

MLS	Dataset	BST(AIC)	BST(AICc)	BST(BIC)	BST(HQIC)	BST(GMDL)
Ridge	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)
	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	42.79(2)	42.79(2)	44.92(4)	42.79(2)	44.92(4)
	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		(2.93)	(2.93)	(3.10)	(2.93)	(3.10)
SVR	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	27.70(1)	27.70(1)	30.63(4)	28.58(3)	38.18(5)
	crime	36.73(3)	36.73(3)	36.73(3)	36.73(3)	36.73(3)
	fertility	103.62(1)	103.62(1)	106.85(4)	106.85(4)	106.85(4)
	flow	76.17(4)	76.17(4)	74.07(1)	76.17(4)	74.07(1)
	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	103.65(4)	103.65(4)	98.36(1)	103.65(4)	99.12(2)
	traffic	46.67(4)	46.67(4)	42.96(1)	42.96(1)	43.39(3)
	wine_red	60.91(1)	60.91(1)	65.73(4)	63.60(3)	65.73(4)
	wine_white	58.17(2)	58.17(2)	58.17(2)	58.17(2)	71.62(5)
Avg. Rank		(2.90)	(2.90)	(2.87)	(3.07)	(3.27)
RFR	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	101.68(2)	101.68(2)	103.55(4)	101.68(2)	103.55(4)
	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		(2.93)	(2.93)	(3.10)	(2.93)	(3.10)
Mean Rank		(2.92)	(2.92)	(3.02)	(2.98)	(3.16)

Table 4: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when BST, 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.