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2 **Universal annotation of the human genome through integration of over a thousand epigenomic**  
3 **datasets**

4 **Ha Vu<sup>1,2</sup>, Jason Ernst<sup>1,2,3,4,5,6,7</sup>**

5 <sup>1</sup> Bioinformatics Interdepartmental Program, University of California, Los Angeles, CA, 90095, USA.

6 <sup>2</sup> Department of Biological Chemistry, University of California, Los Angeles, Los Angeles, CA 90095,  
7 USA

8 <sup>3</sup> Eli and Edythe Broad Center of Regenerative Medicine and Stem Cell Research at University of  
9 California, Los Angeles, Los Angeles, CA 90095, USA

10 <sup>4</sup> Computer Science Department, University of California, Los Angeles, Los Angeles, CA 90095, USA

11 <sup>5</sup> Jonsson Comprehensive Cancer Center, University of California, Los Angeles, Los Angeles, CA 90095,  
12 USA

13 <sup>6</sup> Molecular Biology Institute, University of California, Los Angeles, Los Angeles, CA 90095, USA

14 <sup>7</sup> Department of Computational Medicine, University of California, Los Angeles, Los Angeles, CA  
15 90095, USA

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17

18 **Abstract**

19 Genome-wide maps of chromatin marks such as histone modifications and open chromatin sites  
20 provide valuable information for annotating the non-coding genome, including identifying  
21 regulatory elements. Computational approaches such as ChromHMM have been applied to  
22 discover and annotate chromatin states defined by combinatorial and spatial patterns of  
23 chromatin marks within the same cell type. An alternative ‘stacked modeling’ approach was  
24 previously suggested, where chromatin states are defined jointly from datasets of multiple cell  
25 types to produce a single universal genome annotation based on all datasets. Despite its potential  
26 benefits for applications that are not specific to one cell type, such an approach was previously  
27 applied only for small-scale specialized purposes. Large-scale applications of stacked modeling  
28 have previously posed scalability challenges. In this paper, using a version of ChromHMM  
29 enhanced for large-scale applications, we applied the stacked modeling approach to produce a  
30 universal chromatin state annotation of the human genome using over 1000 datasets from more  
31 than 100 cell types, denoted the full-stack model. The full-stack model states show distinct  
32 enrichments for external genomic annotations, which we used in characterizing each state.  
33 Compared to cell-type-specific annotations, the full-stack annotation directly differentiates  
34 constitutive from cell-type-specific activity and is more predictive of locations of external  
35 genomic annotations. Overall, the full-stack ChromHMM model provides a universal chromatin  
36 state annotation of the genome and a unified global view of over 1000 datasets. We expect this to  
37 be a useful resource that complements existing cell-type-specific annotations for studying the  
38 non-coding human genome.

39

## 40 Introduction

41 Genome-wide maps of histone modifications, histone variants and open chromatin provide  
42 valuable information for annotating the non-coding genome features, including various types of  
43 regulatory elements [1–5]. These maps -- produced by assays such as chromatin immunoprecipitation  
44 followed by high-throughput sequencing to map histone modifications or DNase-seq to map open  
45 chromatin-- can facilitate our understanding of regulatory elements and genetic variants that are  
46 associated with disease [6–12]. Efforts by large scale consortia as well as many individual labs have  
47 resulted in these maps for many different human cell and tissue types for multiple different chromatin  
48 marks [1,9,13–20].

49 The availability of maps for multiple different chromatin marks in the same cell or tissue type  
50 motivated the development of methods such as ChromHMM and Segway that learn ‘chromatin states’ based  
51 on the combinatorial and spatial patterns of marks in such data [21–23]. These methods then annotate  
52 genomes in a cell-type-specific manner based on the learned chromatin states. They have been applied to  
53 annotate more than a hundred diverse cell and tissue types [3,16,24]. Previously, large collections of cell-  
54 type-specific annotations have been generated using either (1) independent models that learn a different set  
55 of states in each cell or tissue type or (2) a model that is learned across all cells and tissues, resulting in a  
56 common set of states across cell types, yet generating cell-type-specific state annotations. This latter  
57 approach has previously been referred to as a ‘concatenated’ approach (**Supp. Fig. 1**) [22,25]. Variants of  
58 this approach allow information from other cell types to influence the state annotations in one cell type at  
59 a position, but still produce cell-type-specific state annotations [26,27]. These models that produce cell-  
60 type-specific annotations are natural for cell-type-specific analyses.

61 A complementary approach to applying ChromHMM to data across multiple different cell types  
62 referred to as the ‘stacked’ modeling approach was also previously suggested (**Supp. Fig. 1**) [22,25].  
63 Instead of learning cell-type-specific annotations based on a limited number of datasets per cell type, the  
64 stacked modeling approach learns a single universal genome annotation based on the combinatorial and

65 spatial patterns in datasets from multiple marks across multiple cell types. This approach differs from the  
66 concatenated and independent modeling approaches as those approaches only identify combinatorial and  
67 spatial patterns present among datasets within one cell type.

68         Such a universal annotation from stacked modeling provides potential complementary benefits to  
69 existing cell-type-specific chromatin state annotations. First, stacked models may help differentiate regions  
70 with constitutive chromatin activities from those with cell-type-specific activities. Previously, specific  
71 chromatin states from ‘concatenated’ cell-type-specific annotations were post-hoc clustered to analyze  
72 chromatin dynamics across cell and tissue types, yet such an approach does not provide a systematic and  
73 global view of the dynamics of all the data [3,16]. Second, the stacked modeling approach bypasses the  
74 need to pick a specific cell or tissue type when analyzing a single partitioning and annotation of the genome.  
75 Focusing on a single cell or tissue type may not be desirable for many analyses involving other annotations  
76 that are not inherently cell-type-specific, such as those involving conserved DNA sequence or genetic  
77 variants. Alternatively, compared to analyzing chromatin state annotations across all cells or tissue types,  
78 while the stacked model state definitions are more complex, the resulting genome annotations are simpler  
79 and non-overlapping. With the stacked modeling, each location is simply assigned to one of  $N$  universal  
80 states, whereas in the concatenated model, each location is assigned to one of  $M$  states in  $K$  cell types. The  
81 value of  $N$  can be selected to be much smaller than the number of possible combinations of chromatin state  
82 annotations across cell types at a location with the concatenated modeling,  $M^K$ , as well as the number of  
83 possible combinations of cell types and states,  $M*K$ . Finally, annotations by the stacked modeling leverages  
84 a larger set of data for annotation, and thus has the potential to be able to identify genomic elements with  
85 greater sensitivity and specificity.

86         Despite the potential complementary advantages of the ‘stacked’ modeling approach, it has only  
87 been applied on a limited scale to combine data from a small number of cell types for highly specific  
88 purposes [28,29]. No large-scale application of the stacked modeling approach to many diverse cell and  
89 tissue types has been previously demonstrated. This may have in part been due to large-scale applications  
90 of stacked modeling raising scalability challenges not present in cell-type-specific modeling.

91           Here, we present a large-scale application of the stacked modeling approach with more than a  
92 thousand human epigenomic datasets as input, using a version of ChromHMM of which we enhanced the  
93 scalability. We conduct various enrichment analyses on the states resulting from the stacked modeling and  
94 give biological interpretations to them. We show that compared to the cell-type-specific annotations, the  
95 stacked model's annotation shows greater correspondence to various external genomic annotations not used  
96 in the model learning. We analyze the states in terms of enrichment with different types of genetic variants,  
97 and highlight specific states of the stacked model that are enriched with phenotypically associated genetic  
98 variants. Additionally, we identify specific states enriched with cancer-associated somatic mutations. We  
99 expect the stacked model annotations and detailed characterization of the states that we provide will be a  
100 valuable resource for studying the epigenome and non-coding genome, complementing existing cell-type-  
101 specific annotations.  
102

## 103 **Results**

### 104 *Annotating the human genome into universal chromatin states*

105 We used the stacked modeling approach of ChromHMM to produce a universal chromatin state  
106 annotation of the genome based on data from over 100 cell and tissue types from the Roadmap Epigenomics  
107 and ENCODE projects (**Fig. 1**) [14,16]. In total we applied ChromHMM to 1032 datasets for 30 histone  
108 modifications, a histone variant (H2A.Z), and DNase I hypersensitivity (**Supp. Fig. 2**). The set of cell and  
109 tissue types were the same as those for which cell-type-specific annotations were previously generated by  
110 applying the ‘concatenated’ modeling approach of ChromHMM [22,25]. We note that not all chromatin  
111 marks were profiled in all cell or tissue types, but the stacked modelling can still be applied directly.

112 We focused our analysis on a model with 100 states. We used a larger number of states than  
113 typically used for cell-type-specific models to reflect the greater information available when defining states  
114 based on data from many cell types. At the same time, we limited the model to 100 states to ensure  
115 manageable biological interpretation of different states (**Supp. Fig. 3**) (**Methods**). We denote the model’s  
116 output chromatin state annotation the ‘full-stack’ genome annotation.

117

### 118 *Major groups of full-stack states*

119 We characterized each state of the model by analyzing the model parameters (emission probabilities  
120 and transition probabilities) and state enrichments for other genome annotations (**Fig.2, 3A, Supp. Fig. 4-**  
121 **7**). The other genomic annotations include previous cell-type-specific chromatin state annotations (**Supp.**  
122 **Fig. 8**), cell-type-specific gene expression data (**Supp. Fig. 9-10**), and various independent existing  
123 genomic annotations (**Fig. 3A**). These independent genomic annotations included annotated gene features,  
124 evolutionary constrained elements, and assembly gaps, among others (**Methods**).

125 These analyses led us to group the 100 full-stack states into 16 groups (**Fig. 2A**). One group  
126 includes states associated with assembly gaps (state GapArtf1) and alignment artifacts (states GapArtf2-3).  
127 Some other groups are associated with repressive or inactive states, including quiescent states (states  
128 Quies1-5) (low emissions of all experiments, except possibly weak signals in H3K9me3), heterochromatin

129 states associated with H3K9me3 (states HET1-9), and polycomb repressed states associated with  
130 H3K27me3 (states ReprPC1-9). There is an acetylations group marked primarily by high emission of  
131 various acetylation marks (states Acet1-8). We also formed active and weak candidate enhancers groups  
132 (states EnhW1-8 and EnhA1-20, respectively) associated with H3K4me1, DNase, H2A.Z, and/or  
133 H3K27ac. Four groups are associated with transcriptional activities, including a group of transcribed  
134 enhancers (states TxEnh1-8), two groups of weak or strong transcription (states TxWk1-2, Tx1-8,  
135 respectively), and one group associated with exon and transcription (states TxEx1-4). These transcriptional  
136 activities groups are associated with at least one of these marks H3K36me3, H3K79me1, H3K79me2, and  
137 H4K20me1. Another group consists of two zinc finger (ZNF) gene states associated with H3K36me3 and  
138 H3K9me3 (states ZNF1-2). A DNase group consists of one state (DNase1) with strong emission of only  
139 DNase in all profiled cell types. Three groups are associated with promoter activities, marked by emission  
140 of some promoter marks such as H3K4me3, H3K4me2, and H3K9ac. One promoter group was of bivalent  
141 states associated with promoter marks and H3K27me3 (states BivProm1-4). The other two promoter groups  
142 were flanking promoter states (PromF1-7) and transcription start sites (TSS) states (TSS1-2) where the  
143 flanking promoter states also show emission of H3K4me1.

144 Enrichments for external annotations supported these state groupings (**Fig. 3A**), as well as further  
145 distinctions or characterizations among states within each group. For example, the state in the assembly gap  
146 group (GapArt1) had ~8 fold enrichment for assembly gaps and contained 99.99% of all assembly gaps  
147 (**Fig. 3A**). The states in the zinc finger gene group, ZNF1-2, had 20.8 and 68.6 fold enrichment for zinc  
148 finger named genes, respectively (**Fig. 3A**). States in the transcription groups (TxEnh1-8, TxWk1-2, Tx1-  
149 8, TxEx1-4) were all at least 2.1 fold enriched for annotated genes, which covered 88.8–97.5% of the states.  
150 These states are associated with higher expression of genes across different cell types, particularly when  
151 downstream of their TSS (**Fig 3A, C, Supp. Fig. 9-10**). Distinctions were seen among these states, for  
152 example, in terms of their positional enrichments relative to TES (**Fig. 3A, D, Supp. Fig. 11**). States in the  
153 flanking promoter group (PromF1-7) showed 6.5-28 fold enrichment for being within 2kb of annotated  
154 TSS, and genes whose TSS regions overlapped these states had higher average gene expression across

155 different cell types (**Fig. 3A, C, Supp. Fig. 9-10**). These states differed among each other in their  
156 enrichments with upstream or downstream regions of the TSS (**Fig. 3E, Supp. Fig. 11**). The states in the  
157 transcription start site group (TSS1-2) had particularly high enrichments around the TSS, with  $\geq 100$  fold  
158 enrichment (**Fig. 3A, E**). The DNase specific group, which comprised of the state DNase1, showed strong  
159 enrichment for CTCF-specific chromatin states defined in six cell types [30] (**Fig. 3F, Supp. Fig. 12**). A  
160 detailed characterization of all states can be found in **Supplementary Data**.

161

### 162 *Stacked Model Differentiates Cell-Type-Specific from Constitutive Activity*

163 While the major groups of states outlined above can correspond to states in cell-type-specific models [3,16],  
164 the full-stack states provide additional information. For example, the states directly differentiate cell-type-  
165 specific from constitutive activities. Consistent with previous findings that enhancers tend to be relatively  
166 cell-type-specific while promoters tend to be shared across cell types [3,31], enhancer states exhibited  
167 clearer cell-type-specific associations than those of the promoter states (**Figure 2C, Supplementary**  
168 **Data**). This is also reflected in the states' coefficients of variation across different cell groups in terms of  
169 emission probabilities for the marks DNase, H3K27ac, H3K4me1, H3K4me2, H3K4me3 and H3K9ac. On  
170 average, states of enhancer and weak enhancer groups (EnhW1-8, EnhA1-20) show at least two fold higher  
171 of the coefficients of variations compared to states in the TSS, flanking promoter and bivalent promoters  
172 groups (TSS1-2, PromF1-7, BivProm4) (**Supp. Fig. 13**). The enhancer states differed among each other in  
173 their associations with different cell/tissue types such as brain (EnhA6), blood (EnhA7-9 and EnhWk6),  
174 digestive tissue (EnhA14-15), and embryonic stem cells (EnhA18) (**Fig. 1-2, Supp. Fig. 14-15**). These  
175 differences in cell-type-specific activities are also associated with different gene expression levels of  
176 overlapping genes with the states. For example, some blood enhancer states (EnhA8, EnhA9, EnhWk6)  
177 overlapped genes with higher average gene expression in cell types of the blood group, while some enhancer  
178 states specific to digestive group or liver tissues (EnhA14, EnhA15) showed higher gene expression in the  
179 corresponding cell or tissue types (**Fig. 3C, Supp. Fig. 9**).



180 Other groups of states besides enhancers also had individual states with cell-type-specific  
181 differences. For example, four of the nine states in the heterochromatin group show higher emission  
182 probabilities of H3K9me3 in only subsets of cell types (states HET1-2 with IMR90 and Epithelial cells;  
183 state HET4 with adipose, mesench, neurospheres, ESC, HSC&B-cells; state HET9 with ESC/iPSC)  
184 (**Supplementary Data**). In addition, some quiescent states (Quies1-2, Quies4-5) show weak signals of  
185 H3K9me3 in specific groups of cell types (**Supplementary Data**). States in the polycomb repressed and  
186 bivalent promoter groups (ReprPC1-9, BivProm1-4) also show differences in signals across cell groups,  
187 such as state ReprPC9, which showed H3K27me3 signals in only ESC/iPSC cell types (**Supplementary**  
188 **Data**). The ability of the stacked modeling approach to explicitly annotate both cell-type-specific and  
189 constitutive patterns for diverse classes of chromatin states highlights an advantage of this approach relative  
190 to the concatenated modeling.

191

192 *Full-stack states are more predictive of external annotations than cell-type-specific models*

193 Another benefit of the stacked modeling approach is its ability to more accurately identify genomic  
194 elements shared across cell and tissue types. To demonstrate this, we compared the full-stack state  
195 annotation against two sets of cell-type-specific chromatin state annotations in terms of recovering locations  
196 of various external genome annotations (**Methods**). One set was the previously published 18-chromatin  
197 state annotations defined in 98 cell or tissue types (equivalently, reference epigenomes) using a common  
198 set of six chromatin marks from Roadmap Epigenomics with the concatenated modeling approach [16].  
199 The other set of annotations we compared the full-stack annotation against were 100-state cell-type-specific  
200 annotations that we generated separately for each of the 127 cell or tissue types using all available chromatin  
201 marks in the respective cell or tissue type (**Methods**).

202 The external genome annotations we used for the evaluations included locations of coding  
203 sequences, assembly gaps, CpG Islands, lamina associated domains (laminB1lads), PhastCons elements,  
204 pseudogenes, exons, gene body, transcription end sites, transcription start sites and the 2kb neighboring  
205 regions, repeat elements, and zinc finger named (ZNF) genes. The full-stack annotation resulted in the best

206 AUROC (area under the receiver operating curve) in predicting all genomic annotations compared to the  
207 previous 18-state cell-type-specific annotations across all cell types (**Supp. Fig. 16-17**). The full-stack  
208 model also showed the best AUROC in recovering locations of these genomic annotations for 10 of 13  
209 evaluations compared to all 100-state cell-type-specific annotations (**Fig. 4**). The only evaluations in which  
210 the full-stack model did not outperform all 100-state cell-type-specific models were those involving  
211 assembly gaps, laminB1lads, and ZNF genes (**Fig. 4B, Supp. Fig. 18**), where at most 6 of the 127 100-state  
212 cell-type-specific models performed better. Additionally, we obtained similar results in comparing full-  
213 stack annotations with cell-type-specific annotations in predicting CTCF specific chromatin states in  
214 multiple cell types, where the full-stack annotation resulted in highest AUROC in all cases (**Supp. Fig.**  
215 **19**).

216 Overall, these results demonstrate the benefits of full-stack chromatin state annotations, which  
217 showed better predictive power in recovering the locations of a variety of independent genomic annotations.  
218 The increased predictive power of the stacked modeling approach can be attributed to it taking into account  
219 information from more datasets that cover a large number of cell types when inferring state annotations.

220

#### 221 *Full-stack states show distinct enrichments for repeat elements*

222 As the full-stack model showed greater predictive power for repeat elements than cell-type-specific models  
223 (**Fig. 4A, Supp. Fig. 29-31**), we next analyzed which states contributed most to this power. The full-stack  
224 state enrichments for bases in repeat elements ranged from 10-fold depletion to 2-fold enrichment (**Fig.**  
225 **3A**). The top ten states most enriched with repeat elements were chromatin states that were associated with  
226 H3K9me3 marks and in the heterochromatin, artifact, quiescent, or ZNF genes groups (**Fig. 5A-B**).

227 We also observed that individual full-stack states had distinct enrichments for different repeat classes (**Fig.**  
228 **5C, Supp. Fig. 20**). For example, Acet1, a state associated with various acetylation marks and H3K9me3  
229 had a 23-fold enrichment for simple repeats (**Supp. Fig. 20**). The two states in the artifact group, GapArtf2-  
230 3, had a particularly high enrichment for satellite (181 and 145 fold, respectively) and rRNA repeat classes  
231 (75 and 580 fold, respectively) (**Fig. 5C, Supp. Fig. 20**). States in the transcription start site group, TSS1-

232 2, were most strongly enriched with tRNA and low complexity repeat class (~10-60 fold) (**Supp. Fig. 20**).  
233 We also saw specific states associated with the largest repeat classes of the genome, SINEs, LINEs, and  
234 LTRs. SINE repeats were most enriched in state Tx5 (3.7 fold) (**Fig. 5C**), which had high emission of  
235 H3K36me3 (**Fig. 2A-B, Supp. Fig. 4-5**). LINEs and LTRs repeats were most enriched for states in the  
236 H3K9me3-associated heterochromatin group with LINE most enriched in HET3 (3.4 fold), while LTRs  
237 were most enriched in HET5 (4.7 fold) (**Fig. 5C, Supp. Fig. 20**). We also confirmed that the increased  
238 predictive power of the full-stack model over cell-type-specific models, which was previously seen for  
239 repeat elements overall, also held for most of the individual repeat classes (**Supp. Fig. 21**).

240

241 *Full-stack states show distinct enrichments for constrained elements and conservation states*

242 Sequence constrained elements are another class of genomic elements that are not cell-type-specific and for  
243 which the full-stack model showed greater predictive power than the cell-type-specific models (**Fig. 4B,**  
244 **Supp. Fig. 16-18**). We next sought to better understand the relationship between full-stack states and  
245 sequence conservation annotations. We observed 10 states that had at least a 3.4 fold enrichment for  
246 PhastCons elements (**Fig. 5A**). These states were associated with the TSSs or being proximal to them  
247 (TSS1-2 and PromF4-5), transcription with strong H3K36me3 signals (TxEx2 and TxEnh4), or enhancers  
248 associated with mesenchymal, muscle, heart, neurosph, adipose (EnhA2) (**Fig. 5A-B**). In contrast, seven  
249 states (HET3-4,6-7,9, Quies4, Gap Artf2) were more than two fold depleted for PhastCons elements, which  
250 all had more than a 1.5 fold enrichment for repeat elements (**Fig. 5A**).

251 To gain a more refined understanding of the relationship between the full-stack chromatin states  
252 and conservation, we analyzed their enrichment using 100 previously defined conservation states by the  
253 ConSHMM method [32]. These conservation states were defined based on the patterns of other species'  
254 genomes aligning to or matching the human reference genome within a 100-way vertebrate alignment. We  
255 observed 29 different conservation states maximally enriched for at least one full-stack state (**Fig. 3B,**  
256 **Supp. Fig. 22-23**).

257           These states included, for example, ConsHMM state 1, a conservation state corresponding to bases  
258 aligning and matching through all vertebrates and hence most associated with constraint. ConsHMM state  
259 1 had  $\geq 10$  fold enrichment for exon associated full stack states TxEx1-4 and TxEnh4 (**Supp. Fig. 22**).  
260 Another ConsHMM state, state 28, which is associated with moderate aligning and matching through many  
261 vertebrates and strongly enriched around TSS and CpG islands, had a 44.5 and 47.8 fold enrichment for  
262 TSS-associated full-stack states TSS1 and TSS2, respectively (**Supp. Fig. 22**). Additionally, this  
263 conservation state is consistently the most enriched conservation state for full stack states associated with  
264 flanking and bivalent promoters (**Fig. 3B, Supp. Fig. 22**). ConsHMM state 2, which has high aligning and  
265 matching frequencies for most mammals and a subset of non-mammalian vertebrates and previously  
266 associated with conserved enhancer regions [32], showed  $>2.7$  fold enrichment for some full-stack enhancer  
267 states for Brain (EnhWk4 and EnhA6), ESC & iPSC (EnhA17,19 and EnhWk8), neurosph (EnhWk4,  
268 EnhA2,17), and mesenchymal, muscle, heart, adipose (EnhA2) (**Fig. 3B, Supp. Fig. 22**).

269           ConsHMM state 100, a conservation state associated with alignment artifacts, was 10.9 folds  
270 enriched for full-stack state ZNF1, which showed 20.8 fold enrichment with ZNF genes (**Fig. 3A-B, Supp.**  
271 **Fig. 22**). This is consistent with previous analysis using cell-type-specific annotations showing that  
272 ConsHMM state 100 was enriched in a ZNF gene-associated chromatin state [32]. Interestingly though,  
273 another full-stack state (ZNF2) that was even more strongly enriched for ZNF genes (68.6 folds), had 0.4  
274 fold enrichment for ConsHMM state 100, and instead was most enriched with ConsHMM state 1 (**Fig. 3A-**  
275 **B, Supp. Fig. 22**). Therefore, the full-stack annotation helped distinguish two ZNF-gene associated states  
276 that are associated with distinct conservation states. As this example illustrates, the full-stack annotation  
277 captured conservation state enrichments that were generally consistent with those seen in cell-type-specific  
278 annotations, but could also identify additional refined enrichment patterns.

279

### 280 *Specific full stack states show distinct enrichments and depletions for structural variants*

281 We also analyzed the enrichment of the full-stack states for overlap with structural variants (SVs) mapped  
282 in 17,795 deeply sequenced human genomes [33]. We focused on the two largest classes of SVs, deletions

283 and duplications, that were previously analyzed using 15-state cell-type-specific chromatin state models  
284 [16,33]. In those analyses, enrichments were computed for 1-kb windows that were stratified based on the  
285 number of cell or tissue types each state was present. ZNF gene and heterochromatin states were enriched  
286 for deletions and duplications, with the enrichments being strongest when bases were annotated as those  
287 states in larger numbers of cell or tissue types [33].

288 Consistent with those previous results, using the full-stack model, we observed that of the 13 states  
289 that were in the top 10 maximally enriched states with either deletions or duplications (1.18 fold or greater),  
290 seven were in the heterochromatin group (HET1-2,4-7,9) and one was in the ZNF gene state (ZNF2) (**Fig.**  
291 **6A, Supp. Fig. 24**). The other five states included one artifact state (GapArtf2), three quiescent states  
292 (Quies1-2,4) and a polycomb repressed state (ReprPC8) (**Fig. 6A**). The quiescent states Quies1-2,4, despite  
293 the generally low frequencies for all marks, did have higher emission probabilities for H3K9me3 compared  
294 to other chromatin marks (**Fig. 6B**). While the full-stack states showed generally consistent patterns of  
295 enrichments with the analysis of [33], it allowed a more refined analysis of enrichment patterns with  
296 structural variants. For example, it identified a polycomb repressed state (ReprPC8) that was enriched with  
297 duplication (1.21 fold enriched) and yet depleted with deletions (5 fold depleted) (**Fig. 6A**).

298 The full-stack model was also more predictive of SV than cell-type-specific annotations. In  
299 comparing with cell-type-specific annotations, the full-stack model had better AUROCs for predicting  
300 locations of deletions and duplications than the 18-state model in all cases, and the 100-state cell-type-  
301 specific model in all cases except for two out of 127 cell-types (**Supp. Fig. 25-26**). Additionally, we verified  
302 that the full-stack model had higher AUROC in predicting duplications and deletions compared to  
303 annotations obtained by ranking genomic bases based on the number of cell or tissue types that a state was  
304 observed separately for each state in the 15-state model, as in the approach of [33] (**Methods, Supp. Fig.**  
305 **27**). These results show that the full-stack annotation can uncover enrichment patterns with SVs that are  
306 consistent with cell-type-specific annotations, yet highlight states with greater predictive power and offer a  
307 more refined chromatin annotation of the regions enriched with SVs.

308

309 *Full stack-state gives insights into bases prioritized by different variant prioritization scores*

310 Various scores have been proposed to prioritize deleterious variants in non-coding regions of the  
311 genome or genome-wide. These scores are based on either conservation or on integrating diverse sets of  
312 genomic annotations. Though the scores all serve to prioritize variants, they can vary substantially from  
313 each other and it is often not clear the differences among the types of bases that different scores prioritize.  
314 To better understand the epigenomic contexts of bases that each score tends to prioritize, we analyzed the  
315 full-stack state enrichment for bases they prioritize. As the scores we considered are not specific to a single  
316 cell type, the full-stack states have the potential to be more informative for this analysis than cell-type-  
317 specific annotations. We considered a set of 14 different variant prioritization scores that were previously  
318 analyzed in the context of conservation state analysis [32]. The 14 scores for which we analyzed prioritized  
319 variants in non-coding regions were CADD(v1.4), CDTS, DANN, Eigen, Eigen-PC, FATHMM-XF, FIRE,  
320 fitCons, FunSeq2, GERP++, LINSIGHT, PhastCons, PhyloP, and REMM [34–46]. For each of these  
321 scores, we first analyzed the full-stack state enrichments for the top 1% prioritized non-coding variants  
322 relative to the background of non-coding regions on the genome (**Methods**).

323 In the top 1% prioritized non-coding bases, 19 states were among the top five most enriched states  
324 ranked by at least one of the 14 scores (**Fig. 6C, Supp. Fig. 28, 29**). These 19 states include six states in  
325 flanking promoter and TSS groups, three states in the bivalent promoter group, five states in enhancers and  
326 transcribed enhancers groups, three states in the exon-associated transcription group, one polycomb  
327 repressed state, and one DNase state (**Fig. 6C**). Seven scores (DANN, Eigen, Eigen\_PC, funSeq2, CDTS,  
328 CADD and REMM) had their top five enriched states exclusively associated with promoter and TSS states  
329 (PromF2-5, TSS1-2, BivProm1-2,4), with enrichments ranging between 8.6 and 70 fold (**Fig. 6C**). Some  
330 other scores, however, showed relatively weak enrichments or even depletions for these promoter- and  
331 TSS- associated states. For example, state PromF4, which had over 30 fold enrichment for non-coding  
332 variants prioritized by four different scores, had a 5-fold depletion for those prioritized by fitCons (**Fig.**  
333 **6C**). Similarly, state TSS1 was in the top five most enriched states with bases prioritized by 10 scores (~ 5-  
334 62 folds), including the aforementioned seven scores, yet was depleted with prioritized variants by fitCons

335 (~ 1.2 fold depletion) (**Fig. 6C**). Enhancer states EnhA2-3,17 were among the states in the top five most  
336 enriched for FATHMM, GERP++, LINSIGHT, PhastCons, and PhyloP prioritized non-coding variants.  
337 These states also showed consistent enrichments with variants prioritized by Eigen, funSeq2, CADD, and  
338 REMM, though those scores showed even stronger relative enrichments for promoter states. In contrast,  
339 FIRE, DANN and CDTS were depleted for prioritized variants in all these enhancer states, and Eigen\_PC  
340 showed both enrichments and depletions (**Fig. 6C**). FIRE and fitCons showed strong enrichment for exon  
341 states (TxEx1-3), which are associated with coding regions, even though coding bases were excluded in  
342 this analysis (**Fig. 6C**). FATHMM had the greatest relative enrichment for the primary DNase state  
343 associated with CTCF cell type-specific chromatin states (DNase1) (~10 fold), and was the only score for  
344 which this state was among the top five most enriched states (**Fig. 6C, Supp. Fig. 28**).

345 We conducted similar analyses based on top 5% and 10% prioritized non-coding variants and  
346 observed relatively similar patterns of enrichments, though there did exist some differences at these  
347 thresholds (**Supp. Fig. 28, 30-31**). One difference was that alignment artifact associated states GapArtf2-3  
348 were among the top two states most enriched with top 5% and 10% non-coding bases prioritized by  
349 FATHMM (**Supp. Fig. 28**). In addition, we analyzed top 1%, 5%, and 10% prioritized variants genome-  
350 wide from the 12 scores that were defined genome-wide (**Methods**). Compared to the non-coding analysis,  
351 we saw a larger number of scores that have exon-associated transcription states (TxEx1-TxEx4) among the  
352 top five enriched states with top 1% variants genome-wide, while we saw no enhancer state among the top  
353 five enriched states with top 1% variants by any score and only one enhancer state among the top five by  
354 one score (GERP++) for top 5% and 10% variants (**Supp. Fig. 32**).

355 We verified that the full-stack annotation showed the highest AUROC in recovering the top 1%  
356 non-coding variants compared to all 18-state cell-type-specific annotations for all 14 scores (**Supp. Fig.**  
357 **33**). Compared to all 100-state cell-type-specific annotations, the full-stack model showed the highest  
358 AUROC for 13 out of 14 scores in all 127 cell types (**Supp. Fig. 33**).

359

360 *Full-stack states show distinct enrichments and depletions for human genetic variation*

361 We next analyzed full-stack states for their enrichment with human genetic sequence variation. We  
362 calculated enrichments of full-stack states with genetic variants sequenced in 15,708 genomes from  
363 unrelated individuals in the GNOMAD database stratified by minor allele frequencies (MAFs) [47]. Across  
364 eleven ranges of MAFs, the state enrichments ranged from a 2-fold enrichment to a 4-fold depletion (**Supp.**  
365 **Fig. 34**). As expected, the state associated with assembly gaps (GapArtf1) is most depleted with variants,  
366 regardless of the MAF range. At the other extreme, state Acet1, which is associated with simple repeats, is  
367 the most enriched state with variants for all ten minor allele frequency (MAF) ranges that are greater than  
368 0.0001, with fold enrichments between 1.8 and 2.0 (**Supp. Fig. 34**). We verified that the high enrichment  
369 for state Acet1 was not specific to GNOMAD's calling of variants as it had a 2.0 fold enriched with common  
370 variants from dbSNP (**Methods**) (**Supp. Fig. 34**). TSS and promoters associated states, PromF4 and TSS1-  
371 2, were maximally enriched for variants in the lowest range of MAF ( $0 < \text{MAF} \leq 0.0001$ ), 1.5-1.7 fold.  
372 The enrichment of variants for these states decreased as the MAF ranges increased, falling to 0.8-1.2 fold  
373 for variants of the highest range of MAF (0.4-0.5) (**Supp. Fig. 34**). The high enrichment for states PromF4  
374 and TSS1-2 for rare variants is consistent with these states having high enrichment for CpG islands (75-  
375 100 fold) (**Fig. 3A**) and the high mutation rate for CG dinucleotides [48]. We observed a similar though  
376 weaker pattern of decreasing enrichments for increasing MAF for other states associated with  
377 transcriptional activities, enhancers, DNase, or promoters (**Supp. Fig. 26**). This pattern was not observed  
378 in most states from other groups such as heterochromatin, polycomb repressed, quiescent, and acetylations  
379 only (**Supp. Fig. 26**).

380 To better identify states with a depletion of common variants that are more likely due to selection,  
381 we ranked states based on their ratios of enrichments for the rarest variants ( $\text{MAF} < 0.0001$ ) relative to the  
382 most common variants (MAF 0.4-0.5) (**Fig. 6D**). The states with the highest ratio included a number of  
383 flanking promoter (PromF3-4) and exon-transcription states (TxEx1,2,4) that were also associated with  
384 strong sequence conservation across species (**Fig. 6D, Fig. 3B**). These results are consistent with previous  
385 analyses supporting a depletion of common human genetic variation in evolutionary conserved regions  
386 [49]. States associated with assembly gaps and alignment artifacts (GapArtf1-3), quiescent (Quies3), or



387 acetylations and simple repeats (Acet1) were most depleted for rare variants relative to the common variant  
388 enrichment (**Fig. 6D**).

389

390 *Full-stack states show enrichment for phenotype-associated genetic variants*

391 We next analyzed the relationship between the full-stack states and phenotypic associated genetic  
392 variants. We first evaluated the enrichment of the full-stack state for variants curated into the Genome-wide  
393 Association Study (GWAS) catalog relative to a background of common variation [50] (**Methods**). This  
394 revealed six states with at least a two-fold enrichment (**Supp. Fig. 35**). Four of these states, TxEx1-2,4 and  
395 TxEnh4, were all transcription associated states that are  $\geq 10$ -fold enriched with coding sequences and  
396  $\geq 11$  fold for ConsHMM state 1, associated with the most constraint in a sequence alignment of 100  
397 vertebrates (**Fig. 3B**). This observation is consistent with previous results that GWAS catalog variants show  
398 enrichments for coding sequence and sequence constrained bases [32,49,51]. The other two states with  
399 greater than two-fold enrichment for GWAS catalog variants relative to common variants were two  
400 promoter states, PromF2-3 (**Supp. Fig. 35**). On the other hand, four states were more than two-fold depleted  
401 for GWAS catalog variants, and were associated with artifacts (GapArtf2-3), or quiescent and polycomb  
402 repressed states with weak signals of H3K9me3 (Quies5) or H3K27me3 (ReprPC8) (**Supp. Fig. 35**).

403 We also analyzed the full-stack state enrichments for fine-mapped variants previously generated  
404 from a large collection of GWAS studies from the UK Biobank database and other public databases [52].  
405 Specifically, we considered separately the fine mapped variants from two fine-mapping methods, CAVIAR  
406 [53] and FINEMAP [54], for 3052 traits. For each method and trait, we identified the single variants that  
407 had the greatest probability of being causal at a set of distinct loci, and computed the enrichment of these  
408 variants for the full-stack states relative to a background of common variants (**Methods**).

409 Fold enrichment results of full-stack states for the most likely causal variants were highly consistent  
410 between fine-mapping methods (FINEMAP and CAVIAR) (**Supp. Fig. 36**). The ten states maximally  
411 enriched with fine-mapped variants relative to common variants, which were the same states by both  
412 methods, included five states associated with flanking and bivalent promoter activities (PromF2-5,

413 BivProm4), an enhancer state in blood and thymus (EnhA9) and an enhancer state in most other cell types  
414 except blood (EnhA1), and three highly conserved transcription-associated states (TxEnh4,6, TxEx4) (**Fig.**  
415 **6E**). Notably, five of 10 states maximally enriched with fine-mapped variants, PromF2-5, BivProm4, were  
416 associated with promoter regions and also among the 19 states most enriched with top 1% prioritized  
417 variants by at least two of the 14 different variant prioritization scores (**Fig. 6E, C**). These results show that  
418 there are agreements in the types of chromatin states preferentially overlapped by phenotype-associated  
419 fine mapped variants and variants predicted to have greater effects based on variant prioritization  
420 scores. We also confirmed that the full-stack model consistently resulted in higher AUROC in predicting  
421 locations of fine-mapped variants within a background of common variants, compared to the 18-state and  
422 100-state cell-type-specific annotations in all cell types (**Supp. Fig. 37-38**).

423

#### 424 *Full-stack states show enrichments for cancer-associated variants*

425 In addition to investigating germline variants, we also investigated the enrichment of full-stack  
426 states for somatic variants identified from whole genome sequencing of cancer samples. We analyzed data  
427 of variants from four cancer types that have the largest number of somatic variants in the COSMIC database  
428 [55]: liver, breast, pancreas and haematopoietic\_and\_lymphoid\_tissue (**Methods**). Sixteen states were  
429 among the top 10 most enriched with at least one type of cancer's associated variants (1.2-1.4 fold in breast  
430 cancer, 1.2-5.6 fold in lymphoid cancer, 1.2-5.4 in liver cancer, 1.4-4.2 in pancreas cancer) (**Fig. 6F**).  
431 Among these states, 15 states showed higher signals of H3K9me3 compared to most other chromatin marks,  
432 including seven states in heterochromatin group (HET1-2, 4-7,9), four states in quiescent group with weak  
433 emissions of H3K9me3 (Ques 1-2,4-5), one state in the polycomb repressed group with weak signals of  
434 H3K9me3 and H3K27me3 (ReprPC8), one state in the acetylation group with signals of H3K9me3 and  
435 various acetylation marks (Acet1), two artifact-associated states with higher signals of H3K9me3 and  
436 DNase relative to other marks (GapArtf2-3) (**Fig. 6G**). These results are consistent with previous findings  
437 on an association of H3K9me3 and somatic cancer-associated variants [56,57]. Acet1 was also the state  
438 most enriched with simple repeats, dbSNP 151 common variants, and variants of ten ranges of MAF from

439 GNOMAD (**Fig. 5C, Supp. Fig. 34**). Notably, the GapArtf2-3 states, associated with satellite repeat  
440 enrichments (**Fig. 5C, Supp. Fig. 20**), were the top two most enriched states with somatic variants  
441 associated with liver, pancreas and haematopoietic and lymphoid tissue cancers with 2.0-5.6 enrichment  
442 fold (**Fig. 6F, Supp. Fig. 39**). We note that the association between the full-stack annotations and presence  
443 of cancer variants is stronger than for the 18-state and 100-state cell-type-specific chromatin state  
444 annotations for all four cancer types, as evidenced by the higher AUROC of the full-stack annotation at  
445 predicting somatic variants (**Supp. Fig. 40-41**).

446

## 447 **Discussion**

448 We demonstrated a large-scale application of the stacked modeling approach of ChromHMM using  
449 over a thousand epigenomic datasets to annotate the human genome. In the datasets, 32 chromatin marks  
450 and 127 reference epigenomes were represented. We note that even though not every chromatin mark was  
451 profiled in every reference epigenome we were still able to directly apply the stacked modeling to such  
452 data. We conducted extensive enrichment analyses of the states with various other genomic annotations and  
453 datasets including gene features, genetic variation, repetitive elements, comparative genomic annotations,  
454 and bases prioritized by different variant prioritization scores. These analyses highlighted diverse  
455 enrichment patterns of the states. Using these enrichments along with the model parameters, we provided  
456 a detailed characterization of each of the 100 states in the model.

457 We grouped these 100 states into 16 groups that included promoters, enhancers, transcribed  
458 regions, polycomb repressed regions, zinc finger genes among others. We also highlighted important  
459 distinctions among states within the groups. In many cases, identifying these distinctions was enabled by  
460 the full-stack modeling using data from multiple cell types for genome annotation. For example, we  
461 identified enhancer and repressive states that were active in different subsets of cell types. We also  
462 highlighted how different states in some of the groups such as those associated with transcribed and ZNF  
463 genes showed distinct enrichments for conservation states. Overall, the full-stack model showed enrichment  
464 patterns supporting observations held for cell-type-specific annotations, yet it provided more detailed

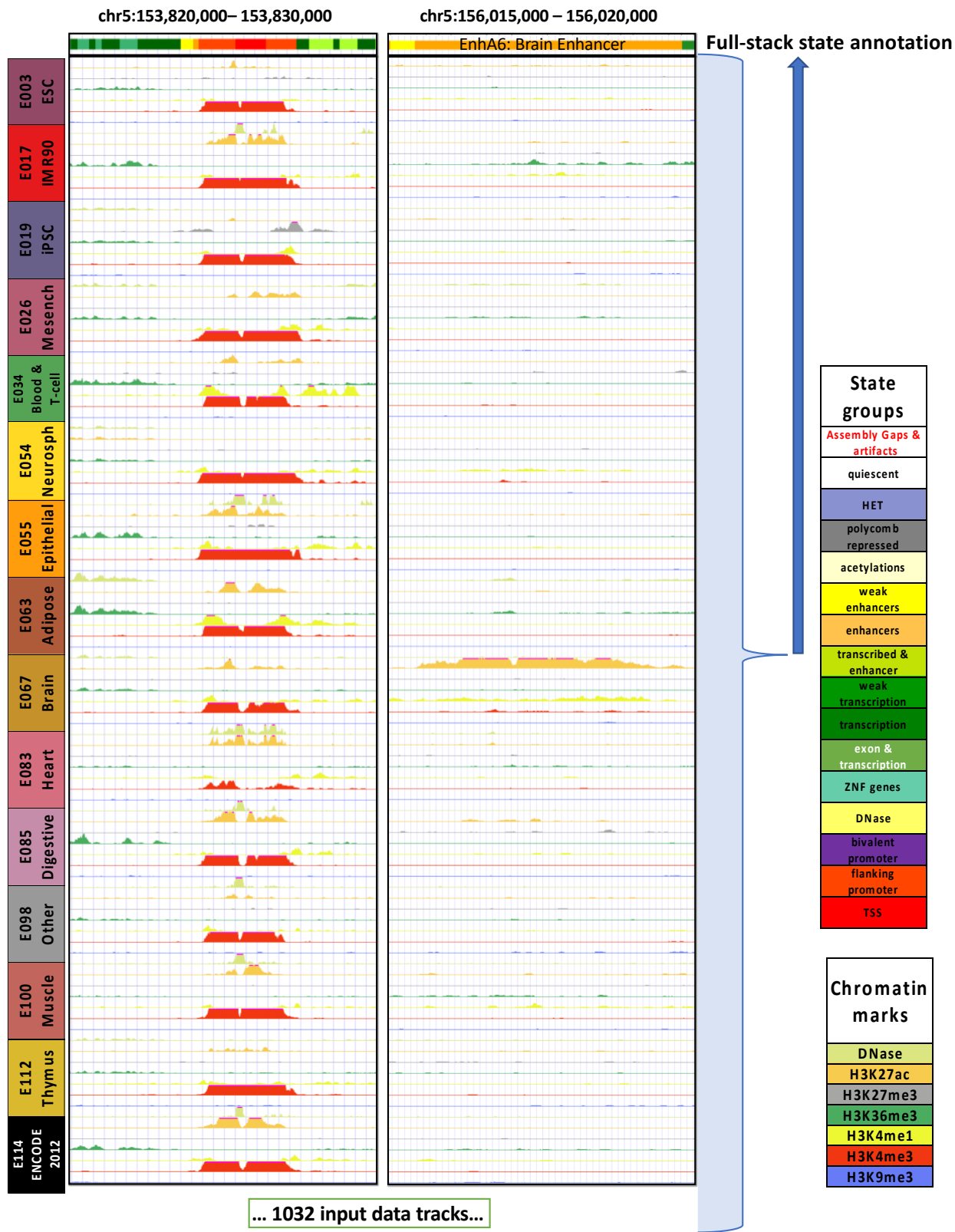
465 stratification of genomic regions into chromatin states with heterogeneous associations with other genomic  
466 information.

467         The full-stack modeling has advantages to commonly used cell-type-specific chromatin state  
468 annotations in several respects. First, the full-stack model is not specific to one cell or tissue type and thus  
469 is able to provide a unified view of all the data and directly uncover states that correspond to constitutive  
470 or cell-type-specific activities. Second, the full-stack annotation consistently showed better recovery of  
471 various genomic features compared to cell-type-specific annotations. This improvement is expected since  
472 full-stack models can leverage information from multiple cell types for genome annotations. Third, in cases  
473 where it is not desirable to focus on only one specific cell or tissue for analysis, the full-stack modeling can  
474 bypass the need to pick one such cell or tissue type or to consider a large number of different cell-type-  
475 specific chromatin state annotations simultaneously. Such cases may arise when studying other genomic  
476 information that is not inherently cell-type-specific such as genome variation and sequence conservation.

477         However, we emphasize that the stacked modeling approach should be considered a complement  
478 to and not a replacement of the cell-type-specific annotations, which have their own advantages. Cell-type-  
479 specific annotations may be preferable when one is interested in a specific cell type or in directly comparing  
480 the chromatin state maps among individual cell types. Additionally, the cell-type-specific chromatin states  
481 have fewer parameters and thus can be easier to interpret relative to stacked model states.

482         We expect many applications of the full-stack annotations that we generated here. The full-stack  
483 annotation can be used as a resource to interpret genetic variation. A possible avenue for future work is to  
484 incorporate the full-stack annotation into scoring methods to better predict genetic variants' phenotypic  
485 influences. Future work could apply the stacked modeling approach to even larger sets of data that are  
486 accumulating in human as well as large datasets in key model organisms such as mouse. This work provides  
487 a new annotation resource for studying the human genome, non-coding genetic variants, and their  
488 association with diseases.

489



490

491 **Figure 1: Illustration of full-stack modeling annotations.** The figure illustrates the full-stack modeling  
492 at two loci. The top track shows chromatin state annotations from the full-stack modeling colored based on  
493 the legend at right. Below it are signal tracks for a subset of the 1032 input datasets. Data from seven  
494 (DNase I hypersensitivity, H3K27me3, H3K36me3, H3K4me1, H3K4me2, H3K4me3, and H3K9me3) of  
495 the 32 chromatin marks are shown, colored based on the legend at right. These data are from 15 of the 127  
496 reference epigenomes each representing different cell and tissue groups. The loci on left highlights a  
497 genomic region for which a portion is annotated as constitutive promoter states (TSS1-2). The loci on right  
498 panel highlights a region for which a portion is annotated as a brain enhancer state (EnhA6), which has high  
499 signals of H3K27ac in reference epigenomes of the group Brain.

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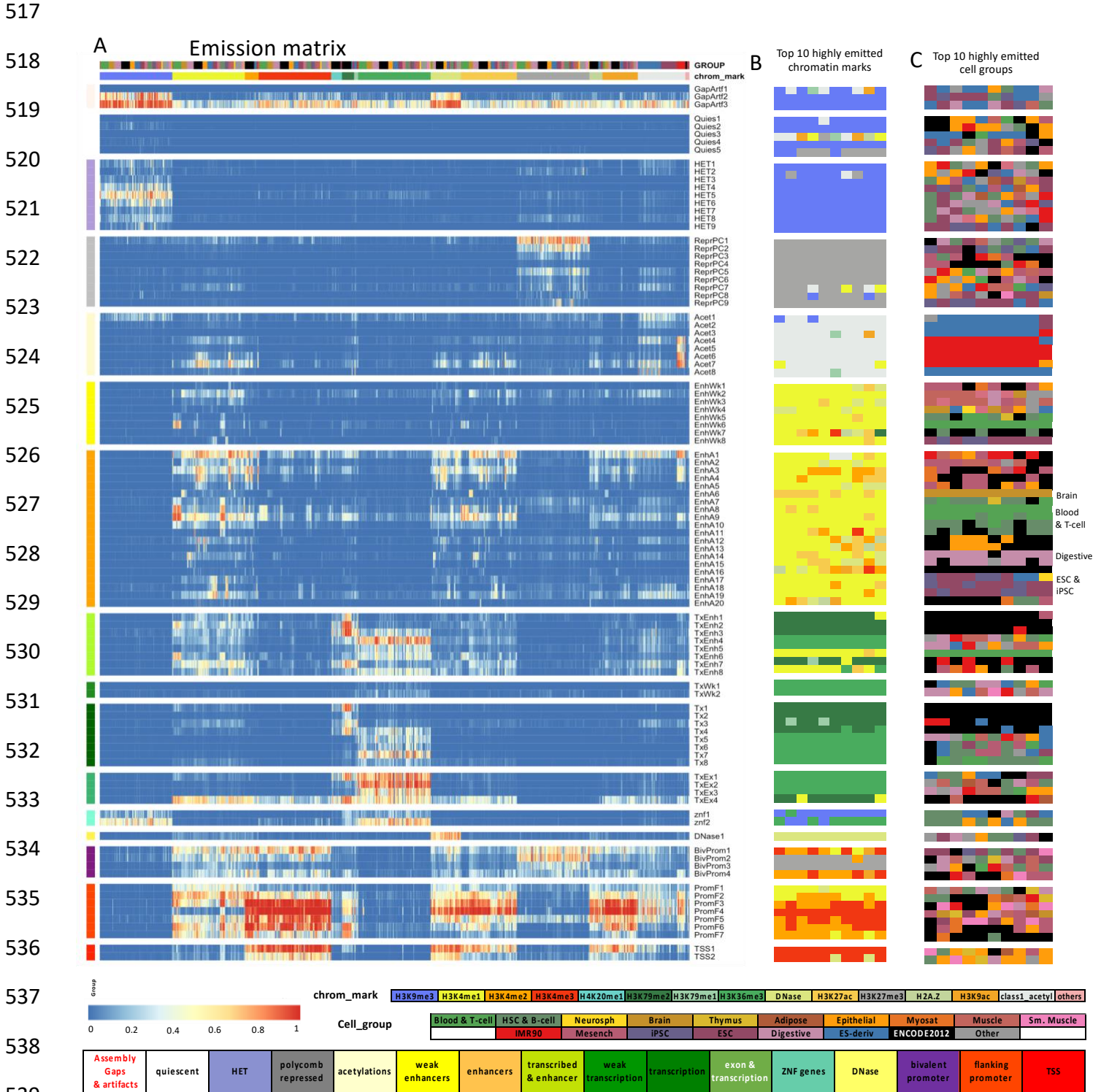
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543 **Figure 2: Full-stack state emission parameters. (A)** Each of the 100 rows in the heatmap corresponds to  
544 a full-stack state. Each of the 1032 columns corresponds to one experiment. For each state and each  
545 experiment, the heatmap gives the probability within the state of observing a binary present call for the  
546 experiment's signal. Above the heatmap there are two rows, one indicating the cell or tissue type of the  
547 experiment and the other indicating the chromatin mark. The corresponding color legends are shown  
548 towards the bottom. The states are displayed in 16 groups with white space between each group. The states  
549 were grouped based on biological interpretations indicated by the color legend at the bottom. Full  
550 characterization of states is available in **Supplementary Data**. The model's transition parameters between  
551 states can be found in **Supp. Fig. 6**. Columns are ordered such that experiments profiling the same  
552 chromatin marks are next to each other.

553 **(B)** Each row corresponds to a full-stack state as ordered in (A). The columns correspond to the top 10  
554 experiments with the highest emission value for each state, in order of decreasing ranks, colored by their  
555 associated chromatin marks as in (A).

556 **(C)** Similar to **(B)**, but experiments are colored by the associated cell or tissue type group. We noted on the  
557 right the cell or tissue groups of some cell-type-specific enhancer states.

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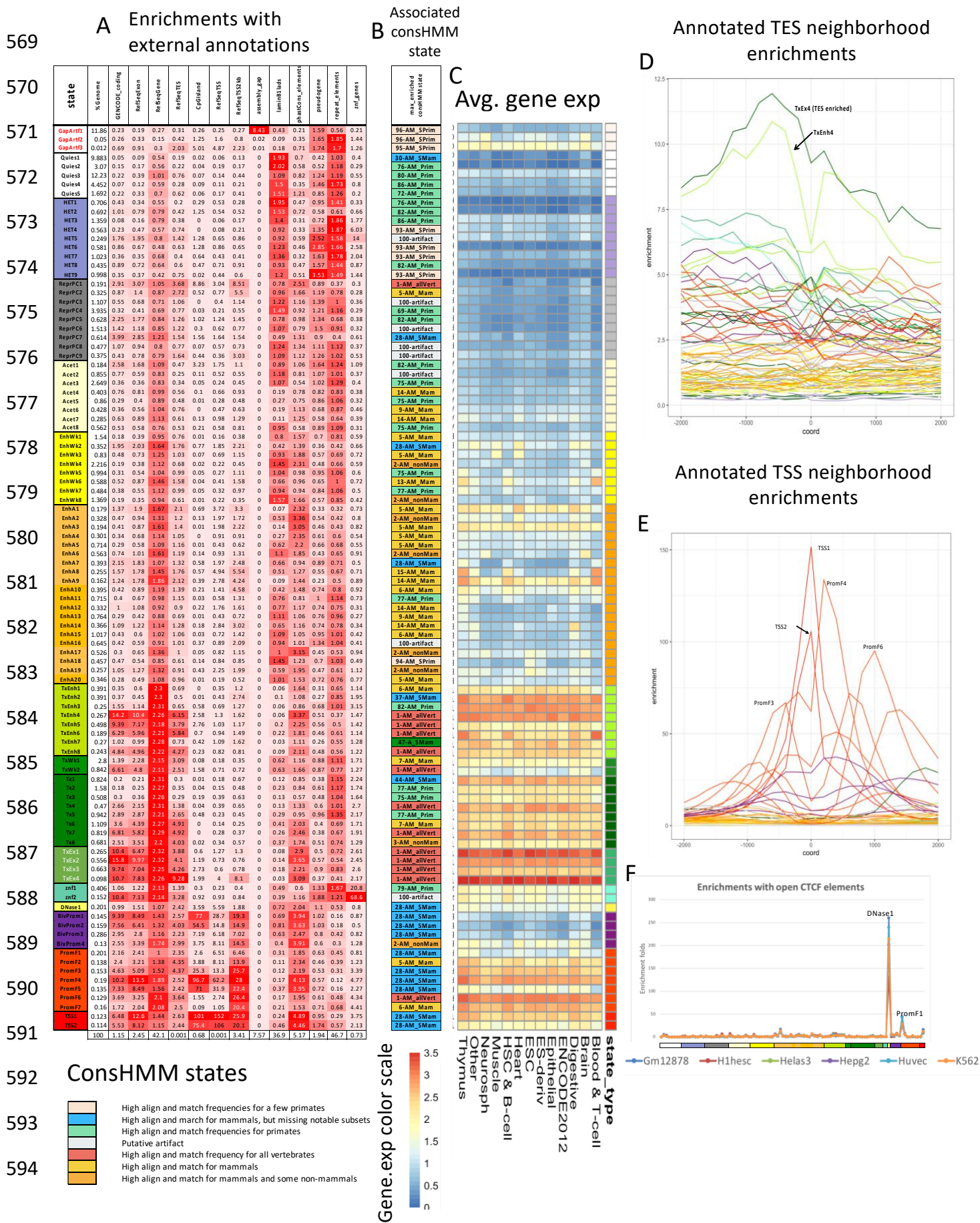
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595 **Figure 3: Full stack states enrichments for external genomic annotations. (A)** Fold enrichments of full-  
596 stack states with external genome annotations (**Methods**). Each row corresponds to a state and each column  
597 corresponds to one external genomic annotation: CpG Islands, Exons, coding sequences, gene bodies,  
598 transcription end sites (TES), transcription start sites (TSS), TSS and 2kb surrounding regions, lamina  
599 associated domains (laminB1lads), assembly gaps, annotated ZNF genes, repeat elements and PhastCons  
600 constrained element. The color is normalized to range from minimum values (white) to maximum values  
601 (red) within each column.

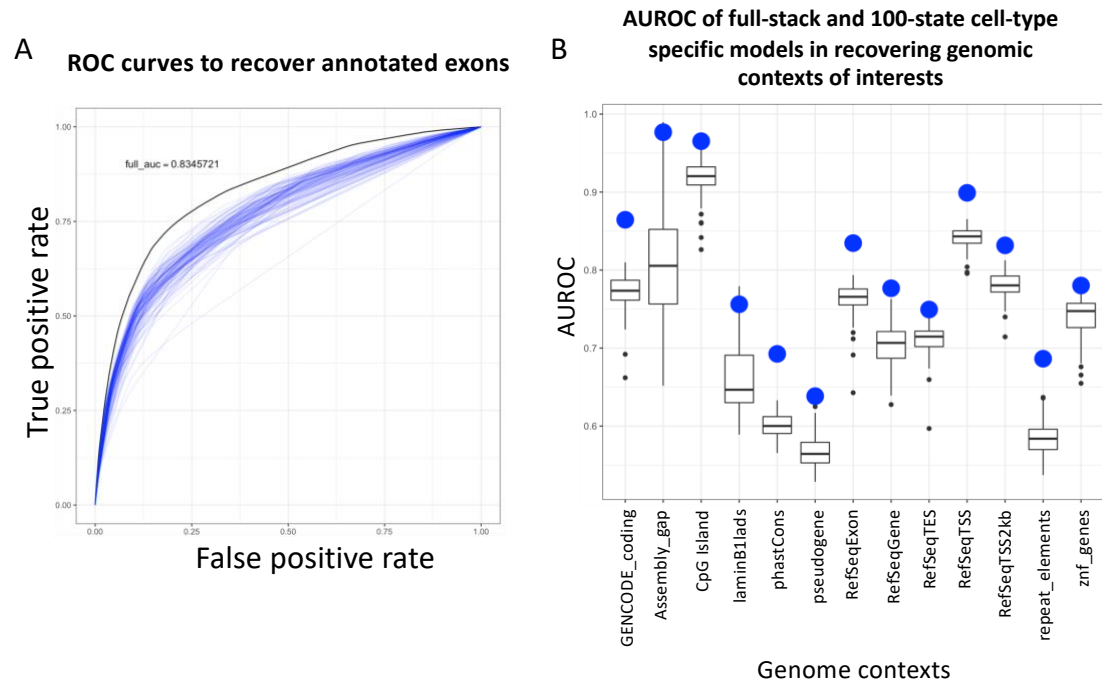
602 **(B)** Each row indicates the ConsHMM state [32] that has highest enrichment fold in each full-stack state as  
603 ordered in **(A)**. Legends of the ConsHMM state groups indicated with different colors are shown below the  
604 heatmap in **(A)**.

605 **(C)** Average weighted expression of genes that overlap each full-stack state in different groups of cells  
606 (**Methods**). Each column corresponds to a cell group indicated at the bottom. Each row corresponds to a  
607 state, as ordered in **(A)**.

608 **(D-E)** Positional enrichments of full-stack states relative to annotated **(D)** transcription end sites (TES) and  
609 **(E)** transcription start sites (TSS). Positive coordinate values represent the number of bases downstream in  
610 the 5' to 3' direction of transcription, while negative values represent the number of bases upstream. Each  
611 line shows the positional enrichments in a state. Lines are colored as indicated in **(A)**.

612 **(F)** Enrichments of full-stacks states with cell-type-specific chromatin states associated with CTCF and  
613 open chromatin, but limited histone modifications in six cell types [30] (**Methods**). The six cell types are  
614 indicated along the bottom of the figure. States are displayed horizontally in the same order as **(A)**. The  
615 DNase1 state showed the strongest enrichment for the cell-type-specific chromatin states associated with  
616 CTCF and open chromatin in all six cell types.

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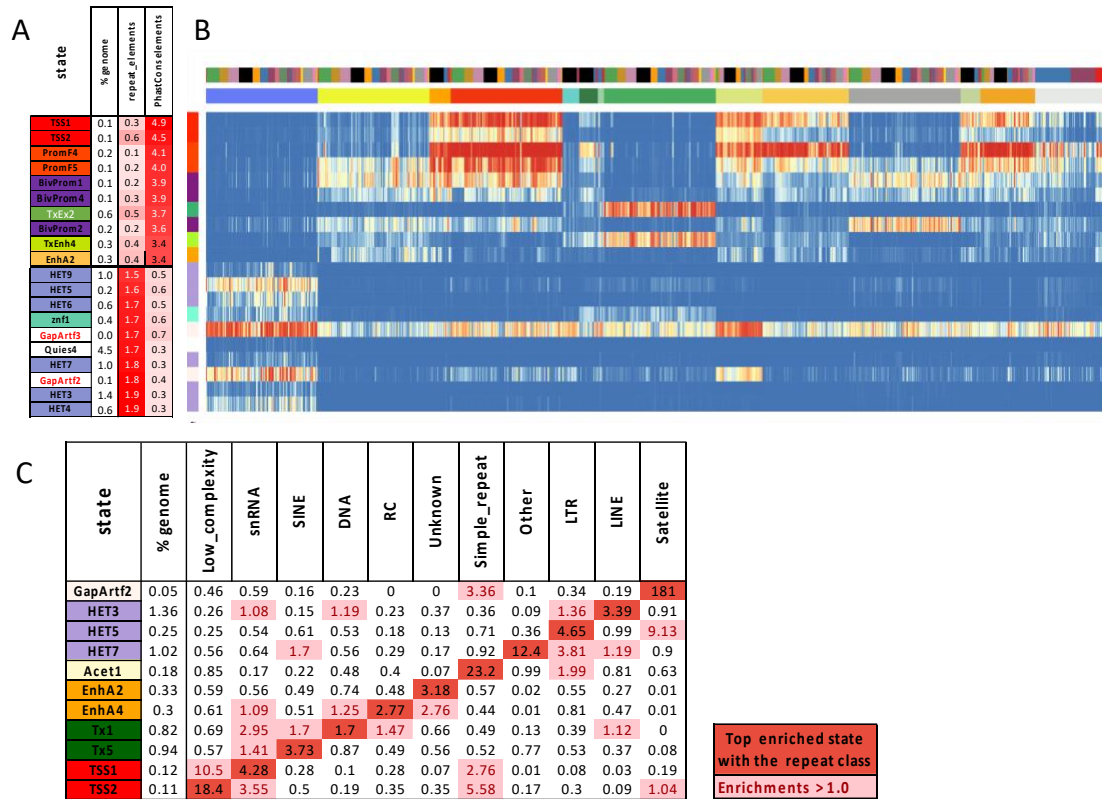


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619 **Figure 4: Full-stack annotation's recovery of external genome annotations**

620 **(A)** ROC curves in recovering annotated exons by full-stack annotation (solid black line) and 127 cell-type-  
621 specific 100-state annotations (blurred blue lines). Full stack model yielded the highest AUROC (0.83).

622 **(B)** A comparison of the AUROC for full-stack annotation and cell-type-specific models for recovering  
623 positions of different external annotations. Each box plots show the range of AUROC of 100-state cell-  
624 type-specific chromatin state annotations for recovery of one external annotation and the large blue point  
625 shows the AUROC for the full-stack annotation. The external annotations in order were coding sequences,  
626 assembly gaps, CpG Islands, lamina associated domains, phastCons conserved elements, pseudogenes,  
627 exons, gene bodies, transcription end sites (TES), transcription start sites (TSS), TSS and 2kb surrounding  
628 regions, repeat elements, annotated ZNF genes. These annotations are similar to **Fig. 3A**. ROC curves  
629 corresponding to these AUROC values can be found in **Supp. Fig. 18**.



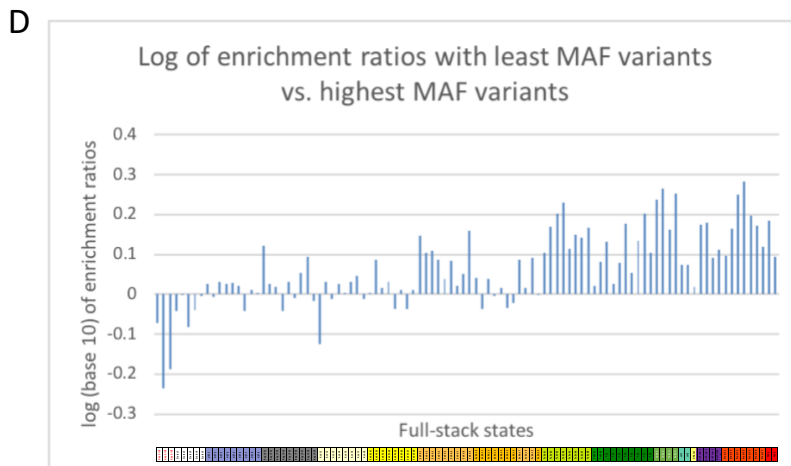
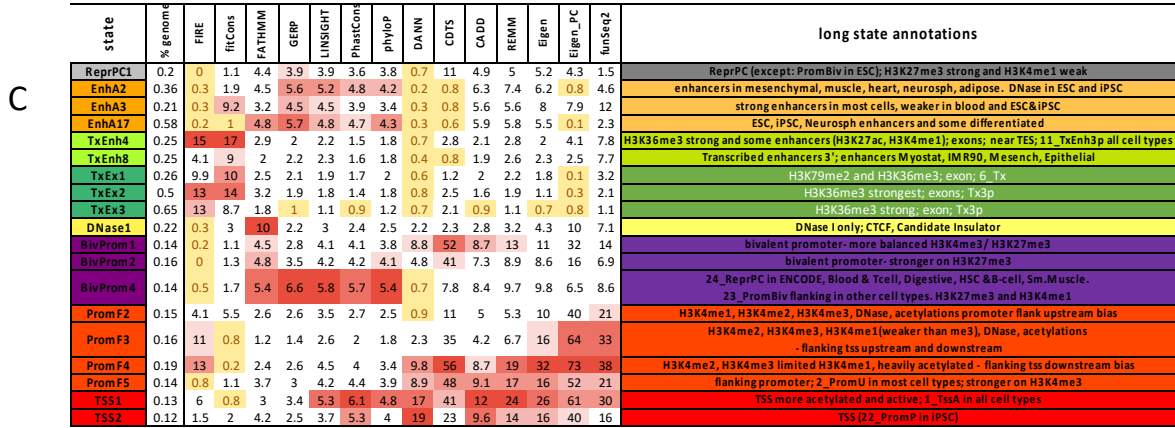
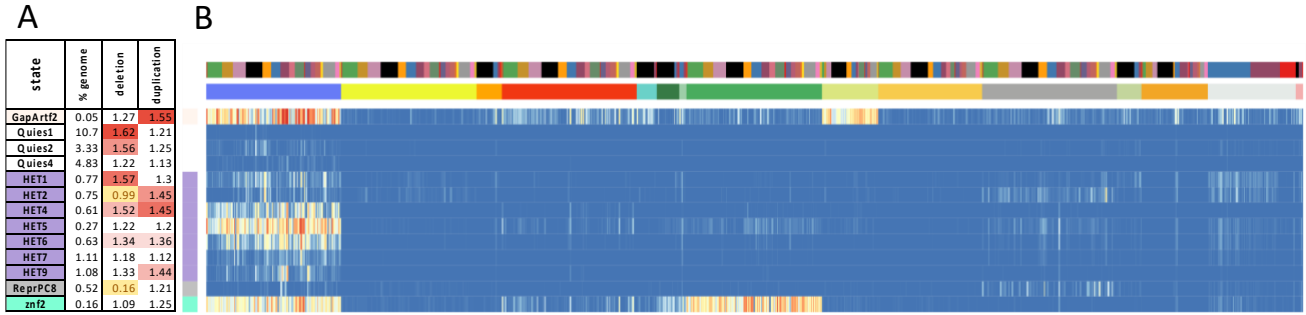
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631 **Figure 5: Full-stack states enrichments with conserved elements and repeat classes.**

632 (A) The first ten rows show the states most enriched with PhastCons elements and concurrently least  
 633 enriched with RepeatMasker repeat elements, ordered by decreasing enrichments with PhastCons elements.  
 634 The bottom ten rows show the states most enriched with repeat elements and concurrently least enriched  
 635 with PhastCons elements, ordered by increasing enrichments with repeat elements. The columns from left  
 636 to right list the state ID, the percent of the genome that each state covers, and the fold enrichments for repeat  
 637 elements and PhastCons elements.

638 (B) Heatmap of the state emission parameters from Fig. 2A for the subset of states highlighted in panel (A).  
 639 The colors are the same in Fig. 2A.

640 (C) Fold enrichments of full-stack states with different repeat classes (Methods). Rows correspond to states  
 641 and columns to different repeat classes. Only states that are most enriched with at least one repeat class are  
 642 shown. Fold enrichment values that are maximal for a given are shown in dark red. Other fold enrichments  
 643 greater than one are shaded light red.



state	enrichment ratio
GapArtf2	0.58
GapArtf3	0.65
Acet1	0.75
Quies3	0.83
GapArtf1	0.85
TxEx1	1.73
PromF3	1.78
TxEx4	1.78
TxEx2	1.83
PromF4	1.92

rank of most enriched states	
1	1
2	2
3	3
4	4
5	5
>5	

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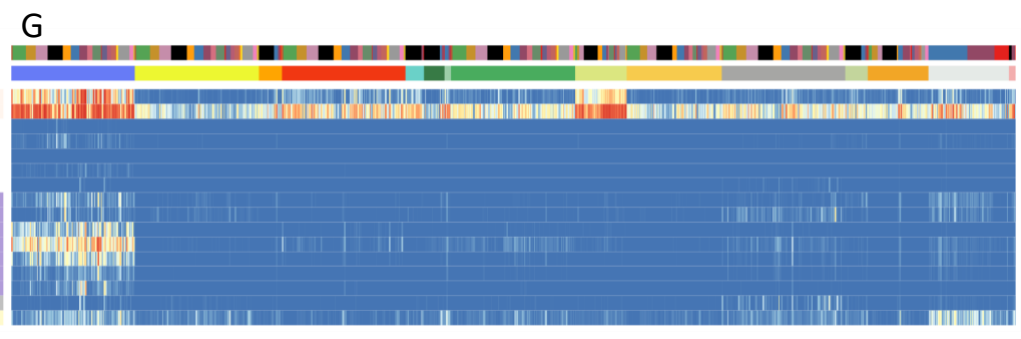
state	% background	caviar_lead_snps	finemap_lead_snps
EnhA1	0.17	2.92	2.93
EnhA9	0.15	2.72	2.72
TxEnh4	0.23	2.93	2.92
TxEnh6	0.17	2.65	2.65
TxEx4	0.08	3.36	3.36
BivProm4	0.12	2.86	2.86
PromF2	0.12	3.05	3.04
PromF3	0.13	3	3.01
PromF4	0.19	3.08	3.08
PromF5	0.13	2.88	2.89

rank of least enriched	
1	1
2	2
3	3
4	4
5	5

**F**

state	% genome	breast	haematopoietic and lymphoid tissue	liver	pancreas
GapArtf2	0.05	0.76	4.88	2.07	4.09
GapArtf3	0.01	1.35	5.58	5.38	4.22
Quies1	10.84	1.21	1.69	1.54	1.57
Quies2	3.36	1.26	1.41	1.49	1.75
Quies3	13.37	0.97	1.23	0.95	0.94
Quies4	4.86	1.18	1.25	1.09	1.23
Quies5	1.85	1.34	0.96	0.79	0.98
HET1	0.77	1.25	1.38	1.53	1.95
HET2	0.75	1.29	0.92	1.20	1.68
HET4	0.61	0.87	1.14	0.89	1.47
HET5	0.27	1.04	0.97	1.23	1.32
HET6	0.63	1.37	1.29	1.31	1.89
HET7	1.12	1.19	1.17	1.03	1.37
HET9	1.08	1.44	1.34	1.18	1.56
ReprPC8	0.52	1.24	0.75	0.64	0.77
Acet1	0.20	0.83	2.67	1.23	1.37



645 **Figure 6: Full-stack states' relationship with human genetic variants.**

646 **(A)** Enrichments of full-stack states with duplications and deletions from [33]. Only states that are in the  
647 top ten most enriched states are shown. Top five fold-enrichments for each class of structural variants are  
648 colored in increasing darker shades of red for higher ranked enrichments. Enrichment values below one,  
649 corresponding to depletions, are colored yellow. The columns from left to right are the state label, percent  
650 of genome the state covers, the fold enrichment for deletions, and fold enrichment for duplications.

651 **(B)** Emission probabilities corresponding to states in **(A)**. The coloring is the same as **Fig. 2A**. The figure  
652 highlights how states most associated with structural variants generally had higher emission of H3K9me3  
653 compared to other chromatin marks.

654 **(C)** Enrichments of full-stack states with top 1% prioritized bases in the non-coding genome by 14 variant  
655 prioritization scores previously analyzed [32]. Only states that are among the top five most enriched states  
656 by at least one score are shown. The top five enrichment values for each score are colored in increasing  
657 darker shades of red for higher ranked enrichment values. Enrichment values below one, corresponding to  
658 depletions, are colored in yellow. The columns from left to right are the state label, percent of the genome  
659 covered, the 14 score enrichments, and a detailed description of the state.

660 **(D)** Log base 10 of ratios of states' enrichment with GNOMAD variants with the lowest MAFs ( $< 0.0001$ )  
661 vs. GNOMAD variants with the highest MAFs (0.4-0.5). States are ordered as in **Fig. 2A**. Top five states  
662 that with the highest and lowest enrichment ratios are labeled to the right.

663 **(E)** States most enriched with fine-mapped phenotypic variants against the background of common variants.  
664 Fine-mapped phenotypic variants were identified by either CAVIAR [53] or FINEMAP [54] (**Methods**).

665 **(F)** State enrichments with somatic mutations associated with four cancer types in the non-coding genome.  
666 Only states that are among the ten most enriched with variants from at least one cancer type are shown.  
667 States in the top five are colored according to their ranks. The top five enrichment values for each cancer  
668 type are colored in increasing darker shades of red for higher ranked enrichment values. The columns are  
669 the state label, the percent of the genome the state covers, and the fold enrichments of variants from breast,  
670 haematopoietic and lymphoid, liver, and pancreas cancer types.

671 **(G)** Emission probabilities corresponding to states in (G), as subsetted from **Fig. 2A**. The coloring is the  
672 same as **Fig. 2A**. The figure highlights how states with the greatest enrichments for cancer-associated  
673 variants tend to have higher emission probabilities for H3K9me3 compared to other chromatin marks.

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## 695 **Methods**

### 696 **Input data and processing**

697 We obtained coordinates of reads aligned to Human hg19 in .tagAlign format for the consolidated  
698 epigenomes as processed by the Roadmap Epigenomics Consortium from  
699 <https://egg2.wustl.edu/roadmap/data/byFileType/alignments/consolidated/>. In total we obtained data for  
700 1032 experiments and their corresponding input control data. The experiments correspond to 127 reference  
701 epigenomes, 111 of which were generated by the Roadmap Epigenomics Consortium and 16 were generated  
702 by the ENCODE Consortium. Of the 1032 experiments, 979 were of ChIP-seq data targeting 31 different  
703 epigenetic marks and 53 were of DNase-seq (**Sup Fig. 2**). For each of the 127 reference epigenomes there  
704 was a single ChIP-seq input control experiment. For the 53 reference epigenomes that had a DNase-seq  
705 experiment available there was an additional DNase control file.

706 We next binarized the data at 200 base pair resolution using the BinarizeBed command of  
707 ChromHMM (v.1.18). To apply BinarizeBed in stacked mode we generated a cell\_mark\_file input table for  
708 ChromHMM with four tab-delimited columns. The first column had the word 'genome' for all datasets, the  
709 second column contained entries of the form '<EID>-<mark>' where 'EID' is the epigenome ID and 'mark'  
710 is the mark name, the third column specifies the name of the corresponding file with aligned reads, and the  
711 fourth column is the name of the file with the corresponding control reads. Each row in the table corresponds  
712 to one of the 1032 experiments.

713  
714 In order to reduce the memory and time needed to execute BinarizeBed on a large number of  
715 datasets, we split the cell\_mark\_file table into 104 smaller tables with each table having at most 10 entries  
716 corresponding to at most 10 datasets to be processed. This was done with a custom script, but the same  
717 functionality has been included with the '-splitcols' and '-k' flags of BinarizedBed in ChromHMM  
718 v1.22. We then ran BinarizeBed in parallel for each of these smaller cell\_mark\_file tables and generated  
719 output into separate sub-directories. We ran BinarizeBed with the option '-gzip' which generates gzipped  
720 files.



721 To merge data from the 104 subdirectories from the previous step into files containing binarized  
722 data of all experiments, we ran the command ‘MergeBinary’, which we added in v1.18 of ChromHMM.  
723 We ran the command with the options ‘-gzip -splitrows’. The ‘-splitrows’ option generates multiple files  
724 of merged binarized data for each chromosome, where, under the default settings that we used, each file  
725 contains data for a genomic region of at most 1MB. Splitting each chromosome into smaller regions allows  
726 the model learning step of ChromHMM to scale in terms of memory and time to the large number of input  
727 data tracks (i.e. features) that we were using. We used chr1-22, chrX, chrY, and chrM in the binarization  
728 and model learning.

729

### 730 **Training full-stack model and generating genome-wide state annotations**

731 We learned the full-stack chromatin state model for the 1032 datasets using the LearnModel  
732 command of ChromHMM (v1.18). This version of ChromHMM includes several options that we added to  
733 improve the scalability when training with large numbers of features. One of these features was to randomly  
734 sample different segments of the genome for training during each iteration, instead of training on the full  
735 genome. This sampling strategy was previously used by ConsHMM [32], which was built on top of  
736 ChromHMM. To learn the full-stack model with input data processed as outlined above, we used  
737 ChromHMM’s LearnModel command with the options ‘-splitrows -holdcolumnorder -pseudo -many -p 6  
738 -n 300 -d -1 -lowmem -gzip’.

739 The ‘-splitrows’ flag informs ChromHMM that binarized data for a chromosome is split into  
740 multiple files, which reduces the memory requirements and allows ChromHMM to select a subset of the  
741 genome to train on for each iteration. The ‘-holdcolumnorder’ flag prevents ChromHMM from reordering  
742 the columns of the output emission matrix, which saves time when there is a large number of features.

743 The ‘-pseudo’ flag specifies that in each update of model parameters, ChromHMM adds a pseudo  
744 count of one to the numbers of observations of transition between each pair of states, presence and absence  
745 of each mark from each state, and initial state assignments of the training chromatin state sequence. This

746 prevents model parameters from being set to zero, which is needed for numerical stability when some  
747 features are sparse and ChromHMM does not train on the full genome in each iteration.

748         The ‘-many’ flag specifies ChromHMM to use an alternative procedure for calculating the state  
749 posterior probabilities that is more numerically stable when there are a large number of features. The  
750 procedure is designed to prevent all states from having zero posterior probability at any genomic position,  
751 which can happen due to the limits of floating-point precision. The procedure does this by leveraging the  
752 observation that only the relative product of emission probabilities across states are needed at each position  
753 to determine the posterior probabilities. Specifically, for each position, the procedure initializes the product  
754 of emission probabilities for all features, i.e. the emission product, from each state to one. For each feature,  
755 the procedure then multiplies the current emission products from each state by the emission probability of  
756 the feature in the state, and divides all the resulting products by their maximum to obtain updated emission  
757 products. We iteratively repeat these steps of multiplication and normalization until all features have been  
758 included into the calculation of relative emission products across states.

759         The ‘-p 6’ flag specifies to ChromHMM to train the model in parallel using 6 processors. The ‘-n  
760 300’ flag specifies to ChromHMM to randomly pick 300 files of binarized data, corresponding to 300  
761 regions of 1 MB (or less if the last segment of the chromosome was selected) for training in each iteration.  
762 The ‘-d -1’ option has ChromHMM not require an evaluated likelihood improvement between iterations to  
763 continue training since likelihood decreases are expected as on each iteration the likelihood is evaluated on  
764 a different subset of data. The ‘-lowmem’ flag has ChromHMM reduce main memory usage by not storing  
765 in main memory all the input data and instead re-loading from disk when needed.

766

### 767 **Choice of number of states**

768         We trained full-stack models with 20, 40, 60, 80, 100 and 120 states, using the data and procedure  
769 outlined above. We then quantitatively compared the chromatin state annotations from these models in  
770 terms of their power to predict locations of various other genomic annotations not used in the model  
771 training: Exon, Gene Body, TSS, TSS2kb, CpG Islands, TES, laminB1lads elements (listed in section

772 *External Annotation Sources* section). Specifically, we evaluated the predictive power using the AUROCs  
773 that are calculated as described in a subsection below. Across different genomic contexts, as the number of  
774 full-stack states increased, the AUROC increased, but the marginal increase was smaller as the number of  
775 states increased (**Supp. Fig. 3**). To balance the additional information available in models with increased  
776 number of states, while keeping the number of states manageable for interpretation and downstream  
777 analysis, we choose to focus on a model with 100 states. We note that this choice is greater than previously  
778 used for cell-type-specific chromatin state models [3,16,21], reflecting the additional information available  
779 for genome annotation based on the large number of datasets spanning many cell types that we are using.

780

### 781 **Lifting chromatin state annotations to hg38**

782 The chromatin state annotation resulted from stacked modeling was in hg19. In order to obtain the  
783 annotations for hg38, we first wrote the chromatin state map hg19 in .bed format such that each line  
784 corresponds to a genomic region of 200bp. We then used liftOver tools downloaded from UCSC utilities  
785 to generate the chromatin state annotation in hg38. In total, there are 1,186,379 200-bp segments that were  
786 not mapped from hg19 to hg38.

787

### 788 **Summary sets of experiments**

789 To construct a summary visualization of the emission parameters with a reduced set of features that  
790 approximate the annotation from the full model, we applied a greedy search over the 1032 input datasets as  
791 described in **Supplementary Methods**. We applied this procedure to reduce the 1032 input datasets to 80  
792 summary datasets.

793

### 794 **Identifying states with differential association of marks for individual tissue groups**

795 For each state, we tested for combinations of the 8 most profiled marks, and 19 tissue groups  
796 previously defined [16], whether the emission probabilities of features associated with one chromatin mark

797 and in one tissue group was significantly greater than those of features associated with the same mark and  
798 not in the tissue group. The eight marks that we tested were H3K9me3, H3K4me1, H3K4me3, H3K27me3,  
799 H3K36me3, H3K27ac, H3K9ac, and DNase. H3K27ac, H3K9ac and DNase were profiled in 98, 62 and 53  
800 reference epigenomes, respectively, and the remaining five marks in 127 reference epigenomes. For tests  
801 involving H3K27ac, H3K9ac, and DNase, we excluded tissue groups for which there were no experiments.  
802 In total, there were 14,200 tests among 100 states, 8 chromatin marks and 19 tissue groups. For each  
803 combination of state, chromatin mark and tissue group being tested, we applied a one-sided Mann-Whitney  
804 test to test whether the emission probabilities of the state for the features associated with the tested mark in  
805 the tested tissue group are greater than those in other tissue groups. The Bonferroni-corrected p-value  
806 threshold based on a significance level of 0.05 to declare a test significant was  $3.5e-6$ .

807

#### 808 **Computing coefficients of variation across different tissue groups**

809 For each state, we looked into the emission probabilities of experiments associated with six  
810 chromatin marks strongly associated with promoter and enhancer activities (DNase, H3K27ac, H3K4me1,  
811 H3K4me2, H3K4me3, H3K9ac). We grouped these experiments based on their associated chromatin mark  
812 and tissue groups, and calculated the average emission probabilities of experiments in each chromatin mark-  
813 tissue group combination. For each state and chromatin mark combination, we then calculated the  
814 coefficient of variation across different tissue groups, in terms of average emission probabilities from the  
815 previous step. For each group of states, we averaged the resulting coefficients of variation across states of  
816 the same group. The results show the average coefficients of variation of emission probabilities across  
817 different tissue groups for each state group- chromatin mark combination.

818

#### 819 **Computing fold enrichments for other annotations**

820 All overlap enrichments for external annotations were computed using the ChromHMM  
821 OverlapEnrichment command. We used the '-b 1' flag, which specifies a binning resolution of the  
822 annotations. This '-b 1' flag is necessary when computing enrichments based on the hg38 liftOver

823 annotations, which no longer respects the 200bp segment coordinate intervals from hg19. Including this  
824 flag gives the same results when applied to annotations from hg19 with 200bp segments, though with extra  
825 computational costs. We also included the ‘-lowmem’ flag to specify the lower memory usage option. The  
826 ChromHMM command `OverlapEnrichment` computes fold enrichment between chromatin states and  
827 provided external annotations relative to a uniform genome-wide background distribution. More  
828 specifically, the fold enrichments are calculated as:

$$829 \quad FE_{x,s} = \frac{\frac{\#SX}{\#X}}{\frac{\#S}{\#G}} = \frac{\frac{\#SX}{\#S}}{\frac{\#X}{\#G}} = \frac{\#SX \cdot \#G}{\#S \cdot \#X}$$

830 where

831  $FE_{x,s}$ : fold enrichment of state  $s$  in genomic context  $x$

832  $\#S$ : number of genomic positions belonging to the state  $S$

833  $\#X$ : number of genomic positions where genomic context  $X$  is present

834  $\#SX$ : number of genomic bins that overlap both state  $S$  and genomic context  $X$

835  $\#G$ : number of genomic positions in the entire genome

836

### 837 **Enrichment with cell-type-specific ChromHMM annotations**

838 We computed the enrichments of the full-stack states for cell-type-specific ChromHMM chromatin  
839 state annotations. For the cell-type-specific chromatin state annotations we used 25-state ChromHMM  
840 annotations of 127 reference epigenomes from the Roadmap Epigenomics project. This model was trained  
841 using the concatenated modeling approach using imputed data of 12 chromatin marks [16,22]. For each of  
842 the 100 full-stack states, we calculated the enrichment for the 25 states separately in each of the 127  
843 reference epigenomes, resulting in 127 tables of 25 enrichment values for each of the 100 states. We  
844 summarized this information by reporting, for each of the 100 full-stack states, and 127 reference  
845 epigenomes, the cell-type-specific state among the 25 states that is maximally enriched, resulting in a 100-  
846 by-127 table. We also summarized the information by reporting for each of the 100 full-stack states and 25

847 cell-type-specific states, the maximum and median fold enrichments across the 127 reference epigenomes  
848 **(Supplementary Data).**

849

### 850 **Receiver operator characteristic curve analysis for predicting external annotations**

851 To evaluate the information available in the chromatin state annotations from a chromatin state  
852 model that can help predict locations of an external genomic annotation, we computed the Receiver  
853 Operator Characteristic (ROC). To do this, we first divided the genome into 200bp bins, and randomly  
854 partitioned 50% of the bins for training and the remaining 50% for testing. For a target external genome  
855 annotation, we computed the enrichment of such annotation with each chromatin state on the training data.  
856 We then ranked states in decreasing order of enrichments for the target annotation. We used this ranking of  
857 states to iteratively add genomic bases assigned to the added state to our predictions of bases overlapping  
858 the target annotation in the testing dataset. Based on the overlap of the predictions and the target annotation  
859 at each iteration, we plotted ROC curves and summarized the information by computing area under the  
860 ROC curves (AUROC).

861

### 862 **Cell-type-specific ChromHMM annotations for comparing predictive information**

863 We compared the full-stack model to two sets of cell-type-specific annotations in terms of their  
864 ability to predict external annotations. One set of cell-type-specific annotations was the 18-state  
865 ChromHMM from Roadmap Epigenomic Project [16], which was trained using observed data for six  
866 chromatin marks: H3K4me1, H3K4me3, H3K9me3, H3K27ac, H3K27me3 and H3K36me3, using the  
867 concatenated approach.

868 The second set of cell-type-specific ChromHMM annotations were annotations we generated here  
869 to have a more stringent comparison. We partitioned the 1032 datasets we used to learn the full-stack model  
870 into 127 subsets based on their associated reference epigenome. For each of these 127 subsets, we applied  
871 ChromHMM to learn a cell-type-specific model with 100 states. We learned these models with the same  
872 procedure as described above for the full-stack model, with the exception of using the '-init random' flag

873 to randomly initialize models' parameters. This flag was necessary since for some reference epigenomes,  
874 the number of specified states (100) was greater than the number of combinations of input datasets, which  
875 is the maximum number of states supported by ChromHMM default initialization. We specified the number  
876 of states as 100 in these cell-type-specific models to control for the number of states in comparing with the  
877 full-stack model. However, we note that due to the large number of states relative to the input tracks, some  
878 of these models ended up having fewer than 100 states being assigned to positions in the genome.

879

### 880 **Computing fine-mapped variant enrichment**

881 To compute enrichment of full-stack states for phenotypically associated fine-mapped variants, we  
882 downloaded data on fine-mapped variants for 3052 traits from CAUSALdb [52]. Specifically we obtained  
883 posterior probabilities of variants being causal based on two fine-mapping methods, FINEMAP [54] and  
884 CAVIAR [53], which do not use epigenomic annotations as part of the fine mapping procedure. For each  
885 method and trait combination, we separately partitioned the provided set of potential causal variants into  
886 distinct loci. To form the distinct loci, we merged neighboring variants into the same loci until there was at  
887 least 1MB-gap between the two closest variants from different loci. Separately for each fine-mapping  
888 method, trait, and locus combination, we selected the single variant with the highest posterior probability  
889 of being causal. For each fine-mapping method, we took the union of variants across 3052 traits, and then  
890 calculated the fold enrichments for the union of these lead variants with stacked ChromHMM states relative  
891 to the enrichment with a background set of common variants from dbSNP build 151 (hg19). To do this, we  
892 separately computed the enrichments of both of these sets relative to a genome-wide background, and then  
893 divided the enrichment of the foreground set (lead fine-mapped variants) by the enrichment of the  
894 background set (common variants). The dbSNP variants were obtained from the UCSC genome browser.

895

### 896 **Computing structural variant enrichments**

897 To compute enrichment of the full-stack states for structural variant enrichments, we obtained data  
898 of structural variants from [33]. We used the B38 call set, which was in hg38 and used for the analysis

899 presented in [33]. We filtered out structural variants that did not pass the quality control criteria of [33]. We  
900 then separately considered structural variants annotated as either a deletion or a duplication, for which there  
901 were, 112,328 and 28,962 sites respectively.

902 Since the structural variants were defined in hg38, we computed their enrichment for ChromHMM  
903 state annotations in full-stack and cell-type-specific models that were lifted over from hg19 to hg38,  
904 following the procedure outlined above. Next, we followed the enrichment analysis procedure outlined  
905 above to compare full-stack vs. cell-type-specific chromatin state segmentations' power in recovering  
906 structural variants.

907 To compare the power of full-stack state annotations vs. cell-type-specific state annotation  
908 frequency, we utilized 15-state genome-wide chromatin state data for 127 cell types (reference epigenomes)  
909 from Roadmap Epigenomics Consortium. We followed the analysis outlined in [33], for each of the 15  
910 ChromHMM states, we annotated genomic positions based on the number of cell types in which the state  
911 is present (ranging from 0 to 127), resulting in 15 state-specific models' annotations. We then applied the  
912 procedure above to compare the predictive power of different models' annotations against the full-stack  
913 annotation. For the state-specific models, the enrichment values are calculated for structural variants and  
914 number of cell types that a ChromHMM state is assigned to.

915

## 916 **Computing enrichments with cancer-associated variants**

917 We obtained data of somatic mutations associated with different types of cancer from COSMIC  
918 non-coding variants dataset v.88 in hg38 [55]. We selected from this dataset variants that were from whole-  
919 genome sequencing. We filtered out variants that overlap with any of the following: the hg38 black-listed  
920 regions from the ENCODE Data Analysis Center (DAC) [58], hg38 dbSNP (v151) set of common variants  
921 from the UCSC genome browser database, or regions annotated as coding sequence ('CDS') based on  
922 GENCODE v.30 hg38 [59] gene annotations. We decided to restrict this analysis to the four cancer types  
923 with the most number of variants present in the dataset in hg38: liver (1,351,417), pancreas (500,930),  
924 haematopoietic and lymphoid tissue (354,501), and breast (323,751), we then lifted over these sets of



925 variants from hg38 to hg19, resulting in 1,351,159, 500,798, 354,351, and 323,685, variants respectively.  
926 To obtain a background set of genomic locations for the enrichment analysis, we filtered from the genome  
927 the same set of hg38 annotations of black-listed regions, common variants, and coding sequences. We then  
928 lifted over these remaining positions from hg38 to hg19 to obtain the background. We calculated the  
929 enrichment of chromatin states with cancer-associated variants by first calculating the enrichment values  
930 of chromatin states with filtered variants associated with each of the four cancer types, and the enrichment  
931 values with background set of genomic bases, all relative to the whole genome. We then divided the cancer-  
932 associated variant enrichment values by the background bases enrichments.

933

#### 934 **External annotations sources**

935 The sources for external annotations for enrichments analyses, not given above, were as follows:

- 936 • CpG island annotations were those included in the ChromHMM (v1.18) and originally obtained  
937 from the UCSC genome browser.
- 938 • Annotations of exon, gene bodies, transcription start (TSS), and transcription end sites (TES),  
939 2kb windows surrounding TSSs (TSS2kb) were RefSeq annotations included in ChromHMM  
940 (v1.18) and originally based on annotations obtained from the UCSC genome browser.
- 941 • Lamina associated domains were for human embryonic lung fibroblasts that were included in  
942 ChromHMM (1.18), which were lifted over to hg19 from hg18 positions originally provided  
943 by [60].
- 944 • Annotations of assembly gaps were obtained from the UCSC genome browser and correspond  
945 to the Gap track.
- 946 • Annotations of zinc finger (ZNF) genes correspond to coordinates of genes whose name  
947 contained 'ZNF' from GENCODE's hg19 gene annotation, v30 [59].
- 948 • Annotations of coding sequences correspond to coordinates of genes whose feature type is  
949 'CDS' from GENCODE's hg19 gene annotation, v30 [59].

- 950           • Annotations of pseudogenes correspond to coordinates of genes those whose gene type or  
951 transcript type contained ‘pseudogene’ from GENCODE’s hg19 gene annotation, v30 [59].
- 952           • Annotations of repeat elements were obtained from UCSC genome browser RepeatMasker  
953 hg19 tracks.
- 954           • Cell-type-specific ChromHMM chromatin state annotations were obtained from the Roadmap  
955 Epigenomics Consortium through <http://compbio.mit.edu/roadmap> [16]. These include data of  
956 the 15-state and 18-state models based on observed data and the 25-state chromatin model  
957 based on imputed data for 127, 98 and 127 reference epigenomes, respectively.
- 958           • CTCF- cell-type-specific chromatin states were based on the ChromHMM chromatin state  
959 annotations for six human cell types (GM12878, H1ESC, Helas3, Hepg2, Huvec, K562) for a  
960 25-state model from the ENCODE integrative analysis [22,30]. We extracted coordinates of  
961 region annotated to the ‘Ctcf’ and ‘CtcfO’, both associated with CTCF signal and limited  
962 histone mark signal.
- 963           • Blacklisted regions were those provided by the ENCODE Data Analysis Center (DAC) for  
964 hg19 and hg38 [58].
- 965           • ConsHMM conservation state annotations for human (hg19) were those from [32].
- 966           • Annotations of human genetic variants and their allele frequency were from GNOMAD v2.1.1  
967 [47]. The dataset includes 229 million SNVs and 33 million indels from 15,708 genomes of  
968 unrelated individuals, which are aligned against the GRCg37/hg19 reference.
- 969           • GWAS catalog variants were obtained from the NHGRI-EBI Catalog, accessed on December  
970 5th, 2016 [50].

971

972

973 **Analysis of gene expression across states**

974 To analyze the relationship between gene expression and the full-stack states, we downloaded gene  
975 expression data from the Roadmap Epigenomics Consortium [16]. Specifically, we downloaded a matrix  
976 of gene expression values, in RPKM (Reads Per Kilobase Million), for protein coding genes for 56 reference  
977 epigenomes that were among the 127 used as part of the full-stack model. In total, we obtained expression  
978 values for 19,795 Ensembl protein coding genes.

979 The gene expression data was obtained from  
980 (<https://egg2.wustl.edu/roadmap/data/byDataType/rna/expression/57epigenomes.exon.RPKM.pc.gz>). We  
981 also obtained the corresponding genomic coordinates for these genes from  
982 ([https://egg2.wustl.edu/roadmap/data/byDataType/rna/expression/Ensembl\\_v65.Gencode\\_v10.ENSG.gene\\_info](https://egg2.wustl.edu/roadmap/data/byDataType/rna/expression/Ensembl_v65.Gencode_v10.ENSG.gene_info)). For this analysis, we filtered out genes that are not classified as protein-coding. We transformed  
984 the gene expression values by adding a pseudo-count of 1 to the raw counts in RPKM, and taking the log  
985 of the resulting values.

986 For each full-stack-state and 56 reference epigenomes, we calculated the average gene expression  
987 of all genes overlapping with the state, taking into account the genes' length. For each gene  $g$  we denote  
988 its length  $L_g$  and expression  $E_g$ . We let  $s_i$  denote the state assigned at the 200-bp bin  $i$  and  $G_i$  denote the  
989 set of genes overlapping the 200bp bin  $i$ . Let  $B_s$  denote the set of 200bp bins that are assigned to state  $s$ .  
990 The average normalized expression with state  $s$  then becomes:

$$991 \quad \text{avg exp bp normalized}_s = \frac{\sum_{i \in B_s} \sum_{g \in G_i} E_g / L_g}{\sum_{i \in B_s} \sum_{g \in G_i} 1 / L_g}$$

992 We also calculated for each state the average and coefficient of variation of these averages across  
993 reference epigenomes. We used the BEDTools *bedtools intersect* command to obtain the chromatin state  
994 assignments for 200bp segments that totally or partially overlap with any gene. To obtain average gene  
995 expressions of a state in a cell group as presented in **Fig. 3C**, we averaged the reported bp-normalized  
996 average gene expressions of the corresponding state across cell types within the group.

997 We also analyzed average gene expression values for each state as a function of the position of the  
998 state annotations relative to TSS, following a procedure similar to what was used previously [3]. We first

999 identified a gene's outer transcription start site (TSS) based on the reported coordinates of the gene and  
1000 strand in the gene annotation file noted above. For each 200bp bin that is within 25kb upstream or  
1001 downstream of an annotated TSS, including those that directly overlap with an annotated TSS, we  
1002 determined the assigned full-stack state at this bin, and the position of the bin relative to those TSSs. Bins  
1003 directly overlapping an annotated TSS were at position 0. If the gene was on the positive strand, the  
1004 segments' genomic coordinates lower than the TSSs' correspond to upstream regions at negative points  
1005 (minimum value: -250000), while genomic coordinates higher than the TSSs' correspond to downstream  
1006 regions at positive points (maximum value: 25000). If the gene is on the negative strand, the upstream and  
1007 downstream positions are reversed. For each state and each 200-bp bin position relative to TSS, we  
1008 determined the subset of genes where there is a 200bp bin annotated to that state at that position relative to  
1009 their TSSs, and calculated their average expression. This produces a 100-by-251 table for one reference  
1010 epigenome, corresponding to the number of full-stack states and 200-bp segments intersecting the 50kb  
1011 windows surrounding genes' TSSs and one segment directly overlapping the TSSs. We then smoothed  
1012 the averaged expression data spatially by applying the sliding window average algorithm with a window  
1013 size of 21, i.e. each segment's smoothed gene expression is the average of data in that segment and 21  
1014 surrounding genomic segments. Data of average gene expression in the first and last 10 segments within  
1015 the 50kb window are not included in the window of smoothed data. We averaged results of 56 tables  
1016 corresponding to 56 reference epigenomes as the final output from this procedure.

1017

#### 1018 **Computing enrichment for bases prioritized by variant prioritization scores**

1019 To compute state enrichments for bases prioritized by different variant prioritization scores, we  
1020 followed the approach of [32]. We obtained coordinates of bases containing prioritized variants based on  
1021 14 different methods as processed and described in [32]. The scores were Eigen and Eigen-PC version 1.1,  
1022 funSeq2 version 2.1.6, and CADD v1.4, REMM, FIRE, fitCons, CDTS, LINSIGHT, FATHMM, GERP++,  
1023 phastCons, phyloP and DANN [34–46]. For 12 of the 14 scores, we separately considered prioritized  
1024 variants genome-wide and in non-coding regions only. Two of the variant prioritization scores, LINSIGHT

1025 and FunSeq2 [36,38], were defined only in the non-coding regions, so these scores were only used in the  
1026 non-coding region analysis. As described in [32], the regions included in the non-coding analysis were  
1027 defined as the bases where both LINSIGHT and FunSeq2 provided scores, which was 90.4% of the genome.  
1028 For both the non-coding and whole genome analysis we computed the enrichment for bases ranked in the  
1029 top 1%, 5% or 10% using the variant prioritization scores. We note that because of ties in some scores, the  
1030 score-threshold above which we classified the bases as prioritized was chosen to be as close as possible to  
1031 the target percentage (1%, 5% or 10%). We also note that if there were any bases with missing values for  
1032 any particular score, then that base was assigned with the minimum values of such scores.

1033 Enrichment values for the whole genome were computed as described above with the  
1034 OverlapEnrichment command from ChromHMM. For computing enrichments restricted to non-coding  
1035 regions, we first calculated enrichment of the non-coding prioritized variants relative to the whole genome  
1036 and the enrichment of non-coding regions as defined above relative to the whole genome. We then divided  
1037 these two enrichment values to obtain the enrichment of prioritized non-coding variants within non-coding  
1038 regions.

1039

#### 1040 **Data availability**

1041 Full-stack chromatin state annotation of the genome is available at  
1042 [https://github.com/ernstlab/full\\_stack\\_ChromHMM\\_annotations](https://github.com/ernstlab/full_stack_ChromHMM_annotations). An updated version of ChromHMM is  
1043 available at <https://ernstlab.biolchem.ucla.edu/ChromHMM/>

1044

1045

#### 1046 **Acknowledgements**

1047 We thank Adriana Arneson for helping us in collecting data of analyses involving prioritized variants,  
1048 repeat classes and GWAS catalog variants. We acknowledge funding from US National Institute of  
1049 Health (DP1DA044371, U01MH105578); US National Science Foundation (CAREER Award  
1050 #1254200); Kure-IT award from Kure It cancer research, a Rose Hills Innovator Award, and the UCLA

- 1051 Jonsson Comprehensive Cancer Center and Eli and Edythe Broad Center of Regenerative Medicine and  
1052 Stem Cell Research Ablon Scholars Program.  
1053  
1054 **Ethics Declarations**  
1055 The authors announce no conflicts of interests.

1056     **References**

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