

Supplemental Material

Associations of Influenza Vaccination with Severity of Immune-Related Adverse Events in Patients with Advanced Thoracic Cancers on Immune Checkpoint Inhibitors

Appendix

- I. Types of Comorbidity**
- II. Precision Analysis (eTable 1-2)**
- III. Sensitivity Analysis I (eTable 3-6; eFigure 1)**
- IV. Sensitivity Analysis II (eTable 7-10; eFigure 2)**
- V. Survival curves (eFigure 3)**

Types of Comorbidity

Cardiovascular comorbidities were defined as any of the following: coronary artery disease, congestive heart failure, atrial fibrillation, cardiac arrhythmias not otherwise specified [NOS], conduction block, aortic aneurysm, valvular heart disease, pulmonary embolism, and peripheral vascular disease. Pulmonary comorbidities were defined as any of the following: COPD, asthma, pulmonary fibrosis, obstructive sleep apnea. Metabolic comorbidities were defined as any of the following: diabetes mellitus, dyslipidemia, metabolic syndrome, steatocystoma multiplex, and osteoporosis. Autoimmune comorbidities were defined as any of the following: rheumatoid arthritis, lupus, Sjogren syndrome, Crohn's disease, ulcerative colitis, autoimmune thyroiditis, and antiphospholipid syndrome. Renal comorbidities were defined as any of the following: chronic kidney disease, renal artery stenosis, and renal stones. Cerebrovascular comorbidities were defined as any of the following: stroke, brain aneurysm, and transient ischemic attack. Neurological comorbidities were defined as any of the following: Parkinson's disease, multiple sclerosis, torticollis, meningitis NOS, migraine and dementia. Neuromuscular IRAE were defined as any of the following: encephalitis NOS, acute encephalopathy, peripheral neuropathy, Bell's palsy, restless leg syndrome, myalgia, progression of multiple sclerosis, and polymyositis.

Precision Analysis

The precision analysis was performed using simulation studies with 5,000 runs to estimate the odds ratio (OR) and half-width of 90% confidence interval (CI) based on univariate ordinal logistic regression model with outcome IRAE (grade 3-5, grade 1-2, No) and exposure variable FV-Positive vs. FV-Negative. Simulation dataset was generated using parameters on the left hand side of the table, taking eTable 1 as an example, 142 FV-Positive samples were generated with 29% grade 3-5 IRAE, 38% grade 1-2 IRAE and 75% no IRAE; and 105 FV-Negative samples were generated with 39% grade 3-5 IRAE, 16% grade 1-2 IRAE and 50% no IRAE. Then, the ordinal logistic regression model was used to estimate OR of FV-Positive vs. FV-Negative. Replicating the above process for 5,000 times, we obtained 5,000 ORs, the average of the ORs and the 95% confidence interval consisting of 0.025 and 0.975 percentiles of the ORs. The half-width of the 95% confidence interval of the estimated odds ratio is less than 0.28.

eTable 1. Original dataset – summary statistics of IRAE stratified by FV-Positive vs. FV-Negative; estimated OR with its 90% CI as well as the half-width of 90% CI of the estimated OR.

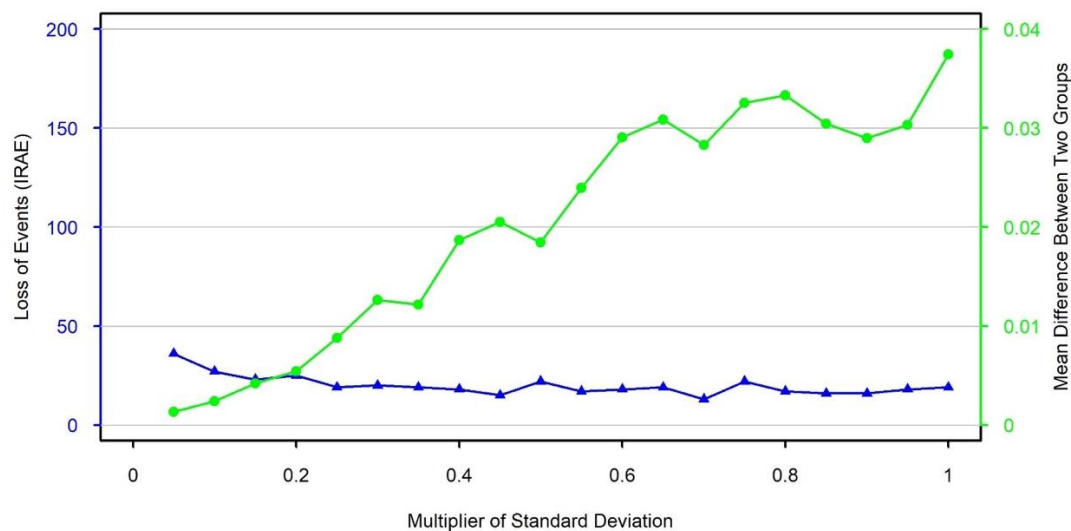
| | FV-Positive (N=142) | FV-Negative (N=105) | Combined (N=247) | Estimated OR (90% CI) | Half-width of 95% CI of the estimated OR |
|----------------|------------------------|------------------------|---------------------|--------------------------|---|
| Grade 3-5 IRAE | 29 (20%) | 39 (37%) | 68 (28%) | 0.67 (0.43 to 0.98) | 0.28 |
| Grade 1-2 IRAE | 38 (27%) | 16 (15%) | 54 (22%) | | |
| No IRAE | 75 (53%) | 50 (48%) | 125 (50%) | | |

eTable 2. Imputation data set 1 (after PSM) – summary statistics of IRAE stratified by FV-Positive vs. FV-Negative; estimated OR with its 90% CI as well as the half-width of 90% CI of the estimated OR.

| | FV-Positive (N=105) | FV-Negative (N=105) | Combined (N=210) | Estimated OR (95% CI) | Half-width of 95% CI of the estimated OR |
|----------------|------------------------|------------------------|---------------------|--------------------------|---|
| Grade 3-5 IRAE | 20 (19%) | 39 (37%) | 59 (28%) | 0.66 (0.42 to 0.96) | 0.27 |
| Grade 1-2 IRAE | 30 (29%) | 16 (15%) | 46 (22%) | | |
| No IRAE | 55 (52%) | 50 (48%) | 105 (50%) | | |

Sensitivity Analysis I

Propensity-score nearest neighbor matching without replacement was performed based on logistic regression model, generating 1:1 matched cohort of FV-negative to FV-positive with caliper 0.2 of standard deviation of propensity score. The caliper was selected according to eFigure 1. The optimal value of 0.2 was selected to have mean difference of propensity score between FV-positive and FV-negative groups as small as possible as well as number of loss of events. The following potential confounders were included in PSM model: race (white vs non-white), gender (male vs female), age (<60 vs \geq 60 years), smoking status (ever smoker vs never smoker), trial patients (yes vs no), ICI received (PD-L1, PD1 vs CTLA-4/CTLA-4 combinations), cardiovascular (yes vs no), pulmonary (yes vs no), second primary cancers (yes vs no), metabolic (yes vs no), autoimmune (yes vs no), other comorbidities (yes vs no; other comorbidities defined as renal, cerebrovascular or neurological comorbidities).



eFigure 1. Number of loss of events and mean difference of propensity score between FV-positive and FV-negative groups at each multiplier of standard deviation.

eTable 3. Sensitivity analysis I - Associations between clinical features and immune-related adverse events using ordinal logistic regression analysis

| | Grade 3-5 IRAE vs Grade 1-2 IRAE vs No IRAE | | |
|--|---|-----------------|---------|
| | OR | 90% CI | P-value |
| FV - Positive vs. Negative (ref) | 0.65 | (0.39 to 1.07) | 0.077 |
| Race - White vs. Non-White (ref) | 2.86 | (0.97 to 8.38) | 0.054 |
| Gender - Male vs. Female (ref) | 0.93 | (0.58 to 1.49) | 0.393 |
| Smoking Status - Ever vs. Never (ref) | 3.63 | (0.97 to 13.65) | 0.054 |
| Age - < 60 vs. ≥ 60 (ref) | 0.90 | (0.53 to 1.53) | 0.369 |
| Trial - Yes vs. No (ref) | 1.14 | (0.65 to 2.01) | 0.350 |
| ICI received - | | | |
| PD-L1 vs. PD-1 (ref) | 2.13 | (0.95 to 4.77) | 0.062 |
| CTLA-4/CTLA-4 combinations vs. PD-1 (ref) | 2.13 | (0.95 to 4.77) | 0.061 |

Harrell's c-statistics = 0.638

eTable 4. Sensitivity analysis I - Associations between clinical features and severe immune-related adverse events using logistic regression analysis

| | Grade 3-5 IRAE vs Grade 1-2 IRAE plus No IRAE | | |
|--|---|-----------------|---------|
| | OR | 90% CI | P-value |
| FV - Positive vs. Negative (ref) [†] | 0.44 | (0.23 to 0.83) | 0.017 |
| Race - White vs. Non-White (ref) | 1.84 | (0.54 to 6.26) | 0.205 |
| Gender - Male vs. Female (ref) | 0.86 | (0.48 to 1.51) | 0.327 |
| Smoking Status - Ever vs. Never (ref) | 5.24 | (0.89 to 30.95) | 0.063 |
| Age - < 60 vs. ≥ 60 (ref) | 1.04 | (0.56 to 1.94) | 0.458 |
| Trial - Yes vs. No (ref) | 0.78 | (0.37 to 1.62) | 0.286 |
| ICI received - | | | |
| PD-L1 vs. PD-1 (ref) | 2.23 | (0.93 to 5.36) | 0.066 |
| CTLA-4/CTLA-4 combinations vs. PD-1 (ref) | 3.19 | (1.30 to 7.86) | 0.017 |

*Comparisons made between patients with grade 3-5 IRAE and patients with no IRAE plus patients with grade 1-2 IRAE.

Harrell's c-statistics = 0.693

[†] OR=0.45 by Elastic-net logistic regression with $\alpha=0.5$; OR=0.70 by Bayesian logistic regression with horseshoe prior

eTable 5. Sensitivity analysis I - Subset analysis for the associations between clinical features and IRAE

| | Grade 3-5 IRAE vs No IRAE | | |
|--|----------------------------------|-----------------|----------------|
| | OR | 90% CI | P-value |
| FV - Positive vs. Negative (ref) | 0.48 | (0.25 to 0.92) | 0.032 |
| Race - White vs. Non-White (ref) | 2.50 | (0.72 to 8.61) | 0.112 |
| Gender - Male vs. Female (ref) | 0.85 | (0.45 to 1.57) | 0.328 |
| Smoking Status - Ever vs. Never (ref) | 6.09 | (0.98 to 37.66) | 0.052 |
| Age - < 60 vs. ≥ 60 (ref) | 0.89 | (0.45 to 1.74) | 0.387 |
| Trial - Yes vs. No (ref) | 0.91 | (0.42 to 1.97) | 0.418 |
| ICI received | | | |
| PD-L1 vs. PD-1 (ref) | 2.59 | (0.98 to 6.84) | 0.054 |
| CTLA-4/CTLA-4 combinations vs. PD-1 (ref) | 3.12 | (1.15 to 8.44) | 0.030 |

Harrell's c-statistics = 0.691

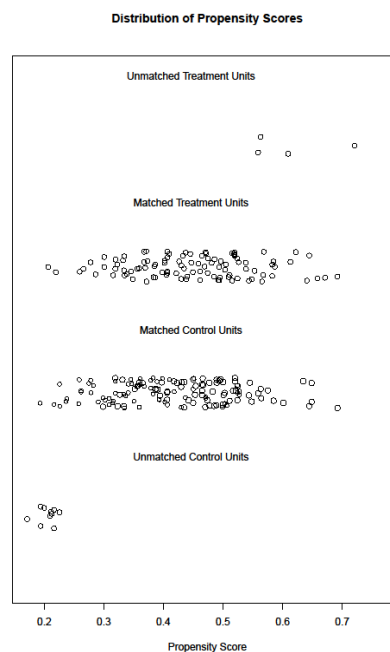
eTable 6. Sensitivity analysis I - Associations between clinical features and survival (PFS and OS)

| | PFS | | | OS | | |
|--|------------|----------------|----------------|-----------|----------------|----------------|
| | HR | 90% CI | P-value | HR | 90% CI | P-value |
| FV - Positive vs. Negative (ref) | 0.94 | (0.72 to 1.24) | 0.359 | 1.11 | (0.81 to 1.54) | 0.290 |
| Race - White vs. Non-White (ref) | 0.71 | (0.41 to 1.24) | 0.155 | 1.03 | (0.54 to 1.97) | 0.467 |
| Gender - Male vs. Female (ref) | 0.81 | (0.60 to 1.08) | 0.115 | 1.00 | (0.73 to 1.38) | 0.499 |
| Smoking Status - Ever vs. Never (ref) | 0.77 | (0.44 to 1.35) | 0.225 | 1.07 | (0.56 to 2.04) | 0.432 |
| Age - < 60 vs. ≥ 60 (ref) | 1.13 | (0.84 to 1.53) | 0.247 | 0.97 | (0.67 to 1.40) | 0.449 |
| Trial - Yes vs. No (ref) | 0.74 | (0.52 to 1.04) | 0.071 | 0.66 | (0.44 to 0.97) | 0.039 |
| ICI received | | | | | | |
| PD-L1 vs. PD-1 (ref) | 0.65 | (0.37 to 1.13) | 0.099 | 0.63 | (0.34 to 1.18) | 0.114 |
| CTLA-4/CTLA-4 combinations vs. PD-1 (ref) | 1.13 | (0.71 to 1.81) | 0.328 | 1.14 | (0.67 to 1.95) | 0.344 |

Harrell's c-statistics for PFS = 0.533 and for OS = 0.523

Sensitivity Analysis II

Propensity-score nearest neighbor matching without replacement was performed based on logistic regression model, generating 1:2 matched cohort of FV-negative to FV-positive with caliper 0.25 of standard deviation of propensity score. The caliper was selected according to eFigure 2. The optimal value of 0.25 was selected to keep as many cases as possible in the study cohort. The following potential confounders were included in PSM model: race (white vs non-white), gender (male vs female), age (<60 vs \geq 60 years), smoking status (ever smoker vs never smoker), trial patients (yes vs no), ICI received (PD-L1, PD1 vs CTLA-4/CTLA-4 combinations), cardiovascular (yes vs no), pulmonary (yes vs no), second primary cancers (yes vs no), metabolic (yes vs no), autoimmune (yes vs no), other comorbidities (yes vs no; other comorbidities defined as renal, cerebrovascular or neurological comorbidities).



eFigure 2. Distribution of propensity score

eTable 7. Sensitivity analysis II - Associations between clinical features and immune-related adverse events using ordinal logistic regression analysis

| | Grade 3-5 IRAE vs Grade 1-2 IRAE vs No IRAE | | |
|--|---|-----------------|---------|
| | OR | 90% CI | P-value |
| FV - Positive vs. Negative (ref) | 0.67 | (0.43 to 1.03) | 0.064 |
| Race - White vs. Non-White (ref) | 2.32 | (0.98 to 5.49) | 0.054 |
| Gender - Male vs. Female (ref) | 0.81 | (0.52 to 1.26) | 0.216 |
| Smoking Status - Ever vs. Never (ref) | 3.60 | (1.24 to 10.41) | 0.024 |
| Age - < 60 vs. ≥ 60 (ref) | 0.81 | (0.50 to 1.30) | 0.232 |
| Trial - Yes vs. No (ref) | 1.13 | (0.70 to 1.83) | 0.333 |
| ICI received - | | | |
| PD-L1 vs. PD-1 (ref) | 2.05 | (1.02 to 4.15) | 0.046 |
| CTLA-4/CTLA-4 combinations vs. PD-1 (ref) | 2.35 | (1.09 to 5.05) | 0.033 |

Harrell's c-statistics = 0.635

eTable 8. Sensitivity analysis II - Associations between clinical features and severe immune-related adverse events using logistic regression analysis

| | Grade 3-5 IRAE vs Grade 1-2 IRAE plus No IRAE | | |
|--|---|-----------------|---------|
| | OR | 90% CI | P-value |
| FV - Positive vs. Negative (ref) † | 0.45 | (0.27 to 0.75) | 0.005 |
| Race - White vs. Non-White (ref) | 1.61 | (0.60 to 4.36) | 0.215 |
| Gender - Male vs. Female (ref) | 0.79 | (0.46 to 1.35) | 0.231 |
| Smoking Status - Ever vs. Never (ref) | 4.84 | (0.74 to 31.75) | 0.084 |
| Age - < 60 vs. ≥ 60 (ref) | 0.93 | (0.52 to 1.65) | 0.414 |
| Trial - Yes vs. No (ref) | 0.69 | (0.37 to 1.29) | 0.164 |
| ICI received - | | | |
| PD-L1 vs. PD-1 (ref) | 2.18 | (1.00 to 4.74) | 0.050 |
| CTLA-4/CTLA-4 combinations vs. PD-1 (ref) | 3.74 | (1.61 to 8.68) | 0.005 |

*Comparisons made between patients with grade 3-5 IRAE and patients with no IRAE plus patients with grade 1-2 IRAE.

Harrell's c-statistics = 0.698

† OR=0.45 by Elastic-net logistic regression with $\alpha=0.5$; OR=0.65 by Bayesian logistic regression with horseshoe prior

eTable 9. Sensitivity analysis II - Subset analysis for the associations between clinical features and IRAE

| | Grade 3-5 IRAE vs No IRAE | | |
|--|----------------------------------|-----------------|----------------|
| | OR | 90% CI | P-value |
| FV - Positive vs. Negative (ref) | 0.50 | (0.29 to 0.88) | 0.022 |
| Race - White vs. Non-White (ref) | 2.10 | (0.76 to 5.83) | 0.116 |
| Gender - Male vs. Female (ref) | 0.73 | (0.41 to 1.3) | 0.184 |
| Smoking Status - Ever vs. Never (ref) | 6.02 | (0.93 to 38.97) | 0.057 |
| Age - < 60 vs. ≥ 60 (ref) | 0.78 | (0.42 to 1.45) | 0.257 |
| Trial - Yes vs. No (ref) | 0.86 | (0.43 to 1.71) | 0.360 |
| ICI received | | | |
| PD-L1 vs. PD-1 (ref) | 2.50 | (1.07 to 5.85) | 0.038 |
| CTLA-4/CTLA-4 combinations vs. PD-1 (ref) | 3.52 | (1.35 to 9.15) | 0.015 |

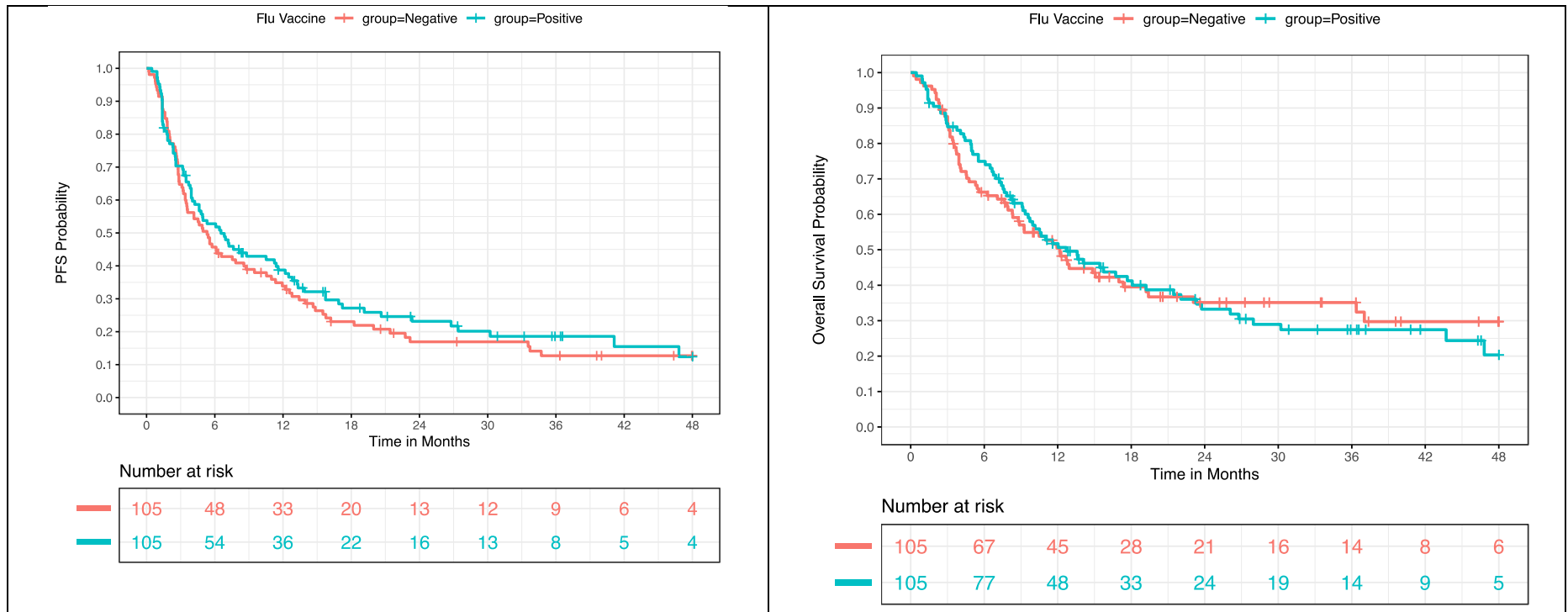
Harrell's c-statistics = 0.690

eTable 10. Sensitivity analysis II - Associations between clinical features and survival (PFS and OS)

| | PFS | | | OS | | |
|--|------------|----------------|----------------|-----------|----------------|----------------|
| | HR | 90% CI | P-value | HR | 90% CI | P-value |
| FV - Positive vs. Negative (ref) | 0.90 | (0.70 to 1.16) | 0.254 | 1.04 | (0.79 to 1.38) | 0.404 |
| Race - White vs. Non-White (ref) | 0.78 | (0.51 to 1.19) | 0.165 | 1.09 | (0.66 to 1.82) | 0.387 |
| Gender - Male vs. Female (ref) | 0.80 | (0.62 to 1.03) | 0.077 | 0.95 | (0.71 to 1.26) | 0.383 |
| Smoking Status - Ever vs. Never (ref) | 0.70 | (0.43 to 1.14) | 0.114 | 1.01 | (0.57 to 1.81) | 0.487 |
| Age - < 60 vs. ≥ 60 (ref) | 1.15 | (0.88 to 1.52) | 0.195 | 0.99 | (0.72 to 1.35) | 0.477 |
| Trial - Yes vs. No (ref) | 0.71 | (0.54 to 0.93) | 0.020 | 0.59 | (0.43 to 0.80) | 0.003 |
| ICI received | | | | | | |
| PD-L1 vs. PD-1 (ref) | 0.70 | (0.44 to 1.13) | 0.110 | 0.71 | (0.41 to 1.21) | 0.145 |
| CTLA-4/CTLA-4 combinations vs. PD-1 (ref) | 1.22 | (0.80 to 1.87) | 0.214 | 1.32 | (0.84 to 2.09) | 0.159 |

Harrell's c-statistics for PFS = 0.547 and for OS = 0.537

Survival curves



eFigure 3. (A) KM plot of PFS in thoracic cancer patients. (B) KM plot of OS in thoracic cancer patients.