## SUPPLEMENTARY FIGURES


$R^{2} X=0.579 ; R^{2} Y=0.598 ; Q^{2}=0.425$


Supplementary Figure 1. PLS-DA scores scatter plots (UV scaling; 2 components) obtained for the urinary 6 -biomarker panel of (A) PCa patients ( $\mathrm{n}=19$, blue squares) vs. cancer-free controls ( $\mathrm{n}=20$, green circles); (B) PCa ( $\mathrm{n}=20$, blue squares) vs. $\mathrm{BC}(\mathrm{n}=19$, red circles); and (C) PCa ( $\mathrm{n}=19$, blue squares) vs. RC ( $\mathrm{n}=20$, yellow circles).


Supplementary Figure 2. (A) Statistical validation of the PLS-DA model obtained for the 6-biomarker panel, by permutation testing ( 200 permutations; 2 components) PCa vs. cancer-free controls [Intercepts: $\mathrm{R}^{2}=(0.0,0.0866), \mathrm{Q}^{2}=(0.0,-0.234)$ ]; (B) Assessment of the diagnostic performance of the PLS-DA model obtained for the 6-biomarker panel through receiver operating characteristic (ROC) curve, PCa vs. controls (AUC $=0.834$; sensitivity $=84 \%$; specificity $=80 \%$; accuracy $=82 \%$ ).


Supplementary Figure 3. Boxplots from all metabolites that were simultaneously significantly different between PCa vs. BC, PCa vs. RC and PCa vs. cancer-free controls ( ${ }^{* * * *} p$-value $<0.0001,{ }^{* * *} p$-value $<0.001,{ }^{* *} p$-value $<0.01,{ }^{*} p$-value $<0.05$ ).


Supplementary Figure 4. VIP scores computed through a PLS-DA based algorithm to select the metabolites that best discriminate the groups: (A) PCa vs. BC; (B) PCa vs. RC.


Supplementary Figure 5. Statistical validation of the PLS-DA model obtained for the 10-biomarker panel, by permutation testing (200 permutations; 2 components). (A) PCa vs. controls [Intercepts: $\mathrm{R}^{2}$ $\left.=(0.0,0.167), \mathrm{Q}^{2}=(0.0,-0.237)\right]$; (B) PCa vs. $\mathrm{BC}\left[\right.$ Intercepts: $\left.\mathrm{R}^{2}=(0.0,0.2), \mathrm{Q}^{2}=(0.0,-0.238)\right]$; (C) PCa vs. $R C$ [Intercepts: $\left.R^{2}=(0.0,0.18), \mathrm{Q}^{2}=(0.0,-0.241)\right]$; (D) PCa vs. controls plus $B C$ and $R C$ Intercepts: $\mathrm{R}^{2}=$ $\left.(0.0,0.157), \mathrm{Q}^{2}=(0.0,-0.229)\right]$.

## SUPPLEMENTARY TABLES

Supplementary Table 1. 7-Fold cross validation parameters obtained for PLS-DA models of VOCs and VCCs in the untargeted approach.

|  | VOCs |  |  |  |  | VCCs |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Comparison | $\mathbf{L V}$ | $\mathbf{R}^{\mathbf{2} \mathbf{X}}$ | $\mathbf{R}^{\mathbf{2}} \mathbf{Y}$ | $\mathbf{Q}^{\mathbf{2}}$ | $\mathbf{L V}$ | $\mathbf{R}^{\mathbf{2}} \mathbf{X}$ | $\mathbf{R}^{\mathbf{2}} \mathbf{Y}$ | $\mathbf{Q}^{\mathbf{2}}$ |
| PCa vs. BC | 2 | 0.544 | 0.773 | 0.655 | 2 | 0.414 | 0.742 | 0.554 |
| PCa vs. $\mathbf{R C}$ | 2 | 0.403 | 0.772 | 0.477 | 2 | 0.702 | 0.628 | 0.394 |

Supplementary Table 2. Univariate statistical analysis results of VOCs and VCCs significantly altered in PCa group compared to BC, RC and cancer-free controls.

|  | PCavs. BC |  |  |  |  | PCavs. RC |  |  | PCa vs. Controls |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Chemical name (IUPAC) | Protocol | p-value | Variation $\pm$ uncertainty (\%) | Effect size $\pm$ ESse | $p$-value | Variation $\pm$ uncertainty (\%) | $\begin{gathered} \text { Effect size } \pm \\ E_{S E} \\ \hline \end{gathered}$ | $p$-value | Variation $\pm$ uncertainty (\%) | $\begin{gathered} \text { Effect size } \pm \\ E_{S E} \\ \hline \end{gathered}$ |
| Ethylbenzene | VOCs | 0.0021 | $91.15 \pm 16.80$ | $0.83 \pm 0.45$ | 0.0004 | $62.77 \pm 12.00$ | $1.23 \pm 0.67$ | 0.0002 | $68.59 \pm 13.07$ | $1.21 \pm 0.66$ |
| Heptan-3-one | VOCs | 0.0021 | $69.75 \pm 15.41$ | $1.04 \pm 0.65$ | 0.0048 | $50.64 \pm 12.83$ | $0.98 \pm 0.64$ | 0.0007 | $72.56 \pm 13.35$ | $1.24 \pm 0.67$ |
| Heptan-2-one (2Heptanone) | VOCs | 0.0005 | $126.37 \pm 24.58$ | $0.98 \pm 0.64$ | 0.0082 | $87.09 \pm 22.36$ | $0.84 \pm 0.63$ | 0.0003 | $137.2 \pm 23.00$ | $1.10 \pm 0.65$ |
| $\begin{aligned} & \text { 4-(2-Methylpropoxy) } \\ & \text { butan-2-one } \end{aligned}$ | VOCs | 0.0124 | $264.40 \pm 37.95$ | $0.93 \pm 0.64$ | 0.0035 | $398.07 \pm 37.60$ | $1.10 \pm 0.65$ | 0.0210 | $251.4 \pm 35.36$ | $0.98 \pm 0.64$ |
| Methyl benzoate | VOCs | 0.0002 | $200.05 \pm 26.93$ | $1.15 \pm 0.66$ | <0.0001 | $350.68 \pm 26.59$ | $1.48 \pm 0.69$ | <0.0001 | $430.1 \pm 27.21$ | $1.56 \pm 0.70$ |
| Unknown 1 | VOCs | 0.0061 | $175.99 \pm 31.57$ | $0.92 \pm 0.64$ | 0.0013 | $267.36 \pm 32.60$ | $1.09 \pm 0.65$ | 0.0075 | $195.7 \pm 30.10$ | $0.99 \pm 0.65$ |
| 3-Methyl-benzaldehyde | VCCs | <0.0001 | $305.49 \pm 39.22$ | $0.96 \pm 0.64$ | $<0.0001$ | $572.98 \pm 36.09$ | $1.27 \pm 0.67$ | 0.0003 | $476.8 \pm 34.50$ | $1.27 \pm 0.67$ |

The statistical significance (p-values), percentage of variation, effect size (ES), standard error (ESSE) are represented for each volatile compound. .
Supplementary Table 3. Characterization of VOCs and VCCs significantly altered in PCa group compared to BC, RC and cancer-free controls. They are characterized by their IUPAC name, retention time, characteristic ions ( $m / z$ ), Kovat indices (KI) from literature, experimental KI, NIST R-match, CAS registry number and human metabolome database (HMDB) code.

| Chemical name (IUPAC) | Protocol | Retention time | $m / z$ | KI from literature | Experimental KI | R-match | CAS number | Identification Level | HMDB |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Ethylbenzene | VOCs | 6.44 | $\begin{gathered} 91 ; 106 ; 51 ; 65 ; 77 ; 78 ; \\ 92 ; 50 ; 105 \end{gathered}$ | 855 | - | 853 | 100-41-4 | L1 | HMDB0059905 |
| Heptan-3-one | VOCs | 7.10 | 57; 85; 72; 114 | 877 | 884 | 845 | 106-35-4 | L2 | HMDB0031482 |
| Heptan-2-one | VOCs | 7.20 | 58; 71; 59 | 891 | 887 | 835 | 110-43-0 | L1 | HMDB0003671 |
| $\begin{aligned} & \text { 4-(2-Methylpropoxy) } \\ & \text { butan-2-one } \end{aligned}$ | VOCs | 8.47 | 71;72; 57; 55; 101; 89 | 964 | - | 735 | 31576-33-7 | L2 | - |
| Methyl benzoate | VOCs | 13.29 | $\begin{gathered} 105 ; 77 ; 55 ; 51 ; 136 ; 57 ; \\ 71 ; 50 \end{gathered}$ | 1094 | - | 856 | 93-58-3 | L1 | HMDB0033968 |
| Unknown 1 | VOCs | 10.75 | $\begin{gathered} 57 ; 59 ; 69 ; 89 ; 56 ; 71 ; \\ 87 ; 58 \end{gathered}$ | - | 1009 | - | - | L4 | - |
| 3-Methyl-benzaldehyde | VCCs | 29.98 | $\begin{gathered} 315 ; 77 ; 91 ; 182 ; 65 ; 79 ; \\ 285 ; 78,89 \\ \hline \end{gathered}$ | 1845 | - | 788 | 620-23-5 | L1 | HMDB0029637 |

L1: Identified metabolites (GC-MS analysis of the metabolite of interest and a chemical reference standard of suspected structural equivalence, with all analyses performed under identical analytical conditions within the same laboratory); L2: Putatively annotated compounds (spectral (MS) similarity with NIST database); L4: Unidentified.

Supplementary Table 4. Demographic and clinical data of prostate cancer (PCa), bladder cancer (BC) and renal cancer ( RC ) male patients and cancer-free male controls included in this study.

| Characteristics | PCa | BC | RC | Controls |
| :---: | :---: | :---: | :---: | :---: |
| Number of subjects | 20 | 20 | 20 | 20 |
| Mean Age $\pm$ SD (years) | $67 \pm 8.1$ | $69 \pm 8.6$ | $71 \pm 7.7$ | $58 \pm 2.8$ |
| PSA (ng/mL), $n(\%)$ |  |  |  |  |
| $<4$ | $1(5 \%)$ | - | - | - |
| $4-10$ | $7(35 \%)$ | - | - | - |
| $>10$ | $4(20 \%)$ | - | - | - |
| Not available | $8(40 \%)$ | $20(100 \%)$ | $20(100 \%)$ | $20(100 \%)$ |
| Gleason score, $n(\%)$ |  |  |  |  |
| $\leq 6$ | $7(35 \%)$ | - | - | - |
| $=7$ | $9(45 \%)$ | - | - | - |
| $\geq 10$ | $3(15 \%)$ | - | - | - |
| Not available | $1(5 \%)$ | $20(100 \%)$ | $20(100 \%)$ | $20(100 \%)$ |
| Clinical stage, $n(\%)$ |  |  |  | - |
| 0 | - | $9(47 \%)$ | $2(10 \%)$ | - |
| I | $7(35 \%)$ | $6(32 \%)$ | $11(55 \%)$ | - |
| II | $3(15 \%)$ | $2(11 \%)$ | $1(5 \%)$ | - |
| III | $2(10 \%)$ | - | $5(25 \%)$ | - |
| IV | $6(30 \%)$ | $2(11 \%)$ | $1(5 \%)$ | - |
| Not available | $2(10 \%)$ | - | - | - |

