

Figure S1. **Boxplots of 100 realizations of the SC3 clustering on the Deng dataset.** For clarity, lines are drawn through the medians of the boxplots. The x-axis shows the number of eigenvectors d of the transformed distance matrix as a percentage of the total number of cells N in each dataset. The black vertical lines correspond to $d = 4\%$ of N and $d = 7\%$ of N ($N = 268$). Dots represent outliers that are higher than the highest value (or lower than the lowest value) within $1.5 * \text{IQR}$, where IQR is the inter-quartile range, or distance between the first and third quartiles.

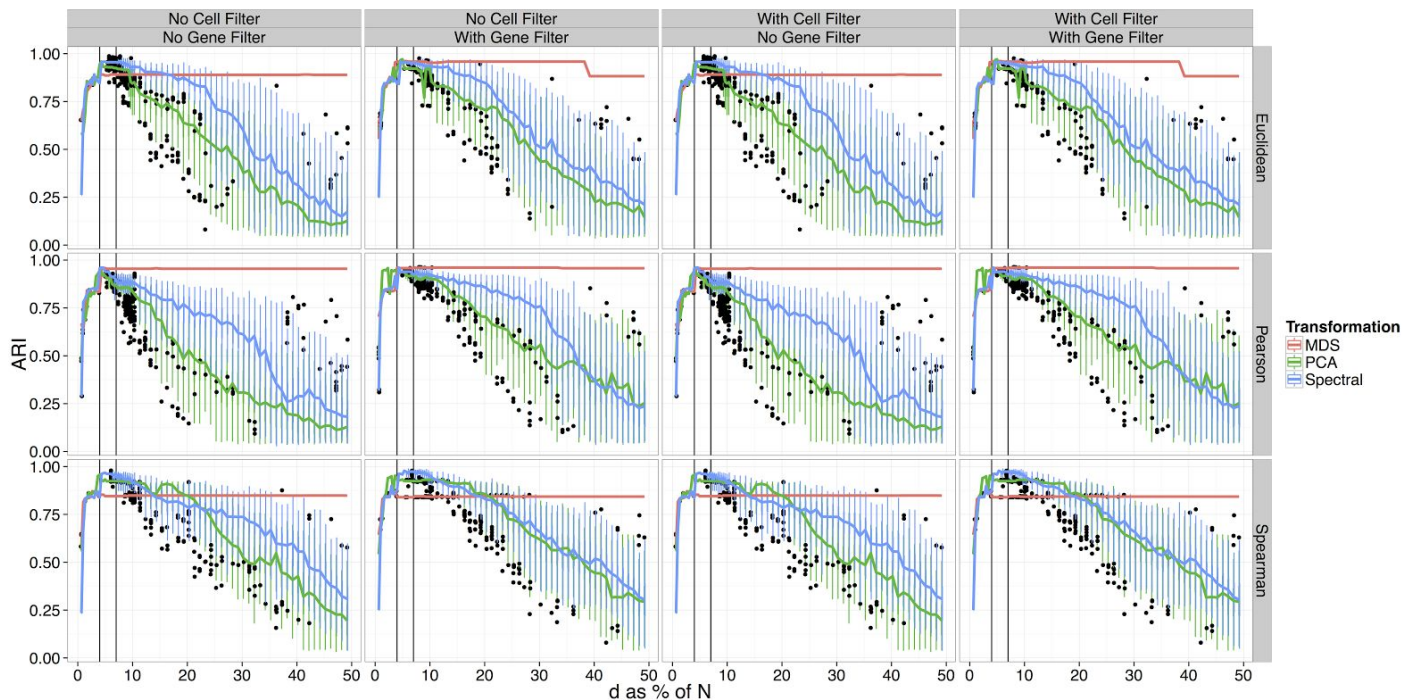


Figure S2. **Boxplots of 100 realizations of the SC3 clustering on the Pollen dataset.** For clarity, lines are drawn through the medians of the boxplots. The x-axis shows the number of eigenvectors d of the transformed distance matrix as a percentage of the total number of cells N in each dataset. The black vertical lines correspond to $d = 4\%$ of N and $d = 7\%$ of N ($N = 301$). Dots represent outliers that are higher than the highest value (or lower than the lowest value) within $1.5 * \text{IQR}$, where IQR is the inter-quartile range, or distance between the first and third quartiles.

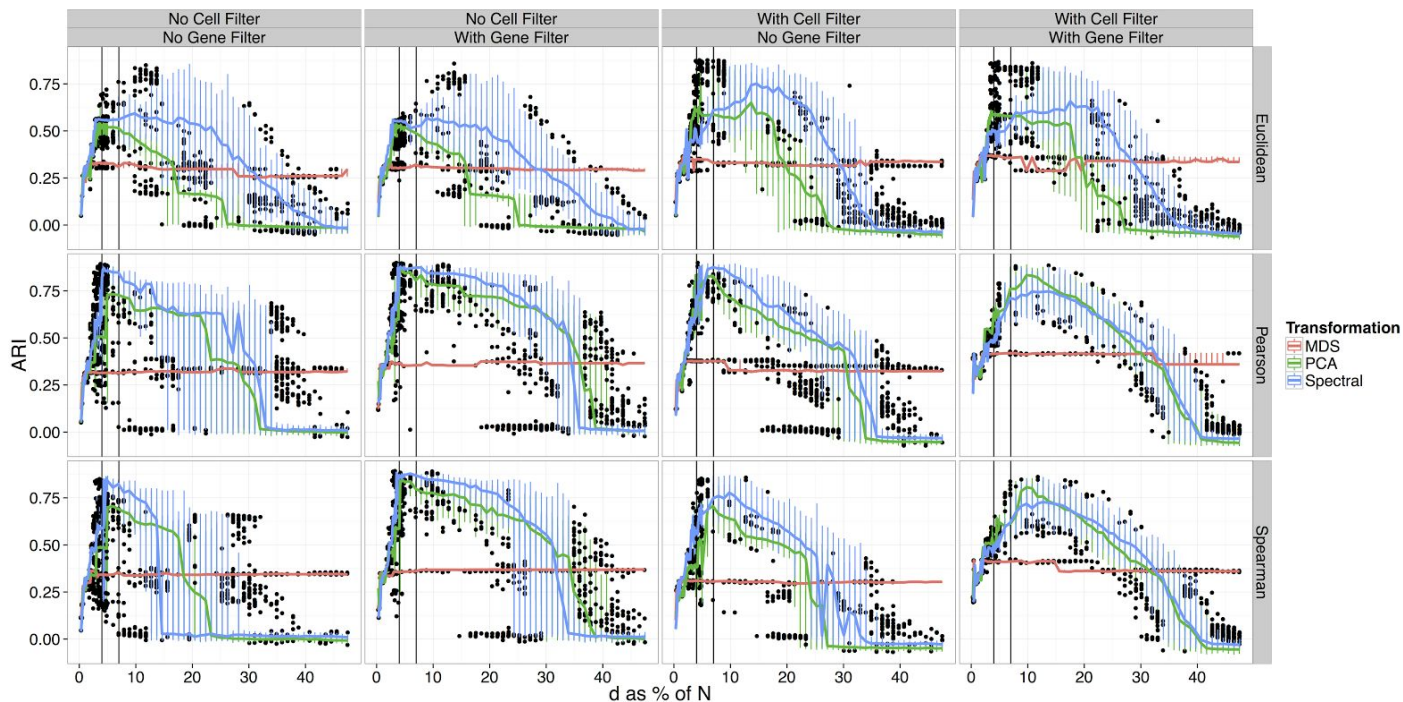


Figure S3. **Boxplots of 100 realizations of the SC3 clustering on the Usoskin dataset.** For clarity, lines are drawn through the medians of the boxplots. The x-axis shows the number of eigenvectors d of the transformed distance matrix as a percentage of the total number of cells N in each dataset. The black vertical lines correspond to $d = 4\%$ of N and $d = 7\%$ of N ($N = 622$). Dots represent outliers that are higher than the highest value (or lower than the lowest value) within $1.5 * \text{IQR}$, where IQR is the inter-quartile range, or distance between the first and third quartiles.

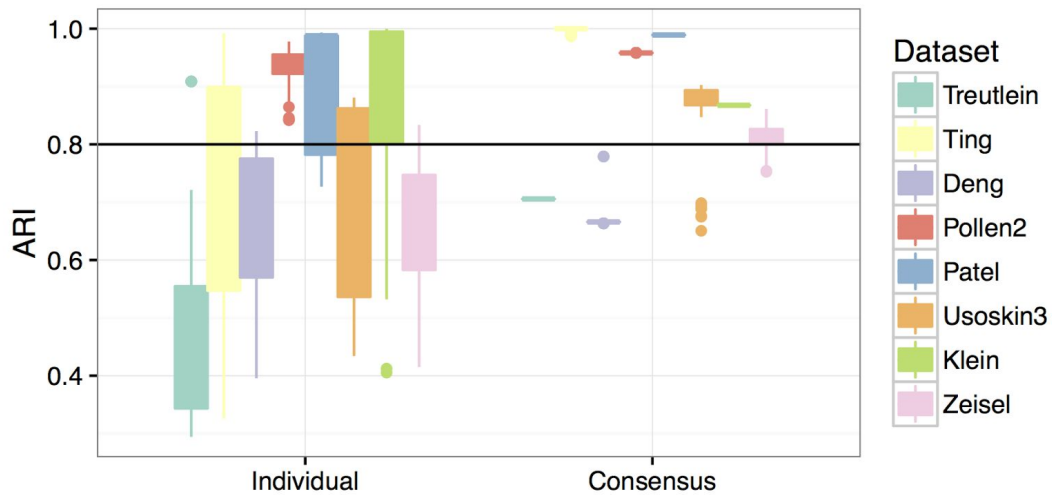


Figure S4. **Effect of consensus clustering on ARI.** Boxplots of 100 realizations of the SC3 clustering of all validation datasets (Fig. 1b). *Individual* corresponds to clustering without consensus approach. *Consensus* corresponds to the consensus clustering over the parameter set (see Methods for more details). The black line corresponds to ARI=0.8. Dots represent outliers that are higher than the highest value (or lower than the lowest value) within $1.5 \times \text{IQR}$, where IQR is the inter-quartile range, or distance between the first and third quartiles.

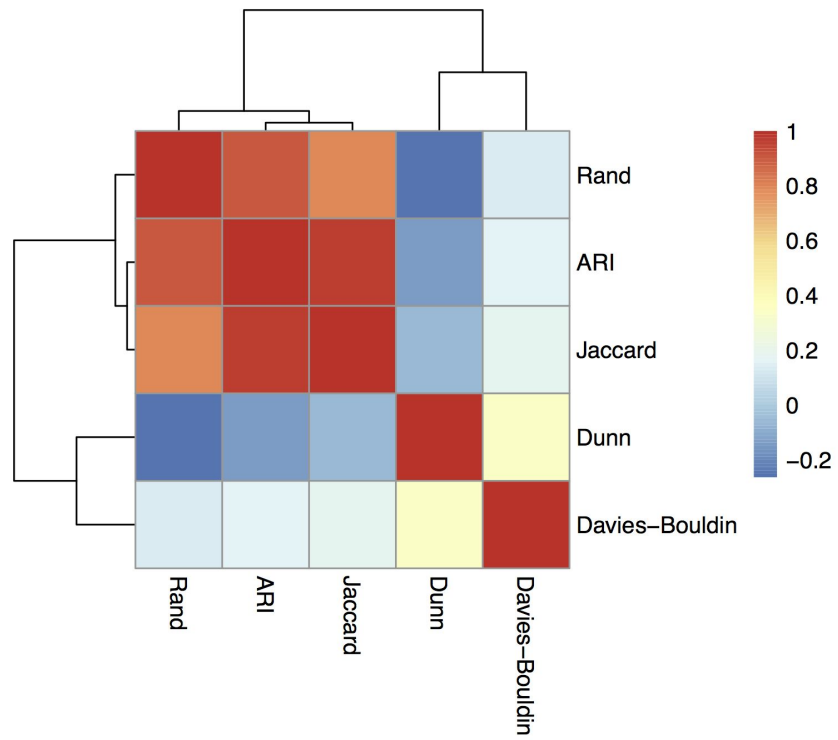


Figure S5. **Correlations between different external and internal measures of clustering.** Correlations are based on all results of SC3 clustering presented in Figs. S1-S3.

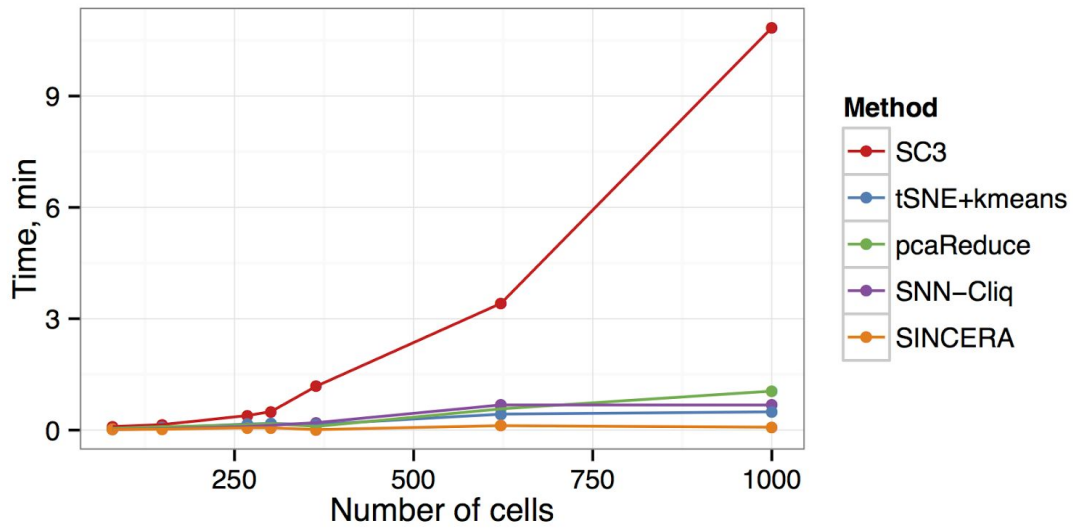


Figure S6. **Comparison of running times of SC3 with existing methods for different number of cells in an input expression matrix.** These measurements were performed on a MacBook Pro (Mid 2014), OS X Yosemite 10.10.5 with 2.8 GHz Intel Core i7 processor, 16 GB 1600 MHz DDR3 of RAM.

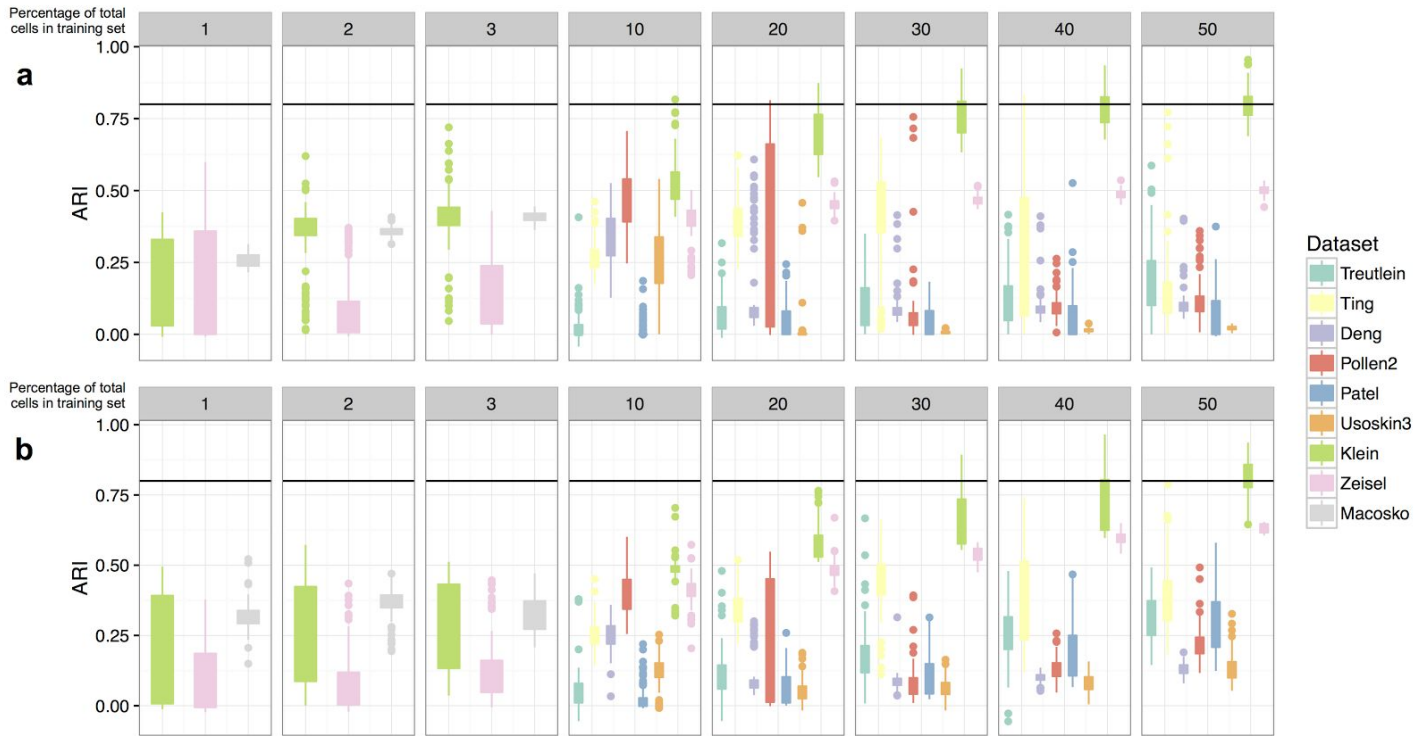


Figure S7. **Results for the hybrid clustering approach using a polynomial kernel.** The black line corresponds to ARI=0.8. Numbers in grey boxes correspond to the number of training cells as % of N . **(a)** ARI levels for SVM prediction when reference labels (provided by the authors) are used for training. **(b)** ARI levels for SVM prediction when labels calculated by SC3 are used for training. Dots represent outliers that are higher than the highest value (or lower than the lowest value) within $1.5 * IQR$, where IQR is the inter-quartile range, or distance between the first and third quartiles.

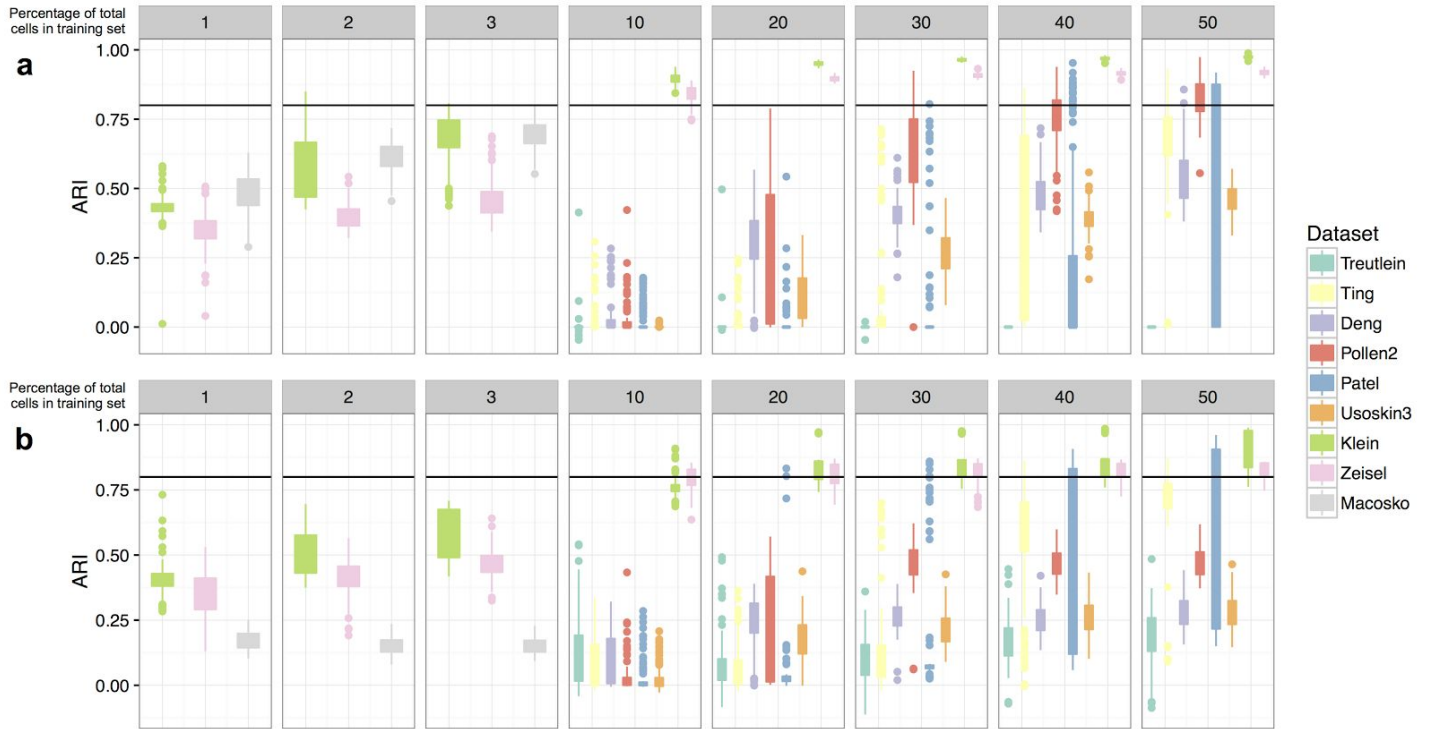


Figure S8. **Results for the hybrid clustering approach using a radial kernel.** The black line corresponds to ARI=0.8. Numbers in grey boxes correspond to the number of training cells as % of N . **(a)** ARI levels for SVM prediction when reference labels (provided by the authors) are used for training. **(b)** ARI levels for SVM prediction when labels calculated by SC3 are used for training. Dots represent outliers that are higher than the highest value (or lower than the lowest value) within $1.5 * IQR$, where IQR is the inter-quartile range, or distance between the first and third quartiles.

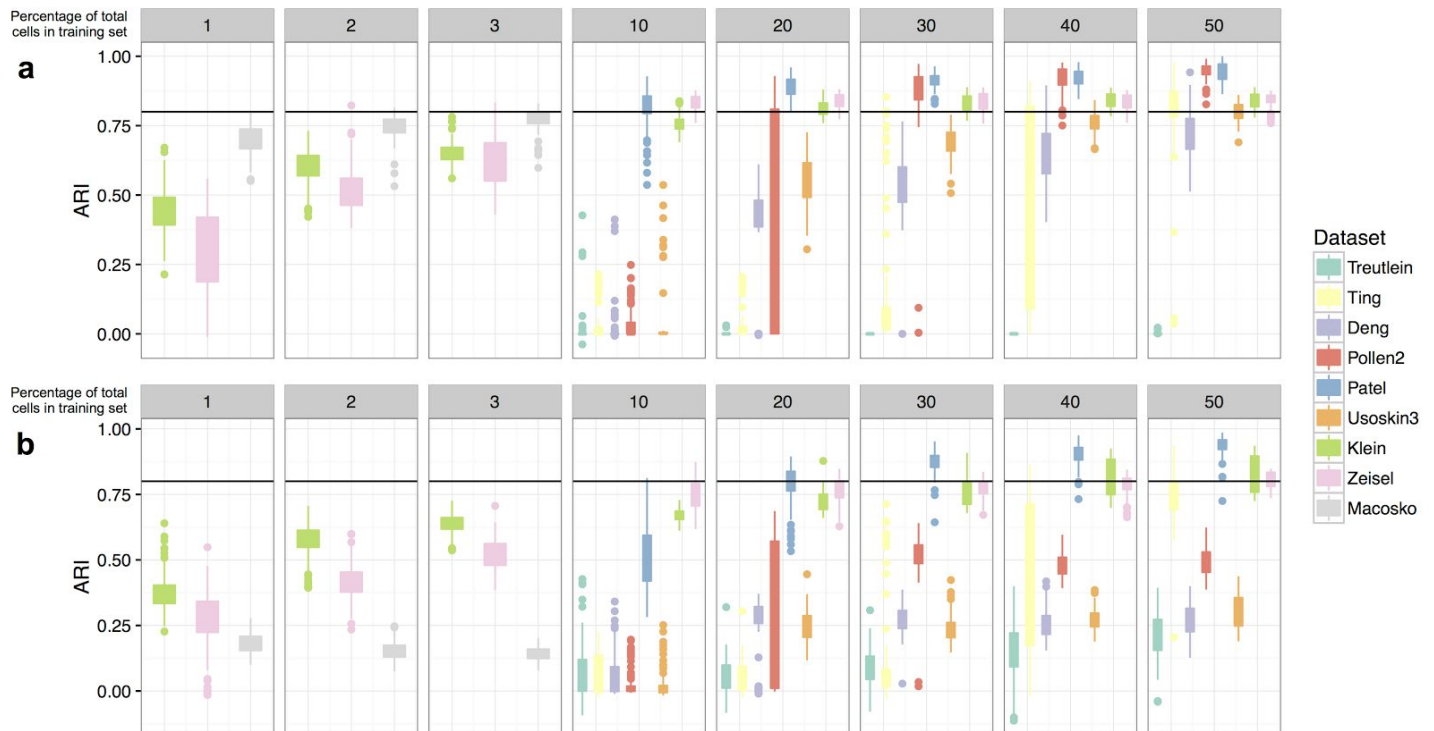


Figure S9. **Results for the hybrid clustering approach using a sigmoid kernel.** The black line corresponds to ARI=0.8. Numbers in grey boxes correspond to the number of training cells as % of N . **(a)** ARI levels for SVM prediction when reference labels (provided by the authors) are used for training. **(b)** ARI levels for SVM prediction when labels calculated by SC3 are used for training. Dots represent outliers that are higher than the highest value (or lower than the lowest value) within $1.5 * IQR$, where IQR is the inter-quartile range, or distance between the first and third quartiles.

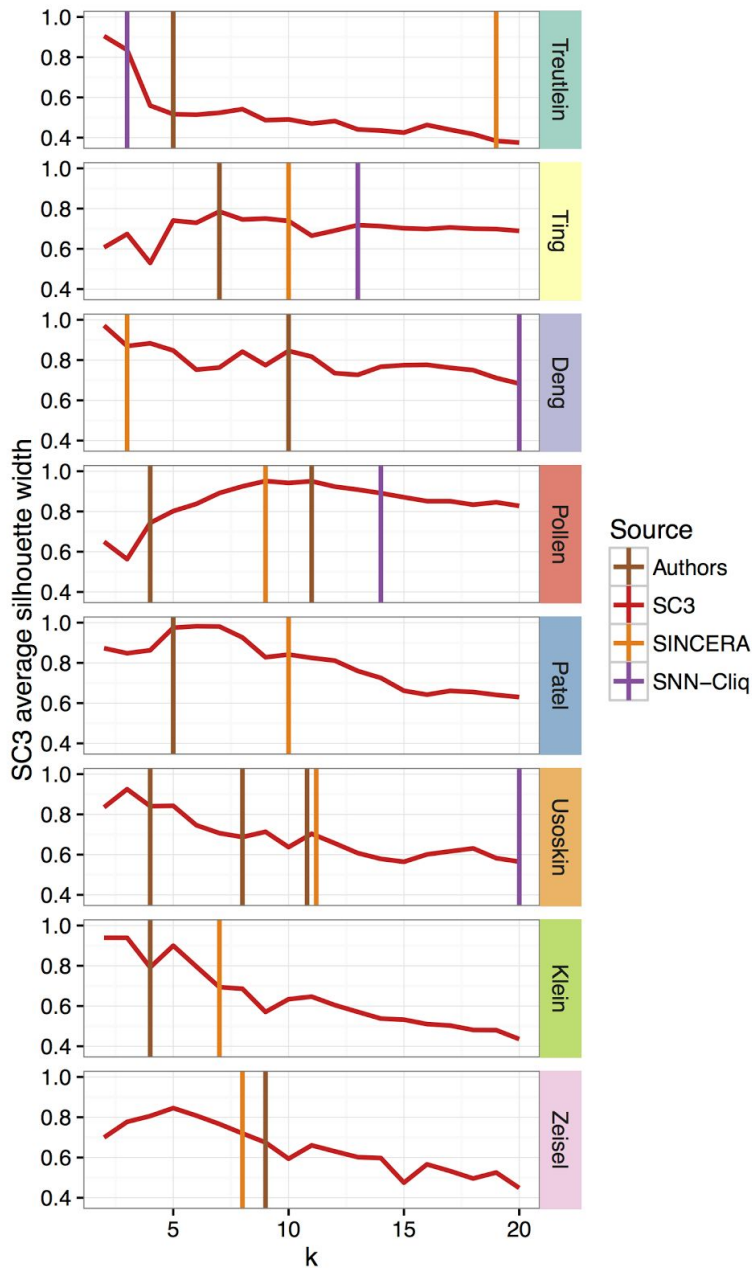


Figure S10. **Average silhouette index values for k in the range [2, 20] obtained by SC3.** The values of k suggested by the original authors, SNN-Cliq (for Patel, Klein and Zeisel the suggestion is >20) and SINCERA are indicated as vertical lines. Here only one plot per dataset is required to capture the different hierarchies.

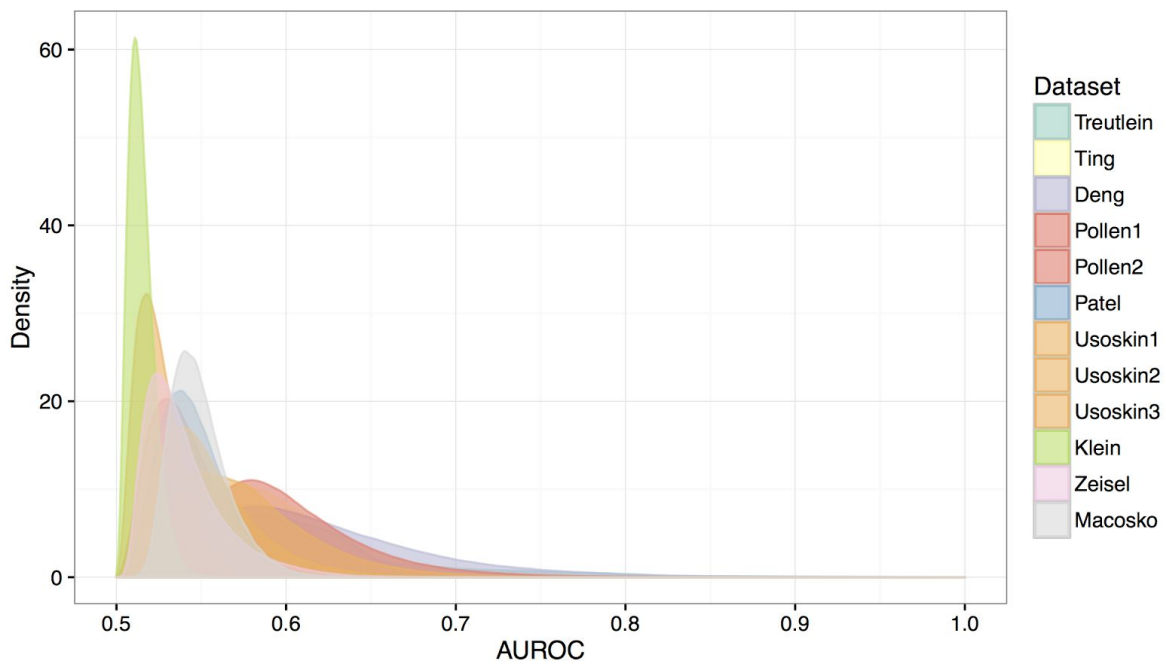


Figure S11. Density of distributions of AUROC obtained from merging of 100 calculations of marker genes using randomly shuffled assignments of reference labels (provided by the authors, see Methods).

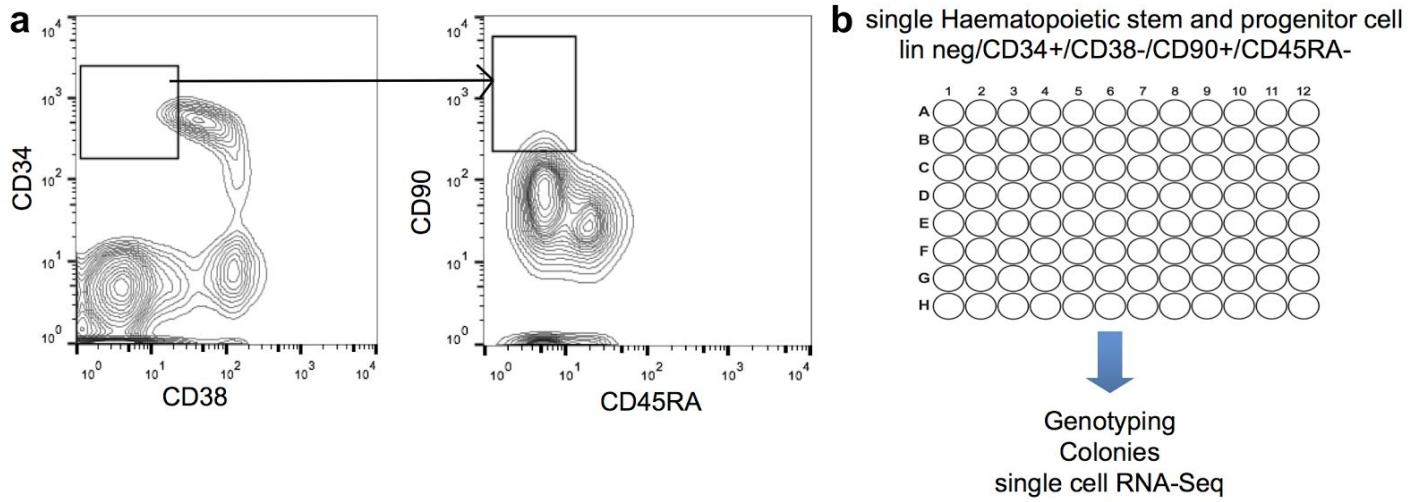


Figure S12. **Cell sorting procedure for patients.** (a) Contour plots describing the sorting strategy for isolating HSCs in patient 2 (the same was done for patient 1). CD34, CD38, CD90 and CD45RA expression is displayed using a log scale. (b) Lineage negative, CD34+/CD38-/CD90+/CD45RA- single cells were sorted into individual wells for scRNA-Seq or colony growth in cytokine cocktail allowing progenitor cell expansion.

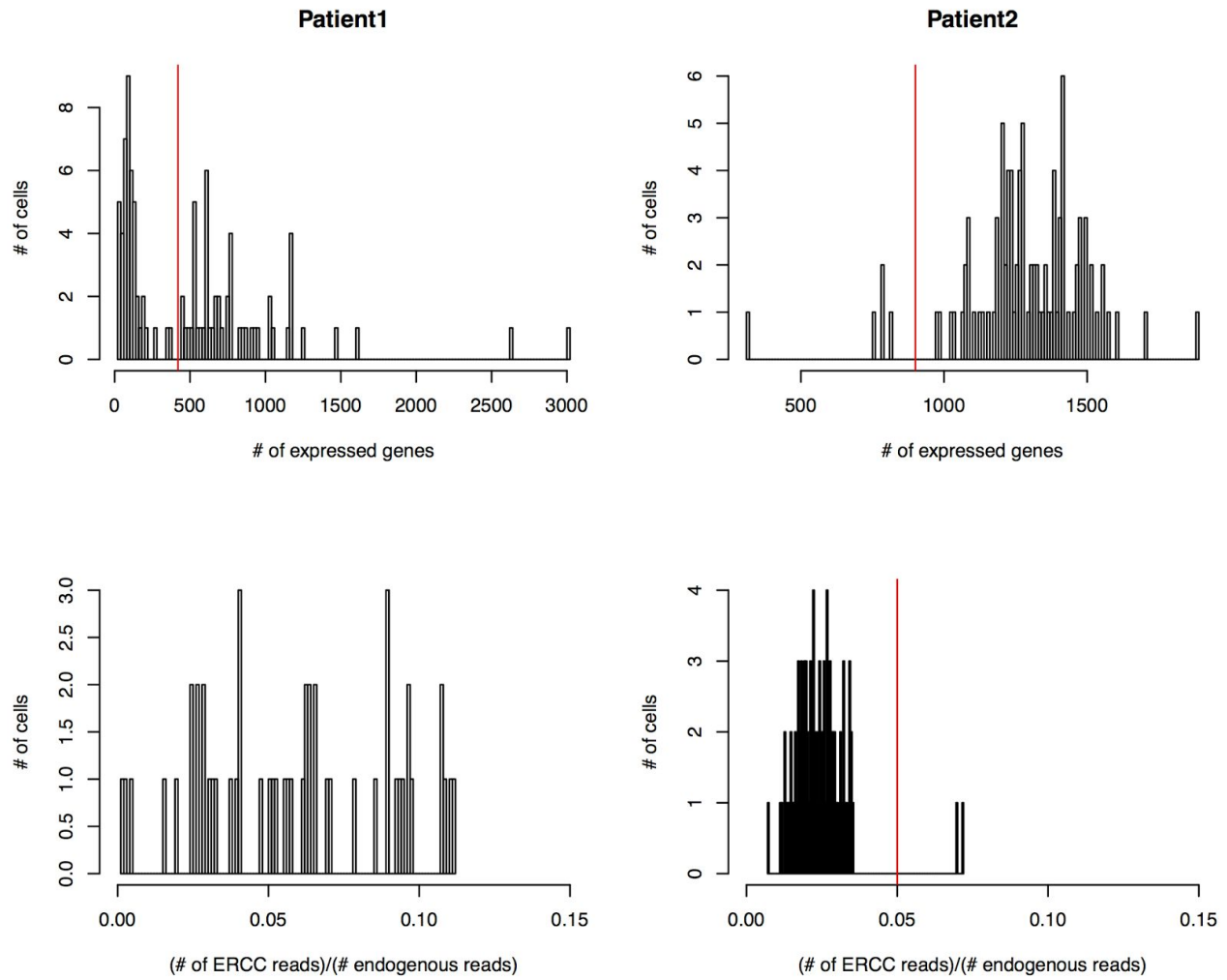
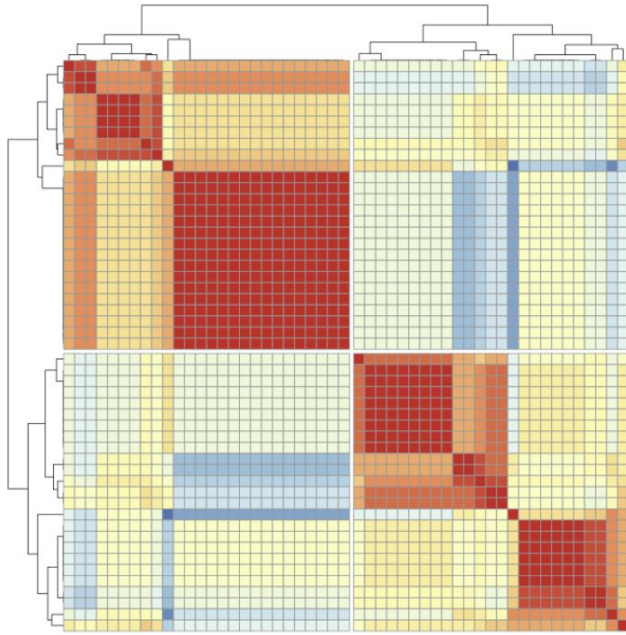
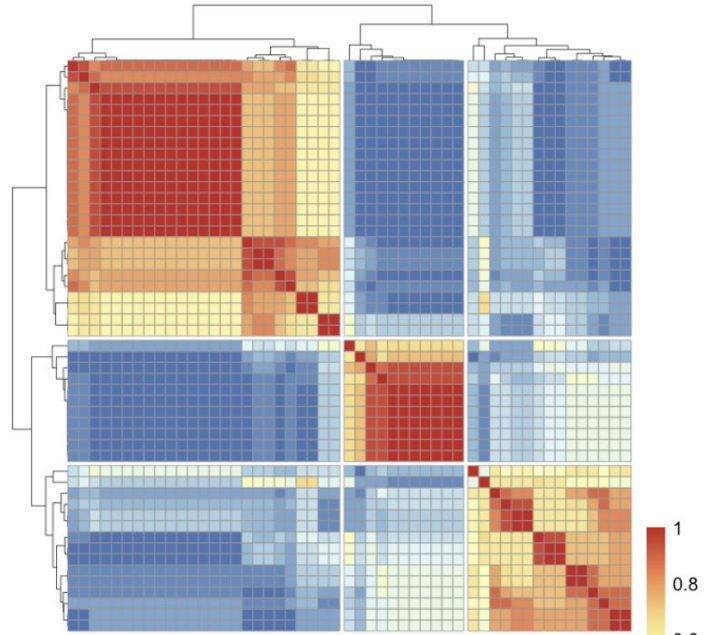


Figure S13. **Quality control of cells in the patient data.** (a) Number of cells with a given number of expressed genes in each patient. Cells on the left side of the red line were removed from further analysis as lowly expressed. (b) Number of cells with a given ($\#$ of ERCC reads)/($\#$ endogenous reads) ratio in each patient. Cells on the right side of the red line were removed from further analysis as outliers.

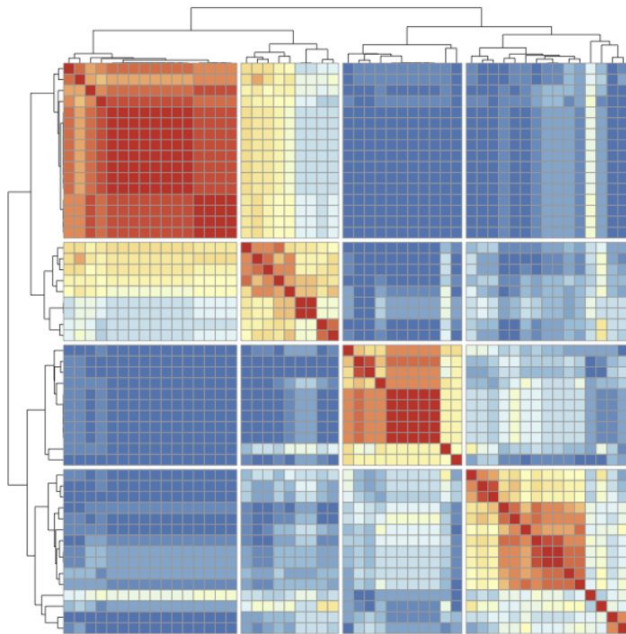
k = 2, av. silhouette width = 0.62, stability = 100



k = 3, av. silhouette width = 0.74, stability = 100



k = 4, av. silhouette width = 0.63, stability = 100



k = 5, av. silhouette width = 0.57, stability = 100

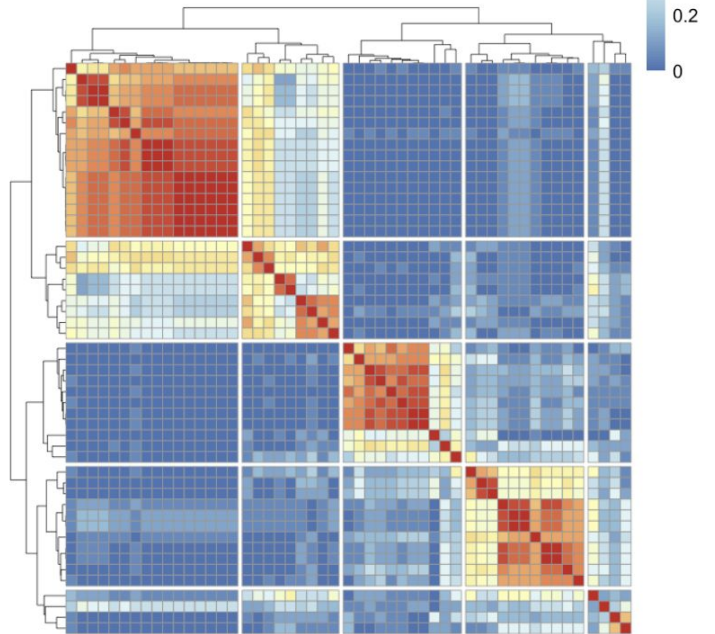


Figure S14. **Clustering of scRNA-seq data from patient 1.** Consensus matrices corresponding to different values of k . For average silhouette width and stability see Methods.

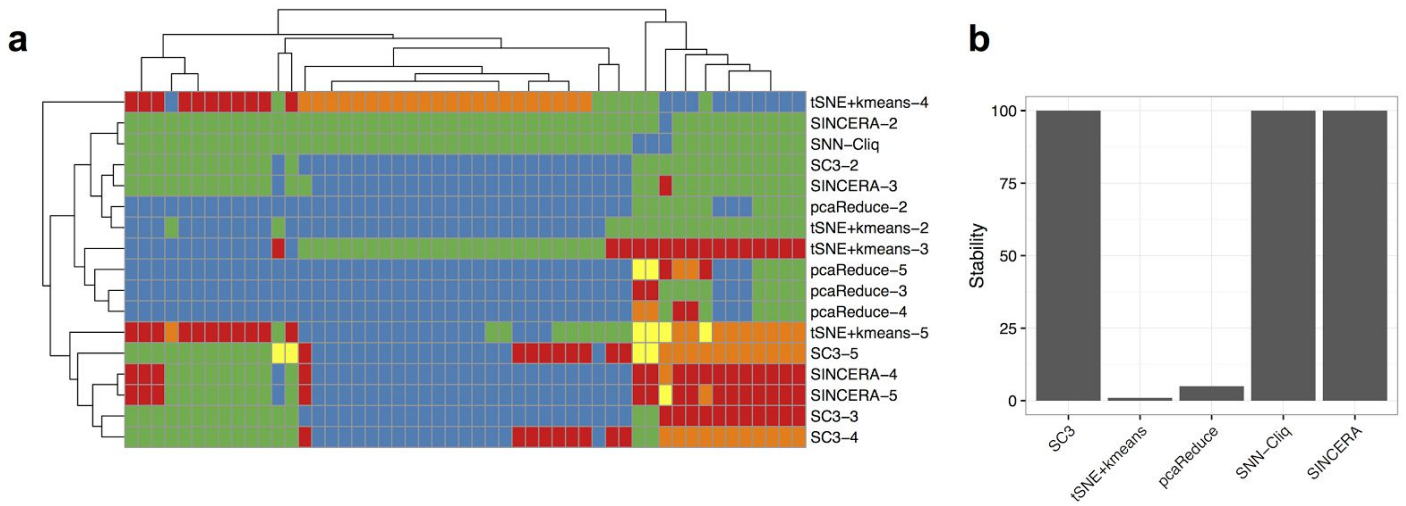
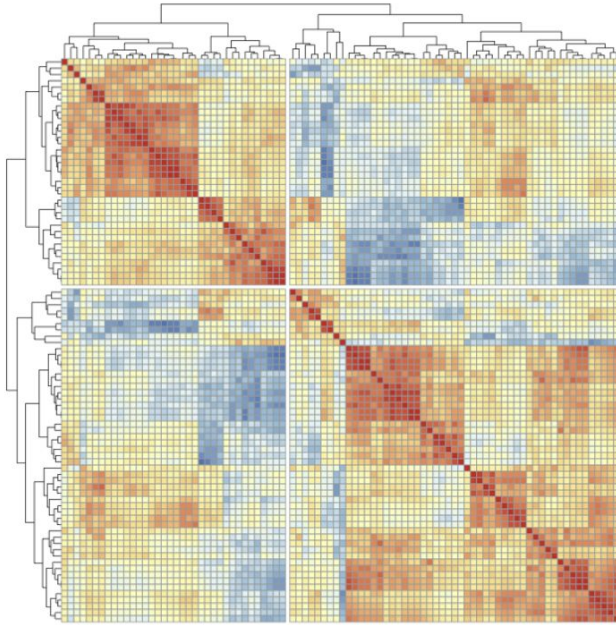
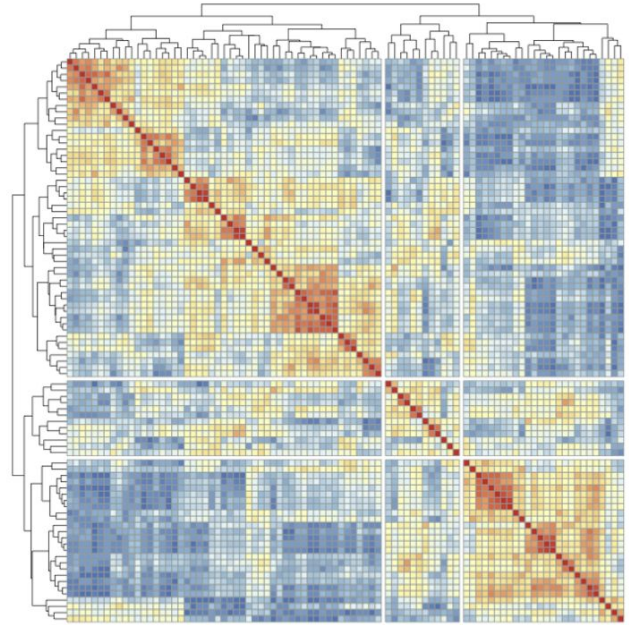


Figure S15. **Comparison of SC3 clustering to other methods based on scRNA-seq data from patient 1.** (a) Clustering solutions of all considered methods for $k = 2$ to $k = 5$. Colours correspond to different clusters. In each row colours of the clusters are assigned arbitrarily. (b) The stability (Methods) of the clusterings presented in (a).

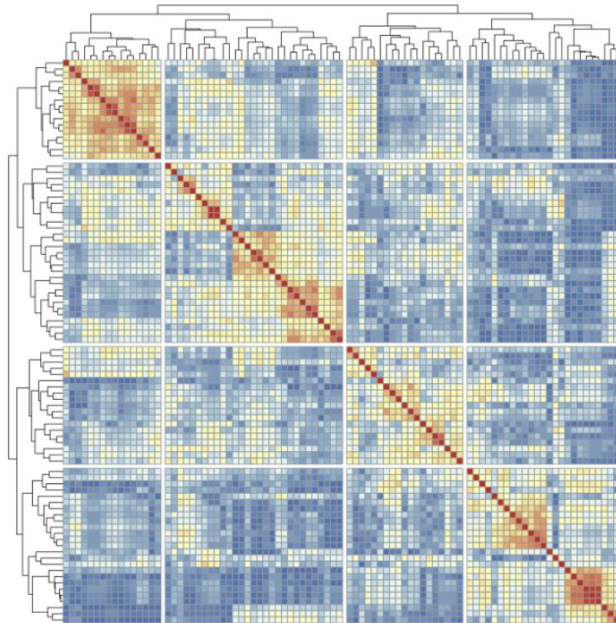
k = 2, av. silhouette width = 0.35, stability = 100



k = 3, av. silhouette width = 0.2, stability = 100



k = 4, av. silhouette width = 0.26, stability = 99



k = 5, av. silhouette width = 0.25, stability = 100

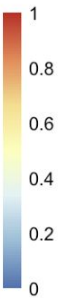
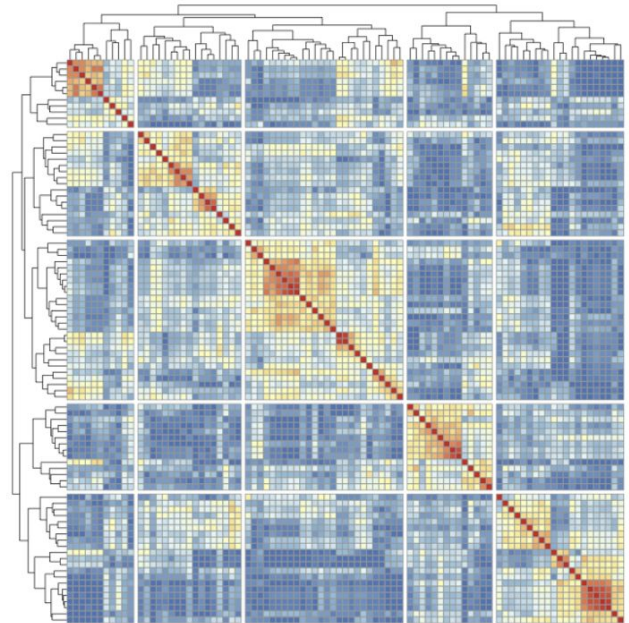


Figure S16. **Clustering of scRNA-seq data from patient 2.** Consensus matrices corresponding to different values of k . For average silhouette width and stability see Methods.

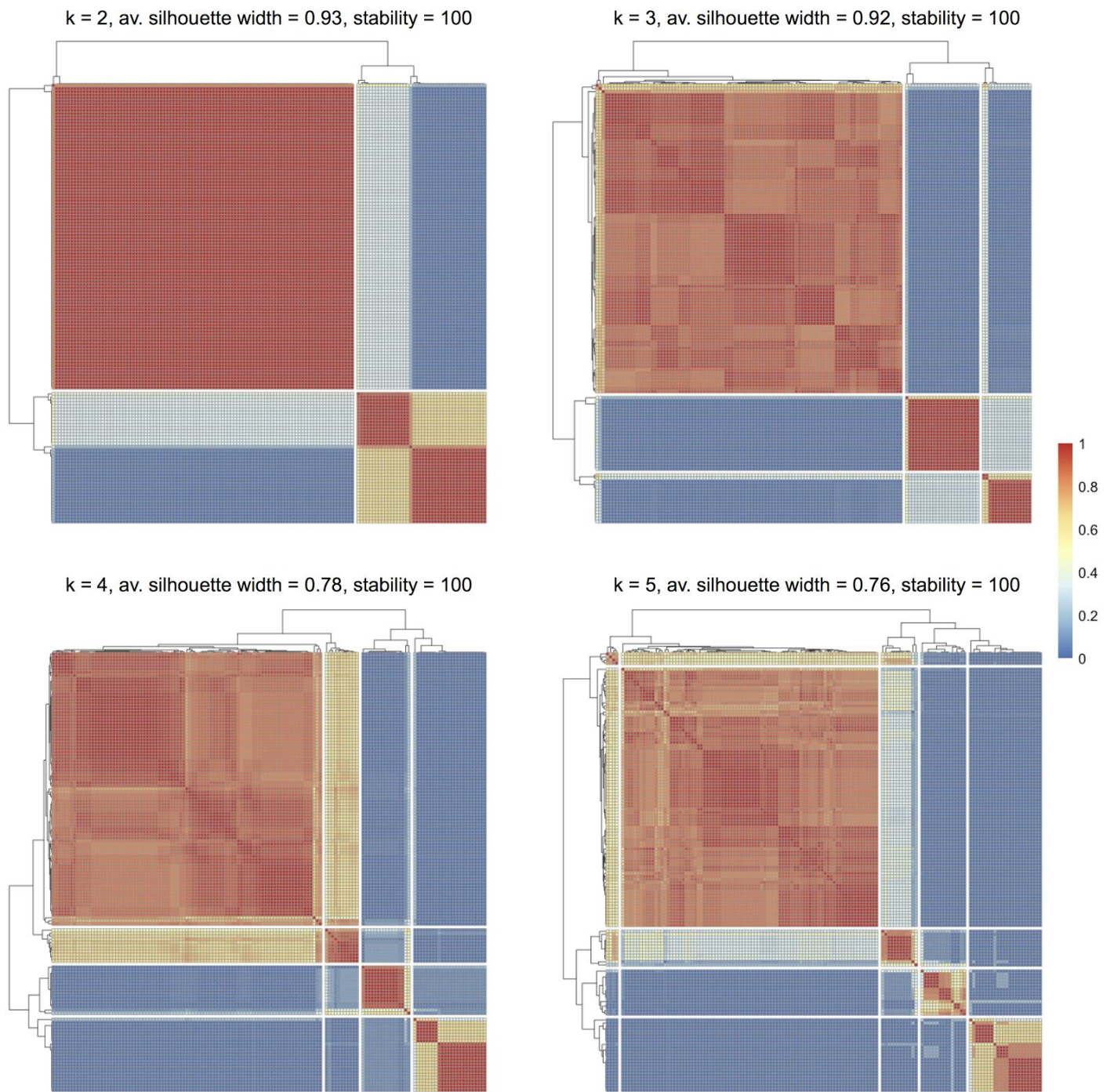


Figure S17. **Clustering of scRNA-seq data from combined patient 1 and patient 2 datasets.** Consensus matrices corresponding to different values of k . For average silhouette width and stability see Methods.

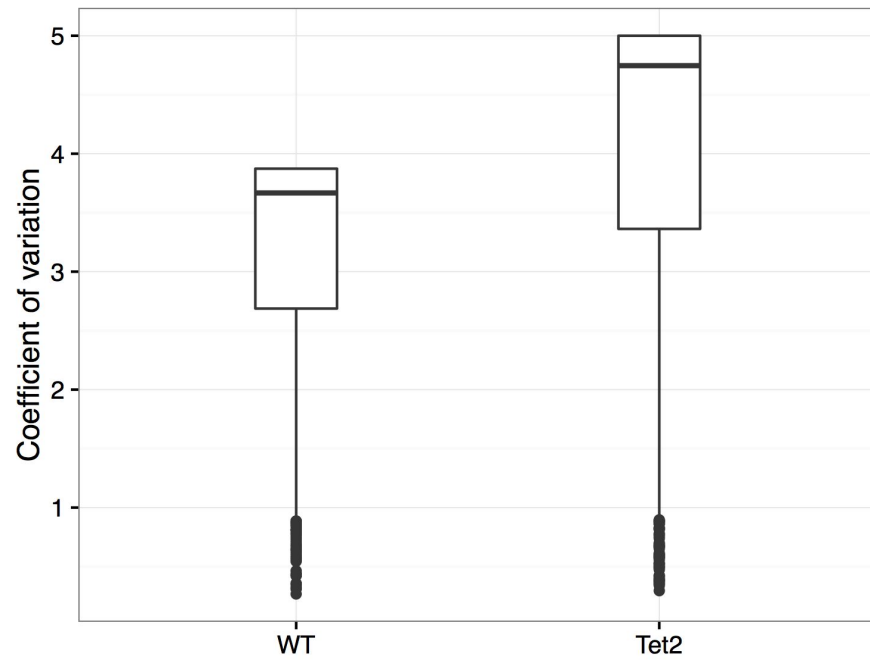


Figure S18. Comparison of the coefficient of variation of gene expression in Tet2 and WT subclones of patient 1.

Dataset	99% quantile of AUROC density distribution
Treutlein	0.83
Deng	0.82
Pollen2	0.74
Ting	0.72
Usoskin3	0.7
Usoskin2	0.65
Zeisel	0.62
Pollen1	0.61
Patel	0.6
Macosko	0.6
Usoskin1	0.57
Klein	0.54

Table S1. 99% quantiles of AUROC density distributions (Fig. S18) obtained from merging of 100 calculations of marker genes using randomly shuffled assignments of reference labels (provided by the authors, see Methods).

Table S2. SC3 output file containing all 3,500 identified marker genes from the Deng dataset.

Driver Mutations	patient ID	Gender	Diagnosis	Age at diagnosis	Disease duration at assay (years)	Therapy at assay
Tet2 c.3120_3121het_insA Jak2V617F	1	M	ET	75	12	hydroxycarbamide
Tet2 c.5447 T>A p.L1816X Jak2V617F	2	F	post-ET MF	78	14	pacritinib

Table S3. A summary of the patient information. ET, essential thrombocytosis; MF, myelofibrosis

Table S4. Marker genes for the comparison of patient 1 & 2

Pathway Name	Adjusted p-value	Gene Symbol	Gene description
<i>RNA transport</i>	0.013		
		<i>EIF3F</i>	eukaryotic translation initiation factor 3, subunit F
		<i>EIF3C</i>	eukaryotic translation initiation factor 3, subunit C
		<i>NXF2B</i>	nuclear RNA export factor 2B
		<i>CASC3</i>	cancer susceptibility candidate 3
		<i>NUP54</i>	nucleoporin 54kDa
<i>Purine metabolism</i>	0.013		
		<i>ENTPD3</i>	ectonucleoside triphosphate diphosphohydrolase 3
		<i>NPR1</i>	natriuretic peptide receptor A/guanylate cyclase A (atriuretic peptide receptor A)
		<i>AMPD3</i>	adenosine monophosphate deaminase 3
		<i>PDE1B</i>	phosphodiesterase 1B, calmodulin-dependent
		<i>PDE8B</i>	phosphodiesterase 8B
<i>Metabolic pathways</i>	0.013		
		<i>INPP5K</i>	inositol polyphosphate-5-phosphatase K
		<i>NDUFV2</i>	NADH dehydrogenase (ubiquinone) flavoprotein 2, 24kDa
		<i>GRHPR</i>	glyoxylate reductase/hydroxypyruvate reductase
		<i>AMPD3</i>	adenosine monophosphate deaminase 3
		<i>GFPT2</i>	glutamine-fructose-6-phosphate transaminase 2
		<i>PGP</i>	phosphoglycolate phosphatase
		<i>DGKZ</i>	diacylglycerol kinase, zeta
		<i>NDUFB6</i>	NADH dehydrogenase (ubiquinone) 1 beta subcomplex, 6, 17kDa
		<i>PIGP</i>	phosphatidylinositol glycan anchor biosynthesis, class P
		<i>CYP3A43</i>	cytochrome P450, family 3, subfamily A, polypeptide 43
		<i>MGAM</i>	maltase-glucoamylase (alpha-glycosidase)
		<i>TALDO1</i>	transaldolase 1
		<i>NOS3</i>	nitric oxide synthase 3 (endothelial cell)
<i>Alzheimer's disease</i>	0.013		
		<i>NDUFV2</i>	NADH dehydrogenase (ubiquinone) flavoprotein 2, 24kDa
		<i>ADAM17</i>	ADAM metallopeptidase domain 17
		<i>CACNA1C</i>	calcium channel, voltage-dependent, L type, alpha 1C subunit
		<i>NDUFB6</i>	NADH dehydrogenase (ubiquinone) 1 beta subcomplex, 6, 17kDa
		<i>LRP1</i>	low density lipoprotein receptor-related protein 1
<i>Amoebiasis</i>	0.013		
		<i>SERPINB6</i>	serpin peptidase inhibitor, clade B (ovalbumin), member 6
		<i>COL5A3</i>	collagen, type V, alpha 3
		<i>SERPINB1</i>	serpin peptidase inhibitor, clade B (ovalbumin), member 1
		<i>GNA15</i>	guanine nucleotide binding protein (G protein), alpha 15 (Gq class)
<i>Chemokine signaling pathway</i>	0.013		
		<i>GNB3</i>	guanine nucleotide binding protein (G protein), beta polypeptide 3
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
		<i>ELMO1</i>	engulfment and cell motility 1
		<i>NCF1</i>	neutrophil cytosolic factor 1
		<i>VAV2</i>	vav 2 guanine nucleotide exchange factor
<i>Retinol metabolism</i>	0.0159		
		<i>CYP3A43</i>	cytochrome P450, family 3, subfamily A, polypeptide 43
		<i>RETSAT</i>	retinol saturase (all-trans-retinol 13,14-reductase)
		<i>LRAT</i>	lecithin retinol acyltransferase (phosphatidylcholine--retinol O-acyltransferase)
<i>Glyoxylate and dicarboxylate metabolism</i>	0.0159		
		<i>GRHPR</i>	glyoxylate reductase/hydroxypyruvate reductase
		<i>PGP</i>	phosphoglycolate phosphatase
<i>mRNA surveillance pathway</i>	0.0287		
		<i>SMG5</i>	smg-5 homolog, nonsense mediated mRNA decay factor (C. elegans)
		<i>NXF2B</i>	nuclear RNA export factor 2B
		<i>CASC3</i>	cancer susceptibility candidate 3
<i>Calcium signaling pathway</i>	0.0353		
		<i>CACNA1C</i>	calcium channel, voltage-dependent, L type, alpha 1C subunit
		<i>PDE1B</i>	phosphodiesterase 1B, calmodulin-dependent
		<i>GNA15</i>	guanine nucleotide binding protein (G protein), alpha 15 (Gq class)
		<i>NOS3</i>	nitric oxide synthase 3 (endothelial cell)
<i>Focal adhesion</i>	0.0485		
		<i>COL5A3</i>	collagen, type V, alpha 3
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1

		<i>FLT4</i>	fms-related tyrosine kinase 4
		<i>VAV2</i>	vav 2 guanine nucleotide exchange factor
<i>Leukocyte transendothelial migration</i>	0.053		
		<i>MMP2</i>	matrix metalloproteinase 2 (gelatinase A, 72kDa gelatinase, 72kDa type IV collagenase)
		<i>NCF1</i>	neutrophil cytosolic factor 1
		<i>VAV2</i>	vav 2 guanine nucleotide exchange factor
<i>Nucleotide excision repair</i>	0.053		
		<i>LIG1</i>	ligase I, DNA, ATP-dependent
		<i>CUL4B</i>	cullin 4B
<i>Notch signaling pathway</i>	0.0559		
		<i>ADAM17</i>	ADAM metalloproteinase domain 17
		<i>NOTCH4</i>	notch 4
<i>Leishmaniasis</i>	0.0979		
		<i>JAK1</i>	Janus kinase 1
		<i>NCF1</i>	neutrophil cytosolic factor 1
<i>Bacterial invasion of epithelial cells</i>	0.0979		
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
		<i>ELMO1</i>	engulfment and cell motility 1
<i>Adherens junction</i>	0.0979		
		<i>ACP1</i>	acid phosphatase 1, soluble
		<i>CSNK2B</i>	casein kinase 2, beta polypeptide
<i>Protein processing in endoplasmic reticulum</i>	0.0979		
		<i>UBQLN4</i>	ubiquilin 4
		<i>RRBP1</i>	ribosome binding protein 1 homolog 180kDa (dog)
		<i>HSPA1B</i>	heat shock 70kDa protein 1B

Table S5. Enriched pathways from KEGG analysis for the marker genes from Table S4.

Pathway Name	Adjusted p-value	Gene Symbol	Gene description
<i>AGE-RAGE pathway</i>	0.001	<i>MMP7</i>	matrix metalloproteinase 7 (matrilysin, uterine)
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
		<i>NCF1</i>	neutrophil cytosolic factor 1
		<i>MMP2</i>	matrix metalloproteinase 2 (gelatinase A, 72kDa gelatinase, 72kDa type IV collagenase)
		<i>NOS3</i>	nitric oxide synthase 3 (endothelial cell)
<i>G Protein Signaling Pathways</i>	0.0013		
		<i>GNB3</i>	guanine nucleotide binding protein (G protein), beta polypeptide 3
		<i>PDE1B</i>	phosphodiesterase 1B, calmodulin-dependent
		<i>GNA15</i>	guanine nucleotide binding protein (G protein), alpha 15 (Gq class)
		<i>AKAP11</i>	A kinase (PRKA) anchor protein 11
		<i>PDE8B</i>	phosphodiesterase 8B
<i>Nicotine Activity on Chromaffin Cells</i>	0.0013		
		<i>CACNA1C</i>	calcium channel, voltage-dependent, L type, alpha 1C subunit
		<i>CHRNA3</i>	cholinergic receptor, nicotinic, alpha 3 (neuronal)
<i>Matrix Metalloproteinases</i>	0.004		
		<i>BSG</i>	basigin (Ok blood group)
		<i>MMP7</i>	matrix metalloproteinase 7 (matrilysin, uterine)
		<i>MMP2</i>	matrix metalloproteinase 2 (gelatinase A, 72kDa gelatinase, 72kDa type IV collagenase)
<i>Leptin signaling pathway</i>	0.004		
		<i>CISH</i>	cytokine inducible SH2-containing protein
		<i>KPNA4</i>	karyopherin alpha 4 (importin alpha 3)
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
<i>Prolactin Signaling Pathway</i>	0.0053		
		<i>CISH</i>	cytokine inducible SH2-containing protein
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
		<i>VAV2</i>	vav 2 guanine nucleotide exchange factor
<i>Notch Signaling Pathway</i>	0.0063		
		<i>INPP5K</i>	inositol polyphosphate-5-phosphatase K
		<i>ADAM17</i>	ADAM metalloproteinase domain 17
		<i>NOTCH4</i>	notch 4
<i>IL-2 Signaling pathway</i>	0.009		
		<i>CISH</i>	cytokine inducible SH2-containing protein
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
<i>angiogenesis overview</i>	0.0236		
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
		<i>MMP2</i>	matrix metalloproteinase 2 (gelatinase A, 72kDa gelatinase, 72kDa type IV collagenase)
		<i>NOS3</i>	nitric oxide synthase 3 (endothelial cell)
<i>Alzheimers Disease</i>	0.0236		
		<i>ADAM17</i>	ADAM metalloproteinase domain 17
		<i>CACNA1C</i>	calcium channel, voltage-dependent, L type, alpha 1C subunit
		<i>LRP1</i>	low density lipoprotein receptor-related protein 1
<i>Oncostatin M Signaling Pathway</i>	0.0247		
		<i>CISH</i>	cytokine inducible SH2-containing protein
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
<i>EPO Receptor Signaling</i>	0.0335		
		<i>CISH</i>	cytokine inducible SH2-containing protein
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
<i>Ovarian Infertility Genes</i>	0.0335		
		<i>MSH5</i>	mutS homolog 5 (E. coli)
		<i>ZP3</i>	zona pellucida glycoprotein 3 (sperm receptor)
<i>Vitamin A and carotenoid metabolism</i>	0.0515		
		<i>RETSAT</i>	retinol saturase (all-trans-retinol 13,14-reductase)

		<i>LRAT</i>	lecithin retinol acyltransferase (phosphatidylcholine--retinol O-acyltransferase)
<i>TSLP Signaling Pathway</i>	0.0515		
		<i>CISH</i>	cytokine inducible SH2-containing protein
		<i>JAK1</i>	Janus kinase 1
<i>IL-5 signaling pathway</i>	0.0515		
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
<i>Translation Factors</i>	0.0522		
		<i>EIF3F</i>	eukaryotic translation initiation factor 3, subunit F
		<i>EIF3C</i>	eukaryotic translation initiation factor 3, subunit C
<i>Endothelin</i>	0.0545		
		<i>GNA15</i>	guanine nucleotide binding protein (G protein), alpha 15 (Gq class)
		<i>NOS3</i>	nitric oxide synthase 3 (endothelial cell)
<i>Oxidative phosphorylation</i>	0.0545		
		<i>NDUFV2</i>	NADH dehydrogenase (ubiquinone) flavoprotein 2, 24kDa
		<i>NDUFB6</i>	NADH dehydrogenase (ubiquinone) 1 beta subcomplex, 6, 17kDa
<i>IL-4 signaling pathway</i>	0.0545		
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
<i>IL-6 signaling pathway</i>	0.0545		
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
<i>IL-3 Signaling Pathway</i>	0.0545		
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
<i>Myometrial Relaxation and Contraction Pathways</i>	0.0645		
		<i>GNB3</i>	guanine nucleotide binding protein (G protein), beta polypeptide 3
		<i>DGKZ</i>	diacylglycerol kinase, zeta
		<i>NOS3</i>	nitric oxide synthase 3 (endothelial cell)
<i>Notch Signaling Pathway</i>	0.0663		
		<i>ADAM17</i>	ADAM metallopeptidase domain 17
		<i>NOTCH4</i>	notch 4
<i>EGF-EGFR Signaling Pathway</i>	0.0688		
		<i>JAK1</i>	Janus kinase 1
		<i>SHC1</i>	SHC (Src homology 2 domain containing) transforming protein 1
		<i>VAV2</i>	vav 2 guanine nucleotide exchange factor
<i>Integrated Pancreatic Cancer Pathway</i>	0.0749		
		<i>LIG1</i>	ligase I, DNA, ATP-dependent
		<i>RBL1</i>	retinoblastoma-like 1 (p107)
		<i>CD82</i>	CD82 molecule

Table S6. Enriched pathways from Wikipathways analysis for the marker genes from Table S4.