## Performance measures for the smallest no. of features given dataset and approach BRCA HNSC LUAD LGG LUSC UCEC BLCA cv\_mean\_cindex STAD 0.00 SKCM 0.25 0.50 **KIRC** 0.75 $\mathsf{OV}$ 1.00 COAD KIRP LIHC SARC PAAD **ESCA** LAML **BRCA** HNSC LUAD LGG LUSC UCEC BLCA cv\_mean\_ibrier STAD 0.00 Dataset NINC SINCE 0.25 0.50 0.75 $\mathsf{OV}$ 1.00 COAD **KIRP** LIHC SARC PAAD ESCA LAML BRCA LUAD LGG LUSC UCEC BLCA cv\_mean\_spars STAD 0 SKCM 5 10 **KIRC** 15 $\mathsf{OV}$ 20 COAD **KIRP** LIHC SARC PAAD **ESCA** LAML Reference Random forest Penalized regression Boosting Dataset