

Supplementary Materials and Methods

Clinical Sites and Investigators

| Site | Principal Investigator | Co-Investigator |
|--|-----------------------------------|---|
| Severance Hospital Division of Gastroenterology Department of Internal Medicine Yonsei University College of Medicine Seoul, Korea | Prof. Si Young Song, MD, PhD | |
| | Prof. Tae Il Kim, MD, PhD | |
| Department of Internal Medicine Seoul National University College of Medicine Seoul, Korea | Prof. Joo Sung Kim, MD, PhD | |
| Asan Medical Center Department of Gastroenterology University of Ulsan College of Medicine Seoul, Korea | Prof. Seung-Jae Myung, MD, PhD | |
| Centre Hospitalier Universitaire Vaudois Département de médecine interne Service de Gastro-entérologie et d'Hépatologie Lausanne, Switzerland | Prof. Gian Dorta, MD | Dr Cristina Nichita, MD |
| Kantonsspital St.Gallen Abt.Gastroenterologie/Hepatology Kantonsspital St.Gallen St.Gallen, Switzerland | Prof. Jan Borovicka, MD | |
| Kantonsspital Liestal Gastroenterology, Hepatology and Nutrition Department University Hospital Liestal, Switzerland | Prof. Rémy Meier MD | Dr Anna-Maria Kunz, MD Dr Julia Pilz, MD Dr Emanuel Burri, MD |
| Spital Thun Gastroenterologie Facharzt für Innere Medizin und Gastroenterologie Thun, Switzerland | Dr Boudewijn van der Weg, MD | Dr Andreas Frenzer, MD Dr Daniel Rauch, MD |
| Universitätsspital Basel Department of Biomedicine Basel, Switzerland | Prof. Christoph Beglinger, MD | |
| Ensemble Hospitalier de la Côte Service de Chirurgie Morges, Switzerland | Dr Cédric Vallet, MD | |
| Clinique Cecil Lausanne, Switzerland | Dr Philippe Maerten, MD | |

Ethics Committees and IRB

| | |
|-------------|--|
| Switzerland | Cantons of Bern (No KEK 139/10) |
| | St. Gallen (No. EKSG 10/091/1B) |
| | Basel (No. EKBB 242/10) |
| | Vaud (No. VD 77/10) |
| South Korea | The Severance Hospital, Yonsei University College of Medicine, (No. 4-2010-0128) |
| | Asan Medical Centre, University of Ulsan College of Medicine, Seoul, (IRB No. 2010-0221) |
| | Institutional Bioethics Review Board of Seoul National University Hospital, (IRB No. H-1004-020-315) |

Central Pathology Board

| Site | Responsible Pathologist |
|---|-----------------------------|
| Basel University Hospital, Molecular Pathology Division Institute of Pathology, Basel, Switzerland | Prof. Luigi Terracciano, MD |
| Samsung Medical Centre, Department of Pathology, Seoul, Korea | Prof. Seok-Hyung Kim, MD |
| University of Kentucky, Lexington, KY, USA | Prof. Eun Lee, MD |

Number of Recruited Subjects in the Swiss Hospitals

| Site Numbers | Total | Control | AP | CRC | Others |
|---|-------|---------|----|-----|--------|
| Centre Hospitalier Universitaire Vaudois (Lausanne) | 207 | 88 | 61 | 58 | 263 |
| Kantonsspital St.Gallen (St. Gallen) | 26 | 9 | 6 | 11 | 31 |
| Kantonsspital Liestal (Liestal) | 34 | 3 | 18 | 13 | 32 |
| Spital Thun (Thun) | 52 | 38 | 7 | 7 | 85 |
| Universitätsspital Basel (Basel) | 19 | 5 | 11 | 3 | 20 |
| Ensemble Hospitalier de la Côte (Morges) | 5 | 0 | 0 | 5 | 1 |
| Clinique Cécil (Lausanne) | 6 | 6 | 0 | 0 | 1 |

Manufacturers of the equipment mentioned in the Laboratory Procedures section.

| Procedure | Equipment | Manufacturer |
|--|---|---|
| PBMC pellets resuspension | RNAlater® Solution | Life Technologies, Carlsbad, CA |
| Automated purification of total RNA | QIAcube by RNeasy Mini kit | QIAGEN, Venlo, The Netherlands |
| RNA integrity analysis | Agilent 2100 Bioanalyzer | Agilent Technologies, Santa Clara, CA |
| RNA reverse transcription into cDNA | SuperScript® VILO cDNA Synthesis Kit | Invitrogen, Life Technologies, Carlsbad, CA |
| PCR reactions | RealTime ready Custom RT-qPCR assays | Roche, Basel, Switzerland |
| PCR reactions | RealTime Ready™ DNA Probes Master Mix | Roche, Basel, Switzerland |
| CEA, CYFRA21-1, CA125 and CA19-9 plasma concentrations measurement | Architect immunoassay analyser platform | Abbott Diagnostics, Lake forest, IL |

Predictive Algorithm Development

The final predictive algorithms were defined on the training and validation sets, which included 120 and 61 samples, respectively, (Figure 1).

Firstly, we defined an algorithm based on the 29-gene expression profiles. We refer to it as a multi-gene multi-classifier (MGMC) algorithm since our algorithm definition strategy envisaged the combination of multiple classifiers. This choice was based on the fact that there is not a single optimal classification method and that model combination can improve the robustness and stability of the test and its accuracy³¹,

³². The process could be broken into the following steps:

1. Classifier generation on the training set. In order to define optimal classifiers for different classification problems, the following data subsets were used for model fitting: Controls + CRC stage I-IV, Controls + LAP, Controls + CRC stage I-II, Controls + Advanced Neoplasia (LAP+CRC I-IV). 144 statistical and 7200 fuzzy classifiers were generated and internally validated by non-overlapped bootstrap. 1000 random datasets were drawn with replacement with the same size as the training set. The model was re-fitted on each bootstrap and validated on the out-of-bag samples. The specificity and sensitivity average values over 1000 bootstraps were calculated, Receiver Operating Characteristics (ROC) curves were generated and the area under the curve (AUC) was calculated. External validation on an independent validation set and performance estimation.
2. Selection of the best performing classifiers. Twelve classifiers (6 statistical and 6 fuzzy models) were selected according to the highest and most stable accuracy. Stable classifiers were defined as the ones showing the minimum distance for sensitivity and specificity across training, bootstrap and validation set.
3. To define the MGMC algorithm we repeated steps 1-3, using the 12 classifiers as variables instead of the 29 biomarkers.

Among several tested MGMCs, only one was retained and tested on the independent test sets. The final MGMC algorithm combines 5 classifiers fitted on different classification problems and releases a binary result which suggests the presence or absence of colorectal neoplasia.

Once the MGMC algorithm was defined, we combined it with tumor protein markers, to give rise to a MGMC-Protein (MGMC-P) algorithm. First, the Wilcoxon rank test was applied to CEA, CYFRA21-1, CA125 and CA19-9 plasma concentrations, using the same data subsets described above, to select the most significant tumor markers for CRC discrimination from the control group. For

selected markers, a cut-off value was defined by ROC curve analysis and by optimal trade-off selection between sensitivity and specificity. They were then combined with the MGMC algorithm, using a simple decision tree classification approach. The node rules were set in such a way that the sensitivity of the MGMC algorithm was maintained and the specificity was complemented and improved. The selection and validation of the MGMC-P algorithm followed steps 1-3 described above.

Supplementary Table 1. The 29-gene panel for colorectal cancer and large adenoma detection. Gene expression profiles obtained from the training set were explored by univariate analysis to compare the behavior of the 29 genes across the control (CON), the CRC and the LAP groups. Twelve genes were significantly differentially expressed in CRC and LAP compared to controls (p-value<0.05) by Wilcoxon rank test, applied to normalized gene expressions. Relative abundance of a gene transcript is represented by the fold change (FC), defined as $FC_{gene} = 2^{\Delta\Delta C_p}$, where $\Delta\Delta C_p = mean(\Delta C_p_{Disease}) - mean(\Delta C_p_{Control})$.

| Gene Description | Biological Function | p-value CRC/CON | FC CRC/CON | p-value LAP/CON | FC LAP/CON |
|--|---|--------------------|---------------|--------------------|---------------|
| S100 calcium binding protein A8 | Cytokine / Chemotaxis/inflammation | 5.07E-06 | 1.7 | 1.79E-01 | 1.1 |
| interleukin 1, beta | Cytokine / Chemotaxis/inflammation | 4.19E-04 | 2.1 | 1.23E-03 | 1.7 |
| chemokine (C-C motif) receptor 1 | Cell signal transduction/Chemotaxis/Inflammation | 4.42E-04 | 1.7 | 6.85E-03 | 1.3 |
| prostaglandin-endoperoxide synthase 2 | Lipid metabolism/Inflammation | 7.68E-04 | 2.1 | 6.85E-03 | 1.6 |
| peroxisome proliferator-activated receptor gamma | Transcription Regulation/ Proliferation/ Differentiation | 3.59E-03 | 1.4 | 1.36E-01 | 1.1 |
| mitogen-activated protein kinase 6 | Cell signaling/Proliferation | 3.95E-03 | 1.2 | 6.01E-02 | 1.1 |
| tumor necrosis factor (ligand) superfamily, member 13b | Cytokine/ Chemotaxis/inflammation | 1.03E-02 | 1.2 | 7.82E-03 | 1.2 |
| calcium channel, voltage-dependent, beta 4 subunit | Cell signal transduction/Ion transport | 1.31E-02 | -1.3 | 4.24E-01 | -1.1 |
| matrix metalloproteinase 11 (stromelysin 3) | Protease/ Matrix remodelling | 1.66E-02 | -1.3 | 7.60E-02 | -1.2 |
| lactotransferrin | Antimicrobial/Iron transport | 2.14E-02 | 2.4 | 6.71E-02 | 1.6 |
| CD63 molecule | Signal transduction | 3.14E-02 | 1.1 | 2.18E-02 | 1.1 |
| carboxylesterase 1 | Esterase/ Drug metabolism | 5.70E-02 | 1.2 | 5.05E-01 | -1.0 |
| chemokine (C-X-C motif) ligand 10 | Cytokine / Chemotaxis/inflammation | 7.13E-02 | -1.3 | 4.43E-01 | 1.1 |
| mitogen-activated protein kinase kinase 3 | Cell signaling/Proliferation | 9.89E-02 | 1.1 | 3.47E-02 | 1.1 |
| matrix metalloproteinase 9 (gelatinase B) | Protease/ Matrix remodelling | 1.21E-01 | 1.4 | 9.06E-01 | -1.0 |
| B-cell CLL/lymphoma 3 | Transcription Regulation/ Cell Cycle | 1.67E-01 | 1.1 | 7.82E-01 | -1.1 |
| ras homolog gene family, member C | Transcription Regulation/Motility | 2.02E-01 | -1.1 | 1.58E-01 | 1.1 |
| chemokine (C-X-C motif) ligand 11 | Cytokine / Chemotaxis/inflammation | 3.20E-01 | -1.2 | 4.08E-01 | 1.1 |
| prostaglandin E synthase | Lipid metabolism/Inflammation | 3.28E-01 | -1.3 | 7.82E-01 | 1.0 |
| early growth response 1 | Transcription Regulation/Proliferation | 3.79E-01 | 1.4 | 7.94E-02 | 1.7 |
| integrin, alpha 2 (CD49B) | Cell signal transduction/Cell adhesion | 3.90E-01 | 1.2 | 5.84E-01 | 1.2 |
| jun proto-oncogene | Transcription Regulation/Proliferation | 5.61E-01 | -1.1 | 5.64E-01 | -1.1 |
| GATA binding protein 2 | Transcription Regulation/Proliferation/Differentiation | 6.40E-01 | -1.1 | 7.36E-01 | 1.1 |
| non-metastatic cells 1, protein (NM23A) | Transcription Regulation/ Cell Cycle | 7.39E-01 | 1.0 | 4.75E-01 | 1.0 |
| integrin, beta 5 | Cell signal transduction/Cell adhesion | 7.85E-01 | 1.1 | 5.05E-01 | 1.1 |
| chemokine (C-X-C motif) receptor 3 | Cell signal transduction/Chemotaxis/inflammation | 8.04E-01 | -1.0 | 8.84E-01 | -1.0 |
| FXYD domain containing ion transport regulator 5 | Cell signal transduction/Ion transport | 9.48E-01 | 1.0 | 8.52E-01 | -1.0 |
| male-specific lethal 1 homolog (Drosophila) | Transcription Regulation /Histone acetyltransferase | 9.60E-01 | -1.0 | 2.07E-01 | 1.0 |
| interleukin 8 | Cytokine / Chemotaxis/inflammation | 9.76E-01 | 1.0 | 7.27E-01 | -1.0 |

Table S2. Gene expression analysis of the 29 biomarkers according to age and sex
Two sided t-test was used to test genes differentially expressed between subjects
Statistical significance threshold was set at 0.05.

| Genes | Age (<65y vs >65y) | | | Sex (M vs F) | | |
|-----------------|--------------------|----------------|----------------|----------------|----------------|----------------|
| | CON p-value | LAP p-value | CRC p-value | CON p-value | LAP p-value | CRC p-value |
| BCL3 | 5.7E-01 | 8.2E-01 | 3.6E-01 | 9.8E-01 | 3.8E-01 | 8.1E-01 |
| CACNB4 | 9.0E-01 | 2.1E-01 | 6.3E-01 | 4.8E-01 | 2.1E-02 | 1.4E-02 |
| CCR1 | 9.7E-01 | 1.0E-01 | 4.3E-01 | 1.3E-01 | 1.2E-01 | 1.1E-01 |
| CD63 | 2.3E-01 | 2.6E-01 | 1.7E-03 | 2.9E-01 | 3.9E-01 | 9.3E-01 |
| CES1 | 7.7E-01 | 7.7E-01 | 9.4E-01 | 4.3E-01 | 9.2E-01 | 1.7E-02 |
| CXCL10 | 7.7E-01 | 9.2E-01 | 5.6E-01 | 7.8E-01 | 5.1E-01 | 4.6E-02 |
| CXCL11 | 9.0E-01 | 9.6E-01 | 6.2E-01 | 3.9E-01 | 8.7E-01 | 1.2E-01 |
| CXCR3 | 2.9E-01 | 2.1E-01 | 1.0E-01 | 1.9E-03 | 7.4E-01 | 1.0E-01 |
| EGR1 | 4.6E-01 | 9.7E-01 | 7.6E-01 | 4.1E-01 | 1.1E-01 | 7.8E-01 |
| FXYD5 | 7.4E-01 | 6.8E-01 | 2.3E-01 | 1.8E-01 | 6.3E-01 | 7.5E-01 |
| GATA2 | 2.0E-01 | 1.1E-01 | 6.1E-01 | 2.2E-01 | 1.6E-01 | 3.2E-01 |
| IL1B | 8.8E-01 | 1.3E-01 | 7.7E-01 | 2.2E-01 | 5.9E-02 | 1.4E-01 |
| IL8 | 8.3E-01 | 8.9E-01 | 1.6E-01 | 4.5E-01 | 6.4E-01 | 4.9E-01 |
| ITGA2 | 6.2E-01 | 7.2E-01 | 1.0E-01 | 3.8E-01 | 1.6E-04 | 2.3E-01 |
| ITGB5 | 9.2E-01 | 8.8E-01 | 1.7E-02 | 8.8E-01 | 7.5E-04 | 3.7E-01 |
| JUN | 2.5E-01 | 7.4E-01 | 5.0E-01 | 1.8E-01 | 2.9E-01 | 5.3E-01 |
| LTF | 5.1E-01 | 5.4E-01 | 3.1E-01 | 9.2E-01 | 5.5E-01 | 3.2E-01 |
| MAP2K3 | 2.8E-01 | 6.7E-01 | 5.8E-03 | 7.0E-01 | 4.2E-01 | 7.7E-01 |
| MAPK6 | 9.0E-01 | 5.4E-02 | 3.3E-02 | 9.0E-01 | 5.8E-01 | 6.2E-01 |
| MMP11 | 3.8E-01 | 1.7E-01 | 2.3E-02 | 1.1E-02 | 7.0E-01 | 6.6E-01 |
| MMP9 | 9.2E-01 | 5.3E-01 | 8.5E-04 | 7.7E-06 | 1.7E-01 | 2.7E-01 |
| MSL1 | 7.8E-01 | 3.5E-01 | 4.1E-01 | 4.8E-01 | 7.9E-01 | 4.8E-02 |
| NME1 | 7.9E-01 | 8.7E-01 | 9.9E-01 | 7.7E-01 | 2.9E-01 | 7.1E-01 |
| PPARG | 8.4E-01 | 5.9E-01 | 3.3E-01 | 2.9E-01 | 7.9E-04 | 3.9E-01 |
| PTGES | 7.8E-01 | 7.3E-01 | 7.5E-01 | 1.4E-02 | 4.5E-01 | 9.8E-01 |
| PTGS2 | 9.1E-01 | 1.1E-01 | 4.3E-01 | 9.7E-01 | 1.4E-01 | 2.7E-01 |
| RHOC | 5.5E-01 | 2.6E-01 | 1.8E-02 | 9.9E-02 | 5.8E-01 | 7.7E-01 |
| S100A8 | 6.2E-01 | 1.1E-01 | 1.1E-02 | 2.3E-02 | 2.0E-01 | 8.2E-01 |
| TNFSF13B | 6.1E-01 | 9.1E-01 | 1.7E-01 | 4.2E-01 | 7.6E-01 | 3.2E-01 |

Table S3. Positive rate of the MGMC and MGMC-P algorithms for non-colorectal cancers

| | | MGMC | MGMC-P |
|--|----------|---------------|---------------|
| | Total | Positive rate | Positive rate |
| | <i>n</i> | % | % |
| Other cancers, total ^a : | 63 | 63.5 | 66.7 |
| GI cancers other than CRC ^b | 15 | 80.0 | 66.7 |
| Pancreatic cancer | 12 | 41.7 | 66.7 |
| Prostate cancer | 20 | 60.0 | 55.0 |
| Lung and tracheal cancers | 11 | 72.7 | 81.8 |
| Breast, ovary and endometrial cancers | 4 | 50.0 | 75.0 |

^a One metastatic cancer of unknown origin

^b Five Esophageal, 4 Gastric, 3 Liver, 2 Bile duct and 1 Duodenal cancer

Supplementary Table S4.

Positive rate of the predictive MGMC and MGMC-P algorithms applied to non per-protocol cases.

| | Total | MGMC Positive | MGMC-P Positive |
|---|----------|------------------|--------------------|
| | <i>n</i> | (%) | % |
| Controls ^a | 16 | 6.2 | 6.2 |
| LAP ^b | 23 | 56.5 | 52.1 |
| CRC ^c | 21 | 90.5 | 85.7 |
| CRC stage unknown | 8 | 50.0 | 50.0 |
| AP<1cm ^b | 48 | 35.4 | 31.2 |
| Other medical conditions and diseases ^d | 42 | 54.7 | 40.5 |
| Other cancers ^e | 30 | 70.0 | 66.6 |

^a These subjects presented with a personal history of polyps or asthma with ongoing treatment

^b Most of the cases presented with concomitant hyperplastic polyps, inflammatory diseases or gallstones

^c The majority of the cases presented with concomitant gallstones, bacterial infections under treatment or other types of cancer.

^d Cases were presenting with abnormal laboratory parameters, transplantation, co-morbidities including inflammatory and/or autoimmune disease, etc.

^e Most of the cases presented concomitant adenomas, bacterial infections under treatment or gallstones

Table S5. Positivity of Colox test by age, sex and type of recruitment

| Variable | Class | Controls | | | | | CRC | | | | |
|---------------------|-------------|---------------|-------------------|---------------------|---------------|-----------------|-----------|-------------------|---------------------|---------------|-----------------|
| | | Total Control | MGMC Positive (%) | MGMC-P Positive (%) | p-value* MGMC | p-value* MGMC-P | Total CRC | MGMC Positive (%) | MGMC-P Positive (%) | p-value* MGMC | p-value* MGMC-P |
| Age | 50-64 | 59 | 6 (10.2) | 3 (5.1) | 1.00 | 0.23 | 16 | 12 (75.0) | 11 (68.8) | 0.73 | 0.32 |
| | >65 | 31 | 3 (9.7) | 4 (12.9) | | | 57 | 46 (80.7) | 46 (80.7) | | |
| Sex | female | 42 | 5 (11.9) | 4 (9.5) | 0.73 | 0.70 | 32 | 27 (84.4) | 25 (78.1) | 0.40 | 1.00 |
| | male | 48 | 4 (8.3) | 3 (6.3) | | | 41 | 31 (75.6) | 32 (78.1) | | |
| Type of recruitment | Colonoscopy | | | | | | 19 | 13 (68.4) | 14 (73.7) | 0.51 | 0.739 |
| | Surgery | | | | | | 33 | 26 (66.7) | 26 (66.7) | | |

* two sided Fisher's exact test, p>0.05 is considered statistically significant