

MLS	Dataset	PLS(AIC)	PLS(AICc)	PLS(BIC)	PLS(HQIC)	PLS(GMDL)
Ridge	abalone	47.44(3)	47.44(3)	47.44(3)	47.44(3)	47.44(3)
	airfoil_self_noise	50.29(3)	50.29(3)	50.29(3)	50.29(3)	50.29(3)
	auto_mpg	18.43(3)	18.43(3)	18.43(3)	18.43(3)	18.43(3)
	automobile	17.90(2)	17.90(2)	18.21(5)	17.90(2)	18.06(4)
	concrete_data	39.11(3)	39.11(3)	39.11(3)	39.11(3)	39.11(3)
	crime	34.81(3)	34.81(3)	34.81(3)	34.81(3)	34.81(3)
	fertility	102.93(3)	102.93(3)	102.93(3)	102.93(3)	102.93(3)
	flow	64.68(3)	64.68(3)	64.68(3)	64.68(3)	64.68(3)
	forest	100.38(3)	100.38(3)	100.38(3)	100.38(3)	100.38(3)
	qsar	43.05(3)	43.05(3)	43.05(3)	43.05(3)	43.05(3)
	servo	60.21(3)	60.21(3)	60.21(3)	60.21(3)	60.21(3)
	slump	85.85(3)	85.85(3)	85.85(3)	85.85(3)	85.85(3)
	traffic	43.43(3)	41.56(1)	43.43(3)	43.43(3)	44.45(5)
	wine_red	65.05(3)	65.05(3)	65.05(3)	65.05(3)	65.05(3)
	wine_white	73.12(3)	73.12(3)	73.12(3)	73.12(3)	73.12(3)
SVR	abalone	43.60(3)	43.60(3)	43.60(3)	43.60(3)	43.60(3)
	airfoil_self_noise	72.04(1)	72.04(1)	73.75(3)	73.75(3)	79.56(5)
	auto_mpg	46.43(3)	42.44(1)	46.13(2)	46.43(3)	49.59(5)
	automobile	99.99(3)	99.99(3)	99.99(3)	99.99(3)	99.99(3)
	concrete_data	60.36(2)	60.36(2)	62.53(4)	60.36(2)	62.53(4)
	crime	42.62(1)	42.62(1)	43.71(4)	43.71(4)	43.71(4)
	fertility	116.04(3)	116.04(3)	116.04(3)	116.04(3)	116.04(3)
	flow	74.12(3)	74.12(3)	74.12(3)	74.12(3)	74.12(3)
	forest	101.31(3)	101.31(3)	101.31(3)	101.31(3)	101.31(3)
	qsar	38.04(2)	38.04(2)	39.83(4)	38.04(2)	40.55(5)
	servo	18.77(1)	20.01(5)	18.93(3)	18.77(1)	18.93(3)
	slump	74.59(3)	74.59(3)	74.59(3)	74.59(3)	74.59(3)
	traffic	42.68(1)	50.16(5)	45.66(3)	42.68(1)	49.99(4)
	wine_red	59.62(2)	58.05(1)	61.68(4)	61.68(4)	61.68(4)
	wine_white	59.24(2)	59.24(2)	59.24(2)	59.24(2)	62.16(5)
Avg. Rank		(2.40)	(2.63)	(3.27)	(2.83)	(3.87)
RFR	abalone	47.03(3)	45.68(1)	47.03(3)	47.03(3)	47.03(3)
	airfoil_self_noise	22.70(2)	22.70(2)	22.70(2)	22.70(2)	30.44(5)
	auto_mpg	13.84(2)	13.71(1)	14.57(4)	13.84(2)	14.57(4)
	automobile	15.47(4)	15.09(1)	15.25(2)	15.46(3)	15.92(5)
	concrete_data	17.07(2)	17.07(2)	17.07(2)	17.07(2)	18.83(5)
	crime	35.54(3)	35.54(3)	35.54(3)	35.54(3)	35.54(3)
	fertility	105.33(4)	105.33(4)	100.17(1)	105.33(4)	100.17(1)
	flow	67.39(4)	76.66(5)	61.14(2)	61.14(2)	61.14(2)
	forest	104.74(3)	104.74(3)	104.74(3)	104.74(3)	104.74(3)
	qsar	39.54(3)	38.40(1)	39.54(3)	39.54(3)	39.54(3)
	servo	15.36(1)	15.48(3)	15.87(5)	15.36(1)	15.50(4)
	slump	72.62(4)	72.62(4)	71.33(2)	72.62(4)	70.20(1)
	traffic	57.83(4)	57.48(3)	45.44(1)	57.83(4)	45.95(2)
	wine_red	58.51(3)	58.51(3)	58.51(3)	58.51(3)	58.51(3)
	wine_white	60.62(3)	60.62(3)	60.62(3)	60.62(3)	60.62(3)
Avg. Rank		(3.23)	(2.67)	(2.80)	(3.03)	(3.27)
Mean Rank		(2.86)	(2.70)	(3.07)	(2.93)	(3.44)

Table 13: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PLS, 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.