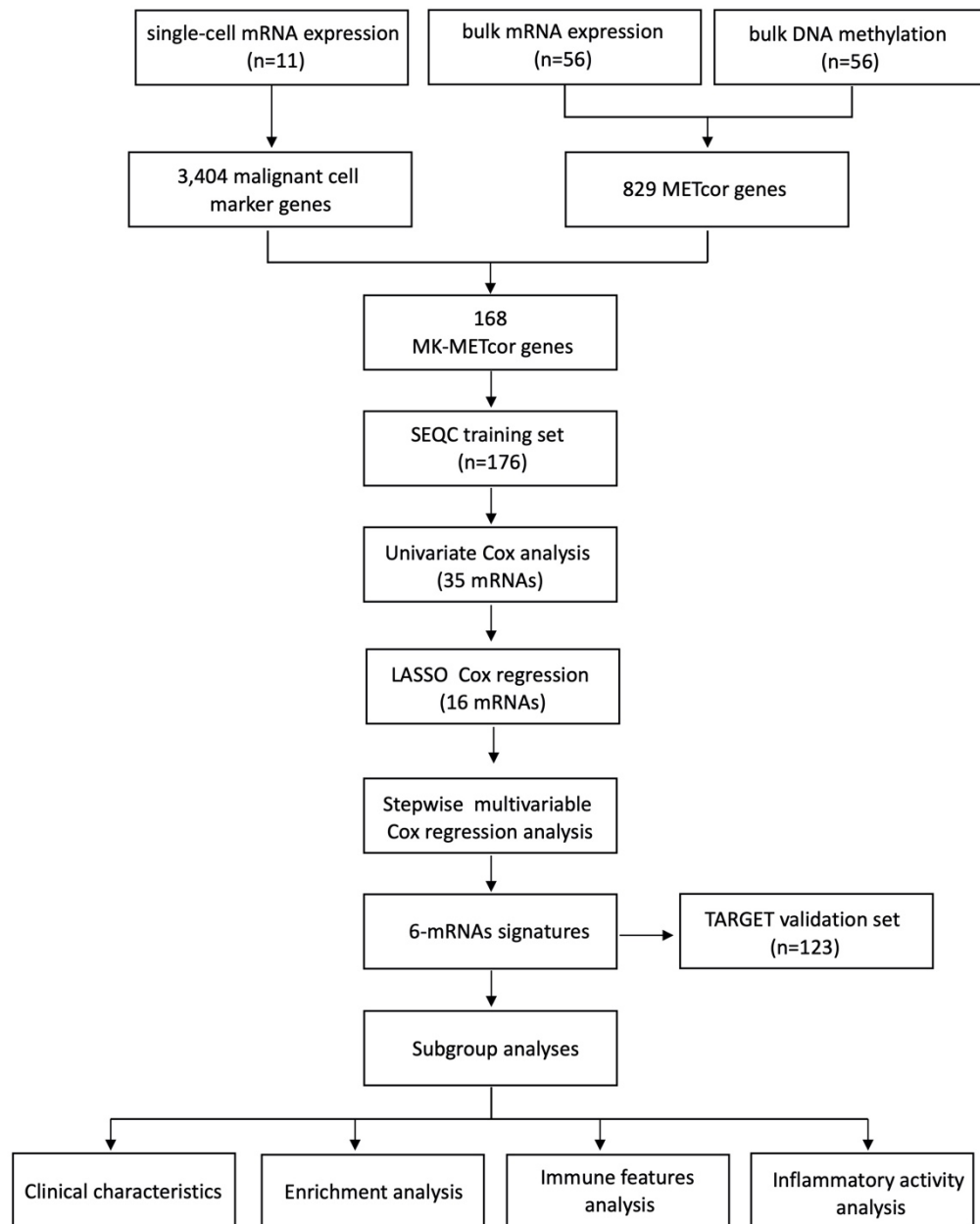
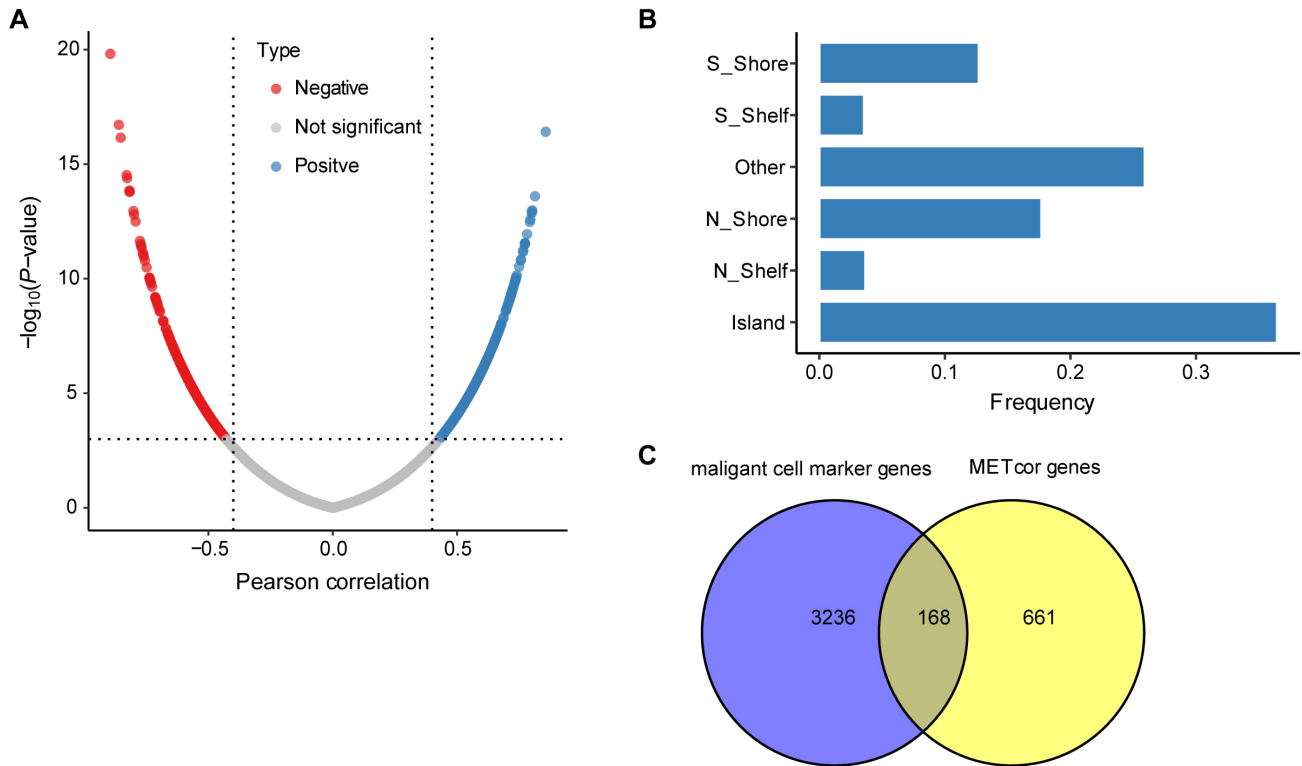


## Supplementary Material

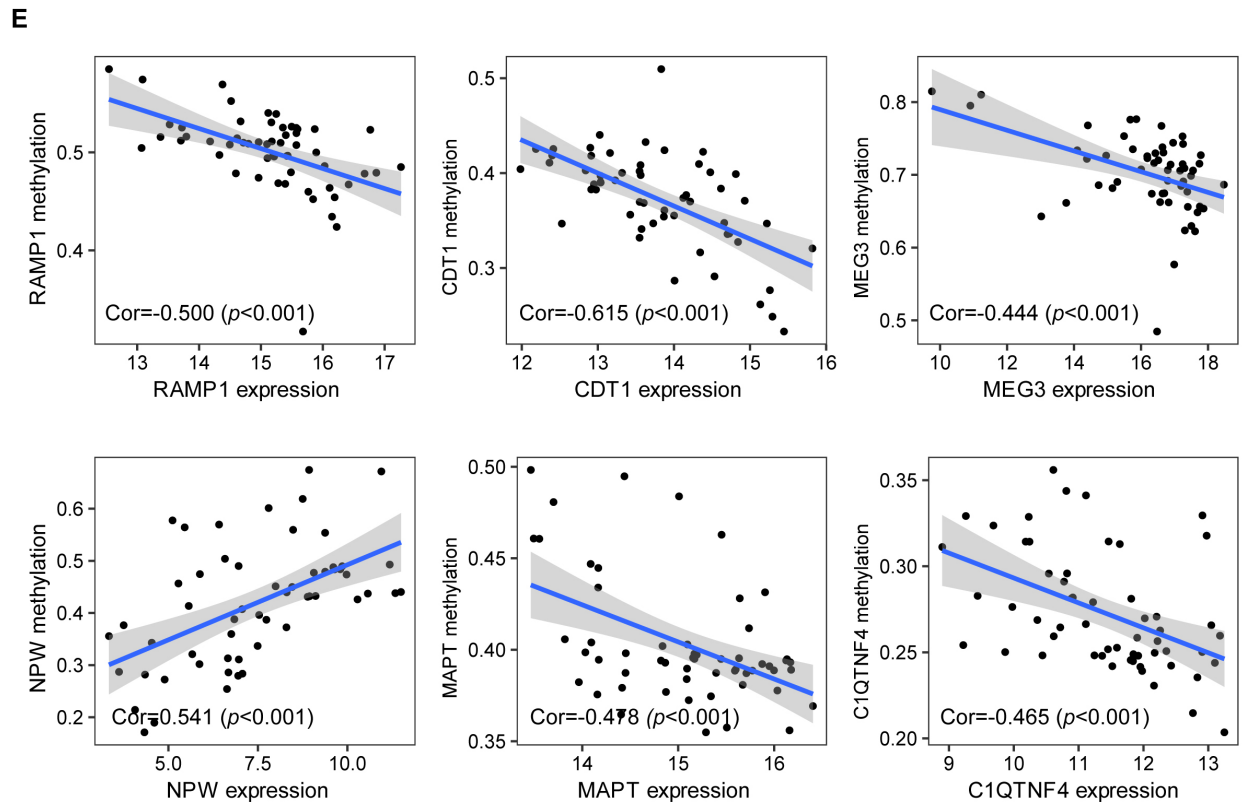
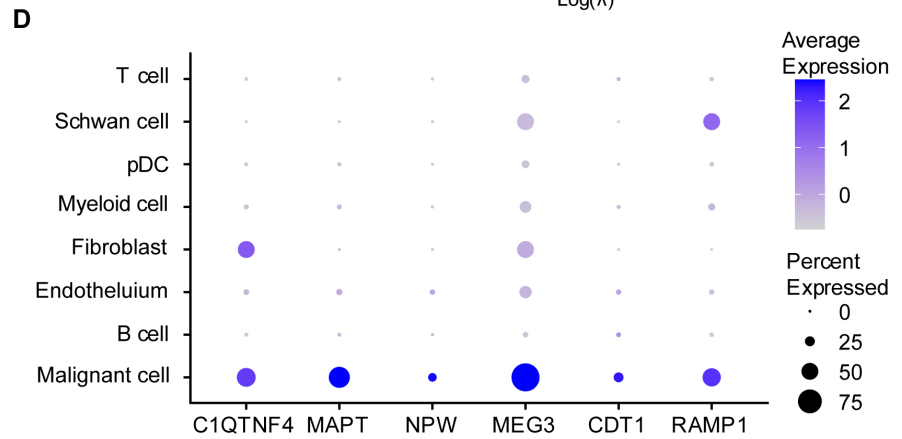
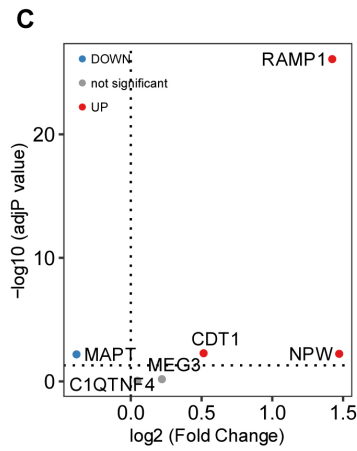
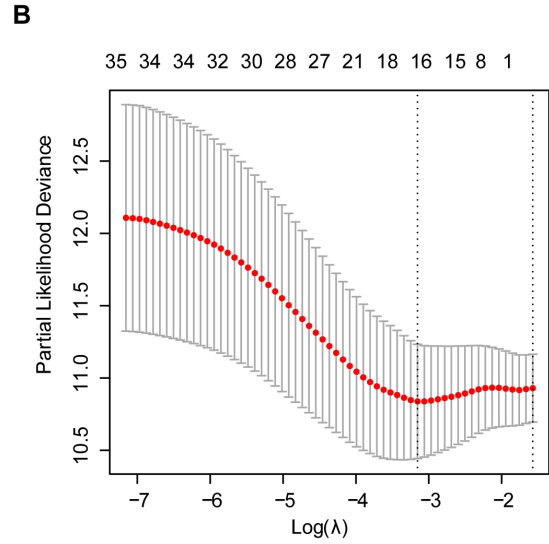
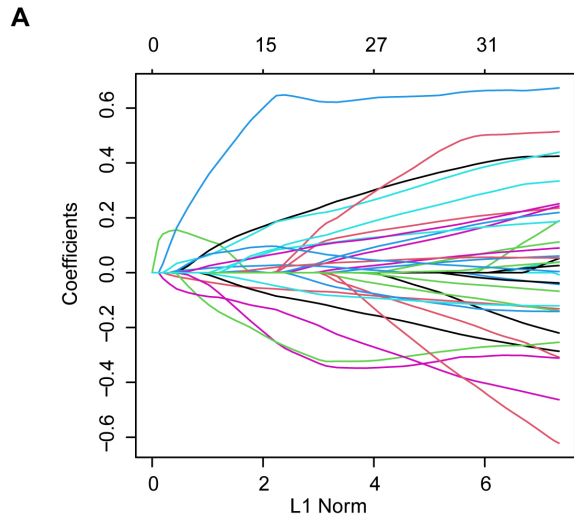
### 1 Supplementary Figures



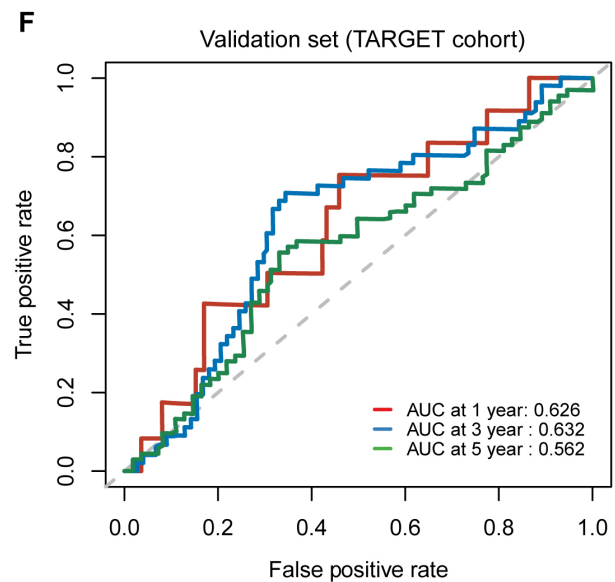
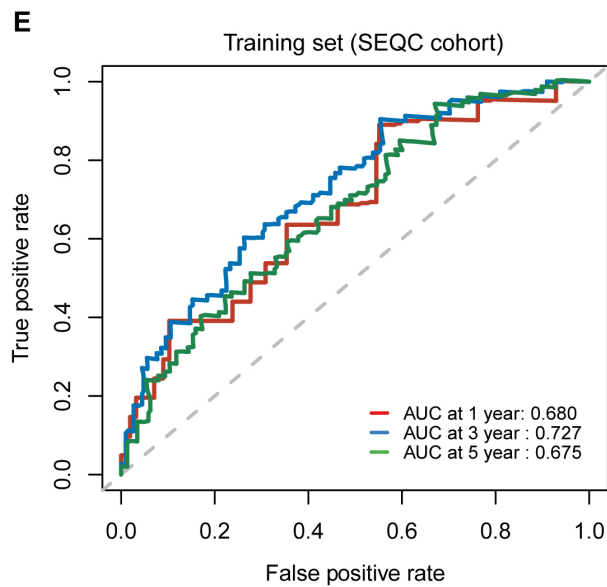
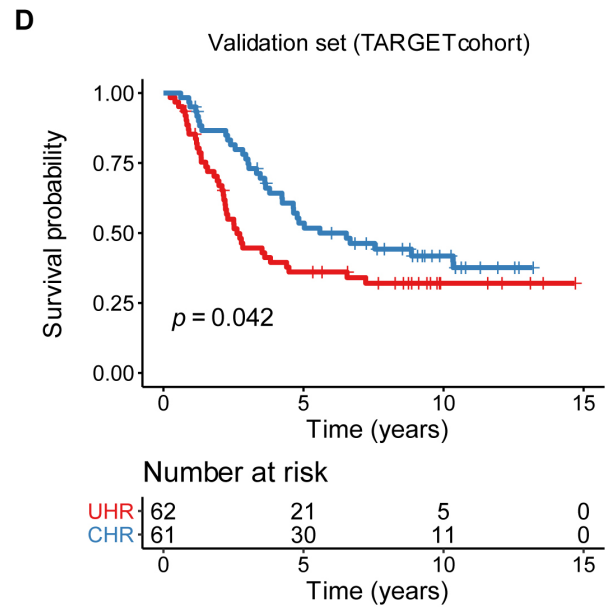
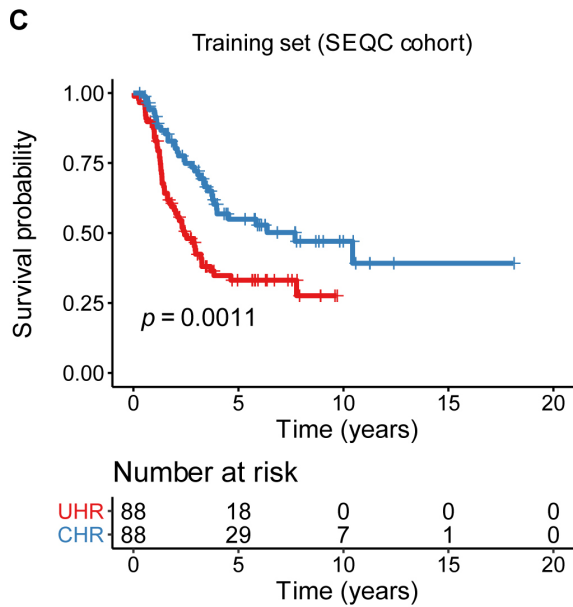
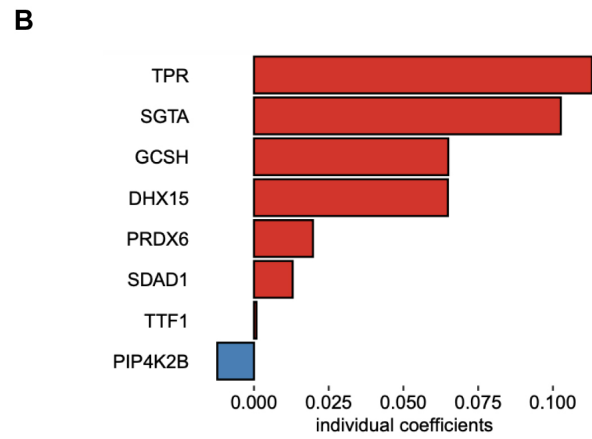
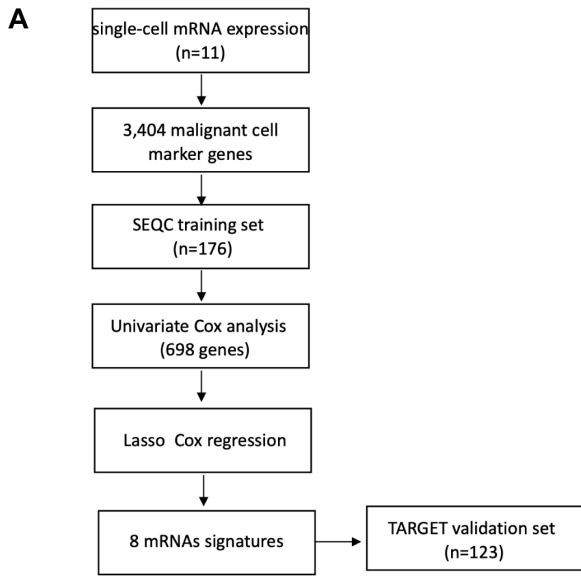
**Supplementary Figure 1.** Overall flowchart of this study. METcor: methylation correlated; MK-METcor: marker and methylation correlated; LASSO, least absolute shrinkage, and selection operator.



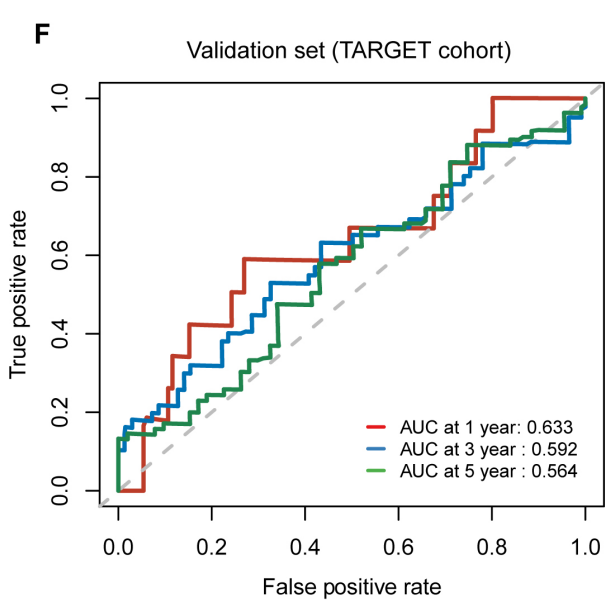
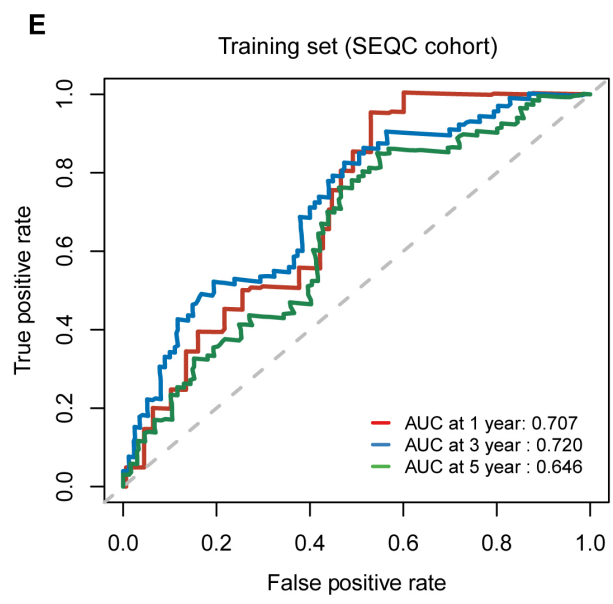
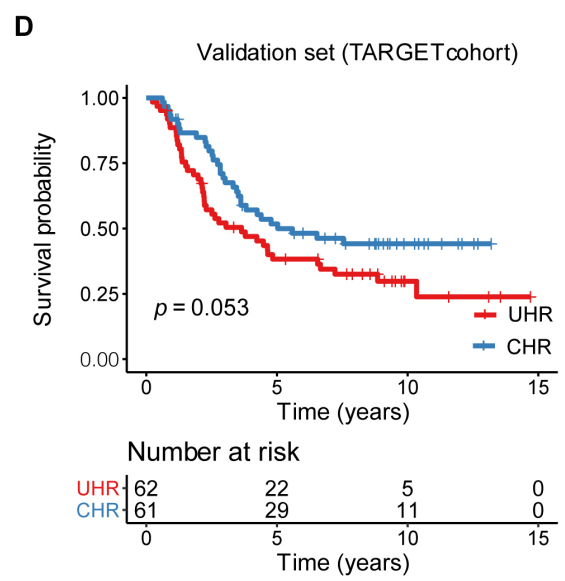
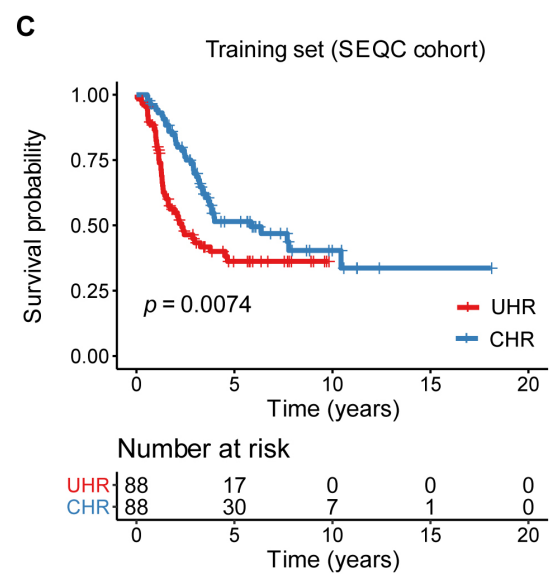
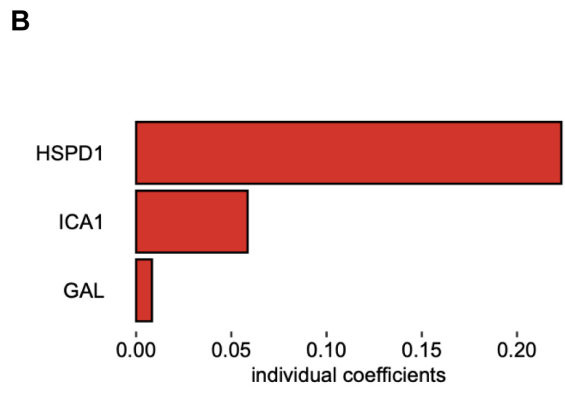
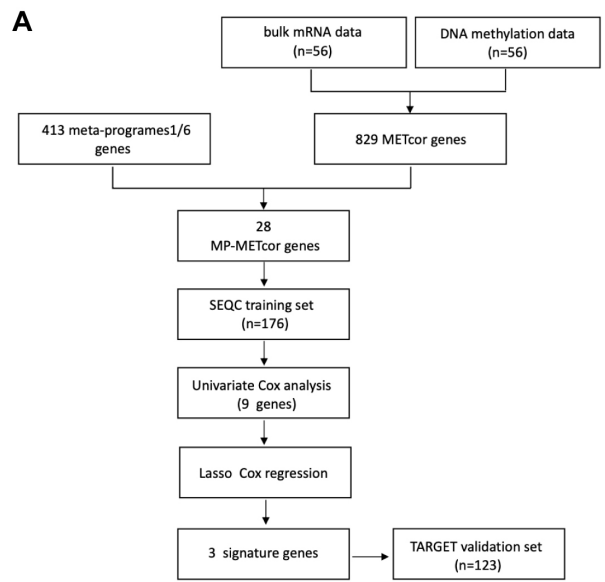
**Supplementary Figure 2.** The distribution of METcor genes. **(A)** The correlation between mRNA expression and DNA methylation. **(B)** The type of methylation sites. **(C)** The overlap between malignant cell marker genes and METcor genes.



**Supplementary Figure 3.** Prognostic model establishment for HRNB patients in SEQC cohort. **(A-B)** Identification of the optimal penalization coefficient lambda in the LASSO regression model. **(C)** groups. **(D)** Bubble plot showing the expression of six malignant cell marker genes in each cell type. Bubble intensity of the color indicated the average expression in a particular cell type, and bubble size represented the percentage of cells expressing the gene in that cell type. **(E)** The correlation between DNA methylation and mRNA expression of six malignant cell marker genes.

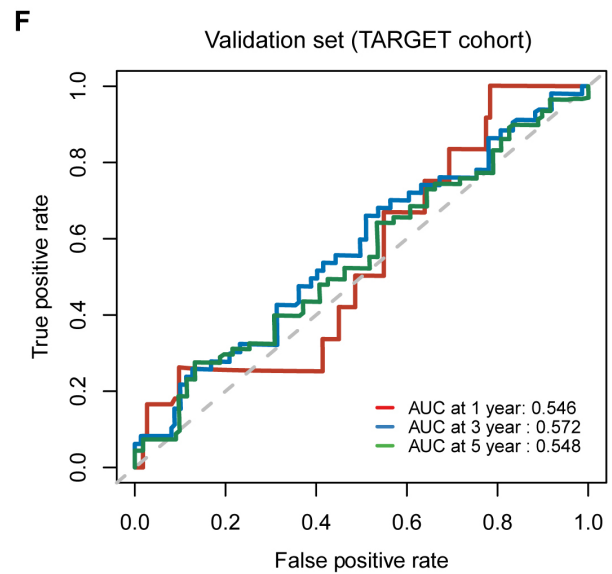
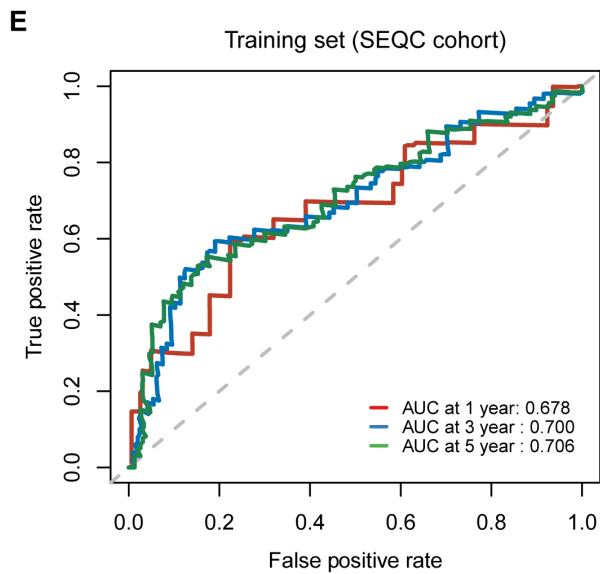
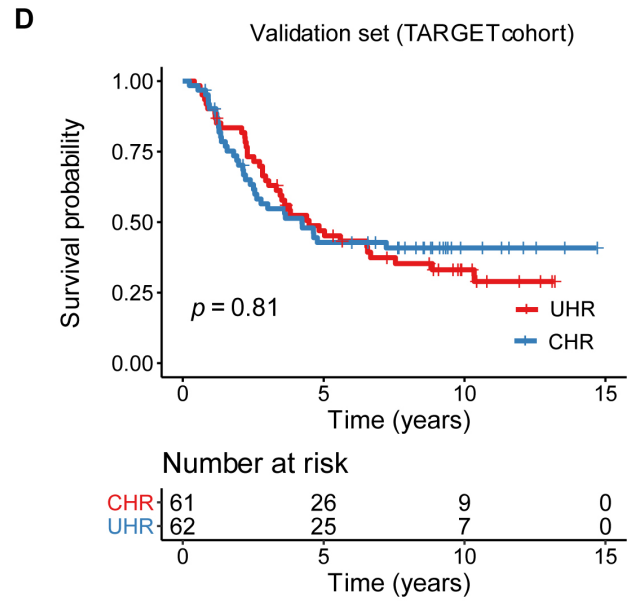
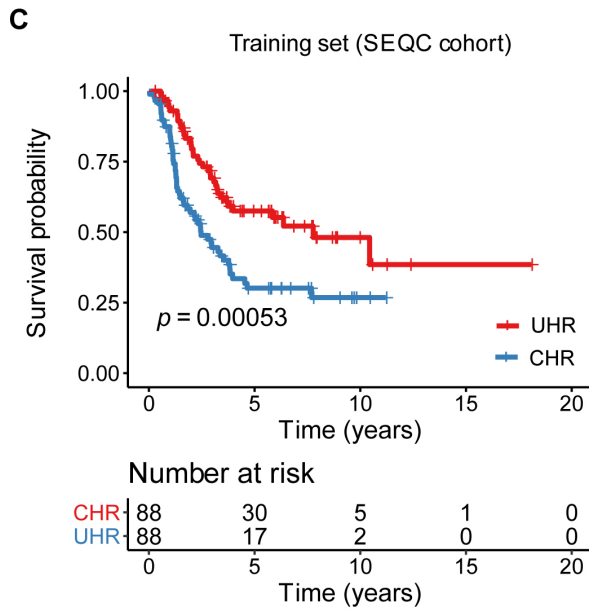
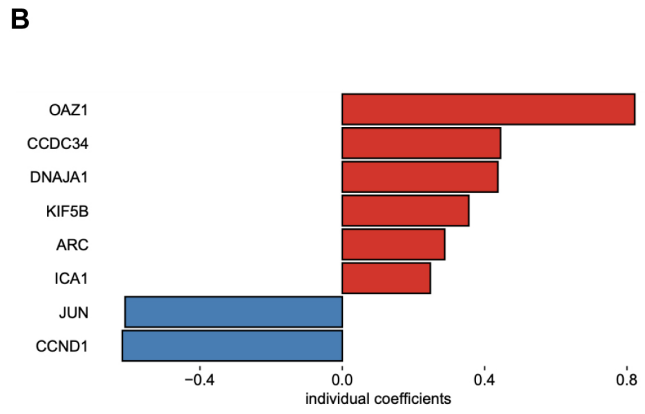
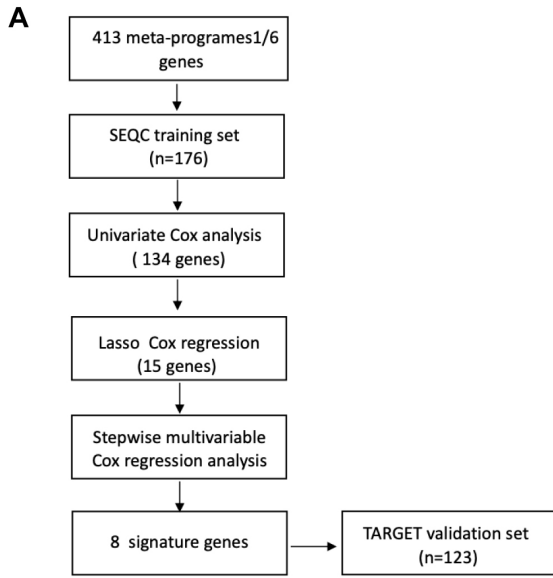


**Supplementary Figure 4.** Model construction without METcor gene set. **(A)** Overall flowchart of model construction only without METcor gene set. **(B)** The coefficients of the identified eight signature genes. KM curves of OS between the UHR and CHR groups in the training set **(C)** and validation set **(D)**, respectively. ROC curves to predict the 1-, 3-, and 5-year OS in the training set **(E)** and validation set **(F)**, respectively.

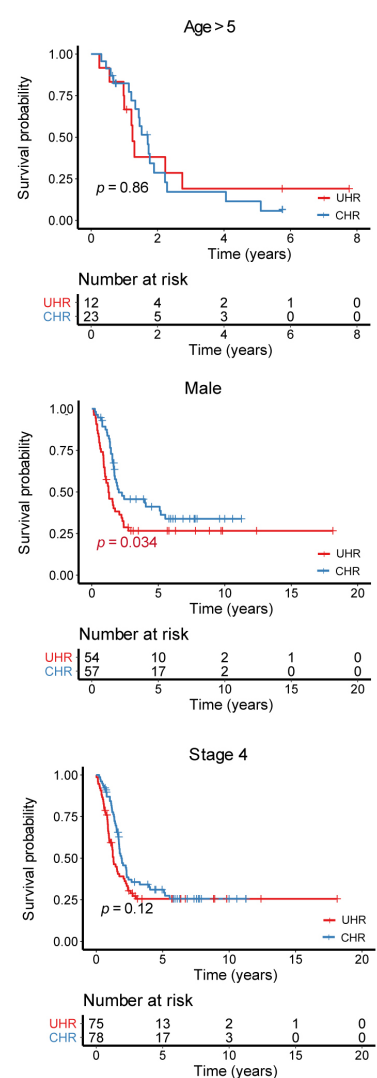
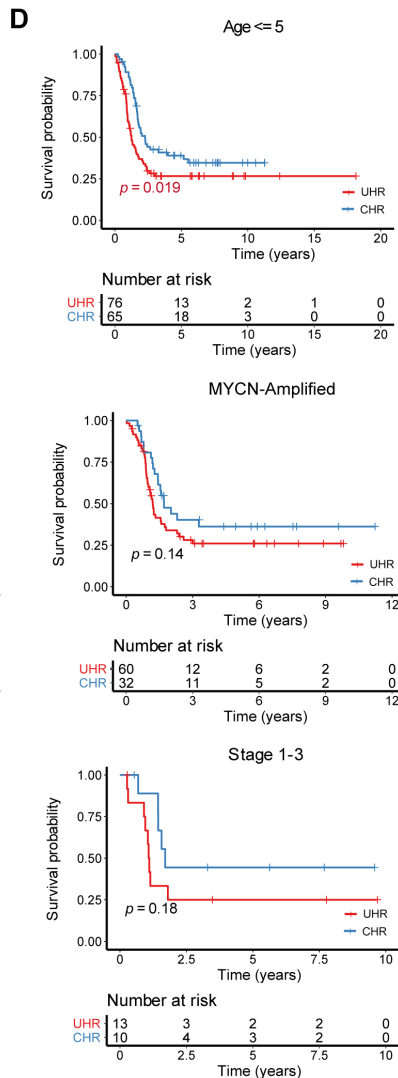
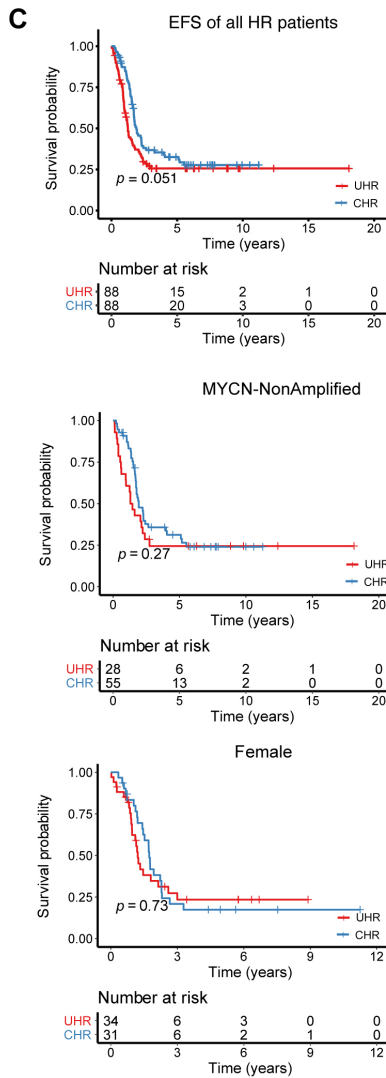
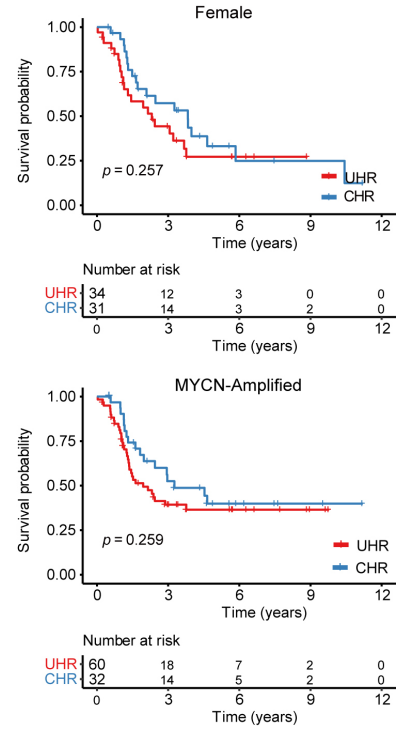
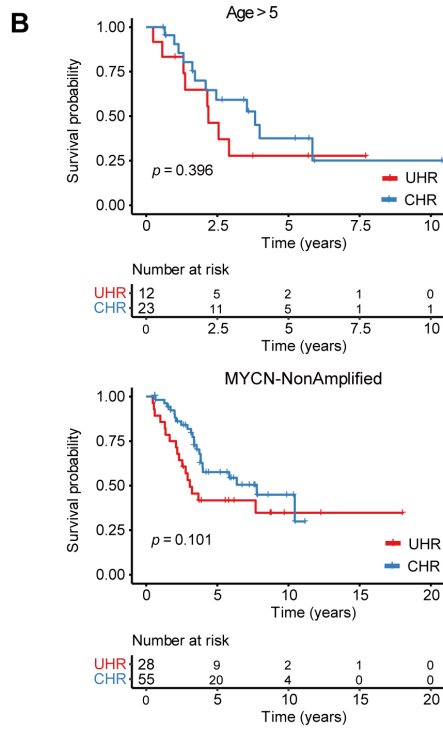
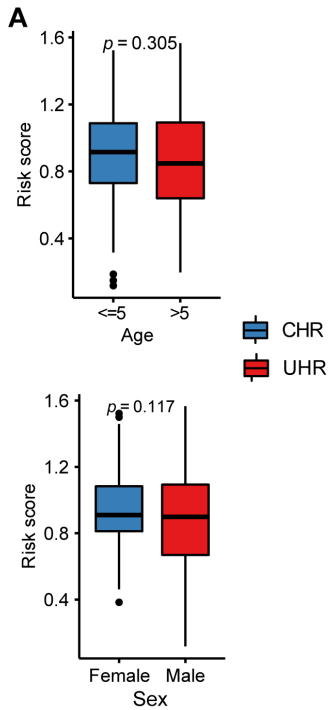


**Supplementary Figure 5.** Three-steps of model construction using metaprograms-METcor genes. **(A)** Overall flowchart of model construction using metaprograms-METcor genes. **(B)** The coefficients of the identified three signature genes. KM curves of OS between the UHR and CHR groups in the training set **(C)** and validation set **(D)**, respectively. ROC curves to predict the 1-, 3-, and 5-year OS in the training set **(E)** and validation set **(F)**, respectively. MP: metaprograms.

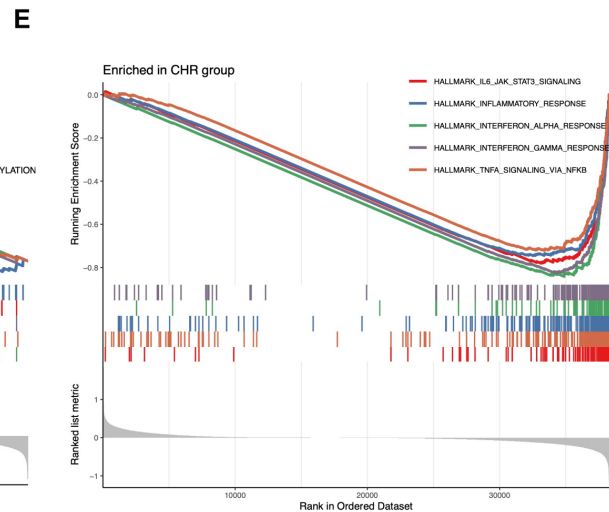
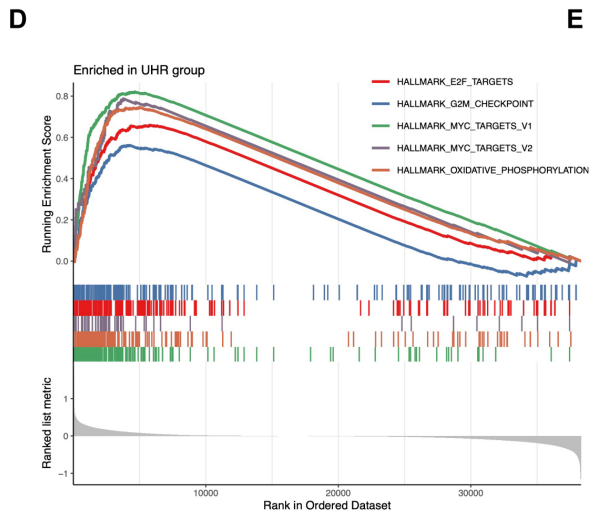
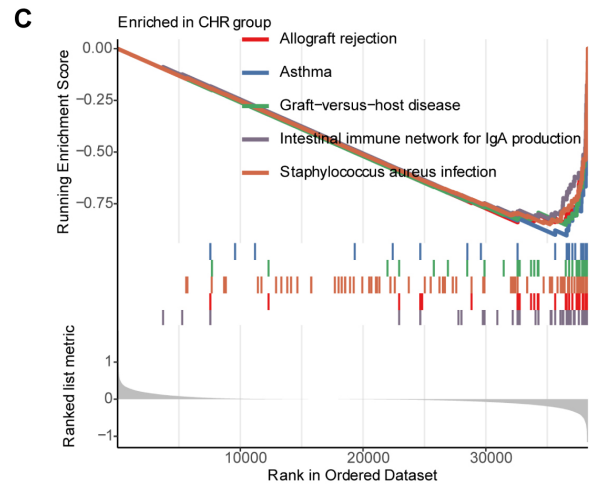
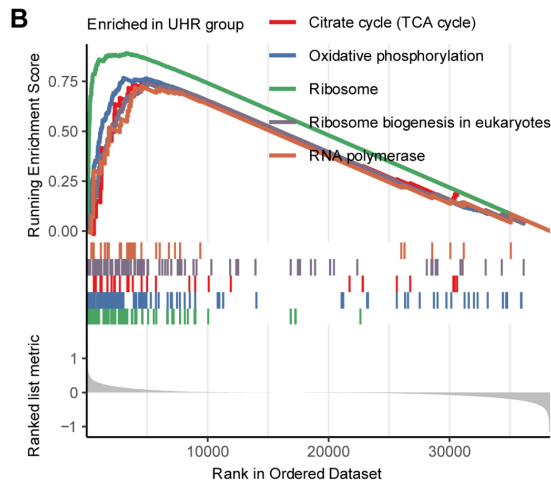
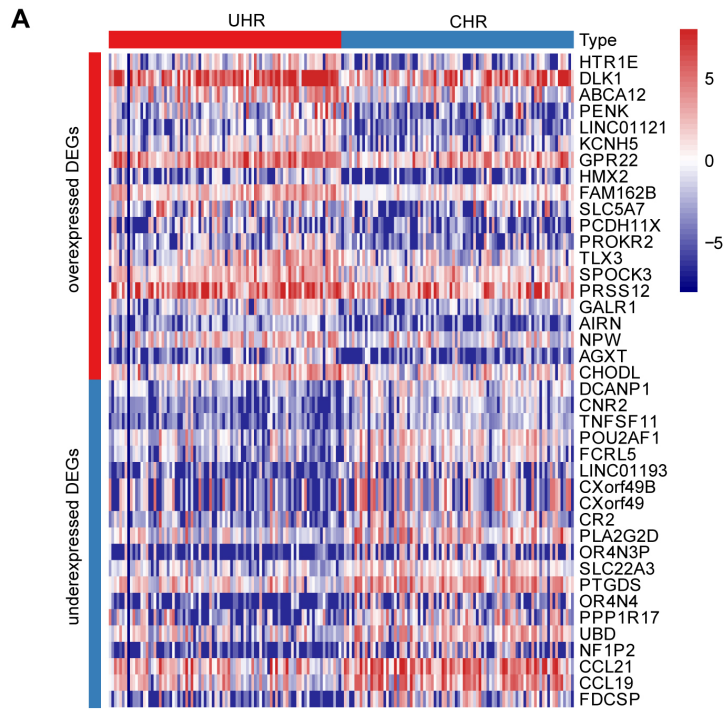




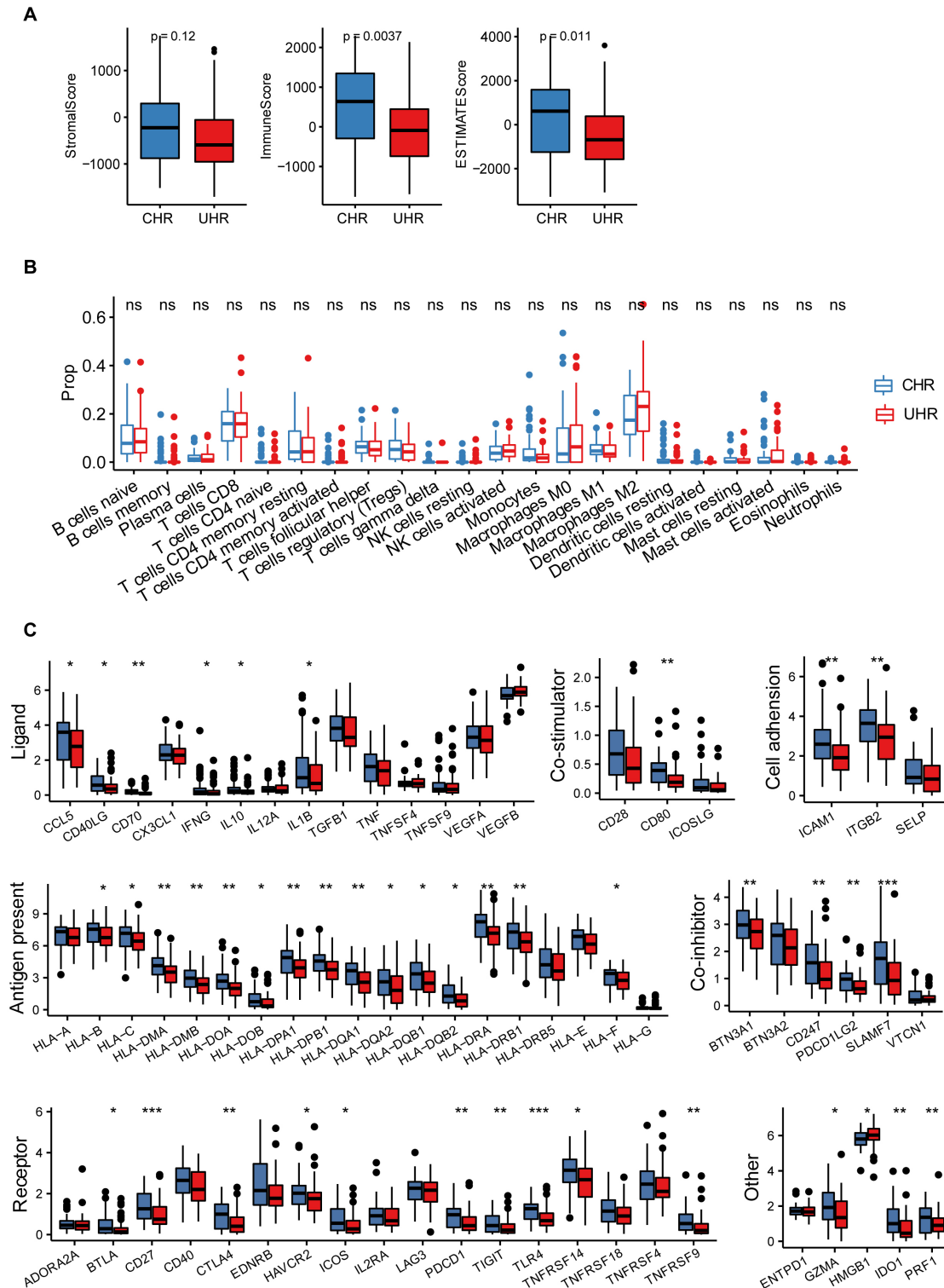
**Supplementary Figure 6.** Three-steps of model construction using metaprograms genes without METcor gene set. **(A)** Overall flowchart of model construction using metaprograms genes without METcor gene set. **(B)** The coefficients of the identified eight signature genes. KM curves of OS between the UHR and CHR groups in the training set **(C)** and validation set **(D)**, respectively. ROC curves to predict the 1-, 3-, and 5-year OS in the training set **(E)** and validation set **(F)**, respectively.



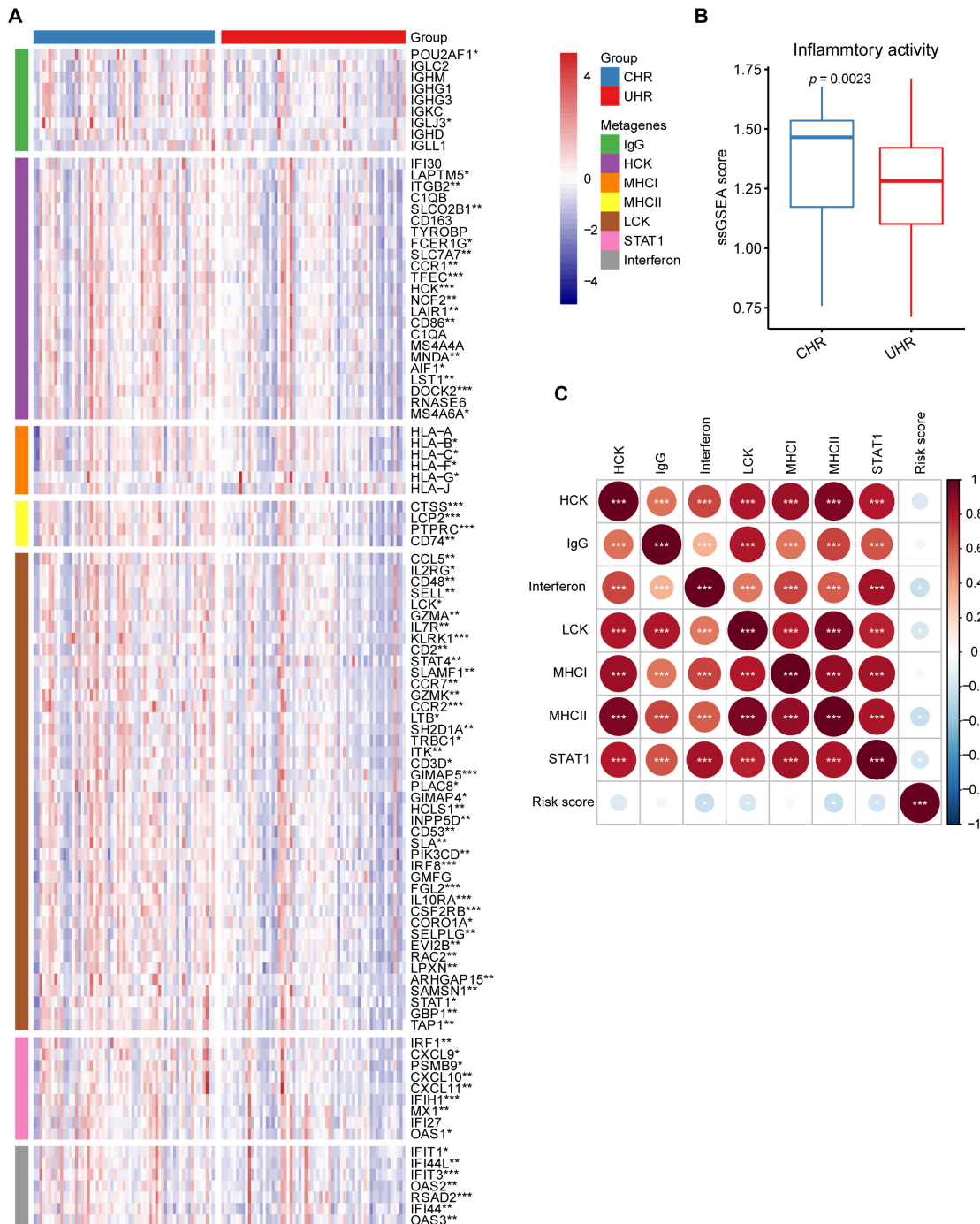
**Supplementary Figure 7.** The correlation of MMGS risk score with clinical features in the SEQC cohort. **(A)** The distribution of MMGS risk scores in different age and sex subgroups. **(B)** The difference in OS between UHR and CHR groups in patients with different clinical features. The difference in EFS between UHR and CHR groups in **(C)** all HR patients or **(D)** patients with different clinical features. EFS: event-free survival.



**Supplementary Figure 8.** Representative genes and pathways enriched in the UHR and CHR groups in the SEQC and TARGET cohort, respectively. **(A)** The expression profiles of the top 20 overexpressed and underexpressed DEGs in the UHR group in the SEQC cohort. The top five significantly enriched KEGG pathways in the UHR **(B)** and CHR **(C)** HRNB patients in the TARGET cohort. The top five significantly enriched hallmarks in the UHR **(D)** and CHR **(E)** HRNB patients in the TARGET cohort.



**Supplementary Figure 9.** The association between MMGS and the immune cell infiltration in the TARGET cohort. **(A)** Differences among stromal score, immune score, and ESTIMATE score between UHR and CHR groups. **(B)** The comparison of infiltration levels of 22 immune cell types between UHR and CHR groups. **(C)** Immune checkpoints expression between UHR and CHR groups. \* $p < 0.05$ ; \*\* $p < 0.01$ ; \*\*\* $p < 0.001$ ; \*\*\*\* $p < 0.0001$ ; ns: no significance.

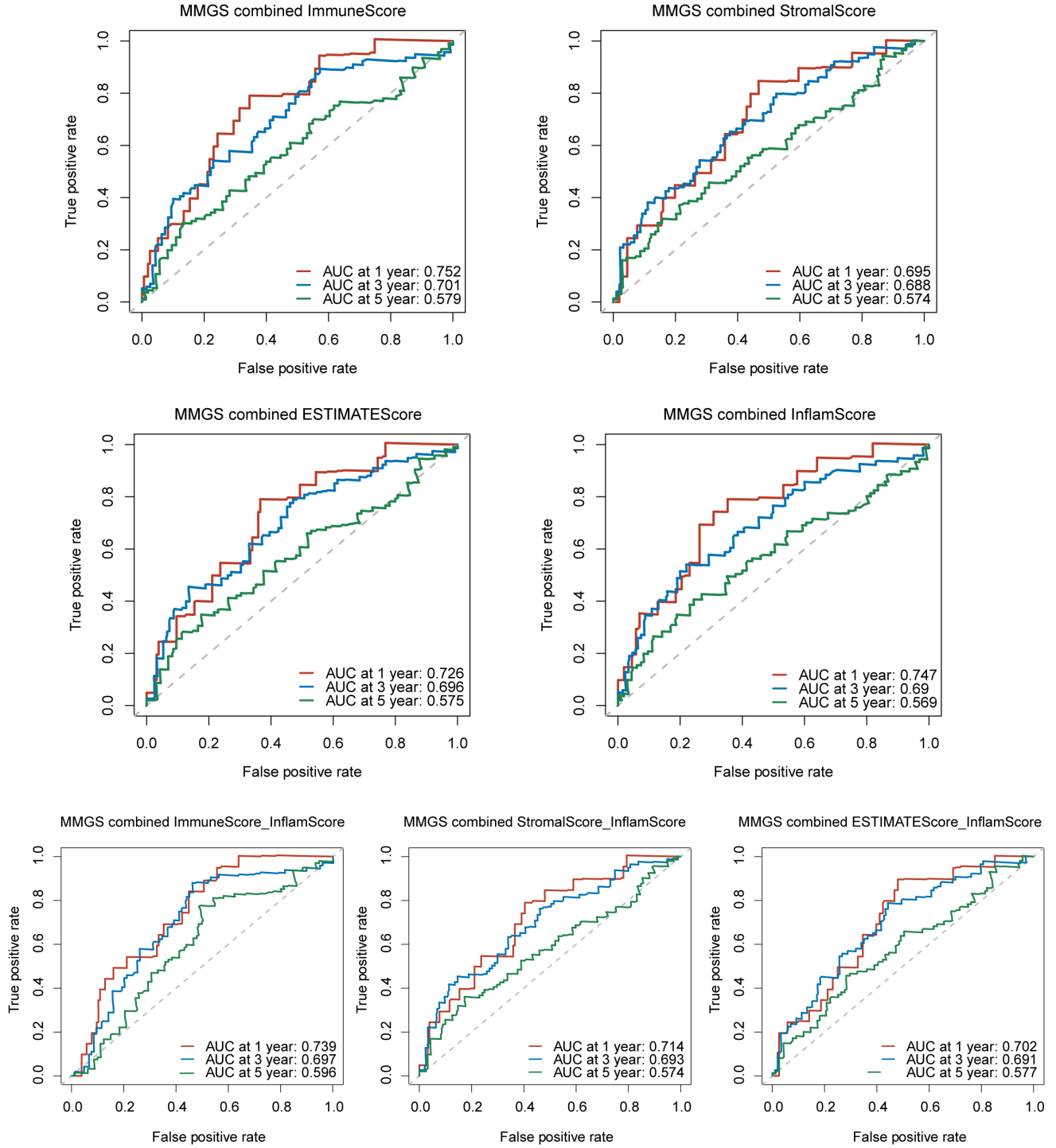


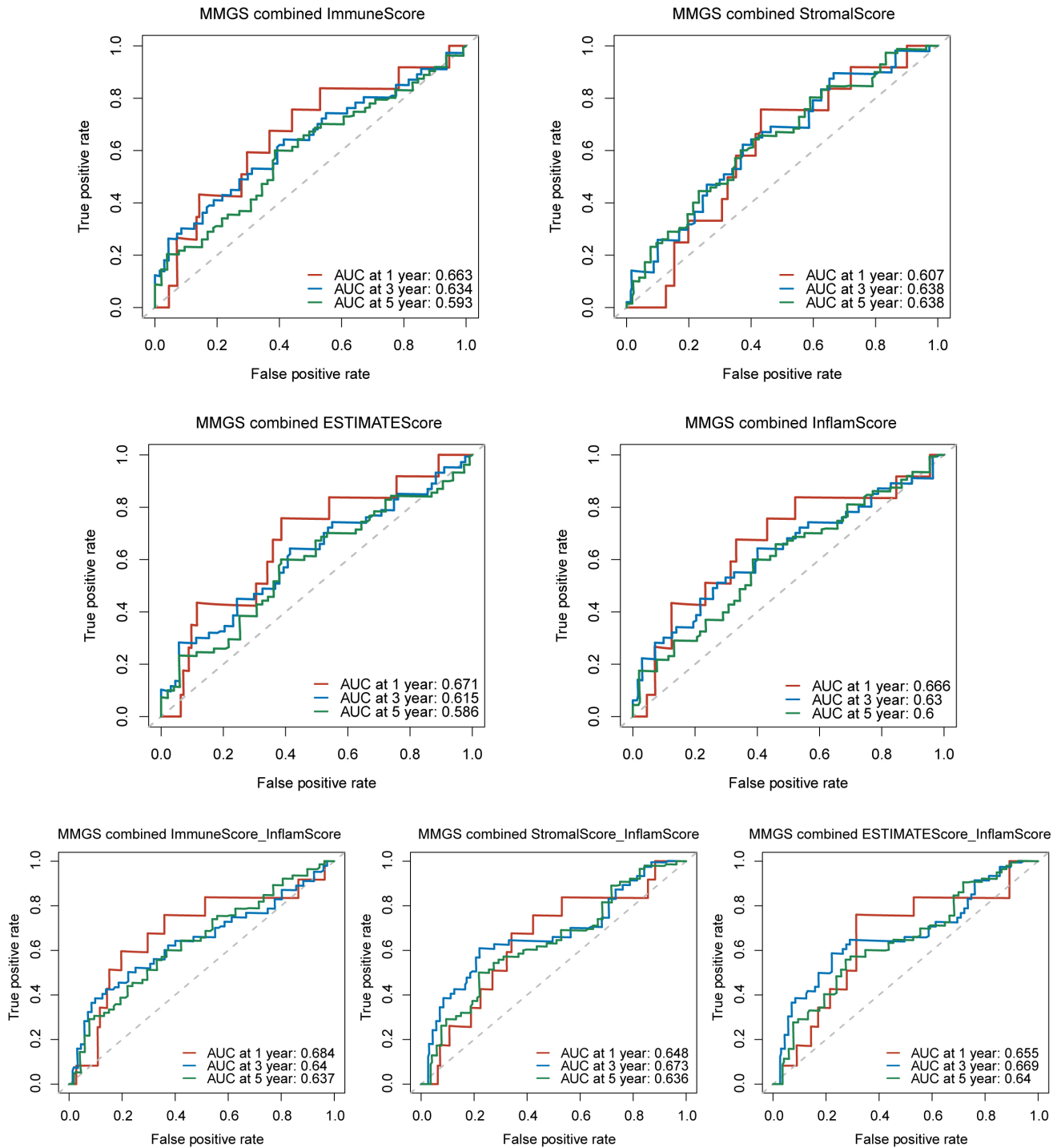
**Supplementary Figure 10.** Relationship between MMGS and inflammatory metagenes in the TARGET cohort. **(A)** Heatmap showing the expression characteristics of seven clusters of metagenes. **(B)** The ssGSEA score of inflammatory activity in MMGS risk groups. **(C)** The correlation between MMGS risk scores and metagenes. \* $p < 0.05$ ; \*\* $p < 0.01$ ; \*\*\* $p < 0.001$ .



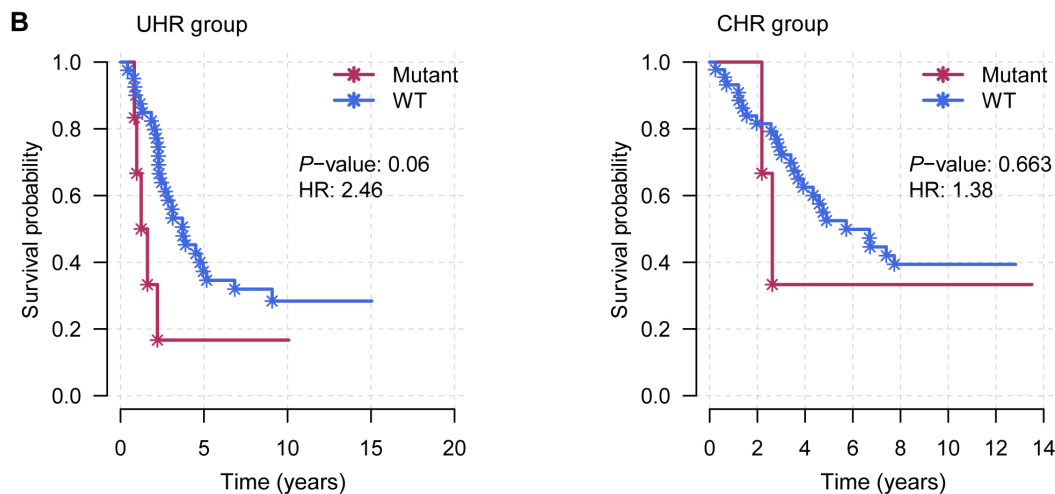
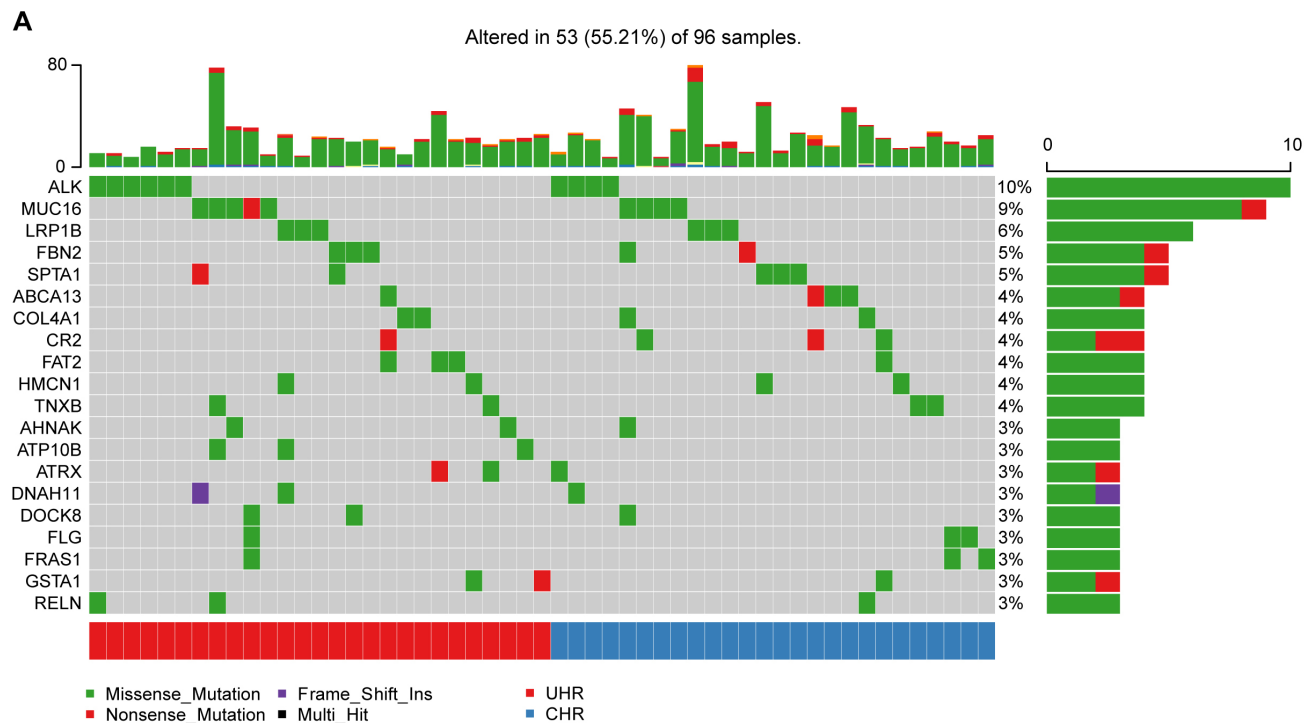
A

Training set (SEQC cohort)



**B****Validation set (TARGETcohort)**

**Supplementary Figure 11.** ROC curves of MMGS combined immune and inflammatory features to predict the 1-, 3-, and 5-year OS in the training set (A) and validation set (B), respectively.



**Supplementary Figure 12.** Mutation landscape of MMGS risk groups from TARGET cohort. **(A)** The oncoPrint summarized the gene mutation landscape in the UHR and CHR groups. **(B)** KM curves of OS between patients with and without ALK mutation in the UHR and CHR group, respectively.