



	RSF + Ridge	0.71	0.73	0.66	0.73	0.7	0.67	0.7	0.698
	StepCox[forward] + Ridge	0.7	0.73	0.66	0.72	0.7	0.67	0.697	0.696
	StepCox[both] + SuperPC	0.62	0.71	0.64	0.75	0.64	0.73	0.682	0.694
	StepCox[backward] + SuperPC	0.62	0.71	0.64	0.75	0.64	0.73	0.682	0.694
	CoxBoost + Ridge	0.71	0.72	0.65	0.71	0.69	0.67	0.692	0.688
	StepCox[forward] + Enet[a=0.1]	0.71	0.72	0.65	0.7	0.7	0.66	0.69	0.686
	RSF + Enet[a=0.1]	0.71	0.72	0.65	0.7	0.7	0.66	0.69	0.686
	Ridge	0.72	0.7	0.65	0.69	0.66	0.73	0.692	0.686
	Enet[a=0.1]	0.71	0.72	0.65	0.7	0.7	0.66	0.69	0.686
	SuperPC	0.64	0.72	0.63	0.73	0.67	0.67	0.677	0.684
	StepCox[forward] + SuperPC	0.64	0.72	0.63	0.73	0.67	0.67	0.677	0.684
	RSF + SuperPC	0.64	0.72	0.63	0.73	0.67	0.67	0.677	0.684
	Lasso + SuperPC	0.64	0.72	0.63	0.73	0.67	0.67	0.677	0.684
	CoxBoost + SuperPC	0.64	0.72	0.63	0.73	0.67	0.67	0.677	0.684
	StepCox[forward] + plsRcox	0.72	0.69	0.65	0.68	0.65	0.73	0.687	0.68
	StepCox[forward]	0.72	0.69	0.65	0.67	0.65	0.74	0.687	0.68
	RSF + StepCox[forward]	0.72	0.7	0.65	0.66	0.66	0.73	0.687	0.68
	plsRcox	0.72	0.69	0.65	0.68	0.65	0.73	0.687	0.68
	StepCox[forward] + Enet[a=0.3]	0.71	0.71	0.64	0.69	0.69	0.65	0.682	0.676
	StepCox[forward] + Enet[a=0.2]	0.71	0.71	0.64	0.69	0.69	0.65	0.682	0.676
	RSF + plsRcox	0.73	0.7	0.64	0.67	0.65	0.72	0.685	0.676
	RSF + Enet[a=0.3]	0.71	0.71	0.64	0.69	0.69	0.65	0.682	0.676
	RSF + Enet[a=0.2]	0.71	0.71	0.64	0.69	0.69	0.65	0.682	0.676
	Enet[a=0.3]	0.71	0.71	0.64	0.69	0.69	0.65	0.682	0.676
	Enet[a=0.2]	0.71	0.71	0.64	0.69	0.69	0.65	0.682	0.676
	CoxBoost + Enet[a=0.3]	0.71	0.71	0.64	0.68	0.68	0.67	0.682	0.676
	CoxBoost + Enet[a=0.1]	0.71	0.71	0.64	0.69	0.69	0.65	0.682	0.676
	StepCox[forward] + CoxBoost	0.71	0.71	0.64	0.68	0.68	0.66	0.68	0.674
	RSF + Enet[a=0.8]	0.72	0.71	0.64	0.69	0.69	0.64	0.682	0.674
	RSF + CoxBoost	0.71	0.71	0.64	0.68	0.68	0.66	0.68	0.674
	CoxBoost + Enet[a=0.2]	0.71	0.71	0.64	0.69	0.69	0.64	0.68	0.674
	CoxBoost	0.71	0.71	0.64	0.68	0.68	0.66	0.68	0.674
	StepCox[forward] + Enet[a=0.6]	0.72	0.71	0.64	0.68	0.69	0.64	0.68	0.672
	StepCox[forward] + Enet[a=0.5]	0.72	0.71	0.64	0.68	0.69	0.64	0.68	0.672
	StepCox[forward] + Enet[a=0.4]	0.72	0.71	0.64	0.68	0.69	0.64	0.68	0.672
	RSF + Lasso	0.72	0.71	0.63	0.69	0.69	0.64	0.68	0.672
	RSF + Enet[a=0.7]	0.72	0.71	0.64	0.68	0.69	0.64	0.68	0.672
	RSF + Enet[a=0.6]	0.72	0.71	0.64	0.68	0.69	0.64	0.68	0.672
	RSF + Enet[a=0.5]	0.72	0.71	0.64	0.68	0.69	0.64	0.68	0.672
	RSF + Enet[a=0.4]	0.72	0.71	0.64	0.68	0.69	0.64	0.68	0.672
	Lasso + StepCox[forward]	0.71	0.71	0.64	0.67	0.68	0.66	0.678	0.672
	Lasso + plsRcox	0.71	0.71	0.64	0.67	0.68	0.66	0.678	0.672
	Enet[a=0.6]	0.72	0.71	0.64	0.68	0.69	0.64	0.68	0.672</

- TCGA
- GSE30219
- GSE31210
- GSE3141
- GSE41271
- GSE50081

a HR<1

a HR>1

Mean AUC in all cohorts

### Mean AUC in validate cohorts