# Supplementary text: Direct-coupling analysis of residue co-evolution captures native contacts across many protein families 

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## I. INPUT DATA

Data are given as a multiple sequence alignment (MSA), i.e. a rectangular array with entries coming from a 21-letter alphabet ( 20 amino acids, 1 gap):

$$
\begin{equation*}
\mathbf{A}=\left(A_{i}^{a}\right), \quad i=1, \ldots, L, \quad a=1, \ldots, M \tag{1}
\end{equation*}
$$

with $L$ being the number of residues in each MSA row (the protein length), and $M$ the number of MSA rows (the number of proteins). For simplicity of notation we assume that the $q=21$ amino acids are translated into consecutive numbers $1, \ldots, q$.

## II. SEQUENCE STATISTICS

The aim of the analysis is to detect statistical coupling between the amino-acid occupancies of any two columns of the MSA A. For doing so, we first introduce single site and pair frequency counts,

$$
\begin{equation*}
f_{i}(A)=\frac{1}{M} \sum_{a=1}^{M} \delta_{A, A_{i}^{a}} ; \quad f_{i j}(A, B)=\frac{1}{M} \sum_{a=1}^{M} \delta_{A, A_{i}^{a}} \delta_{B, A_{j}^{a}}, \tag{2}
\end{equation*}
$$

with $1 \leq i, j \leq L, 1 \leq A, B \leq q$, and $\delta$ denoting the Kronecker symbol, which equals one if the two indices coincide, and zero else. The first count determines the fraction of proteins which show amino acid $A$ in column $i$ (residue position), the second one the fraction of MSA rows where amino acids $A$ and $B$ co-appear in positions $i$ and $j$.

## A. Reweighted frequency counts

These simple frequency counts represent faithfully the statistical properties of the MSA if and only if rows are drawn independently from the same distribution. Biological sequence data show a strong sampling bias due phylogenetic relations between species, due to the sequencing of different strains of the same species, and due to a bias in the selection of species which are currently sequenced. As a simple correction, we use a reweighting scheme, which we have introduced in [1, 2].

First, we define a similarity threshold $0<x<1$ : Two sequences of identity (number of positions with coinciding amino acids) larger than $x L$ are considered to carry almost the same information, smaller sequence identities are considered to carry substantially independent information. In practical tests we have found that values of $x$ around 0.7-0.9 lead to very similar results, we use $x=0.8$.

Second, for each sequence $A^{a}=\left(A_{1}^{a}, \ldots, A_{L}^{a}\right)$ we determine the number of similar sequences $A^{b}=\left(A_{1}^{b}, \ldots, A_{L}^{b}\right)$ via

$$
\begin{equation*}
m^{a}=\left|\left\{b \mid 1 \leq b \leq M, \operatorname{seqid}\left(A^{a}, A^{b}\right) \geq x L\right\}\right| \tag{3}
\end{equation*}
$$

Note that this count is always at least one, since sequence $A^{a}$ is counted itself in $m^{a}$. For each sequence, we use the weight $1 / \mathrm{m}^{a}$ in the frequency counts, i.e., sequences without similar sequences take weight one, and sequences featuring similar sequences are down-weighted. We redefine the frequency counts as

$$
\begin{align*}
f_{i}(A) & =\frac{1}{\lambda+M_{e f f}}\left(\frac{\lambda}{q}+\sum_{a=1}^{M} \frac{1}{m^{a}} \delta_{A, A_{i}^{a}}\right)  \tag{4}\\
f_{i j}(A, B) & =\frac{1}{\lambda+M_{e f f}}\left(\frac{\lambda}{q^{2}}+\sum_{a=1}^{M} \frac{1}{m^{a}} \delta_{A, A_{i}^{a}} \delta_{B, A_{j}^{a}}\right)
\end{align*}
$$

This equation also contains a pseudo-count $\lambda$, which is a standard tool in estimating probabilities from counts in biological sequence analysis [3]. It serves to regularize parameters in the case of insufficient data availability, and has an interpretation in terms of Bayesian inference. The total weight of all sequences, $M_{e f f}=\sum_{a=1}^{M} 1 / m^{a}$, can be understood as the effective number of independent sequences.

Note that using $x=1$ would reweight each sequence by the number of times it appears in the MSA, removing thus simple repeats. Lower values for $x$ aim at giving a smaller weight to regions which are more densely sampled, and a higher weight to regions which are less densely sampled.

## B. Mutual information as a correlation measure

If two MSA columns $i$ and $j$ were statistically independent, the joint distribution $f_{i j}(A, B)$ would factorize into $f_{i}(A) \times f_{j}(B)$, any deviation from this factorization signals correlations between the columns. Such correlation can be quantified by the mutual information

$$
\begin{equation*}
M I_{i j}=\sum_{A, B} f_{i j}(A, B) \ln \frac{f_{i j}(A, B)}{f_{i}(A) f_{j}(B)} \tag{5}
\end{equation*}
$$

It equals zero if and only if $f_{i j}(A, B)$ factorizes into the single marginals, and it is positive whenever $f_{i j}(A, B)$ does not factorize.

## III. MAXIMUM-ENTROPY MODELING

As discussed in the main text, inter-column correlation may be caused by direct statistical coupling, but
also by indirect correlation effects via intermediate MSA columns. As shown in [1], such direct and indirect effects may be disentangled: The idea is to infer a global statistical model $P\left(A_{1}, \ldots, A_{L}\right)$ for entire amino-acid sequences of the protein domain under study. This model has to be coherent to the empirical data, i.e. to generate the empirical single- and two-site frequency counts:

$$
\begin{align*}
P_{i}\left(A_{i}\right) & =\sum_{\left\{A_{k} \mid k \neq i\right\}} P\left(A_{1}, \ldots, A_{L}\right)=f_{i}\left(A_{i}\right)  \tag{6}\\
P_{i j}\left(A_{i}, A_{j}\right) & =\sum_{\left\{A_{k} \mid k \neq i, j\right\}} P\left(A_{1}, \ldots, A_{L}\right)=f_{i j}\left(A_{i}, A_{j}\right)
\end{align*}
$$

Beyond these constraints, we aim at the most general, i.e. least constrained model $P\left(A_{1}, \ldots, A_{L}\right)$. It can be determined using the distribution maximizing the entropy

$$
\begin{equation*}
S=-\sum_{\left\{A_{i} \mid i=1, \ldots, L\right\}} P\left(A_{1}, \ldots, A_{L}\right) \ln P\left(A_{1}, \ldots, A_{L}\right) \tag{7}
\end{equation*}
$$

while satisfying the constraints in Eqs. (6). The solution to this optimization problem is standard [4]: after introducing constraints via Lagrange multipliers, we find the analytical form of the distribution:
$P\left(A_{1}, \ldots, A_{L}\right)=\frac{1}{Z} \exp \left\{\sum_{i<j} e_{i j}\left(A_{i}, A_{j}\right)+\sum_{i} h_{i}\left(A_{i}\right)\right\}$.
The Lagrange multipliers $h_{i}(A)$ and $e_{i j}(A, B)$ have a simple interpretation in terms of local amino-acid biases (local fields in statistical-physics language) and statistical residue couplings (coupling strength in statistical-physics language). Their numerical values have to be tuned such that the constraints given by Eqs. (6) are respected. The normalization constant

$$
\begin{equation*}
Z=\sum_{\left\{A_{i} \mid i=1, \ldots, L\right\}} \exp \left\{\sum_{i<j} e_{i j}\left(A_{i}, A_{j}\right)+\sum_{i} h_{i}\left(A_{i}\right)\right\} \tag{9}
\end{equation*}
$$

is called partition function in statistical physics. For later convenience, we also introduce the Hamiltonian

$$
\begin{equation*}
\mathcal{H}=-\sum_{1 \leq i<j \leq L} e_{i j}\left(A_{i}, A_{j}\right)-\sum_{i=1}^{L} h_{i}\left(A_{i}\right) \tag{10}
\end{equation*}
$$

such that our probabilistic model reads $P\left(A_{1}, \ldots, A_{L}\right)=$ $\exp \{-\mathcal{H}\} / Z$.

The major problem in this context is the determination of the marginal distributions $P_{i}(A)$ and $P_{i j}(A, B)$ from $P\left(A_{1}, \ldots, A_{L}\right)$. Doing this exactly by tracing over all other variables $A_{i}$ as written in Eqs. (6) would require an exponential time, which grows like $q^{L}$ with the length of the aligned proteins. Different strategies have already been suggested for tackling this problem (most of them for the restricted Ising model having $q=2$ ): In [1] we used a message-passing algorithm originally proposed in [5], [6] uses improved Monte Carlo sampling, [79] suggest perturbative expansion schemes, whereas [10]
uses pseudo-likelihoods decoupling inference for different sites. For an overview over the relative performance of these algorithms on artificial data see [11].

It is important to note that the partition function itself contains all necessary information on the marginals, in particular we have

$$
\begin{align*}
\frac{\partial \ln Z}{\partial h_{i}(A)} & =-P_{i}(A) \\
\frac{\partial^{2} \ln Z}{\partial h_{i}(A) \partial h_{j}(B)} & =-P_{i j}(A, B)+P_{i}(A) P_{j}(B) \tag{11}
\end{align*}
$$

For later convenience we introduce the connected correlations

$$
\begin{equation*}
C_{i j}(A, B)=P_{i j}(A, B)-P_{i}(A) P_{j}(B) \tag{12}
\end{equation*}
$$

where indices $i, j$ run from $1, \ldots, L$, whereas $A, B$ from $1, . ., q-1$. The significance of excluding $A, B=q$ will become clear below. Note that we will consider $C_{i j}(A, B)$ as a $L(q-1) \times L(q-1)$-dimensional matrix, i.e. each pair $(i, A)$ is interpreted as a parametrization of a single, joint index.

## A. The number of independent parameters

The statistical model in Eq. (8) has $\binom{N}{2} q^{2}+N q$ parameters, but not all of them are independent. In fact, the consistency conditions in Eqs. (6) are also not independent, since the single-site marginals are implied by the two-site marginals, and all distributions are normalized. Careful inspections unveils $\binom{N}{2}(q-1)^{2}+N(q-1)$ independent consistency conditions. We may therefore fix a part of the parameters in Eq. (8). Without loss of generality, we set

$$
\begin{equation*}
e_{i j}(A, q)=e_{i j}(q, A)=h_{i}(q)=0 \tag{13}
\end{equation*}
$$

for all $i, j=1, . ., L$ and $A=1, \ldots q$. Intuitively, this corresponds to a situation where all couplings and biases are measured with respect to the state $q$. The number of remaining parameters matches now the number of constraints, and the solution of the maximum-entropy model is unique.

## B. Small-coupling expansion

The algorithmic approach is based on a systematic small-coupling expansion, i.e., on a Taylor expansion around zero coupling. This expansion was introduced in [12] by Plefka for disordered Ising models (Ising spinglasses, corresponding to binary variables with $q=2$ ). A more elegant derivation was proposed Georges and Yedidia [13], we generalize their approach to the case of Potts models with $q>2$.

First we introduce the perturbed Hamiltonian

$$
\begin{equation*}
\mathcal{H}(\alpha)=-\alpha \sum_{1 \leq i<j \leq L} e_{i j}\left(A_{i}, A_{j}\right)-\sum_{i=1}^{L} h_{i}\left(A_{i}\right) \tag{14}
\end{equation*}
$$

depending on the additional parameter $\alpha$. This parameter allows to interpolate between independent variables for $\alpha=0$, and the original model for $\alpha=1$. Furthermore we introduce the so-called Gibbs potential
$-\mathcal{G}(\alpha)=\ln \left[\sum_{\left\{A_{i} \mid i=1, \ldots, L\right\}} e^{-\mathcal{H}(\alpha)}\right]-\sum_{i=1}^{L} \sum_{B=1}^{q-1} h_{i}(B) P_{i}(B)$
as the Legendre transform of the free energy $\mathcal{F}=-\ln Z$. Whereas the free energy depends canonically on the couplings and the fields, the Gibbs potential depends on the couplings and the marginal single-site distributions $P_{i}(A)$, i.e.
$\mathcal{G}(\alpha)=\mathcal{G}\left(\left\{\alpha e_{i j}(A, B)\right\}_{1 \leq i<j \leq L}^{A, B=1, . ., q-1},\left\{P_{i}(A)\right\}_{i=1, \ldots, L}^{A=1, \ldots, q-1}\right)$.
This choice is particularly practical for the following derivation, since it guarantees the first of Eqs. (6) to be valid at any $\alpha$. Note that the Potts variables in this expression run only up to $q-1$. Due to the gauge of the couplings and the normalization of the marginals, values for $A, B=q$ are not independent variables.

The fields can be found via the standard expression for Legendre transforms, cf. Eq. (11),

$$
\begin{equation*}
h_{i}(A)=\frac{\partial \mathcal{G}(\alpha)}{\partial P_{i}(A)} \tag{17}
\end{equation*}
$$

and

$$
\begin{equation*}
\left(C^{-1}\right)_{i j}(A, B)=\frac{\partial h_{i}(A)}{\partial P_{j}(B)}=\frac{\partial^{2} \mathcal{G}(\alpha)}{\partial P_{i}(A) \partial P_{j}(B)} \tag{18}
\end{equation*}
$$

It is worth pointing out that the previous relations hold at any value of $\alpha$ and are a consequence of the functional form of the Legendre transform defined in Eq. (15). We remind that the matrix $C$ was defined in Eq. (12) to have dimension $L(q-1)$, i.e. Potts-state indices are constrained to values up to $q-1$. This restriction makes $C$ an invertible matrix (at least for non-zero pseudo-count $\lambda$ ), removing trivial linear dependencies resulting from the normalization of $P_{i j}$. Using this last equation, we can calculate the two-point marginal distributions $P_{i j}$ directly from the Gibbs potential by means of two partial derivations and one matrix inversion.

Our aim is to expand this Gibbs potential up to first order in $\alpha$ around the independent-site case $\alpha=0$,

$$
\begin{equation*}
\mathcal{G}(\alpha)=\mathcal{G}(0)+\left.\frac{d \mathcal{G}(\alpha)}{d \alpha}\right|_{\alpha=0} \alpha+\mathcal{O}\left(\alpha^{2}\right) \tag{19}
\end{equation*}
$$

In the following subsections, we calculate the still unknown terms on the right-hand side of this equations, i.e. the Gibbs potential and its first derivative in $\alpha=0$.

## C. Independent-site approximation

To start with, let us consider the Gibbs potential in $\alpha=0$. In this case, the Gibbs potential equals the negative entropy of an ensemble of $L$ uncoupled Potts spins
$A_{1}, \ldots, A_{L}$ of given marginals $P_{i}\left(A_{i}\right)$. This claim results from basic statistical mechanics: The free energy equals the average energy (average Hamiltonian) minus the entropy. For $\alpha=0$, the Legendre transform removes the complete average energy.

However, the entropy of uncoupled spins of given distribution is known to be

$$
\begin{align*}
\mathcal{G}(0)= & \sum_{i=1}^{L} \sum_{A=1}^{q} P_{i}(A) \ln P_{i}(A) \\
= & \sum_{i=1}^{L} \sum_{A=1}^{q-1} P_{i}(A) \ln P_{i}(A)  \tag{20}\\
& +\sum_{i=1}^{L}\left[1-\sum_{A=1}^{q-1} P_{i}(A)\right] \ln \left[1-\sum_{A=1}^{q-1} P_{i}(A)\right]
\end{align*}
$$

the last line eliminates terms in $P_{i}(q)$ and reduces the expression to the independent variables.

## D. Mean-field approximation

To get the first order in Eq. (19), we have to determine $d \mathcal{G}(\alpha) / d \alpha$ in $\alpha=0$. Recalling the definition of the Gibbs potential in Eq. (15), we write

$$
\begin{align*}
\frac{d \mathcal{G}(\alpha)}{d \alpha}= & -\frac{d}{d \alpha} \ln Z(\alpha)-\sum_{i=1}^{L} \sum_{A=1}^{q-1} \frac{d h_{i}(A)}{d \alpha} P_{i}(A) \\
= & -\sum_{\left\{A_{i}\right\}}\left[\sum_{i<j} e_{i j}\left(A_{i}, A_{j}\right)+\sum_{i} \frac{d h_{i}(A)}{d \alpha}\right] \frac{e^{-\mathcal{H}(\alpha)}}{Z(\alpha)} \\
& -\sum_{i=1}^{L} \sum_{A=1}^{q-1} \frac{d h_{i}(A)}{d \alpha} P_{i}(A) \\
= & -\left\langle\sum_{i<j} e_{i j}\left(A_{i}, A_{j}\right)\right\rangle_{\alpha} \tag{21}
\end{align*}
$$

The first derivative of the Gibbs potential with respect to $\alpha$ equals thus the average of the coupling term in the Hamiltonian. At $\alpha=0$, this average can be done easily, since the joint distribution of all variables becomes factorized over the single sites,

$$
\begin{equation*}
\left.\frac{d \mathcal{G}(\alpha)}{d \alpha}\right|_{\alpha=0}=-\sum_{i<j} \sum_{A, B} e_{i j}(A, B) P_{i}(A) P_{j}(B) \tag{22}
\end{equation*}
$$

Plugging this and Eq. (20) into Eq. (19), we find the firstorder approximation of the Gibbs potential. First and second partial derivatives with respect to the marginal distributions $P_{i}(A)$ provide self-consistent equations for the local fields,

$$
\begin{equation*}
\frac{P_{i}(A)}{P_{i}(q)}=\exp \left\{h_{i}(A)+\sum_{\{j \mid j \neq i\}} \sum_{B=1}^{q-1} e_{i j}(A, B) P_{j}(B)\right\} \tag{23}
\end{equation*}
$$

and the inverse of the connected correlation matrix,

$$
\left.\left(C^{-1}\right)_{i j}(A, B)\right|_{\alpha=0}=\left\{\begin{array}{cc}
-e_{i j}(A, B) & \text { for } i \neq j  \tag{24}\\
\frac{\delta_{A}, B}{P_{i}(A)}+\frac{1}{P_{i}(q)} & \text { for } i=j
\end{array} .\right.
$$

This last equation allows for solving the original inference problem in mean-field approximation in a single step, without resorting to iterative schemes like gradient decent. Since we want to fit one- and two-site marginal of $P\left(A_{1}, \ldots, A_{L}\right)$ to the empirical values $f_{i}(A)$ and $f_{i j}(A, B)$ derived from the original protein MSA, we just need to determine the empirical connected correlation matrix

$$
\begin{equation*}
C_{i j}^{(e m p)}(A, B)=f_{i j}(A, B)-f_{i}(A) f_{j}(B) \tag{25}
\end{equation*}
$$

and invert this matrix to get the couplings $e_{i j}$. Even if matrix inversion is of complexity $\mathcal{O}\left(L^{3}\right)$ and thus of the same complexity as susceptibility propagation, the meanfield approximation is found to be $10^{3}-10^{4}$ times faster. This results from the simple fact that $>10^{3}$ iteration are needed in susceptibility propagation to reach sufficient precision in fitting the empirical data by the maximumentropy model.

## IV. DIRECT INFORMATION AS A DIRECT-COUPLING MEASURE

Given the estimate of the pair couplings $e_{i j}(A, B)$ we would like to rank residue pairs according to their interaction strength. To do so, we need a meaningful mapping from the $(q-1) \times(q-1)$-dimensional coupling matrices
to a single scalar parameter. A way to do this which is independent of the selected gauge, was already proposed in [1]. The quantity introduced there was called direct information (DI) and measures the mutual information due to the direct coupling. To do so, we isolate a pair $i, j$ of positions and introduce a two-site model

$$
\begin{equation*}
P_{i j}^{(d i r)}(A, B)=\frac{1}{Z_{i j}} \exp \left\{e_{i j}(A, B)+\tilde{h}_{i}(A)+\tilde{h}_{j}(B)\right\} \tag{26}
\end{equation*}
$$

with the coupling being the one inferred before. The new fields $\tilde{h}_{i / j}$ are determined by imposing the empirical single-site frequency counts as marginal distributions,

$$
\begin{align*}
& f_{i}(A)=\sum_{B=1}^{q} P_{i j}^{(d i r)}(A, B) \\
& f_{j}(B)=\sum_{A=1}^{q} P_{i j}^{(d i r)}(A, B) \tag{27}
\end{align*}
$$

and $Z_{i j}$ follows by normalization. The direct information is the mutual information associated to $P_{i j}^{(d i r)}$ :

$$
\begin{equation*}
D I_{i j}=\sum_{A, B=1}^{q} P_{i j}^{(d i r)}(A, B) \ln \frac{P_{i j}^{(d i r)}(A, B)}{f_{i}(A) f_{j}(B)} \tag{28}
\end{equation*}
$$

In this expression, any indirect effect is obviously removed, only the strength of the direct coupling $e_{i j}(A, B)$ is measured.
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Figure S1. Mean prediction performance for 131 domain families with respect to the top number of ranked contacts. The effect of sampling correction by re-weighting (RW), i.e. clustering redundant sequences for $>80 \%$ identity is beneficial for both MI and DI methods. Results with sampling correction (solid lines) are always better than their counterparts without re-weighting (dashed lines). Using a different threshold e.g, from $80 \%$ to $70 \%$ does not have a significant influence on the mean TP performance.


Figure S2. Distribution of the ratio Meff /M for the dataset of 131 domain families used in this study. MSA for all these families have a mean value of 8,600 sequences with a mean of 3,600 effective sequences.


Figure S3. Mean prediction performance for 25 eukaryotic domain families with more than 2000 sequences. The figure shows equivalent results as the ones obtained for bacterial sequences (Fig. 2A and Fig. S5). This suggests that the applicability of DI-based predictions to eukayotic is plausible.


Figure S4. A) Distribution of TP rates for the 131 domains studied and computed with the best predicted structures per domain using mfDCA with sampling correction. Results are shown for the top 10,20 and 30 predicted pairs. B) Distribution of TP rates for the 131 domains studied and all PDB structures using mfDCA and sampling correction. Top 10,20 and 30 pairs seem to have a peak of the TP rate distribution around 0.8-0.9.


Figure S5. Histogram of all background pairwise atomic distances for 10 random PDB structures in our dataset. The peak of the distribution around $25 \AA$ explains a small bump observed in Figure 2B near the same distance ( $20-25 \AA$ ) in the distribution.

A


B


Figure S6. Sensitivity analysis of the performance of mfDCA for random sub-alignments of different lengths. Results are shown for two domain families: (A) the Ras domain family (PF00071) and (B) the DNA-recognition domain (Region 2) of the bacterial Sigma-70 factor (Pfam ID PF04542) were selected to assess prediction performance for sequence alignments of size $\mathrm{M}=100,500,1000$ and 3000 , corresponding to Meff values ranging from 72 to 1206 . Curves are averaged over 100 randomly generated sub-alignments fore each $M$. A number of Meff $\sim 250$ appears to be necessary to get sensitive results, while using Meff $\sim 1000$ reaches results similar to the ones using full alignments.

A


Figure S7. A) Protein MexA (PDB ID 1vf7), showing nine secretion and transporter activity domains HlyD domains (PF00529) forming a funnel like structure used as antibiotic efflux. One of two false positives in the top 20 predictions was a multimerization couplet, shown in green and red. B) Side view of the complex with domains in different colors.


Figure S8. Cumulative distribution of the Number of Acceptable Pairs (NAPx) for a given TP rate $x$ normalized by the length of the domain $L$. The curves show the probability of NAPx to be larger than a given number $n$ for contacts at given TP rates of $0.9,0.8$ and 0.7 . The curves are computed for all 856 PDB structures in the dataset.


Figure S9. A) Family of bacterial tripartite tricarboxylate receptors (PF03401), NAP70 is 600 , i.e., $70 \%$ of the top 600 DI pairs correspond to true contacts when mapped to structure PDB ID 2qpq. B) The extracellular solute-binding family (PF00496) mapped to the structure of the periplasmic oligopeptide-binding protein OppA of S. typhimurium (PDB ID 1jet) has a NAP70 of 497. Approximately 350 contacts are true positives.


Figure S10. Comparison of the probability function of the Number of Accepted Pairs (NAP70) to be larger than a certain number of pairs for three methods: DI, Bayesian approach and MI. DI shows a clear improvement against MI (red curve) and the Bayesian approach by Burger et al. (dashed red) which becomes more evident as NAP grows larger.


Figure S11. Performance of mfDCA for different values of the pseudocount parameter $\lambda$. Mean TP rates are shown for two domain families (A) the Ras domain family (PF00071) and (B) the DNA-recognition domain (Region 2) of the bacterial Sigma-70 factor (Pfam ID PF04542). The pseudo-count values used depend on the number of effective sequences Meff and a weighting parameter, pseudo-count weight w as $\lambda=\mathrm{w}$ Meff. Mean TP rates are computed for different w values between 0.11 and 9 . A relatively small variance in performance for values of $w>0.5$ is observed with the optimum between 1-1.5. $\lambda=$ Meff was used as a fixed parameter in all the results shown in this study.


Figure S12. Comparison of different DCA approximations for (A) Trypsin (PF00089, PDB 3TGI) and (B) Trypsin inhibitor (PF00014, PDB 5PTI). Whereas all DCA algorithms outperform the contact prediction by mutual information (green line), we find the new mfDCA (blue line) to be superior to the previous mpDCA (red line). Going beyond mfDCA to the next order of the smallcoupling expansion (tapDCA, pink line), cf. Methods, does not systematically improve over mfDCA, but leads to a substantially slower algorithm. The fact that the red curve in panel A finishes at a smaller number of pairs results from the fact, that mpDCA can be run only on subalignments of up to 70 columns due to the algorithmic complexity of the approach.

Table S1. List of PDB structures analyzed in this study.

| PDB IDs |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1531 | 1 gbs | 11qp | 1 qgs | 1vz0 | 2bkn | 2 gd 9 | 20qg | 2z1e | 3 e 10 |
| 1541 | 1 gdt | 11 r 0 | 1 qhg | 1w55 | 2bko | 2gj3 | 2oqr | $2 \mathrm{z1f}$ | 3 e 38 |
| 1 a 04 | 1 gg 4 | 11s9 | 1 qhh | 1w6s | 2bkp | 2gjg | 20xo | 2z1u | 3 e 4 r |
| 1a0b | 1 gqy | 11sp | 1qks | 1w77 | 2 bm 4 | 2 gkg | $20 y o$ | 2z2l | 3 e 4 v |
| 1a0p | 1 gu 9 | 11ss | 1 qpz | 1w78 | 2bm5 | 2 glk | 2p19 | 2 z 2 m | 3 e 71 |
| 1ae9 | 1gug | 1luc | 1qsa | 1w8i | 2bm6 | 2 gm 5 | 2p4g | $2 \mathrm{z4g}$ | 3e8o |
| 1al3 | 1 gun | 11vw | 1qte | 1wet | 2bm7 | 2 gms | 2p5v | $2 \mathrm{z4p}$ | 3 eag |
| 1 atg | 1gus | 1m65 | 1qtw | 1 wmi | 2 bnm | 2 gmy | 2p7o | $2 \mathrm{z6r}$ | 3 ec 2 |
| 1b7e | 1gut | 1 m 68 | 1qu7 | 1woq | 2 brc | 2 gqp | 2paq | 2z8x | 3 ecc |
| 1b9m | 1h3l | 1m6k | 1 1qwy | 1wp1 | 2byi | 2 gsk | 2pbq | 2z98 | 3 ech |
| 1b9n | 1h4i | 1m70 | 1 qxx | 1wpm | 2c2a | 2 gul | 2pfx | 2 zab | 3 ccp |
| 1bia | 1h71 | 1m7j | 1 rlm | 1 wpn | 2c81 | 2guf | 2ph1 | 2 zau | 3 d dp |
| 1bib | 1h7q | 1 ma 7 | $1 r 1 t$ | 1wpp | 2ce0 | 2 guh | 2pjr | 2 zbc | 3 eet |
| 1bl0 | 1h8z | 1 mb 3 | $1 r 1 u$ | 1ws 6 | 2cg4 | 2 gup | 2pkh | 2 zc 3 | 3 efm |
| 1 boo | 1h98 | 1 mdo | 1r23 | 1x74 | 2ch7 | 2 gxg | 2 pmh | 2 zc 4 | 3eiw |
| 1 bsl | 1h9g | 1 mkm | $1 r 62$ | 1x9h | 2cvi | 2 gza | 2 pn 6 | 2 zcm | 3eix |
| 1byi | 1h9j | 1 mkz | 1 r 8 d | 1x9i | 2 cwq | 2h1c | 2 pq 7 | 2 zdp | 3eko |
| 1byq | 1h9k | 1 mm 8 | $1 r 8 e$ | 1 xa 3 | 2cyy | 2h98 | 2pt7 | 2zf8 | 3 elk |
| 1 c 02 | 1h9m | 1 mnz | 1r9x | 1 xc 3 | 2d1h | 2h99 | 2 puc | 2zie | 3 eus |
| 1c52 | 1h9s | 1 moq | 1r9y | 1 xd 7 | 2d1v | 2h9b | 2 pud | 2 zif | 3 ex 8 |
| 1c5k | 1hfe | 1 muh | 1 r 9 z | 1xi2 | 2d5m | 2haw | 2 px 7 | 2zig | 3eyw |
| 1c75 | 1 hm 9 | 1 mur | 1ra0 | 1xja | 2d5n | 2 hek | 2q0o | 2 zki | 3 ezu |
| 1 cb 7 | 1hw1 | 1 mus | $1 r a 5$ | 1xk6 | 2d5w | 2 heu | 2 q 0 t | 2 zkz | 3f1c |
| 1 ccw | 1hxd | 1 muw | 1 rak | 1xk7 | 2 dbb | 2 hkl | 2q1z | 2 zod | 3 f 1 n |
| 1 cp 2 | 1i0r | 1 mv 8 | 1 req | 1xkw | 2dek | 2 hmt | 2q4f | 2 zov | 3f10 |
| 1crx | 1ilg | 1 mw 8 | 1 rhc | 1 xkz | 2df8 | 2 hmu | 2q8p | 2zxj | 3f1p |
| 1 crz | $1 i 52$ | 1 mw 9 | 1rio | 1 xma | 2dg6 | 2 hmv | 2 qb 6 | 3 b 4 y | 3f2b |
| 1ctj | $1 i 58$ | 1 n 2 z | 1rk6 | 1xo0 | 2di3 | 2 hnh | $2 \mathrm{qb7}$ | 3b6i | 3 f 44 |
| 1d4a | 1i5n | 1n91 | $1 r p 3$ | 1 xoc | 2dql | 2hoe | 2 qb 8 | 3 b 8 x | 3 f 52 |
| 1d5y | 1i74 | 1 n 9 n | 1 rrm | 1xw3 | 2 dvz | 2 hof | 2 qcz | 3b9o | 3f6c |
| 1 dad | 1i8o | 1 nfp | $1 r t t$ | 1y0h | 2dxw | 2 hph | 2 qdf | 3 bcv | 3f6o |
| 1 dae | 1i9c | 1nki | 1rzu | 1ylz | 2dxx | 2 hq 0 | 2 qdl | 3 be 6 | 3 f 6 v |
| 1 dag | 1icr | 1 nly | $1 r z v$ | 1y20 | 2 e 15 | 2 hqs | 2 qeu | 3bem | 3f8b |
| 1 dah | 1id0 | 1 nnf | 1s5m | 1y7m | 2 e 1 n | 2hs5 | 2 qgq | 3 bg 2 | 3f8c |
| 1dai | 1id1 | 1 nox | 1s5n | 1y7y | 2 e 4 n | 2 hsg | 2 qgz | 3 bhq | 3f8f |
| 1dak | 1ihc | 1nqe | 1s8n | 1y80 | 2e5f | 2 hsi | 2qi9 | 3bkh | 3 fd 3 |
| 1dd9 | 1ihr | 1nw5 | 1sfx | 1 y 82 | 2e7w | 2 hwv | 2qj7 | 3 bkv | 3 fgv |
| 1 dde | 1ihu | 1nw6 | 1sg0 | 1y9u | 2e7x | 2 hxv | 2 qm 1 | 3 bm 7 | 3fis |
| 1di6 | 1ii0 | 1nw7 | 1si0 | 1yc9 | 2e7z | 2i0m | 2 qmo | 3 bpk | 3 fms |
| 1di7 | 1ii9 | 1nw8 | 1sig | 1 ydx | $2 \mathrm{eb7}$ | 2i5r | 2 qpq | 3 bpq | 3 fwy |
| 1dlj | 1ini | 1 nwz | 1sly | 1ye5 | 2 ecu | 2ia2 | 2qsx | 3 bpv | 3 fwz |
| 1 dts | 1inj | 1ny5 | 1sqe | 1yf2 | 2efn | 2ia4 | 2 qwx | 3 bqx | 3fxa |
| 1 dur | 1ir6 | 1ny6 | 1sqs | 1yg2 | 2 eh 3 | 2ibd | 2qx4 | 3bre | 3 fzv |
| 1e2x | 1iuj | 101h | 1sum | 1yio | 2 ehl | 2ict | 2qx6 | 3bs 3 | 3 gl 3 |
| 1 e 3 u | 1ixc | 1o2d | 1suu | 1yiq | 2 ehz | 2ift | 2 qx 8 | 3 bvp | 3 g 50 |
| 1 e 4 d | 1ixg | 1061 | 1 t 3 t | 1ylf | 2ek5 | 2ikk | 2 r 01 | 3 bwg | 3 g 7 r |
| 1 e 4 f | 1ixh | 1069 | 1t5b | 1yoy | 2esh | 2 ipl | 2r0x | 3c1q | 3 gdi |
| 1 e 4 g | 1iz1 | 1071 | 1t72 | 1ysp | 2esn | 2 ipm | 2r1j | 3c29 | 3 gfa |
| 1 e 8 c | 1j5y | 1oad | 1ta9 | 1ysq | 2 esr | 2ipn | 2r25 | 3 c 3 w | 3 gfv |
| lecl | 1j6u | 1oap | 1 td 5 | 1 yvi | 2 ewn | 2is1 | 2 r 4 t | 3c48 | 3 gfx |
| 1efa | 1 jbg | 1odd | 1 tf 1 | 1z05 | 2 ewv | 2is2 | 2 r 6 g | 3 c 57 | 3 gfy |
| 1efd | 1 jbw | lodv | 1 tqg | 1z19 | 2 eyu | 2is4 | 2r6o | 3c7j | 3 gfz |
| 1eg2 | 1 je8 | 1oj7 | 1 tqq | 1z7u | 2 f00 | 2is6 | 2r6v | 3 c 85 | 3 gg 0 |
| 1 ek 9 | 1 jet | 1olt | 1tv8 | 1zat | 2f 2 e | 2is8 | 2ra5 | 3 c 8 f | 3 gg 1 |
| 1esz | 1 jeu | 1opc | 1 tv | 1zi0 | 2f5x | 2iu5 | 2 rb 9 | 3 c 8 n | 3 gg 2 |
| 1etk | 1 jev | 1opx | 1 tzb | 1zlj | 2f6g | 2iuy | 2 rc 7 | 3 c 9 u | 3 ghj |


| 1eto | 1jft | $10 r 7$ | 1tzc | 1zvt | 2f6p | 2iv7 | 2rc8 | 3 can | 3gp4 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1etv | 1jh9 | 1ot6 | 1u07 | 1 zvu | 2f7a | 2iw1 | 2 rca | 3 ccg | 3 gpv |
| 1etw | 1jiw | lot9 | 1u2w | 1 zzc | 2f7b | 2iw4 | 2 rde | 3 cij | 3 gr 3 |
| 1etx | 1 jlj | lota | 1u8b | 2a0b | 2f81 | 2iwx | 2rii | 3 cix | 3 guv |
| 1ety | 1 jnu | lotb | 1u8t | 2a3n | 2f9f | 2 jba | 2ril | 3 ckj | 3h4o |
| 1ezw | 1 jpu | 10xk | 1 uaa | 2a5h | 2 fal | 2 jcg | 2 rsl | 3 ckn | 3h5t |
| 1f07 | 1 jq5 | 1p2f | 1uc8 | 2a51 | 2fa5 | 2 jfg | 2uag | 3 ckv | 3h87 |
| 1 flu | 1 jyk | 1p31 | 1uc9 | 2a61 | 2 fb 2 | 2nip | 2v25 | 3clo | 3 hfi |
| 1f44 | 1k20 | 1p3d | 1us4 | 2aa4 | 2 fbh | 2 npn | 2v2k | 3 cnr | 3hh0 |
| 1 f48 | 1 k 2 v | 1p7d | 1us5 | 2aac | 2 fcj | 2 nq 2 | 2v9y | 3 cnv | 3 hhh |
| 1f5v | 1k38 | 1p9r | 1usc | 2ad6 | 2 fdn | 2nq9 | 2vha | 3 cp 5 | 3hl0 |
| 1f9i | 1k4f | 1p9w | lusf | 2ad7 | 2 fe 1 | 2 nqh | 2vjq | 3 ctp | 3 hmz |
| 1 fca | 1k54 | 1 pb 0 | 1uux | 2ad8 | 2 fez | 2 nt 3 | 2vk2 | 3cuo | 3 hn 7 |
| 1 fdn | 1k56 | 1 pb 7 | 1uuy | 2aef | 2 ff 4 | 2 nt 4 | 2vke | 3 cwr | 3hoi |
| 1 fep | 1 kap | 1pb8 | 1uyl | 2aej | 2 ffu | 2008 | 2 vkr | 3 cx 4 | 3 htv |
| 1fia | 1 kb 0 | 1pjr | 1v4y | 2afh | 2 fhp | $200 y$ | 2vlg | 3 cyi | 3hvw |
| 1fip | 1 kbu | 1 pnz | 1v51 | 2 am 1 | 2 fn9 | 2o3j | 2vma | 3сур | 3pyp |
| 1fp6 | 1 kgs | 1 po 0 | 1v8p | 2 anu | 2 fnu | 204d | 2 vmb | 3cyq | 3uag |
| 1fr3 | 1 kmo | 1pt7 | 1v96 | 2 ap 1 | 2 fpo | 207i | 2vpz | 3d5k | 4 aah |
| 1fse | 1 kmp | 1pvp | 1vct | $2 \operatorname{ar0}$ | 2 fsw | 207p | 2vsh | 3d6z | 4 crx |
| 1fxo | 1kq3 | $1 q 05$ | 1ve2 | 2ara | 2 fvy | 208x | 2w27 | 3d7i | 4 req |
| 1g11 | 1 ku 3 | $1 q 06$ | 1vf7 | 2 arc | 2 fw 0 | 2099 | 2w8b | 3 dbo | 4 uag |
| 1 glm | 1 ku 7 | $1 q 07$ | 1 vgt | 2azn | 2g2c | 209a | 2w8i | 3df7 | 5 req |
| 1g20 | 1kv9 | 1q08 | 1vgw | 2b02 | 2 g 6 v | 2obc | 2 yve | 3df8 | 6 req |
| 1g28 | 1 kw 3 | 1 q 09 | 1vhd | 2b0p | 2g7u | 2ofy | 2 yx 0 | 3dma | 7 req |
| 1g5p | 1kw6 | 1q0a | 1vhv | 2b13 | 2 gai | 2ogi | 2 yxb | 3 dr 4 | 8abp |
| 1 g 60 | 1131 | 1q35 | 1vim | 2b3z | 2gaj | 2ojh | 2 yxo | 3 drf |  |
| 1 g 60 | 11j9 | 1q7e | 1vj7 | 2b44 | 2 gci | 2okc | 2 yxz | 3drj |  |
| 1 g 72 | $11 q 9$ | 1 qg 8 | 1vke | 2 bas | 2 gd 0 | 2olb | 2yye | 3dsg |  |
| 1 g 8 k | 1lqk | 1 qgq | 1vlj | 2 bfw | 2 gd 2 | 200c | 2yz5 | 3 du 1 |  |

Table S2. List of Pfam domain families analyzed in this study.

| Pfam Domain Names |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| ABM | Fe-ADH | Hlyd | PAS | SBP_bac_1 |
| AIRS | FecCD | Hpt | PASTA | SBP_bac_3 |
| AIRS_C | Fer4 | HxlR | PAS_3 | SBP_bac_5 |
| AP_endonuc_2 | Fer4_Nift | IclR | PD 40 | SIS |
| ATP-grasp_3 | Flavin_Reduct | IspD | PHP | SLBB |
| Amidohydro_3 | Flavodoxin_2 | IstB | PIN | SLT |
| Arac_binding | FtsA | LacI | PQQ | Sigma54_activat |
| ArsA_ATPase | GGDEF | LysR_substrate | PadR | Sigma70_r2 |
| AsnC_trans_reg | GSPII_E | MCPsignal | ParBc | Sigma70_r4 |
| B12-binding | GSPII_F | MarR | Pentapeptide | Sigma70_r4_2 |
| BPD_transp_1 | GerE | MerR-DNA-bind | Peptidase_M23 | Surf_Ag_VNR |
| Bac_luciferase | Glycos_transf_1 | MerR | Peripla_BP_1 | TOBE |
| Bug | Glycos_transf_2 | Methylase_S | Peripla_BP_2 | TOBE_2 |
| CMD | Glyoxalase | MoCF_biosynth | Phage_integr_N | TP_methylase |
| CbiA | GntR | Molybdopterin | Phage_integrase | TetR_N |
| CheW | HATPase_c | Molydop_binding | PhoU | TonB |
| CoA_transf_3 | HD | Mur_ligase | PilZ | TonB_dep_Rec |
| Cons_hypoth95 | HTH_1 | Mur_ligase_C | Plasmid_stabil | Toprim |
| Cytochrom_C | HTH_11 | Mur_ligase_M | Plug | Trans_reg_C |
| DHH | HTH_3 | N6_Mtase | ROK | Transpeptidase |
| DHHA1 | HTH_5 | N6_N4_Mtase | Radical_SAM | Transposase_11 |
| DNA_gyraseA_C | HTH_8 | NMT1 | Resolvase | TrkA_N |
| DegT_DnrJ_Eryc1 | HTH_AraC | NTP_transferase | Response_reg | TrmB |
| EAL | HTH_IclR | Nitroreductase | RibD_C | UDPG_MGDP_dh_N |
| FCD | HemolysinCabind | OEP | RimK | UTRA |
| FMN_red | HiskA | OmpA | Rrf2 | UvrD-helicase <br> YkuD |

Table S3. Pfam domain families and their respective PDB structure with oligomerization TP contacts.

| Pfam Domain | PDB structure |
| :---: | :---: |
| AsnC_trans_reg | 2z4p |
| Bac_luciferase | 3 b 4 y |
| CMD | 1vke |
| EAL | 2r6o |
| Flavodoxin_2 | 1t5b |
| FMN_red | 2a5l, 2q62 |
| Glyoxalase | 2p7o |
| GSPII_E | 2 gza |
| Hlyd | $2 \mathrm{f} 1 \mathrm{~m}, 1 \mathrm{t} 5 \mathrm{e}$ |
| Hpt | 1i5n |
| HTH_IclR | 2g7u |
| HxlR | 2 f 2 e |
| IspD | 3f1c |
| MCPsignal | 2ch7 |
| MerR-DNA-bind | 3 gp 4 |
| Mur_ligase | 2 am 1 |
| Resolvase | 2 gm 5 |
| Sigma54_activat | 1 ny 6 |
| TOBE | 1h9s |
| TOBE_2 | 2 awn |
| TP_methylase | 1 vhv |

Table S4. Top-30 prediction of mfDCA for the Serine protease data of (41). The first two columns specify the residue pair, the third column provides the DI value, and the last one the native distance in rat trypsin (PDB ID 3tgi). Residues belonging to the sectors defined in (41) are indicated, using the color scheme of (41).

| Res. 1 | Res. 2 | DI | Dist/A |
| :---: | :---: | :---: | :---: |
| 136 | 201 | 0.52 | 2.0 |
| 32 | 40 | 0.47 | 2.8 |
| 191 | 220 | 0.37 | 2.2 |
| 189 | 226 | 0.34 | 3.3 |
| 57 | 195 | 0.34 | 2.7 |
| 42 | 58 | 0.28 | 2.0 |
| 44 | 52 | 0.25 | 4.3 |
| 30 | 139 | 0.25 | 2.7 |
| 72 | 77 | 0.24 | 3.0 |
| 72 | 78 | 0.23 | 8.0 |
| 59 | 104 | 0.23 | 3.9 |
| 51 | 105 | 0.22 | 3.8 |
| 190 | 213 | 0.20 | 3.7 |
| 34 | 40 | 0.19 | 3.4 |
| 116 | 127 | 0.18 | 23.7 |
| 26 | 157 | 0.18 | 4.9 |
| 45 | 209 | 0.18 | 3.8 |
| 117 | 127 | 0.17 | 23.9 |
| 46 | 112 | 0.16 | 4.0 |
| 71 | 78 | 0.15 | 8.5 |
| 71 | 79 | 0.15 | 6.9 |
| 117 | 122 | 0.15 | 13.3 |
| 161 | 184 | 0.15 | 3.1 |
| 138 | 213 | 0.14 | 4.2 |
| 116 | 122 | 0.14 | 13.1 |
| 53 | 209 | 0.14 | 3.5 |
| 189 | 228 | 0.13 | 3.9 |
| 100 | 179 | 0.13 | 2.3 |
| 102 | 195 | 0.13 | 6.1 |
| 27 | 157 | 0.13 | 3.8 |

