DNA co-methylation has a stable structure and is related to specific aspects of genome regulation

Sarah H Watkins*[1,2], Matthew Suderman[1,2], Gibran Hemani[1,2], Kimberly Burrows[1,2], Deborah A. Lawlor[1,2], Jane West[3], Kathryn Willan[3], Nicholas J Timpson[1,2], Josine L Min[1,2#], Tom R Gaunt[1,2#]

[1]MRC Integrative Epidemiology Unit, Department of Population Health Sciences, Bristol Medical School, University of Bristol, Bristol BS8 2BN, UK

[2] Population Health Sciences, Bristol Medical School, University of Bristol, Bristol BS8 2BN, UK

[3]Bradford Institute for Health Research, Bradford Teaching Hospitals NHS Foundation Trust, Bradford Royal Infirmary, Duckworth Lane, Bradford, BD9 6RJ, UK

*Corresponding author

[#]Joint senior authors

Email addresses: s.h.watkins@bristol.ac.uk; matthew.suderman@bristol.ac.uk; g.hemani@bristol.ac.uk; kimberly.burrows@bristol.ac.uk; d.a.lawlor@bristol.ac.uk; jane.west@bthft.nhs.uk; kathryn.willan@bthft.nhs.uk; n.j.timpson@bristol.ac.uk; josine.min@bristol.ac.uk; tom.gaunt@bristol.ac.uk

Abstract

DNA methylation (DNAm) is influenced by genetic and environmental factors, and can be used to understand interindividual variability in genomic regulation. Co-methylation between DNAm sites is a known phenomenon, but the architecture of relationships between the approximately 450,000 (450k) sites commonly measured in epidemiological studies has not been described. We investigate whether interindividual co-methylation structure amongst the 450k sites changes with age, whether it differs between UK-born White (n=849, 910, 921 and 424) and Pakistani ancestry (n=439) individuals, and how it relates to genome regulation.

We find stability between birth and adolescence, across cohorts, and between two ethnic groups. Highly correlated DNAm sites in close proximity are heritable, but these relationships are weakly influenced by nearby genetic variants, and are enriched for transcription factor (TF) binding sites related to regulation of short RNAs transcribed by RNA polymerase III. Highly correlated sites that are distant, or on different chromosomes (in *trans*), are driven by common and unique environmental factors, with methylation at these sites less likely to be driven by genotype. *Trans* co-methylated DNAm sites are enriched for multiple TF binding sites and for inter-chromosomal chromatin contact sites, suggesting DNA co-methylation of distant sites may relate to long-range cooperative TF interactions.

We conclude that DNA co-methylation has a stable structure from birth to adolescence, and between UK-born White and Pakistani individuals. This stable structure might have implications for future design and interpretation of epigenetic studies. We hypothesise that co-methylation may have roles in genome regulation in humans, including 3D chromatin architecture.

Key words: DNA methylation, co-methylation, genome regulation, correlation, ALSPAC, Born in Bradford

Introduction

DNA methylation (DNAm) is an epigenetic modification to DNA that can be influenced by both environmental and genetic factors (1-3). It has roles in a variety of genomic functions, including a complex and context-dependent alteration of gene expression (4-7); both altering and being altered by transcription factor binding (8-13); and interaction with chromatin states (14-17). Standardized DNAm assays have enabled epigenome wide association studies (EWAS), where each assayed DNAm site is tested independently for association with a variable of interest. These studies have identified DNAm sites associated with many exposures and diseases (18-23). Networks of co-methylated DNAm sites have also been described - these utilise the relationships between DNAm sites to infer regulatory pathways by which DNAm might relate to health or disease (24-27). In contrast to genetic architecture, our knowledge of relationships between these commonly assayed DNAm sites at the population level is still limited, constraining our understanding of the principles of epigenetic epidemiology underlying co-methylation between and across populations, and whether co-methylation has a role in genome regulation. In addition to this need for greater biological understanding, the co-methylation structure is an important consideration for the statistical design of EWAS and differentially methylated region (DMR) studies; no equivalent of genetic linkage disequilibrium (LD) matrices yet exists for imputation in DNAm analyses. A deeper understanding of DNAm correlation structure, and its stability within and between individuals at the population level, might help identify whether this structure can be used for tagging, pruning and imputation in EWAS in a similar way to how LD enables these approaches to be used in genome-wide association studies (GWAS).

Both whole genome bisulfite sequencing (WGBS) and array-based studies highlighted that DNA methylation forms local correlation structures, with DNAm sites within 1-2kb often having correlated methylation states (28-34); WGBS data shows that immediately adjacent sites almost always have the same methylation state (28). Correlations between close DNAm sites (referred to here as *cis*

correlations) may be driven by genetic variants, as regions of highly correlating DNAm sites have

been associated with nearby SNPs (30, 33); although other studies have shown that correlations

between DNAm sites can be driven by environmental exposures (35). Co-methylation structure does

not mirror the large blocks that linkage disequilibrium (LD) forms (30), and it appears to be

consistent across ethnic groups with different genetic architecture (32); this is because co-

methylation depends on DNA methyltransferases and demethylases, whereas LD is determined by

demographic history, recombination and mutation rate. There have been conflicting reports of

whether DNAm correlation structure is related to genomic annotations such as CpG islands (30, 34),

but recent work has demonstrated that DNAm sites within 2Mb at which methylation level co-varies

due to the same causal genetic variants can be used to predict contact sites for chromatin loops (36).

Co-methylation between distant DNAm sites on the same chromosome, and sites on different

chromosomes (referred to here as *trans* correlations), are less well described. Correlation of a

limited number of *trans*-chromosomal DNAm sites with highly variable DNAm levels showed that

DNAm sites related to *HOX* genes were highly correlated, suggesting *trans*-chromosomal correlations

might be related to biological pathways (35). Another recent paper using mouse tissue has shown

that DNAm sites around inter- and intra-chromosomal chromatin contact points have correlated

methylation states, with those within the same topologically associating domains and with the same

chromatin states having more correlated methylation states (16). This suggests correlations between

DNAm sites are likely to be relevant to genome regulation; however this has yet to be shown in

human studies for inter-chromosomal contacts.

DNAm is a dynamic epigenetic mark, so it is unsurprising that measurements at individual sites are

not always stable. Sites influenced by genotype tend to be more stable than those that are not; twin

models have found that the heritability of DNAm is on average 19% (1, 37, 38), with a subsequent

study showing the reliability of each of DNAm probe measurement is associated with the heritability

of the probe (39). DNAm changes with age (40-42) and in response to environmental exposures such

as smoking (18, 43), but environmental and genetic constraints have been shown to contribute to

the stability of DNAm over the lifecourse (37). As yet there is no indication of how stable

relationships between DNAm sites might be; a lack of stability might indicate co-methylation has

changing functions or changing environmental influences, and would limit the utility of correlated

methylation states in inferring genome regulation over different datasets. It is therefore important

to assess correlation structure over time in the same individuals, and across datasets (to ensure

replication). An important consideration when investigating stability is utilising datasets that include

diverse social groups; DNA methylation is associated with adversity (44, 45), racial discrimination

(46, 47), social inequalities (19, 48), and environmental exposures such as air pollution (49, 50).

Consequently, co-methylation structure is more likely to reflect stable biological processes if

observations persist across diverse social groups (51).

In this paper, we outline DNA co-methylation structure in blood across DNAm sites featuring on the

widely used Illumina 450k Beadchip (450k array) which mainly covers promoters, TSS, and coding

transcripts across 1.5% of the methylome (52, 53). We use data from two large UK birth cohorts - the

Accessible Resource for Integrated Epigenomic studies (ARIES), is a sub study of the Avon

Longitudinal Study of Parents and Children (ALSPAC), which recruited pregnant women in the South

West of England with predicted delivery dates between April 1991 and December 1992; and Born in

Bradford (BiB), a birth cohort recruited in a city in the North of England that recruited pregnant

women between with predicted delivery dates between March 2007 and November 2010. ARIES has

longitudinal DNAm data from 849, 910, and 921 White British participants, at birth (cord blood), 7

and 15-17 years, respectively; BiB recruited in a city with high levels of deprivation, where 55% of

the obstetric population are South Asian (mostly Pakistani). The BiB subcohort with DNAm data is

approximately evenly split between two UK-born ethnic groups, with 424 white British and 439

Pakistani participants, with DNAm measured at birth (in cord blood). In our analyses we split BiB by

ethnic group (where membership of ethnic groups was obtained through maternal self-report, and

we conceptualise ethnicity as a social construct that is associated with differing social and

environmental exposures, and therefore potentially differing effects on the methylome). We assess

the stability of the co-methylation structure between DNAm sites over time, across ARIES and BiB,

and between two ethnic groups born in the same geographic area. We detail genetic and

environmental influences on this correlation structure, and provide the first comprehensive analysis

of strong *cis* and *trans* co-methylation between DNAm sites across the 450k array at the population

level, outlining their distinct potential roles in genome regulation. We also provide a resource which

can be used by the scientific community [DOI 10.5523/bris.31uze72mt042g2ticr0w6z6v8y].

Results

Co-methylation structure and stability, across the 450k array

Overall co-methylation structure

To assess co-methylation structure, we adjusted DNAm data for age, sex, cell counts and batch

effects and created a correlation matrix (see Methods, Figure 11) between all remaining possible

pairs of sites on the 450k array in ARIES (n sites=394,842), and all sites on the EPIC array that also

feature on the 450k array in BiB (n sites=369,796). To assess features of correlations of different

strengths, co-methylated pairs were aggregated into bands of correlation, ranging from -1 to 1, in

increments of 0.1 (see Methods for details). For all 5 datasets, the distributions of all possible

pairwise correlations are positively skewed, and 83-87% of correlations are between -0.2 and 0.2

(Figure 1; see supplementary figure 1 for the plot split by *cis* and *trans* correlations). To investigate

whether physical proximity has an influence on co-methylation, we defined *cis* as within 1Mb and

trans as over 1Mb. On average, just 12.6% of *cis* and 14.5% of *trans* pairs had a correlation above 0.2

or below -0.2. Physical proximity between DNAm sites influences the likelihood of them having

highly correlated methylation states (Table 1) - for the strongest positive correlations (R=0.9-1) we

see a greater proportion of *cis* than *trans* correlations (p=<2.2e-16 in all datasets using a chi squared

test). We also see a trend of stronger correlations in BiB than in ARIES - for the strongest positive

correlations (R=0.9-1) we see a greater proportion of *trans* correlations in the BiB cohort than in

ARIES (p=<2.2e-16 using a chi squared test at birth between ARIES and the BiB white British

individuals), and for strong positive correlations (R>0.5) we see a greater proportion of both *cis* and

trans correlations in BiB than in ARIES (p=<2.2e-16 using a chi squared test at birth between ARIES

and the BiB white British individuals). However this may be due to a thresholding effect; see section

"Stability of correlations across time, datasets, and ethnic groups". As strongly co-methylated pairs

(R>0.5 and R<-0.5) reflect less than 15% of all correlations, they can be viewed more clearly in Table

1 than Figure 1.

Figure 1: Bar plot showing the distribution of biweight mid-correlation values between all filtered DNAm sites

on the 450k array (ARIES, n sites=394,842) and all filtered DNAm sites on the EPIC array that also feature on

the 450k array (BiB, n sites=369,796)

Table 1: Table of the numbers (percentages) of cis and trans biweight mid-correlations in each correlation band, comparing all ARIES and BiB datasets.

Correlation band	ARIES Birth		ARIES 7 years		ARIES 15-17 years		BiB Birth: White British		BiB Birth: Pakistani	
	Cis (total n= 119720281)	*Trans* (total n= 77830184780)	*Cis* (total n= 119720281)	*Trans* (total n= 77830184780)	*Cis* (total n= 119720281)	*Trans* (total n= 77830184780)	*Cis* (total n= 104564674)	*Trans* (total n= 68269791236)	*Cis* (total n= 104564674)	*Trans* (total n= 68269791236)
-1 to -0.9	0 (0)	3 (3.9e-09)	7 (5.8e-06)	0 (0)	7 (5.8e-06)	0 (0)	0 (0)	861 (1.3e-06)	0 (0)	298 (4.4e-07)
-0.9 to -0.8	3 (2.5e-06)	401 (5.2e-07)	35 (2.9e-05)	359 (4.6e-07)	35 (2.9e-05)	177 (2.3e-07)	45 (4.3e-05)	24088 (3.5e-05)	16 (1.5e-05)	9086 (1.3e-05)
-0.8 to -0.7	43 (3.6e-05)	4470 (5.7e-06)	116 (9.7e-05)	39097 (5.0e-05)	60 (5.0e-05)	1075 (1.4e-06)	403 (3.9e-04)	175848 (2.6e-04)	196 (1.9e-04)	80979 (1.2e-04)
-0.7 to -0.6	979 (8.2e-04)	922237 (0.001)	4742 (0.004)	4795746 (0.006)	322 (2.7e-04)	183597 (2.4e-04)	3261 (0.003)	2729487 (0.004)	1325 (0.001)	881459 (0.001)
-0.6 to -0.5	36468 (0.031)	42974963 (0.06)	81067 (0.07)	95777908 (0.1)	15467 (0.01)	19415165 (0.02)	48650 (0.05)	53148470 (0.08)	24738 (0.02)	26749688 (0.04)
-0.5 to -0.4	274527 (0.23)	317273367 (0.4)	404340 (0.3)	450807392 (0.6)	173905 (0.1)	206058410 (0.3)	267285 (0.3)	282045322 (0.4)	191497 (0.2)	208213229 (0.3)
-0.4 to -0.3	959877 (0.8)	1001068181 (1.3)	1171964 (1)	1150801019 (1.5)	748813 (0.6)	753206253 (1)	867102 (0.8)	828046988 (1.2)	742056 (0.7)	729079177 (1.1)
-0.3 to -0.2	2879403 (2.4)	2593874102 (3.3)	3345991 (2.8)	2880767119 (3.7)	2628050 (2.2)	2242288139 (2.9)	2673802 (2.6)	2270361950 (3.3)	2468830 (2.4)	2129015877 (3.1)
-0.2 to -0.1	10426258 (8.7)	8147044273 (10.5)	11178176 (9.3)	8693771577 (11.2)	10545834 (8.8)	8106743185 (10.4)	9759864 (9.3)	7355856656 (10.8)	9444571 (9)	7138202626 (10.5)
-0.1 to 0	30864827 (25.8)	21476134284 (27.6)	30021734 (25.1)	20523054551 (26.4)	30539452 (25.5)	21542953870 (27.7)	30546614 (29.2)	20177889631 (29.6)	31356436 (30)	20543387044 (30.1)
0 to 0.1	40717688 (34)	23557573193 (30.3)	39800719 (33.2)	22864354192 (29.4)	42748394 (35.7)	24869018033 (32)	36475305 (34.9)	21656131682 (31.7)	37728258 (36.1)	22534057813 (33)
0.1 to 0.2	22386616 (18.7)	12933163606 (16.6)	21062427 (17.6)	12473794995 (16)	21802894 (18.2)	12999434519 (16.7)	14832604 (14.2)	9391333794 (13.8)	14258103 (13.6)	9159570056 (13.4)
0.2 to 0.3	6863876 (5.7)	4596105049 (5.9)	7358153 (6.2)	4892148390 (6.3)	6555957 (5.5)	4359633908 (5.6)	4831645 (4.6)	3394420353 (5)	4447992 (4.3)	3163558256 (4.6)

0.3 to 0.4	2564609 (2.1)	1875571273 (2.4)	2997820 (2.5)	2120261423 (2.7)	2447776 (2)	1716228979 (2.2)	2188682 (2.1)	1521328435 (2.2)	1978938 (1.9)	1396655448 (2.1)
0.4 to 0.5	1070912 (0.9)	821068527 (1.1)	1349404 (1.1)	1011296118 (1.3)	969174 (0.8)	685508087 (0.9)	1074701 (1)	722291874 (1.1)	982620 (0.9)	665865317 (1)
0.5 to 0.6	460221 (0.38)	336608066 (0.4)	626390 (0.5)	467873540 (0.6)	371346 (0.3)	241537376 (0.3)	542477 (0.5)	349881373 (0.5)	506367 (0.5)	322746560 (0.5)
0.6 to 0.7	167909 (0.14)	106864972 (0.1)	247738 (0.2)	165454442 (0.2)	131295 (0.1)	70360685 (0.09)	296157 (0.3)	179320379 (0.3)	278815 (0.3)	167808304 (0.2)
0.7 to 0.8	41995 (0.04)	22537164 (0.03)	62118 (0.05)	32873193 (0.04)	37271 (0.03)	16648866 (0.02)	135469 (0.1)	75362451 (0.1)	131674 (0.1)	73361627 (0.1)
0.8 to 0.9	3832 (0.003)	1396572 (0.002)	6816 (0.006)	2312808 (0.003)	3814 (0.003)	964425 (0.001)	20326 (0.02)	9438017 (0.01)	21975 (0.02)	10543441 (0.02)
0.9 to 1	238 (2.0e-04)	77 (9.9e-08)	524 (4.4e-04)	911 (1.2e-06)	415 (3.5e-04)	31 (4.0e-08)	282 (2.7e-04)	3577 (5.2e-06)	267 (2.6e-04)	4951 (7.3e-06)

 Cis co-methylation structure across the genome (as measured by the 450k array)

To investigate the influence of physical distance on the *cis* co-methylation structure in more detail,

decay plots were created across all autosomes (as measured by the 450k array) separating positive

and negative correlations. In line with previous work, *cis* correlations within 10kb across the whole

genome reveals a smooth decay that reduces to background correlation (about 0.125) at

approximately 3kb (28, 30, 34) and the decay is identical across population cohorts and across ethnic

groups (32). This confirms that it is unlikely to be driven by LD, partly because the decay is over a

vastly smaller distance (see LD decay plot in (54) for comparison), and partly because the decay is

identical for two different ethnic groups. Furthermore, the decay shows a high degree of

heterogeneity and is identical between birth and adolescence, meaning *cis* correlation does not

solely depend on physical distance (Figure 2, supplementary figure 2). In contrast to positive

correlations, we also found for the first time that negative correlations are not distance dependent

as immediately adjacent sites show the lowest correlations and have a slight peak between 2.5 and

4kb.

Figure 2: Decay plots of pairwise cis correlations (n=3,114,257, calculated using the biweight mid-correlation)

from all filtered sites within 10kb of each other on the 450k array, across all autosomes (in ARIES 7 year olds;

plots for all datasets can be found in supplementary figure 2). The variance in each bin (represented here by the

bin standard deviation) was added to the plot to demonstrate the heterogeneity around the binned estimates.

Stability of correlations across time, datasets, and ethnic groups

To assess whether strong correlations between DNAm sites (R>0.8, n=2,483,055 to 13,145,092

across the 5 datasets) differ across time, cohorts, and ethnic groups, we plotted mean difference

(i.e. for each CpG plotting mean correlation vs difference in correlation between two groups). We

found the 95% confidence intervals include a mean correlation change of zero in all tests, so we do

not find strong evidence of a difference in the strength of either *cis* or *trans* correlations between

any of our datasets. This suggests that correlations R>0.8 between DNAm sites are relatively stable

(Table 2; supplementary figure 3). There are smaller mean changes in correlation between birth and

7 years (-0.015 for *cis*; 0.006 for *trans*) than between 7 years and adolescence (0.023 for *cis*; 0.028

for *trans*), but there is insufficient evidence to suggest that co-methylation changes with age.

Correlations are consistently stronger in the BiB white British individuals compared to ARIES at birth

(0.085 for *cis*; 0.088 for *trans*), which is reflected in the higher proportion of correlations R>0.5 in BiB

identified above. In contrast, the mean difference between BiB white British and Pakistani groups is

very small (0.003 for *cis*; 0.005 for *trans*), suggesting that between-cohort differences are stronger

than between ethnic groups. Supplementary figure 3 shows that there are a small number of DNAm

sites at which there are large changes in *trans* correlation between birth and 7 years in ARIES,

between ARIES and BiB white British individuals, and between the two ethnic groups in BiB.

Table 2: Mean differences in strong correlations between timepoints and datasets (defined as r>0.8, n of

correlations = 2,483,055 to 13,145,092), and 95% confidence intervals (CI), for cis and trans correlations

	Mean difference (*cis*)	95% CI (*cis*)	Mean difference (*trans*)	95% CI (*trans*)
ARIES birth [reference] vs BiB birth (white British)	0.085	-0.05 to 0.22	0.088	-0.03 to 0.2
BiB birth (white British [reference] vs Pakistani)	0.003	-0.06 to 0.07	0.005	-0.05 to 0.06
ARIES birth [reference] vs 7 years	-0.015	-0.11 to 0.08	0.006	-0.04 to 0.06
ARIES 7 years [reference] vs 15-17 years	0.02	-0.03 to 0.07	0.03	-0.02 to 0.08

195 Genetic and environmental influences on co-methylation

196 Influence of genetic factors on co-methylated sites

To assess whether co-methylated sites are influenced by genetic factors, we used twin heritabilities

of DNAm sites (1), and we assessed the proportion of correlations which had zero, one, or two of the

DNAm sites in each correlating pair associated with an mQTL (see Methods). Highly heritable DNAm

sites tend to be strongly co-methylated (r>0.9), in *cis* but not *trans,* and this is consistent across

datasets, with a mean heritability of 77% for DNAm sites correlated r>0.9 in *cis*. Looking at this in

more detail, the heritability of both sites in highly correlating pairs (r>0.9) tend to be matched only

for *cis*-correlating pairs, suggesting that very strong co-methylation is related to heritability in *cis* but

not in *trans* (see Figure 3B). This may be related to genetic variants (55), as at least 84% of *cis*

correlations >0.9 have both DNAm sites associated with a *cis* mQTL (not necessarily the same mQTL)

across the 5 datasets (see Figure 3 and supplementary figure 4).

*Figure 3: **A**: Density plots illustrating the proportion of DNAm variation due to heritability for DNAm sites with*

correlations of differing strengths, in ARIES 7 year olds (please see supplementary figure 4 for plots of each

*dataset). **B**: Scatter plot of heritability of probe pairs correlating >0.9 in ARIES 7 year olds.*

To identify whether co-methylation is influenced by mQTL, we firstly assessed the proportion of

correlations which had zero, one, or two of the DNAm sites in each correlating pair associated with

an mQTL. At least 84% of *cis* correlations >0.9 have both DNAm sites associated with a *cis* mQTL

across the 5 datasets, in line with the heritability findings above. *Trans* correlations >0.9 are most

likely to have neither DNAm site associated with a *cis* mQTL in 4 of the datasets (48-55%; in the BiB

white British group only 31% are associated with 0 mQTLs). This suggests that strong *trans*

correlations are between sites that are less likely to have been associated with an mQTL (although it

is possible they have shared genetic aetiology we have not detected - *trans* sites are less heritable

and there are fewer detected *trans* mQTLs at present (56, 57)). There are slight increases in the

proportion of *cis* correlations that have both DNAm sites associated with an mQTL in the ARIES

adolescents. This is noticeable for *cis* correlations between -0.8 and -0.6, and between 0.8 and 0.9

(see Figure 4 and supplementary figure 5).

To further quantify the impact genotype may have on correlations between DNAm sites in close

proximity, we assessed the extent to which *cis* SNPs impact the decay of correlation between *cis*

correlating DNAm sites within 10kb. To do this we adjusted DNAm data for the strongest *cis* SNP (as

identified by the largest mQTL study to date, GoDMC (56)), and reproduced the decay plot with this

adjusted data (for ARIES, 11719 sites (54.8%) had an mQTL; for BiB, 11108 sites (56%)had an mQTL).

We find that in both ARIES and BiB, there is limited impact of the strongest *cis* SNP on correlation

structure; sites in close proximity are most affected, with a maximum reduction in bin correlation of

0.06 in ARIES 7 year olds, 0.04 in the BiB white British participants, and 0.035 in the BiB Pakistani

participants. On average the correlation between sites within 1kb drops by 0.01 to 0.02, after which

it plateaus to a correlation reduction of around 0.005. Of course, additive effect of multiple mQTLs

may reduce correlation further than this, but here we see limited evidence of the strongest SNP

affecting correlation structure. This is, to our knowledge, the first illustration of the direct impact of

genetic variants on co-methylation between nearby sites. This may suggest that *cis* co-methylation

also depends on environmental effects, which may act on the same pathways and in the same

direction as genetic effects (58).

*Figure 4: **(A)**: Bar plots of the percentage of pairwise correlations in each correlation range that have 0, 1 or 2*

DNAm sites associated with a cis mQTL identified by GoDMC. Split by cis (left) and trans (right) correlating

*pairs, In ARIES at 7 years. **(B)**: Cis decay plot on chromosome 10 in ARIES 7 year olds, and the BiB White British*

and Pakistani groups (both measured in cord blood), showing the binned decay of correlation over genomic

distance (purple) and the decay of correlation over genomic distance when adjusting DNAm values for the

strongest associated cis SNP (green). The substantial overlap of the lines illustrates the small change in co-

*methylation even when adjusting for the strongest cis SNP **(C)**: Decay plot illustrating the mean change in*

correlation between unadjusted and strongest cis-SNP adjusted correlations.

 Influence of environment on co-methylated sites

Environmental influences on individual DNAm sites have been separated as common (or shared)

environment and unique environment (which includes measurement error) though twin studies (1).

Consistent with the high heritability estimates for sites that correlate r>0.9 in *cis*, the common and

unique environment estimates for those sites are low. In *trans,* almost all sites which correlate with

another DNAm site at r>0.9 are influenced on average 41% by common environment, and 49% by

unique environment (which includes measurement error and interindividual stochastic variation).

Because DNAm sites involved in strong co-methylation in *trans* are influenced by environmental

factors, strong *trans* co-methylation may be driven by environmental influences.

Figure 5: Density plots illustrating the proportion of DNAm variation due to common environment and unique

environment for DNAm sites with correlations of differing strengths, in ARIES 7 year olds (please see

supplementary figure 6 for plots of each dataset).

Features of highly co-methylated sites

Overview

Because *cis* and *trans* sites correlated >0.9 have distinct features in terms of genetic and environmental influences, we conducted an in-depth analysis to identify the biological mechanism of this co-methylation. The number of correlations R>0.9 in each dataset are detailed in Table 3. Throughout the following section for simplicity we show results for the ARIES 7 year olds, as results were very similar across all five datasets (See Supplement for other datasets).

Table 3: Numbers of cis and trans correlations r>0.9, and the number of unique DNAm sites these correlations are between.

Cohort	Timepoint	*Cis* correlations	*Trans* correlations
ARIES	Birth (n=849)	238 (305 sites)	77 (46 sites)
	7 years (n=910)	524 (589 sites)	911 (162 sites)
	15-17 years (n=921)	415 (486 sites)	31 (24 sites)
BiB	Birth – white British (n=424)	282 (413 sites)	3577 (683 sites)
	Birth - Pakistani (n=439)	267 (387 sites)	4951 (669 sites)

Biological mechanisms of highly co-methylated sites

Cis and *trans* sites that have correlations >0.9 display very different patterns of variance. *Cis* sites are more variable in both mean methylation level and variance, although there is a tendency for hypo- and hyper- methylated sites to have smaller variance. *Trans* correlated sites are typically hypomethylated, and have low variance. As one might expect DNAm sites under *trans*-acting influences such as transcription factors to be hypomethylated (11, 59), this would fit the behaviour of the highly *trans*-correlated sites seen here (see Figure 6 for illustration).

278   *Figure 6: **A**: Density plot showing the mean standard deviation of cis and trans DNAm sites with correlations*

279   *R>0.9. **B**: Scatter plot with error bars (standard deviation) illustrating mean methylation level of cis and trans*

280   *probe pairs that correlate R>0.9. **C**: Illustration of raw scatter plots of trans-correlating probe pairs R>0.9.*

Trans co-methylation structure

The architecture of co-methylation between sites that are either distant or on different

chromosomes has not previously been well characterised. We find that in all datasets these sites are

distributed across the genome, and are interconnected (illustrated by the circos and network plots in

Figure 7 and supplementary figures 8 and 9). There is a much higher number of correlations r>0.9 in

BiB than in ARIES (as shown in Table 1 and the section on overall co-methylation structure). This can

be explained by correlations in BiB being higher than in ARIES across the whole distribution (see

Table 1 and Table 2); something that may be due to array or sample type effects, or phenotypic

plasticity. The connections between the sites correlating r>0.9 resemble scale-free networks (60, 61)

with a small number of 'hub' nodes having large numbers of connections. All datasets except ARIES

15-17 years have a power-law alpha between 2 and 3, which is indicative of a scale-free network (60,

62) (however at 15-17 years the number of nodes is too small to assess scale-free properties

appropriately). The degree distribution plots are found in supplementary figure 7.

To test the preservation of network architecture for DNAm sites correlating in *trans* >0.9, we tested

preservation of both the DNAm sites (nodes) and the connections between them (edges) between

the five datasets. To do this we utilised the Cytoscape Network Analyzer to test the intersection

between pairs of networks. Using the Binomial test we find strong evidence of preservation of both

the nodes and the edges of the networks for all four comparisons; between ARIES and BiB white

British cord blood, between BiB white British and Pakistani cord blood, between birth and 7 years in

ARIES, and between 7 years and 15-17 years in ARIES. Results are detailed in Table 4.

301

*Figure 7: **A**: circos plot illustrating genomic distribution of trans correlations r>0.9 in ARIES 7 year olds (circos*

*plots for all datasets can be found in supplementary figure 8). **B**: cytoscape network plot illustrating network*

connectivity of trans correlations r>0.9 in ARIES 7 year olds (cytoscape network plots for all datasets can be

found in supplementary figure 9).

Table 4: Node and edge intersections for trans-correlating DNAm sites r>0.9. Nodes are DNAm sites and edges

are the specific pairwise correlations between two nodes. Intersection means the node, or the specific

correlation between two nodes, is present in both datasets A and B. N = number of intersections; p-values

assess whether there are more overlaps than expected by chance, using the Binomial exact test.

Dataset A	Dataset B	Dataset A nodes (edges) R>0.9	Dataset B nodes (edges) R>0.9	Intersecting nodes N (p-value)	Intersecting edges N (p-value)
ARIES at birth	BiB white British at birth	46 (77)	683 (3577)	31 (7.7e-39)	9 (1.3e-04)
BiB white British at birth	BiB Pakistani at birth	683 (3577)	669 (4951)	401 (<2.2e-308)	1056 (<2.2e-308)
ARIES at birth	ARIES 7 year olds	46 (77)	162 (911)	35 (8.6e-47)	23 (9.3e-19)
ARIES 7 year olds	ARIES 15-17 year olds	162 (911)	24 (31)	21 (4.3e-31)	15 (1.9e-16)

Enrichments of *cis* co-methylated sites

To illustrate the potential utility of strong *cis* co-methylation, enrichment analyses were conducted

to assess the enrichment for DNAm sites being located within specific transcription factor binding

sites (TFBS), chromatin states, and genomic regions. All pairs of DNAm sites correlating R>0.9 and

within 1Mb of each other were included in this analysis. Enrichments were virtually identical for all 5

datasets. *Cis* correlating sites are strongly enriched for chromatin states associated with poised

promoters (PromP; OR=3.9 to 4.8, p=1.1e-09 to 2.4e-17), and less strongly enriched for weak

enhancers (EnhW1; OR=2.1 to 2.7, p=1.4e-03 to 8.4e-05, and EnhW2; OR=1.9 to 2.2, p=0.03 to 0.02).

Cis correlating DNAm sites are strongly enriched for a select few TFBS in blood: RNA Polymerase III

(Pol3) (OR=10.3 to 18.7, p=2.4e-05 to 4.6e-09), BRF1 (OR=10.5 to 18.5, p=2.9e-05 to 5e-09), and

BDP1 (OR=6.8 to 11.4, p=2e-04 to 1.5e-06), with weaker enrichment of TFIIIC-110 and RPC155.

Heatmaps of TFBS and chromatin enrichments are shown in Figure 8. *Cis* sites showed strongest

enrichment for location in promoters (OR=1.62 to 2.5, p=6.2e-06 to 1.1e-17) and 5'UTR (OR=1.6 to 2,

p=0.02 to 9.8e-09), with weaker enrichment in exons (OR=1.4 to 1.6, p=0.02 to 9.7e-06) (shown in

supplementary figure 10). As BRF1 and BDP1 are essential for RNA polymerase III transcription,

these enrichments suggest that coordination of methylation state of sites in close proximity is

primarily a feature of active promoter regions involved in regulation of short RNAs essential for

cellular function transcribed by RNA polymerase III.

*Figure 8: Enrichments of cis-correlating sites r>0.9 for **A** chromatin states and **B** transcription factor binding*

*sites (TFBS). Enrichment analyses were conducted using LOLA, with enrichments in blood only.; *p<0.05*

***p<1e-05 ***p<1e-10; asterisk colour differences are to help visibility.*

333   Enrichments of *trans* co-methylated sites

Next, we tested whether sites involved in strong (R>0.9) *trans* correlations were enriched for

locations in TFBS, chromatin states and genomic regions. *Trans* correlating sites are enriched for 29

of the tested TFBS: including Pol2 (OR=3.1 to 6.5, p=2.9e-03 to 5.2e-12), PHF8 (OR=3.6 to 6.4,p=3.2e-

05 to 9.9e-81), MAZ (OR=3.3 to 5.7,p=9.3e-05 to 8.9e-63), ELF1 (OR=3 to 5,p=5.1e-04 to 3.6e-63),

Egr-1 (OR=3.1 to 5.6, p=3e-04 to 2.5e-49), and TAF1 (OR=2.7 to 5.6, p=1.8e-03 to 9.5e-47). In

contrast to *trans*-mQTL associated sites (56), we do not see enrichment for cohesin related TFs,

which may reflect the small proportion of *trans* correlations found on the same chromosome. *Trans-*

correlating sites are strongly enriched for chromatin states associated with promotors downstream

of transcription start sites 1 (PromD1) (OR=4.1 to 11, p=5.1e-07 to 1.9e-78), and active transcription

start sites (TssA) (OR=2.6 to 3.4, p=4.9e-02 to 1e-30), and weakly enriched for locations at promotors

upstream of transcription start sites (PromU) (OR=1.6 to 2, p=0.26 to 1.8e-09). *Trans* sites show no

evidence of enrichments in the adolescents in ARIES; for all other datasets we see the strongest

enrichment for CpG islands (OR=2.2 to 6.1, p=3.8e-08 to 5.7e-28), with moderate enrichment in

promoters (OR=1.9 to 2.6, p=4e-04 to 1.3e-32) and 5'UTR (OR=2.1 to 2.2, p=3.3e-05 to 4.7e-21)

(shown in supplementary figure 11). As such, co-methylation of *trans* sites may relate to active

transcription.

*Figure 9: Enrichments of trans-correlating sites r>0.9 for **A** chromatin states and **B** transcription factor binding*

*sites (TFBS). Enrichment analyses were conducted using LOLA, with enrichments in blood only.; *p<0.05*

***p<1e-05 ***p<1e-10*

Enrichment of inter-chromosomal chromatin contacts in *trans* co-methylated sites

To identify whether strong *trans* correlations are located in sites where chromatin contacts are

formed, we assessed the overlap of the *trans* correlations r>0.9 with the (Rao et al., 2014) Hi-C data.

This analysis was performed with the 860 inter-chromosomal *trans* correlations r>0.9 in the ARIES 7

year olds, and the 3577 in the BiB white British dataset. We find a strong enrichment of inter-

chromosomal Hi-C contacts in the real correlation data as compared to 1000 permutations of the

data, with no permutation set having a higher count of overlaps than the real data in either ARIES or

BiB (n=46 in ARIES and n=654 in BiB; p=<2.2e-308 for both datasets) (Figure 10). This suggests that

correlation of DNAm sites across chromosomes is at least in part likely to be related to inter-

chromosomal contacts, which would mean that coordinated methylation states between DNAm

sites on different chromosomes could be functionally relevant to inter-chromosomal chromatin

contacts.

Figure 10: ***A****: In ARIES the overlap in the permuted datasets is either 0 or 1, whereas there are 46 overlaps in*

the real data. ***B****: In BiB the overlap in the permuted datasets is between 0 and 5, whereas there are 654*

overlaps in the real data.

370 Discussion

This work has demonstrated that DNAm data has a stable co-methylation structure, both in *cis* and

in *trans*, that persists with aging from birth to 15-17 years, and is similar across White British people

living in two different geographical areas, one which includes participants that on average are more

socioeconomically advantaged than the national and local area average (63, 64), with the

participants born in the early 1990s (ARIES); and the other from a more deprived area with

participants born 2007-10 (BiB). In BiB there was stability between White British and Pakistani

subgroups. It suggests that co-methylation of DNAm sites may be related to specific aspects of

genome regulation, where sites in *cis* are fundamentally different to co-methylation of sites which

are distant or on different chromosomes. This includes the novel observation that *cis* co-methylation

structure is not generally substantially reduced when adjusting for the strongest *cis*-mQTL.

Through enrichment analyses we find that co-methylation is likely to be related to short RNA

transcription associated with RNA polymerase III in *cis*; this might indicate that co-methylation is

driven by environmental effects or TFs, which could be correlated with genetic effects (58). We have

demonstrated in humans that *trans*-correlating DNAm sites are likely to represent inter-

chromosomal contacts or regulation by multiple transcription factors, and thus they are likely to

represent shared regulation. This is consistent with recent published evidence of correlation

between DNAm sites in inter- and intra- chromosomal chromatin contact regions in mice (16).

This work suggests that DNA co-methylation is relatively stable across the groups that we have

included in this study. In all groups, co-methylation is weak (R <0.2,>-0.2) between the vast majority

of DNAm sites (83-87%), with a greater proportion of *cis* than *trans* co-methylated sites having very

strong (>0.9) co-methylation, illustrating the role of close physical proximity in co-methylation. To

test how well co-methylation between specific sites replicated, we restricted to correlations >0.8 in

each dataset, and found that the magnitudes of correlation for sites in *cis* and *trans* are similar

between ARIES and BiB White British (cord blood), and between White British and Pakistani (cord

blood) in BiB. *Cis* and *trans* correlations were also similar in ARIES between birth and age 7 (with *cis*

and *trans* mean differences close to the null), and between age 7 and 15 there appears to be a slight

increase in correlation. However, we acknowledge that some of these differences in means had wide

confidence intervals. The stability we have identified is important because it means these DNAm

sites might also be reliably co-methylated in other datasets - this would mean co-methylation

structure could have the potential to be more broadly applied to EWAS and DMR analyses. However

this would need to be tested in older age groups, in more social groups including a greater range of

ethnic groups, and in individuals born and residing outside of the UK.

We demonstrate that although *cis* co-methylation is distance-based, there is a large degree of

variation. This is likely to reflect the fact that we find strong *cis* correlations are related to genomic

regions (most strongly promotors and 5'UTRs). Although we show that DNAm sites that have strong

cis correlations are highly heritable and are associated with *cis* mQTLs, we have shown that adjusting

for the strongest *cis* mQTL does not substantially impact *cis* co-methylation structure; this is

consistent with co-methylation structure not mirroring LD. Although we show there are differences

in co-methylation between the five datasets we use in this study, we found that the biological

meaning behind *cis* co-methylation structure is consistent across studies. From our enrichment

analysis it appears that *cis* co-methylation is enriched for being located only at binding sites of

transcription factors essential for RNA polymerase III transcription; this is supported by the recent

demonstration that *cis* mQTL SNPs overlap TFBS (7, 56). Coordinated DNAm states of locations in

close proximity are therefore likely to be involved in regulation of the transcription of short RNAs

involved in essential cellular functions (such as protein synthesis and transport) (65, 66), and, most

relevant to the datasets we use in this study, RNA polymerase III transcription has been shown to be

a determinant of growth of both the cell and the organism (67).

We also found consistent biological enrichment between datasets for DNAm sites at least 1Mb apart

that are strongly co-methylated. Strong correlations between DNAm sites on different chromosomes

are shown here to be strongly enriched for inter-chromosomal contacts. Coordinated methylation

states have been shown previously between contacting inter-chromosomal regions of the genome in

mice (16); we demonstrate that this phenomenon can be identified using existing DNAm microarray

and Hi-C data in humans. This is very much in line with recent work which shows co-methylated

DNAm sites on the same chromosome are enriched for chromosomal loop contact sites (36). One

might in fact expect the true number of inter-chromosomal contacts between highly co-methylated

inter-chromosomal DNAm sites to be higher than reported here, as methods such as Hi-C do not pick

up many inter-chromosomal contacts due to the greater distance between them than between *cis*

contact sites (68). The enrichment for a multitude of TFBS suggests inter-chromosomal co-

methylation may be related to transcription factor networks, which have key roles in genome

regulation (69) and have been shown to mediate inter-chromosomal chromatin contacts (70).

Finally, highly co-methylated *trans* sites are influenced almost entirely by non-genetic factors – that

makes co-methylation an interesting factor to study in relation to environmental influences on

genome regulation, given the chromatin and transcription factor enrichments for these sites.

We acknowledge that there are some limitations to this work. The first is that our datasets only span

birth to adolescence; we do not know how applicable our results will be to adults. Differences

between cohorts (ARIES and BiB cord blood datasets) are likely to have been influenced by the use

of different array platforms, smaller numbers of BiB participants, and diversity of sample types in

ARIES and phenotypic plasticity which may resulted in more correlations >0.5 in both groups of BiB

than in ARIES. This study only considered DNAm in blood - DNAm is cell-type- and tissue- specific,

and as such the applicability of these results to DNAm in other tissues may be fairly limited (71);

although it is likely to be better for the highly heritable strong *cis* correlations (1). Of particular

importance is a demonstration that *trans*-chromosomal promoter contacts have been shown to be

cell-type specific (72), and so future work may benefit from utilisation of less heterogeneous cell

type populations than blood or advanced deconvolution methods to investigate the functions of

trans-chromosomal co-methylation. Finally, our study utilised DNA methylation arrays, which

measure only 2-4% of DNAm sites and contain an over-representation of specific types of genomic

regions, including CpG island regions, promotors, and enhancers. Whilst we have corrected for this

overrepresentation in our downstream analyses, future work needs to ascertain whether these

conclusions hold in genome-wide data.

Conclusions

DNAm has a stable co-methylation structure in humans that persists to at least adolescence and across social groups (here represented by both cohort and ethnicity). *Cis* co-methylation is likely to be related to short RNA transcription that is associated with RNA polymerase III. *Trans* co-methylation is highly enriched in regions of inter-chromosomal contacts, and for the binding sites of multiple transcription factors, suggesting that co-methylation may have a role in 3D genome regulation.

Materials and methods

Participants

Data were taken from participants of two birth cohorts: the Avon Longitudinal Study of Parents and Children (ALSPAC) (63, 64), and the Born in Bradford study (BiB) (73) (Table 5). Detailed descriptions of the cohorts can be found in the Supplementary Methods (63, 64, 73);. In brief, ALSPAC is a multi-generational cohort study based in the Bristol area, comprising mostly white British participants. The original cohort were 14,541 pregnancies with a predicted delivery date between April 1991 and December 1992. A subsample of participants (known as ARIES) of 1022 mother-child pairs had DNAm data generated at five timepoints: birth, 7 years and 15-17 years in the children, and during pregnancy and 12-18 years later in the mothers. Our study utilises the three child timepoints only.

BiB is a longitudinal, multi-ethnic cohort study based in Bradford, UK. The original cohort were 13,776 pregnancies with a predicted delivery date between March 2007 and November 2010. Like ALSPAC it was set up to investigate factors which influence child health and development, but with a particular focus on child morbidity and mortality, as rates of these have been higher in Bradford than the rest of the UK (73). Bradford has a high rate of economic deprivation – one third of the neighbourhoods in Bradford are in the most deprived 10% of neighbourhoods in England (74, 75). Around 20% of the population are of South Asian descent, and 90% of these individuals are of

474   Pakistani origin (73); the BiB DNAm subsample was specifically designed to be multi-ethnic, and so of

475   those eligible, 500 White British and 500 Pakistani mothers were selected to have DNAm generated

476   for themselves and their children.

Table 5: Overview of study participants and sociodemographic characteristics

	ARIES			BiB	
Age	Birth	7 years	15-17 years	Birth	Birth
Self-reported ethnicity	White British	White British	White British	White British	Pakistani
Number of participants	849*	910*	921*	424	439
% female	52%	51%	51%	48%	48%
Blood sample type	Blood spots, white cells	White cells, whole blood	White cells	Whole blood	Whole blood
Household class % high	61	60	61	NA	NA
Household class % medium	31	31	30	NA	NA
Household class % low	4	4	4	NA	NA
Index of Multiple Deprivation mean(SD)	NA	NA	NA	36.9 (19.7)	46.9 (14.8)

478   **N=788 overlapping participants*

DNA methylation data

DNAm data generation is described in detail for each cohort in the supplementary methods. Consent

for biological samples for ARIES and BiB was collected in accordance with the Human Tissue Act

(2004).

Briefly, in ARIES DNAm profiles were measured using Illumina Infinium 450k beadchip arrays

(Illumina, San Diego, CA, USA). Processing, extraction, and quality control of DNAm data has been

described in detail for these samples (76), as have normalisation and outlier removal procedures

(77). We removed 21 further individuals as they were the only sample on a slide, preventing their

adjustment for slide effects. This left us with 849 DNAm profiles at birth, 910 at 7 years, and 921 at

15-17 years. Data was normalised with functional normalisation (78) across all timepoints.

In BiB, DNAm profiles were assessed using using the Illumina Infinium MethylationEPIC beadchip

arrays (Illumina, San Diego, CA, USA). Quality control and normalisation procedures are described in

Supplemental Methods. For this study we used DNAm data of 951 children; 88 further participants

were removed as they were related >12.5%. DNAm was normalised using the Functional

Normalization algorithm (78) implemented in meffil (77).

Adjusting DNAm data for known covariates

Blood cell count proportion estimates were generated using the Houseman algorithm implemented

in the R package meffil v0.1.0 (77). Reference panels were as follows: ARIES at birth (Bcell, CD4T,

CD8T, CD14, NK, Gran) (79), ARIES at 7 and 15-17 years (Bcell, CD4T, CD8T, Mono, NK, Gran) (80) and

both BiB ethnic groups (Bcell, CD4T, CD8T, Mono, NK, Gran, nRBC) (81).

Outlying methylation values (>10 standard deviations from the probe mean) were removed and

replaced with the probe mean.

DNAm data were adjusted for sex, age (apart from the birth timepoints), blood sample type (blood

spots, white cells, or whole blood) if more than one was used (as was the case for birth and 7 years

in ARIES), Beadchip (also referred to as slide) to represent batch effects, and blood cell count

proportion estimates. Sites measured by sub-optimal probes (82) were removed, as were multi-

mapping probes and probes targeting non CpG sites that failed liftover to hg19 (56).

Genotype data generation

ARIES participants were genotyped as part of the main ALSPAC study. All ALSPAC child participants

were genotyped with the Illumina HumanHap550 quad genome-wide SNP array (Illumina Inc., San

Diego, CA) by the Laboratory Corporation of America (LCA, Burlington, NC, USA) and the Wellcome

Trust Sanger Institute (WTSI, Cambridge, UK), supported by 23andMe (76); exclusions and

imputation procedures are detailed in the supplementary methods.

BiB participants were genotyped using either the Illumina HumanCoreExome Exome-24 v1.1

microarray, or the Infinium global screen-24+v1.0 array. GenomeStudio 2011.1 was used to pre-

process samples; exclusions and imputation procedures are detailed in the supplementary methods.

Correlation of all sites on the 450k array

DNAm sites were correlated using the biweight mid-correlation (83-86), a median-based method. As

Pearson correlation is mean based it may not be suitable for DNAm data, which may be influenced

by genotype and so form clusters. In ARIES, a correlation matrix of 394,842 x 394,842 yields

77,949,905,061 unique correlations when we remove the diagonal of the matrix. In BiB there were

68,374,355,910 unique correlations. Due to size limits in R it is not possible to create a single matrix

containing all pairwise correlations. As a solution, the DNAm sites were split into blocks of 25,000,

and all blocks were correlated against each other. To assess the features of correlating pairs, the

correlations were then split by value, from -1 to 1, in increments of 0.1. This enabled analysis of the

features of all correlations of different strengths (ie, do high correlations differ from low

correlations?). The process is summarised in Figure 11 and code is available here:

(https://github.com/shwatkins/PhD/tree/master/450k_correlation_analysis)

Figure 11: Overview of creating the correlation matrix and extracting pairwise correlations (numbers are

representative of the correlation matrix in ARIES).

Estimation of decay of cis correlations

To assess the decay of the *cis* correlation structure, decay plots of *cis* correlations were created

across all chromosomes, and for each chromosome separately based on the method used in (32). All

correlations where the DNAm sites on the same chromosome were within 10kb were extracted from

the data. As we hypothesised that negative correlations may not have the same structure as positive

cis correlations, positive and negative correlations were separated. The pairwise correlations were

then binned; to display all chromosomes, specifying at least 4000 pairwise correlations per bin for

positive correlations into between 469 and 578 bins, and 1000 pairwise correlations for negative

538 correlations into between 800 and 827 bins. Once the correlations were grouped into bins, the mean

539 pairwise correlation for each bin, the standard deviation of the correlation values in each bin, and

540 the median pairwise distance between the correlating pairs of DNAm sites per bin, were calculated

541 (supplementary figure 2).

Preservation of correlations across datasets

543 Mean difference plots were used to assess the preservation of high correlations between ARIES and

544 BiB, and between the two ethnic groups in BiB. For each pair of DNAm sites, the mean of the

545 correlation of the two groups is plotted against the difference in correlation between the two

546 groups. 95% confidence intervals are calculated using the difference, illustrating confidence in the

547 mean difference estimates (87).

Heritability and environmental contributions to co-methylation

549 To assess the impact of heritability on DNAm correlations, the estimates of heritability and

550 environmental influences on DNAm created by (1) were used to estimate the proportion of sites in

551 each correlation band that were influenced by genetic, unique environmental, and shared

552 environmental factors. The contribution of these influences were assembled for a unique list of all

553 DNAm sites which featured in each correlation range (-1 to 1, in increments of 0.1).

Overlap of mQTLs with strength of co-methylation

We identified whether, for each correlating pair, neither, one or both of the DNAm sites were

associated with an mQTL. For each correlating pair, each DNAm site was assigned 0 if it was not

associated with any SNPs in the GoDMC dataset (55), and a 1 if there were one or more SNP

associations. The value was summed for the two sites in a correlating pair, which resulted in 0 if

neither DNAm site was associated with a SNP, 1 if only one of the DNAm sites was associated with a

SNP, and 2 if both DNAm sites were associated with a SNP. This was done separately for *cis* and *trans*

correlations, and totalled over all pairs in each correlation range, to illustrate the distribution of

mQTLs across values of correlation. Please note that this does not identify whether both DNAm sites

are associated with the same mQTL.

Removing mQTL influence from cis correlations

To illustrate some of the impact mQTLs have on co-methylation, we adjusted the *cis* correlation

decay plot for the strongest *cis* mQTL associated with each DNAm site, thereby removing the

strongest single genetic influence on DNAm correlations. For this analysis, we used chromosome 10

as an example. The analysis was performed adapting GoDMC analysis scripts

(https://github.com/MRCIEU/godmc). This analysis uses an allele count file and a SNP frequency file

created through plink2 (88) to adjust the DNAm matrix for the strongest *cis*-mQTL for each DNAm

site, using an additive model. The residuals were then taken forward to calculate the decay of the

correlations. The DNAm values which did not have an associated mQTL were not adjusted and were

not included in the *cis* decay plot.

Enrichment analyses of strongly co-methylated sites

To identify whether DNAm sites which form strong correlations overlap with genomic sites of

interest, we used the locus overlap package LOLA version 1.10.0 (89). LOLA assesses enrichment

based on genomic regions rather than genes. A list of unique DNAm sites correlating >0.9 formed

the test dataset; all sites in the analysis formed the background. Because binding of transcription

factors is enriched in GC-rich areas of the genome, the content of the background set was reduced

and matched to the GC content of the test set using frequency quantiles. Genomic locations of the

DNAm sites were taken from the IlluminaHumanMethylation450kanno.ilmn12.hg19 R package

version 0.6.0 (90). Start and end sites were computed as -500bp and +500bp from the DNAm site

position, respectively. A radius of 1kb was thought to be appropriate overlap because DNAm sites

within 1-2kb are highly correlated. We used region sets created by the LOLA team (available through

http://lolaweb.databio.org) - the ENCODE transcription factor binding sites

(http://hgdownload.cse.ucsc.edu/goldenPath/hg19/encodeDCC/wgEncodeAwgTfbsUniform/) ,

chromHMM imputed 25 chromatin states from Roadmap Epigenomics

(https://egg2.wustl.edu/roadmap/data/byFileType/chromhmmSegmentations/ChmmModels/imput

[ed12marks/jointModel/final/)](https://egg2.wustl.edu/roadmap/data/byFileType/chromhmmSegmentations/ChmmModels/imputed12marks/jointModel/final/) (17, 91), and gene annotations from

https://zwdzwd.github.io/InfiniumAnnotation.

Assessing *trans* correlations for chromatin contacts

Previous work (16) has illustrated that inter-chromosomal regions which connect have correlated

DNAm states. To test whether highly correlating regions are enriched for chromatin contacts, we

adapted the GoDMC analysis pipeline

(https://github.com/MRCIEU/godmc_phase2_analysis/tree/master/13_hi-c) to test for chromatin

contact enrichment, using a publicly available chromatin contacts map (92). For each of the pairwise

contacts in the dataset (92) a 1kb region for the two contacting areas of the genome was generated.

These are split into files containing all interactions for all possible pairs of chromosomes (for

example all contacts between chromosome 1 and chromosome 18). This resulted in 231 files

containing all inter- chromosomal contacts on the autosomes. Next, the inter-chromosomal

correlations r>0.9 in the relevant dataset (e.g. ARIES 7 year olds) had a 500bp region defined either

side of the DNAm sites. We identified which correlating pairs overlapped with the contact regions

(92).

To ascertain whether there were more contacts in our data than expected by chance we created a

permuted dataset, where from the original data the second DNAm site in the highly correlating pair

is replaced randomly with another in the dataset. Broken pairs that match a pair from the original

dataset were removed, as are duplicates to avoid double counting. Then overlaps with the HiC data

(92) were calculated for the permuted data. This process was repeated 1,000 times, the permuted

datasets were merged together, and a distribution of overlap counts was created for the permuted

data. This distribution was used to create a p value for the overlap of the permuted distribution

chromatin contact overlaps with the number of overlaps in the real data.

Declarations

Ethics approval and consent to participate

Ethical approval for the ALSPAC study was obtained from the ALSPAC Ethics and Law Committee and the Local Research Ethics Committees, http://www.bristol.ac.uk/alspac/researchers/research-ethics/, under proposal number B2808. Informed consent for the use of data collected via questionnaires and clinics was obtained from participants following the recommendations of the ALSPAC Ethics and Law Committee at the time. Ethical approval for the BiB portion of this study was granted by the Bradford Research Ethics Committee (Ref 07/H1302/112). Written informed consent was obtained from the mothers (for themselves and their children) when they registered for the study. Consent for all biological samples has been collected in accordance with the Human Tissue Act (2004).

Consent for publication

Not applicable

Availability of data and materials

Data are available to researchers by request from the Avon Longitudinal Study of Parents and Children Executive Committee (http://www.bristol.ac.uk/alspac/researchers/data-access/) as outlined in the study's access policy http://www.bristol.ac.uk/media-library/sites/alspac/documents/researchers/data-access/ALSPAC_Access_Policy.pdf. ALSPAC fully supports Wellcome and the RCUK policies on open access. The ALSPAC study website contains details of all the data that are available through a fully searchable data dictionary and variable search tool: http://www.bristol.ac.uk/alspac/researchers/our-data/.

BiB data are available to researchers who submit an expression of interest to the Born in Bradford Executive Group who review applications monthly and aim to respond within eight weeks. Data requests will require a formal Data Transfer Agreement, and data are not publicly available due to

the terms of the ethical approval. More details of data available and how to apply for access on the

Born in Bradford website: https://borninbradford.nhs.uk/research/.

Scripts to replicate these analyses can be found on GitHub:

https://github.com/shwatkins/PhD/tree/master/450k_correlation_analysis

The full DNAm correlation matrices can be found at https://data-

bris.acrc.bris.ac.uk/deposits/31uze72mt042g2ticr0w6z6v8y, DOI =

10.5523/bris.31uze72mt042g2ticr0w6z6v8y

Competing interests

644 DAL has received support for research unrelated to that presented here from Roche Diagnostics and

645 Medtronic Ltd. All other authors declare that they have no competing interests.

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Author contributions

Author contributions

Designed individual studies and contributed data: TRG, JLM, DAL

Designed and managed the study: JLM, NJT, TRG

Designed the analyses: SHW, JLM, TRG, NJT, MS, GH, KB

Conducted analyses: SHW

Critically reviewed and revised the analyses: SHW, JLM, TRG, NJT, MS, GH, KB, DAL

SHW wrote the manuscript; all authors reviewed and revised the manuscript

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