

Supplementary Note

“Genome-wide analysis identifies 12 loci influencing human reproductive behaviour”

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1. HUMAN REPRODUCTIVE BEHAVIOUR MOTIVATION AND PHENOTYPE DEFINITION

1.1 Phenotype Motivation

Human reproductive behaviour – measured by age at first birth (AFB) and number of children ever born (NEB) – is a core topic of research across the medical, social and biological sciences.¹ Two central indicators are the tempo of childbearing of age at first birth (AFB) and the quantum or number of children ever born (NEB). NEB is also often referred to in biological research as life-time reproductive success,² number of offspring³ or as ‘fitness’ in evolutionary studies, which is the function of the number of children of a person in relation to the number of children of peers of the same birth cohort.^{4,5} Due to improvements in hygiene and the reduction in prenatal, infant and child mortality in industrialized societies, NEB has emerged as the gold standard to measure lifetime reproductive success indicating biological fitness.⁵

AFB and NEB are complex phenotypes related not only to biological fecundity, but also behavioural in that they are driven by the reproductive choice of individuals and their partners, and shaped by the social, cultural, economic and historical environment. Genetic factors influence the first two factors of biological fecundity and choice, with the social and historical environment filtering the types of behaviour that are possible (e.g., via contraceptive legislation, social norms).

Although interrelated, AFB and NEB, but also childlessness, are distinct phenotypes. Late AFB, low NEB or remaining childless is not only due to ‘involuntary’ infertility or factors outside of the individual’s control (e.g., inability to find a partner), but also ‘voluntary’ choices to remain ‘childfree’.⁶ In the past four decades there has been a rapid postponement by around 4-5 years in the AFB to advanced ages in many industrialized societies⁷ and a growth in childlessness, with around 20% of women born from 1965-69 in Southern and Western European countries having no children.⁸ The biological ability to conceive a child starts to steeply decline for some women as of age 25, with almost 50% of women sterile by the age of 40.⁹ Birth postponement and a lower number of children has been largely

attributed to social, economic and cultural environmental factors (i.e., individual and partner characteristics, socioeconomic status).^{7,10} Not surprisingly, this delay has led to an unprecedented growth in infertility (i.e., involuntary childlessness), which impacts between 10-15% of couples in Western countries, with men and women affected equally.⁸ An estimated 48 million couples worldwide are infertile,¹¹ with a large part of subfertility, particularly in men, remaining unexplained.¹² Although therapeutic options for infertility in the form of Assisted Reproductive Technology (ART) are available, they are highly ineffective at later ages and older mothers have considerably more problems during gestation and delivery, also associated with low birth weight and preterm delivery.¹³⁻¹⁵ Recent studies have also linked advanced maternal age to a higher risk of schizophrenia in offspring.¹⁶

Childless individuals (and those with a low NEB) are a heterogeneous group consisting of the involuntary childless (e.g., infertility, sterility) and voluntarily childless or ‘childfree’ (e.g., out of choice). Although primarily related to biological fecundity, involuntary childlessness may also be due to circumstantial socio-environmental reasons outside of the individual’s control, including a lack of ability to find a stable partner,¹⁷ divorce and lack of housing, employment or material resources to start a family.¹⁸ Those who are voluntarily childless are generally considered to have made an active choice or to be endowed with an underlying preference¹⁹ or personality traits that pull individuals towards or away from parenthood.²⁰ It is difficult to disentangle the voluntary from the involuntary, however, since fertility intentions can be adjusted in relation to circumstances²¹ and these modifications are age-related.²²

A better understanding of the genetic architecture of human reproductive behaviour and its relation to the environment would enable the discovery of predictors of infertility, which would in turn greatly improve family planning but also reduce costly and invasive ART treatments. Examination of AFB and NEB may also produce a better understanding of the biology of human reproduction, which in turn may give insight into fundamental biological mechanisms and could have ramifications for the study of many health outcomes, especially the etiology of diseases related to the reproductive tract. Furthermore, it is important to understand whether and which proportion of these traits are driven by genetic, behavioural and environmental factors. Relatively little is known about the relationship between

indicators of women's reproductive lifespan (menarche, menopause) and reproductive success. A smaller and recent study has produced some evidence of the link between age at first sexual intercourse (AFS) with AFB and NEB.²³ The focus of this study, however, was on puberty and development and how the timing of puberty was linked with AFS.

By systematically investigating the relationship with genetic variants for a multitude of phenotypes related to human reproduction we can establish to what extent diseases related to the reproductive tract play a role in human reproduction and vice versa, and begin to chart the complex biological and related mechanisms that drive human reproduction. It is therefore crucial to not only examine genetic determinants of more biologically proximate phenotypes (e.g. age at menarche, endometriosis, PCOS) but also human reproductive behaviour and success. AFB and NEB represent more accurate and concrete measures of observed reproductive success in comparison with proxies which capture the reproductive life span (e.g., age at menarche, menopause) or infertility measures (e.g., endometriosis, PCOS).

To our knowledge, the current study is the largest meta-GWAS effort on human reproductive behaviour, which we launched in early 2012. A recently published smaller and related study of cohorts also involved in our study focused on age at first sex (AFS), also linking it to AFB and NEB (among other traits).²³ The AFS study examined how individual variation in pubertal timing and personality characteristics related to high risk-taking and low neuroticism related to reproductive activity and success with AFS measures integrated into our examination of genetic correlations (see Supplementary Note, section 7).

Several studies have shown promising results for fertility-related outcomes related to both infertility and the reproductive life span. Previous research has uncovered a genetic component to reproduction with over 70 genome-wide association studies (GWAS) published for 32 traits and diseases associated with reproduction (for a review see ref. ²⁴). This includes identification of genes such as those related to age at menarche^{25,26,27}, menopause²⁸⁻³², endometriosis³³⁻³⁶ and polycystic ovary syndrome³⁷. This study is the first step towards understanding the pathways between genes and the complex relationship between reproduction and other phenotypes and the environment.

1.2 Evolutionary causes of genetic variance in fertility

Given the diminishing child mortality rate in contemporary societies, evolutionary biologists have used NEB as a proxy for fitness.^{2,5,38} Additive genetic variance in fitness implies natural selection within populations: alleles that lead to higher reproductive success will have a higher frequency in future generations.³⁹ Researchers have until now arguably given less attention to NEB than it deserves,¹ perhaps due to a frequent erroneous interpretation of Fisher's⁴⁰ Fundamental Theorem of Natural Selection. The theorem states that the increase in population mean fitness ascribable to changing allele frequencies is equal to the additive genetic variance in fitness. It has often been misinterpreted, however, to mean that the additive genetic variance in fitness itself should always be close to zero. A close reading of the text shows that Fisher actually argued that fitness is moderately heritable in human populations. The misinterpretation of Fisher's theorem is likely repeated so often due to its intuitive appeal. Naively, it may seem that genes that reduce fitness should have been less frequently passed on, leading to the elimination of genetic variability in traits such as fertility.^{40,41} Nevertheless, we find that fitness traits such as NEB and AFB have significant narrow-sense heritabilities – yet these traits are still not as heritable as morphological traits such as height.^{38,42–44} Several reasons have been put forward to explain the persistent genetic variance in fertility. One argument is that new mutations suffice to restore any genetic variance lost to selection.⁴⁵ For the current study design, additional aspects to consider are sexual antagonistic genetic effects, non-additive genetic effects, environment and gene-environment interaction. As discussed in more detail in the Supplementary Note (Section 5), the current GWAS was conducted separately for both sexes, with a detailed examination explored within that section.

1.3 Additive genetic variation in fertility

Several twin and family studies provide evidence for a genetic component underlying both the tempo (AFB) and quantum (NEB) of human fertility.^{1,3} Heritability – the proportion of the variance in a trait explained by genetic variance – is typically assessed by a comparison of the phenotypic correlations of family members of different genetic relatedness (for example genetically identical or monozygotic and genetically fraternal dizygotic twins). The genetic component is reflected in the extent to which genetically identical twins are more similar in their fertility behaviour. As summarized in Fig. S1.1, heritability estimates for AFB

(for women) are around 0.25 and for NEB ranging from 0.15 to 0.45.¹ A recent meta-analysis of all twin studies conducted until 2012⁴⁴ shows average heritability of 0.45 (SE = 0.027, N = 50,265) among 64 reproductive disease traits of women and of 0.36 (SE= 0.054, N = 9,376) among 25 reproductive disease traits of men. These mainly pertain to diseases of the genitourinary system, endocrine, nutritional and metabolic diseases, and only few directly pertain to pregnancy, childbirth and the puerperium.

With the advent of molecular genetic data and complementary analytical tools,⁴⁶ it has become feasible to go beyond twin models to produce heritability estimates to apply the same logic to unrelated individuals based on the genetic relatedness matrix across all individuals estimated from common SNPs from the whole genome.^{47,48} A recent study combined data from the Lifelines Cohort Study and the TwinsUK to estimate this so called SNP-based heritability as the lower bound of narrow sense heritability.³⁸ Results show that 10% of the variance in NEB and 15% of the variance in AFB are associated with common additive genetic variance. Given that SNP-based heritability is estimated from the same genomic information as utilized in GWAS studies, these results suggest that we should be able to find genetic variants associated with human fertility when conducting GWAS meta-analyses of sufficient sample size.

1.4 Dominant genetic variation in fertility

GWAS typically assume additive genetic effects. Dominant models, however, are in principle also applicable.⁴⁹ Dominant genetic effects and overdominance (heterozygote advantage) are mechanisms which potentially maintain non-additive genetic variation in fertility and other fitness related outcomes.⁴⁰ Dominant genetic effects result if the conditional phenotypic mean of the heterozygote is not exactly intermediate between those of the homozygotes. Overdominance refers to the special case of the heterozygote possessing a fitness advantage over both homozygotes. At the equilibrium under selection, overdominance leads to an absence of additive genetic variance. Any deviation from strict additivity within a locus, however, should lead to dominance variance that is in principle detectable.⁴⁵

Previous studies approaching the genetic architecture of human fertility almost exclusively relied on twin designs.¹ Dominant genetic effects are detectable in twin studies if the correlation in a trait among identical twins exceeds twice the correlation of fraternal twins. Correlations amongst family members, however, can be inflated by shared environmental factors and therefore hide dominant effects – a potential reason why previous twin studies did not find effects.⁴⁹

Recently, Zhu and colleagues⁴⁹ developed a method to estimate dominant genetic effects based on the genetic relatedness of unrelated individuals. This is a complementary approach to the established GREML analysis, which estimates additive genetic effects on traits. In the article of Zhu and colleagues, they quantify dominant relative to additive variance components for 79 quantitative traits and find little evidence for dominant effects. We applied the GREML model to investigate additive genetic effects on NEB and AFB in combined cohorts of women from the TwinsUK and the Lifelines study in the Netherlands.³⁸ On a slightly larger sample – with a relaxed relatedness cut-off of 0.05⁵⁰ and the exclusion of women younger than 45 for AFB – we replicated previous findings with a SNP-heritability of 0.09 for NEB and 0.17 for AFB. However, we find no evidence for dominant genetic effects δ_{SNP}^2 for either NEB (0.1×10^{-06} , SE 0.07, P=0.45) nor AFB (0.02, SE=0.08, P=0.43, see Supplementary Table 28 for results). We can therefore conclude that due to this lack of evidence of dominant genetic effects, it is not problematic that we have excluded dominant models in our GWAS.

1.5 Environmental variations in fertility

Social scientists, such as demographers and sociologists, have attributed later ages of first birth, lower NEB and growing levels of childlessness in many industrialized societies almost exclusively to socio-environmental factors.^{7,10} First, the introduction of efficient and reliable contraceptives in the early 1960s revolutionized human reproductive behaviour.⁷ The diffusion of the pill in the late 1960s in the United States resulted in an almost immediate postponement in the age of first marriage for college-educated women.⁵¹ Contraception allowed women and couples to avoid pregnancy and delay entry into parenthood. Contraceptives were generally widely introduced across Western and Northern Europe,

Australia and North America in the late 1960s, which is where the majority of cohorts are located in the current study.

Second, there is a well-documented association between female education and later AFB.⁵² Early research demonstrated a strong inverse relationship between education and fertility, with women's increased participation in higher college and University degrees resulting in a significant shift to later AFB.⁵³⁻⁵⁵ A central argument driving childbearing delay was the difficulty to balance student and mother (parent) roles, but also women's opportunity costs in terms of wages and career progression that they forego when having children early.⁵⁶⁻⁵⁸ A third factor, interdependent with educational level, is women's labour force participation and attachment. Research has demonstrated an incompatibility of early AFB and high NEB with paid labour force participation,⁵⁹ largely due to work-family conflict⁷ and the high motherhood 'wage penalty'. In fact, the postponement of AFB results in substantial increases in earnings, particularly for higher-educated women.^{60,61} It is estimated that there is a 7% motherhood wage penalty per child, with a year delay in motherhood increasing career earnings by 9%.⁶¹

A fourth factor is the Second Demographic Transition, which largely refers to cultural and ideational changes surrounding the preferences for and role of children, which is coupled with a shift to more individualistic desires for personal development.^{62,63} Since infant mortality rates have fallen sharply in modern societies, extra births are not required for insurance against death and children no longer provide the economic support and labour to support parents that they once did, which dramatically changes preferences and the need to have children.^{64,65} Research has also demonstrated that multiple national institutional factors are related to the delay of AFB and the decrease in NEB. This includes changes in the educational systems, labour market regulations, gender equity,⁶⁶ but also economic uncertainty,⁶⁷ the housing market,⁶⁸ influence by friendship networks,⁶⁹ family networks and social capital,⁷⁰ and changes in partnering and mating practices.⁷¹ The empirical relationship of these factors – namely birth cohort and educational level – with genetic risk scores of AFB and NEB is elaborated upon in section 10.

1.6 Phenotype definition

The current study measures human reproductive choice by the two phenotypes of: age at first birth (AFB) and number of children ever born (NEB). AFB is the self-reported age when subjects had their first child. In most cohorts this was asked directly (e.g. *“How old were you when you had your first child?”*). Alternatively, it could also be calculated based on several survey questions (such as the date of birth of the subject and date of birth of the first child). Supplementary Table 2 describes in detail the exact question asked for each cohort and if applicable, whether and how it varies in the way it was asked to men and women. Often these questions were part of a medical questionnaire about women’s reproductive health, so for a large number of cohorts, only women were asked. For this reason, the sample size for AFB for women is considerably larger than for men. Note that only people who have had at least one child (parous) are eligible to be included for the analysis of this phenotype.

Number of children ever born (NEB) was the self-reported number of children. This phenotype was either asked directly (e.g. *“How many children do you have?”* or *“How many natural (biological) children have you ever had, that is, all children who were born alive?”*, or *“How many children have you had - not counting any step, adopted, or foster children, or any who were stillborn?”*) or it was calculated based on several survey questions (such as pregnancy histories and outcomes, number of deliveries). In most cases it was possible to distinguish between biological (live born or stillborn) and adopted or step-children. When it was possible to distinguish between cases, we used the number of live born biological children. We included cases for NEB if they finished their reproductive career (aged at least 45 for women and 55 for men at time of study) and were thus unlikely to have future biological children.

1.7 Instructions for contributing cohorts

The instructions given to cohorts who agreed to participate in our study are described in detail in the original Analysis Plan that was posted on the Open Science Framework preregistration site, described in detail in Supplementary Note Section 2.1 and uploaded December 9, 2013 at: <https://osf.io/53tea/>. AFB was advised to be treated as a continuous measure. When possible, we asked analysts to use the more direct question: How old were

you when you had your first child? Another variant is: What is the date of birth of your first child? In the case of the latter, we advised them to impute this variable to get the AFB by subtracting the date of birth of the first child from the date of birth of the subject.

Analysts were then asked to normalize the raw measure of the age at first birth for sex/ birth cohort specific means and standard deviations. In other words, we asked them to compute a mean and standard deviation separately for men and women by birth cohort category (generally ten-year intervals) and then subtract the mean value for that group from the respondent's value. They should then divide the result by the standard deviation. This was the final AFB variable measured in sex/cohort specific Z-score that is our regressand.

Analysts were asked to include birth year of the respondent (represented by birth year – 1900), its square and cubic to control for non-linear birth cohort effects. Combined analyses that included both men and women also needed to include interactions of birth year and its polynomials with sex. Some cohorts only used birth year and not its polynomials because of multi-collinearity issues/convergence of the GWA analysis.

1 **2. PRIMARY GWAS OF HUMAN FERTILITY**

2 **2.1 Overview of human fertility analyses**

3 The genome-wide association study (GWAS) of human fertility is based on the summary
4 statistics that were uploaded to a central server by cohort-level analysts. As outlined in more
5 detail in Section 1 of the Supplementary Note, our analysis includes the two phenotypes of
6 age at first birth (AFB) and number of children ever born (NEB), with analysts producing
7 results for women, men and combined analyses of both sexes, also including birth cohort as a
8 covariate. The summary statistics were then subsequently quality-controlled and meta-
9 analyzed by two separate independent centers at the University of Oxford and Erasmus
10 University Rotterdam.

11

12 We follow the QC protocol of the GIANT consortium's recent study of human height⁷² and
13 employed the software packages QCGWAS⁷³ and EasyQC⁷⁴, which allowed us to harmonize
14 the files and identify possible sources of errors in association results. This procedure entailed
15 that diagnostic graphs and statistics were generated for each set of GWAS results (i.e., for
16 each file). In the case where apparent errors could not be amended by stringent QC, cohorts
17 were excluded from the meta-analysis (see the bottom of Supplementary Table 1 for a list of
18 excluded cohorts).

19

20 The lead PI of each cohort confirmed that the results in this study were based on analyses that
21 had been approved by the local Research Ethics Committee and/or the relevant Institutional
22 Review Board. All participants fell under the written informed consent protocol of each
23 participating study. The entire project was also approved by the local Research Ethics
24 Committee of the PI.

25

26 We first circulated three documents to interested cohorts at the end of April 2012, which
27 included: (a) Rationale for a GWAS of Fertility Behaviour, (b) GWAS Fertility Behaviour
28 Analysis Plan; and, (c) Collaboration Agreement for Fertility GWAS Meta-analyses. This
29 was after a meeting and approval from the REPROGEN working group of the CHARGE
30 consortium on Dec. 9, 2011 that we were not competing with existing efforts. Preliminary

1 results were presented at various CHARGE meetings between the years of 2012-2015. This
2 study was initially set up as a two-stage GWAS with a large discovery and smaller replication
3 phase. Due to an increasing influx of new data, we opened the participation to cohorts that
4 had genome-wide data, but also to cohorts that had Metabochip data. We also included a list
5 of 15 independent SNPs with $P < 10^{-06}$ for cohorts that did not have genome-wide data
6 available but could perform *de-novo* replication on a limited number of SNPs. Agreements
7 also came through at a later stage from RPGEH (Kaiser Permanente Research Program on
8 Genes, Environment, and Health), $N(\text{AFB women})=31,898$, $N(\text{NEB women})=39,576$,
9 deCODE ($N(\text{AFB pooled})=60,602$, $N(\text{NEB pooled})=65,228$), and UK Biobank ($N(\text{AFB}$
10 $\text{women})=40,082$, $N(\text{NEB pooled})=88,094$). Given the resulting well-powered total sample
11 size of $N \approx 250\text{k}$ for *AFB* and $N \approx 340\text{k}$ for *NEB* we chose to merge the discovery and
12 replication cohorts into a single large discovery phase, as is done in other recent well-
13 powered GWAS efforts.^{72,75,76} We also decided to include in the meta-analysis only cohorts
14 with genome-wide data, leaving the remaining cohorts that performed *de-novo* replication for
15 follow-up analysis.

16

17 **2.2 Participating Cohorts**

18 A total of 62 cohorts contributed to this study. Cohorts with acceptable measures of AFB
19 and/or NEB were eligible to participate. Some measured one or both of the phenotypes, and
20 there was also variation by whether the question was asked to women and/or also men.
21 Supplementary Table 1 provides an overview of the study-specific details of all analyses
22 conducted for the traits of interest. Cohorts of unrelated individuals uploaded separate results
23 for men and women. In addition to sex-specific association results, family-based cohorts
24 uploaded pooled results. As described in the Supplementary Note (Section 1), particularly
25 AFB is asked less frequently to men. The total number of association-result files per trait is as
26 follows. We have 28 files for AFB men, 57 for AFB women, 72 for AFB pooled, 50 for NEB
27 men, 67 for NEB women, and 102 for NEB pooled.

28

29 As Supplementary Table 1 shows, most cohorts were included in the meta-analysis (i.e., 62
30 cohorts are included, constituting 26 files for AFB men, 50 for AFB women, 64 for AFB
31 pooled, 47 for NEB men, 60 for NEB women, and 91 for NEB pooled) and some only in the

1 follow-up analyses (9 cohorts, constituting 2 files for AFB men, 5 for AFB women, 6 for
2 AFB pooled, 3 for NEB men, 5 for NEB women, and 9 for NEB pooled). We had to exclude
3 the association results of two cohorts – ABCFS (AFB women, $N=410$, NEB women, $N=410$)
4 and Longevity (AFB women, $N=285$; NEB women, $N=352$) – from the meta- and follow-up
5 analyses due to unresolvable issues with the cohort’s association results that came up in the
6 quality control procedures. For more details regarding the reasons for exclusion, see SI
7 Section 2.6.

8

9 **2.3 Genotyping and Imputation**

10 Supplementary Table 1 gives an overview of the study-specific details on pre-imputation
11 quality control filters applied to the genotype data, subject-level exclusion criteria, imputation
12 software used, and the reference sample for imputation. Due to the fact that we started our
13 study in 2012 before 1000G imputation, our analysis plan recommended using resulted
14 imputed using the HapMap 2 CEU (r22.b36) reference sample.⁷⁷

15

16 **2.4 Association analyses**

17 Cohorts were asked to only include participants of European ancestry, with no missing values
18 on all relevant covariates (sex, birth year, and cohort specific covariates), who were
19 successfully genotyped genome-wide (e.g., genotyping rate greater than 95%), and who
20 passed cohort-specific quality controls (e.g., no genetic outliers).

21

22 Cohorts were asked to use the fully imputed set of HapMap Phase 2 autosomal SNPs, and to
23 estimate an additive linear model, including top principal components to control for
24 population stratification and cohort specific covariates if appropriate. They were specifically
25 instructed to control for population stratification for ancestry principal components with
26 reference to Price et al. (2006).⁷⁸ In addition, cohorts were requested to include birth year of
27 the respondent (represented by birth year – 1900), its square and cubic to control for non-
28 linear birth cohort effects. Analyses pooling data across sexes also needed to include
29 interactions of birth year and its polynomials with sex. Some cohorts only used birth year and
30 not its polynomials because of multi-collinearity issues/convergence of the GWA analysis.

1 Omission of these nonlinear birth year effects is unlikely to lead to biased inferences, since
2 genotypes are not usually considered to be truly associated with birth year. However,
3 inferences might be less accurate (i.e., have larger standard errors), since omission of
4 nonlinear birth year effects can lead to larger residual variation.

5 **2.5 Quality Control**

6 In this section, we summarize the main steps and diagnostic tests of the Quality Control (QC)
7 procedure. The quality control was conducted in two separate independent analysis centers
8 (Oxford/Groningen and Rotterdam). Once data were submitted, each study was
9 independently subjected to quality control in the two analyses centers according to standard
10 protocols. We followed the QC protocol of the GIANT consortium's recent study of human
11 height⁷² and the SSGAC's study of educational attainment.^{79,80}

12
13 Since this study began QC procedures have become more stringent. Recently, a
14 comprehensive set of guidelines for GWAS QC was released.⁷ For the cohorts initially
15 included in the study a first round of QC was performed using the R package QCGWAS⁷³.
16 We updated the QC protocol based on the GIANT consortium's and SSGAC's protocols. The
17 updated QC protocol was applied to all cohorts using the R package EasyQC.⁷⁴ Findings of
18 the first round of QC were used as a starting point for the updated QC.

19
20 In the QC procedure diagnostic graphs and statistics were generated for each set of GWAS
21 results (i.e., for each result file uploaded by the cohort analysts). Most errors (e.g., coded
22 allele reported as other allele and vice versa) could easily be addressed. In case apparent
23 errors could not be amended by combining stringent QC with file-specific inspections and
24 corrections, cohorts were excluded from the meta-analysis. For details on cohort inclusion
25 and exclusion, see Supplementary Table 1.

26 27 ***Filters***

28 We harmonized base pair positions of the markers across files using NCBI build 37. For each
29 result file a given marker was excluded in case:

- 30 1. The combination of chromosome and base-pair position could not be uniquely linked to the HapMap Phase II CEU panel.
- 31 2. The marker had missing or incorrect values. Specifically,

- 1 a. the effect allele and other allele were missing,
 - 2 b. the association p -value was missing or outside the unit interval,
 - 3 c. the effect estimate was missing or reported to have infinite magnitude,
 - 4 d. the standard error (SE) of the effect estimate was missing, negative, or infinite,
 - 5 e. the allele frequency was missing or outside the unit interval,
 - 6 f. the sample size was not reported, or zero or below,
 - 7 g. the reported callrate was outside unit interval,
 - 8 h. the reported imputation quality was negative, and
 - 9 i. the reported imputed dummy was not binary.
- 10 3. The marker was not a SNP, not biallelic, non-autosomal, and/or monomorphic.
 - 11 4. The sample size was below 30.
 - 12 This filter is to guard against spurious associations due to overfitting of the model.
 - 13 5. The minor allele count was 6 or below.
 - 14 This filter is to guard against spurious associations with low-frequency SNPs in small samples. The risk of spurious
 - 15 associations has shown to be particularly high for SNPs that are extremely rare⁷.
 - 16 6. Minor allele frequency (MAF) was below 1%.
 - 17 For all the cohorts, we dropped SNPs with a MAF below 1%. For small cohorts we applied more stringent filters based
 - 18 on diagnostic tests and figures.
 - 19 7. The SE of the effect estimate was greater than $100/\sqrt{N}$.
 - 20 Based on the approximation to the expected standard error by Winkler *et al.*⁷, we calculated that an SE greater than
 - 21 $100/\sqrt{N}$ is at least 40% greater than the expected SE of the estimated effect of a SNP with a MAF of 1% for a trait with
 - 22 standard deviation of 10. Since in our analyses we only consider SNPs with $MAF \geq 1\%$ and traits with a standard deviation
 - 23 below 10, an effect estimate with an SE greater than $100/\sqrt{N}$ can be considered to be unreasonably large.
 - 24 8. The R^2 of the marker with respect to the phenotype was greater than 10%.
 - 25 We excluded SNPs for which the estimated R^2 was greater than 10% (Supplementary Information in Rietveld *et al.*⁷⁹)
 - 26 because such an R^2 would defy all upper bounds on reasonable effect sizes of SNPs.
 - 27 9. The marker was imputed while imputation quality was missing.
 - 28 10. The marker was imputed while imputation quality was below 0.4.
 - 29 For all the cohorts, we dropped imputed SNPs with an imputation quality below 0.4. For several cohorts we apply more
 - 30 stringent filters based on diagnostic tests and figures.
 - 31 11. The callrate was below 95%.
 - 32 12. The SNP was genotyped and not in Hardy-Weinberg Equilibrium (HWE).
 - 33 We excluded genotyped SNPs if they fail the HWE chi-squared test. Violation of HWE will lead to lower chi-squared p -
 - 34 values as sample size increase, the threshold is therefore sample-size dependent. We applied an HWE p -value threshold
 - 35 of 10^{-03} in case $N < 1,000$, 10^{-04} in case $1,000 \leq N < 2,000$, 10^{-05} in case $2,000 \leq N < 10,000$, and no filter in case $N \geq$
 - 36 $10,000$.
 - 37
 - 38
 - 39

1 ***Diagnostic checks***

2 For the SNPs remaining after applying the filters of steps 1 – 12, we generated five key
3 diagnostic graphs:

4 1. Allele frequency (AF) plots. – to identify errors in allele frequencies and strand orientations.

5 The AF plot shows the expected AF (based on the HapMap II CEU2 reference panel or the
6 1000 Genomes Phase 1 European panel in case of 1000 genomes imputed data) versus the
7 reported AF.

8 2. Reported P-values versus P-values of the Z-scores (PZ) plots – to assess the consistency of the reported P-values with
9 respect to those implied by the effect estimates and the corresponding standard errors.

10 3. Quantile-Quantile (QQ) plots – to check for evidence of unaccounted population stratification.

11 4. Reported Standard Error versus Expected Standard Error (SE) plots – to assess whether the reported standard errors
12 behave in line with the approximation of the expected standard errors provided by Winkler et al.⁷⁴, implemented as a QC
13 step by Okbay *et al.*⁸¹

14

15 These diagnostic plots were examined by two independent analysts. If problems were
16 detected which could be resolved by more stringent thresholds, we applied the following *ad*
17 *hoc* filters (descending order in terms of frequency used).

18

19 1. MAF filters more stringent than the generic MAF filter (e.g., 5% instead of 1%).

20 2. Imputation quality filters more stringent than the generic filter (e.g., 0.8 instead of 0.4).

21 3. Filter on the absolute difference between expected (based on the HapMap II CEU2 reference panel or the 1000 Genomes
22 Phase 1 European panel in case of 1000 genomes imputed data) and reported allele frequencies. This filter helps to remove
23 clear outliers in the AF-plots (e.g., strand-ambiguous SNPs that are likely to have been reverse-coded).

24 4. Filter on the absolute difference between the reported $\log(P\text{-value})$ and the $\log(P\text{-value})$ derived from the report Z-score. This
25 filter helps to remove clear outliers in the PZ-plots. Such outliers can arise when software such as SNPTEST¹³ switches to
26 another estimation method, for reasons such as poor convergence of the estimates.

27

28 For a list of the filters used per cohort, per association file, see Supplementary Table 27
29 which reports the total number of markers prior and post-QC when applying the described
30 generic and specific filters, for each set of association results.

31

32 The AF plots for ABCFS ($N=410$ for AFB and NEB) shows a strong anti-diagonal that
33 persists when considering only genotyped markers, implying that reverse-coded SNPs are
34 likely to have been used for imputation, thereby yielding poorly imputed SNPs.
35 Consequently, we exclude the ABCFS result files from the meta-analyses. In addition, for
36 Longevity ($N=285$ for AFB and $N=352$ for NEB) many SNPs have far greater standard errors

1 for the effect estimates than expected, as well as callrates substantially below 95%. When
2 applying QC to Longevity, only several hundreds of SNPs are left after QC. Consequently,
3 we also exclude Longevity results from the meta-analyses.
4

5 **2.6 Meta analyses**

6 Cohort association results (after applying the QC filters) were combined using sample-size
7 weighted meta-analysis, implemented in METAL.⁸² Sample-size weighting is based on Z-
8 scores and can account for different phenotypic measurements among cohorts.⁸³ The two QC
9 centers agreed in using sample-size weighting to allow cohorts to introduce study-specific
10 covariates in their cohort-level analysis. Only SNPs that were observed in at least 50% of the
11 participants for a given phenotype-sex combination were passed to the meta-analysis. SNPs
12 were considered genome-wide significant at P -values smaller than 5×10^{-08} (α of 5%,
13 Bonferroni-corrected for a million tests. The meta-analyses were carried out by two
14 independent analysts. Comparisons were made to ensure concordance of the identified
15 signals between the two independent analysts. The PLINK clumping function⁸⁴ was used to
16 identify the most significant SNPs in associated regions (termed “lead SNPs”).
17

18 The total sample size of the meta-analysis is $N=251,151$ for AFB pooled and $N=343,072$ for
19 NEB pooled. Although considered to be separate from our main pooled results, we also
20 performed separate meta-analyses for
21

- 22 • AFB women ($N=189,656$),
- 23 • AFB men ($N=48,408$),
- 24 • NEB women ($N=225,230$),
- 25 • NEB men ($N=103,909$)

26
27 The sex-specific results are discussed in more detail in Supplementary Note, Section 5. To
28 understand the magnitude of the estimated effects, we used an approximation method to
29 compute unstandardized regression coefficients based on the Z-scores of METAL output
30 obtained by sample-size-weighted meta-analysis, allele frequency and phenotype standard
31 deviation. Further details of the approximation procedure are available in the Supplementary
32 Information of Rietveld et al.⁷⁹

1

2 Figure S2.1.1. to Figure S2.13.2 contains the forest plots and regional association plots of all
3 genome-wide significant SNPs, the latter created by LocusZoom plots.⁸⁵ The forest plots
4 provide a visualization of the effect size estimates for each cohort and the summary meta-
5 analysis (red rectangle) in addition to the 95% confidence intervals. As would be expected,
6 small cohorts have larger confidence intervals. LocusZoom plots provide a graphic depiction
7 of the local association results and include information about the locus, the location and
8 orientation of the genes it includes, LD coefficients and the local estimates of recombination
9 rates.

3. BIVARIATE AND CONDITIONAL ANALYSIS OF THE TWO FERTILITY-RELATED TRAITS

As joint analysis of correlated traits may boost power for mapping functional loci, we applied a recently developed multi-trait analysis method⁸⁶ to test the association between each variant and the two correlated traits AFB and NEB simultaneously using multivariate analysis of variance (MANOVA). The analysis was performed based on the genome-wide meta-analysis summary statistics of each single trait. The joint analysis did not reveal additional genome-wide significant loci ($\lambda=0.995$), however, such bivariate analysis, accounting for the correlation between the two phenotypes, improved the strength of two signals on chromosomes 1 and 5, indicating possible pleiotropic architecture between the AFB and NEB (Supplementary Fig. 30).

The analysis also provides a conditional association test of the genetic effect of each variant on AFB including NEB as a covariate, and that on NEB including AFB as a covariate. The conditional analysis also did not reveal additional genome-wide significant loci (Supplementary Fig. 31). Nevertheless, adjusting for NEB eliminated the three genome-wide significant loci on chromosomes 1, 2 and 6 for AFB, and adjusting for AFB eliminated the two genome-wide significant loci on chromosomes 1 and 14 for NEB, which may indicate underlying pleiotropic effects on both traits across these loci.

4. TESTING FOR POPULATION STRATIFICATION

Population stratification can severely bias GWAS estimates for causal variants and lead to false positives. This can occur if a particular variant of a SNP is more common in a particular subpopulation and if there are mean differences in the phenotype of interest between subpopulations due to factors that do not involve that SNP. As described in section S.2, all cohorts in the GWAS of AFB and NEB included the top principal components⁷⁸ in their analyses to account for population stratification. Even despite this inclusion, residual stratification could still remain and affect the results.

To test the extent of this problem, we used two methods to assess if our GWAS results for AFB and NEB exhibit signs of population stratification. First, we used the LD Score intercept method described in Bulik-Sullivan et al.⁸⁷ Second, we conduct a series of individual and within-family (WF) regressions using polygenic scores (PGS) as predictors⁸⁸⁻⁹⁰ on a dataset of DZ twins (STR and TwinsUK). Within-family regressions are based on family differences in PGS for AFB and NEB and are therefore not affected by population stratification. We compare the coefficients of individual and WF regression using different p-value thresholds for the construction of PGS. Polygenic scores are based on independent results (i.e. meta-analysis results excluding STR and TwinsUK). Additional information on how we computed PGS are available in section 7 of the Supplementary Note.

4.1 LD Score Intercept Test

The LD Score intercept test uses GWAS summary statistics for all measured SNPs. LD Score regression is a method that can disentangle inflation in the chi-square statistics that is due to a true polygenic signal throughout the genome from inflation that is due to confounding biases such as cryptic relatedness and population stratification. The inflation due to a true polygenic signal impacts the slope of the LD regression, whereas inflation due to population stratification and other confounding biases affects the intercept of the regression.

We used the LDSC software^{87,91} to estimate the intercepts in LD Score regressions with the summary statistics of our GWAS of: (i) AFB (pooled sample), (ii) NEB (pooled sample), (iii)

1 AFB (women), (iv) AFB (men), (v) NEB (women), and, (vi) NEB (men). We estimated a
2 separate LD Score regression for each of the phenotypes using the summary statistics from
3 the meta-analyses based on all available data.

4 For each phenotype, we used the “eur_w_ld_chr/” files of LD Scores computed by Finucane
5 et al.⁹² and made available on <https://github.com/bulik/ldsc/wiki/Genetic-Correlation>. These
6 LD Scores were computed with genotypes from the European-ancestry samples in the 1000
7 Genomes Project using only HapMap3 SNPs. Only HapMap3 SNPs with MAF > 0.01 were
8 included in the LD Score regression.

9 Because genomic control (GC) will tend to bias the intercept of the LD Score regression
10 downward, we did not apply GC to the summary statistics we used to estimate the LD Score
11 regression. Furthermore, we excluded the deCODE cohort from the data for the estimation of
12 the LD Score intercept for AFB and NEB, since the cohort-level regression estimates for
13 deCODE did not directly correct for the high level of relatedness in the sample (their standard
14 procedure is to apply GC). Our intercept estimates from the LD Score regressions are thus
15 unbiased measures of the amount of stratification there is in the data (excluding deCODE)
16 that we used for the GWAS of each phenotype.

17 Figures S4.1 and S4.2 show LD Score regression plots based on the summary statistics from
18 the GWAS of AFB, and NEB. For AFB, we estimated a LD Score intercept of 1.0216
19 (SE=0.008) and for NEB, 1.009 (SE = 0.006). In all six cases, the intercept estimates are not
20 significantly different from 1. By comparison, the mean χ^2 statistics for all the SNPs in the
21 LD Score regressions are 1.239 for AFB and 1.141 for NEB. Under the null hypothesis that
22 there is no confounding bias and that the SNPs have no causal effects on the phenotypes, the
23 mean χ^2 statistics would be one, thus mean χ^2 statistics greater than one indicate that some
24 SNPs are associated with the phenotypes. These estimates imply that about 9% of the
25 observed inflation in the mean χ^2 statistics for AFB and about 6% of the inflation for NEB is
26 accounted for by confounding bias (due to relatedness, or other confounds) rather than a
27 polygenic signal.

28 As described in Section 2 of the Supplementary Information, we applied the standard single
29 GC correction to produce our main estimates. Once a single GC is applied, the LD score
30 regression estimates indicate negligible confounding bias due to population stratification. The
31 LD score intercept for AFB is 0.9618 (SE= 0.0077) and for NEB 0.9763 (SE=0.0068). We

1 can therefore conclude that the amount of inflation due to confounding bias is likely to be
2 negligible in our final results.

3

4 **4.2 Statistical Significance of the Polygenic Scores in a WF regression**

5 To test the robustness of our all-SNP polygenic scores calculated with a set of SNPs meeting
6 several different threshold P-values (5e-08, 5e-07, 5e-06, 5e-05, 5e-04, 5e-03, 5e-02, 5e-01,
7 all SNPs), we estimated WF regressions of AFB and NEB on each polygenic score in
8 samples that are independent from those used to construct the scores. For each WF
9 regression, we also compared the estimated coefficient on the polygenic score to the
10 corresponding coefficient from individual-level regression.

11

12 For both the individual-level and WF regression, we standardized NEB and AFB on
13 birthyear, birthyear squared, birthyear cubic, sex and the first 10 PCAs^a. Our regressions are
14 based on 7,944 twin couples for AFB and 9,220 twin couples for NEB. Figures S4.1, S4.2
15 and Supplementary Tables 30, 31 report the results.

16

17 The regression analyses show that WF regression coefficients for both AFB and NEB are
18 statistically different from zero when the p-value threshold is sufficiently far from zero.
19 When including all SNPs, both coefficients for AFB and NEB are larger than zero,
20 confirming that the GWAS analyses uncovered true polygenic signals. Overall, these results
21 indicate a minimum effect of population stratification and the existence of polygenic signals.

^a Details on the construction of polygenic scores is available in section 6 of the Supplementary Note.

5. SEX-SPECIFIC GENETIC EFFECTS IN FERTILITY

Sex-specific genetic effects have been proposed as an important source of variation for complex human traits.^{93,94} For this reason we also ran sex-specific GWAS meta-analyses for both AFB and NEB and examined the genetic overlap among sexes using LD score bivariate regression and GCTA. Sex-specific effects refer to large differences in average phenotypes or biological processes known to differ between the sexes (e.g., hormonal effects). Since AFB and NEB are not only biological but also socio-behavioural phenotypes, it is likewise important to make a distinction between sex- versus gender-specific effects. Sex refers to biological differences between males and females, which often have their underpinnings in human reproduction.⁹⁵ Gender refers to the socially-constructed differences between men and women that may give rise to particular behavioural outcomes (e.g., gender-specific social norms regarding alcohol consumption). There is growing evidence that biological (sex) and social (gender) processes are interrelated, which in turn impacts the phenotypes we are examining.⁹⁶ Although we recognize the importance of these distinctions, it is beyond the scope of the current study to disentangle sex- versus gender-effects. Rather in this section we emphasize similarities and differences in the sex-specific GWAS results and examine the sex-specific genetic overlap of these traits.

There are several key sex-specific differences in AFB and NEB. Women in contemporaneous populations have a comparatively lower age at first birth than men, which is attributed factors such as the persistent age gap between partners.⁹⁷ Fecundability is strongly influenced by sex-specific hormonal processes and gender-specific diseases. Sex can modify both penetrance and expressivity of a wide variety of traits.^{98,99} Sex-genotype interactions can also theoretically act to maintain genetic variation in a population.¹⁰⁰ The existence of opposite genotypic effects among sexes (also called sexual antagonism) has been often theorized as one of the possible explanations for genetic differences in fertility.¹⁰¹ In other words, particular genes might influence men and women differently and will therefore still be transmitted to the next generation. Genes that contribute to the fecundability of men may therefore be inherited via women's lineage and those for women via men's lineage.¹⁰²

5.1 Sex-specific GWAS meta-analyses for AFB and NEB

In addition to the pooled GWAS results presented in the main text, we also ran sex-specific GWAS meta-analyses for AFB and NEB. The sample size for sex-specific analysis is: AFB women, N=189,656; AFB men, N=48,408; NEB women N=225,230; NEB men N=103,909. Our results indicate 6 genome-wide significant ($P < 5 \times 10^{-8}$) independent SNPs for AFB women and 1 genome-wide significant independent SNP for NEB men. We do not find any genome-wide significant loci for AFB men and NEB women. Among the 6 hits for AFB women, 5 are also significant in the AFB pooled analysis, while 1 hit on chr8 (rs2721195; chr8: 145677011) is specific for women. We find a single independent SNP for NEB men (rs13161115; chr5:107050002) that reaches genome-wide statistical significance (P -value $< 5 \times 10^{-8}$), which is not significant in the NEB pooled analysis. Supplementary Figure 34 shows the Miami plots for AFB and NEB sex-specific analyses. Supplementary Figure 35 depicts the QQ plots of men and women's meta-analyses for AFB and NEB. The figure shows a noteworthy departure from the null hypothesis of no statistical association, in particular for the analysis of AFB women.

Table 1 (in the main text) shows the sex-specific signals respectively for AFB and NEB. The effects of all significant hits in AFB have the same direction for both men and women. The single locus found in NEB men (rs13161115) has an opposite effect on NEB for women, although the p-value associated with its effect size in NEB for women does not reach statistical significance.

5.2 Genetic overlap among sexes using LD score bivariate regression

We used LD score bivariate regression⁸ to estimate the genetic correlation among men and women based on the sex-specific summary statistics of AFB and NEB meta-analysis results. For each phenotype, we used the “*eur_w_ld_chr/*” files of LD Scores computed by Finucane et al. and made available on <https://github.com/bulik/ldsc/wiki/Genetic-Correlation>. These LD Scores were computed with genotypes from the European-ancestry samples in the 1000 Genomes Project using only HapMap3 SNPs. Only HapMap3 SNPs with MAF > 0.01 were included in the LD Score regression. Our estimates indicate a genetic correlation of $r_g = 0.86$

1 (SE=0.052) among sexes for AFB and $r_g=0.97$ (SE=0.095) for NEB. These results indicate a
2 large genetic overlap among sexes for both AFB and NEB, which is statistically different
3 from zero. We additionally test whether these genetic correlations support the null hypothesis
4 of complete genetic overlap among sexes ($r_g=1$). We reject this null hypothesis for AFB,
5 indicating sex-specific genetic variants for AFB. We do not find any evidence of sex-specific
6 signals for NEB.

7 **5.3 Genetic overlap among sexes using GCTA**

8 We additionally estimate the degree of genetic overlap among sexes using Genomic-
9 Relatedness-Matrix Maximum Likelihood (GREML)⁴⁶ on six cohorts for which we have
10 direct access to genotypic data.^{46-48,103,104} For the GREML analyses, we combine data from
11 six cohorts: HRS, EGCUT, QIMR Lifelines Cohort Study, TwinsUK and STR
12 ($N_{\text{women}}=20,966$; $N_{\text{men}}=17,024$, see Supplementary Table 33 for descriptive statistics). We
13 used GCTA⁴⁶ to construct a Genome-wide Relatedness Matrix (GRM) $\mathbf{A}^{n \times n}$ and estimate the
14 models. For quality control (QC), we included in the analysis only HapMap3 SNPs with an
15 imputation score larger than 0.6. We additionally excluded SNPs with a missing rate larger
16 than 5%, MAF lower than 1% and which failed the Hardy-Weinberg equilibrium test for a
17 threshold of 10^{-06} . We applied these QC steps for each cohort and repeated again on the
18 merged dataset. After QC, 847,278 SNPs could be utilized to estimate the GRM between
19 individuals.

20

21 **5.4 Bivariate GREML analysis**

22 First, we fit a bivariate GREML model as proposed by Lee et al.¹⁰⁴ treating the fertility traits
23 of men and women as different traits.¹⁰³ To account for potential country heterogeneity, we
24 estimated genetic variation from within cohorts only ($\sigma_{g_{wc}}^2$), setting the GRM between
25 individuals from different cohorts equal to zero.⁵⁰ This allows us to avoid the potential bias
26 due to differences in allele frequency across different countries. The GRM can be depicted as
27 a block matrix composed by six within-cohort GRMs ($\mathbf{A}_{g_{wc}}$) containing only values for pairs
28 of individuals within cohorts.

29

30 The variance-covariance matrix of the bivariate model is shown as:

$$V \begin{bmatrix} \mathbf{f}_{men} \\ \mathbf{f}_{women} \end{bmatrix} = \begin{bmatrix} \mathbf{A}_{wc_men} \sigma_{g_wc_men}^2 + \mathbf{I} \sigma_{e_wc_men}^2 & \mathbf{A}_{wc_men_women} \sigma_{g_wc_men_women}^2 \\ \mathbf{A}_{wc_men_women} \sigma_{g_wc_men_women}^2 & \mathbf{A}_{wc_women} \sigma_{g_wc_women}^2 + \mathbf{I} \sigma_{e_wc_women}^2 \end{bmatrix}$$

2

3 whereas \mathbf{f}_{men} and \mathbf{f}_{women} are vectors of length N_{men} and N_{women} of fertility phenotypes
 4 (NEB or AFB), with N being the respective sample size of the subsets, $\mathbf{A}_{wc_men_women}$ is the
 5 within population GRM for all individuals, \mathbf{A}_{wc_men} is the within cohorts GRM for men, and
 6 \mathbf{A}_{wc_women} for women. The parameter $\sigma_{g_wc_men}^2$ is an estimate of the genetic variance
 7 component for men and $\sigma_{g_wc_women}^2$ and $\sigma_{g_wc_men_women}^2$ the genetic covariance across
 8 sexes. \mathbf{I} is the identity matrix, and $\sigma_{e_wc_women}^2$, $\sigma_{e_wc_men}^2$ the respective, sex-specific
 9 residual variances within cohorts. We present the variance components standardized for the
 10 phenotypic variance σ_p^2 . The correlation of the genetic factors are estimated as:

$$11 \quad r_{\sigma_{g_wc_men_women}^2} = \sigma_{g_wc_men_women}^2 / \sqrt{\sigma_{g_wc_men}^2 * \sigma_{g_wc_women}^2}$$

12

13 We find significant heritability for NEB and both sexes $\sigma_{g_wp}^2 / \sigma_p^2 = 0.13$ (SE=0.057, P=0.01)
 14 for men, and 0.08 (SE=0.04, P=0.01) for women (see Supplementary Table 34 for full
 15 results). This means that around 10% of the variance in NEB is explained by common SNPs
 16 for both sexes. The estimated genetic correlation across sexes is 0.98 (SE=0.44) and a
 17 likelihood ratio-test against a perfect genetic correlation across sexes has a p-value of 0.5. We
 18 therefore cannot reject the null-hypothesis that genetic effects are the same across sexes.

19

20 For AFB we find a very similar pattern of sex specific SNP-based heritabilities of around
 21 0.10 and a genetic correlation of 1.00 (SE=0.67, P=0.5 when testing against 1). These results
 22 also cannot reject the null-hypothesis that genetic effects on AFB are the same across sexes.

23

24 **5.5 Analysis of differences between sample and effect sizes**

25 Table 1 in the main text did not include the Ns of the sex-specific analyses. It is, however,
 26 important to place the p-value of women and men in context and clarify why the effect size
 27 for some loci is similar in men and women but the p-value is not. This could reflect a
 28 difference in sample size, or it may reflect a difference in variance. Supplementary Table 32
 29 shows all of the sex-specific sample sizes, p-values, z-scores and the p-value differences

1 between males and females by each SNP. It indicates sex-specific effects and a statistical test
2 showing the differences between effect sizes.

3
4 The statistical is based on the differences between male and female Z-scores:

$$Z_{diff} = \frac{\frac{Z_1}{\sqrt{N_1}} + \frac{Z_2}{\sqrt{N_2}}}{\sqrt{\frac{1}{N_1} + \frac{1}{N_2}}} \sim N(0,1)$$

5
6 Supplementary Table 32 reports the P-value differences of this Z-score test. Despite the fact that p-
7 values differ among the sexes, it seems plausible that the differences are mainly due to variation in
8 sample size and not attributed to different effect sizes. Our results show that the only locus that has a
9 statistically different effect between men and women after taking into account the number of test
10 conducted is *rs13161115* in chromosome 5, where the effect is significant only in men and the
11 direction of the effect differs among sexes.

13 5.6 Discussion

14 Sex-genotype interactions and sexual antagonistic effects may affect the transmission of traits
15 across generations and has been proposed as a possible source of genetic variation in fertility
16 traits.¹⁰² Fecundability is strongly influenced by sex-specific hormones and infertility causes
17 differ between men and women.¹⁰⁵ Our results show little differences in the genetic
18 architecture of the fertility traits (AFB, NEB) of our study between men and women. Out of
19 12 independent loci for AFB and NEB, only two have a sex-specific effect. Moreover, all the
20 signals found for AFB and two out of three signals in NEB, have a consistent direction across
21 the sexes. We found a high genetic correlation among men and women for both AFB and
22 NEB, both using LDscore bivariate regression and GREML bivariate analysis. This suggests
23 that most of the genetic effect of fertility due to common SNPs is shared across sexes.
24 However, using LDscore regression, we reject the null hypothesis of $r_g=1$ for AFB (P=0.007).
25 A possible explanation of why we have not found more evidence for sex-genotype
26 interactions may attributed to the fact that we analyzed only common variants and that we
27 restrict our analysis to autosomal chromosomes. Moreover, our sex-specific meta-analysis
28 may be underpowered to discover sex-specific loci.

29
30 When we compare Table 1 and 2 we note that in addition to the chr 5 locus for NEB, the chr

1 2 locus for AFB also shows a discrepancy between a sex-specific effect in the GWAS
2 (women only) versus the (known) function of a candidate gene (AFF3). It would be
3 premature to draw any firm conclusions since little is known about the role of AFF3 (chr 2)
4 and EFNA5 (chr 5) in reproduction. For a substantial number of loci there are differences in
5 the p-value between men and women, but the effect size suggests the association is present in
6 both sexes. Only four loci seem to have a convincing null effect in men (rs1160544,
7 rs10056247, rs2721195) or women (rs1316111). We would encourage functional follow-up
8 studies on these points to further our understanding of human reproduction.

9

10 **6. POLYGENIC SCORES PREDICTION**

11 We performed out-of-sample prediction using cohorts for which we have direct access to
12 genotypic data. We calculated polygenic scores for AFB and NEB, based on GWA meta-
13 analysis results and used regression models to predict the same phenotypes in four
14 independent cohorts: HRS, Lifelines, STR and TwinsUK. We ran ordinary least-squares
15 (OLS) regression models and report the R^2 as a measure of goodness-of-fit of the model. In
16 addition, we tested how well our polygenic scores for NEB could predict childlessness at the
17 end of the reproductive period (using age 45 for women and 55 for men). Since age at first
18 birth is observed only in parous women, we adopt an additional statistical model to account
19 for censoring and selection. Finally, we also tested the predictive value of our polygenic
20 scores for AFB for age at menarche (using TwinsUK) and age at menopause (using
21 Lifelines).

22

23 **6.1 Linear polygenic scores for AFB and NEB**

24 We ran meta-analyses of the pooled AFB and NEB phenotypes, excluding each of the
25 independent cohorts. Using these summary statistics, we constructed linear polygenic scores
26 using the effect sizes from the original meta-analysis.¹ We constructed all scores using the
27 software PLINK and PRSice^{2,3} based on best call genotypes imputed to 1000G. For each
28 phenotype, we calculated nine different scores using different p-value thresholds: 5e-08, 5e-
29 07, 5e-06, 5e-05, 5e-04, 5e-03, 0.05, 0.5 and 1. Results are clumped using the genotypic data
30 as a reference panel for LD structure.

1

2 We first regressed each phenotype on birthyear, its square and cubic to control for nonlinear
3 trends in fertility, and the first 10 principal components, following the analysis plan
4 distributed to the cohorts. If the cohort included both men and women, we included sex as a
5 covariate in the regression models. Next, we regressed the residuals from the previous
6 regression on the polygenic score. We performed a set of Ordinary Least Squares (OLS)
7 regressions where we calculated R^2 as an indicator of goodness-of-fit of the regression model.
8 For twin studies (STR and TwinsUK), we included only one MZ twin in the analysis and
9 used clustered standard errors at the family level. To obtain 95% confidence intervals (CI)
10 around the incremental $R^{2's}$, bootstrapping was performed with 1,000 repetitions.

11

12 The results of the polygenic score analyses are depicted in Supplementary Figure 2. The
13 sample-size-weighted mean predictive power of the AFB score constructed with all SNPs is
14 0.9%, while the NEB score predictive power is 0.2%.

15

16 **6.2 Linear polygenic scores for infertility**

17 We used the score for NEB in an additional analysis to predict the probability to remain
18 childless at the end of the reproductive period. Despite its limited predictive power for
19 number of offspring, our analysis shows that an increase of one standard deviation of the
20 polygenic score is associated with a decrease of around 9% in the probability to remain
21 childless for women, with no significant differences among men (see Supplementary Table
22 21). The results are consistent across different cohorts.

23

24 **6.3 Additional statistical models for censoring and selection**

25 There are two limitations when studying the genetic determinants of AFB. The first is that
26 this measurement is assessed only for men and women who ever became parents and does not
27 take into consideration that a proportion of respondents are still at risk of having a child (i.e.,
28 did not have a child yet by the date of the interview) or will remain childless. This problem is
29 commonly referred in the statistical literature as ‘right censoring’, since the outcome is not
30 observed for all respondents, despite the fact that part of the respondent are still ‘at risk’ of

1 experiencing childbirth.¹⁰⁶ The second problem is statistical selection. Individuals with a
2 measurement of AFB may be genetically different from individuals who remain childless. If
3 childless individuals are different from the general population, the association results on AFB
4 may be biased by selection problems. To investigate these two issues further, we estimated
5 additional statistical models.

6
7 To control for right-censored data, we estimated semi-parametric Cox regression models⁴ in
8 which we estimate the effect of the polygenic score (PGS) on increasing the hazard of having
9 a child conditional at each age. In other words, it is a model that estimates the impact of AFB
10 PGS on yearly AFB, which will allow us to assess whether an increase in the AFB PGS is
11 associated with a reduced risk of childbearing at each yearly age interval. This class of
12 models takes into account censoring and is widely used to study fertility timing.¹⁰⁷ Our
13 results show that the calculated PGS for AFB based on all SNPs is associated with an
14 increased risk of childbearing at any age. The median AFB for men in the pooled sample is
15 28 and 26 for women. The hazard ratio of the PGS for AFB is 0.92 for women and 0.97 for
16 men. This means that an increase of one standard deviation in the PGS is associated with an
17 increase of 8% of AFB for women and 3% for men. Results for different cohorts and sex are
18 depicted in Supplementary Table 22. Since this is a survival model that handles right-
19 censoring (i.e., that the event of AFB did not occur by the observation time), the
20 interpretation is that an increase in one standard deviation of the AFB PGS is associated with
21 a reduction of 8% and 3% respectively for women and men in the hazard ratio of
22 reproduction.

23
24 To control for selection, we estimated bivariate Heckman selection models in which we
25 estimate the probability to be ‘eligible’ or at risk for AFB in a two-step procedure. Since we
26 are interested in possible genetic differences among men and women who ever had children
27 with respect to childless individuals, we used the PGS for NEB to model the probability to be
28 at risk for AFB. The results from the Heckman selection models indicate slightly lower
29 coefficients than OLS regression models but no substantial differences (see Supplementary
30 Table 35 for details).

1 **6.4 Linear prediction of age at menarche and age at menopause using AFB linear score**

2
3 As an additional test, we examined whether the aforementioned PGS scores for AFB and
4 NEB can predict related fertility traits such as age at menopause and age at menarche. We
5 used the age at menopause measurement included in the Lifelines cohort. Age at menopause
6 is measured with the question: “At which age have you had your last menstrual period?” We
7 excluded women from the sample who reported to have had their last menstruation before
8 age 30 or after age 60. The median age at natural menopause (ANM) in the sample is 45.
9 Our results show that the PGS for AFB is associated with a later ANM. Since a substantive
10 proportion of the sample of women in Lifelines is still in the pre-menopausal period, we
11 estimated a proportional hazard model (Cox regression) in which we estimate ANM as a
12 function of PGS for AFB. Our estimates indicate that having higher predisposition for AFB is
13 associated with a later ANM. The hazard ratio estimate 0.97 indicates that an increase of one
14 standard deviation of the PGS for AFB is associated with a decrease of ANM of about 3%.
15 We used TwinsUK to model age at menarche. Our estimates indicate that an increase of one
16 standard deviation on the PGS of AFB is associated with an increase of 0.06 years on age at
17 menarche.⁵ Results are depicted in Supplementary Table 23.

19 **6.5 Association of menopause variants with AFB**

20 We also examined whether menopause variants are associated with AFB. We calculated a
21 PGS of age at menopause based on the recent GWAS results from Day et al. (2015)¹⁰⁸ and
22 applied them to LifeLines and TwinsUK. The results for this analysis can be found in
23 Supplementary Table 36 and shows no predictive power of the menopause genotype on AFB.
24 This is consistent with the lookup exercise presented in S7.2, where none of our loci were
25 significantly associated with age at Menopause. There might be several reasons why the LD
26 score regression indicates a positive genetic correlation but we do not find evidence for
27 specific loci. First, one or both of the studies may be underpowered and thus unable to
28 identify a sufficiently large number of variants. Second, the correlation between the two traits
29 may be spurious and mediated by other traits (e.g., age at menarche). We agree that it would
30 be very interesting to pursue this in further research.

1 **6.6 Discussion: The predictive power of polygenic scores**

2 We acknowledge that the predictive power of the polygenic scores created from a meta-
3 analysis of over 60 GWASs is only a fraction of what has been found in previous twin and
4 family¹ and even GREML studies.³⁸ Several reasons have been noted for this ‘missing
5 heritability’ problem,¹⁰⁹ including non-additive genetic effects,⁴⁹ epistatic effects,¹¹⁰ rare
6 variants and inflated estimates from twin studies due to *differential sharing of environmental*
7 *factors in monozygotic and dizygotic twin pairs.*¹¹¹ Other factors that can explain the lower
8 magnitude of effects are also plausible. Firstly, as we elaborate in Section S1.5, human
9 reproductive behaviour is not only biological, but also strongly related to environmental
10 factors, and we should therefore not expect to find large independent genetic effects. We do
11 not expect the PGS score to explain part of the variance attributable to environmental factors
12 (i.e., the C and E in twin studies), but rather argue that these environmental factors are likely
13 much stronger than genetic factors for these behavioural outcomes. As argued recently
14 elsewhere,³⁹ it is vital to note that deep genetic analyses need to be united with strong and
15 direct phenotypic measures. Although AFB and NEB are robustly measured, they inherently
16 include a mix of voluntary (choice) and involuntary (infertility) measures. To overcome this
17 problem, future innovations must unite rich genetic data with equally rich and precise
18 phenotypic data collected precisely and continuously over several generations.

19
20 A second factor is that when studying phenotypes with behavioural component, GWAS
21 discoveries are potentially limited by heterogeneity across birth cohorts and populations (e.g.,
22 countries) and particularly prone to gene-environment interaction. Fertility behaviour has
23 been demonstrated to be strongly environmentally determined and modified (e.g., by the
24 introduction of effective contraception).¹⁸ Although we examine gene-environment
25 interaction across birth cohorts in Sweden in the Supplementary Note (section 10.1), in future
26 research we will explore whether gene-environment interaction plays a role across birth
27 cohorts and countries, with preliminary evidence suggesting that this is the case.¹¹² This is in
28 line with recent research that has shown cohort differences in the genetic influence on
29 smoking over time.¹¹³

1 7 GENETIC CORRELATIONS

2

3 7.1 Estimating genetic overlap using LD score regression

4 The estimates of the LD score regression reported in the main text was based on the LD-score
5 regression method, which was developed by Bulik-Sullivan et al. (2015).⁹¹ Here we describe
6 in more detail how these estimates were computed and the genetic correlation we estimated
7 between AFB and NEB and 27 publicly-available GWAS results (Supplementary Table 25
8 and graphed in Figure 3 in the main text). We focus on infertility traits, developmental traits,
9 anthropometric traits, neuropsychiatric conditions and selected behavioural traits. LD score
10 regression works even in the presence of sample overlap and only requires summary statistics
11 and a reference panel from which to estimate SNP's "LD score", which measures the amount
12 of genetic variation tagged by a SNP.

13

14 The approach requires GWAS summary statistics for all SNPs in our GWAS and a reference
15 sample from which the LD can be estimated in order to estimate the LD score regression.⁸⁷
16 The method is written formally based on the following relationship:

17

$$18 \quad E[z_{1j}z_{2j}] = \frac{\sqrt{N_1N_2}}{M} \ell_j \rho_g + \textit{intercept},$$

19

20 Where z_{kj} is the z-score of SNP j from the GWAS of trait k ($k=1, \dots, 20$), N_k is the sample
21 size of the GWAS of trait k , ℓ_j is the LD Score of SNP j , M the number of SNPs included in
22 the GWAS, ρ_g the genetic covariance between traits 1 and 2, with the regression intercept
23 represented by *intercept*. The slope from the regression of $\hat{z}_{1j}z_{2j}$ on $\sqrt{N_1N_2}\ell_j$ can be used to
24 estimate the genetic covariance between the two traits. We are also able to estimate the
25 heritabilities of the two traits, h_{g1}^2 and h_{g2}^2 from the univariate LD score regressions of traits 1 and
26 2. It therefore follows that an estimate of the genetic correlation is:

27

$$\hat{r}_g = \frac{\hat{\rho}_g}{\sqrt{\hat{h}_{g1}^2 \hat{h}_{g2}^2}}$$

1

2 We use the file of LD scores computed by Finucane et al.⁹² using genotypic data from a
3 European-ancestry population (eur_w_ld_chr). LD Scores are computed with genotypes from
4 the European-ancestry samples in the 1000 Genomes Project using only HapMap3 SNPs. We
5 additionally follow the common convention of restricting our analyses to SNPs with MAF >
6 0.01, thus ensuring that all analyses are performed using a set of SNPs that are imputed with
7 reasonable accuracy across all cohorts that contributed towards meta-analyses.

8

9 The standard errors (SEs) produced by the LDSC python software package uses a block
10 jackknife over the SNPs. This influences the interpretation. Conventional standard errors are
11 interpreted as measuring the variability of the estimate holding the covariates constant, but
12 drawing on a new set of individuals. In this technique, SEs are interpreted as the variability of
13 the estimate holding the sample constant, but drawing a new set of SNPs.

14

15 **7.2 Estimating the genetic correlation between AFB and NEB**

16 The negative relationship of late AFB with lower NEB^{7,10,114} is well-established and
17 consistent in advanced societies. Behavioural genetic models, based on twin or family studies
18 show that this correlation is partially genetic, suggesting that natural selection favored a
19 younger age at first birth over the Twentieth century.^{1,38,115}

20 A recent study on genetic basis of fertility traits using molecular genetic data shows that
21 common genetic variants influence NEB and AFB in a large sample of unrelated women.³⁸
22 Their results indicate a significant negative genetic correlation ($r_g = -0.62$, $SE = 0.27$) between
23 AFB and NEB. This finding implies that individuals with genetic predispositions for an
24 earlier AFB had a reproductive advantage. We replicated the analysis of Tropf et al.³⁸ on a
25 large sample of women from the Women General Health Study (WGHS, sample size
26 $N = 40,120$). We found a negative genetic correlation ($r_g = -0.26$, $SE = 0.13$) between AFB and
27 NEB. The results were limited to women and applied to a limited sample. We extend this
28 work using LD score bivariate regression^{87,91} on AFB and NEB on both men and women to
29 identify the extent of cross-trait genetic correlation.

30 The LD score bivariate estimates indicate high negative correlation $r_g = -0.66$ ($SE = 0.03$, p -
31 $value = 1.03 \times 10^{-102}$) between AFB and NEB. This result is consistent both in men and women

1 and is in line with the phenotypic correlation. Genetic correlation of fertility traits among
2 women is slightly higher ($r_g=-0.66$, $SE=0.04$) than men ($r_g=-0.58$, $SE=0.07$). Overall these
3 results show a considerable genetic overlap between NEB and AFB (as found in section 3).
4 However, since the genetic overlap is statistically different from 1 for both men and women,
5 these results indicate the existence of trait-specific genetic components.

7 **7.3 Results: phenotypic correlations with human reproductive behaviour**

8 As discussed in the main text, we used information from 27 publicly-available GWAS results
9 to examine phenotypic correlations between AFB and NEB (Supplementary Table 25 and
10 Figure 3 in the main text). These included: nine developmental traits, some of which are
11 directly related to the reproductive span (age at menarche,¹¹⁶ age at menopause,¹¹⁷ Tanner
12 stage,¹¹⁸ age at voice breaking for males,¹¹⁹ polycystic ovary syndrome (PCOS),¹²⁰ age at first
13 sexual intercourse,²³ DZ Twinning,¹²¹ birth length,¹²² birth weight¹²³), four behavioural traits
14 (years of education,^{79,80} cigarettes per day,¹²⁴ ever smoked,¹²⁴ age onset smoking¹²⁴), seven
15 personality and neuropsychiatric traits (neuroticism,¹²⁵ openness, schizophrenia,¹²⁶ bipolar
16 disorder,¹²⁷ subjective well-being,⁸¹ Alzheimer's disease,¹²⁸ autism¹²⁹), four cardiometabolic
17 traits (LDL cholesterol,¹³⁰ triglycerides,¹³⁰ type 2 diabetes,¹³¹ fasting insulin levels¹³²), and
18 three anthropometric traits (BMI,¹³³ height,⁸⁸ waist-hip ratio¹³⁴).

19
20 As shown in Fig. 3 and Supplementary Table 25 (P-values in bold indicate Bonferroni
21 correction ($P\text{-value}<0.05/27=1.85\times 10^{-03}$)), AFB is positively correlated with years of
22 education, age at menarche, age at menopause, age at voice breaking, age at first sexual
23 intercourse and adult height, while it is negatively correlated with PCOS, adult BMI and
24 waist-hip ratio, triglycerides, diabetes and fasting insulin level. Once multiple testing is
25 controlled for, years of education and age at first sexual intercourse are the only traits
26 significantly correlated with NEB ($P\text{-value}<2.25\times 10^{-03}$), and the direction is negative for both
27 traits.

1 **7.4 Discussion**

2 **7.4.1 Human development**

3 AFB was shown to be positively correlated with the development measures of age at
4 menarche, age at menopause, age at voice breaking and age at first sexual intercourse. A later
5 age of menarche (AOM) has been associated with subfecundity and infertility in adulthood.
6 A recent large cohort study of 73,107 women¹³⁵ demonstrated that women who reached
7 menarche later than 15 years (compared to a reference group of girls with an AOM at 13
8 years) had a higher risk of infertility. Women younger than 11 years at AOM had lower odds
9 of subfecundity and all results remained significant also after adjusting for women's age of
10 pregnancy. Some studies, however, have also found a significant relationship between early
11 AOM with diminished functional ovarian reserve later in life among infertile women.¹³⁶
12 There is also evidence of a small increased risk of endometriosis associated with early
13 AOM.¹³⁷

14
15 Stolk et al. (2012)¹³⁸ linked age at menopause to genes implicated in DNA repair and
16 immune function. A recent study reported genetic correlations indicating shared aetiologies
17 in both sexes between the timing of puberty and BMI, lipid levels, type 2 diabetes and
18 cardiovascular disease.¹³⁹ Fertility timing has been positively associated with age at
19 menarche and age at first intercourse. Although previous research has largely focused on
20 identifying genes related to menopause and menarche that mark the end the beginning and
21 end of the reproductive career, it is also possible that observed fertility (AFB, NEB)
22 influences the subsequent age at menopause and ovarian aging. Exploring these overlaps and
23 associations would be an interesting area for future research.

24
25 Results from a genetic study of age at first sexual intercourse (AFS) linked AFS to variation
26 in pubertal timing, but also personality characteristics related to high risk-taking and low
27 neuroticism.²³ We examine the link with AFS and neuropsychiatric disorders in a later
28 section (Section 7.4.5).

29

30 **7.4.2 Cardiometabolic traits**

1 Having more AFB-increasing alleles was also significantly associated with a lower genetic
2 scores for triglycerides, Type 2 Diabetes and fasting insulin level. Pregnancy for women
3 results in considerable alterations in the cardiovascular system.³⁶ Reproductive events are
4 associated with alterations in blood lipids and blood pressure and may therefore influence
5 determinants of coronary heart disease. As with diabetes, there are mixed findings regarding
6 the link between age at birth, parity and coronary heart disease (CHD). Some studies have
7 linked the number of children and CHD risk with the prevalence lowest among those with 2
8 children with a linear increase with each additional child.²² These researchers have argued
9 that it is not the pregnancy per se that has a biological impact but rather that the lifestyle risk
10 factors associated with childrearing leads to obesity which in turn results in increased CHD in
11 both sexes. Yet, they maintain the argument that biological responses of pregnancy may have
12 additional adverse effects in women.

13
14 Other studies attempted to elucidate the mechanisms linking multiparity to cardiovascular
15 disease demonstrating that repeated pregnancies induce long-term changes in cardiovascular
16 regulation in women due to the changes in vascular compliance and endothelium-dependent
17 vasoconstriction, which in turn increase the risk for CHD in multiparous women.³⁶ A recent
18 study related early puberty timing to higher risks for both Type 2 Diabetes and cardiovascular
19 disease.²⁷ It may be however, that just as with the studies on GDM (gestational diabetes
20 mellitus) described shortly, retrospective and cross-sectional approaches may have
21 limitations related to selectivity and unobserved confounding factors. A prospective study in
22 the US found that a younger age at menarche was only weakly associated with CHD and that
23 nulliparous women only had a slightly higher rate of CHD compared to parous women. They
24 also found no change in the risk with an increasing number of births or any association with
25 the age at first birth concluding that there is no clear link between reproductive history and
26 risk of CHD.¹⁴⁰ Further research is required to establish whether there is a true *causal* link
27 and underlying genetic and biological mechanisms to explain the association between
28 reproductive history and cardiometabolic traits.

29
30 There does, however, appear to be a link with the cardiometabolic traits that we measure in
31 this study with infertility. Total cholesterol, triglycerides, LDL cholesterol levels and fasting
32 insulin levels have been shown to be statistically higher in groups with endometriosis

1 compared to controls.¹⁴¹ Endometriosis is estimated to occur in 5-10% of premenopausal
2 women with ~50% experiencing problems conceiving.³⁴ A recent study also revealed a link
3 between endometriosis and obesity-related traits.¹⁴² Other studies have also linked the impact
4 of maternal cholesterol metabolism to ovarian follicle development and fertility.¹⁴³ The role
5 of the low-density lipoprotein receptor in cellular metabolism in inhibiting human
6 reproduction has likewise been established.¹⁴⁴ Others have linked metabolic syndrome, which
7 is a compilation of symptoms such as a high BMI (obesity), type 2 diabetes, dyslipidemia,
8 and hypertension with an increased prevalence of infertility in men.¹⁴⁵

9
10 A wide body of research links reproductive history to Type 2 Diabetes. Early studies found
11 that nulliparity and multiparity or grand parity (5 or more children) was associated with
12 higher levels of fasting glucose and insulin levels among nondiabetic women.¹⁴⁶⁻¹⁴⁸
13 Multiparity has been associated with higher risks of cardiovascular disease in both women
14 and men^{27,149,150} and higher insulin resistance and type 2 diabetes.^{149,151} Other research found
15 that high parity was associated with insulin resistance and type 2 diabetes, which even after
16 adjusting for confounders (socioeconomic, higher obesity, inflammatory markers) grand
17 parity is associated with a 27% increased risk for diabetes (95% CI, 1.02-1.57).¹⁵¹

18
19 It is essential to note, however, that early cross-sectional and retrospective studies did not
20 control for age, body size or socioeconomic status. Later cross-sectional studies that
21 controlled for the abovementioned factors, continue to produce highly mixed results (for a
22 review see ref¹⁵²). A key limitation is that many of the previous studies lack universal GDM
23 (gestational diabetes mellitus) screening and did therefore not measure preconception
24 glycaemia or glucose intolerance during pregnancy. A systematic review and meta-analysis
25 demonstrated that women who had gestational diabetes had a seven-fold greater risk of
26 developing Type 2 Diabetes.¹⁵² This suggests that once GDM status is accounted for, the
27 direct parity effect will be very small or null. On the other hand, unobserved conditions such
28 as PCOS, obesity or insulin resistance could in fact cause infertility (nulliparity) which would
29 in turn lead to an underestimation of the association.

30
31 Gunderson et al. (2007)¹⁵³ examined whether childbearing increased the incidence of Type 2
32 Diabetes after preconception glycaemia and gestational glucose intolerance were controlled

1 for. They concluded that childbearing did not elevate the incidence of diabetes among those
2 without GDM (i.e., normal glucose tolerance during pregnancy). It was GDM rather that was
3 associated with the highest risk of developing diabetes, which remained even after controlling
4 for family history of diabetes, preconception glycaemia and obesity. Another study using
5 GDM screening found that a woman's age remained a strong predictor even after adjusting
6 for prior GDM history, mirroring the general historical increase in GDM (and related levels
7 of obesity) across time in certain groups. A logistic regression analysis also showed that
8 mother's age at birth (OR 95% CI per 5 years 1.6–1.8) was significantly associated with
9 GDM. Parity was not significantly associated with GDM and had no effect on the GDM
10 increase over time.¹⁵⁴

11

12 **7.4.3 Anthropometric traits**

13 A considerable body of literature links anthropometric traits (such adult height, BMI and
14 increasingly waist-hip ratio) with fertility timing and success.^{133,155} Anthropological research
15 argue that shorter women may have more reproductive success because of the trade-off
16 between investing in energy in growth or reproduction.¹⁵⁶ Moreover, taller women appear to
17 become fertile at a later age (e.g., age at menarche) than shorter women, and women who
18 have children at an early age reach a shorter adult height, which may result in a negative
19 relationship between women's height and reproductive success.^{155,157} The relationship
20 between men's height and fertility is more complex. One paper revealed a curvilinear
21 association between men's height and number of children in a nationally representative
22 sample of US respondents.¹⁵⁸ Men of average height appear to have a higher reproductive
23 success than either short or tall men. The relationship between height and number of children
24 in advanced societies is not always negative. A recent paper showed that in the Netherlands –
25 the country with the highest average population height – the relationship is the opposite.¹⁵⁵ A
26 possible mechanism through which height may affect fertility is sexual selection and
27 assortative mating. There is a certain degree of homogamy in anthropometric traits among
28 spouses, even after controlling for a variety of socio-economic traits.^{159,160}

29

1 BMI and waist-hip ratio (WHR) is another area of research often linked with fertility success,
2 particularly in couples seeking ART treatment.¹⁶¹ Both a very low and a very high BMI have
3 been found to delay both the timing and number of children in both men and women.¹⁶²
4 Waist-hip ratio measures body fat distribution and serves as a more accurate predictor of
5 metabolic consequences independent of overall adiposity. A study locating new loci for
6 WHR also found that seven of the loci exhibited marked sexual dimorphism, or in other
7 words, that the genetic loci that modulate fat distribution have a stronger effect on WHR for
8 women than men, suggesting strong gene-by-sex interactions.¹⁶³
9

10 **7.4.4 *AFB and educational attainment***

11 As described already in detail in Section 1.5, the strong relationship between AFB and years
12 of education is not surprising, since educational attainment is associated with higher AFB and
13 a lower NEB in most advanced societies.^{54,164} As discussed previously, the study of the
14 relationship between higher educational attainment and reproduction has been a central focus
15 within demography and related social sciences.^{7,10,58,114,165} The majority of the research
16 demonstrates that achieving higher education (particularly of women) operates to postpone
17 AFB. Other studies have shown that fertility postponement may be related to higher cognitive
18 ability,¹⁶⁶ but additional research is required to separate cognitive scores from social
19 environment (e.g., family environment, social class). Others have found that after controlling
20 for age, physical maturity and mother's education, there is a significant curvilinear
21 relationship with intelligence and early sexual intercourse with both very low and very high
22 intelligence operating as a protective factor against early sexual activity.¹⁶⁷ Further careful
23 research in this area would be necessary to understand the relationship.
24

25 **7.4.5 *AFB, personality and neuropsychiatric disorders***

26 The results of the LD score regression did not find any significant association with
27 neuroticism, openness, schizophrenia, bipolar disorder, well-being, Alzheimer's disease or
28 autism, so we will only touch upon this topic briefly. Personality has been demonstrated to be
29 predictive of fertility intentions^{20,168} and the timing of childbearing.^{169,170} The finding that
30 AFB is negatively correlated with neuroticism has also been found in previous non-genetic
31 studies linking AFB to personality traits.^{171,172} A bidirectional effect between fertility and

1 psychological development has likewise been documented.^{168,173} This may suggest that the
2 interaction between genetic and environment factors could be interpreted as genetic
3 influences on fertility that have an effects on both fertility behaviour and psychological
4 outcomes. Since personality, educational attainment and cognitive ability are largely formed
5 before individuals enter into their childbearing years, it is plausible that personality and
6 cognitive traits are likely causal and precede fertility variables.¹⁷⁴ A recent study also
7 demonstrated a genetic overlap between schizophrenia and AFB, showing a U-shaped
8 relationship. The study confirmed that the schizophrenia risk profile score significantly
9 predicted the relationship between maternal age and risk of schizophrenia in offspring.¹⁶

11 **7.4.6 Smoking behaviour**

12 The strong negative correlation of a lower genetic risk of smoking (less cigarettes per day,
13 lower chance to have ever smoked and later age of onset smoking) with a later AFB could
14 operate via two mechanisms. First, it is well established that cigarette smoking has a
15 detrimental biological effect on ovarian function and spermatozoa. There is an established
16 link of a longer time to conception and decreased fertility with the increasing number of
17 cigarettes smoked per day.¹⁷⁵ Other studies have linked cigarette smoking to infertility such
18 as problems with preimplantation¹⁷⁶, shrinking the size and quality of oocytes¹⁷⁷, and
19 abnormal spermatozoa by decreasing sperm motility in smokers.¹⁷⁸ A second potential
20 mechanism is that the earlier onset of smoking and higher number of cigarettes smoked per
21 day is also highly stratified by socioeconomic status. Smoking and low socioeconomic status
22 are often linked to other environmental risk factors and a higher co-morbidity for other
23 diseases.¹⁷⁹ Smoking is thus often a marker for structural, health and material disadvantage in
24 addition to being concentrated in groups with the lowest levels of education.¹⁸⁰

26 **7.4.7 Limitations of LD score regression genetic correlations**

27 Although LD score regression is a powerful tool to identify possible relationships between
28 traits, we acknowledge that it does not allow us to establish causal directions or relationships
29 or to adjust for potential mediating factors. The relationship between many of the traits
30 discussed in this section is highly complex with potential bi-directional mechanisms. Further

1 studies are required to explore these relationships and establish whether the genetic risk
2 related to AFB and NEB are either partially or fully mediated by other factors.
3 URLs.
4
5 The LDSC software is available at the website: <http://www.github.com/bulik/ldsc>;
6 GWAS summary statistics are available at the following websites: PGC (psychiatric)
7 summary statistics, <http://www.med.unc.edu/pgc/downloads>; GIANT (anthropometric)
8 summary statistics, [http://www.broadinstitute.org/collaboration/giant/index.php/GIANT consortium data files](http://www.broadinstitute.org/collaboration/giant/index.php/GIANT_consortium_data_files);
9 data on birth length, birth weight, Tanner stages have been contributed by EGG Consortium
10 and has been downloaded from www.egg-consortium.org.; data on glycaemic traits have
11 been contributed by MAGIC investigators and have been downloaded from
12 www.magicinvestigators.org; DIAGRAM (type 2 diabetes) summary statistics,
13 <http://www.diagram-consortium.org/>; SSGAC (educational attainment) summary statistics,
14 <http://www.thessgac.org/>.

8. LOOK-UP OF LEAD SNPS IN AFB GWAS FOR AGE AT MENOPAUSE AND AGE AT MENARCHE

Following the results on genetic overlap with other phenotypes we tested – in a quasi-phenotype replication setting – whether the SNPs strongly associated with AFB in women are empirically plausible candidates SNPs for age at menarche and age at menopause. Our results reported in the previous section (SI, section 7) indicate a strong genetic correlation between these traits, suggesting a common genetic basis of reproductive behaviour and reproductive life span.

Here we use a two-stage approach that has been applied in other contexts.^{81,181} Since we are only looking at phenotypes measured among women with menarche and menopause, we started our analysis from the meta-analysis results from the AFB sample of women. In the first stage, we conduct a meta-analysis of age AFB excluding the cohorts that were part of the meta-analysis of the phenotype we intend to replicate. This step reduces the risk of overlap between the AFB sample from which the candidate SNPs are drawn and the sample used for testing the other phenotypes. We merged these SNPs with the publically available association results on the most recent GWAS on age at menarche¹¹⁶ and age at menopause¹¹⁷ from the Reprogen consortium website^b. We first merged the two association files and dropped SNPs that are not present in both the files. We aligned the alleles and the effects direction using the software package EasyStrata.¹⁸² We then selected the independent SNPs with a $p\text{-value} < 1 \times 10^{-5}$, using the clump procedure in PLINK⁸⁴, using the same settings described in section SI.2 (1000Kb window and LD threshold of $R^2 > 0.1$) to identify the most significant SNPs in associated regions included in both files. We define “prioritized SNP associations” as those that passed the Bonferroni correction for the number of SNPs tested ($P = 0.05/122 = 4.10 \times 10^{-4}$, both in age at menarche and age at menopause).

Supplementary Figure 36 shows the QQplots of the leading SNPs for AFB on age at Menarche (panel a) and age at menopause (panel b). Our results identified three SNPs after

^b Data downloaded in November 2015 from http://www.reprogen.org/data_download.html

1 Bonferroni-correction that can be used as good candidates for age at menarche. We do not
2 isolate any clear “candidate SNP” for age at menopause. The three SNPs that we identified
3 (rs9589; rs6803222; rs9858889) are all in Chromosome 3. Two of them (rs9589; rs6803222)
4 lie in proximity (<500Kb) of rs2777888, which has been identified as the strongest signal in
5 our AFB GWAS.

1 9. BIOLOGICAL ANNOTATION

2 9.1. Identifying potentially causal variants

3 We followed the post-GWAS pipeline reported by Vaez et al¹⁸³ to shed light on the genomic
4 context of the 12 independent genome-wide significant SNPs (Table 1 of the main text).

5 ***In silico* sequencing:** For *in silico* sequencing, we used the data of the 1000 Genomes Project
6 phase3 release of variant calls. This data set is based on the 20130502 sequence freeze and
7 alignments. We used version v5a (Feb. 20th, 2015), and included only the 503 subjects of
8 European ancestry (accessed April 5, 2016)¹⁸⁴. The Variant Call Format (VCF)¹⁸⁵ files for
9 regions of 1 Mb at either side of each lead SNP were downloaded using the Tabix software
10 package.¹⁸⁶ Then, the r^2 between the lead SNPs and all other bi-allelic SNPs within the
11 corresponding 2 Mb area was calculated as a metric of linkage disequilibrium (LD) using the
12 Plink software package (v1.07).⁸⁴ All SNPs in LD with any of the lead SNPs were then
13 annotated by ANNOVAR software¹⁸⁷ (version 1 Feb 2016, accessed April 9, 2016). We also
14 used Sorting Intolerant From Tolerant (SIFT)¹⁸⁸ and Polymorphism Phenotyping
15 (PolyPhen)¹⁸⁹ prediction scores to characterize the damaging impact of the nonsynonymous
16 SNPs on the corresponding proteins. These scores were obtained from Ensembl release 83
17 (accessed April 11, 2016).¹⁹⁰

18
19 *In silico* pleiotropy analysis

20 To identify any other trait or outcome associated with these 12 independent loci, we used the
21 publicly available data of the National Human Genome Research Institute (NHGRI) GWAS
22 Catalog (Catalog of Published Genome-Wide Association Studies).¹⁹¹ We checked for
23 pleiotropic effects of all lead SNPs as well as their linked variants (revealed in the previous
24 phase of *in silico* sequencing) on other complex traits or diseases identified in previous
25 GWAS studies and listed in the GWAS Catalog using ANNOVAR software¹⁸⁷ (version 1 Feb
26 2016, accessed April 9, 2016).

27

1 **9.2. Gene-based GWAS analysis**

2 We performed gene-based testing with the full GWAS set (~2.5M HapMap-imputed SNPs)
3 of both phenotypes using VEGAS.^{192,193} This software has the advantage of accounting for
4 LD structure and the possibility to define a range beyond the gene bounds to include
5 intergenic regions in the analysis. We defined a 50kb extra window surrounding the genes
6 and considered every SNP for the gene-based analysis, ran the analyses per chromosome with
7 up to 10^6 permutations and considered $P < 2.5 \times 10^{-06}$ as the threshold for significance
8 (0.05/~20.000 genes).

9 **9.3. eQTL and mQTL analyses**

10 eQTL¹⁹⁴ and mQTL¹⁹⁵ analyses performed by the BIOS consortium have been described
11 previously. The methods described in these papers are summarized below.

12 ***Genotype data***

13 The BIOS consortium used samples from five Dutch cohorts; genotype QC and generation
14 was described previously for each cohort: The Leiden Longevity Study,¹⁹⁶ The Rotterdam
15 Study,¹⁹⁷ The LifeLines-DEEP cohort,¹⁹⁸ The Cohort on Diabetes and Atherosclerosis
16 Maastricht (CODAM)¹⁹⁹ and The Netherlands Twin Register.²⁰⁰ Genotype data were
17 harmonized towards the Genome of the Netherlands (Genome of the Netherlands
18 Consortium, 2014) (GoNL) using Genotype Hamonizer and subsequently imputed per cohort
19 using Impute2 using the GoNL reference panel (v5). We removed SNPs with an imputation
20 info-score below 0.5, a HWE P -value smaller than 10^{-4} , a call rate below 95% or a minor
21 allele frequency smaller than 0.05.

22 ***9.3.2 RNA data preparation, sequencing and quantification***

23 Total RNA from whole blood was deprived of globin using Ambions GLOBINclear kit and
24 subsequently processed for sequencing using Illumina's Truseq version 2 library preparation
25 kit. Paired-end sequencing of 2x50bp was performed using Illumina's Hiseq2000, pooling
26 samples at 10 per lane, and aiming for >15M read pairs per sample. Finally, read sets per
27 sample were generated using CASAVA, retaining only reads passing Illumina's Chastity
28 Filter for further processing. The quality of the raw reads was checked using FastQC. The
29 adaptors identified by FastQC (v0.10.1) were clipped using cutadapt (v1.1) applying default
30 settings (min overlap 3, min length). Sickle (v1.200) was used to trim low quality ends of the

1 reads (min length 25, min quality 20). Read alignment was performed using STAR 2.3.0e. To
2 avoid reference mapping bias all GoNL SNPs with MAF > 0.01 in the reference genome
3 were masked. Read pairs with at most 8 mismatches, mapping to at most 5 positions were
4 used. Mapping statistics from the BAM files were acquired through Samtools flagstat
5 (v0.1.19-44428cd). The 5' and 3' coverage bias, duplication rate and insert sizes were
6 assessed using Picard tools (v1.86). We estimated expression on the gene, exon, exon ratio
7 and polyA ratio levels using Ensembl v.71 annotation (which corresponds to Gencode v.16).
8 Overlapping exons (on either of the two strands) were merged into meta-exons and
9 expression was quantified for the whole meta-exon. To this end, custom scripts were
10 developed which uses coverage per base from coverageBed and intersectBed from the
11 Bedtools suite (v2.17.0) and R (v2.15.1). This resulted in base counts per exon or meta-exon.
12 Expression data was first normalized using Trimmed Mean of M-values (TMM). Then
13 expression values were log₂ transformed, probe and sample means were centered to zero. To
14 correct for batch effects, principal component analysis (PCA) was run on the sample
15 correlation matrix and the first 25 PCs were removed. We saw that removing these PCs
16 resulted in highest number of eQTLs detected. To ascertain that none of these 25 PCs are
17 under genetic control, we ran separate QTL mapping on each principal component and
18 ensured that there were no SNPs associated with them. After QC¹⁹⁴ data was available from
19 2,116 samples.

20 **9.3.3 Methylation data generation, mapping and normalization.**

21 For the generation of genome-wide DNA methylation data, 500 ng of genomic DNA was
22 bisulfite modified using the EZ DNA Methylation kit (Zymo Research, Irvine, California,
23 USA) and hybridized on Illumina 450k arrays according to the manufacturer's protocols. The
24 original IDAT files were extracted from the HiScanSQ scanner. We remapped the 450K
25 probes to the human genome reference (HG19) to correct for inaccurate mappings of probes
26 and identify probes that mapped to multiple locations on the genome. Next, we removed
27 probes with a known SNP (GoNL, MAF > 0.01) at the single base extension (SBE) site or
28 CpG site. Lastly, we removed all probes on the sex chromosomes, leaving 405,709 high
29 quality methylation probes for the analyses. Methylation data was directly processed from
30 IDAT files resulting from the Illumina 450k array analysis. After QC,¹⁹⁵ data was available
31 from 3,841 samples.

1

2 **9.3.4 eQTL and mQTL analysis**

3 For each of the 12 SNPs identified in the GWAS, local (cis, exons/methylation sites < 1 MB
4 from the SNP) and genome-wide (trans, exons/methylation sites > 5 MB from the SNP)
5 effects were identified by computing Spearman rank correlations between SNPs and local or
6 global exons/methylation sites. Bonferroni multiple testing correction was performed for the
7 12 SNPs tested ($P < 2.5 \times 10^{-6}$ for cis mQTL analysis, $P < 1 \times 10^{-8}$ for trans mQTL analysis,
8 $P < 1.2 \times 10^{-6}$ for cis eQTL analysis, $P < 1.3 \times 10^{-8}$ for trans eQTL analysis). For each of the
9 significant associations, the exons/methylation sites were selected, the strongest eQTLs were
10 identified for these exons/methylation sites, and LD between these strongest eQTLs and the
11 corresponding SNP identified in the GWAS were computed. LD was computed using BIOS
12 genotypes (the genotypes used for eQTL and mQTL mapping).

13 **9.4. Functional variant analysis using RegulomeDB**

14 We used RegulomeDB²⁰¹ to identify variants amongst the 322 SNPs that reached $P < 5 \times 10^{-8}$
15 for association with AFB and/or NEB in the meta-analysis of GWAS that likely influence
16 regulation of gene expression. RegulomeDB integrates results from RoadMap
17 Epigenomics²⁰² and the ENCODE project.²⁰³ SNPs that showed most evidence of being
18 functional – defined as a RegulomeDB score < 4 – were subsequently examined in more
19 detail in terms of effects on gene expression (eQTLs) and their protein-binding capacity
20 (Supplementary Supplementary Table 6).

21

22 **9.4.1 Gene prioritization using four bioinformatics approaches**

23 Potentially causal genes for the associations identified by GWAS were identified using four
24 previously described bioinformatics tools: ToppGene,²⁰⁴ Endeavour,²⁰⁵ MetaRanker,²⁰⁶ and
25 DEPICT.²⁰⁷ To this end, we first retrieved positional coordinates for all lead SNPs according
26 to GRCh37/hg19 using Ensembl's BioMart. These coordinates were used to subsequently
27 extract all genes located within ± 40 kb of lead SNPs using the UCSC Supplementary
28 Notebrowser. The identified genes then served as input for ToppGene and Endeavour. Genes
29 with established roles in fertility served as training genes in this procedure, i.e. *BRCA1*,
30 *EGFR*, *ERBB2-4*, *HSD17B1*, *RBM5*, *ESR1*, *ESR2* and *FSHB*. All 10 genes were used in the

1 pooled and sex-specific analyses, while *ESR1*, *ESR2* and *FSHB* were not used in the analyses
2 in data from men only, for biological reasons. For MetaRanker we provided SNPs that
3 reached $P < 5 \times 10^{-04}$ and their chromosomal position as input, together with the previously
4 mentioned set of training genes. Since ToppGene, Endeavour and MetaRanker are biased
5 towards larger and well-described genes, we additionally performed a gene prioritization
6 procedure using DEPICT.²⁰⁷ All SNPs that reached $P < 5 \times 10^{-04}$ in the meta-analysis served as
7 input, and information on prioritized genes, gene set enrichment, and tissue/cell type
8 enrichment were extracted. Genes were subsequently prioritized that reached: 1) $P < 0.05$ in
9 DEPICT; or 2) $P < 0.05$ in ToppGene, Endeavour and MetaRanker (Supplementary Tables 11,
10 12).

11

12 **9.5. Functional network and enrichment analyses**

13 DEPICT was additionally used to identify gene set, cell type and tissue enrichment analyses,
14 using the GWAS-identified SNPs with $P < 5 \times 10^{-04}$ as input.^c Due to the relatively small
15 number of identified loci, DEPICT was only able to perform these analyses for AFB and
16 NEB pooled, and AFB women.

17 To construct a functional association network, we combined five prioritized candidate gene
18 sets into a single query gene set: closest genes to the lead SNPs, closest genes to the
19 nonsynonymous SNPs in high LD ($r^2 > 0.50$) with the corresponding lead SNP, closest genes
20 to other types of SNPs in very high LD ($r^2 > 0.80$) with the corresponding lead SNP, and
21 expression probe gene names of cis, and trans eQTLs. The single query gene set was then
22 used as input for the functional network analysis.¹⁸³ We applied the GeneMANIA algorithm
23 together with its large set of accompanying functional association data.²⁰⁸ We used the
24 Cytoscape software platform,²⁰⁹ extended by the GeneMANIA plugin (Data Version:
25 8/12/2014, accessed April 24, 2016).²¹⁰ All the genes in the composite network, either from

^c We initially used a threshold of $P < 1 \times 10^{-5}$ for association with the respective outcomes in the meta-analyses of GWAS for SNPs to serve as input for the gene and tissue set enrichment analyses, as per the developers' recommendations.²⁰⁶ We contacted the 1st author when this did not yield gene and tissue sets that were significantly enriched, and were advised to apply the slightly more lenient inclusion criterion of $P < 5 \times 10^{-4}$.

1 the query or the resulting gene sets, were then used for functional enrichment analysis against
2 Gene Ontology terms (GO terms)²¹¹ to identify the most relevant GO terms using the same
3 plugin.²¹⁰
4

5 **10. GENE-ENVIRONMENT INTERACTIONS**

6 Previous research based on twin studies shows differential heritability of fertility behaviour
7 across birth cohorts.^{212,213} With the exception of one recent mega-analysis,¹¹² we are not
8 aware of any study that examines variation at the molecular level to understand whether the
9 genetic effect of AFB and NEB changes across birth cohort, level of education or other
10 environmental factors. There is an implicit assumption that the genes associated with
11 phenotypes are often constant across different historical, geographic or socio-economic
12 groups. In this section, we therefore examine gene-environment interaction by birth cohort
13 and educational attainment.
14

15 As elaborated upon already in detail in Section 1.5, there has been considerable
16 environmental variation over time and among groups that has influenced AFB and NEB. It is
17 plausible, therefore, that there are differences across birth cohorts (time) since individuals
18 born in different periods face diverse environmental conditions, such as the introduction and
19 availability of effective contraception, sexual norms and diversity in factors that ‘compete’
20 with fertility, such as the expansion of educational attainment and labor force participation of
21 women.⁷
22

23 This builds upon research that has examined changes across cohorts on the genetics of
24 smoking. An early study adopted a twin design to demonstrate that genetic factors underlying
25 smoking desistance were more important after the introduction of a restrictive legislation on
26 smoking.²¹⁴ A related study also showed strong genetic influences on smoking of cohorts
27 born in the 1920s, 1930s and 1950s, but not for those born in the 1940s and 1960s. They link
28 these differences to changes in legislation prohibiting smoking in public places.²¹⁵ Using
29 GREML methods and a modified DeFries-Fulker approach, a recent study likewise
30 demonstrated that there were cohort differences in the genetic influence on smoking, which
31 increased over time.¹¹³

1

2 It may also be the case that the PGS for AFB and NEB is moderated by educational
3 attainment. If the genetic association operates differently by the level of educational
4 attainment, it would provide additional insight into understanding how fertility preferences
5 and education are transmitted across generations. A recent study using the HRS in the US
6 suggested that natural selection has taken place in contemporary societies and that there has
7 been slow selection of lower educational attainment for both sexes.²¹⁶ In other words, the
8 study argues that individuals endowed with genes predisposing them to more years of
9 education are having fewer children and that natural selection (of those born from the 1930s
10 to 1953) favors variants associated with less education. A commentary on this article³⁹
11 emphasizes four main reasons to be tentative about the conclusions that can be drawn. First,
12 selection on education is weak and evolutionary changes are slow. Second, the PGS for
13 educational attainment is likely associated with many other (non)cognitive traits. Third,
14 socio-environmental, cultural and economic factors often override genetic factors for this
15 phenotype. Fourth, ‘years of education’ is not a precise measurement and finally, that there
16 may be mortality selection in the HRS sample of genotyped individuals, who have a higher
17 socioeconomic status.²¹⁷

18

19 **10.1 Cohort analysis**

20 We used the Swedish Twin Register (STR) to examine if the effect of a polygenic score
21 (PGS) of AFB and NEB varies across birth cohort. We followed the analysis presented in the
22 recent GWAS of education²¹⁸ and divide the sample into six groups based on their year of
23 birth. Each group spans five birth years, with the oldest ranging from 1929-1933 and the
24 youngest born between 1954- 1958. We then estimated the following regressions:

$$25 \quad AFB_i = \beta_0 + \beta_1 PGS^{AFB}_i + \beta_2 Sex_i + \sum_{c=1}^6 \gamma_1^c cohort_{ci} + \sum_{c=1}^6 \gamma_2^c PGS^{AFB}_i \times cohort_{ci} + \sum_{k=1}^{10} \beta_k^{PC} PC^k_i + \varepsilon_i$$

$$26 \quad NEB_i = \beta_0 + \beta_1 PGS^{NEB}_i + \beta_2 Sex_i + \sum_{c=1}^6 \gamma_1^c cohort_{ci} + \sum_{c=1}^6 \gamma_2^c PGS^{NEB}_i \times cohort_{ci} + \sum_{k=1}^{10} \beta_k^{PC} PC^k_i + \varepsilon_i$$

1 where i indicate individuals and k indexes principal components () of the genetic data. We
 2 used a PGS standardized to have mean 0 and standard deviation 1 based on the GWAS meta-
 3 analysis results excluding the STR (details on how we constructed the PGS are available in
 4 Section 7 of the SI). The coefficients γ_2^c estimate whether there is an interaction between the
 5 PGS and an individual's birth cohort.

6
 7 Supplementary Supplementary Table 38 reports the estimated coefficient from these
 8 regressions. The results indicate a U-shaped trend in AFB and a linear decline in NEB, but do
 9 not provide any clear evidence of interaction effects between the PGS's and birth cohort. The
 10 only interaction coefficient that is significantly different from zero is the interaction between
 11 the PGS for NEB in the most recent birth cohort (those born 1954-1958). This analysis is a
 12 first descriptive attempt to examine GxE effects with birth cohorts. However, the PGSs are
 13 weighted by association coefficients of a GWAS where each cohort consists of individuals
 14 born in different years. Moreover, individual cohorts controlled for linear, quadratic and
 15 cubic trends in fertility behaviour in their analysis. It would be informative to extend these
 16 analyses to more recent cohorts and contexts and refine the approach.

17 **10.2 Educational attainment**

18 We tested the interaction effects between educational level and the PGS of AFB and NEB in
 19 three different samples (LifeLines, STR and HRS). To ensure out of sample prediction, the
 20 PGS excluded each respective sample as required.

21 For each cohort, we estimated the following regressions^d:

$$22 \quad AFB_i = \beta_0 + \beta_1 PGS^{AFB}_i + \beta_2 Sex_i + \beta_3 education_i + \beta_4 PGS^{AFB}_i \times education_i + \sum_{k=1}^{10} \beta_k^{pc} PC^k_i + \varepsilon_i$$

$$23 \quad NEB_i = \beta_0 + \beta_1 PGS^{NEB}_i + \beta_2 Sex_i + \beta_3 education_i + \beta_4 PGS^{NEB}_i \times education_i + \sum_{k=1}^{10} \beta_k^{pc} PC^k_i + \varepsilon_i$$

24 Where $education_i$ is measured as years of education. Supplementary Table 39 reports the
 25 estimated coefficient from these regressions. The results indicate that years of education are

^d For HRS, we estimated only a PGS for NEB, since AFB is not collected in that data.

1 positively associated with AFB in both LifeLines and STR, and negatively associated with
2 NEB in the HRS. With the exception of NEB in the HRS, we found no evidence of GxE
3 effects with education. We can therefore conclude that it appears that education does not
4 appear to moderate the effect of the PGS for AFB and NEB.

7 **11. ROBUSTNESS CHECKS**

8 To estimate the robustness of our results for AFB, we conducted two additional analyses.
9 First, we estimated how the coefficients change if we control for Educational Attainment
10 (EA). Using data from deCODE, we ran an additional association analysis using the 10 loci
11 that were genome-wide significant in the meta-analysis ($p\text{-value} < 5 \times 10^{-08}$). The analysis has
12 been restricted to individuals born between 1910 and 1975, who also had data available on
13 completed education. The total sample size is 42,187 (17,996 males and 24,191 females). The
14 analysis is adjusted for sex, year of birth (linear, squared and cubic), interaction between sex
15 and year of birth and the first 10 PCAs. Education is measured by years of education, ranging
16 between 10 and 20 years. Supplementary Table 40 reports the association results before and
17 after adjusting for educational attainment. Our analysis shows that the effect sizes shrink after
18 including educational attainment as a covariate, with an average reduction of around 15%.
19 We also estimated the effect of a polygenic risk score of AFB calculated from meta-analysis
20 data excluding the deCODE cohort. The polygenic score remains highly significant. The
21 effect of 1SD of the AFB score decreases from 0.19 years (69 days) without controlling for
22 education to 0.16 years (59 days) when we control for years of education. To summarize, this
23 analysis shows that the coefficients are robust to the inclusion of educational attainment in
24 the model.

25
26 Second, we estimated how the coefficients change after controlling for Education Attainment
27 (EA) and Age at First Sex using the UKBiobank (N=50,954). We ran two association
28 models: the first follows the GWAS analysis plan with no additional covariates and the
29 second added years of education and age at first sexual intercourse as covariates. The results
30 are presented in Supplementary Table 41 and Supplementary Figure 37. Our analysis shows
31 that the effect sizes of our top hits are highly concordant ($R^2=0.94$). The inclusion of EA and

1 AFS as covariates weakens the effect sizes on average by 40% and increases the p-value of
2 the estimated coefficients. However, both EA and AFS have a significant genetic basis and
3 are highly genetically correlated with AFB. Therefore, possible genetic pleiotropy may affect
4 the results and capture a considerable proportion of the genetic effect. Nevertheless, 7 SNPs
5 out of 10 tested, have a p-value<0.05 in the model that controls for EA and AFS. Overall, we
6 interpret this additional analysis as a robustness test that confirm that the top hits from our
7 meta-analysis are robust to the inclusion of the confounding factors of EA and AFS

8 **12. POSITIVE SELECTION**

9 We performed a Haploplotter analysis²¹⁹ to examine if lead SNPs and/or functional variants
10 identified using RegulomeDB show evidence of positive selection. Three variants showed
11 standardized integrated haplotype scores <-2 or >2, indicating that these variants represent
12 the top 5% of signals in the population. These SNPs are: 1) rs7628058 on chromosome 3 for
13 AFB, an eQTLs for *RBM6* in monocytes; 2) rs2247510 on chromosome 3 for AFB, an eQTL
14 for *RBM6* and *HYAL3* in monocytes and binding site for a range of transcription factors; 3)
15 rs2415984, the lead SNP in the chromosome 14 locus for NEB. Results are presented in
16 Supplementary Table 42.

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13
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23

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31

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17 External scientists can apply to the Steering Committee of BASE-II for data access. Although
18 the data are available for other parties are scientific data and not personal contact data, the
19 scientific data are subject to a security level as if they were personal data to ensure that the
20 BASE-II Steering Committee sufficiently protects the large volume of data collected from
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23

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30 External researchers who wish to obtain access to data or EA2 results may contact Gudmar
31 Thorleifsson gudmar.thorleifsson@decode.is.

32

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30

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18 Rucphen Family Study must seek approval from the management team of the Erasmus
19 Rucphen Family study. They are advised to contact the study PI, professor Cornelia van
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21

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31 Researchers interested in using DHS data are required to sign and follow the terms of a
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3 4 Finnish Twin Cohort

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31

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15 HRS (Health and Retirement Study): Genotype data can be accessed via the database of
16 Genotypes and Phenotypes (dbGaP, <http://www.ncbi.nlm.nih.gov/gap>, accession number
17 phs000428.v1.p1). Researchers who wish to link genetic data with other HRS measures that
18 are not in dbGaP, such as fertility data, must apply for access from HRS. See the HRS
19 website (<http://hrsonline.isr.umich.edu/gwas>) for details.

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1 living in the North of The Netherlands. It employs a broad range of investigative procedures
2 in assessing the biomedical, socio-demographic, behavioural, physical and psychological
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Data availability

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25

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