Data supplement for Rask-Andersen et al., Modification of Heritability for Educational Attainment and Fluid Intelligence by Socioeconomic Deprivation in the UK Biobank. Am J Psychiatry (doi: 10.1176/appi.ajp.2020.20040462)

TABLE S1. Previous studies on the interaction between heritability and socioeconomic status

| Study                | Year | Sample   | N              | Setting              | Age category (mean age)    | Phenotype  | Moderator(s)  | Effect of moderator(s) on heritability  | SES interaction**                           |
|----------------------|------|--|----------------|----------------------|----------------------------|--|---|---|---|
| Fischbein S.         | 1980 | 12-year-old twins born<br>in 1952  | 213 twin pairs | Sweden               | 12-year-olds               | Verbal and inductive ability   | Father's<br>occupational status<br>classified into three<br>categories: "'social<br>groups" | Higher concordance in MZ twins from high SES homes reported   | No formal<br>testing for<br>differences (+) |
| Rowe et al.          | 1999 | Non-Hispanic whites<br>and African American<br>sibling pairs from the<br>National Longitudinal<br>study of Adolescent<br>health (NLSAH). | 1,909          | U.S.                 | Adolescents<br>(~16 years) | Peabody picture<br>vocabulary IQ test<br>(verbal IQ)                             | Parental education  | Heritability correlated with parental education   | +   |
| Turkheimer<br>et al. | 2003 | Seven-year-old twins<br>from the National<br>Perinatal<br>Collaborative Project  | 319 twin pairs | U.S.                 | 7-year-olds                | Wechsler Intelligence Scale for Children verbal-, performance- and full-scale IQ | SES determined by<br>parental education,<br>occupational status,<br>and income              | Higher heritability in children from high-SES   | +   |
| Asbury et al.        | 2005 | Four-year-old, same<br>sex twins   | 4,446          | England<br>and Wales | 4-year-olds                | Verbal ability<br>(MCDI) and<br>nonverbal ability<br>(PARCA)                     | SES and nine<br>environmental<br>correlates   | Results suggest greater heritability for verbal ability in high-risk environments (diathesisstress model) but were not significant for SES. Interactions observed with 'Family chaos', 'Instructive parent-child communication', 'Informal parent-child communication'. | no  |

| Kremen <i>et</i><br>al. | 2005 | 347 middle aged male<br>twins from the<br>Vietnam era twin<br>registry                 | 347 pairs                   | U.S.            | Middle-age<br>(~48 ± 3 years)                               | Word recognition ability (WRAT-3)  | Parental education   | Parental education was not found to moderate the magnitude of genetic effects.  | no |
|-------------------------|------|--|-----------------------------|-----------------|---|--|--|---|----|
| Harden <i>et al</i> .   | 2007 | 839 twin pairs born in<br>1945   | 839 pairs                   | U.S.            | Adolescents<br>(~17 years)                                  | Cognitive aptitude<br>measured with the<br>National Merit<br>Scholar- ship<br>Qualifying Test<br>(NMSQT) | Parental education and income  | Greater heritability for cognitive aptitude in children from higher education parents   | +  |
| van der Sluis<br>et al. | 2008 | Young adult twins<br>(mean age 26 years) &<br>older adult twins<br>(mean age 49 years) | 755                         | Netherlan<br>ds | Younger (26<br>years, N=385),<br>older (49<br>years, N=370) | Full scale IQ (FSIQ)<br>measured with<br>WAIS-III  | Parental and partner<br>educational levels,<br>urbanization, mean<br>real estate price of<br>the participant's<br>residential area | No interaction could be observed  | no |
| Bartels <i>et al</i> .  | 2009 | 12-year-old twins<br>from the Netherlands<br>Twin Register                             | 6,569                       | Netherlan<br>ds | Adolescents<br>(12 or 14+<br>years)                         | Dutch CITO-<br>elementary test   | Maternal<br>educational level  | 84% of the variance in cognitive abilities is accounted for by genetic effects in the offspring of low educated mothers, 78% in offspring of middle educated mother. The difference was reported to be significant. | -  |
| Grant <i>et al</i> .    | 2010 | Male twins (age 19.6<br>± 1.5 years) from the<br>Vietnam Era Twin<br>Registry          | 3,203<br>male twin<br>pairs | U.S.            | Early adulthood (19.6 $\pm$ 1.5 years)                      | General cognitive<br>ability assessed with<br>AFQT   | Parental education   | No interaction could be observed  | no |

| Tucker-Drob<br>et al. | 2011 | 750 pairs of twins<br>drawn from the Early<br>Childhood<br>Longitudinal Study,<br>Birth Cohort (ECLS-B)' | 750 twin pairs  | U.S.              | Infants<br>assessed at ten<br>months, and<br>then again at<br>two years of<br>age | Infant mental ability<br>measured w. BSF-R   | Five-component<br>SES (paternal &<br>maternal education,<br>occupation and<br>family income) | SES was observed to<br>moderate the genetic<br>influence on cognitive<br>development between<br>ten months and two<br>years of age | +  |
|-----------------------|------|--|-----------------|-------------------|---|--|--|--|----|
| Hanscombe<br>et al.   | 2012 | Twins Early Development Study (TEDS). Twins ages 2, 3, 4, 7, 9, 10, 12 and 14 years                      | 8,716           | United<br>Kingdom | Longitudinal<br>followup from<br>two-, to 14<br>years of age                      | Composite general cognitive ability (g) from: age 2-4 - PARCA or BSID-II and CDI-III; Age 7 - 14: WISC-III-UK, CAT3, WISC-III-PI AND Raven's progressive matrices. | SES  | No interaction could be observed   | no |
| Bates et al.          | 2013 | Adult twins aged 24-<br>84   | 1,702           | U.S.              | Adults (~54 ± 12 years)   | Composite score<br>from five cognitive-<br>ability tests in<br>MIDUS-II*   | Childhood SES  | Childhood SES<br>amplifies genetic<br>effects  | +  |
| Bates et al.          | 2016 | Brisbane Adolescent<br>2307 adolescents from<br>the Brisbane<br>Adolescent Twin<br>Study                 | 1176 twin pairs | Australia         | Adolescents $(\sim 16 \pm 0.5)$ years)  | Five IQ subtests of<br>the Multidimensional<br>Aptitude Battery<br>(MAB)   | Childhood SES  | No interaction could be observed   | no |

Abbreviations: MZ = monozygotic, DZ = dizygotic, SES = Socioeconomic status, WISC = The Wechsler Intelligence scale for children, MCDI = Mac Arthur Communicative Development Inventory, PARCA = Parent Report of Children's Abilities, WRAT3 = Wide range achievement test, WAIS-III = Wechsler Adult Intelligence Scale v3, AFQT = the Armed Forces Qualification Test, BSF-R = the Bayley Short Form-Research Edition, BSID-II = Bayley Scales of Infant Development 2nd edition, CDI-III = MacArthur-Bates Communicative Development Inventories for children 30—37 months of age, WISC-III-UK = Wechsler Intelligence Scale for Children Third Edition as a process instrument, CAT3 = Cognitive Abilities Test 3, CITO = Cito Eindtoets Basisonderwijs (Cito final test primary education), MIDUS-II = Midlife in the United States survey. \* The five tests in MIDUS-II were: word-list recall, backward digit span measure of working memory, category-fluency measure of verbal fluency, inductive reasoning measure of fluid intelligence and a backward-counting-task. \*\* Plus and minus signs in the SES interaction column indicates if the heritability is higher (+) or lower (-) with high SES. No denotes no observed interaction. It should be highlighted that a positive value for SES (measured in most previous studies) corresponds to a negative value for TDI (as measured in our study)

TABLE S2. Questions used to assess fluid intelligence score in UK Biobank participants

| Part | Category                        | Question  | Answer options   |
|------|---------------------------------|---|--|
| 1    | Numeric addition test           | "Add the following numbers together: 1 2 3 4 5 - is the answer?"  | Asked to choose from 13, 14, 15, 16 or 17.                   |
| 2    | Identify<br>largest<br>number   | "Which number is the largest?"  | Asked to choose from 642, 308, 987, 714 and 253.             |
| 3    | Word interpolation              | "Bud is to Flower as Child is to?".   | Offered choice from grow, develop, improve, adult and old.   |
| 4    | Positional arithmetic           | "11 12 13 14 15 16 17 18 Divide the sixth number to the right of twelve by three. Is the answer?"   | Offered choice from 5, 6, 7, or 8.                           |
| 5    | Family relationship calculation | "If Truda's mother's brother is Tim's sister's father, what relation is Truda to Tim?"  | Offered choice from aunt, sister, niece, cousin, norelation. |
| 6    | Conditional arithmetic          | "If sixty is more than half of seventy-five, multiply twenty-<br>three by three. If not subtract 15 from eighty-five. Is the<br>answer?". | Offered choice from 68, 69, 70, 71, 72.                      |
| 7    | Synonym                         | "Stop means the same as?"   | Offered choice from pause, close, cease, break or rest.      |
| 8    | Chained arithmetic              | "If David is twenty-one and Owen is nineteen and Daniel is<br>nine years younger than David, what is half their combined<br>age?"         | Offered choice from 25, 26, 27, 28 or 29.                    |
| 9    | Concept interpolation           | "Age is to Years as Height is to?".   | Offered choice from long, deep, top, metres or tall.         |
| 10   | Arithmetic sequence recognition | "150 137 125 114 104 What comes next?"  | Offered choice from 92, 93, 94, 95 or 96.                    |
| 11   | Antonym                         | "Relaxed means the opposite of?".   | Offered choice from calm, anxious, cool, worried, tense.     |
| 12   | Square sequence recognition     | "100 99 95 86 70 What comes next?"  | Offered choice from 45, 46, 47, 48, 49, 50.                  |
| 13   | Subset<br>inclusion<br>logic    | "If some flinks are plinks and some plinks are stinks then some flinks are definitely stinks?"  | Offered choice from true, false, neither-true-nor-false.     |

TABLE S3. Performance of polygenic scores for fluid intelligence in the testing set

| Model        | $\rho = 1.0$ | $\rho = 0.3$ | $\rho = 0.1$ | $\rho = 0.03$ | $\rho = 0.01$ | $\rho = 0.003$ | $\rho = 0.001$ |
|--------------|--------------|--------------|--------------|---------------|---------------|----------------|----------------|
| $\Delta R^2$ | 4.12%        | 4.14%        | 4.17%        | 4.22%         | 3.94%         | 2.90%          | 0.22%          |

Squared semi partial correlation coefficients  $(\Delta R^2)$  for LDpred polygenic scores with different assumptions of the fraction of causal SNPs  $(\rho)$  were generated for linear models for fluid intelligence scores. Models included sex, age, Townsend deprivation index, a batch variable for two genotyping arrays, as well as 15 principal components as covariates.

TABLE S4. Performance of polygenic scores for educational attainment in the testing set

|     | NULL            | $\rho = 1.0$    | $\rho = 0.3$    | $\rho = 0.1$    | ho = 0.03       | ho = 0.01       | ho = 0.003      | $\rho = 0.001$  |
|-----|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| AUC | 0.6024          | 0.6654          | 0.6658          | 0.6666          | 0.6671          | 0.6624          | 0.6140          | 0.6381          |
|     | (0.6000-0.6048) | (0.6631-0.6677) | (0.6635-0.6681) | (0.6643-0.6689) | (0.6648-0.6694) | (0.6601-0.6647) | (0.6116-0.6164) | (0.6358-0.6405) |

Area under the receiver operating characteristic curve (AUROC or AUC) for logistic models for educational attainment were estimated with the pROC package(1) in R. Models included sex, age, Townsend deprivation index, a batch variable for two genotyping arrays, 15 principal components as covariates, as well LDpred polygenic scores with different assumptions of the fraction of causal SNPs ( $\rho$ ). The *NULL*-field shows the performance of a logistic model for educational attainment that does not include any polygenic score.

TABLE S5. Performance of polygenic scores for years of education in the testing set

| Model | $\rho = 1.0$ | $\rho = 0.3$ | $\rho = 0.1$ | $\rho = 0.03$ | $\rho = 0.01$ | $\rho = 0.003$ | $\rho = 0.001$ |
|-------|--------------|--------------|--------------|---------------|---------------|----------------|----------------|
|       |              |              |              | 4.61%         |               |                | 1.61%          |

Squared semi partial correlation coefficients ( $\Delta R^2$ ) for LDpred polygenic scores with different assumptions of the fraction of causal SNPs (p) were generated for linear models for years of education. Models included sex, age, Townsend deprivation index, a batch variable for two genotyping arrays, as well as 15 principal components as covariates.

TABLE S6. Mean polygenic scores per Townsend deprivation-quintile

|  |                      |                      | _                    |                      |                      |
|--|----------------------|----------------------|----------------------|----------------------|----------------------|
| Polygenic score                          | 1 <sup>st</sup>      | 2 <sup>nd</sup>      | 3 <sup>rd</sup>      | 4 <sup>th</sup>      | 5 <sup>th</sup>      |
| Fluid intelligence (mean ± SD)           | $-0.0071 \pm 0.2121$ | $-0.0116 \pm 0.2147$ | $-0.0146 \pm 0.2147$ | $-0.0132 \pm 0.2146$ | $-0.0210 \pm 0.2156$ |
| Educational<br>attainment<br>(mean ± SD) | $1.387 \pm 0.224$    | $1.377 \pm 0.226$    | $1.372 \pm 0.227$    | $1.372 \pm 0.230$    | $1.353 \pm 0.233$    |
| Years of education (mean ± SD)           | $1.712 \pm 0.230$    | $1.702 \pm 0.232$    | $1.698 \pm 0.235$    | $1.697 \pm 0.237$    | $1.676 \pm 0.241$    |

Quintiles are ordered from lowest to highest Townsend deprivation index. Polygenic scores were generated with LDpred.

TABLE S7. Descriptives of resampled Townsends deprivation index-tertiles with fixed polygenic scores

|                        |        | Polygenic score    |               |                      | sex             | Fluid intelligence score                |
|------------------------|--------|--------------------|---------------|----------------------|-----------------|---|
| Fluid intelligence     | N      | $(mean \pm SD)$    | TDI range     | Age (years $\pm$ SD) | (females/males) | (mean ± SD)                             |
| 1st                    | 27,769 | $-0.013 \pm 0.210$ | -6.263.15     | $57.7 \pm 7.7$       | 14665/13104     | $6.37 \pm 2.04$                         |
| 2nd                    | 27,769 | $-0.013 \pm 0.210$ | -3.150.88     | $57.3 \pm 7.8$       | 14880/12889     | $6.25 \pm 2.08$                         |
| 3rd                    | 27,769 | $-0.012 \pm 0.210$ | -0.88 - 9.89  | $56.4 \pm 8.2$       | 14824/12945     | $6.06 \pm 2.16$                         |
| Educational attainment |        |                    |               |                      |                 | Attended university or college (no/yes) |
| 1st                    | 76,721 | $1.375 \pm 0.224$  | -6.263.28     | $57.4 \pm 7.8$       | 41228/35493     | 49638/26180 (34.5%)                     |
| 2nd                    | 76,721 | $1.375 \pm 0.224$  | -3.280.97     | $57.2\pm7.9$         | 41838/34883     | 52204/23666 (31.2%)                     |
| 3rd                    | 76,721 | $1.375 \pm 0.224$  | -0.97 - 10.88 | $56.2 \pm 8.2$       | 41006/35715     | 53458/22133 (29.3%)                     |
| Years of education     |        |                    |               |                      |                 | Years of education (mean ± SD)          |
| 1st                    | 76,315 | $1.703 \pm 0.230$  | -6.263.28     | $57.4 \pm 7.8$       | 40814/35501     | $14.3 \pm 5.0$                          |
| 2nd                    | 76,315 | $1.699 \pm 0.233$  | -3.280.98     | $57.1 \pm 7.9$       | 41500/34815     | $13.9 \pm 5.1$                          |
| 3rd                    | 76,315 | $1.694 \pm 0.237$  | -0.98 - 10.82 | $56.2 \pm 8.2$       | 40745/35570     | $13.4 \pm 5.3$                          |

Participants with polygenic scores and measured traits were sampled into three tertiles based on Townsend deprivation indices. Quantiles were sampled so that the polygenic score of each quantile was similar between quantiles. TDI - Townsend deprivation index.

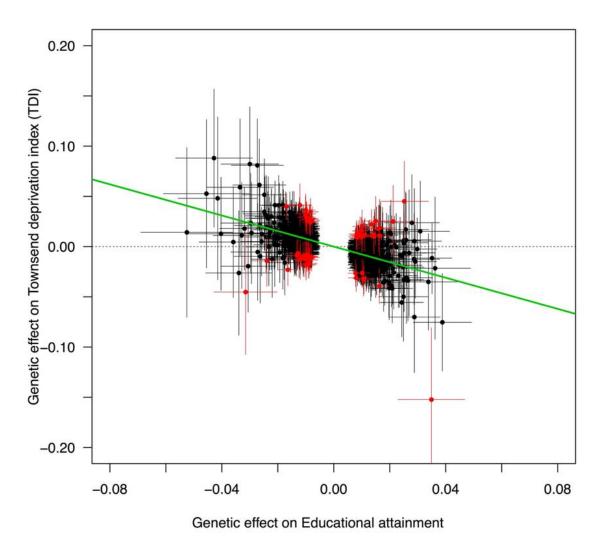


FIGURE S1. Effects of 1207 SNPs from the previous GWAS on educational attainment in 1.1 million participants (3) on educational attainment against their effects on Townsend deprivation index in UK biobank. Red symbols denote 61horizontally pleiotropic outlier instruments as identified by the HEIDI-outlier procedure incorporated in the R package gsmr (4). These SNPs may potentially affect Townsend deprivation index via pathways that are independent of educational attainment. Black symbols are identified as valid instruments, whose effect on Townsend deprivation index are believed to be exerted only via educational attainment. These remaining 1146 SNPs constitute the basis for the non-pleiotropic polygenic score, for which collider bias should be minimized. The green solid line is the casual effect of educational attainment on Townsend deprivation index, as estimated by gsmr. Error bars denote the 95% confidence intervals of each effect estimate.

TABLE S8. SNP heritabilities for fluid intelligence score, educational attainment and years of education per Townsend deprivation index quintile in UK Biobank

| Quintile                        | Number of respondents (N) | h2 (95%CI)               | Deviation from h2 estimates for the combined cohort* | λGC  | mean<br>χ2 | intercept (95% CI)    | Ratio (95%CI)          |
|---------------------------------|---------------------------|--------------------------|--|------|------------|-----------------------|------------------------|
| Fluid intelligence combined     | 131,688                   | 0.243 (0.223 - 0.263)*** | -  | 1.54 | 1.70       | 1.06 (1.03 - 1.08)    | 0.08 (0.05 - 0.11)     |
| 1 <sup>st</sup>                 | 26,263                    | 0.216 (0.162 - 0.269)    | 3.49E-01   | 1.09 | 1.10       | 1.005 (0.990 - 1.020) | 0.047 (-0.102 - 0.195) |
| 2 <sup>nd</sup>                 | 26,262                    | 0.226 (0.178 - 0.273)    | 5.14E-01   | 1.11 | 1.14       | 1.013 (0.997 - 1.029) | 0.099 (-0.020 - 0.217) |
| 3 <sup>rd</sup>                 | 26,298                    | 0.252 (0.206 - 0.298)    | 7.28E-01   | 1.14 | 1.15       | 1.012 (0.995 - 1.028) | 0.078 (-0.031 - 0.186) |
| 4 <sup>th</sup>                 | 26,302                    | 0.264 (0.220 - 0.308)    | 3.96E-01   | 1.15 | 1.16       | 1.011 (0.996 - 1.026) | 0.067 (-0.024 - 0.158) |
| 5 <sup>th</sup>                 | 26,297                    | 0.310 (0.256 - 0.364)    | 2.26E-02   | 1.15 | 1.17       | 1.009 (0.992 - 1.025) | 0.052 (-0.045 - 0.150) |
| Educational Attainment combined | 359,094                   | 0.164 (0.155 - 0.173)*** | -  | 1.98 | 2.33       | 1.140 (1.116 - 1.163) | 0.105 (0.087 - 0.123)  |
| 1 <sup>st</sup>                 | 71,546                    | 0.134 (0.118 - 0.149)**  | 1.08E-03   | 1.17 | 1.20       | 1.011 (0.997 - 1.025) | 0.054 (-0.017 - 0.125) |
| 2 <sup>nd</sup>                 | 71,748                    | 0.150 (0.130 - 0.171)    | 2.20E-01   | 1.21 | 1.23       | 1.013 (0.998 - 1.028) | 0.055 (-0.009 - 0.120) |
| 3 <sup>rd</sup>                 | 71,711                    | 0.142 (0.123 - 0.161)    | 3.61E-02   | 1.20 | 1.23       | 1.031 (1.016 - 1.046) | 0.135 (0.070 - 0.201)  |
| 4 <sup>th</sup>                 | 71,715                    | 0.189 (0.168 - 0.211)    | 3.45E-02   | 1.27 | 1.30       | 1.031 (1.016 - 1.046) | 0.101 (0.051 - 0.151)  |
| 5th                             | 71,729                    | 0.264(0.241 - 0.287)**   | 1.75E-15   | 1.36 | 1.41       | 1.040 (1.024 - 1.055) | 0.096 (0.058 - 0.134)  |
| Years of education combined     | 359,094                   | 0.168 (0.158 - 0.178)*** | -  | 2.01 | 2.37       | 1.160 (1.131 - 1.189) | 0.117(0.095 - 0.139)   |
| 1 <sup>st</sup>                 | 71,546                    | 0.138(0.119 - 0.158)**   | 8.12E-03   | 1.18 | 1.21       | 1.014 (0.997 - 1.031) | 0.066 (-0.015 - 0.146) |
| 2 <sup>nd</sup>                 | 71,748                    | 0.146 (0.124 - 0.167)    | 6.81E-02   | 1.21 | 1.23       | 1.023 (1.006 - 1.041) | 0.100 (0.025 - 0.174)  |
| 3 <sup>rd</sup>                 | 71,711                    | 0.137 (0.118 - 0.156)    | 5.07E-03   | 1.20 | 1.23       | 1.039 (1.023 - 1.054) | 0.166 (0.100 - 0.233)  |
| 4 <sup>th</sup>                 | 71,715                    | 0.182 (0.159 - 0.205)    | 2.61E-01   | 1.26 | 1.30       | 1.037 (1.021 - 1.052) | 0.125 (0.072 - 0.178)  |
| 5 <sup>th</sup>                 | 71,729                    | 0.243 (0.218 - 0.267)**  | 3.29E-08   | 1.32 | 1.39       | 1.048 (1.030 - 1.065) | 0.124 (0.078 - 0.169)  |

Quintiles are ordered from lowest (1st) to highest (5th) Townsend deprivation index. h2 - SNP heritability.  $\lambda$ GC - genomic inflation. mean  $\chi2$  - mean chi-squared value for all included SNPs. Intercept - LD score regression intercept (should be close to 1). Ratio - (intercept-1)/(mean  $\chi2$ -1): measures the proportion of inflation in mean  $\chi2$ . \*P-values from Z-tests for differences between quintile-specific h2 estimates and the h2 estimates for the combined cohort. Unadjusted P-values are reported. Bonferroni correction was used to adjust for multiple testing and P-values<0.05/15 were considered statistically significant. \*\*95% CIs did not overlap with  $h^2$  estimates generated from GWAS summary stats from analyses on the full cohort (Table S4). \*\*\*  $h^2$  estimates when all quintiles are analyzed as a combined cohort.

TABLE S9. Genetic correlation between Townsend deprivation indexstratified quintiles of the UK Biobank

| Fluid<br>intelligence  | 2nd<br>TDI-quintile | 3rd             | 4th             | 5th             |
|------------------------|---------------------|-----------------|-----------------|-----------------|
| 1st TDI                | 0.917               | 1.057           | 1.087           | 0.898           |
| quintile               | (0.761 - 1.073)     | (0.892 - 1.222) | (0.918 - 1.256) | (0.749 - 1.048) |
|                        |                     | 1.004           | 1.036           | 0.899           |
| 2nd                    |                     | (0.866 - 1.142) | (0.891 - 1.180) | (0.775 - 1.023) |
|                        |                     |                 | 0.969           | 0.969           |
| 3rd                    |                     |                 | (0.860 - 1.078) | (0.855 - 1.083) |
|                        |                     |                 |                 | 1.037           |
| 4th                    |                     |                 |                 | (0.917 - 1.156) |
| Edwardianal            |                     |                 |                 |                 |
| Educational attainment |                     |                 |                 |                 |
| 1st TDI                | 0.921               | 0.986           | 0.951           | 0.899           |
| quintile               | (0.842- 1.000)      | (0.893- 1.079)  | (0.884- 1.018)  | (0.833- 0.964)  |
| quintific              | (0.842-1.000)       | 0.955           | 0.941           | 0.892           |
| 2nd                    |                     | (0.875- 1.036)  | (0.866- 1.016)  | (0.821- 0.964)  |
| Ziid                   |                     | (0.075 1.050)   | 1.055           | 0.998           |
| 3rd                    |                     |                 | (0.979-1.131)   | (0.937- 1.059)  |
|                        |                     |                 | (01575 21202)   | 0.988           |
| 4th                    |                     |                 |                 | (0.930 - 1.045) |
|                        |                     |                 |                 |                 |
| Years of               |                     |                 |                 |                 |
| education              |                     |                 |                 |                 |
| 1st TDI                | 1.018               | 1.059           | 1.001           | 0.906           |
| quintile               | (0.920 - 1.116)     | (0.965 - 1.154) | (0.919 - 1.083) | (0.827 - 0.985) |
|                        |                     | 1.033           | 0.974           | 0.915           |
| 2nd                    |                     | (0.939 - 1.126) | (0.894 - 1.054) | (0.838 - 0.992) |
| 2.1                    |                     |                 | 1.085           | 1.035           |
| 3rd                    |                     |                 | (1.003 - 1.167) | (0.956 - 1.113) |
| 4.4                    |                     |                 |                 | 1.014           |
| 4th                    |                     |                 |                 | (0.953 - 1.075) |

Genetic correlation was estimated using LDSC. Correlations are presented with 95% CI. Estimates that differ (Student's t-test, p < 0.05) are highlighted in bold type.

TABLE S10. Genetic correlation  $(r_g)$  between educational traits, fluid intelligence score and Townsend deprivation index. 95% confidence intervals are displayed in parentheses

|                                   | Educational     | Years of education | Fluid intelligence |
|-----------------------------------|-----------------|--------------------|--------------------|
|                                   | attainment      |                    | score              |
| Years of education                | 1.001           |                    |                    |
|                                   | (0.996 - 1.006) |                    |                    |
| Fluid intelligence score          | 0.713           | 0.714              |                    |
| _                                 | (0.682 - 0.744) | (0.683 - 0.746)    |                    |
| <b>Townsend deprivation index</b> | -0.517          | -0.502             | -0.245             |
|                                   | (-0.5690.464)   | (-0.5540.450)      | (-0.3050.186)      |

TABLE S11. Results for linear regression analyses for fluid intelligence

|                             | $\beta$ estimate | ± 95%CI  | <i>t</i> -value | P        |
|-----------------------------|------------------|----------|-----------------|----------|
| Intercept                   | 7.11             | 3.46E-01 | 40.24           | 0.00E+00 |
| $PGS_{fluid}$               | 2.86             | 4.83E-01 | 11.63           | 3.20E-31 |
| batch                       | -1.90E-02        | 3.24E-01 | -0.11           | 0.91     |
| sex                         | 3.22E-01         | 2.12E-01 | 2.98            | 2.89E-03 |
| age                         | -2.61E-02        | 5.71E-03 | -8.97           | 2.97E-19 |
| TDI                         | -1.17E-01        | 3.72E-02 | -6.18           | 6.30E-10 |
| PC1                         | -7.06E-03        | 8.77E-03 | -1.58           | 0.12     |
| PC2                         | 4.81E-03         | 9.12E-03 | 1.03            | 0.30     |
| PC3                         | 9.59E-03         | 8.83E-03 | 2.13            | 3.33E-02 |
| PC4                         | -1.50E-02        | 6.66E-03 | -4.41           | 1.06E-05 |
| PC5                         | -6.12E-03        | 2.99E-03 | -4.01           | 6.08E-05 |
| PC6                         | 4.48E-05         | 8.44E-03 | 0.01            | 0.99     |
| PC7                         | -1.51E-02        | 7.59E-03 | -3.89           | 9.96E-05 |
| PC8                         | -4.73E-03        | 7.67E-03 | -1.21           | 0.23     |
| PC9                         | 8.13E-04         | 3.28E-03 | 0.49            | 0.63     |
| PC10                        | -4.29E-03        | 7.31E-03 | -1.15           | 0.25     |
| PC11                        | -1.22E-02        | 5.52E-03 | -4.34           | 1.41E-05 |
| PC12                        | 7.83E-03         | 7.31E-03 | 2.10            | 3.58E-02 |
| PC13                        | 1.54E-03         | 8.34E-03 | 0.36            | 0.72     |
| PC14                        | 1.95E-02         | 4.64E-03 | 8.26            | 1.53E-16 |
| PC15                        | 4.08E-03         | 7.22E-03 | 1.11            | 0.27     |
| PGS <sub>fluid</sub> :batch | -5.37E-02        | 2.00E-01 | -0.53           | 0.60     |
| PGS <sub>fluid</sub> :sex   | -1.43E-02        | 1.23E-01 | -0.23           | 0.82     |
| PGS <sub>fluid</sub> :age   | -1.39E-02        | 7.76E-03 | -3.50           | 4.66E-04 |
| PGS <sub>fluid</sub> :TDI   | 4.36E-02         | 2.21E-02 | 3.87            | 1.10E-04 |
| batch:sex                   | 1.98E-03         | 8.75E-02 | 0.04            | 0.97     |
| batch:age                   | 1.91E-03         | 5.62E-03 | 0.67            | 0.51     |
| batch:TDI                   | 2.14E-02         | 1.50E-02 | 2.79            | 5.27E-03 |
| sex:age                     | -2.31E-03        | 3.40E-03 | -1.33           | 0.18     |
| sex:TDI                     | -2.68E-02        | 9.70E-03 | -5.41           | 6.22E-08 |
| age:TDI                     | 6.25E-04         | 6.01E-04 | 2.04            | 4.17E-02 |

Interaction terms for all secondary interactions between covariates were included in the models.  $\beta$ -coefficients were estimated by linear regression modeling in R using the 'lm' function. The terms that were included in the model are highlighted in italic.  $\pm$  95%CI are included for the beta coefficients. Coefficients were tested for deviation from zero by *t*-tests. The interaction term for the polygenic score (PGS) and Townsend deprivation index (TDI),  $PGS_{fluid}$ : TDI, was of interest and p<0.05 was considered significant.

TABLE S12. Results for logistic regression analyses for educational attainment

|                        | Estimate  | ± 95% CI | t      | P        |
|------------------------|-----------|----------|--------|----------|
| Intercept              | -2.05E-01 | 9.36E-02 | -4.28  | 1.83E-05 |
| $PGS_{EA}$             | 6.59E-01  | 6.12E-02 | 21.10  | 9.64E-99 |
| batch                  | 1.37E-02  | 5.40E-02 | 0.50   | 6.19E-01 |
| sex                    | -1.96E-01 | 3.48E-02 | -11.04 | 2.36E-28 |
| age                    | -1.53E-03 | 1.52E-03 | -1.97  | 4.91E-02 |
| TDI                    | -2.53E-02 | 5.86E-03 | -8.47  | 2.41E-17 |
| PC1                    | -1.77E-03 | 1.17E-03 | -2.97  | 2.95E-03 |
| PC2                    | 1.33E-04  | 1.22E-03 | 0.21   | 8.30E-01 |
| PC3                    | 1.30E-03  | 1.18E-03 | 2.16   | 3.10E-02 |
| PC4                    | -4.22E-03 | 8.95E-04 | -9.24  | 2.60E-20 |
| PC5                    | 4.65E-04  | 3.89E-04 | 2.34   | 1.92E-02 |
| PC6                    | 1.12E-05  | 1.13E-03 | 0.02   | 9.85E-01 |
| PC7                    | -2.13E-03 | 1.02E-03 | -4.11  | 3.95E-05 |
| PC8                    | 9.81E-04  | 1.02E-03 | 1.89   | 5.94E-02 |
| PC9                    | -2.47E-03 | 4.11E-04 | -11.77 | 5.49E-32 |
| PC10                   | -1.00E-03 | 9.75E-04 | -2.02  | 4.39E-02 |
| PC11                   | -2.86E-03 | 7.25E-04 | -7.73  | 1.05E-14 |
| PC12                   | 9.50E-04  | 9.71E-04 | 1.92   | 5.52E-02 |
| PC13                   | -3.61E-04 | 1.11E-03 | -0.63  | 5.26E-01 |
| PC14                   | 5.54E-03  | 5.79E-04 | 18.76  | 1.66E-78 |
| PC15                   | 5.37E-04  | 9.59E-04 | 1.10   | 2.72E-01 |
| $PGS_{EA}$ : batch     | 6.04E-02  | 2.54E-02 | 4.66   | 3.15E-06 |
| $PGS_{EA}$ : $sex$     | 3.04E-02  | 1.58E-02 | 3.78   | 1.57E-04 |
| PGS <sub>EA</sub> :age | -4.79E-03 | 9.85E-04 | -9.54  | 1.48E-21 |
| $PGS_{EA}$ : $TDI$     | 8.76E-03  | 2.66E-03 | 6.46   | 1.08E-10 |
| batch:sex              | 1.41E-02  | 1.16E-02 | 2.38   | 1.74E-02 |
| batch:age              | -9.74E-04 | 7.38E-04 | -2.59  | 9.71E-03 |
| batch:TDI              | 5.45E-03  | 1.87E-03 | 5.71   | 1.12E-08 |
| sex:age                | 2.92E-03  | 4.50E-04 | 12.72  | 4.62E-37 |
| sex:TDI                | -7.05E-03 | 1.23E-03 | -11.25 | 2.39E-29 |
| age:TDI                | 3.50E-05  | 7.57E-05 | 0.91   | 3.65E-01 |
|                        |           |          |        |          |

Interaction terms for all secondary interactions between covariates were included in the models.  $\beta$ -coefficients were estimated by logistic regression modeling in R using the 'glm' function. The terms that were included in the model are highlighted in italic.  $\pm$  95%CI are included for the beta coefficients. Coefficients were tested for deviation from zero by *t*-tests. The interaction term for polygenic risk scores (PGS) and Townsend Deprivation index (TDI),  $PGS_{EA}$ :TDI, was of interest and p<0.05 was considered significant.

TABLE S13. Results for linear regression analyses for years of education

|                                | $\beta$ estimate     | ± 95% CI | t-value | P        |
|--------------------------------|----------------------|----------|---------|----------|
| Intercept                      | 10.9                 | 9.11E-01 | 23.44   | 2.4E-121 |
| $PGS_{eduyears}$               | 6.84                 | 5.85E-01 | 22.91   | 5.0E-116 |
| batch                          | -4.28E-02            | 5.42E-01 | -0.15   | 0.88     |
| sex                            | -2.48                | 3.54E-01 | -13.76  | 4.7E-43  |
| age                            | -0.124               | 1.49E-02 | -16.30  | 1.0E-59  |
| TDI                            | -5.27E-02            | 5.95E-02 | -1.74   | 8.3E-02  |
| PC1                            | -1.36E-02            | 1.23E-02 | -2.16   | 3.1E-02  |
| PC2                            | 4.38E-03             | 1.27E-02 | 0.67    | 0.50     |
| PC3                            | 1.61E-02             | 1.24E-02 | 2.55    | 1.1E-02  |
| PC4                            | -4.19E-02            | 9.38E-03 | -8.76   | 1.9E-18  |
| PC5                            | 3.91E-03             | 4.07E-03 | 1.88    | 6.0E-02  |
| PC6                            | -5.86E-03            | 1.18E-02 | -0.97   | 0.33     |
| PC7                            | -2.11E-02            | 1.07E-02 | -3.89   | 1.0E-04  |
| PC8                            | 5.29E-03             | 1.07E-02 | 0.97    | 0.33     |
| PC9                            | -2.34E-02            | 4.30E-03 | -10.68  | 1.2E-26  |
| PC10                           | -7.57E-03            | 1.02E-02 | -1.45   | 0.15     |
| PC11                           | -3.00E-02            | 7.62E-03 | -7.72   | 1.2E-14  |
| PC12                           | 1.30E-02             | 1.02E-02 | 2.50    | 1.2E-02  |
| PC13                           | -9.08E-03            | 1.17E-02 | -1.52   | 0.13     |
| PC14                           | 6.23E-02             | 6.08E-03 | 20.11   | 7.4E-90  |
| PC15                           | -2.30E-03            | 1.01E-02 | -0.45   | 0.65     |
| PGS <sub>eduyears</sub> :batch | 0.51                 | 2.44E-01 | 4.11    | 4.0E-05  |
| $PGS_{eduyears}$ : sex         | -5.17E-02            | 1.51E-01 | -0.67   | 0.50     |
| $PGS_{eduyears}$ : $age$       | -4.88E-03            | 9.43E-03 | -1.01   | 0.31     |
| PGS <sub>eduyears</sub> :TDI   | 9.16E-02             | 2.55E-02 | 7.04    | 1.9E-12  |
| batch:sex                      | 7.22E-02             | 1.21E-01 | 1.17    | 0.24     |
| batch:age                      | -4.59E-03            | 7.70E-03 | -1.17   | 0.24     |
| batch:TDI                      | 3.59E-02             | 1.97E-02 | 3.57    | 3.5E-04  |
| sex:age                        | 5.40E-02             | 4.73E-03 | 22.41   | 4.5E-111 |
| sex:TDI                        | -0.11                | 1.29E-02 | -17.16  | 5.4E-66  |
| age:TDI                        | -3.69E-03            | 7.98E-04 | -9.07   | 1.2E-19  |
| I4                             | 1 - ' 4 - 4' - 1 - 4 | ., .     | 1 1 1 1 | 1 1 0    |

Interaction terms for all secondary interactions between covariates were included in the models.  $\beta$ -coefficients were estimated by linear regression modeling in R using the 'lm' function. The terms that were included in the model are highlighted in italic.  $\pm$  95%CI are included for the beta coefficients. Coefficients were tested for deviation from zero by *t*-tests. The interaction term for polygenic risk scores (PGS) and Townsend Deprivation index (TDI),  $PGS_{EA}$ :TDI, was of interest and p<0.05 was considered significant.

TABLE S14. Results for analyses of interaction between educational attainment-associated SNPs and TDI

| SNP                 | Chr | Position (bp) | A1    | Number of participants (N) | β-estimate | P        |
|---------------------|-----|---------------|-------|----------------------------|------------|----------|
| rs2071206           | 3   | 50,160,109    | A     | 358,084                    | 2.60E-03   | 8.97E-04 |
| rs7921305           | 10  | 133,775,196   | A     | 357,281                    | 3.03E-03   | 9.33E-04 |
| rs71415374          | 2   | 104,155,414   | T     | 354,755                    | 4.32E-03   | 1.03E-03 |
| rs12531825          | 7   | 8,005,174     | A     | 353,773                    | -3.93E-03  | 1.61E-03 |
| rs112682854         | 5   | 63,013,782    | G     | 349,900                    | -2.48E-03  | 2.07E-03 |
| rs146831114         | 2   | 23,903,557    | T     | 356,882                    | -6.65E-03  | 2.84E-03 |
| rs35084376          | 16  | 51,163,120    | С     | 353,665                    | -4.72E-03  | 4.37E-03 |
| rs10071763          | 5   | 60,569,133    | G     | 349,889                    | 2.17E-03   | 5.47E-03 |
| rs10191477          | 2   | 44,858,687    | T     | 354,231                    | 2.17E-03   | 5.69E-03 |
| rs75654367          | 3   | 48,710,739    | T     | 352,584                    | -4.10E-03  | 7.14E-03 |
| rs61881642          | 10  | 111,871,630   | T     | 357,200                    | 3.03E-03   | 7.91E-03 |
| rs7444298           | 5   | 87,730,027    | G     | 357,572                    | 2.17E-03   | 1.17E-02 |
| rs113011189         | 3   | 49,250,007    | T     | 354,714                    | -3.58E-03  | 1.21E-02 |
| rs12986089          | 19  | 36,150,764    | G     | 346,161                    | 2.17E-03   | 1.36E-02 |
| rs3897821           | 1   | 243,420,388   | G     | 358,152                    | -2.05E-03  | 1.61E-02 |
| rs6744428           | 2   | 100,310,060   | C     | 352,535                    | 2.17E-03   | 1.69E-02 |
| rs6565192           | 16  | 30,585,535    | C     | 343,820                    | -1.92E-03  | 1.79E-02 |
| rs1572198           | 13  | 58,330,048    | T     | 352,642                    | -2.09E-03  | 2.18E-02 |
| rs3759586           | 14  | 104,091,434   | A     | 356,359                    | -1.96E-03  | 2.25E-02 |
| rs375572610         | 13  | 97,031,192    | A     | 358,030                    | 8.56E-02   | 2.59E-02 |
| rs12375949          | 9   | 124,617,900   | T     | 358,152                    | -1.74E-03  | 3.16E-02 |
| rs66495454          | 1   | 72,748,567    | GTCCT | 350,268                    | 1.73E-03   | 3.78E-02 |
| rs111517923         | 4   | 2,946,138     | AT    | 353,774                    | 1.73E-03   | 3.96E-02 |
| rs889925            | 2   | 161,971,597   | C     | 353,222                    | -1.70E-03  | 4.27E-02 |
| 3:49638084_AAAATT_A | 3   | 49,638,084    | A     | 350,600                    | 1.73E-03   | 4.85E-02 |

 $\beta$ -estimates for the interaction term: SNP:TDI, are presented above. P-values represent the results from student's t-tests for whether  $\beta$ -estimates deviate from zero. Results are presented for 25 SNPs that were observed to interact with TDI at the nominal level of significance (P < 0.05). 188 SNPs were tested in total. No interactions between SNPs and TDI could be observed after adjusting for multiple testing (P < 2.7\*10-4). abbreviations: Chr - chromosome, A1 - effect allele.

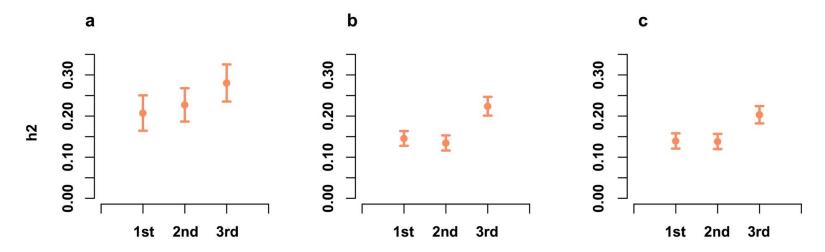


FIGURE S2. SNP-heritabilities on fixed polygenic score resampled Townsend deprivation index (TDI)-stratified subsets. UK Biobank participants were sampled into three TDI-based tertiles with similar polygenic scores for (a) fluid intelligence score, (b) educational attainment and (c) years of education. GWAS was run in each sampled subset and SNP-heritabilities for each quantile and each trait were estimated with LD score regression(2).

TABLE S15. Effect estimates of polygenic scores that include SNPs that were identified from previous GWAS on educational attainment

in 1.1 million participants (4)

| Polygenic score: all SNPs   | $\beta$ -estimate       | 95% CI   | P  |
|---|-------------------------|--|--|
| TDI:PGS interaction*  | 0.094                   | 0.084 - 0.105                                  | 2.04E-65   |
| 1st quintile (low TDI)  | 1.642                   | 1.577 - 1.707                                  | < 10 <sup>-308</sup>                               |
| 2nd   | 1.742                   | 1.676 - 1.808                                  | < 10-308   |
| 3rd   | 1.768                   | 1.702 - 1.835                                  | $< 10^{-308}$                                      |
| 4th   | 2.016                   | 1.949 - 2.083                                  | < 10 <sup>-308</sup>                               |
| 5th   | 2.373                   | 2.302 - 2.445                                  | < 10-308   |
|   |                         |  |  |
| Polygenic score: non-   |                         |  |  |
| Polygenic score: non-<br>pleiotropic SNPs                           | $\beta$ -estimate       | 95% CI   | P  |
| • 0   | <b>β-estimate</b> 0.095 | <b>95% CI</b> 0.083 - 0.106                    | P 2.69E-62   |
| pleiotropic SNPs  | -                       |  | -  |
| pleiotropic SNPs  TDI:PGS interaction*                              | 0.095                   | 0.083 - 0.106                                  | 2.69E-62   |
| pleiotropic SNPs  TDI:PGS interaction*  1st quintile (low TDI)      | 0.095<br>1.649          | 0.083 - 0.106<br>1.582 - 1.715                 | 2.69E-62<br>< 10 <sup>-308</sup>                   |
| pleiotropic SNPs  TDI:PGS interaction*  1st quintile (low TDI)  2nd | 0.095<br>1.649<br>1.752 | 0.083 - 0.106<br>1.582 - 1.715<br>1.684 - 1.82 | 2.69E-62 < 10 <sup>-308</sup> < 10 <sup>-308</sup> |

Estimates of the interaction term between Townsend deprivation index (TDI) and the polygenic score are included, as well as effect estimates in each TDI quintile. Beta-estimates for the interaction terms and in quintiles between the two polygenic scores were compared with student's t-tests and no significant differences could be observed (p > 0.05). Thus, effect estimates and the increases in effect with TDI were consistent between the polygenic score that was based on all independent SNPs (1207 variants) and the polygenic score that was based only on non-pleiotropic SNPs (1146 variants). \*Interaction between the polygenic score and TDI was assessed by multiple linear regression models that included interaction terms for all included covariates. The estimate +- 95% and P-value are presented for the beta-estimates for the TDI:polygenic score interaction terms.

## Normal Q-Q Plot

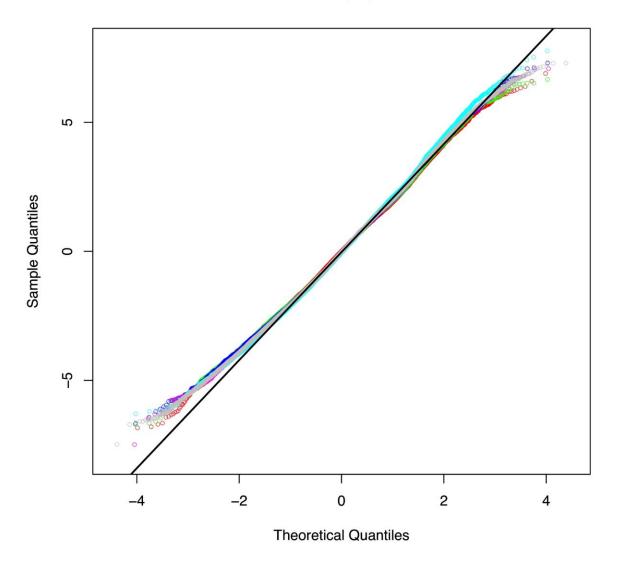


FIGURE S3. Model residuals for fluid intelligence

Model residuals for each Townsend deprivation index (TDI)-quintile are shown in colored symbols, from quintile 1-5: red, green, blue, magenta, and cyan. The residuals for the unstratified model, excluding TDI as covariate, are shown in grey. The black, normal line is forced to pass through the first and third quartile of the unstratified residuals. None of the residuals in the TDI-quintiles show strong deviations from the unstratified residuals, suggesting that the error distributions are similar and sample truncation bias is of limited concern.

## Normal Q-Q Plot

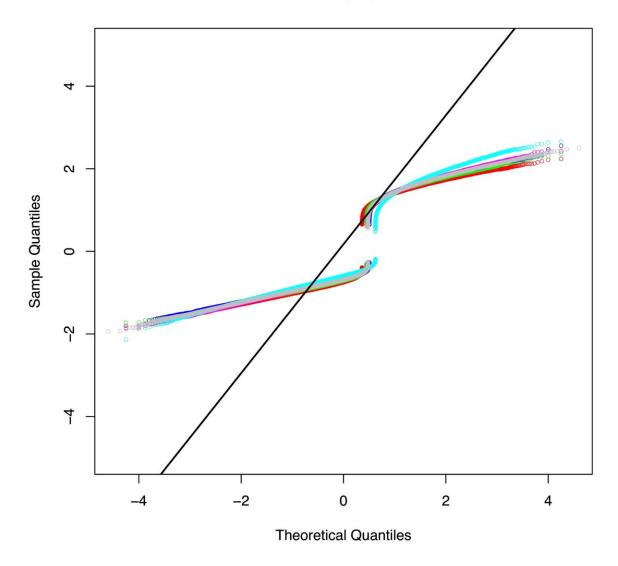


FIGURE S4. Model residuals for educational attainment

Model deviance residuals for each Townsend deprivation index (TDI)-quintile are shown in colored symbols, from quintile 1-5: red, green, blue, magenta, and cyan. The deviance residuals for the unstratified model, excluding TDI as covariate, are shown in grey. The black, normal line is forced to pass through the first and third quartile of the unstratified residuals. Visual inspection reveals that none of the residuals in the TDI-quintiles show strong deviations from the unstratified residuals. Note that deviance residuals from logistic models are only approximately normal.

## Normal Q-Q Plot

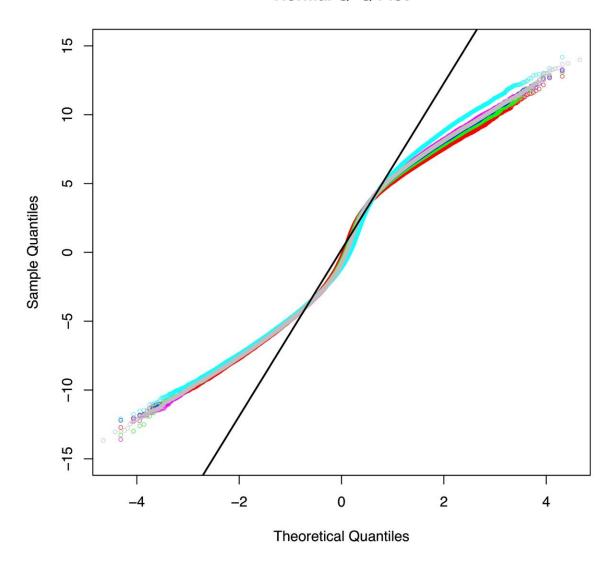


FIGURE S5. Model residuals for years of education

Model residuals for each Townsend deprivation index (TDI)-quintile are shown in colored symbols, from quintile 1-5: red, green, blue, magenta, and cyan. The residuals for the unstratified model, excluding TDI as covariate, are shown in grey. The black, normal line is forced to pass through the first and third quartile of the unstratified residuals. Visual inspection reveals that none of the residuals in the TDI-quintiles show strong deviations from the unstratified residuals.

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