

Intersect Enrichment Model

$$y_{i,j}^{DEG} \sim \text{Binomial}(n_{i,j}^{DEG}, f(\pi_{i,j}^{DEG})) \quad (1.1)$$

$$y_{i,j}^{-DEG} \sim \text{Binomial}(n_{i,j}^{-DEG}, f(\pi_{i,j}^{-DEG})) \quad (1.2)$$

$$\pi_{i,j}^{DEG} = \pi_{i,j} + \frac{\alpha + \beta_i + \gamma_j + \epsilon_{i,j}}{2} \quad (1.3)$$

$$\pi_{i,j}^{-DEG} = \pi_{i,j} - \frac{\alpha + \beta_i + \gamma_j + \epsilon_{i,j}}{2} \quad (1.4)$$

$$\alpha \sim \text{normal}(0, 1) \quad (1.5)$$

$$\beta_i \sim \text{multi-normal}(\vec{0}, \sigma_\beta^2 \Sigma_i) \quad (1.6)$$

$$\gamma_j \sim \text{multi-normal}(\vec{\mu}_k, \sigma_\gamma^2 \Sigma_j) \quad (1.7)$$

$$\epsilon_{i,j} \sim \text{matrix-normal}(0, \sigma_\epsilon \Sigma_i, \sigma_\epsilon \Sigma_j) \quad (1.8)$$

$$\mu_k \sim \text{normal}(0, \sigma_\mu) \quad (1.9)$$

$$\pi_{i,j} \sim \text{matrix-normal}(\eta_j, \sigma_\pi \Sigma_i, \sigma_\pi \Sigma_j) \quad (1.10)$$

$$\eta_j \sim \text{multi-normal}(\vec{\lambda}_k, \sigma_\eta^2 \Sigma_j) \quad (1.11)$$

$$\lambda_k \sim \text{normal}(\mu, \sigma_\lambda) \quad (1.12)$$

$$\mu \sim \text{normal}(0, 2) \quad (1.13)$$

$$\sigma_{\beta, \gamma, \epsilon, \mu, \pi, \eta, \lambda} \sim \text{half-normal}(0, 1) \quad (1.14)$$

Directionality Enrichment Model

$$y_{i,j} \sim \text{Binomial}(n_{i,j}, f(\pi_{i,j})) \quad (2.1)$$

$$\pi_{i,j} \sim \text{normal}(\vec{\mu}_j, \sigma_j) \quad (2.2)$$

$$\vec{\mu}_j \sim \text{multi-normal}(\vec{0}, SRS^T) \quad (2.3)$$

$$R = G_{SNP} \times \theta + I \times (1 - \theta) \quad (2.4)$$

$$\theta \sim \text{Beta}(1, 1) \quad (2.5)$$

$$\text{diag}(S) = \delta e^{\gamma_k} \quad (2.6)$$

$$\gamma_k \sim \text{normal}(0, \sigma_\gamma) \quad (2.7)$$

$$\sigma_j = \rho e^{\lambda_j} \quad (2.8)$$

$$\lambda_j \sim \text{normal}(0, \sigma_\lambda) \quad (2.9)$$

$$\rho, \delta \sim \text{half-normal}(0, 2) \quad (2.10)$$

$$\sigma_{\gamma, \lambda} \sim \text{half-normal}(0, 1) \quad (2.11)$$

Table 1: Intersect Enrichment Model Key

Symbol	Support	Interpretation
i	$\{1, 2, \dots, 15\}$	tissue index
j	$\{1, 2, \dots, 99\}$	trait index
k	$\{1, 2, \dots, 12\}$	trait category index
$n_{i,j}^{DEG}$	\mathbb{N}^0	observed # of Differentially Expressed Genes (DEG) for tissue i and trait j
$n_{i,j}^{-DEG}$	\mathbb{N}^0	observed # of non-DEGs for tissue i and trait j
$y_{i,j}$	$\{1, 2, \dots, n_{i,j}\}$	observed # of PrediXcan hits for tissue i and trait j
f		$f : \mathbb{R} \rightarrow (0, 1)$, logit function (maps log-odds to probabilities)
$\pi_{i,j}$	\mathbb{R}	mean log-odds of observing a PrediXcan hit for tissue i and trait j
α	\mathbb{R}	average difference in log-odds between DEGs and non-DEGs
β_i	\mathbb{R}	relative deviation to difference in log-odds between DEGs and non-DEGs for tissue i
γ_j	\mathbb{R}	relative deviation to difference in log-odds between DEGs and non-DEGs for trait j
μ_k	\mathbb{R}	relative deviation to difference in log-odds between DEGs and non-DEGs for trait category k
$\epsilon_{i,j}$	\mathbb{R}	relative deviation to difference in log-odds between DEGs and non-DEGs for trait $i \times$ tissue j
σ^*	$\mathbb{R}_{>0}$	various scale hyperparameters (for normal priors)
Σ_*		externally estimated correlation matrix
λ_k	\mathbb{R}	mean log-odds of observing a PrediXcan hit for trait in category k
η_j	\mathbb{R}	mean log-odds of observing a PrediXcan hit for trait j

Table 2: Directionality Enrichment Model Key

Symbol	Support	Interpretation
i	$\{1, 2, \dots, 15\}$	tissue index
j	$\{1, 2, \dots, 99\}$	trait index
k	$\{1, 2, \dots, 12\}$	trait category index
$n_{i,j}$	\mathbb{N}^0	observed # of Differentially Expressed Genes (DEG) \cap PrediXcan hits for tissue i and trait j
$y_{i,j}$	$\{1, 2, \dots, n_{i,j}\}$	observed # of positive associations in the set of DEGs \cap PrediXcan hits for tissue i and trait j
f		$f : \mathbb{R} \rightarrow (0, 1)$, logit function (maps log-odds to probabilities)
$\pi_{i,j}$	\mathbb{R}	mean log-odds of observing a positive association for tissue i and trait j
μ_j	\mathbb{R}	mean log-odds of observing a positive association for trait j
S	$\mathbb{R}_{>0}$	diagonal matrix of standard deviations of trait-wise log-odds enrichments in positive effects
R	Correlation Matrices	correlation matrix of mean positive association log-odds across traits
G	Correlation Matrices	externally estimated SNP correlation matrix across traits
I		$j \times j$ identity matrix
θ	$\in [0, 1]$	weight proportion between G and I
δ	$\mathbb{R}_{>0}$	geometric average standard deviation of trait-wise enrichment in positive effects
γ_k	\mathbb{R}	multiplicative category deviation to δ for trait category k
ρ	$\mathbb{R}_{>0}$	geometric average standard deviation of tissue-wise enrichment in positive effects for a given trait
λ_j	$\mathbb{R}_{>0}$	multiplicative category deviation to ρ for trait j

Table 3: General Notation for Acronyms and Abbreviations

Symbol	Interpretation
MoTrPAC	Molecular Transducers of Physical Activity Consortium
EET	Endurance Exercise Training
F344	Fischer 344 Inbred Rats
GTE _x	Genotype-Tissue Expression project
GWAS	Genome-Wide Association Study
GCTA	Genome-wide Complex Trait Analysis
TWAS	Transcriptome-Wide Association Study
LDSC	Linkage Disequilibrium Score Regression
SNP	Single Nucleotide Polymorphism
MESC	Mediated Expression Score Regression
eQTL	Expression Quantitative Trait Loci
h^2_{SNP}	narrow-sense heritability captured by variation at SNPs
8w_F1_M1	upregulated DEGs in both males and females after 8 weeks of training
8w_F-1_M-1	downregulated DEGs in both males and females after 8 weeks of training
IHW	Independent Hypothesis Weighting
BF%	Body Fat Percentage
ADRNL	Adrenals
BAT	Brown Adipose
COLON	Colon
CORTEX	Cortex
SKM-GN	Gastrocnemius
HEART	Heart
HIPPOC	Hippocampus
HYPOTH	Hypothalamus
KIDNEY	Kidney
LIVER	Liver
LUNG	Lung
BLOOD	Blood Rna
SMLINT	Small Intestine
SPLEEN	Spleen
SKM-VL	Vastus Lateralis
WAT-SC	White Adipose