Performance measures for the smallest no. of features given dataset and approach **BRCA** HNSC LUAD LGG LUSC Cindex UCEC 1.00 BLCA STAD 0.75 SKCM KIRC 0.50 OV COAD 0.25 KIRP LIHC 0.00 SARC PAAD **ESCA** LAML **BRCA HNSC** LUAD LGG LUSC Ibrier UCEC 1.00 BLCA Dataset STAD 0.75 SKCM KIRC 0.50 OV COAD 0.25 **KIRP** LIHC 0.00 SARC PAAD **ESCA** LAML BRCA HNSC LUAD LGG LUSC UCEC BLCA STAD SKCM KIRC OV No. of features 20 15 COAD KIRP LIHC SARC PAAD ESCA LAML 10 5 0

Penalized regression

Dataset

Boosting

Reference

Random forest