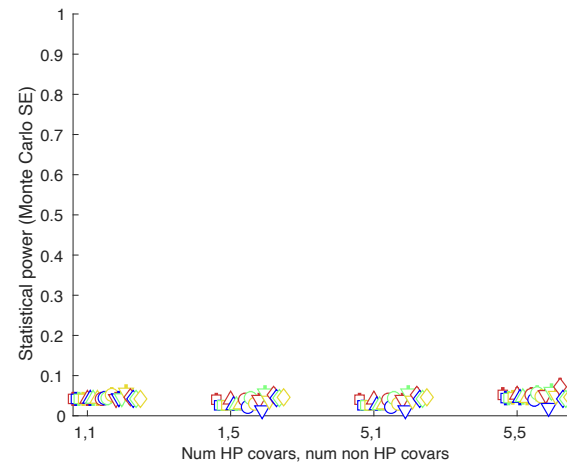
GRT: global randomization test; SE: standard error. Confidence intervals are  $\pm 1.96 \cdot \text{MCSE}$  (Monte Carlo standard error). Graphs show the statistical power as the number of covariates affected / not-affected by the SNP (x-axis), and the correlation between covariates (shown in legend) is varied, for each approach to identifying covariate imbalance due to selection bias (shown in legend). Each graph shows the results for a different strength of SNP effect on covariates. The plots compare the power of the GRT, with the Bonferroni correction ('Bonf' in legend), correction for the equivalent number of independent covariates ('Indep' in legend) and an alternative  $r^2$  permutation testing approach ('Rsq' in legend). In all scenarios for a SNP effect on each covariate of  $r^2=0.01$  power was at or near to 1.

Supplementary figure 8: Results of horizontal pleiotropy simulations for non-horizontally pleiotropic SNP (with effect of the horizontally pleiotropic SNP on the covariates set to  $r^2=0.001$ )

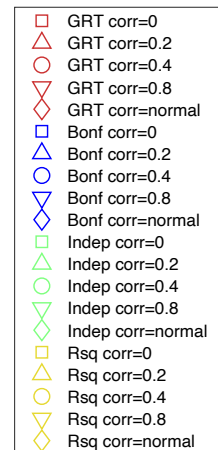
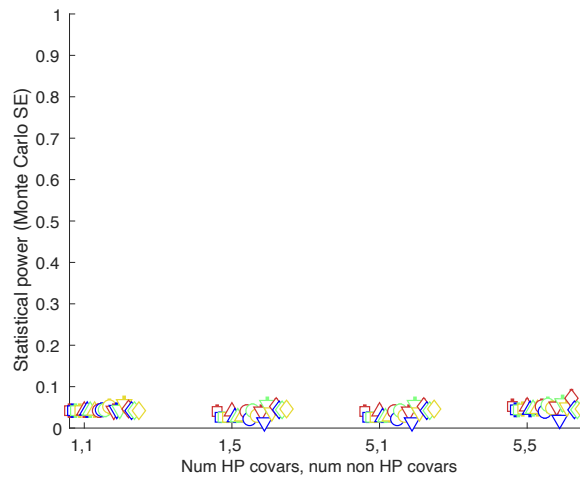
a) SNP effect on each covariate  $R^2= 0.001$



b) SNP effect on each covariate  $R^2= 0.005$



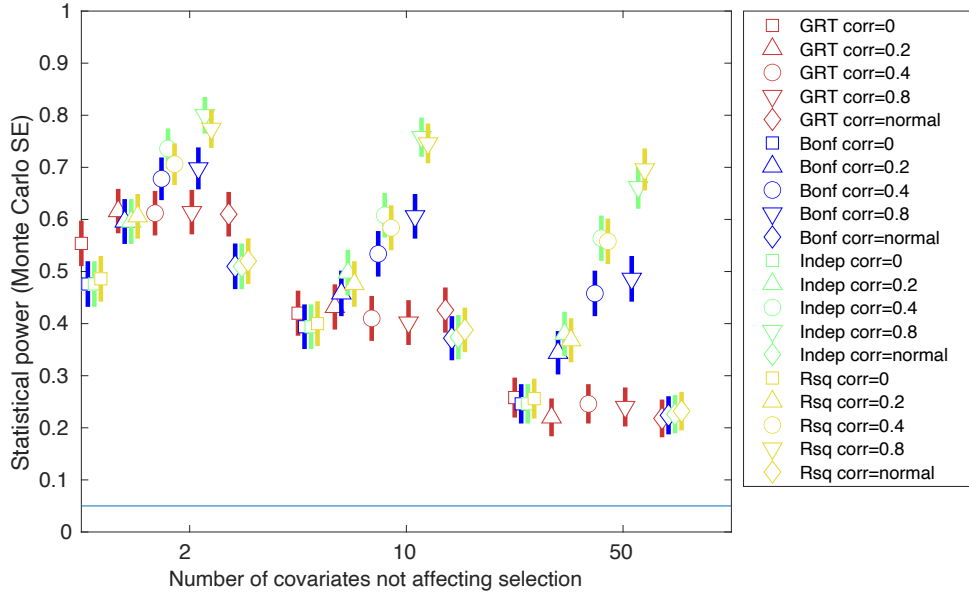
c) SNP effect on each covariate  $R^2= 0.01$



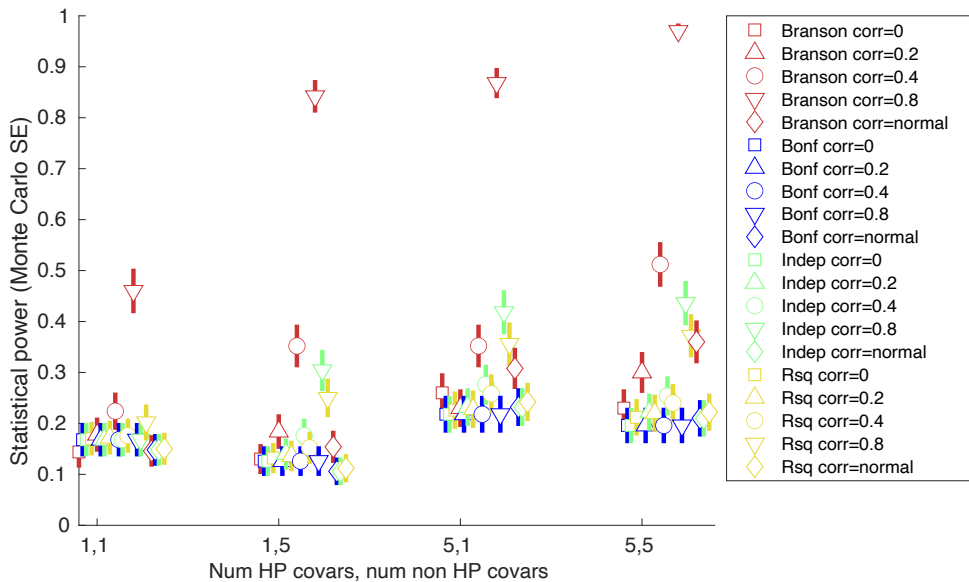
GRT: global randomization test; SE: standard error. Confidence intervals are  $\pm 1.96 \cdot \text{MCSE}$  (Monte Carlo standard error).

Supplementary figure 9: Results of simulation sensitivity analyses using P value threshold of 0.1

a) Selection bias simulation: Number of covariates affecting selection ( $N_{CS}$ ) = 2, and total effect on selection  $r^2=0.05$



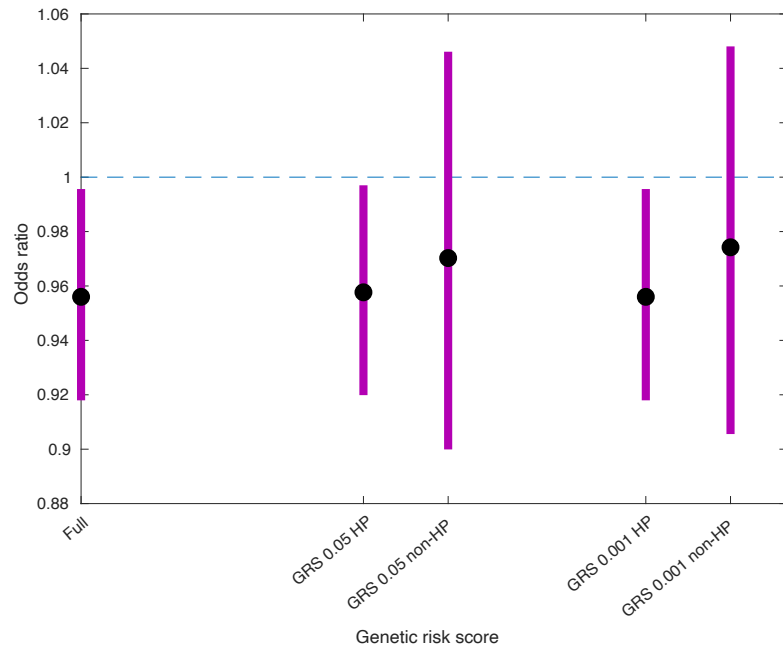
b) Horizontal pleiotropy simulation: SNP effect on each covariate  $R^2= 0.001$



Plot (a) is equivalent to top left plot in figure 3 of main paper. Plot (b) is equivalent to figure 4(a) in main paper.



Supplementary figure 10: Results of horizontal pleiotropy applied example



GRS: genetic risk score; HP: horizontal pleiotropy.

Full: GRS with all 58 CRP SNPs.

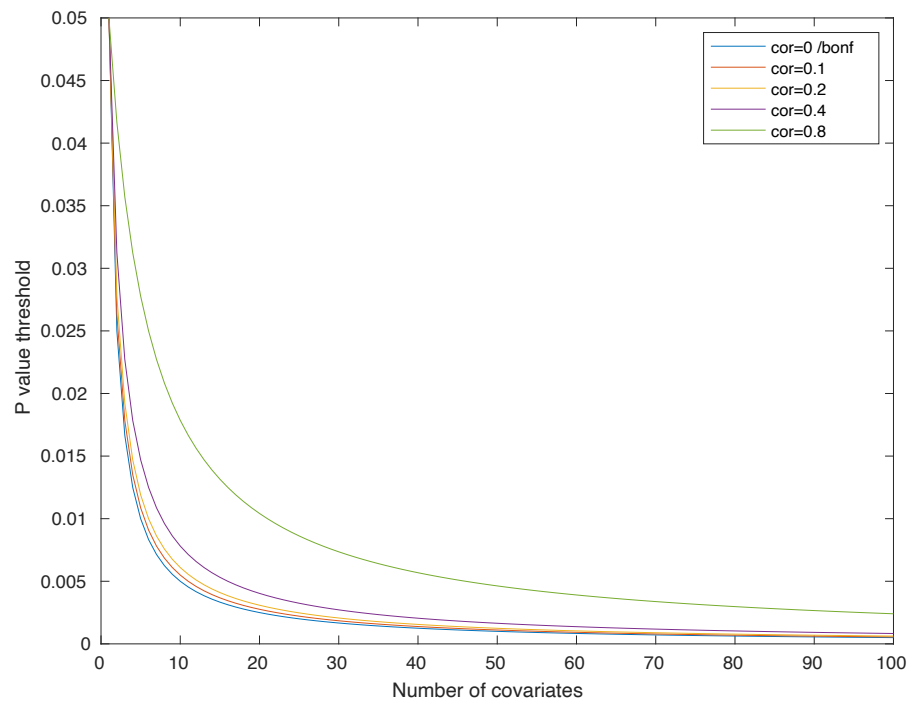
GRS 0.05 HP: GRS with the 51 SNPs found to be associated with the covariates set using a P=0.05 threshold.

GRS 0.05 non-HP: GRS with the 7 SNPs not found to be associated with the covariates set using a P=0.05 threshold.

GRS 0.001 HP: GRS with the 46 SNPs found to be associated with the covariates set using a P=0.001 threshold.

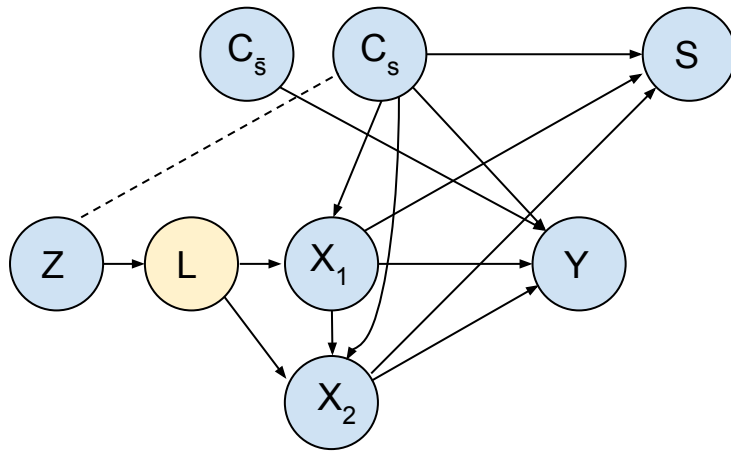
GRS 0.001 non-HP: GRS with the 12 SNPs not found to be associated with the covariates set using a P=0.001 threshold.

Supplementary figure 11: Relationship between number of tests and Bonferroni / independent test P value thresholds

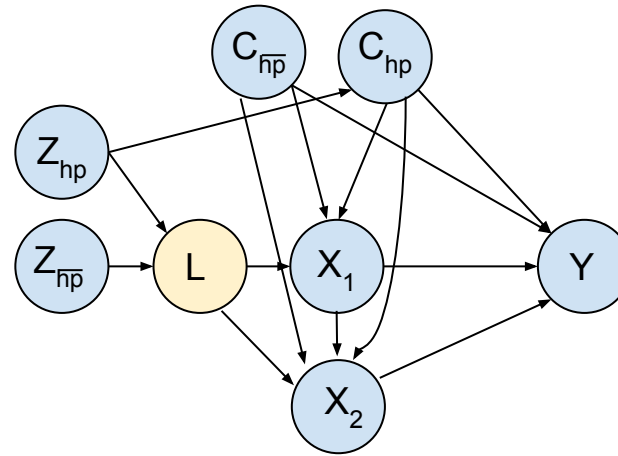


Supplementary figure 12: DAGs showing equivalent scenarios for time-varying exposures

a) Selection bias



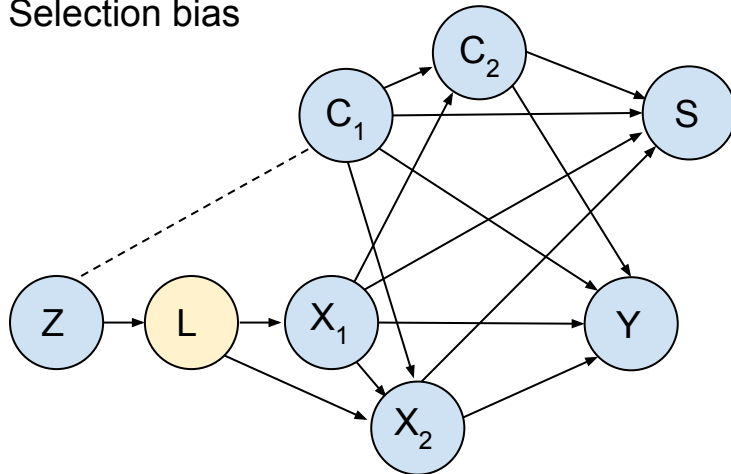
b) Horizontal pleiotropy



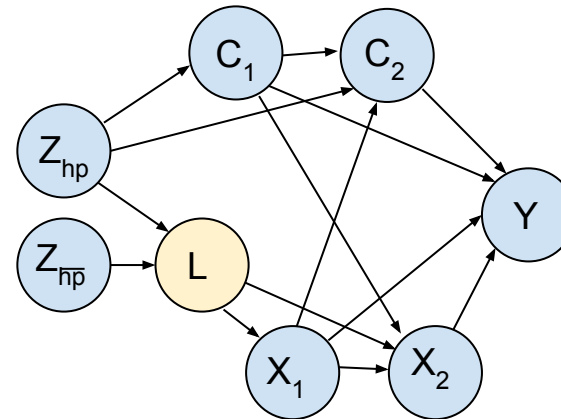
DAGs shown in Figure 2, extended to the case where the exposure  $X$  varies across the life-course. For illustration we include  $X$  at two timepoints,  $X_1$  and  $X_2$ . When the exposure  $X$  varies across the life-course, the MR effect estimate can be interpreted as the effect on the outcome of the entire change in exposure (across the life-course) due to a change in genetic IV [3]. As we show here, in a DAG this is represented by a latent variable  $L$  that is caused by the genetic IV and causes the exposure at all timepoints [3]. In DAG (a) selection into the analytical sample ( $S$ ) can be affected differently by  $X_1$  and  $X_2$ , and testing the relationship between  $Z$  and the covariate set is looking for any selection bias due to any effect of  $X$  across the life-course. In DAG (b) the randomization test is testing for evidence of horizontal pleiotropy across the life-course. Therefore, both scenarios assessed in the main paper (assuming a time-fixed exposure) naturally extend to the case of a time-varying exposure, using the interpretation of the MR effect estimate as the effect of the underlying exposure liability [3].

Supplementary figure 13: DAGs showing scenarios for time-varying exposures with exposure-confounder feedback

a) Selection bias



b) Horizontal pleiotropy



DAGs showing feedback between confounder C and exposure X, for an example with two timepoints with latent variable L. These DAGs illustrate how, when interpreting the MR effect estimate as the effect on the outcome of the entire change in exposure across the life-course using latent variable L, feedback between the exposure and confounder is not problematic because this feedback is downstream of L.

SUPPLEMENTARY TABLES

Supplementary table 1: Correlations between covariates used to assess selection bias in MR applied analysis

|                                                | <b>Sex</b> | <b>Age</b> | <b>Height</b> | <b>Northing</b> | <b>Easting</b> | <b>Age left continuous full-time education</b> | <b>Townsend deprivation index</b> |
|------------------------------------------------|------------|------------|---------------|-----------------|----------------|------------------------------------------------|-----------------------------------|
| <b>Sex</b>                                     | 1          | 0.024      | 0.707         | 0.005           | -0.006         | 0.029                                          | 0.013                             |
| <b>Age</b>                                     |            | 1          | -0.107        | 0.022           | -0.002         | -0.187                                         | -0.091                            |
| <b>Height</b>                                  |            |            | 1             | -0.046          | 0.030          | 0.124                                          | -0.053                            |
| <b>Northing</b>                                |            |            |               | 1               | -0.434         | -0.101                                         | -0.007                            |
| <b>Easting</b>                                 |            |            |               |                 | 1              | 0.086                                          | 0.117                             |
| <b>Age left continuous full-time education</b> |            |            |               |                 |                | 1                                              | -0.072                            |
| <b>Townsend</b>                                |            |            |               |                 |                |                                                | 1                                 |

Supplementary table 2: Correlations between covariates used in horizontal pleiotropy applied example

| SNP                   | P values                  |       |        |                    |         |        |        |               |         |          |        |        |        |                    |
|-----------------------|---------------------------|-------|--------|--------------------|---------|--------|--------|---------------|---------|----------|--------|--------|--------|--------------------|
|                       | Smokin<br>g pack<br>years | BMI   | Weight | Leukocyte<br>count | Albumin | Apol A | Apol B | Total<br>chol | Glucose | HDL chol | Lipo A | SBP    | DBP    | Waist-hip<br>ratio |
| Smoking pack<br>years | 1                         | 0.146 | 0.152  | 0.176              | -0.078  | -0.123 | -0.019 | -0.081        | 0.090   | -0.150   | -0.006 | 0.091  | 0.024  | 0.263              |
| BMI                   |                           | 1     | 0.834  | 0.155              | -0.147  | -0.271 | 0.079  | -0.049        | 0.160   | -0.347   | 0.009  | 0.188  | 0.276  | 0.434              |
| Weight                |                           |       | 1      | 0.101              | -0.068  | -0.380 | 0.044  | -0.116        | 0.142   | -0.449   | -0.002 | 0.173  | 0.284  | 0.598              |
| Leukocyte count       |                           |       |        | 1                  | -0.040  | -0.099 | 0.015  | -0.040        | 0.047   | -0.140   | -0.009 | 0.063  | 0.050  | 0.140              |
| Albumin               |                           |       |        |                    | 1       | 0.115  | 0.110  | 0.145         | -0.027  | 0.099    | -0.029 | 0.085  | 0.107  | 0.007              |
| Apol A                |                           |       |        |                    |         | 1      | -0.027 | 0.319         | -0.064  | 0.919    | 0.007  | 0.029  | -0.035 | -0.392             |
| Apol B                |                           |       |        |                    |         |        | 1      | 0.887         | -0.052  | -0.034   | 0.061  | 0.124  | 0.169  | 0.068              |
| Total chol            |                           |       |        |                    |         |        |        | 1             | -0.093  | 0.335    | 0.054  | 0.105  | 0.131  | -0.110             |
| Glucose               |                           |       |        |                    |         |        |        |               | 1       | -0.091   | -0.005 | 0.110  | 0.037  | 0.160              |
| HDL chol              |                           |       |        |                    |         |        |        |               |         | 1        | 0.018  | -0.029 | -0.087 | -0.479             |
| Lipo A                |                           |       |        |                    |         |        |        |               |         |          | 1      | 0.003  | 0.003  | -0.007             |
| SBP                   |                           |       |        |                    |         |        |        |               |         |          |        | 1      | 0.698  | 0.224              |
| DBP                   |                           |       |        |                    |         |        |        |               |         |          |        |        | 1      | 0.241              |
| Waist-hip ratio       |                           |       |        |                    |         |        |        |               |         |          |        |        |        | 1                  |

Supplementary table 3: P values for individual tests of covariates with SNPs for horizontal pleiotropy applied example

| SNP         | P values           |        |        |                 |         |        |        |            |         |          |        |        |        |                 |
|-------------|--------------------|--------|--------|-----------------|---------|--------|--------|------------|---------|----------|--------|--------|--------|-----------------|
|             | Smoking pack years | BMI    | weight | Leukocyte count | Albumin | Apol A | Apol B | Total chol | Glucose | HDL chol | Lipo A | SBP    | DBP    | Waist-hip ratio |
| rs10512597  | 0.021              | 0.465  | 0.277  | <0.001          | 0.007   | 0.005  | 0.865  | 0.276      | 0.869   | 0.009    | 0.749  | 0.889  | 0.166  | 0.641           |
| rs1051338   | 0.885              | 0.410  | 0.753  | <0.001          | <0.001  | 0.025  | <0.001 | <0.001     | 0.022   | 0.070    | 0.157  | 0.655  | 0.165  | 0.572           |
| rs10521222  | 0.855              | 0.778  | 0.200  | 0.807           | 0.005   | 0.328  | 0.095  | 0.368      | 0.668   | 0.460    | 0.560  | 0.671  | 0.711  | 0.197           |
| rs10778215  | 0.897              | <0.001 | <0.001 | 0.625           | <0.001  | <0.001 | 0.462  | 0.943      | <0.001  | <0.001   | 0.128  | 0.882  | 0.084  | 0.012           |
| rs10832027  | 0.104              | <0.001 | 0.005  | 0.469           | <0.001  | 0.241  | 0.707  | 0.657      | 0.920   | 0.001    | 0.084  | <0.001 | <0.001 | <0.001          |
| rs10838687  | 0.841              | <0.001 | 0.149  | 0.022           | 0.001   | <0.001 | 0.094  | <0.001     | 0.001   | <0.001   | 0.905  | <0.001 | <0.001 | 0.978           |
| rs10925027  | 0.625              | 0.512  | 0.884  | <0.001          | <0.001  | 0.330  | 0.297  | 0.452      | 0.168   | 0.661    | 0.954  | 0.623  | 0.471  | 0.273           |
| rs11108056  | 0.826              | 0.080  | 0.867  | 0.002           | 0.437   | 0.910  | 0.774  | 0.432      | 0.156   | 0.912    | 0.164  | 0.838  | 0.121  | 0.102           |
| rs112635299 | 0.344              | <0.001 | <0.001 | 0.477           | <0.001  | 0.606  | 0.154  | 0.289      | 0.612   | 0.098    | 0.478  | <0.001 | <0.001 | 0.005           |
| rs1189402   | 0.645              | 0.016  | 0.033  | 0.835           | 0.004   | 0.145  | 0.001  | 0.015      | 0.864   | 0.359    | 0.510  | 0.143  | 0.571  | 0.101           |
| rs12202641  | 0.094              | 0.174  | 0.002  | 0.354           | <0.001  | <0.001 | <0.001 | <0.001     | 0.252   | <0.001   | 0.632  | 0.646  | <0.001 | 0.131           |
| rs1260326   | 0.806              | <0.001 | <0.001 | <0.001          | <0.001  | <0.001 | <0.001 | <0.001     | <0.001  | 0.124    | 0.237  | 0.255  | 0.394  | 0.346           |
| rs12960928  | 0.176              | <0.001 | <0.001 | 0.191           | 0.021   | <0.001 | 0.378  | 0.002      | 0.030   | <0.001   | 0.199  | 0.404  | 0.018  | <0.001          |
| rs12995480  | 0.003              | <0.001 | <0.001 | 0.028           | 0.018   | 0.014  | 0.615  | 0.717      | 0.144   | 0.007    | 0.338  | <0.001 | <0.001 | <0.001          |
| rs13233571  | 0.559              | <0.001 | <0.001 | <0.001          | <0.001  | 0.448  | <0.001 | 0.015      | 0.006   | <0.001   | 0.097  | 0.240  | 0.012  | 0.115           |
| rs13409371  | 0.895              | 0.369  | 0.461  | <0.001          | <0.001  | 0.020  | 0.002  | <0.001     | 0.880   | 0.453    | 0.244  | 0.165  | 0.386  | 0.311           |
| rs1441169   | 0.894              | 0.955  | 0.889  | 0.018           | 0.021   | 0.081  | 0.082  | 0.052      | 0.039   | 0.076    | 0.358  | 0.601  | 0.147  | 0.810           |
| rs1490384   | 0.107              | <0.001 | <0.001 | <0.001          | 0.753   | 0.860  | <0.001 | <0.001     | 0.003   | 0.027    | 0.914  | 0.720  | 0.015  | 0.006           |
| rs1514895   | 0.102              | <0.001 | <0.001 | 0.215           | 0.082   | 0.103  | 0.261  | 0.058      | <0.001  | 0.944    | 0.696  | 0.516  | 0.013  | 0.067           |
| rs1558902   | <0.001             | <0.001 | <0.001 | <0.001          | <0.001  | <0.001 | 0.004  | <0.001     | <0.001  | <0.001   | 0.336  | <0.001 | 0.002  | <0.001          |
| rs1582763   | 0.192              | 0.009  | 0.117  | <0.001          | 0.449   | 0.009  | 0.004  | 0.456      | 0.588   | 0.016    | 0.585  | 0.675  | 0.393  | 0.316           |
| rs1736060   | 0.690              | <0.001 | 0.002  | <0.001          | 0.566   | 0.007  | 0.022  | 0.592      | 0.864   | 0.449    | 0.281  | <0.001 | <0.001 | 0.005           |
| rs17658229  | 0.026              | 0.918  | 0.023  | 0.385           | 0.942   | 0.433  | 0.808  | 0.865      | 0.231   | 0.472    | 0.801  | 0.022  | <0.001 | 0.017           |
| rs178810    | 0.799              | <0.001 | <0.001 | <0.001          | 0.134   | 0.997  | 0.146  | 0.093      | 0.338   | 0.623    | 0.833  | 0.968  | 0.490  | 0.295           |
| rs1800961   | 0.111              | 0.893  | 0.316  | <0.001          | 0.019   | <0.001 | <0.001 | <0.001     | <0.001  | <0.001   | 0.388  | 0.114  | 0.784  | 0.0438          |
| rs1805096   | 0.462              | 0.459  | 0.813  | <0.001          | <0.001  | <0.001 | 0.593  | <0.001     | 0.530   | <0.001   | 0.236  | 0.783  | 0.898  | 0.120           |
| rs1880241   | 0.433              | 0.212  | 0.696  | <0.001          | <0.001  | 0.161  | 0.703  | 0.080      | 0.262   | 0.243    | 0.169  | <0.001 | 0.126  | 0.402           |
| rs2064009   | 0.484              | 0.001  | 0.002  | 0.300           | 0.012   | 0.002  | 0.088  | 0.588      | 0.061   | 0.014    | 0.153  | 0.313  | 0.164  | 0.028           |
| rs2239222   | 0.337              | 0.525  | 0.513  | 0.620           | 0.007   | 0.495  | 0.762  | 0.955      | 0.392   | 0.496    | 0.305  | 0.914  | 0.051  | 0.177           |
| rs2293476   | 0.917              | <0.001 | <0.001 | 0.290           | <0.001  | <0.001 | 0.203  | <0.001     | 0.085   | <0.001   | 0.190  | 0.888  | <0.001 | <0.001          |
| rs2315008   | 0.010              | 0.002  | <0.001 | <0.001          | 0.014   | <0.001 | 0.037  | 0.001      | 0.098   | <0.001   | 0.484  | 0.080  | <0.001 | 0.120           |
| rs2352975   | 0.559              | <0.001 | <0.001 | <0.001          | 0.994   | <0.001 | 0.013  | <0.001     | 0.021   | <0.001   | 0.256  | <0.001 | <0.001 | <0.001          |
| rs2710804   | 0.190              | 0.326  | 0.898  | <0.001          | <0.001  | 0.271  | 0.144  | 0.038      | 0.023   | 0.280    | 0.773  | 0.003  | 0.029  | 0.524           |
| rs2794520   | 0.818              | 0.315  | 0.488  | 0.674           | 0.393   | 0.540  | 0.014  | 0.007      | 0.346   | 0.376    | 0.969  | 0.402  | 0.518  | 0.929           |
| rs2836878   | 0.559              | 0.550  | 0.773  | <0.001          | <0.001  | 0.055  | 0.098  | 0.006      | 0.289   | 0.157    | 0.346  | 0.344  | 0.429  | 0.959           |

|                        |       |        |        |        |        |        |        |        |        |        |       |        |        |        |
|------------------------|-------|--------|--------|--------|--------|--------|--------|--------|--------|--------|-------|--------|--------|--------|
| rs2852151              | 0.880 | 0.137  | 0.290  | 0.018  | 0.895  | 0.626  | 0.025  | 0.166  | 0.953  | 0.326  | 0.769 | 0.051  | 0.212  | 0.479  |
| rs2891677              | 0.030 | 0.003  | 0.381  | <0.001 | 0.701  | 0.747  | 0.839  | 0.990  | 0.426  | 0.412  | 0.795 | 0.895  | 0.758  | 0.263  |
| rs340005               | 0.278 | <0.001 | <0.001 | 0.046  | <0.001 | <0.001 | 0.005  | 0.531  | <0.001 | 0.021  | 0.755 | 0.006  | 0.022  | 0.844  |
| rs4092465              | 0.947 | 0.580  | 0.224  | 0.175  | 0.251  | 0.251  | 0.423  | 0.597  | 0.966  | 0.504  | 0.346 | 0.453  | 0.312  | 0.106  |
| rs4129267              | 0.586 | 0.932  | 0.539  | 0.223  | <0.001 | <0.001 | 0.175  | <0.001 | 0.180  | 0.391  | 0.240 | 0.160  | 0.827  | 0.455  |
| rs4246598              | 0.864 | 0.103  | 0.056  | 0.743  | 0.325  | 0.169  | 0.001  | 0.005  | 0.095  | 0.699  | 0.774 | 0.796  | 0.106  | 0.846  |
| rs4420638              | 0.091 | <0.001 | <0.001 | <0.001 | 0.730  | <0.001 | <0.001 | <0.001 | 0.001  | <0.001 | 0.236 | 0.406  | 0.388  | <0.001 |
| rs469772               | 0.125 | 0.207  | 0.280  | 0.640  | 0.141  | 0.009  | 0.001  | <0.001 | 0.141  | 0.993  | 0.253 | 0.177  | 0.174  | 0.142  |
| rs4774590              | 0.164 | <0.001 | <0.001 | 0.108  | 0.273  | 0.385  | 0.100  | 0.118  | 0.018  | 0.277  | 0.279 | 0.666  | 0.216  | 0.017  |
| rs4841132              | 0.660 | 0.701  | 0.946  | 0.028  | <0.001 | <0.001 | <0.001 | <0.001 | <0.001 | <0.001 | 0.984 | 0.308  | 0.004  | 0.967  |
| rs6001193              | 0.255 | 0.393  | 0.169  | 0.160  | 0.107  | <0.001 | 0.125  | 0.751  | 0.671  | <0.001 | 0.011 | 0.268  | 0.037  | 0.010  |
| rs643434               | 0.008 | 0.947  | 0.823  | <0.001 | 0.002  | <0.001 | <0.001 | <0.001 | <0.001 | <0.001 | 0.004 | 0.637  | <0.001 | 0.780  |
| rs687339               | 0.010 | <0.001 | <0.001 | 0.113  | <0.001 | <0.001 | <0.001 | 0.221  | 0.012  | <0.001 | 0.007 | <0.001 | 0.011  | 0.001  |
| rs7121935              | 0.159 | 0.121  | 0.997  | 0.876  | <0.001 | 0.033  | 0.497  | 0.628  | 0.122  | 0.486  | 0.423 | 0.638  | 0.028  | 0.263  |
| rs7310409              | 0.371 | 0.819  | 0.342  | 0.007  | 0.003  | <0.001 | <0.001 | <0.001 | 0.765  | <0.001 | 0.630 | 0.007  | 0.004  | 0.541  |
| rs75460349             | 0.848 | 0.007  | 0.569  | 0.021  | 0.276  | <0.001 | <0.001 | <0.001 | 0.830  | <0.001 | 0.473 | 0.019  | 0.015  | 0.454  |
| rs7795281              | 0.056 | <0.001 | 0.002  | 0.424  | 0.980  | 0.593  | 0.379  | 0.179  | 0.024  | 0.734  | 0.708 | 0.529  | <0.001 | 0.067  |
| rs9271608              | 0.331 | 0.060  | 0.609  | <0.001 | 0.346  | <0.001 | 0.003  | 0.168  | <0.001 | 0.001  | 0.354 | 0.473  | <0.001 | <0.001 |
| rs9284725              | 0.985 | 0.795  | 0.119  | 0.185  | 0.045  | 0.146  | 0.473  | 0.444  | 0.366  | 0.523  | 0.205 | 0.139  | 0.340  | 0.087  |
| rs9385532              | 0.218 | <0.001 | <0.001 | <0.001 | 0.203  | 0.012  | <0.001 | <0.001 | 0.635  | 0.011  | 0.803 | 0.071  | 0.363  | 0.008  |
| rs9611441              | 0.195 | 0.183  | 0.265  | 0.635  | 0.150  | 0.544  | <0.001 | <0.001 | 0.166  | 0.646  | 0.351 | 0.072  | 0.445  | <0.001 |
| X17.58001690<br>_GA_G  | 0.085 | 0.175  | 0.318  | <0.001 | <0.001 | 0.047  | 0.206  | 0.148  | 0.134  | 0.617  | 0.539 | <0.001 | 0.006  | 0.550  |
| X3.47431869_<br>GTCT_G | 0.126 | 0.057  | 0.386  | <0.001 | 0.014  | <0.001 | 0.384  | 0.144  | 0.252  | <0.001 | 0.433 | 0.691  | 0.412  | 0.005  |



Supplementary table 4: Results of horizontal pleiotropy applied example – identifying horizontally pleiotropic CRP SNPs

| SNP         | P value                   |                                                       |                                               |                                         |
|-------------|---------------------------|-------------------------------------------------------|-----------------------------------------------|-----------------------------------------|
|             | Global Randomization test | R <sup>2</sup> permutation test (r <sup>2</sup> perm) | Bonferroni corrected (test-Bonf) (14 tests) * | Independent (test-indep) (12.0 tests) * |
| rs10512597  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1051338   | <0.001                    | 0.012                                                 | <0.001                                        | <0.001                                  |
| rs10521222  | <b>0.176</b>              | <b>0.144</b>                                          | <b>0.072</b>                                  | <b>0.062</b>                            |
| rs10778215  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs10832027  | <0.001                    | 0.007                                                 | <0.001                                        | <0.001                                  |
| rs10838687  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs10925027  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs11108056  | 0.015                     | <b>0.108</b>                                          | 0.023                                         | 0.020                                   |
| rs112635299 | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1189402   | 0.040                     | <b>0.101</b>                                          | 0.020                                         | 0.017                                   |
| rs12202641  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1260326   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs12960928  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs12995480  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs13233571  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs13409371  | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1441169   | 0.006                     | <b>0.321</b>                                          | <b>0.256</b>                                  | <b>0.219</b>                            |
| rs1490384   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1514895   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1558902   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1582763   | 0.006                     | 0.032                                                 | <0.001                                        | <0.001                                  |
| rs1736060   | <0.001                    | 0.005                                                 | <0.001                                        | <0.001                                  |
| rs17658229  | <0.001                    | 0.012                                                 | <0.001                                        | <0.001                                  |
| rs178810    | <0.001                    | 0.009                                                 | <0.001                                        | <0.001                                  |
| rs1800961   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1805096   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs1880241   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs2064009   | <0.001                    | <b>0.076</b>                                          | 0.009                                         | 0.008                                   |
| rs2239222   | <b>0.161</b>              | <b>0.171</b>                                          | <b>0.096</b>                                  | <b>0.083</b>                            |
| rs2293476   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |
| rs2315008   | <0.001                    | <0.001                                                | <0.001                                        | <0.001                                  |

|                    |              |              |              |              |
|--------------------|--------------|--------------|--------------|--------------|
| rs2352975          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs2710804          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs2794520          | <b>0.847</b> | <b>0.212</b> | <b>0.097</b> | <b>0.083</b> |
| rs2836878          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs2852151          | <b>0.551</b> | <b>0.360</b> | <b>0.250</b> | <b>0.214</b> |
| rs2891677          | <0.001       | 0.002        | <0.001       | <0.001       |
| rs340005           | <0.001       | <0.001       | <0.001       | <0.001       |
| rs4092465          | <b>0.311</b> | <b>0.827</b> | <b>1.000</b> | <b>1.000</b> |
| rs4129267          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs4246598          | 0.029        | <b>0.095</b> | 0.021        | 0.018        |
| rs4420638          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs469772           | <0.001       | 0.017        | <0.001       | <0.001       |
| rs4774590          | <b>0.055</b> | <b>0.061</b> | 0.005        | 0.004        |
| rs4841132          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs6001193          | <0.001       | 0.001        | <0.001       | <0.001       |
| rs643434           | <0.001       | <0.001       | <0.001       | <0.001       |
| rs687339           | <0.001       | <0.001       | <0.001       | <0.001       |
| rs7121935          | <0.001       | 0.002        | <0.001       | <0.001       |
| rs7310409          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs75460349         | <0.001       | <0.001       | <0.001       | <0.001       |
| rs7795281          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs9271608          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs9284725          | <b>0.153</b> | <b>0.500</b> | <b>0.631</b> | <b>0.541</b> |
| rs9385532          | <0.001       | <0.001       | <0.001       | <0.001       |
| rs9611441          | <0.001       | 0.003        | <0.001       | <0.001       |
| X17.58001690_GA_G  | <0.001       | <0.001       | <0.001       | <0.001       |
| X3.47431869_GTCT_G | <0.001       | <0.001       | <0.001       | <0.001       |

P values shown in bold are those >0.05, such that the SNP is not identified as being horizontally pleiotropic.

## REFERENCES

1. Swanson JM. The UK Biobank and selection bias. *Lancet*. 2012;380:110.
2. Morris TP, White IR, Crowther MJ. Using simulation studies to evaluate statistical methods. *Stat Med*. 2019;38:2074–102.
3. Morris TT, Heron J, Sanderson ECM, Davey Smith G, Didelez V, Tilling K. Interpretation of Mendelian randomization using a single measure of an exposure that varies over time. *Int J Epidemiol*. 2022;51:1899–909.

