



Pool out-of-sample performance estimates (e.g., concordance index) across the external CV folds and across repetitions.

Get 5 x R out-of-sample performance estimates: $\left[[C_{1,1}, \dots, C_{1,5}], \dots, [C_{R,1}, \dots, C_{R,5}] \right]$

Compute mean and standard deviation to report.

