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Learning accurate representations of microbe-metabolite interactions

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I. ABSTRACT

Integrating multi-omics datasets is critical for microbiome research, but multiple statistical challenges can confound traditional correlation techniques. We solve this problem by using neural networks to estimate the conditional probability that each molecule is present given the presence of each specific microbe. We show with known environmental (desert biological soil crust wetting) and clinical (cystic fibrosis lung) examples, our ability to recover microbe-metabolite relationships, and demonstrate how the method can discover relationships between microbially-produced metabolites and inflammatory bowel disease.

II. INTRODUCTION

Knowledge gained by integrating complementary "-omics" data with a multi-omics approach will lead to improved diagnostics, automated drug discovery, and optimized culturing conditions for uncharacterized microbes [1]. However, because conventional correlation techniques have unacceptably high false discovery rates, finding meaningful relationships between genes within complex microbiomes and their products in the metabolome is challenging.

Although there has been a widespread effort to develop multi-omics approaches, several 42 conceptual challenges limit techniques that integrate disparate "omics" data in general, 43 including linking the microbial sequencing and untargeted mass spectrometry. Therefore, 44 new approaches are needed that can handle disparate data types [2]. Relative abundances 45 of thousands of microbes and metabolites can be measured using sequencing and mass 46 spectrometry, which can result in the generation of very high dimensional microbiome and 47 metabolomics datasets. Quantifying microbe-metabolite interactions requires estimating a 48 distribution across all possible microbe-metabolite interactions. 49

Techniques such as Canonical Correspondence Analysis (CCA) and Partial Least Squares (PLS) approximate this joint distribution using a low dimensional representations [3–5]. Network models have been shown to improve classification accuracy using multiple datasets [6]. Factor models have been proposed to incorporate multiple datasets for biomarker analysis [7]. Despite of the wide application of these methods, they are notoriously difficult to interpret [8–10] and it remains unclear whether these models can obtain individual microbemetabolite interactions.

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Pearson and Spearman correlations assume independence between interactions, simplify-57 ing the estimation procedure by reducing it to a combination of independent two dimensional 58 problems. However, many studies have shown that these methods are not statistically valid 59 for compositional data, a fact first recognized by Pearson in 1895 and followed up in nu-60 merous studies [11–15]. This problem is further complicated because both microbiome [15] 61 and mass spectrometry [16–19] datasets are also compositional, meaning that the absolute 62 abundances are not measured, which can confound statistical inference. For example, in 63 untargeted mass spectrometry experiments, the set of molecules detected and their relative 64 abundance vary depending on the extraction protocol and analytic methods used, which 65 leads to only a partial snapshot of the metabolome. Moreover, measuring the total mass of 66 molecules extracted is often not performed in large scale metabolomics efforts, due to the 67 highly laborious nature of that step. 68

To understand how issues associated with compositional data impact inference on 69 microbe-metabolite interactions, consider the example in Figure S1. There are two mi-70 crobes and two metabolites in Figure S1a. All are increasing exponentially at different rates 71 and are highly correlated with each other. If proportions are estimated from the absolute 72 abundances via sampling, the information about the total microbe population size and 73 the total metabolite abundance is lost, and the correlations between the microbes and the 74 metabolites disappear. False positives can also appear as shown in Figure S1b, microbe and 75 metabolite interactions that have no apparent correlation structure may appear to be corre-76 lated when investigating the proportions. These issues alone can give rise to overwhelming 77 false positives and false negatives, making Pearson and Spearman in some scenarios com-78 parable to random coin flips. Experimental validation currently takes large laboratories 79 multiple years to perform [20], often requiring time-consuming manual examinations of 80 erroneous correlations. 81

There are other compositional techniques such as SparCC[11] and proportionality[21] that are scale-invariant when analyzing a single dataset, but lose scale-invariance when analyzing multiomics datasets. This was shown in the context of identifying microbe-fungal interactions [22], which provided motivation to extend SPIEC-EASI [12] to handle multiomics datasets. We show that this approach does not work for microbe-metabolite interactions because of differences of measurement units between sequencing and mass spectrometry measurements (Supplementary materials). An alternative approach is to consider co-occurrence

probabilities instead of correlations. Here, co-occurrence probabilities refer to the condi-89 tional probability of observing a metabolite given that a microbe was observed, thereby 90 allowing us to identify the most likely microbe-metabolite interactions. To do this, we 91 propose "mmvec", (microbe-metabolite vectors), to learn these co-occurrence probabilities 92 between microbes and metabolites. Due to its scale-robustness properties, the microbial-93 metabolite relationships learned by mmvec are consistent between the absolute and relative 94 abundances. The microbe-metabolite interactions can be ranked [23] and visualized through 95 standard dimensionality reduction interfaces, enabling interpretable findings. The compu-96 tations behind mmvec can take advantage of modern GPU architectures using Tensorflow 97 [24], enabling scalable inference on large multionics datasets. Furthermore, we provide evi-98 dence in two benchmarks and four case studies that mmvec outperforms existing statistical 99 methods. 100

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III. RESULTS AND DISCUSSION

We performed benchmarks comparing mmvec to Pearson, Spearman, SPIEC-EASI, 102 SparCC and Proportionality [21] using a cystic fibrosis biofilm simulation. We then show 103 that mmvec can resolve contradictory cyanobacteria-metabolite relationships in a desert 104 soil biocrust wetting study. We also demonstrate recovery of known associations of P. 105 aeruginosa-produced metabolites observed in cystic fibrosis [25]. Finally, we explore the 106 relationships of microbiota and metabolic changes in mice fed a high fat diet [26] and inflam-107 matory bowel disease [27], showing how this approach can be used to determine microbial 108 origin of novel molecules even in extremely complex real-life biological systems with limited 109 knowledge of existing associations. 110

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A. Simulation benchmarks

To compare mmvec performance to Pearson, Spearman, Proportionality, SparCC and SPIEC-EASI correlations, we used data from existing studies in which the relationships between microbes and metabolites were the central focus of investigation. One such study simulated spatial-temporal dynamics in a microbial biofilm [25]. The original study tested the hypothesis that the cystic fibrosis (CF) microbiome community within human lungs can ¹¹⁷ be manipulated by altering its chemical environment. Changes in pH and oxygen saturation ¹¹⁸ suppress the principal pathogen, *P. aeruginosa*, without using antibiotics, by promoting the ¹¹⁹ growth of a community of fermenters that out-compete the pathogen. The simplicity of this ¹²⁰ system allowed the high-level ecological patterns to be modelled. In the original simulations, ¹²¹ the interactions between two microbes (fermenters denoted by θ_f and *P. aeruginosa* denoted ¹²² by θ_p) and multiple molecules were modeled using Monad kinetics and diffusion processes[25] ¹²³ (Figure 2a).

We simulated the measurement process for microbial DNA sequencing and untargeted 124 mass spectrometry for metabolites as discussed in the Online Methods, providing ground 125 truth information on their interactions. The model simulates interactions between P. aerug-126 inosa and the fermenters, and their interactions with the environment. It also simulates 127 known interactions between microbes and molecules, such as sugar consumption by fer-128 menters and ammonia production by the pathogen. For example, the fermenters are posi-129 tively associated with sugars and ammonium concentration, and negatively associated with 130 inhibitor concentration; *P. aeruginosa* is positively associated with amino acids and pH. 131

Therefore, we can test whether the top K metabolites associated with each microbe by 132 each tool includes the correct microbe-metabolite interactions. Figure 2c shows specificity 133 and sensitivity for each tools as a function of K. In these simulations, random chance 134 outperformed all of the tools except for mmvec and SPIEC-EASI, with mmvec performing 135 the best. As shown in Figure 2d and Figure S2, mmvec is the only method robust to scale 136 deviations amongst the methods tested. This is critical for maintaining consistency between 137 absolute and relative abundances, which can otherwise lead to inflated false positives and 138 false negatives [14]. 139

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B. Soil biocrust wetting event case study

Many studies produce inconsistent results that can be resolved with improved data analysis, especially in environmental and clinical settings. To test whether mmvec can resolve unexplained discrepancies in microbe-metabolite interactions across studies, we applied it to a study of biocrust wetting [28]. In this study, laboratory-based exometabolite patterns observed with bacterial isolates were reproduced in the environment. Specifically, in this work authors identified metabolites that were consumed and released by multiple biocrust ¹⁴⁷ isolates including *Microcoleus vaginatus* and two *Bacillus* strains [29], and compared these
¹⁴⁸ patterns with closely-related environmental taxa and metabolites observed in situ [28].

While almost 70% of the examined microbe-metabolite relationships following the wetting event were validated [28], some contradicted the microbe-metabolite relationships observed in cultures [29]. These contradictions stemmed from Spearman correlations between *M. vaginatus* abundances and the observed metabolite abundances, but were resolved by mmvec (Figure 3a).

All metabolites released from the *M. vaginatus* isolate have higher conditional proba-154 bilities than the average metabolite following biocrust wetting, and are among the top 80 155 co-occurring metabolites with *M. vaginatus* (of 485 molecules total). This result supports 156 the original finding that *M. vaginatus* actually releases these molecules after the wetting 157 event. In contrast, Spearman labels 7 of 13 of these molecules with a negative correlation, 158 indicating that these molecules were consumed by M. vaginatus rather than released, as 159 originally stated in [28]. When the annotation detection rates amongst different statistical 160 methodologies, mmvec has a substantially higher true positive rate as shown in Figure 3b. 161

The conflicting results between mmvec and Spearman could be explained by the growing 162 microbial biomass and shift in available resources after wetting (Figure 3 c, d). Total biomass 163 is expected to increase, because *M. vaginatus* releases metabolites that enable the growth of 164 many other microbes. Because DNA sequencing can only measure proportions, the growth 165 in other microbes could cause the proportions of M. vaginatus to decrease, leading to a mis-166 leading anti-correlation with 4-guanidinobutanoate (Figure 3d). However, it is not possible 167 to infer whether *M. vaginatus* is decreasing in abundance [23] or 4-guanidinobutanoate is 168 increasing in abundance. 169

The change in the total biomass and the total available resources could explain the contradiction between the Spearman correlations and the isolate results. *M. vaginatus* likely grows at a slower rate relative to other microbes that benefit from the metabolite release. Because mmvec does not rely on knowledge of the total biomass or normalize to relative abundance, these contradictions are avoided.

C. Cystic Fibrosis case study

To further validate if mmvec can detect known microbe-metabolite interactions in a bi-176 ological setting, we re-analyzed a study on lung mucus microbiome of patients with cystic 177 fibrosis [25, 30]. Cystic fibrosis has been shown to be dominated by two major groups 178 of microbes, anaerobes and pathogens that occupy unique niches, and their interactions 179 are defined by the environment. Anaerobes dominate in low oxygen and low pH environ-180 ments, while pathogens, in particular *P. aeruginosa*, dominate in the opposite conditions 181 [25]. Mmvec clearly separates anaerobes and pathogens (Figure 4a), with known anaerobic 182 microbes (Veillonella, Fusobacterium, Prevotella and Streptococcus) on the left, and notable 183 pathogens, such as *P. aeruqinosa*, on the right. 184

P. aeruginosa is known to produce small-molecule virulence factors [31]. In the origi-185 nal study, based on annotations from GNPS[32], the bacterium was found to produce six 186 molecules: 4-hydroxy-2-heptylquinoline (HHQ), Pyocyanin (PYO), Phenazine-1-carboxylic 187 acid (PCA), 2-nonyl-4-hydroxy-quinoline (NHQ), 2-heptyl-3,4-dihydroxyquinoline (PQS, 188 Pseudomonas quinolone signal) and Pyochelin [25]. As shown in Figure 4a, mmvec identi-189 fies these molecules with a high co-occurrence probability with *P. aeruginosa*. Mmvec also 190 identifies a cluster of rhamnolipids likely produced by *P. aeruginosa*. Rhamnolipids are 191 well characterized and are an important virulence factors for *P. aeruginosa*, contributing to 192 biofilm development, motility on surfaces and antagonistic interactions with host inflamma-193 tory cells [33, 34]. These rhamnolipids were not identified in the original study [25]. The 194 annotations for these compounds have been estiblished using GNPS [32]. 195

There is a negative correlation between the first principal component learned from mmvec 196 and the metabolites log-fold change across the oxygen gradient (Figure 4b) (Pearson r=-197 0.59, p-value 1.8×10^{-44}), which is consistent with the findings in the original work. No 198 such correlation between the oxygen gradient and the first microbial principal component 199 was found by Pearson (r=0.01, p=0.89). There exist two notable microbes on opposing 200 ends of the first microbial principal component: P. aeruginosa, a known pathogen, and 201 Streptococcus, a known anaerobe. The top 100 metabolites that are specific to P. aerug-202 inosa and Streptococcus are shown to have drastically different profiles in samples where 203 P. aeruginosa and Streptococcus were the most abundant species (Figure 4d,e) (logratio 204 t-test=6.51, p= 4.4×10^{-8}). This provides evidence that in the context of this study, the 205

metabolomic profiles can be largely influenced by the most abundant microbes, a notion that has important implications for understanding CF etiology. To further support this, the learned metabolite conditional probabilities for *P. aeruginosa* can be used to predict the metabolite proportions in the 41 samples where *P. aeruginosa* is the most abundant taxa. The predicted *P. aeruginosa* metabolite profiles alone can explain 10% of the metabolite variation in these samples (r=0.319, p=1.18 × 10⁻¹¹).

Of 14 guinolone molecules known to be produced by P. aeruginosa, Pearson correla-212 tion detected 9 with p < 0.05 without FDR correction, and only 5 with FDR correction. 213 For example, Pyocyanin, does not appear related to *P. aeruginosa* by the raw proportions 214 (r=0.158, FDR-corrected pvalue=0.089, rank=96), but is ranked 34th most associated with 215 P. aeruginosa by mmvec (Figure S3c), consistent with culturing experiments that demon-216 strate that *P. aeruginosa* produces this molecule [35]. 18 rhamnolipids are among the top 217 25 metabolites most associated with *P. aeruginosa* by mmvec, and have higher ranks with 218 mmvec than with Pearson correlation (Figure S3b). 219

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D. Effects of high fat diet in murine model case study

We then tested whether mmvec could determine the microbial origin of specific molecules 221 in a complex biological system. We recently discovered a new kind of bile acid, where 222 cholate is conjugated to amino acids other than glycine and taurine [36]. These molecules 223 increased in abundance with high-fat diet in humans. We determined that these molecules 224 are microbially-made since they were present in specific pathogen free, but not in germ free 225 mice. We therefore set out to identify candidate producers. We were able to confirm that 226 one of these bile acids, cholate phenylalanine amidate, was associated with high-fat diet in 227 well-controlled study that investigated the development of non-alcoholic fatty liver disease 228 (NAFLD), cirrhosis, and hepatocarcinoma (HCC) in a mouse model [26]. When re-analyzing 229 these datasets for differential abundances via multinomial regression, the strong association 230 of the novel bile acid with HFD became immediately apparent. The use of mmvec showed 231 distinct associated groups of microbes and HFD (Figure 5a) and a clear stratification of the 232 mass spectrometry data according to diet (Figure 5b). Several *Clostridium spp.* correlated 233 with the cholate phenylalanine conjugate. Indeed, we showed that *Clostridium spp.* were 234 found to produce this bile acid [36]. This result demonstrates mmvec's ability to streamline 235

the discovery of microbes that produce specific molecules of interest *in vivo*.

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E. Microbe-metabolite interactions in Inflammatory Bowel Disease

Finally, microbe-metabolite interactions were investigated for samples of IBD patients 238 generated under the integrative Human Microbiome Project [27]. The role of the microbiome 239 in IBD is acknowledged, but still poorly understood. The original study uncovered shifts in 240 metabolomic and microbial profiles associated with the IBD. In particular, levels of carnitines 241 and bile acids were shown to be affected [27]. Using mmvec we confirmed the core findings in 242 the previous study, such as the co-occurrence between R. hominis and multiple carnitines, 243 including previously noted C20, which have anti-inflammatory properties (Figure 6a) [27]. 244 We also found high correlation of *Klebsiella spp.* with IBD status and that it co-occurs 245 with high probability with several bile acids (Figure 6b). Although *Klebsiella* itself does not 246 produce these compounds, some pathogens (including *Klebsiella*) are known to be resistant 247 to bile acids [37]. Excessive production of some bile acids and bile acid malabsorption 248 can lead to overabundance of bile acids, which is a hallmark of IBD [38], although the 249 exact mechanisms remain unknown. The ability of *Klebsiella* to thrive in concentrated bile 250 acid environments is consistent with the high co-occurrence probabilities shown in Figure 251 6b. We also noted that three *Klebsiella* species are the top drivers of the IBD- associated 252 molecules (Figure 6c). It is important to delineate different reasons for co-occurrence. Unlike 253 Klebsiella, Clostridium species are known for bile acid manipulation, including production 254 of bile that can germinate *Clostridium difficile* spores or that have anti-microbial properties 255 [39, 40].256

Therefore, it is possible that in case of *Clostridia*, the existing co-occurrences (Figure 6b) are due to actual biosynthesis of the metabolites by the microbial species indicated rather than ability to withstand them.

In addition to recapitulating reported findings, mmvec also yielded previously undetected relationships. The major microbe that was found to be associated with healthy patients is *Propionibacteriaceae*, which was not detected in Price et al 2019 (Figure 6cd). This relationship is corroborated by other published studies. In one study, it has been shown that some members of the *Propionibacterium* genus produce 1.4-Dihydroxy-2-naphthoic acid (DHNA), a growth stimulator for bacteria such as *Bifidobacterium* that are thought to reduce the

symptoms of IBD [41]. Also, in a survey of in vivo vs. in vitro bacterial activity, Probion-266 *ibacterium freudenreichii* was shown to play an immunomodulatory role in the context of 267 an ulcerative colitis mice model [42]. In another study it was shown that *Propionibacterium* 268 freudenreichii is a viable core component in an anti-inflammatory probiotic fermented dairy 269 product [43]. The members of this family have been considered beneficial for intestinal im-270 munoregulation; *Propionibacteriaceae* have been observed to be enriched in human breast 271 milk and have been shown to restore Th17 differentiation [44]. Thus, it appears that the 272 existing knowledge supports the statistically-inferred interaction uncovered by mmvec, but 273 not identified in the published analysis of the dataset 274

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IV. CONCLUSION

In both simulation benchmarks and annotated dataset, mmvec shows promise for infer-276 ring microbe-metabolite interactions from multionics datasets. Our benchmarks suggest 277 that mmvec outperforms all existing tools that aim to infer interactions between paired 278 microbe-metabolite abundance datasets, both in simulations and in experimental data. In 279 the biocrust wetting experiment, mmvec resolved conflicting findings between the *in vitro* 280 validated *M. vaginatus* released metabolites and the sequencing/mass spectrometry analy-281 sis of environmental samples. In the cystic fibrosis study, mmvec can reliably identify all 282 of the experimentally determined *P. aeroginosa*-produced molecules of interest. We show 283 in the example of bile acid production that mmvec enables exploratory analysis in complex 284 biological systems and streamlined discovery of the microbial origin of specific metabolites. 285 Finally, mmvec was able to identify the strongest microbial contributions to the metabolite 286 abundances in the IBD study, where one of those microbes was missed in the original study. 287 In light of these findings, the current methodology still has limitations. It remains unclear 288 how to access statistical significance of an interaction using co-occurrence probabilities. 289 Similarly, confidence intervals for the strength of each microbe-metabolite interaction can not 290 yet be calculated. Furthermore, more theoretical work will be required to handle continuous-291 valued inputs. 292

The concepts outlined here should generalize beyond microbe-metabolite interactions to handle other paired multi-omic data types, provided that the input dataset is made up of counts (as in metagenomics, transcriptomics, etc.). With the exponential growth of multi²⁹⁶ omics datasets, there is much potential to use these methods to reveal microbial metabolism, ²⁹⁷ including for microbes that are not cultivable in the laboratory. Approaches utilizing co-²⁹⁸ occurrence probabilities have the potential to enable more targeted experimental assays, ²⁹⁹ accelerating the discovery of microbe-metabolite interactions, paving the way towards new ³⁰⁰ ecosystems engineering approaches in clinical, environmental and industrial applications.

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VI. AUTHOR CONTRIBUTIONS

J.T.M wrote the mmvec algorithm, conducted the benchmarks and ran all of the analyses. 312 A.A. and L.F.N. preprocessed and annotated the metabolomics data. A.A. provided insights 313 in the high fat diet study. J.F. provided insights behind word2vec and topic modeling. 314 M.H.B. benchmarked SPIEC-EASI. R.A.Q. provided insights behind the cystic fibrosis study 315 and simulations. Y.V.B. provided insights behind the interpretation of the IBD analysis. 316 M.W. developed the GNPS workflow for mmvec. A.W developed the network visualizations. 317 T.S. M.V.G and T.N. provided insights behind the biocrust soils experiment. All authors 318 were involved with writing the manuscript. 319

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VII. COMPETING INTERESTS

None of the authors have any competing interests.

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IX. **METHODS**

Mmvec neural network architecture A.

The development of our proposed neural network was inspired by applications in natural language processing. The underlying model can also be referred to as a bi-loglinear multino-537 mial regression. Our mmvec model posits an assumed generative process for the data, which 538 leads to an inference algorithm to recover the model's parameters from multi-omics data. 539 The model's assumed generative model for metabolite ν , microbe μ and sample k given as 540 follows. 541

First generate microbe vector \boldsymbol{u}_{μ} for microbe $\mu \in \{1, ..., N\}$ and metabolite vectors \boldsymbol{v}_{ν} for 542

metabolite $\nu \in \{1, \dots M\},\$

$$\boldsymbol{u}_{\mu} \sim \mathcal{N}(\boldsymbol{0}, \sigma_{u}I) \qquad \boldsymbol{v}_{\boldsymbol{\nu}} \sim \mathcal{N}(\boldsymbol{0}, \sigma_{v}I) \; ,$$

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These vectors are length p, corresponding to the number of latent vectors dimensions. Each of these vectors are drawn from a normal prior centered around zero and a diagonal covariance matrix with variances σ_u and σ_v , namely to serve regularization purposes and avoid overfitting. For a given microbial sample x_k , the models generative process draws a single microbe from a single draw from the categorical distribution

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$$\mu \sim Categorical(\boldsymbol{x_k})$$

That microbe μ can be used to index U in order to generate conditional probabilities q_{μ}

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$$p(\nu|\mu) = \frac{\exp(\boldsymbol{v}_{\nu} \cdot \boldsymbol{u}_{\mu} + \nu_{\nu 0} + u_{\mu 0})}{\sum_{j} \exp(\boldsymbol{v}_{j} \cdot \boldsymbol{u}_{\mu} + \nu_{j0} + u_{\mu 0})} ,$$

⁵⁵²
⁵⁵³
$$\boldsymbol{q_{\mu}} = [p(\nu_1|\mu), \dots p(\nu_M|\mu)]$$

Here, $\nu_j 0 + u_{\mu 0}$ are row and column biases, which are required to accurately estimate the conditional probabilities. The above transformation is the softmax transform [45] to compute probabilities from real-valued quantities. This transformation is also known as the inverse clr transform [46], which enforces scale invariance as shown in the simulations. In the mmvec model's generative process, these conditional probabilities generate the metabolite abundances y_k for a given sample k through a multinomial distribution.

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$$\boldsymbol{y_k} \sim Multinomial(n, \boldsymbol{q_\mu})$$

where n is the total metabolite abundances across sample k. It is important to note that metabolite abundances themselves are not counts, but rather a continuous representation of molecule counts. We make the simplifying assumption that these continuous valued abundances can be approximated by Multinomial count models.

This model bears resemblance to how word2vec estimates word probabilities conditioned on a single particular word [47]. There are a couple of majors differences to be considered. First, in the original application of word2vec, a skipgram was proposed. Skipgrams [47] have been designed to account for the sequential nature of text. There is no such sequential nature with microbiome or metabolite samples, the only ordering information that is known
is the sample membership. As a result, the skipgrams can be replaced using multinomial
sampling, where a single microbe is randomly sampled from a microbiome sample at each
gradient descent step.

Second, in the original word2vec application a single input/output word pair were eval-572 uated at each gradient descent step, which is required to incorporate the contextual infor-573 mation of words within sentences. In the application of multionics, this is unnecessasrily 574 complicated, since there is no such contextual with regards to microbes and metabolites. 575 Instead, all of the metabolite abundances can be simultaneously evaluated for each gradient 576 descent step, ultimately speeding up computations. Specifically, these metabolite abun-577 dances are simultaneously considered in order to estimate the conditional probabilities q_k 578 for the given microbial count u_{jk} . From these conditional probabilities, the metabolite abun-579 dances y_k are generated from a Multinomial distribution. This process is repeated across all 580 of the microbial reads. To show that $p(\nu|\mu)$ truly approximates the probability of observing 581 a metabolite given a microbe, we first need to make the simplifying assumption that the 582 conditional distribution of a metabolite given the presence of a single microbe also follows 583 a multinomial distribution as follows 584

$$p(Y = y | X_{\mu} = 1) = Multinomial(y | q_{\mu})$$

⁵⁸⁷ Where y is the vector of observed metabolites, Y is the random variable modeling metabolite ⁵⁸⁸ abundances, X is a random variable modeling microbe abundances, x is a vector of observed ⁵⁸⁹ microbes and μ is a single microbe. Given these modeling assumptions, we can parameterize ⁵⁹⁰ the conditional Multinomial distributions with embedding vectors as described above. This ⁵⁹¹ estimation procedure can be reformulated as a matrix factorization, where the conditional ⁵⁹² probability matrix is decomposed into two weight matrices U and V, which are comprised ⁵⁹³ of microbe-metabolite vectors as follows

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$$m{U} = [m{0}, m{u}_{m{0}}, m{u}_{m{1}}, ..., m{u}_{m{N}}]^T$$
 $m{V} = [m{v}_{m{0}}, m{0}, m{v}_{m{1}}, ..., m{v}_{m{M}}]$.

⁵⁹⁷ Here $U \in \mathbb{R}^{N \times p}$ and $V \in \mathbb{R}^{(M-1) \times p}$ represents the corresponding embeddings for N microbes ⁵⁹⁸ and M metabolites. The number dimensions p for both U and V as well as the priors are ⁵⁹⁹ specified by the user, but can also be evaluated during cross-validation. The biases u_0 and v_0 are critical for estimating accurate co-occurrence probabilities, as suggested by similar methodologies used in recommender systems [48]. The U and V matrices are estimated through maximum a posteriori (MAP) estimation using ADAM [49] with the following logposterior

$$\mathcal{L} = \mathcal{L}_Y + \mathcal{L}_U + \mathcal{L}_V$$

$$\mathcal{L}_{U} = \sum_{\mu} \sum_{\rho=1}^{p} \mathcal{N}(U_{\mu,\rho}|0,\sigma_{u})$$
$$\mathcal{L}_{V} = \sum_{\mu} \sum_{\rho=1}^{p} \mathcal{N}(V_{\mu,\rho}|0,\sigma_{v})$$

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$$\mathcal{L}_{V} = \sum_{\nu} \sum_{\rho=1}^{p} \mathcal{N}(V_{\nu,\rho}|0, \sigma_{v})$$
$$\mathcal{L}_{Y} = \sum_{k} \sum_{r \in x_{k}} Multinomial(\boldsymbol{y_{k}}|\boldsymbol{q_{\mu}}) .$$

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Within a single iteration of stochastic gradient descent a single microbial sequence i is randomly drawn and compared to a complete set of metabolite abundances y_i for that given sample. If there are a total of R microbial reads across all of the microbial samples, there will be R iterations for a complete epoch over the microbial dataset. This means that the running time of this training process is O(RM) for a single epoch. Cross validation can be performed by holding out samples measuring the predictive power by looking at the sum of squares errors. Predictions can be made as follows

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$$SSE = \sum_{k,i} (y_k - m_k \cdot softmax(\boldsymbol{V}\boldsymbol{U}_{u_{ik},\cdot}))^2$$

⁶¹⁸ Where the predictive metabolite abundances are compared to the holdout abundances y_k ⁶¹⁹ across all microbial reads *i* in the holdout samples *k*. m_k denotes the total metabolite ⁶²⁰ abundances in sample *k*

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B. Microbe-metabolite vectors in simplicial coordinates

Here, we will provide some insights behind the underlying geometry behind this neural network. Doing so will provide intuition behind the algebraic operations commonly applied in the context of word2vec, suggesting the possibility of performing similar tasks in the context of microbe-metabolite interactions. Furthermore, this will motivate the use of the Aitchison distance to quantify microbe-microbe and metabolite-metabolite interactions. Finally we will make a connection to topic modeling, providing another means to potentially interpret the latent dimensions in the model. The connection between the softmax and the inverse clr transform suggests that the inputs to this transform can be represented in clr coordinates. The softmax function and its corresponding inverse, the clr transform, is given as follows

$$softmax(x) = \left[\frac{e^{x_1}}{\sum_i e^{x_i}}, \dots, \frac{e^{x_1}}{\sum_i e^{x_i}}\right]$$
$$clr(z) = \left[\log\frac{z_1}{g(z)}, \dots, \log\frac{z_D}{g(z)}\right]$$

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Since biases are incorporated into the mmvec model, by construction $Q = UV^T$ is both row centered and column centered, meaning that the sum of rows are zero and the sum of the columns are zero. Given this the following holds

- 640 Theorem: If Q = UV and $\mathbf{1}_N Q = \mathbf{0}$ and $Q\mathbf{1}_M = \mathbf{0}$ then $U\mathbf{1}_p = \mathbf{0}$ and $V\mathbf{1}_p = \mathbf{0}$
- ⁶⁴¹ Suppose that there exists another solution $Q = UV^{*^T}$ where $V = V \mathbf{1}_M \lambda_v^T$ and $\lambda_v \in \mathbb{R}^p$. ⁶⁴² Then

$$Q = U(V - \mathbf{1}_M oldsymbol{\lambda}_v^T)$$

Given that the rows of Q sum to 0, then

646 $oldsymbol{U}(oldsymbol{V}-oldsymbol{1}_Moldsymbol{\lambda}_v^T)^Toldsymbol{1}_M=0$ 647 $oldsymbol{U}oldsymbol{\lambda}_v M=0.$

This means that only the trivial solution $\lambda_v = 0$ exists, therefore the rows of V do sum to 0.

Using the same reasoning above, suppose that there exists another solution $Q = U^* V^T$ where $U^* = U - \mathbf{1}_N \lambda_u^T$ and $\lambda_u \in \mathbb{R}^p$. Then

 $\mathbf{Q} = (\boldsymbol{U} - \mathbf{1}_{\boldsymbol{N}} \boldsymbol{\lambda}_{\boldsymbol{u}}^T) \boldsymbol{V}^T.$

Given that the columns of Q sum to 0, then

656 $\mathbf{1}_{N}^{T}(\boldsymbol{U}-\mathbf{1}_{N}\boldsymbol{\lambda}_{\boldsymbol{u}}^{T})\boldsymbol{V}^{T}=0$

$$N\boldsymbol{\lambda}_{\boldsymbol{u}}^{T}\boldsymbol{V}=0.$$

- 559 This means that only the trivial solution $\lambda_u = 0$ exists, therefore the rows of U do sum to
- 660 0.

Therefore the rows of both \boldsymbol{U} and \boldsymbol{V} must sum to zero if \boldsymbol{U} and \boldsymbol{V} are non-trivial.

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As noted in previous compositional data analysis work, the sum of the components within a vector in clr coordinates is zero. Given that the row vectors within U and V both sum to zero, that suggests that each of these vectors are also in clr coordinates. This means the following properties are satisfied

Topic proportions

Since the U and V row vectors are in clr coordinates, that implies that these row vectors can be directly converted to p-dimensional proportions, yielding a similar interpretation to topics used in models such as LDA [50, 51].

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Linearity

⁶⁷¹ Vectors in clr coordinates are known to satisfy linearity, namely

$$clr(\alpha x + y) = \alpha clr(x) + clr(y)$$

for $\alpha \in \mathbb{R}$, $x \in S^p$ and $y \in S^p$. This linearity property was leveraged in word2vec models to perform analogy reasoning. Since both microbes and metabolites are in clr coordinates, it should be possible to categorize microbe-microbe and metabolite-metabolite interactions.

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Isometry

The clr transform is distance preserving, meaning that the Aitchison distance on proportions is equivalent to the Euclidean distance on clr vectors. This provides motivation for using Euclidean distances to compute microbe-microbe and metabolite-metabolite similarities.

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C. Visualization through biplots

Visualization techniques from compositional data analysis can aid with interpretation [52, 53]. U and V can be visualized as factors within a biplot to visualize the microbemetabolite embeddings on a single plot. The first two latent dimensions of U represent microbial coordinates on a 2D scatter plot and the first two latent dimensions of V represent metabolite coordinates on a 2D scatter plot. Typically the coordinate from the V matrix are plotted as arrows from the origin in order to identify features that explain the variance in U. However, in our case studies, there are typically many more metabolites than microbes - so we opt to visualize the metabolites as points and microbes as arrows for a simpler visualization

As suggested by the above theorem, the distance between points approximates the Aitchison distance between metabolites, and the distance between arrow tips approximates the Aitchison distance between microbes. As suggested in [54], the Aitchison distance is also equivalent to the variance of the log ratios, suggesting that microbe-microbe and metabolitemetabolite distances could also be interpreted as a measure of proportionality [21]

D. Benchmarks

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The simulated data was based on a cystic fibrosis biofilm model derived in Quinn et al [25] shown in Figure S12 in the paper. The biofilm model was built to explain how fermenters and *P. aeruginosa* responded to different concentrations of sugars, amino acids, pH, oxgygen and antibiotics across the Winogradsky column. These models solved for differential equations integrating Monad kinetics and diffusion processes and was run in Matlab using the code provided at https://github.com/zhangzhongxun/WinCF_model_Code

From this simulation, we only focus 2 microbes and 5 compounds. The two microbes are P. aeroginosa (θ_p) and fermenters (θ_f). The five compounds (SG), acids (F), ammonium (P), amino acids (SA) and inhibition molecules (I). In order to simulate a high dimensional dataset, each microbial taxon was split into 50 different subtaxa and each compound was split into 50 molecular subclasses. The partitioning procedure is given as follows

$$egin{aligned} m{p_i} &\sim \ \mathcal{N}(m{0}, \sigma_o m{I}) & m{q_i} &\sim \ \mathcal{N}(m{0}, \sigma_c m{I}) \ m{o_{ij}} &= \kappa_{ij} i l r^{-1}(m{p_i}) & m{c_{ik}} &= \eta_{ik} i l r^{-1}(m{q_i}) \ , \end{aligned}$$

where p_i is a vector proportions representing how the subtaxa corresponding to j will be distributed in sample *i*. κ_{ij} represents the absolute abundance of taxon j in sample *i*. o_{ij} represents a vector of the absolute abundances for all of the subtaxa corresponding to taxon $_{710}$ *j*. These are the absolute abundances that are used for comparison in Figure 2.

Here we use the ilr^{-1} transform to generate proportions from a multivariate normal distribution. Here the multivariate normal distribution is centered around zero, and the covariance matrix $\sigma_o I$ has only a constant diagonal structure with a tunable parameter σ_o specifying the variability of the partitioning procedure. Larger values of σ_o will cause the allocations of the microbes to be increasingly uneven.

The partitioning procedure is identical for the metabolites. q_i is a vector proportions 716 representing how the subcompounds corresponding to k will be distributed in sample i. η_{ik} 717 represents the absolute abundance of compound k in sample i. c_{ik} represents a vector of 718 the absolute abundances for all of the subtax corresponding to compound k. The multi-719 variate normal distribution used to generate the proportions is centered around zero. The 720 covariance matrix $\sigma_c I$ has only a constant diagonal structure with a tunable parameter σ_c 721 specifying the variability of the partitioning procedure. Larger values of σ_c will cause the 722 allocations of the metabolites to be increasingly uneven. 723

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Once the subtaxa and subcompounds absolute abundances have been simulated, the microbial relative counts and metabolite abundances are simulated. The sampling procedure is performed as follows

$$\begin{split} \zeta_i &\sim \mathcal{LN}(n, \tau_o) & \omega_i \sim \mathcal{LN}(m, \tau_c) \\ x_i &\sim \mathcal{PLN}(\zeta_i \ C(\boldsymbol{o_i}), \epsilon_o) & y_i \sim \mathcal{LN}(\omega_i \ C(\boldsymbol{c_i}), \epsilon_c) \ . \end{split}$$

The total sequencing depths and total intensities for sample i are draw from Lognormal 725 distributions with means parameterized by n and m and overdispersion parameters τ_o and 726 τ_c . We chose to use the lognormal distribution for three reasons. First, the lognormal 727 distribution models overdispersion. Second, the lognormal distribution has a simpler inter-728 pretation than other overdispersed distributions such as the negative binomial, since the 729 parameters can be directly interpreted as a normal distribution and consequentially has a 730 compositional interpretation due to its connection to the ilr transform. Finally, the lognor-731 mal distribution commonly used for modeling in the the ecological literature in the context 732 of studying species populations in Niche theory and Neutral theory, leading to a natural 733 biological interpretation. 734

735 Once the total sequencing depth and the total intensities are sampled, the microbial

sequencing counts and metabolite abundances are then sampled. A Poisson lognormal distribution is used to generate the microbial counts from the microbial proportions $C(o_i)$ scaled by the sequencing depth ζ_i . The counts are sampled with error ϵ_o . A Lognormal distribution is used to generate the metabolite abundances from metabolite proportions $C(c_i)$ scaled by the total intensity ω_i . The abundances are sampled with error ϵ_c . All of the code used to generate the benchmarks can be found at https://github.com/knightlabanalyses/multiomic-cooccurrences

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E. Data Analysis

Due to the overwhelming sparsity in microbiome datasets, some filtering is required in 744 order to infer microbe-metabolite interactions. We chose to filter out microbes that appear 745 in less than 10 samples, since these microbes don't have enough information to infer which 746 metabolites are co-occurring with them. In other words the mmvec model has too many 747 degrees of freedom to perform inference on these microbes. For the cystic fibrosis study, 748 there were 172 samples and after filtering there were 138 unique microbial taxa and 462 749 metabolite features. For the biocrust soils study, there were 19 samples and after filtering 750 there were 466 unique microbial taxa and 85 metabolite features. For the murine high fat 751 diet study, there were 434 samples and after filtering there were 902 microbes and 11978 752 metabolites. For the IBD dataset, there were 13920 features in the c18 LCMS dataset, 26966 753 features in the c8 LCMS dataset and 562 taxa. Cross validation was performed across all 754 studies to evaluate overfitting. In the desert biocrust soils experiment, 1 sample out of 19 755 samples was randomly chosen to be left out for cross-validation. In all of the other studies, 756 10 samples were randomly chosen to be left out for cross-validation. All of the analyses can 757 be found under https://github.com/knightlab-analyses/multiomic-cooccurences. 758

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F. Data availability

The cystic fibrosis sequencing and metadata data can be found under

http://qiita.microbio.me; study id: 10863. The corresponding GNPS analysis can be ac cessed at

⁷⁶³ http://gnps.ucsd.edu/ProteoSAFe/status.jsp?task=34d825dbf4e9466e81d809faf814995b.

The biocrust soils data was retrieved from the supplemental section in Swenson et al [28].

- ⁷⁶⁵ The High fat diet murine model case study 16S rRNA data can be found under
- http://qiita.microbio.me; study id: 10856. The High fat diet murine model case study are
 publicly available at

https://massive.ucsd.edu/ at MassIVE ID MSV000080918. The GNPS analysis for this
 study can be accessed at

https://gnps.ucsd.edu/ProteoSAFe/status.jsp?task=977d85bba47b4e96bf69872b961b8edd

⁷⁷¹ The IBD data used can be found under https://ibdmdb.org/

G. Software availability

The software implementing the mmvec algorithm can be found under

774 https://github.com/biocore/mmvec

⁷⁷⁵ Differential abundance analyses in the high fat diet study was performed using L2-regularized

multinomial regression using software available at https://github.com/biocore/songbird

The software used to build the multiomics network can be found at

778 https://github.com/mortonjt/multiomics_network

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X. SUPPLEMENTAL MATERIALS

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A. Challenges of analyzing multiple compositional datasets

One of the challenges involved with inferring microbe-metabolite interactions is resolving the differences between the absolute abundances in the original environment, and the measured relative abundances from sequencing and mass spectrometry. In order to guarantee consistency between absolute and relative abundances, scale invariance must be maintained [23], otherwise overwhelming false positive or false negative rates can occur (Figure S1).

As shown in Figure 2d, most tools are not scale invariant. The reason for the contradiction is further clarified in Figure S2, from the proportions, it looks like most of the microbes are decreasing when in fact they are merely increasing with a slower growth rate compared to the fastest growing microbe. The inability to determine which microbes are actually increasing or decreasing caused Pearson and Spearman to misannotate the vast majority of the interactions, with the except of the interactions of the fastest growing microbe in thisscenario.

It may appear the benchmark in Figure 2d that the proportionality metric rho is scale invariant in the context of multiomics analysis. However, another benchmark in Figure S2 reveals that rho is not scale invariant. The reason why scale-invariance breaks for phi, rho and SparCC is because the microbe and metabolite datasets have differing absolute sums. When analyzing a single dataset all three of these metrics rely on the following quantity to hold

$$V\left(\log\frac{x_i}{x_j}\right) = V\left(\log\frac{Np_{x_i}}{Np_{x_j}}\right) = V\left(\log\frac{p_{x_i}}{p_{x_j}}\right)$$

where x_i correspond to random variable quantifying absolute abundances of microbe *i*, *N* corresponds to a random variable quantifying the total population size of the microbes, and p_{x_i} correspond to the proportions of microbe *i*. Due to the log-ratio, the dependence on the total population size *N* drops out, negating the need to quantify total microbial load. This is critical for microbiome sequencing applications, since quantifying total microbial load can be challenging [14, 23]. Furthermore, methods that satisfy scale invariance have shown shown to be superior to other tools in the context of co-occurrence analysis [55].

However, scale invariance is much harder to enforce when analyzing co-occurrence relationships across multiple datasets. When evaluating the variance of the log ratios across multiple datasets, the scale-invariance relationship is not immediately satisfied

$$V\left(\log\frac{x_i}{y_j}\right) = V\left(\log\frac{Np_{x_i}}{Mp_{y_j}}\right) \neq V\left(\log\frac{p_{x_i}}{p_{y_j}}\right).$$

Here, y_j refers to the absolute abundances of the metabolite j, M refers to the total number of metabolites in the original environment and p_{y_i} is the proportion of metabolite j.

This was recognized in Tipton et al [22] and additional modifications were added to SPIEC-EASI. These modifications explain the superior performance of SPIEC-EASI in the benchmarks. However, there are two major impediments to the application of SPIEC-EASI, namely zeros and StARs [56] regularization. SPIEC-EASI still relies on using pseudocounts, adding bias into the resulting inference. Furthermore, STaRs has been shown to enhance the interpretation of the SPIEC-EASI results, but STaRs is not a scale-invariant procedure. Due to this alone, the absolute and relative estimates will not match as shown in Figure 2 and Figure S2. This may not be a problem when analyzing multiomics datasets with similar scales, such as 16S and ITS sequencing datasets. However, these problems will become exacerbated when analyzing datasets with drastically different scales. Sequencing counts are usually below 100k reads per samples, where as MS intensities are up to 10e9 intensity units.

In light of the challenges discussed above, there are some scenarios where standard statis-820 tical methods will be consistent with the biological reality. As discussed in [23] the differences 821 between absolute and relative abundances is essentially a constant factor attributed to the 822 changes in the total biomass. If the total biomass is constant, then traditional statistical 823 methods will work fine. In the case of the cystic fibrosis dataset [25], microbial communities 824 were grown in fixed size Winogradsky columns. As a result, the total size of the community 825 could be constrained due to the limited resources and space. This could explain the consis-826 tency between Pearson and mmvec in this particular study (Figure S3). On the other hand, 827 in the biocrust soils study, the drastic differences between Spearman and mmvec could be 828 explained by the rapid increase in biomass following the wetting event. 829

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B. Software workflows

To facilitate utilization of the mmvec tool, we have developed two different user facing 831 interfaces. First, we have developed a gime 2 plugin [57], where mmvec can be run using a 832 simple command line interface. This interface is complemented using [24], where users can 833 monitor convergence rates for their models in real-time and evaluate how different parameters 834 will affect their model fit (Figure S4). Second, we have integrated mmvec into the Global 835 Natural Product Social Molecular Networking (GNPS) platform that can be accessed by 836 the public. The online interface through GNPS resolves several usability issues. First, 837 GNPS facilitates import of metabolomics data into quime2 by pre-processing, importing, 838 and sample renaming, This is performed as part of the standard metabolomics analysis at 839 GNPS (e.g. molecular networking and feature-based molecular networking). Second, since 840 it is possible to both download and re-use outputs of workflows run at GNPS directly, it is 841 straightforward to select the GNPS gza and molecule annotations needed for mmvec. The 842 user will need to upload the accompanying feature and taxonomy data for qiime2 and the 843 analysis will be begin. Once the workflow completes, the biplots can be viewed directly in 844

the browser and other outputs (e.g. ranks) are available for download (Figure S5).

The mmvec implementation is written using Tensorflow and can leverage GPUs for com-846 putation. The number of gradient descent iterations is specified by the user and model fit 847 diagnostics can be monitored in real time using Tensorboard. The runtime of mmvec across 848 16 cores can take multiple days until a model convergence reaches convergence. With GPUs, 849 the running time is reduced to a few hours. Using a Telsa GPU, the model can reach conver-850 gence within 4 hours on the IBD dataset comprised of 562 microbial taxa, 26,966 metabolite 851 features and 400 samples. However, there is a trade-off of accuracy and running time. More 852 accurate models require smaller learning rates and may take longer to run. 853

XI. FIGURE LEGENDS

Figure legends are below

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Figure 1: Input data types and mmvec neural network architecture. (a) The neural network architecture where the input layer represents one-hot encodings of N microbes and the output layer represents the proportions of M metabolites. U corresponds to microbial vectors and V corresponds to metabolite vectors. (b) The pipeline for training mmvec. The objective behind mmvec is to predict metabolite abundances (y) given a single input microbe sequence (x), also known as a one-hot encoding. This training procedure will esti-

mate conditional probabilities of observing a metabolite given the input microbe sequence.

Cross-validation can be performed on hold-out samples to access overfitting.

- ⁸⁶⁵ mmvec to Pearson, Spearman, SparCC, SPIEC-EASI, and proportionality metrics phi and
- ⁸⁶⁶ rho across the top 100 metabolites for each microbe. (d) comparisons of coefficients learned from absolute abundances and relative abundances all of the benchmarked methods.

Figure 3: M. vaginatus released metabolites after the biocrust wetting event. (a) Compar-867 ison of *M. vaginatus* metabolite interactions estimated from Spearman and mmvec from 868 (n=19 samples). All of the experimentally validated *M. vaginatus* released metabolites are 869 labeled. All metabolites with contradicting findings between the wetting experiment and 870 the *in vitro* experimental results are highlighted in red. Points are resized according to 871 the 10 log(p-value) obtained from Spearman correlation. Dashlines mark the cutoff for a 872 Spearman correlation of zero, and the conditional log probabilities of zero. Here a zero 873 log conditional probability represents the conditional probability of the average metabolite 874 because all probabilities here are mean centered. (b) Benchmarks comparing the detection 875 rate of the experimentally validated molecules across different statistical methodologies. (c) 876 M. vaginatus proportions and (d) 4-guanidinobutanoate proportions following a wetting 877

event.

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Figure 4: Investigation of *P.aeruqinosa*-associated molecules. (a) Biplot drawn from the 878 mmvec conditional probabilities estimated for the cystic fibrosis dataset [25]. Arrows rep-879 resent microbes and dots represent metabolites. The x and y axes represent principal 880 components from the SVD of the microbe-metabolite conditional probabilities estimated 881 from mmvec (n=138 samples). Distances between points quantify co-occurrence strength be-882 tween metabolites, with small distances indicating metabolites that have a high probability 883 of co-occurring with high probability. Distances between arrow tips quantify co-occurrence 884 strength between microbes. The directionality of the arrows can be used to pinpoint which 885 microbes can explain the metabolite co-occurrence patterns. Arrows highlighted in green 886 correspond to putative cystic fibrosis pathogens and yellow arrows highlight known anaer-887 obes. Only known molecules produced by *P. aeruginosa* are labeled. (b) Scatter plot of 888 molecules with respect to the oxygen gradient differential and the first principal component 889 learned from mmvec (n=442 molecules) with linear regression model and 95% confidence 890 interval for regression estimate. (c) The first principal component vs the number of samples 891 where the taxa was the most abundant taxa in that sample. (d) Heatmap of *P. aeruginosa* 892 and *Streptococcus* abundances in samples where they are the most abundant species. (e) 893 Heatmap of the top 100 molecules that co-occur with P. aeruginosa and Streptococcus.

Figure 5: Microbe/metabolite co-occurrences across study of HCC progression in the con-894 text of innate immunity in a mouse model [26]. (a) Visualization of microbial co-occurrence 895 patterns, where distances between points approximates the Aitchison distance between 896 microbes, which quantities microbial occurrences. Small distances are indicative of mi-897 crobes with high probability of co-occurring together. Microbes are colored according to 898 their association with HFD, which was estimated using differential abundance analysis 899 via multinomial regression. (b) Emperor [58] biplot of microbe-metabolite interactions, 900 with metabolites colored according to their association with HFD. HFD association was 901 estimated through differential abundance analysis via multinomial regression. Distances be-902 tween points approximate Aitchison distances between metabolites and distances between 903 arrow tips approximate Aitchison distances between microbes. Several Clostridium spp. 904 appear to co-occur with the new bile acid molecule cholate phenylalanine amidate, also 905 referred to as Phe conjugated cholic acid.

Figure 6: Microbe-metabolite interactions of the human microbiome in association with 906 IBD samples [27]. (a) Heatmap visualization of the inferred conditional probabilities for 907 various bile acids given the presence of *Klebsiella*, *Roseburia* and *Clostridium bolteae*. (b) 908 Heatmap visualization of the inferred conditional probabilities for the carnitines given the 909 presence of *Klebsiella*, *Roseburia*, and *Clostridium bolteae*. (c) Multionics biplot of the 910 microbe-metabolite interactions learned from metagenomics profiles and C18 negative ion 911 mode LC-MS. Microbes (arrows) and metabolites (spheres) are colored according to their 912 differentials estimated from multinomial regression. *Klebsiella spp.* appears to be strongly 913 associated with IBD, while Propionibacterium spp. has strong negative association. (d) 914 Network of the top 300 edges where only the edges that contain *Klebsiella* and *Propioni*-915 bacteriaceae are visualized.

Figure S1: Description of the compositionality issue. (a) An illustration of how false negatives can occur - in the absolute abundance data, there is a strong Pearson correlation between the microbes and the metabolites. These correlations disappear when considering the corresponding proportions. (b) An illustration of how false positives can occur - in the

⁹²⁰ absolute abundance data, there is no correlation between the dark green molecule and the

⁹²¹ dark blue microbe. However, the proportions of the same dataset show that there is a very strong correlation between the dark blue and the dark green molecule.

- Figure S2: Illustration of how excessive misannotation rates can occur. (a) Absolute abundances and relative abundances of microbes/metabolites observed in an environment over
 time, with each microbe/metabolite colored according to its rate of increase / decrease. (b)
 A scale-invariance comparison of statistical methodologies. Points are colored by the cor-
- ⁹²⁶ responding microbes in the interactions; triangle markers represent increasing metabolites
- ⁹²⁷ and decreasing metabolites. Mmvec is the only method that remains consistent between the absolute and relative abundances.

- Figure S3: Comparison of Pearson and mmvec on Cystic Fibrosis study. (a) Estimates of *P. aeruginosa* associated molecules between Pearson and the conditional probabilities calculated from the mmvec applied to the cystic fibrosis study dataset. The annotations correspond to level 2 or 3 of the metabolomics standards initiative [59] and may correspond
- ⁹³² to different isomeric species (n=462 molecules). (b) Ranks of Pearson coefficients and condi-
- tional probabilities from the mmvec for the Rhamnolipids (n=462 molecules). (c) Pyochelin proportions vs P. aeruginosa proportions.

- ⁹³⁴ Figure S4 : Negative log likelihood and prediction accuracy of mmvec. Tensorboard visu-
- ⁹³⁵ alization of training error and cross-validation error of mmvec on the IBG dataset. Five different runs with differing initialization conditions are shown.

Figure S5: GNPS [32] job output. An example of job on the GNPS website with the job description and the downloadable output files from mmvec.