

| StepCox[forward] + RSF           | 0.94 | 0.49 | 0.52 | 0.54 | 0.54 | 0.54 | 0.595 | 0.94 |
|----------------------------------|------|------|------|------|------|------|-------|------|
| RSF                              | 0.94 | 0.49 | 0.52 | 0.54 | 0.54 | 0.54 | 0.595 | 0.94 |
| Lasso + RSF                      | 0.91 | 0.49 | 0.51 | 0.51 | 0.51 | 0.57 | 0.583 | 0.91 |
| StepCox[both] + RSF              | 0.89 | 0.51 | 0.5  | 0.54 | 0.53 | 0.49 | 0.577 | 0.89 |
| StepCox[backward] + RSF          | 0.89 | 0.51 | 0.5  | 0.54 | 0.53 | 0.49 | 0.577 | 0.89 |
| StepCox[forward] + GBM           | 0.77 | 0.48 | 0.51 | 0.49 | 0.5  | 0.56 | 0.552 | 0.77 |
| RSF + GBM                        | 0.77 | 0.5  | 0.5  | 0.5  | 0.51 | 0.57 | 0.558 | 0.77 |
| GBM                              | 0.77 | 0.48 | 0.51 | 0.49 | 0.5  | 0.56 | 0.552 | 0.77 |
| Lasso + GBM                      | 0.72 | 0.5  | 0.5  | 0.46 | 0.51 | 0.58 | 0.545 | 0.72 |
| CoxBoost + GBM                   | 0.71 | 0.5  | 0.5  | 0.46 | 0.53 | 0.57 | 0.545 | 0.71 |
| StepCox[both] + GBM              | 0.7  | 0.5  | 0.5  | 0.45 | 0.51 | 0.61 | 0.545 | 0.7  |
| StepCox[backward] + GBM          | 0.7  | 0.5  | 0.5  | 0.45 | 0.51 | 0.61 | 0.545 | 0.7  |
| StepCox[forward] + plsRcox       | 0.63 | 0.7  | 0.57 | 0.53 | 0.53 | 0.6  | 0.593 | 0.63 |
| StepCox[forward]                 | 0.63 | 0.7  | 0.57 | 0.53 | 0.53 | 0.6  | 0.593 | 0.63 |
| Ridge                            | 0.63 | 0.7  | 0.58 | 0.51 | 0.52 | 0.6  | 0.59  | 0.63 |
| plsRcox                          | 0.63 | 0.7  | 0.57 | 0.53 | 0.53 | 0.6  | 0.593 | 0.63 |
| RSF + StepCox[forward]           | 0.62 | 0.7  | 0.59 | 0.5  | 0.51 | 0.59 | 0.585 | 0.62 |
| RSF + plsRcox                    | 0.62 | 0.7  | 0.59 | 0.5  | 0.51 | 0.59 | 0.585 | 0.62 |
| StepCox[forward] + Lasso         | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| StepCox[forward] + Enet[a=0.9]   | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| StepCox[forward] + Enet[a=0.8]   | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| StepCox[forward] + Enet[a=0.7]   | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| StepCox[forward] + Enet[a=0.6]   | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| StepCox[forward] + Enet[a=0.5]   | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.6  | 0.585 | 0.61 |
| StepCox[forward] + Enet[a=0.4]   | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.6  | 0.585 | 0.61 |
| StepCox[forward] + Enet[a=0.3]   | 0.61 | 0.7  | 0.59 | 0.5  | 0.52 | 0.6  | 0.587 | 0.61 |
| StepCox[forward] + Enet[a=0.2]   | 0.61 | 0.7  | 0.58 | 0.51 | 0.52 | 0.6  | 0.587 | 0.61 |
| StepCox[forward] + Enet[a=0.1]   | 0.61 | 0.7  | 0.58 | 0.52 | 0.51 | 0.6  | 0.587 | 0.61 |
| StepCox[forward] + CoxBoost      | 0.61 | 0.68 | 0.59 | 0.5  | 0.52 | 0.61 | 0.585 | 0.61 |
| StepCox[both] + plsRcox          | 0.61 | 0.7  | 0.6  | 0.49 | 0.55 | 0.61 | 0.593 | 0.61 |
| StepCox[both]                    | 0.61 | 0.7  | 0.6  | 0.49 | 0.55 | 0.61 | 0.593 | 0.61 |
| StepCox[backward] + plsRcox      | 0.61 | 0.7  | 0.6  | 0.49 | 0.55 | 0.61 | 0.593 | 0.61 |
| StepCox[backward]                | 0.61 | 0.7  | 0.6  | 0.49 | 0.55 | 0.61 | 0.593 | 0.61 |
| RSF + StepCox[both]              | 0.61 | 0.71 | 0.59 | 0.5  | 0.53 | 0.59 | 0.588 | 0.61 |
| RSF + StepCox[backward]          | 0.61 | 0.71 | 0.59 | 0.5  | 0.53 | 0.59 | 0.588 | 0.61 |
| RSF + Lasso                      | 0.61 | 0.69 | 0.59 | 0.51 | 0.52 | 0.6  | 0.587 | 0.61 |
| RSF + Enet[a=0.9]                | 0.61 | 0.69 | 0.59 | 0.51 | 0.51 | 0.6  | 0.585 | 0.61 |
| RSF + Enet[a=0.8]                | 0.61 | 0.69 | 0.59 | 0.51 | 0.51 | 0.6  | 0.585 | 0.61 |
| RSF + Enet[a=0.7]                | 0.61 | 0.69 | 0.59 | 0.51 | 0.51 | 0.6  | 0.585 | 0.61 |
| RSF + Enet[a=0.6]                | 0.61 | 0.69 | 0.59 | 0.51 | 0.52 | 0.6  | 0.587 | 0.61 |
| RSF + Enet[a=0.5]                | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.6  | 0.585 | 0.61 |
| RSF + Enet[a=0.4]                | 0.61 | 0.69 | 0.59 | 0.51 | 0.52 | 0.59 | 0.585 | 0.61 |
| RSF + Enet[a=0.3]                | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.59 | 0.583 | 0.61 |
| RSF + Enet[a=0.2]                | 0.61 | 0.7  | 0.58 | 0.49 | 0.52 | 0.59 | 0.582 | 0.61 |
| RSF + Enet[a=0.1]                | 0.61 | 0.7  | 0.58 | 0.5  | 0.51 | 0.59 | 0.582 | 0.61 |
| RSF + CoxBoost                   | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.6  | 0.585 | 0.61 |
| Lasso + StepCox[forward]         | 0.61 | 0.71 | 0.59 | 0.52 | 0.52 | 0.6  | 0.592 | 0.61 |
| Lasso + StepCox[both]            | 0.61 | 0.7  | 0.6  | 0.49 | 0.55 | 0.61 | 0.593 | 0.61 |
| Lasso + StepCox[backward]        | 0.61 | 0.7  | 0.6  | 0.49 | 0.55 | 0.61 | 0.593 | 0.61 |
| Lasso + plsRcox                  | 0.61 | 0.71 | 0.6  | 0.52 | 0.52 | 0.6  | 0.593 | 0.61 |
| Lasso + CoxBoost                 | 0.61 | 0.7  | 0.59 | 0.51 | 0.52 | 0.6  | 0.588 | 0.61 |
| Lasso                            | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| Enet[a=0.9]                      | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| Enet[a=0.8]                      | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| Enet[a=0.7]                      | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| Enet[a=0.6]                      | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.61 | 0.587 | 0.61 |
| Enet[a=0.5]                      | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.6  | 0.585 | 0.61 |
| Enet[a=0.4]                      | 0.61 | 0.69 | 0.59 | 0.5  | 0.52 | 0.6  | 0.585 | 0.61 |
| Enet[a=0.3]                      | 0.61 | 0.7  | 0.59 | 0.5  | 0.52 | 0.6  | 0.587 | 0.61 |
| Enet[a=0.2]                      | 0.61 | 0.7  | 0.58 | 0.51 | 0.52 | 0.6  | 0.587 | 0.61 |
| Enet[a=0.1]                      | 0.61 | 0.7  | 0.58 | 0.52 | 0.51 | 0.6  | 0.587 | 0.61 |
| CoxBoost + StepCox[forward]      | 0.61 | 0.71 | 0.59 | 0.51 | 0.52 | 0.6  | 0.59  | 0.61 |
| CoxBoost + StepCox[both]         | 0.61 | 0.7  | 0.6  | 0.49 | 0.55 | 0.61 | 0.593 | 0.61 |
| CoxBoost + StepCox[backward]     | 0.61 | 0.7  | 0.6  | 0.49 | 0.55 | 0.61 | 0.593 | 0.61 |
| CoxBoost + Ridge                 | 0.61 | 0.71 | 0.58 | 0.53 | 0.52 | 0.6  | 0.592 | 0.61 |
| CoxBoost + plsRcox               | 0.61 | 0.71 | 0.59 | 0.51 | 0.52 | 0.6  | 0.59  | 0.61 |
| CoxBoost + Lasso                 | 0.61 | 0.71 | 0.59 | 0.51 | 0.52 | 0.6  | 0.59  | 0.61 |
| CoxBoost + Enet[a=0.9]           | 0.61 | 0.71 | 0.59 | 0.51 | 0.52 | 0.6  | 0.59  | 0.61 |
| CoxBoost + Enet[a=0.8]           | 0.61 | 0.71 | 0.59 | 0.51 | 0.52 | 0.6  | 0.59  | 0.61 |
| CoxBoost + Enet[a=0.7]           | 0.61 | 0.71 | 0.59 | 0.51 | 0.52 | 0.6  | 0.59  | 0.61 |
| CoxBoost + Enet[a=0.6]           | 0.61 | 0.71 | 0.59 | 0.52 | 0.52 | 0.6  | 0.592 | 0.61 |
| CoxBoost + Enet[a=0.5]           | 0.61 | 0.7  | 0.59 | 0.52 | 0.52 | 0.6  | 0.59  | 0.61 |
| CoxBoost + Enet[a=0.4]           | 0.61 | 0.7  | 0.59 | 0.51 | 0.52 | 0.6  | 0.588 | 0.61 |
| CoxBoost + Enet[a=0.3]           | 0.61 | 0.7  | 0.59 | 0.51 | 0.52 | 0.6  | 0.588 | 0.61 |
| CoxBoost + Enet[a=0.2]           | 0.61 | 0.7  | 0.59 | 0.51 | 0.52 | 0.6  | 0.588 | 0.61 |
| CoxBoost + Enet[a=0.1]           | 0.61 | 0.71 | 0.59 | 0.52 | 0.52 | 0.6  | 0.592 | 0.61 |
| CoxBoost                         | 0.61 | 0.68 | 0.59 | 0.5  | 0.52 | 0.61 | 0.585 | 0.61 |
| StepCox[forward] + Ridge         | 0.6  | 0.69 | 0.59 | 0.5  | 0.51 | 0.58 | 0.578 | 0.6  |
| StepCox[both] + Ridge            | 0.6  | 0.69 | 0.6  | 0.48 | 0.54 | 0.62 | 0.588 | 0.6  |
| StepCox[both] + Lasso            | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[both] + Enet[a=0.9]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[both] + Enet[a=0.8]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[both] + Enet[a=0.7]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[both] + Enet[a=0.6]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[both] + Enet[a=0.5]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[both] + Enet[a=0.4]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[both] + Enet[a=0.3]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.62 | 0.59  | 0.6  |
| StepCox[both] + Enet[a=0.2]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.54 | 0.62 | 0.588 | 0.6  |
| StepCox[both] + Enet[a=0.1]      | 0.6  | 0.69 | 0.6  | 0.48 | 0.54 | 0.62 | 0.588 | 0.6  |
| StepCox[both] + CoxBoost         | 0.6  | 0.69 | 0.6  | 0.48 | 0.54 | 0.62 | 0.588 | 0.6  |
| StepCox[backward] + Ridge        | 0.6  | 0.69 | 0.6  | 0.48 | 0.54 | 0.62 | 0.588 | 0.6  |
| StepCox[backward] + Lasso        | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[backward] + Enet[a=0.9]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[backward] + Enet[a=0.8]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[backward] + Enet[a=0.7]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[backward] + Enet[a=0.6]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[backward] + Enet[a=0.5]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[backward] + Enet[a=0.4]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.61 | 0.588 | 0.6  |
| StepCox[backward] + Enet[a=0.3]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.55 | 0.62 | 0.59  | 0.6  |
| StepCox[backward] + Enet[a=0.2]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.54 | 0.62 | 0.588 | 0.6  |
| StepCox[backward] + Enet[a=0.1]  | 0.6  | 0.69 | 0.6  | 0.48 | 0.54 | 0.62 | 0.588 | 0.6  |
| StepCox[backward] + CoxBoost     | 0.6  | 0.69 | 0.6  | 0.48 | 0.54 | 0.62 | 0.588 | 0.6  |
| RSF + Ridge                      | 0.6  | 0.69 | 0.59 | 0.51 | 0.51 | 0.58 | 0.58  | 0.6  |
| RSF + SuperPC                    | 0.58 | 0.68 | 0.58 | 0.54 | 0.52 | 0.58 | 0.58  | 0.58 |
| survival – SVM                   | 0.57 | 0.7  | 0.57 | 0.52 | 0.52 | 0.56 | 0.573 | 0.57 |
| SuperPC                          | 0.57 | 0.69 | 0.57 | 0.53 | 0.52 | 0.56 | 0.573 | 0.57 |
| StepCox[forward] + survival–SVM  | 0.57 | 0.7  | 0.57 | 0.52 | 0.52 | 0.56 | 0.573 | 0.57 |
| StepCox[forward] + SuperPC       | 0.57 | 0.69 | 0.57 | 0.53 | 0.52 | 0.56 | 0.573 | 0.57 |
| Lasso + SuperPC                  | 0.57 | 0.71 | 0.55 | 0.55 | 0.54 | 0.57 | 0.582 | 0.57 |
| CoxBoost + SuperPC               | 0.57 | 0.71 | 0.55 | 0.55 | 0.54 | 0.57 | 0.582 | 0.57 |
| StepCox[both] + SuperPC          | 0.56 | 0.72 | 0.55 | 0.55 | 0.55 | 0.6  | 0.588 | 0.56 |
| StepCox[backward] + SuperPC      | 0.56 | 0.72 | 0.55 | 0.55 | 0.55 | 0.6  | 0.588 | 0.56 |
| RSF + survival–SVM               | 0.56 | 0.68 | 0.57 | 0.56 | 0.51 | 0.56 | 0.573 | 0.56 |
| Lasso + survival–SVM             | 0.56 | 0.68 | 0.55 | 0.57 | 0.55 | 0.57 | 0.58  | 0.56 |
| StepCox[both] + survival–SVM     | 0.53 | 0.66 | 0.5  | 0.57 | 0.56 | 0.55 | 0.562 | 0.53 |
| StepCox[backward] + survival–SVM | 0.53 | 0.66 | 0.5  | 0.57 | 0.56 | 0.55 | 0.562 | 0.53 |
| CoxBoost + survival–SVM          | 0.53 | 0.68 | 0.52 | 0.56 | 0.56 | 0.56 | 0.568 | 0.53 |