Genetic correlates of socio-economic status influence the pattern of shared heritability across mental health traits

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Epidemiological studies show high comorbidity between different mental health problems, indicating that individuals with a diagnosis of one disorder are more likely to develop other mental health problems. Genetic studies reveal substantial sharing of genetic factors across mental health traits. However, mental health is also genetically correlated with socio-economic status (SES), and it is therefore important to investigate and disentangle the genetic relationship between mental health and SES. We used summary statistics from large genome-wide association studies (average N ~160,000) to estimate the genetic overlap across nine psychiatric disorders and seven substance use traits and explored the genetic influence of three different indicators of SES. Using genomic structural equation modelling, we show significant changes in patterns of genetic correlations after partialling out SES-associated genetic variation. Our approach allows the separation of disease-specific genetic variation and genetic variation shared with SES, thereby improving our understanding of the genetic architecture of mental health.

Substance abuse and psychiatric disorders pose major burdens on patients' personal lives, that of their families, and on society as a whole. Previous studies reported robust evidence of high comorbidity between different mental health disorders, indicating that individuals with a diagnosis of one disorder are more likely to develop other mental health problems. Genetic studies may provide useful information on the contribution of shared genetic risk factors to the observed comorbidities, which may give insights into shared underlying biology and pathology. However, possible confounders such as socio-economic status (SES) may be correlated with genetic variation, and genetic variants in turn have been implicated in SES. These should therefore be appropriately accounted for. Here, we assess the level of genetic overlap across 16 mental health traits, and explore the influence of SES-associated genetic variation on the pattern of shared heritability.

Twin and family studies have shown that genetic risk factors contribute substantially to the risk of developing a mental health disorder, with heritability estimates ranging between ~40% and 80% (refs. [1]–[7]). Twin studies have further revealed significant genetic influences across disorders, implying that partly overlapping genetic influences underlie vulnerability to different mental health traits (see, for example, refs. [8]–[11]). To better understand the biological basis of mental health disorders and their comorbidity, it is important to identify the specific genes that underlie these disorders. Genome-wide association studies (GWAS) have become the standard approach to detect common genetic risk variants (single-nucleotide polymorphisms, SNPs) associated with psychiatric and substance use disorders and have been successfully applied to identify genetic loci for a wide variety of traits. More recent methodological innovations have enabled researchers to use genome-wide SNP effect sizes from GWAS to estimate the total proportion of phenotypic variation explained by all measured common genetic loci (SNP-based heritability) and to assess the amount of genetic overlap across disorders [12,13]. The Brainstorm Consortium used GWAS data to estimate genetic correlations ($r_g$) across ten psychiatric disorders, revealing considerable sharing of common genetic risk [1]. Genetic correlations were especially profound between schizophrenia (SCZ) and bipolar disorder (BIP) ($r_g = 0.68$) and between major depression disorder (MD) and anxiety disorder (MD) ($r_g = 0.79$). Vink et al. extended this analysis to substance use phenotypes and showed large genetic overlap across psychiatric disorders and substance use phenotypes [14]. More recently, a study by the Psychiatric Genomics Consortium [1] showed with GWAS data that eight main psychiatric disorders genetically cluster in three correlated latent factors: the first consisted primarily of disorders characterized by compulsive behaviours, the second by mood and psychotic disorders, and the third by early-onset neurodevelopmental disorders and MD. A subsequent study that extended these analyses by including three substance use disorders showed that these mainly load on this third latent factor [15].

A limitation of GWAS studies is that these are generally conducted within heterogeneous populations. Therefore, confounding factors, such as differences in environments, may bias genotype–phenotype associations and thereby affect estimates of SNP-based heritabilities and genetic correlations. For example, recent studies have shown that genetic associations may be inflated by population
phenomena, such as population stratification, gene–environment correlation and assortative mating. Abdellaoui et al. showed significant geographic clustering of complex traits, even after controlling for ancestry. They hypothesized that recent migration driven by educational attainment (EA) is one of the main contributing factors for this clustering of complex traits. A consequence of this geographic clustering is that alleles that are associated with EA are correlated with environmental influences on health outcomes. This could cause an inflation of genetic correlation estimates between traits. To explore potential influence of confounding factors at the family level, Selzam et al. compared between- versus within-family genetic effects when using polygenic scores to predict various complex traits. They found that estimates of genetic effects were significantly reduced within families compared with between families, suggesting that unaccounted-for confounding factors inflate the between-family results. Interestingly, after controlling for family SES, the inflation largely disappeared, suggesting that SES is a major source of bias. Similar effects likely cause polygenic scores for EA to be twice as predictive in non-adopted children as in adopted children. These results highlight that genotype–phenotype associations may be confounded by external variables, especially by those that reflect complex social phenomena such as educational level and SES.

Lower SES has been associated with increased levels of substance use and increased susceptibility to psychiatric disorders. SES is often considered to be an environmental variable, but previous studies have shown that SES indicators have a substantial heritable component. Twin studies have shown that 52% of the phenotypic variability in EA is explained by genetic factors, and GWAS have demonstrated that common genetic variants explain 11%, 21% and 15% of the variance in household income (HI), social deprivation and EA, respectively. Moreover, substantial genetic correlations between SES, substance use traits and various psychiatric disorders have been found, with directions of effects in line with findings of traditional phenotypic epidemiology. For example, attention deficit/hyperactivity disorder (ADHD), anxiety disorders, MD, smoking and Tourette’s syndrome (TS) show negative genetic correlations with intelligence and years of education, whereas anorexia nervosa (AN), autism spectrum disorder (ASD) and obsessive–compulsive disorder (OCD) show positive correlations. Marees et al. recently presented findings suggesting that the genetic relation between alcohol consumption measures and mental health traits is mediated by SES. They found that a high frequency of alcohol consumption (genetically associated with high SES) showed genetic correlations with mental health traits that were the opposite of those for high quantity of alcohol consumption (genetically associated with low SES). For example, alcohol frequency showed a negative genetic correlation with depression, while alcohol quantity was positively correlated with depression. We hypothesized that these differences were due to the fact that the two alcohol measures were correlated with SES in opposite directions, but did not formally evaluate this premise. Overall, these studies suggest a strong genetic relation between mental health and SES which complicates the biological interpretation of estimates of shared genetic overlap.

In this study, we will test whether and to what extent SES-associated genetic variance influences genetic correlations across a range of mental health phenotypes, including nine psychiatric disorders and seven substance use phenotypes. SES represents an individual’s or family’s access to financial, social, cultural and human capital resources, which are generally measured by EA, occupational status and household or family income. In Great Britain, the authorities generally measure regional differences in SES using a composite of index variables called the Townsend Index (TI). We use GWAS results of this latter indicator variable, and two other main components of SES, namely EA and HI. First, we will explore the role of the three individual components separately. Next, we will use factor analysis to construct a latent variable that combines the three aspects of SES, because a factor that combines different indicators into a single composite may be a better indicator of SES and discard indicator variability that is not directly related to SES. For this, we apply a recently developed multivariate method called genomic structural equation modelling (genomic SEM), which enables estimation of the joint genetic architecture of multiple complex traits. Genomic SEM models the genetic covariance structure of complex traits using GWAS summary statistics and allows comparison of alternative multivariate genetic architectures. Using genomic SEM, we can identify and partial out SES-associated genetic variation and separate this from the genetic variation that is not shared with SES. Separating these two sources of genetic variation will be relevant from a clinical perspective as the genetic risk that is more ‘unique’ to a mental health disorder may provide insight into disease-specific mechanisms, while the genetic risk ‘shared’ with SES will provide information on the contribution of general risk factors in a population.

We will investigate the impact of genetic SES variance on the SNP-based heritability of 16 indicators of mental health and on the pattern of genetic correlations across these traits. The specific aims of this study are to (i) estimate genetic correlations between three different indicators of SES and a composite SES factor with mental health traits, (ii) determine to what extent genetic variation associated with SES contributes to estimates of SNP-based heritability of the mental health traits and (iii) elucidate what proportion of the genetic correlations between the various mental health traits is due to genetic overlap with SES.

Results

The SNP-based heritability estimates for the latent SES factor, EA, HI and TI were 0.06 (s.e. 0.005), 0.09 (s.e. 0.002), 0.06 (s.e. 0.003) and 0.03 (s.e. 0.002), respectively. We found substantial genetic correlations between the three SES indicator variables (EA–HI, r = 0.86, s.e. 0.04, FDR-adjusted P value < 0.001; EA–TI, r = 0.49, s.e. 0.03, FDR-adjusted P value < 0.001; HI–TI, r = 0.77, s.e. 0.05, FDR-adjusted P value < 0.001). Also see Supplementary Tables 5 and 6.

Genetic correlations of SES with mental health traits. We show, based on the path model displayed in Fig. 1, the genetic correlations of the latent SES factor with the nine psychiatric disorders and seven substance use traits in Fig. 2 and Supplementary Table 1. All 16 traits showed significant genetic correlations with the latent SES factor, with negative correlations (N = 9) being slightly more common than positive correlations (N = 7). Substantial negative genetic correlations (r < −0.4) of the latent SES factor were found with ADHD (r = −0.663, s.e. 0.047, FDR-adjusted P value < 0.001), anxiety disorder (r = −0.515, s.e. 0.082, FDR-adjusted P value < 0.001), MD (r = −0.418, s.e. 0.042, FDR-adjusted P value < 0.001), smoking initiation (r = −0.498, s.e. 0.029, FDR-adjusted P value < 0.001; that is, ever smoked cigarettes), cigarettes smoked per day (r = −0.412, s.e. 0.034, FDR-adjusted P value < 0.001) and smoking cessation (r = −0.652, s.e. 0.045, FDR-adjusted P value < 0.001), whereas substantial positive genetic associations (r > 0.4) were found with frequency of alcohol consumption (r = 0.547, s.e. 0.035, FDR-adjusted P value < 0.001) and age at smoking initiation (r = 0.739, s.e. 0.044, FDR-adjusted P value < 0.001; that is, genetic variants underlying younger age of smoking were associated with genetic variants for lower SES).

Genetic correlations were also estimated with each of the individual SES indicator traits (that is, HI, TI and EA); the results were very similar to those for the latent SES factor (Supplementary Table 2 and Extended Data Fig. 1).

Attenuation of SNP-based heritability of mental health traits through SES. Figure 3 and Supplementary Table 3 show the SNP-based heritability estimates of the 16 mental health traits as
well as the residual genetic variance after partialling out genetic effects that are shared with the latent SES factor. A reduction in genetic variance was most apparent for ADHD, with attenuation of 43% after removing genetic SES variance. Genetic variance was also reduced for anxiety disorder, MD, AN, frequency of alcohol consumption, smoking initiation, age at smoking initiation and smoking cessation. The smallest reductions were observed for, for example, BIP, SCZ and quantity of alcohol use.

Results were roughly similar when examining the effect of individual SES indicator traits on the SNP-based mental health trait heritabilities, although the attenuation of the heritability estimates was generally smaller (Supplementary Table 3 and Extended Data Fig. 2).

**Genetic correlations between traits before and after removing SES-associated genetic variance.** Figure 4 and Extended Data Fig. 7 show genetic correlations between the mental health traits before and after removing genetic variance in common with the latent SES factor. The direction of change in genetic correlation is dependent on the direction of the genetic correlation between SES and the two traits: if both traits were genetically correlated with SES in the same direction (that is, both positive or both negative), the genetic correlation between the traits decreased when partialling out the latent SES factor, whereas if the two traits showed genetic correlations with SES in opposite directions, the genetic correlation between the two traits increased. Exact estimates of the genetic correlations before and after partialling out the effects of SES can be found in Extended Data Fig. 7 and Supplementary Table 4.

Notably, genetic correlations were substantially weakened between ADHD and several substance use and psychiatric disorders, consistent with the strong reduction in SNP-based heritability of ADHD in Fig. 3. Other changes include weakened genetic correlations between anxiety and several substance use outcomes (age at smoking initiation, smoking initiation and frequency of alcohol consumption), and a weakened genetic correlations between MD and several substance use outcomes (smoking cessation, cigarettes per day, age at smoking initiation, smoking initiation and frequency of alcohol consumption). Finally, the genetic correlations between the different substance use outcomes generally showed large decreases. Changes in the pattern of genetic correlations were negligible, on the other hand, for BIP, SCZ, ASD, OCD and TS (although high statistical power that comes with some of the summary statistics resulted in statistically significant changes even when the changes in point estimates were minimal).

When examining the results of the effects of the individual SES indicator traits on the genetic correlations (Extended Data Figs. 3–6 and 8–10 and Supplementary Table 4), the changes in genetic correlations between trait pairs are very similar for the different SES indicator traits. However, many more changes are significant after partialling out EA than when removing the effects of HI, TI or the latent SES factor.

**Effect of SES on genetic clustering.** Figure 5 shows the genetic correlation clusters based on graphical analyses of genetic variance explained before and after removing SES-associated genetic variance. The graphs show stronger clustering of the psychiatric disorders after SES genetic variance removal, compared with substance use traits. This was caused by strongly decreased edge weights (in terms of variance explained) between substance use traits (–0.062), a marginal decrease in edge weights between psychiatric traits (–0.010) and decreased edge weights across substance use and psychiatric traits (–0.023). These changes resulted in a clearer separation of the substance use and psychiatric cluster and stronger cohesion within the psychiatric cluster post-SES removal (Fig. 5, right). Using the Newman and Girvan (2004) clustering algorithm\(^4\), we observed an increased modularity Q (from 0.251 to 0.321). This algorithm separated one substance use cluster and two psychiatric clusters (but note that ADHD is a notable exception and is clustered with substance use traits), even after removing genetic SES variance. The two psychiatric clusters changed from (ASD, anxiety, MD) and (AN, OCD, TS, SCZ, BIP) to (ASD, anxiety, MD, AN, OCD, TS) and (SCZ, BIP).

**Discussion**

We used summary statistics from large-scale GWAS (average \(N \sim 160,000\)) to examine the extent to which genetic overlap with SES influences genetic variance in and genetic overlap across 16 mental health phenotypes. We show that removing the variance of the latent SES factor significantly changes the pattern of genetic relationships between mental health traits. All 16 mental health traits showed a significant genetic correlation with a latent SES factor, extending findings of previous studies\(^2,3\). Although the majority of the 16 genetic correlations between mental health traits and the latent SES factor were negative,
in 7 of the 16 genetic correlations the genetic propensity for lower SES was associated with a decreased genetic risk for psychiatric traits, namely for OCD, BIP, ASD, AN, alcohol intake frequency and cannabis use. Some of these positive genetic correlations are in line with the phenotypic correlations reported by epidemiological studies, such as the positive phenotypic correlations of SES with autism and AN; studies have been less consistent regarding the direction of the relationship between BIP and OCD with SES. The potential mechanisms behind these findings can be diverse. For example, the positive genetic correlation between EA and cannabis use ($r_c = 0.36$, s.e. 0.027, FDR-adjusted $P < 0.001$) could potentially be related to higher rates of cannabis use in metropolitan versus rural areas, supporting the previously reported association between lifetime cannabis use and higher childhood family SES.

Our results show attenuated SNP-based heritability estimates after controlling for SES, with the strongest effect (43% attenuation) observed for ADHD. This observation is in line with results of within-family GWAS that showed a reduction of genetic effects within families compared with between families. For example, Selzam et al. reported that the polygenic risk score for ADHD is a significantly stronger predictor between families ($\beta = -0.06$) than within families ($\beta = -0.18$); this difference disappeared after controlling for SES. The significant genetic correlations between mental health and SES and the general reduction of genetic cross-trait correlations after removing genetic SES variance suggest that part of the heritability of mental health as well as the genetic overlap between the different mental health traits is due to shared genetic variation with SES. For pairs of traits with opposite directions in their genetic correlation with SES, an increase in genetic correlation was observed. For example, the genetic correlation between ADHD ($r_c$ with SES of $-0.66$, s.e. 0.047, FDR-adjusted $P < 0.001$) and lifetime cannabis use ($r_c$ with SES of 0.26, s.e. 0.033, FDR-adjusted $P < 0.001$) was 0.15 (s.e. 0.044, FDR-adjusted $P = 0.0012$) and increased to 0.41 (s.e. 0.067, FDR-adjusted $P < 0.001$) after partialling out SES genetic variance, supporting the previously reported link between externalizing disorders and substance use. This shows that there are instances in which genetic overlap between traits is obscured by their shared genetic overlap with SES, highlighting the complex interdependence among these variables.

The relevance of our approach lies in the ability to compare patterns of genetic correlation before and after removing SES-associated genetic variation. For example, we previously reported that frequency and quantity of alcohol consumption are genetically correlated with SES in opposite directions and hypothesized that this may explain the different patterns of genetic correlations between these two alcohol measures and mental health traits. Indeed, after removing genetic variance associated with SES, the genetic correlation between these two alcohol measures increased while the pattern of genetic correlations with other traits became much more similar. In the bivariate analyses that do not include the influence of SES, frequency of alcohol consumption was genetically associated with lower risk of ADHD, anxiety and depression. However, after partialling out SES-associated genetic variation, the genetic correlations between frequency of alcohol consumption and these aspects of mental health were negligible. This suggests that the mental health benefits of moderate drinking may reflect SES confounding, which may reflect shared genetic architecture or gene–environment correlation (rGE) rather than direct causal effects of drinking behaviour.

Using graphical analyses to investigate clustering of the mental health traits, we found three genetic clusters. Interestingly, ADHD clustered within the substance use category rather than in one of the psychiatric clusters. After partialling out the SES genetic variation, ADHD remained in the substance use cluster. This indicates that some neurobiological causes of ADHD are shared with substance use traits above and beyond SES genetic variance, which includes the possibility of direct causal links. The results show that genetic overlap among mental health traits partly depends on the overlap with genetic SES variation. This has consequences for conceptualizations of an underlying psychopathology factor (that is, $P$ factor).

While the strength of genetic association within the substance use cluster decreased on average after partialling out SES, the average strength of genetic association within the two psychiatric disorder clusters did not change substantially. Paradoxically, the substance use cluster remained largely intact while the psychiatric clusters changed in composition. This can be attributed to the fact that the effect of partialling out SES had relatively consistent effects on interrelations between substance use traits, whereas it had strong effects on some genetic associations within the psychiatric clusters (becoming either stronger or weaker) but not on others (also see Fig. 4). This differential effect resulted in a reordering of the psychiatric disorder clusters. For traits that were highly affected by the partialling out of SES, in particular MD and ADHD, their contribution to a shared psychopathology factor (see, for example, ref. ) must be reconsidered, and its interpretation may be different when shared genetic architecture and spurious contributions from rGE, such as regional effects associated with SES, are removed by partialling out SES genetic variance. Also, as some genetic associations between psychiatric disorders changed sign or increased in strength after partialling out SES genetic variance, our analyses show that confounding factors may obscure genetic overlap between traits.

There are different mechanisms that can explain why SES-associated genetic variation influences GWAS findings of mental health traits and the observed patterns of genetic correlations. If SES acts as a confounder, we see several mechanisms that could cause the effect of SES on mental health traits. First, SES is geographically clustered, and is thus related to a wide range of detrimental environmental variables that may increase the risk for both physical and mental health problems as well as substance use. Living in disadvantaged neighbourhoods may place individuals at risk for substance use through increased availability and targeted marketing for alcohol products. Adverse neighbourhood circumstances are also associated with increased risk of developing other psychiatric disorders. It has been shown recently that a genetic predisposition for higher EA is strongly associated with migration to better neighbourhoods with less exposure to harmful environmental influences.

Second, a causal influence of SES on some mental health traits could also exist at a neurocognitive level, since lower cognitive abilities are correlated with lower EA, lower income and lower impulse...
The risk of mental health traits as well as SES through an underlying genetic variant may also partly reflect pleiotropy in which genetic variants influence multiple traits. Lower cognitive abilities and increased risk for psychiatric disorders. Third, these findings also partly reflect pleiotropy in which genetic variants influence the risk of mental health traits as well as SES through an underlying P factor shared among substance use, psychiatric disorders and lower SES. Our current results provide information on the extent to which SES genetic variance, but do not allow us to separate these alternative mechanistic explanations.

SES is usually considered a confounder in epidemiological research, warranting removal of its variability to investigate ‘true’ genetic correlations across mental health traits change after partialling out SES genetic variance, but do not allow us to separate these alternative mechanistic explanations.

Fig. 4 | Genetic correlations before and after partialling out the SES factor. Significant genetic correlations (red circles) and significant changes in genetic correlations after partialling out SES (red letters).
relations between variables. However, it is possible (and perhaps even likely) that SES sometimes acts as a collider, or shows bidirectional causal relations with mental health traits. For example, ADHD is known to affect educational performance and likely also HI49–51. In such cases, it is possible that the removal of SES variance biases the genetic correlations observed across our traits reveals that interpreting the genetic correlation estimates. Nevertheless, the change in genetic variance, resulting in three clusters (left, clustering coefficient Q = 0.251), and after removing genetic SES variance, with an increased clustering index (right, Q = 0.321) and reshaped psychiatric genetic clusters but with the substance use cluster (including ADHD) remaining intact.

Our results also suggest a possible violation of an important assumption of Mendelian randomization (MR) analyses. MR uses germline genetic variants as an instrument for the exposure to an environmentally modifiable risk factor and can be used to investigate causality between traits54. MR makes the important assumption that genetic variants included in the instrumental variable should be independent of (measured and unmeasured) factors that confound the exposure–outcome relationship55,56. SES is likely to be a confounder of MR analyses through its genetic associations with the genetic instruments for mental health phenotypes, which may affect the results of MR studies aimed at establishing causal relationships across mental health traits, and other complex traits (for example, body mass index, longevity and cardiovascular diseases). The results from our genomic SEM analysis can be used to construct genetic instruments for mental health traits that control for the influence of SES, allowing the investigation of causal relations limiting the role of SES as a potential confounder. An alternative approach would be to conduct within-family MR analyses56,57.

Our findings have possible implications for the diagnostic boundaries across mental health disorders. It has previously been suggested that the observation of strong genetic correlations across psychiatric disorders suggests horizontal pleiotropy5, which would be indicative of a mismatch between current clinical boundaries and the underlying pathogenic processes. We show that the genetic comorbidity between mental health traits is more complex and that the remaining genetic variance will be more trait specific and possibly more relevant from a clinical perspective.

Removing SES-related genetic variance in genetic studies will also influence the results of secondary analyses that use the GWAS summary statistics, such as polygenic risk score (PRS) analyses58. Partialling out SES may reduce the predictive power of PRS analyses as it removes part of the genetic variance, but the remaining genetic variance may more specifically reflect the phenotype of interest, which would increase their potential clinical utility.

Fig. 5 | SNP-based genetic correlations between the mental health traits. Each vertex (node) represents a mental health trait, representing psychiatric disorders (green nodes) and substance use traits (reddish nodes) related to alcohol (red), cannabis (orange) and smoking (lilac). Vertex size is based on eigenvector centrality with a minimum offset. Weighted undirected graphs were created with the absolute genetic correlation as connection strength (represented by line thickness). Vertex layout was based on the Fruchterman and Reingold algorithm. Results are shown before removing genetic SES variance, resulting in three clusters (left, clustering coefficient Q = 0.251), and after removing genetic SES variance, with an increased clustering index (right, Q = 0.321) and reshaped psychiatric genetic clusters but with the substance use cluster (including ADHD) remaining intact.
the genetic variance shared with SES. Our findings need to be interpreted in the context of some limitations. First, SES is a multifactorial concept and there is no consensus in the field on how best to measure SES\(^\text{(68,69)}\). However, we used GWAS summary statistics to generate a latent SES factor composed of three indicators of SES, using both self-reported (EA) and more objective measures (TT). We further performed additional analyses to explore the influence of each of these individual indicators and found effects to be largely consistent. This provides an indication that our selection of SES indicators is not critical for the observed changes in genetic correlations and SNP-based heritability. Second, as is the case for most genetic studies on mental health, the summary statistics in this study are based on samples with an overrepresentation of participants from Western, educated, industrialized, rich and democratic (WEIRD) populations. This reduces the generalizability of our findings, and future studies should focus on exploring the relations between SES and mental health in other populations.

Finally, while genomic SEM is much more flexible in including the effects of confounding factors in the structural equation model, the nature of our data does not allow us to draw conclusions on the nature of the causal relationships between mental health phenotypes. It is therefore unknown whether SES acts as confounder or collider. As indicated above, the latter case will result in biased estimates.

Our findings reveal that SNP-based heritabilities of 16 mental health traits, and the genetic correlations between them, are influenced by genetic overlap with SES traits. Our findings suggest that the genetic overlap between substance use traits and psychiatric disorders\(^\text{(39,40,41)}\) is in part due to their shared genetic overlap with SES. These findings provide important insights into the complexity of these associations and highlight the need to consider the role of SES in future studies investigating the genetic basis of mental health traits.

Methods

**GWAS summary statistics.** The current study used existing summary statistics for psychiatric disorders included in the recent Brainstorm Consortium report\(^\text{(2)}\), expanded with the GWAS for substance use traits and SES indicator variables. Detailed information about the GWAS summary statistics, sample sizes and availability are provided in Supplementary Table 1. For psychiatric disorders, we used the case–control GWAS summary statistics for ADHD\(^\text{(60)}\), anxiety disorder\(^\text{(63)}\), BP\(^\text{(62)}\), MD\(^\text{(64)}\), SCZ\(^\text{(65)}\), ASD\(^\text{(66)}\), AN\(^\text{(67)}\) and TS\(^\text{(68)}\). In contrast to the Brainstorm Consortium report, we excluded post-traumatic stress disorder, since this GWAS had an SNP-based heritability Z-score below our inclusion threshold of 2 (ref. \(^\text{(69)}\)).

For substance use traits, we used GWAS results from lifetime cannabis use (Cannabis; ever versus never used cannabis)\(^\text{(32)}\), alcohol consumption frequency (AlcFreq)\(^\text{(32)}\), alcohol consumption quantity in subjects who drink at least once or twice a week (AlcQuan)\(^\text{(24)}\), ever initiated smoking (SmkInit)\(^\text{(23)}\), age of smoking initiation in ever-smokers only (AgeSmk)\(^\text{(32)}\), cigarettes per day (CigDay)\(^\text{(32)}\) and successful smoking cessation in lifetime smokers only (SmkCes)\(^\text{(32)}\). Note that SmkCes was coded such that 1 indicates a person has not quit smoking, whereas 0 indicates that he or she quit smoking. For SES indicator variables, we selected the GWAS for EA, HI\(^\text{(1)}\) and TT\(^\text{(1)}\). All summary statistics are available for download, freely or by request/application.

**Genetic modelling.** Modelling of the genetic variance of the traits and the covariance between traits was performed in the Genomic SEM\(^\text{(70)}\) R package v0.0.2 (https://github.com/MichalNivard/GenomicSEM/wiki). The analyses were performed using 1,215,002 SNPs present in the HapMap 3 reference panel, with exclusion of the major histocompatibility complex (MHC) region on chromosome 6. Genomic SEM is robust to confounding due to population stratification, and against small or partial sample overlap and cryptic relatedness across GWAS samples. First, we estimated the proportion of trait variance explained by common SNPs (SNP-based heritability) for all SES, psychiatric and substance use traits. We compared genetic variance estimates of the 16 mental health traits from a model excluding SES (that is, SNP-based heritability) with those obtained from a model in which genetic SES variance was partialled out. SES was defined as a latent SES factor composed of EA, HI and TT, but we also explored the influence of these SES indicator traits in isolation.

Secondly, we estimated the genetic correlations with and without the effects of the latent SES factor partialled out. The SEM models are represented in Fig. 1. Each genomic SEM model includes five traits: the two mental health traits, and the latent SES factor represented by three SES indicator traits. We fitted models for all possible combinations of the 16 mental health traits. Genomic SEM provides a genetic covariance matrix using a multivariable extension of linkage disequilibrium score regression (LDSC) for all of the input variables in a model (in the current model, a 5 × 5 matrix) with SNP-based heritability on the diagonal and genetic correlations off-diagonal. This multivariable genetic covariance matrix is obtained by a method called a multi-GWAS approach (\(^\text{1)}\)).

The SES residual model fitted a single latent common factor that represents the overlapping genetic variance between the three SES indicator traits, which has the advantage of excluding variable-specific variance (for example, variance present in EA but not in the other SES indicator traits). The latent SES factor variance is then used to re-gress out variance from the observed genetic variance of the two mental health traits of interest. In other words, the model removes the effect of genetic SES variance on both SNP-based heritability of each of the two target traits and their genetic covariance. The three SES indicator traits were also tested separately for their effect on the pairwise genetic correlations in a simplified 3 × 3 model that did not construct a latent SES factor but directly regressed the effect of an SES indicator trait from the two mental health traits in the model. In assessing a genetic correlation was significant, we used a Benjamini–Hochberg false discovery rate (FDR) correction to account for multiple testing: the 120 genetic correlations between all 16 mental health traits before partialling out genetic SES variance, and then for the 120 genetic correlations between all 16 mental health traits after partialling out the genetic SES variance (that is, applying the FDR outcome in five different sets of 120 P values, the five sets being for the uncorrected genetic correlations and the genetic correlations corrected for EA, HI, TT and the SES factor).

**Significance of SES-induced change in genetic correlations.** We used a Monte Carlo random sampling technique based on the model estimates and their variability to assess the significance of the effect of removing SES-associated genetic variance on the genetic overlap of pairs of traits. In genomic SEM, the variability of the estimates is obtained by jack-knifing across 200 equally sized chunks (leave-one-chunk-out) and re-estimating all free parameters in the model. Each jack-knife iteration results in a full symmetric 5 × 5 matrix with 15 free parameters representing the SNP-based heritabilities and genetic correlations of the two traits of interest and the three SES indicator traits. Based on these jack-knifed estimates, genomic SEM provides a standard error (s.e.) for the 15 parameter estimates plus a term for the covariance between the estimates, resulting in a 15 × 15 matrix that captures not only parameter variance but also covariance, which can be substantial. Disregarding such correlated error would lead to substantially increased type II errors. Using the matrix of estimates and the matrix of errors and error covariances, we created 1,000 samples using the mvnorm function (MASS package in R\(^\text{(71)}\)) from multivariate normal distributions of the estimates which followed the error covariance structure. Each sampled matrix was used to recalculate SNP-based heritability and genetic correlation in the model with and without the SES factor. Significance was established by noting the change in estimates of genetic correlation, comparing estimates before and after SES factor inclusion across the 1,000 models computed from the sampled data. We counted the number of times an estimate changed in the direction opposite to the observed model (for example, if an \(r_\text{c} \) was lower after including SES in the full, unsampled model, we counted the number of occasions in the 1,000 sampled models the inclusion caused the change to increase in \(r_\text{c} \) values). P values were obtained by counting this count divided by the 1,000 samples, multiplied by two for two-sided testing (see Supplementary Information for an extended explanation of the Monte Carlo sampling approach).

The process was repeated for each of the SES indicator traits separately. Benjamin–Hochberg FDR was used to correct for multiple testing for the changes in 120 genetic correlations between all 16 mental health traits after partialling out the SES factor (that is, applying the FDR outcome in four different sets of 120 \(P \) values, the four sets being for the change in genetic correlations after correcting for EA, HI, TT and the SES factor).

**Graphical analysis of genetic correlation matrices.** To establish the effect of SES on genetic clustering across substance use and psychiatric phenotypes, we used graph analysis on the squared genetic correlation matrices before and after removing the SES-associated genetic variance. R package igraph (v1.2.4.1)\(^\text{(72)}\) was used to visualize the connectivity strength based on the proportion of variance explained (that is, the squared genetic correlation). Clusters were predefined as substance use traits (AlcFreq, AlcQuan, Cannabis, CigDay, SmkCes, SmkInit and AgeSmk) and psychiatric traits (ADHD, AN, anxiety disorder, ASD, BIP, MD, OCD, SCZ and TS). The effect of removing SES genetic variance was established for the eigenvector centrality measure for each vertex. The effect on clustering was established by comparing intra- and inter-cluster connection strength (\(r^2\)) for the predefined clusters (psychiatric or substance use). Finally, we defined other genetic clustering was increased using the fast greedy algorithm of Newman and Girvan\(^\text{(73)}\) without predefined clusters.

**Reporting Summary.** Further information on research design is available in the Nature Research Reporting Summary linked to this article.
Data availability
This research was conducted using data downloadable from: https://www.med.uncc.edu/pgc/download-results/, https://www.ru.nl/bsi/research/group-pages/ substance-use-addiction-food-saf/vm-saf/genetics/ international-cannabis-consortium-icc/, https://www.thessgac.org/data and https://www.ccace.ed.ac.uk/node/335. Summary statistics for the phenotypes ‘alcohol consumption frequency’ and ‘alcohol consumption quantity’ are available from the corresponding authors on request.

Code availability
Code used for the analyses is available on https://github.com/MareesAT/ Genetic-correlates-of-socio-economic-status-influence-the-pattern-of-shared-heritability-across-ment.

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Author contributions
A.T.M., D.J.A.S. and A.A. performed the analyses. M.G.N. designed the methodology. K.J.H.V. and E.M.D. supervised the project. A.T.M., D.J.A.S., A.A., K.J.H.V. and E.M.D. wrote the manuscript. D.D., M.G.N., T.J.G. and W.v.d.B. provided feedback and edited the manuscript. All authors approved the final manuscript.

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The authors declare no competing interests.

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Extended Data Fig. 1 | Genetic correlations between SES indicators and 9 psychiatric disorders and 7 substance use traits as computed with LDSC (error bars show ± 2×SE).
Extended Data Fig. 2 | Genetic variance explained by SNPs before (SNP-based heritability) and after removing genetic effects overlapping with the SES indicators (error bars show ±2×SE).
Extended Data Fig. 3 | Genetic correlations before and after partialling out educational attainment (EA). Significant genetic correlations are indicated with red circles and significant changes in genetic correlations after partialling out EA are indicated in red letters.
Extended Data Fig. 4 | Genetic correlations before and after partialling out household income (HI). Significant genetic correlations are indicated with red circles and significant changes in genetic correlations after partialling out HI are indicated in red letters.
Extended Data Fig. 5 | Genetic correlations before and after partialling out Townsend index (TI). Significant genetic correlations are indicated with red circles and significant changes in genetic correlations after partialling out HI are indicated in red letters.
Extended Data Fig. 6 | Genetic correlations before (x-axis) and after (y-axis) partialling out SES. Each dot represents one of the mental health or substance use traits. Significant changes in genetic correlations after partialling out SES are indicated as red dots. The four correlations on top of the figures are the Pearson correlations between the genetic correlations before and after partialling out the SES factors.
Extended Data Fig. 7 | The genetic correlations before (lower diagonal, in black font) and after (upper diagonal, in green font) partialling out latent genetic SES factor variance. Coloured squares indicate significant genetic correlations (FDR corrected, see methods).
Extended Data Fig. 8 | The genetic correlations before (lower diagonal in black type) and after (upper diagonal in green type) partialling out genetic variance of educational attainment. Coloured squares indicate significant genetic correlations (FDR corrected, see methods).
Extended Data Fig. 9 | The genetic correlations before (lower diagonal in black type) and after (upper diagonal in green type) partialling out genetic variance of household income. Coloured squares indicate significant genetic correlations (FDR corrected, see methods).
Extended Data Fig. 10 | The genetic correlations before (lower diagonal in black type) and after (upper diagonal in green type) partialling out genetic variance of the Townsend index. Coloured squares indicate significant genetic correlations (FDR corrected, see methods).
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| Sample size | We used the summary statistics from the largest GWAS available (at the time of conducting the analyses). Sample size was determined based on the description provided by PGC. Effective sample size was determined using: Effective N = (4*Ncases*Ncontrols/(Ncases+Ncontrols)). |
|------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Data exclusions | We excluded the post traumatic stress GWAS from our analyses as the sample size was too small to ensure adequate power. |
| Replication | n/a |
| Randomization | n/a |
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- Involved in the study
- ChiP-seq
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