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## Supplementary Information: Analysis of Uncertainty of Neural Fingerprint-based Models

Christian W. Feldmann<sup>1,+</sup>, Jochen Sieg<sup>1,+</sup>, and Miriam Mathea<sup>1,+,\*</sup>

<sup>1</sup>BASF SE, Ludwigshafen, Germany \*miriam.mathea@basf.com +these authors contributed equally to this work

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Table S1. Performance of all endpoints. The Brier score and balanced accuracy of all endpoints for Chemprop, Morgan FP + RF, and Neural FP + RF are shown using the random split. Morgan FP corresponds to Morgan count fingerprints.

endpoint	model	Balanced accuracy	Brier score
APR HepG2 CellLoss 72h dn	Chemprop	$0.70 \pm 0.02$	$0.22 \pm 0.02$
APR HepG2 CellLoss 72h dn	Morgan $FP + RF$	$0.68 \pm 0.04$	$0.20 \pm 0.02$
APR_HepG2_CellLoss_72h_dn	Neural $FP + RF$	$0.71 \pm 0.03$	$0.19\pm0.01$
$ATG_NRF2 ARE_CIS_up$	Chemprop	$0.73 \pm 0.01$	$0.19 \pm 0.01$
$ATG_NRF2_ARE_CIS_up$	Morgan FP $+$ RF	$0.70 \pm 0.01$	$0.18 \pm 0.00$
ATG_NRF2_ARE_CIS_up	Neural $FP + RF$	$0.71 \pm 0.01$	$0.18 \pm 0.00$
ATG_PXRE_CIS_up	Chemprop	$0.74 \pm 0.01$	$0.19 \pm 0.01$
ATG_PXRE_CIS_up	Morgan $FP + RF$	$0.73 \pm 0.01$	$0.19 \pm 0.01$
ATG_PARE_CIS_up	Neural FP $+$ RF	$0.74 \pm 0.01$	$0.18 \pm 0.00$
BSK_3C_HLADR_down	Chemprop Marman ED   DE	$0.69 \pm 0.04$	$0.21 \pm 0.02$
BSK_3C_HLADR_down	Morgan $\mathbf{F}\mathbf{F} + \mathbf{K}\mathbf{F}$	$0.05 \pm 0.05$ 0.67 ± 0.03	$0.19 \pm 0.01$ 0.10 $\pm$ 0.01
BSK_3C_Proliferation_down	Chemprop	$0.07 \pm 0.03$ $0.70 \pm 0.01$	$0.13 \pm 0.01$ $0.21 \pm 0.01$
BSK_3C_Proliferation_down	Morgan $FP + BF$	$0.68 \pm 0.02$	$0.19 \pm 0.01$
BSK 3C Proliferation down	Neural $FP + RF$	$0.72 \pm 0.02$	$0.19 \pm 0.01$
BSK 3C SRB down	Chemprop	$0.68 \pm 0.02$	$0.20 \pm 0.02$
BSK 3C SRB down	Morgan $FP + RF$	$0.61 \pm 0.02$	$0.18 \pm 0.01$
BSK <sup>3</sup> C <sup>SRB</sup> down	Neural $FP + RF$	$0.66 \pm 0.04$	$0.18\pm0.01$
BSK 3C Vis down	Chemprop	$0.66 \pm 0.03$	$0.19 \pm 0.02$
BSK_3C_Vis_down	Morgan $FP + RF$	$0.60 \pm 0.03$	$0.18\pm0.01$
BSK_3C_Vis_down	Neural $FP + RF$	$0.63 \pm 0.03$	$0.17 \pm 0.01$
BSK_4H_Eotaxin3_down	Chemprop	$0.64 \pm 0.04$	$0.20 \pm 0.01$
BSK_4H_Eotaxin3_down	Morgan FP + RF	$0.56 \pm 0.02$	$0.19 \pm 0.01$
BSK_4H_Eotaxin3_down	Neural FP $+$ RF	$0.62 \pm 0.03$	$0.18 \pm 0.00$
BSK_CASM3C_Proliferation_down	Chemprop	$0.65 \pm 0.02$	$0.21 \pm 0.01$
BSK_CASM3C_Proliferation_down	Morgan $FP + RF$	$0.58 \pm 0.02$	$0.18 \pm 0.01$
BSK_CASM3C_Proliferation_down	Neural $FP + RF$	$0.61 \pm 0.01$	$0.18 \pm 0.00$
BSK LPS_VCAM1_down	Morgan FP   BF	$0.08 \pm 0.02$ 0.61 ± 0.02	$0.19 \pm 0.01$ $0.17 \pm 0.00$
BSK_LPS_VCAM1_down	Neural FP $\pm$ RF	$0.01 \pm 0.02$ $0.63 \pm 0.01$	$0.17 \pm 0.00$ $0.17 \pm 0.00$
BSK_SAg_CD38_down	Chemprop	$0.68 \pm 0.03$	$0.19 \pm 0.02$
BSK SAg CD38 down	Morgan FP + RF	$0.60 \pm 0.03$	$0.18 \pm 0.01$
BSK SAg CD38 down	Neural $FP + RF$	$0.64 \pm 0.02$	$0.17 \pm 0.01$
BSK SAg CD40 down	Chemprop	$0.67 \pm 0.04$	$0.19 \pm 0.02$
BSK SAg CD40 down	Morgan $FP + RF$	$0.60 \pm 0.02$	$0.18\pm0.01$
BSK_SAg_CD40_down	Neural $FP + RF$	$0.63 \pm 0.03$	$0.17 \pm 0.01$
BSK_SAg_Proliferation_down	Chemprop	$0.69 \pm 0.01$	$0.21 \pm 0.01$
BSK_SAg_Proliferation_down	Morgan FP + RF	$0.65 \pm 0.02$	$0.19 \pm 0.01$
BSK_SAg_Proliferation_down	Neural $FP + RF$	$0.67 \pm 0.04$	$0.19 \pm 0.02$
BSK_hDFCGF_CollagenIII_down	Chemprop	$0.72 \pm 0.01$	$0.18 \pm 0.01$
BSK_hDFCGF_CollagenIII_down	Morgan $FP + RF$	$0.59 \pm 0.01$	$0.17 \pm 0.01$
BSK_hDFCGF_CollagenIII_down	Neural $FP + RF$	$0.63 \pm 0.03$	$0.17 \pm 0.01$
BSK_nDFCGF_Proliferation_down	Cnemprop Marman ED   DE	$0.70 \pm 0.02$	$0.22 \pm 0.02$
PSK_hDECCE_Proliferation_down	Morgan $\mathbf{F}\mathbf{F} + \mathbf{h}\mathbf{F}$	$0.07 \pm 0.03$	$0.20 \pm 0.01$
CEETOX H295B 11DCOBT dn	Chemprop	$0.09 \pm 0.02$ 0.58 ± 0.02	$0.20 \pm 0.00$ $0.23 \pm 0.01$
CEETOX H295B 11DCOBT dn	Morgan FP $\perp$ BF	$0.58 \pm 0.02$	$0.23 \pm 0.01$ $0.22 \pm 0.01$
CEETOX H295B 11DCORT dn	Neural FP $+$ RF	$0.64 \pm 0.02$	$0.22 \pm 0.01$ $0.21 \pm 0.01$
CEETOX H295R ANDR dn	Chemprop	$0.60 \pm 0.05$	$0.25 \pm 0.03$
CEETOX H295R ANDR dn	Morgan $FP + RF$	$0.58 \pm 0.03$	$0.22 \pm 0.02$
CEETOX H295R ANDR dn	Neural $FP + RF$	$0.62 \pm 0.07$	$0.21 \pm 0.03$
TOX21 ARE BLA agonist ratio	Chemprop	$0.67 \pm 0.01$	$0.15 \pm 0.01$
$TOX21\_ARE\_BLA\_agonist\_ratio$	Morgan FP + RF	$0.59 \pm 0.01$	$0.14\pm0.00$
$TOX21\_ARE\_BLA\_agonist\_ratio$	Neural $FP + RF$	$0.60 \pm 0.01$	$0.14 \pm 0.00$
TOX21_TR_LUC_GH3_Antagonist	Chemprop	$0.75 \pm 0.01$	$0.12 \pm 0.00$
TOX21_TR_LUC_GH3_Antagonist	Morgan $FP + RF$	$0.67 \pm 0.01$	$0.11 \pm 0.00$
TOX21_TR_LUC_GH3_Antagonist	Neural FP $+$ RF	$0.69 \pm 0.01$	$0.11 \pm 0.00$

Table S2. Comparison of calibrated and uncalibrated RF models using the neural fingerprint. Shown are the balanced accuracy, Brier score, and log loss of the models on the 19 ToxCast endpoint data sets over a **cluster** split.

endpoint	metric	Calibrated RF	Neural FP RF
APR HepG2 CellLoss 72h dn	RΔ	$0.69 \pm 0.06$	$0.69 \pm 0.06$
APR_HepG2_CellLoss_72h_dn	Brier score	$0.00 \pm 0.00$ $0.20 \pm 0.01$	$0.00 \pm 0.00$ $0.20 \pm 0.02$
APR HepG2 CellLoss 72h dn	Log loss	$0.59 \pm 0.03$	$0.57 \pm 0.04$
ATG NRF2 ARE CIS up	BA	$0.68 \pm 0.02$	$0.69 \pm 0.02$
ATG NRF2 ARE CIS up	Brier score	$0.19 \pm 0.01$	$0.19 \pm 0.02$
ATG NRF2 ARE CIS up	Log loss	$0.56 \pm 0.03$	$0.56 \pm 0.04$
ATG_PXRE_CIS_up	BA	$0.71 \pm 0.02$	$0.71 \pm 0.03$
ATG_PXRE_CIS_up	Brier score	$0.19 \pm 0.01$	$0.19 \pm 0.01$
ATG_PXRE_CIS_up	Log loss	$0.58 \pm 0.02$	$0.57 \pm 0.02$
BSK_3C_HLADR_down	BA	$0.65 \pm 0.03$	$0.63 \pm 0.03$
BSK_3C_HLADR_down	Brier score	$0.21 \pm 0.01$	$0.21 \pm 0.01$
BSK_3C_HLADR_down	Log loss	$0.60 \pm 0.02$	$0.60 \pm 0.02$
BSK_3C_Proliferation_down	DA Brier score	$0.04 \pm 0.02$ 0.21 $\pm$ 0.01	$0.04 \pm 0.02$ 0.21 $\pm$ 0.01
BSK_3C_Proliferation_down	Log loss	$0.21 \pm 0.01$ 0.61 ± 0.03	$0.21 \pm 0.01$ 0.61 ± 0.03
BSK_3C_SBB_down	BA	$0.01 \pm 0.05$ $0.61 \pm 0.05$	$0.01 \pm 0.05$ $0.63 \pm 0.05$
BSK_3C_SRB_down	Brier score	$0.19 \pm 0.02$	$0.19 \pm 0.02$
BSK 3C SRB down	Log loss	$0.56 \pm 0.04$	$0.55 \pm 0.04$
BSK 3C Vis down	BĂ	$0.57 \pm 0.02$	$0.59 \pm 0.04$
BSK 3C Vis down	Brier score	$0.18 \pm 0.01$	$0.18 \pm 0.01$
BSK <sup>3</sup> C <sup>Vis</sup> down	Log loss	$0.54 \pm 0.03$	$0.54 \pm 0.03$
BSK_4H_Eotaxin3_down	BA	$0.56 \pm 0.03$	$0.57\pm0.03$
BSK_4H_Eotaxin3_down	Brier score	$0.19 \pm 0.01$	$0.19 \pm 0.01$
BSK_4H_Eotaxin3_down	Log loss	$0.56 \pm 0.01$	$0.55 \pm 0.02$
BSK_CASM3C_Proliferation_down	BA	$0.54 \pm 0.02$	$0.58 \pm 0.02$
BSK_CASM3C_Proliferation_down	Brier score	$0.20 \pm 0.02$	$0.20 \pm 0.02$
BSK_CASM3C_Proliferation_down	Log loss	$0.58 \pm 0.04$	$0.58 \pm 0.04$
DSK_LPS_VCAM1_down	BA Drier coore	$0.55 \pm 0.02$ 0.10 $\pm$ 0.01	$0.55 \pm 0.02$ 0.10 $\pm$ 0.01
BSK_LPS_VCAM1_down	Log loss	$0.19 \pm 0.01$ 0.56 $\pm$ 0.02	$0.19 \pm 0.01$ 0.55 $\pm 0.02$
BSK_SAg_CD38_down	BA	$0.50 \pm 0.02$ $0.58 \pm 0.03$	$0.50 \pm 0.02$ $0.59 \pm 0.04$
BSK_SAg_CD38_down	Brier score	$0.00 \pm 0.00$ $0.19 \pm 0.00$	$0.05 \pm 0.04$ $0.19 \pm 0.00$
BSK SAg CD38 down	Log loss	$0.55 \pm 0.01$	$0.56 \pm 0.02$
BSK SAg CD40 down	BĂ	$0.56 \pm 0.04$	$0.58 \pm 0.04$
BSK SAg CD40 down	Brier score	$0.19 \pm 0.01$	$0.19 \pm 0.01$
BSK SAg CD40 down	Log loss	$0.56 \pm 0.03$	$0.55\pm0.02$
BSK SAg Proliferation down	BA	$0.60 \pm 0.03$	$0.63\pm0.02$
BSK_SAg_Proliferation_down	Brier score	$0.21 \pm 0.01$	$0.21 \pm 0.01$
BSK_SAg_Proliferation_down	Log loss	$0.61 \pm 0.02$	$0.60 \pm 0.01$
BSK_hDFCGF_CollagenIII_down	BA	$0.54 \pm 0.02$	$0.59 \pm 0.02$
BSK_hDFCGF_CollagenIII_down	Brier score	$0.19 \pm 0.02$	$0.19 \pm 0.02$
BSK_hDFCGF_CollagenIII_down	Log loss	$0.56 \pm 0.04$	$0.55 \pm 0.04$
BSK_hDFCGF_Proliferation_down	BA Deien seene	$0.65 \pm 0.03$	$0.68 \pm 0.04$
BSK_hDFCGF_Proliferation_down	Log loss	$0.21 \pm 0.01$ 0.61 $\pm 0.03$	$0.21 \pm 0.02$ 0.60 ± 0.04
CEETOX H295B 11DCOBT dn	BA	$0.01 \pm 0.03$ $0.57 \pm 0.02$	$0.00 \pm 0.04$ $0.59 \pm 0.02$
CEETOX H295B 11DCORT dn	Brier score	$0.07 \pm 0.02$ $0.22 \pm 0.02$	$0.03 \pm 0.02$ $0.22 \pm 0.02$
CEETOX H295B 11DCORT dn	Log loss	$0.63 \pm 0.04$	$0.64 \pm 0.02$
CEETOX H295R ANDR dn	BA	$0.54 \pm 0.04$	$0.61 \pm 0.03$
CEETOX H295R ANDR dn	Brier score	$0.22 \pm 0.01$	$0.22 \pm 0.01$
CEETOX H295R ANDR dn	Log loss	$0.63 \pm 0.03$	$0.62 \pm 0.02$
$TOX21\_ARE\_BLA\_agonist\_ratio$	BA	$0.50\pm0.00$	$0.57\pm0.01$
$TOX21\_ARE\_BLA\_agonist\_ratio$	Brier score	$0.16 \pm 0.02$	$0.15 \pm 0.01$
$TOX21\_ARE\_BLA\_agonist\_ratio$	Log loss	$0.48 \pm 0.04$	$0.46 \pm 0.03$
TOX21_TR_LUC_GH3_Antagonist	BA	$0.63 \pm 0.03$	$0.62 \pm 0.03$
TOX21_TR_LUC_GH3_Antagonist	Brier score	$0.13 \pm 0.01$	$0.13 \pm 0.01$
GH3_Antagonist	Log loss	$0.41 \pm 0.03$	$0.41 \pm 0.02$

Table S3. Comparison of calibrated and uncalibrated RF models using the neural fingerprint. The balanced accuracy, Brier score, and log loss of the models on the 19 ToxCast endpoint data sets over a **random** split are shown.

endpoint	metric	Calibrated RF	Neural FP RF
APP HopC2 CollLogg 72h dp	D۸	$0.71 \pm 0.02$	$0.71 \pm 0.02$
APR HepG2 CellLoss 72h dn	Brier score	$0.71 \pm 0.03$ 0.19 + 0.01	$0.71 \pm 0.03$ $0.19 \pm 0.01$
APR HepG2 CellLoss 72h dn	Log loss	$0.57 \pm 0.01$	$0.10 \pm 0.01$ $0.56 \pm 0.03$
ATG NRF2 ARE CIS up	BA	$0.71 \pm 0.01$	$0.71 \pm 0.01$
ATG NRF2 ARE CIS up	Brier score	$0.18 \pm 0.00$	$0.18\pm0.00$
ATG NRF2 ARE CIS up	Log loss	$0.53 \pm 0.01$	$0.53 \pm 0.01$
ATG_PXRE_CIS_up	BA	$0.74 \pm 0.01$	$0.74 \pm 0.01$
ATG_PXRE_CIS_up	Brier score	$0.18 \pm 0.00$	$0.18 \pm 0.00$
ATG_PXRE_CIS_up	Log loss	$0.55 \pm 0.01$	$0.54 \pm 0.01$
BSK_3C_HLADR_down	BA	$0.68 \pm 0.03$	$0.67 \pm 0.03$
BSK_3C_HLADR_down	Brier score	$0.19 \pm 0.01$	$0.19 \pm 0.01$
BSK_3C_HLADR_down	Log loss	$0.56 \pm 0.02$	$0.56 \pm 0.01$
DSK_3C_Proliferation_down	DA Drien seene	$0.71 \pm 0.04$ 0.10 $\pm$ 0.01	$0.72 \pm 0.03$ 0.10 $\pm$ 0.01
BSK_3C_Proliferation_down	Log loss	$0.19 \pm 0.01$ 0.56 $\pm$ 0.03	$0.19 \pm 0.01$ 0.56 $\pm$ 0.03
BSK_3C_SBB_down	BA	$0.63 \pm 0.05$	$0.66 \pm 0.03$
BSK_3C_SRB_down	Brier score	$0.18 \pm 0.00$	$0.18 \pm 0.01$
BSK 3C SRB down	Log loss	$0.54 \pm 0.03$	$0.53 \pm 0.03$
BSK 3C Vis down	BĂ	$0.62 \pm 0.03$	$0.63\pm0.03$
BSK <sup>3</sup> C <sup>Vis</sup> down	Brier score	$0.17 \pm 0.01$	$0.17 \pm 0.01$
BSK_3C_Vis_down	Log loss	$0.51 \pm 0.02$	$0.51\pm0.02$
BSK_4H_Eotaxin3_down	BA	$0.59 \pm 0.01$	$0.62 \pm 0.03$
BSK_4H_Eotaxin3_down	Brier score	$0.18 \pm 0.00$	$0.18 \pm 0.00$
BSK_4H_Eotaxin3_down	Log loss	$0.54 \pm 0.01$	$0.53 \pm 0.01$
BSK_CASM3C_Proliferation_down	BA	$0.59 \pm 0.01$	$0.61 \pm 0.01$
BSK_CASM3C_Proliferation_down	Brier score	$0.18 \pm 0.00$	$0.18 \pm 0.00$
BSK_CASM3C_Proliferation_down	Log loss	$0.53 \pm 0.01$	$0.53 \pm 0.01$
BSK_LPS_VCAM1_down	DA Brier score	$0.01 \pm 0.01$ 0.17 ± 0.00	$0.03 \pm 0.01$ 0.17 ± 0.00
BSK_LPS_VCAM1_down	Log loss	$0.17 \pm 0.00$ $0.52 \pm 0.01$	$0.17 \pm 0.00$ $0.52 \pm 0.01$
BSK_SAg_CD38_down	BA	$0.62 \pm 0.01$ $0.64 \pm 0.02$	$0.62 \pm 0.01$ $0.64 \pm 0.02$
BSK SAg CD38 down	Brier score	$0.17 \pm 0.01$	$0.01 \pm 0.01$ $0.17 \pm 0.01$
BSK SAg CD38 down	Log loss	$0.51 \pm 0.02$	$0.51 \pm 0.02$
BSK SAg CD40 down	BĂ	$0.63 \pm 0.04$	$0.63\pm0.03$
BSK_SAg_CD40_down	Brier score	$0.17 \pm 0.01$	$0.17 \pm 0.01$
BSK_SAg_CD40_down	Log loss	$0.52 \pm 0.03$	$0.51 \pm 0.03$
BSK_SAg_Proliferation_down	BA	$0.65 \pm 0.02$	$0.67 \pm 0.04$
BSK_SAg_Proliferation_down	Brier score	$0.20 \pm 0.02$	$0.19 \pm 0.02$
BSK_SAg_Proliferation_down	Log loss	$0.57 \pm 0.04$	$0.57 \pm 0.04$
BSK_hDFCGF_CollagenIII_down	BA	$0.59 \pm 0.03$	$0.63 \pm 0.03$
BSK_hDFCGF_CollagenIII_down	Brier score	$0.17 \pm 0.01$	$0.17 \pm 0.01$
DSK_IDFCGF_Conagenin_down	D A	$0.51 \pm 0.02$ 0.68 $\pm$ 0.02	$0.50 \pm 0.02$
BSK_hDFCGF_Proliferation_down	DA Brier score	$0.08 \pm 0.02$ 0.20 $\pm 0.01$	$0.09 \pm 0.02$ 0.20 ± 0.00
BSK_hDFCGF_Proliferation_down	Log loss	$0.20 \pm 0.01$ $0.58 \pm 0.01$	$0.20 \pm 0.00$ $0.57 \pm 0.01$
CEETOX H295R 11DCORT dn	BA	$0.57 \pm 0.01$	$0.64 \pm 0.01$
CEETOX H295R 11DCORT dn	Brier score	$0.22 \pm 0.00$	$0.21 \pm 0.01$
CEETOX H295R 11DCORT dn	Log loss	$0.62 \pm 0.01$	$0.60 \pm 0.03$
CEETOX H295R ANDR dn	BĂ	$0.55 \pm 0.03$	$0.62\pm0.07$
CEETOX H295R ANDR dn	Brier score	$0.22 \pm 0.01$	$0.21 \pm 0.03$
CEETOX_H295R_ANDR_dn	Log loss	$0.62 \pm 0.03$	$0.61 \pm 0.06$
$TOX21\_ARE\_BLA\_agonist\_ratio$	BA	$0.52 \pm 0.01$	$0.60 \pm 0.01$
TOX21_ARE_BLA_agonist_ratio	Brier score	$0.15 \pm 0.00$	$0.14 \pm 0.00$
TOX21_ARE_BLA_agonist_ratio	Log loss	$0.46 \pm 0.01$	$0.44 \pm 0.01$
TOX21_TR_LUC_GH3_Antagonist	BA	$0.69 \pm 0.01$	$0.69 \pm 0.01$
TOX21 TR_LUC_GH3_Antagonist	Brier score	$0.11 \pm 0.00$ 0.26 $\pm$ 0.01	$0.11 \pm 0.00$
GI3_Antagonist	LOg 1088	$0.30 \pm 0.01$	$0.30 \pm 0.00$

Table S4. Performance of models on test sets generated with agglomerative clustering and random splitting. Precision and recall values are reported as mean  $\pm$  standard deviation. Morgan FP is the Morgan count fingerprint.

model	Agglomerat Precision	ive clustering Recall	Precision	Random Recall
Morgan FP + KNN Neural FP + KNN Morgan FP + RF Neural FP + RF Morgan FP + SVC Neural FP + SVC Chemprop Cal. Chemprop	$\begin{array}{c} 0.56 \pm 0.12 \\ 0.52 \pm 0.10 \\ 0.58 \pm 0.15 \\ 0.57 \pm 0.10 \\ 0.56 \pm 0.10 \\ 0.59 \pm 0.09 \\ 0.57 \pm 0.09 \\ 0.53 \pm 0.26 \end{array}$	$\begin{array}{c} 0.24 \pm 0.12 \\ 0.38 \pm 0.15 \\ 0.24 \pm 0.19 \\ 0.41 \pm 0.18 \\ 0.49 \pm 0.13 \\ 0.44 \pm 0.13 \\ 0.51 \pm 0.13 \\ 0.32 \pm 0.23 \end{array}$	$\begin{array}{c} 0.61 \pm 0.09 \\ 0.56 \pm 0.08 \\ 0.66 \pm 0.08 \\ 0.63 \pm 0.07 \\ 0.61 \pm 0.08 \\ 0.64 \pm 0.08 \\ 0.63 \pm 0.07 \\ 0.58 \pm 0.29 \end{array}$	$\begin{array}{c} 0.30 \pm 0.11 \\ 0.41 \pm 0.14 \\ 0.37 \pm 0.15 \\ 0.47 \pm 0.15 \\ 0.52 \pm 0.10 \\ 0.46 \pm 0.14 \\ 0.52 \pm 0.10 \\ 0.33 \pm 0.24 \end{array}$



Fig. S1. Performance comparison of predictions and uncertainty estimates of Chemprop calibrated with isotonic regression and sigmoid calibration. The boxplots show the prediction performance (balanced accuracy, higher values are better) and uncertainty estimates (Brier score and Log loss, lower values are better) of all folds in the five-fold cross validation on the ToxCast subset (19 endpoints).



Fig. S2. Train/Test data distributions for BSK\_SAg\_CD40\_down endpoint. Left: The number of positive and negative labeled compounds in the folds obtained from clustering-based splitting (blue) and random splitting (orange). Dividing the total number of compounds of each class by five yields the optimal composition of a fold (black x), which is closely matched by the random split. The circle indicates a hypothetical fold with a radius of 10 compounds. Due to the clustering's constraints, only one fold ended up close to this area, while the remaining four folds differed in size and composition. **Right:** The similarity to the nearest training set neighbor for each test set compound across all five-folds. Similarity values of less than 0.3 to 0.4 indicate only a limited relation between test and training sets. On the other hand, folds obtained from the random split were significantly more similar, where some test compounds had similarities to the training compounds close to 1.



Fig. S3. Performance of Morgan binary fingerprints and Morgan count fingerprints. Performance of predictions (balanced accuracy, higher values are better) and uncertainty estimates (Brier score and Log loss, lower values are better) of all folds in the five-fold cross validation on the ToxCast subset (19 endpoints).





Fig. S4. Significance test comparison of Morgan binary fingerprints and Morgan count fingerprints in the five-fold cross validation on the ToxCast subset (19 endpoints) using one-sided Mann Whitney U test.



Fig. S5. Performance of Morgan binary fingerprints and neural fingerprints from Chemprop. Performance of predictions (balanced accuracy, higher values are better) and uncertainty estimates (Brier score and Log loss, lower values are better) of all folds in the five-fold cross validation on the ToxCast subset (19 endpoints).



Fig. S6. Significance test comparison of Morgan binary fingerprints and neural fingerprints from Chemprop in the five-fold cross validation on the ToxCast subset (19 endpoints) using one-sided Mann Whitney U test.



Fig. S7. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the APR\_HepG2\_CellLoss\_72h\_dn ToxCast endpoint.



Fig. S8. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the ATG\_NRF2\_ARE\_CIS\_up ToxCast endpoint.



Fig. S9. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the ATG\_PXRE\_CIS\_up ToxCast endpoint.



Fig. S10. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_3C\_HLADR\_down ToxCast endpoint.



Fig. S11. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_3C\_Proliferation\_down ToxCast endpoint.



Fig. S12. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_3C\_SRB\_down ToxCast endpoint.



Fig. S13. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_3C\_Vis\_down ToxCast endpoint.



Fig. S14. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_4H\_Eotaxin3\_down ToxCast endpoint.



Fig. S15. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_CASM3C\_Proliferation\_down ToxCast endpoint.



Fig. S16. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_LPS\_VCAM1\_down ToxCast endpoint.



Fig. S17. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_SAg\_CD38\_down ToxCast endpoint.



Fig. S18. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_SAg\_Proliferation\_down ToxCast endpoint.



Fig. S19. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_hDFCGF\_CollagenIII\_down ToxCast endpoint.



Fig. S20. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the BSK\_hDFCGF\_Proliferation\_down ToxCast endpoint.



Fig. S21. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the CEETOX\_H295R\_11DCORT\_dn ToxCast endpoint.



Fig. S22. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the CEETOX\_H295R\_ANDR\_dn ToxCast endpoint.



Fig. S23. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the TOX21\_ARE\_BLA\_agonist\_ratio ToxCast endpoint.



Fig. S24. Distributions of predicted probabilities of Chemprop and calibrated Chemprop on the TOX21\_TR\_LUC\_GH3\_Antagonist ToxCast endpoint.



Fig. S25. Calibration curves for endpoint APR\_HepG2\_CellLoss\_72h\_dn.



Fig. S26. Calibration curves for endpoint  $\rm ATG\_NRF2\_ARE\_CIS\_up.$ 



Fig. S27. Calibration curves for endpoint  $\mbox{ATG}_{PXRE}CIS\_up.$ 



Fig. S28. Calibration curves for endpoint  ${\rm BSK\_3C\_HLADR\_down}.$ 



Fig. S29. Calibration curves for endpoint BSK\_3C\_Proliferation\_down.



Fig. S30. Calibration curves for endpoint  ${\rm BSK\_3C\_SRB\_down}.$ 



Fig. S31. Calibration curves for endpoint  ${\rm BSK}\_{\rm 3C}\_{\rm Vis}\_{\rm down}.$ 



Fig. S32. Calibration curves for endpoint BSK\_4H\_Eotaxin3\_down.



Fig. S33. Calibration curves for endpoint BSK\_CASM3C\_Proliferation\_down.



Fig. S34. Calibration curves for endpoint  ${\rm BSK\_LPS\_VCAM1\_down}.$ 



Fig. S35. Calibration curves for endpoint  ${\rm BSK\_SAg\_CD38\_down}.$ 



Fig. S36. Calibration curves for endpoint  $BSK\_SAg\_Proliferation\_down$ .



Fig. S37. Calibration curves for endpoint BSK\_hDFCGF\_CollagenIII\_down.



Fig. S38. Calibration curves for endpoint BSK\_hDFCGF\_Proliferation\_down.



Fig. S39. Calibration curves for endpoint CEETOX\_H295R\_11DCORT\_dn.



Fig. S40. Calibration curves for endpoint CEETOX\_H295R\_ANDR\_dn.



Fig. S41. Calibration curves for endpoint TOX21\_ARE\_BLA\_agonist\_ratio.



Fig. S42. Calibration curves for endpoint TOX21\_TR\_LUC\_GH3\_Antagonist.