

1 **Supplementary Note: Simulation Study** To further test the capabilities of *MTV-LMM* to
 2 accurately estimate the temporal dynamics and predict the future abundance of microbes within
 3 a community, we used synthetic data, illustrating realistic dynamics and abundance distribution,
 4 as suggested by Aijo et al. 2018 [1]. Specifically, we consider the Subject A time series from David
 5 et al. (2014) [2] and match the relative abundances and dynamics of taxa in synthetic data using
 6 real data:

- 7 1. We filter the proportion estimates series using a running median filter of length 15; $y_{filt,t} =$
 8 $median(y_{t-7}, y_{t-6}, \dots, y_{t-1}, y_t, y_{t+1}, y_{t+2}, \dots, y_{t+6}, y_{t+7})$ in order to reduce the amount of
 9 noise present in estimates. The filtered estimates are re-normalized to ensure that they
 10 sum up to one at each time point.
- 11 2. We discard those bacterial species that are lowly abundant (average proportion is less than
 12 a threshold) followed by a re-normalization step leaving us noise-free relative abundances of
 13 200 bacterial species.
- 14 3. We transform the simplex-valued estimates to real space using the inverse softmax function
 15 to add noise and sampling zeros.
- 16 4. We add Gaussian distributed noise with zero-mean and standard deviation (SD) $\sigma = 0.5$ and
 17 impose a predefined number of sampling zeros by setting corresponding log odds ratios to
 18 -10 , i.e., to a value that is much smaller than the other values.
- 19 5. Noisy relative abundances are obtained by projecting the values onto the simplex using the
 20 softmax function.
- 21 6. Noisy (overdispersed and zero-inflated) count data (N_t is sampled from the Poisson distribu-
 22 tion with the rate $\lambda = 10,000$ are generated from Multinomial distribution using the noisy
 23 relative abundances of the part of the Subject A time series (days from 60 to 140) that is
 24 highly dynamic David et al. (2014).

25 Following [1], we evaluate the performance of the model using the 'estimation-error', defined to be
26 the Euclidean distance between estimated relative abundance and the true ones per time point. The
27 'estimation-error' was calculated on a held-out test set that was kept hidden from the algorithm.

References

1. Tarmo Äijö, Christian L Müller, and Richard Bonneau. Temporal probabilistic modeling of bacterial compositions derived from 16s rRNA sequencing. *Bioinformatics*, 34(3):372–380, 2017.
2. Lawrence A David, Arne C Materna, Jonathan Friedman, Maria I Campos-Baptista, Matthew C Blackburn, Allison Perrotta, Susan E Erdman, and Eric J Alm. Host lifestyle affects human microbiota on daily timescales. *Genome biology*, 15(7):R89, 2014.