MLS	Dataset	FSR(AIC)	FSR(AICc)	FSR(BIC)	FSR(HQIC)	FSR(GMDL)
	abalone	**47.25**(3)	**47.25**(3)	**47.25**(3)	**47.25**(3)	**47.25**(3)
	airfoil_self_noise	**48.86**(3)	**48.86**(3)	**48.86**(3)	**48.86**(3)	**48.86**(3)
	auto_mpg	**18.42**(3)	**18.42**(3)	**18.42**(3)	**18.42**(3)	**18.42**(3)
	automobile	**19.69**(3)	**19.69**(3)	**19.69**(3)	**19.69**(3)	**19.69**(3)
	concrete_data	**39.02**(3)	**39.02**(3)	**39.02**(3)	**39.02**(3)	**39.02**(3)
	crime	**34.71**(3)	**34.71**(3)	**34.71**(3)	**34.71**(3)	**34.71**(3)
	fertility	**106.37**(3)	**106.37**(3)	**106.37**(3)	**106.37**(3)	**106.37**(3)
Ridge	flow	**64.26**(3)	**64.26**(3)	**64.26**(3)	**64.26**(3)	**64.26**(3)
	forest	**102.12**(3)	**102.12**(3)	**102.12**(3)	**102.12**(3)	**102.12**(3)
	qsar	**43.08**(3)	**43.08**(3)	**43.08**(3)	**43.08**(3)	**43.08**(3)
	servo	**61.49**(3)	**61.49**(3)	**61.49**(3)	**61.49**(3)	**61.49**(3)
	slump	**86.94**(3)	**86.94**(3)	**86.94**(3)	**86.94**(3)	**86.94**(3)
	traffic	**44.92**(3)	**44.92**(3)	**44.92**(3)	**44.92**(3)	**44.92**(3)
	wine_red	**65.09**(3)	**65.09**(3)	**65.09**(3)	**65.09**(3)	**65.09**(3)
	wine_white	**72.80**(3)	**72.80**(3)	**72.80**(3)	**72.80**(3)	**72.80**(3)
Avg. Rank		(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)
	abalone	**43.03**(3)	**43.03**(3)	**43.03**(3)	**43.03**(3)	**43.03**(3)
	airfoil_self_noise	**78.83**(3)	**78.83**(3)	**78.83**(3)	**78.83**(3)	**78.83**(3)
	auto_mpg	**19.16**(3)	**19.16**(3)	**19.16**(3)	**19.16**(3)	**19.16**(3)
	automobile	**20.90**(3)	**20.90**(3)	**20.90**(3)	**20.90**(3)	**20.90**(3)
	concrete_data	**38.18**(3)	**38.18**(3)	**38.18**(3)	**38.18**(3)	**38.18**(3)
	crime	**36.73**(3)	**36.73**(3)	**36.73**(3)	**36.73**(3)	**36.73**(3)
	fertility	**106.85**(3)	**106.85**(3)	**106.85**(3)	**106.85**(3)	**106.85**(3)
SVR	flow	**74.07**(3)	**74.07**(3)	**74.07**(3)	**74.07**(3)	**74.07**(3)
	forest	**122.11**(3)	**122.11**(3)	**122.11**(3)	**122.11**(3)	**122.11**(3)
	qsar	**38.02**(3)	**38.02**(3)	**38.02**(3)	**38.02**(3)	**38.02**(3)
	servo	**15.84**(3)	**15.84**(3)	**15.84**(3)	**15.84**(3)	**15.84**(3)
	slump	**99.12**(3)	**99.12**(3)	**99.12**(3)	**99.12**(3)	**99.12**(3)
	traffic	**43.39**(3)	**43.39**(3)	**43.39**(3)	**43.39**(3)	**43.39**(3)
	wine_red	**65.73**(3)	**65.73**(3)	**65.73**(3)	**65.73**(3)	**65.73**(3)
	wine_white	**71.62**(3)	**71.62**(3)	**71.62**(3)	**71.62**(3)	**71.62**(3)
Avg. Rank		(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)
	abalone	**44.66**(3)	**44.66**(3)	**44.66**(3)	**44.66**(3)	**44.66**(3)
	airfoil_self_noise	**13.28**(3)	**13.28**(3)	**13.28**(3)	**13.28**(3)	**13.28**(3)
	auto_mpg	**14.69**(3)	**14.69**(3)	**14.69**(3)	**14.69**(3)	**14.69**(3)
	automobile	**12.49**(3)	**12.49**(3)	**12.49**(3)	**12.49**(3)	**12.49**(3)
	concrete_data	**12.40**(3)	**12.40**(3)	**12.40**(3)	**12.40**(3)	**12.40**(3)
	crime	**36.69**(3)	**36.69**(3)	**36.69**(3)	**36.69**(3)	**36.69**(3)
	fertility	**103.55**(3)	**103.55**(3)	**103.55**(3)	**103.55**(3)	**103.55**(3)
RFR	flow	**71.35**(3)	**71.35**(3)	**71.35**(3)	**71.35**(3)	**71.35**(3)
	forest	**117.49**(3)	**117.49**(3)	**117.49**(3)	**117.49**(3)	**117.49**(3)
	qsar	**38.74**(3)	**38.74**(3)	**38.74**(3)	**38.74**(3)	**38.74**(3)
	servo	**17.39**(3)	**17.39**(3)	**17.39**(3)	**17.39**(3)	**17.39**(3)
	slump	**77.36**(3)	**77.36**(3)	**77.36**(3)	**77.36**(3)	**77.36**(3)
	traffic	**53.98**(3)	**53.98**(3)	**53.98**(3)	**53.98**(3)	**53.98**(3)
	wine_red	**59.18**(3)	**59.18**(3)	**59.18**(3)	**59.18**(3)	**59.18**(3)
	wine_white	**60.65**(3)	**60.65**(3)	**60.65**(3)	**60.65**(3)	**60.65**(3)
Avg. Rank		(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)
Mean Rank		(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)

Table 1: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when FSR, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RFR) and the GS sampling strategy.