

Here, we describe our computational procedures to estimate p-values for individual MiSALN and MiRKAT-S tests and their adaptive tests, OMiSALN, OMiRKAT-S, and OMiSA. A residual-based permutation method based on the score-based tests was used for the p-value calculation. The score-based tests are closed form estimators which do not require the maximum likelihood estimation (MLE) for the effect of microbial composition on survival outcomes; hence, no convergence problem occurs in the iterative algorithm for MLE. Our residual-based permutation scheme does not require any distributional assumption on the effect of microbial composition; hence, it is robustly valid in the non-parametric setting. Moreover, our computational procedures are efficient, as the score-based tests are easy to compute and we do not double permutations for the adaptive tests. We use the following procedures [14, 15, 20, 46]:

1. Fit the null model (Equation 3) and permute martingale residuals:
 - 1) Fit a null model (Equation 3) and obtain martingale residuals, $MR_i = d_i - \hat{\Lambda}_i$ for $i = 1, \dots, n$.
 - 2) Permute martingale residuals and denote each vector of the permuted martingale residuals as $MR^{(b)}$, where b is an index for each vector ($b \in \{1, \dots, B\}$).
2. Calculate the p-value for $U_{\text{MiSALN}(\gamma)}$ (Equation 7) denoting it as $P_{\text{MiSALN}(\gamma)}$ and the p-value for $U_{\text{MiRKAT-S}(k)}$ (Equation 10) denoting it as $P_{\text{MiRKAT-S}(k)}$:
 - 1) Calculate $U_{\text{MiSALN}(\gamma)}$ (Equation 7) and $U_{\text{MiRKAT-S}(k)}$ (Equation 10) based on the original martingale residuals.
 - 2) Calculate $U_{\text{MiSALN}(\gamma)}$ (Equation 7) and $U_{\text{MiRKAT-S}(k)}$ (Equation 10) under the null based on permuted martingale residuals and denote it as $U_{\text{MiSALN}(\gamma)}^{(b)}$ and $U_{\text{MiRKAT-S}(k)}^{(b)}$ for $b = 1, \dots, B$.
 - 3) Calculate the p-value, $P_{\text{MiSALN}(\gamma)}$, as $P_{\text{MiSALN}(\gamma)} = \sum_{b=1}^B [I(|U_{\text{MiSALN}(\gamma)}^{(b)}| \geq |U_{\text{MiSALN}(\gamma)}|)]/B$, and the p-value, $P_{\text{MiRKAT-S}(k)}$, as $P_{\text{MiRKAT-S}(k)} = \sum_{b=1}^B [I(|U_{\text{MiRKAT-S}(k)}^{(b)}| \geq |U_{\text{MiRKAT-S}(k)}|)]/B$, where $I(\cdot)$ is an indicator function.
3. Calculate the p-value for Q_{OMiSALN} (Equation 8) denoting it as P_{OMiSALN} and the p-value for $Q_{\text{OMiRKAT-S}}$ (Equation 11) denoting it as $P_{\text{OMiRKAT-S}}$:
 - 1) Calculate Q_{OMiSALN} (Equation 8) based on the p-values of $P_{\text{MiSALN}(\gamma)}$, where $\gamma \in \Gamma$, and $Q_{\text{OMiRKAT-S}}$ (Equation 11) based on the p-values of $P_{\text{MiRKAT-S}(k)}$, where $k \in \Psi$.
 - 2) Calculate Q_{OMiSALN} (Equation 8) under the null as $Q_{\text{OMiSALN}}^{(b)} = \min_{\gamma \in \Gamma} \{ \sum_{b1 \neq b} [I(U_{\text{MiSALN}(\gamma)}^{(b1)} \geq U_{\text{MiSALN}(\gamma)}^{(b)}) + 1]/(B-1) \}$ and $Q_{\text{OMiRKAT-S}}$ (Equation 11) under the null as $Q_{\text{OMiRKAT-S}}^{(b)} = \min_{k \in \Psi} \{ \sum_{b1 \neq b} [I(U_{\text{MiRKAT-S}(k)}^{(b1)} \geq U_{\text{MiRKAT-S}(k)}^{(b)}) + 1]/(B-1) \}$, where b and $b1$ are an index for the same vector of permuted martingale residuals ($b \in \{1, \dots, B\}$, $b1 \in \{1, \dots, B\}$).
 - 3) Calculate the p-value, P_{OMiSALN} , as $P_{\text{OMiSALN}} = \sum_{b=1}^B [I(Q_{\text{OMiSALN}}^{(b)} \leq Q_{\text{OMiSALN}})]/B$ and the p-value, $P_{\text{OMiRKAT-S}}$, as $P_{\text{OMiRKAT-S}} = \sum_{b=1}^B [I(Q_{\text{OMiRKAT-S}}^{(b)} \leq Q_{\text{OMiRKAT-S}})]/B$.
4. Calculate the P-value for Q_{OMiSA} (Equation 12) denoting it as P_{OMiSA} :
 - 1) Calculate Q_{OMiSA} (Equation 12) based on the values of Q_{OMiSALN} and $Q_{\text{OMiRKAT-S}}$.
 - 2) Calculate Q_{OMiSA} (Equation 12) under the null as $Q_{\text{OMiSA}}^{(b)} = \min(Q_{\text{OMiSALN}}^{(b)}, Q_{\text{OMiRKAT-S}}^{(b)})$ for $b = 1, \dots, B$.
 - 3) Calculate the p-value, P_{OMiSA} , as $P_{\text{OMiSA}} = \sum_{b=1}^B [I(Q_{\text{OMiSA}}^{(b)} \leq Q_{\text{OMiSA}})]/B$.