

	GSE1456	GSE1992	GSE4335	Vijver	GSE2034	GSE2990	GSE4922	Merged-zscore*
GSE1456	NA	3.51(1.62-7.63) p= 0.0015	3.16(1.65-6.06) p= 0.00053	6.25(2.88-13.59) p= 1.05e-05	2.90(1.50-5.63) p= 0.0016	6.18(2.73-14) p= 1.2e-05	5.25(2.32-11.89) p= 7e-05	6.51(2.87-14.75) p= 7e-06
GSE1992	p ≥ 0.05	NA	2.96(1.46-5.98) p= 0.0026	2.72(1.33-5.55) p= 0.006	2.06(1.04-4.07) p= 0.037	2.02(1.00-4.08) p=0.05	2.35(1.13-4.90) p= 0.022	2.12(1.06-4.22) p= 0.032
GSE4335	p ≥ 0.05	4.77(1.14-19.86) p= 0.032	NA	p ≥ 0.05	p ≥ 0.05	p ≥ 0.05	p ≥ 0.05	p ≥ 0.05
Vijver	3.37(2.17-5.21) p= 5.05e-08	3.40(2.17-5.32) p= 8.60e-08	2.37(1.60-3.49) p= 1.42e-05	NA	2.57(1.73-3.83) p= 3.45e-06	3.19(2.08-4.88) p= 1.0e-07	3.07(2.03-4.64) p= 1.11e-07	3.18(2.10-4.82) p= 4.3e-08
GSE2034	1.83(1.23-2.72) p= 0.0029	1.80(1.22-2.66) p= 0.0032	p ≥ 0.05	1.95(1.32-2.87) p= 0.0001	NA	1.77(1.20-2.62) p= 0.0043	1.60(1.08-2.35) p= 0.018	1.76(1.19-2.61) p= 0.0041
GSE2990	3.22(1.39-7.45) p= 0.0064	2.54(1.22-5.28) p= 0.012	p ≥ 0.05	3.39(1.57-7.33) p= 0.001	3.14(1.48-6.68) p= 0.003	NA	2.31(1.09-4.87) p= 0.029	3.79(1.70-8.46) p= 0.0011
GSE4922	2.25(1.45-3.49) p= 0.00028	p ≥ 0.05	1.83(1.20-2.78) p= 0.0049	2.33(1.53-3.56) p= 8.76e-05	2.01(1.31-3.06) p= 0.0012	2.56(1.67-3.94) p= 1.8e-05	NA	2.25(1.47-3.43) p= 0.00017

Table S6: HR of breast cancer predictors trained on the individual and combined data sets (normalized by Z-score normalization) with respect to RFS. Significant HR ($p < 0.05$) are shown in bold. The training sets are listed in the column header and the testing sets are indicated in the row header of the table. Merged-zscore refers to the data set merged from the individual data set, each normalized separately by Z-score normalization.* indicates that the predictor was trained from all data sets except the testing set. NA stands for Not Available.