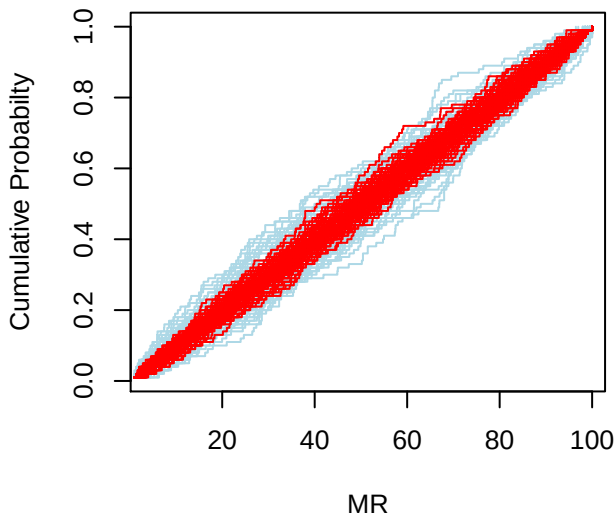
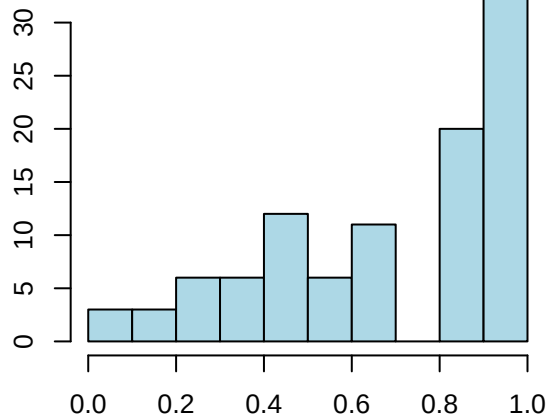


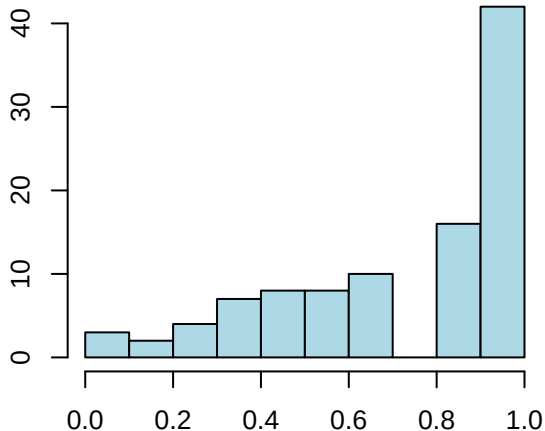
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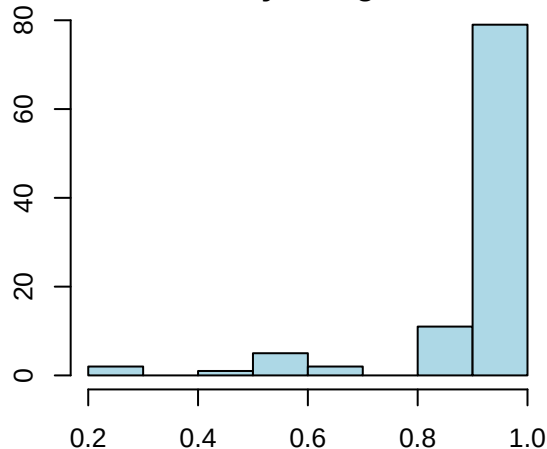
bin_3
**Randomly Assigned MR vs
Empirical Null Distribution**



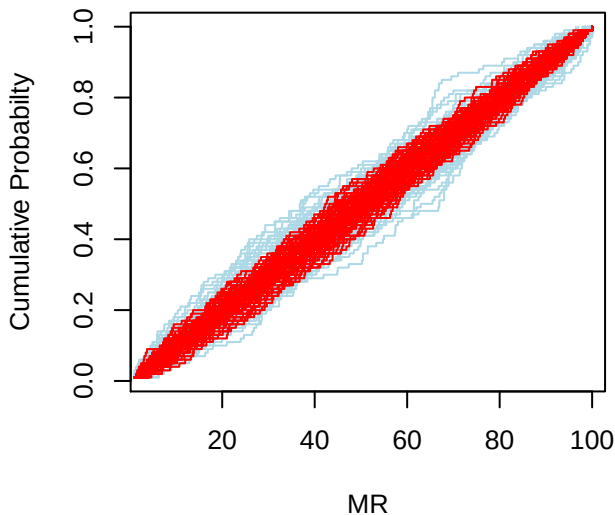
bin_3
**Randomly Generated MR vs
Empirical Null Distribution**



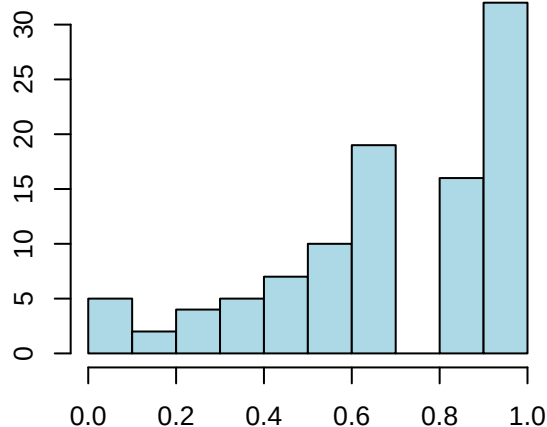
bin_3
**Randomly Generated MR vs
Randomly Assigned MR**



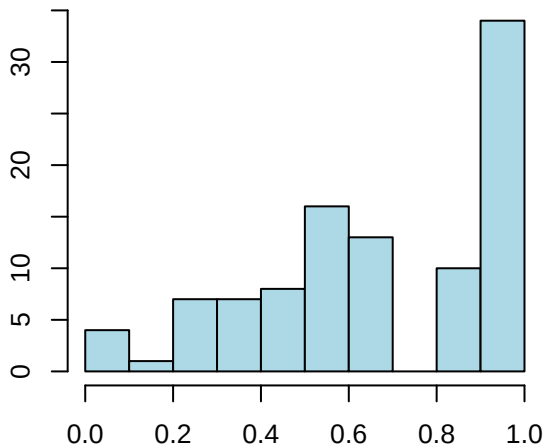
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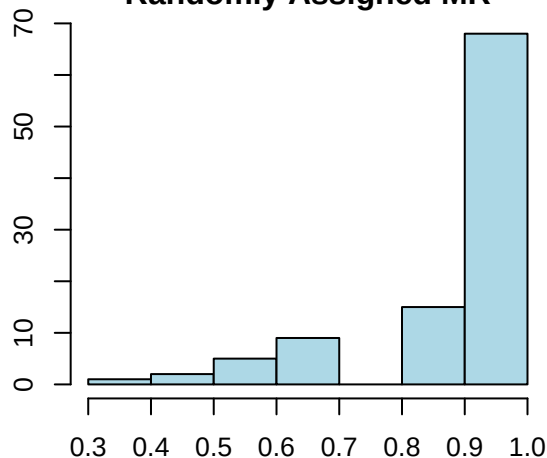
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**Randomly Assigned MR vs
Empirical Null Distribution**



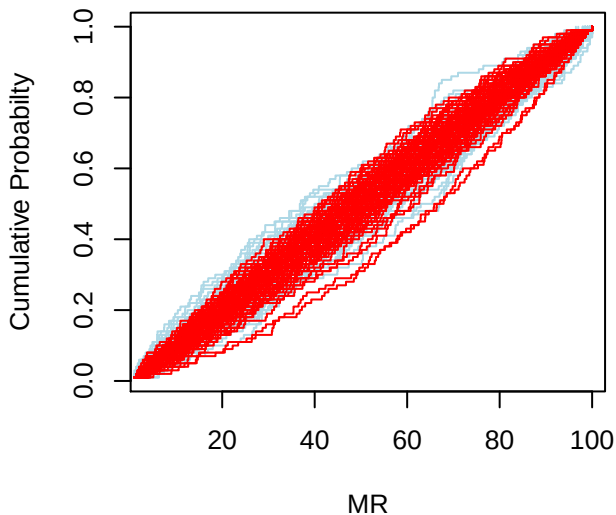
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**Randomly Generated MR vs
Empirical Null Distribution**



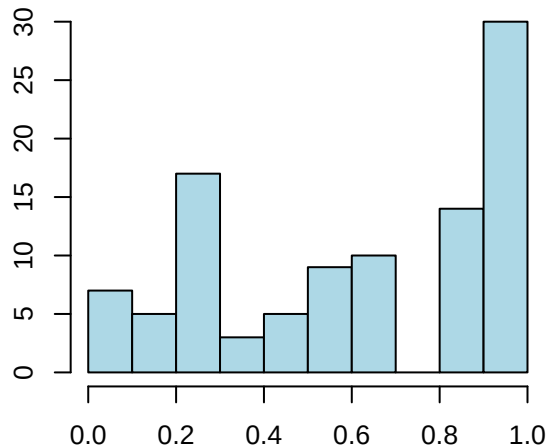
bin_5
**Randomly Generated MR vs
Randomly Assigned MR**



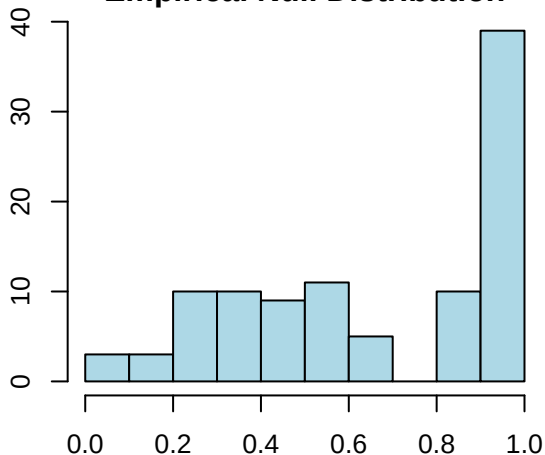
bin_8



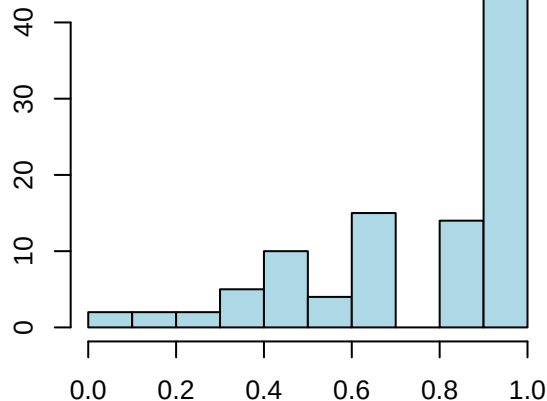
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**Randomly Assigned MR vs
Empirical Null Distribution**



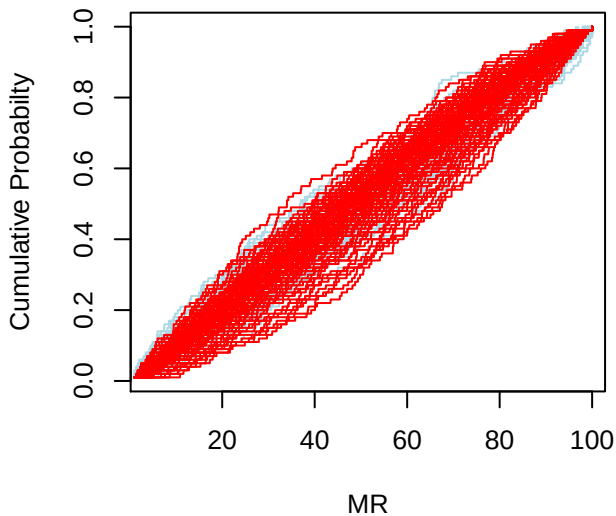
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**Randomly Generated MR vs
Empirical Null Distribution**



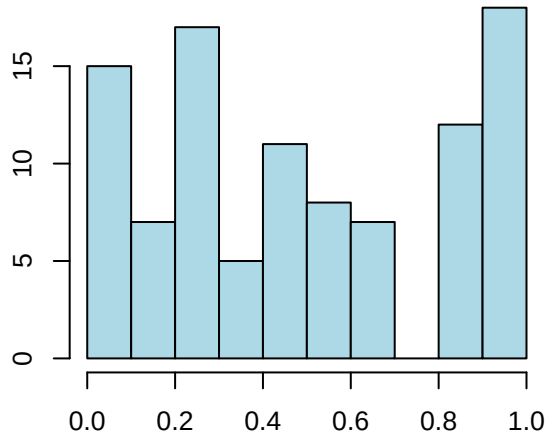
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**Randomly Generated MR vs
Randomly Assigned MR**



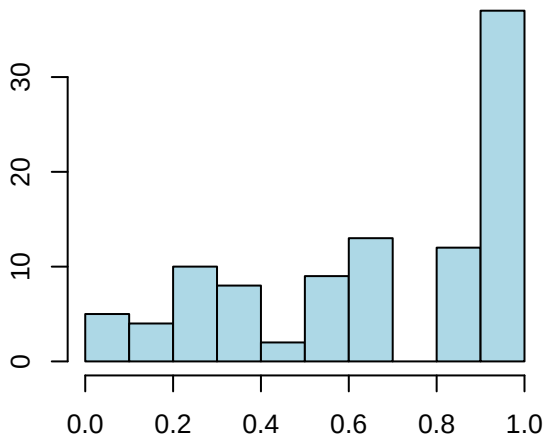
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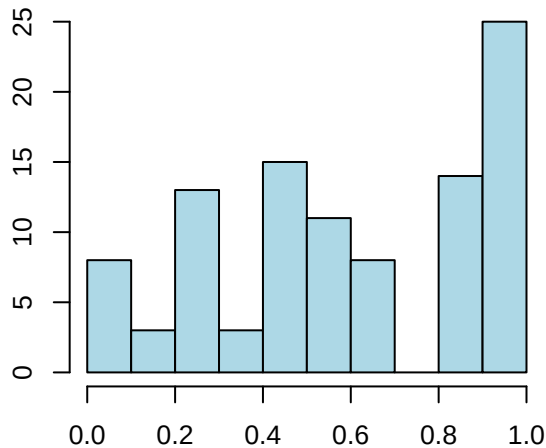
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**Randomly Assigned MR vs
Empirical Null Distribution**



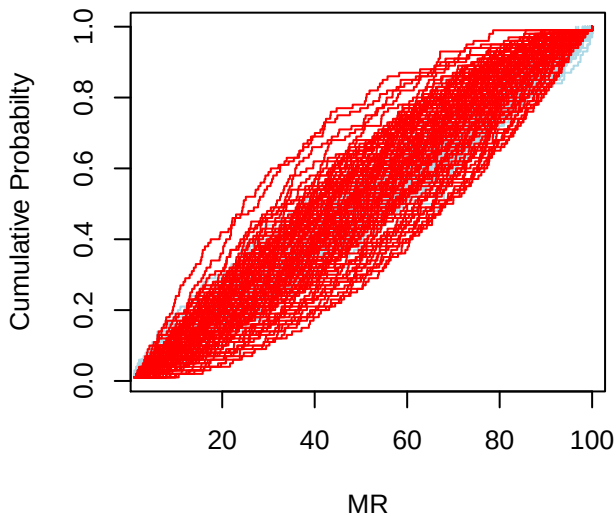
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Empirical Null Distribution**



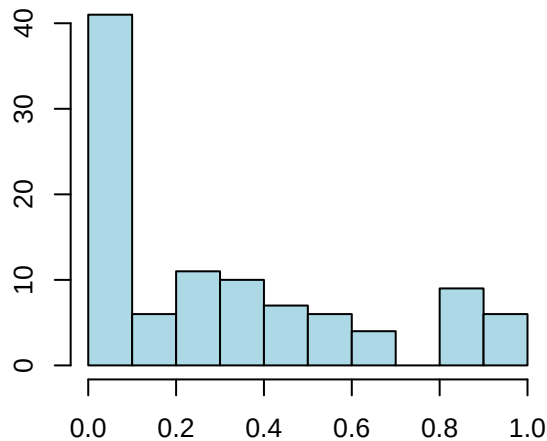
bin_10
**Randomly Generated MR vs
Randomly Assigned MR**



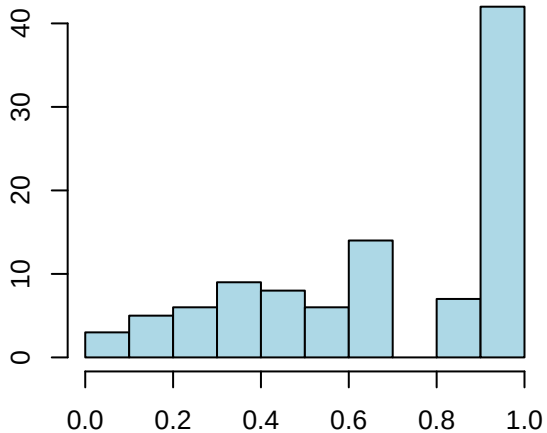
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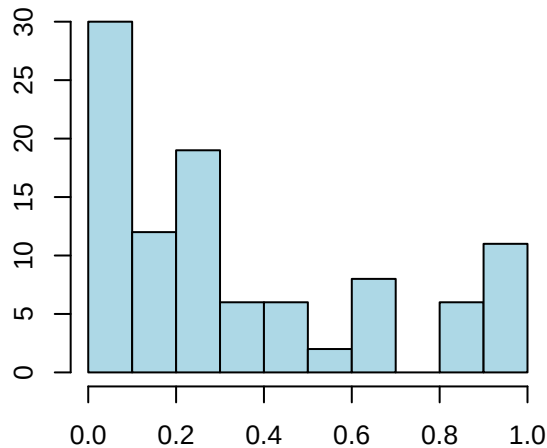
bin_15
Randomly Assigned MR vs
Empirical Null Distribution



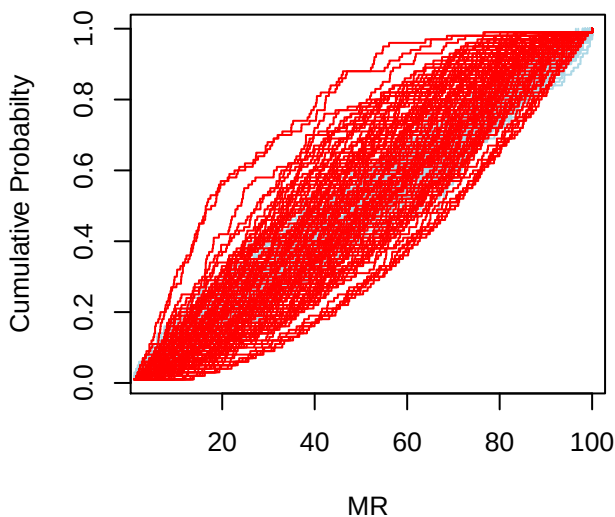
bin_15
Randomly Generated MR vs
Empirical Null Distribution



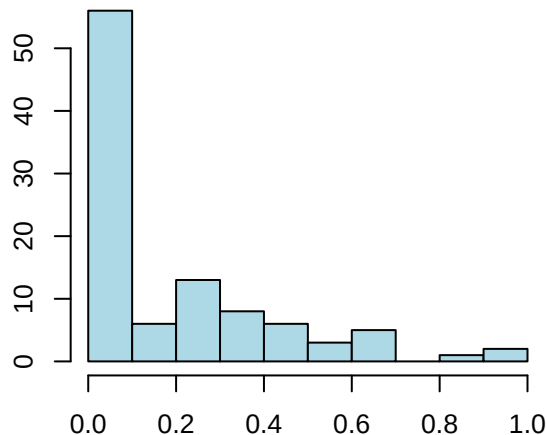
bin_15
Randomly Generated MR vs
Randomly Assigned MR



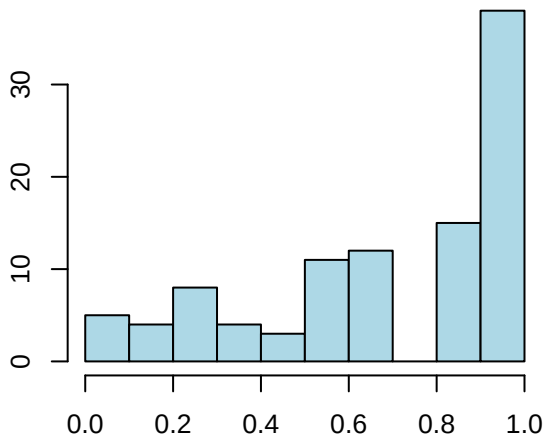
bin_20



bin_20
**Randomly Assigned MR vs
Empirical Null Distribution**



bin_20
**Randomly Generated MR vs
Empirical Null Distribution**



bin_20
**Randomly Generated MR vs
Randomly Assigned MR**

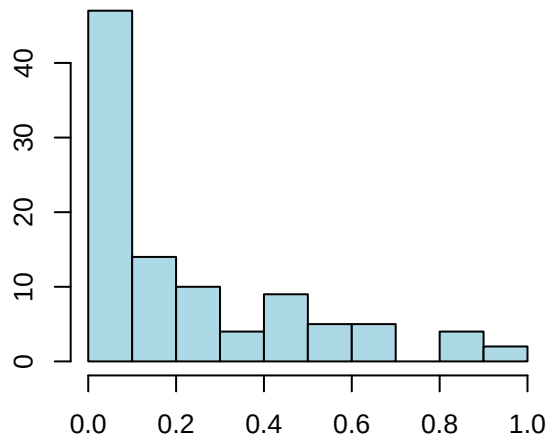
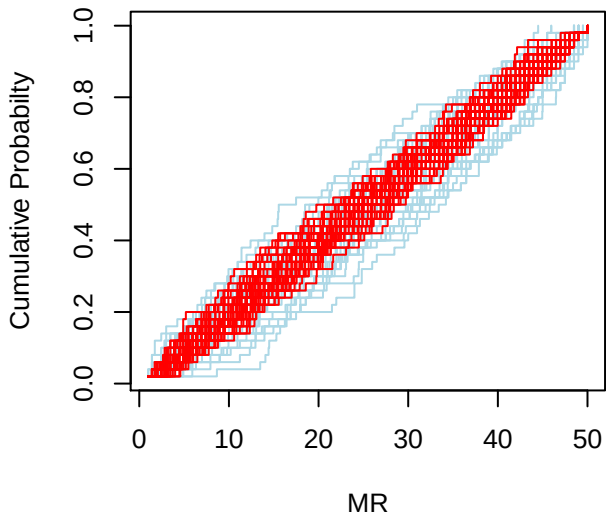
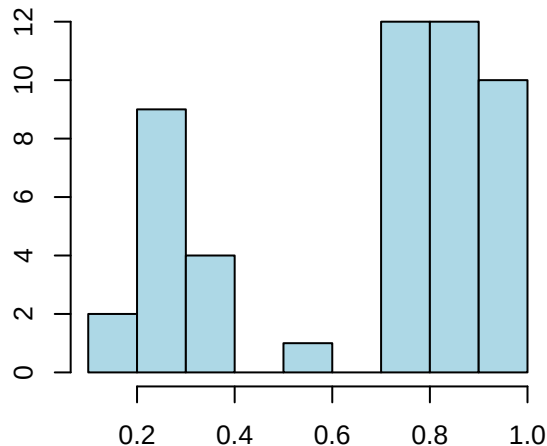


Figure S1. Empirical cumulative density functions of $\widetilde{\mathbf{MR}}_{100 \times 100}^{\mathcal{M}}(i, \cdot)$ versus the empirical null distribution of $\widehat{\mathbf{MR}}_{100 \times 100}$ for the co-expression associated computed by MI with bin0=3, 5, 8, 10, 15, and 20. 100 randomly generated cumulative density functions of $\widetilde{\mathbf{MR}}_{K \times K}^{\mathcal{M}}(i, \cdot)$ and empirical null distributions of $\widehat{\mathbf{MR}}_{K \times K}$ are colored by red and light blue in each plot (top-left figure), in which x-axis and y-axis represent the MR values in increasing order and the empirical cumulative probability, respectively. P values of the KS tests among the simulated $\widetilde{\mathbf{MR}}_{K \times K}^{\mathcal{M}}(i, \cdot)$ ($\widetilde{\mathbf{MR}}$), $\widehat{\mathbf{MR}}_{K \times K}^{\mathcal{M}}(i, \cdot)$ ($\widehat{\mathbf{MR}}$), and the empirical distribution of $\widehat{\mathbf{MR}}_{K \times K}$ (N) are shown.

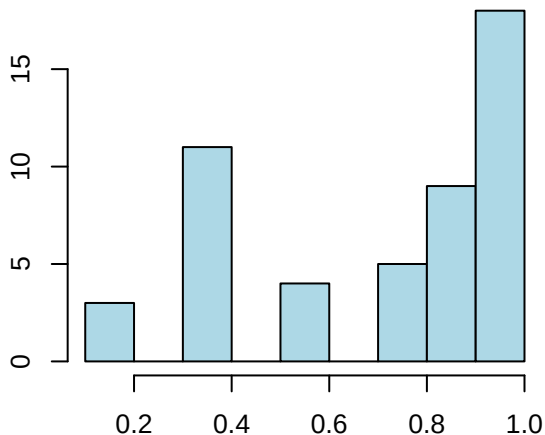
PC
K = 50



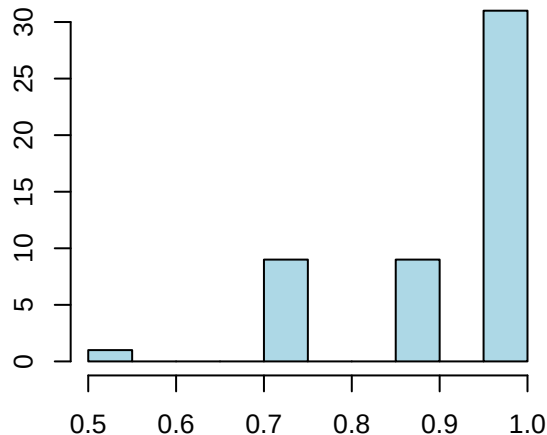
PC
Randomly Assigned MR vs
Empirical Null Distribution



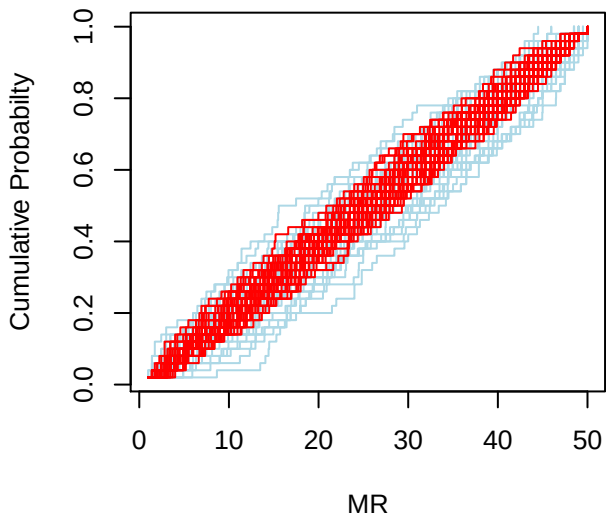
PC
Randomly Generated MR vs
Empirical Null Distribution



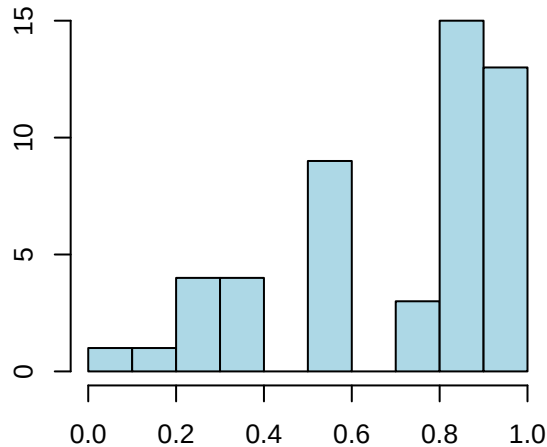
PC
Randomly Generated MR vs
Randomly Assigned MR



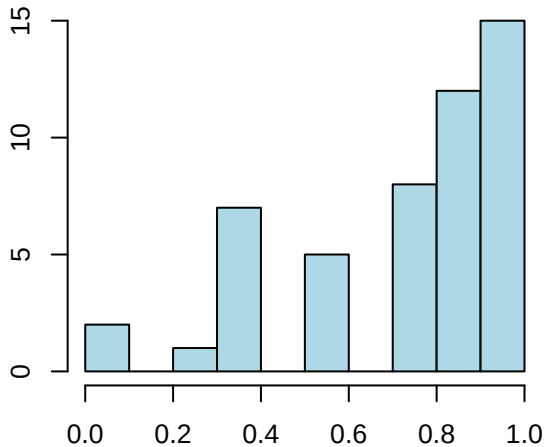
SC
K = 50



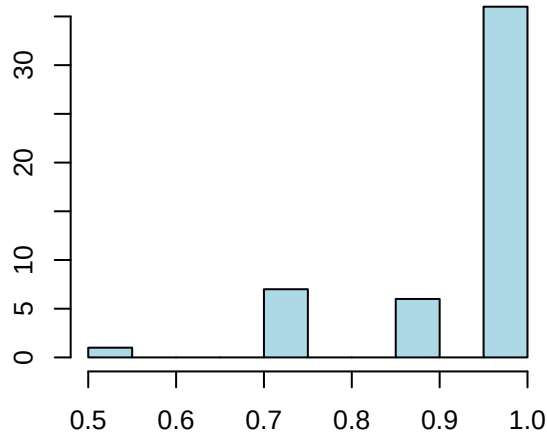
SC
Randomly Assigned MR vs
Empirical Null Distribution



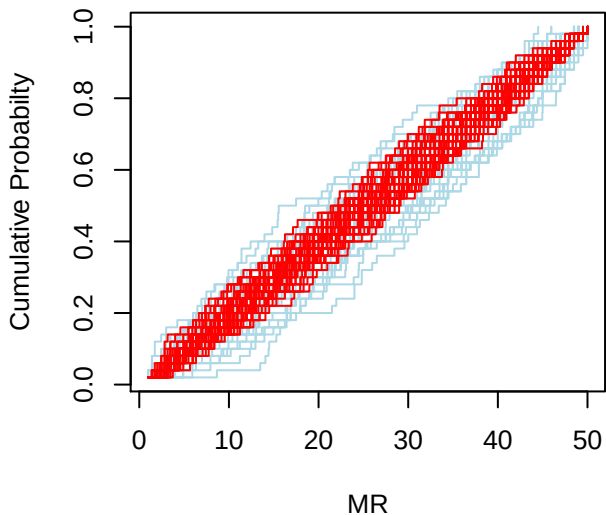
SC
Randomly Generated MR vs
Empirical Null Distribution



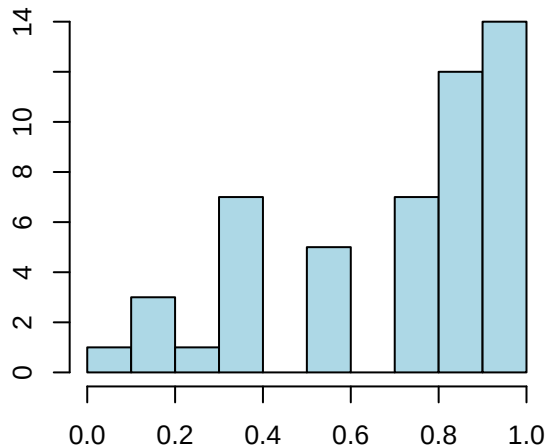
SC
Randomly Generated MR vs
Randomly Assigned MR



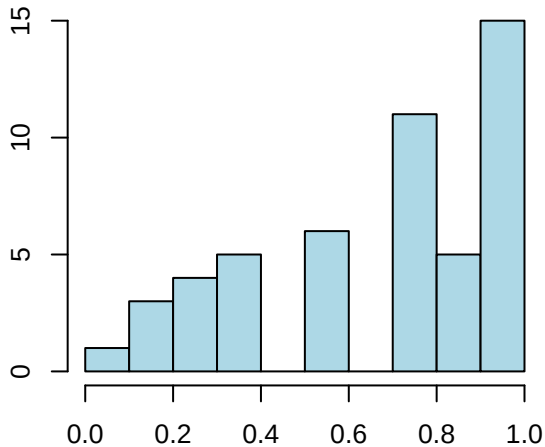
KC
K = 50



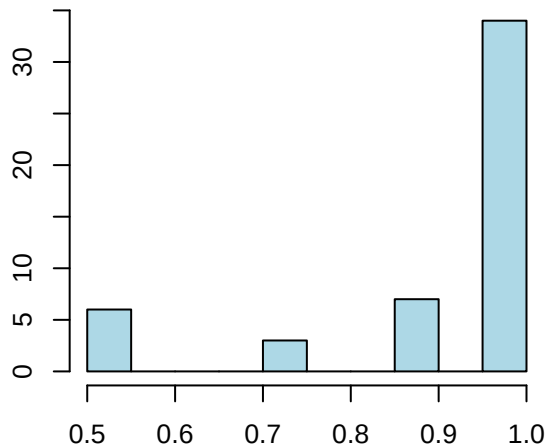
KC
Randomly Assigned MR vs
Empirical Null Distribution



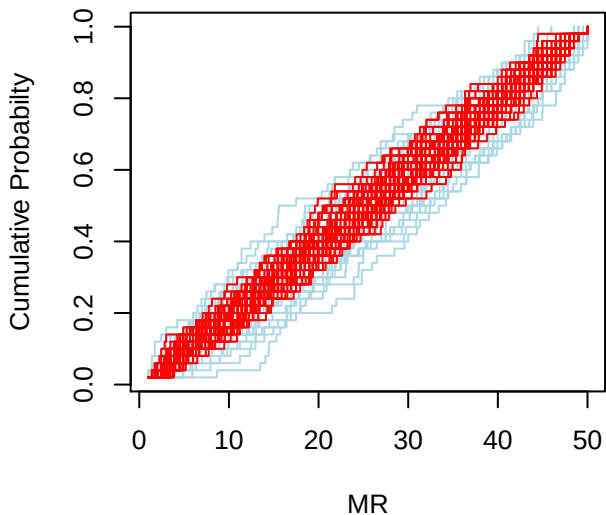
KC
Randomly Generated MR vs
Empirical Null Distribution



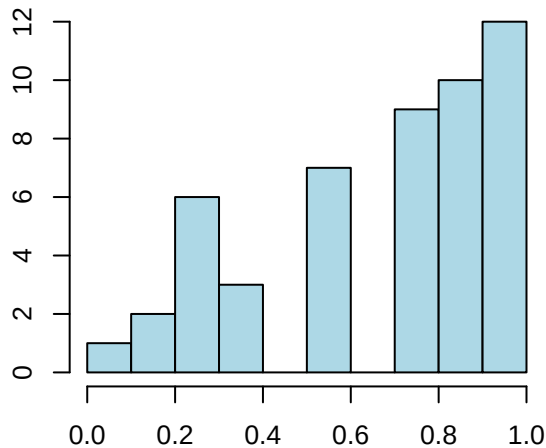
KC
Randomly Generated MR vs
Randomly Assigned MR



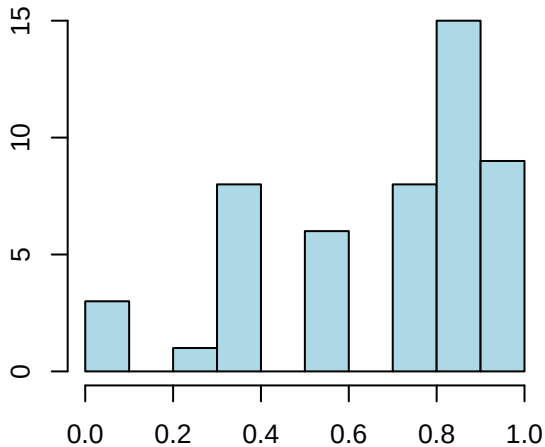
WC
K = 50



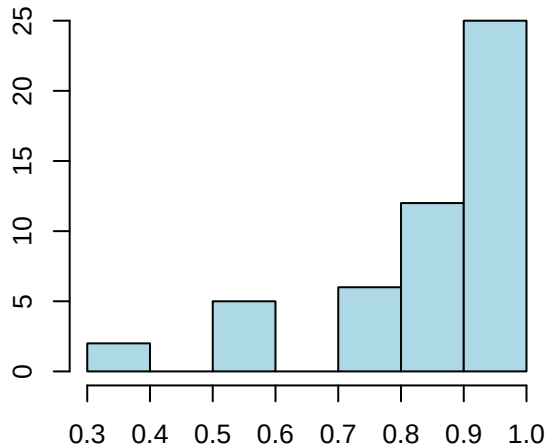
WC
Randomly Assigned MR vs
Empirical Null Distribution



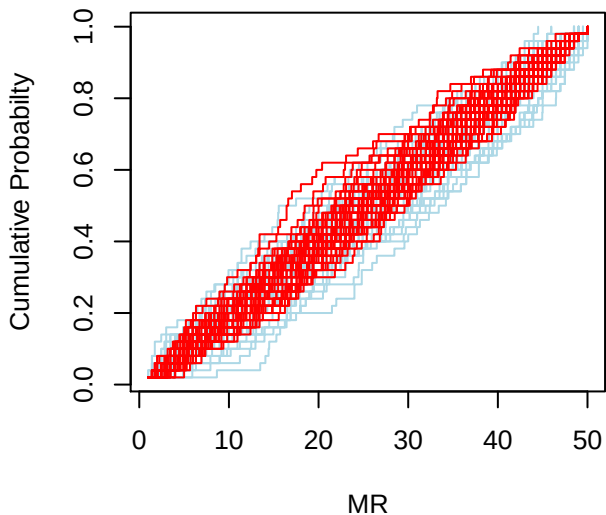
WC
Randomly Generated MR vs
Empirical Null Distribution



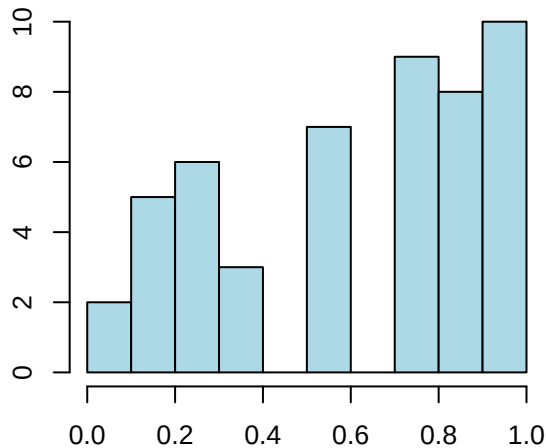
WC
Randomly Generated MR vs
Randomly Assigned MR



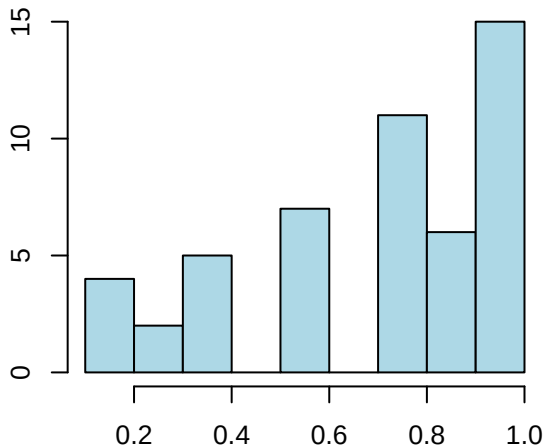
DC
K = 50



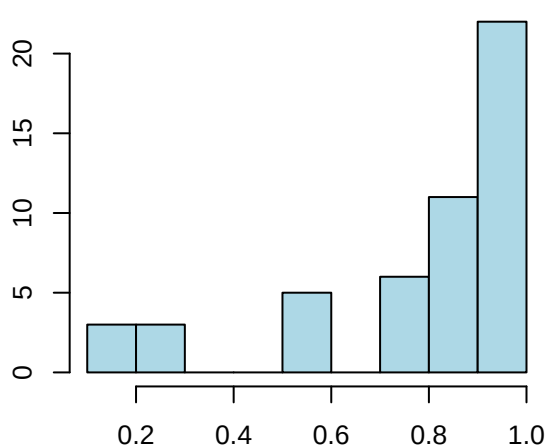
DC
Randomly Assigned MR vs
Empirical Null Distribution



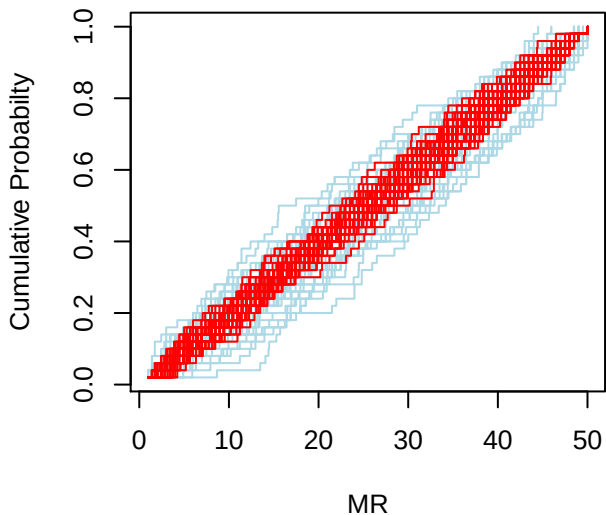
DC
Randomly Generated MR vs
Empirical Null Distribution



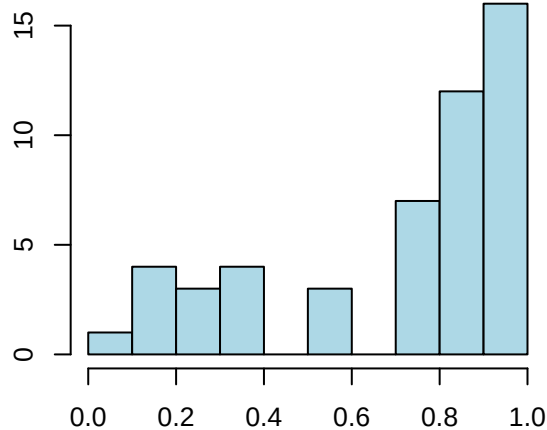
DC
Randomly Generated MR vs
Randomly Assigned MR



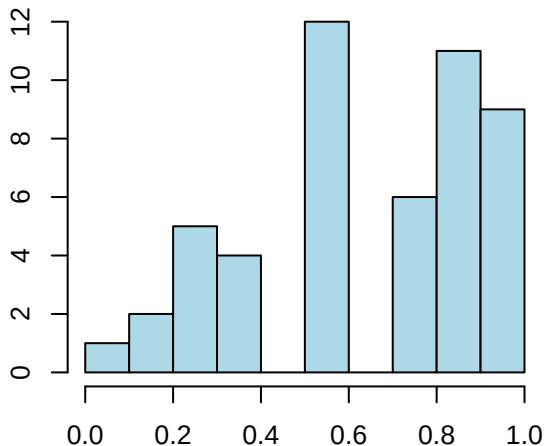
HD
K = 50



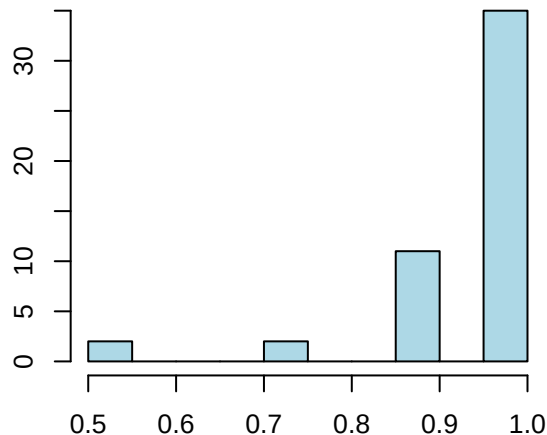
HD
Randomly Assigned MR vs
Empirical Null Distribution



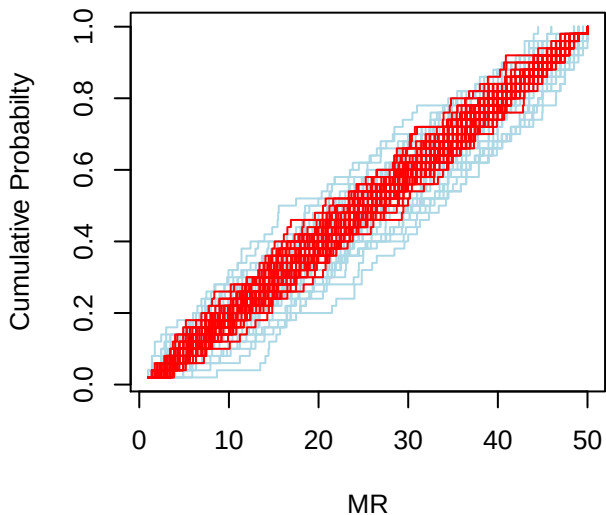
HD
Randomly Generated MR vs
Empirical Null Distribution



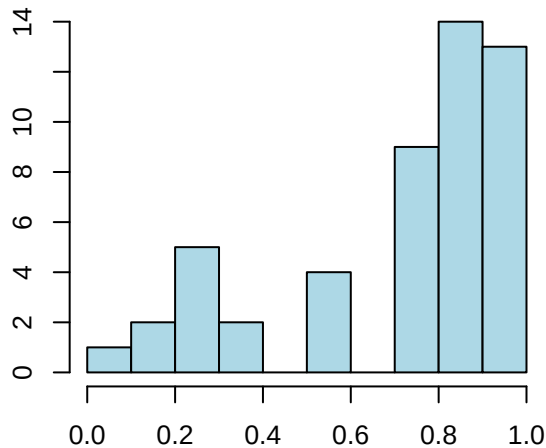
HD
Randomly Generated MR vs
Randomly Assigned MR



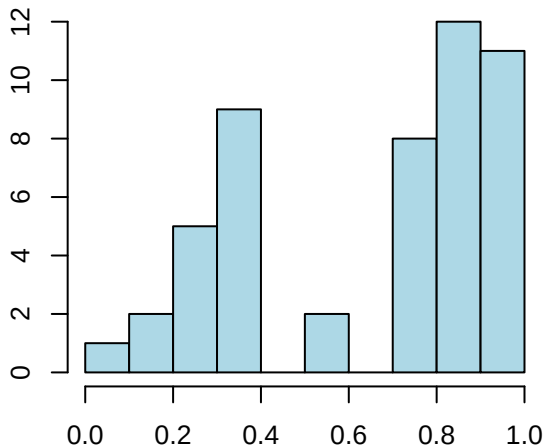
PR
K = 50



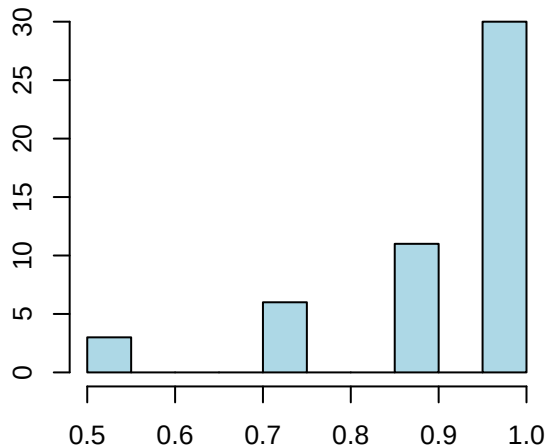
PR
Randomly Assigned MR vs
Empirical Null Distribution



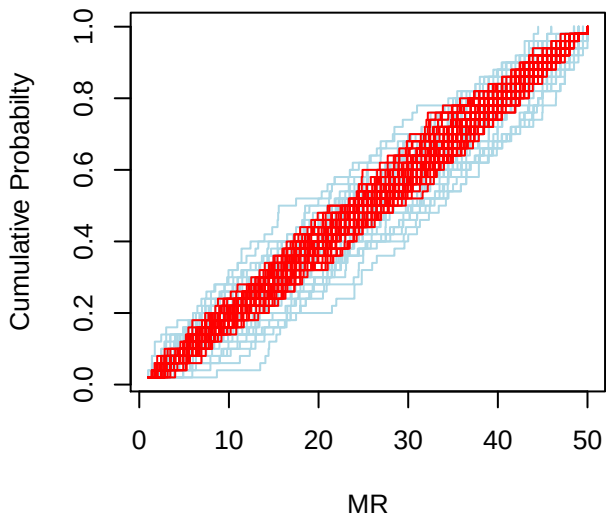
PR
Randomly Generated MR vs
Empirical Null Distribution



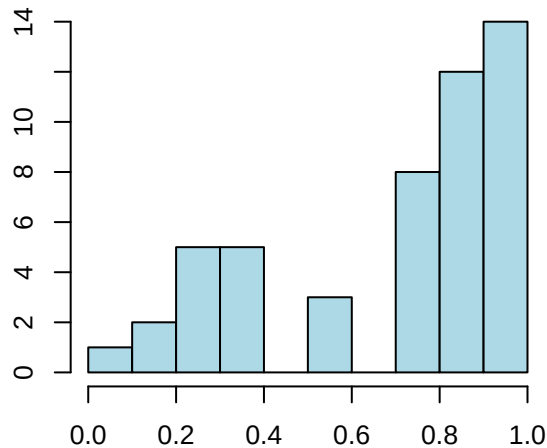
PR
Randomly Generated MR vs
Randomly Assigned MR



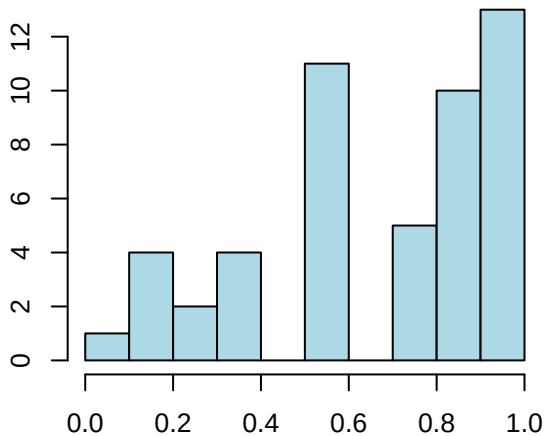
SR
K = 50



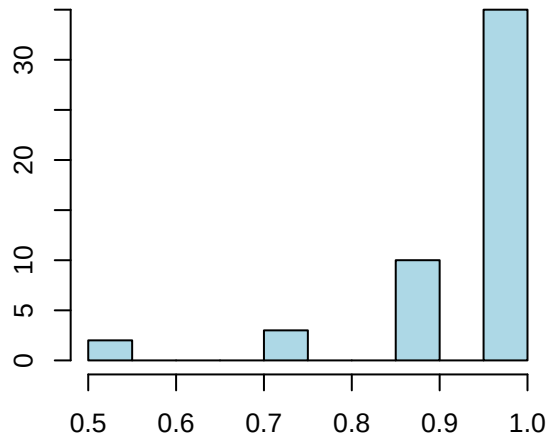
SR
Randomly Assigned MR vs
Empirical Null Distribution



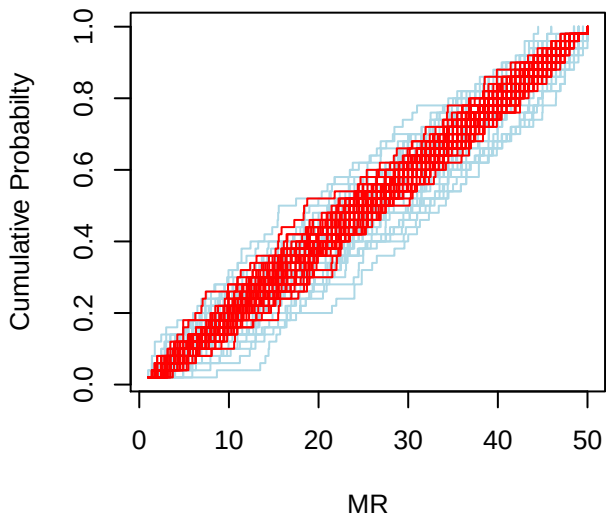
SR
Randomly Generated MR vs
Empirical Null Distribution



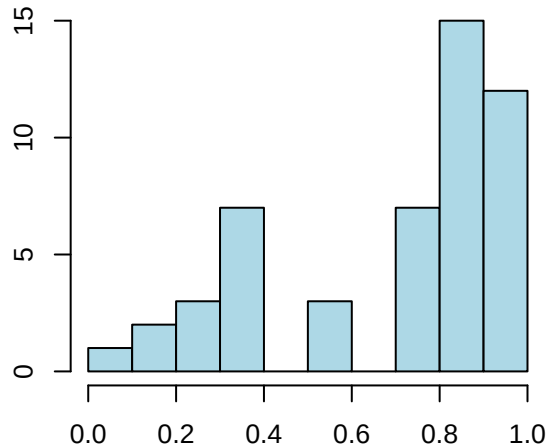
SR
Randomly Generated MR vs
Randomly Assigned MR



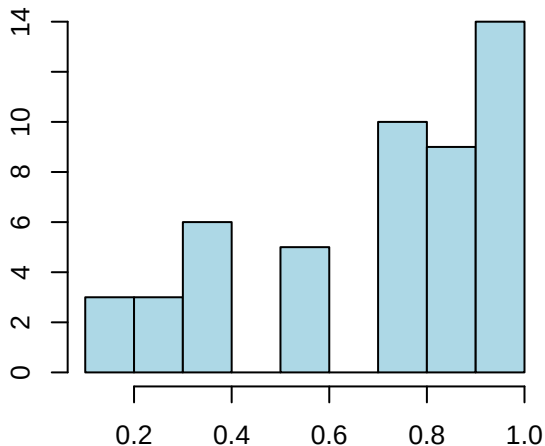
MI
K = 50



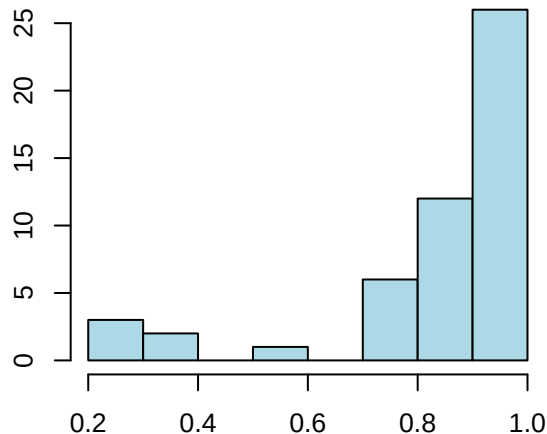
MI
**Randomly Assigned MR vs
Empirical Null Distribution**



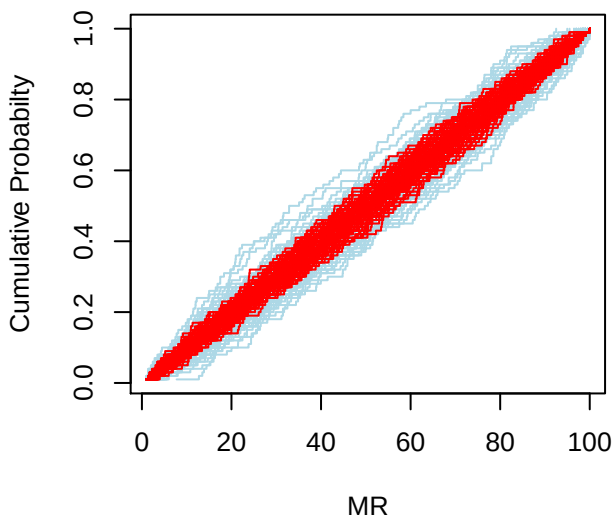
MI
**Randomly Generated MR vs
Empirical Null Distribution**



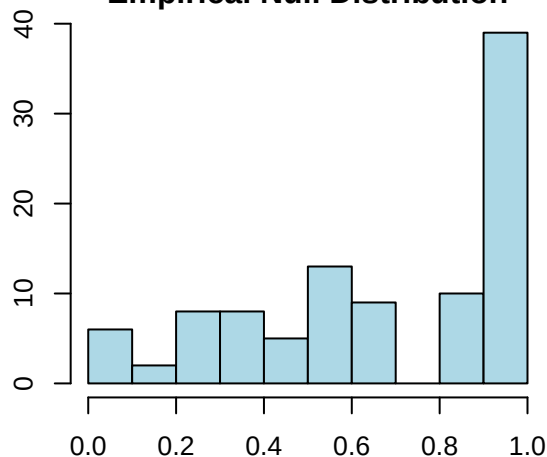
MI
**Randomly Generated MR vs
Randomly Assigned MR**



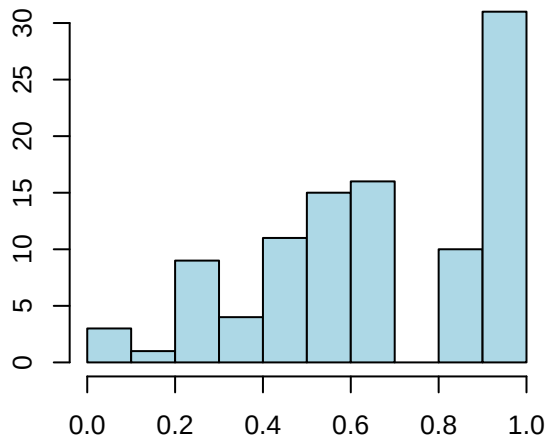
PC
K = 100



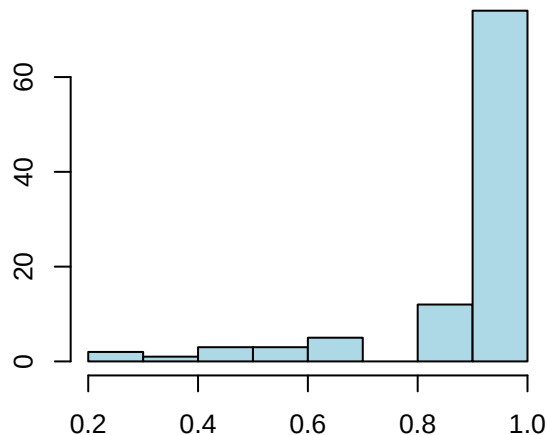
PC
Randomly Assigned MR vs
Empirical Null Distribution



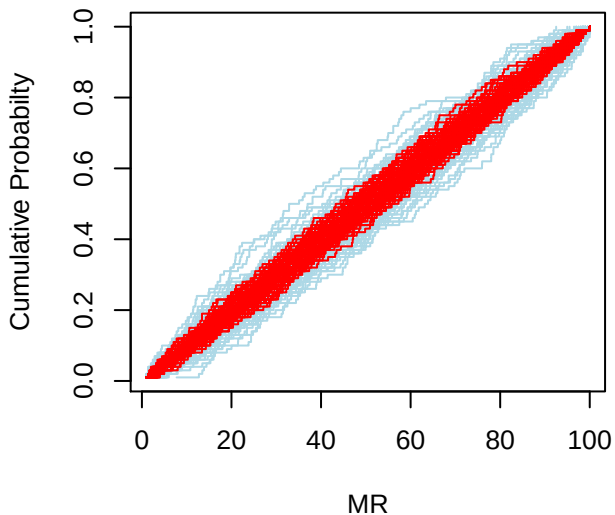
PC
Randomly Generated MR vs
Empirical Null Distribution



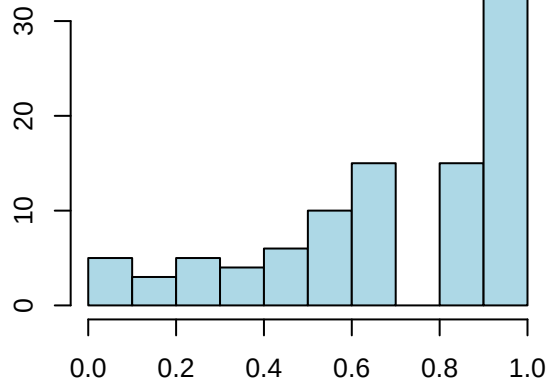
PC
Randomly Generated MR vs
Randomly Assigned MR



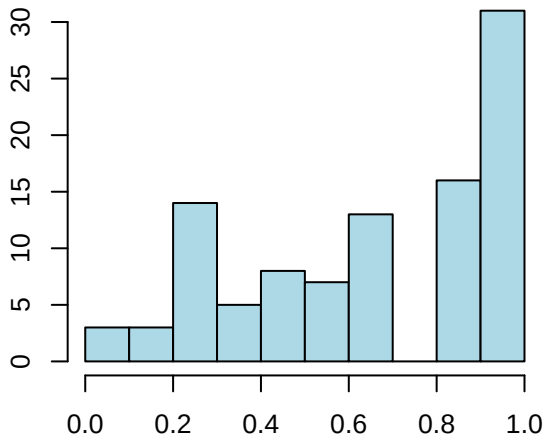
SC
K = 100



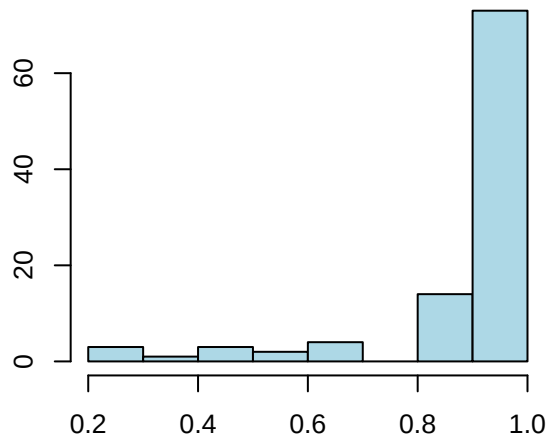
SC
Randomly Assigned MR vs
Empirical Null Distribution



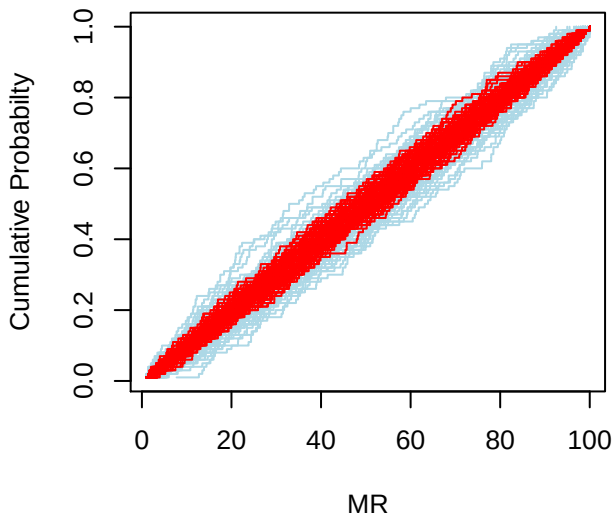
SC
Randomly Generated MR vs
Empirical Null Distribution



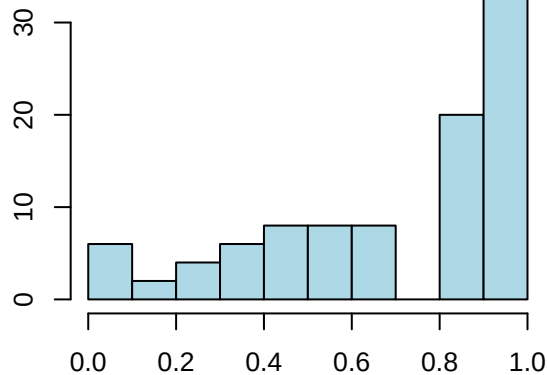
SC
Randomly Generated MR vs
Randomly Assigned MR



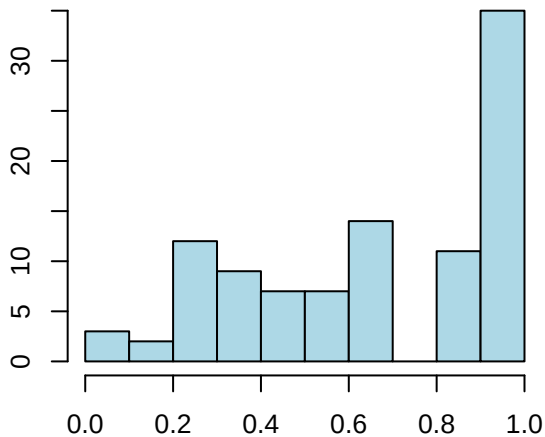
KC
K = 100



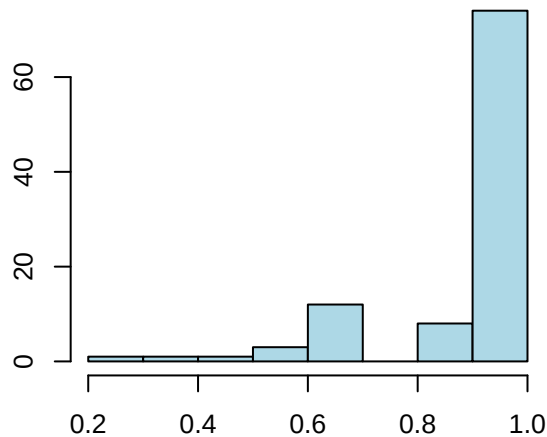
KC
Randomly Assigned MR vs
Empirical Null Distribution



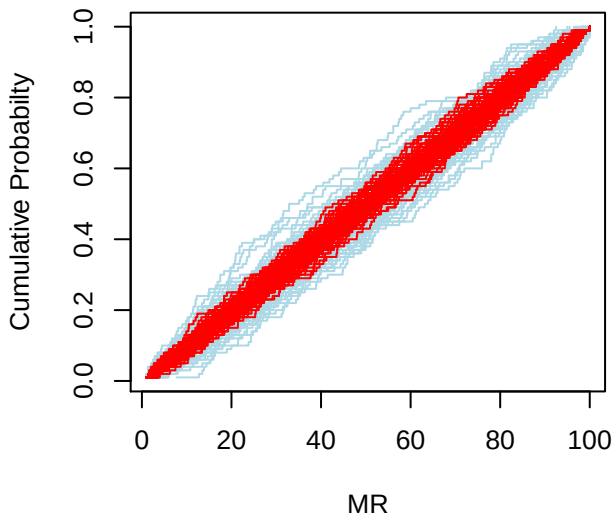
KC
Randomly Generated MR vs
Empirical Null Distribution



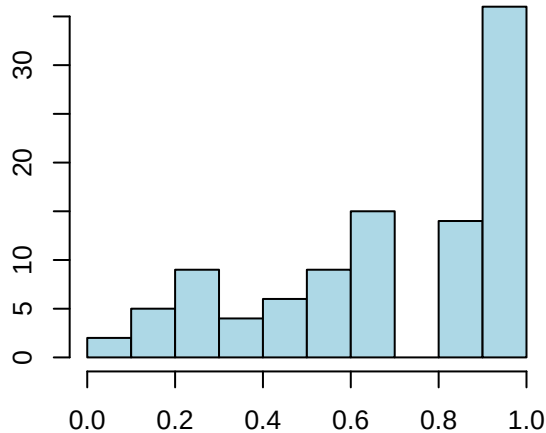
KC
Randomly Generated MR vs
Randomly Assigned MR



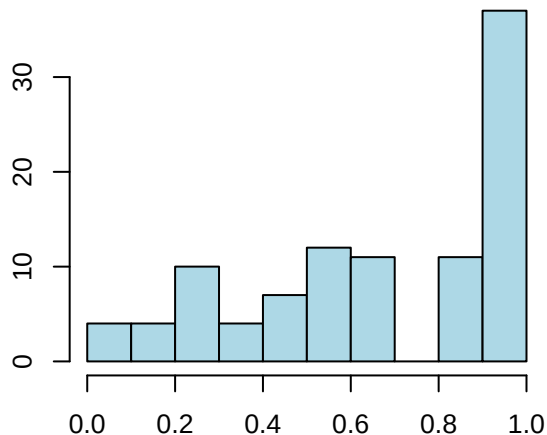
WC
K = 100



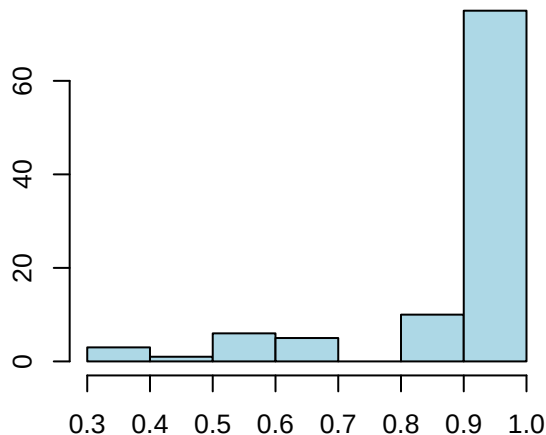
WC
Randomly Assigned MR vs
Empirical Null Distribution



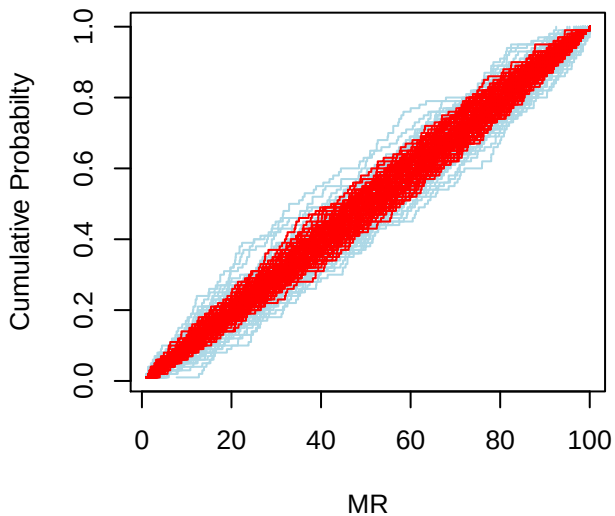
WC
Randomly Generated MR vs
Empirical Null Distribution



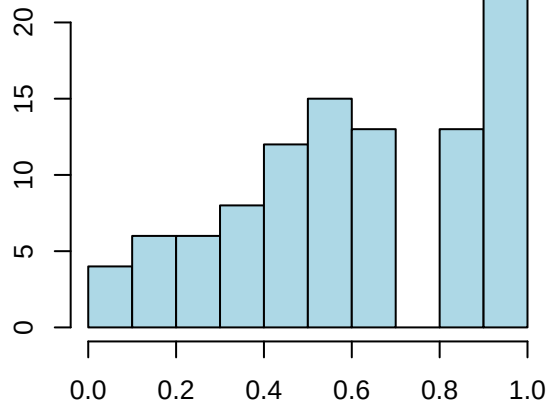
WC
Randomly Generated MR vs
Randomly Assigned MR



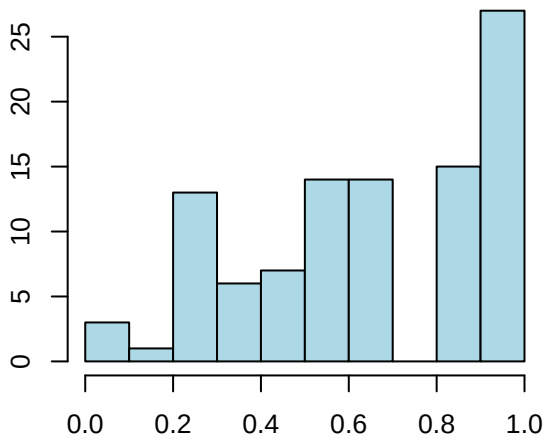
DC
K = 100



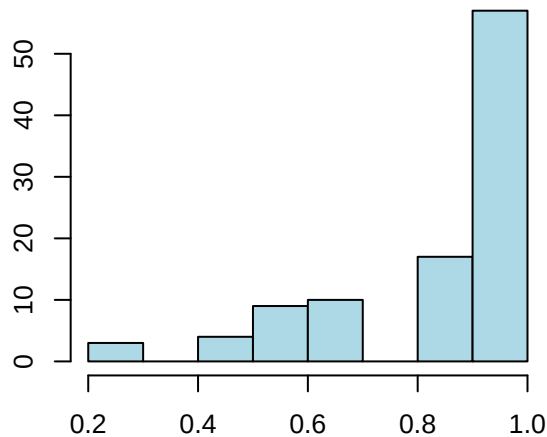
DC
Randomly Assigned MR vs
Empirical Null Distribution



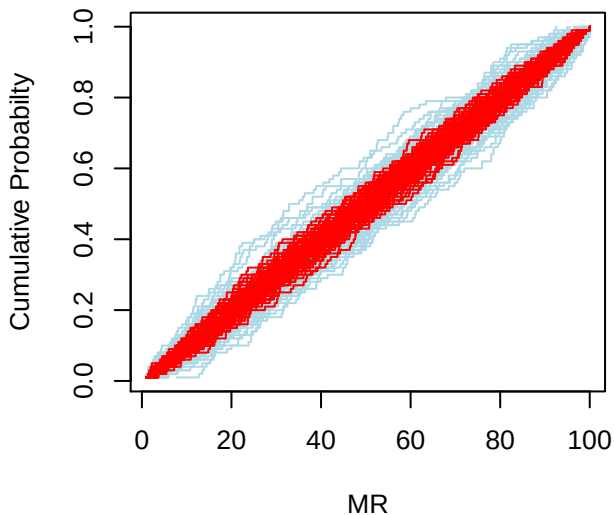
DC
Randomly Generated MR vs
Empirical Null Distribution



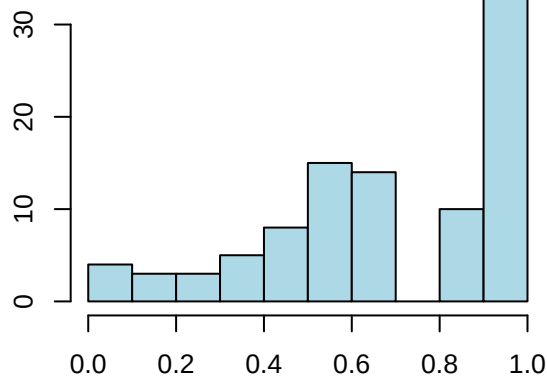
DC
Randomly Generated MR vs
Randomly Assigned MR



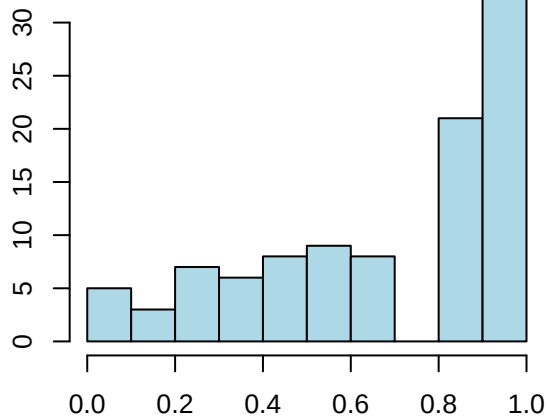
HD
K = 100



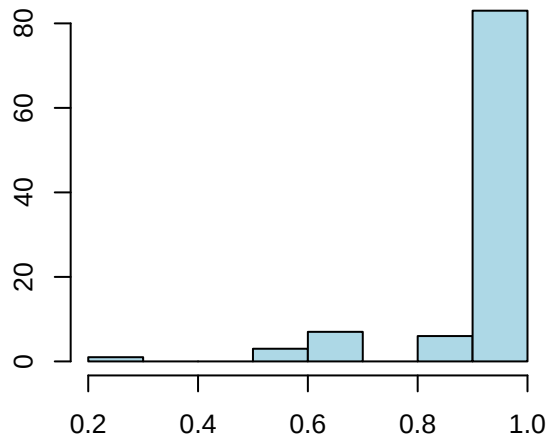
HD
Randomly Assigned MR vs
Empirical Null Distribution



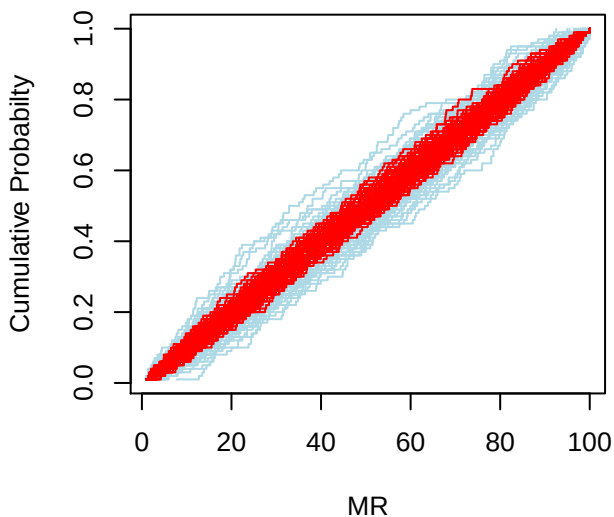
HD
Randomly Generated MR vs
Empirical Null Distribution



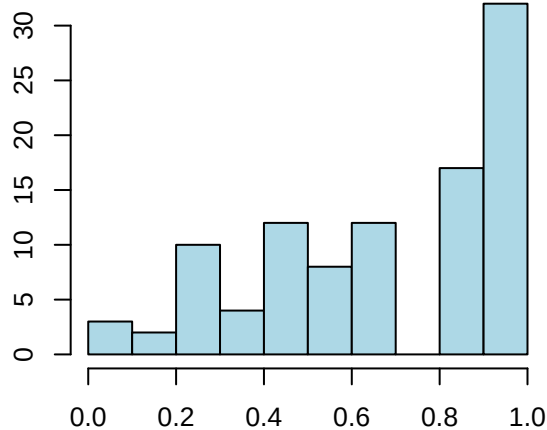
HD
Randomly Generated MR vs
Randomly Assigned MR



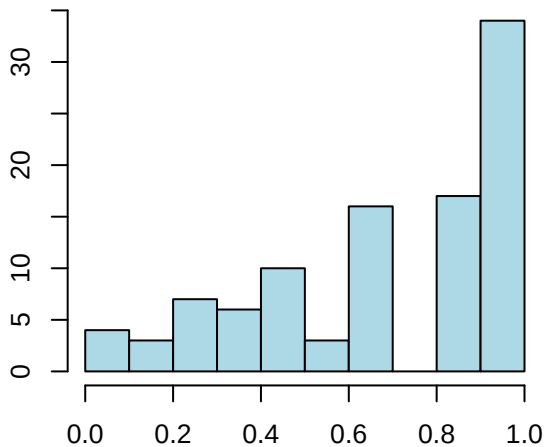
PR
K = 100



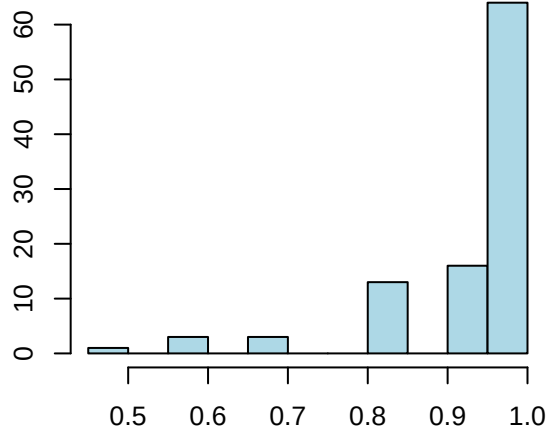
PR
Randomly Assigned MR vs
Empirical Null Distribution



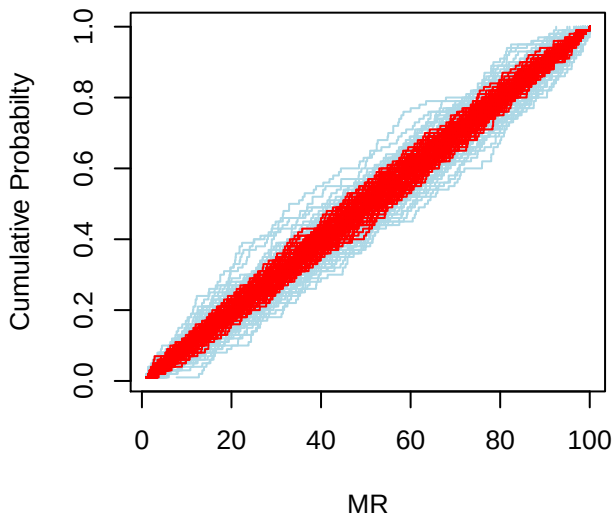
PR
Randomly Generated MR vs
Empirical Null Distribution



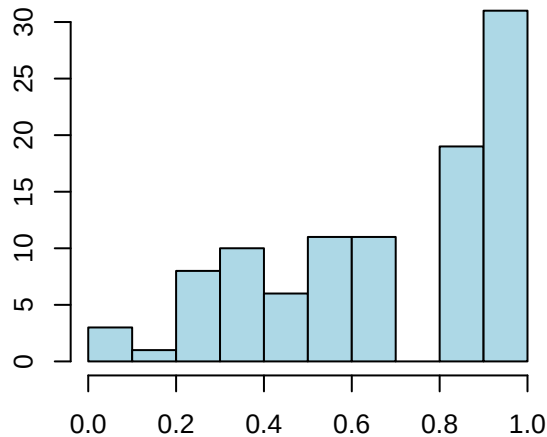
PR
Randomly Generated MR vs
Randomly Assigned MR



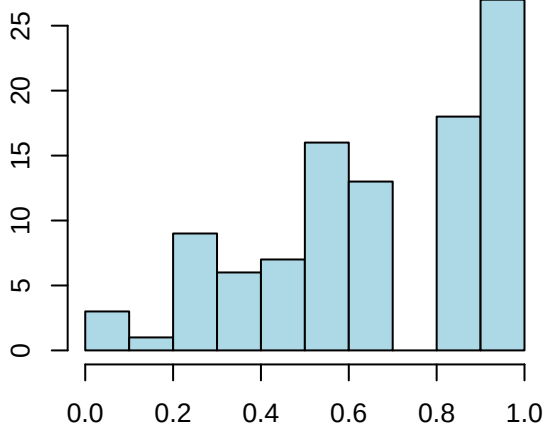
SR
K = 100



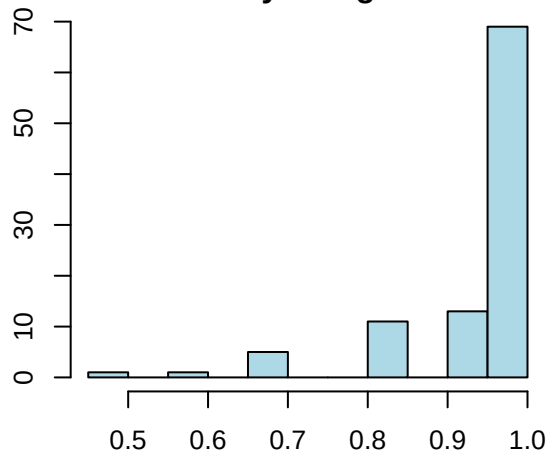
SR
Randomly Assigned MR vs
Empirical Null Distribution



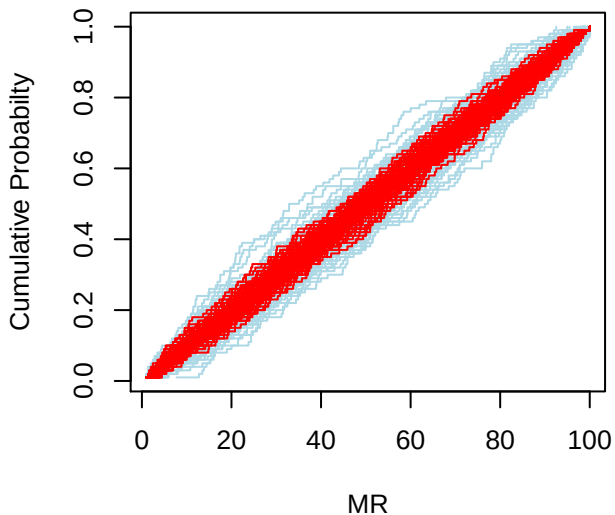
SR
Randomly Generated MR vs
Empirical Null Distribution



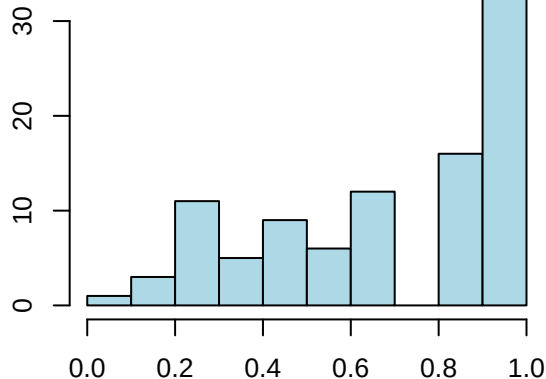
SR
Randomly Generated MR vs
Randomly Assigned MR



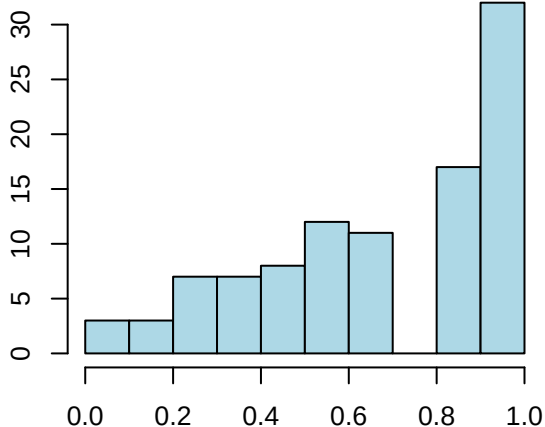
MI
K = 100



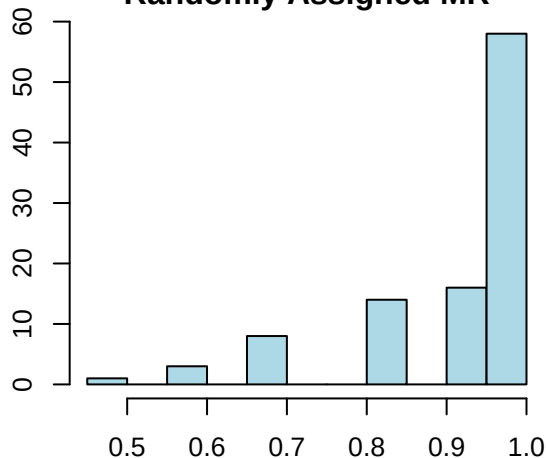
MI
**Randomly Assigned MR vs
Empirical Null Distribution**



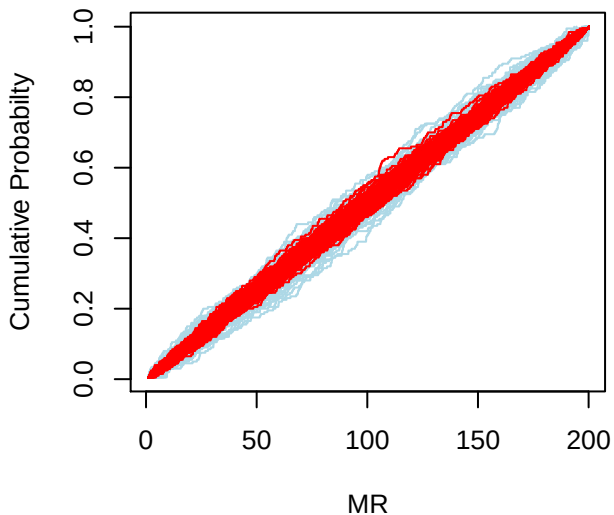
MI
**Randomly Generated MR vs
Empirical Null Distribution**



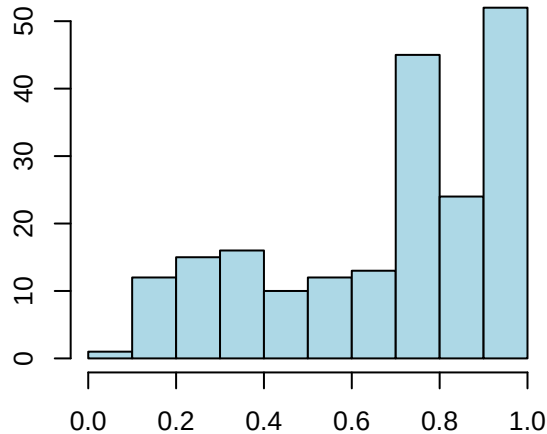
MI
**Randomly Generated MR vs
Randomly Assigned MR**



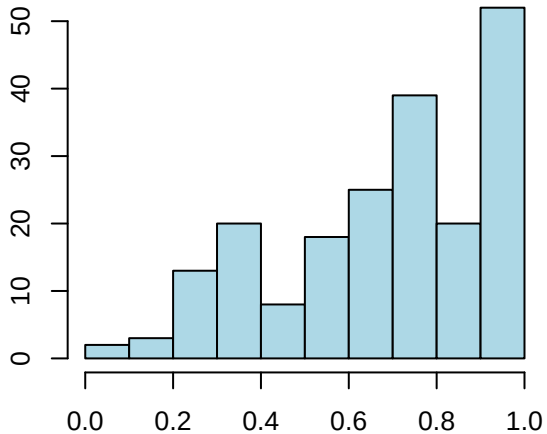
PC
K = 200



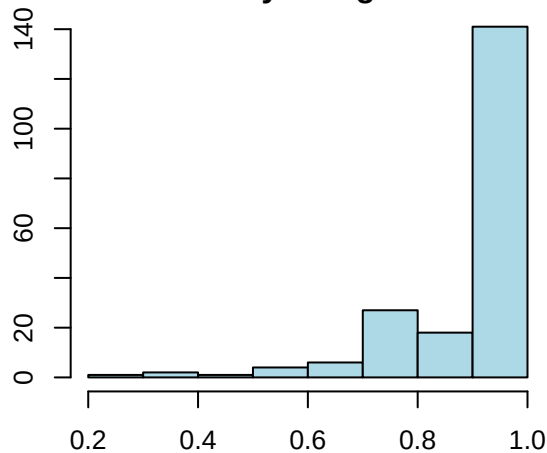
PC
Randomly Assigned MR vs
Empirical Null Distribution



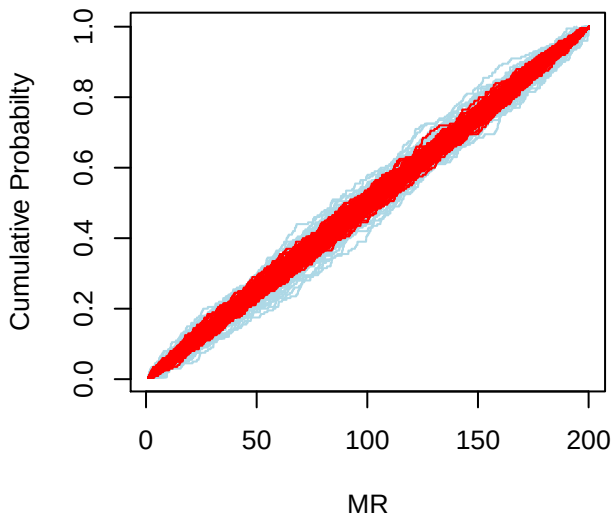
PC
Randomly Generated MR vs
Empirical Null Distribution



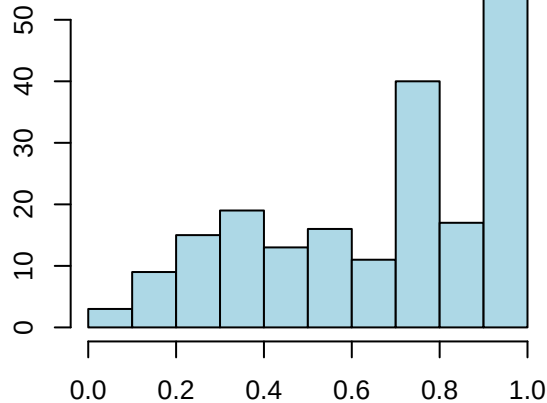
PC
Randomly Generated MR vs
Randomly Assigned MR



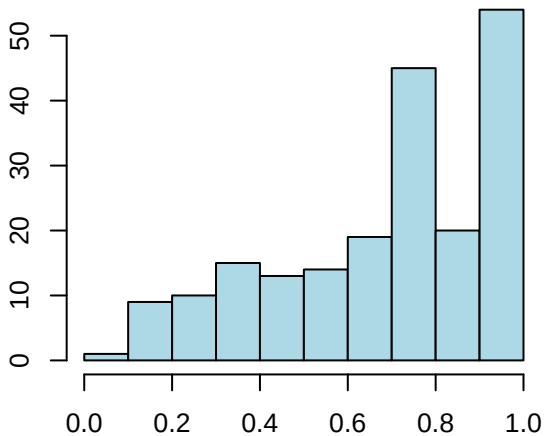
SC
K = 200



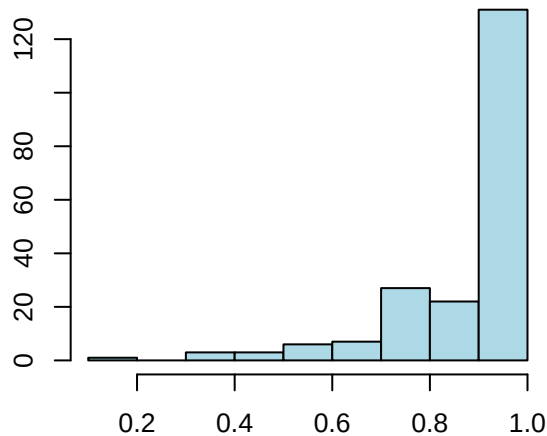
SC
Randomly Assigned MR vs
Empirical Null Distribution



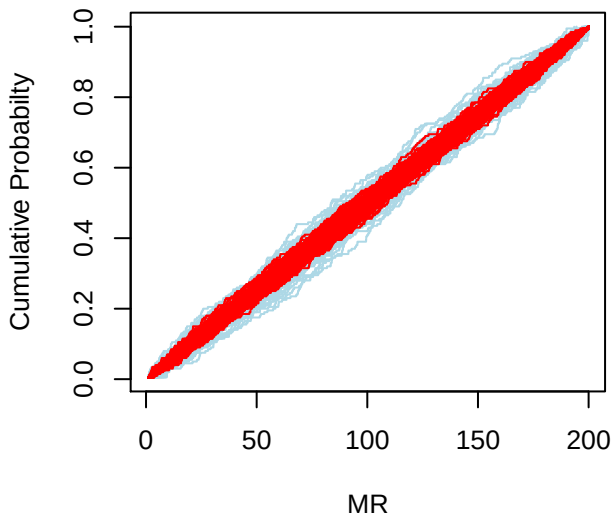
SC
Randomly Generated MR vs
Empirical Null Distribution



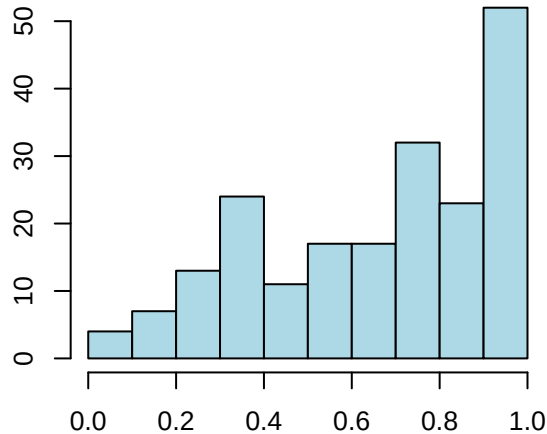
SC
Randomly Generated MR vs
Randomly Assigned MR



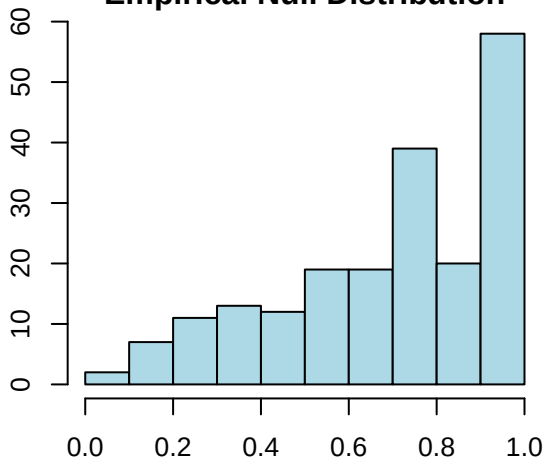
KC
K = 200



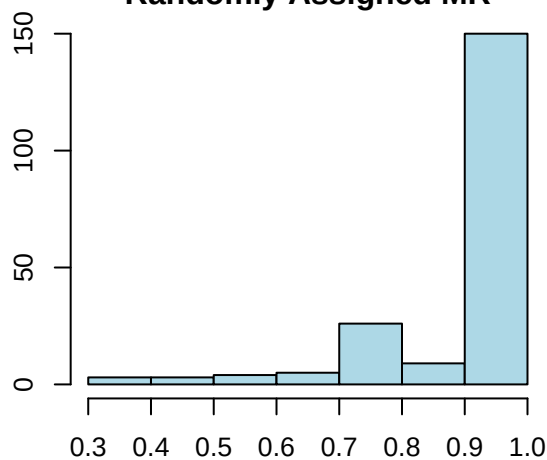
KC
Randomly Assigned MR vs
Empirical Null Distribution



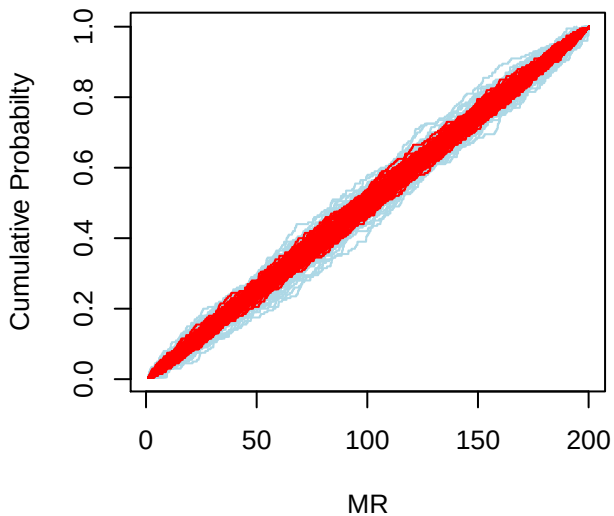
KC
Randomly Generated MR vs
Empirical Null Distribution



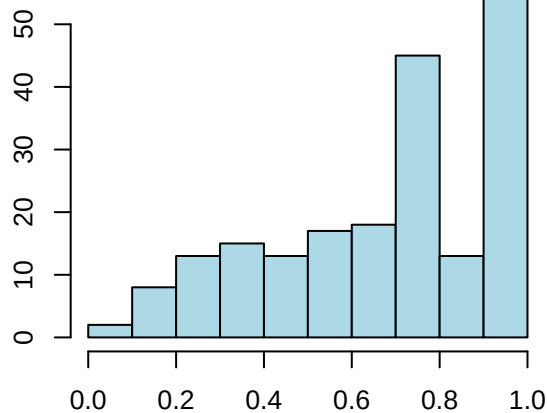
KC
Randomly Generated MR vs
Randomly Assigned MR



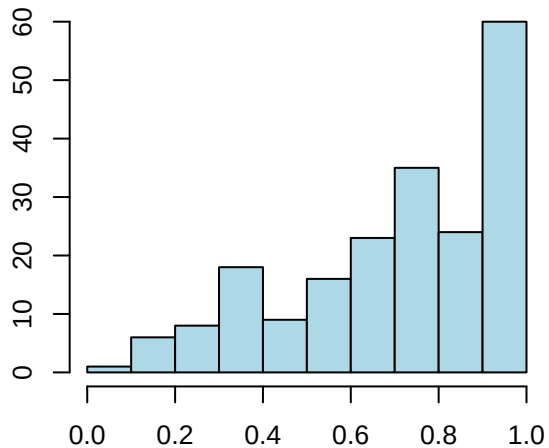
WC
K = 200



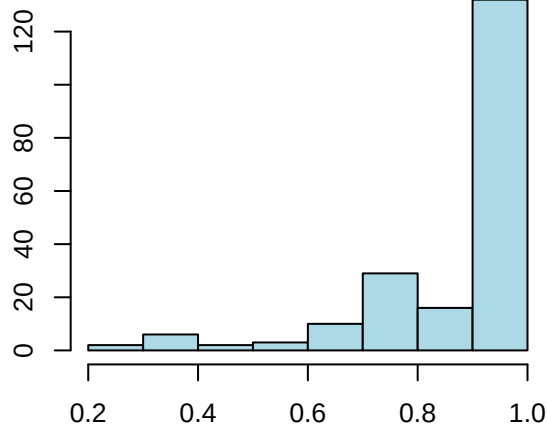
WC
Randomly Assigned MR vs
Empirical Null Distribution



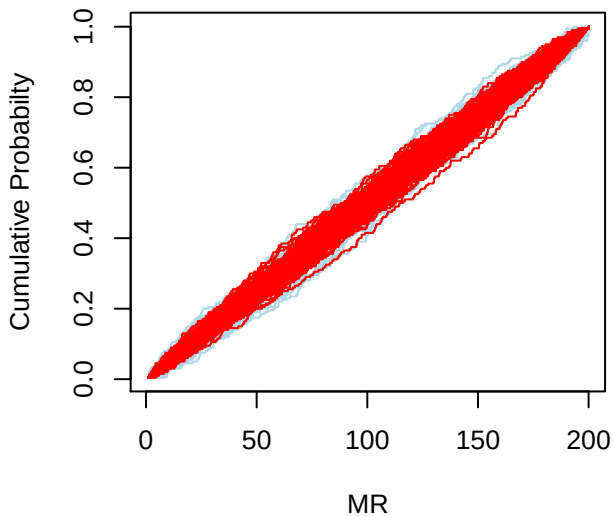
WC
Randomly Generated MR vs
Empirical Null Distribution



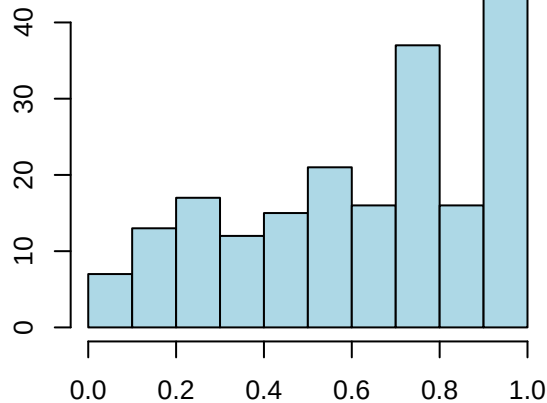
WC
Randomly Generated MR vs
Randomly Assigned MR



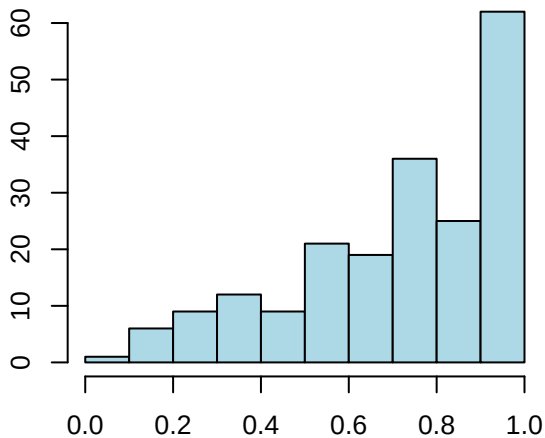
DC
K = 200



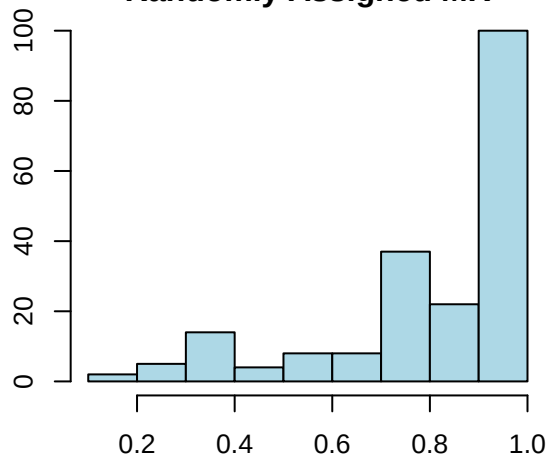
DC
Randomly Assigned MR vs
Empirical Null Distribution



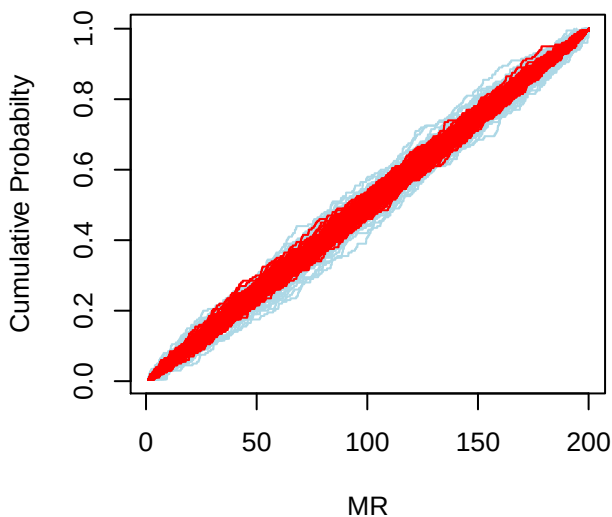
DC
Randomly Generated MR vs
Empirical Null Distribution



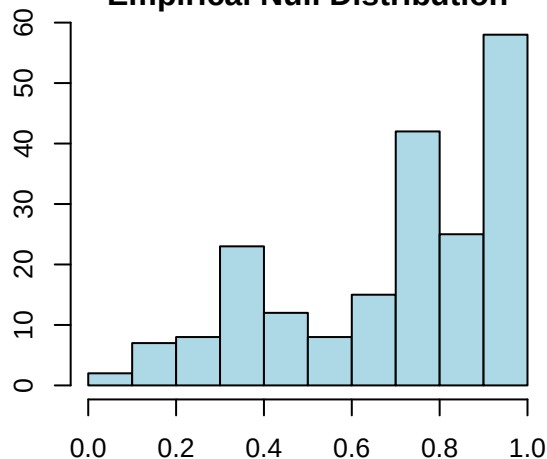
DC
Randomly Generated MR vs
Randomly Assigned MR



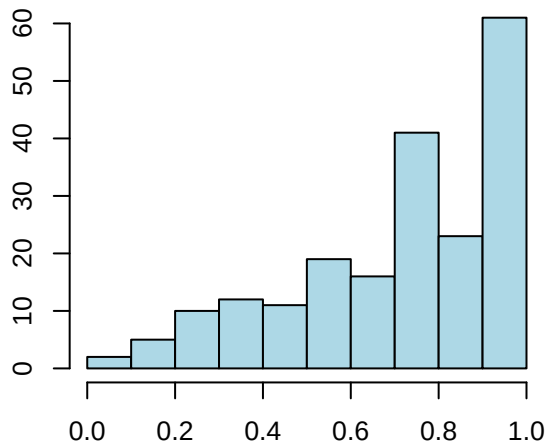
HD
K = 200



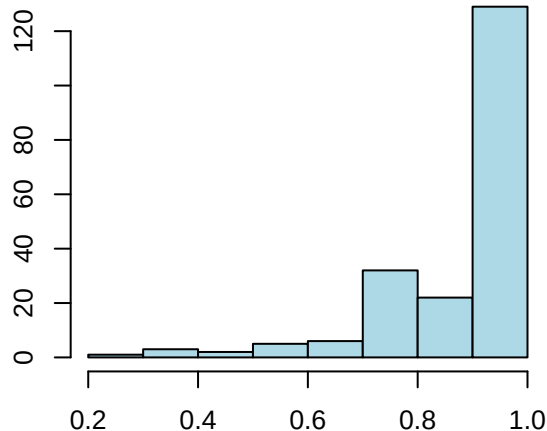
HD
Randomly Assigned MR vs
Empirical Null Distribution



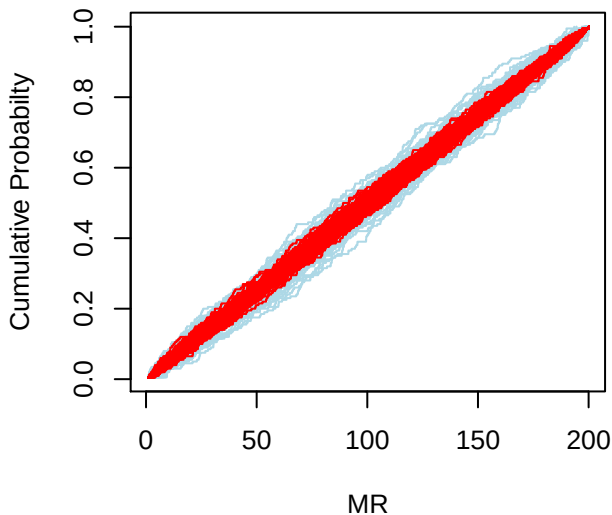
HD
Randomly Generated MR vs
Empirical Null Distribution



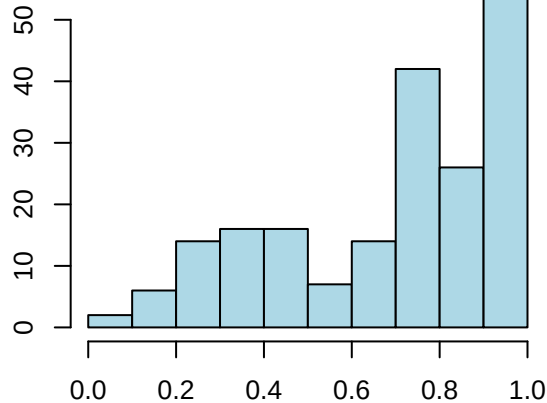
HD
Randomly Generated MR vs
Randomly Assigned MR



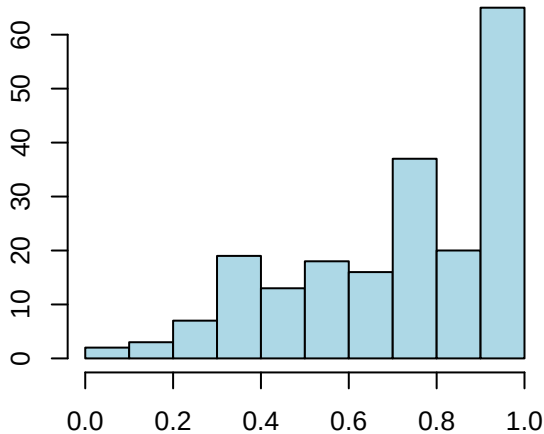
PR
K = 200



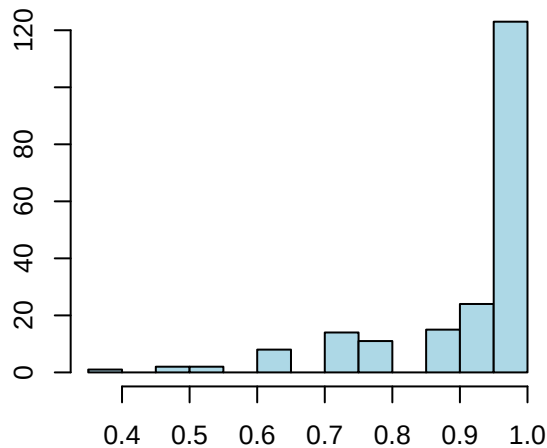
PR
Randomly Assigned MR vs
Empirical Null Distribution



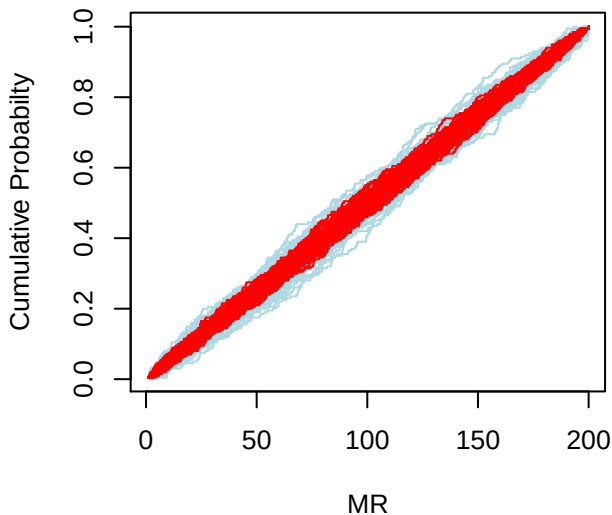
PR
Randomly Generated MR vs
Empirical Null Distribution



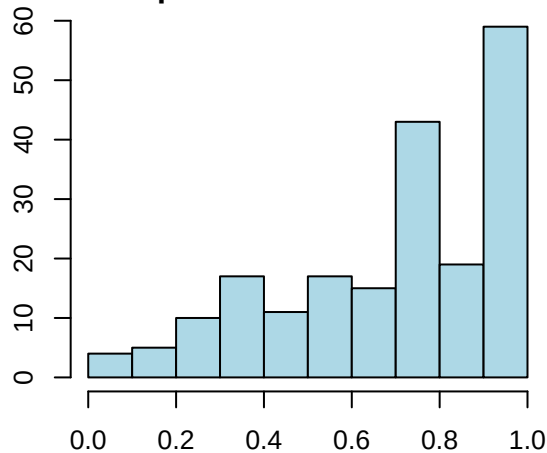
PR
Randomly Generated MR vs
Randomly Assigned MR



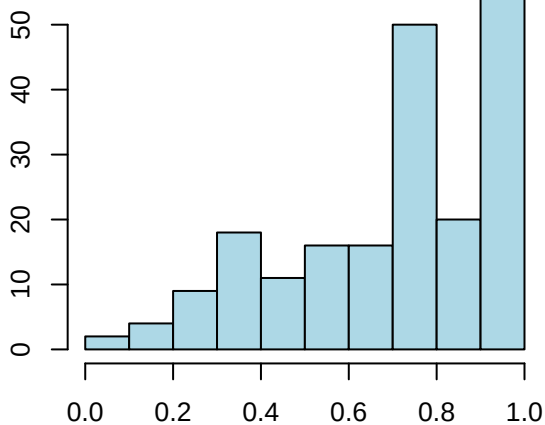
SR
K = 200



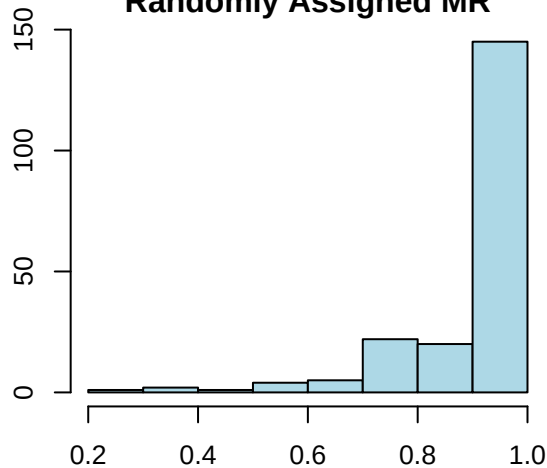
SR
Randomly Assigned MR vs
Empirical Null Distribution



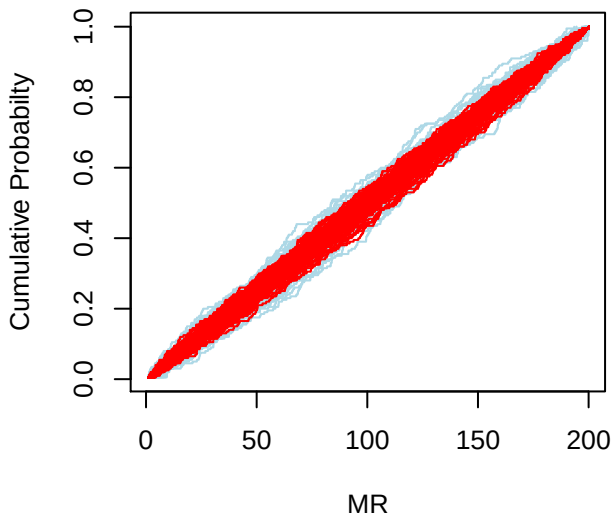
SR
Randomly Generated MR vs
Empirical Null Distribution



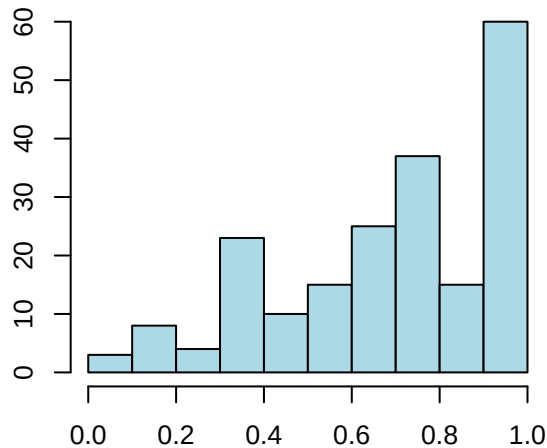
SR
Randomly Generated MR vs
Randomly Assigned MR



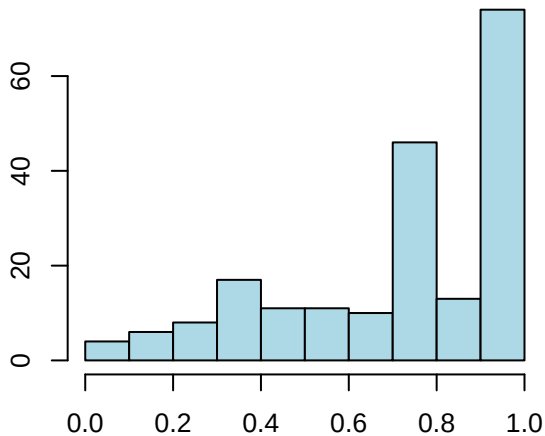
MI
K = 200



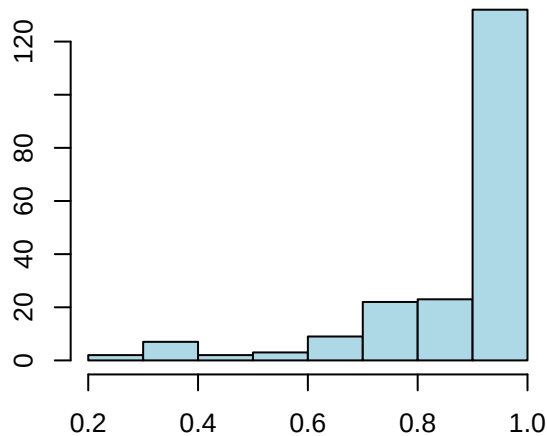
MI
**Randomly Assigned MR vs
Empirical Null Distribution**



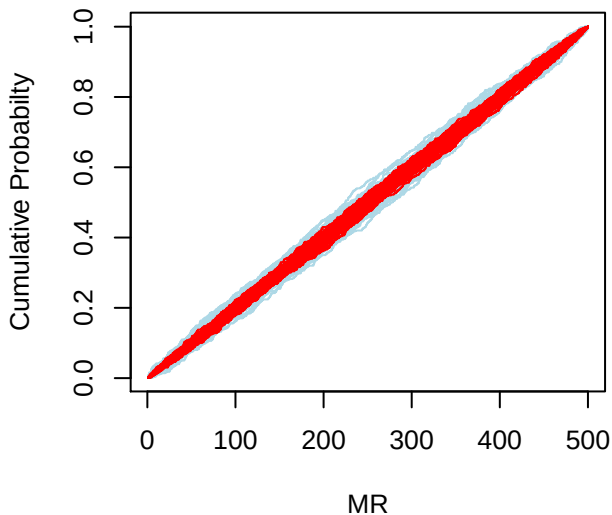
MI
**Randomly Generated MR vs
Empirical Null Distribution**



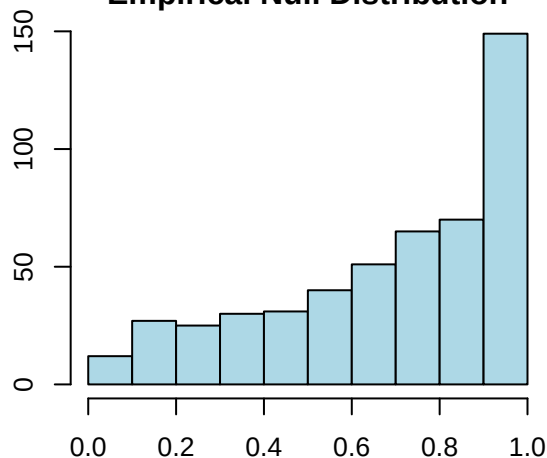
MI
**Randomly Generated MR vs
Randomly Assigned MR**



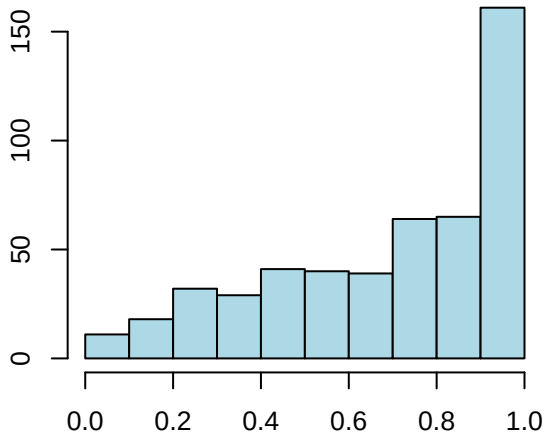
PC
K = 500



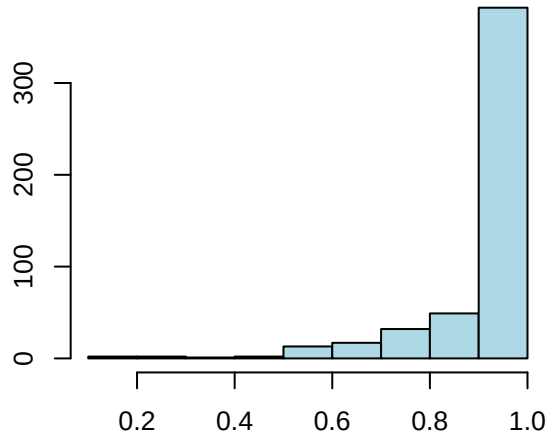
PC
Randomly Assigned MR vs
Empirical Null Distribution



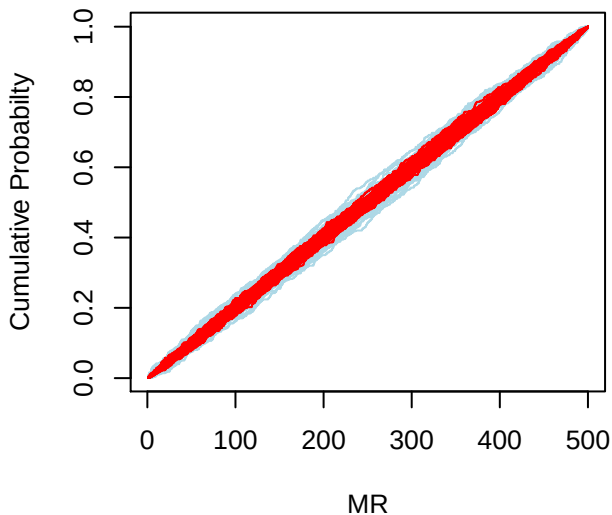
PC
Randomly Generated MR vs
Empirical Null Distribution



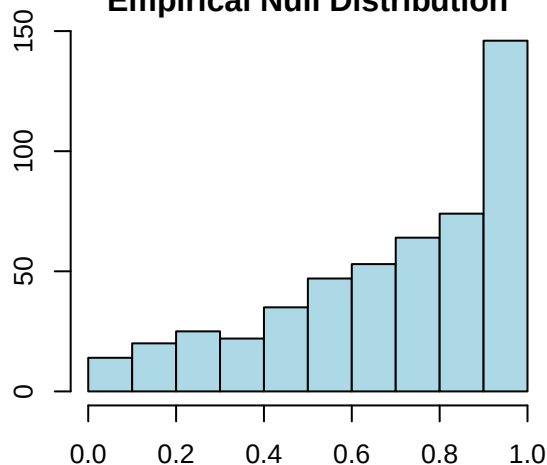
PC
Randomly Generated MR vs
Randomly Assigned MR



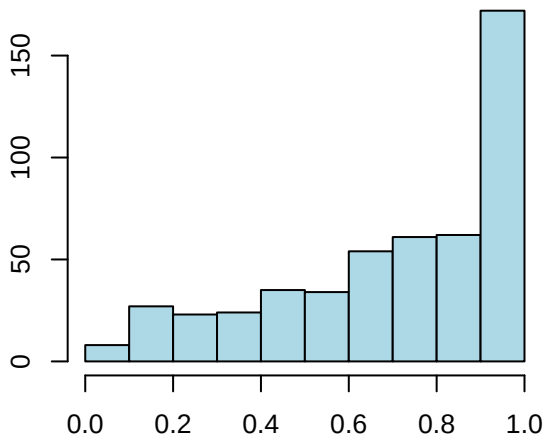
SC
K = 500



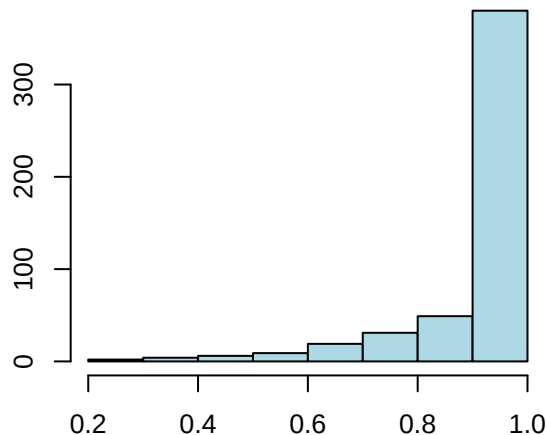
SC
Randomly Assigned MR vs
Empirical Null Distribution



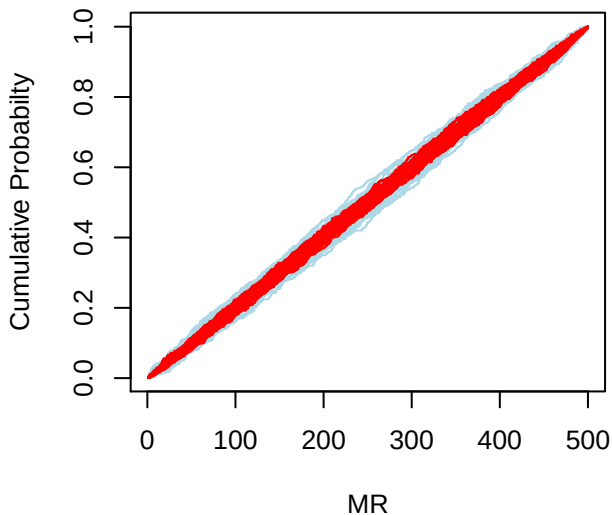
SC
Randomly Generated MR vs
Empirical Null Distribution



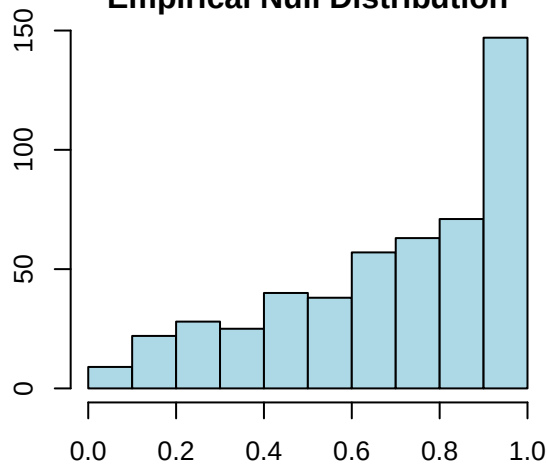
SC
Randomly Generated MR vs
Randomly Assigned MR



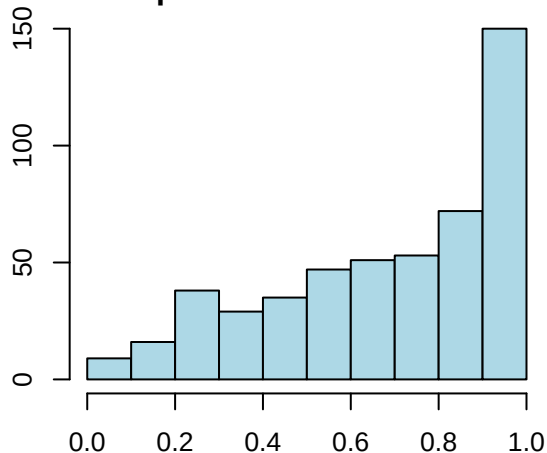
KC
K = 500



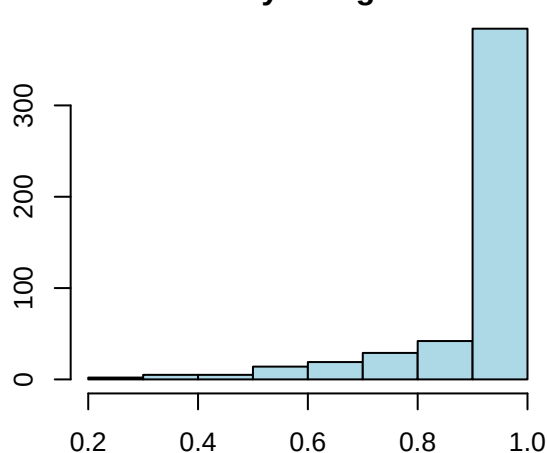
KC
Randomly Assigned MR vs
Empirical Null Distribution



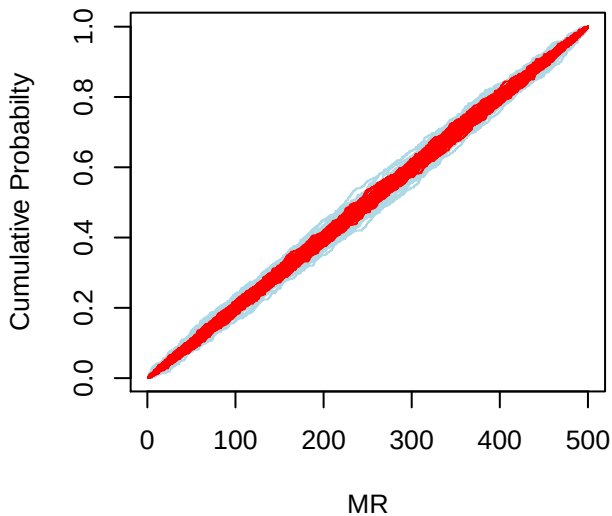
KC
Randomly Generated MR vs
Empirical Null Distribution



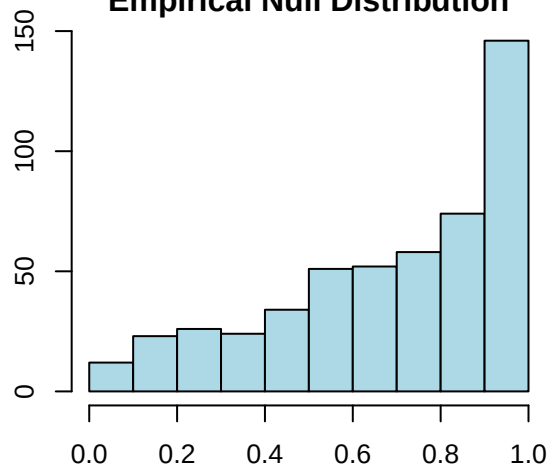
KC
Randomly Generated MR vs
Randomly Assigned MR



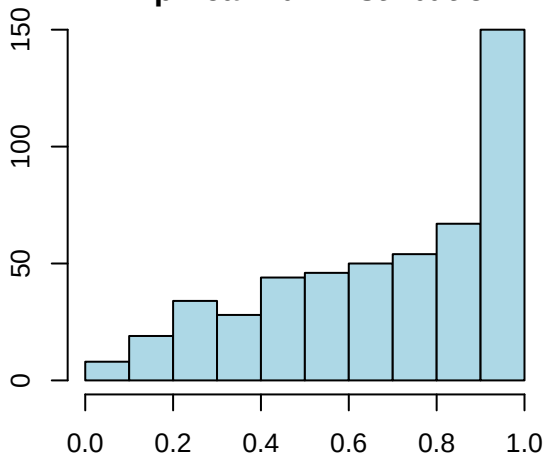
WC
K = 500



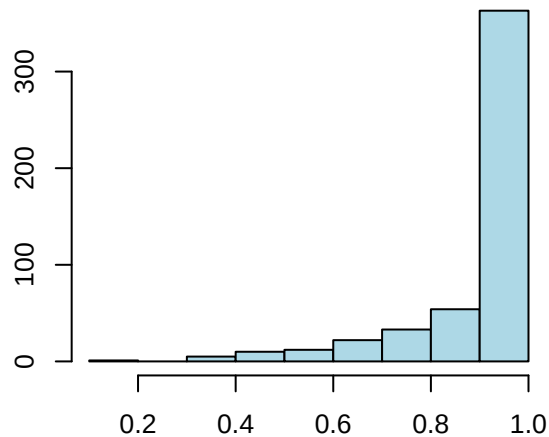
WC
Randomly Assigned MR vs
Empirical Null Distribution



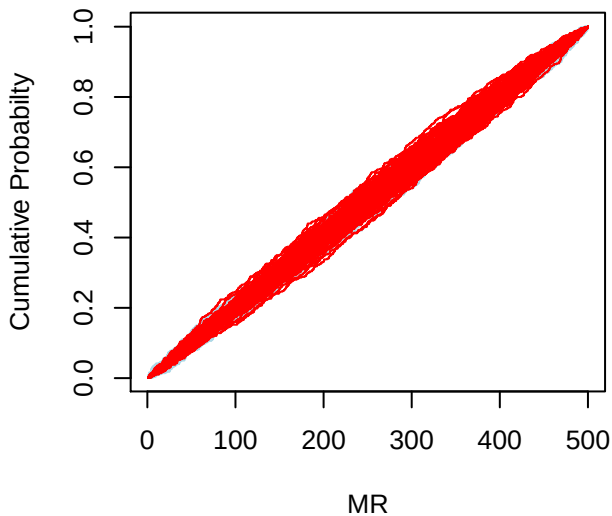
WC
Randomly Generated MR vs
Empirical Null Distribution



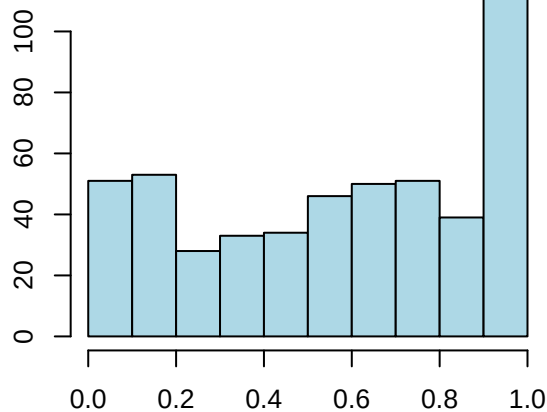
WC
Randomly Generated MR vs
Randomly Assigned MR



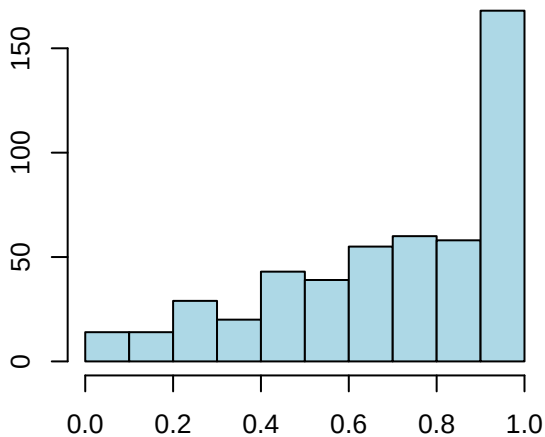
DC
K = 500



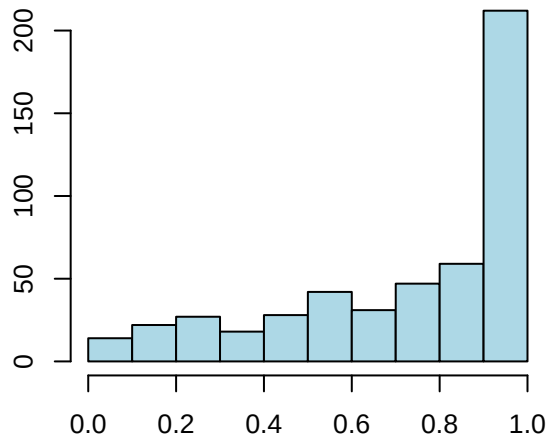
DC
Randomly Assigned MR vs
Empirical Null Distribution



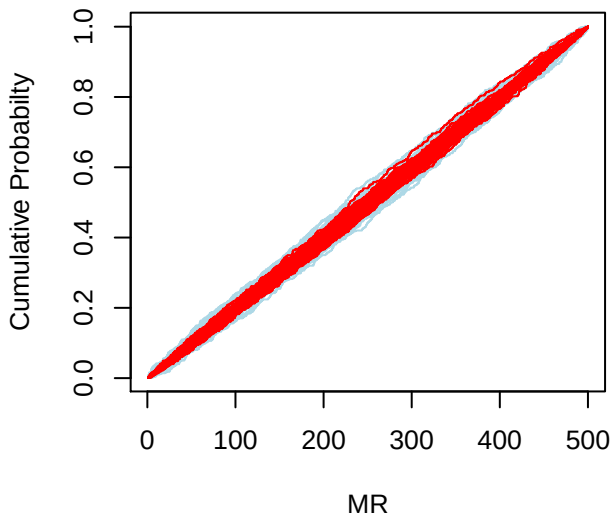
DC
Randomly Generated MR vs
Empirical Null Distribution



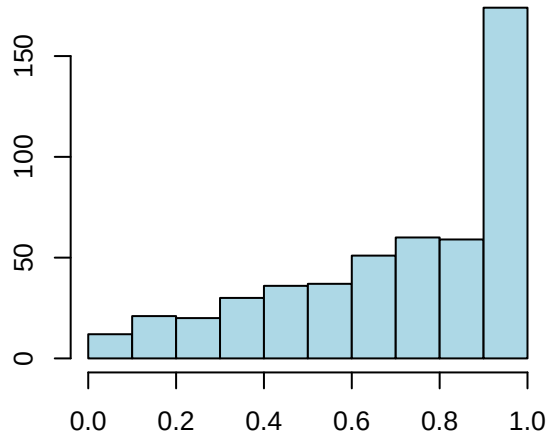
DC
Randomly Generated MR vs
Randomly Assigned MR



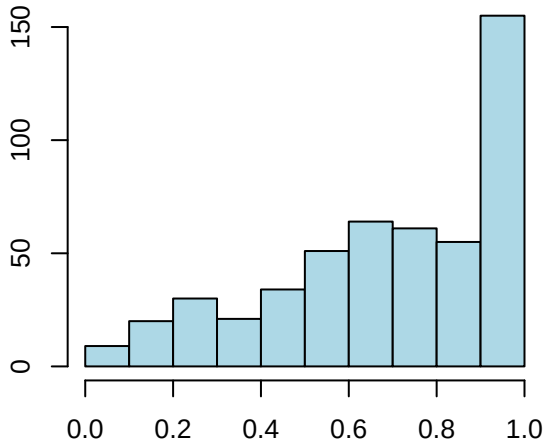
HD
K = 500



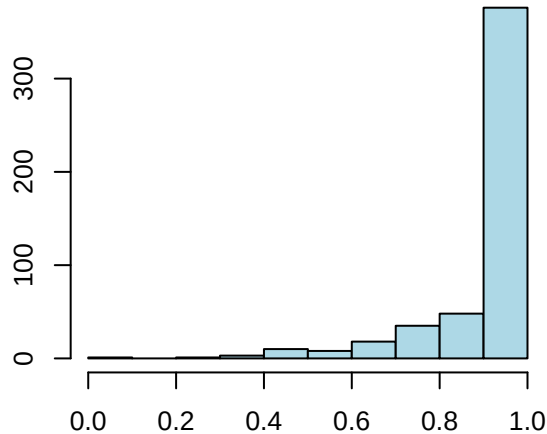
HD
Randomly Assigned MR vs
Empirical Null Distribution



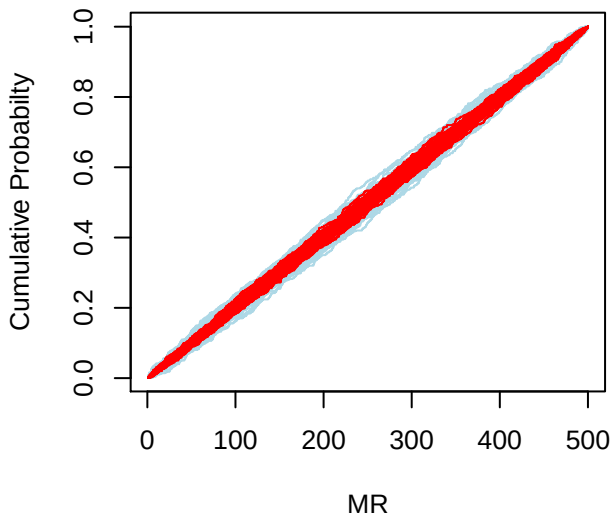
HD
Randomly Generated MR vs
Empirical Null Distribution



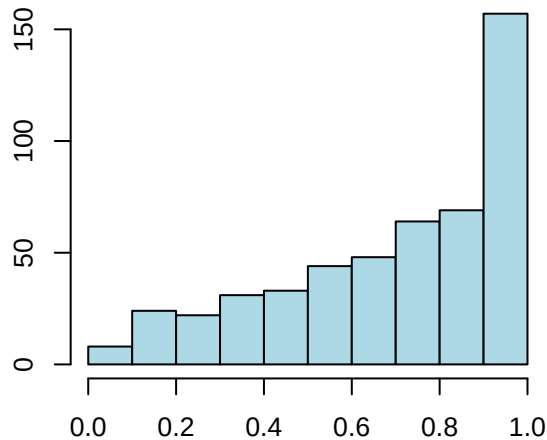
HD
Randomly Generated MR vs
Randomly Assigned MR



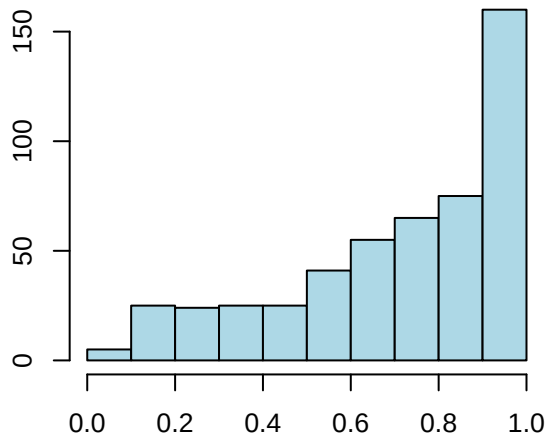
PR
K = 500



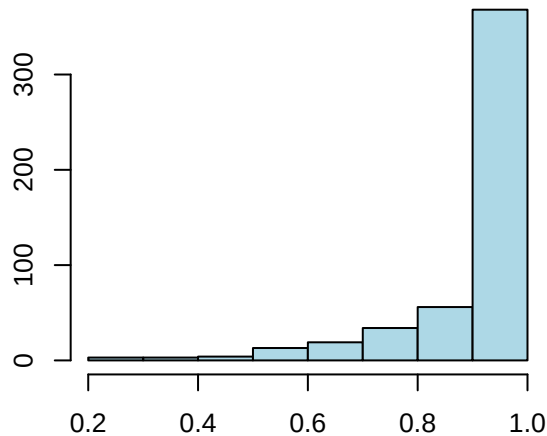
PR
Randomly Assigned MR vs
Empirical Null Distribution



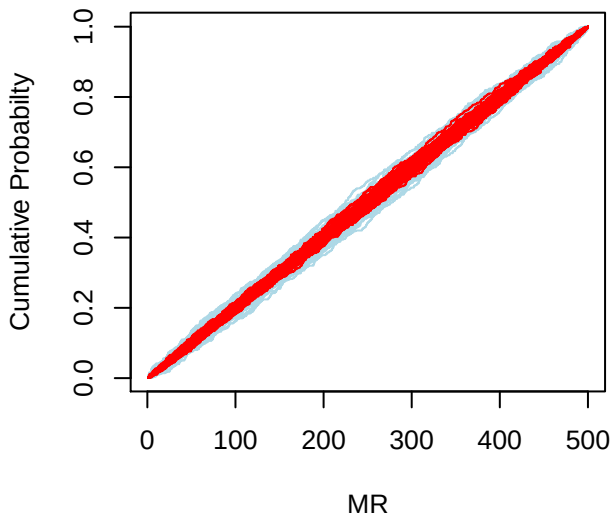
PR
Randomly Generated MR vs
Empirical Null Distribution



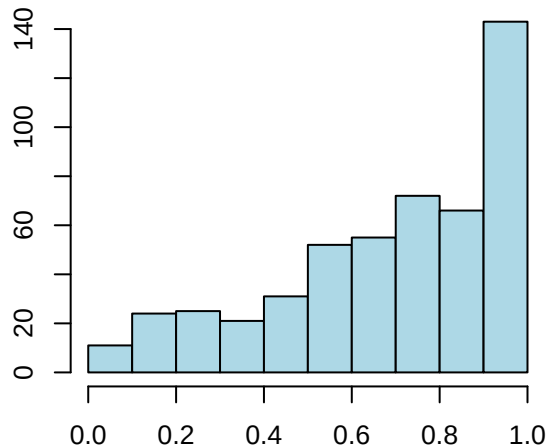
PR
Randomly Generated MR vs
Randomly Assigned MR



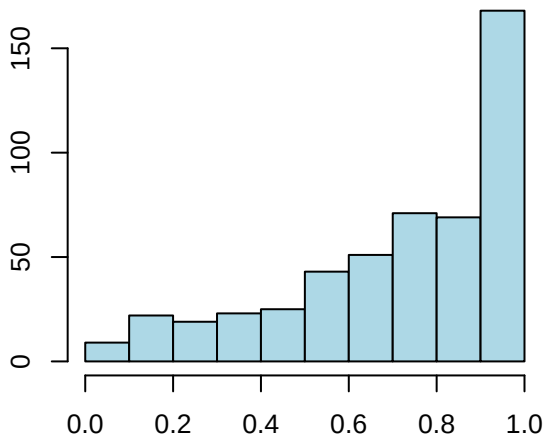
SR
K = 500



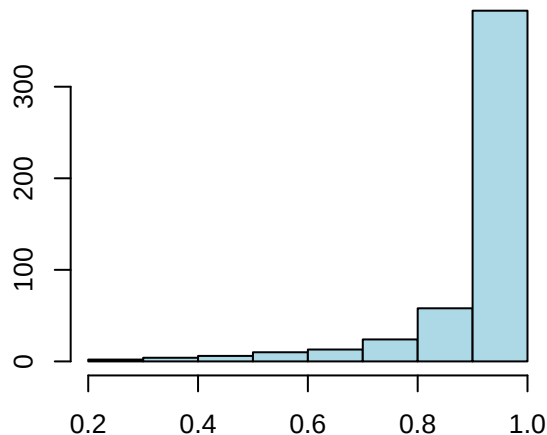
SR
Randomly Assigned MR vs
Empirical Null Distribution



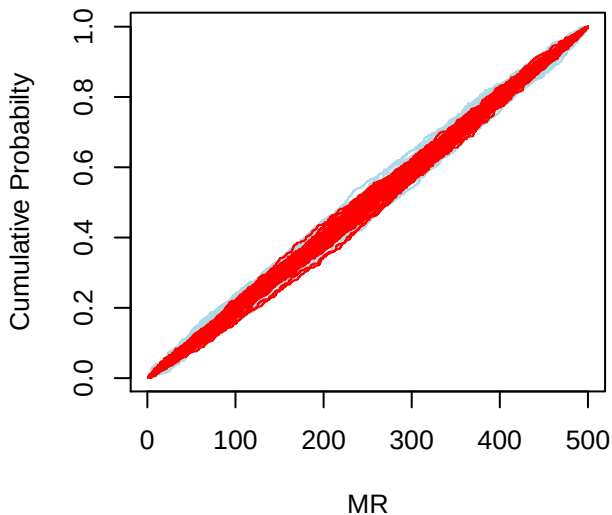
SR
Randomly Generated MR vs
Empirical Null Distribution



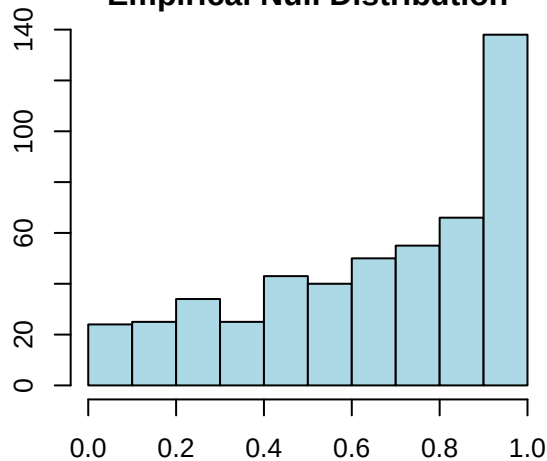
SR
Randomly Generated MR vs
Randomly Assigned MR



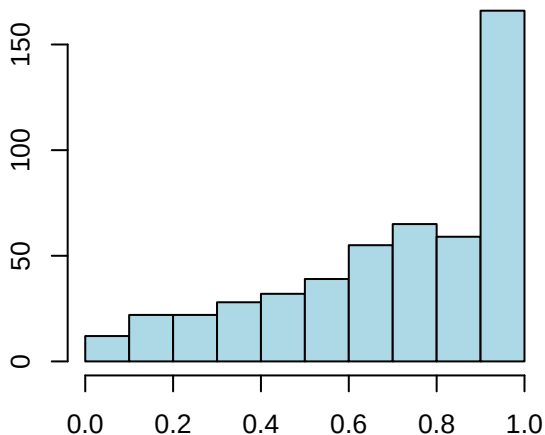
MI
K = 500



MI
**Randomly Assigned MR vs
Empirical Null Distribution**



MI
**Randomly Generated MR vs
Empirical Null Distribution**



MI
**Randomly Generated MR vs
Randomly Assigned MR**

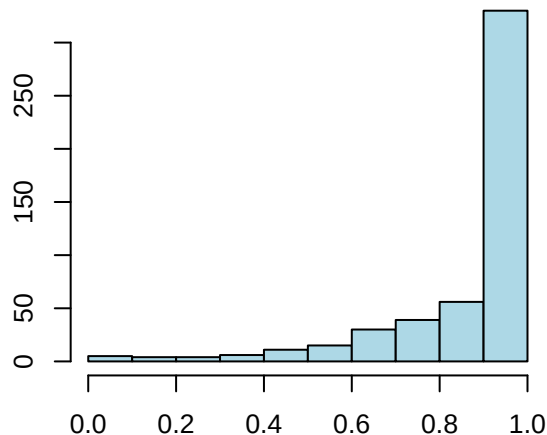
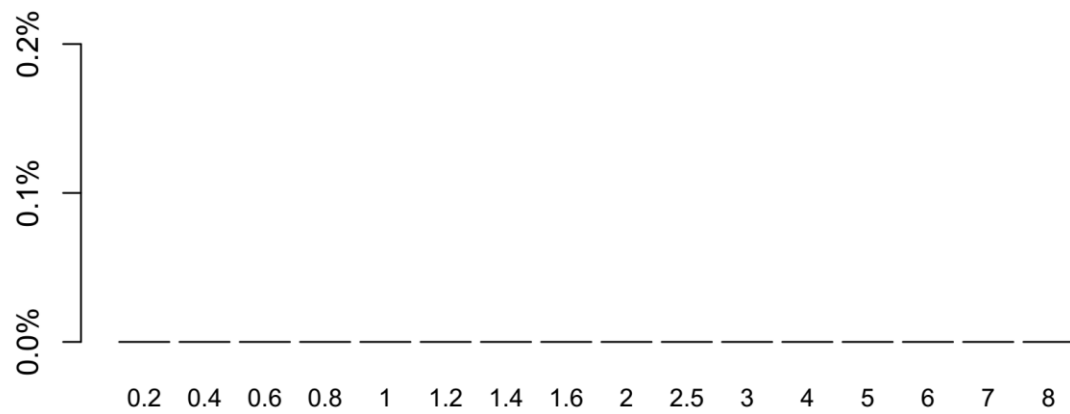


Figure S2. Empirical cumulative density functions of $\widetilde{\text{MR}}_{K \times K}^{\mathcal{M}}(i, \cdot)$ versus the empirical null distribution of $\widehat{\text{MR}}_{K \times K}$ for the nine co-expression association methods with $K=50, 100, 200, 500$, and 2000 . K randomly generated cumulative density functions of $\widetilde{\text{MR}}_{K \times K}^{\mathcal{M}}(i, \cdot)$ and empirical null distributions of $\widehat{\text{MR}}_{K \times K}$ are colored by red and light blue in each plot (top-left figure), in which x-axis and y-axis represent the MR values in increasing order and the empirical cumulative probability, respectively. P values of the KS tests among the simulated $\widetilde{\text{MR}}_{K \times K}^{\mathcal{M}}(i, \cdot)$ ($\widetilde{\text{MR}}$), $\widehat{\text{MR}}_{K \times K}^{\mathcal{M}}(i, \cdot)$ ($\widehat{\text{MR}}$), and the empirical distribution of $\widehat{\text{MR}}_{K \times K}$ (N) are shown. The number of bins used for computing the MI is five.

A



B

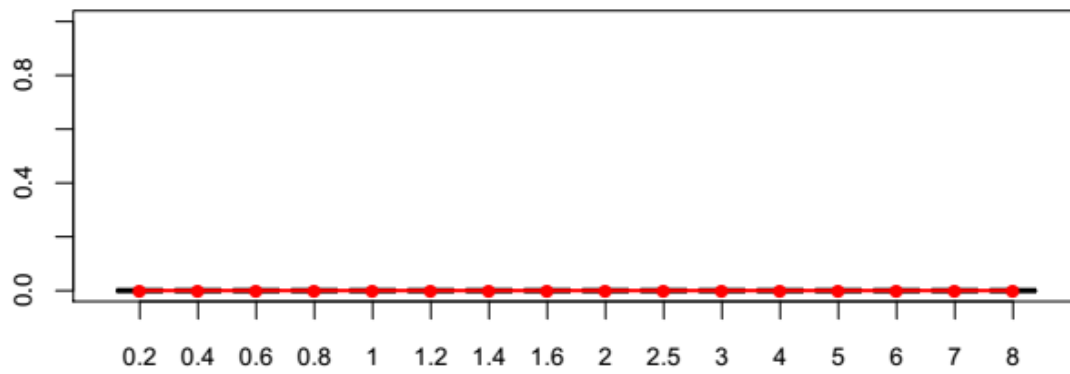


Figure S3. False discover rate of WGCNA and MRHCA on simulated data with different σ^2 .

(A) False discover rate of WGCNA. (B) False discover rate of MRHCA.

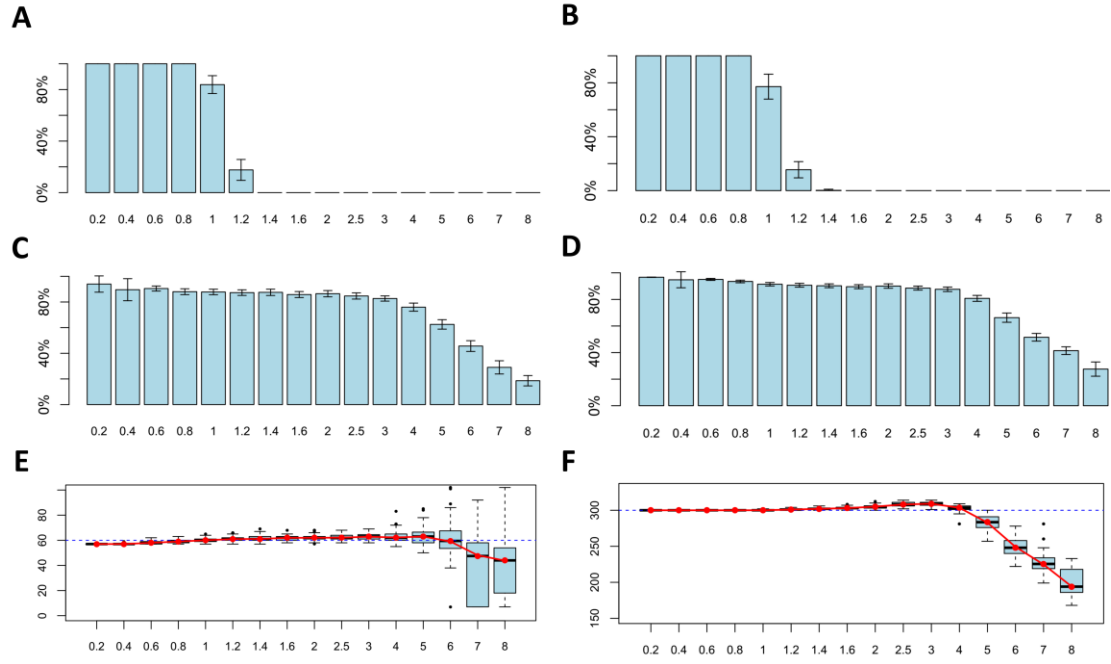
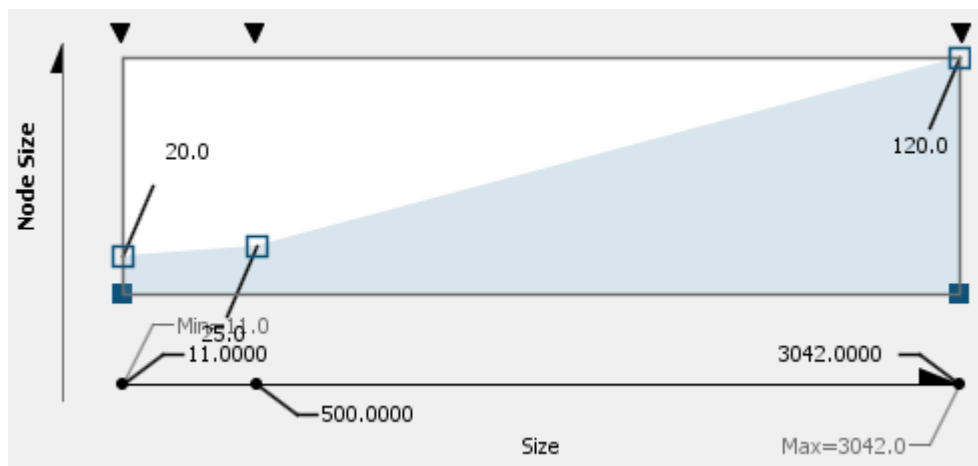


Figure S4. Statistics of the hub genes and co-expression modules identified by MRHCA in simulated data with module size of 40 (A, C, E) and 60 (B, D, F). (A-B) Jaccard Indices between the real module versus WGCNA identified modules with respect to different σ^2 (x-axis). (C-D) Jaccard Indices between the real module versus MRHCA identified modules with respect to different σ^2 (x-axis). (E-F) Average size of the module (y-axis) centered by the top significant hub in 100 rounds of simulation with different σ^2 (x-axis), when the simulated hub and co-expression module with size 40 (E) and 60 (F).

Node size (x-axis is module size):



Edge width (x-axis is MR value):

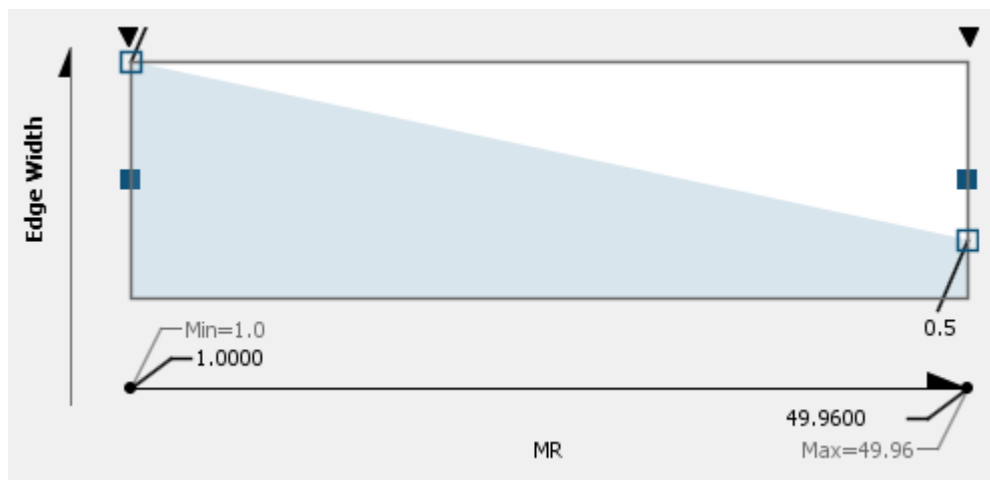


Figure S5. Cytoscape plotting parameters.