1. Online Materials and Methods

2

3 **1.1 Discovery population.**

Analyses were conducted on data collected in the UK Biobank project³¹ under project 19655. All
subjects gave written informed consent. UK Biobank has approval from the North West MultiCentre Research Ethics Committee (MREC), In Scotland, UK Biobank has approval from the
Community Health Index Advisory Group (CHIAG). We included only subjects who completed the
food frequency questionnaire and were defined by UK Biobank as genomically British and
unrelated.

10

11 **1.2 Phenotype modelling**

Quantitative food and drink intake phenotypes were all converted to weekly consumption, e.g. consuming 3 cups of tea a day was converted to 21 cups/week. Semi-quantitative descriptors: never, 2-4 times a week, 5-6 times a week, once or more daily were converted to 0, 3, 5.5 and 7 respectively. All "Prefer not to answer" and "Do not know" answers were excluded from the analysis.

All coffee traits were stratified by type (instant, ground, decaffeinated) to account for differences in
consumption patterns such as cup size and caffeine concentration. Participants who did not
specify the type of coffee they usually consume were excluded from the analysis.

20 Coffee consumption (any type of coffee, including unspecified type of coffee) was treated as a 21 covariate for water consumption due to a very high negative phenotypic correlation between water 22 and coffee consumption. Some semi-quantitative traits do not directly refer to the amount of food 23 or drink consumed but to its type. Fat content in milk was calculated as the fat percentage and 24 non-dairy types of milk (e.g. soy) were removed. Drink temperature (very hot, hot and warm) were 25 converted to an arbitrary 3-unit scale (3, 2, 1). People who did not report consuming hot drinks 26 were excluded from the analysis. Summary statistics for the traits are reported in Supplementary 27 data 10.

All traits including the binary ones were treated as being quantitative. For binary traits this is the same as running a trend test. We did this because standard software cannot perform logistic regression on such a large sample in a timely fashion. Residuals for each trait using a linear model were first estimated in R using age and sex and then used as phenotype for the association analysis using BOLT-LMM. Coffee and tea consumption were added as covariates for the analysis of water consumption as described before.

In order to verify the best function for trait normalisation in the association analysis and to ensure that most quantitative traits demonstrated a right-tailed distribution, we applied both log10(x+1) and sqrt(x) transformations to the traits and then regressed them against the covariates. The best transformation was chosen by visually inspecting the Q-Q plots of the residuals from these regressions and checking which one better approximated a normal distribution: in all cases the residuals were properly normalised. Supplementary data 3 gives full details of the phenotype modelling.

41

42 **1.3 Genome wide association study (GWAS).**

Association analyses were conducted on SNPs imputed to the HRC panel¹, as provided by the UK Biobank, using BOLT-LMM². Population stratification was assessed using LD-score regression as implemented in Idsc³ both for both GWAS and after meta-analysis using the LD scores provided with the software: no evidence of residual stratification was observed. Table S15 reports the LD regression intercept and h² estimation using Idsc. Given that we identified 5 main clusters of traits we set the genome-wide significance threshold at 1x10⁻⁸.

49

50 1.4 Replication Analysis

51 Replication analyses were conducted independently by using genetic and dietary data from the 52 EPIC-Norfolk Study⁴ and the Fenland Study⁵. Both are on-gonig population based cohort studies 53 conducted in the East of England. At baseline of the EPIC-Norfolk Study (1993-1997) and the 54 Fenland study (2005-2015), the same food-frequency questionnaires (FFQs)^{4,6} were administered 55 to participants. Each participant was requested to report frequency of consumption of 131 food

items by selecting one of nine categories of frequency of food consumption ('never or less than once/month', '1-3 per month', 'once a week', '2-4 per week', '5-6 per week', 'once a day', '2-3 per day', '4-5 per day', and '6+ per day'). As performed in the analysis of the UK BioBank, the quantitative information on frequency of consumption was assigned to each response for 131 food items. We summed up frequencies of consumption of multiple food items in each food group (e.g. margarine and butter for bread spread; different types of vegetables for total vegetable consumption), so that resulting variables were comparable with those used in the UK BioBank.

63

64 Participants were genotypes with different genotyping arrays. In the EPIC-Norfolk Study,

65 Affymetrics Axiom UKBiobank was used (n=21,044). In the Fenland Study, three arrays were used:

66 Affymetrics Axiom UKBiobank (n=8,994), Illumina Metabochip (n=3,217), and Illumina ExomeChip

67 v1.0 Human Exome-12v1-B (n=1,650). Further details are available elsewhere⁵. Missing

68 information of SNPs was imputed to the HRC and UK10K panels by population and genotyping

array. After we excluded participants without either dietary or genetic information, 32,779

70 participants in total became available for the replication analysis of EPIC-Norfolk Study (n=21,337;

n_{original}=25,639) and the Fenland Study (n=11,442; n_{original}=12,731). Association analyses were

72 conducted with BOLT-LMM in each of the four population-array strata.

73

74 **1.5 Univariate MR**

75 Univariate MR to measure the causal effect of health-related traits on food was conducted using 76 the TwoSampleMR⁷ R package. We decided to focus on traits for which dietary medical advice is 77 given due to medical conditions in particular: body mass index (BMI), low density lipoprotein (LDL) 78 Cholesterol, high density lipoprotein (HDL) Cholesterol, Total Cholesterol, Triglycerides, Diastolic 79 and Systolic blood pressure, Educational attainment, Type II diabetes and Coronary Heart 80 Disease. The full list of studies from which the summary statistics were derived is given in Table 81 S6. For each trait we selected all SNPs with $p < 5 \times 10^{-8}$ and $r^2 < 0.001$. We then performed stepwise 82

heterogeneity pruning, first estimating heterogeneity using the Q statistic, if p<0.05, we removed

one SNP at a time, looking at which removal would improve the statistic more. This procedure was repeated until p>0.05. We then tested if the intercept from the MR-Egger regression was different from zero (p<0.05). If this was the case, MR-Egger was used for the MR analysis otherwise the Inverse Variance method was used. We considered as significant those relationships in which the Benjamini and Hochberg FDR<0.05.

89

90 1.6 Estimation of prior expected effect through bGWAS and genome-wide mediation 91 analysis.

92 One of the main issues in GWAS studies is to decide which covariates to apply in the regression 93 model. When deciding to include a covariate or not, depending on the causal relationships 94 between the traits, we may risk creating different types of biases. One approach could be to 95 include in the model just the non-heritable covariates (i.e. sex and age) which will avoid spurious 96 results due to collider bias. The problem with including heritable covariates is that the GWAS will 97 also detect those SNPs which are associated with the covariates which are causally related to the 98 trait, making the interpretation of the results harder. For example if educational attainment causally 99 influences BMI, if the study is powered enough, it is possible that the genes from educational 100 attainment show up on the BMI GWAS. Moreover, this limits the generalisability of at least part of 101 the results to other populations in which the phenotypic architecture of the trait may be different. 102 For example, following the previous example educational attainment was causal to the trait in the 103 European population and not in East Asia the SNPs causal from Educational attainment will not be 104 replicated in East Asian populations affecting also the generalisability of results. 105 It is thus extremely important to identify a technique which allows to distinguish between those 106 SNPs which are directly causal of the trait of interest from those which are associated through

107 other mediators.

108

109 There are 3 possible scenarios:

1) The covariate is causing the trait of interest in which case it would be correct to include it in themodel (i.e. diet and socioeconomic status).

2) The trait of interest is causing the covariate in which case including the covariate in the modelcould result in collider biases.

3) The trait and the covariate are causing each other. In this case, using the covariate in a
regression framework will correct for the overall effect while in truth we are interested in correcting
only for the effect of the covariate on the trait and not vice versa.

117

118 So, in order to properly correct our analyses, we need to determine if a covariate is causing the 119 trait of interest and at the same time estimate the size of the effect. In this respect, we can use 120 two-sample MR to establish both causality and effect size, using a multivariable MR approach if 121 there are multiple covariates. In principle, once this is done we can correct the phenotype given the 122 covariates and run the GWAS based on this new corrected trait. However, given that in many 123 cases information on covariates may be missing, a method which exploits available GWAS 124 summary statistics would be more desirable. Such a method would need to first estimate which 125 covariates are causal to the trait of interest and then based on their causal estimates, perform 126 mediation analysis for each SNP. In the second step, for each SNP an expected mediated effect is 127 estimated, combining the effect of the SNP on each of the causal traits with their multivariable 128 causal effects. The expected effect can be subtracted from the observed effect on the trait of 129 interest to get the "direct causal effect" of the SNP on the trait.

130

For the estimation of the prior expected effect, we used a Bayesian GWAS (bGWAS)⁸. The 131 132 bGWAS approach leverages information from studies of related traits to carefully build informative 133 priors for each SNP. To analyse food choices, we decided to include information from the same 134 traits used for the univariate MR plus Crohn's disease and ulcerative colitis. Given that the traits 135 were meant to be used in a multivariable model, total cholesterol was removed to avoid strong 136 collinearity with LDL and/or HDL cholesterol. MR was used to derive multivariate causal effects of 137 the set of related traits on the different food choice phenotypes, using independent instruments (association p-value below 5 x 10^{-8} for at least one related trait, LD pruned r²<0.001). For each 138 139 food choice phenotype, a stepwise selection approach was used to select only the related traits

significantly affecting the focal phenotype. To calculate the prior for SNPs on a given chromosome, we first apply multivariate MR (masking the focal chromosome) using the significantly related traits identified by the stepwise selection to estimate causal effects. We next use the causal effect estimates in combination with GWAS summary statistics of the related traits to estimate the prior effects. The prior effect of a SNP *i* ($\hat{\mu}_i$) is calculated using the observed standardised effects (Z-scores) for the *T* different related traits ($Z_{i,t}$) and the causal effects estimated masking one chromosome ($\hat{\beta}_t$):

147
$$\widehat{\mu_{\iota}} = \sum_{t=1}^{T} Z_{i,t} \beta_{t} (1)$$

148

149 The prior estimated by bGWAS is on the scale of the z-score of the GWAS from the trait of 150 interest, so the non-mediated z-score can be easily then estimated as the difference between the 151 original z-score and the prior. The prior can be thought of as the total indirect effect while the corrected effect as the pure direct effect from mediation analysis⁹. Keeping the standard error 152 153 constant, it is then easy to derive the corrected beta as z-corrected*se. It is important to note that 154 when we estimate the prior expected effect we do not take into account the error of the 155 multivariable estimates and we use the point estimates directly. This is because in MR the 156 standard errors linked to each beta estimate are relatively large and if taken into account would 157 lead to a very large final standard error and thus all pure direct effect estimates would have 158 extremely large errors making them not usable. Although this is of course an approximation this is 159 not unlike the estimation of polygenic risk scores where the SNP point estimates are used as 160 weights for the score. It is important to note that for the further causal inference we used 161 uncorrected betas and thus this will not influence the effect estimation.

162

This approach has several advantages compared to correcting the phenotype directly. First, it allows the GWAS to be corrected for covariates which have not been measured directly on the same samples. This is a great advantage in terms of the models that can be explored, for example in our case we have corrected the GWAS for LDL although LDL had not been measured in UK

biobank at the time of the analyses, and this is also useful for phenotypes such as Crohn's

168 disease, for which relatively few cases are present in UKB.

169

170 Moreover, it is possible to compare the effects before and after correction, giving us information on 171 the likelihood the observed effect is directly associated with the trait of interest or is mediated. it is 172 important to remember that conditioning on a phenotypic covariate will not necessarily completely 173 correct the mediated effect, due to noise, and thus the comparison of the two effects is more 174 informative. Finally, we should be able to trace back the path of mediation looking at the different 175 components of the prior for each SNP thus helping greatly in interpreting the results and planning 176 subsequent studies. All the exposure traits GWAS have been first imputed using SSimp¹⁰ 177

178 (https://github.com/zkutalik/ssimp_software) and the UK10K genotypes as the reference panel.

Finally, all A/T or G/C SNPs were removed to avoid errors in the harmonisation of effects coming from different GWAS, due to strand errors. The proportion of genetic variance of the food traits explained by the health-related traits was measured by taking the squared genetic correlation between the expected Z-score and the observed one.

183

184 **1.7 Genetic correlations with other traits and stratified LD-score regression.**

Genetic correlations of the self-reported food consumption traits against 844 traits have been
estimated using LD-score regression as implemented in LD Hub ^{3,11}. Genetic correlations were
estimated both with the corrected and uncorrected traits using the bivariate LD-score regression
model. Stratified LD-score regression¹² was run using ldsc and the annotation files available on the
ldsc website.

190

191 **1.8 Identification of the SNPs directly associated with the food traits.**

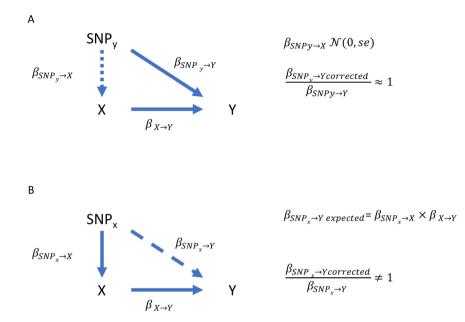
192 One of the main objectives of GWAS is to identify genes directly responsible for the trait of interest,

in our specific case, however, we have shown that looking just at the genome-wide hits is not

194 sufficient and does not exclude SNPs truly associated with other causal heritable traits, due to

195 vertical pleiotropy. In order to distinguish between these two types of SNPs, we decided to look at 196 the ratio between the corrected trait and the original trait or corrected-to-raw ratio (CRR). 197 To understand this choice let's suppose we have a trait of interest (Y) and a second heritable trait 198 (X) which is causal with effect, $\beta_{X \to Y}$. We will call SNPy, the SNPs directly causing Y with effect, 199 $\beta_{SNPv \to Y}$ and SNPx, the SNPs which are directly causing X with effect, $\beta_{SNPx \to X}$. If the whole effect 200 of SNPx on Y is mediated through X its effect will be given by 201 202 $\beta_{(SNPx \to Y)expected} = \beta_{SNPx \to X} \times \beta_{X \to Y}$ (2) 203 204 $\beta_{X \to Y}$ can be estimated through MR, while $\beta_{SNPX \to X}$ can be retrieved from the GWAS of X. Assume we measure the effect of a SNP for which it is unknown if the effect is mediated through X or not 205 206 (as is the case in real data). We define $\beta_{SNP \rightarrow Y}$, the observed effect of the SNP on Y 207 if $\beta_{SNP \to X}$ is truly 0, then we can estimate the expected mediated effect of the SNP through X as 208 $\beta_{(SNP \to Y)expected} = \beta_{SNPx \to X} \times \beta_{X \to Y} \approx 0 \quad (3)$ 209 and 210 $\beta_{(SNP \to Y)corrected} = \beta_{SNP \to Y} - \beta_{(SNP \to Y)expected} \approx \beta_{SNP \to Y}$ (4) 211 thus $CRR = \frac{\beta_{(SNP \to Y)corrected}}{\beta_{SNP \to Y}} \approx 1(5)$ 212 213 214 On the other hand if 215 $\beta_{SNP \to X} \neq 0$ (6) 216 then $\beta \quad_{SNP \to Y \ expected} = \beta_{SNP \to X} \times \beta \quad_{X \to Y} \neq 0(7)$ 217 $\beta_{(SNP \to Y)corrected} = \beta_{SNP \to Y} - \beta_{(SNP \to Y)expected} \neq \beta_{SNP \to Y}$ (8) 218 219 then $CRR = \frac{\beta_{(SNP \to Y)corrected}}{\beta_{SNP \to Y}} \neq 1(9)$ 220

Figure S1. Directed acyclic graph explaining the two possible scenarios for the effect of a SNP on the trait of
 interest Y. (a) The SNP has a direct effect on Y not mediated through X. Then the estimated effect of SNP on X will be
 normally distributed around 0, thus the corrected and uncorrected effects will be similar and their CRR will be close to 1.
 (b) The SNP effect is mediated through X, thus the corrected effect will deviate from the observed one and CRR will
 deviate from 1.



226

In real-life situations, the betas are estimated and thus will carry an error due to chance and it is
thus important to understand what values the CRR may assume under different scenarios. We
can, however, summarise three types of relationship between the trait of interest and its causal
factors:

- 231 1) X→Y
- 232 2) $X \rightarrow Y$ and $Y \rightarrow X$
- 233 3) U \rightarrow Y and U \rightarrow X
- 234

Where U is a heritable confounder responsible for the relationship between X and Y. We thus use simulations to understand how the relationships between the traits influence the CRR and our ability to use it to distinguish between SNPs, the effects of which are mediated through X or U, and SNPs which are causal to the trait of interest without mediation mediation. The details and results of the simulations are reported in Supplementary Data 2.1.

241 **1.9 Clustering of food and drink consumption traits.**

242 Genetic correlations between the food traits were estimated using LD-score regression as implemented in the ldsc software³⁵ separately for the corrected and uncorrected GWAS. 243 244 Hierarchical clustering of the two genetic correlation matrices was performed using two different algorithms: "complete" as implemented in the hclust() function from R and the ICLUST algorithm¹⁷ 245 246 from the R package psych. ICLUST assigns items to the same cluster based on the loadings of an 247 underlying common factor. Items are then iteratively added to the clusters only if they increase the 248 internal consistency of the cluster. The algorithm also allows for addition of traits in case of strong 249 negative correlation. This has a compelling advantage for food consumption, as for example the 250 intake of fatty foods has a strong negative correlation with eating healthy food, thus both can 251 contribute to the same grouping. Differences in clusterings were compared graphically using a 252 tanglegram in both cases. Given that ICLUST seemed to give more stable results compared to the 253 "complete" clustering algorithm, the clusters produced with this algorithm were used for further 254 analyses.

255

256 **1.10 Multi-trait genome-wide association analysis**

257 For each of the three main clusters of phenotypes (Meat/Fat, Healthy foods and Psychoactive 258 Drinks), we performed multi-trait genome scans using a MANOVA-based multivariate analysis method implemented in the MultiABEL package³⁷ (https://cran.r-project.org/package=MultiABEL). 259 260 The method can take genome-wide summary association statistics to infer phenotypic correlation 261 coefficients and conducts a MANOVA test for each variant across the genome. This overcomes 262 the issue of non-overlapping samples (e.g. it would be impossible to directly combine people 263 drinking different type of coffee). The phenotypic correlation coefficient of any two traits can be 264 estimated in an unbiased manner via the correlation of the genome-wide z-scores, and for binary 265 outcomes, this is proportional to the phenotypic correlation on the liability scale. The MultiABEL 266 package also calculates the best linear combination of multiple phenotypes that is associated with 267 each variant.

268

269 **1.11 Locus definition and prioritisation of genes.**

To define a locus, we first selected all SNPs with p-value $<1x10^{-5}$ and then estimated the distance between each consecutive SNP located on the same chromosome. Two consecutive SNPs were identified as belonging to different loci if they were more than 250 kb apart. A locus was then considered significant if it contained at least one SNP with p-value below the previously described significance threshold: we thus identified 582 significant locus-phenotype associations. Given the high pleiotropy between different traits, we merged overlapping loci, which resulted in 302 independent loci.

In order to define for each locus which gene is more likely to be responsible for the observed association, we proceeded with custom prioritisation according to the following criteria. We first ran Haploreg v4.1³⁸ using $r^2=0.8$ as threshold (Supplementary Data 11). We also ran SMR³⁹ on each locus in order to identify eQTLs compatible with the observed association pattern. We used the tissue-specific significant eQTL from the Gtex Project website²⁶ (Supplementary data 12). We then proceeded to prioritise the genes according to the following criteria; if the locus met one of them the following ones were not tested:

- 284 1) The sentinel SNP is itself or is in strong LD ($r^2>0.8$) with a non-synonymous SNP
- 285 2) There is evidence of an eQTL (as tested with SMR) and the sentinel SNP and the eQTL 286 are in strong LD (min $r^2=0.5$). Given the high number of significant eQTLs detected by 287 SMR we used a dynamic selection starting from $r^2\ge 0.99$ and decreasing by 0.05 at each
- 288 step until an eQTL was found or until $r^2 \le 0.5$.
- 289 3) The sentinel SNP is itself or is in strong LD ($r^2>0.8$) with a coding SNP (synonymous or 290 in the untranslated region of the gene)
- 4) The top SNP is intronic or is in complete LD with an intronic SNP in the gene.
- 292 5) The top SNP is in strong LD (r^2 >0.8) with an intronic SNP in the gene.
- 293 6) The closest gene.

294 The category and prioritised gene for each locus is annotated in supplementary table 3.

295

296 **1.12 Prioritised gene annotation and network construction**

Tissue enrichment using MAGMA¹³ was run using FUMA¹⁴. For each available SNP, we chose the lowest p-value from all corrected analyses. For the functional annotation of the prioritised genes, we focused only on those coming from the "direct effect only" loci. First, we used the gene2Function tool from FUMA to identify enrichment in the same tissue used for the analysis with MAGMA. For both analyses, only tissues with Bonferroni corrected p < 0.05 were considered significant (Table S11-S12 report full results).

We then constructed an interaction network using STRING¹⁵ (Table S13). After removing the 303 304 genes which were not connected with any of the others, we ran community detection using 305 Leuvain's method (Table S14 for membership). Tissue enrichment analysis was then performed for 306 each community as done for the full gene set, focusing only on the overexpressed tissue analysis. 307 Given the much higher number of tests performed, we used Storey's q-values to define significant tissues. Gene ontology enrichment was performed for each community using the compareCluster() 308 function from the clusterProfiler R package¹⁶. We considered significant those terms which had a 309 FDR<0.05 using the Benjamini and Hochberg method. 310

311

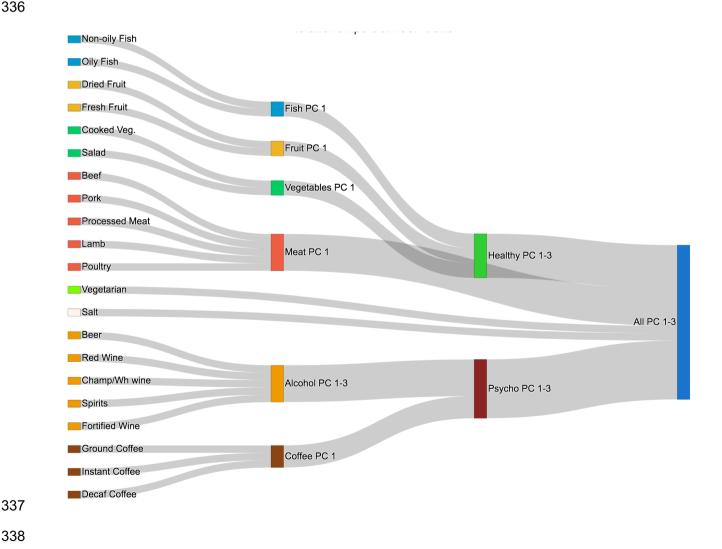
312 **1.13** Mendelian randomisation to assess causal relationships between food and health

MR was conducted using the food traits as exposures and 79 traits available in MR-base⁷ as 313 outcomes. The genetic instruments were chosen from those with $p < 5x10^{-8}$ and pruning for LD 314 $(r^2 < 0.01)$. We selected two sets of instruments: the first using raw p-values for thresholding (Raw) 315 316 and the second using bias-corrected p-values and the filter with values comprised between 0.95 317 and 1.05 (CRR). Both sets of instruments were run using both raw effect estimates and corrected 318 ones for comparison purposes (uncorrected/corrected). We considered the main analysis the one 319 with the CRR-uncorrected analysis and multiple test correction was applied to these results. All 320 other analyses were used for comparison purposes to show the difference in applying the CRR 321 filtering. In order to maximise the number of SNPs available for analysis, the instrumental variables 322 (IVs) were selected from those available for the specific outcome, thus the IVs change from 323 outcome to outcome even if the exposure trait is the same. As exposures, we used 26 specific 324 food items: adding butter to bread, and percentage fat in milk were not analysed as none of the

325 significant SNPs passed the CRR filter; fortified wine was also excluded as no significant SNPs 326 were detected in the GWAS. Principal components (PC) traits were also estimated using as 327 rotation matrix the eigen decomposition of the genetic correlation matrix. Betas from the GWAS for 328 the interested traits were then projected on the rotated PC space. IVs for the PC analyses were 329 selected by merging first all SNPs which could be selected as IVs in each trait of the group and 330 assigning the lowest p-value in case of overlap. Then the SNPs were pruned for LD and the betas 331 projected onto the PC space. Only PCs which could be interpreted were retained (not more than 332 3). Groups were created based on the groups created with ICLUST but also grouping the foods 333 which had a clear common origin (e.g. oily and non-oily fish). A Sankey diagram of the 334 relationships amongst the different traits is reported in Figure S2.

335 Figure S2. Sankey diagram describing the relationships between the single food traits and the composite ones.





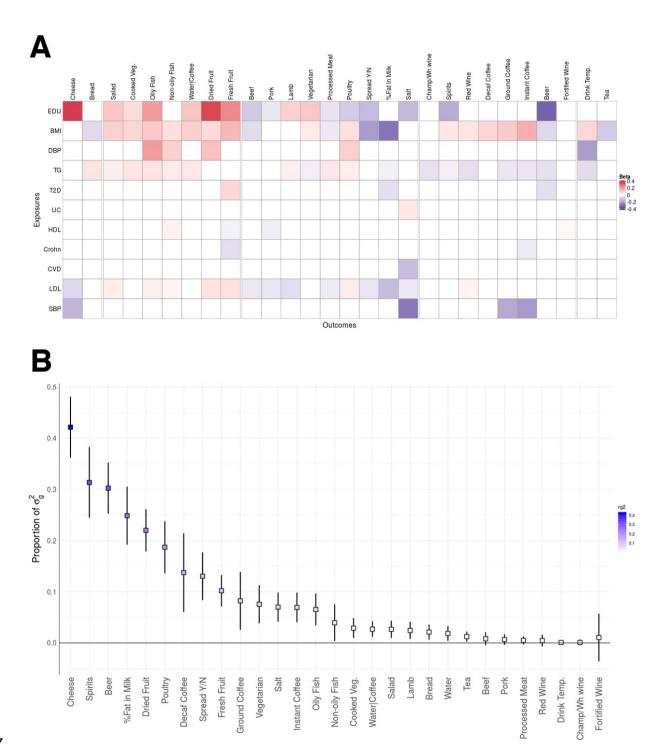
339 All analyses were run using the same pipeline. After selecting the SNPs to be used as IVs, 340 exposure and outcome data were harmonised. Only non-palindromic SNPs were used to avoid any 341 misalignment between the two datasets. The IVs were tested for heterogeneity and outliers were removed using the MR-Radial method¹⁷. Inverse variance-weighted (IVW) MR was then used as 342 the main analysis method, using random effects IVW if the residual heterogeneity had a p-value 343 344 less than 0.05/79. We then tested for the presence of directional pleiotropy using the intercept from 345 the MR-Egger regression. Finally, MR median and MR-Raps were used as sensitivity analyses. All 346 results have been made available through an online app (https://npirastu.shinyapps.io/Food_MR/) 347 which allows interrogation of the results both visually and in tabular form.

349 2. Extended Figures/Results

350

351 352 353 354 355 356 Fig S3. Results for the Mutlivariable MR. Panel A The heatmap represents the effect of the health related traits on each food trait using from the multivariable model. The color is proportional to the effect size.

Panel B. The plot represents the proportion of genetic variance which is explained by the effect of the health related traits on the food traits. Clearly some of the food traits are extremely biased having up to 40% of genetic variance due to the mediation of the health related traits.



358 **2.1 Simulation results for optimal parameter tuning for selecting SNPs directly associated**

359 with the trait of interest.

360 The objective of the simulations was to understand if the corrected/raw beta ratio limits chosen

361 based on the genes for which biology is well known are correct. The simulations are particularly

362 complex to set up since the DAG of the studied relationships involves bidirectional causal effects.

363 Another important limitation is the fact that the exposure trait is not directly and correctly observed

but it is the result of a FFQ in which the noise is extremely high with a test-retest correlation that

365 can be as low as 0.5 ($r^2=0.25$).

366

- 367 The simulations include 4 different normally distributed traits:
- 368 Y_t which is the true trait of interest (food consumption in our case) without the effects of the

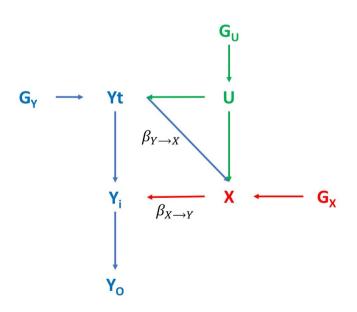
369 outcome. X and U represent each the sum of all traits causal to Y. The difference between X and U

370 is that U traits are also causal to X (so they act as a confounders) while X traits may also be

371 subject to reverse causality by Y_t. Y_o is the observed trait which thus includes all causal effects and

372 the noise due to the use of the questionnaire.

Figure S4. Diagram describing the relationships between the simulated traits and their relative parameters. Gy refers to the genetic variants which directly affect Y before any influence of confounding or other mediated traits (Yt). Gu represents the genetic component of a confounder trait U which causally affects both Y and X. Gx represents the genetic component of the outcome trait X which is in turn causally affecting the trait Yi. Yo represents the actual observed trait to which we add noise to reflect the test-retest correlation in FFQ data.



- 379 For simplicity each of the first 3 traits is determined by 10 SNPs each of which has a frequency of
- 380 0.3 and explains 1% of variance. Overall 30 SNPs have been used for each simulation and they
- are denoted as SNP_Y, SNP_X and SNP_U depending if their direct effect is through Y, X or U.

382 The relationships between the different traits are summarised in Figure S4.

383 Where:

- 384 $\beta_{U->Y}$ represents the effect of the confounder on Y_t ,
- 385 $\beta_{U->X}$ represents the effect of the confounder on X,

386 $\beta_{Yt->X}$ represents the effect of Y_t on X,

387 $\beta_{X->Yt}$ represents the effect of X on Y_t.

388 $\beta_{Y_{O}->X}$ represents the causal effect we would be able to measure through MR. This measure is not 389 of interest for the scope of our simulations.

390

391 For simplicity the β_{U-Y} and β_{U-Y} were both set so that the confounder explained 20% of the variance of Y and X. Simulations were then conducted for a large array of values of β_{X-Yt} and β_{Yt-X} , which 392 393 ranged from 50% of variance explained to 0%, with both positive and negative effects. Values of $\beta_{Y_{t-X}}=0$ simulates the case where no reverse causality exists. A denser grid was used between 394 r²=0-0.1 to examine more closely the results at smaller effects which likely better resembles most 395 396 real cases. Each set of parameters was run 10 times so that 100 SNPs were simulated for each 397 category and set of parameters. To replicate the conditions of the paper we simulated two different 398 independent populations so that we could apply the MV MR correction procedure to study the 399 effects in a setting which resembles the real life scenario. Both populations were simulated so that 400 N=400,000.

401

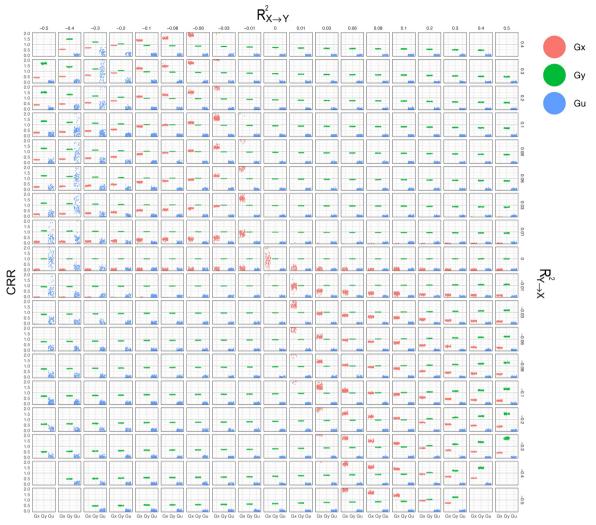
402 After simulating the two populations we proceeded to perform the association analysis for all 30 403 SNPs with all three observed traits, leaving out the original trait of interest Y_t , assuming we would 404 not be able to directly observe it (as is the case for food consumption measured with FFQ). We 405 then performed the MV MR of X and U on Y using as IV all SNPs which had p<5x10⁻⁸ in either the 406 GWAs from X or U assuming we had no way of distinguishing the source of the SNP. For this

analysis we used population 2 for the exposure betas and p values while population 1 for the
effects of Y. Finally we used the betas combined with the population one Y_o association results to
estimate the corrected/raw ratio (CRR).

410

The main objective was to verify if using the proper limits of the corrected/raw ratio allows the
SNP_Ys to be correctly distinguished from the SNP_Xs and the SNP_Us. Figure S5 shows the
scatterplot of the CRR for the 3 categories of SNPs for each combination of simulated parameters.
R² refers to the amount of variance explained by the causal trait. The values are both positive and
negative to reflect the direction of the correlation. The CRR range for the plot is limited to values
between 0 and 2 because SNP_Ys never assumed values outside this range.

418 Figure S5. Scatterplot of the CRR values for Gx (in red), Gy (in green) and Gu (in blue) at the different values of the 419 effect of Y on X and of X on Y.



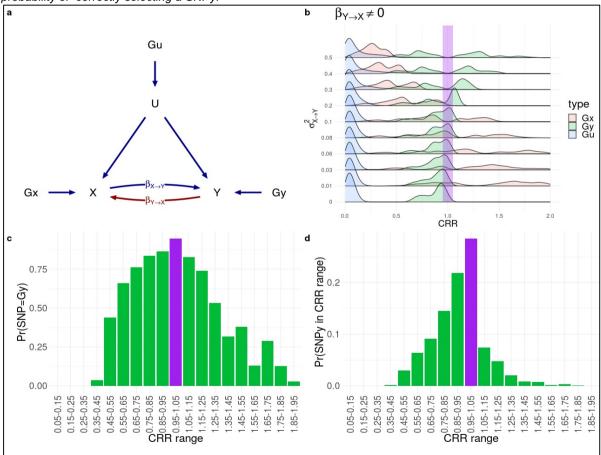
420

421

422 Clearly for most combination of parameters it is possible to easily separate the SNP_Ys from the 423 SNP_{US} . The task becomes slightly more complex in the case of the SNP_{YS} and SNP_{X} in which 424 some overlap is possible, especially when $\beta_{X->Y} = \beta_{Y->X}$ however this particular case is probably unlikely in real case scenarios as it would mean that the two effects cancel each other out. 425 From the previous figures, it is clear that if we were to know β_{X-Y} and β_{Y-X} , we would be able to 426 427 determine which values of CRR to use for the selection of the IVs in most cases. However without 428 knowing these a priori it is however quite difficult as they would require prior knowledge of valid IVs 429 for both Y and X, which is the objective of the method. Thus, the real question is if there is a range 430 of values for the CRR which maximises the probability of not discarding the SNP_Ys while not 431 including SNP_Xs or SNP_Us .

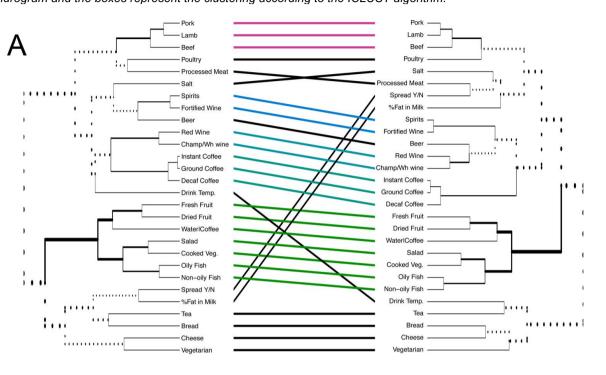
- 432
- 433 Therefore we verified how the probability of actually detecting a SNP_Y, P(detection), and the
- 434 probability that an IV which met the criteria was actually a SNP_Y, P(SNP_Y), at different ratio limits.
- 435 For the values selected for our study (1±0.05), the P(detection) is 0.27 overall, and 0.57 for the
- 436 combination of the weak effects, while P(SNP_Y) is >80% in both cases (Figure S6). Given that, for
- 437 almost all traits we have at least 1 SNP which meets these criteria and that loosening them will
- 438 increase the chances of including SNP_xs as instruments, the choice of parameters used so far
- 439 seems reasonable.

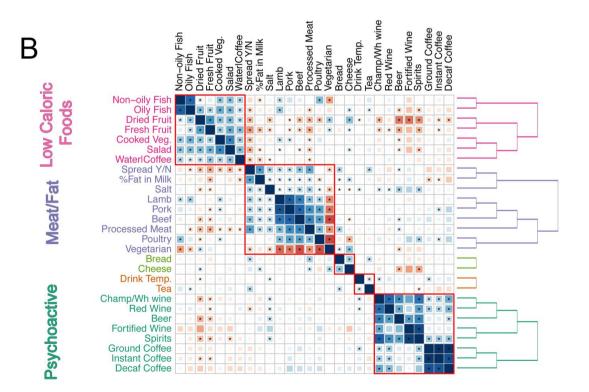
440 Figure S6. Corrected-to-raw ratio (CRR) successfully distinguishes mediated and non-mediated associations. (a) 441 Graph showing mediated and non-mediated pathways. The values of CRR that different types of simulated SNPs (Gx, 442 Gy, Gu) assume at different explained variances (σ^2) of X->Y when (Y->X)≠0, i.e. presence of reverse causality **(b)**. 443 The values we used for defining a "non-mediated" variant are highlighted in purple. (c) The proportion of variants that are 444 truly Gy, that is directly associated with the trait of interest, across a range of CRR. (d) The overall proportion of variants 445 directly associated with the trait (SNPy) whose CRR falls inside the specified ranges, i.e., the probability of detecting 446 SNPy over all possible scenarios. When the effect of Y->X is equal to zero, Gy is clearly distinguishable from Gx and Gu 447 using CRR (Fig. S5), however, when (Y->X) increases, values of CRR for both Gy and Gx start varying and 448 overlapping (Fig. S6b). We thus determined which values of CRR would maximise the probability of correctly selecting 449 Gy under all scenarios. Clearly the parameters we have chosen for defining a "non-mediated" SNPs maximise both the 450 probability of correctly selecting a SNPy.



454 2.3 Effects of GWAS correction on genetic correlations. To investigate how the mediation 455 procedure affected the genetic correlations amongst the consumption traits, we compared the 456 correlation patterns using the raw and corrected results (Table S10). Overall, the two genetic 457 correlation matrices were very similar, but with some important differences. In particular, the 458 number of Bonferroni-corrected significant correlations diminished in the corrected results, 459 reflecting the fact that the conditioning on the health-related traits will weaken those correlations 460 which are partly due to those traits. The hierarchical clustering of the traits (Fig. S7a) using the two 461 different matrices shows an improvement in the quality of the clustering with the groups formed 462 using the corrected r_G matrix being more interpretable than the raw ones. While the group 463 composed of healthy foods is stable across methods, we can see that using the raw r_Gs, salt 464 clusters with beer and strongly alcoholic beverages, while wine clusters closer to coffee than other 465 alcoholic drinks, perhaps reflecting medical advice. Also, the fatty foods (percentage fat in milk and 466 adding spread to bread) cluster in an unexpected way, grouping closer to healthy foods than to 467 meat. Looking at the corrected r_Gs, clustering accords better with common sense, for example fatty 468 foods grouping with meat and salt.

Fig S7. Clustering of food consumption traits before and after correction. (a) Comparison between the hierarchical clustering of the food traits based on the uncorrected (on the left) and corrected (on the right) genetic correlations. Black lines connect the same traits for which the clustering has changed. Dendrograms connect the items in each case with the boldness of the line representing the strength of support for the tree nodes. Unique nodes are represented with a dashed line while shared nodes with a bold one. The thickness of the line is thicker for conserved higher level nodes. (b) Genetic correlation plot amongst the food traits. The lower triangle reports the corrected genetic correlation results while the upper triangle reports the uncorrected ones. The stars report the Bonferroni-corrected significant correlations. The dendrogram and the boxes represent the clustering according to the ICLUST algorithm.





479 The clustering results show that the mediation correction procedure has been at least partly able to 480 remove the genetic correlations due to shared heritable factors, rather than common biology. Such 481 correction is extremely important, not only for creating homogeneous clusters of traits for 482 multivariate GWAS, but also because these may change in a population- or age-dependent 483 manner. It is reasonable to believe that some of these strong mediating factors (e.g. LDL 484 cholesterol) are due to the older age of the samples in UKB (indeed ~27% are prescribed lipid-485 lowering therapy and will thus likely have been given medical advice to change their diet). It will be 486 interesting to compare with a younger population less affected by perceived or actual medically 487 advised lifestyle changes.

488

To explore the shared genetic underpinnings of food choices and a broad range of complex traits, we estimated genetic correlations with 832 traits present in LDhub¹¹. We identified 6967 and 4943 significant (FDR<0.05) genetic correlations for raw and corrected traits, respectively across a large number of traits (Table S10, interactive view available at

493 https://npirastu.shinyapps.io/rg plotter 2/). The correction affected greatly not only the genetic 494 correlations with the traits used for the correction but also those with many others. We can only 495 highlight a number of examples of changes in genetic correlations here. A notable instance is that 496 prior to adjustment, CVD and percentage fat in milk showed a genetic correlation of -0.24, i.e. 497 decreasing the %fat increased the chances of CVD, but after correction, r_G was 0.02. Another 498 example is again cheese consumption which has a genetic correlation with a longer paternal 499 lifespan of 0.5 before adjustment, but only 0.2 afterwards. These results are particularly important 500 because they suggest that the recent epidemiological findings associating higher consumption of fat in milk with protection from CVD^{18,19} may be due to confounding and caution should be used 501 502 when defining dietary policies.

503

2.4 Multivariate association analysis. Clustering of the traits using ICLUST identified five
different groups (Fig 7b): one composed of increased meat, fat, salt and decreased vegetarianism
(labeled as "Meat/Fat"), one made up of alcoholic beverages and coffee (labeled "Psychoactive")

507 and one comprised of healthier items such as fish, fruit and vegetables (labeled "Low Calorie 508 Foods"). Two final groups contained only two items each: drink temperature and tea; and cheese 509 and bread; these were not used for the MV analysis. In order to explore if additional loci influence 510 these groups we ran a multivariate GWAS using the package MultiABEL, which performs 511 MANOVA on summary statistics. 168 additional associations, including 42 novel loci not identified 512 at the single trait analysis, were identified in multivariate analysis of the three main food groups 513 (Table S5) An example of these group-level loci is rs17400325, a non-synonymous variant at 514 PDE11A associated with the consumption of Low Calorie Foods. When each trait was examined singularly we found that the C allele was associated with higher fresh and dried fruit consumption 515 516 and a lower consumption of fish and vegetables. Mutations in this gene are responsible for primary 517 pigmented nodular adrenocortical disease-2 (OMIM:610475), which leads to high cortisol levels, 518 which in turn are associated with a higher consumption of highly palatable foods²⁰.

519

520 2.5 Functional annotation of food consumption genes. We used several approaches to 521 understand the biological underpinnings of food choice. First we ran stratified LD-score regression¹² using the bias-corrected GWAS (Fig. S8). Looking at functional annotation (Fig. S8a), 522 523 we found a strong enrichment for almost all food traits in conserved genomic regions with the 524 exception of being vegetarian, decaffeinated coffee and fortified wine consumption. This is not 525 surprising if we consider that nutrition is one of the most basic biological functions. We next looked at tissue enrichment in the Gtex²¹ and Franke lab expression²² datasets and epigenetic signatures 526 from Roadmap²³. There was substantial agreement across the two expression datasets with 527 528 enrichment mostly limited to brain areas linked to reward and feeding, e.g. hypothalamus, nucleus 529 accumbens, putamen. Most food traits were also enriched for epigenetic marks annotated to the 530 male and female fetal brain, which underlies the importance of foetal development in determining 531 food choices.

Fig S8. Heatmap of tissue and functional enrichments. The colour is proportional for the enrichment revealed by stratified LD-score regression. Only correlations with FDR<0.05 are reported. (a) Enrichment among different classes of functional annotation. (b) Tissue enrichment from Gtex expression. (c) Tissue enrichment from ROADMAP epigenetics. (d) Tissue enrichment from the Franke lab dataset.



537

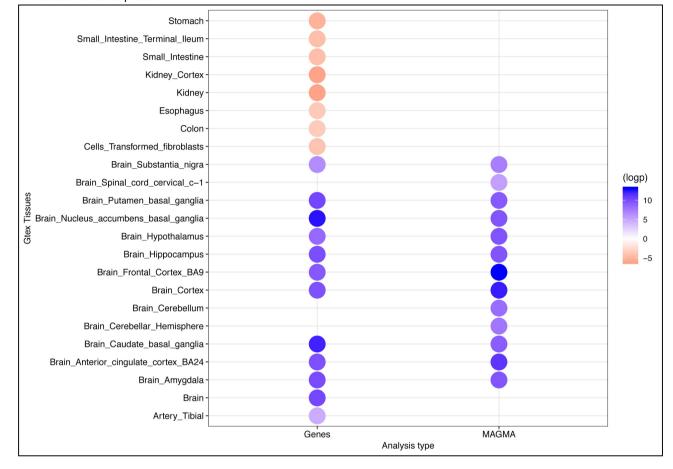
538

539 Tissue over-representation analysis using MAGMA¹³ (which first runs a gene-wide test and then 540 measures enrichment using those which results significant) on the merged GWAS results (for each 541 SNP the lowest p-value was used) confirmed the results from LD-score regression highlighting the 542 same brain areas, e.g. substantia nigra, nucleus accumbens, hypothalamus, amygdala, known to 543 influence food choices and reward (Fig. S9). Very similar results were obtained when the analysis 544 was conducted using only the prioritised genes in the "direct effect only" loci. In this case, as well

- 545 as over-expression in the brain, we also detected under-expression in the kidney, stomach,
- 546 pancreas, oesophagus, colon, lung and small intestine (Fig. S9).

547 *Fig.* S9. Dotplot of the overexpression analysis run on the prioritised genes from the non-mediated loci and the 548 overrepresentation analysis performed with MAGMA. The overexpressed tissue involved by the two methods were

549 highly overlapping with the analysis performed on the prioritised genes showing also the tissues in which there is 550 evidence of underexpression.



551

2.6 Network analysis. The fact that the genes we prioritised show the same enrichment pattern as 552 stratified LD-score regression and MAGMA, also suggests that the prioritisation is in most cases 553 correct. In order to explore any interactions between the selected genes, we used STRING²⁴ to 554 555 build an interaction network between them. A large network is revealed (Fig. 4, Table S13), 556 including 132 genes (out of 215 overlapping the STRING database), sharing 224 edges (p<1 x 10⁻ ¹⁶). To identify if there were groups of genes which were more interconnected than the others, we 557 performed community identification using Leuvain's method^{24,25}. Ten communities are identified, 558 559 each with specific characteristics in terms of function, cellular localisation and preferential 560 expression (Fig. S11 for and overview and FigS 12-21 for specific comunities, Table S15 for 561 significant Gene Ontology terms, Fig. S10, Table S16 for significant tissue enrichment). For

562 example, community 1 genes are linked to numerous biological processes ranging from feeding 563 behaviour and taste to hormone binding and transport of fatty acids, and preferentially include the 564 genes expressed in several brain areas and the liver. Genes in community 2, on the other hand, 565 are linked to energy and glucose metabolism, are preferentially located in the mitochondrion and 566 are over-expressed in the skeletal muscle and tibial artery. Another interesting example is 567 community 8 which contains genes specifically over-expressed in the brain and which are involved 568 in synaptic assembly and organisation and in neurotransmitter secretion, while other communities 569 relate to steroid hormone response, acetylcholine receptor regulation, drug metabolism and Golgi-570 mediated transport. Thus, although the overall expression analysis strongly links dietary choices to 571 the central nervous system, there are actually several different groups of genes at play, with 572 specific functions in specific tissues.

574 Figure S10 Tissues which overexpress the genes in each community.

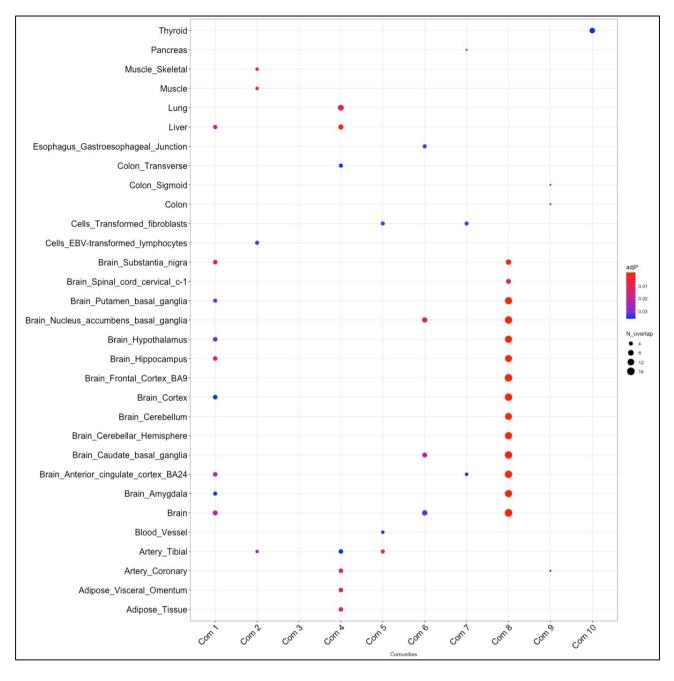
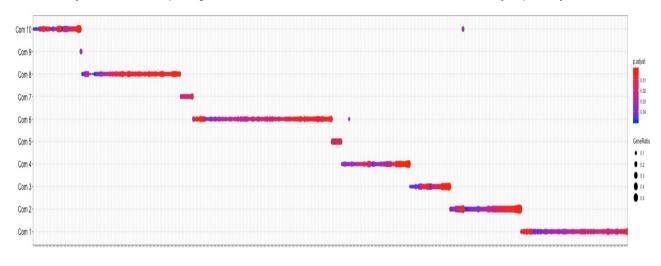


Figure S11 Overlap in Go-terms between different communities. The figure shows that there is no overlap (with the exception of 2 terms) between the terms enriched in each community. The labels have been removed as the plot is meant to only show the overlaps. Figure S12-22 show the enriched terms for each community separately.



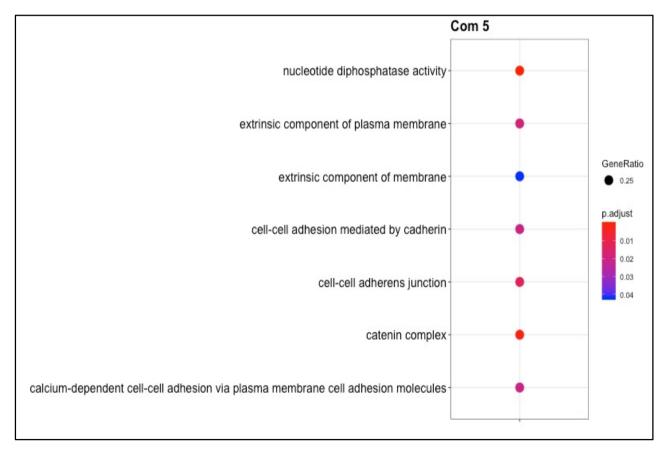
	c	com 1	
	temperature homeostasis	•	
	smooth muscle contraction	•	-
	sensory perception of taste	+	
	sensory perception of bitter taste		
	rhythmic process	•	-
	rhythmic behavior	•	
	response to amino acid	1	
	regulation of voltage-gated calcium channel activity	1	
	regulation of protein tyrosine kinase activity	1	
	regulation of protein kinase B signaling		
	regulation of phospholipase activity	1	
	regulation of peptidyl-tyrosine phosphorylation - regulation of metal ion transport -		
	regulation of lipase activity		
	regulation of ERK1 and ERK2 cascade		
	regulation of cytosolic calcium ion concentration		
	regulation of calcium ion transport		
	regulation of calcium ion transmembrane transporter activity	- T	
	regulation of balance in a sine management address regulation of behavior		
	protein kinase B signaling	•	
	positive regulation of protein tyrosine kinase activity		
	positive regulation of phospholipase activity	+	
	positive regulation of peptidyl-tyrosine phosphorylation	•	
	positive regulation of lipase activity	•	
	positive regulation of ERK1 and ERK2 cascade	•	
	positive regulation of cytosolic calcium ion concentration	•	
28	positive regulation of cold-induced thermogenesis	•	
pho	ospholipase C-activating G protein-coupled receptor signaling pathway		
	peptidyl-tyrosine phosphorylation	•	
	peptidyl-tyrosine modification		
	peptide receptor activity		
	peptide hormone binding	1	p.adjust
	peptide binding		
	organic acid transport		0.01
	neuropeptide signaling pathway	T	- 0.02
	neuropeptide receptor activity	1	0.03
	neuropeptide binding - negative regulation of voltage-gated calcium channel activity		0.04
	negative regulation of voltage-gated calcium channel activity		
	negative regulation of transporter activity		
	negative regulation of ion transmembrane transporter activity		GeneRatio
	negative regulation of ion transmembrane transporter activity		• 0.15
	negative regulation of cation transmembrane transport		0.20
	negative regulation of cation channel activity	+	0.25
	negative regulation of calcium ion transport		
	negative regulation of calcium ion transmembrane transporter activity	+	• 0.30
	negative regulation of calcium ion transmembrane transport	•	
	long-term synaptic potentiation	•	
	long-chain fatty acid transport	•	
	lipid transport	•	
	lipid localization	•	
	icosanoid transport		
	icosanoid secretion	1	
	hormone binding	•	
C protoin courted as	grooming behavior	1	
G protein-coupled recep	otor signaling pathway, coupled to cyclic nucleotide second messenger		
	fibroblast growth factor receptor signaling pathway		
	fibroblast growth factor receptor binding	-	
	feeding behavior fatty acid transport		
	fatty acid derivative transport		
	ERK1 and ERK2 cascade		
	divalent metal ion transport		
	divalent inorganic cation transport		
	detection of chemical stimulus involved in sensory perception of taste	T	
deter	ction of chemical stimulus involved in sensory perception of bitter taste		
ueles	circadian rhythm	•	
	circadian behavior		
	central nervous system neuron development		
	carboxylic acid transport	•	
	calcium ion transport	•	
	arachidonic acid secretion	+	
	arachidonate transport	•	
	amide binding	•	
	/late cyclase-modulating G protein-coupled receptor signaling pathway	•	
ade	nylate cyclase-inhibiting G protein-coupled receptor signaling pathway	1	
	acid secretion	-	1

	om 2	(
		ubiquitin ligase complex-
		tricarboxylic acid metabolic process-
		tricarboxylic acid cycle-
		pyridine-containing compound metabolic process
		pyridine nucleotide metabolic process
		positive regulation of myelination
		positive regulation of ATP biosynthetic process
		oxidoreduction coenzyme metabolic process
		oxaloacetate metabolic process-
		nicotinamide nucleotide metabolic process-
		negative regulation of purine nucleotide metabolic process
		negative regulation of nucleotide metabolic process
		negative regulation of nucleotide catabolic process
		negative regulation of cofactor metabolic process
		negative regulation of coenzyme metabolic process-
		negative regulation of ATP metabolic process
		NADH metabolic process
		NAD metabolic process
		myelin sheath-
p.adju		monosaccharide metabolic process -
plage		monosaccharide biosynthetic process-
0.		mitochondrial matrix -
- 0.		mitochondrial inner membrane-
0.		mitochondrial fusion
0.		lactate metabolic process -
		L-glutamate transmembrane transport-
		intrinsic component of mitochondrial membrane
Genef		intrinsic component of mitochondrial inner membrane-
• 0.		integral component of mitochondrial membrane
• 0.		integral component of mitochondrial inner membrane
• 0.		hexose metabolic process
• 0.		hexose biosynthetic process
		glutamine family amino acid biosynthetic process
		glucose metabolic process
		glucose catabolic process
		gluconeogenesis
		generation of precursor metabolites and energy-
		energy derivation by oxidation of organic compounds
		dicarboxylic acid metabolic process
		dicarboxylic acid biosynthetic process-
		cullin-RING ubiquitin ligase complex-
		Cul4-RING E3 ubiquitin ligase complex
		cristae formation -
		coenzyme metabolic process-
		citrate metabolic process
		cellular respiration -
		cellular carbohydrate metabolic process
		carbohydrate biosynthetic process
		C4-dicarboxylate transport-
		antibiotic metabolic process -
		aerobic respiration-

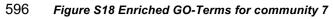
		Com 3
1	•	ubiquitin-protein transferase activity
	•	ubiquitin-like protein transferase activity
	•	ubiquitin-like protein ligase activity
	•	ubiquitin-like protein conjugating enzyme binding
	•	ubiquitin protein ligase activity
	•	transmembrane receptor protein serine/threonine kinase binding
	•	SMAD binding
	•	regulation of cyclin-dependent protein serine/threonine kinase activity
	•	regulation of cyclin-dependent protein kinase activity
p.adjust	•	Ran GTPase binding
p.adjust	•	protein transporter activity
0.01	•	protein localization to nucleus
0.02	•	protein K63-linked ubiquitination
0.04	•	protein K48-linked ubiquitination
	•	protein import into nucleus
GeneRa	•	protein import-
• 0.1	•	nucleocytoplasmic transport
0.2	•	nucleocytoplasmic carrier activity
0.4	•	nuclear transport
	•	nuclear pore-
	•	nuclear envelope
	•	NLS-bearing protein import into nucleus
	•	negative regulation of cyclin-dependent protein serine/threonine kinase activity
	•	negative regulation of cyclin-dependent protein kinase activity
	•	import into nucleus-
		histone demethylase activity (H3-K9 specific)
	•	histone binding
	•	GTPase inhibitor activity
	•	adrenergic receptor binding

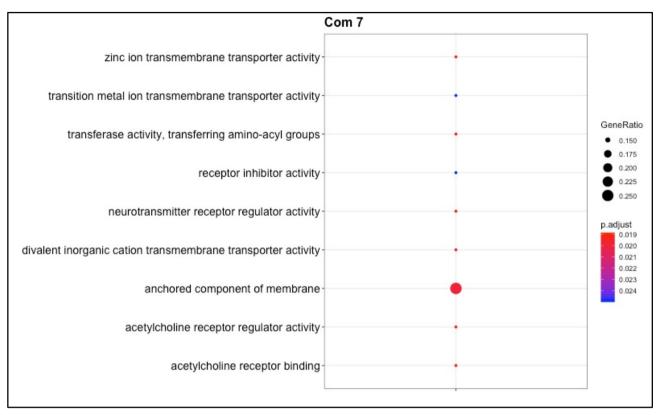
		Com 4
		xenobiotic metabolic process
		transcription initiation from RNA polymerase II promoter
		earischipter initiation not reveal population factor complex
		transcription factor activity, direct ligand regulated sequence-specific DNA binding
		transcription factor activity, direct ligant regulated sequence specific part and instants
		steriot intelación, process steriot hydroxylase activity
		steroid hormone receptor binding
		sterior intervence receptor binding solute:cation symporter activity
		solue, autori sympone activity small molecule catabolic process
		sinal indicute catabulic process
		Security interationic process RNA polymerase II basal transcription factor binding
		response to xenobiotic stimulus
		response to nutrient levels
	1	response to nutrient
	•	regulation of lipid metabolic process
		protein N-terminus binding
	•	positive regulation of steroid metabolic process
		xidoreductase activity, acting on paired donors, with incorporation or reduction of molecular oxygen, reduced flavin or flavoprotein as one donor, and incorporation of one atom of oxygen
	•	oxidoreductase activity, acting on paired donors, with incorporation or reduction of molecular oxygen
p.adjust		oxidoreductase activity, acting on NAD(P)H
	•	organic hydroxy compound transport
0.01	•	organic acid biosynthetic process
0.02	•	nuclear receptor activity
0.03	•	negative regulation of lipase activity
0.04	•	NADP binding
	•	monooxygenase activity
GeneRati	•	hormone metabolic process
	•	flavonoid metabolic process
0.2		flavin adenine dinucleotide binding
• 0.3	•	fatty acid metabolic process
		epoxygenase P450 pathway
		E-box binding
	•	drug catabolic process
-	•	DNA-templated transcription, initiation
-		demethylation
	•	cofactor binding
-		coenzyme binding
-		cholesterol efflux
	•	cellular response to xenobilitis -
-	T	catecholamine metabolic process
		catechol-containing compound metabolic process
		cated to extend the table to the table
	Ţ	beta-catenin binding
	1	basal transcription machinery binding
		basal RNA polymerase II transcriptom machinery binding
		basal Kiva polymetase in utariscription interdimenty binding arachidonic acid metabolic process
	I	ammonium ion metabolic process
		amine metabolic process
		active transmembrane transporter activity

591 Figure S16 Enriched GO-Terms for community 5



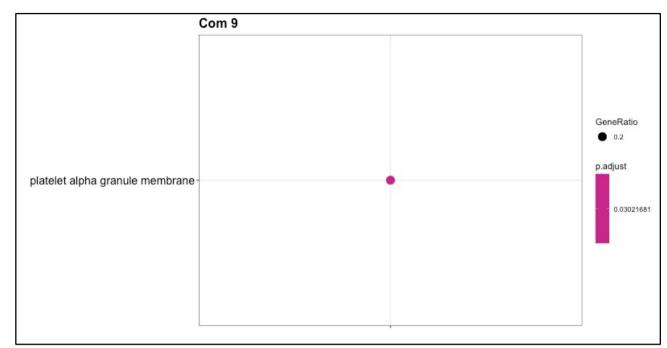
	Com 6	
Wnt signaling pathway ventral spinal cord development		
tumor necrosis factor superfamily cytokine production	•	
tumor necrosis factor production transcription factor activity, RNA polymerase II proximal promoter sequence-specific DNA binding		
transcription factor activity, RNA polymerase II distal enhancer sequence-specific binding T-helper cell differentiation	- •	
T cell proliferation T cell differentiation involved in immune response	- •	
T cell differentiation		
T cell activation striated muscle tissue development		
steroid hormone receptor binding steroid hormone mediated signaling pathway	•	
stem cell differentiation spinal cord motor neuron differentiation	- •	
spinal cord development	t- 🔶 🚽	
sensory organ morphogenesis roof of mouth development	l- •	
RNA polymerase II distal enhancer sequence-specific DNA binding response to steroid hormone		
regulation of Wnt signaling pathway regulation of tumor necrosis factor superfamily cytokine production	- •	
regulation of tumor necrosis factor production		
regulation of intracellular steroid hormone receptor signaling pathway regulation of interleukin-12 production	•	
regulation of interleukin-1 secretion regulation of interleukin-1 production		
regulation of interleukin-1 beta secretion regulation of interleukin-1 beta production	•	
regulation of interferon-gamma production	•	
regulation of epithelial cell proliferation regulation of epithelial cell migration	•	
regulation of endothelial cell migration regionalization		
proximal promoter DNA-binding transcription activator activity, RNA polymerase II-specific positive regulation of tumor necrosis factor superfamily cytokine production	•	
positive regulation of tumor necrosis factor production		
positive regulation of interleukin-6 production positive regulation of interleukin-12 production		
positive regulation of interleukin-1 production positive regulation of interleukin-1 beta production	1	
positive regulation of epithelial cell proliferation positive regulation of DNA binding	•	
pituitary gland development pattern specification process	I- +	
oligodendrocyte differentiation	•	
nuclear chromatin neuron migration		
neuron fate commitment neural crest cell differentiation		
negative regulation of neuron differentiation negative regulation of neurogenesis	•	p.adjust
negative regulation of nervous system development	• •	0.01
negative regulation of intracellular steroid hormone receptor signaling pathway negative regulation of endothelial cell migration	•	0.02
myeloid cell homeostasis myeloid cell differentiation		0.04
myeloid cell development muscle tissue development	t- 🔶	
mononuclear cell proliferation	•	GeneRatio
macrophage activation lymphocyte proliferation	•	• 0.10
limb development leukocyte proliferation	•	0.15 0.20
intracellular receptor signaling pathway interleukin-12 production	1 🚦	0.25
interleukin-1 secretion interleukin-1 production	•	
interleukin-1 beta secretion	+	
interleukin-1 beta production interferon-gamma production	•	
inner ear morphogenesis inner ear development		
in utero embryonic development hormone-mediated signaling pathway	t- •	
homeostasis of number of cells HMG box domain binding	- •	
glial cell fate commitment	t- <u>+</u>	
forebrain development erythrocyte development	t- ±	
epítheliaľ cell proliferation enhancer sequence-specific DNA binding		
enhancer binding endothelial cell migration		
embryonic organ development		
ear development	L- •	
dorsal spinal cord development DNA-binding transcription activator activity, RNA polymerase II-specific distal enhancer DNA-binding transcription activator activity, RNA polymerase II-specific	•	
distal enhancer DNA-binding transcription activator activity, RNA polymerase II-specific diencephalon development	- •	
cytokine secretion chromatin remodeling	•	
chemokine production	• •	
central nervous system neuron differentiation cellular response to steroid hormone stimulus	- •	
cell-cell signaling by whi cell fate specification	- •	
cell fate determination cell fate commitment	+ ±	
cell differentiation in spinal cord	•	
CD4-positive, alpha-beta T cell differentiation involved in immune response CD4-positive, alpha-beta T cell differentiation	•	
CD4-positive, alpha-beta T cell activation cardiocyte differentiation	- •	
cardiac muscle tissue development cardiac cell fate commitment		
canonical Wnt signaling pathway	• •	
axis specification appendage development	t 🔮	
anterior/posterior pattern specification ameboidal-type cell migration		
alpha-beta T cell differentiation involved in immune response alpha-beta T cell differentiation	•	
alpha-beta T cell activation involved in immune response alpha-beta T cell activation alpha-beta T cell activation	•	
activated T cell proliferation	i 📕 🖡	





	Com 8	
vocalization behavior		
vesicle-mediated transport in synapse	i	
vesicle localization		
synaptic vesicle transport		
synaptic vesicle localization		
synaptic vesicle exocytosis		
synaptic vesicle exocytosis		
synaptic vesicle cycle		
synaptic membrane		
synapse organization		
startle response		
signal release from synapse		
signal release		
Schaffer collateral - CA1 synapse		
retrograde trans-synaptic signaling		
regulation of trans-synaptic signaling		
regulation of synaptic vesicle transport		
regulation of synaptic vesicle exocytosis		
regulation of synaptic vesicle cycle	• •	
regulation of synapse structure or activity		
regulation of synapse organization		
regulation of synapse assembly	•	
regulation of RNA splicing	•	
regulation of regulated secretory pathway		-
regulation of presynapse organization		
regulation of presynapse assembly		
regulation of postsynaptic specialization assembly		
regulation of postsynaptic density organization		
regulation of postsynaptic density assembly		
regulation of postsynapsic density assembly		p.adjust
regulation of postsynapse organization		
regulation of neurotransmitter transport		0.01
regulation of neurotransmitter transport		0.02
regulation of neurotransmitter levels		0.03
regulation of mRNA splicing, via spliceosome		0.04
regulation of mRNA processing		_
regulation of exocytosis		
regulation of excitatory synapse assembly		GeneRa
regulation of calcium ion-dependent exocytosis		• 0.10
presynaptic membrane assembly		0.15
presynaptic active zone		0.20
presynapse organization		0.20
presynapse assembly		1
presynapse		
postsynaptic specialization organization		
postsynaptic specialization assembly		
postsynaptic membrane organization		
postsynaptic density organization		
postsynaptic density assembly		
postsynapse organization	•	
postsynapse assembly	•	
positive regulation of synapse assembly	•	
positive regulation of glutamate secretion		
positive regulation of cell projection organization		
neurotransmitter transport		
neurotransmitter secretion	- ě	
neuromuscular process controlling balance		
neuromuscular process	· · · · · · · · · · · · · · · · · · ·	
modulation of chemical synaptic transmission		
membrane biogenesis		
membrane assembly	_	
learned vocalization behavior or vocal learning		
glutamatergic synapse		
excitatory synapse assembly		
establishment of vesicle localization		
establishment of synaptic vesicle localization		
DNA-dependent DNA replication		1
dendrite extension		1
cell-cell adhesion via plasma-membrane adhesion molecules		
calcium ion-regulated exocytosis of neurotransmitter		
calcium ion regulated exocytosis	•	

602 Figure S20 Enriched GO-Terms for community 9

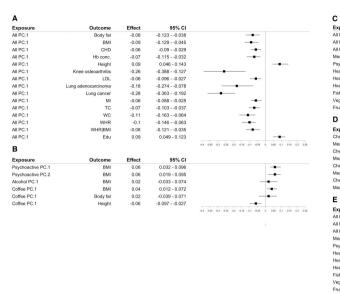


604 Figure S21 Enriched GO-Terms for community 10

Con	n 10
vesicle-mediated transport to the plasma membrane	•
vesicle docking	•
tRNA aminoacylation for protein translation	•
tRNA aminoacylation	•
trans-Golgi network	•
tethering complex-	•
syntaxin-1 binding	•
syntaxin binding	•
SNARE binding	•
rRNA methyltransferase activity	•
regulation of G2/M transition of mitotic cell cycle	•
Ral GTPase binding	
post-Golgi vesicle-mediated transport	p.adjust
PDZ domain binding	•
organelle localization by membrane tethering	0.01
myelin sheath	0.03
microtubule organizing center part-	- 0.04
membrane docking	_
ligase activity, forming carbon-oxygen bonds	GeneRa
ligase activity	• 0.1
growth cone part	• 0.2
Golgi vesicle transport	• 0.3
Golgi transport complex	• 0.4
Golgi to plasma membrane transport	•
exocyst	•
cilium organization	•
cilium assembly	•
ciliary basal body-plasma membrane docking	•
centriole	•
catalytic activity, acting on RNA	•
catalytic activity, acting on a tRNA	
catalytic activity, acting on a rRNA	
aminoacyl-tRNA synthetase multienzyme complex-	
aminoacyl-tRNA ligase activity	•
amino acid activation	•

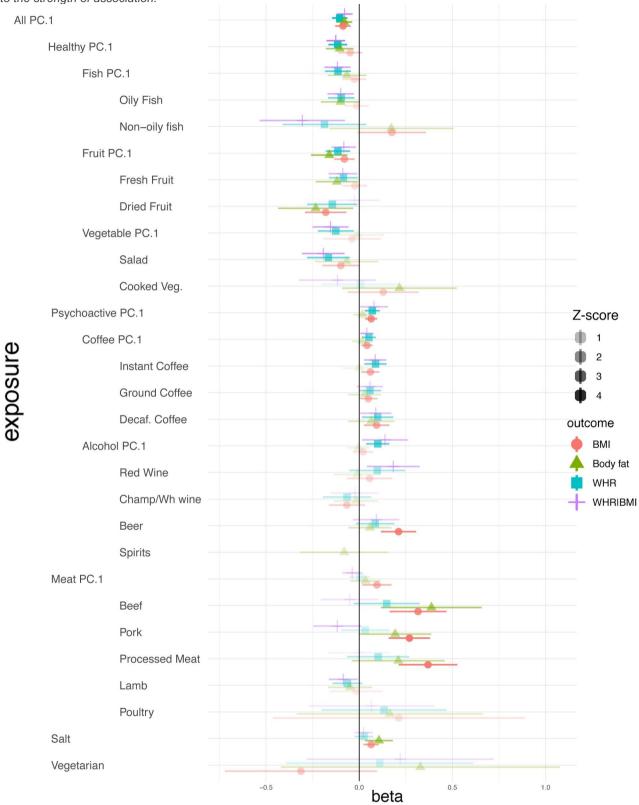
Figure S22. Selected forest plots of MR-estimated effect sizes. For each of the six examples described in the main text. Exposure trait, outcome trait, effect size and 95% confidence intervals are reported. Abbreviations: CHD Coronary

Heart Disease, BMI Body Mass Index, TG Triglycerides, MI Myocardial Infarction, TC Total Cholesterol, WC Waist Circumference, WHR Waist to Hip Ratio, WHR BMI Waist to Hip Ratio BMI adjusted, LDL Low Density Lipoprotein



xposure	Outcome	Effect	95% CI	
I PC.1	Height	0.09	0.046 - 0.143	
II PC.2	Height	-0.1	-0.1680.041	_
I PC.3	Height	-0.02	-0.116 - 0.072	
leat PC.1	Height	0.05	-0.045 - 0.137	
sychoactive PC.1	Height	-0.08	-0.1220.036	_
ealthy PC.1	Height	0.14	0.059 - 0.223	
ealthy PC.2	Height	0.09	-0.026 - 0.208	
ealthy PC.3	Height	-0.03	-0.222 - 0.164	
ish PC.1	Height	0.17	0.076 - 0.272	
egetables PC.1	Height	0.15	0.058 - 0.24	
ruit PC.1	Height	0	-0.093 - 0.098	
	-			04 435 43 425 42 415 41 405 8 405 61 415 42 425
)				
xposure	Outcome	Effect	95% CI	
heese	TG	-0.04	-0.227 - 0.146	
leat PC.1	TG	-0.04	-0.098 - 0.019	
heese	LDL	0.08	-0.11 - 0.269	
leat PC.1	LDL	0.02	-0.041 - 0.083	
heese	TC	0.09	-0.088 - 0.276	
leat PC.1	TC	0.02	-0.037 - 0.083	
heese	BMI	-0.19	-0.3240.051	
leat PC.1	BMI	0.1	0.017 - 0.173	
				04 0.05 0.0 0.25 0.2 0.15 0.1 405 0 0.06 0.1 0.15 0.2 0.25
xposure	Outcome	Effect	95% CI	
II PC.1	TG	-0.06	-0.1190.005	_
II PC.2	TG	0.09	0.048 - 0.135	
II PC.3	TG	0.15	0.092 - 0.202	
leat PC.1	TG	-0.04	-0.098 - 0.019	
sychoactive PC.1	TG	0.03	-0.021 - 0.075	
ealthy PC.1	TG	-0.14	-0.1990.086	_ _
ealthy PC.2	TG	0	-0.079 - 0.083	_
ealthy PC.3	TG	-0.03	-0.161 - 0.101	
ish PC.1	TG	-0.13	-0.2120.054	
egetables PC.1	TG	-0.2	-0.310.092	
ruit PC.1	TG	-0.14	-0.2170.068	

Figure S23 Effect of food on obesity related measures. The forest plot compares the effect of each food trait on four 614 obesity related measures: BMI, Body Fat, Waist to Hip Ratio (WHR) and BMI adjusted WHR (WHR\BMI). Each color and 615 shape represents a different obesity related measure while the transparency of the points and error bars are proportional 616 to the strength of association.



620 **2.6 Significant results from the Raw uncorrected analysis.**

621

In order to understand what would have been the impact of performing MR without using CRR for
filtering the IVs, we estimated Storey q-values using only the p-values coming from the Raw
Uncorrected set of results. The following forest plots refer to these results and compare the Raw
uncorrected results with the CRR filtered IVs using the uncorrected betas.

Of the 115 significant exposure/outcome pairs which resulted significant after multiple test correction only 26 were in common with those significant at the CRR filtered analysis. In many cases this is clearly due to an overestimation of the effect size. This is particularly evident when looking at Cheese which seems to have a large number of beneficial effects (7) which all disappear (apart from BMI which is diminished in any case) after selecting only the IVs with non-mediated effects. This is unsurprising given that Cheese was the food that had the largest proportion of genetic variance explained by the health related traits (~40%).

633 These results show how risky it is to make causal claims based on the naive analysis. In our case 634 we could have used these results to make claims of a huge number of beneficial effects of Cheese 635 which do seem to be true and are likely due to the fact that people who consume a larger amount 636 of cheese have a higher education and lower cholesterol which is thus creating the confounding 637 effect. This is of particular importance as MR is generally considered (when performed properly) a 638 sturdy and reliable method of testing causal relationships. However we have shown that there can 639 be issues and particular care should be used when human behaviour is involved in the definition of 640 the exposure trait.

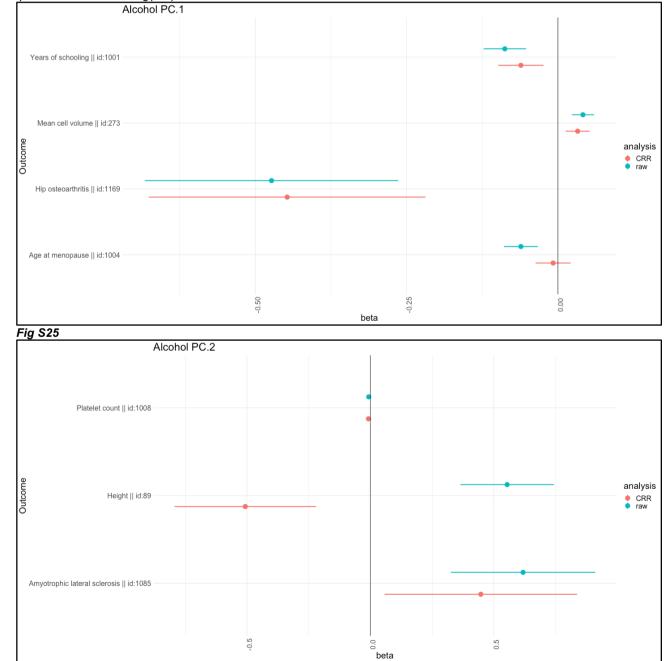
A slightly different example is the case of dried fruit were, despite none of the effects are still significant after using the CRR filtered IVs, comparing the forest plots seems to suggest that this difference is in some cases due to an actual difference in effect size (Years of schooling, Lung Cancer and Ovarian Cancer) while in the rest of the cases the difference is due to a loss in power which has led to an increase in the standard errors of the estimates.

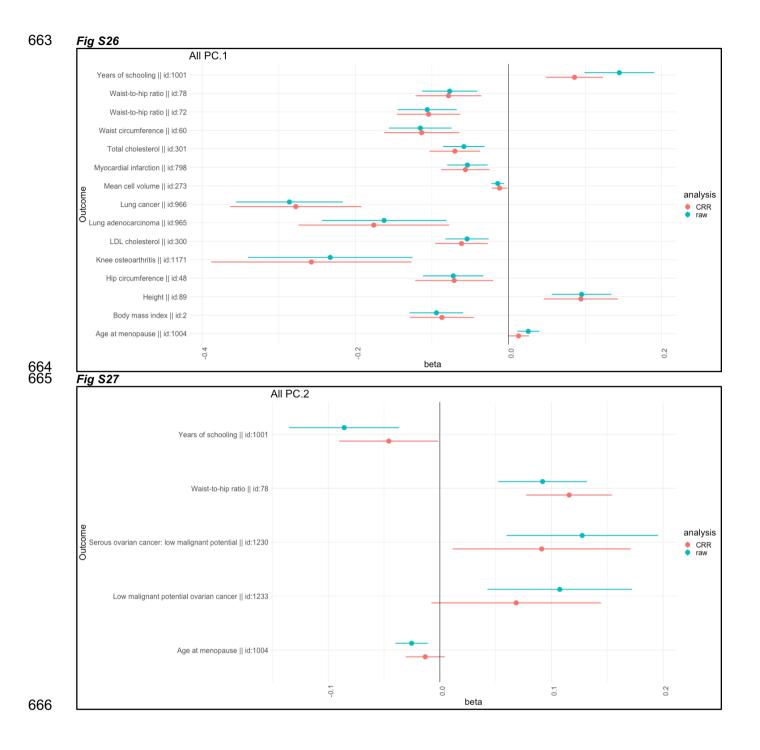
646 It is unfortunately impossible to perform a direct test of the difference in estimates as the wide647 confidence intervals of the MR estimates do allow to have enough power to detect the differences.

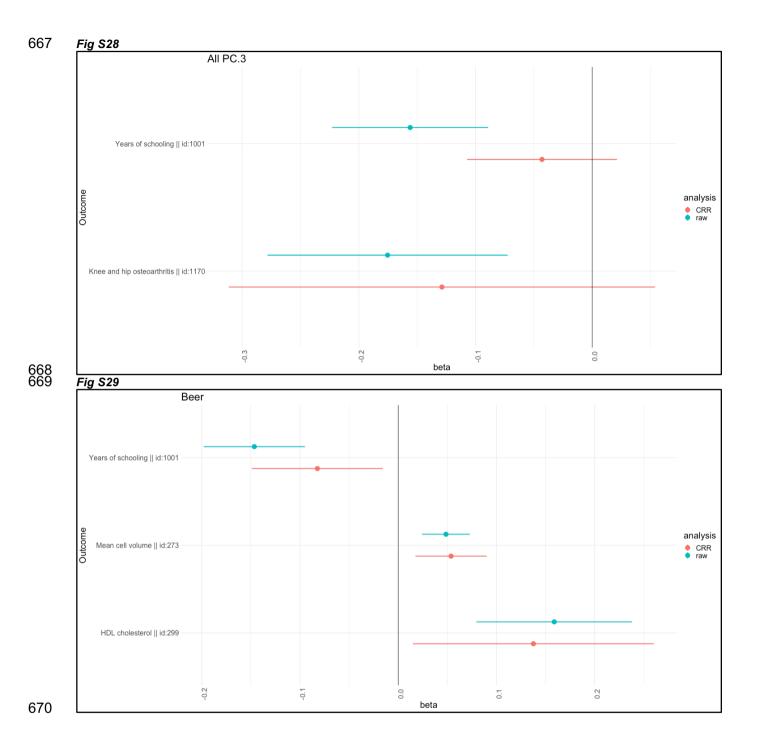
- 648 This problem will be overcome in the future through the increase in power due to the increasing
- 649 size of GWAs studies but at the moment we are not able in many cases to distinguish which
- 650 associations are not significant any more due to power or difference in effect size. We have
- 651 however reported the forest plot comparing the two methods and have provided an online tool that
- each researcher can evaluate all the different estimates coming from different methods and thus
- 653 make up their own mind based also on external evidence.

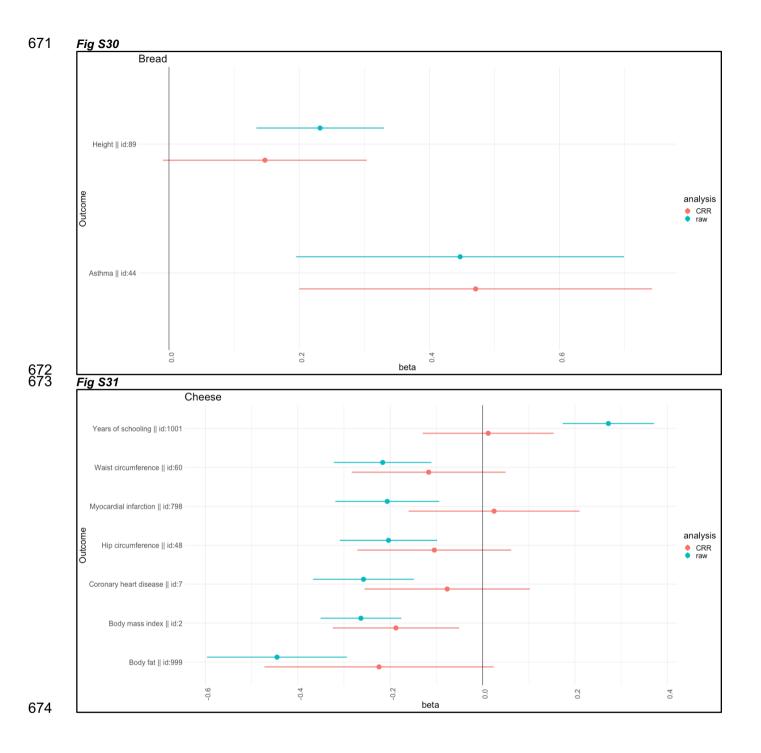
Fig S24-S50 Forest plots of the exposure/outcome pairs significant at the raw analysis.

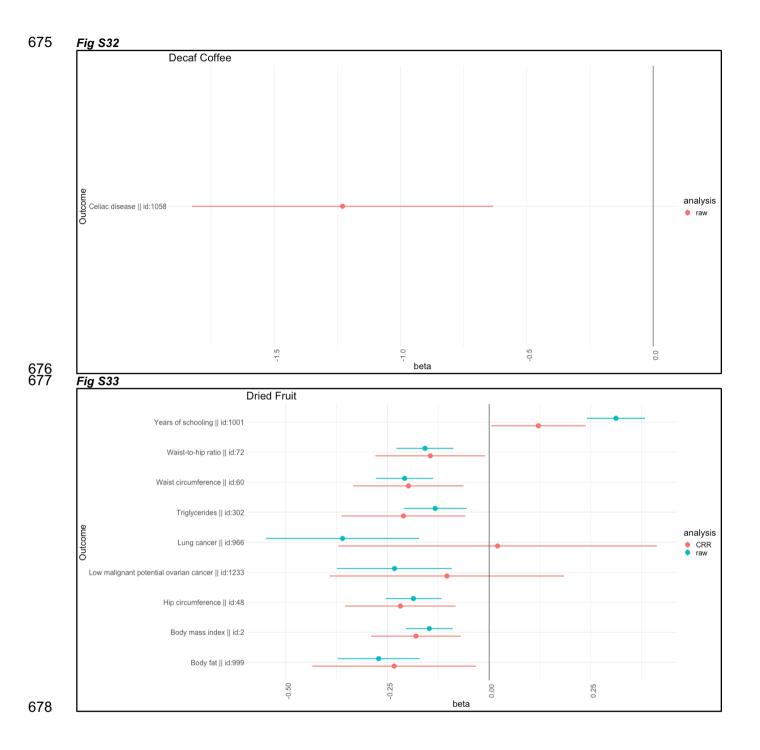
655 The forest plots represent the estimated effect sizes for all the non CRR filtered MR analyses. The squares represent the 656 point estimates while the bars the 95% confidence intervals. Results from the Raw analysis (raw) and CRR filtered IVs 657 (CRR) are reported. The exposure trait is indicated in the header of the plots while the row labels refer to the outcomes. 658 Beta's always refer to standard deviations for the exposure while for the outcomes it is standard deviations for the 659 quantitative traits and log(OR) for the disease traits.

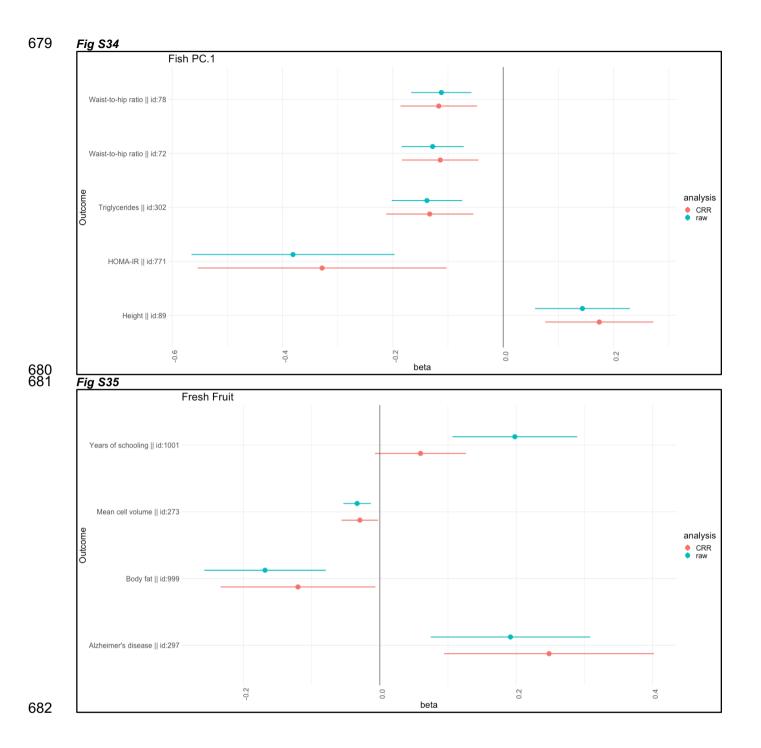


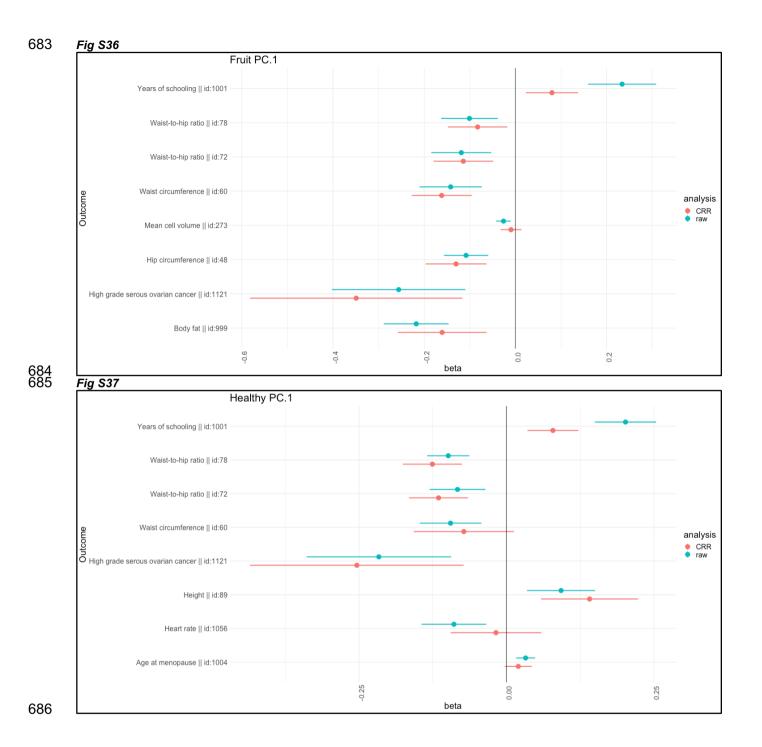


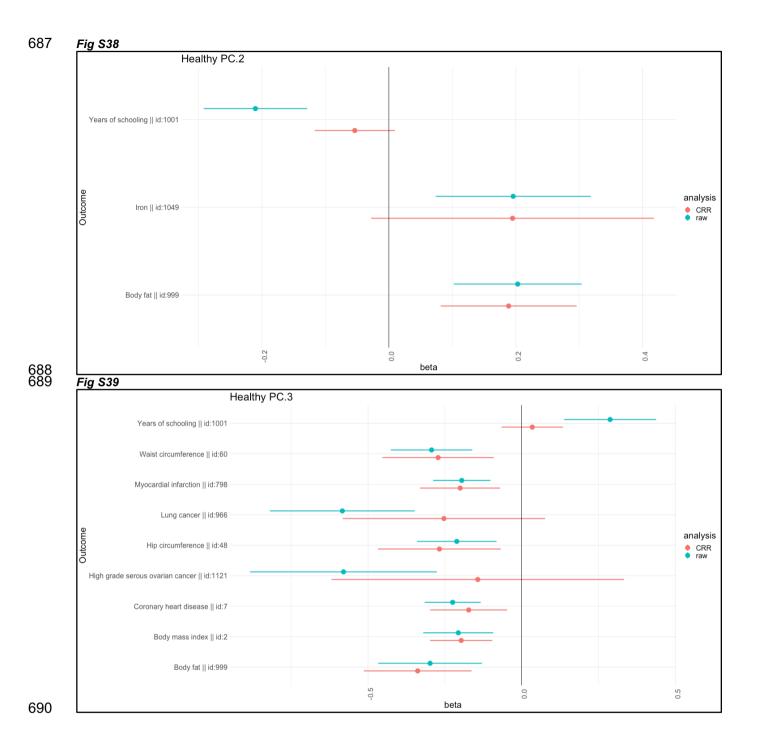


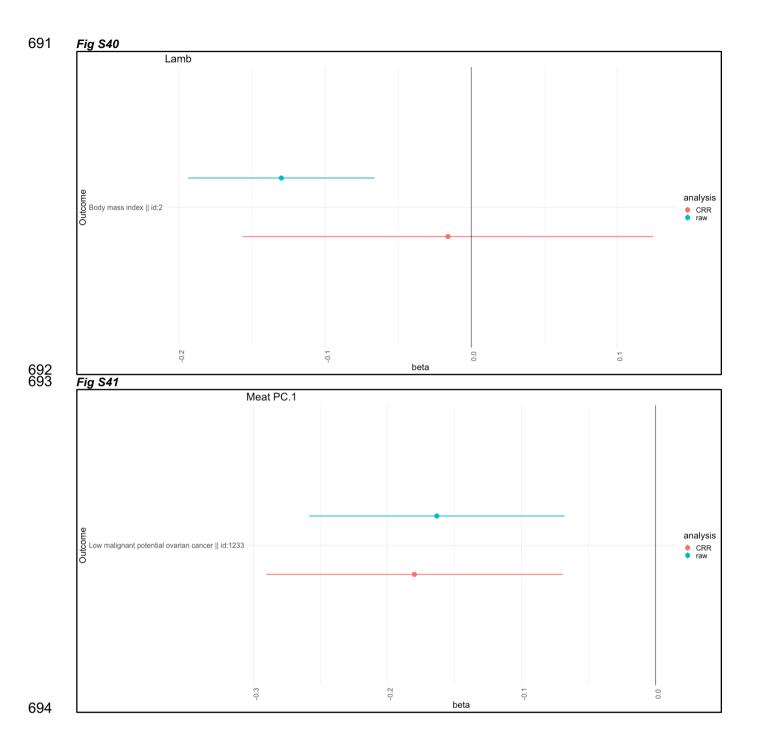


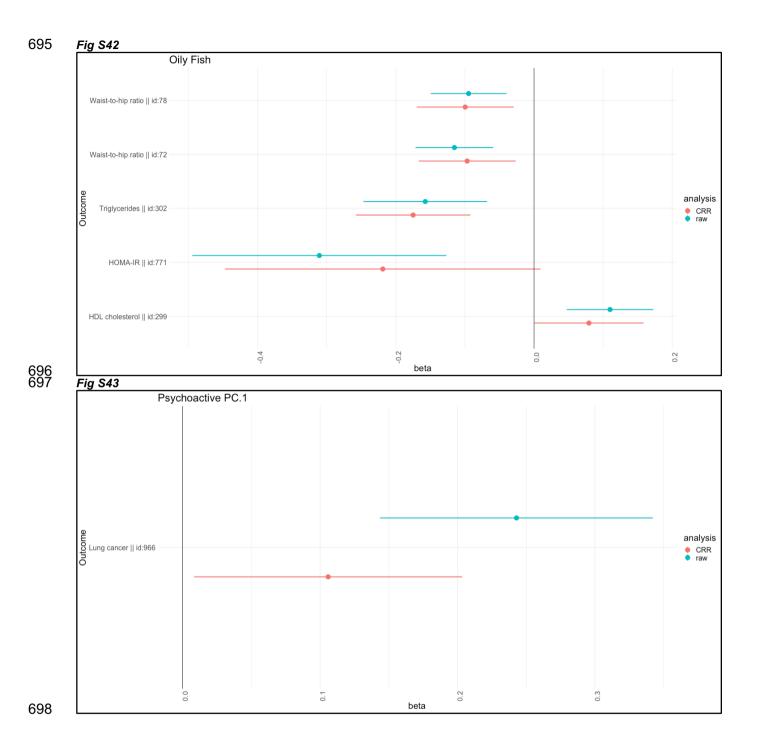


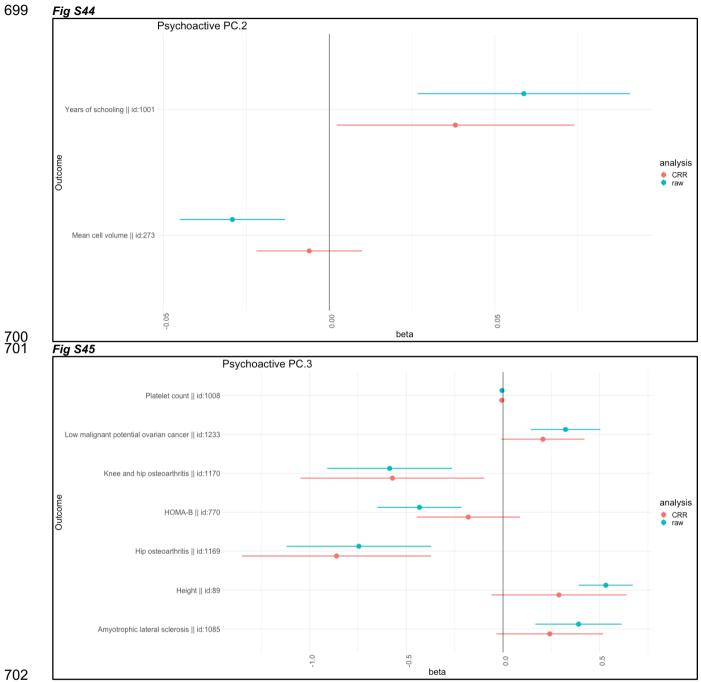


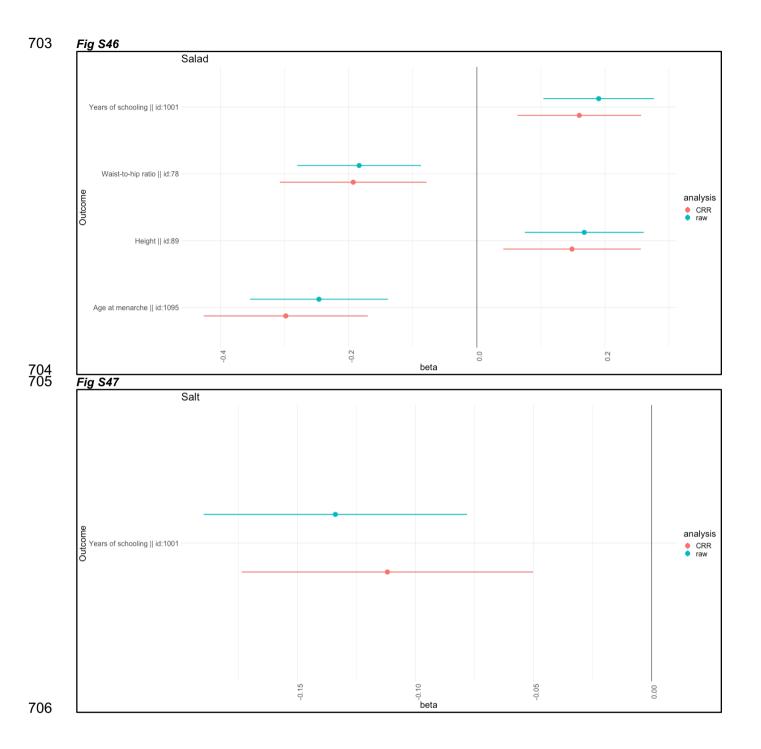


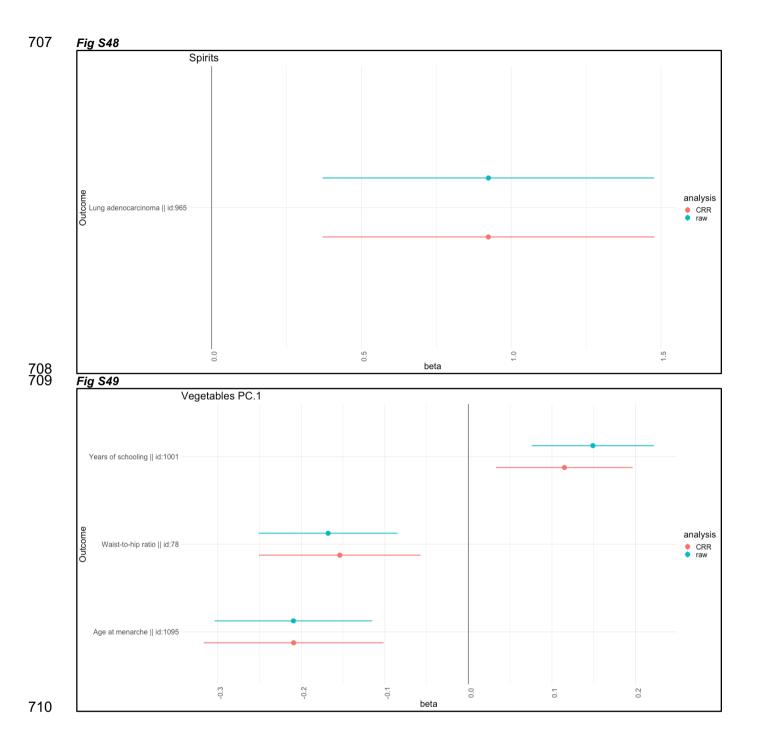


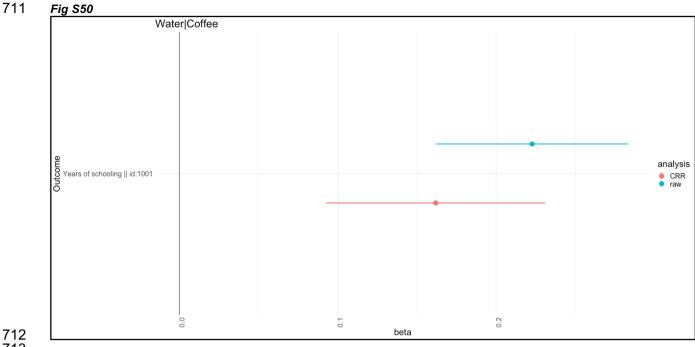














714 2.7 Comparison of the CRR filtering with Mendellian randomization common practice. 715 It is common practice in Mendellian randomization studies to determine the effect of horizontal pleiotropy through sensitivity analyses using methods such as the weighted median²⁶ or by 716 717 evaluating the amount of heterogeneity in the effect estimates. In our case however we have 718 shown that at least in some cases more than half of the variants can't be considered reliable. This 719 means on one side that the assumption of the weighted median that at least half of the SNPs are valid IVs is violated for several of our food stuff and on the other that heterogeneity filtering (as in 720 MR-Radial²⁷, or MR-PRESSO²⁸) could potentially exclude the SNPs which are the true valid 721 722 instruments. This is extremely problematic as it would lead to the wrong conclusions and results. 723 We have in fact used the MR-Radial method in the MR pipeline and still obtained biased results. 724 Another important point is that for the selection of the IVs it is in principle possible to use Steiger filtering²⁹ for understanding for each SNP if the causal pathway goes from the exposure to the 725 726 outcome or the opposite. The test is based on evaluating how much variance of the exposure and 727 the outcome is explained by the instrument, if the SNP explains more variance of the exposure 728 than the outcome we can assume that the causal pathway goes from the exposure to the outcome, 729 if the opposite is true, we can then infer that the causal pathway is going in the other direction.

Although the test is generally quite sturdy, in our case the extremely high noise present in the
phenotype makes using Steiger's test for distinguishing the SNPs directly associated to the food
trait from those associated through other traits less reliable.

733 To understand this issue let's imagine for simplicity that BMI is the only trait which is influencing

causally either food consumption or food frequency questionnaire answers. As we cannot

735 distinguish between the two cases not having an objective measure of consumption we can regard

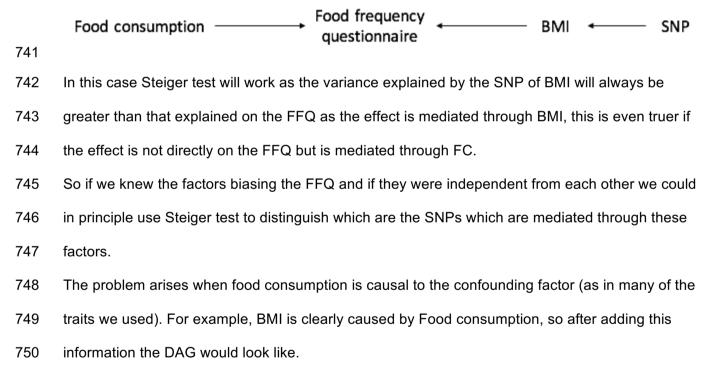
the two as being the same phenomenon, in fact if BMI influences how much we eat this will be

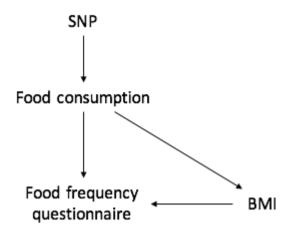
transferred to the FFQ accordingly. Given we cannot distinguish between the two we need to

raise evaluate any such effect as having a biasing effect on the FFQ response.

Adding a SNP which is causal to BMI the resulting DAG would look as such

740





753 In this case we can think of FFQ as an independent trait which is caused by FC. In this case things 754 get more complicated as the r2 of the SNP on FFQ (which is what we would be using for the 755 comparison) depends on the correlation of FC and FFQ. This can be very variable but it rarely over 0.5³⁰ with the exception of alcohol and coffee consumption which have higher reliability. Thus, it 756 757 can be realistic that the causal effect of FC on BMI is similar in size to the direct causal effect of FC 758 on FFQ. In this case, the Steiger test may fail to detect the correct direction of effect. While our 759 approach has similarities to Steiger's test, its aims and settings are quite different in many aspects. 760 First, in our case the causal direction is clear because it is highly unlikely that FFQ items cause 761 other traits, only the upstream FC can do so. Second, our underlying DAG is more complicated 762 (with multiple exposures and underlying FC) than it is assumed by the Steiger test and our 763 approach fully exploits the a priori knowledge of the DAG. On the other hand, the Steiger test could 764 be used to select valid (direct) exposure (e.g. BMI) instruments in order to estimate the total (direct 765 plus indirect) exposure->FFQ causal effect, which in turn could be used to derive direct and 766 indirect SNP-FFQ effects.

- 767
- 768

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