### **Supplemental Results**

#### Comparing our FMM Motif Finder to Other Available Motif Finders.

We sought to test our motif finder's performance versus other available motif finder software. A variety of such tools exists, and the question arises: What are the benefits of using our motif finder, as FMM motif models can be learned from aligned TFBSs that are extracted from the data by any other motif finder. As data, we chose most of the datasets described in Table 1: NRSF, CTCF, P53\_PET3, c-Myc\_PET3, Oct4\_Loh, Nanog\_Loh, Oct4\_Boyer, Nanog\_Boyer, Sox2\_Boyer. For each set, we used the 5-fold cross validation (CV) scheme that we used in section "Results: Learning TF Binding Specificities Features from Unaligned Human and Mouse TF Bound Regions".

For each dataset, we used the following protocol:

- (1) For each CV group, and for each motif finder: run with the training data as input, and acquire putative aligned TFBSs for the best motif.
- (2) For each CV group, and for each motif finder: learn both a FMM and a PSSM representation of the best motif, from the aligned TFBSs generated in step 1.
- (3) For each CV group, and for each motif finder: score each of the test sequences (positive and negative) by the log-likelihood of the best hit of the FMM in that sequence (*FMM\_score*), and similarly with the PSSM (*PSSM\_score*, so each sequence has two scores). (Repeat also for the train sequences).
- (4) For each CV group, and for each motif finder: rank all test sequences (positive and negative) by their *FMM\_score* (from highest to lowest). Using ROC (receiver operator characteristic) analysis, based on the above ranking, calculate the AUC (the area under the ROC curve), as a measure of how well the FMM discriminates the positive set from the negative set (an AUC of 0.5 is no better than random, the higher the AUC the better the discrimination). Call this AUC *FMM\_AUC* and use it as a score of the FMM. Similarly, calculate the *PSSM\_AUC*. (Repeat also for the train sequences).
- (5) For each motif finder other than our FMM motif finder: for each CV group, calculate the differences: "FMM\_AUC(FMM motif finder) FMM\_AUC(other motif

finder)", "PSSM\_AUC(FMM motif finder) - PSSM\_AUC(other motif finder)", "FMM\_AUC(FMM motif finder) - PSSM\_AUC(other motif finder)". Calculate the means and standard deviations of the above differences over the five CV groups. (Here the protocol ends).

To follow the above protocol, we sought to compare our motif finder to other motif finders that output aligned TFBSs (as required by step 1). Different motif finders may find motifs of different lengths, thus they cannot be compared directly based on the likelihood of their best hits (FMM score and PSSM score). Since we expect a true motif to discriminate between the positive and negative sets, we chose the AUC score as a basis for comparison. This score eliminates the fear of motif-length related bias in favor of any of the motif finders. As we used a discriminative score, and as our FMM motif finder is discriminative, we sought to test our motif finder also versus a discriminative motif finder. To meet the above, we compared our motif finder's performance with three other: AlignACE [1], MDscan [2] and DEME [3]. The first two are non discriminative, thus were run using only the positive training sequences sets as input. The last is a state-of-theart discriminative motif finder, thus received the negative training sequences sets as well (as did our own motif finder). The three motif finders were run with default parameters. MDscan and DEME require that the motif width be given as input. For that matter we used the lengths of the best motifs found by our motif finder for the datasets (see below in "Supplemental Results: De-Novo Motifs"). The comparison results are summarized in Figures S6-S8.

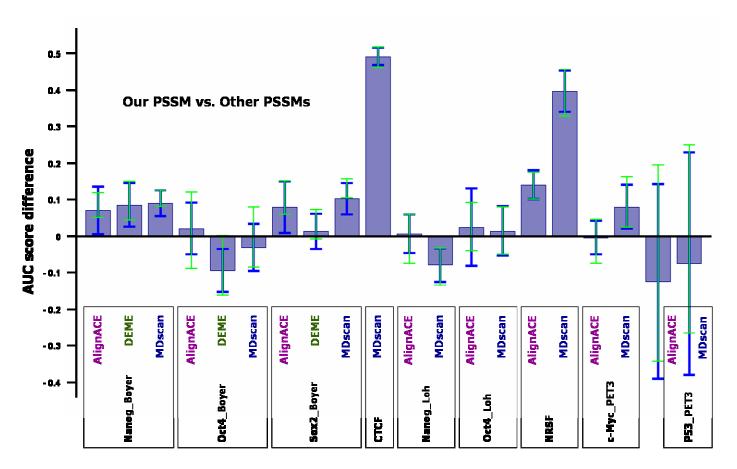
**Figure S6** shows the results when we compared PSSMs learned by our motif finder to PSSMs learned by the other tools. In a majority of the cases, our PSSMs were found to better represent the motif. This supports the claim that our motif finder does not produce aligned TFBSs that are wrongfully biased against the PSSM representation.

**Figure S7** shows the results when we compared FMMs learned by our motif finder to PSSMs learned by the other tools. In a majority of the cases our FMMs were found to better represent the motif. This supports our basic claim that producing FMM motif models using our motif finder has an advantage over the

PSSMs that other motif finders produce.

**Figure S8** shows the results when we compared FMMs learned by our motif finder to FMMs learned by the other tools. In a majority of cases our FMMs were found to better represent the motif. This demonstrates the advantage of using our motif finder in order to learn FMM motif models.

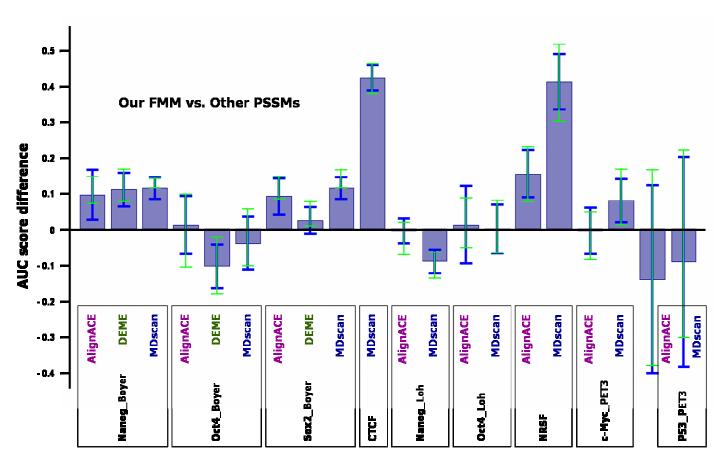
Figure S6



### Differences between AUC Scores of our PSSMs and the other motif finders

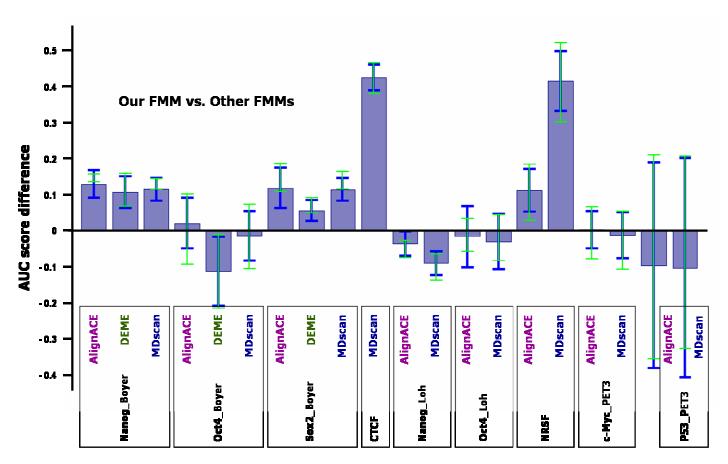
PSSMs. The means and the standard deviations (calculated over the five CV groups) of the difference between our PSSM AUC score and the other tool PSSM AUC score. The blue bars and error bars are for AUC scores based on the test data. The light green error bars are for AUC scores based on the train data.

Figure S7



# **PSSMs.** The means and the standard deviations (calculated over the five CV groups) of the difference between our FMM AUC score and the other tool PSSM AUC score. The blue bars and error bars are for AUC scores based on the test data. The light green error bars are for AUC scores based on the train data.

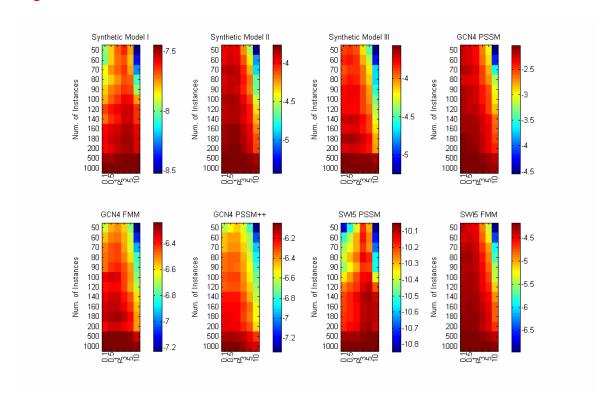
Figure S8



### Differences between AUC Scores of our FMMs and the other motif finders

FMMs. The means and the standard deviations (calculated over the five CV groups) of the difference between our FMM AUC score and the other tool FMM AUC score. The blue bars and error bars are for AUC scores based on the test data. The light green error bars are for AUC scores based on the train data.

Figure S2



Evaluation Of The L1 Penalty Term Free Parameter On Synthetic Data. FMM model performance in terms of the average test set likelihood on 8 synthetic data sets (sampled from the models in Figure 3) as a function of the number of data instances and the L1 penalty free parameter ( $\alpha$ ). We observed that the effect of the value of  $\alpha$  is, as predicted much stronger on small datasets. Where too small values of  $\alpha$  might not prevent overfitting (those resulting in low average test likelihood), too large values might pose to harsh restriction on the learned features. However relatively small values of  $\alpha$  ( $\alpha$ =1) have prevented overfitting for PSSM sampled datasets of size 1000. Base on this results we selected the value 1, which gave relatively good performances on all datasets, for our runs.

**De-Novo Motifs. Figures S9-S23** show a summery of the de-novo found motifs in the examined human and mouse data sets, which are described in **Table 1**.

Figure S9

				Γ	Data set: c-My	c	
Index	P	РН	N	NH	MHG P-val	PSSM	FMM
1	3996	1487	7992	1072	$10^{-189}$	2, 2, 4, 2, 2, 3, 2, 2, 3, 2, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3,	
2	3996	711	7992	1014	$3 \cdot 10^{-16}$	2	
3	3996	547	7992	768	$4 \cdot 10^{-15}$	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	
4	3996	338	7992	407	$2 \cdot 10^{-14}$	2, y w 4 w p y p g g g g g g g g g g g g g g g g g	
5	3996	322	7992	390	$10^{-12}$	2 N N N N N N N N N N N N N N N N N N N	

A summary of all de-novo found motifs for the c-Myc dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S10

	Data set: c-Myc_PET3									
Index	Р	PH	N	NH	MHG P-val	PSSM	FMM			
1	528	145	1056	69	$10^{-30}$	2	SECCACOTOS E E E E E E E E E E E E E E E E E E E			
2	528	243	1056	298	$10^{-19}$	2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2				
3	528	351	1056	537	$2 \cdot 10^{-13}$					
4	528	232	1056	364	$5\cdot 10^{-13}$	2 CC V C S S S S S S S S S S S S S S S S	SCCOOLS CCCOOLS			
5	528	72	1056	45	$3 \cdot 10^{-11}$	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2				

A summary of all de-novo found motifs for the c-Myc\_PET3 dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S11

				Dat	a set: CTCF		
Index	P	PH	N	NH	MHG P-val	PSSM	FMM
mdex	Г	LII	11	1/11	MIIIG F-vai		T. IVIIVI
1	13721	8235	27442	4750	$\sim 0$	SOLUTION OF THE PROPERTY OF TH	ZACCASTALVATULASESE CACCASTALVATULASESES CACCASTALVATULASESES
						27	
2	13721	4257	27442	4445	$10^{-265}$	2, 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	
						2 TTUG	ETT CGG
3	13721	10370	27442	16953	$10^{-248}$	5′ 7 8 7 5 2′	<b>E</b>
4	13721	7907	27442	11925	-172		GCTCCCT E
5	13721	3031	27442	3481	$10^{-131}$	2-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1	CCCCTCC

A summary of all de-novo found motifs for the CTCF dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S12

	Data set: E2F4_Boyer										
Index	Р	PH	N	NH	MHG P-val	PSSM	FMM				
1	956	891	956	298	$10^{-231}$	0 - N 6 + 6 0 N 8 0 0 C R 2 2 3	FFICCOCEFFFFF				
2	956	886	956	617	$10^{-81}$	ST TO THE PARTY OF	ETC GAG				
3	956	463	956	175	$10^{-47}$	2 N N N A N N N A N N N N N N N N N N N					
4	956	441	956	217	$10^{-39}$	2 S S S S S S S S S S S S S S S S S S S					
5	956	226	956	69	$10^{-24}$						

A summary of all de-novo found motifs for the E2F4\_Boyer dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S13

				Data	set: NANOG_l	Boyer	
Index	Р	PH	N	NH	MHG P-val	PSSM	FMM
1	1552	164	3104	4	$10^{-74}$	2- 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	TêÇÇÇEÊÊÎTACCO CO C C C C
2	1552	1188	3104	1804	$10^{-49}$	5 - Q Q Q Q Q Q Q Q Q Q Q Q Q Q Q Q Q Q	SCATTCASS CCAAAAAAAAAAAAAAAAAAAAAAAAAAAA
3	1552	551	3104	578	$10^{-44}$	2- 	
4	1552	739	3104	1039	$10^{-25}$	2 10 10 10 10 10 10 10 10 10 10 10 10 10	EATTLCCAL ATTLCCAL ATTLCCAL
5	1552	501	3104	659	$10^{-17}$	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	EAACGCAGEE

# A summary of all de-novo found motifs for the NANOG\_Boyer dataset.

"P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S14

	Data set: NANOG_Loh											
Index	P	PH	N	NH	MHG P-val	PSSM	FMM					
1	2823	1250	5646	1245	$10^{-109}$	2 2 2 3 1 3 1 3 1 3 1 3 3 3 3 3 3 3 3 3	ACAAAAGE AAG					
2	2823	441	5646	263	$10^{-62}$	2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2						
3	2823	606	5646	579	$10^{-43}$	2 10 10 10 10 10 10 10 10 10 10 10 10 10	E TO A COLOR					
4	2823	88	5646	0	$10^{-42}$	2, - 2 & 4 & 8 & 5 & 5 & 5 & 5 & 5 & 5 & 5 & 5 & 5						
5	2823	1569	5646	2393	$10^{-41}$	2 2 2 3 1 2 3 1 3 3 5	ACGAATCC T T T T					

A summary of all de-novo found motifs for the NANOG\_Loh dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S15

				]	Data set: NRS	F	
Index	Р	PH	N	NH	MHG P-val	PSSM	FMM
1	1872	1630	3744	358	$\sim 0$	2 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	FITCAGEACCERGACAGE FEE
2	1872	245	3744	195	$10^{-23}$	2, 2 2 4 8 8 7 7 9 0 0 3, 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
3	1872	63	3744	10	$10^{-20}$	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
4	1872	138	3744	119	$2 \cdot 10^{-12}$	2 N N N N N N N N N N N N N N N N N N N	
5	1872	198	3744	212	$6 \cdot 10^{-12}$	2 2 2 8 4 10 10 10 10 10 10 10 10 10 10 10 10 10	COACAGO

A summary of all de-novo found motifs for the NRSF dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S16

				Da	ta set: OCT4_	Boyer	
Index	Р	PH	N	NH	MHG P-val	PSSM	FMM
1	603	349	1206	327	$10^{-40}$	2 2 3 1 0 7 0 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	ESTITICATIAS AS TITICATAS AS TITICATAS AS AA
2	603	521	1206	884	$2 \cdot 10^{-14}$	2 C C C C C C C C C C C C C C C C C C C	
3	603	22	1206	0	$3 \cdot 10^{-11}$	Description of the property of	
4	603	64	1206	46	$6 \cdot 10^{-9}$	2 0 0 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	AACAATAGE A CAATAGE
5	603	219	1206	316	$2 \cdot 10^{-6}$	2, E M W 4 W D V W B B B 3,	

A summary of all de-novo found motifs for the OCT4\_Boyer dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S17

	Data set: OCT4_Loh									
Index	Р	РН	N	NH	MHG P-val	PSSM	FMM			
1	968	517	1936	474	$10^{-58}$	5, 40 0 4 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0	TIGTENT CAAAI TIGTE CAAT			
2	968	696	1936	997	$10^{-28}$	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	SECTOR OF THE PROPERTY OF THE			
3	968	437	1936	536	$10^{-23}$	5, - N W 4 W D N W 6 B B 3,	ACAAACCCA AAAAAAAAAAAAAAAAAAAAAAAAAAAA			
4	968	714	1936	1242	$4 \cdot 10^{-14}$	2 C S S S S S S S S S S S S S S S S S S				
5	968	291	1936	383	$6 \cdot 10^{-11}$	2 N N 4 N N N N N N N N N N N N N N N N	SCCCAGG A G			

A summary of all de-novo found motifs for the OCT4\_Loh dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S18

	Data set: P53										
Index	P	PH	N	NH	MHG P-val	PSSM	FMM				
1	503	433	1006	163	$10^{-164}$	2 - 2 2 4 6 6 6 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5					
2	503	194	1006	198	$10^{-20}$	2 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5					
3	503	115	1006	88	$10^{-18}$	2 N W 4 W W 7 W W 5 E 3'	STTACCOATE TTACCOATE AT				
4	503	130	1006	134	$3 \cdot 10^{-14}$	5, L S S S S S S S S S S S S S S S S S S	GAACAAAGGAA GA				
5	503	95	1006	94	$5 \cdot 10^{-9}$	2, c u u u u u u u u u u u u u u u u u u					

A summary of all de-novo found motifs for the P53 dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S19

	Data set: P53_PET3										
Index	P	PH	N	NH	MHG P-val	PSSM	FMM				
1	300	228	600	66	$10^{-87}$	2	CAGA CATCOCA CAGA CATCOCA CAGA CATCOCA				
2	300	86	600	2	$10^{-41}$	E TO THE STATE OF	\$\$\$ACATGCC\$\$ACATGCC\$\$  \$\hat{A}  \text{CC\$} \hat{A}  \text{CC\$} \hat{A}  \text{CC\$} \hat{A}  \text{CC\$} \hat{A}  \text{CC\$} \hat{A}  \text{CC}  \text{CC} \hat{A}  \text{CC}  \text{CC} \hat{A}  \text{CC}  \text{CC} \hat{A}  \text{CC}  \text{CC}  \text{CC}  \text{CC}  \text{CC}  \te				
3	300	64	600	51	$2 \cdot 10^{-10}$	2 N S S S S S S S S S S S S S S S S S S	CITATOL				
4	300	99	600	114	$10^{-10}$	5, N W 4 W W P W W B 3,	GANCAAA GA AAAAAAA GA				
5	300	66	600	49	$2\cdot 10^{-9}$	2	CCTTACTO				

A summary of all de-novo found motifs for the P53\_PET3 dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S20

				Doto	got, DDC2 CI	T <b>7</b> 19	
					set: PRC2_SU		
Index	P	PH	N	NH	MHG P-val	PSSM	FMM
1	2905	2315	2905	971	$10^{-317}$	GCC GCCC GCCC STREET STREET ST	\$\frac{2}{5}\frac{2}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac{2}{5}\frac
2	2905	2162	2905	1428	$10^{-120}$		
3	2905	991	2905	497	$10^{-53}$	2	
4	2905	428	2905	154	$10^{-34}$	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	

A summary of all de-novo found motifs for the PRC2\_SUZ12 dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S21

Data set: SOX2_Boyer							
Index	Р	PH	N	NH	MHG P-val	PSSM	FMM
1	1165	686	2330	678	$10^{-72}$	2 CCA CCA CCA CCA CCA CCA CCA CCA CCA CC	ECCATTGTEE CCATTGTTEE CCATTGTTEE CCATTGTTEE CCATTGTTEE CCATTGTTEE CCATTGTTEE CCAT
2	1165	600	2330	831	$10^{-25}$	20 CC 4 CC 2 CC 2 CC 2 CC 2 CC 2 CC 2 CC	
3	1165	354	2330	390	$10^{-22}$	2 2 3 5 4 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	AATGCAAATEA Tarana
4	1165	739	2330	1189	$10^{-14}$	2 N 4 N 2 N 2 N 3 N 2 N 3 N 3 N 3 N 3 N 3 N 3	ASA AA GAASA SA
5	1165	149	2330	130	$2 \cdot 10^{-13}$	2 2 3 5, C N W & W N N N N N N N N N N N N N N N N	

A summary of all de-novo found motifs for the SOX2\_Boyer dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S22

	Data set: STAT1_IFNg							
Index	Р	PH	N	NH	MHG P-val	PSSM	FMM	
1	15000	4392	15000	1895	10-303	2, 1 2 8 4 8 8 7 8 3, 2 4 8 8 8 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8		
2	15000	4347	15000	2055	$10^{-289}$	2- 2 C C C C C C C C C C C C C C C C C C		
3	15000	2265	15000	601	$10^{-252}$	27 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	T TA	
4	15000	3425	15000	1913	$10^{-123}$	2,		
5	15000	2074	15000	1179	$10^{-64}$	2, c s 4 % 8 % 6 % 6 % 6 % 6 % 6 % 6 % 6 % 6 % 6		
6	15000	868	15000	378	$10^{-47}$	2, 2 8 4 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8		

A summary of all de-novo found motifs for the STAT1\_IFNg dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit.

Figure S23

Data set: STAT1_Unstimulated							
Index	Р	PH	N	NH	MHG P-val	PSSM	FMM
1	11004	4581	22008	3745	~ 0	2 2 3 1- 0-200 TO 200 Sec. Sec. Sec. Sec. Sec. Sec. Sec. Sec.	
2	11004	1390	22008	691	$10^{-253}$	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	CACTIT CCCGC CACTIT CCCGC
3	11004	2074	22008	1747	$10^{-196}$	2	
4	11004	933	22008	689	$10^{-94}$	2, L 2 & 4 & 5 & 7 & 2 & 2 & 2 & 2 & 2 & 2 & 2 & 2 & 2	

A summary of all de-novo found motifs for the STAT1\_Unstimulated dataset. "P"/"N" stand for the number of positive/negative sequences, "PH"/"NH" stand for the number of positive/negative sequences in which there is a KMM hit

## References

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