Reporting Summary

Nature Portfolio wishes to improve the reproducibility of the work that we publish. This form provides structure for consistency and transparency in reporting. For further information on Nature Portfolio policies, see our Editorial Policies and the Editorial Policy Checklist.

Statistics

For all statistical analyses, confirm that the following items are present in the figure legend, table legend, main text, or Methods section.

n/a  Confirmed

☐  The exact sample size (n) for each experimental group/condition, given as a discrete number and unit of measurement
☐  A statement on whether measurements were taken from distinct samples or whether the same sample was measured repeatedly
☐  The statistical test(s) used AND whether they are one- or two-sided
  Only common tests should be described solely by name; describe more complex techniques in the Methods section.
☐  A description of all covariates tested
☐  A description of any assumptions or corrections, such as tests of normality and adjustment for multiple comparisons
☐  A full description of the statistical parameters including central tendency (e.g. means) or other basic estimates (e.g. regression coefficient) AND variation (e.g. standard deviation) or associated estimates of uncertainty (e.g. confidence intervals)
☐  For null hypothesis testing, the test statistic (e.g. F, t, r) with confidence intervals, effect sizes, degrees of freedom and P value noted
  Give P values as exact values whenever suitable.
☐  For Bayesian analysis, information on the choice of priors and Markov chain Monte Carlo settings
☐  For hierarchical and complex designs, identification of the appropriate level for tests and full reporting of outcomes
☐  Estimates of effect sizes (e.g. Cohen’s d, Pearson’s r), indicating how they were calculated

Our web collection on statistics for biologists contains articles on many of the points above.

Software and code

Policy information about availability of computer code

Data collection  No software was used in data collection.

Data analysis  SCALEX is available at https://github.com/sxdl/SCALEX.
The SCALEX code/software is included in Python package "scalex" (https://pypi.org/project/scalex/).
Software used for data integration: Scanorama (v1.6), BBKNN (v1.3.12) and scikit-tools (v0.11) were run in python environment v 3.8.5, while Seurat v3 (v3.2.3), Harmony (v1.0), Conos (v1.3.1), LIGER (v1.0.0) and fastMNN (v0.3.0) in R environment v4.0.2.
Other Python packages: scapy (v1.9.1), scikit-learn (v0.24.1), seaborn (v0.11.2), matplotlib (v3.5.2), gseapy (v0.10.1).
Other R packages: DirichletReg (v0.7), ggplot (v2.3.3.3), ggnatogram (v2).

For manuscripts utilizing custom algorithms or software that are central to the research but not yet described in published literature, software must be made available to editors and reviewers. We strongly encourage code deposition in a community repository (e.g. Github). See the Nature Portfolio guidelines for submitting code & software for further information.

Data

Policy information about availability of data

All manuscripts must include a data availability statement. This statement should provide the following information, where applicable:

- Accession codes, unique identifiers, or web links for publicly available datasets
- A description of any restrictions on data availability

For clinical datasets or third party data, please ensure that the statement adheres to our policy.

All datasets used in this manuscript are available through open resources and we detailed them in Supplementary Dataset 2.
Field-specific reporting

Please select the one below that is the best fit for your research. If you are not sure, read the appropriate sections before making your selection.

- Life sciences
- Behavioural & social sciences
- Ecological, evolutionary & environmental sciences

For a reference copy of the document with all sections, see nature.com/documents/nr-reporting-summary-flat.pdf

Life sciences study design

All studies must disclose on these points even when the disclosure is negative.

| Sample size | SCALEX was tested independently on five benchmarking datasets, four atlas datasets, three cross-modality datasets, one single-cell ATAC-seq dataset, etc., which ensure the robustness of the SCALEX procedure and reproducibility. |
|-------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Data exclusions | Cells with fewer than 600 genes and genes with fewer than 3 cells were filtered.                                                                                                                  |
| Replication  | We tested SCALEX on five benchmarking datasets, four atlas datasets, three cross-modality datasets, one single-cell ATAC-seq dataset, etc. All attempts at replication were successful.                  |
| Randomization| Complete randomization was performed for subsampling.                                                                                                                                                 |
| Blinding     | All benchmarking methods were blinded to ground truth cell labels during performance evaluation.                                                                                                       |

Reporting for specific materials, systems and methods

We require information from authors about some types of materials, experimental systems and methods used in many studies. Here, indicate whether each material, system or method listed is relevant to your study. If you are not sure if a list item applies to your research, read the appropriate section before selecting a response.

| Materials & experimental systems | Methods |
|----------------------------------|---------|
| n/a                             | n/a     |
| ☒ Antibodies                    | ☒ ChiP-seq |
| ☒ Eukaryotic cell lines         | ☒ Flow cytometry |
| ☒ Palaeontology and archaeology | ☒ MRI-based neuroimaging |
| ☒ Animals and other organisms   |         |
| ☒ Human research participants   |         |
| ☒ Clinical data                 |         |
| ☒ Dual use research of concern  |         |