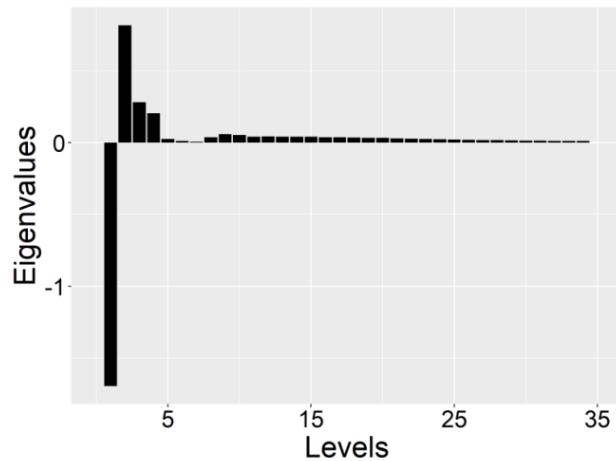


***Supplementary Materials for***  
**Flexible brain transitions between hierarchical network**  
**segregation and integration predict human behavior**

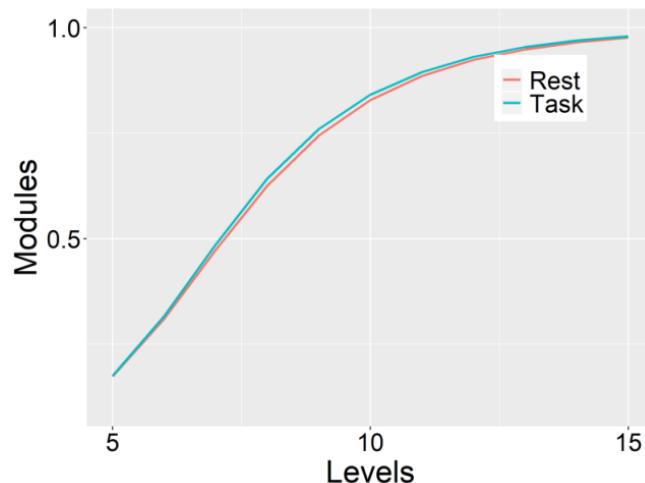
Rong Wang, Xiaoli Su, Zhao Chang, Ying Wu, Pan Lin

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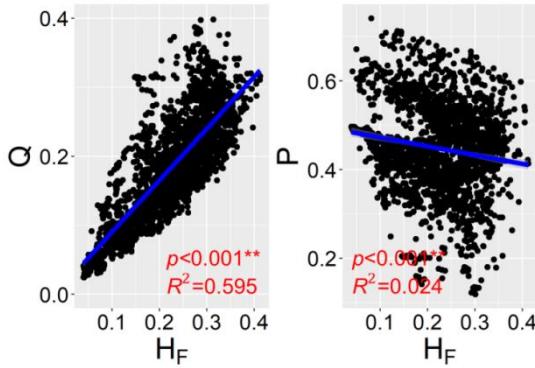
**Supplementary Figures**



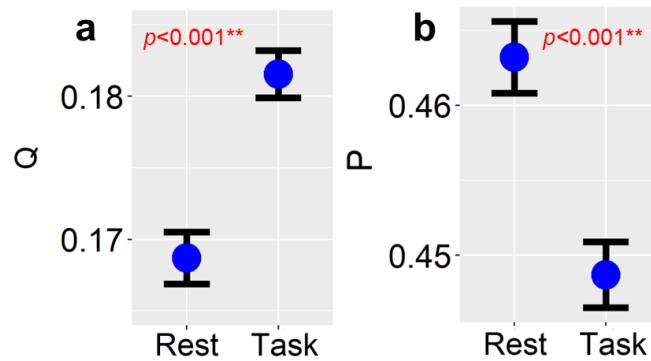
**Supplementary Figure 1. Eigenvalue difference between task and resting states at each level.**  
The largest eigenvalue corresponds to the first level and was significantly decreased in the task state, but the eigenvalues from the 2<sup>nd</sup> to 90<sup>th</sup> levels were increased.



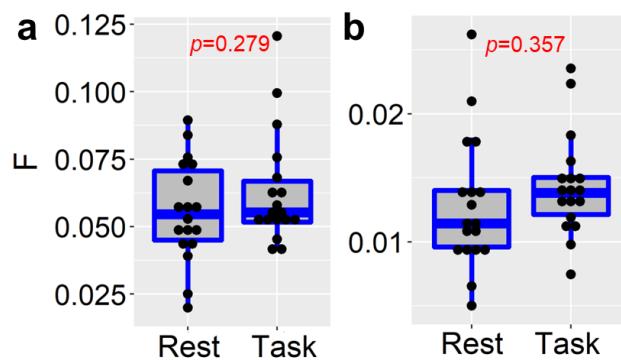
**Supplementary Figure 2. More hierarchical modules in FC networks in the task state.** The module number was normalized into [0, 1] by dividing  $N$ . A significant difference existed from the 5<sup>th</sup> to 19<sup>th</sup> levels.



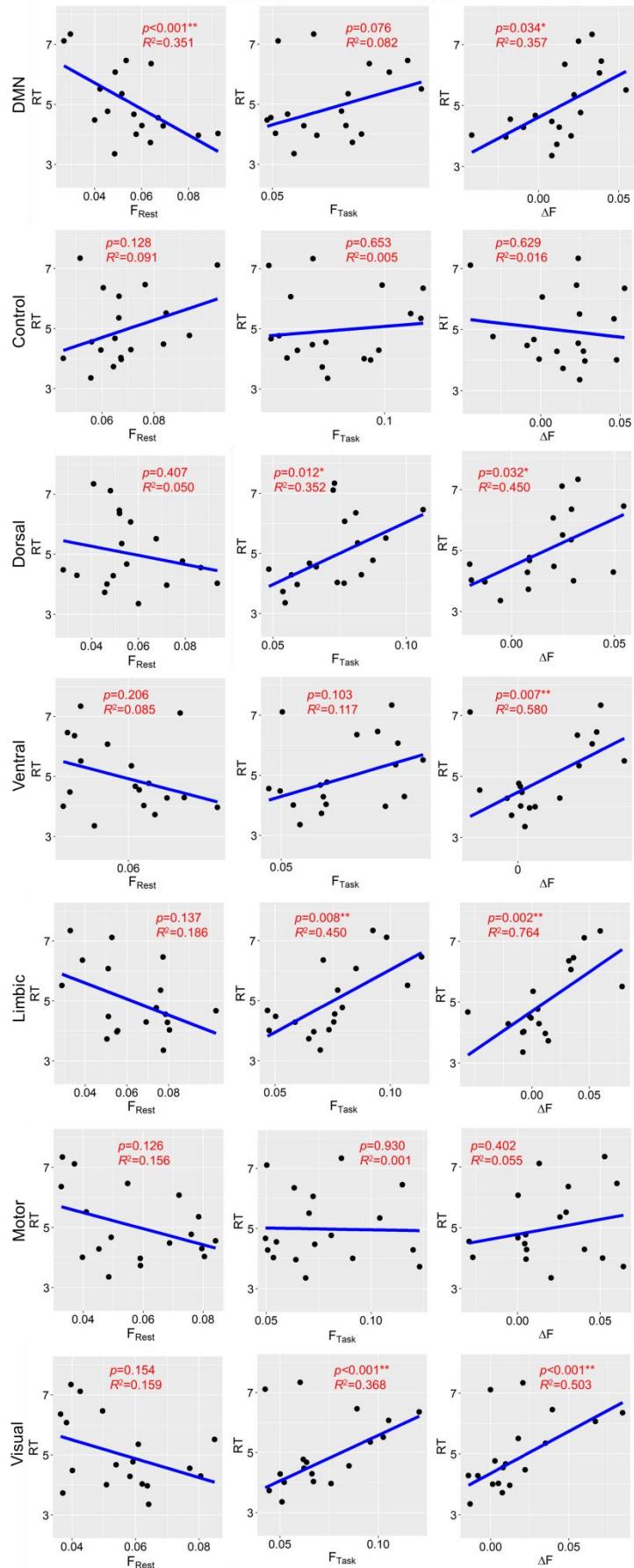
**Supplementary Figure 3.**  $H_F$  significantly related to graph-based network measures in the task state. These plots were calculated from all subjects and time windows. The significant correlations between  $H_F$ , modularity  $Q$  and participation coefficient  $P$  revealed that  $H_F$  based on hierarchical levels can capture the properties of brain FC networks, classically reflected by network measures based on one level. It should also be noted that  $Q$  and  $P$  vary much for a specific  $H_F$ , especially for large  $H_F$ , indicating that  $H_F$  may more effectively capture individual differences.



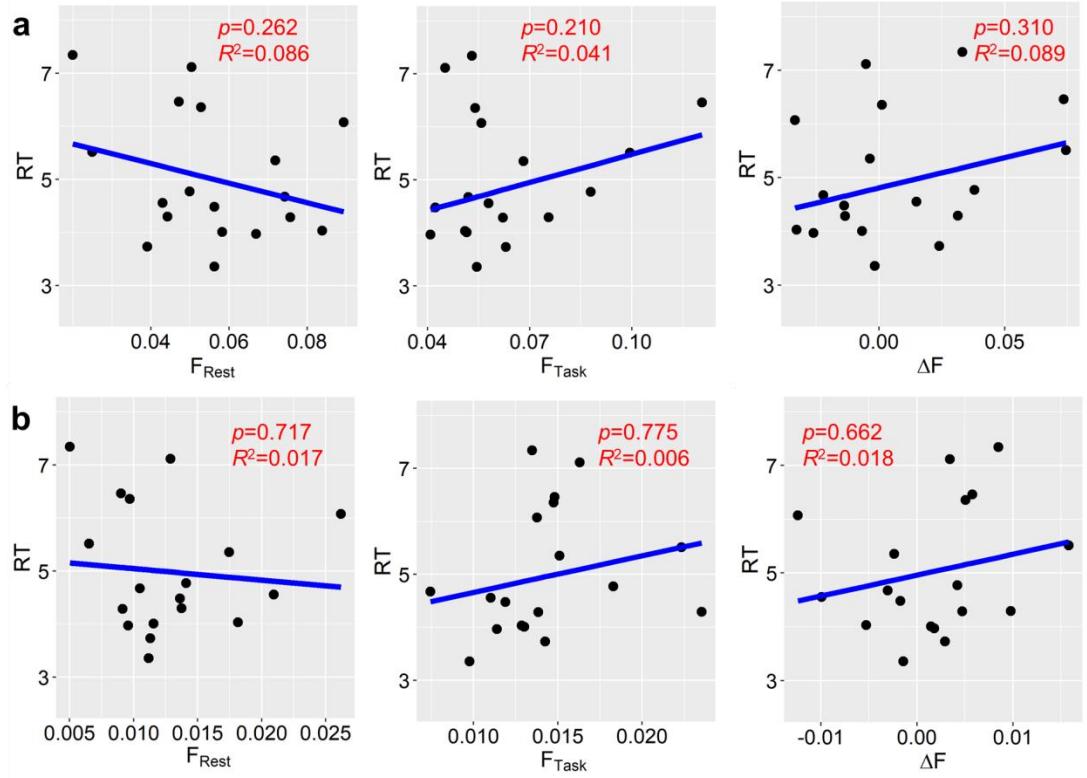
**Supplementary Figure 4.** Higher segregated processes in the task state measured by graph-based network measures. (a) Modularity  $Q$  and (b) participation coefficient  $P$ .



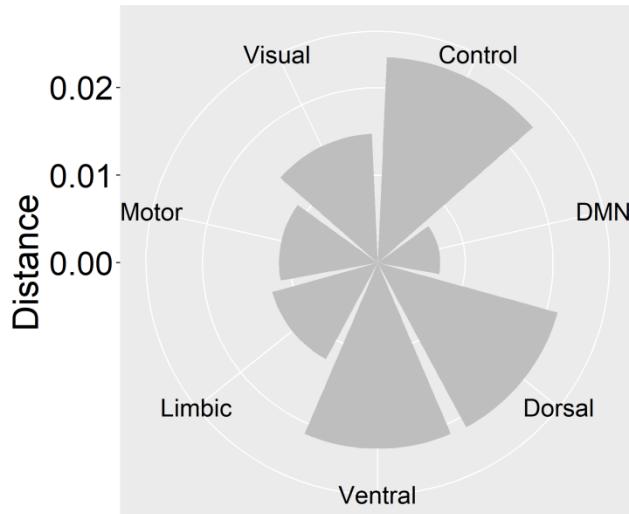
**Supplementary Figure 5.** Functional flexibility based on network measures was not sensitive to task. The functional flexibility was measured by the standard variance in (a) modularity  $Q$  and (b) participation coefficient  $P$ . The nonsignificant differences (two-sample t-test,  $p > 0.05$ ) in functional flexibility indicated that our method based on hierarchical modules in FC networks can capture more properties of dynamic functional organization than graph-based network measures at just one level.



**Supplementary Figure 6. Correlation of functional flexibility with cognitive performance in different subsystems.** Here, the  $p$ -values and  $R^2$  were calculated from the robust linear regression, and  $p$ -values were further corrected.



**Supplementary Figure 7. Functional flexibility based on graph-based network measures cannot predict cognitive performance.** The functional flexibility was measured by the standard variance in (a) modularity  $Q$  and (b) participation coefficient  $P$ .



**Supplementary Figure 8. The default mode network (DMN) may capture the main signature of the globally flexible transition between segregated and integrated states in the resting state.** The intrinsic flexibility in the resting state was first calculated for all subjects, forming a vector  $F = [F_1, \dots, F_{18}]$ . This vector exists in the whole-brain network and seven functional subsystems. We

then calculated the distance between vectors for the whole-brain network and each of the functional subsystems. The DMN had the smallest distance to the whole-brain network, indicating that the DMN may capture the main signature of functional flexibility of the whole-brain.

## Supplementary Tables

**Supplementary Table 1. Residual standard error (SSE) in the robust linear regression between functional flexibility and task performance.** Here, the functional flexibility was measured by the standard variance of  $H_F$ , modularity  $Q$  and participation coefficient  $P$ . It is apparently that the functional flexibility  $F_{Rest}$ ,  $F_{Task}$  and  $\Delta F$  based on hierarchical modules can robust predict task performance than that based  $Q$  and  $P$ , and the SSE based on hierarchical modules was also smaller than that based on  $Q$  and  $P$ . Thus, our method based on hierarchical modules in FC networks detected individual behavioral difference more effectively than the graph-based network measures at a single level.

SSE	Std. $H_F$	Std. $Q$	Std. $P$
$F_{Rest}$	0.774	1.302	1.346
$F_{Task}$	0.852	0.888	1.251
$\Delta F$	0.463	0.973	1.526