|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dataset | Training set size | Testing set size | Relative error in %  (c1=c2,µ) | |
| SVR | TLSVR |
| Body fat  (252 x14) | 150 x14 | 102 x14 | 0.0167  (105,210) | 0.1028 0.000398\*  (1,25) (10-3,25)\* |
| IBM  (750 x5) | 200x 5 | 550 x5 | *0.095*  *(105,210)* | 0.075  (1, 22) |
| Citigroup  (750 x5) | 200 x5 | 550 x5 | 0.0485  (102,210) | 0.0485  (10-5, 24) |
| Machine  (209x9) | 109x9 | 100x9 | 0.1813  (102, 210) | 0.0023  (1,22) |
| Google  (750 x5) | 200 x5 | 550 x5 | 0.0844  (103, 210) | 0.055  (10-1,24) |
| Mg17  (1495x5) | 500x5 | 995x5 | 0.3249  (103, 210) | 0.0275  (1, 2-1) |
| Mg30  (1495x5) | 500x5 | 995x5 | 0.095  (10, 2-1) | 0.2789 0.0282\*  (104,1) (10, 2-1)\* |
| Red hat  (750 x5) | 200x5 | 550x5 | 0.1024  (105,210) | 0.0368  (1, 23) |
| Intel  (750 x5) | 200x5 | 550x5 | 0.1024  (104,210) | 0.3331 0.01\*  (105, 28) (103,24)\* |
| SNP500  (750 x5) | 200 x5 | 550 x5 | 0.1441  (105,210) | 0.1479 0.0235\*  (10-5,2) (10-5, 28)\* |
| Ms\_stock  (750 x5) | 200 x5 | 550 x5 | 0.1107  (104,210) | 0.0220  (1,24) |
| Lorenz2  (2995x5) | 500x5 | 2495x5 | 0.0092  (104,25) | 0.0029  (101,22) |
| Lorenz4  (2995x5) | 500x5 | 2495x5 | 0.0114  (105,210) | 0.0435 0.00020\*  (102,2) (10,24)\* |
| SantafeA  (995x5) | 200x5 | 795x5 | 0.2839  (102, 210) | 0.1240  (101, 22 ) |

\* dataset without normalize

Used same Gaussian kernel as defined in SVR code