Gene-level alignment of single cell trajectories informs the progression of *in vitro* T cell differentiation

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20 Abstract:

- 21 Single cell data analysis can infer dynamic changes in cell populations, for example across
- 22 time, space or in response to perturbation. To compare these dynamics between two
- 23 conditions, trajectory alignment via dynamic programming (DP) optimization is frequently
- 24 used, but is limited by assumptions such as a definite existence of a match. Here we describe
- 25 Genes2Genes, a Bayesian information-theoretic DP framework for aligning single-cell
- 26 trajectories. Genes2Genes overcomes current limitations and is able to capture sequential
- 27 matches and mismatches between a reference and a query at single gene resolution,
- 28 highlighting distinct clusters of genes with varying patterns of gene expression dynamics.
- 29 Across both real life and simulated datasets, **Genes2Genes** accurately captured different
- 30 alignment patterns, and revealed that T cells differentiated *in vitro* matched to an immature *in*
- 31 *vivo* state while lacking the final TNFa signaling. This use case demonstrates that precise
- 32 trajectory alignment can pinpoint divergence from the *in vivo* system, thus providing an
- 33 opportunity to optimize *in vitro* culture conditions.

34 Introduction

35 Recent advances in single-cell genomics, the mainstay of which is single-cell RNA

- 36 sequencing (scRNA-seq), have revolutionized our understanding of biology and opened up
- 37 new avenues of research¹. With their single-cell resolution and ability to observe thousands of
- 38 genes simultaneously, these new technologies enable the identification of transition cell states
- 39 and the study of dynamic cellular processes (e.g. cell differentiation/development; cellular
- 40 response to perturbations). The computational task of deriving a 'timeline' for each dynamic
- 41 process (e.g. based on transcriptomic similarity) is referred to as 'pseudotime trajectory
- 42 inference'². The next challenge is to then compare and align two (or more) trajectories, as
- 43 when exploring similarities between *in vitro* cell differentiation and *in vivo* cell development,
- 44 or the perturbation responses in control groups *versus* drug treatment groups (Fig. 1a). The
- 45 benefit is obvious; for instance, identifying genes that differ between *in vitro* and *in vivo*
- 46 systems can guide us to refine *in vitro* cell differentiation. Trajectory comparison poses a
- 47 time series alignment problem which is dynamic programmable³. The goal is to find an
- 48 optimal set of pairwise sequential correspondences between two trajectories.
- 49

50 Currently, dynamic time warping (DTW) is often used to align two single-cell trajectories.

- 51 Several notable attempts^{4–9}, such as CellAlign⁵, employ DTW to identify correspondences
- 52 between two different profiles, allowing the detection of timing differences in biologically
- 53 similar processes¹⁰. Current practice is to interpolate the gene expression time series prior to
- 54 DTW, and then minimize the Euclidean distance of expression vectors between the matched
- 55 time points to find an optimal alignment. While DTW is a powerful approach with numerous
- 56 uses, we are motivated to overcome its main limitations, i.e., (1) requiring every time point in
- 57 each trajectory to match with at least one time point in the other (capturing time-warps only);
- 58 (2) disregarding missing data or substantial differences between two series, occurring in the
- 59 form of insertions or deletions (indels); and (3) using a distance metric which relies only on
- 60 the difference of mean expression, without considering their distributions. We specifically
- address these by developing a new DP framework that formally handles matches and
 mismatches in a principled way. It overcomes the need to impose any ad hoc thresholds⁵
- mismatches in a principled way. It overcomes the need to impose any ad hoc thresholds⁵
 and/or post hoc processing of a DTW output¹¹ to capture differential regions in gene
- 64 expression.
- 65

66 Warps and indels are fundamentally distinct (**Fig. 1b,c**). This is particularly highlighted in

- 67 discussions about integrating DTW with the gap concept^{12,13} (as in the area of biological 68 sequence alignment^{14,15}). Both matches and mismatches inform our understanding of
- 69 temporal gene expression dynamics. A mismatch could either imply missing data or
- 70 differential expression, which could be interesting to investigate further. For instance, a
- 70 sudden rise or drop in expression of one system relative to the other might indicate that it is
- 71 sudden fise of drop in expression of one system relative to the other hight indicate that it 72 transitioning through a different cell state. A mismatch also occurs when a considerable
- 72 transitioning through a unrefer een state. A mismatch also occurs when a considerable 73 fraction of cells in one system have a significantly different expression for some genes
- 75 reaction of certs in one system have a significantly differences. This is particularly clear
- 75 when iPSC-derived organoid trajectories are compared to *in vivo* references, due to the
- 76 upregulation of pluripotency markers in early stages of organoid development. On the other

hand, warps occur due to the differences in the relative speeds of cell maturation in diverse

78 contexts. Matching and mismatching can also inform divergence and convergence patterns in

expression (e.g. Fig. 1d), allowing their computational separation for further downstreamanalysis.

81

82 Here we present Genes2Genes (G2G; **Fig. 2**), a novel framework for aligning single-cell

83 transcriptomic trajectories of a reference and query system at single-gene resolution. G2G

84 utilizes a DP alignment algorithm that accounts for matches, warps and indels by combining

- 85 the classical Gotoh's biological sequence alignment algorithm¹⁵ and DTW¹⁶. It is inspired by
- 86 the concepts discussed in the related literature 17-19, and employs a new Bayesian information-
- 87 theoretic measure based on minimum message length inference²⁰⁻²² to quantify the distance
- between two gene expression distributions assumed to be Gaussian. G2G facilitates: (1)
- 89 generating descriptive pairwise alignments at gene-level, (2) identifying gene clusters of
- similar alignment patterns, (3) identifying genes with differential dynamic expression
- 91 profiles, (4) exploring associated biological pathways, and (5) deriving an aggregate
- 92 alignment across all or a subset of genes.
- 93

94 We first validate G2G's ability to accurately align and capture different patterns using

95 simulated datasets. We further demonstrate how G2G captures mismatches and offers gene-

96 level alignment, through benchmarking against related methods on a published real dataset²³

and a simulated negative control¹¹. We next show how G2G quantitatively assesses the

98 progression of *in vitro* human T-cell differentiation in an in house cultured artificial thymic

99 organoid (ATO) compared to an *in vivo* reference of human T cell development. We find that

100 the TNF α signaling pathway in the final stage of *in vivo* T cell maturation is not recapitulated

101 *in vitro*, and identify potential transcription factors for optimizing *in vitro* cell engineering.

102

103 **Results**

104 Genes2Genes (G2G) aligns single-cell trajectories with dynamic

105 programming, employing a Bayesian information-theoretic measure

106 Dynamic programming (DP) remains central to many sequence alignment algorithms. G2G is

107 a new DP framework to infer and analyze gene trajectory alignments between a single-cell

108 reference and query. Given a reference sequence *R* (a time series with time points:

109 $R_1, R_2, \dots, R_j, \dots, R_{|R|}$ and query sequence Q (a time series with time points:

- 110 $Q_1, Q_2, \dots, Q_{j}, \dots, Q_{|Q|}$), a computational alignment between them can inform us of the one-to-
- 111 one correspondences (matches), one-to-many/many-to-one correspondences
- 112 (expansion/compression warps) and mismatches (insertions and deletions) between their time
- 113 points in linear order (Fig. 1b). A general DP algorithm finds their optimal alignment by
- 114 constructing a pairwise alignment cost matrix and generating the optimal path with the
- 115 minimum cost (Fig. 1c). This relies on a scoring scheme to quantify correspondences
- 116 between every pair of R and Q time points.
- 117

- 118 Unlike the current DP alignment approaches (i.e. DTW and DNA/protein alignment), G2G
- 119 implements a DP algorithm that handles both matches (including warps) and mismatches
- 120 jointly, and runs it between the reference and query for each gene. This algorithm extends
- 121 Gotoh's three-state sequence alignment algorithm¹⁵ to five-states (**Fig. 1b**) for
- 122 accommodating warps. Our DP scoring scheme incorporates a Bayesian information-
- 123 theoretic cost function based on the minimum message length (MML) inference²⁰⁻²² (top left
- 124 of Fig. 2, Supplementary Fig. 1), and the state transition probabilities from a five-state
- 125 probabilistic finite state machine (**Extended Data Fig. 1**). The MML criterion allows us to
- 126 compute a cost for matching any reference time point R_j and query time point Q_i based on
- 127 their corresponding gene expression distributions. It evaluates their distributional differences
- 128 in terms of both mean and variance, acknowledging that one trajectory may be noisier than
- 129 the other. The five-state machine allows us to compute a cost of assigning an alignment state
- 130 for R_j and Q_i out of the five possible states of alignment.
- 131

132 Overview of the G2G framework

- 133 The G2G framework is composed of several components to support single-cell trajectory
- 134 comparison, which include input preprocessing, DP alignment algorithm, alignment
- 135 clustering and downstream analysis (Fig. 2). It takes the input as log1p normalized single-cell
- 136 gene expression matrices of a reference system and a query system, and their pseudotime
- 137 estimates. G2G then performs interpolation to smoothen each gene expression trajectory.
- 138 This first min-max normalizes the pseudotime axis over which we take a predefined number
- 139 of equispaced interpolation points, similar to CellAlign⁵. For each interpolation time point,
- 140 we estimate a Gaussian distribution of gene expression, taking into account all cells, kernel-
- 141 weighted⁵ by their pseudotime distance to this interpolation time point. Compared to the 142 existing methods, our approach fits the entire distribution instead of only estimating the mean
- existing methods, our approach fits the entire distribution instead of only estimating the mean expression level at each interpolation point. The interpolated gene trajectories of the
- reference and query are then aligned using our DP algorithm. This generates optimal
- 145 trajectory alignments for all input genes, described by five-state alignment strings (Fig. 1d
- 146 and top right matrix of **Fig. 2**). These strings are then binary encoded to compute their
- 147 pairwise Hamming distances, and genes displaying similar alignment patterns are clustered
- 148 together using agglomerative hierarchical clustering. Alignments and their cluster
- 149 memberships together allow us to proceed with further downstream analysis such as gene set
- 150 overrepresentation analysis. (See Methods for details). The algorithmic novelties, definitions
- and descriptive level of the generated alignments altogether fundamentally distinguishes G2G
- 152 from the current alignment approaches.
- 153

154 G2G accurately identifies different patterns of alignment with simulated 155 data experiments

- 156 To benchmark how well G2G captures different alignment patterns, we performed two
- 157 simulated data experiments on: (1) an artificial dataset (Fig. 3a,e, Extended Data Fig. 2, and
- 158 **Supplementary Table 2-3**), and (2) a real biological dataset with artificial perturbations
- 159 (Fig. 3f,g, Extended Data Fig. 3, and Supplementary Table 4-17). See Methods for details.
- 160

161 Experiment 1

162 We simulated 3500 trajectory pairs under three main classes of pattern: (1) Matching (500

- 163 genes), (2) *Divergence* (1500 genes), and (3) *Convergence* (1500 genes), using Gaussian
- 164 Processes and suitable kernels^{24,25}, to test how well G2G aligns and captures them. Each
- 165 trajectory consists of 300 data points spread across the pseudotime range [0,1]. In the
- 166 *Divergence* and *Convergence* group, we have an equal number of pairs bifurcating at three
- 167 time points (approximately at bifurcation time point $t_b \in [0.25, 0.5, 0.75]$, indicating early,
- 168 mid, and late bifurcation, respectively). We first examined G2G performance on each of the
- 169 seven classes of pattern, in identifying matched and mismatched regions accurately (with 50
- 170 interpolated time points shortest possible alignment length L_{min} = 50 and longest possible
- 171 alignment length L_{max} = 100), followed by clustering of all alignments.
- 172
- 173 <u>Statistics for expected match and mismatch regions:</u> For *Matching* pairs (Fig. 3b), 86.4%
- alignments give 100% alignment, while the rest show at least one false mismatch with an
- 175 average length of 4.74 (~9.4% L_{min}). The mean matching percentage (the percentage of total
- 176 matching, including one-to-one matches and warps, in the alignment string output, which we
- 177 term 'alignment similarity') is 98.8%. For *Divergence* (Fig. 3c), we expect to see a full match
- 178 at the beginning (start-match) followed by a full mismatch at the end (end-mismatch), where
- 179 the match/mismatch length depends on the approximate location of bifurcation. Thus we
- 180 report the distributions of start-match lengths (that follows a false mismatch if there is any),
- 181 end-mismatch lengths, and start-mismatch lengths (detecting false mismatches) in all
 182 alignments across the three bifurcating locations. We observed no end matches,
- demonstrating that G2G accurately mismatches the differentially expressed region. However,
- 184 33.13% of the divergent alignments give at least one false start-mismatch (30.4% for $t_h =$
- 185 0.25, 33.2% for $t_b = 0.5$, and 35.8% for $t_b = 0.75$). However, their median mismatch
- 186 length is 1 (with mean $2.29 = -4.6\% L_{min}$). All distributions fall within their expected ranges
- 187 of length with a few outliers. As the bifurcation point moves towards the maximum
- 188 pseudotime, the number of matches increases while the number of mismatches decreases as
- 189 expected. In contrast, *Convergence* alignments (**Fig. 3d**) (where we expect start regions to
- 190 fully mismatch while end regions fully match) show only a 3.5% of all convergent
- 191 alignments with false end-mismatches (2.8% for $t_b = 0.25$, 5.3% for $t_b = 0.5$, and 2.4% for
- 192 $t_b = 0.75$). Their median mismatch length is 4 (with mean 11.84 = ~23.7% L_{min} , mainly
- 193 due to just 4 outliers with complete mismatching alignments arising from $t_b=0.75$ case).
- 194 Again, the distributions of end-match lengths and start-mismatch lengths across all subgroups
- 195 fall within the expected ranges. We also see no false start matches. Only one 0.5
- 196 *Convergence* alignment (0.06%) showed a single mismatch within an expected match region.
- 197 In conclusion, for *Matching*, *Convergence* and *Divergence* patterns, G2G is able to generate
- 198 correct alignments with relatively high accuracy.
- 199
- 200 <u>Clustering alignments</u>: Fig. 3e shows the pairwise alignment distance matrix, which
- 201 demonstrates a clear separation of the seven pattern classes. Hierarchical agglomerative
- 202 clustering of the alignments at 0.2 distance threshold results in 11 clusters, capturing all the
- 203 distinct patterns with only 0.34% mis-clustering rate. 21 alignments of early *Divergence* and

late *Convergence* appear in 4 pure subclusters due to warps, confirming G2G's ability to
 distinguish between usual and outlying patterns. (Further results in **Extended Data Fig. 4**).

206

Overall, G2G has a good detection accuracy of the expected matches and mismatches across
all the seven classes of trajectory alignment patterns we evaluated. Clustering results of their
five-state alignment strings also confirm the utility of such descriptive outputs.

210

211 Experiment 2

To test the ability to detect matching patterns in real scRNA-seq data, we used a scRNA-seq 212 dataset of E15.5 murine pancreatic development²⁶ and considered gene expression profiles of 213 214 769 genes varying in expression during beta-cell differentiation. We randomly split cells into 215 query and reference, and simulated the presence of a mismatch in the form of a deleted portion (perturbation scenario 1) or changed portion (perturbation scenario 2) of increasing 216 217 size (pseudotime was equally divided into 50 bins with an increasing number of bins being perturbed) at the beginning of the trajectory (Fig. 3f). We then performed alignments with 218 G2G (under 50 interpolation time points) and calculated the percentage of match calling, i.e., 219 220 alignment similarity (Fig. 3g). We found that on average, G2G recovered the matching region 221 accurately across genes, with 91% mean alignment similarity when no perturbation was 222 introduced, and 86% mean alignment similarity for mismatches smaller than 20% of 223 pseudotime bins (10/50 bins) across the two different perturbation scenarios. For perturbation scenario 1, the alignment similarity decreases with increasing deletion sizes as expected 224 225 across smaller perturbation sizes. However, the detected mismatch length is shorter than 226 expected for deletions larger than 20%. This is due to the relative non-varying gene 227 expression trends between pseudotime bin 10 to 20 (Extended Data Fig. 3a) and hence it 228 causes warps instead of mismatches. For perturbation scenario 2, the alignment similarity has 229 an expected maximum and minimum. For example, if the perturbation size = 5 in the query, 230 the minimum mismatch segment to expect is: "IIIII", whereas the maximum mismatch 231 segment to expect is: "IIIIIDDDDD" (illustrated in Extended Data Fig. 3b). Accordingly, 232 the observed trend generally follows the expected trends, falling within the expected ranges 233 for larger perturbations sizes.

234

In general, we observe that the alignment accuracy drops when the underlying assumption of 235 236 a smooth trajectory breaks, and/or when there are significant inconsistencies in the cell 237 densities across the trajectories. As apparent from this experiment, we also note that it is 238 extremely challenging to simulate perturbations using real life datasets for trajectory 239 benchmarking, as they may introduce warps instead of expected mismatches as shown in 240 perturbation scenario 1. Consequently, it is difficult to guarantee a specific linear ordering of 241 matches and mismatches. Overall, the results support that G2G has a good accuracy rate of 242 match and mismatch detection.

243

244 G2G captures mismatches and offers gene-level resolution alignment

To benchmark our method against the widely-known DTW-based method, CellAlign⁵, we

246 performed G2G alignment on the same dataset²³ used by CellAlign (**Fig. 4a**), which includes

247 time-course data of murine bone marrow-derived dendritic cells stimulated with PAM3CSK

- 248 (PAM) or lipopolysaccharide (LPS) to simulate responses to different pathogenic
- components. The main difference between CellAlign and G2G is that, CellAlign only
- 250 considers matches and warps through DTW, while G2G's algorithm unifies matches and
- 251 mismatches through a single DP algorithm by imposing the notion of gaps on top of DTW via
- a probabilistic framework and Gotoh's algorithm¹⁵. Further conceptual differences between
- 253 G2G and CellAlign are summarized in **Supplementary Table 1**. Of note, G2G outputs both
- 254 individual gene-level alignments and an aggregate (average) alignment path over all gene-
- 255 level alignments, unlike CellAlign which outputs only a single, high-dimensional alignment
- across all genes. This is particularly useful when there is heterogeneity in alignment patterns among different genes.
- 258
- 259 G2G's ability to capture mismatches is revealed in aligning genes from the "core antiviral
- 260 module" of the PAM/LPS dataset (Supplementary Table 18-22). CellAlign demonstrated a
- ²⁶¹ 'lag' in expression in PAM stimulation compared to LPS⁵. This is also captured by the G2G
- aggregate alignment whereby later PAM pseudotime points were mapped to earlier LPS
- 263 pseudotime points (Fig. 4b). In addition, G2G identified mismatches in the early and late
- 264 pseudotime points.
- 265
- In the early pseudotime points, the gene expression was consistently low in the PAM condition, whereas some of the cells stimulated by LPS were already showing elevated expression at early time points (**Fig. 4c**). These have also been noticed in the original paper and were described as "precocious expressers"²³. The mismatch in the late pseudotime points
- of LPS stimulation was caused by the peaked expression, while the expression of the PAM-
- 271 stimulated cells was still on the rise and had not reached a peak yet (**Fig. 4c**).
- 272
- In the case of aligning genes from the "peaked inflammatory module" (Supplementary
 Table 23-30), Fig. 4d shows the main average path of alignment generated by G2G. In
- addition, genes were clustered based on their alignment patterns (method illustrated in Fig. 2;
 results in Extended Data Fig. 5-6), and the aggregate alignment path for each cluster was
- 277 different from the main average path (Fig. 4d). Representative genes from different clusters
- are shown in **Fig. 4e**. Although they all had matches for some pseudotime points, there are
- subtle differences in the length and position of the time points that are matched.
- 280
- 281 In addition, genes can be examined via the similarity between their expression profiles along 282 the query and reference pseudotime trajectories. This can be computed through their 283 percentage of alignment similarity. We identified genes with low alignment similarity and 284 high log fold change between query and reference data, such as CCRL2 and C5AR1. CCRL2 285 expression started at a much higher level and peaked early in the LPS condition, whereas 286 following PAM stimulation it grew as a slow incline. This stark difference suggests that 287 CCRL2 is a more LPS-specific response gene, consistent with previous reports in murine dendritic cells, macrophages, glial cells, astrocytes and microglia stimulated with LPS^{27,28}. 288 289 On the other hand, these data suggest that C5AR1 is a PAM-specific response gene. In the
- 290 case of the *TNF* gene, although the differential expression log fold change is almost

291 negligible, the low alignment similarity revealed different expression dynamics. This

- difference would not be picked up by differential gene expression, hence highlighting the
- importance of such an alignment. For the genes that have high alignment similarity such as
- *CD44*, the log fold change should be small due to consistent matching across the pseudotime.
- 296 The above results showcase the benefit of G2G alignments over DTW alignments, i.e., to
- 297 capture mismatched regions in gene expression trajectories. While the DP matrix of DTW
- 298 may reflect the time points of relative differences and similarities in gene expression between
- 299 two trajectories, we need extra effort subjected to thresholding to perform local DTW
- alignment and extract mismatches. TrAGEDy¹¹, the most recent extension on CellAlign^{5,11},
- 301 performs such ad hoc processing of DTW outputs (See feature comparison in
- **Supplementary Table 1**). We next compared G2G with CellAlign and TrAGEDy on a
- 303 simulated dataset containing two trajectories with no shared process¹¹(referred to as a
- negative control dataset). G2G successfully quantifies that they are very dissimilar, with a
- 305 low average of 34.5% alignment similarity across all the genes (Supplementary Fig. 2a,
- **Supplementary Table 52**). G2G also generates an aggregate alignment solely with insertions
- and deletions, which agrees with the expectation (Supplementary Fig. 2b). CellAlign is
- 308 unable to produce a meaningful output for this dataset due to its DTW assumption of no
- mismatch. The alignment from TrAGEDy includes segments of one-to-one matches. This
 could be caused by the assumption of a definite match in between, in TrAGEDy post hoc
- thresholding. It is further validated by testing on three simulated genes with completely
- 312 mismatched trajectories (**Supplementary Fig. 2c**). While TrAGEDy falsely generates
- 313 matched subregions, G2G gives accurate outputs of 100% mismatch.
- 314

Overall, the above results over a real biological dataset and a negative control validate thatG2G can accurately detect mismatches.

317

In vivo, in vitro human T cell development comparison using G2G reveals differences in TNFα signaling

- We next applied G2G to compare *in vitro* and *in vivo* human T cell development. Thymus is the key site for T cell development in humans, where lymphoid progenitors differentiate
- 521 the key site for 1 cell development in humans, where lymphoid progenitors differentiate
- through stages of double negative (DN) and double positive (DP) T cells to acquire T cell
- 323 receptor (TCR) (illustrated in **Fig. 5a**). If the TCR recognizes self antigen presented on MHC
- 324 via the process of positive selection, the developing T cells further differentiate through
- 325 abT(entry) cells and finally mature into single positive (SP) T cells. There are different
- 326 subsets of SP T cells, including CD4+T, CD8+T and regulatory T (Treg) cells, as well as the
- 327 newly recognized unconventional type 1 and type 3 innate T cells and CD8AA^{29,30}. To 328 investigate hyper T cell development in a model system $\frac{1}{2}$ if $\frac{1}{2}$ is the system $\frac{1}{2}$ in $\frac{1}{2}$
- investigate human T cell development in a model system, we differentiated induced
 pluripotent stem cells (iPSCs) into mature T cells using the artificial thymic organoid (ATO)
- system³¹. We previously harvested differentiated cells from week 3, 5, and 7 and reported
- that the mature T cells in ATO were most similar to the *in vivo* type 1 innate T cells. To
- explore this further, we performed scRNA-seq analysis of differentiated cells harvested at
- 333 regular intervals throughout the differentiation, i.e., including the early time points as well

(Fig. 5b). Cell types were annotated (low-level annotation in Fig. 5c with more refined

annotation in **Extended Data Fig. 7a**) using a combination of the logistic regression based

336 predictions with CellTypist³² (Extended Data Fig. 7b) and marker gene analysis (Extended

Data Fig. 8). The ATO system captures the differentiation from stem cells, through

338 mesodermal progenitors, endothelium, to haematopoietic lineage, and then further down to T

- cell lineage (Fig. 5b).
- 340

We then combined the *in vitro* ATO data with the relevant *in vivo* cell types from our
developing human immune atlas³⁰ (hereafter referred to as the pan fetal reference) and
integrated using scVI³³ onto a common latent embedding (Fig. 5d,e). For ATO data, the

344 pseudotime was estimated using a Gaussian Process Latent Variable Model (GPLVM)³⁴ with 345 sampling times as priors (**Fig. 5f**). GPLVM has previously been successfully applied in

346 single-cell trajectory inference to incorporate useful priors^{35–39}. The pan fetal reference cells'

347 pseudotime was computed similarly by estimating their time priors from the nearby ATO348 cells (see Methods).

349

350 Alignment between in vitro ATO data and in vivo pan fetal reference was performed with G2G (under 15 equispaced time points in [0,1] pseudotime range) using all transcription 351 352 factor (TF) genes⁴⁰ (Supplementary Table 31), as many TFs function as 'master regulators' 353 of cell states and have been used to induce cell differentiation. The aggregate alignment result 354 for all TFs showed a mismatch at the beginning and a mismatch at the end (Fig. 6a). We 355 explored this further by performing gene set overrepresentation among the most mismatched 356 genes (alignment similarity < 40%, Fig. 6b, Supplementary Table 32), and found that pluripotency and TNFa signaling pathways were the two most significant gene sets. Many of 357 the genes in the pluripotency signaling pathway, such as the well-known pluripotent genes 358 359 POU5F1, NANOG and SOX2⁴¹, were expressed at the beginning of ATO development but 360 missing from the reference (Fig. 6c). This is expected given that the *in vitro* differentiation started from iPSCs, whereas the earliest cells from the in vivo reference were haematopoietic 361 stem cells (HSCs). On the other hand, HHEX, which is known to be expressed in HSC^{42,43} 362 and early DN T cells⁴⁴ demonstrates another pattern: matching between *in vivo* and *in vitro* 363 364 HSC and DN T cells as expected although the maximum *HHEX* expression in *in vitro* cells was lower than that of *in vivo* cells (Fig. 6c). 365

366

With regard to the TNFa signaling via NF κ B pathway, many of the genes such as *FOSB*, *JUNB* and *NR4A2* show an increasing trend at the last stage of *in vivo* T cell development, and this increase is missing in the *in vitro* T cells (**Fig. 6d**). TNFa activation of NF κ B pathway has been implicated in the final functional maturation of murine T cells within the thymus^{45,46} and indicates that, while the ATO system captures the single positive T cell development through positive selection, other *in vivo* signaling necessary for maturation, such as TNFa pathway, might be missing. By systematically comparing the *in vivo* data to *in*

vitro data with G2G, it gives us potential targets for further *in vitro* optimization. There are

- 375 exceptions to this overall pattern, such as *KLF2*, whose expression is higher in *in vitro* T cells
- than that in *in vivo* (**Fig. 6d**). This might be the result of each gene being regulated by more
- 377 than one signaling pathway. We remark that although it is possible to recover the difference

378 between TNFa signaling by doing direct differential gene expression between cell subsets,

e.g., end products of ATO vs *in vivo* T cells, a key advantage of using the trajectory

alignment is that we could pinpoint where along the differentiation did the mismatch occur.

381 This would in turn inform us when to introduce the TNFa in *in vitro* optimization.

382

383 Using G2G, genes are also clustered based on their alignment patterns (Extended Data Fig. 9, Supplementary Table 31,33-45). Cluster 4 captures the pluripotent genes, and the 384 majority show a complete mismatch alignment pattern. Cluster 10 genes are enriched in the 385 Hippo signaling pathway, and many of its genes show insertions at the beginning of the 386 387 pseudotime. Hippo signaling has been implicated in stem cell biology and pluripotency 388 regulation⁴⁷, and the observed mismatch might again be explained by the stem cell stage 389 present in the organoid but absent from the *in vivo* reference. Interestingly, cluster 0 genes show mismatches in the middle time points. This might represent a missing cell state, e.g., 390

391 BATF2 is expressed sparsely in endothelial cells which are present in the *in vitro* but not in

- 392 the *in vivo* system (Extended Data Fig. 10).
- 393

394 We further repeated the analysis restricting to T cell lineages, i.e., DN T cells onwards

395 (Extended Data Fig. 11a-d, Supplementary Table 46-47). TNFα signaling via NFκB

396 pathway remains the most significantly enriched gene set among the mismatched genes.

397

The above alignments were performed using *in vivo* type 1 innate T cells and the relevant precursors, as we previously found that the *in vitro* mature T cells were most similar to the *in*

400 vivo type 1 innate T cells³⁰. However, *in vitro* cell differentiation to conventional CD8+T
 401 cells might also provide promising routes for cell therapies. We therefore performed another

401 G2G alignment using *in vivo* conventional CD8+T cells and the relevant T lineage precursors

403 (DN T cells onwards), with the results shown in **Extended Data Fig. 11e-h** (and

404 **Supplementary Table 48-49**). The most significantly enriched gene set among the

- 405 mismatched genes is also TNFa signaling pathway. To further explore the differences in the 406 two alignment results, we focused on genes that showed the most dissimilar alignment results
- 406 two angliment results, we focused on genes that showed the most dissimilar angliment results 407 (genes that had alignment similarity differences > 0.5 or < -0.5) (**Fig. 6e**). Three of the genes,

408 SOX4, FOXP1 and ARID5B had large log₂ fold change differences (absolute log₂ fold change

409 > 1) between type 1 innate T cells and CD8+T cells. For these three genes, the expression

410 dynamics of *in vitro* T cell development are more similar to those of *in vivo* type 1 innate T

- 411 cells, whereas *in vivo* CD8+T cells had higher *SOX4*, *FOXP1* and lower *ARID5B* expression
- 412 in the last stages of development (**Fig. 6e**). While the role of *SOX4* in CD8+T cell
- 413 development is unclear, *FOXP1* has been shown to maintain a quiescent profile in naive

414 CD8+T cells^{48,49}, and our results are in keeping with a more activated profile in type 1 innate

415 T cells. *ARID5B* has been reported to regulate metabolic programming and promote IFN γ

416 production in NK cells⁵⁰. The higher expression in type 1 innate T cells might explain some

417 of their NK-like features^{29,30}. On the other hand, for *BHLHE40*, which is downstream of

418 TNFa signaling and other pro-inflammatory cytokines⁵¹, its expression dynamic in *in vitro* T

419 cell development is more similar to that in CD8+T cells, while the *in vivo* type 1 innate T

420 cells have increased expression at the end.

421

422 Overall, G2G alignment between *in vivo* and *in vitro* human T cell development revealed

- 423 potential targets for further optimization of *in vitro* T cell differentiation (illustrated in Fig.424 6f).
- 425

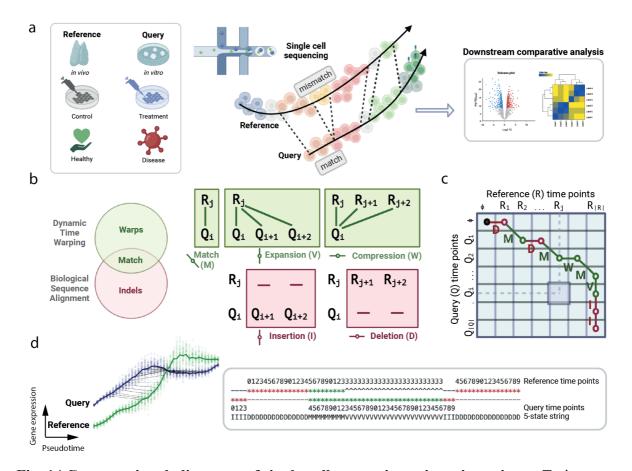
426 **Discussion**

- 427 Genes2Genes offers a structured alignment framework to compare single-cell pseudotime
- 428 trajectories at single-gene resolution. We validated G2G's accuracy in identifying
- 429 mismatches and different alignment patterns through extensive simulation studies. We have
- 430 also benchmarked against current state-of-art methods in trajectory alignment using a real-life
- 431 dataset and a simulated negative control dataset from the literature. In addition, we
- 432 demonstrated G2G's potential in identifying genes and pathways that can guide the
- 433 refinement of T cell differentiation in an organoid protocol.
- 434
- 435 Given cell-by-gene matrices of reference and query systems along with their corresponding
- 436 pseudotime estimates, G2G generates a five-state alignment string for each gene of interest
- 437 by running a DP algorithm that handles both matches and mismatches. The gene sets to
- 438 compare can be all expressed genes against each other, or restricted to gene sets of interest
- 439 such as e.g. TFs, regulons, highly variable genes or genes associated with certain
- 440 biological/signaling pathways of interest. Compared to existing alignment approaches, G2G
- 441 outputs more descriptive and direct results highlighting both matched (including warps) and
- 442 mismatched regions of a gene over time. G2G provides a powerful addition to the current
- 443 repertoire of comparative analysis toolboxes for any pseudotime alignment task, e.g., *in*
- 444 *vivo/in vitro*, treatment/control, cross-species etc.
- 445
- An important feature of G2G are the gene-specific alignments. Most existing methodologies
 produce a single alignment for all genes by computing high-dimensional Euclidean distances
 over their mean gene expression vectors. Such metrics suffer from 'the curse of
- 449 dimensionality' by losing accuracy as the number of genes increases⁵². Importantly, in many
- 450 contexts, an overall alignment across all genes masks gene heterogeneity along trajectories in
- 451 the reference and query systems. Alpert et al $(2018)^5$ discuss choosing the right alignment
- 452 resolution, recommending alignment of the largest gene set that shows significant differential
- 453 expression (DE genes) over time. This is to remove stably expressed genes which may add
- 454 noise and skew the alignment results. Our method goes further and fully resolves all gene
- 455 groups with distinct matching and mismatching patterns at different stages along trajectories
- 456 (Fig. 4d, Extended Data Fig. 4-6).
- 457
- The gene-specific alignment of G2G also allows users to cluster genes based on their
 matching patterns to form groups with broadly similar alignments. We show that pathway
- 460 overrepresentation analysis on each gene cluster can reveal specific biological signaling
- 461 pathways that are driving the differences in pseudotime trajectories at different stages. These
- 462 pathways and gene sets can be a starting point for protocol intervention strategies in the case
- 463 of *in vivo/in vitro* alignments, and for mechanistic molecular interpretation of differences
- 464 between trajectories in other cases.

465

- 466 The reliability of a trajectory alignment depends on how trustworthy the given pseudotime estimates are². Different pseudotime estimates can produce different alignment distributions. 467
- While our initial G2G framework provides proof-of-concept by demonstrating the power of
- 468 gene-level DP alignment to discover differential genes along pseudotime trajectories, future 469
- 470 work is needed to develop suitable methods to calibrate its input (i.e. pseudotime estimates
- and interpolation), and better parameter optimization strategies to ensure more reliable 471
- alignment distributions. For instance, an adaptive window size for the Gaussian kernel-based 472
- 473 interpolation may optimize the method's sensitivity to the variance of expression in the
- 474 nearby cells. Furthermore, the current G2G version can only compare two linear trajectories
- 475 without considering branching processes. We are aware of other efforts in aligning branched
- 476 processes with DTW based tree alignment⁸. The output from such alignments, i.e., identified
- pairs of correspondences, could be further inputted into G2G for a comprehensive pairwise 477
- 478 lineage alignment to capture mismatches.
- 479
- In summary, G2G provides a formal trajectory alignment for single-cell transcriptomic data 480
- 481 and is able to capture matches and mismatches at single-gene level. It enables a deeper
- understanding of the diversity of gene-level trajectory alignments across single-cell datasets. 482
- 483 The G2G package is easy-to-use and freely available online at
- 484 https://github.com/Teichlab/Genes2Genes with a tutorial. We have demonstrated that
- regenerative medicine can specifically benefit from such trajectory comparisons by extracting 485
- 486 cues to guide refinement of *in vitro* cell engineering to recapitulate *in vivo* development. We
- 487 envision that the software will be useful to the community for exploring other biological
- scenarios such as cell activation/stimulation responses in control and disease, generating new 488
- 489 insights to advance our understanding of cell development and function in health and disease.

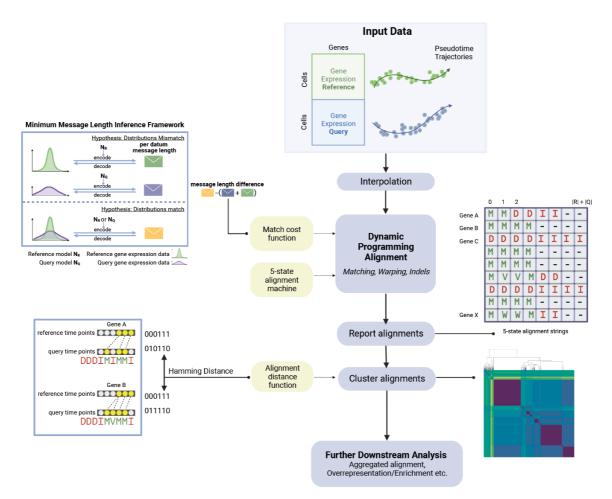
490 Main Figures



491

Fig. 1 | Computational alignment of single-cell transcriptomic trajectories. a, Trajectory 492 alignment is important for comparing different single-cell reference and query systems that 493 494 dynamically change. This could be between in vivo cell development and in vitro cell 495 differentiation, or between control and drug-treated cells in response to the same perturbation, 496 or between the responses to vaccination or pathogen challenge in healthy versus diseased 497 individuals. A complete alignment between them can capture matches and mismatches for 498 further downstream analysis. **b**, Schematic illustration of the different states of alignment and their theoretical origins. Left: dynamic time warping and biological sequence alignment are 499 500 complementary to each other $^{14-16}$, where both address matches yet capture either warps or indels respectively. Right: between discrete time points in R (reference trajectory) and Q 501 (query trajectory), there may exist 5 different states of alignment: matches (1-1 502 503 correspondences), warps (1-to-many expansion or many-to-1 compression correspondences) 504 and mismatches (insertions/deletions denoting a significant difference in one system compared to the other). c. Example alignment path across a pairwise time point matrix 505 506 between R and Q trajectories. Diagonal lines (green) refer to matches (M); vertical lines refer to either insertions (I) (red) or expansion warps (V) (green); horizontal lines refer to deletions 507 508 (D) (red) or compression warps (W) (green). Any matrix cell (i, j) denotes the pairing of a 509 reference time point R_i and query time point Q_i. **d**. Example gene alignment plot (left) and the corresponding five-state alignment string generated by G2G (right). Plots display interpolated 510 log1p normalized expression (v-axis) between a reference (green) and query (blue) against 511

- 512 their pseudotime (x-axis) for the gene SERTAD2 in the PAM/LPS dataset from Shalek et al
- $(2014)^{23}$. The bold lines represent mean expression trends, while the faded data points are 50
- 514 random samples from the estimated expression distribution at each time point. The black
- 515 dashed lines visualize matches and warps between time points. The boxed alignment string
- 516 describes matches and mismatches for the gene (stars represent time points, and $^{\circ}$ represent a
- 517 repeated time point from the left due to a warp).

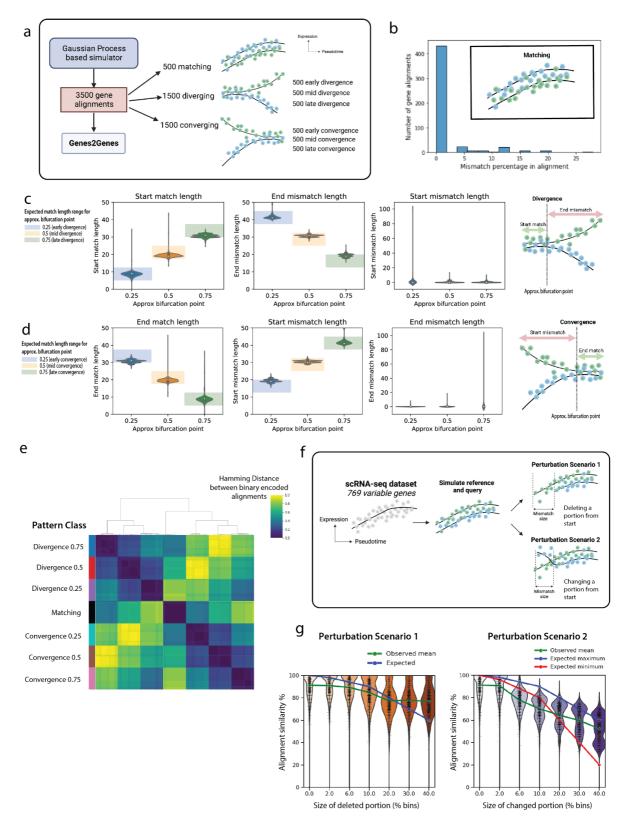


518

519 Fig. 2 | Overview of the Genes2Genes (G2G) alignment framework for comparing

520 single-cell transcriptomic trajectories. Schematic illustration of G2G workflow. Given log1p normalized cell by gene expression matrices of a reference (R) and query (Q) system 521 522 and their pseudotime estimates, G2G infers individual alignments for a list of genes of interest. It first interpolates data by extending mean based interpolation in Alpert et al (2018)⁵ 523 524 to distributional interpolation, and then runs Gotoh's dynamic programming (DP) algorithm¹⁵ adapted for a five-state alignment machine (Extended Data Fig. 1a) defining a match (M), 525 compression warp (W), expansion warp (V), insertion (I) and deletion (D). All reported 526 alignments are then clustered and used to deliver statistics on the overall degree of alignment 527 528 between R and Q, supporting further downstream analyses. Top left, the DP recurrence 529 relations utilize a match cost function defined under minimum message length (MML)²¹ statistical inductive inference. Given a hypothesis (a distribution model) and data, MML can 530 define the total message length of encoding them for lossless compression along an 531 imaginary message transmission. G2G defines two hypotheses: (1) Φ : R_i and Q_i time points 532 mismatch, and (2) A: R_i and Q_i time points match. Under Φ , the message length is the sum of 533 independent encoding lengths of their corresponding interpolated expression data and 534 distributions. Under A, the message length is their joint encoding length of the corresponding 535 interpolated expression data with a single Gaussian distribution (either of R_i or Q_i). The 536 match cost is taken as the difference of A and ϕ per datum encoding lengths. Bottom left, 537 G2G encodes the five-state alignment strings using a binary scheme and computes a pairwise 538 539 Hamming distance matrix to cluster all gene-level alignments. Top right: example output of

- 540 five-state alignment strings for each gene. Bottom right, example clustermap showcasing the
- 541 clustering result of alignment strings. The color represents the pairwise Hamming distance,
- 542 and the clustering is performed using Agglomerative hierarchical clustering.

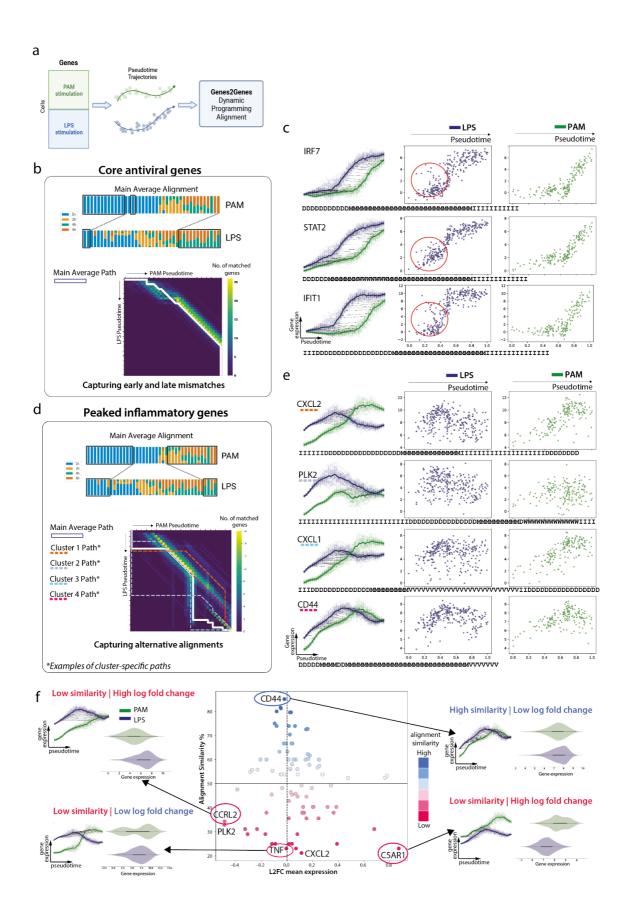


543

544 Fig. 3 | G2G accurately identifies different patterns of alignment with simulated data

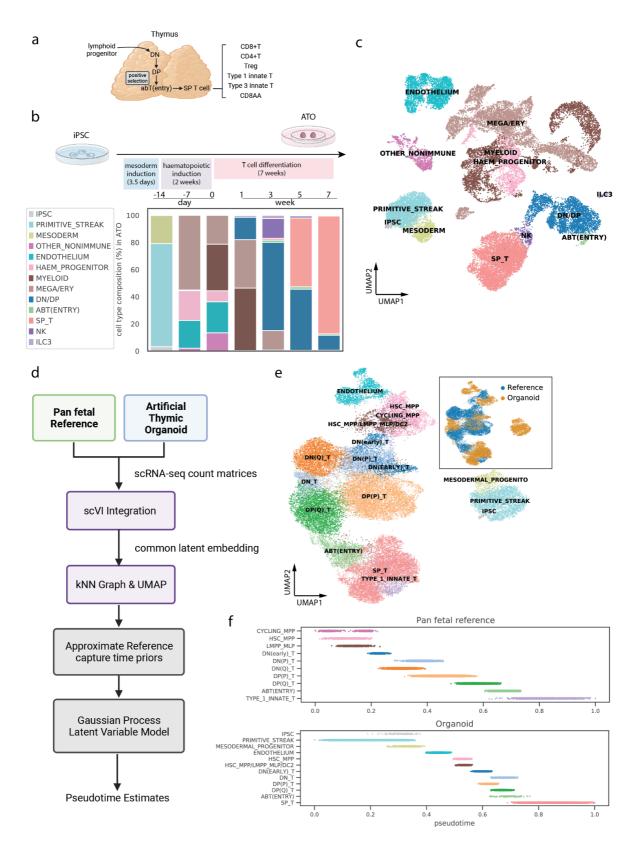
- **experiments. a,** Experiment 1 uses a Gaussian Process based simulator to generate 3500
- 546 simulated pairs of reference and query gene trajectories to test G2G on. These include three
- 547 main classes of alignment pattern: (1) Matching, (2) Divergence and (3) Convergence. The
- 548 *Divergence* and *Convergence* groups further sub-categorised based on their approximate

549 location of bifurcation (0.25, 0.5, and 0.75 within [0,1] pseudotime range), resulting in seven 550 pattern classes (each with 500 alignments). **b**, Alignment frequency histogram of mismatch percentages observed in the 500 alignments for the simulated *Matching* class. **c**, Distributions 551 552 of start match lengths (following a false mismatch if there is any), end mismatch lengths 553 (prior to a false match if there is any), and start mismatch lengths (number of mismatches 554 starting from time point 0) in the 1500 Divergence alignments across the three bifurcation subgroups. 50 equispaced time points on pseudotime [0,1] were used for distribution 555 interpolation and alignment. In the case of early divergence, i.e., bifurcation at 0.25, there are 556 557 2 cases showing complete mismatch, i.e., mismatch length of 100. d, Distributions of end 558 match lengths (prior to a false mismatch if there is any), start mismatch lengths (following a 559 false match if there is any), and end mismatch lengths (number of mismatches before time 560 point 1) in the 1500 Convergence alignments across the three bifurcation subgroups. 50 equispaced time points on pseudotime [0,1] were used for distribution interpolation and 561 562 alignment. In the case of late convergence, i.e., bifurcation at 0.75, there are 4 cases showing complete mismatch, i.e., mismatch length of 100. e, The clustergram of the pairwise 563 Hamming distance matrix across all alignments, which clearly shows the separate classes of 564 565 pattern. f, Experiment 2 uses the mouse pancreas development dataset (Beta lineage) scRNAseq dataset ²⁶ to generate perturbed pairs of alignment from the expected *Matching* 566 alignments. Perturbation scenario 1 deletes the start region from the reference trajectory, 567 568 whereas perturbation scenario 2 changes the start region from the reference trajectory. g, The alignment similarity distributions for varying sizes (percentage of 50 pseudotime bins) of 569 570 perturbation under perturbation scenario 1 (left) and perturbation scenario 2 (right). Each 571 point represents a gene (total number of genes n = 769). In each plot, the observed average alignment similarity across different perturbation sizes is shown by the green line. For 572 573 perturbation scenario 1 (left), the blue line shows the expected alignment similarity across 574 different perturbation sizes. For perturbation scenario 2 (right), there are two expected lines: 575 maximum (in blue) and minimum (in red). The maximum mismatch length is expected when both reference and query time points form insertions and deletions, making the maximum 576 expected length size*2. The minimum mismatch length is expected when only the changed 577 reference time points are mismatched as insertions, while the corresponding query time 578 579 points are matched to the non-perturbed reference time points (illustrated in Extended Data 580 Fig. 3b).



581

582 Fig. 4 | G2G captures mismatches and offers gene-level resolution alignment. a, G2G 583 alignment was performed on a time-course data²³ of murine bone marrow-derived dendritic cells stimulated with PAM or LPS. Both the gene expression data and the inferred 584 585 pseudotime were taken from Alpert et al. 2018⁵. **b**, Top: schematic illustration of the aggregate alignment result for all the genes in the "core antiviral module". The stacked bar 586 587 plots represent the cell compositions at each time point (50 equispaced time points on pseudotime [0,1]), colored by the time of sampling post stimulation. Boxed segments 588 represent mismatched time points. The black dashed lines represent matches and warps 589 590 between time points. Bottom: pairwise time point matrix between PAM and LPS pseudotime. 591 The color represents the number of genes showing match or warp for the given pair of a PAM 592 time point and an LPS time point. The white line represents the main average alignment path. 593 c, Gene expression plots for three representative genes (IRF7, STAT2 and IFIT1) from the 594 "core antiviral module" in LPS-stimulated (blue) and PAM-stimulated (green) data along 595 their pseudotime. Left column: the interpolated log1p normalized expression (v-axis) against 596 pseudotime (x-axis). The bold lines represent mean expression trends, while the faded data 597 points are 50 random samples from the estimated expression distribution at each time point. 598 The black dashed lines represent matches and warps between time points. Right two columns: 599 the actual log1p normalized expression (y-axis) against pseudotime (x-axis). Each point 600 represents a cell. The five-state alignment string for each gene is shown below the expression 601 plots. Red circles highlight the cells with high expression values at early time points, which are referred to as 'precocious expressers'. d, The same plots as in b for genes in the "peaked 602 603 inflammatory module". In the pairwise time point matrix, the white line represents the main 604 average alignment path. The genes are also clustered based on their alignment results (Extended Data Fig. 5), and dashed lines with different colors represent examples of cluster-605 606 specific alignment paths. e, The same plots as in c for a representative gene from each cluster 607 shown in **d**. **f**, Plot of alignment similarity (y-axis) against \log_2 fold change of mean 608 expression (x-axis) for all genes in the "peaked inflammatory module" (middle). The color also represents the alignment similarity. The surrounding plots show the interpolated log1p 609 610 normalized expression (y-axis) against pseudotime (x-axis) on the left, and the violin plot of total gene expression on the right for four selected genes (CD44, CCRL2, TNF, C5AR1). 611

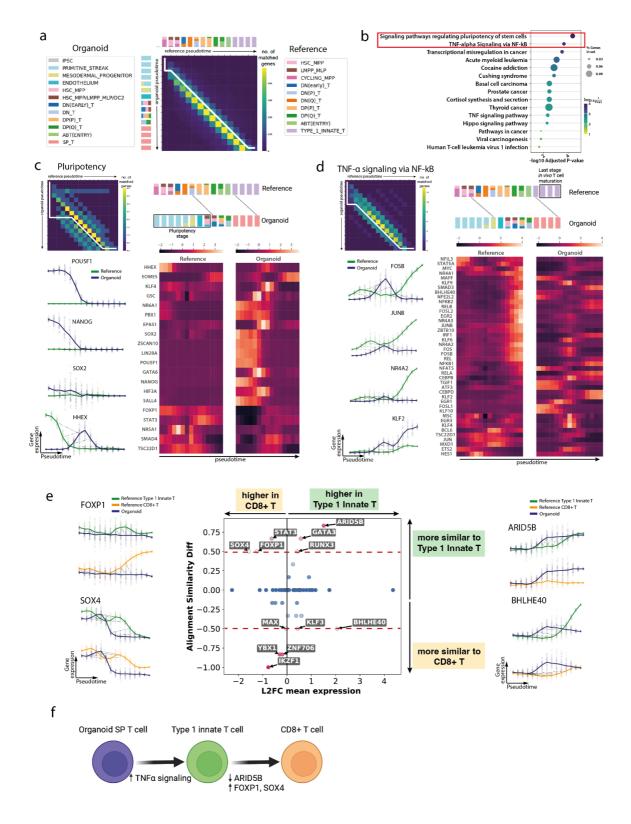


612

613 Fig. 5 | *in vivo*, *in vitro* human T cell development data integration and pseudotime

- 614 **inference. a**, Schematic illustration of T cell development in the human thymus. **b**, Top:
- 615 schematic showing the experimental set-up of T cell differentiation from iPSCs in ATOs.
- 616 Bottom: barplot of cell type composition in ATO at different time points during
- 617 differentiation. c, UMAP visualization of different cell types in the ATO dataset (low-level

- 618 annotation, number of cells n = 31,483), with more refined annotation in **Extended Data Fig.**
- 619 **7a**. **d**, Workflow of integrating *in vitro* (i.e. ATO) and *in vivo* (i.e. pan fetal reference from
- 620 Suo et al. 2022³⁰) human T cell development data and pseudotime inference using GPLVM.
- 621 e, Main: UMAP visualization of integrated *in vivo* and *in vitro* human T cell development
- data, colored by the cell types. Right insert: the same UMAP visualization colored by the data
- 623 source. **f**, Stripplot of the inferred pseudotime (*x*-axis) against different cell types (*y*-axis),
- 624 colored by the cell types, of *in vivo* pan fetal reference data (top) and *in vitro* organoid data
- 625 (bottom).



626

627 Fig. 6 | in vivo, in vitro human T cell development alignment with G2G. a, Aggregate 628 alignment result for all TFs between *in vitro* organoid (i.e. ATO) and *in vivo* reference (i.e. pan fetal reference from Suo et al. 2022³⁰) human T cell development data shown in the 629 pairwise time point matrix between organoid and reference pseudotime. The color represents 630 the number of genes showing match or warp for the given pair of an organoid time point and 631 632 a reference time point. The white line represents the main average alignment path. The stacked bar plots represent the cell compositions at each time point (15 equispaced time 633 points on pseudotime [0,1]), colored by the cell types, for reference (top) and organoid (left) 634 635 separately. **b**, Gene set overrepresentation results of the most mismatched genes from alignment in **a**, with the gene set names in y-axis, and $-\log_{10}(adjusted P-value)$ in x-axis. The 636 637 size of the point represents the percentage of genes from that gene set being within the list of 638 most mismatched genes. The color represents the -log₁₀(adjusted P-value). Two most 639 significant gene sets were boxed in red. c, Alignment results for all genes in the pluripotency 640 signaling pathway. Top left: pairwise time point matrix between organoid and reference 641 pseudotime. The color represents the number of genes showing match or warp for the given pair of an organoid time point and a reference time point. The white line represents the main 642 643 average alignment path. Top right: schematic illustration of the aggregate alignment result. 644 The stacked bar plots represent the cell compositions at each time point, colored by the cell 645 types. The black dashed lines represent matches and warps between time points. Boxed 646 segment represents the mismatched pluripotency stage in the organoid. Bottom left: the interpolated log1p normalized expression (y-axis) against pseudotime (x-axis) for selected 647 genes. Bottom right: heatmap of the smoothened (interpolated) and z-normalized mean gene 648 649 expression along the pseudotime. **d**, The same plots as in **c** for all genes in the TNFa signaling via NF κ B pathway. The boxed segment in the right top plot represents the 650 651 mismatched last stage in vivo T cell maturation. e, Plots showing the alignment differences 652 between in vivo conventional CD8+T lineage versus in vitro organoid, and in vivo type 1 653 innate T cell lineage versus in vitro organoid. Middle: plot of alignment similarity difference (y-axis) against log₂ fold change of mean expression between CD8+T and type 1 innate T 654 655 cells (x-axis). The color reflects the absolute value of alignment similarity difference. 656 Surrounding plots: the interpolated log1p normalized expression (y-axis) against pseudotime 657 (x-axis) showing the alignment between *in vivo* type 1 innate T cell lineage (green) and *in* vitro organoid (blue) (top), and the alignment between in vivo CD8+T lineage (orange) and in 658 vitro organoid (blue) (bottom), for four selected genes. f, Schematic illustration of potential 659 targets for further optimization of in vitro T cell differentiation towards either type 1 innate T 660 cells or conventional CD8+T cells. 661

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814 Methods

815

816 Genes2Genes (G2G): A new alignment framework for single-cell trajectories

817 As described in the main text, Genes2Genes performs dynamic programming (DP) alignment

818 independently for all genes of interest, between a reference trajectory *R* and a query trajectory

- 819 *Q*. In other words, each gene-level (i.e. gene-specific) trajectory alignment is an independent
- 820 DP task of pairwise time series alignment. The aim is to generate an optimal sequence of
- 821 matched time point pairs and mismatched time point pairs between R and Q for each gene. As
- 822 illustrated in **Fig. 1b**, there are five different alignment states which denote these matches and 823 mismatches between two time points. For each time point in any gene trajectory, there is a
- respective expression distribution, as explained by an observed dataset of single-cell (scRNA-
- 825 seq) measurements. G2G evaluates the similarities of these reference and query expression
- 826 distributions over time, to determine a match or mismatch between their time points.
- 827

828 The following sections introduce the problem of pairwise time series alignment, and describe

the main components of our G2G framework (Fig. 2) which operate together to produce

- 830 optimal gene-specific alignments.
- 831

832 Pairwise time series alignment for trajectory comparison

A trajectory is a continuous path of change through some feature space, along some axis of progression (such as time)⁵³. In single-cell transcriptomics, this feature space is usually defined by genes, and a trajectory through a high-dimensional gene space can describe the transcriptomic state of a cell as a function of time. A temporal (e.g. pseudotime) ordering of a set of single cells represents a discretization of the respective cell state trajectory, and their entire gene expression dataset forms a multivariate time series. On the other hand, their expression of a single gene forms a univariate time series. In this work, we consider a

840 pairwise alignment of univariate time series, which allows us to perform gene-specific

- 841 trajectory alignment.
- 842

843 Given two time series (sequences), reference R and query Q of length (i.e. a finite number of

time points) |R| and |Q|, their pairwise alignment describes sequential correspondences

- 845 between their time points. As an optimization problem, computational alignment has two key
- 846 properties: (1) an optimal substructure, and (2) overlapping set of subproblems, which make
- it dynamic programmable (DP)³. Property (1) means, the optimal alignment of any two
- 848 prefixes $R_{1,i}$ and $Q_{1,i}$ depends on the optimality of three sub-alignments: (i) $R_{1,i-1}$ and
- 849 $Q_{1..i-1}$, (ii) $R_{1..i-1}$ and $Q_{1..i}$, and (iii) $R_{1..i}$ and $Q_{1..i-1}$. Property (2) means, there exists
- 850 subproblems (prefix alignments) that are overlapping. DP begins optimizing the alignment of
- 851 prefixes, starting from null (Φ) sequences until it completes an alignment of the entire two
- 852 sequences. During this process, it computes overlapping subproblems only once and reuses
- 853 them through a memoization (history) matrix *H*. In the standard DP alignment algorithm, any
- cell (i, j) in *H* stores the optimal alignment cost of the two prefix sequences: $R_{1:j}$ and $Q_{1:i}$, by
- 855 optimizing an objective function which quantifies the alignment through a set of recurrence
- relations. Once all *H* matrix cells are computed, the optimal alignment can be retrieved by

- backtracking, starting from the right-most bottom cell (|Q| + 1, |R| + 1) until reaching the
- 858 matrix cell (0,0). The time complexity of this algorithm depends on how its alignment
- 859 scoring scheme is designed. (The standard scheme has a quadratic complexity to find the best
- alignment out of the factorially growing all possible number of alignments).
- 861

862 **Preprocessing a trajectory time series by distributional interpolation**

863 Interpolation is a necessary preprocessing step that a time series has to undergo prior to

- taking part in an alignment. This is to ensure smoothly changing and uniformly distributeddata that are in phase (i.e. having the same rate of sampling) at least approximately; otherwise
- a reliable alignment cannot be guaranteed^{5,12}. Here we chose to extend the mean gene
- 867 expression based interpolation method used by CellAlign⁵ to a distributional interpolation, for
- preprocessing a reference and query time series of gene expression before their alignment.
- 870 Given a pseudotime series t of (log1p normalized) expression in some gene g_i of a single-
- 871 cell dataset, our distributional interpolation method first min-max-normalizes the pseudotime
- of t as to be in the range of [0,1]. Then, m equally spaced artificial (interpolated) time points
- are determined within [0,1], where for each artificial time point t', we estimate a Gaussian
- 874 distribution (of mean $g_j(t')_{mean}$ and standard deviation $g_j(t')_{std}$) by using the Gaussian
- 875 kernel-based weighted approach. For each cell i annotated with pseudotime t_i , an associated
- 876 weight is computed w.r.t each artificial time point t' as:

877
$$w_i = exp(-\frac{(t_i - t')^2}{window_size^2})$$

- 878 , where default *window_size* = 0.1. The below equations are then used to compute the
- 879 Gaussian distribution parameters $g_j(t')_{mean}$ and $g_j(t')_{std}$:

880
$$g_j(t')_{mean} = \frac{1}{\Sigma w_i} \sum_{i=1}^{\infty} w_i g_j(t_i)$$

881
$$g_j(t')_{std} = c_{t'} \sqrt{n \frac{\sum_{i=1}^n w_i \, [g_{j_mean} - g_j(t_i)]^2}{(n-1)\Sigma w_i}}$$

882 where
$$g_{j_mean} = \frac{\sum_{i=1}^{n} g_j(t_i)}{n}$$

883

884 , n is the total number of cells, and $c_{t'}$ is the weighted cell density (abundance of cells) at the 885 interpolated time point t'. The weighted cell density computed as:

- $c_{t\prime} = \frac{\sum_{i=1}^{n} w_i}{n},$
- is the expected weight of a cell at t'. A higher expected weight is indicative of a higher cell density. This way, we account for cell abundance when deciding the variance for the
- interpolated point (otherwise with a very low number of cells, we may get a very high
- 889 interpolated point (otherwise with a very low number of cens, we may get a very light 890 variance). Next, we generate k = 50 random data points from the Gaussian distribution
- Variance). Next, we generate k = 50 random data points from the Gaussian distribution
- 891 $N(g_j(t')_{mean}, g_j(t')_{std})$ for each interpolated time t', representing the interpolated
- distribution of single-cell gene expression. Note: In this work, we use a fixed number of
- 893 interpolated time points m for both reference and query. As m controls the resolution of the

- alignment, it should suffice to represent the entire trajectory. This interpolation also adds an
- 895 O(nm) time complexity due to taking a weighted contribution from all cells at each t'. To
- 896 overcome this, a general solution is to subsample datasets before the analysis and/or to reduce
- the number of contributing cells by considering only the nearest neighborhood.
- 898
- 899 The reference pseudotime series and query pseudotime series of each gene is preprocessed
- 900 using the above described distributional interpolation method. The interpolated time series
- 901 are then input to our G2G dynamic programming algorithm as detailed in the next section.
- 902

A new dynamic programming algorithm for time series alignment of a singlegene

- 905 Here we describe a new dynamic programming (DP) algorithm to generate an alignment
- between a reference time series R and query time series Q of log-normalized expression of a
- 907 specified gene. This algorithm jointly adapts Gotoh's sequence alignment¹⁵ with classical
- 908 dynamic time warping (DTW)¹⁶ to accommodate five states of alignment (**Fig. 1b**), i.e., one-
- 909 to-one match (m), many-to-one warp (w_d) , one-to-many warp (w_i) , insertion (i), and deletion
- 910 (d) between time points in the two time series. We denote the five-state space as $\Omega = [m, w_d, w_d]$
- 911 w_i, d, i]. Our approach unifies matches and mismatches within a single DP algorithm unlike
- 912 DTW which only handles matches (including warps).
- 913
- 914 The DTW algorithm originated from the speech recognition domain¹⁶ under the family of
- 915 dynamic programming algorithms for optimization³. It has been extensively used to align
- 916 time series with shifts (warps). Sankoff and Kruskal (1983)¹² had previously discussed how
- to capture warps and indels both from a single alignment algorithm. They provided a DP
- 918 recurrence relation involving evaluations of the five alignment states to decide the optimal
- 919 state for each pair of R and Q time points when aligning two time series. Extending this idea
- 920 further, we implemented the Gotoh's O(|R||Q|) DP algorithm to generate an optimal five-921 state alignment hypothesis for *R* and *Q* time series by:
- Defining a Bayesian information-theoretic measure of distance between two gene
 expression distributions using the minimum message length statistical inductive
 inference framework^{12,21}.
- Defining a five-state machine that models state transitions in the alignment hypothesis
 across the five different matching and mismatching states, defining one-to-one
 matches, warps (i.e. many-to-one compression matches and one-to-many expansion
 matches), and insertions-deletions (indels).
- 929
- 930 The scoring scheme of the DP algorithm evaluates every pair of reference time point j and
- 931 query time point *i* to generate an optimal alignment across all time points. This involves
- 932 computing two types of cost: (1) the cost of matching the two time points, j and i (denoted by
- 933 $Cost_{match}(i, j)$ based on their respective (interpolated) gene expression distributions, and
- 934 (2) the cost of assigning an alignment state $x \in \Omega$ for the two time points *j* and *i*. The
- following sections first detail on how we compute these costs, and then describe how our DP
- 936 optimization works using this scoring scheme.

| 937 | |
|-----|--|
| 938 | Note: The reference time point j and query time point i are also denoted by R_j and Q_i in the |
| 939 | main text. |

940

941 The DP scoring scheme

942

943 The cost of match between the reference time point *j* and query time point *i*

944 We expect a match between the reference time point *j* and query time point *i* if they have 945 similar distributions of gene expression. Thus, to score the likelihood of a match, we define a distance measure between the two gene expression distributions corresponding to the *i* and *i* 946 947 time points, respectively. To compute this distance, we first take the interpolated single-cell 948 expression datasets at time point j of R (denoted by R(j)) and time point i of Q (denoted by Q(i)). We already know the mean (μ) and standard deviation (σ) statistics for R(i) and Q(i)949 950 separately, as they were estimated during the time series interpolation step. Thus we define 951 the Gaussian distribution $N(\mu_{R(j)}, \sigma_{R(j)})$ for R(j), and the Gaussian distribution $N(\mu_{O(i)}, \sigma_{O(i)})$ for Q(i) using their respective μ and σ statistics. Accordingly, if $D_{R(i)} =$ 952 953 $[d_1, d_2, \dots, d_{|R(i)|}]$ and $D_{Q(i)} = [d_1, d_2, \dots, d_{|Q(i)|}]$ are the expression data vectors of the R(j)

- 954 and Q(i) datasets, respectively, then:
- $d_k \sim N(\mu_{R(i)}, \sigma_{R(i)}) \ \forall \ d_k \in D_{R(i)}$ 955

956
$$d_k \sim N(\mu_{Q(i)}, \sigma_{Q(i)}) \forall d_k \in D_Q$$

To be brief, we denote $N(\mu_{R(j)}, \sigma_{R(j)})$ distribution by $N_{R(j)}$, and $N(\mu_{Q(i)}, \sigma_{Q(i)})$ by $N_{Q(i)}$. 957

958

961

959 Next, we implement the cost function, $Cost_{match}(i, j)$, to consider both: 1. Data: $D_{R(j)}$ and $D_{Q(i)}$ expression vectors of the R(j) and Q(i) datasets, respectively,

960

2. Models: Gaussian distributions, $N_{R(i)}$ and $N_{Q(i)}$,

when computing the distance between R(j) and Q(i). To do so, we use the minimum 962 963 message length (MML) criterion^{21,22} and define a Bayesian information-theoretic distance 964 measure. Fig. 2 (top left) illustrates an abstract overview of our MML framework and its 965 place in the overall G2G alignment framework. Supplementary Fig. 1a further expands this 966 illustration to explain how the $Cost_{match}(i, j)$ computation works for a pair of reference time point *j* and query time point *i*, as detailed by the following sections. 967

968

Primer on minimum message length inference (MML) 969

MML²⁰⁻²² is an inductive inference paradigm for model comparison and selection, grounded 970 971 on Bayesian statistics, information and coding theory. It facilitates designing hypothesis test 972 schemes specific to a problem domain. Given a hypothesis (model) H and some data D, it lays an imaginary message transmission from a sender who jointly encodes H and D, aiming 973 974 for their lossless decoding at a recipients' side. Bayes theorem defines their joint probability 975 as:

976 $Pr(H,D) = Pr(H) \cdot Pr(D|H) = Pr(D) \cdot Pr(H|D).$

977 Separately, Shannon information defines the optimal length of a message that encodes some 978 event E with a probability Pr(E) as:

$$I(E) = -log_{e}(Pr(E))$$
measured in nits, where *I* denotes information. By applying the Shannon information⁵⁴ to
Bayes theorem, we can map the respective probability elements in *Pr(H, D) = Pr(H)*.
Pr(D|H) onto the information space, describing the amount of Shannon information needed
to encode *H* and *D* jointly as:
I(H, D) = 1(H) + 1(D|H) - Equation (1)
This gives a two-part total message length of encoding *H* and *D* jointly. The first part *I(H)*
refers to the message length of encoding the hypothesis *H* itself, whereas the second part
I(D|H) refers to the message length of encoding the data points in *D* using *H*.
When there are two hypotheses, *H*₁ and *H*₂, that describe the same data *D*, MML enables us
to select the best hypothesis that gives a model-complexity vs. model-fit tradeoff, by
evaluating a compression statistic $A = I(H_1, D) - I(H_2, D)$. Here, *A* is also the log odds
posterior ratio between the two hypotheses.
B $A = log\{\frac{Pr(H,D)}{Pr(D,D)} = log\{\frac{Pr(H_2|D)}{Pr(D)Pr(H_1|D)} = log\{\frac{Pr(H_2|D)}{Pr(H_1|D)}) - Equation (2)$
If $A > 0$, this implies that the hypothesis H_2 is e^A times more likely than H_1 , and vice versa.
Casting the cost of matching between reference time point j and query time point i under
MML
Given the expression data *D* (containing both $D_{R(f)}$ and $D_{Q(f)}$, nactor, respectively),
we formulate two different hypotheses:
1. **Hypothesis** *A*: assumes that the two time points mismatch, and thus explains data *D* with
a single, representative Gaussian distribution $N(\mu_a, \sigma_a)$ denoted by *N*, (which is either
 $N_{R(f)}$ or $N_{Q(f)}$).
2. **Hypothesis** *A*: assumes that the two time points mismatch, and thus explains data
 $D_{R(f)}$ with $N_{R(f)}$ and data $D_{Q(f)}$ with $N_{Q(f)}$ independently.
We then compute the two message lengths: $I(A, D)$ and $I(\Phi, D)$ according to **Equation 1** in
the above described ML formulation:
 $I(\Phi, D) = I(\Phi) + I(D|\Phi) - Equation (3)$
 $I(\Phi, D) = I(\Phi) + I(D|\Phi) - Equation (4)$
where

1019 all data points in $D_{R(j)}$ and all data points in $D_{Q(i)}$ based on their likelihood under their respective Gaussian distributions: $N(\mu_{R(j)}, \sigma_{R(j)})$ and $N(\mu_{Q(i)}, \sigma_{Q(i)})$. Accordingly, we can 1020 re-write and expand Equation 4 to: 1021 $I(\Phi, D) = I(N_{R(i)}) + I(N_{O(i)}) + I(D|N_{R(i)}, N_{O(i)})$ 1022 $= I(\mu_{R(i)}, \sigma_{R(i)}) + I(\mu_{O(i)}, \sigma_{O(i)}) + I(D_{R(i)}|\mu_{R(i)}, \sigma_{R(i)}) + I(D_{O(i)}|\mu_{O(i)}, \sigma_{O(i)})$ 1023 1024 Note: See the next section for the equations used to compute each term in Equation 3 and 1025 **Equation 4.** 1026 1027 Next, we normalize each total message length to compute a per datum message length (i.e. entropy), by dividing them by the total number of datapoints (single-cells) in D. 1028 $I(A,D)_{entropy} = \frac{I(A,D)}{|D_{R(j)}| + |D_{Q(i)}|}$ 1029 $I(\Phi, D)_{entropy} = \frac{I(\Phi, D)}{|D_{R(j)}| + |D_{Q(i)}|}$ 1030 Note: to make the $I(A, D)_{entropy}$ measure symmetric, we take the average: 1031 $I(A, D)_{entropy} = \frac{I(N_{R(j)}, D)_{entropy} + I(N_{Q(i)}, D)_{entropy}}{2}$ nits per datum 1032 1033 1034 Afterwards, we compute a compression statistic Δ , which is taken as our $Cost_{match}(i, j)$: $\Delta = I(A, D)_{entropy} - I(\Phi, D)_{entropy}$ 1035 1036 $Cost_{match}(i, j) = \Delta$ As in Equation 2, this reflects the log odds posterior ratio: 1037 $I(A,D) - I(\Phi,D) = log[\frac{Pr(D) \cdot Pr(\Phi|D)}{Pr(D) \cdot Pr(A|D)}] = log[\frac{Pr(\Phi|D)}{Pr(A|D)}]$ 1038 1039 When R(i) and Q(i) are very dissimilar, the total encoding length under hypothesis A (i.e. the time points match) results in a larger value compared to that of hypothesis Φ (i.e. the time 1040 points mismatch). Thus, $Cost_{match}(i, j)$ increases as the distributions deviate from each other 1041 1042 (Extended Data Fig. 1b, Supplementary Fig. 1b,c). 1043 1044 Computing the total encoding message length for any Gaussian model N_* and data D of 1045 size N 1046 The above described $Cost_{match}(i, j)$ distance measure is computed using the standard MML Wallace Freeman approximation^{21,54} defined for a Gaussian distribution^{22,55,56}. As defined by 1047 **Equation 1,** for any dataset D and a hypothesis H that describes $D = [x_1, x_2, ..., x_N]$ under a 1048 Gaussian distribution $N(\mu, \sigma)$ with parameters $\vec{\theta} = (\mu, \sigma)$, the total message length of 1049 encoding *H* and *D* jointly is given by: 1050 $I(H,D) = I(\vec{\theta},D) = I(\vec{\theta}) + I(D|\vec{\theta})$ 1051 MML Wallace Freeman approximation expands this to: 1052 $I(\vec{\theta}, D) = \frac{d}{2}\log(\kappa_d) - \log[h(\vec{\theta})] + \frac{1}{2}\log(\det[Fisher(\vec{\theta})]) + L(\vec{\theta}) + \frac{d}{2}$ 1053 , where d is the number of free parameters (d = 2 for a Gaussian), and κ_d is the Conway 1054 lattice constant⁵⁷ (κ_d is $\frac{5}{36\sqrt{3}}$ for d = 2). Here: $h(\vec{\theta})$ is the prior over the parameters. μ is 1055

1056 defined with a uniform prior over a predefined range of length R_{μ} . $log(\sigma)$ is defined with a

1057 uniform prior over a predefined range of length R_{σ} . Accordingly,

- 1058 $h(\vec{\theta}) = h(\mu) \cdot h(\sigma) = \left(\frac{1}{R_{\mu}}\right)\left(\frac{1}{\sigma R_{\sigma}}\right)$
- 1059 $\Rightarrow I[h(\vec{\theta})] = -log[h(\vec{\theta})] = log(\sigma) + log(R_{\mu}R_{\sigma})$

1060 We use $R_{\mu}=15.0$ and $R_{\sigma}=3.0$ as reasonable for log normalized gene expression data.

1061 $L(\vec{\theta})$ is the negative log likelihood:

1062
$$L(\vec{\theta}) = N \log(\sigma) + \frac{N}{2} \log(2\pi) + \frac{1}{2\sigma^2} \sum_{i=1}^{N} (x_i - \mu)^2 - \sum_{i=1}^{N} \log(\epsilon)$$

1063 where, ϵ is the precision of measurement for each data point (taken as ϵ =0.001).

1064 $det[Fisher(\vec{\theta})]$ is the determinant of the expected Fisher matrix (i.e. the matrix of the 1065 expected second derivatives of the negative log likelihood function). This determinant has the 1066 closed form: $\frac{2N^2}{\sigma^4}$.

1067

1068The cost of alignment state assignment for the reference time point j and query time1069point i

1070 The DP scoring scheme also involves computing a cost of assigning a certain alignment state 1071 $x \in \Omega = [m, w_d, w_i, d, i]$ for the two time points *j* and *i*. This state assignment cost is 1072 computed as the amount of Shannon information⁵⁴ required to encode state *x* given the 1073 assigned state *y* for the preceding time points. As previously said, in information theory, 1074 Shannon information defines the optimal length of a message that encodes some event *E* with 1075 a probability Pr(E) as: $I(E) = -log_e(Pr(E))$ measured in nits, where *I* denotes

1076 information. Accordingly, the cost of assigning state x given a previous state y is: $I(x|y) = -log_e(Pr(x|y))$. We define a five-state machine (**Extended Data Fig. 1a**) to explain these conditional probabilities of state assignments (a.k.a state transitions).

1078 conditi 1079

This finite state machine extends the general three-state alignment machine^{17,18} which has a match (m) state, delete (d) state, and insert (i) state, by adding two new states: compression warp (w_d) state and expansion warp (w_i) state (**Fig. 1b**). The warp states are equivalent to the match state but are extensions to accommodate one-to-many and many-to-one matches

- 1084 between the two series, respectively. As in the three-state alignment machine¹⁹, we enforce
- symmetry, while prohibiting an invalid transition from an indel state to a warp state. That is, we do not allow $i \rightarrow w_d$ and $d \rightarrow w_i$, as they can be covered by a single m state in the first
- 1087 place. On the other hand, we have the choice of allowing $d \rightarrow w_d$ and $i \rightarrow w_i$, as there can be
- 1088 a legitimate case of a warp match after an insertion or deletion. Note: all the outgoing
- 1089 transitions of each state in this finite state machine add up to a probability of 1. It also treats
- 1091 transitions in this machine, yet there are only three free transition probability
- 1092 parameters: [Pr(m|m), Pr(i|i), Pr(m|i)], due to the symmetry and characteristics of the
- 1093 machine. These probabilities control the expected lengths of a match and a mismatch. In this
- 1094 work, we have chosen reasonable values [Pr(m|m)=0.99, Pr(i|i)=0.25, Pr(m|i)=0.4] based

1095 on manual tuning. However, we note that these parameters can be automatically inferred

- 1096 using an added layer of optimization and time complexity on top of the main DP
- 1097 optimization, which will be an interesting future direction to follow.
- 1098

1099 Altogether, our G2G DP scoring scheme utilizes the $Cost_{match}(i, j)$ function, and the above

- 1100 described state assignment costs (i.e. all possible state transition costs evaluated as I(x|y) for
- all possible $y \rightarrow x$ state transitions under the five-state machine), are then used to define the
- 1102 recurrence relations of our DP algorithm.
- 1103

1104 *Dynamic programming recurrence relations* We formulate the DP problem using five

- 1105 history matrices $[Hist_m, Hist_{w_d}, Hist_{w_i}, Hist_d, Hist_i]$, where each matrix corresponds to
- 1106 each alignment state in Ω , respectively. Any history matrix, $Hist_x$ for state $x \in \Omega$, has the
- 1107 dimensions $(|Q| + 1 \times |R| + 1)$. In other words, the columns correspond to the time points in
- 1108 the reference series *R*, while the rows correspond to the time points in the query series *Q*.
- 1109 Each cell $Hist_x(i, j)$ stores the optimal cost of aligning the prefix time series R[1, j] and
- 1110 Q[1..i] ending in state x. The DP recurrence relations to compute each matrix cell (i, j) of
- 1111 each history matrix for i > 0, j > 0 are:

$$\begin{split} & \text{Hist}_{\mathtt{m}}(i,j) = \min \begin{cases} \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i-1,j-1) + I(\mathtt{m}|\mathtt{w}_{\mathtt{d}}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i-1,j-1) + I(\mathtt{m}|\mathtt{w}_{\mathtt{d}}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{w}_{\mathtt{l}}}(i-1,j-1) + I(\mathtt{m}|\mathtt{w}_{\mathtt{d}}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{u}_{\mathtt{d}}}(i-1,j-1) + I(\mathtt{m}|\mathtt{d}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{u}_{\mathtt{d}}}(i,j-1) + I(\mathtt{m}|\mathtt{d}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{u}_{\mathtt{d}}}(i,j-1) + I(\mathtt{w}_{\mathtt{d}}|\mathtt{m}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i,j-1) + I(\mathtt{w}_{\mathtt{d}}|\mathtt{w}_{\mathtt{d}}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i,j-1) + I(\mathtt{w}_{\mathtt{d}}|\mathtt{w}_{\mathtt{d}}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i,j-1) + I(\mathtt{w}_{\mathtt{d}}|\mathtt{w}_{\mathtt{d}}) \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i-1,j) + I(\mathtt{w}_{\mathtt{d}}|\mathtt{w}_{\mathtt{d}} \\ & \text{Cost}_{match}(i,j) + \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i-1,j) + I(\mathtt{w}_{\mathtt{d}}|\mathtt{w}_{\mathtt{d}} \\ & \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i,j-1) + I(\mathtt{d}|\mathtt{w}_{\mathtt{d}} \\ & \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i,j-1) + I(\mathtt{d}|\mathtt{w}_{\mathtt{d}} \\ & \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i-1,j) + I(\mathtt{d}|\mathtt{w}_{\mathtt{d}} \\ & \text{Hist}_{\mathtt{w}_{\mathtt{d}}}(i-1,j) + I$$

- 1112
- 1112

1114 As previously described, $Cost_{match}(i, j)$ measures the distance between the two interpolated

- 1115 gene expression distributions corresponding to the reference time point j and query time point
- 1116 *i*. The cost term $I(x|y) \forall x, y \in \Omega$ refers to the Shannon information of a state transition $y \rightarrow \Omega$
- 1117 x (e.g. I(i|m) is the cost of $m \to i$, computed as $-log_e[Pr(i|m)]$), based on the five-state

alignment machine as explained before. Prior to computing the above relations, the history

1119 matrices are initialized as:

$$\begin{split} \mathtt{Hist}_{\mathtt{x}}(i,j)_{\mathtt{x}\in\{\mathtt{m},\mathtt{w}_{\mathtt{d}},\mathtt{w}_{\mathtt{i}}\}} &= \begin{cases} 0 & \text{for } i > 0, j > 0 \\ \infty & \text{otherwise} \end{cases} \\ \mathtt{Hist}_{\mathtt{i}}(i,j) &= \mathtt{Hist}_{\mathtt{i}}(i-1,0) + I(\mathtt{i}|\mathtt{i}) \\ \mathtt{Hist}_{\mathtt{d}}(i,j) &= \mathtt{Hist}_{\mathtt{d}}(0,j-1) + I(\mathtt{d}|\mathtt{d}) \end{split}$$

1120

1121 Note: For the cases of $\langle i = 1 \text{ and } j = 1 \rangle$ (i.e. before the first state transition), we assign a

1122 uniform transition cost: $I(m) = I(i) = I(d) = -log_e(1/3)$. All the five history matrices are

1123 computed by running the aforementioned DP algorithm. We then generate the optimal

1124 alignment Y^* as a five-state string by backtracking, starting from the cell:

| min (| $Hist_\mathtt{m}(Q , R)$ |
|-------|---|
| | $\mathtt{Hist}_{\mathtt{w}_\mathtt{d}}(Q , R)$ |
| | $\mathtt{Hist}_{\mathtt{w}_{\mathtt{i}}}(Q , R)$ |
| | $\mathtt{Hist}_\mathtt{d}(Q , R)$ |
| | $ \begin{cases} \mathtt{Hist}_{\mathtt{w}_{d}}(Q , R) \\ \mathtt{Hist}_{\mathtt{w}_{d}}(Q , R) \\ \mathtt{Hist}_{\mathtt{w}_{i}}(Q , R) \\ \mathtt{Hist}_{d}(Q , R) \\ \mathtt{Hist}_{i}(Q , R) \end{cases} $ |

1125

1126 Note: The optimal alignment cost landscape matrix *L* can be visualized by constructing:

1127 $L(i,j) = \min_{\forall x \in \Omega} \{Hist_x(i,j)\}$

1128

1129 Y^* is the optimal alignment between R and Q time series that minimizes the total DP

alignment cost under our DP scoring scheme and recurrence relations. In other words,

1131 Y^* describes the optimal set of reference time point and query time point pairs that are

1132 matched, as well as the optimal set of reference time points and query time points that are

1133 mismatched. The kth character in Y^* , i.e., $Y^*[k]$, gives the alignment state for the

1134 corresponding reference and query time points $(Y^*[k] \in \Omega = [m, w_d, w_i, i, d])$. Let the set of

1135 matched time point pairs (i, j) in Y^* be denoted by $T_{matched}$. Then, the total alignment cost of

1136 Y^* is the sum of the total match cost (C_{match}) and the total state assignment cost (C_{state}), 1137 where:

1138
$$C_{match}(Y^*) = \sum_{\forall (i,j) \in T_{matched}} Cost_{match}(i,j)$$

1139
$$C_{state}(Y^*) = \sum_{k=1}^{|Y^*|} I(Y^*[k]|Y^*[k-1])$$

1140 under our scoring scheme.

1141 Overall, the optimal alignment Y^* is generated by optimizing the following objective

1142 function:

1143
$$Y^* = argmin \forall Y \in Y \{C_{match}(Y) + C_{state}(Y)\}$$

1144 where **Y** is the space of all possible five-state alignment hypotheses.

1145

1146 Note on using a custom $Cost_{match}(i, j)$ function: Our MML-based $Cost_{match}(i, j)$ function

1147 defines a distribution-based distance measure to compute the cost of matching the reference

1148 time point *j* and query time point *i* based on their gene expression distributions (as explained

1149 in the previous sections). Considering expression distributions rather than just the mean

1150 expression values allows us to make technical/batch variations implicit. However, we note

1151 that this can be any cost function (e.g. KL-divergence) which can measure the distance

1152 between two Gaussian distributions. However, our MML-based compression statistic Δ

1153 enables us to define a complete description of each hypothesis, which considers both model-

1154 complexity and data-fit. On the other hand, KL-divergence is equivalent to the expected log-

1155 likelihood ratio, which does not take the complexity of model parameters into account.

1156

1157 Reporting alignment statistics over gene-level alignments

1158

G2G generates individual alignments for all genes of interest by running the DP alignment algorithm (detailed in the previous section) independently for each gene between the reference and query. Each optimal alignment output is a five-state alignment string describing the matches and mismatches. These gene-level alignments are further analyzed to generate useful statistics and insights as below.

1164

Distribution of Alignment similarities The percentage of total matching (i.e. one-to-one 1165 matches and warps) (termed as 'alignment similarity' percentage) in each five-state gene-1166 alignment string, as well as its average across all genes, provide quantitative measures of the 1167 degree of concordance between the reference and query. We also generate a single aggregate 1168 1169 alignment across all genes using each of their optimal alignment landscapes. Recall that any matrix cell (i, j) in the optimal alignment landscape (i.e. $L(i, j) = min_{\forall x \in \Omega} \{Hist_x(i, j)\}$) 1170 1171 refers to the optimal ending alignment state of the prefix time series $R_{1,i}$ and $Q_{1,i}$. Thus, across such matrices of all genes, there is a five-state frequency distribution for each (i, j). To 1172 1173 generate an average alignment, we start a traversal from the right-most bottom cell (|Q| + 1, |R| + 1), and choose the most probable alignment state $x \in \Omega$ for $R_{|R|}$ and $Q_{|\Omega|}$ time points 1174 as the most frequent state across all genes. According to this state, we traverse to the next 1175 1176 matrix cell (i.e. if it is m, we go to (i - 1, j - 1); if it is d, we go to (i, j - 1) and so on). By 1177 the time we reach the cell (0,0), we have a representative five-state alignment string. 1178

1179 Clustering five-state alignment strings Given a set of five-state alignment strings (i.e. gene-1180 specific alignments), we employ a string clustering approach to identify groups of genes that show similar temporal matching and mismatching patterns. This requires the definition of a 1181 distance measure between two alignment paths. While the polygonal area based distance 1182 measure⁵⁸ is ideal for three-state alignment strings, it is unable to distinguish between warps 1183 and indels. Thus, we use a binary encoding scheme that transforms each five-state alignment 1184 1185 string into a binary vector of size |R| + |Q|. This is done by traversing through the alignment path, recording for each trajectory, the match/mismatch state of their respective pseudotime 1186 points (i.e a match state $x \in [m, w_d, w_i]$ is encoded by 1; a mismatch state $x \in [i, d]$ is 1187 encoded by 0). The resultant binary strings of R and Q are then concatenated to numerically 1188 1189 represent their alignment path. Next, the binary representation of each gene-specific 1190 alignment is used to compute a pairwise Hamming distance matrix between all pairs of alignments, which is then input to standard agglomerative hierarchical clustering (under the 1191

1192 average linkage method; using the Python *sklearn.cluster* package). The threshold parameter

- 1193 for linkage distance controls the level at which the cluster merge stops, allowing inspection of
- 1194 the clusters at different levels of a clustering hierarchy.
- 1195

1196 Pathway overrepresentation analysis The alignment similarity percentage of each gene-

- 1197 specific alignment allows us to rank all the genes, from which we select the top k
- 1198 mismatching genes to analyze their pathway overrepresentation. The identified clusters of
- 1199 genes are also analyzed. We use the GSEApy Enrichr^{58–60} wrapper against the
- 1200 *MSigDB_Hallmark_2020⁶¹* and *KEGG_2021_Human* pathway genesets^{61,62}. For all analyses,
- a 0.05 significance threshold of the adjusted P-value (with the default FDR correction methodused by GSEApy) was applied.
- 1203
- 1204 Datasets
- 1205

1207

1206 Datasets for simulated experiments

Simulating pairwise datasets with different alignment patterns using GaussianProcesses

- 1210 We modeled log-normalized expression of a gene x as a function f of time t using a
- 1211 Gaussian Process (GP), a stochastic process where any finite instantiation of it follows a
- 1212 multivariate Gaussian distribution. In other words, it is a distribution of functions, from
- 1213 which we can sample an f(t):
- 1214 $f(t) \sim GP(\vec{\mu}(t), K(t, t'))$
- 1215
- 1216 where, μ is the mean vector, and K(t, t') is a kernel function which evaluates a covariance
- 1217 matrix covering every pair of finite time points where the f(t) is evaluated. The
- 1218 characteristics of this function are controlled by the class of the kernel being used (e.g. a
- 1219 Radial Basis Function (RBF) kernel for generating smooth, non branching functions; a
- change point kernel for generating branching functions). Therefore, a GP with an appropriatekernel is ideal to simulate different trajectory patterns in single-cell gene expression across
- kernel is ideal to simulate different trajectory patterns in single-cell gene expression across pseudotime. Following the standard textbook and kernels discussed in literature^{24,25}, we
- 1223 implemented a simulator for three different types of pairwise trajectory patterns: (1)
- *Matching*, (2) *Divergence*, and (3) *Convergence*, across a pseudotime range [0,1] with 300
- 1225 total number of simulated cells for each trajectory.
- 1226
- 1227 Generating a *Matching* pair of reference and query gene trajectories We used a GP with 1228 a constant *c* mean vector $\overrightarrow{\mu_c}$ ($c \in [0.5, 9.0]$ uniform random sampled) and RBF kernel *K* to 1229 first sample a function $\mu(t)$ that describes an average expression value for each time point. 1230 Next, we sampled two gene expression trajectories: $GEX_{ref}(t)$ and $GEX_{query}(t)$, from a GP 1231 where the mean is $\mu(t)$ and the covariance matrix is $\sigma^2 I$ ($\sigma \in [0.05, 1.0]$ uniform random 1232 sampled, and I= identity matrix).
- 1233 $\mu(t) \sim N(\vec{\mu}_c, K)$
- 1234 $GEX_{ref}(t) \sim N(\mu(t), \sigma^2 I)$

| 1235 | $GEX_{querv}(t) \sim N(\mu(t), \sigma^2 I)$ |
|------|--|
| 1235 | $dEnquery(c) = n(\mu(c), o = f)$ |
| 1230 | Generating a Divergence pair of reference and query gene trajectories Here we use a |
| 1238 | Change Point (CP) kernel which imposes a bifurcation in the trajectory as it reaches an |
| 1230 | approximate time point t_{CP} (a.k.a. change point). The idea is to activate one covariance |
| 1240 | function before t_{CP} and another covariance function after t_{CP} . We used the below CP |
| 1241 | kernel ^{24,25} K_{CP} : |
| 1242 | $K_{CP}(t,t') = aK_1(t,t') + a'K_2(t,t')$ |
| 1243 | where, |
| 1244 | $a = \sigma(t)\sigma(t')$ |
| 1245 | $a' = [1 - \sigma(t)] [1 - \sigma(t')]$ |
| 1246 | $\sigma(x) = \frac{1}{1 + exp(-s(x - t_{CP}))}$ (sigmoid function) |
| 1247 | with s acting as a steepness parameter, deciding how steep the change point is. Penfold et al |
| 1248 | $(2018)^{24}$ defines a branching process by enforcing a zero kernel (K_1) imposed before t_{CP} and |
| 1249 | another suitable kernel (K_2) afterwards. We used an RBF for K_2 . Following is the generative |
| 1250 | process starting with a base mean function $\mu(t)$ sampled from a separate GP with a constant |
| 1251 | <i>c</i> mean vector $\overline{\mu_c}$ ($c \in [0.5, 9.0]$ uniform randomly sampled), and an RBF kernel <i>K</i> . |
| 1252 | $\mu(t) \sim N(\overline{\mu_c}, K)$ |
| 1253 | $f_1(t) \sim N(\mu(t), K_{CP})$ |
| 1254 | $f_2(t) \sim N(\mu(t), K_{CP})$ |
| 1255 | $GEX_{ref}(t) \sim N(f_1(t), \sigma^2 I)$ |
| 1256 | $GEX_{auerv}(t) \sim N(f_2(t), \sigma^2 I)$ |
| 1257 | |
| 1258 | Next, two functions were sampled from a GP with base $\mu(t)$ and CP(t,t'), which were then |
| 1259 | used as mean vectors to generate $GEX_{ref}(t)$ and $GEX_{query}(t)$ with covariance matrix $\sigma^2 I$ |
| 1260 | (σ =0.3). This was run for [t_{CP} =0.25, t_{CP} =0.5, t_{CP} =0.75] to obtain 3 different groups of |
| 1261 | <i>Divergence</i> with varying bifurcation points. We use a constant σ which is not too low and not |
| 1262 | too high, and also apply a filtering criteria to ensure that the final dataset includes pairs of |
| 1263 | simple and clear divergence (a stable ground truth with no complex patterns). Pairs are |
| 1264 | filtered through basic heuristics such as the difference between mean expression before |
| 1265 | divergence and at the end terminals of reference and query. |
| 1266 | |
| 1267 | Extended Data Fig. 2 shows that the branching effect may start approximately before the |
| 1268 | change point. Therefore, we expect the early non-divergent segment to continue at least until |
| 1269 | time point $i < t_{CP}$ where we begin to see > 0.01 covariance in the change point kernel. |
| 1270 | Accordingly, given our approx_bifurcation_start_point = i , we expect the range of match |
| 1271 | lengths to fall between a lower limit = $n_total_pseudotime_points \times i$ |
| 1272 | and upper limit = $n_total_pseudotime_points \times change_point$. |
| 1273 | Equivalently, we expect mismatch lengths to fall between $n_total_pseudotime_points \times$ |
| 1274 | (1-i) |
| 1275 | and upper limit = $n_total_pseudotime_points \times (1 - change_point)$. |
| 1276 | |
| | |

1277 Generating a *Convergence* pair of reference and query gene trajectories For

- 1278 *Convergence*, we simply inverted the above generated divergent trajectory pairs, as the
 1279 *Convergence* and *Divergence* patterns are complementary to each other.
- 1280

1281 Simulating mismatches on real scRNA-seq data

- 1282 We downloaded the mouse pancreas development dataset²⁶ from the CellRank python
- 1283 package⁶³. We subset the dataset to include only cells in the beta-cell lineage, using the
- 1284 annotations from the original authors (selecting cells labeled as "Ngn3 low EP", "Ngn3 high
- 1285 EP", "Fev+", "Beta"), retaining 1845 cells. To select genes varying along beta-cell
- differentiation, we ran the CellRank pipeline (v1.5.1) to compute lineage drivers, followingthe package tutorials
- 1288 (https://cellrank.readthedocs.io/en/stable/auto_examples/estimators/compute_lineage_drivers.html) and selected genes
- significantly associated with differentiation potential to beta-cells (at 1% FDR we selected
- 1290 769/2000 highly variable genes). For the pseudotime axis, we used the diffusion pseudotime
- 1291 estimated by the CellRank authors. To simulate trajectories for alignment, we divided the
- 1292 diffusion pseudotime (between 0 and 1) equally into 50 bins, assigned cells to the bins based
- 1293 on their estimated pseudotime and randomly split cells into query and reference datasets in
- 1294 each bin. To simulate deletions of *n* bins, we excluded query cells from the first *n* pseudotime
- bins (i.e. cells where the pseudotime value was less or equal to the upper margin of the *n*th
- bin). To simulate mismatches of *n* bins, we found the pseudotime bin with highest mean
- expression for the gene of interest in the query cells, and calculated mean (*max_mean*) and
- standard deviation (*max_std*) of expression of query cells for this bin; then, for each of the
 first *n* pseudotime bins, we substitute expression values of the query cells with a sample from
- 1300 a normal distribution with mean = max mean + max std and standard deviation = max std.
- 1301 Pseudotime values for the query cells were min-max normalized to [0,1] after perturbation.
- 1302 We then ran the G2G alignment on each tested gene and calculated their alignment similarity
- 1303 (match calling) percentages.
- 1304

1305 Datasets for benchmarking G2G

1306

1307 Dendritic cell stimulation dataset

- 1308 The normalized single-cell expression datasets of PAM/LPS stimulation and their pseudotime
- 1309 estimates were downloaded from the CellAlign⁵ github repository and converted into
- 1310 Anndata objects. These contain two gene sets: 'core antiviral module' (99 genes) and 'peaked
- 1311 inflammatory module' (89 genes), pre-selected from the original publication²³ and referred to
- 1312 as global and local modules, respectively by Alpert et al (2018)⁵. The datasets include 179
- 1313 PAM-stimulated cells and 290 LPS-stimulated cells for which the pseudotime has been
- 1314 estimated by CellAlign authors using Diffusion-maps.
- 1315

1316 Simulated dataset containing trajectories with no shared process

- 1317 This is a simulated, negative control dataset which was generated using the published script
- 1318 by Laidlaw et al (2023) (in the TrAGEDy¹¹ Git repository). Their script uses DynGen⁶⁴, a
- 1319 single-cell data simulator for dynamic processes. The resulting negative dataset contains two

- 1320 trajectories simulated under two different gene regulatory networks and TF activity, ensuring
- 1321 that there is no shared process between them. The reference and query trajectories have 619
- 1322 genes across 2000 and 1940 cells, respectively.
- 1323
- We reproduced the high-dimensional alignments from CellAlign and TrAGEDy over the 619 genes in this dataset by re-running the scripts provided by Laidlaw et al (2023). Here,
- 1326 CellAlign uses Euclidean distance, whereas TrAGEDy uses Spearman correlation. Note: For
- 1327 gene-level alignment, TrAGEDy was run using the Euclidean distance as in CellAlign; this is
- 1328 because Spearman correlation is mathematically undefined for a single gene dimension. We
- 1329 input log normalized, scaled gene expression data to CellAlign, following its documentation.
- 1330
- 1331 Dataset preparation for *in vivo in vitro* T cell development comparison1332
- 1333 Cell cultures for artificial thymic organoid (ATO) and single-cell RNA sequencing1334 experiment
- 1335 MS5 line transduced with human DLL4 was obtained from G. Crooks (UCLA) as a gift. The
- 1336 MS5-hDLL4 cells were cultured in DMEM (Gibco) with 10% FBS. Two iPSC lines were
- 1337 used in this study. Cell lines HPSI0114i-kolf_2 (Kolf) and HPSI0514i-fiaj_1 (Fiaj) were
- obtained from the Human Induced Pluripotent Stem Cell initiative (HipSci: www.hipsci.org)
 collection. All iPSC lines were cultured on vitronectin (diluted 1:25 in PBS; Gibco) coated
- 1340 plates, in TeSR-E8 media (Stemcell Technologies).
- 1341
- We followed the PSC-ATO protocol as previously described³¹. iPSC cells were harvested as 1342 1343 a single-cell suspension and seeded $(3 \times 10^6 \text{ cells per well})$ in GFR reduced Matrigel (Corning) 1344 - coated 6-well plates in X-VIVO 15 media (Lonza), supplemented with rhActivin A, 1345 rhBMP4, rhVEGF, rhFGF (all from R&D Systems), and ROCK inhibitor (Y27632; LKT 1346 Labs) on day -17, and only rhBMP4, rhVEGF and rhFGF on days -16 and -15. Cells were harvested 3.5 days later (day-14), and isolated by FACS for CD326⁻CD56⁺ (PE anti-human 1347 CD326 antibody, Biolegend, 324205; APC anti-human CD56 antibody, Biolegend, 318309) 1348 1349 human embryonic mesodermal progenitors (hEMPs).
- 1350
- 1351 Isolated hEMPs were combined with MS5-hDLL4 at a ratio of 1:50. Two or three cell-dense
- 1352 droplets (5×10^5 cells in 6 µl hematopoietic induction medium) were deposited on top of an
- 1353 insert in each well of a six-well plate. Hematopoietic induction medium composed of EGM2
- 1354 (Lonza) supplemented with ROCK inhibitor and SB blocker (TGF- β receptor kinase inhibitor 1355 SB- 431542; Abcam) was added into the wells outside the inserts so that the cells sat at the
- air-liquid interface. The organoids were then cultured in EGM2 with SB blocker for 7 days
- 1357 (days -14 to -7), before the addition of cytokines rhSCF, rhFLT3L, rhTPO (all from
- 1358 Peprotech) between days –6 to 0. These 2 weeks formed the hematopoietic induction phase.
- 1359 On day 1, media was changed again to RB27 (RPMI supplemented with B27 (Gibco),
- 1360 ascorbic acid (Sigma-Aldrich), penicillin/streptomycin (Sigma-Aldrich) and glutamax
- 1361 (Thermo Fisher Scientific)) with rhSCF, rhFLT3L and rhIL7. The organoids can be
- 1362 maintained in culture for 7 more weeks in this medium.

1363

1364 For dissociation of organoids on day –7, they were removed from culture insert and

- 1365 incubated in digestion buffer, which consisted of collagenase type IV solution (StemCell
- 1366 Technologies) supplemented with 0.88mg/ml collagenase/dispase (Roche) and 50U DNase I
- 1367 (Sigma), for 20 minutes at 37°C. Vigorous pipetting was performed in the middle of the
- 1368 incubation and at the end. After complete disaggregation, single cell suspension was prepared
- 1369 by passing through a 50-µm strainer.
- 1370

1371 For dissociation of organoids from day 0 onwards, a cell scraper was used to detach ATOs

- from cell culture insert membranes and detached ATOs were then submerged in cold flow
 buffer (PBS (Gibco) containing 2% (v/v) fetal bovine serum (FBS; Gibco) and 2 mM EDTA
- buffer (PBS (Gibco) containing 2% (v/v) fetal bovine serum (FBS; Gibco) and 2 mM EDTA
 (Invitrogen)). Culture inserts were washed and detached ATOs were pipetted up and down to
- 1375 form single-cell suspension before passing through a 50-μm strainer.
- 1376

1377 Cells were then stained with designed panels of antibodies and analyzed by flow cytometry.

1378 FACS was performed at the same time and live human DAPI⁻anti-mouse CD29⁻ (APC/Cy7

1379 anti-mouse CD29 antibody, Biolegend, 102225) cells were sorted for day -7, day 0 and week

1380 3 samples, and live (DAPI–) cells were sorted for week 5 and week 7 samples before loading

1381 onto each channel of the Chromium chip from Chromium single cell V(D)J kit (10X

1382 Genomics). The metadata for all the ATO samples can be found in **Supplementary Table**

1383 **50.** For the day -14 sample, some sorted (both hEMP and the rest of DAPI⁻ fraction) and

1384 unsorted cells were stained with hashtag antibodies (TotoalSeq-C antibodies from Biolegend,

1385 see **Supplementary Table 51**, following 10X cell surface protein labeling protocol) before

being mixed together with some mouse stromal cells (MS5-hDLL4) for 10X loading. For

1387 week 1 sample, hashtag antibodies were added in at the same time as the FACS antibodies1388 i.e., before sorting.

1388 i.e., 1389

1390 Single-cell cDNA synthesis, amplification and gene expression (GEX) and cell surface

1391 protein (CITE-seq) libraries were generated following the manufacturer's instructions.

1392 Sequencing was performed on the Illumina Novaseq 6000 system. The gene expression

- 1393 libraries were sequenced at a target depth of 50,000 reads per cell using the following
- parameters: Read1: 26 cycles, i7: 8 cycles, i5: 0 cycles; Read2: 91 cycles to generate 75-bp
- 1395 paired-end reads.
- 1396

1397 ATO data preprocessing and annotation

Raw scRNA-seq reads were mapped with cellranger 3.0.2 with combined human reference of 1398 1399 GRCh38.93 and mouse reference of mm10-3.1.0. Low quality cells were filtered out 1400 (minimum number of reads = 2000, minimum number of genes = 500, maximum number of genes = 7000, Scrublet⁶⁵ (v0.2.3) doublet detection score < 0.15, mitochondrial reads fraction 1401 1402 < 0.2). Cells where the percentage of counts from human genes was < 90% were considered 1403 as mouse cells and excluded from downstream analysis. Cells were assigned to different cell lines (Kolf, Fiaj) using genotype prediction with Souporcell (v2.4.0)⁶⁶. The mapping outputs 1404 1405 of the eight samples were merged, with the sample ID prepended to the barcode IDs in both

1406 the BAM and barcodes.tsv to prevent erroneous cross-sample barcode overlap. Souporcell

1407 was run with --skip remap True --K 2 and the common variants file based on common (>= 2% population allele frequency) SNPs from 1000 genomes data, as distributed in the 1408 1409 tool's repository. We selected 2 clusters due to the already known 2 cell lines. Next the data went through the standard pipeline of filtering out genes (cell cycle⁶⁷ genes, genes detected in 1410 1411 less than 3 cells), and normalizing the per cell total count to 10,000 followed by log1p 1412 transformation and scaling to zero mean and unit variance (with max value = 10 to clip after scaling), using SCANPY⁶⁸. The final dataset had 31,483 ATO cells with 23,526 genes which 1413 were input to CellTypist⁶ (for prediction using pre-trained logistic regression classifier – 1414 1415 Pan Fetal Human model under majority voting). We then obtained a Uniform Manifold Approximation and Projection (UMAP) embedding for this dataset based on its scVI³³ batch 1416 corrected embedding (v0.14.5 with 10 latent dimensions (default), 2 hidden layers, 128 nodes 1417 1418 per hidden layer (default), and 0.2 dropout rate for the neural network), and subsetted cells to 1419 non-hematopoietic lineage, T/ILC/NK lineage, and other hematopoietic lineage cells 1420 (Extended data Fig. 8) using their Leiden clustering. By default, scVI models gene counts 1421 with zero-inflated negative binomial distribution, defines a normal latent distribution, and handles batch effects. For each lineage, scVI latent dimensions and UMAP embedding were 1422 1423 re-computed and cell types were annotated by inspecting both the CellTypist results and 1424 marker gene expression. 1425 1426 Joint Embedding of reference and organoid in preparation for pseudotime estimation 1427 We downloaded the annotated human fetal atlas dataset from 1428 https://developmental.cellatlas.io/fetal-immune and extracted the cell types (79,535 cells in 1429 total) representing the T cell developmental trajectory starting from progenitor cells towards 1430 Type 1 Innate T cells (T1 dataset), including Cycling MPP, HSC MPP, LMPP MLP, DN(early) T, DN(P) T, DN(Q) T, DP(P) T, DP(Q) T, ABT(entry) and Type 1 innate T cells. 1431 We then compiled a reduced representation (20,384 cells) that preserve their underlying cell 1432 1433 type composition. This was done by random subsampling from each cell type (with minimum 1434 sample size = 500 cells, aiming \sim 20,000 total number of cells) based on their originally 1435 published annotations. Such stratified-sampling approach is practical for dealing with 1436 massive single-cell datasets to reduce computational resource requirements. Separately, we 1437 extracted the cell types from the ATO dataset (19,013 cells) representing the trajectory 1438 starting from iPSCs towards SP T cells, including iPSC, primitive streak, mesodermal 1439 progenitor, endothelium, HSC MPP, HSC MPP/LMPP MLP/DC2, DN(early) T, DN T, 1440 DP(P) T, DP(Q) T, ABT(entry), SP T cells.

1441

Then the T1 and ATO datasets were merged and preprocessed together by filtering out cells with more than 8% total mitochondrial UMI, cell cycle genes⁶⁷ and genes expressed in less than 3 cells (min_cells = 3). Next, the highly variable genes were selected after per cell count normalization to 10,000 reads per cell and log1p normalization. The T1 pan fetal reference had 33 batches (due to different 10X chemistry 3' *versus* 5' and different donors), while the ATO had only 2 batches (due to 2 cell lines, Kolf and Fiaj). This merged dataset was then input to constructing a joint latent embedding using the scVI (v0.14.5) variational

- 1449 autoencoder implementation³³ (with 10 latent dimensions (default), 2 hidden layers, 128 1450 and degreen hidden layers (default) and 0.2 degreent acts for the general network). The isoint
- nodes per hidden layer (default) and 0.2 dropout rate for the neural network). The joint

1451 embedding was then taken to build the cell neighborhood graph and UMAP embedding using

- 1452 SCANPY⁶⁸. The final T1 and ATO datasets comprise 20,327 cells and 17,176 cells
- respectively. 18,436 cells of T1 and 10,089 cells of ATO belong to T cell lineage, i.e., DN T onwards.
- 1455

We followed a similar preprocessing for the pan fetal reference representing the trajectory
towards CD8+T (CD8 dataset) (including Cycling MPP, HSC_MPP, LMPP_MLP, DN(early)
T, DN(P) T, DN(Q) T, DP(P) T, DP(Q) T, ABT(entry) and CD8+T cells). The initially
extracted CD8 subset (83,177 cells) was reduced to 20,412 cells, which was then merged
with the 19,013 ATO cells and subjected to the same filtering and normalization as for the
T1+ATO merge prior to scVI integration. The final CD8 dataset comprises 20,324 cells of
which, 18,490 cells are DN T onwards.

1463

1464 Pseudotime estimation using the Gaussian Process Latent Variable Model

1465 The differentiation pseudotime was estimated separately for T1 reference, CD8 reference and 1466 ATO by employing the Gaussian Process Latent Variable Model (GPLVM)^{34,37}. GPLVM is a

- 1467 probabilistic non-linear dimensionality reduction method which models observed gene
- 1468 expression as a function f(X) of a set of latent covariates X. It enables us to incorporate
- 1469 Gaussian time priors when estimating pseudotime as a latent dimension. We used the Pyro⁶⁹
- 1470 GPLVM implementation (Pyro v1.8.0) with Sparse Gaussian Process inference (32 inducing
- 1471 points) and Radial Basis Function kernel to obtain a 2D latent embedding, where the first
- 1472 latent dimension corresponds to pseudotime and the second latent dimension corresponds to a
- 1473 second level of latent effects (e.g. batch). The first dimension was assigned a Gaussian prior
- 1474 with cell capture times as the mean. The second latent dimension was zero initialized to allow
- 1475 for a second level of latent effects (e.g. batch). The model used Adam optimizer to infer the
- optimal latent embedding with 2000 iterations (where the loss curve reasonably converged).
- 1478 For the ATO, the GPLVM was initialized with cell capture days as the prior. Since there was
- 1479 no temporal data present in the pan fetal reference, we first approximated time prior for each
- reference cell as the weighted average of their k-nearest organoid neighborhood (kNN)
- 1481 capture time. A k=3 organoid neighborhood for a reference cell was obtained using the
- 1482 cKDTree based search method implemented in BBKNN⁷⁰ on their scVI based UMAP
- 1483 embedding. Contribution of each organoid neighbor was weighted according to its distance.
- 1484 (kNN distance vector was softmax transformed, and the normalized reciprocal of each
- 1485 distance was taken as the associated weight, enforcing less contribution from distant
- 1486 neighbors towards the weighted average). This approximation may introduce outliers due to
- 1487 the spatial arrangement of different cell types in the UMAP. Thus, we leveraged the known
- 1488 cell-type annotations to refine the approximation by assigning each reference cell with the 1489 average approximated capture time of its cell type. These approximated capture times were
- 1489 average approximated capture time of its cell type. These approximated capture times were 1490 scaled to be in [0,1] range and input as the mean prior to the previously described GPLVM.
- For T1 and CD8 GPLVMs, the input gene space was 2608 genes and 2616 genes respectively
- For T1 and CD8 GPLVMs, the input gene space was 2608 genes and 2616 genes respectively (same as at scVI integration). To ensure no outliers, the GPLVM estimated pseudotime was
- 1492 (same as at scv1 integration). To ensure no outliers, the GPL vivi estimated pseudotime was
- further refined by correcting outliers of each cell type using the cell-type specific average ofestimated pseudotime. Outliers were selected based on the Interquartile Range (IQR) rule (i.e.

1495 1.5 times IQR below the first quartile and above the third quartile of the cell-type specific1496 pseudotime distribution).

1497

1498 Genes2Genes alignment

- 1499 For the complete T1 vs ATO comparison using G2G, the total common gene space of 20,240
- 1500 genes was considered upon filtering genes with less than 3 cells expressed, 10,000 total count
- 1501 per cell normalization, and log1p normalization. For the DN T onwards comparison, there
- 1502 were 17,718 genes for T1 vs. ATO, and 20,183 genes for CD8 vs. ATO. All pseudotime
- 1503 estimates were min-max normalized to ensure [0,1] range. These total gene spaces were
- subsetted to include only the transcription factors⁴⁰ (1371 TFs) and relevant signaling
- pathways focused in this work. G2G alignment was performed using 15 equispacedpseudotime points.
- 1500

1508 Software packages used in the work

- 1509 Genes2Genes framework and all analysis related code (including plot generation) were
- 1510 implemented using the standard Python libraries (Numpy, Pandas, Seaborn, scikit-learn),
- 1511 GPyTorch, GSEApy. Illustrations were made using Adobe Illustrator 2023 and BioRender.

1512 Code and data availability

- 1513 Genes2Genes is implemented as an open-source package in Python 3 (v3.8) with tutorial
- 1514 available at: <u>https://github.com/Teichlab/Genes2Genes</u>. Code and data used to generate
- 1515 figures and perform analyses in the manuscript are available at:
- 1516 <u>https://github.com/Teichlab/G2G_notebooks</u> and
- 1517 <u>https://drive.google.com/drive/folders/15LKmo3yRB-</u>
- 1518 <u>cR8Aq3aE59Taq2r0KtJSdX?usp=sharing</u>. Raw sequencing data for newly generated
- 1519 sequencing libraries have been deposited in ArrayExpress (accession number E-MTAB-
- 1520 12720).

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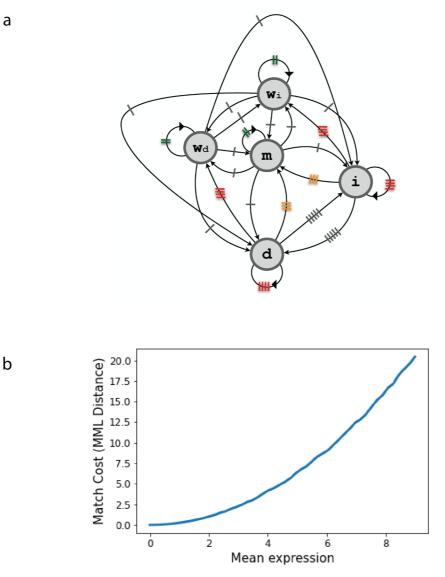
1544 Author contributions

- 1545 D.S., C.S. and S.A.T. conceived the initial project. D.S. and C.S. set up and directed the
- 1546 study. D.S., C.S., E.D. and K.P. performed bioinformatic analyses. D.S. designed and
- 1547 developed the software. C.S. A.S.S. and J.P. performed cell culture experiments. D.M., E.D.,
- 1548 B.D. and S.A.T. provided intellectual input. S.A.T. acquired funding. D.S. and C.S. wrote the
- 1549 manuscript. All authors read and/or edited the manuscript.

1550 Competing interests

- 1551 In the past three years, S.A.T. has received remuneration for Scientific Advisory Board
- 1552 Membership from Sanofi, GlaxoSmithKline, Foresite Labs and Qiagen. S.A.T. is a co-
- 1553 founder and holds equity in Transition Bio.

1554 Extended Data Figures





1556 Extended Data Fig. 1 | The dynamic programming algorithm in G2G relies on a five-

1557 state machine and a Bayesian information-theoretic match cost function. a, This is a

1558 (five-state) finite state machine which can generate a string over the alphabet, $\Omega = [m, w_d, w_i, w_i]$

1559 d, i] that describes all the 5 possible states of alignment (**Fig. 1b**) between two time points.

1560 Each arrow represents a state transition. Arrows with the same color tag implies equal

1561 probability of state transition. **b**, Behavior of the minimum message length (MML) inference

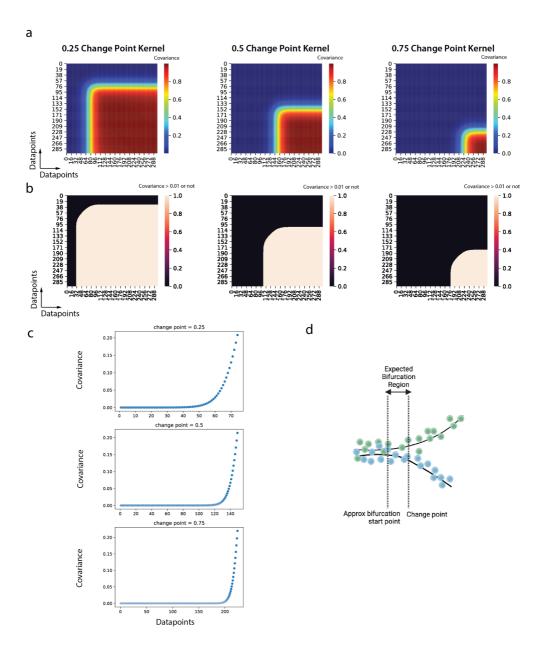
1562 based match cost function used by G2G. It plots the MML distance (i.e. match cost) between

1563 the standard Gaussian distribution N(0,1) and $N(\mu, 1)$ Gaussian distribution for $\mu \in [0,9]$ at

1564 50 equispaced points. 5000 data points have been randomly sampled from each $N(\mu, 1)$

1565 distribution to represent itself. More illustrative examples are shown in **Supplementary Fig.**

1566 **1b,c.**



- 1567
- 1568

1569 Extended Data Fig. 2 | Simulating the bifurcation of reference and query trajectories

1570 **using change point kernels. a**, Change point kernel heatmaps for each approximate

1571 bifurcation point (change point) $\in [0.25, 0.5, 0.75]$. **b**, The same change point kernels

1572 binarized based on the 0.01 covariance threshold (top), **c**, The average covariance plotted for

1573 each $i \times i$ sub square matrix from i = 0 to i = change point, showing that the branching

1574 effect can approximately start before the specified change point. **d**, Expected bifurcation

1575 region is taken from the point where we begin to see > 0.01 covariance in the change point

1576 kernel, until the particular change point.

0

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Alignment string

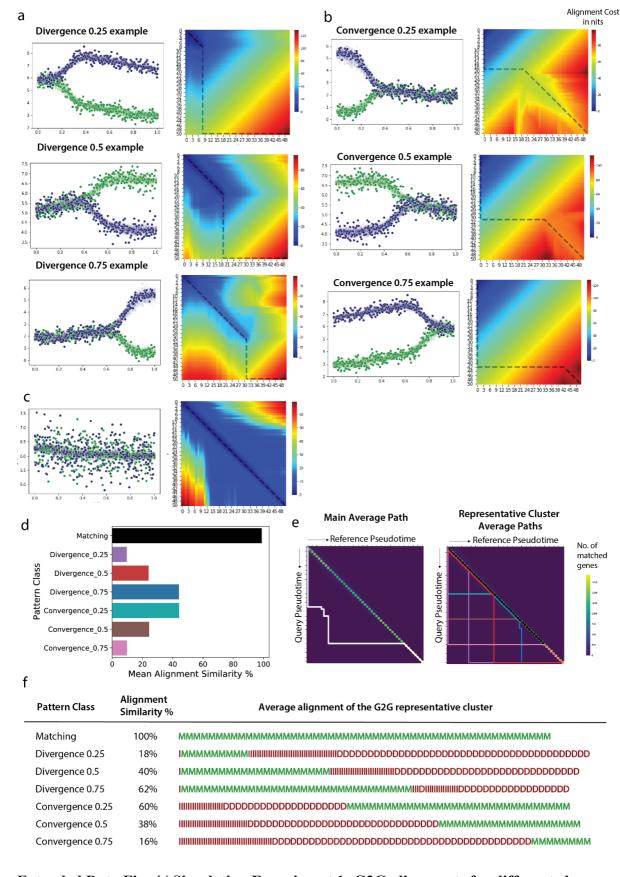
Reference Pla2g12a Mfng Col9a2 Neurog3 Paics Hnrnpa1 Hpcal1 Prox1 Synpr Celf4 Npdc1 Pcyt1b Cd320 Genes Triak Cry2 Gars Foxo1 Ncoa7 Dpp6 Sst Slc7a2 Cntfr Adgrf5 Pyy Ocĺń Smarca1 Oat Pon2 Magt1 Kifc3 Rbms3 **Pseudotime bins** b size Minimum expected mismatch length **Mismatched** (Insertion) **Mismatched** (Insertion) **Mismatched** (Deletion) Maximum expected = 2 x size **Alignment string** mismatch length IIIIMVVVVVMMMMMMM

- 1577
- 1578

Extended Data Fig. 3 | Simulation Experiment 2: simulating perturbations across 769 genes in the scRNA-seq dataset of E15.5 murine pancreatic development²⁶. a, Overall smoothened (interpolated) and z-normalized mean gene expression along the pseudotime (equally divided into 50 bins) for all genes in the dataset. b, Example illustrations of the two types of trajectory alignment that gives the minimum expected mismatch length and the maximum expected mismatch under the perturbation scenario 2 (Fig. 3f,g), where a start

- 1585 portion of a particular size in the query trajectory (in blue) is changed with respect to the
- 1586 reference trajectory (in green).

а

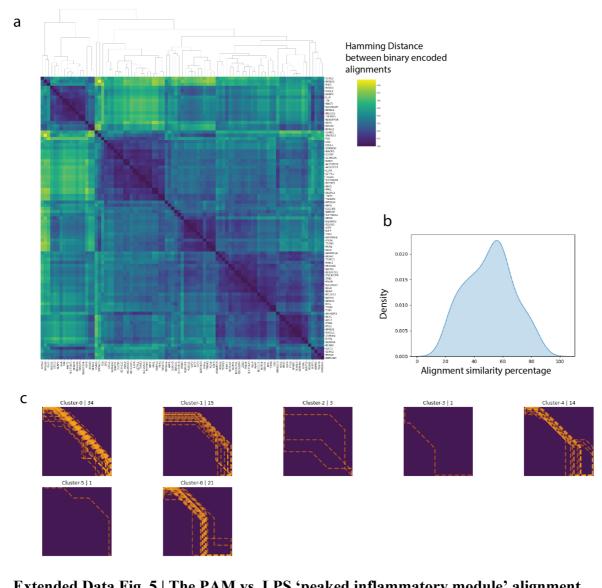


- 1589 Extended Data Fig. 4 | Simulation Experiment 1: G2G alignments for different classes
- 1590 of pattern give expected results. a, Example simulated divergent pairs of reference (green)
- and query (blue) trajectories for approximate bifurcation point $\in [0.25, 0.5, 0.75]$ (left) and

1587

1588

- their alignment cost landscapes with the optimal alignment path highlighted by the black
- 1593 dashed line (right). **b**, Example simulated convergent pairs for approximate bifurcation point
- 1594 $\in [0.25, 0.5, 0.75]$ (left) and their alignment cost landscapes with the optimal alignment path
- 1595 highlighted by the black dashed line. (right). c, Example simulated matching pair (left) and its
- alignment cost landscape with the optimal alignment path highlighted by the black dashed
- 1597 line. **d**, Mean percentage of alignment similarity observed in the 7 classes of alignment
- 1598 pattern. e, On the pairwise total time-point match count matrix between reference and query
- 1599 trajectories, the main average alignment path across all the 1500 alignments (left), and the
- 1600 individual, cluster-specific average alignment paths for the 7 representative clusters that
- accurately capture the 7 classes of pattern (right). Note: the color codes for the paths follow
- 1602 the same in d. **f**, The five-state alignment strings of the 7 cluster-specific average alignments
- 1603 with their alignment similarity percentages.



1604

Extended Data Fig. 5 | The PAM vs. LPS 'peaked inflammatory module' alignment 1605

clustering outputs. a, The clustermap of the pairwise Hamming distance matrix of all 89 1606

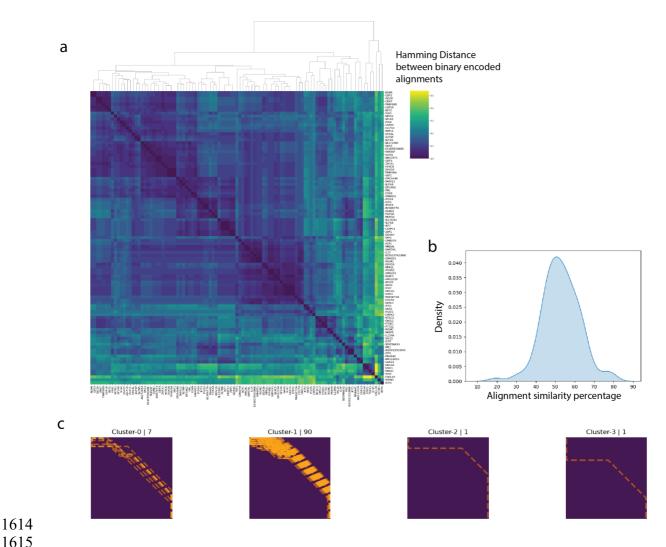
1607 gene alignments. b, Density plot of the alignment similarity distribution (i.e. distribution of

1608 the percentage of matches/warps across all the alignment outputs). c, Seven gene alignment

1609 clusters were identified from hierarchical agglomerative clustering at a 0.3 distant threshold.

Each plot titled by "Cluster-x | n" is the pairwise matrix of reference and query time points, 1610

- visualizing alignment paths for all the genes (one alignment per gene and a total of n genes in 1611
- 1612 the cluster) in cluster x. C5AR1 (Cluster-3) and RCAN1 (Cluster-5) stand out as single-gene
- 1613 clusters.



1615

Extended Data Fig. 6 | The PAM vs. LPS 'core antiviral module' alignment clustering 1616

1617 outputs. a, The clustermap of the pairwise Hamming distance matrix of all 99 gene

alignments. **b**, Density plot of the alignment similarity distribution (i.e. distribution of the 1618

percentage of matches/warps across all the alignment outputs). c, Four gene alignment 1619

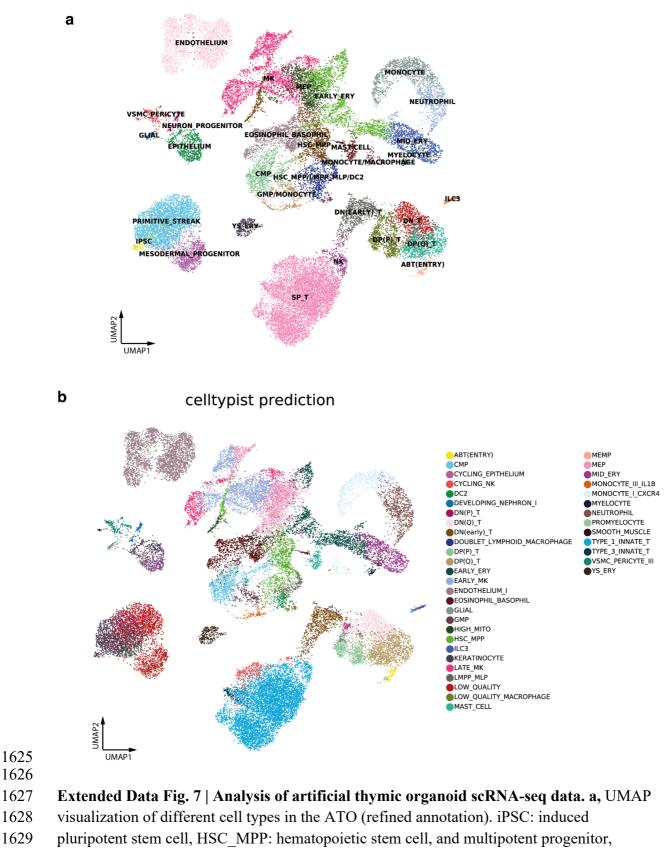
1620 clusters were identified from hierarchical agglomerative clustering at a 0.25 distant threshold.

Each plot titled by "Cluster-x | n" is the pairwise matrix of reference and query time points, 1621

1622 visualizing alignment paths for all the genes (one alignment per gene and a total of n genes in

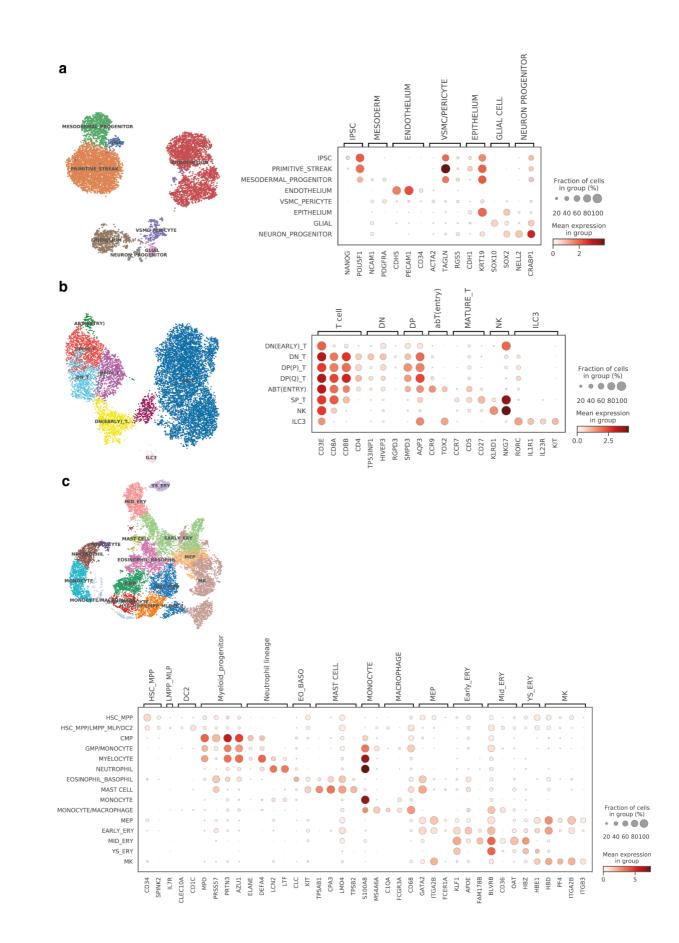
1623 the cluster) in a cluster x. CXCL10 (Cluster-2) and IFITM3 (Cluster-3) stand out as single-

1624 gene clusters.



- 1630 LMPP_MLP: lymphoid-primed multipotent progenitor and multi lymphoid progenitor, DC:
- 1631 dendritic cell, CMP: common myeloid progenitor, GMP: granulocyte and monocyte
- 1632 progenitor, MK: megakaryocyte, MEP: megakaryocyte erythroid progenitor, YS_ERY: yolk
- 1633 sac-like erythrocyte, EARLY_ERY: early erythrocyte, MID_ERY: mid-stage erythrocyte,

- 1634 DN(EARLY) T: early double negative T cell, DN T: double negative T cell, DP(P) T:
- 1635 proliferating double positive T cell, DP(Q) T: quiescent double positive T cell, SP T: single
- 1636 positive T cell, NK: natural killer cell, ILC: innate lymphoid cell. **b**, Predicted annotations
- 1637 from logistic regression model with CellTypist using the developing human immune atlas³⁰
- as the training dataset, overlaid on the same UMAP plot as in **a**.

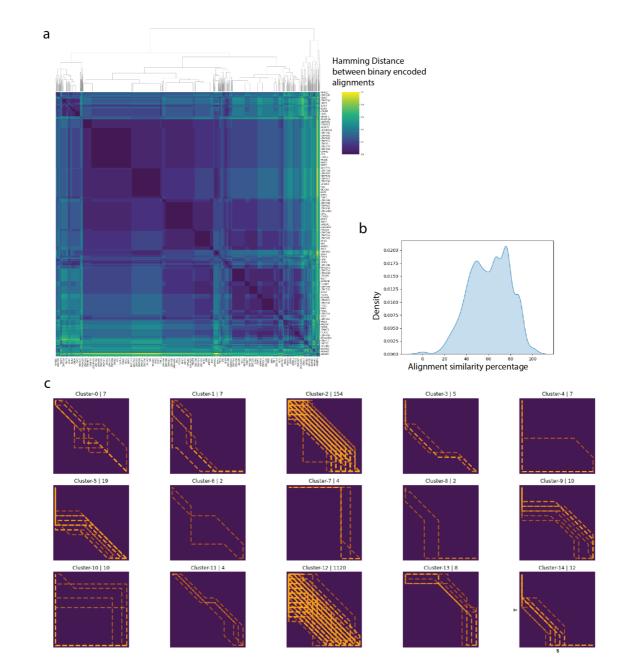


1639

1640 Extended Data Fig. 8 | Annotation of artificial thymic organoid scRNA-seq data. For

- 1641 each subset lineage embedding generated through scVI, we show UMAP embeddings of cells
- 1642 colored by annotated cell populations and dot plots of mean expression (log-normalized
- 1643 counts, dot color) and fraction of expressing cells (dot size) of marker genes (columns) used
- 1644 for cell population annotation (rows). **a**, Annotation of non-hematopoietic cells. **b**,
- 1645 Annotation of T/ILC/NK lineage cells. c, Annotation of other hematopoietic cells that are not
- 1646 in **b**.

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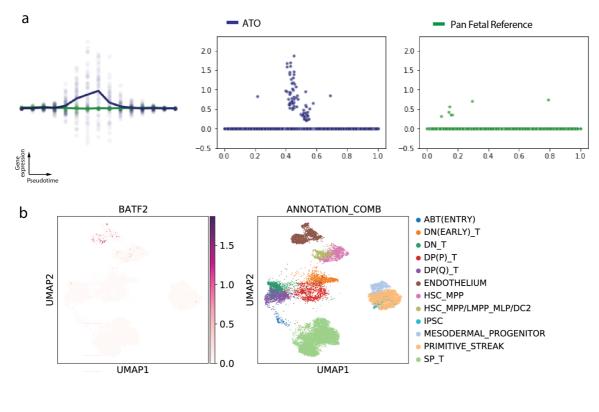
1650 Extended Data Fig. 9 | Pan fetal reference vs artificial thymic organoid alignment

1651 **clustering outputs. a,** The clustermap of the pairwise Hamming distance matrix of all 1371

1652 transcription factor alignments. **b**, Density plot of the alignment similarity distribution (i.e.

1653 distribution of the percentage of matches/warps across all the alignment outputs). c, Fifteen

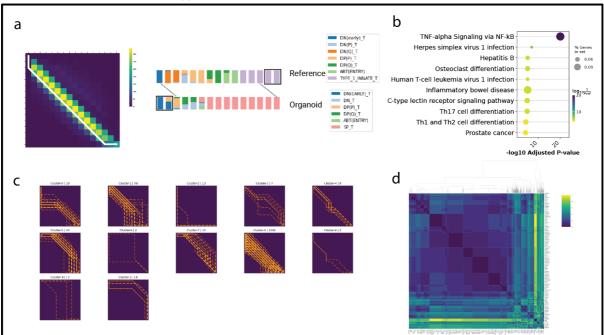
- gene alignment clusters were identified from hierarchical agglomerative clustering at a 0.3
 distant threshold. Each plot titled by "Cluster-x | n" is the pairwise matrix of reference and
- 1656 query time points, visualizing alignment paths for all the genes (one alignment per gene and a
- 1657 total of n genes in the cluster) in a cluster x.

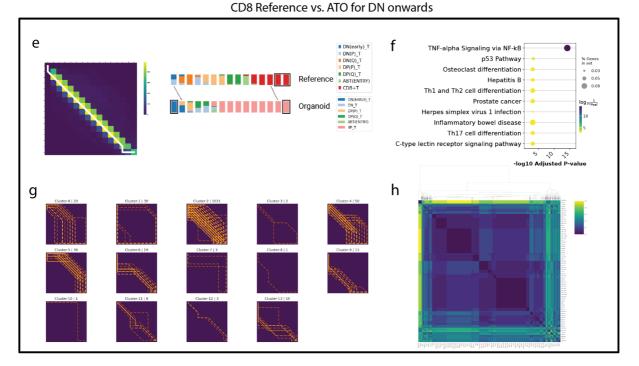


1660 Extended Data Fig. 10 | *BATF2* expression in *in vitro* ATO and *in vivo* pan fetal

- 1661 **reference. a,** Left panel: the interpolated log1p normalized expression (y-axis) against
- 1662 pseudotime (x-axis) for *BATF2*. Right two panels: the actual log1p normalized expression (y-
- 1663 axis) against pseudotime (x-axis). Each point represents a cell. **b**, The same UMAP
- 1664 visualization as in Fig. 5e, subsetted to *in vitro* cells from ATO, colored by the *BATF2* gene
- 1665 expression value (left) or the cell types (right).

1658 1659





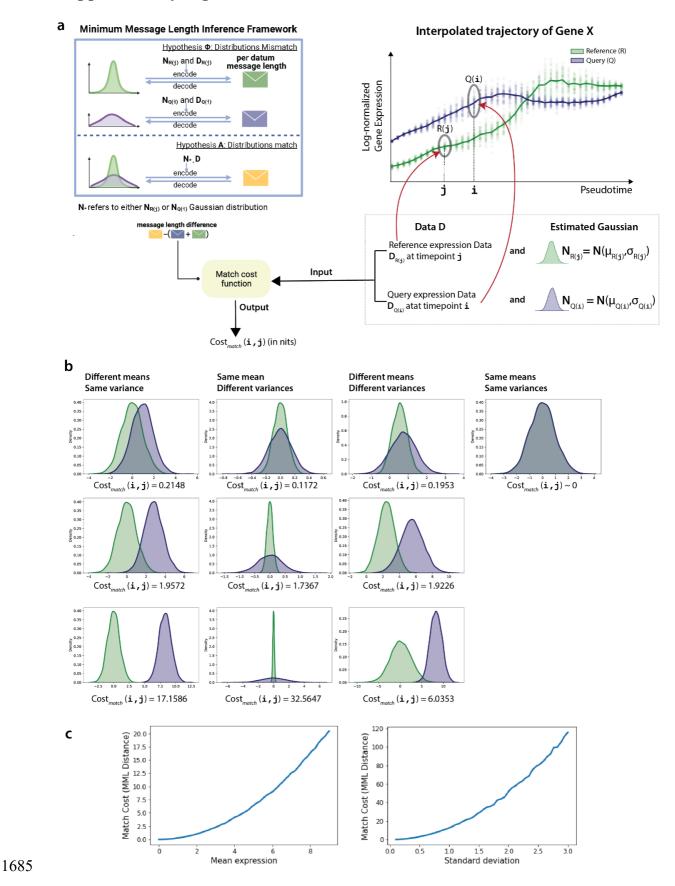
1666 1667

Extended Data Fig. 11 | Analysis of the pan fetal reference vs artificial thymic organoid 1668 (ATO) alignment from DN T cells onwards. a, Aggregate alignment between Type 1 1669 1670 Innate T cell reference and ATO across 1220 human transcription factors. b, Gene set overrepresentation results of the most mismatched genes from alignment in **a**. **c**, Twelve gene 1671 alignment clusters were identified for a from hierarchical agglomerative clustering at a 0.3 1672 1673 distant threshold. Each plot titled by "Cluster-x | n" is the pairwise matrix of reference and 1674 query time points, visualizing alignment paths for all the genes (one alignment per gene and a total of n genes in the cluster) in a cluster x. d, The clustermap of the pairwise Hamming 1675

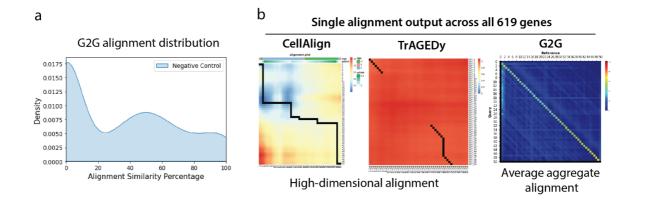
Type1 Innate T Reference vs. ATO for DN onwards

- 1676 distance matrix of all TF alignments in **a**. **e**, Aggregate alignment between CD8+ Reference
- 1677 and ATO across 1219 human transcription factors. **f**, Gene set overrepresentation results of
- 1678 the most mismatched genes from alignment in e. g, Fourteen gene alignment clusters were
- 1679 identified for **e** from hierarchical agglomerative clustering at a 0.3 distant threshold. Each
- 1680 plot titled by "Cluster-x | n" is the pairwise matrix of reference and query time points,
- 1681 visualizing alignment paths for all the genes (one alignment per gene and a total of n genes in
- 1682 the cluster) in a cluster x. **h**, The clustermap of the pairwise Hamming distance matrix of all
- 1683 TF alignments in **e**.

1684 Supplementary Figures

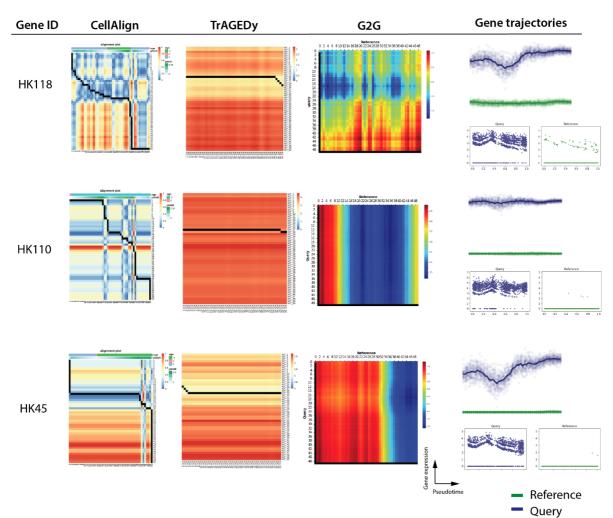


1686 Supplementary Fig. 1 | Minimum message length (MML) inference based distance function to compute the cost $Cost_{match}(i, j)$ of matching a reference time point j and 1687 query time point *i*. a, The top right plot gives the interpolated log-normalized expression (y-1688 axis) of a particular gene X in the observed single-cell data of a reference R and query Q, 1689 against their pseudotime estimates (x-axis). The bold lines represent mean expression trends. 1690 The faded data points represent the interpolated data (i.e. 50 random samples from the 1691 1692 estimated Gaussian distribution at each time point). As detailed in the Methods of the main text, the scoring scheme of the G2G DP algorithm computes the cost of matching every pair 1693 of time points between R and Q based on their corresponding interpolated expression 1694 1695 distributions. Here we consider an example reference time point *j* and query time point *i*, and 1696 their respective single-cell expression datasets, R(i) and Q(i), as circled in the plot. Their interpolated expression distributions are $N(\mu_{R(i)}, \sigma_{R(i)})$ and $N(\mu_{O(i)}, \sigma_{O(i)})$, denoted by $N_{R(i)}$ 1697 and $N_{Q(i)}$, respectively. Their interpolated expression data vectors are $D_{R(j)}$ and $D_{Q(i)}$. The 1698 1699 top left is the schematic illustration of our MML framework, extending the overview 1700 schematic Fig. 2 (top left) in the main text. Under the MML framework, we define two 1701 hypotheses: Hypothesis A: the (i, j) time points match, and Hypothesis Φ : the (i, j) time points mismatch. Next we compute: (1) the total (per datum) message length of encoding A 1702 1703 and D jointly, and (2) the total (per-datum) message length of encoding Φ and D jointly. 1704 Then we define $Cost_{match}(i, j)$ to be the difference between those two message lengths, 1705 measured in nits (a unit of information). b, Example cases of distributional differences 1706 (caused by the difference in means, the difference in variance, the difference in both mean 1707 and variance) between R(j) and Q(i), and their $Cost_{match}(i, j)$ values measured in nits. 1708 When the mean and variance is the same, $Cost_{match}(i, j) \sim 0$. c, Behavior of $Cost_{match}(i, j)$ as the difference between the distributions increases. Left plot: $Cost_{match}(i, j)$ between the 1709 1710 standard Gaussian distribution N(0,1) and $N(\mu, 1)$ Gaussian distribution for $\mu \in [0,9]$ at 50 1711 equispaced points. 5000 data points have been randomly sampled from each $N(\mu, 1)$ 1712 distribution to represent itself. Right plot: $Cost_{match}(i, j)$ between the standard Gaussian 1713 distribution N(0,1) and $N(0,\sigma)$ Gaussian distribution for $\sigma \in [0.1,3]$ at 50 equispaced 1714 points. 5000 data points have been randomly sampled from each $N(0, \sigma)$ distribution to represent itself. 1715



С

Example Gene-level alignment outputs for completely mismatched genes



1716

Supplementary Fig. 2 | Benchmarking G2G against the DTW based approach:
CellAlign⁵ and its most recent extension, TrAGEDy¹¹, over a simulated negative control
dataset from literature¹¹. a, Density plot of the G2G alignment similarity distribution (i.e.
distribution of the percentage of matches/warps across all the G2G gene-level alignment
outputs inferred for the 619 genes in the negative control dataset). b, The single alignments
produced by CellAlign, TrAGEDy and G2G for all the 619 simulated genes. CellAlign and
TrAGEDy generate a high dimensional alignment, whereas G2G generates an average

alignment across all the gene-specific alignments. The alignment paths are drawn (in black)

1725 on the pairwise time point matrix between the reference and query trajectories. The color of 1726 the CellAlign and TrAGEDy matrices represent their cost of aligning the corresponding pair of reference and query time points. In the G2G matrix, the color represents the number of 1727 genes showing match or warp for the corresponding pair of time points. In CellAlign and 1728 TrAGEDy alignment plots, the vertical and horizontal lines represent warps, whereas 1729 1730 diagonal lines represent one-to-one matches. In the G2G alignment plots here, the full vertical line joined by the full horizontal line denotes an alignment path with all insertions 1731 followed by all deletions. c, CellAlign, TrAGEDy, and G2G outputs for three simulated 1732 genes (with IDs: *HK118*, *HK110*, *HK45*) that have completely mismatched trajectories. Each 1733 1734 row gives the gene-specific alignment paths (highlighted in black) on the pairwise time point matrices produced by each method for the corresponding gene. The matrix color represents 1735 1736 each methods' cost of aligning the corresponding pair of reference and query time points. For G2G, this is the log₁₀ normalized nits compression (i.e. the difference between the match cost 1737 1738 and the mismatch cost as described in the Methods and Supplementary Fig. 1). The right-1739 most column ("Gene trajectories") shows the reference and query trajectories of the corresponding gene in each row. For each gene row, the top panel shows the interpolated 1740 1741 log1p normalized expression (y-axis) against pseudotime (x-axis). The bold lines represent 1742 mean expression trends, while the faded data points are 50 random samples from the estimated expression distribution at each time point. The bottom panels show the actual log1p 1743 1744 normalized expression (*y*-axis) against pseudotime (*x*-axis) for reference (right) and query

1745 (left). Each point represents a cell.

1746 Supplementary Tables

| Framework component | CellAlign ⁵ | TrAGEDy ¹¹ | Genes2Genes | | |
|---|--|---|--|--|--|
| Input | (1) Log-normalized single-cell gene expression data(2) Pseudotime estimates of the cells inferred using any available method of choice | | | | |
| Algorithm | Uses Dynamic Time Warping (DTW) algorithm. | Builds on top of CellAlign, and performs post-hoc changes to the DTW alignment to capture mismatches. | Combines DTW and Gotoh's biological sequence alignment ¹⁵ through a new dynamic programming algorithm. | | |
| Alignment states | Handles matches and warps only, subjected to a weight scheme with constant weight for warp open/extension | Identifies optimal start and end time points of the trajectories for DTW alignment to exclude regions of mismatch at the beginning and end. It further filters the DTW aligned regions based on alignment cost thresholding to identify mismatches. | Handles matches, warps and mismatches jointly, subjected to a five-state machine with state transition probabilities, handling gap/warp open/extension. | | |
| Trajectory Interpolation | Interpolates data using a Gaussian kernel-based weighted mean expression. | Extends CellAlign interpolation to use a cell density weighted window size. | Extends CellAlign interpolation to distributional interpolation using weighted variance. | | |
| Distance measure between a pair of reference and query time points | Uses min-max normalized, mean gene expression based Euclidean distance measure, to identify similar trends of expression dynamics across two conditions. | Uses Spearman correlation, which does not require gene expression scaling as done in CellAlign, but does not support gene- level alignment. | Uses a minimum message length inference based distributional distance measure, aiming to compare the gene expression distributions between two conditions. | | |
| Alignment output | Outputs only a single, high-dimensional alignment (across a given gene list). A single, gene-level alignment can be obtained by giving a single gene input. | Modified, high- dimensional DTW alignment after pruning the matches. | Outputs gene-specific alignments with an explicit alignment state description via a five-state alignment string for all the given genes. Can output an aggregate alignment for any given set of genes. | | |
| Alignment clustering | Can cluster genes only based on the pseudotime shifts in their | Does not explicitly discuss clustering. | Can cluster genes based on their five-state alignment strings, | | |

| | alignments. | | covering both matches and mismatches. | |
|--|---|--|--|--|
| Differential expression capture | Requires additional downstream tasks to extract differential genes and regions (e.g. local DTW alignment with user-defined similarity threshold). | Sliding window soft clustering approach to extract DE using t- test/Mann-Whitney U test. | A gene-specific alignm output itself is a direct description of the differential expression status along the time a Provides a ranked list genes based on their alignment similarity percentage. | |
| Sunnlementary | Table 1 List of features | included in trajectory | alignment framewor | |
| | g and comparing the featur | • • | 0 | |
| | | - | - | |
| Supplementary | | | | |
| | based simulated gene alignm | nents | | |
| GP_based_simul | ations_gene_alignments.csv | | | |
| Supplementary | Table 3 | | | |
| | based simulated gene alignm | nent cluster statistics | | |
| | ations cluster statistics.csv | | | |
| | | | | |
| Supplementary | Table 4-17 | | | |
| Real data based simulations alignment statistics | | | | |
| pancreas_simula | tions_ <perturbation_type>_s</perturbation_type> | size <perturbation_size>ge</perturbation_size> | ne_alignments.csv | |
| S | Tabla 10 | | | |
| Supplementary | | | | |
| | re antiviral module' alignment | nts | | |
| PAM_LPS_globa | l_gene_alignments.csv | | | |
| | | | | |
| Supplementary ' | Table 19-22 | | | |
| Supplementary Overrepresentation | Table 19-22 on analysis results of PAM vs | . LPS 'core antiviral modu | le' alignment clusters | |
| Overrepresentatio | | | le' alignment clusters | |
| Overrepresentation PAM_LPS_globa | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> | | le' alignment clusters | |
| Overrepresentation PAM_LPS_globa | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Table 23 | pathways.csv | le' alignment clusters | |
| Overrepresentation PAM_LPS_globa Supplementary PAM vs. LPS 'pe | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Table 23 eaked inflammatory module' a | pathways.csv | le' alignment clusters | |
| Overrepresentation PAM_LPS_globa Supplementary PAM vs. LPS 'pe | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Table 23 | pathways.csv | le' alignment clusters | |
| Overrepresentation PAM_LPS_globan Supplementary PAM vs. LPS 'pe PAM_LPS_local | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Table 23 waked inflammatory module' a <i>gene_alignments.csv</i> | pathways.csv | le' alignment clusters | |
| Overrepresentation PAM_LPS_globan Supplementary PAM vs. LPS 'per PAM_LPS_local Supplementary | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Table 23 eaked inflammatory module' a <i>gene_alignments.csv</i> Table 24-30 | <i>pathways.csv</i> alignments | | |
| Overrepresentation PAM_LPS_globan Supplementary PAM vs. LPS 'per- PAM_LPS_local Supplementary Overrepresentation | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Table 23 waked inflammatory module' a <i>gene_alignments.csv</i> | <i>pathways.csv</i> alignments | | |
| Overrepresentation PAM_LPS_globan Supplementary PAM vs. LPS 'per PAM_LPS_local Supplementary Overrepresentation clusters | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Fable 23 waked inflammatory module' is <i>gene_alignments.csv</i> Fable 24-30 on analysis results of PAM vs | <i>pathways.csv</i> alignments LPS 'peaked inflammato | | |
| Overrepresentation PAM_LPS_globan Supplementary PAM vs. LPS 'per PAM_LPS_local Supplementary Overrepresentation clusters | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Table 23 eaked inflammatory module' a <i>gene_alignments.csv</i> Table 24-30 | <i>pathways.csv</i> alignments LPS 'peaked inflammato | | |
| Dverrepresentation PAM_LPS_globan Supplementary PAM vs. LPS 'per PAM_LPS_local Supplementary Dverrepresentation clusters PAM_LPS_local | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Fable 23 waked inflammatory module' is <i>gene_alignments.csv</i> Fable 24-30 on analysis results of PAM vs <i>t_cluster_<cluster_id>_p</cluster_id></i> | <i>pathways.csv</i> alignments LPS 'peaked inflammato | | |
| Overrepresentation PAM_LPS_globan Supplementary PAM vs. LPS 'per PAM_LPS_local Supplementary Overrepresentation clusters | on analysis results of PAM vs <i>l_cluster_<cluster_id>_</cluster_id></i> Table 23 waked inflammatory module' a <i>gene_alignments.csv</i> Table 24-30 on analysis results of PAM vs <i>t_cluster_<cluster_id>_p</cluster_id></i> Table 31 | <i>pathways.csv</i> alignments LPS 'peaked inflammato | | |

| 1783 | | | | |
|------|--|--|--|--|
| 1784 | Supplementary Table 32 | | | |
| 1785 | Overrepresentation analysis results of T1 vs. ATO top 165 genes (under <40% alignment similarity | | | |
| 1786 | threshold) | | | |
| 1787 | SPT_all_overrep_results_top_k_DE_threshold_0.4sim_165genes.csv | | | |
| 1788 | | | | |
| 1789 | Supplementary Table 33-45 | | | |
| 1790 | Overrepresentation analysis results of T1 vs. ATO alignment clusters | | | |
| 1791 | SPT_all_cluster_ <cluster_id>_pathways.csv</cluster_id> | | | |
| 1792 | | | | |
| 1793 | Supplementary Table 46 | | | |
| 1794 | T1 vs. ATO DN onwards all alignments | | | |
| 1795 | SPT_DN_gene_alignments.csv | | | |
| 1796 | | | | |
| 1797 | Supplementary Table 47 | | | |
| 1798 | Overrepresentation analysis results of T1 vs. ATO DN onwards top 130 genes (under <40% alignment | | | |
| 1799 | similarity threshold) | | | |
| 1800 | SPT_dn_overrep_results_top_k_DE_threshold_0.4sim_130genes.csv | | | |
| 1801 | | | | |
| 1802 | Supplementary Table 48 | | | |
| 1803 | CD8+T vs. ATO DN onwards all alignments | | | |
| 1804 | CD8_DN_gene_alignments.csv | | | |
| 1805 | | | | |
| 1806 | Supplementary Table 49 | | | |
| 1807 | Overrepresentation analysis results of CD8+T vs. ATO DN onwards top 120 genes (under <40% | | | |
| 1808 | alignment similarity threshold) | | | |
| 1809 | CD8_dn_overrep_results_top_k_DE_threshold_0.4sim_120genes.csv | | | |
| 1810 | | | | |
| 1811 | Supplementary Table 50 | | | |
| 1812 | ATO metadata | | | |
| 1813 | ATO_WT_manifest.csv | | | |
| 1814 | | | | |
| 1815 | Supplementary Table 51 | | | |
| 1816 | ATO CITE-seq metadata | | | |
| 1817 | ATO_hashtagging.csv | | | |
| 1818 | | | | |
| 1819 | Supplementary Table 52 | | | |
| 1820 | Negative control alignments | | | |
| 1821 | negative_control_gene_alignments.csv | | | |
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