

Benchmarking differential abundance methods for finding condition-specific prototypical cells in multi-sample single-cell datasets

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Abstract

Modern single-cell data analysis relies on statistical testing (e.g. differential expression testing) to identify genes or proteins that are up-or down-regulated in relation to cell-types or clinical outcomes. However, existing algorithms for such statistical testing are often limited by technical noise and cellular heterogeneity, which lead to false-positive results. To constrain the analysis to a compact and phenotype-related cell population, differential abundance (DA) testing methods were employed to identify subgroups of cells whose abundance changed significantly in response to disease progression, or experimental perturbation. Despite the effectiveness of DA testing algorithms of identifying critical cell-states, there are no systematic benchmarking or comparative studies to compare their usages in practice. Herein, we performed the first comprehensive benchmarking study to objectively evaluate and compare the benefits and potential downsides of current state-of-the-art DA testing methods. We benchmarked six DA testing methods on several practical tasks, using both synthetic and real single-cell datasets. The task evaluated include, recognizing true DA subpopulations, appropriate handing of batch effects, runtime efficiency, and hyperparameter usability and robustness. Based on various evaluation results, this paper gives dataset-specific suggestions for the usage of DA testing methods.

1 Introduction

2 Modern single-cell technologies have enabled the measurement of thousands of genes of tens of proteins in samples
3 collected in a variety of states, such as development [1, 2, 3], disease progression [4, 5, 6, 7], or after experimental
4 perturbation [8, 9, 10]. In a single-cell dataset collected from multiple patient samples, heterogeneity is always
5 present to some degree among all cell populations. For instance, (i) the number of profiled cells may vary across
6 samples (ii) some cells in a single-cell sample might not respond to experimental perturbations or simply act
7 as background cells in terms of clinical consequences [10]. Such cellular heterogeneity causes true biologically
8 driven signals to be obscured by unrelated variability, making it difficult for downstream analysis to identify them
9 or producing false positive results. Therefore, identifying some “clean” cell populations purely perturbed by
10 the corresponding experimental conditions in a single-cell dataset becomes crucial for further statistical analysis
11 [11, 12].

12 To tackle this problem, differential abundance (DA) testing methods have been utilized to identify a cohesive
13 subset of cells linked with clinical outcomes of interest (See Figure 1 for an intuitive illustration). DA testing
14 methods accomplish this by identifying regions enriched with cells as a result of biological perturbations. One
15 class of DA testing methods [13, 14, 15] identifies phenotype-associated subgroups of cells by determining if
16 statistically significant changes in abundance occur in response to a biological perturbation. This method can
17 effectively eliminate the cells that are unaffected by treatment condition since they are evenly dispersed across the
18 treatments. Another category of DA testing approaches [10, 16] uses a different approach with no statistical testing.

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19 In contrast, these approaches perform conditional density estimation on cells from various experimental conditions
20 and select phenotypically significant subsets of cells based on their predicted density scores for each condition.
21 DA testing methods can also be divided into two types based on their use of clustering: clustering-based methods
22 [17, 18, 19] and clustering-free methods [10, 13, 14, 15, 16]. Since most clustering algorithms are unstable due to
23 their nonconvexity and can only provide a rough partition for distinct cell states, many clustering-free methods
24 have proven to be preferable to clustering-based methods [10, 13, 14].

25 Recent single-cell studies have demonstrated considerable success using
26 DA testing methods to identify novel cell states from a broad landscape
27 of profiled single cells. DA testing has been used to reveal enrichment of
28 granulocytes, monocytes, and B cells in patients who died from COVID-
29 19 [20]; identify rheumatoid arthritis (RA)-associated cell populations
30 from a single-cell dataset of 18 patients with either rheumatoid or os-
31 teoarthritis [15]; and discover a new subpopulation of cells in mouse
32 intertypical thymic epithelial cells (TECs) that are depleted with age
33 [14]. Despite the fact that numerous research efforts have gone into
34 developing new DA methods, there have been considerably few studies
35 providing thorough and quantitative comparisons of the strengths and
36 weaknesses of the common DA testing approaches, especially those that
37 are clustering-free. Furthermore, in the original papers introducing each
38 new method, most of the results focused on unraveling insights into com-
39 plicated biological processes and focused on elucidating superiority over
40 clustering-based methods. Among the original DA testing studies, Ref.
41 [14] is the only work that quantitatively compared present state-of-the-
42 art DA testing methods for identifying DA cell populations. However,
43 Ref. [14] presented simply numerical results without additional analysis,
44 restricting their interpretability and comprehension. To address this deficiency, we intend to study current DA testing
45 methods and assess their strengths and weaknesses in various circumstances.

46 In this benchmarking study, we evaluated six DA testing methods, including both the clustering-based and clustering-
47 free approaches. In our experiments, we compared the six DA testing methods using synthetic and real-world
48 single-cell datasets. We examined various facets of the DA testing methods, such as (1) the precision for detecting
49 DA subpopulations in data with diverse differential trajectory structures; (2) the capacity to handle technical and
50 biological variables, such as batch effects; (3) runtime efficiency and scalability; and (4) usability and robustness
51 with regard to hyperparameters. To aid in a better understanding, as a key result, we established in a synthetic
52 dataset that several DA methods cannot perform well when the number of cells is significantly unbalanced between
53 DA subpopulations. After investigating the characteristics of each method in relation to the unique characteristic
54 of each of the diverse datasets, we ultimately provided data-specific suggestions for choosing the best DA testing
55 methods to use in clinical settings.

56 Main

57 Description of datasets

58 In this study, we evaluated the performance of six prevalent DA testing methods on three simulated datasets, a
59 single-cell RNA sequencing dataset (scRNA-seq), COVID-19 PBMC [5] and a CyTOF dataset, BCR-XL [8].
60 To facilitate thorough benchmarking, the experimental datasets differ in several ways, including, topology of
61 differential trajectories, ratio or *extent* of differential abundance (DA ratio), and single-cell modality (e.g. protein vs
62 gene measurement). The three synthetic datasets, for example, have different topological structures (linear, branch,
63 and cluster) of their differential trajectories and DA ratios. The COVID-19 PBMC dataset measures the expression
64 of genes, whereas the BCR-XL dataset measures the expression of proteins.

65 Synthetic Datasets

66 Using the R package dyntoy (described in Ref. [14]), we generated count matrices for three synthetic single-cell
67 datasets with diverse topological structures, including linear trajectories, branching trajectories, and discrete clusters.
68 Each dataset included six samples from a simulated experiment with three replicates (R1, R2, and R3) and two
69 experimental conditions (C1 and C2). Different datasets may contain distinct cell populations of differing sizes.
70 For example, the linear and branch datasets contain 7500 cells and 500 genes, whereas the cluster dataset contains

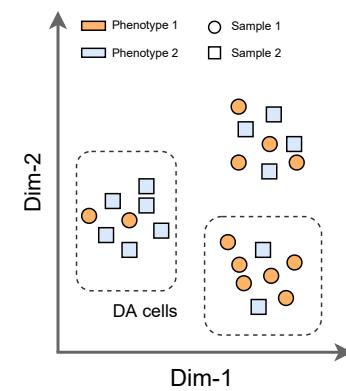


Figure 1: An illustration of DA cells in a dataset containing two samples under two phenotypes.

71 2,700 cells and 500 genes. To quantitatively benchmark DA testing methods, we generated ground-truth DA labels
72 as follows: First, we selected one of the cell populations as the target population to exhibit differential abundance
73 between the two experimental conditions, while considering the remaining cell populations as background cells.
74 Next, using the same pipeline provided in Ref. [14], we calculated the probability for each cell under each condition
75 ($P(C1)$ or $P(C2)$). Lastly, we randomly assigned the ground-truth labels to each cell based on the conditional
76 probability. To facilitate a thorough evaluation, for each dataset, we simulated different DA labels by varying (1)
77 the target DA cell population; (2) the DA ratio in the target cell population; and (3) the random seed. Furthermore,
78 we also simulated batch effects with varying magnitudes in the synthetic dataset by adding noises sampled from
79 isotropic normal distribution with different variance. It is worth noting that in Ref. [14], the ground truth DA
80 label for each cell is determined by a constant percentile threshold, t of the distribution $P(C2)$ across simulations.
81 However, in our strategy, t is adjusted adaptively depending on the size of the target cell population throughout the
82 entire dataset. Formally, our t threshold is defined as,

$$t = \frac{\#\text{cells in the target population}}{\#\text{cells in the entire population}}. \quad (1)$$

83
84 Here, $\#$ represents the ‘number’, or count of cells in the respective bins of target or entire population. Visualizations
85 for each of the synthetic datasets are shown in Supplementary Figure S1.

86 COVID-19 PBMC Dataset

87 The COVID-19 PBMC dataset is a single-cell RNA-sequencing dataset generated by profiling 44,721 peripheral
88 blood mononuclear cells (PBMCs) from seven hospitalized COVID-19 patients, four of whom had acute respiratory
89 distress syndrome, and six healthy controls [5]. Considering that one of the patients has two replicates (A and B),
90 the COVID-19 dataset contains a total of 14 samples with different clinical symptoms, including 8 COVID-19
91 samples and 6 healthy controls. In addition to basic clinical outcomes, this dataset contains information regarding
92 the COVID-19 illness course of each patient, such as, severity classification at the time of admission (ICU/Floor),
93 ventilation status, etc. In the original study (Ref. [5]), the authors investigated the changes in cell type proportions
94 between the COVID-19 samples and the healthy controls and revealed that case severity was associated with the
95 depletion or expansion of several canonical immune cell-types, including developing neutrophils and plasmablast.
96 Therefore, the intended use of this dataset was to examine the efficacy of different DA testing approaches for
97 identifying differentially abundant cell-populations.

98 BCR-XL CyTOF Dataset

99 The BCR-XL dataset presented in Ref. [8] is comprised of 172,791 human PBMCs collected across 16 CyTOF
100 samples, eight of which were stimulated with B cell receptor/Fc receptor cross-linker (BCR-XL) with the remaining
101 being case controls. Cells in this dataset belong to one of eight manually-gated cell populations, including B-cells
102 IgM-, B-cells IgM+, CD8+ T-cells, CD4+ T-cells, DC, surface-cells, NK cells, and monocytes. There are 35
103 measured markers in the BCR-XL dataset, but we only preserved 24 functionally meaningful markers in our
104 experiments.

105 Benchmarking overview

106 In this benchmarking study, we intend to compare current state-of-the-art DA testing methodologies for identifying
107 phenotype-associated cell-populations in an impartial and thorough manner, as well as to investigate their strengths
108 and potential drawbacks in single-cell data analysis. Figure 2 depicts our benchmarking workflow. To assess
109 the performance of DA testing methods for predicting DA cell populations, we used mass cytometry (CyTOF),
110 single-cell RNA sequencing (scRNA-seq), and synthetic datasets created using dyntoy [21] and Splatter [22]. These
111 experimental datasets covered a diverse range of biological contexts. For example, the synthetic datasets had
112 various cell spreading topological structures in high-dimensional space, such as linear, branch and cluster, which
113 each reflected a unique single-cell differential trajectories (see Supplementary Figure S1). We further included
114 diverse, real CyTOF and scRNA-seq datasets with clinical outcomes, including peripheral blood mononuclear cells
115 (PBMCs) profiled in patients with COVID-19 PBMC [5], and a BCR-XL CyTOF dataset measuring human PBMCs
116 stimulated with B cell receptor/Fc receptor cross-linker (BCR-XL) [8].

117 We evaluated a total of six distinct DA testing approaches, which can be broadly categorized into two groups: (i)
118 clustering-based methods [23], and (ii) clustering-free methods [13, 16, 10, 14, 15]. For clustering-free methods,
119 we benchmarked five methods including Cydar [13], Milo [14], DA-seq [16], Meld [10] and Cna [15]. Noting

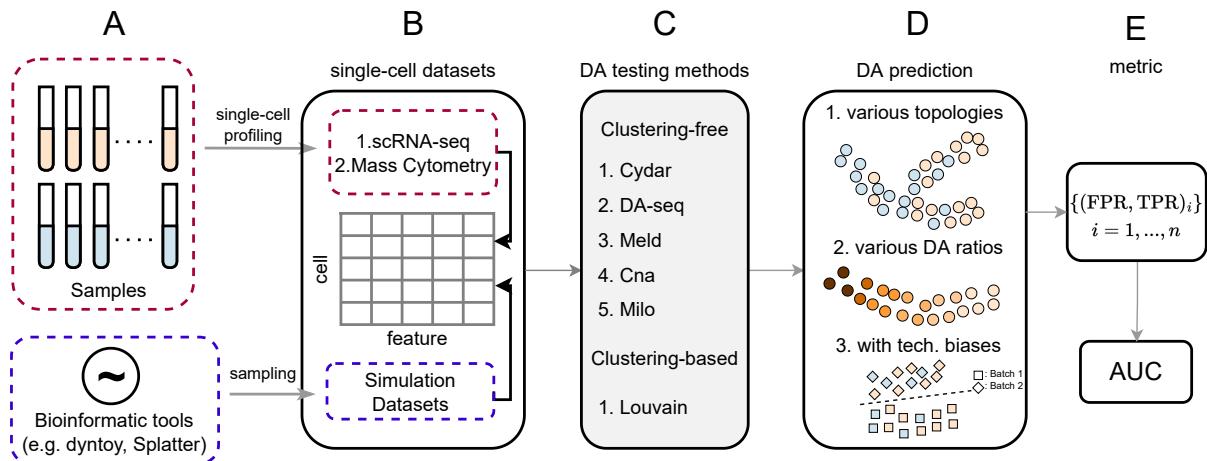


Figure 2: Schematic illustration of the benchmarking workflow. Using both synthetic and real single-cell datasets, six DA testing methods were evaluated under three configurations for the DA prediction task. (A)&(B). First, single-cell RNA-seq and mass cytometry datasets are collected from profiled patients, or a synthetic datasets are generated using the packages dyntoy [21] or splatter [22]; (C)&(D). Next, we evaluated the six clustering-based [23] and clustering-free [13, 16, 10, 14, 15] DA testing methods on datasets with different topologies, DA ratios, and technical biases such as batch effects; (E). Lastly, we compare the performance of the DA testing methods using AUC score.

120 that clustering-free methods often exhibit superior performance in comparison to clustering-based methods, we
 121 compared all such results to the Louvain algorithm [23], a commonly used graph-based clustering method in
 122 single-cell data analysis. To further show the differences of the six DA testing methods, we compare their properties
 123 in Supplementary Table S1. Here, we provide a brief summary of the six DA testing approaches included in the
 124 following benchmark study. For more implementation details, see section Differential abundance (DA) testing
 125 methods in Methods.

- 126 1. Cydar [13]: Cydar detects DA cell populations by assigning cells to hyperspheres and testing whether the
 127 number of cells in each hypersphere varies in a statistically-significant way between conditions. The spatial
 128 false discovery rate (FDR) throughout the high-dimensional space controls Cydar's Type I error;
- 129 2. DA-seq [16]: DA-seq predicts DA scores for each cell under two separate conditions by applying a logistic
 130 regression model. Label permutation is then used to empirically evaluate the statistical significance of the
 131 prediction results;
- 132 3. Meld [10]: Meld calculates the likelihood that each cell belongs to or is prototypical of each condition, using
 133 a graph-based kernel density estimation (KDE) method. The DA cells are then selected by setting a heuristic
 134 likelihood threshold;
- 135 4. Cna [15]: Cna uses random walks on graphs to generate a neighborhood abundance matrix (NAM),
 136 which quantifies the relative abundance of each sample within particular cellular neighborhoods. DA
 137 cell-populations are then ultimately identified through statistical testing based on the NAM across the
 138 conditions.
- 139 5. Milo [14]: Milo begins by counting the number of cells of each sample within k -nearest neighborhoods and
 140 then applies a negative binomial generalized linear models (NB-GLM) to test the DA of each local graph.
 141 Milo, like Cydar, controls type-I error via spatial FDR;
- 142 6. Louvain [23]: The Louvain method first clusters cells across samples using the Louvain algorithm, and then
 143 counts the cells of each sample within each cluster. Louvain further uses the same procedure as Milo to
 144 ultimately determine the DA cells.

145 Due to the fact that the six DA testing methods employ diverse strategies to estimate DA cell populations, it is
 146 hard to find a single threshold applicable to all of the methods. To avoid such bias, we utilized the area under the
 147 receiver operator curve (AUC) score to objectively quantify the performance of the various DA testing methods.
 148 Noting that our datasets do not have ground truth DA labels, we employed a data-driven technique to construct
 149 such labels for each individual cell after setting the target DA cell populations. By aggregating results across all

150 datasets with different experimental configurations, we ultimately ranked the overall predictive performance of the
 151 six DA testing methods. This gauges how well cell populations that are strongly related with the corresponding
 152 conditions, such as phenotype and experimental perturbations, can be inferred via DA testing.

153 In addition to accurately inferring the condition-specific cells, further issues should be addressed to make DA
 154 testing more applicable in real-world settings. First, in order to provide reliable predictions, a DA testing method
 155 must be robust to other variables in a dataset, such as batch effects and sample covariates. Second, a DA testing
 156 method should be resilient to datasets with different characteristics. For instance, (1) There are numerous single-cell
 157 profiling modalities, such as scRNA-seq and CyTOF to measure the expression of genes and proteins, respectively;
 158 (2) The structure of differential trajectories in single-cell datasets varies in high-dimensional gene or protein
 159 expression space; and (3) The size and differential abundance ratio of DA cell populations can vary between
 160 datasets. Finally, a practical DA testing method should be computationally efficient, such that it can be readily
 161 applied to single-cell datasets containing more than 100,000 cells. Hence, we ran a series of experiments to evaluate
 162 and compare the performance of DA testing methods in various configurations and to see if they are capable of
 163 handling the challenges above. Furthermore, we also carried out studies to examine the sensitivity of results
 164 with respect to the input hyperparameters. This is crucial because, in practical applications, it might be difficult
 165 for users to specify an appropriate hyperparameter as input for a new given dataset without some background
 166 knowledge (Section Hyperparamter tuning and sensitivity). In our implementation, the hyperparameters were
 167 tuned as suggested in the original work. For specific hyperparameter values used in our experiments, refer to
 168 Supplementary Table S2.

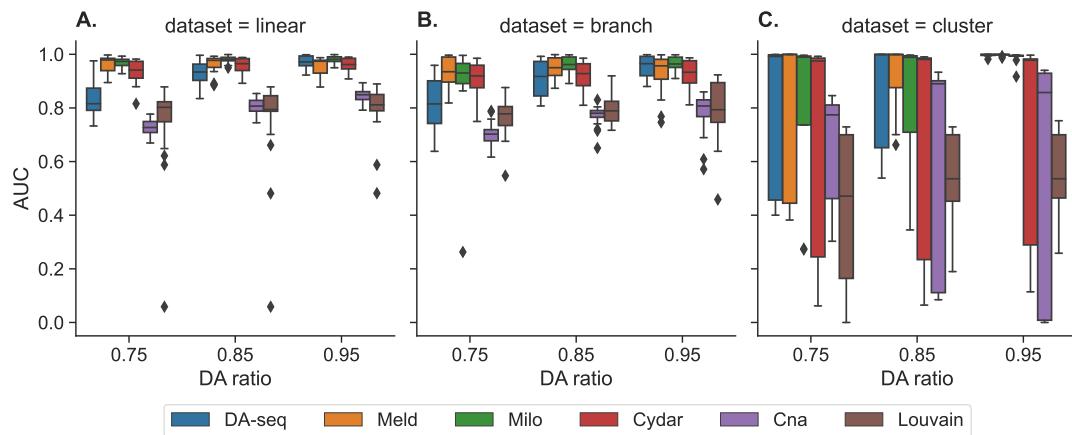


Figure 3: Performance of the six DA testing methods for DA prediction on the three synthetic datasets (linear (A), branch (B), and cluster (C)) with a range of DA ratios (0.75, 0.85, and 0.95) in the target DA cell population. The boxplots represent the distributions of AUC scores for various target DA cell populations across multiple random seeds.

169 DA testing performance on synthetic datasets

170 First, the DA testing methods were evaluated on three synthetic datasets, referred to throughout the text as *linear*,
 171 *branch*, and *cluster* (see Supplementary Figure S1). Figure 3 and Supplementary Table S3 show the performance
 172 of the six DA testing methods on the three synthetic datasets and generally show how the performance changes
 173 with respect to DA ratios. On the synthetic datasets, we represented each individual high-dimensional cell in
 174 terms of its top 50 principle components (PCs), and systematically evaluated performance across varying DA
 175 ratios, RA target populations, and random seeds. When comparing the performance of the DA testing methods,
 176 we unsurprisingly observed that the accuracy of all DA methods as evaluated with AUC increased consistently as
 177 the DA ratio increased from 0.75 to 0.95 across the three datasets. This suggests that a higher DA ratio leads to a
 178 simpler and less-noisy DA testing problem (Figure 3). To quantify the performance of each method, we averaged
 179 the median AUC scores over all DA ratios. The average AUC scores of DA-seq, Meld, Milo, Cydar, Cna, and
 180 Louvain for the linear dataset were 0.91, 0.98, 0.98, 0.96, 0.79, and 0.80, respectively (Supplementary Table S3).
 181 On the linear dataset, the performance of the DA testing methods can be grouped into three major groups: (1) Meld,
 182 Milo, and Cydar; (2) DA-seq; and (3) Cna and Louvain. Meld and Milo were the most effective methods, and in
 183 all DA ratios, they performed slightly better than Cydar. DA-seq performed worse than the approaches in groups
 184 (1) but better than those in group (3). Similar patterns were also observed in the branch dataset (Figure 3B). The
 185 average AUC scores for Meld, Milo, and Cydar were 0.95, 0.95, and 0.93, respectively. The average AUC value for

186 DA-seq was 0.90, which was lower than Meld, Milo, and Cydar but higher than the other approaches. The average
187 AUC values of Cna and Louvain for the branch dataset were 0.76 and 0.79, respectively. Noting that the DA testing
188 methods provided similar performance and relative performance rankings on the linear and branching datasets, we
189 hypothesize that this was due to their similar differential trajectories.

190 In the cluster dataset, the averaged AUC scores of DA-seq, Meld, Milo, Cydar, Cna and Louvain were 1.00, 1.00,
191 0.99, 0.98, 0.84 and 0.51, respectively (Figure 3C). The average AUC values of DA-seq, Meld, Milo, and Cydar
192 were higher than their results on the linear and branch datasets. When examining the distribution of AUC scores
193 across various seeds, we found extremely high variance, especially for DA ratios of 0.75 or 0.85. In addition,
194 the imbalanced distribution of AUCs (high median value and variance) in Figure 3C revealed that the DA testing
195 methods performed very poorly in a small subset of the experiments. To further explore this, we visualized boxplots
196 of AUC scores for each target DA cell population on the cluster dataset (Supplementary Figure S2). This suggested
197 that the DA testing methods perform well and consistently when the target DA population is M1 cell type or M3
198 cell type, whereas for the M2 population (Supplementary Figure S2A), all the methods had a significant drop in
199 performance compared to M1 and M3, indicating that the DA testing methods may not be effective in some special
200 cases. In contrast to the linear and branch datasets, the cluster dataset has a more variable number of cells across
201 populations. For example, the M2 population contained significantly more cells than the M1 and M3 populations.
202 As a result, we hypothesized that the DA testing methods struggle when there is an imbalance and variable number
203 of cells across populations, and specifically one such population contains substantially more cells than the others.
204 To test this hypothesis, we subsampled the M2 population and ran a second experiment on a *balanced* cluster
205 dataset. When the target DA population was M2 on the balanced cluster dataset, the performance of each method
206 was greatly improved (Supplementary Figure S2B). In addition, compared to the results on the cluster dataset
207 (Supplementary Figure S2A), the variance of AUC scores across the three target populations (M1, M2, and M3)
208 was significantly reduced on the balanced cluster dataset, indicating that there were no strong biases between the
209 various target DA populations after their numbers were balanced. Our experiments therefore revealed a possible
210 limitation with respect to how the current DA testing methods are designed. Namely, these DA testing methods
211 may not be able to adequately account for the biases caused by the imbalance in cell quantity across distinct cell
212 populations and may therefore prioritize incorrect cells.

213 DA testing performance on scRNA-seq and CyTOF Datasets

214 Next, we used an scRNA-seq and a CyTOF dataset to benchmark the DA testing methods. The first dataset is a
215 scRNA-seq dataset termed COVID-19 PBMC [5], which was profiled from seven hospitalized patients at varying
216 stages of COVID-19 development and another six healthy donors. The COVID-19 PBMC dataset consists of
217 44,721 peripheral blood mononuclear cells (PBMCs) from 13 distinct cell types (Figure 4A) and the expression
218 of 26,361 genes. The second dataset is the BCR-XL mass cytometry dataset [8]. The BCR-XL dataset contains
219 172,791 human PBMCs analyzed from 16 CyTOF samples, of which eight were stimulated with B cell receptor/Fc
220 receptor cross-linker (BCR-XL). Originally, the BCR-XL dataset consisted of 35 different measured parameters.
221 The cell types within the BCR-XL dataset were manually gated using some predefined phenotypic markers (Figure
222 1A). Note that these two datasets come from two distinct modalities. The COVID-19 PBMC dataset profiles the
223 transcriptome, whereas the BCR-XL is a single-cell proteomics dataset. In addition, scRNA-seq datasets contain
224 significantly more features than cytometry datasets (e.g., 26,361 vs. 35). Consequently, the datasets we chose can
225 adequately represent standard and widely used single-cell datasets.

226 In the tests with the COVID-19 PBMC and BCR-XL datasets, we applied the same evaluation procedure as in the
227 synthetic datasets. That is, we selected each cell type as a target DA cell population and evaluated the quality of
228 each of the six DA testing methods across various DA ratios and three random seeds. We also generated the ground
229 truth DA labels for each cell in the two real datasets similarly to how we did with the synthetic datasets. To reduce
230 the computational complexity of the COVID-19 PBMC dataset, we used the top 50 PCs as input. For the BCR-XL
231 dataset, we used its filtered raw features as input. Figure 4B and Supplemental Table S4 show the benchmarking
232 results on the COVID-19 PBMC and BCR-XL datasets. Consistent with the pattern of the synthetic datasets,
233 we also observed that the performance of all methods improved steadily as the DA ratio increased. Similarly,
234 the variance of AUC scores also decreased as the DA ratio increased across datasets for all methods except for
235 Cydar. This showed that, similar to the patterns observed in the synthetic dataset, the DA ratio can significantly
236 affect the performance and stability of the DA testing methods. In the COVID-19 PBMC dataset, the mean AUC
237 values for DA-seq, Meld, Milo, Cydar, Cna, and Louvain were 0.87, 0.96, 0.88, 0.60, 0.59, and 0.79, respectively.
238 Meld ranked first among the six DA testing methods applied to the COVID-19 PBMC dataset, followed by Milo,
239 DA-seq, Louvain, Cydar, and Cna, with Milo and DA-seq performing similarly, and Cydar and Cna also performing
240 similarly. In the BCR-XL dataset, the corresponding average AUC values for DA-seq, Meld, Milo, Cydar, Cna,

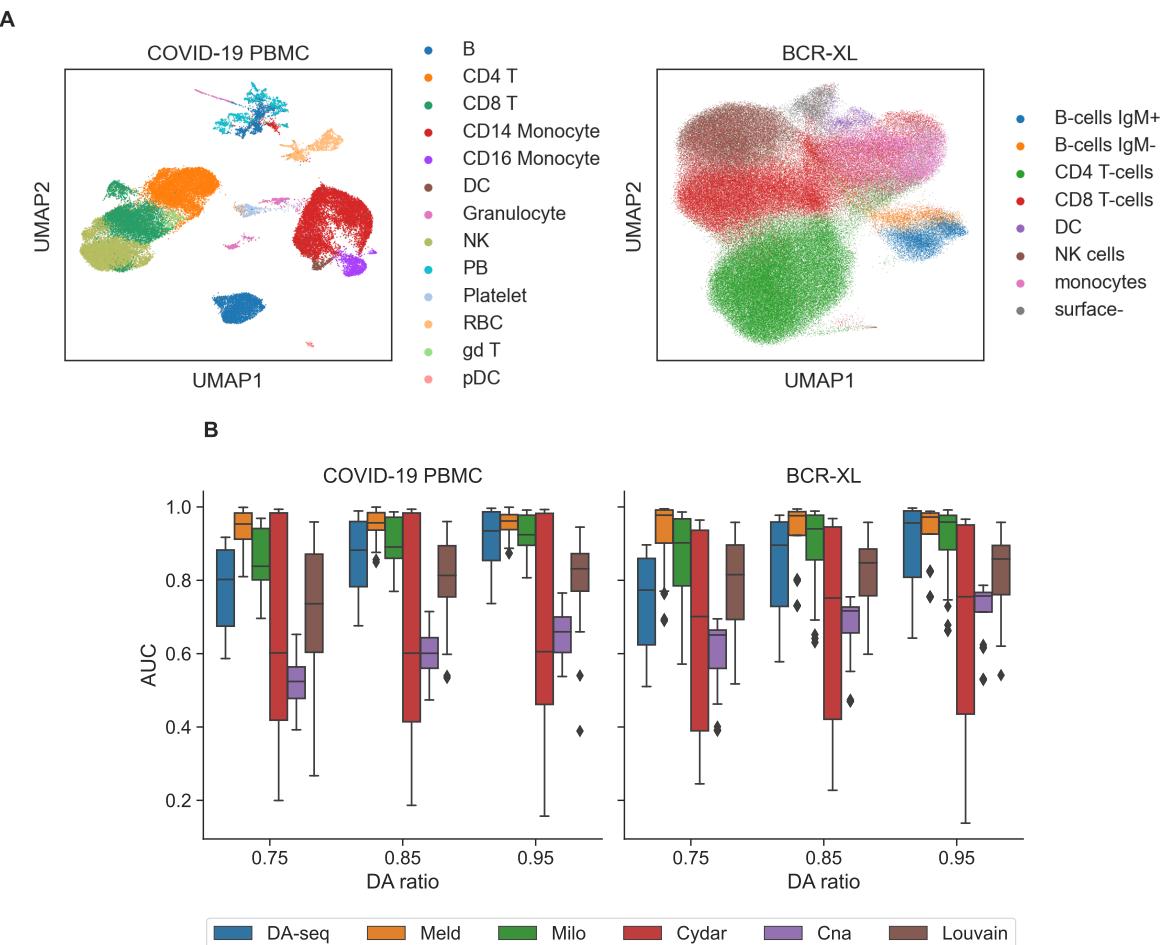


Figure 4: (A) UMAP visualization of the cells in the COVID-19 PBMC scRNA-seq (left) and BCR-XL CyTOF datasets (right), colored according to annotated cell-types. (B) Performance of the six DA testing methods for DA prediction on the two real single-cell datasets (COVID-19 PBMC (left) and BCR-XL (right)) with a range of DA ratios (0.75, 0.85, and 0.95) in the target DA cell type. The boxplots represent the AUC scores for different target DA cell types (in A) evaluated over different random seeds.

241 and Louvain were 0.88, 0.98, 0.93, 0.74, 0.71, and 0.84. As a result, Meld was ranked first among the six DA
242 testing techniques on the BCR-XL dataset as well, surpassing Milo, DA-seq, Louvain, Cydar, and Cna. Overall,
243 the methods' performances and rankings remained consistent in both the synthetic and real single-cell datasets,
244 demonstrating that their performances are independent to the data but are reflections of their own capabilities. In
245 addition, the performance of DA-seq, Meld, Milo, and Louvain on the COVID-19 PBMC and BCR-XL datasets
246 was comparable to their performance on synthetic datasets, but Cydar and Cna showed a considerable fall in
247 performance. This demonstrated that (1) DA-seq, Meld, Milo, and Louvain were more adaptable to different kinds
248 of data, like synthetic, scRNA-seq, and CyTOF single-cell datasets; and (2) Cydar and Cna may not have been as
249 adept at adjusting to the biases between synthetic and real datasets, or they may have been sensitive to changes in
250 other factors, such as hyperparameters.

251 DA testing performance on datasets with additional technical and biological covariates

252 In addition to the clinical outcomes used in DA testing, such as clinical phenotype or disease status, single-cell
253 datasets are often affected by additional technical and biological factors, such as batch effects, donor type, and cell
254 cycle artifacts. These undesirable variables provide additional variance in the data and can confound the biological
255 variations of relevance in the subsequent analysis, resulting in more false positives. In this subsection, we examine
256 how the performance of DA testing methods changes when batch effects are present in the data, as well as how each
257 DA testing method particularly accounts for additional covariates, such as batch effects. Out of the six DA testing
258 methods, Cydar, Milo, Cna, and Louvain can explicitly include such external variables into their testing models

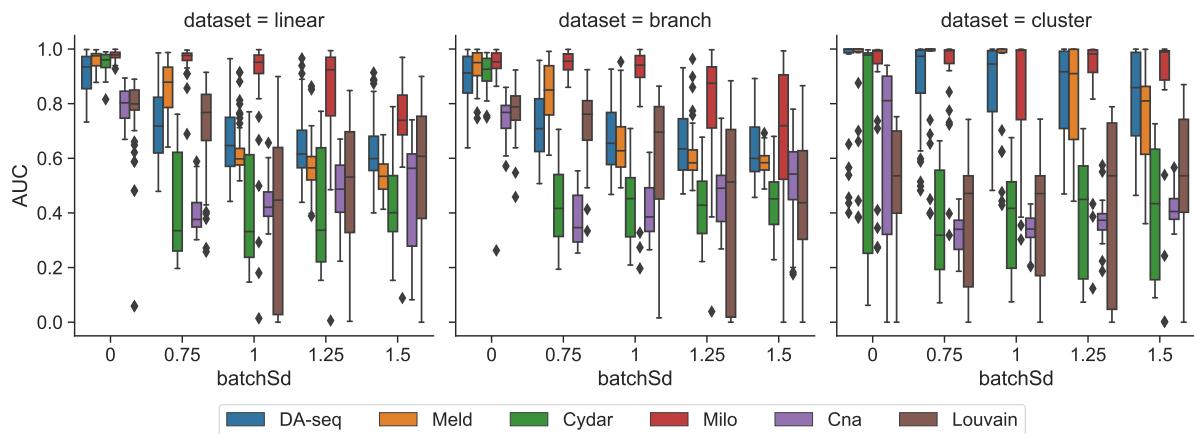


Figure 5: Performance of the six DA testing methods for DA prediction on the three synthetic datasets (linear (left), branch (middle), and cluster (right)) with batch effects of varying magnitudes (from 0 to 1.5). When $\text{batchSd}=0$, no batch effects are present. The boxplots represent the AUC scores for different target DA cell populations, DA ratios, and random seeds.

259 to account for variance, whereas DA-seq and Meld do not. Following the procedure in Ref. [14], we simulated
 260 batch effects with a variety of magnitudes and added them to the three synthetic datasets. We then evaluated the
 261 performance of the six DA testing methods on the synthetic datasets containing batch effects (Figure 5). To exclude
 262 influence from different hyperparameters, we used the same hyperparameter values as when no batch effects were
 263 present. Overall, the results demonstrated that all DA methods exhibited poorer performance when batch effects
 264 were present in the data, in comparison to batch-effect free data, as exhibited by a decline in AUC scores with
 265 increasing magnitude of batch effects (Figure 5). This showed that technical artifacts such as batch effects had a
 266 significant adverse effect on the quality of DA testing methods. Of the six DA testing methods, Milo consistently
 267 performed the best over a range of batch effect magnitudes. Despite no explicit implementation to include batch
 268 labels in their models, DA-seq and Meld were inferior to the performance of Milo but outperformed the other
 269 approaches. We also noticed a strong negative link between how well DA-seq and Meld worked and how strong the
 270 batch effects were (Figure 5). Cydar, Cna, and Louvain were the weakest methods for handling batch effects as
 271 their performances were affected by even slight batch effects. Given that Cydar, Cna, and Louvain models covariate
 272 in the same way as Milo, their low performance was more likely due to their method-specific cell counting step. In
 273 addition, we conducted a second experiment to examine whether incorporating batch labels into the models could
 274 improve the performance. In this experiment, we applied Cydar, Milo, Cna, and Louvain on synthetic datasets
 275 using two different setups. In the first setup, batch labels were included in the models, whereas in the second
 276 setup, they were omitted. Supplementary Figure S3 illustrates the performance of these four approaches with
 277 or without inclusion of batch information. We discovered that, with the exception of Cydar, explicitly modeling
 278 batch effects can greatly enhance the performance of DA testing procedures in datasets with prominent batch
 279 effects. Furthermore, these experiments demonstrated that it is crucial for DA testing procedures to account for
 280 the variance introduced by additional technical and biological factors in order to produce accurate and meaningful
 281 results.

282 Runtime efficiency and scalability of DA testing methods

283 Next, we evaluated the runtime efficiency and scalability of the six DA testing methods. We measured the execution
 284 time of each method on the COVID-19 PBMC and BCR-XL datasets using the tuned hyperparameters. In the
 285 BCR-XL dataset containing more than 170,000 cells, all methods were able to finish running within a few hours
 286 (Figure 6A). Additionally, some of the DA testing approaches with even higher efficiency, such as Cydar, Cna,
 287 and Louvain, only took a few minutes. Thus, we proved that efficiency is not a limiting factor for any of the six
 288 DA testing methods when applied to the vast majority of single-cell datasets. Noting that wall-clock runtime
 289 depends on numerous factors such as algorithm complexity, hyperparameters, and computing infrastructure, it
 290 cannot objectively and completely reflect the scalability of the DA testing methods. As a result, we conducted an
 291 additional experiment to quantify the scalability of the DA testing techniques by evaluating the relative runtime
 292 growth rate as the number of cells increased. Using the R package `splatter` [22], we constructed six single-cell
 293 datasets with increasing numbers of cells (4k, 10k, 15k, 30k, 50k, and 100k). To specifically evaluate the runtimes
 294 of the core components of the DA methods without the variable times required for hyperparameter selection, we

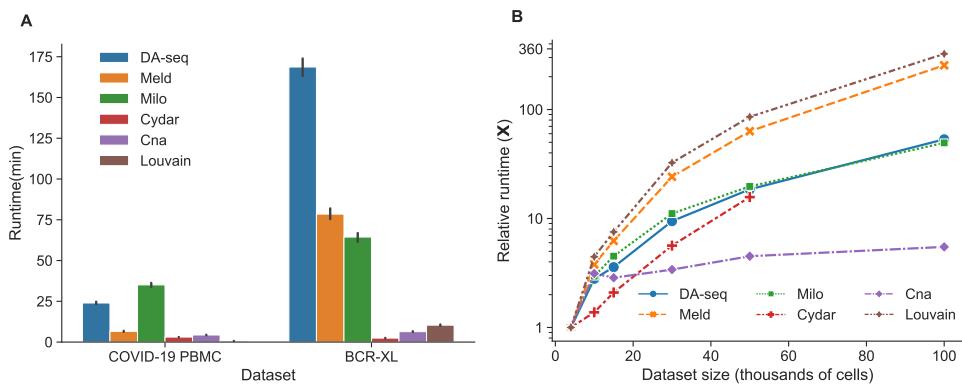


Figure 6: Runtime efficiency and scalability of the six DA testing methods. (A) Runtime of the six DA testing methods on the COVID-19 PBMC (left) and BCR-XL (right) single-cell datasets. The error bars reflect the standard deviation of runtime across various target DA cell populations, DA ratios, and random seeds. The execution times were measured on the nodes of a cluster with Intel Xeon E5-2680 v3 CPUs and 256GB RAM. (B) Relative runtime growth ratio of the six DA testing methods on the single-cell datasets as a function of an increasing number of cells (4k, 10k, 15k, 30k, 50k, and 100k). The runtime of the smallest dataset was used to normalize the runtimes of the larger datasets.

295 used default hyperparameters for all datasets. We quantified how well each method scaled by calculating the relative
 296 runtime growth with respect to the runtime on the smallest dataset with 4k cells for various data sizes. Figure 6B
 297 shows the relative runtime growth as a function of the number of cells in each dataset. Among the six DA testing
 298 methods, we discovered that Cna was the most scalable, while Louvain and Meld were the least scalable. The
 299 scalability of DA-seq, Milo, and Cydar fell between Cna and Meld, with Cydar being marginally superior to Milo
 300 and DA-seq. Notably, the majority of the runtime of the six approaches was spent either counting cells across
 301 conditions in cell neighborhoods or building the cell-to-cell graph across samples.

302 Hyperparameter tuning and sensitivity

303 We further evaluated the hyperparameter tunability and sensitivity of the six DA testing methods. Hyperparameters
 304 are crucial to the performance of machine learning methods and the best way to identify the optimal hyperparameters
 305 is through a line or grid search in hyperparameter space, which takes a lot of time and computational resources. In
 306 general, machine learning models with fewer hyperparameters are easier to tune. Furthermore, if a machine learning
 307 model's performance is sensitive to its hyperparameters, it is challenging to identify the best hyperparameters,
 308 hence making the model's performance unstable. Thus, we propose to examine two criteria to evaluate the DA
 309 testing methods, including the number of hyperparameters and the overall sensitivity of hyperparameters. The
 310 number of hyperparameters reflects how easily a method can be tuned, and sensitivity of hyperparameters measures
 311 how stable the DA testing method is overall. In Supplementary Table S5, we outlined the hyperparameters of the
 312 six DA testing methods. Milo, Cydar and Cna only have one hyperparameter, k , which is the number of k -nearest
 313 neighbors to use in the graph-representation of the data. Alternatively, DA-seq, Meld, and Louvain have more
 314 hyperparameters (Supplementary Table S5). As a result, the hyperparameters of Milo, Cydar, and Cna are easier to
 315 tune than those of DA-seq, Meld, and Louvain.

316 To test the hyperparameter sensitivity of each DA testing method, we evaluated their performance for predicting
 317 DA cells on three synthetic datasets (linear, branch, and cluster) and on the COVID-19 PBMC scRNA-seq dataset
 318 by altering their hyperparameters. Since Meld, Milo, Cna, and Louvain all share a common hyperparameter, k ,
 319 we fixed k and solely tested the hyperparameter sensitivity relative to the other parameters in order to control
 320 variable. In contrast to other methods, DA-seq employs a range of hyperparameters $k = [k_1, \dots, k_l]$ to generate
 321 k -nearest neighbor graphs. We altered the hyperparameters of DA-seq by replacing k_1 with the same k used
 322 in the other methods, while varying the step size between k_i and k_{i+1} . The boxplots in Figure 7 visualize the
 323 variation in performance of DA-seq, Meld, Cydar, and Louvain, with each dot representing a run with specific
 324 hyperparameters. First, DA-seq had the lowest overall hyperparameter sensitivity, indicating that users do not
 325 need to modify its hyperparameters excessively for practical applications. Second, although having somewhat
 326 higher variance than DA-seq, Meld's performance did not show a strong variance. Cydar and Louvain, on the
 327 contrary, consistently had high variance in their performances across all datasets. This experiment proved that Cydar
 328 and Louvain are hyperparameter-sensitive. The rationale for Cydar's high hyperparameter sensitivity is because

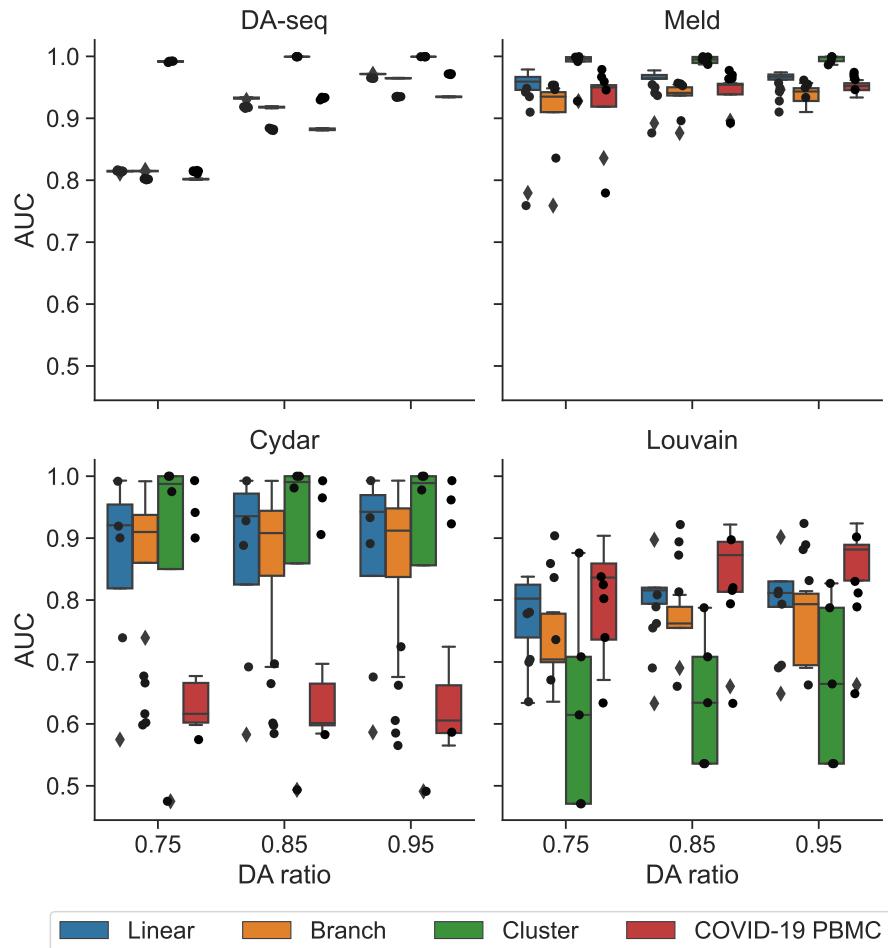


Figure 7: Hyperparameter sensitivity of the six DA testing methods. Performance of the four DA testing methods (DA-seq, Meld, Cydar, and Louvain) on the three synthetic datasets and the COVID-19 scRNA-seq dataset with a range of DA ratios (0.75, 0.85, and 0.95) in the target DA cell population. The boxplots show (e.g. each data point) the distribution of AUC scores across various hyperparameters. High variance implies sensitivity to choice of hyperparameters.

finding an appropriate radius in high-dimensional space is inherently difficult, as data points become sparser as the dimensionality increases [24]. Louvain's strong hyperparameter sensitivity is primarily due to the resolution parameter, which ultimately controls the number of clusters identified. Taken together, it is crucial to identify the optimal hyperparameters for Cydar and Louvain for real-world applications; otherwise, these algorithms may perform poorly in certain circumstances.

334 Discussion

In this work, we evaluated and compared six prominent DA testing methods for resolving cell populations in response to external variables, such as clinical phenotype or experimental perturbation. Our benchmarking workflow was designed to cover as many realistic applications of DA testing scenarios as possible, including diverse single-cell data types, various data topologies, and the existence of technique-induced biases. In our experiments, we assessed the DA testing methods using both synthetic and real single-cell datasets with distinct topological structures. In addition, simulated batch effects were generated and applied to the datasets to assess the robustness of DA testing methodologies. Thus, our benchmarking strategies offered a thorough, quantitative evaluation of the DA testing methods. We evaluated the performance of each method by calculating AUC scores to quantify the similarity between predicted and established ground-truth DA labels. By objectively comparing the performance of the six DA testing approaches on a variety of tasks, we determined that no single method outperformed the others across the board. In other words, the appropriate selection of DA testing methods depends on properties of the data and ultimate task of interest (e.g. the existence of batch effects). In the discussion that follows, we summarize our

347 experimental findings for each given task.

348 The majority of the DA testing methods examined in our work, particularly Meld, Milo, and Cydar, demonstrated
349 consistently strong accuracy across datasets and DA ratios for identifying DA cell types in synthetic datasets (Figure
350 3 and Supplementary Table S3). Meld performed the best across all approaches for the real-world single-cell
351 datasets, but Milo and DA-seq also attained satisfactory accuracy. When additional technical challenges, such
352 as batch effects were present in the datasets, Milo was the most effective at correcting them and reducing their
353 negative impacts on testing accuracy. In addition, we demonstrated that including batch labels in a DA testing model
354 enhanced performance in comparison to not including them. As for runtime efficiency and overall scalability, all
355 methods can successfully complete their workflows on typically-sized scRNA-seq and large CyTOF datasets using
356 standard CPUs in a few hours. Finally, we looked at the sensitivity and usability of the hyperparameters used in the
357 DA testing methods. While Milo required tuning of the fewest hyperparameters, DA-seq and Meld were robust
358 to the selection of hyperparameters. Furthermore, our benchmarking evaluations identified a common problem
359 across the majority of DA testing methods. In particular, all methods performed poorly, even on simple datasets,
360 when a substantial imbalance of cells existed between cell-types. Our hypothesis is that such behavior is caused by
361 the several data scaling options, which are intended to normalize the data. As this issue is seemingly complex, we
362 leave a more in-depth analysis of this phenomenon across methods and datasets to our future work.

363 Based on our thorough benchmarking analyses, the following are our general suggestions for the usage of DA
364 testing methods in practice (Supplementary Table S6). First, we observed that Meld is the overall most accurate
365 method when there is no substantial technical noise, such as batch effects. Moreover, in the event of technical or
366 biological noise, Milo performs better on average than Meld. Our experiments further suggested that Milo, Cydar,
367 Cna, and Louvain are all viable candidates for robustly identifying DA cell-populations, while controlling the false
368 discovery rate. Milo, DA-seq, and Meld either have the fewest hyperparameters or are insensitive to hyperparameter
369 changes. Therefore, they are the robust strategies for performing DA testing on a new dataset. Lastly, for large
370 single-cell datasets with many cells, we found Cna to be the most scalable method; if long run times in your analysis
371 are intolerable, we advise you to attempt scalable DA testing methods, such as Cna. We hope that the presented
372 benchmarking study will assist users in selecting the optimal method for their DA testing tasks.

373 Methods

374 Data Pre-processing

375 For all the synthetic datasets, the raw count matrices created by the `generate_dataset()` function in `dyntoy` [21]
376 were first normalized using a $\log+1$ transformation. Then, we projected the normalized gene expression data into
377 principal component (PC) space and embedded the data into the manifold approximation and projection (UMAP)
378 [25] space using the pre-computed top-50 PCs. In our analysis of the COVID-19 PBMC dataset, we utilized the
379 previously processed data introduced in Ref. [5], whose processing procedures adhered closely to best practices for
380 the analysis of single-cell data [26]. In addition to the data, the authors also provided embeddings for each cell
381 according to both PCA and UMAP. The PC embeddings were generated using the normalized data of the highly
382 variable genes and the UMAP embeddings were constructed using the top 50 PCs. In the BCR-XL CyTOF dataset,
383 we eliminated 11 nonfunctional markers and used the 24 remaining functional markers (CD3, CD45, pNFkB, pp38,
384 CD4, CD20, CD33, pStat5, CD123, pAkt, pStat1, pSHP2, pZap70, pStat3, CD14, pSlp76, pBtk, pPlcg2, pErk,
385 pLat, IgM, pS6, HLA-DR, CD7) in our experiments. The markers in the BCR-XL dataset were normalized using
386 an `arcsinh` transformation with a cofactor of 5, as suggested in [27].

387 Differential abundance (DA) testing methods

388 Problem Formulation

389 We define a sample $\mathbf{X}_{n \times p} = (\mathbf{x}_1, \dots, \mathbf{x}_n)^\top$ to be the normalized gene or protein expression matrix with n cells and
390 p measured features, where $\mathbf{x}_i = (x_{1i}, \dots, x_{pi})^\top$ is the feature vector for cell i . Given a collection of N samples
391 $\{\mathbf{X}^k\}_{k=1}^N$ profiled from N individuals (donors), with a particular sample i associated with a label y_i , the goal of DA
392 testing is to identify a subset of cells exhibiting differential abundance (density) in response to the labels encoded
393 (e.g. y_i for individual i) across the samples. This DA testing problem can alternatively be stated as a density
394 estimation problem [24]. In this case, each experimental condition can be viewed as a primary distribution, and the
395 objective of DA testing is to detect cells with relatively lower or higher densities under each label or condition. In
396 this subsection, we describe all of the benchmarking methods in this study. For a more detailed introduction about
397 the DA testing methods, please refer to their respective original papers [23, 13, 16, 10, 14, 15].

398 Cydar

399 Cydar [13] is a statistical testing approach developed to identify cell populations in single-cell mass cytometry data
400 with a differential abundance of cells between conditions. Cydar's central idea is to construct hyperspheres in the
401 multi-dimensional marker space as local units to test if the number of cells among samples in each hypersphere
402 is related to external labels, such as clinical or experimental outcomes. Given an N -sample single-cell dataset
403 measuring p markers in each cell, Cydar's testing pipeline works as follows: (1) Cydar randomly samples a subset
404 of cells from the entire dataset and uses these cells as the centers of hyperspheres to allocate cells from all samples
405 to the hyperspheres; (2) Cydar then counts the number of cells assigned to each hypersphere in each sample,
406 resulting in an N -dimensional abundance vector; (3) Next, Cydar employs the negative binomial generalized
407 linear models (NB-GLMs) in edgeR [12] to perform statistical testing on these count data with respect to clinical
408 outcomes and other informational covariates, and assigns a P -value to each hypersphere; (4) Lastly, Cydar identifies
409 the statistically significant hyperspheres as DA regions by controlling the spatial false discovery rate (FDR), a
410 weighted form of FDR that regulates FDR across volume, at a predetermined threshold α . Here, Cydar applies the
411 Benjamini-Hochberg (B-H) procedure [28] to calculate the maximum P -value needed to keep a hypersphere below
412 the spatial FDR threshold α , which is defined as,

$$\max_i \left\{ p_{(i)} : p_{(i)} \leq \alpha \frac{\sum_{l=1}^i w_{(l)}}{\sum_{l=1}^n w_{(l)}} \right\}. \quad (2)$$

413 Here, n is the number of hyperspheres, $p_{(1)} < p_{(2)} < \dots < p_{(n)}$ order the P -values of the hyperspheres and $w_{(l)}$
414 is defined as weight, which is the reciprocal of the density of hypersphere (l) . In our benchmark, Cydar v1.18
415 (<http://bioconductor.org/packages/cydar>) was applied across all the experiments.

416 DA-seq

417 In DA-seq [16], a logistic regression classifier is used to compute a local DA score for each cell so that DA
418 subpopulations can be identified. The logistic regression classifier takes the cells' feature vectors as input, which
419 measure the abundance of two biological conditions in the area around each cell at different scales. DA-seq trains
420 the logistic regression classifier by using cells' condition labels and the feature vectors. The fitted probability is then
421 used as the DA score for each cell. In this case, the trained logistic regression model serves as a smoothing function
422 that transforms a cell's input feature vector to its corresponding soft DA score. Next, DA-seq uses a random
423 permutation test to find statistically significant DA cells in the dataset. The upper and lower cut-off thresholds
424 are based on the highest and lowest DA scores inferred under the null hypothesis that the condition labels are
425 distributed randomly. In our experiments, we used the official DA-seq implementation, which can be accessed at
426 <https://github.com/KlugerLab/DAseq>.

427 Meld

428 Meld [10] is a graph-based kernel density estimation method. It is used to estimate the likelihood of a sample
429 (often referred as a cell) under various experimental perturbations. Inspired by the recent success of applying
430 manifold learning techniques to single-cell data visualization [25, 29, 30], Meld extends kernel density estimation
431 (KDE) from the regular spatial domain to a manifold represented by a cell-by-cell similarity graph denoted by
432 $\mathcal{G} = (V, E)$. Here, Meld requires two steps to obtain the edge weights in \mathcal{G} . First, the Euclidean distance between
433 cells is calculated for a pair of cells, (i, j) . Next, the weight (similarity) between a cell pair (i, j) by feeding their
434 distance to some predefined kernel functions, such as the α -decaying kernel [30] or the MNN kernel [31].

435 The Meld algorithm interprets the cell label as a signal across the cell-cell similarity network. It employs a
436 low-pass graph filter [32] to de-noise the node labels across the graph and uses the smoothed label as the DA score
437 measurement for each cell. Noting that this graph filtering step is performed independently on each condition, the
438 smoothed condition labels for each cell must be normalized (summed to 1) in order to derive the conditional label
439 associated likelihood. For experiments with several experimental and control duplicates, the Meld algorithm must
440 be applied to each replicate separately, and the DA scores therefore must be averaged across replicates. Meld uses a
441 heuristic strategy to choose DA cell subpopulations by setting a threshold on the per-cell likelihoods to determine
442 whether a cell is in a zone where a certain label is more or less abundant. We used the Meld python package,
443 which can be accessed at <https://github.com/KrishnaswamyLab/MELD>.

444 Cna

445 Cna, or “co-varying neighborhood analysis”, identifies phenotype-associated cell populations by examining cell
 446 neighborhoods that co-vary in abundance with respect to certain sample covariates, such as experimental treatment
 447 or clinical outcome. Similar to Meld, the Cna approach begins by constructing a k -nearest neighbor graph of cells
 448 across all samples. Cna adopts the `scipy.pp.neighborhood()` function from the `scipy` package to encode
 449 the neighborhood associations between cells into a sparse weighted adjacency matrix \mathbf{A} . Next, Cna uses a random
 450 walk to calculate the likelihood that the m' -th cell is in the neighborhood of the m -th cell. Formally, this is given
 451 by

$$\mathbf{P}_{m' \rightarrow m}^s := (\mathbf{e}^{m'})^\top \tilde{\mathbf{A}}^s \mathbf{e}^m. \quad (3)$$

452 Here, s represents the steps of random walk , \mathbf{e}^m and $\mathbf{e}^{m'}$ are the indicator vector defined at indices m and m' ,
 453 respectively, and $\tilde{\mathbf{A}}$ is the random-walk markov matrix with self-loops, whose entries are computed as,

$$\tilde{\mathbf{A}}_{m',m} := \frac{(\mathbf{I} + \mathbf{A})_{m',m}}{1 + \sum_{m''} \mathbf{A}_{.,m''}}. \quad (4)$$

454 Here, \mathbf{I} is an identity matrix and \mathbf{A} is the weighted adjacency matrix that is computed in the graph building step.
 455 Letting $c(n)$ denote the cells from sample n , then $\mathbf{R}_{n,m}$ is the expected number of cells that would arrive at the
 456 neighborhood of the m -th cell after s steps of random walking beginning from sample n . Formally this is calculated
 457 via $\mathbf{R}_{n,m} = \sum_{m' \in c(n)} \mathbf{P}_{m' \rightarrow m}^s$. Cna further defines the neighborhood abundance matrix (NAM) $\mathbf{Q} \in \mathbb{R}^{n \times m}$ by
 458 normalizing the rows of \mathbf{R} (summed to 1), where

$$\mathbf{Q}_{n,m} = \frac{\mathbf{R}_{n,m}}{\sum_m \mathbf{R}_{n,m}}. \quad (5)$$

459 Once the NAM is defined, Cna tests its association with a known sample-level covariate \mathbf{y} using a linear regression
 460 model. The linear model is formally defined as,

$$\mathbf{y} = \mathbf{U}^k \boldsymbol{\beta}^k + \epsilon. \quad (6)$$

461 Here, \mathbf{U}^k represents the first k columns of \mathbf{Q} ’s left matrix of singular vectors \mathbf{U} , $\boldsymbol{\beta}^k$ is the vector of coefficients,
 462 and ϵ denotes zero-mean Gaussian noise. Thus, the P -value is calculated using a multivariate F -test for a range of
 463 ks , such that the one attaining the smallest P -value is ultimately selected. To identify the differentially abundant
 464 neighborhoods, Cna computes a “smoothed correlation” between each neighborhood m and the sample-level
 465 covariate \mathbf{y} . The smoothed correlation is mathematically defined as,

$$\gamma := \mathbf{V}^{k^*} \mathbf{D}^{k^*} \boldsymbol{\beta}^{k^*}. \quad (7)$$

466 Here, k^* denotes the optimal number of singular vectors (e.g. components) determined by the multivariate F -test,
 467 \mathbf{V}^{k^*} is the first k^* columns of \mathbf{Q} ’s right singular vector matrix, \mathbf{D}^{k^*} is the top-left $k^* \times k^*$ submatrix of \mathbf{Q} ’s
 468 singular vector matrix and $\boldsymbol{\beta}^{k^*}$ is the coefficient vector defined in 6. To assess the statistical significance, the null
 469 distribution of γ is obtained by fitting 6 using different permutations of \mathbf{y} . Lastly, the DA cell sub-populations
 470 are determined by a given FDR threshold for γ . The Cna approach is implemented in python, and is available at
 471 <https://github.com/immunogenomics/cna>.

472 Milo

473 As an improved version of Cydar, Milo also uses NB-GLMs to test DA cells in single-cell datasets but replaces the
 474 hypersphere in Cydar with cell neighborhoods from the cell-cell similarity graph. Here, the neighborhood of a
 475 cell c_i is defined as the set of first order neighbors(including c_i itself) in a k NN graph created by the `findKNN()`
 476 function in the `BiocNeighbors` package. After counting the number of cells in the neighborhoods of several
 477 samples, Milo employs the same statistical testing pipeline with `edgeR` as Cydar, except that the testing unit
 478 is a cell-neighborhood instead of a hypersphere. To reduce complexity, Milo samples only a small proportion
 479 (by default, 0.1) of cell neighbors to find DA neighborhoods. As various cell neighborhoods may share certain
 480 cells in the k NN graph, it is vital to highlight that a cell neighborhood must propagate its DA score to each
 481 of its respective cells. Hence, the DA score of a tested cell is ultimately determined by adding the DA scores
 482 of all the cell neighborhoods to which it belongs. In this work, we used the R-based implementation of Milo
 483 (<https://github.com/MarioniLab/miloR>), as suggested by the authors.

484 **Louvain**

485 The Louvain algorithm [23] is a cluster-based approach for DA testing. Unlike other more granular approaches,
486 which are performed on single cells [16, 10], hyperspheres [13], and cell neighborhoods [14, 15], Louvain’s results
487 are typically coarser, operating on a cluster level, and hence can only determine whether a cell cluster is a DA
488 region or not. In other words, if a cell cluster is determined to be a DA cluster, all cells inside this cluster become
489 classified as DA cells with identical DA scores. The Louvain method is implemented as follows: (1) a k NN graph
490 or cell-to-cell similarity graph is constructed; (2) the Louvain algorithm partitions the graph into clusters [23]
491 (implementation provided by the `cluster_louvain()` function in the R package `igraph` [33]); and (3) apply
492 the statistical framework of Milo [14] to identify DA cell-populations. Note that the Louvain approach does not
493 implement DA-score aggregation step introduced by Milo and therefore produces solely non-overlapping cell
494 clusters.

495 **Evaluation and Metrics**

496 Evaluating and comparing the performance of the various DA testing methods is non-trivial due to their variable
497 testing procedures for identifying and quantifying the significance of DA cells. Cydar, Milo, and Cna, for instance,
498 employ traditional statistical testing measures like FDR and spatial FDR to detect DA cell populations, whereas
499 DA-seq and Meld use a conditional probability threshold. Therefore, it is impossible to develop a uniform criterion
500 that can be consistently applied to all methods. To eliminate the bias of selecting a distinct threshold for each
501 approach, each method’s predicted labels were generated using a range of thresholds based on its own criterion.
502 To quantify overall classification performance, we compared predicted labels with ground truth labels that were
503 generated through simulation for each cell and had three distinct categories: (1) enriched in C1 (NegLFC, negative
504 log fold-change in condition C2 vs. C1), (2) enriched in C2 (PosLFC, positive log fold-change in condition C2 v.s.
505 condition C1), and (3) Not DA, respectively.

506 To generate a list of evaluation thresholds, we first calculated DA scores (FDR or conditional probability, depending
507 on the approach) under each method. Next, for each method, we specified the thresholds using the values at different
508 percentiles (by default: 0% to 100% with 1% increments) of its DA scores. We then used the false positive rate
509 (FPR) and true positive rate (TPR), two binary classification metrics, to assess the performance of each approach
510 for each threshold, yielding a list of FPR and TPR pairs. We treated both the PosLFC and NegLFC as the “positive”
511 label of binary classification to account for the fact that there are three possible ground-truth labels. The FPR and
512 TPR are defined respectively as,

$$FPR = \frac{FP}{FP + TN}, \quad (8)$$

$$TPR = \frac{TP}{TP + FN}. \quad (9)$$

513 Here, FP is the number of cells with false positive DA predictions, TN is the number of cells with true negative
514 predictions, TP is the the number of cells with true positive predictions, and FN is the number of cells with false
515 negative predictions. Finally, we connected the 2d-points of the FPR and TPR pairs sequentially with FPR plotted
516 on the horizontal axis and TPR plotted on the vertical axis to construct receiver operator curves (ROC) and reported
517 the area under ROC (AUC) score as the overall performance for each method.

518 **Data and code availability**

519 The raw data for the COVID-19 PBMC single-cell RNA-sequencing dataset is publicly available through the
520 NCBI Gene Expression Omnibus with the accession number GSE150728. The authors of the original work also
521 provide processed count matrices with manually annotated metadata and pre-computed embeddings in .h5ad
522 and .rds formats, which can be downloaded from the Wellcome Sanger Institute’s COVID-19 Cell Atlas at
523 <https://www.covid19cellatlas.org/#wil20>. The raw data of the BCR-XL dataset including FCS files
524 and their corresponding metadata and annotations can be downloaded from FlowRepository with experimental
525 id: FR-FCM-ZYL8. All code to reproducethe results are available at <https://github.com/CompCy-lab/benchmarkDA>.

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530 **Authors' contributions**

531 HD, NS, AP conceptualized and designed the study. HD performed data preprocessing, benchmarking, evaluation,
532 and analysis. HD wrote the manuscript with input from all authors. All authors read and approved of the final
533 manuscript.

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