

**Additional file 4 — Representation of the simulated example.**

$n = 50$  or  $150$  patients

|                            |                  | <i>Low risk patients group (<math>n/2</math>)</i>                             | <i>High risk patients group (<math>n/2</math>)</i>        |
|----------------------------|------------------|---|---|
| Survival time distribution |                  | $S(t) = t$ or $S(t) = [1 + t]^{-1}$   | $S(t) = te^{-\xi}$ or $S(t) = [1 + t \cdot e^{\xi}]^{-1}$ |
| Genes G                    | $g = 1 - 50$     | $\text{Log-}\mathcal{N}(4, 1.5)$  | $\text{Log-}\mathcal{N}(0, 1.5)$                          |
|                            | $g = 51 - 100$   | $\text{Log-}\mathcal{N}(3, 1.5)$  | $\text{Log-}\mathcal{N}(0, 1.5)$                          |
|                            | $g = 101 - 150$  | $60\% \text{Log-}\mathcal{N}(0, 1.5) + 40\% \text{Log-}\mathcal{N}(1, 1.5)$   |   |
|                            | $g = 151 - 250$  | $50\% \text{Log-}\mathcal{N}(0, 1.5) + 50\% \text{Log-}\mathcal{N}(0.5, 1.5)$ |   |
|                            | $g = 251 - 350$  | $30\% \text{Log-}\mathcal{N}(0, 1.5) + 70\% \text{Log-}\mathcal{N}(0.1, 1.5)$ |   |
|                            | $g = 301 - 1000$ | $\text{Log-}\mathcal{N}(0, 1.5)$  |   |

To complete this simulation scheme, correlations were added for each group of 10 genes ( $\rho = 0.25; 0.5$  or  $0.75$ ). A quantile normalization was finally applied.