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1	Cell-ID: gene signature extraction and cell identity recognition at individual
2	cell level
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9	
10	Abstract

11 The exhaustive exploration of human cell heterogeneity requires the unbiased identification of molecular 12 signatures that can serve as unique cell identity cards for every cell in the body. However, the stochasticity 13 associated with high-throughput single-cell sequencing has made it necessary to use clustering-based 14 computational approaches in which the characterization of cell-type heterogeneity is performed at cell-15 subpopulation level rather than at full single-cell resolution. We present here Cell-ID, a clustering-free 16 multivariate statistical method for the robust extraction of per-cell gene signatures from single-cell sequencing 17 data. Cell-ID signatures allow unbiased cell identity recognition across different donors, tissues-of-origin, model 18 organisms and single-cell omics technologies. Cell-ID is distributed as an open-source R software package: 19 https://github.com/RausellLab/CelliD.

21 **\body**

22 High-throughput single-cell technologies, such as single-cell RNA-seq, are currently being used for the complete 23 cellular characterization of human tissues and cell types. The Human Cell Atlas project¹, the NIH Human 24 BioMolecular Atlas Program (HuBMAP)² and the LifeTime³ initiative are remarkable examples of current scientific 25 ambitions in this direction. One of the major goals of these studies is the identification of previously unknown 26 cell types or cell states with potential physiological roles in health and disease. However, the computational 27 characterization of cell heterogeneity is rendered more complex by the high dimensionality and high levels of 28 technical and biological noise associated with single-cell measurements⁴. One common strategy for enhancing 29 the signal-to-noise ratio involves the use of a low-dimensional representation of cells from which the most salient 30 relative differences may emerge⁵. The techniques most widely used for this purpose include principal component 31 analysis (PCA), independent component analysis (ICA), t-stochastic nuclear embedding (t-SNE) and uniform 32 manifold approximation and projection (UMAP)⁶. Molecular characterization of the observed cell heterogeneity 33 is then typically performed by analysing differential gene expression between the groups of cells resulting from 34 clustering in low-dimensional space. However, this reliance on cell clusters results in gene signatures being 35 assigned at cell subpopulation level rather than at full single-cell resolution. One of the major limitations of 36 cluster-based approaches is that the gene signature analysis is bound to a certain level of resolution, at which 37 the cell heterogeneity is partitioned into non-overlapping classes⁷. An exhaustive exploration of transcriptional 38 heterogeneity requires a statistically robust per-cell gene signature assessment for each cell in a data set. No 39 such approach has been described to date.

40 We present here Cell-ID, a multivariate approach to extracting a gene signature for each individual cell in a study 41 (Fig. 1 and Online Methods). Cell-ID is based on multiple correspondence analysis (MCA), a statistical technique 42 based on singular-value decomposition (SVD) that can provide simultaneous projections of individuals (e.g. cells) 43 and variables (e.g. genes) in the same low-dimensional space⁸⁻¹⁰. This represents a major advantage over 44 alternative low-dimensional transformations providing only cell projections. Originally MCA applies to binary and 45 fuzzy-coded data, and this has been so far an obstacle for its use on omics data. We describe here a linear scaling 46 of gene expression values unlocking the use of this technique for quantitative single-cell data analysis, while 47 keeping the MCA mathematical properties. By representing cells and genes on the same principal axes, analytical 48 distances can be calculated not only between cells and between genes, but also between each cell and each gene (Fig. 1A). In such a space, the closer a gene *g* is to a cell *c*, the more specific to such a cell it can be considered. Gene-to-cell distances can then be ranked for each individual cell, and the top-ranked genes may be regarded as a unique gene signature representing the identity card of the cell (Fig. 1A). We show here that the unbiased percell gene signatures extracted by Cell-ID reproduce the gene signatures previously established for well-known cell types. Cell-ID signatures are, in turn, reproducible across independent datasets, despite strong batch effects, and can be used for cell identity tracing across different donors, model organisms, tissues-of-origin and singlecell omics protocols.

56 We first evaluated the consistency of MCA-based low-dimensional representations of cells and genes on 100 57 simulated single-cell RNA-seq datasets (Supplementary Note 1). Consistency was demonstrated at three levels. 58 The cell representation achieved by MCA dimensionality reduction was largely equivalent to that achieved by 59 principal component analysis (PCA) on the same dataset: Spearman's correlation coefficients, for the correlation 60 between MCA and PCA coordinates, with median and standard deviation values across data sets of 1.00±0.02, 61 1.00±0.02, 0.99±0.02, 0.99±0.02, and 0.99±0.02 for their first five principal axes, respectively (Supplementary 62 Fig.1 and Supplementary Note 1). Second, the per-cell gene rankings provided by MCA are consistent with the 63 expression values for the 50 neighbouring cells in MCA space, as reflected by their log-fold change in expression 64 relative to the other cells (Supplementary Fig. 2A and 2B). Third, MCA-based per-cell gene rankings are robust 65 to high levels of dropout events. Thus, genes with no expression detected in a cell may nevertheless rank highly 66 for the cell concerned if more strongly expressed in the surrounding cells than in more distant cells 67 (Supplementary Fig. 2A and 2B; Supplementary Note 1). Our results highlight the advantages of a multivariate 68 approach in which per-cell gene assessments are implicitly weighted by their cell neighbourhood in low-69 dimensional space. Such patterns would be missed if per-cell gene rankings were naively obtained either (i) from 70 the log-fold changes in expression in the target cell relative to background cells (Supplementary Fig. 2C-D) or (ii) 71 from highest-to-lowest expression values within a cell, with random ranks for ties, as in another published 72 approach (AUCell¹¹, SCINA¹²) (Supplementary Fig. 2E-F).

We also showed that Cell-ID could extract per-cell gene signatures, recovering characteristic marker lists associated with well-known cell types¹³ (**Supplementary Note 2**). To this end, we used two independent sets of human blood mononuclear cells for which individual cells were confidently annotated with an actual cell type through concomitant measurements of single-cell protein marker levels: (i) cord blood mononuclear cells 77 (CBMCs) profiled with a CITE-seq protocol¹⁴; and (ii) peripheral blood mononuclear cells (PBMCs) profiled with a 78 REAP-seq protocol¹⁵. Cell-ID per-cell gene signatures were significantly enriched in the lists of markers associated 79 with the corresponding cell type (Figure 2). This enrichment made it possible to recognize cell types with high 80 rates of precision (87% and 90%) and recall (84% and 73%) for both datasets (multinomial p-value < 10⁻¹⁶ for all 81 figures), outperforming reference methods for cell-type classification on the basis of marker lists (AUCELL¹¹ and 82 SCINA¹² ; Fig. 2B, Supplementary Fig. 3-4). In more challenging scenarios, Cell-ID was capable of non-disjoint 83 multi-class cell-type assignments capturing smooth transitions between hematopoietic differentiation states 84 from the most immature hematopoietic stem cell (HSC) to downstream myeloid (CMP/GMP) and erythroid 85 progenitors (MEP) (Fig. 2, C-D). It was consistently able to identify singleton cells, i.e. rare cell types represented 86 by only one cell within a dataset (Supplementary Note 2). The capacity of Cell-ID to recover well-established cell 87 types at single-cell resolution supports its use for automated cell-type annotation, even for extremely rare cells, 88 without the need for clustering.

89 We benchmarked the capacity of Cell-ID to match cells of analogous cell types across independent single-cell 90 RNA-seq datasets from the same tissue-of-origin, within and across species (Supplementary Note 3). Cell-ID 91 matching across datasets is performed by a per-cell assessment in the query dataset evaluating the replication 92 of gene signatures extracted from the reference dataset. Gene signatures from the reference dataset can be 93 automatically derived either from individual cells (Cell-ID(c)), or from previously-established groups of cells (Cell-ID(g); **Methods**). We thus analysed independent human pancreatic islets^{16–18} and human and mouse airway 94 95 epithelium datasets^{19,20} corresponding to multiple donors and diverse sequencing technologies (Fig. 3 and 96 Supplementary Note 3). Cell-ID(c) and Cell-ID(g) consistently yielded high precision (>94% and >92%), recall (97 >77% and >75%) and F1 values (>88% and >87%, respectively) across all evaluated reference-to-query cell-type 98 assignments (multinomial p-value < 2.2e-16; Fig. 3A and Supplementary Fig. 5). The overall performance of Cell-ID was at least as good as that of reference methods for cell matching and label transfer²¹⁻²⁹ (Fig. 3A, 99 Supplementary Fig. 6, A-B), and salient scores were obtained for cell types observed at low frequencies (<2%): 100 101 epsilon cells, tissue-resident macrophages, mast cells and endothelial cells from pancreatic islet samples^{17,18}, and 102 PNEC, brush cells and ionocytes in mouse and human airway epithelium datasets^{19,20} (Fig. 3B, Supplementary 103 Fig. 6, C-D). We further probed the capacity of this tool at individual cell resolution, by extracting Cell-ID 104 signatures from 13 Schwann cells described in a dataset of 8,629 human pancreatic cells¹⁶. With these signatures, we were able to recognize four and two prototypic Schwann cells that had previously gone unnoticed within two
 independent sets of 2126 and 2261 human pancreatic cells, respectively, obtained from different donors and
 with different sequencing protocols^{17,18} (Supplementary Figure 7).

108 We then assessed the ability of Cell-ID to recognize rare cells from the same cell type across different tissues, 109 and, thus, within diverse cell composition contexts (Supplementary Note 4). Thus, based on the unbiased gene 110 signatures obtained from airway epithelium cells¹⁹, Cell-ID was able to identify brush/tuft cells, endocrine cells and goblet cells in the intestinal epithelium³⁰ with high precision (92%), recall (73%) and F1 scores (81%), 111 112 outperforming reference methods for cell matching (multinomial p-value < 2.2e-16 for all figures; Fig. 3 C-D, 113 Supplementary Fig. 8). From a discovery perspective, we used Cell-ID to perform cell-type scanning of two 114 independent olfactory epithelium datasets ^{31 32} against brush/tuft signatures from the airway and the intestinal 115 epithelium, which enabled us to identify putative rare solitary chemosensory cells (SCCs), a type of chemosensory 116 cells closely related to brush/tuft cells, that had remained unclassified in the original publications. (Fig. 3 E-F, 117 Supplementary Fig. 9). Thus, a total of 37 (<0.5%) and 5 (<0.6%) olfactory epithelium cells were found to display 118 significant enrichment in airway and intestinal brush/tuft signatures (BH corrected p value< 10e-20), with a 119 median of 29%±0.5 and 23%±0.4 of genes, respectively, in common. These cells displayed high levels of 120 expression for the characteristic SCC marker genes II25 and Gnat3, and their Cell-ID gene signatures were significantly enriched in cysteinyl leukotriene biosynthesis genes, as reported by Ualiyeva et al³³ for SCCs 121 122 (Supplementary Table 1). Our findings confirm, at single-cell resolution, the recently reported transcriptional 123 and functional similarity between rare olfactory SCCs and brush/tuft cells from the airways and intestinal 124 epithelia^{33,34} (Supplementary Note 4).

125 Finally, we assessed the reproducibility of Cell-ID gene signatures across datasets profiled with different single-126 cell omics technologies: single-cell RNA-seq from the Tabula Muris mouse cell atlas³⁵ and single-cell ATAC-seq 127 from the Mouse ATAC Atlas³⁶ (Supplementary Note 5). We benchmarked large-scale cell-type label transfer 128 between the two expert-annotated atlases, collectively including 50 cell types from the eight tissues common to 129 both: heart, kidney, liver, lung, bone marrow, spleen, thymus and large intestine (Fig4. A-B, Supplementary Fig. 130 10). Both Cell-ID(c) and Cell-ID(g) matched cell types across scRNA-seq and sciATAC-seq datasets with high F1 scores and, together with SingleR²⁸, outperformed all the other reference methods evaluated (Fig4. C-D, 131 132 Supplementary Fig 11, Supplementary Figure 12). The capacity of Cell-ID to extract gene signatures that are robustly replicated across different single-cell *omics* technologies, in an automated manner, and its computational scalability (**Supplementary Note 6**) pave the way for the systematic multi-omics scanning of rare cell types across tissues and whole organisms.

136 Throughout this study, we found that Cell-ID was able to extract unbiased per-cell gene signatures from single-137 cell RNA-seq experiments that could then be used as unique cell identity cards without the need for prior 138 knowledge. Cell-ID signatures were consistently reproducible, across diverse benchmarks collectively involving 139 14 independent single-cell datasets, 13 organs / tissues, more than 50 cell types, more than 200000 cells, 2 model 140 organisms, 6 sequencing protocols and 2 single-cell -omics technologies. Such signatures made it possible to 141 recognize cell identities across datasets from the same or different tissues of origin and model organisms, while 142 overcoming batch effects arising from the use of different donors and sequencing technologies. In particular, the 143 automatic cell-type annotations and matching across sets provided by Cell-ID were fully transparent with respect 144 to the genes driving the hits. Such transparency improves biological interpretation at the individual cell level 145 (Supplementary Note 7), making it possible to discover bona fide rare cells, as illustrated by the identification of 146 Schwann cells and solitary chemosensory cells previously overlooked in published datasets (Supplementary Note 147 3 and 4). This contrasts strongly with the capabilities of the other methods currently available, which are based on assessments of similarity over the entire transcriptome²¹, cell embedding^{22,29}, or machine-learning 148 approach^{23,24,26,27}, in which the contributions of individual genes are difficult to interpret. 149

150 Cell-ID is computationally efficient, can be scaled up for use with large datasets and allows many-to-many dataset 151 comparisons without the need for data integration steps (Supplementary Note 6). It can, thus, be used for the 152 systematic screening of each individual cell in newly sequenced datasets against (a) reference databases of 153 marker lists associated with well-established cell types (e.g. PanglaoDB³⁷, CellMarkers³⁸), (b) reference single-cell 154 atlas databases with manually curated cell-type annotations (Tabula Muris³⁵, mouse ATAC atlas³⁶, human cell 155 atlas¹), and (c) molecular signature collections, functional ontologies and pathway databases (e.g. MSigDB³⁹, 156 GO⁴⁰, Reactome⁴¹, KEGG⁴², Wikipathways⁴³). The automatic single-cell annotations provided by Cell-ID will 157 alleviate the need for the often-tedious visual inspection of prototypic marker levels based on expert knowledge. 158 From a discovery perspective, the identification of individual cells presenting distinctive and reproducible gene 159 signatures consistent with the phenotypes studied would constitute a first step towards the in-depth 160 experimental characterization of putative novel human cell types or cell states in health and disease. Cell-ID is

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implemented as an open-source R software package including detailed tutorials and scripts to reproduce all the
 analyses and figures presented in this manuscript (Supplementary Software and
 <u>https://github.com/RausellLab/CelliD</u>).

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172

173 Author contributions

A.C. and A.R. conceived and designed research; A.C. performed research; A.C and L.M. contributed with
materials/analysis tools; A.C and A.R. analyzed data; A.C, E.S and A.R. interpreted results; and A.C., E.S. and A.R.
wrote the paper. All authors read and approved the final manuscript.

177

178 Competing interests

179 Authors declare that they have no competing financial and/or non-financial interests, or other interests that

180 might be perceived to influence the results and/or discussion reported in this paper.

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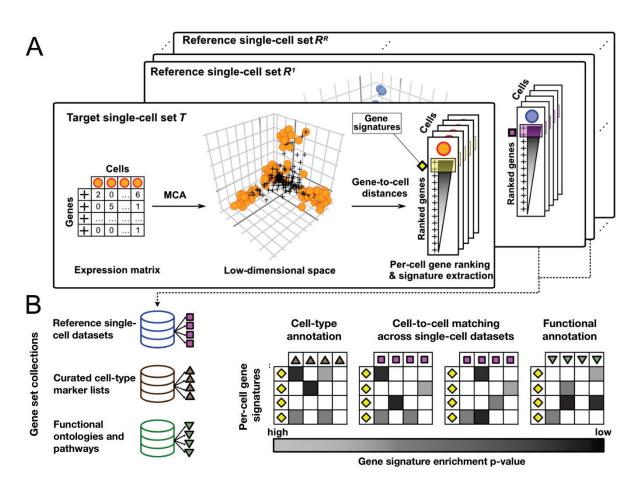
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257 Figures

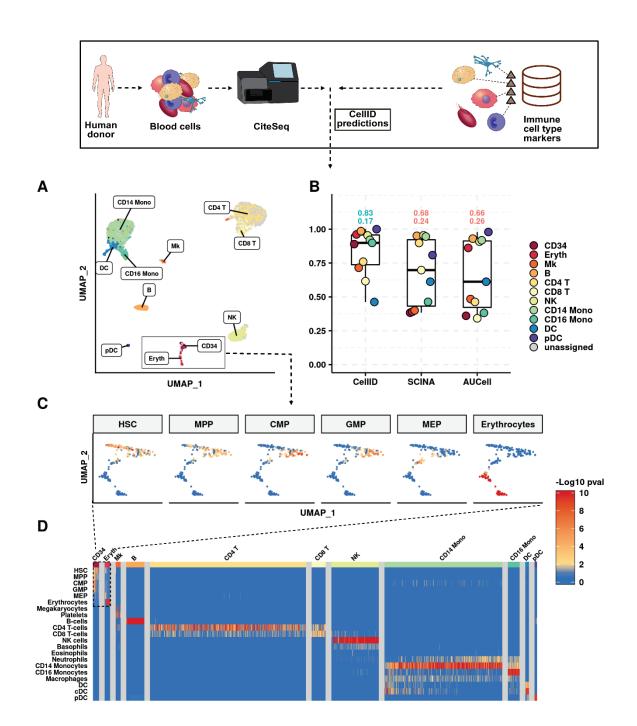
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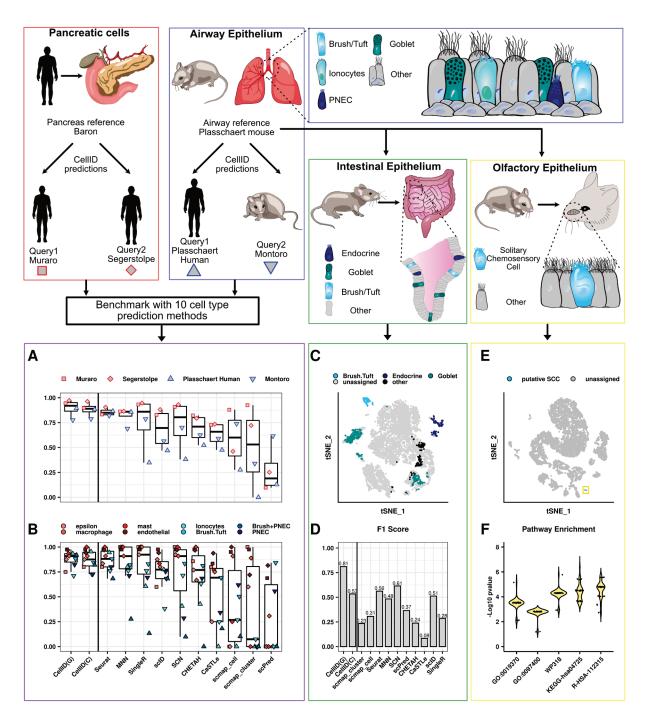
262 Figure 1. Overview of the Cell-ID approach. (A) Cell-ID performs a dimensionality reduction of the gene 263 expression matrix through multiple correspondence analysis (MCA), where both cells and genes are projected in 264 a common orthogonal space. In such space, the closer a gene is to a cell the more specific it is to it. Thus, a gene 265 ranking is obtained for each cell in a dataset based on their distance in the MCA space. The top-ranked genes for 266 a given cell define its gene signature, which can be regarded as a unique cell identity card. Per-cell gene signatures 267 can be independently extracted for a collection of single-cell datasets for downstream analyses. (B) Per-cell gene 268 signatures from a dataset can be evaluated for their enrichment against (i) collections of pre-established cell type 269 markers, in order to perform automatic cell type annotation, (ii) per-cell gene signatures from independent 270 single-cell datasets, allowing cell matching and label transferring, and (iii) gene sets representing biological 271 functions or molecular pathways, allowing functional annotation and interpretation of cell states.



273 274

275 Figure 2. Cell-ID cell type prediction of human cord blood mononuclear cells using pre-established marker lists. 276 (A) UMAP representation of 8005 cord blood mononuclear cells profiled by CITE-seq³. Dots representing cells are 277 colored according to Cell-ID cell type predictions using pre-established immune cell signatures, as indicated by 278 the labels in the figure. (B) Performance measured through the F1 score achieved by Cell-ID, AUCell and SCINA 279 cell type predictions for each of the blood cell types reported in the original publication³. Boxplots summarize 280 the F1 scores for each method. The numbers above boxplots denote the global performance (macro F1 score, 281 upper digits) and its standard deviation (lower digits), where the maximum and minimum values across methods 282 are colored in black and grey, respectively. (C) Zoomed UMAP representation on Erythrocytes and CD34+ cells 283 showing that the Cell-ID multi-class cell assignments capture transient cell states consistent with the cell-type 284 hierarchy associated with immature hematopoietic stem cell differentiation. Cells are color-coded according to 285 the -log10 enrichment p-value obtained by Cell-ID in tests of the association of their gene signature with the cell-286 type signatures associated to their pre-cursor cell types: HSC, MPP, CMP, GMP, MEP and erythrocytes . The color 287 scale for cells extends from white (p value=1) to dark red (p value = 1e-10), with p-values<1e-10 fixed at this 288 value). D) Heatmap representing, for each individual cell (displayed in columns), the -log10 transformed p-value 289 obtained by Cell-ID in tests of the association of the gene signature with each of the evaluated pre-established 290 marker lists, representing a total of 21 blood cell types (displayed in rows). The color code of the heatmap extends 291 from dark blue (p value=1) to yellow (p value = 10^{-2}) to dark red (p value = 10^{-10}), with p values< 10^{-10} fixed at this 292 value). Non-significant associations (p value>10⁻² after Benjamini Hochberg correction for the number of gene 293 signatures tested) are shown in blue. The columns in the heatmaps were grouped by the reference cell-type 294 label, as indicated by the colored bands at the top and in the associated legend. CD34: CD34+ hematopoietic 295 stem cells; Eryth: Erythrocytes; Mk: Megakaryocytes, B: B cells, CD4 T: CD4+ T cells, CD8: CD8+ T cells, CD14: 296 CD14+ monocytes, CD16 Mono: CD16+ monocytes, NK: natural killer cells, DC: denderitic cells, pDC: plasmacytoid 297 dendritic cell, HSC: hematopoietic stem cells, MPP: muti-potent-progenitor, CMP: common-myeloid-

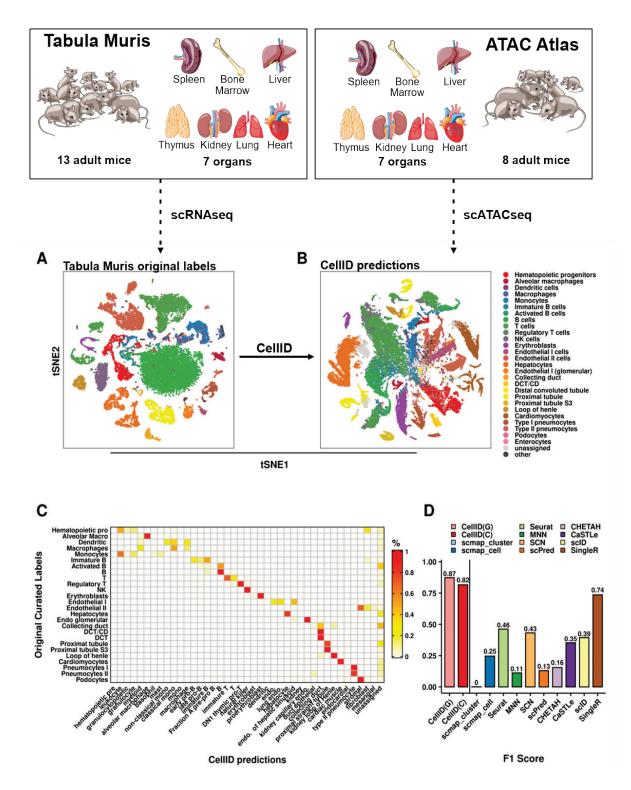
298 progenitors, GMP: granulocyte-monocyte-progenitor, MEP: megakryocyte-erythrocyte-progenitor.



300 301

302 Figure 3. Performance of Cell-ID cell-to-cell matching across independent scRNA-seq datasets from the same 303 or different tissue of origin, within and across species. (A and B) Performance measured through the F1 score 304 (y-axis) achieved by Cell-ID(g), Cell-ID(c) and 10 alternative state-of-the-art methods (x-axis), covering the major 305 approaches for cell-matching or label transfer across scRNA-seq datasets (Supplementary Table 9). (A) The 306 performance for each method is represented for each of the label transferring evaluated (as schematically 307 represented in the top left panels), corresponding to cell-to-cell matching across datasets from pancreatic islets 308 cells (red squares and red diamonds), and across datasets from airway epithelium (blue triangles). Boxplots 309 summarize the global performance (macro F1 scores) for each method. (B) The performance for each method is 310 represented for each of the rare cell types reported in the original publications associated to the pancreatic islets 311 cells (squares and diamonds) and airway epithelium datasets (blue triangles) evaluated in (A). Rare cell types are 312 represented following the color palette indicated in the legend and representing epsilon, macrophages, mast, 313 and endothelial cells (pancreatic cells), and ionocytes, brush/tuft, and PNEC (airway epithelium. A cell type label 314 gathering together brush and PNEC cells was used for consistency with the labelling provided in the human 315 sample from Plasschaert et. al. (C) t-SNE representation of 7216 cells from mouse small intestinal epithelium ²⁹.

316 Dots representing cells are colored according to Cell-ID(g) cell type predictions, using as a reference the mouse 317 airway epithelial gene signatures extracted from Plasschaert et al, as schematically represented in the panels 318 above. Intestinal epithelium cell types with significant enrichment p-values are colored in green (goblet), 319 brush/tuft (light blue) and dark blue (endocrine). Cells with significant enrichments in airway epithelial signatures 320 without an analogous cell type in intestinal epithelium are represented in black. Intestinal epithelium cells with 321 no significant enrichments were left unassigned and are displayed in grey. For comparison, the associated manual 322 cell type annotations provided in ²⁹ are represented in **Supplementary Figure 10 A**. (**D**) F1 score (y-axis) achieved by Cell-ID(g), Cell-ID(c) and 10 alternative state-of-the-art methods (x-axis), for the label transferring depicted in 323 324 h. (E) UMAP representation of 9126 mouse olfactory epithelium cells from ³⁰. Dots representing cells are colored 325 according to Cell-ID(g) cell type predictions using as a reference the mouse brush/tuft gene signatures extracted 326 from (i) mouse airway epithelium, and (ii) mouse small intestinal epithelium, as schematically represented in the 327 panels above. The 37 cells significantly enriched with airway Brush/Tuft gene signatures are highlighted in blue 328 and were interpreted as putative SCCs. Identical results were obtained when using intestinal Brush/Tuft gene 329 signatures. (F) Violin plots corresponding to the distribution of -log10 enrichment p-values (y-axis) across the 37 330 cells identified in (E) (black dots) are represented for 5 significant functional terms (x-axis). GO-0019370: Gene 331 Ontology term "leukotriene biosynthetic process"; GO-0097400: Gene Ontology term "interleukin-17-mediated 332 signalling pathway"; WP318: WikiPathways term "Eicosanoid Synthesis"; KEGG-hsa04725: KEGG term "Cholinergic synapse"; R-HSA-112315: Reactome term "Transmission across Chemical Synapses". 333



- 335 336
- Figure 4. Performance of Cell-ID cell-to-cell matching across independent datasets from different single-cell omics technologies: scRNAseq and scATACseq

339 (A) t-SNE representation of 25332 cells from 7 organs profiled with scRNAseq 10X genomics from the Tabula 340 Muris mouse cell atlas. Cells are colored according to the manually annotated cell types provided by the atlas, 341 regrouped by the categories represented in the legend in (B) and described in Supplementary Table 10. (B) t-342 SNE representation of 50284 cells from 7 organs profiled with scATAC-seq from the Mouse ATAC atlas. Cells are 343 colored according to the Cell-ID(g) predictions using the group gene signatures extracted from (A), as 344 represented in the legend. (C) Heatmap representing the confusion matrix between the manually curated cell 345 type annotations from the Mouse ATAC atlas (displayed per rows) and the Cell-ID(g) cell type predictions 346 (displayed per columns) using the gene-signatures extracted from the manually annotated cell types provided by 347 the Tabula Muris mouse cell atlas. The color code in the heatmap represents the ratio *r* of the cell types displayed

per rows that are allocated in the cell types represented per columns, ranging from white (r = 0) to red (r = 1). (**D**) Global performance measured through the macro F1 score (y-axis) achieved by Cell-ID(g), Cell-ID(c) and 10

Global performance measured through the macro F1 score (y-axis) achieved by Cell-ID(g), Cell-ID(c) and 10 alternative state-of-the-art methods (x-axis) on the label transferring from the scRNA-seq to the scATAC-seq

351 mouse cell atlas. DCT/CD: Distal convoluted tubule/ collecting duct, endo: endothelial, mono: monocytes.

353 Online methods

354 Data availability

355 All single-cell data sets used in this paper are publicly available (Supplementary Table 2). scRNA-seq datasets for 356 human blood cells profiled by Cite Seq¹ and Reap Seq² were downloaded from the gene expression omnibus 357 (GEO; accession numbers GSE100866 and GSE100501, respectively). Cell-type labels for these two datasets were 358 obtained following the Multimodal Analysis vignette of the Seurat³ R package 359 (https://satijalab.org/seurat/multimodal vignette.html). Pancreas scRNA-seq datasets from Baron⁴, Muraro⁵, and Segerstolpe⁶, as well as their associated cell-type annotations were downloaded via the scRNAseq⁷ R package 360 361 as a SingleCellExperiment format R object. Plasschaert⁸ mouse and human and Montoro⁹ mouse airway 362 epithelium scRNA-seq datasets, and their annotations were downloaded from GEO (GSE102580, GSE103354). 363 Haber¹⁰ intestinal epithelium scRNA-seq dataset was downloaded from GEO accession code GSE92332. Olfactory 364 epithelium scRNA-seq datasets from Fletcher¹¹ and Wu¹²were downloaded from GEO (GSE95601, GSE120199), 365 and their cell type annotations were obtained from the associated Github repositories: https://github.com/rufletch/p63-HBC-diff and https://www.stowers.org/research/publications/odr for 366 Fletcher¹¹ and Wu¹², respectively. Tabula Muris¹³ 10X and Smart-seq mouse scRNAseq datasets were 367 368 downloaded from https://tabula-muris.ds.czbiohub.org/. Gene activity score matrices from the Mouse sci-ATAC-369 seq atlas datasets from Cusanovich¹⁴ were obtained from http://atlas.gs.washington.edu/mouse-atac/data/, as 370 provided by the authors and resulting from the aggregation of information across all differentially accessible 371 chromatin sites linked to a target gene.

372 Preprocessing and normalization of single-cell datasets

All single-cell RNA-seq datasets analyzed in the study took as input the raw count gene expression matrices provided by the original sources. Library size normalization was carried out by rescaling counts to a common library size of 10000. Log transformation was performed after adding a pseudo-count of 1. All analyses throughout the manuscript were restricted to a background set of 19308 and 21914 protein-coding genes from human and mouse, respectively, obtained from BioMart Ensembl release 100, version April 2020 (GrCH38.p13 for human, and GRCm38.p6 for mouse^{15,16}). Genes expressing at least one count in less than 5 cells were removed. No filtering of cells was done unless the original sources provided "doublet" or contamination annotations, which were in such cased filtered out. In the case of sci-ATAC gene activity score matrices, the same
 preprocessing as for scRNA-seq data was applied.

382 Overview of the Cell-ID approach.

383 The main steps of the Cell-ID workflow are schematized in Figure 1. First, the library size normalized and log-384 transformed count matrix is transformed into a fuzzy coded indicator matrix where expression values are 385 represented in a continuous scale between 0 and 1. Second, Cell-ID performs a dimensionality reduction of the 386 indicator matrix using Multiple Correspondence Analysis where both cells and genes are represented into the same vector space¹⁷. Third, per-cell gene rankings are calculated from the gene-to-cell distances in MCA space, 387 388 where the top closest genes to a cell will define its gene signature. If a grouping of cells is provided, per-group 389 gene rankings may be obtained in an analogous way by using the geometric centroid in MCA space of the cells 390 belonging to a given group. The enrichment of per-cell and/or per-group gene signatures is then evaluated 391 through hypergeometric tests against (i) reference marker gene lists, and/or (ii) per-cell and/or per-group gene 392 signatures extracted through Cell-ID from reference single-cell datasets. Per-cell and per-group gene signatures 393 represent thus identity cards allowing automatic cell type and functional annotation, as well as cell matching 394 across datasets. Each of these steps is described in detail in the following sections:

395 Multiple Correspondence Analysis of the gene expression matrix

396 Multiple Correspondence Analysis (MCA) is a multivariate descriptive statistical technique conceptually 397 equivalent to Principal Component Analysis for qualitative/binary data^{18,19}. MCA can be applied to quantitative 398 data through an intermediate step of a so-called *fuzzy* coding, Here, each continuous variable p is coded through 399 user-defined functions into a number of disjoint categories Q_p where membership x to each category q is represented in a continuous scale between 0 and 1, and $\sum_{j=1}^{Q_p} x_j = 1$. Following (Aşan and Greenacre, 2011), 400 401 fuzzy-coding of a cases-by-variables matrix of continuous data can be performed in its simplest form by doubling 402 each variable into $Q_p = 2$ categories as follows: Let $M_{N,P}$ be the gene expression matrix of N cells (i.e. cases) and 403 P genes (i.e. variables), with general term m_{np} gathering the expression level of gene p in cell n. For each column vector *Mp* in M, two membership functions $x^+ = f^+(m)$: $\Re \to \Re$: [0,1] and $x^- = f^-(m)$: $\Re \to \Re$: [0,1], where 404 405 $f^{-}(m) = 1 - f^{+}(m)$, can be defined by linearly scaling between 0 and 1 the expression values for each gene 406 across all cells as follows:

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407
$$x^{+}_{np} = \frac{m_{np} - \min(M_p)}{\max(M_p) - \min(M_p)} ; \quad x^{-}_{np} = 1 - x^{+}_{np} ;$$

408

409 From such functions, a fuzzy-coded indicator matrix X_{N,K} can be built, representing a total of K=2P categories :

410
$$X_{N,K} = \begin{bmatrix} x_{11}^+ & x_{11}^- & \dots & x_{1P}^+ & x_{1P}^- \\ x_{21}^+ & x_{21}^- & \dots & x_{2P}^+ & x_{2P}^- \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x_{N1}^+ & x_{N1}^- & \dots & x_{NP}^+ & x_{NP}^- \end{bmatrix}$$

411 The grand total of $X_{N,K}$ is thus N^*P , since each of the N cells has P sets of fuzzy coded-values, each adding up to

412 1. The Multiple Correspondence Analysis (MCA) of a fuzzy-coded indicator matrix follows that of a regular MCA²⁰.

413 From the matrix $X_{N,K}$, a matrix of relative frequencies $F_{N,K}$ is defined as :

$$F_{N,K} = \frac{1}{NP}X$$

415 From the row sums and column sums of F, two diagonal matrices D_r and D_c are build, respectively, with general

416 terms

417
$$d_{r_{n,n}} = \sum_{k=1}^{K} f_{nk} \; ; \; d_{c_{k,k}} = \sum_{n=1}^{N} f_{nk}.$$

418 Let S_{NK} be the matrix of standardized relative frequencies resulting from

419
$$S = D_r^{-1/2} F D_c^{-1/2}$$

420 The singular-value decomposition (SVD) of the matrix S_{NK} leads to

421
$$S = U D_{\alpha} V^{T}$$

Where U and V contain by columns the singular vectors of norm 1 (U^TU=1; V^TV=1), and D_{α} is a diagnonal matrix of singular values α_i , which are positive and displayed in descending order: $\alpha_1 \ge \alpha_2 \ge ... > 0$. Alternatively, U and V can be obtained as the matrices displaying by columns the eigen vectors of norm 1 of the product SS^T and S^TS, respectively, with eigen values λ_i , where $\alpha_i = \lambda_i^{1/2}$. Thus,

426
$$SS^T U = U D_{\lambda} ; S^T S V = V D_{\lambda} ; U^T U = 1 ; V^T V = 1$$

427 Alternatively, V can be calculated from U with the transition formula:

428
$$V = S^{T}U D_{\alpha}^{-1} = S^{T}U D_{\lambda}^{-1/2}$$

429 In the previous expressions, the first vectors \vec{u}_1 and \vec{v}_1 are associated with the trivial solution $\alpha_1 = \lambda_1 = 1$; and 430 are thus removed from the analysis at this stage. After eliminating the trivial solution, the sum of all the eigenvalues λ_i from SS' (so-called total Inertia in MCA terminology) equals the Chi-squared statistic χ^2 of the 431 432 indicator matrix X_{N,K} divided by N. Thus, the orthogonal vectoral space generated by the eigenvectors of SS' can 433 be viewed as a decomposition of the Chi-squared statistic χ^2 in its independent sources of variation, each accounting for a fraction given by $\lambda_i / \sum_{i=1}^{I} \lambda_i$. At this stage, further dimensionality reduction can be performed 434 435 by retaining the first J eigen vectors as the most informative components, while disregarding the rest of 436 dimensions from downstream analysis. Here we established J = 50 as the default parameter throughout all the 437 analyses performed.

The orthogonal dimensions given by the eigenvectors U and V allow to simultaneous represent both rows (i.e. cells) and columns (i.e. gene categories) in *S* into the same orthogonal vectoral space, where coordinates are obtained as follows²¹:

441 Row coordinates:
$$\Phi = D_r^{-1/2} U = D_r^{-1/2} S V D_{\alpha}^{-1}$$

442 Column coordinates:
$$G = D_c^{-1/2} S^T U = D_c^{-1/2} V D_{\alpha}$$

443

The previous expressions correspond to so-called *standard* and *principal* coordinates for rows and columns, respectively, in MCA terminology²¹. The simultaneous representation of cells and genes into the same vector space is a main advantage of MCA as compared to alternative dimensionality reduction techniques such as PCA, where only cells are projected.

448

449 Gene-to-cell distances in MCA space and per-cell and per-group gene signature extraction

In the vectoral space provided by MCA, a barycentric relationship is fulfilled between the rows and the column coordinates: the general term g_{kj} of G representing the coordinate of a column k in the dimension represented by the eigenvector \vec{u}_j of U, corresponds to the weighted average (centroid) of the N row coordinates ϕ_{nj} from Φ , where weights are given by $x_{nk}/\sum_{n=1}^{N} x_{nk}$, i.e. the frequency conditioned by columns of the corresponding values in the fuzzy indicator matrix $X_{N,K}$:

455
$$g_{kj} = \frac{1}{\sum_{n=1}^{N} x_{nk}} \sum_{n=1}^{N} x_{nk} * \phi_{nj}$$

Thus, in MCA space the closer a column (i.e. gene category) is to a row (i.e. gene), the more specific it is to it. In addition, each set of $Q_p = 2$ categories for each gene p is centered at the origin: i.e. $\vec{g}_p^+ + \vec{g}_p^- = \vec{0}$. At this stage, only gene category coordinates \vec{g}_p^+ , conveying presence of gene expression relative to the maximum per gene, are retained for downstream analysis. From the previous expressions, the Euclidean distances $d_{np}(\vec{\phi}_n, \vec{g}_p^+)$ can be computed for each cell n and each gene p in the dataset. The genes g_p constituting the signature Γ_n associated to a cell n are obtained from its top γ closest genes in MCA space:

462
$$\Gamma_n = \left\{ g_p \mid \forall p: \operatorname{rank}_p \left(d_{np}(\vec{\phi}_n, \vec{g}_p^+) \le \gamma \right) \right\}$$

463

A default value of $\gamma = 200$ was established throughout this work and ties resolved with random ranks. More generally, the genes g_p constituting the signature Γ_{Θ} associated to a group of cells Θ can be obtained from the Euclidean distances $d_p(\vec{\phi}_{\theta}, \vec{g}_p^+)$ between each gene p and the group centroid $\vec{\phi}_{\theta}$, obtained from the geometric center of the $\vec{\phi}_n$ vectors associated to the cells $n \in \Theta$.

468
$$\Gamma_{\Theta} = \left\{ g_p \mid \forall p: \operatorname{rank}_p \left(d_{np}(\vec{\phi}_{\theta}, \vec{g}_p^+) \le \gamma \right) \right\}$$

We note however that Cell-ID does not perform or relies in any clustering step whatsoever. Notwithstanding,
cell grouping information may optionally be used here as input, as provided by a external reference source (e.g.
database or publication).

472 Per-cell gene signature enrichment analyses against reference gene sets

The gene signatures Γ_n extracted for each cell *n* in a dataset can be assessed through their enrichment against reference gene set (e.g. a marker gene list) associated to well characterized cell types and/or functional terms. Cell-ID evaluates such enrichment through a hypergeometric test as follows: Let *P* be the set of genes retained in the gene expression matrix $M_{N,P}$ previously defined, after the initial steps of cell and gene filtering described above. Let *W* be the set of genes within a reference gene set which are contained on P ($W \subset P$). Let w be the number of genes overlapping between the signature Γ_n of size γ and the gene set *W*: bioRxiv preprint doi: https://doi.org/10.1101/2020.07.23.215525; this version posted August 11, 2020. The copyright holder for this preprint (which was not certified by peer review) is the author/funder. All rights reserved. No reuse allowed without permission.

479
$$\mathbf{w} = |\Gamma_n \cap W|$$

The observed overlap *w* can be modelled as a random variable *X* distributed hypergeometrically, with probability
 mass function given by:

482
$$Prob_{nW} (X = w) = \frac{\binom{W}{W}\binom{P-W}{\gamma-W}}{\binom{P}{Y}}$$

Only reference gene sets of size $W \ge 10$ were considered throughout this work. When the gene signature Γ_n of a cell *n* in a dataset *D* is evaluated against a collection of reference gene sets $W_1, W_2, ..., W_{\Omega}$, (e.g. a repository of cell-type marker lists or a pathway database), the above hypergeometric test *p*-values are corrected by multiple testing for the number of gene sets Ω evaluated. Thus, a cell *n* is considered as enriched in those gene sets for which the hypergeometric test *p*-value is <1e-02, after Benjamini Hochberg multiple²² correction. In addition, when a disjointed classification is required, a cell *n* may be assigned to the gene set W_{ω} with the lowest significant corrected p-value. On the contrary, if no significant hits are found, a cell *n* will remain unassigned.

490 Per-cell gene signature enrichment analyses against per-cell and per-group gene-signatures extracted from 491 reference single-cell datasets.

The gene signatures Γ_n extracted for each cell n in a dataset D can be assessed through their enrichment against the gene signatures Γ'_n extracted for each cell n' in a reference dataset D', an approached called here Cell-ID(c). Analogous to the previous section, Cell-ID(c) evaluates such enrichment through a hypergeometric test as follows: Let P be the set of genes retained in the gene expression matrix $M_{N,P}$ associated to dataset D as previously defined. Let $\Gamma'_{n'|P}$ be the set of genes of size W' within a per-cell gene signature Γ'_n extracted for a cell n' in the dataset D', which are contained on P, i.e.: $\Gamma'_{n'|P} = \Gamma'_{n'} \cap P$.

498 Let w be the number of genes overlapping between the signature Γ_n of size γ and the gene set P:

499
$$w' = |\Gamma_n \cap \Gamma'_{n'|P}|$$

500 The observed overlap *w*' between two per-cell gene signatures can be modelled as a random variable *X* 501 distributed hypergeometrically, with probability mass function given by:

502
$$Prob_{n\,n'} \left(X = w' \right) = \frac{\binom{W'}{w'}\binom{P-W'}{\gamma-w'}}{\binom{P}{\gamma}}$$

For each cell *n* in a dataset *D*, the above hypergeometric test *p*-values are corrected by multiple testing for the number of cells *N'* in the reference dataset D' against which it is evaluated. Thus, a cell *n* in D is considered as enriched in those signatures n' in D for which the hypergeometric test *p*-value is <1e-02, after Benjamini Hochberg correction on the number *n'* of tested gene signatures. In addition, when a disjointed classification is required, a cell *n* may be assigned to the cell n' in D' with the lowest significant corrected p-value. Best hits can be used for cell-to-cell matching and label transferring across datasets. On the contrary, if no significant hits are found, a cell *n* will remain unassigned.

510 Alternatively, if a grouping $\Theta'_1, \Theta'_2, \dots, \Theta'_{\theta}$ of the N' cells in D' is provided, the gene signatures Γ_n for each cell n in 511 a dataset D can be assessed through their enrichment against the corresponding per-group gene signatures 512 $\Gamma'_{\Theta_1}, \Gamma'_{\Theta_2}, \dots, \Gamma'_{\Theta_n}$ extracted from D' as described above. We call this approach Cell-ID(g). Here, a cell n in D is 513 considered as enriched in those cell groups Θ'_{ϑ} from D' for which the hypergeometric test *p*-value is <1e-02, after 514 Benjamini Hochberg correction for the number of groups evaluated. In addition, when a disjointed classification 515 is required, a cell n may be assigned to the group Θ'_{ϑ} in D' with the lowest significant corrected p-value. Best hits 516 can be used for cell-to-group matching and group-based label transferring across datasets. On the contrary, if no 517 significant hits are found, a cell n will remain unassigned. Cell-ID(g) can handle both disjoint and non-disjoint cell 518 groupings (i.e. overlapping groups), as well as complete or non-complete groupings (i.e. when not all cells in D' 519 have been assigned to a group).

520 Simulated datasets

521 Simulated scRNA-seq datasets were obtained with the Splatter²³ Bioconductor package (version 1.4.1; 522 https://bioconductor.org/packages/release/bioc/html/splatter.html). For the generation of structured datasets, 523 each simulation was set to originate from five underlying subpopulations with relative sizes of 30%, 25%, 20%, 524 15% and 10% cells, respectively. No clustering or cluster labels were used in any way for the purpose of the 525 analysis. Splatter's logistic function, modeling the probability of a gene having zero counts, was defined by a 526 midpoint parameter x0 = 3 counts, to obtain a simulated dataset with about $60\% \sim 70\%$ of the count matrix 527 content equal to zero after default normalization and filtering, a dropout rate consistent with those observed on 528 other datasets used in this manuscript. Default values were used for all the other parameters. Centered and 529 scaled principal component analysis (PCA) was performed with the base R prcomp function.

531 Comparative benchmark of approaches performing marker-based cell type annotation

532 In the comparative benchmark assessing the method's capacity to classify cells using pre-established gene 533 signatures, two alternative semi-supervised classifiers were used: SCINA²⁴ and AUCell²⁵ (Supplementary Table 3). Cell-ID predictions were based on a reference collection of blood cell markers from the XCell repository ²⁶ 534 535 (Supplementary Table 4). Only cell types of the hematopoietic lineage supported by more than three bulk 536 RNAseq samples in XCell were considered: hematopoietic stem cells (HSC), multipotent progenitors (MPP), B 537 cells, CD4+ T cells, CD8+ T cells, natural killer (NK) cells, plasmacytoid dendritic cells (pDC), common myeloid 538 progenitors (CMP), granulocyte myeloid progenitors (GMP), megakaryocyte and erythrocyte progenitors (MEP), 539 erythrocytes, megakaryocytes, platelets, basophils, eosinophils, neutrophils, CD14+ monocytes, CD16+ 540 monocytes, macrophages, dendritic c(DC), conventional dendritic cells (cDC). For each cell type, the marker list 541 used included genes replicated in at least 20% of the reported sources. Raw count matrices were used as input 542 for AUCell and log-transformed normalized matrices were used for SCINA, following their associated vignettes. 543 SCINA was run with default parameters except for i) the maximum number of iterations and the convergence 544 rate, which were increased to 20 and 0.999 respectively to ensure a stable results, and ii) the rejection parameter, 545 which was set to true to enable cells to be labelled as unassigned when there is a low confidence on the cell type 546 prediction. For AUCell, the gene set with the highest AUC score was used to classify cells unless the maximum 547 AUC score was <0.1, what left a cell as 'unassigned'.

548 Comparative benchmark of approaches performing cell-type label-transferring across datasets

549 In addition to Cell-ID, we evaluated 10 alternative approaches for cell-type label-transferring across scRNA-seq 550 (Supplementary Table 3). All methods were run using default parameters unless otherwise stated. When default 551 settings were not explicitly defined, setting used in the associated vignettes were followed. Methods used as 552 input either the raw or the normalized count data (after gene filtering as described above), following each 553 method's documentation. For those methods that stipulate it, gene expression matrices were further restricted 554 to genes in common between the reference and the query datasets. In the case of MNN²⁷, we transferred labels 555 from the reference to the query datasets between closest mutual nearest neighbor cells, and cells were left 556 unassigned when no mutual nearest neighbor cells were found. We modified the default parameter of k nearest 557 neighbor of MNN to k = 50 as the default k = 20 failed to find mutual nearest neighbor matches for a large fraction 558 of cells, which negatively affected the benchmark metrics evaluated. Furthermore, for the selection of hypervariable genes in MNN, we used the default Seurat function for highly variable gene detection (2000 genes), and we took the intersection between the reference and the query highly variable genes to perform the query and reference dataset integration following the package's vignette. In the case of SCN²⁸, all cells that were classified as *rand* were considered as unassigned, as well as all cells classified as "nodes" in CHETAH²⁹. For Seurat cells were labelled as unassigned when the projection score was below 0.5.

564 Classification performance assessment

565 Cell annotation performance was assessed through 3 complementary metrics i.e.: precision, recall and F1 score, 566 which is the harmonic mean between the precision and recall. Each metric was first calculated for each cell type 567 in the query dataset. Second, each metric (i.e. recall, precision and F1 score) was calculated for the global set as 568 the arithmetic mean of the corresponding metric across the evaluated cell types. In such a way, an overweighed 569 contribution of largely populated cell types is avoided, allowing thus a larger contribution of more rare cell types 570 to the metrics evaluated. Mapping across datasets of cell type nomenclature was performed through manual 571 curation and is reported in Supplementary Table 5. For label-transferring performance assessment, cells left 572 unassigned in a query dataset were considered as a false assignment when their actual cell type was indeed 573 represented in the reference dataset, or considered as a true assignment otherwise. Therefore, for intestinal 574 dataset label transferring, any cell types apart from endocrine, brush/tuft and goblet were considered as negative 575 cell type since there are not present in the reference dataset and hence should be labeled unassigned. Thus, 576 unassigned cells were considered as true positive if labelled against negative cells and the negative cells were 577 evaluated in the calculation of performance metrics in the same manner as the three other cell types present in 578 the reference and was considered also in the global performance metrics. For interspecies label-transferring 579 across human and mouse datasets, the initial raw matrix of the query dataset was restricted to genes with one-580 to-one orthologs. Ortholog relations were obtained from BioMart (release 100, version April 2020, GrCH38.p13 581 for human, and GRCm38.p6 for mouse^{15,16}) using gene symbols.

582 Functional Enrichment

Functional enrichment analyses were performed using 6 sources of functional annotations: Reactome³⁰, KEGG³¹,
 WikiPathways³², GO biological process³³, GO molecular function and GO cellular component, collectively
 gathering a total of 8709 terms. Gene sets associated to functional pathways and ontology terms were obtained
 as provided in enrichr³⁴ website http://amp.pharm.mssm.edu/Enrichr/#stats. (Supplementary Table 6)

587 Visualization

- 588 UMAP³⁵ or tSNE³⁶ representations were alternatively used for visualization purposes throughout the manuscript.
- 589 However, no biological conclusions whatsoever were drawn from visual inspection of such representations.
- 590 UMAP and tSNE representations were obtained with Seurat default parameters following this vignette
- 591 (https://satijalab.org/seurat/v3.1/pbmc3k_tutorial.html).

592 Computational resources

- 593 All analyses presented in the manuscript were run in a workstation with 64-GB RAM memory and a AMD Ryzen
- 594 2700X processor with 8 3.6-GHz physical cores, with the exception of the scalability benchmark presented in
- 595 Supplementary Note 6 where an Intel Xeon Gold 6140 with 36 2.3 GHz cores processor and 640Gb of RAM was
- 596 used.

597 Code availability

598 Cell-ID is implemented as an R package and is available on GitHub (<u>https://github.com/RausellLab/CelliD</u>) under 599 the GPL-3 open source license. Complete documentation is provided with step-by-step procedures for MCA 600 dimensionality reduction, per-cell gene signature extraction, cell type prediction, label-transferring across 601 datasets and functional enrichment analysis. All R scripts and intermediate data representations required to 602 reproduce all figures in the manuscript are provided as a supplementary file.

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669 Cell-ID: gene signature extraction and cell identity recognition at individual

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Supplementary Notes 1 - 7

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674 Supplementary Note 1. Consistency of MCA low-dimensional representation of cells and genes.

675 The consistency of MCA-based low-dimensional representation of cells and genes was first evaluated with 100 simulated scRNA-seq datasets, each containing 1000 cells and 5000 genes (Online Methods). We first compared 676 677 the correspondence between MCA and PCA low-dimensional representations of cells by performing Spearman's 678 rank correlation analysis on their principal axes coordinates. MCA and PCA cell representations were largely 679 equivalent (Supplementary Fig. 1). We then determined whether the per-cell gene rankings obtained with MCA 680 were consistent with the gene expression values for neighboring cells in the MCA space. As expected, genes 681 specific to a given cell had higher log-fold changes in expression in the 5% of cells closest to target cell (n = 50) 682 than in the other cells (Supplementary Fig. 2A). We then investigated how the ranking of genes with zero-counts 683 in a cell related to the specificity of the genes concerned in neighboring cells (Supplementary Fig. 2A). We found 684 that genes not detected in a given cell were nevertheless attributed a high ranking in this cell if the surrounding 685 cells displayed high levels of expression for these genes (Supplementary Fig. 2A). This is an important result, 686 highlighting the capacity of multivariate approaches to consider a gene to be specific to a cell in which it was not 687 detected, provided that the gene concerned is specific to very similar cells. The MCA approach is thus robust to 688 zero-count values that probably correspond to technical dropouts. These results could be generalized to all 689 individual cells in a given dataset: Spearman's rank correlation coefficient between rank and log-fold change = 690 0.72, p-value <10e-16 (Supplementary Fig. 2B). By contrast, the correlation was weaker for per-cell gene rankings 691 obtained via a naïve approach based on either (i) the log-fold changes in gene expression observed in one cell 692 relative to all other cells (Spearman's rank correlation coefficient = 0.38, p-value <10e-16, Supplementary Fig. 2, 693 C-D) or (ii) highest-to-lowest rankings of expression values within a cell, with random ranks for ties, as previously 694 described (AUCell¹, Spearman's rank correlation coefficient = 0.08, p-value = 3.18e-04, Supplementary Fig. 2, E-695 F, respectively).

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Supplementary Note 2. Capacity of Cell-ID to identify well-established cell types on the basis of reference marker lists.

699 We evaluated the ability of Cell-ID per-cell gene signatures to reproduce reference marker lists associated with 700 well-established cell types. We searched for scRNA-seq datasets in which concomitant measurements of single-701 cell protein marker levels had been performed. Protein marker levels provide additional evidence for cell-type 702 annotations. Cell-type labels in such settings can be taken as a gold standard reference for this study, thereby 703 avoiding the potential circularity associated with the use of transcription-based annotations. Two independent 704 scRNA-seq datasets for human blood cells profiled by CITE-seq² and REAP-seq³ protocols met this criterion 705 (Online Methods). The Cite-Seq dataset contained data for a total of 8005 human cord blood cells whereas the 706 REAP-seq dataset contained data for 7488 PBMCs. Cell-ID predictions were based on a reference collection of 707 blood cell markers from the XCell⁴ repository (Supplementary Table 4, Online Methods).

708 The gene signature of each cell, extracted from the CITE-seq and REAP-seq datasets, was first evaluated with 709 Cell-ID against each of the 21 marker lists associated with previously described cell types (Figure 2 and 710 Supplementary Figure 3, Supplementary Table 4; Online Methods). Each cell was assigned to the cell type for 711 which it displayed the strongest enrichment (**Online Methods**). We assessed the accuracy of Cell-ID by calculating 712 its precision (positive predictive value), recall (true positive rate), and overall agreement (F1) with the previously 713 assigned reference cell-type labels. In both datasets, per-cell gene signatures displayed significant enrichment in 714 the marker genes for at least one reference cell type in 83% and 73% of cells for CITE-seq and REAP-seq datasets, 715 respectively. The best match to the gene signature was used for automatic cell-type prediction with high 716 precision (0.87 and 0.9), recall (0.84 and 0.73), and F1 (0.83 and 0.78) values (multinomial p-value < 10⁻¹⁶ for all 717 figures; Figure 2, Supplementary Figure 4 and Supplementary Table 7). Cell-ID outperformed reference methods 718 for cell-type classification based on pre-established signatures, such as SCINA⁵ and AUCell¹, for most of the cell 719 types considered, achieving remarkably high levels of precision. CellAssign⁶ could not be used due to execution 720 errors of the original software, which we attribute to the length of the signatures used here, ranging from 13 to 721 174 genes in total, which is much longer than the gene sets of 2 to 20 genes generally used by CellAssign. Overall 722 performance was better for the CITE-seq dataset than for the REAP-seq dataset, for all methods evaluated, due to a significant difference in the median number of genes detected per cell between the two datasets (2346 and 1260, respectively, two-sided Wilcoxon test p value < 10⁻¹⁶).

725 In addition to identifying the best match between gene lists, Cell-ID was able to identify cells displaying significant 726 enrichment in the genes of more than one of the pre-established cell-type marker lists. This contrasts with 727 clustering-based approaches, which partition cells into disjointed groups. This situation is illustrated by the CITE-728 seq CBMC dataset, for which Cell-ID identified fine-grained transitions within the Hematopoietic Stem and 729 Progenitor cells subset (CD34⁺) according to the hematopoietic hierarchy (Figure 2C). No immature CD34⁺ cells 730 in the REAP-seq dataset were reported in the original publication ³. The gradient of Cell-ID enrichment scores 731 was consistent with the Hematopoietic Stem Cells (HSC) lineage differentiation process. Thus, Cell-ID multi-class 732 scores reflect smooth transitions at individual cell level from the most immature HSC to multipotent progenitors 733 (MPP), branching between myeloid (CMP/GMP) and erythroid (MEP) progenitors, which ultimately differentiate 734 into erythrocytes. Such fine-grained transitions would have been missed by both clustering-based approaches 735 and alternative methods. Thus, SCINA and AUCELL provided a coarse-grained classification between HSCs and 736 erythrocytes, with no assignment to intermediate states between these two classes.

737 We then analyzed more challenging scenarios based on real datasets in which we evaluated the capacity of Cell-738 ID to identify the only cell of a given rare cell type (n=1). We focused on cell types observed at low frequencies 739 (<2%) in the previous CBMC dataset: plasmacytoid dendritic cells (pDC, 0.6%, n=49), erythrocytes (1.3%, n=105) 740 and hematopoietic stem and progenitor cells (HSPC, CD34+ subset, 1.8%, n=134) from the CITE-Seq dataset. For 741 each of these rare cell types containing a given number n of cells, we generated n corresponding datasets, each 742 retaining only one cell at a time, while the rest of the subpopulations remained unchanged. Using the pre-743 established immune cells marker lists, as described above, Cell-ID identified the singleton cell with a high mean 744 recall (92%, 94%, and 86%), but modest precision (32%, 8% and 76%) due to the experimental design with very 745 high number of negatives compared to positive (1 positive and 999 negatives), which results in mid-range F1 746 score (48%, 0.15%, 0.81%) (Supplementary Table 8). Singleton cells pose a problem in clustering-based 747 approaches, in which they are often merged with larger sub-populations or treated as outliers and are thus 748 filtered out of downstream analyses. Conversely, alternative reference methods able to work at individual cell 749 level without a clustering step, such as SCINA⁵ and AUCell¹, could not be applied in this setting either, because 750 they are not suitable for independent evaluations one cell type at a time.

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Supplementary Note 3. Capacity of Cell-ID to match cells of analogous cell types across independent scRNA seq datasets from the same tissue of origin, within and across species.

754 Cell-ID provides two options for cell type matching across datasets: (i) Cell-ID(c), in which individual cells in a 755 query dataset are matched to transcriptionally analogous cells in a reference dataset; and (ii) Cell-ID(g), in which 756 individual cells in a query dataset are matched to cell group labels previously established in a reference dataset 757 through clustering and/or expert annotation. Thus Cell-ID(c) provides cell-to-cell matching, whereas Cell-ID(g) 758 performs group-to-cell matching from reference-to-query datasets. It should be noted, however, that Cell-ID(g) 759 performs no clustering whatsoever, as the cell groups in the reference dataset are provided as an input by the 760 reference source. For the evaluation of Cell-ID(c) and Cell-ID(g), we searched for tissues profiled in several 761 independent scRNA-seq datasets and meeting the following three conditions: (i) cell type labels curated through 762 expert annotation in the original publications, (ii) containing at least one rare cell type (cell types accounting for 763 less than 2% of the cells in a sample), and (iii) different sequencing protocols and/or different model organisms 764 (i.e. humans and mice) used. Two tissues meeting these requirements were identified (Figure 3):

765 (A) Pancreatic islets: we considered three scRNA-seq datasets for pancreatic cells from human donors: (i) 8659 766 cells from four deceased donors healthy at the time of death profiled with the inDrop protocol (Baron et al.⁷), (ii) 767 2126 cells from four deceased organ donors sequenced with CEL-seq2 (Muraro et al.⁸) and (iii) 2168 cells from 768 six healthy donors and four donors with type-2 diabetes sequenced with Smart-seq2 (Segerstolpe et al.⁹). The 769 Baron dataset reported the greatest diversity of cell types and was, thus, chosen as the *reference* for this analysis. 770 The cell types identified in Baron's human dataset included two exocrine cell types (acinar and duct cells), five 771 endocrine cell types (alpha, beta, delta, gamma and epsilon cells), three immune cell types (tissue-resident 772 macrophages, mast cells, cytotoxic T cells), pancreatic stellate cells, endothelial cells and Schwann cells of neural 773 crest origin. All of these cell types, with the exception of Schwann cells and cytotoxic T cells were reported by 774 Muraro et al. and Segerstolpe et al.

(B) Airway epithelium: three independent airway epithelial cell datasets from mice and human donors were
obtained, including (i) 7662 tracheal epithelial cells from four mice profiled with 10X Genomics technology
(Plasschaert et al¹⁰); (ii) 7586 airway tracheal cells from six mice sequenced with inDrop (Montoro et al.¹¹); (iii)
2970 primary bronchial epithelial cells from three human donors profiled with 10X Genomics technology

(Plasschaert et al¹⁰) (**Online Methods**). All three datasets reported the six major airway epithelial cell types, including basal, secretory cells (also known as club cells), ciliated cells, rare pulmonary neuroendocrine cells (PNEC), brush cells (also known as tuft cells) and ionocytes. Plasschaert's mouse dataset was used as the *reference* for this study, as it allowed a within-species analysis (mouse-to-mouse) as well as a between-species analysis (mouse-to-human) based on datasets originating from the same laboratory.

784 Cell-ID gene signatures at either individual cell level or group level were obtained independently for each of the 785 datasets described above (Online Methods). Four independent reference-to-query assignments were evaluated: 786 Baron's human pancreatic cells against Muraro's and against Segerstolpe's human pancreatic datasets, and 787 Plasschaert's mouse airway epithelial cells against Montoro's mouse airway epithelial cells and against 788 Plasschaert's human airway epithelial cells. For each of the reference-to-query assessments, both cell-to-cell 789 matching, and group-to-cell matching were performed, with Cell-ID(c) and Cell-ID(g), respectively (Methods). 790 Thus, each cell in the query dataset was assigned to the cell type from the reference cell or reference group for 791 which it presented the lowest significant gene signature enrichment p value (or was left unassigned if no 792 significant hits were found; Supplementary Figure 5). Cell-ID cell-to-cell matching and group-to-cell matching 793 were thus evaluated by assessing the cell-type agreement between the transferred labels and the original labels 794 in the query dataset. Comparative benchmarking was performed against a representative set of alternative state-795 of-the-art methods covering major approaches for cell-matching or label transfer across scRNA-seq datasets 796 (Supplementary Table 3): (i) integration-based methods for cell-to-cell matching across datasets based on 797 reciprocal k-nearest neighbor analysis and projection in a common low-dimensional space (Seurat¹², MNN¹³); (ii) 798 transcriptome similarity assessment without an integration step (scmap cluster and scmap cell¹⁴, scID¹⁵ and 799 singleR¹⁶); and (iii) machine learning-based methods training models through cross-validation in the reference 800 dataset followed by prediction in the query dataset (CaSTle¹⁷, scPred, SCN¹⁸ and CHETAH¹⁹).

801 Both Cell-ID(c) and Cell-ID(g) consistently reached high precision (>82% and >83%), recall (>82% and >=76%) and 802 F1 values (>74% and >74%, respectively) across all *reference*-to-*query* assignments evaluated (multinomial *p* 803 value < **2.2e-16** for all figures; **Figure 3A**, **Supplementary Figure 6 A-B**, **Supplementary Table 9**). Cell-ID 804 performance was at least as good as that of all alternative state-of-the-art methods. Notably, Cell-ID obtained 805 high performance scores even in for cell-type matching across species, which proved challenging for most of the 806 methods evaluated. We assessed the robustness of Cell-ID gene signatures further by focusing on the cell types 807 present at low frequencies (<2%) in the previous query datasets: epsilon cells, tissue-resident macrophages, mast 808 cells and endothelial cells from pancreatic islet samples (Muraro et al. and Segerstolpe et al), and PNEC, brush 809 cells and ionocytes in the mouse and human airway epithelium datasets (Montoro et al and Plasschaert et al., 810 respectively). As expected, reference-to-query assignments for such rare cell types were generally more error-811 prone for all the methods evaluated, including Cell-ID (Figure 3B, Supplementary Figure 6 C-D). Nevertheless, 812 Cell-ID performed better than the alternative methods, with salient scores for Cell-ID(g) for most of the rare cell 813 types evaluated (median F1 values greater than 88%, respectively, with p value<1e-5 for all evaluated rare cell 814 populations relative to expectations from a random binomial distribution).

815 From a discovery perspective, the datasets used here provided us with an opportunity to evaluate the capacity 816 of Cell-ID to detect ultra-rare cell types potentially missed in the original publications. Indeed, Baron et al. 817 reported the presence of Schwann cells (n=13; 0.17 %) in pancreatic islet datasets, an ultra-rare cell type of neural 818 crest origin. However, Schwann cells were not described in the samples of Muraro et al. and Segerstolpe et al. 819 We thus explored possible enrichment in the Cell-ID gene signatures extracted for each of the 13 Schwann cells 820 in the Baron et al. dataset for the 2126 and 2168 cells, respectively of the query datasets. Both Cell-ID(c) and 821 Cell-ID(g) identified n=4 cells in the Muraro et al. dataset and n=2 cells in the Segerstolpe et al. dataset that had 822 been initially labeled as ductal (Muraro et al.⁸) or unclassified (Segerstolpe et al.⁹) in the associated publications. 823 These cells presented high expression levels of Schwann cell markers (SOX10, S100B, CRYAB, NGFR, CDH19, and 824 PMP22) and of markers of response to nerve injury (SOX2, ID4, and FOXD3), as described by Baron et al.⁷. 825 Accordingly, SOX10, S100B, CRYAB, NGFR, CDH19, and PMP22 ranked among the top 100 gene signatures 826 associated with the four and two cells annotated as Schwann cells by Cell-ID (Supplementary Figure 7), and these 827 six genes were significantly upregulated in these cells relative to the other cells (Wilcoxon test p value < 10^{-3} , in 828 both datasets). The identification of putative Schwann cells was replicated by Seurat, MNN, scID, SCN, SingleR 829 and scmap cluster, but missed by CaSTLe, scmap cell, scPred and CHETAH, which labeled them as "other" or 830 "unassigned". Moreover, functional enrichment analysis of the gene signatures of each of the four and two 831 putative Schwann cells revealed significant enrichment in 62 Gene Ontology (GO) biological processes (median 832 p-value across cells <0.01) for the Muraro et al. dataset and 26 GO biological processes for the Segerstolpe et al. 833 dataset, with 10 terms common to the two sets (Supplementary Table 1). Nervous system development 834 (GO:0007399), including glial cell differentiation (GO:0010001) and axonogenesis (GO:0007409), were among the top 10 terms displaying enrichment in both sets (p-values less than or equal to 2.18e-05 and 2.98e-03, respectively), consistent with the neural crest origin of Schwann cells²⁰. The prominent role played by Schwann cells in the myelination process ²¹ was, in turned, reflected in several functional terms and pathways for which significant enrichment was detected, including collagen fibril organization (GO:0030199) in the four cells from the Muraro dataset and myelination (GO:0042552) and collagen binding (GO:0005518) in the two cells from the Segerstolpe dataset. These signals were consistently reproduced with alternative pathway annotation sources such as KEGG²², Reactome²³ and WikiPathways²⁴ (**Supplementary Table 1, Supplementary Table 6**).

842 Overall, these results show that Cell-ID gene signatures are highly reproducible at both the cell and group levels, 843 across independent datasets from the same tissue of origin, despite the use of different sequencing protocols, 844 donors, and species. This reproducibility was robust even for rare cell types present at extremely low frequencies, 845 demonstrating the ability of Cell-ID to extract biologically relevant gene signatures at individual cell resolution. 846 In particular, matching across datasets by Cell-ID is fully transparent in terms of the set of genes driving the hits, 847 and is therefore fully interpretable in biological terms. This contrasts sharply with the situation for label transfer 848 methods based on assessments of similarity over the entire transcriptome (e.g. Seurat, MNN, scmap) or machine-849 learning approaches, for which individual gene contributions are difficult to interpret (e.g. scPred, SCN).

850

Supplementary Note 4. Capacity of Cell-ID to match cell types across independent scRNA-seq datasets from different tissues of origin

853 In a more challenging scenario, we then evaluated the capacity of Cell-ID to recognize gene signatures of rare 854 cells across independent sets from different tissues of origin. We thus searched for rare cell types meeting the 855 following conditions: (i) that they were common to at least two different tissues, and (ii) for which single-cell 856 RNA-seq datasets were available, in which cell-type labels had been curated by expert annotation in the original 857 publications. Chemosensory epithelial cells appeared to be an ideal rare cell type present in various epithelium 858 types, presenting all the characteristics for the purpose of the analysis. Recent studies have shown that 859 chemosensory epithelial cells, referred to as tuft cells in the intestinal mucosa, and solitary chemosensory cells 860 (SCCs) in the nasal respiratory mucosa, belong to the brush/tuft cell family, together with the brush cells in the 861 tracheal airway epithelium ^{25 26}. This chemosensory epithelial cell family has common transcriptional programs 862 and functions in all three tissues ²⁷. In particular, these cells are the primary source of interleukin-25²⁸, a proinflammatory protein mediating type 2 inflammation induced by diverse pathogens in various mucosal
tissues.

865 We evaluated the capacity of Cell-ID to identify rare cell types across tissues, by focusing on cell matching between the mouse tracheal airway epithelium (Plasschaert ¹⁰ and Montoro ¹¹ datasets, as described in 866 867 Supplementary Note 3) and the mouse small intestinal epithelium (single-cell dataset from Haber et al^{29} , for 868 7216 cells from four mice sequenced with the inDrop protocol). The mouse airway and intestinal epithelia display 869 major differences in terms of their cell-type composition. Both Plasschaert et al. and Montoro et al. reported the 870 presence of basal, secretory (including goblet in Montoro), ciliated cells, PNEC, ionocytes and brush/tuft cells in 871 the airway epithelium (Supplementary Note 3). Haber et al. performed single-cell analyses on the intestinal 872 epithelium in which they identified enterocytes (45%), transit-amplifying cells (21%), stem cells (18%), goblet 873 cells (7%), Paneth cells (4%) enteroendocrine cells (4%) and brush/tuft cells (2%) (Supplementary Figure 8A). 874 Cell-ID(g) and Cell-ID(c) were applied with default parameters (Online Methods) for reference-to-query 875 assignments from Plasschaert and Montoro's mouse airway epithelial cells to Haber's mouse intestinal epithelial 876 cells. Each cell in the mouse intestinal epithelial dataset was assigned to the cell type from the mouse airway 877 epithelial for which it presented the lowest significant p value for gene signature enrichment (or was left 878 unassigned if no significant hits were found). Both Cell-ID(g) and Cell-ID(c) identified brush/tuft, but also 879 endocrine cells and goblet cells in the intestinal epithelium, based on brush/tuft, PNEC and secretory/goblet gene 880 signatures, respectively, extracted from the airway epithelium (Figure 3C and Supplementary Figure 8B). Global 881 matching accuracy was evaluated by analyzing the concordance of cell-type labeling with the original cell-type 882 annotations from the corresponding publications (Supplementary Table 5). Comparative benchmarking was 883 performed against a representative set of alternative state-of-the-art methods covering major approaches for 884 label transfer or cell-matching across scRNA-seq datasets (Supplementary Table 3), as previously described in 885 Supplementary Note 3. Cell-ID(g) yielded high precision, recall and F1 scores, clearly outperforming all the other 886 methods evaluated (Figure 3D, Supplementary Figure 8C and Supplementary Table 10). Similar results were 887 obtained when the Plasschaert or Montoro mouse airway epithelial cells were used as the reference set. 888 Alternative methods, including Cell-ID(c), performed less well, by contrast to the results obtained for label 889 transfer between samples from the same tissue of origin (Supplementary Note 3). This lower performance was 890 driven by many false positives (i.e. incorrect label transfer from the reference to the query dataset), resulting in

low precision and low F1 scores. By contrast, correct label assignment rates remained high for Cell-ID(g), which did not assign labels from the reference to the query set in the absence of significant statistical support. The higher performance of Cell-ID(g) than of Cell-ID(c) suggests that group-based gene signatures are more robust than individual cell-based signatures for cell-type matching across samples from different tissues of origin.

895 We then searched for olfactory epithelium single-cell datasets of use for the evaluation of the capacity of Cell-ID 896 to identify solitary chemosensory cells (SCCs) by projecting brush/tuft signatures extracted from the airway and 897 intestinal epithelia. Two datasets from published works were identified: (i) Wu et al³⁰, in which a total of 9126 898 olfactory epithelium cells from mice aged 0, 3, 7 and 21 days were sequenced with the 10X Genomics protocol, 899 and (ii) Fletcher et al.³¹, in which 849 cells from mice aged 21-28 days were sequenced with the Smart-Seq2 900 protocol. The mouse olfactory epithelium has a cell-type composition different from those of the airway and 901 intestinal epithelia. Both Wu et al and Fletcher et al reported the presence of transitional horizontal basal cells, 902 resting horizontal basal cells, microvillous cells, mature sustentacular cells, mature olfactory sensory neurons, 903 immediate neuronal precursors, immature sustentacular cells, immature olfactory sensory neurons, globose 904 basal cells and unknown/unlabeled cells. However, neither of these studies reported the presence of SCCs among 905 the cells sequenced. Nevertheless, these two datasets provided us with an opportunity to illustrate the capacity 906 of Cell-ID for exploratory cell-type scanning on single-cell datasets of a query tissue, using gene signatures 907 extracted from single-cell datasets for a set of reference tissues. Cell-ID(g) was used to evaluate the presence in 908 the olfactory epithelium of cells with the tuft/brush cell gene signatures extracted from the airway and intestinal 909 epithelium, as described above. Cell-ID(g) identified a total of 37 cells in the Wu dataset and 5 cells in the Fletcher 910 dataset displaying gene signatures with significant enrichment in the genes of the tuft/brush cell signatures 911 extracted from the airway epithelium (dataset from Plasschaert et al¹⁰). Cell-ID(g) also identified the same 37 912 and 5 cells as having signatures significantly enriched in the genes of the tuft/brush cell signatures extracted from 913 the intestinal epithelium (dataset from Haber et al). Interestingly, these cells were labeled "unidentified" in the 914 original publications ^{30 31}. They displayed higher levels of expression for IL25 and the chemosensory cell marker 915 Gnat3 than any of the other cells in the corresponding datasets (two-tailed Wilcoxon test, p < 10-16 for both 916 datasets), further supporting the classification of these cells as SCCs (Ualiyeva et al. 2020; Figure 3E-F, 917 Supplementary Figure 9). Moreover, functional enrichment analysis performed on the gene signatures of each 918 of the 37 and 5 putative SCCs identified 20 and 14 Gene Ontology (GO) biological processes (median p value 919 across cells <0.01) displaying significant enrichment in the datasets of Wu and Fletcher, respectively, with nine 920 terms common to the two datasets (Supplementary Table 1). Unsaturated fatty acid biosynthetic process 921 (GO:0006636), including eicosanoid (GO:0046456) and leukotriene (GO:0019370) biosynthetic processes, were 922 among the top five terms displaying the highest level of enrichment in both datasets (5.76E-04 and 1,77E-05, 923 respectively), driven by the Alox5, Alox5ap, Ltc4s, Pla2g4a genes in both sets of putative SCCs. This finding is 924 consistent with recent studies showing that SCCs are a primary source of cysteinyl leukotriene in the olfactory 925 epithelium ^{25 26}), and that these cells have immune effector functions in common with airway brush/tuft cells 926 ²⁵. These signals were consistently reproduced with alternative pathway annotation sources (KEGG²², Reactome²³ 927 and WikiPathways²⁴; Supplementary Table 1). Taken together, the gene signatures and functional hallmarks 928 revealed by Cell-ID(g) confirm, at single-cell transcriptional level, the presence of rare cells in the olfactory 929 epithelium similar to the airway and intestinal brush/tuft cells. In accordance with recent findings ^{25 26}, the 37 930 cells from Wu et al and the five cells from Fletcher et al described above should, thus, be annotated as SCCs.

931

932 Supplementary Note 5. Capacity of Cell-ID to match cell types across independent datasets from different 933 single-cell *omics* technologies: scRNAseq and scATACseq

934 We investigated whether the gene signatures extracted with Cell-ID from scRNA-seq datasets were replicated in 935 independent single-cell ATAC-seq experiments on the same or different tissues of origin. We made use of two 936 recent large-scale single-cell projects annotating cell-type heterogeneity through in-depth expert curation in a 937 comprehensive set of organs and tissues for the model organism *Mus musculus*: the Tabula Muris³² mouse cell 938 atlas, based on scRNA-seq, and the Mouse ATAC Atlas³³, based on scATAC-seq. The Tabula Muris project profiled 939 20 mouse organs and tissues in a total of eight adult mice, with two alternative sequencing technologies: SMART-940 Seq2 (53760 cells) and 10X genomics (55656 cells). The Mouse ATAC Atlas reported genome-wide chromatin 941 accessibility in ~100,000 single cells from 17 samples spanning 13 different tissues in 13 adult mice. Only cells 942 from the eight organs/tissues common to the Tabula Muris and ATAC Atlas datasets were retained for 943 downstream analyses: heart, kidney, liver, lung, bonne marrow, spleen, thymus and large intestine (large 944 intestine available only for SmartSeq scRNA-seq and scATACseq). Collectively, the tissues retained contained 50, 945 43 and 37 different cell types for the 10X Genomics, SMART-Seq2 and scATAC-seq datasets, respectively. Cell-946 type nomenclature equivalences between the Tabula Muris and the ATAC Atlas datasets are presented in 947 Supplementary Table 5. Comparisons were made across datasets based on gene expression matrices (scRNA948 seq) and gene activity scores (scATACseq) (Online Methods).

949 Cell-ID(g) and Cell-ID(c) were applied with default parameters (Online Methods) for reference-to-query 950 assignments from (i) SMART-Seq2 and (ii) 10X genomics Tabula Muris scRNA-seq data to the Mouse ATAC Atlas. 951 Thus, each cell in the Mouse ATAC Atlas was assigned to the cell type from the Tabula Muris scRNA-seq dataset 952 for which it presented the lowest significant p-value for gene signature enrichment (or was left unassigned if no 953 significant hits were found). We performed this procedure independently for the SMART-Seq2 and 10X genomics 954 datasets. Global matching accuracy was evaluated by assessing the concordance of cell-type labeling between 955 the manually curated cell type annotations provided by the corresponding databases (Supplementary Table 5). 956 Comparative benchmarking was performed against a representative set of alternative state-of-the-art methods, as described in Supplementary Note 3 and 4, except for scID¹⁵, which could not be included here due to 957 958 computational time limitations (>48 h in our computing infrastructure; Methods). By detecting shared gene 959 signatures, both Cell-ID(g) and Cell-ID(c) correctly matched equivalent cell types across scRNA-seq and scATAC-960 seq datasets (Figure 4, Supplementary Figure 10-12). Thus, both Cell-ID(g) and Cell-ID(c) maintained a good 961 balance between precision and recall rates, resulting in high F1 scores (>0.74 for 10X and >0.6 for SmartSeq2), 962 clearly outperforming all other methods evaluated, with the exception of SingleR, which yielded slightly lower 963 performances (Supplementary Figure 12, Supplementary Table 11). Overall, these results confirm that Cell-ID 964 can extract, in an unbiased manner, gene signatures that are robustly reproduced across diverse single-cell omics 965 technologies applied across highly heterogeneous cell types from multiple tissues and organs.

966

967 Supplementary Note 6. Computational details, timing and memory consumption

To evaluate the Cell-ID scalability to massive single-cell RNA-seq dataset analysis, we evaluated its time and memory consumption for different input sizes, and benchmarked them against the state-of-the-art methods previously considered in our study (**Supplementary Notes 3**, **4** and **5**). To that aim, we performed large-scale cell mapping and label transfer tasks between different *reference-to-query* datasets using single-cell RNA-seq data from the Tabula Muris atlas (see **Supplementary Note 5**). All 20 tissues and organs were considered here. For the purpose of the analysis, we first randomly subset an increasing number of cells (200, 500, 1000, 2000, 5000, 10000, 20000 and 50000 cells) from the 10X and -independently- from the Smart-seq datasets. Sampling of the 975 reference dataset was restricted to the 10 most abundant cell types from 10X. We fixed the dataset to have 10 976 different subpopulations since the number subpopulations in the reference dataset impacts significantly 977 computation time for some methods such as scID or SingleR. We then evaluated the computation time and the 978 total memory allocation of a label transfer task as a function of the number of cells in the *query* dataset. Thus, 979 label transfer from a fixed reference subset of 5000 cells from the SmartSeq dataset was performed against 8 980 different query datasets of increasing size, corresponding to the 8 subsets from the 10X Genomics dataset 981 previously described (Supplementary Figure 13 A-B). In an analogous manner, we evaluated the computation 982 time and the total memory allocation of a label transfer tasks as a function of the number of cells in the reference 983 dataset. Here, label transfer from 8 different reference datasets of increasing size (corresponding to the 8 subsets 984 from the Smart-seq dataset previously described) against a fixed query subset of 5000 cells from the 10X 985 Genomics dataset (Supplementary Figure 15 C-D). Overall, Cell-ID computational time behaved in a comparable 986 way to other state-of-the-art methods, yet with slightly higher memory consumption. The previous benchmark 987 is based on the cell matching and label transfer between a pair of datasets. In the case of Cell-ID, such process 988 involves (i) the MCA low dimensionality reduction and per-cell gene signature extraction for each dataset, and 989 (ii) cell-to-cell matching between datasets, based on hypergeometric tests on the pre-extracted per-cell gene 990 signatures. From a computational point of view, each of such cell-to-cell evaluations constitutes a fully 991 independent job, and thus they can be readily parallelized in a multi-core and multi-node computing cluster. Cell-992 ID thus allows the creation of reference libraries of individual cell's gene signatures from massive collections of 993 single-cell RNA-seq datasets, enabling efficient large-scale cell-to-cell matching and label transfer across sets.

994

995 Supplementary Note 7. Novel visualization options for enhanced biological interpretation of cell heterogeneity

996 Cell-ID provides two novel visualization options for the explorative analysis of single-cell RNA-seq data. First, the 997 dimensionality reduction performed through Multiple Correspondence Analysis provides a simultaneous 998 representation of cells and genes on the same principal axes. Thus, Cell-ID allows to visualize cells in the MCA 999 principal components (analogous to a PCA representation), but also to map key gene markers together with the 1000 cell representation. In such biplots, multiple gene markers can be displayed at once in a way that, the closer a 1001 marker is represented to a given cell, the more specific to them it is. This is illustrated for two independent 1002 datasets corresponding to human pancreatic cells ⁷ and mouse airway epithelial cells ¹⁰, where simultaneous projection of prototypical markers allows to rapidly identify the cell identity of the corresponding regions
 (Supplementary Figure 14 A-D).

1005 Second, Cell-ID provides functional enrichment analysis of the gene signatures obtained for each cell in a dataset, 1006 using Gene Ontology terms and pathway annotation databases such KEGG, Reactome and WikiPathways. 1007 Functional enrichment analysis may help on the functional interpretation of cell heterogeneity and assist on cell 1008 type identification, as illustrated for Schwann cells (Supplementary Note 3) and Solitary Chemosensory Cells 1009 (SCCs, Supplementary Note 4) in the exploratory analysis of pancreas and airway epithelium single-cell RNA-seq 1010 datasets, respectively. Thus, functional enrichments can be visualized in a low-dimensionality representation of 1011 cells by coloring each cell with an intensity proportional to its -log₁₀ p-value for a query functional term or 1012 biological pathway (Supplementary Figure 14 E-F). Cell-ID R package provides per-cell functional enrichment 1013 analysis as a built-in function, which stores the enrichment outputs as additional cell attributes in standard R 1014 single-cell data structures, such as SingleCellExperiment and Seurat objects. Such seamless integration allows 1015 other single-cell RNA-seq tools to use enrichment scores in alternative cell visualizations, e.g. UMAP³⁴ or cell 1016 diffusion maps³⁵.

1017 Supplementary references

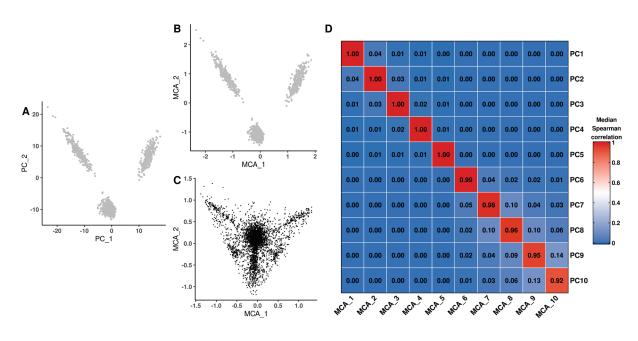
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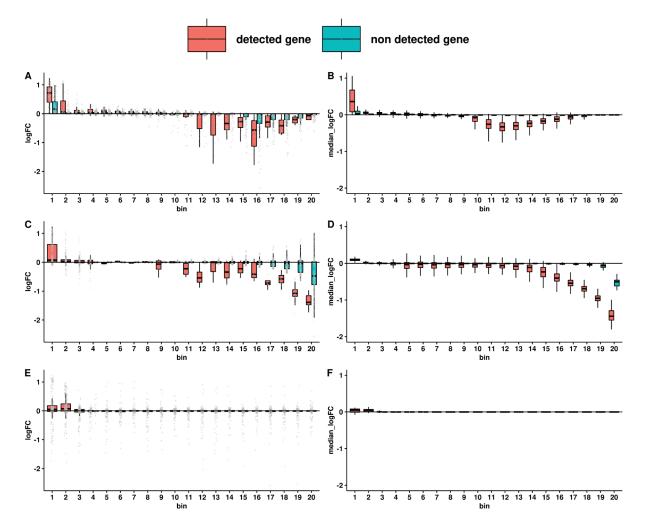
1086 Supplementary Figures

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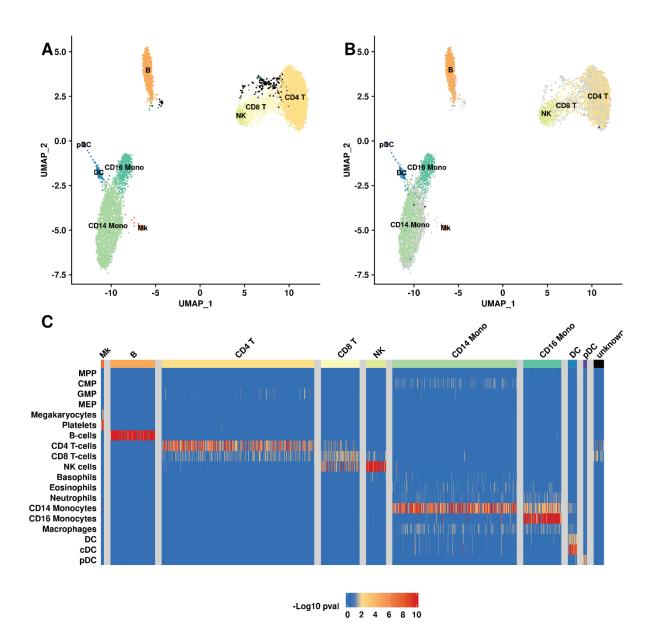


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Supplementary Figure 1. Correspondence between PCA and MCA low-dimensional representations of cells. Low-dimensional representation of a simulated scRNA-seq dataset on the two first principal axes obtained through PCA (A, cell projection) or MCA (B, cell projection, and C, gene projection; Supplementary Note 1). (D) Median values of Spearman's correlation coefficient for the relationship between cell coordinates on the first 10 principal axes from MCA (*x*-axis) and the first 10 principal axes from PCA (*y*-axis) over 100 simulated scRNA-seq datasets. Median absolute Spearman's correlation coefficient values are represented on a color scale ranging from 0 (dark blue) to 1 (dark red), and the precise value is indicated inside.

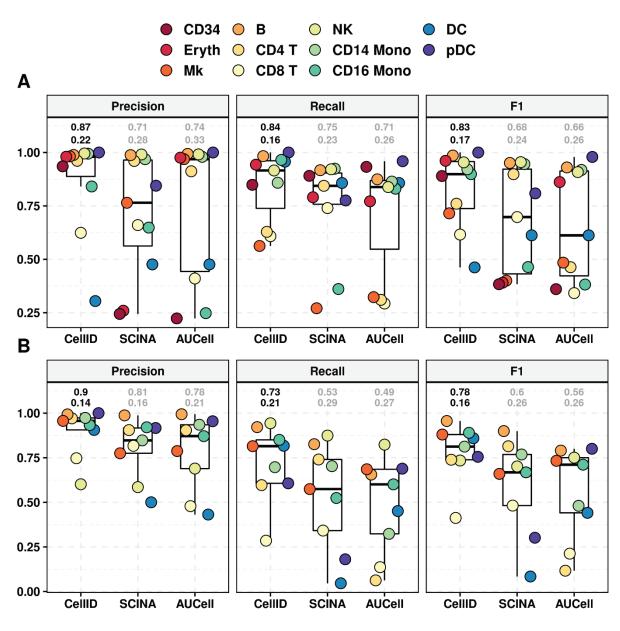


1101 Supplementary Figure 2. Consistency of the per-cell gene rankings with the gene expression levels of 1102 neighboring cells in the MCA space. (A) An individual cell was randomly selected from a dataset randomly 1103 selected from 100 simulated scRNA-seq sets, each containing 1000 cells and 5000 genes (Supplementary Note 1104 1). For each gene (grey dot), this figure shows the log-fold change in expression relative to (i) its mean expression 1105 value in the 5% of cells closest to the target cell (n=50), and (ii) its mean expression value in the rest of the cells 1106 in the dataset (y-axis). Genes were grouped into 20 bins of equal size (x-axis, on the basis of their ranking relative 1107 to the target cell on the MCA space (Figure 1). High ranks (on the left side of the x-axis) correspond to small gene-1108 to-cell distances, indicating that gene expression is highly specific to the target cell, whereas lower ranks (on the 1109 right) reflect a lack of specificity to the target cell. The gene expression values in the target cell were not 1110 considered in the assessment of such log-fold changes. For each bin, two boxplots are shown, summarizing (i) 1111 the distribution of log-fold changes in expression across genes for which the target cell presented a non-zero 1112 count (red); and (ii) the distribution of log-fold changes in expression across genes for which the target cell 1113 presented a zero count (blue). (B) Analogous figure to (A), showing the generalization of patterns to all individual 1114 cells in a randomly selected dataset. Each individual cell was first independently assessed as in (A), and its per-1115 bin median values were extracted to plot a distribution across cells (boxplots in B). Figures analogous to (A) and 1116 (B) are shown when the per-cell gene rankings displayed on the x-axis through bins of equal size were obtained 1117 from (i) a naïve approach based on the log-fold changes in gene expression observed in a cell relative to all the 1118 other cells in the dataset (C, D) or (ii) from highest-to-lowest expression values within a cell, with random ranks 1119 for ties, as previously described (AUCell, E, F).



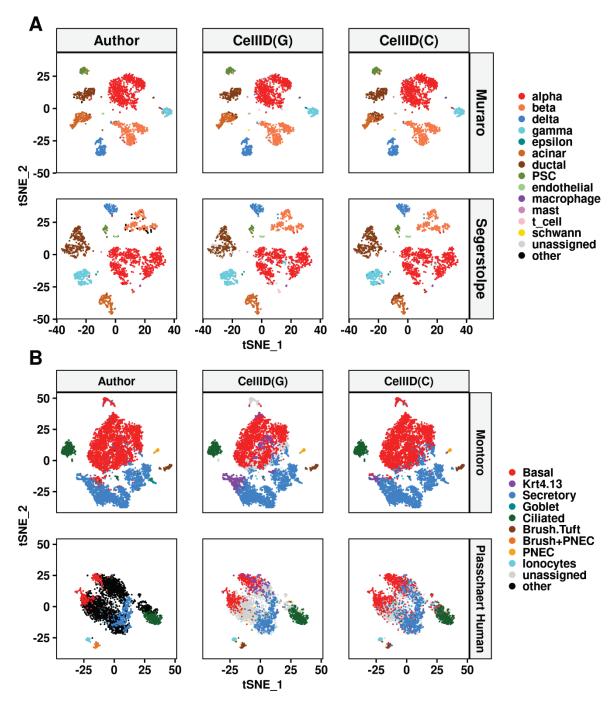
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1124 Supplementary Figure 3. Automatic Cell-ID cell-type identification of human peripheral blood mononuclear cells with pre-established signatures. UMAP representation of 7488 peripheral blood mononuclear cells 1125 1126 (PBMCs) profiled with a REAP-seq protocol, with color-coding of the cells according to blood cell type 1127 classification based on (A) single-cell protein marker levels as provided, and (B) Cell-ID predictions based on a 1128 reference collection of well-established blood cell signatures. (C) Heatmap representing, for each individual cell 1129 (displayed in columns), the -log10 transformed p value obtained by Cell-ID testing of the association of the gene 1130 signature with each of the evaluated pre-established signatures (displayed in rows). The heatmap color scale 1131 extends from dark blue (p value=1) to yellow (p value = 10^{-2}) to dark red (p value = 10^{-10}), with p values< 10^{-10} 1132 fixed at this value). Non-significant associations (p value>10⁻² after Benjamini Hochberg correction for the 1133 number of gene signatures tested) are shown in blue. The columns in the heatmaps were grouped by the 1134 reference cell-type label, as indicated by the colored bands at the top and in the associated legend.



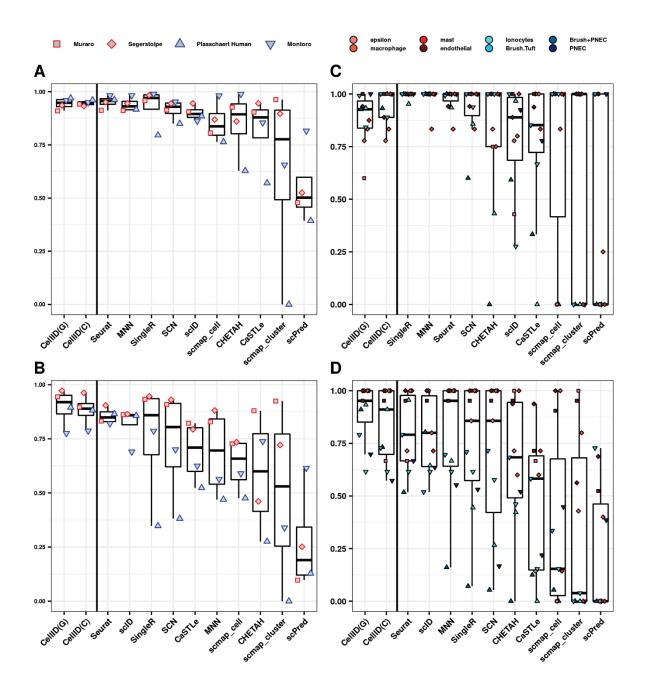
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Supplementary Figure 4. Performance measured through Precision, recall, and F1 scores achieved by Cell-ID, AUCell and SCINA cell type predictions on (A) CBMCs Cite-Seq data, and (B) PBMCs Reap-Seq data, for each of the blood cell types reported in the original publications. Boxplots summarize the corresponding scores for each method. The numbers above boxplots denote the global performance (macro F1 score, upper digits) and its standard deviation (lower digits), where the maximum and minimum values across methods are colored in black and grey, respectively.



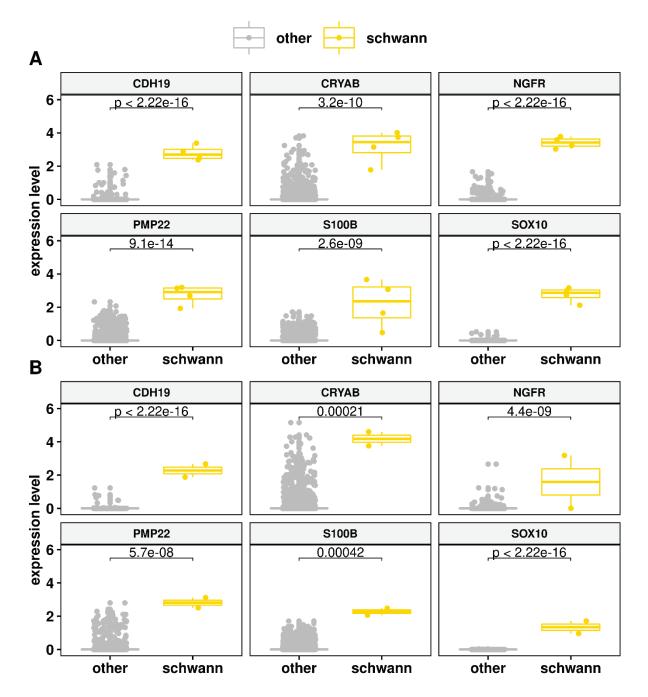


1146 1147 1148 Supplementary Figure 5. tSNE representation of (A) human pancreatic islet cells from the Muraro (top panels) 1149 and Segerstolpe (bottom panels) datasets, and (B) airway epithelium cells from the Montoro's mouse dataset 1150 (top panels) and Plasschaert's human dataset (bottom panels). Cells are color-coded according to the cell type 1151 labels annotated in the original publications (left panels), as well as by the cell type predictions from Cell-ID(g) 1152 (middle panels), and CellID(c) (right panels).



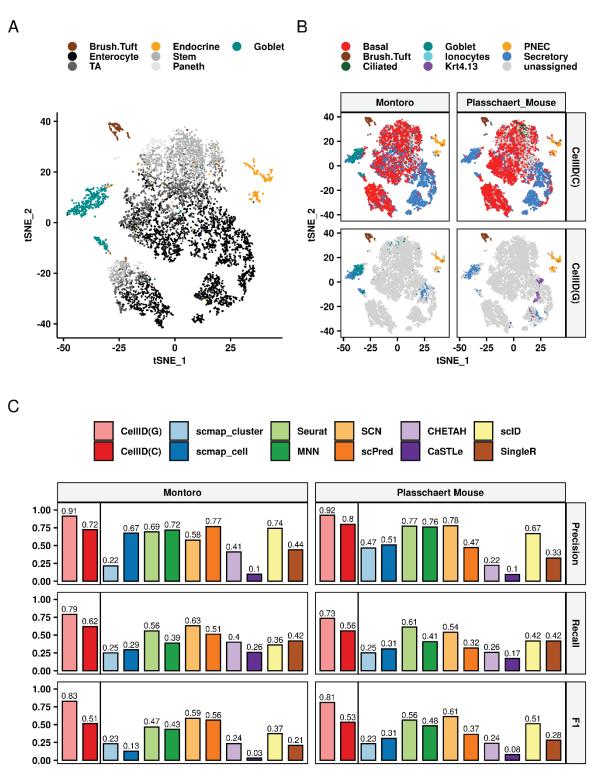
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Supplementary Figure 6. Precision and recall of Cell-ID cell-to-cell matching across independent scRNA-seq datasets from the same or different tissue of origin, within and across species. Performance achieved by Cell-ID(g), Cell-ID(c) and 10 alternative state-of-the-art methods (x-axis), measured through Precision (A and C), and Recall (B and D). Panels are analogous to the ones described in Figure 3 (A-B) legend.



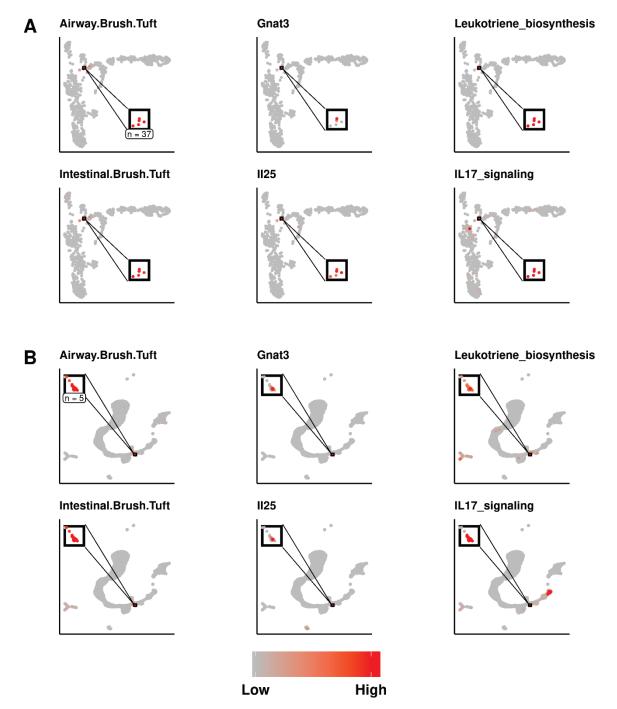
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Supplementary Figure 7. Distribution of log-transformed normalized gene expression levels (y-axis) of Schwann cell markers (SOX10, S100B, CRYAB, NGFR, CDH19, and PMP22) across pancreatic islet cells from (**A**) Segerstolpe and (**B**) Muraro datasets. Values their associated boxplots are represented in yellow for the *n*=4 and n=2 cells in the Muraro and Segerstolpe datasets respectively that where identified by both Cell-ID(c) and Cell-ID(g) as putative Schwann cells, and in grey for the rest of cells. Brackets and *p* values indicate the results of two-sided Wilcoxon rank sum tests comparing the distribution across putative Schwann cells versus the other cells in the 1169 dataset.

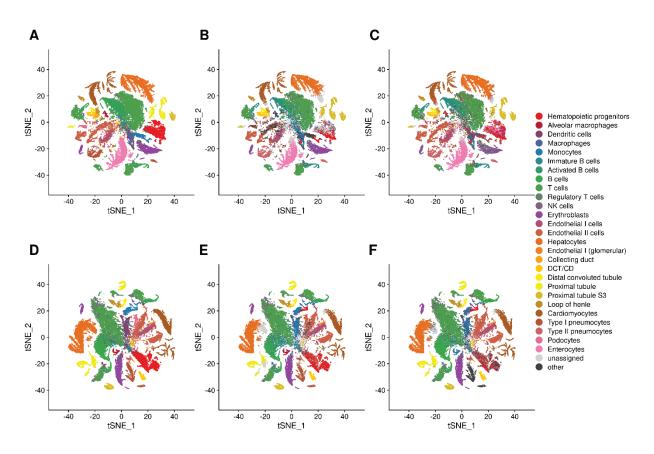


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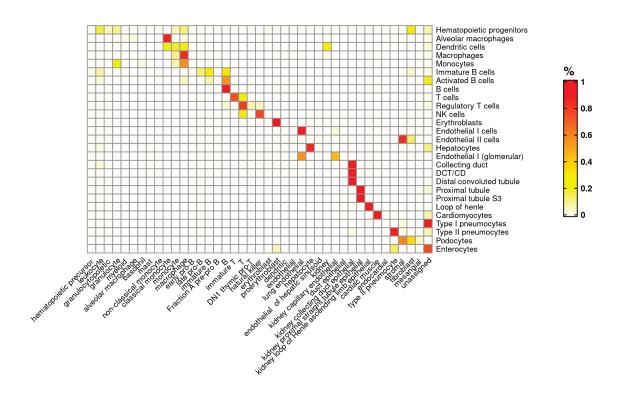
Supplementary Figure 8. t-SNE representation of 7216 cells from mouse small intestinal epithelium, where dots representing cells are color coded according to (**A**) manual cell type annotations provided in Haber et al. and (**B**) Cell-ID(c) and Cell-ID(g) cell type predictions (top and bottom panels, respectively), using as a reference the mouse airway epithelial gene signatures extracted from Montoro and Plasschaert datasets (left and right panels, respectively). Cells with no significant enrichments were left unassigned and are displayed in grey. (**C**) Precision, Recall and F1 score (y-axis), achieved by Cell-ID(g), Cell-ID(c) and 10 alternative state-of-the-art methods (x-axis), for the label transferring results depicted in (**B**).



1180 1181 Supplementary Figure 9. UMAP representation of olfactory epithelium cells from (A) Fletcher et al. and (B) Wu 1182 et al. datasets. The inset panels focus on cells identified by Cell-ID as putative SCCs. Cells represented by dots are 1183 color-coded according to (i) their Cell-ID(g) -log₁₀ enrichment p-value using as a reference the mouse brush/tuft 1184 gene signatures extracted from mouse airway epithelium, and from small intestinal epithelium, as indicated in 1185 the panel titles; (ii) the log-normalized expression of two solitary chemosensory cells markers, i.e. interleukin 25 1186 (IL25) and G protein subunit alpha Transducin 3 (GNAT3); and (iii) The -log10 enrichment p-values for 2 functional 1187 terms, i.e.: "leukotriene biosynthetic process" (Gene Ontology term GO:0019370) and "interleukin-17-mediated 1188 signalling pathway" (GO:0097400). The color scale throughout panels extends from gray (indicating a non-1189 significant p value or a lack of detection of gene expression) to red, corresponding to a significant p value or high 1190 level of gene expression.



1193 Supplementary Figure 10. (A-C) t-SNE representation of 57370 cells profiled with scATAC-seq from the Mouse 1194 ATAC atlas corresponding to the eight tissues for which Tabula Muris SmartSeq scRNA-seq datasets are available, 1195 i.e.: heart, kidney, liver, lung, bonne marrow, spleen, thymus and large intestine. (D-E) t-SNE representation of 1196 50284 cells profiled with scATAC-seq from the Mouse ATAC atlas corresponding to the seven tissues for which 1197 Tabula Muris 10X Genomics scRNA-seq datasets are available, i.e.: heart, kidney, liver, lung, bonne marrow, 1198 spleen, thymus. Cells in are colored according to the manually annotated cell types provided by the atlas, 1199 regrouped by the categories represented in the legend and described in Supplementary Table 5, (A and D), as 1200 well as by the cell type predictions from Cell-ID(g) (B and E), and CellID(c) (C and F) using the group gene 1201 signatures extracted from (A and D, respectively).

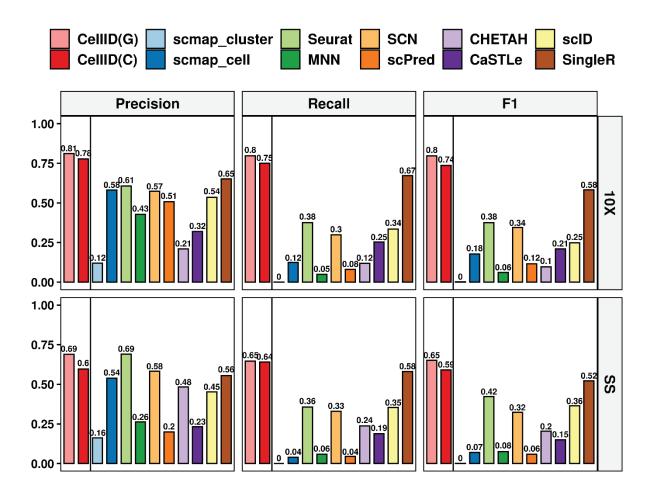


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Supplementary Figure 11. Heatmap representing the confusion matrix between the manually curated cell type annotations from the Mouse ATAC atlas (displayed per rows) and the Cell-ID(c) cell type predictions (displayed per columns) using the gene-signatures extracted from the manually annotated cell types provided by the Tabula

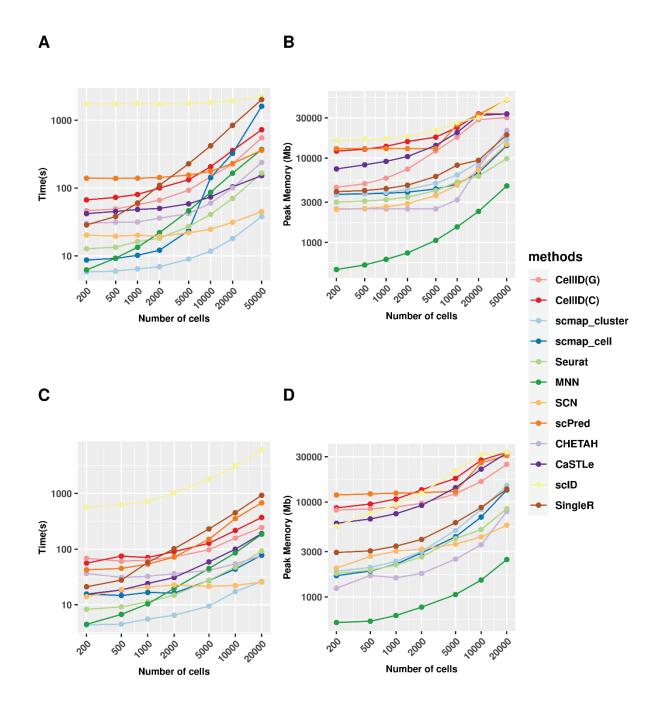
1208 Muris mouse cell atlas. The color code in the heatmap represents the ratio *r* of the cell types displayed per rows

1209 that are allocated in the cell types represented per columns, ranging from white (r = 0) to red (r = 1).

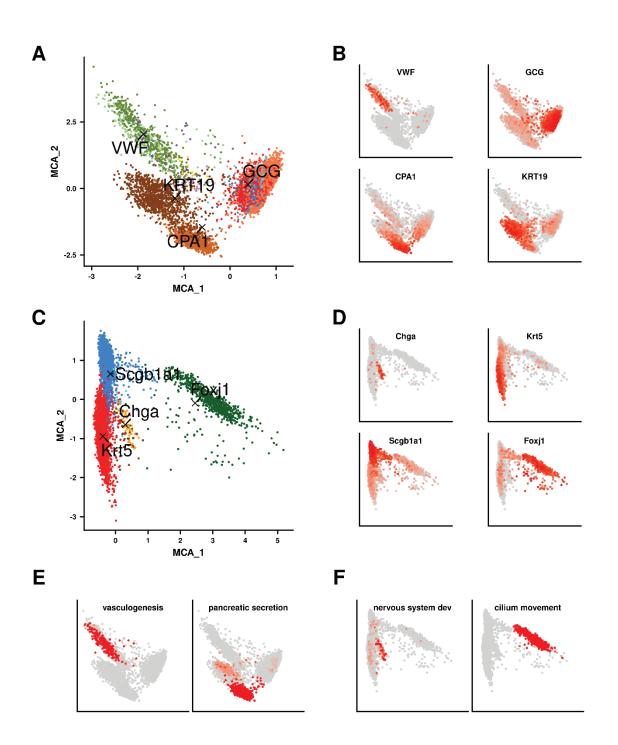


Supplementary Figure 12. Performance measured as F1 score (y-axis) achieved by Cell-ID(g), Cell-ID(c) and 10 alternative state-of-the-art methods (x-axis), in the cell type label transferring from Tabula Muris scRNAseq to

1214 scATAC Atlas for 10X (top panel) and smarts-seq (bottom panel), as depicted in Supplementary Figure 10.



1217 Supplementary Figure 13. Computational time and memory consumption of label transfer methods on 1218 simulated datasets. (A and B) Line plots showing on the y axis (A) the computation time and (B) the total memory 1219 allocation as a function of the number of cells (x axis) randomly sampled from the Tabula Muris 10X data that 1220 were used as query dataset for cell type label transferring from a reference dataset of 5000 randomly sampled 1221 cells from the Tabula Muris SmartSeq dataset. Results are plotted for Cell-ID(g), Cell-ID(c) and the 10 state of the 1222 art methods evaluated. (C and D) Line plots showing on the y axis (C) the computation time and (D) the total 1223 memory allocation as a function of the number of cells (x axis) randomly sampled from the Tabula Muris 1224 SmartSeq data used as reference dataset for cell type label transferring on a query dataset of 5000 randomly 1225 sampled cells from the Tabula Muris 10X data. Results are plotted for Cell-ID(g), Cell-ID(c) and the 10 state of the 1226 art methods evaluated.





1229 Supplementary Figure 14. Novel visualization options provided by Cell-ID for the explorative analysis of single-1230 cell RNA-seq data. Simultaneous MCA representation of prototypical marker genes (indicated by back cross 1231 symbols and gene name labels) on (A) Baron human pancreatic cells, and (C) Plasschaert mouse airway cells, 1232 color-coded according to the cell type labels annotated in the original publication. (B) and (D) Equivalent 1233 representation of cells in MCA space as depicted in (A) and (C) where cells are color coded according to their 1234 levels of expression for the corresponding selected markers. (E) and (F) Equivalent representation of cells in MCA 1235 space as depicted in (A) and (C) where cells are color coded according to their functional enrichment -log₁₀ pvalue for a given functional term or biological pathway, as indicated in the figure titles. 1236

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1239 Supplementary Tables Legends

- 1240 Supplementary Table 1. Functional enrichment analysis results for putative Schwann cells identified in pancreas
- 1241 datasets, and for putative solitary chemosensory cells identified in olfactory epithelium datasets.
- 1242 **Supplementary Table 2.** Summary of the datasets used in this article.
- 1243 **Supplementary Table 3.** Summary of external tools and packages used in this article.
- 1244 **Supplementary Table 4.** Blood cell-type gene markers from the XCell repository used in this study.
- 1245 **Supplementary Table 5.** Mapping scheme for the original cell population labels from query data to cell
- 1246 population labels in the reference data.
- 1247 **Supplementary Table 6** Summary of the functional pathways used in this article.
- 1248 Supplementary Table 7. Performance metrics for cell type prediction using pre-established marker lists on blood
- 1249 cells from CITE-seq and REAP-seq datasets. The table reports precision, recall and F1 score for CellID, AUCell and
- 1250 SCINA for each of the evaluated cell types as well as for the overall assessment.
- 1251 Supplementary Table 8. Performance metrics for the prediction of rare cell types from pre-established immune
- 1252 signatures on 100 simulated subsets of CITEseq.
- Supplementary Table 9. Performance metrics for cell type predictions represented in Figure 3A andSupplementary Figure 6 A-B.
- Supplementary Table 10. Performance metrics for cell type predictions represented in Figure 3D andSupplementary Figure 8C.
- 1257 Supplementary Table 11. Performance metrics for cell type predictions represented in Figure 4D and1258 Supplementary Figure 12.
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