MLS	Dataset	RBST(AIC)	RBST(AICc)	RBST(BIC)	RBST(HQIC)	RBST(GMDL)
	abalone	**47.50**(3)	**47.50**(3)	**47.50**(3)	**47.50**(3)	**47.50**(3)
	airfoil_self_noise	**48.90**(3)	**48.90**(3)	**48.90**(3)	**48.90**(3)	**48.90**(3)
	auto_mpg	**18.43**(3)	**18.43**(3)	**18.43**(3)	**18.43**(3)	**18.43**(3)
	automobile	**18.05**(2)	**18.05**(2)	18.88(5)	**18.05**(2)	18.81(4)
	concrete_data	**39.16**(3)	**39.16**(3)	**39.16**(3)	**39.16**(3)	**39.16**(3)
	crime	**34.64**(3)	**34.64**(3)	**34.64**(3)	**34.64**(3)	**34.64**(3)
	fertility	**102.78**(3)	**102.78**(3)	**102.78**(3)	**102.78**(3)	**102.78**(3)
Ridge	flow	**63.78**(3)	**63.78**(3)	**63.78**(3)	**63.78**(3)	**63.78**(3)
	forest	**100.75**(3)	**100.75**(3)	**100.75**(3)	**100.75**(3)	**100.75**(3)
	qsar	**43.05**(3)	**43.05**(3)	**43.05**(3)	**43.05**(3)	**43.05**(3)
	servo	**60.26**(3)	**60.26**(3)	**60.26**(3)	**60.26**(3)	**60.26**(3)
	slump	**85.69**(3)	**85.69**(3)	**85.69**(3)	**85.69**(3)	**85.69**(3)
	traffic	**45.06**(3)	**45.06**(3)	**45.06**(3)	**45.06**(3)	**45.06**(3)
	wine_red	**64.92**(3)	**64.92**(3)	**64.92**(3)	**64.92**(3)	**64.92**(3)
	wine_white	**72.97**(3)	**72.97**(3)	**72.97**(3)	**72.97**(3)	**72.97**(3)
Avg. Rank		(**2.93**)	(**2.93**)	(3.13)	(**2.93**)	(3.07)
	abalone	**42.99**(3)	**42.99**(3)	**42.99**(3)	**42.99**(3)	**42.99**(3)
	airfoil_self_noise	**73.78**(3)	**73.78**(3)	**73.78**(3)	**73.78**(3)	**73.78**(3)
	auto_mpg	**37.33**(3)	**37.33**(3)	**37.33**(3)	**37.33**(3)	**37.33**(3)
	automobile	**100.17**(3)	**100.17**(3)	**100.17**(3)	**100.17**(3)	**100.17**(3)
	concrete_data	**53.86**(3)	**53.86**(3)	**53.86**(3)	**53.86**(3)	**53.86**(3)
	crime	**42.49**(3)	**42.49**(3)	**42.49**(3)	**42.49**(3)	**42.49**(3)
	fertility	**114.09**(3)	**114.09**(3)	**114.09**(3)	**114.09**(3)	**114.09**(3)
SVR	flow	**76.51**(3)	**76.51**(3)	**76.51**(3)	**76.51**(3)	**76.51**(3)
	forest	**100.80**(3)	**100.80**(3)	**100.80**(3)	**100.80**(3)	**100.80**(3)
	qsar	**38.28**(1)	39.75(4)	39.34(2)	39.75(4)	39.34(2)
	servo	**15.89**(2)	**15.89**(2)	**15.89**(2)	**15.89**(2)	17.35(5)
	slump	74.36(5)	74.23(4)	**74.17**(2)	**74.17**(2)	**74.17**(2)
	traffic	**39.35**(3)	**39.35**(3)	**39.35**(3)	**39.35**(3)	**39.35**(3)
	wine_red	**65.39**(3)	**65.39**(3)	**65.39**(3)	**65.39**(3)	**65.39**(3)
	wine_white	**58.79**(1)	59.86(2)	61.12(3)	61.12(3)	73.37(5)
Avg. Rank		(**2.83**)	(3.07)	(2.90)	(3.03)	(3.17)
	abalone	**44.95**(3)	**44.95**(3)	**44.95**(3)	**44.95**(3)	**44.95**(3)
	airfoil_self_noise	**23.43**(3)	**23.43**(3)	**23.43**(3)	**23.43**(3)	**23.43**(3)
	auto_mpg	**14.62**(3)	**14.62**(3)	**14.62**(3)	**14.62**(3)	**14.62**(3)
	automobile	**14.93**(3)	**14.93**(3)	**14.93**(3)	**14.93**(3)	**14.93**(3)
	concrete_data	**17.40**(2)	**17.40**(2)	**17.40**(2)	**17.40**(2)	22.79(5)
	crime	**36.13**(3)	**36.13**(3)	**36.13**(3)	**36.13**(3)	**36.13**(3)
	fertility	**99.66**(3)	**99.66**(3)	**99.66**(3)	**99.66**(3)	**99.66**(3)
RFR	flow	**66.93**(3)	**66.93**(3)	**66.93**(3)	**66.93**(3)	**66.93**(3)
	forest	**105.26**(3)	**105.26**(3)	**105.26**(3)	**105.26**(3)	**105.26**(3)
	qsar	**39.17**(3)	**39.17**(3)	**39.17**(3)	**39.17**(3)	**39.17**(3)
	servo	**13.73**(1)	**13.73**(1)	14.06(4)	14.06(4)	14.06(4)
	slump	**73.55**(3)	**73.55**(3)	**73.55**(3)	**73.55**(3)	**73.55**(3)
	traffic	**47.56**(3)	**47.56**(3)	**47.56**(3)	**47.56**(3)	**47.56**(3)
	wine_red	**57.64**(3)	**57.64**(3)	**57.64**(3)	**57.64**(3)	**57.64**(3)
	wine_white	**60.32**(3)	**60.32**(3)	**60.32**(3)	**60.32**(3)	**60.32**(3)
Avg. Rank		(**2.87**)	(**2.87**)	(3.03)	(3.03)	(3.20)
Mean Rank		(**2.88**)	(2.96)	(3.02)	(3.00)	(3.14)

Table 15: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when RBST, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RFR) and the BO sampling strategy.