Finite Adaptation and Multistep Moves in the Metropolis-Hastings Algorithm for Variable Selection in Genome-Wide Association Analysis

## Supplementary Text S2

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## Prior parameters

The following parameters were chosen for the simulation runs.  $\nu_{\sigma}=1$  and  $s_{\sigma}^2$  was set so that the mode of the implied proportion of variance explained "density" was 0.2 or 0.5 according to the simulation configuration (see Peltola et al. [2012]).  $\mu=1$ ,  $\nu_{\tau}=5$  and  $s_{\tau}^2=0.005/0.012/0.0025/0.006 (30 causal SNPs, <math>H^2=0.2$  / 30 causal SNPs,  $H^2=0.5$  / 100 causal SNPs,  $H^2=0.5$ ).  $a_{\omega}$  and  $b_{\omega}$  were set so that the mean of the expected number of associations was 30 or 100 according to the simulation configuration with variances 900 and 9000, respectively (see Kohn et al. [2001]; Peltola et al. [2012]).

The results of a large meta-analysis [Teslovich et al., 2010], which included HDL-C and LDL-C analyses, were used as prior knowledge to guide in setting the parameters of HDL-C and LDL-C runs. The  $\nu_{\sigma} = 1$  and  $s_{\sigma}^2$  was set so that the mode of the implied proportion of variance explained "density" was 0.41 for HDL-C and 0.30 for LDL-C (note that this includes the expected effect of fixed covariates also).  $\mu = 0$ ,  $\nu_{\tau} = 1$  and  $s_{\tau}^2 = 0.02$ .  $a_{\omega}$  and  $b_{\omega}$  were set so that the mean of the expected number of associations was 47 for HDL-C and 37 for LDL-C with variances 1600 and 900, respectively.

## References

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