

MLS	Dataset	PCR(AIC)	PCR(AICc)	PCR(BIC)	PCR(HQIC)	PCR(GMDL)
	abalone	48.20 (2)	48.20 (2)	48.20 (2)	48.20(4)	59.67(5)
	airfoil_self_noise	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)
	auto_mpg	941.33 (3)	941.33 (3)	941.33 (3)	941.33 (3)	941.33 (3)
	automobile	407.18 (3)	407.18 (3)	407.18 (3)	407.18 (3)	407.18 (3)
	concrete_data	38.83(3)	39.57(5)	38.83(3)	38.83 (1)	38.83(3)
	crime	2.35e+19(4)	2.35e+19(5)	2.35e+19 (1)	2.35e+19 (1)	2.35e+19(3)
	fertility	107.19(3)	106.48 (1)	107.19(3)	107.19(3)	107.19(3)
Ridge	flow	631.11 (3)	631.11 (3)	631.11 (3)	631.11 (3)	631.11 (3)
	forest	102.24 (3)	102.24 (3)	102.24 (3)	102.24 (3)	102.24 (3)
	gsar	43.29 (3)	43.29 (3)	43.29 (3)	43.29 (3)	43.29 (3)
	servo	61.45 (3)	61.45 (3)	61.45 (3)	61.45 (3)	61.45 (3)
	slump	108.87(3)	101.58 (1)	108.87(3)	108.87(3)	108.87(3)
	traffic	47.38 (2)	57.51(4)	47.38 (2)	57.51(4)	47.38 (2)
	wine_red	73.14(3)	69.78 (1)	73.92(5)	71.21(2)	73.92(4)
	wine_white	77.61(4)	77.26 (1)	77.61(3)	77.61(2)	79.10(5)
	Avg. Rank	(3.07)	(2.77)	(2.97)	(2.87)	(3.33)
	abalone	56.32(4)	50.84 (1)	52.30(3)	52.10(2)	60.05(5)
SVR	airfoil_self_noise	3.28e+4 (3)	3.28e+4 (3)	3.28e+4 (3)	3.28e+4 (3)	3.28e+4 (3)
	auto_mpg	1.86e+3 (3)	1.86e+3 (3)	1.86e+3 (3)	1.86e+3 (3)	1.86e+3 (3)
	automobile	424.52 (3)	424.52 (3)	424.52 (3)	424.52 (3)	424.52 (3)
	concrete_data	552.91 (3)	552.91 (3)	552.91 (3)	552.91 (3)	552.91 (3)
	crime	180.44 (3)	180.44 (3)	180.44 (3)	180.44 (3)	180.44 (3)
	fertility	121.36(3)	113.79 (1)	121.36(3)	121.36(3)	121.72(5)
	flow	927.11 (3)	927.11 (3)	927.11 (3)	927.11 (3)	927.11 (3)
	forest	103.94 (3)	103.94 (3)	103.94 (3)	103.94 (3)	103.94 (3)
	gsar	52.78(3)	44.88 (1)	52.78(4)	46.58(2)	53.80(5)
	servo	19.72 (2)	20.01(5)	19.72 (2)	19.72 (2)	19.72 (2)
RFR	slump	536.60 (3)	536.60 (3)	536.60 (3)	536.60 (3)	536.60 (3)
	traffic	407.40 (2)	407.40 (2)	528.09(5)	407.40 (2)	407.40 (2)
	wine_red	3.20e+3(4)	3.18e+3(2)	3.19e+3(3)	3.18e+3 (1)	3.20e+3(4)
	wine_white	3.63e+3(3)	3.24e+3 (1)	4.45e+3(5)	3.24e+3(2)	3.63e+3(4)
	Avg. Rank	(3.10)	(2.50)	(3.30)	(2.60)	(3.50)
	abalone	85.48(4)	60.28 (1)	77.08(3)	64.06(2)	90.93(5)
	airfoil_self_noise	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)
	auto_mpg	902.37 (3)	902.37 (3)	902.37 (3)	902.37 (3)	902.37 (3)
	automobile	405.11 (3)	405.11 (3)	405.11 (3)	405.11 (3)	405.11 (3)
	concrete_data	468.16 (3)	468.16 (3)	468.16 (3)	468.16 (3)	468.16 (3)
RFR	crime	36.71(2)	35.85 (1)	38.49(4)	37.50(3)	38.49(4)
	fertility	125.11 (1)	130.14(5)	126.29(3)	125.11 (1)	126.29(3)
	flow	878.26 (3)	878.26 (3)	878.26 (3)	878.26 (3)	878.26 (3)
	forest	104.95 (3)	104.95 (3)	104.95 (3)	104.95 (3)	104.95 (3)
	gsar	50.42(3)	45.82 (1)	55.22(4)	46.56(2)	59.40(5)
	servo	33.75(3)	33.52 (1)	33.75(3)	33.75(3)	33.75(3)
	slump	527.24 (3)	527.24 (3)	527.24 (3)	527.24 (3)	527.24 (3)
	traffic	282.75(3)	235.18 (1)	545.61(5)	235.18 (1)	282.75(3)
	wine_red	81.33(3)	73.18 (1)	81.33(4)	76.20(2)	100.15(5)
	wine_white	87.09(3)	72.80 (1)	96.44(4)	79.42(2)	106.98(5)
	Avg. Rank	(2.97)	(2.23)	(3.50)	(2.57)	(3.73)
	Mean Rank	(3.04)	(2.50)	(3.26)	(2.68)	(3.52)

Table 22: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PCR, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RFR) and the HB sampling strategy.