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# MIND: Multimodal Integration with Neighbourhood-aware Distributions

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**Hanwen Xing**

Nuffield Department of  
Women's & Reproductive Health  
University of Oxford  
United Kingdom  
hanwen.xing@wrh.ox.ac.uk

**Christopher Yau**

Nuffield Department of  
Women's & Reproductive Health  
University of Oxford  
Health Data Research UK  
United Kingdom  
christopher.yau@wrh.ox.ac.uk

## Abstract

Multimodal data integration is a powerful tool for combining different data modalities to improve predictive and classification performance when multiple data modalities are available. In biology, multi-omics profiling has become a powerful tool for biomedical applications such as cancer patient stratification and clustering. However, the characterisation and integration of multi-omics data remain challenging because of missingness and inherent heterogeneity. Methods such as imputation and sample exclusion often rely on strong assumptions that could potentially lead to information loss or distortion. To address these limitations, we propose MIND (Multimodal Integration with Neighbourhood-aware Distributions) that learns patient-specific embeddings from incomplete multi-omics data based on a multimodal Variational Autoencoder with a data-driven prior that injects neighbourhood structure of the observed dataset encoded as affinity matrices into the prior of embeddings through exponential tilting. Our proposed method handles high missing rate and unbalanced missingness pattern well, and is robust in the presence of data with a low signal-to-noise ratio. Compared with existing data integration methods, the proposed method achieves better performance on a range of supervised and unsupervised downstream tasks on both synthetic and real data. MIND can also be applied to other multimodal learning domains such as neuroscience, healthcare, and sensor fusion.

## 1 Introduction

Multi-omics data integration has become essential for understanding complex biological systems and advancing precision medicine (Shin et al., 2017; Subramanian et al., 2020; Steyaert et al., 2023). Modern high-throughput technologies enable simultaneous profiling of genomics, transcriptomics, proteomics, and epigenomics from the same samples, each providing complementary views of cellular function (Cao et al., 2018; Regner et al., 2021; Fu et al., 2024). However, integrating these heterogeneous, high-dimensional datasets presents significant computational challenges, particularly when dealing with the pervasive missing data patterns characteristic of real-world multi-omics studies.

Existing integration methods face fundamental limitations in handling incomplete data. Network-based approaches often require overlapping observations or rely on ad hoc imputation or graph fusion strategies (Rapoport and Shamir, 2019; Xu et al., 2021; Ma et al., 2025). Matrix factorisation methods assume linear relationships and struggle with complex missing patterns (Shen et al., 2012; Yang and Michailidis, 2016). Although variational autoencoders (VAE) can naturally accommodate missing data (Gayoso et al., 2021), aggregating information from multimodal data with missing

values using VAE requires careful design of both the training scheme (Wu and Goodman, 2018) and the modelling architecture (Ballard et al., 2025; Beaude et al., 2025), which can be computationally intensive. Furthermore, unlike network-based approaches, current VAE models do not exploit the neighbourhood structures within multi-omics datasets explicitly. As a result, they may not be able to preserve the intrinsic clustering structure present in biological data.

We present Multimodal Integration with Neighbourhood-aware Distributions (MIND), a lightweight and conceptually general multimodal Variational Autoencoder (VAE) framework. Unlike existing methods that either rely on modality-specific heuristics or complex interaction architectures, MIND directly incorporates data-driven neighbourhood priors into the latent space. This design principle enables the model to maintain interpretable and biologically meaningful representations in biomedical domains, while also generalising to any multimodal learning setting where incomplete data and heterogeneous noise are pervasive. MIND utilises  $t$ -SNE-derived affinity matrices to construct a data-driven prior that preserves neighbourhood structures from individual omics modalities, ensuring biologically meaningful patient-level representations while maintaining VAE’s probabilistic modelling framework. Additionally, MIND employs cross-modal regularisation to encourage consistency and information sharing between modality-specific encodings from the same patient, thereby stabilising the aggregation step while maintaining flexibility for arbitrary missing patterns.

When applied to multi-omics, we demonstrate MIND’s superior performance across synthetic datasets and real-world applications including The Cancer Genome Atlas (Weinstein et al., 2013), the Childhood Cancer Multi-omics Atlas (Sun et al., 2023), and the Cancer Cell Line Encyclopedia (Ghandi et al., 2019). Our method consistently outperforms or achieves performance on par with existing approaches on cancer classification and data reconstruction tasks, providing a robust framework for multi-omics integration in diverse biological contexts.

## 2 Method

Our proposed method can be interpreted as a multimodal variational autoencoder. Before we give the details of the proposed model, we first fix the notations. Let  $M$  be the total number of modalities. Let  $N$  be the total number of individual patients. Let  $[N] = \{1, \dots, N\}$ ,  $[M] = \{1, \dots, M\}$ . Let  $X_n^m$  be the data for the  $m$ th modality of the  $n$ th patient. For each patient  $n$ , denote  $A_n = \{m : m \in [M], X_n^m \text{ is available}\}$  the index set of modalities in which the data of the  $n$ th patient are available. Similarly, define  $B^m = \{n : n \in [N], X_n^m \text{ is available}\}$  be the index set of available patients for each modality. Denote  $\mathbf{X}^m = \{X_n^m\}_{n \in B^m}$  the observed data from the  $m$ th modality. Denote  $\mathbf{X}_n = \{X_n^m\}_{m \in A_n}$  the collection of observed data associated with the  $n$ th patient. Denote  $\mathbf{X}_{obs} = \{\mathbf{X}^m\}_{m=1}^M = \{\mathbf{X}_n\}_{n=1}^N$  the full multi-omics dataset. In this paper, we assume  $X_n^m \in \mathbb{R}^{d_m}$  for all  $n \in [N], m \in [M]$  for sake of clarity. Extension to e.g. count data is straightforward.

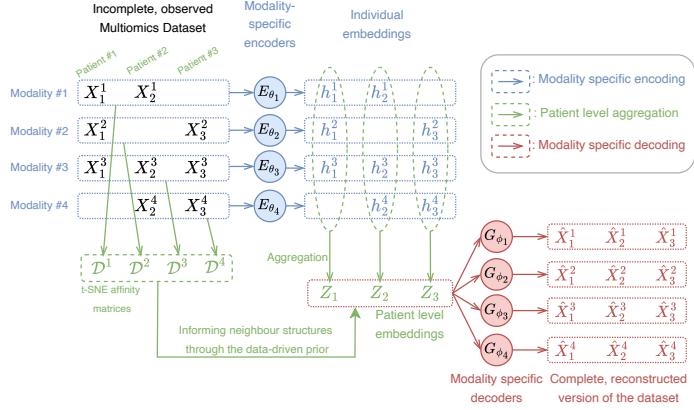


Figure 1: **Schematic illustration of MIND.** We use an incomplete multiomics dataset with  $M = 4$  modalities and  $N = 3$  patients as an example. Available  $X_n^m$ s for each  $m$  are first mapped to individual embeddings  $h_n^m$ s. Individual embeddings  $h_n^m$  associated with the same patient  $n$  are then aggregated into a patient level embedding  $Z_n$ . Each  $X_n^m$  is reconstructed or predicted by passing the patient level embedding  $Z_n$  to the modality-specific decoder  $G_{\phi_m}$ . For each modality, a  $t$ -SNE affinity matrix  $D^m$  encoding neighbour structure of the relevant patients is computed. These matrices guide the neighbour structure of patient level  $Z_n$ s through the prior.

## 2.1 Encoder architecture

For each modality  $m \in [M]$ , let  $E_{\theta_m} : \mathbb{R}^{d_m} \rightarrow \mathbb{R}^{2d_l}$  be a modality-specific encoder governed by the parameter vector  $\theta_m$  that maps  $X_n^m$ ,  $n \in [N]$  to the latent space. Denote  $h_n^m = E_{\theta_m}(X_n^m)$  and  $\mu_n^m, s_n^m$  the first and last  $d_l$  entries of  $h_n^m$ , respectively. Denote  $\boldsymbol{\theta} = \{\theta_m\}_{m=1}^M$  the collection of encoder parameters. Since our goal is to learn patient level embeddings  $Z_n$ , we need to further aggregate the modality-specific  $\{\mu_n^m, s_n^m\}_{m \in A_n}$  encoded by  $E_{\theta_m}$ s, and pass the information to  $Z_n$ . In this paper, we choose to bridge patient level  $Z_n$  and modality-specific  $\{\mu_n^m, s_n^m\}_{m \in A_n}$  for each patient  $n$  by setting the VAE posterior

$$q_{\boldsymbol{\theta}}(Z_n | \mathbf{X}_n) = \mathcal{N}\left(Z_n; \frac{1}{|A_n|} \sum_{m \in A_n} \mu_n^m, \text{diag}\left(\exp\left(\frac{1}{|A_n|} \sum_{m \in A_n} s_n^m\right)\right)\right), \quad (1)$$

where  $\text{diag}(z)$  represents a diagonal matrix with diagonal elements equal to  $z$  and off-diagonal elements 0, and  $\exp(z)$  denotes element-wise exponential. In principle, one could consider more sophisticated aggregation functions such as Set Transformer (Lee et al., 2019) instead of simple averaging. However, we found that it gave satisfactory results in all numerical examples. We therefore do not investigate other alternatives in this paper for simplicity.

## 2.2 Prior distribution on embeddings

So far we have discussed encoder architecture and posteriors of the embeddings. In this section, we discuss the choice of prior on  $Z_n$ s. In this paper, we use a partially data-driven prior on  $Z_n$ s to inject the neighbouring structure information into the embeddings. Our choice of prior is inspired by the variational formulation of t-SNE (Maaten and Hinton, 2008) given in Ravuri et al. (2023). Let  $\mathbf{Z} = \{Z_i\}_{i=1}^N$  and  $\mathcal{D}(\mathbf{Z}) \in \mathbb{R}^{N \times N}$  be the pairwise similarity matrix of embeddings  $\mathbf{Z}$  where each entry  $\mathcal{D}_{i,j}(\mathbf{Z}) = \frac{1}{1 + \|Z_i - Z_j\|_2^2}$ . For each modality  $m \in [M]$ , let  $\mathcal{D}^m \in \mathbb{R}^{|B^m| \times |B^m|}$  be the t-SNE's sparse data affinity matrix obtained by applying t-SNE to  $\mathbf{X}^m$ . Let  $\mathcal{D}^m(\mathbf{Z}) \in \mathbb{R}^{|B^m| \times |B^m|}$  be a sub-matrix of  $\mathcal{D}(\mathbf{Z})$  whose rows and columns are selected to match  $\mathcal{D}^m$ . Let  $\bar{\mathcal{D}}^m(\mathbf{Z}), \bar{\mathcal{D}}^m$  be the normalised and vectorised versions of  $\mathcal{D}^m(\mathbf{Z}), \mathcal{D}^m$ , respectively. Denote  $I_p$  a  $p \times p$  identity matrix. We define the exponential-tilted prior on  $\mathbf{Z}$  as

$$p(\mathbf{Z}) \propto \prod_{n=1}^N \mathcal{N}(Z_n; \mathbf{0}, I_{d_l}) \times \exp\left(-\sum_{m=1}^M KL(\bar{\mathcal{D}}^m || \bar{\mathcal{D}}^m(\mathbf{Z}))\right). \quad (2)$$

Note that  $KL(\bar{\mathcal{D}}^m || \bar{\mathcal{D}}^m(\mathbf{Z}))$ , the KL divergence between two categorical distributions specified by probability vectors  $\bar{\mathcal{D}}^m, \bar{\mathcal{D}}^m(\mathbf{Z})$ , respectively, is nonnegative by definition. This ensures that  $p(\mathbf{Z})$  is still a valid probability distribution whose probability density is known up to a multiplicative constant. Compared to i.i.d. isotropic Gaussian priors, our choice of  $p(\mathbf{Z})$  additionally encourages different subsets of  $\mathbf{Z}$  to cluster in a way similar to the neighbouring structures of  $\mathbf{X}^m$ s, which are encoded as t-SNE's data affinity matrices. See Fig 1 for a schematic illustration of the proposed method.

## 2.3 Training and inference

Let  $G_{\phi_m} : \mathbb{R}^{d_l} \rightarrow \mathbb{R}^{d_m}$  be the modality-specific decoder governed by the parameter vector  $\phi_m$  for each  $m \in [M]$ . Let  $\boldsymbol{\phi} = \{\phi_m\}_{m=1}^M$  be the collection of decoder parameters. In addition to the standard evidence lower bound (Kingma and Welling, 2014) objective of a VAE model, we also incorporate a regularisation term on the encoder outputs  $\{h_n^m\}_{m \in A_n}$  for all  $n \in [N]$  taking the form

$$R(\boldsymbol{\theta}; \mathbf{X}_{obs}) = \frac{1}{d_l} \sum_{n=1}^N \sum_{m \in A_n} \sum_{m' < m} \|h_n^m - h_n^{m'}\|_2^2. \quad (3)$$

Intuitively speaking,  $R(\boldsymbol{\theta}; \mathbf{X}_{obs})$  penalises pairwise distance between  $\{h_n^m\}_{m \in A_n}$  for each patient  $n$ . Recall that  $\{h_n^m\}_{m \in A_n}$  are generated using different modality-specific encoders. We encourage  $\{h_n^m\}_{m \in A_n}$  to be close to each other as the data used to generate these quantities are from the same patient, and we want the modality-specific encoders  $E_{\theta_m}$  to be aware of this cross-modality connection. Details of the training and inference procedure can be found in Appendix A.

### 3 Numerical experiments

We applied our proposed method to three multiomics datasets: The Cancer Genome Atlas (TCGA) (Weinstein et al., 2013), the Childhood Cancer Model Atlas (CCMA) (Sun et al., 2023) and the Cancer Cell Line Encyclopedia (CCLE) (Ghandi et al., 2019). Details regarding the datasets can be found in Appendix B. We compare MIND with three current state-of-the-art models: the VAE-based JASMINE (Ballard et al., 2025) and MOVE (Allesøe et al., 2023), and the network-based IntegraO (Ma et al., 2025). We also include MSNE (Xu et al., 2021) as a further baseline. We set the dimension of embeddings  $d_l = 64$  for all methods. A Python implementation of MIND and codes for reproducing all experiments can be found on <https://anonymous.4open.science/r/RAND-A1F7>.

We investigate two supervised tasks, cancer type classification and multiomics data reconstruction. For cancer type classification, we trained XGboost classifiers (Chen and Guestrin, 2016) to predict cancer types using embeddings generated by different methods. Classification accuracies estimated by 5-fold CV are reported in Table 1, showing that MIND and JASMINE derived embeddings gave strongest classification results.

We then compared the reconstruction performance of MIND with JASMINE and MOVE. Recall that IntegraO and MSNE do not have this feature. Here, for each modality of each dataset, we first randomly mask 10% of its data subject to the constraint that, for every dataset, each patient must be present in at least one modality of the resulting masked multiomics dataset. We then train the models using the masked datasets, reconstruct the masked data using the learned embeddings, and compare the reconstructed values with the masked observed

values. Since the output embeddings of JASMINE are obtained by concatenating  $M$  modality-specific embeddings and a global embedding, each of its modality-specific embedding only has length  $\lceil \frac{d_l}{M+1} \rceil$ , which could be too stringent to accurately reconstruct data from each modality. We therefore additionally fit an augmented JASMINE such that each individual embedding has length  $d_l = 64$  (i.e. the final embedding has length  $d_l(M + 1)$ ). We refer to the larger model as JASMINE<sub>aug</sub>. For each modality of each dataset, we computed the Pearson correlation between the reconstructed and masked observed data. We report the Pearson correlations in Table 2. This shows that correlations between MIND reconstructions of the masked data were more accurate than those provided by both variants of JASMINE and MOVE.

### 4 Discussion

Our proposed data integration approach, MIND, adopts a multimodal VAE architecture to accommodate incomplete multimodal data sets. Using multi-omics, we demonstrate state-of-the-art performance in experiments that show that MIND consistently outperforms or achieves performance on par with existing VAE- and network-based state-of-the-art methods on down-streaming tasks such as cancer type classification. This suggests that MIND can better extract biologically meaningful infor-

Dataset/Method	MIND	IntegraO	JASMINE	MOVE	MSNE
TCGA	<u>0.974</u>	0.948	<b>0.975</b>	0.964	0.891
CCMA	<b>0.793</b>	<u>0.761</u>	0.704	0.669	0.548
CCLE	<b>0.659</b>	0.547	<u>0.610</u>	0.497	0.367

Table 1: **Cancer type classification.** Classification accuracy estimated using 5-fold CV. For each cancer type, the best result is highlighted in **boldface**. Second best is underlined.

Dataset	Modality / Method	MIND	JASMINE	JASMINE <sub>aug</sub>	MOVE
TCGA	mRNA	<b>0.797</b>	0.398	0.554	<u>0.794</u>
	DNA methyl	<u>0.778</u>	0.285	0.398	<b>0.799</b>
	CNV	<b>0.559</b>	0.110	0.149	<u>0.531</u>
	RPPA	<b>0.514</b>	0.126	0.336	<u>0.437</u>
	miRNA	<b>0.741</b>	0.358	0.702	<u>0.725</u>
CCMA	mRNA	<b>0.550</b>	0.064	0.106	<u>0.261</u>
	DNA methyl	<b>0.648</b>	0.198	0.431	<u>0.450</u>
	CNV	<b>0.836</b>	0.461	0.548	<u>0.653</u>
CCLE	RNA	<b>0.572</b>	0.239	0.280	<u>0.568</u>
	DNA methyl	<b>0.447</b>	0.163	0.219	<u>0.405</u>
	CNV	<u>0.174</u>	0.042	0.072	<b>0.176</b>
	miRNA	<b>0.244</b>	0.064	0.073	<u>0.225</u>
	RPPA	<u>0.379</u>	0.108	0.210	<b>0.401</b>
	Metabolomics	<b>0.338</b>	0.121	0.227	<u>0.289</u>

Table 2: **Reconstruction Accuracy.** Pearson correlations between reconstructed and observed values of the individual modalities. For each modality, the best result is highlighted in **boldface**. Second best is underlined.

mation from incomplete multiomics data. Furthermore, we also demonstrate that MIND consistently outperforms competing methods in terms of predicting unseen data from learnt patient embeddings. This further confirms that MIND is capable of accurately identifying and capturing characteristics of different patients groups in diverse biological contexts.

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## A Details of the training and inference procedure

We discuss here the training and inference procedures of the proposed model. Let  $G_{\phi_m} : \mathbb{R}^{d_l} \rightarrow \mathbb{R}^{d_m}$  be the modality-specific decoder governed by the parameter vector  $\phi_m$  for each  $m \in [M]$ . Let  $\phi = \{\phi_m\}_{m=1}^M$  be the collection of decoder parameters. The training procedure of the proposed model is similar to a VAE (Kingma and Welling, 2014): Denote  $q_{\theta}(\mathbf{Z}|\mathbf{X}_{obs}) = \prod_{n=1}^N q_{\theta}(Z_n|\mathbf{X}_n)$  the joint posterior distribution of  $\mathbf{Z}$ . Suppose  $p_{\phi}(X_n^m|Z_n) = \mathcal{N}(X_n^m; G_{\phi_m}(Z_n), I_{d_m})$ , the evidence lower bound of the proposed model takes the form

$$\text{ELBO}(\boldsymbol{\theta}, \phi; \mathbf{X}_{obs}) = -\frac{1}{2} \sum_{n=1}^N \sum_{m \in A_n} E_{Z_n \sim q_{\theta}(\cdot|\mathbf{X}_n)} (\|X_n^m - G_{\theta_m}(Z_n)\|_2^2) - KL(q_{\theta}(\mathbf{Z}|\mathbf{X}_{obs}) || p(\mathbf{Z})) , \quad (4)$$

where  $E_{Z_n \sim q_{\theta}(\cdot|\mathbf{X}_n)}$  means taking expectation w.r.t.  $Z_n \sim q_{\theta}(\cdot|\mathbf{X}_n)$ . The first and second term of  $\text{ELBO}(\boldsymbol{\theta}, \phi; \mathbf{X}_{obs})$  are the log likelihood and the KL divergence between the posterior and prior, respectively. Here we assume  $X_n^m$  follows a Gaussian distribution. Extension to other likelihoods is straightforward.

In addition to the standard ELBO of a VAE model, we also incorporate a regularisation term on the encoder outputs  $\{h_n^m\}_{m \in A_n}$  for all  $n \in [N]$  taking the form

$$R(\boldsymbol{\theta}; \mathbf{X}_{obs}) = \frac{1}{d_l} \sum_{n=1}^N \sum_{m \in A_n} \sum_{m' < m} \|h_n^m - h_n^{m'}\|_2^2. \quad (5)$$

Intuitively speaking,  $R(\boldsymbol{\theta}; \mathbf{X}_{obs})$  penalises pairwise distance between  $\{h_n^m\}_{m \in A_n}$  for each patient  $n$ . Recall that  $\{h_n^m\}_{m \in A_n}$  are generated using different modality-specific encoders. We encourage  $\{h_n^m\}_{m \in A_n}$  to be close to each other as the data used to generate these quantities are from the same patient, and we want the modality-specific encoders  $E_{\theta_m}$  to be aware of this cross-modality connection.

The resulting loss function of the proposed model is

$$L(\boldsymbol{\theta}, \phi; \mathbf{X}_{obs}) = -\text{ELBO}(\boldsymbol{\theta}, \phi; \mathbf{X}_{obs}) + \alpha R(\boldsymbol{\theta}; \mathbf{X}_{obs}), \quad (6)$$

where  $\alpha > 0$  is a hyperparameter controlling the strength of the regulariser  $R(\boldsymbol{\theta}; \mathbf{X}_{obs})$ . We set  $\alpha = 0.05$  in all numerical examples. The VAE parameters  $\{\boldsymbol{\theta}, \phi\}$  are trained using reparameterisation trick (Kingma and Welling, 2014) and gradient descent methods.

### A.1 Scalability of the $t$ -SNE informed prior

The prior we proposed in Sec 2.2 does not factorise. As a result, we are not able to directly apply standard minibatch stochastic gradient descent. We use a Gibbs sampling style training scheme to address this issue: Denote  $BC$  the index set of a minibatch of patients. Denote  $\mathbf{Z}_{BC}$  the corresponding embeddings and  $\mathbf{Z}_{-BC} = \mathbf{Z} \setminus \mathbf{Z}_{BC}$  its complement. For each minibatch stochastic gradient descent step, we replace  $KL(q_{\theta}(\mathbf{Z}|\mathbf{X}_{obs})||p(\mathbf{Z}))$  in Eq (4) by the conditional version  $KL(q_{\theta}(\mathbf{Z}_{BC}|\mathbf{Z}_{-BC}, \mathbf{X}_{obs})||p(\mathbf{Z}_{BC}|\mathbf{Z}_{-BC}))$ . Since the posterior  $q(\mathbf{Z}|\mathbf{X}_{obs})$  is factorisable by design, we have

$$q_{\theta}(\mathbf{Z}_{BC}|\mathbf{Z}_{-BC}, \mathbf{X}_{obs}) = q_{\theta}(\mathbf{Z}_{BC}|\mathbf{X}_{obs}) = \prod_{n \in BC} q_{\theta}(Z_n|\mathbf{X}_n). \quad (7)$$

The second term  $p(\mathbf{Z}_{BC}|\mathbf{Z}_{-BC})$  is equivalent to  $p(\{\mathbf{Z}_{BC}, \text{sg}(\mathbf{Z}_{-BC})\})$  in the training process, where  $\text{sg}$  is the stop-gradient operator (i.e. we treat  $\mathbf{Z}_{-BC}$  as fixed by detaching it from the computation graph). Computing the corresponding minibatch log likelihood and regularisation is straightforward. The final minibatch loss is obtained by combining the individual minibatch terms the same way as in Eq (6).

### A.2 Prediction and imputation

Suppose  $\hat{\theta}, \hat{\phi}$  are approximate minimisers of  $L(\theta, \phi; \mathbf{X}_{obs})$ . Then each patient embedding  $Z_n$  is represented by the posterior  $q_{\hat{\theta}}(Z_n|\mathbf{X}_n)$ . We compute the reconstructed or predicted data  $\hat{X}_n^m$  for any  $n \in [N], m \in [M]$  by passing either the mean or a sample from  $q_{\hat{\theta}}(Z_n|\mathbf{X}_n)$  to the corresponding trained decoder  $G_{\hat{\phi}_m}$ . See Fig 1 for a schematic illustration of the proposed method.

## B Data preprocessing

### TCGA

For the TCGA example, we leveraged TCGA multi-omics data sets across 17 types of cancer: Head and Neck squamous cell carcinoma (HNSC), Lung squamous cell carcinoma (LUSC), Liver hepatocellular carcinoma (LIHC), Cervical and endocervical cancers (CESC), Lung adenocarcinoma (LUAD), Kidney renal clear cell carcinoma (KIRC), Breast invasive carcinoma (BRCA), Brain Lower Grade Glioma (LGG), Ovarian serous cystadenocarcinoma (OV), Skin Cutaneous Melanoma (SKCM), Thyroid carcinoma (THCA), Bladder urothelial carcinoma (BLCA), Glioblastoma multiforme (GBM), Stomach adenocarcinoma (STAD), Uterine Corpus Endometrial Carcinoma (UCEC), Colorectal adenocarcinoma (COADREAD), and Colon adenocarcinoma (COAD). We obtain mRNA expression, DNA methylation, MicroRNA, protein expression data and relevant patient information from the Broad Institute’s Firehose source data. Copy number variation are obtained from cBioPortal. We adopt the data preprocessing steps used in Ma et al. (2025): we first stack the 17 data sets, then remove columns with more than 20% missing values for each of the modalities. We then impute missing values in the resulting datasets using  $k$ -nearest neighbour. We stress that the removal and imputation steps are applied only to the missing entries in the data vectors of patients already available in a modality, and does not apply to the patients that are not present in a modality (i.e. if a patient is present in a modality, and the corresponding data vector contains missing values, the preprocessing steps will impute those missing values. However, if a patient is not present in a modality, its corresponding data remain completely unknown). For copy number variation, mRNA expression, and DNA methylation data, we select the top 2,000 most variable features. Data from all modalities are then standardised so that each feature dimension has mean 0 and standard deviation 1. Datasets for each individual cancer type are preprocessed in the same fashion.

### CCMA

The CCMA dataset consists of three modalities: RNA-sequencing, DNA methylation, and copy number variation. The CCMA dataset and relevant patient information are obtained from the web portal. Missing values are imputed using  $k$ -nearest neighbour. For RNA-sequence and DNA methylation data, we select the top 2000 most variable features. All data are then standardised so that each feature dimension has mean 0 and standard deviation 1.

## **CCLE**

The CCLE dataset consists of six modalities: RNA-sequencing, DNA methylation, copy number variation, MicroRNA, protein expression data and metabolomics data. The CCLE dataset and relevant patient information are obtained from the web portal. For RNA-sequence and DNA methylation data, we select the top 2000 most variable features. All data are then standardised so that each feature dimension has mean 0 and standard deviation 1.

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