

Supplementary methods

Cross-validated Kaplan-Meier analyses

The analyses were done as follows for each variable:

1. Patients were divided randomly into five similarly sized groups: P1, P2, P3, P4 and P5.
2. One of the groups was assigned test group and the remaining groups were assigned training group.
3. A threshold value was determined for the variable that divided the patients in the training group in two parts resulting in the lowest possible two-sided Mann-Whitney p-value.
4. The patients in the test group were designated as either having a low or a high value of the variable according to if the value of the variable was above or below the determined threshold.
5. Paragraphs 2–4 were repeated, changing the group designated test group each round, until all groups had been test groups once and all patients were designated either as having a low or a high value of the variable.
6. The cross-validated Kaplan-Meier plot was plotted and a Mann-Whitney U test statistic was calculated.
7. A p-value was calculated by comparing the Mann-Whitney U test statistic with the permutation distribution of Mann-Whitney U test statistics. The permutation distribution was obtained by permutating the survival time and subsequently repeating paragraph 1–6 500 times.

Random Forest classification with variable subset selection

1. Annotation data was randomly divided into training and test data sets. 80% of the data constituted training data and 20% test data.
2. For each variable, a two-sided Mann-Whitney U test was performed on the training data comparing the variable values for the two classes, resulting in one p-value per variable.
3. For each value of $k = 1, 2, \dots, 5$, k variables with lowest p-values were selected. Using an inner 5-fold cross validation the performance of each Random Forest model was assessed based on these k variables. As a performance measure error rate was used, i.e. the fraction of incorrect classifications.

4. The k that gave the best performance was selected and a model using Random Forest was built based on the k best variables.
5. The model was used to predict the class for each of the patients in the test data set and error rate was computed.

1–5 was repeated 100 times, resulting in 100 error rates, which were summarized in an average error rate.

Permutations were adopted to estimate the significance of such an average error rate, i.e. the survival times were randomly permuted so that the measurements were randomly connected to a survival time. The permutation was repeated 500 times and for each permutation the variable subset selection, Random Forest model and evaluation procedure was performed.

References

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Supplementary Table I. P-values for the univariate and multivariate Cox regression analyses. NA=P-value is missing because there were too few samples to do Cox regression analysis.