

MLS	Dataset	FSR(AIC)	FSR(AICc)	FSR(BIC)	FSR(HQIC)	FSR(GMDL)
Ridge	abalone	47.22(3)	47.22(3)	47.22(3)	47.22(3)	47.22(3)
	airfoil_self_noise	50.11(3)	50.11(3)	50.11(3)	50.11(3)	50.11(3)
	auto_mpg	18.43(3)	18.43(3)	18.43(3)	18.43(3)	18.43(3)
	automobile	18.86(3)	18.86(3)	18.86(3)	18.86(3)	18.86(3)
	concrete_data	39.17(3)	39.17(3)	39.17(3)	39.17(3)	39.17(3)
	crime	34.63(3)	34.63(3)	34.63(3)	34.63(3)	34.63(3)
	fertility	102.90(3)	102.90(3)	102.90(3)	102.90(3)	102.90(3)
	flow	64.53(3)	64.53(3)	64.53(3)	64.53(3)	64.53(3)
	forest	100.90(3)	100.90(3)	100.90(3)	100.90(3)	100.90(3)
	gsar	43.05(3)	43.05(3)	43.05(3)	43.05(3)	43.05(3)
SVR	servo	60.26(3)	60.26(3)	60.26(3)	60.26(3)	60.26(3)
	slump	85.49(3)	85.49(3)	85.49(3)	85.49(3)	85.49(3)
	traffic	45.32(3)	45.32(3)	45.32(3)	45.32(3)	45.32(3)
	wine_red	64.94(3)	64.94(3)	64.94(3)	64.94(3)	64.94(3)
	wine_white	73.07(3)	73.07(3)	73.07(3)	73.07(3)	73.07(3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	abalone	42.56(3)	42.56(3)	42.56(3)	42.56(3)	42.56(3)
	airfoil_self_noise	85.59(3)	85.59(3)	85.59(3)	85.59(3)	85.59(3)
	auto_mpg	96.47(3)	96.47(3)	96.47(3)	96.47(3)	96.47(3)
	automobile	74.01(3)	74.01(3)	74.01(3)	74.01(3)	74.01(3)
RFR	concrete_data	80.25(3)	80.25(3)	80.25(3)	80.25(3)	80.25(3)
	crime	51.95(3)	51.95(3)	51.95(3)	51.95(3)	51.95(3)
	fertility	111.19(3)	111.19(3)	111.19(3)	111.19(3)	111.19(3)
	flow	90.51(3)	90.51(3)	90.51(3)	90.51(3)	90.51(3)
	forest	100.30(3)	100.30(3)	100.30(3)	100.30(3)	100.30(3)
	gsar	37.32(3)	37.32(3)	37.32(3)	37.32(3)	37.32(3)
	servo	22.51(3)	22.51(3)	22.51(3)	22.51(3)	22.51(3)
	slump	92.98(3)	92.98(3)	92.98(3)	92.98(3)	92.98(3)
	traffic	63.44(3)	63.44(3)	63.44(3)	63.44(3)	63.44(3)
	wine_red	76.72(3)	76.72(3)	76.72(3)	76.72(3)	76.72(3)
	wine_white	72.75(3)	72.75(3)	72.75(3)	72.75(3)	72.75(3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
Mean Rank	abalone	46.06(3)	46.06(3)	46.06(3)	46.06(3)	46.06(3)
	airfoil_self_noise	28.80(3)	28.80(3)	28.80(3)	28.80(3)	28.80(3)
	auto_mpg	14.80(3)	14.80(3)	14.80(3)	14.80(3)	14.80(3)
	automobile	17.77(3)	17.77(3)	17.77(3)	17.77(3)	17.77(3)
	concrete_data	16.53(3)	16.53(3)	16.53(3)	16.53(3)	16.53(3)
	crime	38.63(3)	38.63(3)	38.63(3)	38.63(3)	38.63(3)
	fertility	97.23(3)	97.23(3)	97.23(3)	97.23(3)	97.23(3)
	flow	61.60(3)	61.60(3)	61.60(3)	61.60(3)	61.60(3)
	forest	108.11(3)	108.11(3)	108.11(3)	108.11(3)	108.11(3)
	gsar	41.32(3)	41.32(3)	41.32(3)	41.32(3)	41.32(3)
	servo	16.42(3)	16.42(3)	16.42(3)	16.42(3)	16.42(3)
	slump	76.73(3)	76.73(3)	76.73(3)	76.73(3)	76.73(3)
	traffic	54.33(3)	54.33(3)	54.33(3)	54.33(3)	54.33(3)
	wine_red	60.35(3)	60.35(3)	60.35(3)	60.35(3)	60.35(3)
	wine_white	66.69(3)	66.69(3)	66.69(3)	66.69(3)	66.69(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 16: 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 PSO sampling strategy.