

Supplementary Text S1

PUMA: A Unified Framework for Penalized Multiple Regression Analysis of GWAS Data

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We ran hyperLasso following the instructions on the program website (<http://www.ebi.ac.uk/projects/BARGEN/>) that suggested the following flags:

```
-shape 0.1 -lambda 50 -std
```

Setting the lambda values based on asymptotic arguments described by Hoggart et al. [20] either produced very few markers with non-zero coefficients or caused the program to crash.