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## 1 *Genome-wide association analyses identify 44 risk variants and refine the genetic architecture of major depression*

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## 214 ABSTRACT (150 words)

215 *Major depressive disorder (MDD) is a common illness accompanied by considerable morbidity, mortality, costs, and*  
 216 *heightened risk of suicide. We conducted a genome-wide association (GWA) meta-analysis based in 135,458 cases and*  
 217 *344,901 control, We identified 44 independent and significant loci. The genetic findings were associated with clinical*  
 218 *features of major depression, and implicated brain regions exhibiting anatomical differences in cases. Targets of*  
 219 *antidepressant medications and genes involved in gene splicing were enriched for smaller association signal. We*  
 220 *found important relations of genetic risk for major depression with educational attainment, body mass, and*  
 221 *schizophrenia: lower educational attainment and higher body mass were putatively causal whereas major depression*  
 222 *and schizophrenia reflected a partly shared biological etiology. All humans carry lesser or greater numbers of genetic*  
 223 *risk factors for major depression. These findings help refine and define the basis of major depression and imply a*  
 224 *continuous measure of risk underlies the clinical phenotype.*

## 226 INTRODUCTION

227 Major depressive disorder (MDD) is a notably complex and common illness<sup>1</sup>. It is often chronic or recurrent and is thus  
 228 accompanied by considerable morbidity, disability, excess mortality, substantial costs, and heightened risk of suicide<sup>2-8</sup>.  
 229 Twin studies attribute approximately 40% of the variation in liability to MDD to additive genetic effects (phenotype  
 230 heritability,  $h^2$ )<sup>9</sup>, and  $h^2$  may be greater for recurrent, early-onset, and postpartum MDD<sup>10,11</sup>. GWA studies of MDD have  
 231 had notable difficulties in identifying individual associated loci<sup>12</sup>. For example, there were no significant findings in the  
 232 initial Psychiatric Genomics Consortium (PGC) MDD mega-analysis (9,240 cases)<sup>13</sup> or in the CHARGE meta-analysis of  
 233 depressive symptoms (N=34,549)<sup>14</sup>. More recent studies have proven modestly successful. A study of Han Chinese  
 234 women (5,303 recurrent MDD cases) identified significant loci<sup>15</sup>, a meta-analysis of depressive symptoms (161,460  
 235 individuals) identified two loci<sup>16</sup>, and an analysis of self-reported major depression identified 15 loci (75,607 cases).

236 There are many reasons why identifying causal loci for MDD has proven difficult<sup>12</sup>. MDD is probably influenced by many  
 237 genetic loci each with small effects<sup>17</sup>, as are most common diseases<sup>18</sup> including psychiatric disorders<sup>19,20</sup>. Estimates of the  
 238 proportion of variance attributable to genome-wide SNPs (SNP heritability,  $h_{SNP}^2$ ) indicate that around a quarter of the  
 239  $h^2$  for MDD is due to common genetic variants<sup>21,22</sup>, and demonstrate that a genetic signal is detectable in GWA data,  
 240 implying that larger sample sizes are needed to detect specific loci given their effect sizes. Such a strategy has been  
 241 proven in schizophrenia studies, the flagship adult psychiatric disorder in genomics research. We thus accumulated  
 242 clinical, population, and volunteer cohorts<sup>23</sup>. This pragmatic approach takes the view that sample size can overcome  
 243 heterogeneity to identify risk alleles that are robustly associated with major depression. Potential concerns about  
 244 combining carefully curated research cohorts with volunteer cohorts were ameliorated via multiple lines of evidence  
 245 that suggest the results are likely to be applicable to clinical MDD. As discussed more fully below, our analyses have  
 246 neurobiological, clinical, and therapeutic relevance for major depression.

## 247 RESULTS

### 248 Cohort analyses: phenotype validation

249 We identified seven cohorts that used a range of methods to ascertain cases with major depression (described in detail  
 250 in [Table 1, Supplementary Tables 1-3](#)). The methods used by these cohorts were extensively reviewed drawing on the  
 251 breadth of expertise in the PGC, and we assessed the comparability of the cohorts using genomic data. We use “MDD”  
 252 to refer to directly evaluated subjects meeting standard criteria for major depressive disorder and use “major  
 253 depression” where case status was determined using alternative methods as well as to the phenotype from the full  
 254 meta-analysis.

255 We evaluated the comparability of the seven cohorts by estimating the common-variant genetic correlations ( $r_g$ )  
 256 between them. These analyses strongly supported the comparability of the seven cohorts ([Supplementary Table 3](#)) as  
 257 the weighted mean  $r_g$  was 0.76 (SE 0.03). The high genetic correlations between the 23andMeD and other cohorts are  
 258 notable. While there is no statistical evidence of heterogeneity in the  $r_g$  estimates between pairs of cohorts ( $P=0.13$ ),

259 the estimate is statistically different from 1 which may reflect etiological heterogeneity. This estimate can be  
260 benchmarked against the slightly larger weighted mean  $r_g$  between schizophrenia cohorts of 0.84 (SE 0.05)<sup>21</sup>.

261 Given the positive evidence of the genetic comparability of these cohorts, we completed a GWA meta-analysis of 9.6  
262 million imputed SNPs in 135,458 MDD and major depression cases and 344,901 controls (**Fig. 1**). There was no evidence  
263 of residual population stratification<sup>24</sup> (LD score regression intercept 1.018, SE 0.009). We estimated  $h^2_{SNP}$  to be 8.7% (SE  
264 0.004, liability scale, assuming lifetime risk 0.15, **Supplementary Table 3b** and **Supplementary Fig. 1**), and note that this  
265 is about a quarter of  $h^2$  estimated from twin or family studies<sup>9</sup>. This fraction is somewhat lower than that of other  
266 complex traits<sup>18</sup>, and is plausibly due to etiological heterogeneity (and reflecting the mean  $r_g < 1$  between cohorts).

267 To evaluate the impact of combining major depression cohorts that used different ascertainment methods, we  
268 undertook a series of genetic risk score (GRS) prediction analyses to demonstrate the validity of our GWA results for  
269 clinical MDD (**Fig. 2**). Importantly, the variance explained in out-of-sample prediction increased with the size of the GWA  
270 discovery cohort (**Fig. 2a**), with the GRS from the full discovery sample meta-analysis explaining 1.9% of variance in  
271 liability (**Fig. 2a**, **Supplementary Fig. 2**, and **Supplementary Table 4**). For any randomly selected case and control, GRS  
272 ranked cases higher than controls with probability 0.57 (i.e., AUC=0.57), and the odds ratio of MDD for those in the 10<sup>th</sup>  
273 versus 1<sup>st</sup> GRS decile (OR10) was 2.4 (**Fig. 2b**, **Supplementary Table 4**). GRS analyses in other disorders (e.g.,  
274 schizophrenia<sup>25</sup>) have shown that mean GRS increases with clinical severity in cases. We found significantly higher major  
275 depression GRS in those with more severe MDD, as measured in different ways (**Fig. 2c**). Last, because around half of the  
276 major depression cases were identified by self-report (i.e., diagnosis or treatment for clinical depression by a medical  
277 professional), we further evaluated the comparability of the 23andMeD cohort with the other cohorts (full meta-analysis  
278 excluding 23andMeD, “FMex23”) as detailed in **Fig. 2c**, **Supplementary Table 5** and **Supplementary Note**. Taken  
279 together, we interpret these results as supporting this meta-analysis of GWA results for these seven cohorts.

### 280 **Implications of the individual loci for the biology of major depression**

281 Our meta-analysis of seven MDD and major depression cohorts identified 44 independent loci that were statistically  
282 significant ( $P < 5 \times 10^{-8}$ ), statistically independent of any other signal<sup>26</sup>, and supported by multiple SNPs. This number  
283 supports our prediction that GWA discovery in major depression would require about five times more cases than for  
284 schizophrenia (lifetime risk ~1% and  $h^2 \sim 0.8$ ) to achieve approximately similar power<sup>27</sup>. Of these 44 loci, 30 are novel and  
285 14 were significant in a prior study of MDD or depressive symptoms. The overlap of our findings with prior reports were:  
286 1/1 with CHARGE depressive symptom<sup>14</sup>, 1/2 overlap with SSGAC depressive symptom<sup>16</sup>, and 12/15 overlap with Hyde  
287 et al.<sup>28</sup>). There are few trans-ancestry comparisons for major depression so we contrasted these European results with  
288 the Han Chinese CONVERGE study<sup>15</sup> (**Supplementary Note**). The loci identified in CONVERGE are uncommon in  
289 Europeans (rs12415800 0.45 vs 0.02 and rs35936514 0.28 vs 0.06) and were, not significant in our analysis.

290 **Table 2** lists genes in or near the lead SNP in each region, regional plots are in **Supplementary Data 1**, and  
291 **Supplementary Tables 6-7** provide extensive summaries of available information about the biological functions of the  
292 genes in each region. In the **Supplementary Note** we review four key genes in more detail: *OLFM4* and *NEGR1* (notable  
293 for reported associations with obesity and body mass index<sup>29-34</sup>), *RBFOX1* (notable for independent our associations at  
294 both the 5' and the 3' ends, a splicing regulator<sup>35,36</sup>, with a functional role that may be consistent with chronic  
295 hypothalamic-pituitary-adrenal axis hyperactivation reported in MDD<sup>37</sup>), and *LRFN5* (notable for its role in pre-synaptic  
296 differentiation<sup>38,39</sup> and neuroinflammation<sup>40</sup>).

297 Gene-wise analyses identified 153 significant genes after controlling for multiple comparisons (**Supplementary Table 7**).  
298 Many of these genes were in the extended MHC region (45 of 153) and their interpretation is complicated by high LD  
299 and gene density. In addition to the genes discussed above, other notable and significant genes outside of the MHC  
300 include multiple potentially “druggable” targets that suggest connections of the pathophysiology of MDD to neuronal  
301 calcium signaling (*CACNA1E* and *CACNA2D1*), dopaminergic neurotransmission (*DRD2*, a principal target of  
302 antipsychotics), glutamate neurotransmission (*GRIK5* and *GRM5*), and presynaptic vesicle trafficking (*PCLO*).

303 Finally, comparison of the major depression loci with 108 loci for schizophrenia<sup>19</sup> identified six shared loci. Many SNPs in  
304 the extended MHC region are strongly associated with schizophrenia, but implication of the MHC region is novel for

major depression. Another example is *TCF4* (transcription factor 4) which is strongly associated with schizophrenia but not previously with MDD. *TCF4* is essential for normal brain development, and rare mutations in *TCF4* cause Pitt–Hopkins syndrome which includes autistic features<sup>41</sup>. GRS calculated from the schizophrenia GWA results explained 0.8% of the variance in liability of MDD (**Fig. 2c**).

### Implications from integration of functional genomic data

Results from “-omic” studies of functional features of cells and tissues are necessary to understand the biological implications of results of GWA for complex disorders<sup>42</sup>. To further elucidate the biological relevance of the major depression findings, we integrated the results with a wide range of functional genomic data. First, using enrichment analyses, we compared the major depression GWA findings to bulk tissue mRNA-seq from GTEx<sup>43</sup>. Only brain samples showed significant enrichment (**Fig. 3A**), and the three tissues with the most significant enrichments were all cortical. Prefrontal cortex and anterior cingulate cortex are important for higher-level executive functions and emotional regulation which are often impaired in MDD. Both of these regions were implicated in a large meta-analysis of brain MRI findings in adult MDD cases<sup>44</sup>. Second, given the predominance of neurons in cortex, we confirmed that the major depression genetic findings connect to genes expressed in neurons but not oligodendrocytes or astrocytes (**Fig. 3B**)<sup>45</sup>. Given the different methods used by the seven MDD/major depression cohorts in this study, demonstration of enrichment of association signals in the brain regions expected to be most relevant to MDD provides independent support for the validity of our approach.

Third, we used partitioned LD score regression<sup>46</sup> to evaluate the enrichment of the major depression GWA findings in over 50 functional genomic annotations (**Fig. 3C** and **Supplementary Table 8**). The major finding was the significant enrichment of  $h_{SNP}^2$  in genomic regions conserved across 29 Eutherian mammals<sup>47</sup> (20.9 fold enrichment,  $P=1.4 \times 10^{-15}$ ). This annotation was also the most enriched for schizophrenia<sup>46</sup>. We could not evaluate regions conserved in primates or human “accelerated” regions as there were too few for confident evaluation<sup>47</sup>. The other enrichments implied regulatory activity, and included open chromatin in human brain and an epigenetic mark of active enhancers (H3K4me1). Notably, exonic regions did not show enrichment suggesting that, as with schizophrenia<sup>17</sup>, genetic variants that change exonic sequences may not play a large role in major depression. We found no evidence that Neanderthal introgressed regions were enriched for major depression GWA findings<sup>48</sup>.

Fourth, we applied methods to integrate GWA SNP results with those from gene expression and methylation quantitative trait loci studies (eQTL and mQTL). SMR<sup>49</sup> analysis identified 13 major depression associated SNPs with strong evidence that they control local gene expression in one or more tissues, and nine with strong evidence that they control local DNA methylation (**Supplementary Table 9** and **Supplementary Data 2**). A transcriptome-wide association study<sup>50</sup> applied to data from the dorsolateral prefrontal cortex<sup>51</sup> identified 17 genes where major depression-associated SNPs influenced gene expression (**Supplementary Table 10**). These genes included *OLFM4* (discussed above).

Fifth, we added additional data types to attempt to improve understanding of individual loci. For the intergenic associations, we evaluated total-stranded RNA-seq data from human brain and found no evidence for unannotated transcripts in these regions. A particularly important data type is assessment of DNA-DNA interactions which can localize a GWA finding to a specific gene that may be nearby or hundreds of kb away<sup>52-54</sup>. We integrated the major depression results with “easy Hi-C” data from brain cortical samples (3 adult, 3 fetal, > 1 billion reads each). These data clarified three associations. The statistically independent associations in *NEGR1* (rs1432639,  $P=4.6 \times 10^{-15}$ ) and over 200 kb away (rs12129573,  $P=4.0 \times 10^{-12}$ ) both implicate *NEGR1* (**Supplementary Fig. 3a**), the former likely due to the presence of a reportedly functional copy number polymorphism (see **Supplementary Note**) and the presence of intergenic loops. The latter association has evidence of DNA looping interactions with *NEGR1*. The association in *SOX5* (rs4074723) and the two statistically independent associations in *RBFOX1* (rs8063603 and rs7198928,  $P=6.9 \times 10^{-9}$  and  $1.0 \times 10^{-8}$ ) had only intragenic associations, suggesting that the genetic variation in the regions of the major depression associations act locally and can be assigned to these genes. In contrast, the association in *RERE* (rs159963  $P=3.2 \times 10^{-8}$ ) could not be assigned to *RERE* as it may contain super-enhancer elements given its many DNA-DNA interactions with many nearby genes (**Supplementary Fig. 3b**).



### 351 *Implications based on the roles of sets of genes*

352 A parsimonious explanation for the presence of many significant associations for a complex trait is that the different  
353 associations are part of a higher order grouping of genes<sup>55</sup>. These could be a biological pathway or a collection of genes  
354 with a functional connection. Multiple methods allow evaluation of the connection of major depression GWA results to  
355 sets of genes grouped by empirical or predicted function (i.e., pathway or gene set analysis).

356 Full pathway analyses are in *Supplementary Table 11*, and 19 pathways with false discovery rate q-values < 0.05 are  
357 summarized in *Fig. 4*. The major groupings of significant pathways were: RBFOX1, RBFOX2, RBFOX3, or CELF4 regulatory  
358 networks; genes whose mRNAs are bound by FMRP; synaptic genes; genes involved in neuronal morphogenesis; genes  
359 involved in neuron projection; genes associated with schizophrenia (at  $P < 10^{-4}$ )<sup>19</sup>; genes involved in CNS neuron  
360 differentiation; genes encoding voltage-gated calcium channels; genes involved in cytokine and immune response; and  
361 genes known to bind to the retinoid X receptor. Several of these pathways are implicated by GWA of schizophrenia and  
362 by rare exonic variation of schizophrenia and autism<sup>56,57</sup>, and immediately suggest shared biological mechanisms across  
363 these disorders.

364 A key issue for common variant GWA studies is their relevance for pharmacotherapy. We conducted gene set analysis  
365 that compared the major depression GWA results to targets of antidepressant medications defined by pharmacological  
366 studies<sup>58</sup>, and found that 42 sets of genes encoding proteins bound by antidepressant medications were highly enriched  
367 for smaller major depression association  $P$ -values than expected by chance (42 drugs, rank enrichment test  $P = 8.5 \times 10^{-10}$ ).  
368 This finding connects our major depression genomic findings to MDD therapeutics, and suggests the salience of these  
369 results for novel lead compound discovery for MDD<sup>59</sup>.

### 370 *Implications based on relationships with other traits*

371 Prior epidemiological studies associated MDD with many other diseases and traits. Due to limitations inherent to  
372 observational studies, understanding whether a phenotypic correlation is potentially causal or if it results from reverse  
373 causation or confounding is generally difficult. Genetic studies now offer complementary strategies to assess whether a  
374 phenotypic association between MDD and a risk factor or a comorbidity is mirrored by a non-zero  $r_g$  (common variant  
375 genetic correlation) and, for some of these, evaluate the potential causality of the association given that exposure to  
376 genetic risk factors begins at conception.

377 We used LD score regression to estimate  $r_g$  of major depression with 221 psychiatric disorders, medical diseases, and  
378 human traits<sup>22,60</sup>. *Supplementary Table 12* contains the full results, and *Table 3* holds the  $r_g$  values with false discovery  
379 rates < 0.01. First, the  $r_g$  were very high between our major depression GWA results and those from two studies of  
380 current depressive symptoms. Both correlations were close to +1 (the samples in one report overlapped partially with  
381 this meta-analysis<sup>16</sup> but the other did not<sup>14</sup>).

382 Second, we found significant positive genetic correlations between major depression and every psychiatric disorder  
383 assessed along with smoking initiation. This is the most comprehensive and best-powered evaluation of the relation of  
384 MDD with other psychiatric disorders yet published, and these results indicate that the common genetic variants that  
385 predispose to MDD overlap substantially with those for adult and childhood onset psychiatric disorders, although they  
386 remain substantially distinct as well.

387 Third, the common-variant genetic architecture of major depression was positively correlated with multiple measures of  
388 sleep quality (daytime sleepiness, insomnia, and tiredness). The first two of these correlations used UK Biobank data  
389 with people endorsing major depression, other major psychiatric disorders, shift workers, and those taking hypnotics  
390 excluded. This pattern of correlations combined with the importance of sleep and fatigue in major depression (two  
391 criteria for MDD) suggests a close and potentially profound mechanistic relation. Major depression also had a strong  
392 genetic correlation with neuroticism (a personality dimension assessing the degree of emotional instability); this is  
393 consistent with the literature showing a close interconnection of MDD and this personality trait. The strong negative  $r_g$   
394 with subjective well-being underscores the capacity of major depression to impact human health.

Finally, major depression had significant negative genetic correlations with data from two studies of educational attainment, which while often considered at the genetic level as proxy measures of intelligence also likely includes more complex personality constructs. With this in mind, it is relevant to note that the  $r_g$  between major depression and IQ<sup>61</sup> was not significantly different from zero, despite an the  $r_g$  between years of education and IQ of 0.7, implying complex relationships between these traits worthy of future investigation. We also found significant positive correlations with multiple measures of adiposity, relationship to female reproductive behavior (decreased age at menarche, age at first birth, and increased number of children), and positive correlations with coronary artery disease and lung cancer.

We used bi-directional Mendelian randomization (MR) to investigate the relationships between four traits genetically correlated with major depression: years of education (EDY)<sup>62</sup>, body mass index (BMI)<sup>29</sup>, coronary artery disease (CAD)<sup>63</sup>, and schizophrenia<sup>19</sup>. These traits were selected because all of the following were true: phenotypically associated with MDD, significant  $r_g$  with MDD, and >30 independent genome-wide significant associations from large GWA. We report GSMR<sup>64</sup> results but obtained qualitatively similar results with other MR methods (**Supplementary Table 13** and **Supplementary Fig. 4**). MR analyses provided evidence for a 1.12-fold increase in major depression per standard deviation of BMI ( $P_{\text{GSMR}}=1.2 \times 10^{-7}$ ) and a 0.84-fold decrease in major depression per standard deviation of EDY ( $P_{\text{GSMR}}=2.3 \times 10^{-6}$ ). There was no evidence of reverse causality of major depression for BMI ( $P_{\text{GSMR}}=0.53$ ) or EDY ( $P_{\text{GSMR}}=0.11$ ). For BMI there was some evidence of pleiotropy, as six BMI SNPs were excluded by the HEIDI-outlier test including SNPs near *OLFM4* and *NEGR1*. Thus, these results are consistent with EDY and BMI as either causal risk factors or correlated with causal risk factors for major depression. These results provide hypotheses for future research to understand these potentially directional relationships.

For CAD, the MR analyses were not significant when considering major depression as an outcome ( $P_{\text{GSMR}}=0.30$ ) or as an exposure ( $P_{\text{GSMR}}=0.12$ ), however, the high standard error of the estimates using MDD SNP instruments implies this analysis should be revisited when more major depression genome-wide significant SNP instruments become available from future GWA studies.

We used MR to investigate the relationship between major depression and schizophrenia. Although major depression had positive  $r_g$  with many psychiatric disorders, only schizophrenia has sufficient associations for MR analyses. We found significant bi-directional correlations in SNP effect sizes for schizophrenia loci in major depression ( $P_{\text{GSMR}}=1.1 \times 10^{-40}$ ) and for major depression loci in schizophrenia ( $P_{\text{GSMR}}=1.5 \times 10^{-11}$ ). These results suggest that the major depression-schizophrenia  $r_g$  of 0.34 is consistent with partially shared biological pathways being causal for both disorders. Although it is plausible that diagnostic misclassification/ambiguity (e.g., misdiagnosis of MDD as schizoaffective disorder) could contaminate these analyses, levels of misclassification would need to be implausibly high (30% unidirectional, 15% bidirectional) to result in an  $r_g$  of  $\sim 0.3$ <sup>REF65</sup>.

All MR analyses were repeated after excluding the 23andMeD cohort, and the pattern of results was the same (**Supplementary Table 13**).

## DISCUSSION

The nature of severe depression has been discussed for millennia<sup>66</sup>. This GWA meta-analysis is among the largest ever conducted in psychiatric genetics, and provides a body of results that help refine and define the fundamental basis of major depression.

In conducting this meta-analysis of major depression, we employed a pragmatic approach by including cohorts that met empirical criteria for sufficient genetic and phenotypic similarity. Our approach was cautious, clinically informed, guided by empirical data, and selective (e.g., we did not include cohorts with bipolar disorder (which requires MDD), depressive symptoms, neuroticism, or well-being). Approximately 44% of all major depression cases were assessed using traditional methods (PGC29, GenScot), treatment registers (iPSYCH, GERA; such approaches have been extensively used to elucidate the epidemiology of major depression), or a combination of methods (deCODE, UK Biobank) whereas  $\sim 56\%$  of cases were from 23andMeD (via self-report)<sup>28</sup>. Multiple lines of genetic evidence supported conducting meta-analysis of these seven cohorts (e.g., out-of-sample prediction, sign tests, and genetic correlations).

440 However, our approach may be controversial to some readers given the unconventional reliance on self-report of major  
441 depression. We would reframe the issue: we hypothesize that brief methods of assessing major depression are  
442 informative for the genetics of MDD. We present a body of results that are consistent with this hypothesis. Even if  
443 unconventional, our hypothesis is testable and falsifiable, and we invite and welcome empirical studies to further  
444 support or refute this hypothesis.

445 Our results lead us to draw some broad conclusions. First, major depression is a brain disorder. Although this is not  
446 unexpected, some past models of MDD have had little or no place for heredity or biology. The genetic results best match  
447 gene expression patterns in prefrontal and anterior cingulate cortex, anatomical regions that show differences between  
448 MDD cases and controls. The genetic findings implicated neurons (not microglia or astrocytes), and we anticipate more  
449 detailed cellular localization when sufficient single-cell and single-nuclei RNA-seq datasets become available<sup>67</sup>.

450 Second, the genetic associations for major depression (as with schizophrenia)<sup>46</sup> tend to occur in genomic regions  
451 conserved across a range of placental mammals. Conservation suggests important functional roles. Notably, our analyses  
452 did not implicate exons or coding regions.

453 Third, the results also implicated developmental gene regulatory processes. For instance, the genetic findings pointed at  
454 the splicing regulator *RBFOX1* (the presence of two independent genetic associations in *RBFOX1* strongly suggests that it  
455 is the relevant gene). Gene set analyses implicated genes containing binding sites to the protein product of *RBFOX1*, and  
456 this gene set is also significantly enriched for rare exonic variation in autism and schizophrenia<sup>56,57</sup>. These analyses  
457 highlight the potential importance of splicing to generate alternative isoforms; risk for major depression may be  
458 mediated not by changes in isolated amino acids but rather by changes in the proportions of isoforms coming from a  
459 gene, given that isoforms often have markedly different biological functions<sup>68,69</sup>. These convergent results provide  
460 possible clues of a biological mechanism common to multiple severe psychiatric disorders that merits future research.

461 Fourth, in the most extensive analysis of the genetic “connections” of major depression with a wide range of disorders,  
462 diseases, and human traits, we found significant positive genetic correlations with measures of body mass and negative  
463 genetic correlations with years of education, while showing no evidence of genetic correlation with IQ. MR analysis  
464 results are consistent with both BMI and years of education being causal, or correlated with causal, risk factors for major  
465 depression, and our results provide hypotheses and motivation for more detailed prospective studies, as currently  
466 available data may not provide insight about the fundamental driver or drivers of causality. The underlying mechanisms  
467 are likely more complex as it is difficult to envision how genetic variation in educational attainment or body mass alters  
468 risk for MDD without invoking an additional mechanistic component. While the significant MR analyses need further  
469 investigations to fully understand, the negative MR results provide important evidence that there is not a direct causal  
470 relationship between MDD and subsequent changes in body mass or education years. If such associations are observed  
471 in epidemiological or clinical samples, then it is likely not MDD but something correlated with MDD that drives the  
472 association.

473 Fifth, we found significant positive correlations of major depression with all psychiatric disorders that we evaluated,  
474 including disorders prominent in childhood. This pattern of results indicates that the current classification scheme for  
475 major psychiatric disorders does not align well with the underlying genetic basis of these disorders. Currently, only  
476 schizophrenia has a sufficient number of genome-wide significant loci to conduct MR analysis, but the bidirectionally  
477 significant MR results are consistent a shared biological basis for major depression and schizophrenia.

478 The dominant psychiatric nosological systems were principally designed for clinical utility, and are based on data that  
479 emerge during human interactions (i.e., observable signs and reported symptoms) and not objective measurements of  
480 pathophysiology. MDD is frequently comorbid with other psychiatric disorders, and the phenotypic comorbidity has an  
481 underlying structure that reflects shared origins (as inferred from factor analyses and twin studies)<sup>70-73</sup>. Our genetic  
482 results add to this knowledge: major depression is not a discrete entity at any level of analysis. Rather, our data strongly  
483 suggest the existence of biological processes common to major depression and schizophrenia (and likely, other  
484 psychiatric disorders).

485 Finally, as expected, we found that major depression had modest  $h_{SNP}^2$  (8.7%) as it is a complex malady with both  
486 genetic and environmental determinants. We found that major depression has a very high genetic correlation with proxy

487 measures that can be briefly assessed. Lifetime major depressive disorder requires a constellation of signs and  
 488 symptoms whose reliable scoring requires an extended interview with a trained clinician. However, the common variant  
 489 genetic architecture of lifetime major depression in these seven cohorts (containing many subjects medically treated for  
 490 MDD) has strong overlap with that of current depressive symptoms in general community samples. Similar relations of  
 491 clinically-defined ADHD or autism with quantitative genetic variation in the population have been reported<sup>74,75</sup>. The  
 492 “disorder versus symptom” relationship has been debated extensively<sup>76</sup>, but our data indicate that the common variant  
 493 genetic overlap is very high. This finding has important implications.

494 One implication is for future genetic studies. In a first phase, it should be possible to elucidate the bulk of the common  
 495 variant genetic architecture of MDD using a cost-effective shortcut – large studies of genotyped individuals who  
 496 complete online self-report assessments of lifetime MDD (a sample size approaching 1 million MDD cases may be  
 497 achievable by 2020). Use of online assessment could allow for recording of a broad range of phenotypes including  
 498 comorbidities and putative environmental exposures, but the key feature being large samples with consistently assessed  
 499 measures. In a second phase, with a relatively complete understanding of the genetic basis of major depression, one  
 500 could then evaluate smaller samples of carefully phenotyped individuals with MDD to understand the clinical  
 501 importance of the genetic results. Subsequent empirical studies may show that it is possible to stratify MDD cases at first  
 502 presentation to identify individuals at high risk for recurrence, poor outcome, poor treatment response, or who might  
 503 subsequently develop a psychiatric disorder requiring alternative pharmacotherapy (e.g., schizophrenia or bipolar  
 504 disorder). This could form a cornerstone of precision medicine in psychiatry.

505 In summary, this GWA meta-analysis of 135,438 MDD and major depression cases and 344,901 controls identified 44  
 506 loci. An extensive set of companion analyses provide insights into the nature of MDD as well as its neurobiology,  
 507 therapeutic relevance, and genetic and biological interconnections to other psychiatric disorders. Comprehensive  
 508 elucidation of these features is the primary goal of our genetic studies of MDD.

#### 509 URLs

510 1000 Genomes Project multi-ancestry imputation panel,  
 511 [https://mathgen.stats.ox.ac.uk/impute/data\\_download\\_1000G\\_phase1\\_integrated.html](https://mathgen.stats.ox.ac.uk/impute/data_download_1000G_phase1_integrated.html)  
 512 23andMe privacy policy <https://www.23andme.com/en-eu/about/privacy>  
 513 Bedtools, <https://bedtools.readthedocs.io>  
 514 dbGaP, <https://www.ncbi.nlm.nih.gov/gap>  
 515 Genotype-based checksums for relatedness determination,  
 516 [http://www.broadinstitute.org/~sripke/share\\_links/checksums\\_download](http://www.broadinstitute.org/~sripke/share_links/checksums_download)  
 517 GSMR, <http://cnsgenomics.com/software/gsmr/>  
 518 GTEx, <http://www.gtexportal.org/home/datasets>  
 519 GTMapTool, <http://infochim.u-strasbg.fr/mobyle-cgi/portal.py#forms::gtmaptool>  
 520 LD-Hub, <http://ldsc.broadinstitute.org>  
 521 PGC website, <http://www.med.unc.edu/pgc>  
 522 NIH NeuroBiobank, <https://neurobiobank.nih.gov>  
 523 PGC “ricopili” GWA pipeline, <https://github.com/Nealelab/ricopili>  
 524 SMR, <http://cnsgenomics.com/software/smr/#Overview>  
 525 TWAS, <http://gusevlab.org/projects/fusion/>  
 526 UK Biobank, <http://www.ukbiobank.ac.uk>

527

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573 **Competing Financial Interests**

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776 **FIG. LEGENDS FOR MAIN TEXT**

777 **Fig. 1: Results of GWA meta-analysis of seven cohorts for major depression.** (a) Relation between adding cohorts and  
 778 number of genome-wide significant genomic regions (before the rigorous vetting used to define the final 44 regions).  
 779 Beginning with the largest cohort (#1 on the x-axis), added the next largest cohort (#2) until all cohorts were included  
 780 (#7). The number next to each point shows the total effective sample size equivalent to sample size where the numbers of  
 781 cases and controls are equal. (b) Association test quantile-quantile plot showing a marked departure from a null model of  
 782 no associations (y-axis truncated  $10^{-12}$ ). (c) Manhattan plot with x-axis showing genomic position (chr1-chr22 plus chrX),  
 783 and the y-axis showing statistical significance as  $-\log_{10}(P)$  t-statistic; threshold for significance accounting for multiple  
 784 testing shown by horizontal line. Association test from meta-analysis of 135,458 major depression cases and 344,901  
 785 controls. The red line shows the genome-wide significance threshold ( $P=5 \times 10^{-8}$ ).

786 **Fig. 2: Genetic risk score (GRS) prediction analyses into PGC29 MDD target samples.** (a) Variance explained (liability  
 787 scale) based on different discovery samples for three target samples: PGC29 (16,823 cases, 25,632 controls), iPSYCH (a  
 788 nationally representative sample of 18,629 cases and 17,841 controls,) and a clinical cohort from Münster not included in  
 789 the GWA analysis (845 MDD inpatient cases, 834 controls). PGC29-LOO: Target sample is one of the PGC29 samples, with  
 790 discovery sample the remaining 28 PGC29 samples, hence, leave-one-out. (b) Odds ratios of major depression per GRS  
 791 decile relative to the first decile for iPSYCH and PGC29 target samples. (c) Odds ratios of major depression in GRS  
 792 standard deviation (SD): 3,950 early onset vs 3,950 late onset cases earlier age at onset; 4,958 severe vs 3,976 moderate  
 793 cases defined by count of endorsed MDD symptom criteria; 5,574 cases recurrent MDD vs 12,968 single episode cases;  
 794 severity defined as chronic/unremitting MDD 610 “Stage IV” cases vs 499 “Stage II” or 332 first-episode MDD<sup>77</sup> used the  
 795 NESDA sample from PGC29. Error bars represent 95% confidence intervals. Logistic regression association test p-values in  
 796 the target sample for GRS generated from SNPs with p-value < 0.05 in the discovery sample.

797 **Fig. 3: Comparisons of the major depression GWA meta-analysis.** (a) Enrichment in bulk tissue mRNA-seq from GTEx; t-  
 798 statistic, sample sizes in GTEx range from N=75-564. Threshold for significance accounting for multiple testing shown by  
 799 vertical line. (b) Major depression results and enrichment in three major brain cell types; t-statistic; threshold for  
 800 significance accounting for multiple testing shown by horizontal line. Sample sizes vary as these data are aggregated  
 801 from many different sources. (c) Partitioned LDSC to evaluate enrichment of the major depression GWA findings in over  
 802 50 functional genomic annotations (**Supplementary Table 8**); enrichment statistic; threshold for significance accounting  
 803 for multiple testing given by horizontal dashed line. Sample sizes vary as these data are aggregated from many different  
 804 sources.

805 **Fig. 4: Generative topographic mapping of the 19 significant pathway results.** The average position of each pathway on  
 806 the map is represented by a point. The map is colored by the  $-\log_{10}(P)$  obtained using MAGMA. The X and Y coordinates  
 807 result from a kernel generative topographic mapping algorithm (GTM) that reduces high dimensional gene sets to a two-  
 808 dimensional scatterplot by accounting for gene overlap between gene sets. Each point represents a gene set. Nearby  
 809 points are more similar in gene overlap than more distant points. The color surrounding each point (gene set) indicates  
 810 significance per the scale on the right. The significant pathways (**Supplementary Table 11**) fall into nine main clusters as  
 811 described in the text.

812

813 **Table 1. Brief description of the seven MDD or major depression cohorts used in the meta-analysis**

814

Sample	Country	Case ascertainment	Cases	Controls
PGC29 <sup>13, a</sup>	Various	Structured diagnostic interviews <sup>b</sup>	16,823	25,632
deCODE <sup>13</sup>	Iceland	National inpatient electronic records	1,980	9,536
GenScotland <sup>78,79</sup>	UK	Structured diagnostic interview	997	6,358
GERA <sup>80</sup>	USA	Kaiser Permanente Northern California Healthcare electronic medical records (1995-2013)	7,162	38,307
iPSYCH <sup>81</sup>	Denmark	National inpatient electronic records	18,629	17,841
UK Biobank <sup>82</sup> (Pilot data release)	UK	From self-reported MDD symptoms or treatment or electronic records <sup>69</sup>	14,260	15,480
23andMeD <sup>28</sup> (Discovery sample) <sup>c</sup>	USA	Self-reported diagnosis or treatment for clinical depression by a medical professional	75,607	231,747
<b>Total</b>			<b>135,458</b>	<b>344,901</b>

815

816 a: 19 additional samples to the 10 samples published in the first PGC-MDD paper<sup>13</sup>.

817 b: One sample used natural language processing of electronic medical records followed by expert diagnostic review.

818 c: In Hyde et al.<sup>28</sup> SNPs in 15 genomic regions met genome-wide significance in the combined discovery and replication  
819 samples, and 11 regions achieved genome-wide significance in the discovery sample made available to the research  
820 community and used here. More details are provided in *Supplementary Tables 1-3*.

821

822

**Table 2. 44 significantly associated genomic regions in meta-analysis of 135,458 major depression cases and 344,901 controls**

Chr	Region (Mb)	SNP	Location-bp	P	A1/2	OR-	SE(log)	Frq	Pre	Gene Context
1	8.390-8.895	rs159963	8,504,421	3.2E-08	A/C	0.97	0.0049	0.56	H,S	[RERE]; SLC45A1,100194
1	72.511-73.059	rs1432639	72,813,218	4.6E-15	A/C	1.04	0.0050	0.63	H	NEGR1,-64941
1	73.275-74.077	rs12129573	73,768,366	4.0E-12	A/C	1.04	0.0050	0.37	S	LINC01360,-3486
1	80.785-80.980	rs2389016	80,799,329	1.0E-08	T/C	1.03	0.0053	0.28	H	
1	90.671-90.966	rs4261101	90,796,053	1.0E-08	A/G	0.97	0.0050	0.37		
1	197.343-197.864	rs9427672	197,754,741	3.1E-08	A/G	0.97	0.0058	0.24		DENND1B,-10118
2	57.765-58.485	rs11682175	57,987,593	4.7E-09	T/C	0.97	0.0048	0.52	H,S	VRK2,-147192
2	156.978-157.464	rs1226412	157,111,313	2.4E-08	T/C	1.03	0.0059	0.79		[LINC01876]; NR4A2,69630; GPD2,-180651
3	44.222-44.997	chr3_44287760_I	44,287,760	4.6E-08	I/D	1.03	0.0051	0.34	T	[TOPAZ1]; TCAIM,-91850; ZNF445,193501
3	157.616-158.354	rs7430565	158,107,180	2.9E-09	A/G	0.97	0.0048	0.58	H	[RSRC1]; LOC100996447,155828; MLF1,-
4	41.880-42.189	rs34215985	42,047,778	3.1E-09	C/G	0.96	0.0063	0.24		[SLC30A9]; LINC00682,-163150;
5	87.443-88.244	chr5_87992715_I	87,992,715	7.9E-11	I/D	0.97	0.0050	0.58	H	LINC00461,-12095; MEF2C,21342
5	103.672-104.092	chr5_103942055_D	103,942,055	7.5E-12	I/D	1.03	0.0048	0.48	C	
5	124.204-124.328	rs116755193	124,251,883	7.0E-09	T/C	0.97	0.0050	0.38		LOC101927421,-120640
5	164.440-164.789	rs11135349	164,523,472	1.1E-09	A/C	0.97	0.0048	0.48	H	
5	166.977-167.056	rs4869056	166,992,078	6.8E-09	A/G	0.97	0.0050	0.63		[TENM2]
6	27.738-32.848	rs115507122	30,737,591	3.3E-11	C/G	0.96	0.0063	0.18	S	extended MHC
6	99.335-99.662	rs9402472	99,566,521	2.8E-08	A/G	1.03	0.0059	0.24		FBXL4,-170672; C6orf168,154271
7	12.154-12.381	rs10950398	12,264,871	2.6E-08	A/G	1.03	0.0049	0.41		[TMEM106B]; VWDE,105637
7	108.925-109.230	rs12666117	109,105,611	1.4E-08	A/G	1.03	0.0048	0.47		
9	2.919-3.009	rs1354115	2,983,774	2.4E-08	A/C	1.03	0.0049	0.62	H	PUM3,-139644; LINC01231,-197814
9	11.067-11.847	rs10959913	11,544,964	5.1E-09	T/G	1.03	0.0057	0.76		
9	119.675-119.767	rs7856424	119,733,595	8.5E-09	T/C	0.97	0.0053	0.29		[ASTN2]
9	126.292-126.735	rs7029033	126,682,068	2.7E-08	T/C	1.05	0.0093	0.07		[DENND1A]; LHX2,-91820
10	106.397-106.904	rs61867293	106,563,924	7.0E-10	T/C	0.96	0.0061	0.20	H	[SORCS3]
11	31.121-31.859	rs1806153	31,850,105	1.2E-09	T/G	1.04	0.0059	0.22		[DKFZp686K1684]; [PAUPAR]; ELP4,44032;
12	23.924-24.052	rs4074723	23,947,737	3.1E-08	A/C	0.97	0.0049	0.41		[SOX5]
13	44.237-44.545	rs4143229	44,327,799	2.5E-08	A/C	0.95	0.0091	0.92		[ENOX1]; LACC1,-125620; CCDC122,82689
13	53.605-54.057	rs12552	53,625,781	6.1E-19	A/G	1.04	0.0048	0.44	H	[OLFM4]; LINC01065,80099
14	41.941-42.320	rs4904738	42,179,732	2.6E-09	T/C	0.97	0.0049	0.57		[LRFN5]
14	64.613-64.878	rs915057	64,686,207	7.6E-10	A/G	0.97	0.0049	0.42		[SYNE2]; MIR548H1,-124364; ESR2,7222
14	75.063-75.398	chr14_75356855_I	75,356,855	3.8E-09	D/I	1.03	0.0049	0.49		[DLST]; PROX2,-26318; RPS6KL1,13801
14	103.828-104.174	rs10149470	104,017,953	3.1E-09	A/G	0.97	0.0049	0.49	S	BAG5,4927; APOPT1,-11340
15	37.562-37.929	rs8025231	37,648,402	2.4E-12	A/C	0.97	0.0048	0.57	H	
16	6.288-6.347	rs8063603	6,310,645	6.9E-09	A/G	0.97	0.0053	0.65		[RBF0X1]
16	7.642-7.676	rs7198928	7,666,402	1.0E-08	T/C	1.03	0.0050	0.62		[RBF0X1]

16	13.022-13.119	rs7200826	13,066,833	2.4E-08	T/C	1.03	0.0055	0.25			<i>[SHISA9]; CPPED1,-169089</i>
16	71.631-72.849	rs11643192	72,214,276	3.4E-08	A/C	1.03	0.0049	0.41			<i>PMFBP1,-7927; DHX38,67465;</i>
17	27.345-28.419	rs17727765	27,576,962	8.5E-09	T/C	0.95	0.0088	0.92			<i>[CRYBA1]; MYO18A,-69555; NUFIP2,5891</i>
18	36.588-36.976	rs62099069	36,883,737	1.3E-08	A/T	0.97	0.0049	0.42			<i>[MIR924HG]</i>
18	50.358-50.958	rs11663393	50,614,732	1.6E-08	A/G	1.03	0.0049	0.45	O		<i>[DCC]; MIR4528,-148738</i>
18	51.973-52.552	rs1833288	52,517,906	2.6E-08	A/G	1.03	0.0054	0.72			<i>[RAB27B]; CCDC68,50833</i>
18	52.860-53.268	rs12958048	53,101,598	3.6E-11	A/G	1.03	0.0051	0.33	S		<i>[TCF4]; MIR4529,-44853</i>
22	40.818-42.216	rs5758265	41,617,897	7.6E-09	A/G	1.03	0.0054	0.28	H,S		<i>[L3MBTL2]; EP300-AS1,-24392; CHADL,7616</i>

824 Chr (chromosome) and Region (boundaries in Mb, hg19) are shown, defined by locations of SNPs with  $P < 1 \times 10^{-5}$  and LD  $r^2 > 0.1$  with the most associated SNP  
825 (logistic regression; lowest P-value in region listed not corrected for multiple testing) whose location is given in bp. In three regions a second SNP fulfils the  
826 filtering criteria and these were followed up with conditional analyses: Chr1: conditional analysis selects only rs1432639 as significant, with  $P = 2.0 \times 10^{-4}$  for  
827 rs12134600 after fitting rs1432639; Chr5, conditional analysis shows two independent associations selecting rs247910 and rs10514301 as the most associated  
828 SNPs; and Chr10 conditional analysis selects only rs61867293 with  $P = 8.6 \times 10^{-5}$  for rs1021363 after conditioning on rs61867293. For each of the 47 SNPs, there is  
829 at least 1 additional genome-wide significant SNP in the cluster of surrounding SNPs with low P-values. Chromosome X was analyzed but had no findings that  
830 met genome-wide significance.

831 Column labels and abbreviations. A1/2 = the two alleles (or insertion-deletion); A1 was tested for association, and its OR (odds ratio) and SE (standard error) are  
832 shown. FreqU = frequency of A1 in controls across all cohorts. Entries in the "Prev" column indicate which of four previous studies identified genome-significant  
833 associations in a region. H=Hyde et al.<sup>28</sup>, 23andMe GWA of self-reported clinical depression (discovery sample overlaps with this paper); O=Okbay et al.<sup>16</sup>, meta-  
834 analysis of GWA of MDD, depressive symptoms, psychological well-being and neuroticism (includes many PGC29 samples); S=PGC report on 108 schizophrenia-  
835 associated loci<sup>19</sup>; and C=CHARGE consortium meta-analysis of depressive symptoms<sup>14</sup>. Gene context: distances between the Peak SNP and the closest genes are  
836 shown. Brackets indicate that the Peak SNP was within that gene. The closest genes upstream (taking strand into account, as a negative number indicating  
837 distance in bp between Peak SNP and the nearest gene boundary) and downstream (positive distance in bp) are also shown, if there is a flanking gene within 200  
838 kb. The name of the closest gene is bolded. Note that it is generally not known whether the associated SNPs have biological effects on these or other more  
839 distant genes.

840

841 **Table 3. LDSC genetic correlations of MDD with other disorders, diseases, and human traits**

Trait	$r_g$	SE	FDR	$h_{SNP}^2$	PMID
Depressive symptoms, CHARGE	0.91	0.123	3.2E-12	0.04	23290196
Depressive symptoms, SSGAC	0.98	0.034	1.3E-176	0.05	27089181
ADHD (iPSYCH-PGC)	0.42	0.033	6.1E-36	0.24	submitted
Anorexia nervosa	0.13	0.028	7.1E-05	0.55	24514567
Anxiety disorders	0.80	0.140	2.0E-07	0.06	26857599
Autism spectrum disorders (iPSYCH-PGC)	0.44	0.039	8.4E-28	0.20	submitted
Bipolar disorder	0.32	0.034	3.3E-19	0.43	21926972
Schizophrenia	0.34	0.025	7.7E-40	0.46	25056061
Smoking, ever vs never	0.29	0.038	7.0E-13	0.08	20418890
Daytime sleepiness ‡	0.19	0.048	5.7E-04	0.05	0
Insomnia ‡	0.38	0.038	4.0E-22	0.13	0
Tiredness	0.67	0.037	6.2E-72	0.07	28194004
Subjective well-being	-0.65	0.035	7.5E-76	0.03	27089181
Neuroticism	0.70	0.031	2.5E-107	0.09	27089181
College completion	-0.17	0.034	6.7E-06	0.08	23722424
Years of education	-0.13	0.021	1.6E-08	0.13	27225129
Body fat	0.15	0.038	6.5E-04	0.11	26833246
Body mass index	0.09	0.026	3.6E-03	0.19	20935630
Obesity class 1	0.11	0.029	1.6E-03	0.22	23563607
Obesity class 2	0.12	0.033	3.0E-03	0.18	23563607
Obesity class 3	0.20	0.053	1.6E-03	0.12	23563607
Overweight	0.13	0.030	1.4E-04	0.11	23563607
Waist circumference	0.11	0.024	8.2E-05	0.12	25673412
Waist-to-hip ratio	0.12	0.030	2.9E-04	0.11	25673412
Triglycerides	0.14	0.028	1.0E-05	0.17	20686565
Age at menarche	-0.14	0.023	6.3E-08	0.20	25231870
Age of first birth	-0.29	0.029	6.1E-22	0.06	27798627
Fathers age at death	-0.28	0.058	3.0E-05	0.04	27015805
Number of children ever born	0.13	0.036	2.4E-03	0.03	27798627
Coronary artery disease	0.12	0.027	8.2E-05	0.08	26343387
Squamous cell lung cancer	0.26	0.075	3.6E-03	0.04	27488534

842 All genetic correlations ( $r_g$ ) estimated using bivariate LDSC applied to major depression GWA results are  
843 in **Supplementary Table 12**. Shown above are the  $r_g$  of major depression with false discovery rate (FDR)  
844 < 0.01 (FDR estimated for 221 genetic correlations,  $H_0: r_g=0$ ). Thematically related traits are indicated by  
845 shading. iPSYCH is a nationally representative cohort based on blood spots collected at birth. Within  
846 iPSYCH,  $r_g$  with ADHD was 0.58 (SE 0.050) and 0.51 (SE 0.07) with ASD – these are larger than those  
847 listed above, and inconsistent with artefactual correlations.  $h_{SNP}^2$  is shown to aid interpretation as high  
848  $r_g$  in the context of high  $h_{SNP}^2$  is more noteworthy than when  $h_{SNP}^2$  is low. PMID is PubMed article  
849 identifier.

850 ‡ Self-reported daytime sleepiness and insomnia from UK Biobank excluding subjects with major  
851 depression, other psychiatric disorders (bipolar disorder, schizophrenia, autism, intellectual disability),  
852 shift workers, and those taking hypnotics.

853



854 **ONLINE METHODS**

855 PGC29 cohort. Our analysis was anchored in a GWA mega-analysis of 29 samples of European-ancestry  
 856 (16,823 MDD cases and 25,632 controls). **Supplementary Table 1** summarizes the source and  
 857 inclusion/exclusion criteria for cases and controls for each sample. All PGC29 samples passed a  
 858 structured methodological review by MDD assessment experts (DF Levinson and KS Kendler). Cases  
 859 were required to meet international consensus criteria (DSM-IV, ICD-9, or ICD-10)<sup>83-85</sup> for a lifetime  
 860 diagnosis of MDD established using structured diagnostic instruments from assessments by trained  
 861 interviewers, clinician-administered checklists, or medical record review. All cases met standard criteria  
 862 for MDD, were directly interviewed (28/29 samples) or had medical record review by an expert  
 863 diagnostician (1/29 samples), and most were ascertained from clinical sources (19/29 samples). Controls  
 864 in most samples were screened for the absence of lifetime MDD (22/29 samples), and randomly  
 865 selected from the population.

866 Additional cohorts. We critically evaluated six independent, European-ancestry cohorts (118,635 cases  
 867 and 319,269 controls). **Supplementary Table 2** summarizes the source and inclusion/exclusion criteria  
 868 for cases and controls for each cohort. These cohorts used a range of methods for assessing MDD or  
 869 major depression. Most studies included here applied otherwise typical inclusion and exclusion criteria  
 870 for both cases and controls (e.g., excluding cases with lifetime bipolar disorder or schizophrenia and  
 871 excluding controls with major depression).

872 Cohort comparability. **Supplementary Table 3** summarizes the numbers of cases and controls in PGC29  
 873 and the six additional cohorts. The most direct and important way to evaluate the comparability of  
 874 these cohorts for a GWA meta-analysis is using SNP genotype data.<sup>22,24</sup> We used LD score (LDSC)  
 875 regression (described below) to estimate  $h_{SNP}^2$  for each cohort (**Supplementary Table 3** and  
 876 **Supplementary Fig. 1**), and  $r_g$  for all pairwise combinations of the cohorts (**Supplementary Table 3b**),  
 877 and to demonstrate no evidence of sample overlap. We used leave-one-sample-out genetic risk scores  
 878 (GRS) finding significant differences in case-control GRS distributions of the left-out-sample for all-but-  
 879 one PGC29 samples (**Supplementary Table 4**). For full details of the cohort comparability analyses  
 880 including GRS analyses see the **Supplementary Note**. In GRS analyses the discovery sample is the GWA  
 881 sample that provides the allelic-weightings for each SNP used to generate a sum score for each  
 882 individual in the independent target sample.

883 Genotyping and quality control. Genotyping procedures can be found in the primary reports for each  
 884 cohort (summarized in **Supplementary Table 3**). Individual genotype data for all PGC29 samples, GERA,  
 885 and iPSYCH were processed using the PGC “ricopili” pipeline (URLs) for standardized quality control,  
 886 imputation, and analysis<sup>19</sup>. The cohorts from deCODE, Generation Scotland, UK Biobank, and 23andMeD  
 887 were processed by the collaborating research teams using comparable procedures. SNPs and insertion-  
 888 deletion polymorphisms were imputed using the 1000 Genomes Project multi-ancestry reference panel  
 889 (URLs)<sup>86</sup>. More detailed information on sample QC is provided in the **Supplementary Note**.

890 Linkage disequilibrium (LD) score regression (LDSC)<sup>22,24</sup> was used to estimate  $h_{SNP}^2$  from GWA summary  
 891 statistics. Estimates of  $h_{SNP}^2$  on the liability scale depend on the assumed lifetime prevalence of MDD in  
 892 the population ( $K$ ), and we assumed  $K=0.15$  but also evaluated a range of estimates of  $K$  to explore  
 893 sensitivity including 95% confidence intervals (**Supplementary Fig. 1**). LDSC bivariate genetic  
 894 correlations attributable to genome-wide SNPs ( $r_g$ ) were estimated across all MDD and major  
 895 depression cohorts and between the full meta-analyzed cohort and other traits and disorders.

896 LDSC was also used to partition  $h_{SNP}^2$  by genomic features<sup>24,46</sup>. We tested for enrichment of  $h_{SNP}^2$  based  
 897 on genomic annotations partitioning  $h_{SNP}^2$  proportional to bp length represented by each annotation.  
 898 We used the “baseline model” which consists of 53 functional categories. The categories are fully

899 described elsewhere<sup>46</sup>, and included conserved regions<sup>47</sup>, USCC gene models (exons, introns, promoters,  
900 UTRs), and functional genomic annotations constructed using data from ENCODE<sup>87</sup> and the Roadmap  
901 Epigenomics Consortium<sup>88</sup>. We complemented these annotations by adding introgressed regions from  
902 the Neanderthal genome in European populations<sup>89</sup> and open chromatin regions from the brain  
903 dorsolateral prefrontal cortex. The open chromatin regions were obtained from an ATAC-seq  
904 experiment performed in 288 samples (N=135 controls, N=137 schizophrenia, N=10 bipolar, and N=6  
905 affective disorder)<sup>90</sup>. Peaks called with MACS<sup>91</sup> (1% FDR) were retained if their coordinates overlapped in  
906 at least two samples. The peaks were re-centered and set to a fixed width of 300bp using the diffbind R  
907 package<sup>92</sup>. To prevent upward bias in heritability enrichment estimation, we added two categories  
908 created by expanding both the Neanderthal introgressed regions and open chromatin regions by 250bp  
909 on each side.

910 We used LDSC to estimate  $r_g$  between major depression and a range of other disorders, diseases, and  
911 human traits<sup>22</sup>. The intent of these comparisons was to evaluate the extent of shared common variant  
912 genetic architectures in order to suggest hypotheses about the fundamental genetic basis of major  
913 depression (given its extensive comorbidity with psychiatric and medical conditions and its association  
914 with anthropometric and other risk factors). Subject overlap of itself does not bias  $r_g$ . These  $r_g$  are  
915 mostly based on studies of independent subjects and the estimates should be unbiased by confounding  
916 of genetic and non-genetic effects (except if there is genotype by environment correlation). When GWA  
917 studies include overlapping samples,  $r_g$  remains unbiased but the intercept of the LDSC regression is an  
918 estimate of the correlation between association statistics attributable to sample overlap. These  
919 calculations were done using the internal PGC GWA library and with LD-Hub (URLs)<sup>60</sup>.

920 Integration of GWA findings to tissue and cellular gene expression. We used partitioned LDSC to  
921 evaluate which somatic tissues were enriched for major depression heritability<sup>93</sup>. Gene expression data  
922 generated using mRNA-seq from multiple human tissues were obtained from GTEx v6p (URLs). Genes for  
923 which <4 samples had at least one read count per million were discarded, and samples with <100 genes  
924 with at least one read count per million were excluded. The data were normalized, and a t-statistic was  
925 obtained for each tissue by comparing the expression in each tissue with the expression of all other  
926 tissues with the exception of tissues related to the tissue of interest (e.g., brain cortex vs all other  
927 tissues excluding other brain samples), using sex and age as covariates. A t-statistic was also obtained  
928 for each tissue among its related tissue (ex: cortex vs all other brain tissues) to test which brain region  
929 was the most associated with major depression, also using sex and age as covariates. The top 10% of the  
930 genes with the most extreme t-statistic were defined as tissue specific. The coordinates for these genes  
931 were extended by a 100kb window and tested using LD score regression. Significance was obtained from  
932 the coefficient z-score, which corrects for all other categories in the baseline model.

933 Lists of genes specifically expressed in neurons, astrocytes, and oligodendrocytes were obtained from  
934 Cahoy et al.<sup>45</sup> As these experiment were done in mice, genes were mapped to human orthologous genes  
935 using ENSEMBL. The coordinates for these genes were extended by a 100kb window and tested using LD  
936 score regression as for the GTEx tissue specific genes.

937 We conducted eQTL look-ups of the most associated SNPs in each region and report GWA SNPs in LD ( $r^2$   
938 > 0.8) with the top eQTLs in the following data sets: eQTLGen Consortium (Illumina arrays in whole  
939 blood N=14,115, in preparation), BIOS (RNA-seq in whole blood (N=2,116),<sup>94</sup> NESDA/NTR (Affymetrix  
940 arrays in whole blood, N=4,896),<sup>95</sup> GEUVADIS (RNA-seq in LCL (N=465),<sup>96</sup> Rosmap (RNA seq in cortex, N=  
941 494)<sup>97</sup>, GTEx (RNA-seq in 44 tissues, N>70)<sup>43</sup>, and Common Mind Consortium (CMC, prefrontal cortex,  
942 Sage Synapse accession syn5650509, N=467)<sup>51</sup>.

943 We used summary-data-based Mendelian randomization (SMR)<sup>49</sup> to identify loci with strong evidence of  
944 causality via gene expression and DNA methylation (eQTL and meQTL). SMR analysis is limited to  
945 significant cis SNP-expression (FDR < 0.05) and SNPs with MAF > 0.01 at a Bonferroni-corrected pSMR.  
946 Due to LD, multiple SNPs may be associated with the expression of a gene, and some SNPs are  
947 associated with the expression of more than one gene. Since the aim of SMR is to prioritize variants and  
948 genes for subsequent studies, a test for heterogeneity excludes regions that may harbor multiple causal  
949 loci (pHET < 0.05; a very conservative threshold). SMR analyses were conducted using eQTLs from  
950 eQTLGen Consortium (whole blood), GTEx (11 brain tissues), and Common Mind Consortium<sup>43,51</sup> as well  
951 as meQTLs from whole blood<sup>98</sup>.

952 We conducted a transcriptome wide association study<sup>50</sup> using pre-computed expression reference  
953 weights for CMC data (5,420 genes with significant cis-SNP heritability) provided with the TWAS/FUSION  
954 software. The significance threshold was 0.05/5420.

955 DNA looping using Hi-C. Dorsolateral prefrontal cortex (Brodmann area 9) was dissected from  
956 postmortem samples from three adults of European ancestry (Dr Craig Stockmeier, University of  
957 Mississippi Medical Center). Cerebra from three fetal brains were obtained from the NIH NeuroBiobank  
958 (URLs; gestation age 17-19 weeks, African ancestry). We used “easy Hi-C” to assess DNA chromatin  
959 (looping) interactions (see [Supplementary Note](#)).

960 Gene-wise and pathway analysis. Our approach was guided by rigorous method comparisons conducted  
961 by PGC members<sup>55,99</sup>. *P*-values quantifying the degree of association of genes and gene sets with MDD  
962 were generated using MAGMA (v1.06)<sup>100</sup>. MAGMA uses Brown’s method to combine SNP *p*-values and  
963 account for LD. We used ENSEMBL gene models for 19,079 genes giving a Bonferroni corrected *P*-value  
964 threshold of  $2.6 \times 10^{-6}$ . Gene set *P*-values were obtained using a competitive analysis that tests whether  
965 genes in a gene set are more strongly associated with the phenotype than other gene sets. We used  
966 European-ancestry subjects from 1,000 Genomes Project (Phase 3 v5a, MAF  $\geq 0.01$ )<sup>101</sup> for the LD  
967 reference. The gene window used was 35 kb upstream and 10 kb downstream to include regulatory  
968 elements.

969 Gene sets were from two main sources. First, we included gene sets previously shown to be important  
970 for psychiatric disorders (71 gene sets; e.g., FMRP binding partners, *de novo* mutations, GWAS top SNPs,  
971 ion channels)<sup>57,102,103</sup>. Second, we included gene sets from MSigDB (v5.2)<sup>104</sup> which includes canonical  
972 pathways and Gene Ontology gene sets. Canonical pathways were curated from BioCarta, KEGG,  
973 Matrisome, Pathway Interaction Database, Reactome, SigmaAldrich, Signaling Gateway, Signal  
974 Transduction KE, and SuperArray. Pathways containing between 10-10K genes were included.

975 To evaluate gene sets related to antidepressants, gene-sets were extracted from the Drug-Gene  
976 Interaction database (DGIdb v.2.0)<sup>105</sup> and the Psychoactive Drug Screening Program Ki DB<sup>106</sup> downloaded  
977 in June 2016. The association of 3,885 drug gene-sets with major depression was estimated using  
978 MAGMA (v1.6). The drug gene-sets were ordered by *p*-value, and the Wilcoxon-Mann-Whitney test was  
979 used to assess whether the 42 antidepressant gene-sets in the dataset (ATC code N06A in the  
980 Anatomical Therapeutic Chemical Classification System) had a higher ranking than expected by chance.

981 One issue is that some gene sets contain overlapping genes, and these may reflect largely overlapping  
982 results. The pathway map was constructed using the kernel generative topographic mapping algorithm  
983 (k-GTM) as described by Olier et al.<sup>107</sup> GTM is a probabilistic alternative to Kohonen maps: the kernel  
984 variant is used when the input is a similarity matrix. The GTM and k-GTM algorithms are implemented in  
985 GTMapTool (URLs). We used the Jaccard similarity matrix of FDR-significant pathways as input for the  
986 algorithm, where each pathway is encoded by a vector of binary values representing the presence (1) or  
987 absence (0) of a gene. Parameters for the k-GTM algorithm are the square root of the number of grid

988 points (k), the square root of the number of RBF functions (m), the regularization coefficient (l), the RBF  
 989 width factor (w), and the number of feature space dimensions for the kernel algorithm (b). We set  
 990  $k = \sqrt{m}$ ,  $m = \sqrt{k}$ ,  $l = 1$  (default),  $w = 1$  (default), and  $b =$  the  
 991 number of principal components explaining 99.5% of the variance in the kernel matrix. The output of the  
 992 program is a set of coordinates representing the average positions of pathways on a 2D map. The x and  
 993 y axes represent the dimensions of a 2D latent space. The pathway coordinates and corresponding  
 994 MAGMA *P*-values were used to build the pathway activity landscape using the kriging interpolation  
 995 algorithm implemented in the R *gstat* package.

996 **Mendelian randomization (MR).**<sup>108</sup> We conducted bi-directional MR analysis for four traits: years of  
 997 education (EDY)<sup>62</sup>, body mass index (BMI)<sup>29</sup>, coronary artery disease (CAD)<sup>63</sup>, and schizophrenia (SCZ)<sup>19</sup>.  
 998 We denote  $z$  as a genetic variant (i.e., a SNP) that is significantly associated with  $x$ , an exposure or  
 999 putative causal trait for  $y$  (the disease/trait outcome). The effect size of  $x$  on  $y$  can be estimated using a  
 1000 two-step least squares (2SLS)<sup>109</sup> approach:  $\hat{\beta}_{xy} = \hat{\beta}_{zy} / \hat{\beta}_{zx}$ , where  $\hat{\beta}_{zx}$  is the estimated effect size for the  
 1001 SNP-trait association the exposure trait, and  $\hat{\beta}_{zy}$  is the effect size estimated for the same SNP in the  
 1002 GWAS of the outcome trait.

1003 We used generalized summary statistics-based MR (GSMR)<sup>64</sup> to estimate  $\hat{\beta}_{xy}$  and its standard error from  
 1004 multiple SNPs associated with the exposure trait at a genome-wide significance level. We conducted bi-  
 1005 directional GSMR analyses for each pair of traits, and report results after excluding SNPs that fail the  
 1006 HEIDI-outlier heterogeneity test (which is more conservative than excluding SNPs that have an outlying  
 1007 association likely driven by locus-specific pleiotropy). GSMR is more powerful than inverse-weighted MR  
 1008 (IVW-MR) and MR-Egger because it takes account of the sampling variation of both  $\hat{\beta}_{zx}$  and  $\hat{\beta}_{zy}$ . GSMR  
 1009 also accounts for residual LD between the clumped SNPs. For comparison, we also conducted IVW-MR  
 1010 and MR-Egger analyses.<sup>110</sup> More details are provided in the **Supplementary Note**.

1011 **Genome build.** All genomic coordinates are given in NCBI Build 37/UCSC hg19.

1012 **Data availability.** The PGC's policy is to make genome-wide summary results public. Summary statistics  
 1013 for a combined meta-analysis of PGC29 with five of the six expanded samples (deCODE, Generation  
 1014 Scotland, GERA, iPSYCH, and UK Biobank) are available on the PGC web site (URLs). Results for 10,000  
 1015 SNPs for all seven cohorts are also available on the PGC web site.

1016 GWA summary statistics for the Hyde et al. cohort (23andMe, Inc.) must be obtained separately. These  
 1017 can be obtained by qualified researchers under an agreement with 23andMe that protects the privacy of  
 1018 the 23andMe participants. Contact David Hinds ([dhinds@23andme.com](mailto:dhinds@23andme.com)) to apply for access to the data.  
 1019 Researchers who have the 23andMe summary statistics can readily recreate our results by meta-  
 1020 analyzing the six cohort results file with the Hyde et al. results file from 23andMe.<sup>28</sup>

1021 **Availability of genotype data** for PGC29 is described in **Supplementary Table 15**. For the expanded  
 1022 cohorts, interested users should contact the lead PIs of these cohorts (which are separate from the  
 1023 PGC).

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