Supplementary Data

Annex A

List of the top 100 most relevant features identified by the proposed methodology, in order of importance:

Annex B

Table 1. Table comparing the top 50 most frequent features extracted by the machine learning algorithms with existing biomarkers references in literature either in stem-loop or mature sequence. BRCA Breast Cancer, CRC Colorectal Cancer,LC Lung Cancer, PAAD Pancreatic Cancer, OV Ovarian Cancer, ESCA esophageal squamous cell carcinoma, HC Hematological Cancer ,DLBC Diffuse large B-cell lymphoma, OSCC oral squamous cell carcinoma, MM Multiple myeloma ,NPC Nasopharyngeal cancer, HNSC neck squamous cell carcinoma, OS Osteosarcoma, CHOL Cholangiocarcinoma, UT Urinary tract ,GBM Glioblastoma, CNSL Central nervous system lymphoma, MA Melanoma, PE Pleural effusion ,PB Pereipheral Blood, PJ Pacreatic Juice.

Annex C

Fig 1. PCA projections of GEO datasets transformed into the TCGA dataset space. Orange data points represent samples from the target class from the TCGA dataset, the blue data points are other samples in TCGA, and the red points are the projected samples from GEO datasets.

Annex D

Classifiers are supervised machine learning algorithms that are able to learn how to separate samples in classes, based on the values of their features. Classifiers implicitly learn the properties of classes starting from training data, that is, a dataset containing samples already associated to their respective class. Once trained, classifiers are in principle able to generalize, and associate unseen samples to known classes.

A popular measurement used to assess the quality of a classifier is termed accuracy. Basically, given a dataset for which the correct assignment of samples to classes is known, accuracy measures the percentage of times that a classifier is correct in predicting the class of a sample, comparing the prediction to its known class.

In order to properly assess the generalization ability of a classifier, it is essential to test it properly, as most machine learning algorithms tend to overfit the training data, that is, learning relationships that only exist in the training data, and thus generalize poorly. The basic methodology for testing a classifier is to separate all available labeled data into a training and a test set, train the classifier on the training set, and then test it on the test set, evaluating the final accuracy.

A more refined approach is a k-fold cross-validation: the available data is randomly split into k parts, called *folds*. The following procedure is repeated for k iterations: at iteration i , the classifier is trained on all available folds except the i -th, and then tested on the i -th. The accuracy for each fold is stored, and ultimately averaged over all folds, thus providing the user with a more rigorous assessment of the classifier's appropriateness to the current problem.

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