Table 1 Comparison of Predictive Methods for d = 2 under different computational budgets  $\Gamma$ .

	kNN					KS					KRR		LR			
Γ	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE
2000	30	66	$2.91\times10^{-3}$	$1.08 \times 10^{-2}$	30	66	$5.14 \times 10^{-3}$	$1.98 \times 10^{-2}$	12	166	$5.64 \times 10^{-3}$	$2.27\times10^{-2}$	44	44	$2.18 \times 10^{-3}$	$8.17 \times 10^{-3}$
5000	40	125	$1.27\times10^{-3}$	$4.65 \times 10^{-3}$	40	125	$2.53\times10^{-3}$	$9.95 \times 10^{-3}$	17	294	$2.72 \times 10^{-3}$	$1.09 \times 10^{-2}$	70	70	$1.09 \times 10^{-3}$	$3.96 \times 10^{-3}$
10000	50	200	$8.81\times10^{-4}$	$3.23\times10^{-3}$	50	200	$1.97\times10^{-3}$	$7.80 \times 10^{-3}$	21	476	$1.92 \times 10^{-3}$	$7.19 \times 10^{-3}$	100	100	$1.80 \times 10^{-4}$	$6.65\times10^{-4}$
20000	55	363	$7.08\times10^{-4}$	$2.67\times10^{-3}$	55	363	$1.33 \times 10^{-3}$	$5.42 \times 10^{-3}$	27	740	$1.26 \times 10^{-3}$	$4.72 \times 10^{-3}$	141	141	$1.30 \times 10^{-4}$	$4.50 \times 10^{-4}$
50000	70	714	$4.86\times10^{-4}$	$1.86 \times 10^{-3}$	70	714	$1.14 \times 10^{-3}$	$4.66 \times 10^{-3}$	36	1388	$9.72\times10^{-4}$	$3.56 \times 10^{-3}$	223	223	$1.25\times10^{-4}$	$3.87\times10^{-4}$

Table 2 Comparison of Predictive Methods for d = 10 under different computational budgets  $\Gamma$ .

	kNN					KS					KRR		LR			
Γ	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE
2000	5	400	$1.41 \times 10^{-1}$	$5.48 \times 10^{-2}$	5	400	$1.10 \times 10^{-1}$	$3.31 \times 10^{-2}$	12	166	$9.38 \times 10^{-2}$	$3.68 \times 10^{-2}$	44	44	$1.72 \times 10^{-2}$	$6.79 \times 10^{-3}$
5000	10	500	$8.01\times10^{-2}$	$2.68 \times 10^{-2}$	10	500	$7.98\times10^{-2}$	$2.58\times10^{-2}$	17	294	$5.36 \times 10^{-2}$	$2.33\times10^{-2}$	70	70	$1.42 \times 10^{-2}$	$4.54\times10^{-3}$
10000	10	1000	$7.34 \times 10^{-2}$	$2.30 \times 10^{-2}$	10	1000	$6.95\times10^{-2}$	$2.13\times10^{-2}$	21	476	$3.29 \times 10^{-2}$	$1.59 \times 10^{-2}$	100	100	$3.88 \times 10^{-3}$	$2.28\times10^{-3}$
20000	10	2000	$6.23\times10^{-2}$	$2.23\times10^{-2}$	10	2000	$5.68 \times 10^{-2}$	$1.68 \times 10^{-2}$	27	740	$2.37\times10^{-2}$	$1.21\times10^{-2}$	141	141	$2.51\times10^{-3}$	$1.15\times10^{-3}$
50000	10	5000	$5.00 \times 10^{-2}$	$1.92 \times 10^{-2}$	10	5000	$4.56 \times 10^{-2}$	$1.35\times10^{-2}$	36	1388	$1.42 \times 10^{-2}$	$8.46 \times 10^{-3}$	223	223	$2.06 \times 10^{-3}$	$8.74\times10^{-4}$

Table 3 Comparison of Predictive Methods for d = 20 under different computational budgets  $\Gamma$ .

	kNN					KS					KRR		LR			
Γ	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE
2000	5	400	$2.75\times10^{0}$	$4.28 \times 10^{-1}$	5	400	$2.06 \times 10^{0}$	$3.02 \times 10^{-1}$	12	166	$2.27\times10^{0}$	$3.01 \times 10^{-1}$	44	44	$3.46 \times 10^{-1}$	$1.11 \times 10^{-1}$
5000	5	1000	$2.71\times10^{0}$	$4.24\times10^{-1}$	5	1000	$1.94\times10^{0}$	$2.79 \times 10^{-1}$	17	294	$1.58\times10^{0}$	$2.22\times10^{-1}$	70	70	$1.69 \times 10^{-1}$	$4.99\times10^{-2}$
10000	5	2000	$2.77\times10^{0}$	$4.37\times10^{-1}$	5	2000	$1.93\times10^{0}$	$2.80 \times 10^{-1}$	21	476	$1.12\times10^{0}$	$1.68 \times 10^{-1}$	100	100	$8.35 \times 10^{-2}$	$3.66 \times 10^{-2}$
20000	5	4000	$2.61\times10^{0}$	$4.17\times10^{-1}$	5	4000	$1.81\times10^{0}$	$2.58 \times 10^{-1}$	27	740	$7.64 \times 10^{-1}$	$1.21\times10^{-1}$	141	141	$3.87\times10^{-2}$	$1.84\times10^{-2}$
50000	5	10000	$2.74\times10^{0}$	$4.33\times10^{-1}$	5	10000	$1.81\times10^{0}$	$2.59\times10^{-1}$	36	1388	$4.78\times10^{-1}$	$8.50\times10^{-2}$	223	223	$1.83\times10^{-2}$	$6.99 \times 10^{-3}$

Table 4 Comparison of Predictive Methods for d = 50 under different computational budgets  $\Gamma$ .

	kNN					KS					KRR		LR				
Γ	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE	
2000	5	400	$5.56 \times 10^{0}$	$7.92 \times 10^{-1}$	5	400	$4.61 \times 10^{0}$	$6.58 \times 10^{-1}$	12	166	$2.34 \times 10^{0}$	$4.19 \times 10^{-1}$	44	44	$1.46 \times 10^{0}$	$4.26 \times 10^{-1}$	
5000	5	1000	$5.55\times10^{0}$	$8.08\times10^{-1}$	5	1000	$4.41\times10^{0}$	$6.31 \times 10^{-1}$	17	294	$1.53\times10^{0}$	$3.43\times10^{-1}$	70	70	$6.48 \times 10^{-1}$	$2.93\times10^{-1}$	
10000	5	2000	$5.42\times10^{0}$	$8.02\times10^{-1}$	5	2000	$4.28\times10^{0}$	$6.17 \times 10^{-1}$	21	476	$1.03\times10^{0}$	$2.94 \times 10^{-1}$	100	100	$3.30 \!\times\! 10^{-1}$	$1.94 \times 10^{-1}$	
20000	5	4000	$5.39\times10^{0}$	$7.80 \times 10^{-1}$	5	4000	$4.10\times10^{0}$	$5.88 \times 10^{-1}$	27	740	$6.54 \times 10^{-1}$	$2.54\times10^{-1}$	141	141	$2.03\times10^{-1}$	$1.68\times10^{-1}$	
50000	5	10000	$5.63\times10^{0}$	$8.11\times10^{-1}$	5	10000	$4.08\times10^{0}$	$5.83\times10^{-1}$	36	1388	$3.71\times10^{-1}$	$2.22\times10^{-1}$	223	223	$1.30 \times 10^{-1}$	$1.38\times10^{-1}$	

Table 5 Comparison of Predictive Methods in Wireless Networks for d = 4.

kNN					KS					KRR		LR			
T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE	T	n	RelGap	MSE
6	42	$1.28 \times 10^{0}$	$1.55 \times 10^{0}$	6	42	$1.31 \times 10^{0}$	$1.35 \times 10^{0}$	6	42	$1.12 \times 10^{0}$	$1.16 \times 10^{0}$	16	16	$2.58 \times 10^{-1}$	$2.82 \times 10^{-1}$
6	85	$1.26\times10^{0}$	$1.53\times10^{0}$	6	85	$1.30\times10^{0}$	$1.32\times10^{0}$	7	73	$8.19 \times 10^{-1}$	$8.39 \times 10^{-1}$	22	22	$1.42 \times 10^{-1}$	$1.51\times10^{-1}$
9	113	$6.86 \times 10^{-1}$	$8.60 \times 10^{-1}$	9	113	$7.16 \times 10^{-1}$	$7.28\times10^{-1}$	10	102	$3.79\times10^{-1}$	$3.90 \times 10^{-1}$	32	32	$7.20\times10^{-2}$	$7.48\times10^{-2}$
9	227	$7.38\times10^{-1}$	$8.43 \times 10^{-1}$	9	227	$7.18\times10^{-1}$	$7.25\times10^{-1}$	12	170	$2.81\times10^{-1}$	$2.88 \times 10^{-1}$	45	45	$3.85\times10^{-2}$	$3.95\times10^{-2}$
9	455	$6.47\times10^{-1}$	$7.50 \times 10^{-1}$	9	455	$6.96 \times 10^{-1}$	$7.01\times10^{-1}$	15	273	$2.01\times10^{-1}$	$2.06 \times 10^{-1}$	64	64	$2.05\times10^{-2}$	$2.08\times10^{-2}$
15	546	$2.41\times10^{-1}$	$2.80 \times 10^{-1}$	12	682	$4.10 \times 10^{-1}$	$4.13 \times 10^{-1}$	20	409	$1.23\times10^{-1}$	$1.24 \times 10^{-1}$	90	90	$1.16 \times 10^{-2}$	$1.17 \times 10^{-2}$
15	1092	$2.61\times10^{-1}$	$2.96 \times 10^{-1}$	15	1092	$2.68\times10^{-1}$	$2.70 \times 10^{-1}$	25	655	$8.06 \times 10^{-2}$	$8.13\times10^{-2}$	128	128	$6.57\times10^{-3}$	$6.62\times10^{-3}$