

MLS	Dataset	Best	BEM	IEW	GEM	Caruana	RBST(ICM)
Ridge	abalone	47.29(3)	47.20 (1)	47.20(2)	47.31(4)	47.32(5)	47.33(6)
	airfoil_self_noise	48.86(2)	62.07(6)	58.16(5)	48.86(4)	48.86(3)	48.85 (1)
	auto_mpg	18.43(2)	19.28(6)	19.06(5)	18.44(3)	18.42 (1)	18.48(4)
	automobile	19.64(6)	17.12 (1)	17.16(2)	17.19(3)	17.60(5)	17.46(4)
	concrete_data	39.04(2)	39.07(4)	39.07(5)	39.10(6)	39.04(3)	39.02 (1)
	crime	35.79(4)	3.24e+20(6)	3.06e+20(5)	35.21(3)	35.20(2)	35.15 (1)
	fertility	109.01(2)	110.35(6)	110.33(5)	109.02(4)	109.01(2)	104.48 (1)
	flow	66.03(2)	66.64(6)	66.64(5)	66.03(4)	66.03(2)	63.94 (1)
	forest	109.81(2)	112.69(6)	112.68(5)	109.91(4)	109.81(3)	102.01 (1)
	qsar	43.16(4)	43.14(2)	43.14(3)	43.16(5)	43.16(6)	43.08 (1)
	servo	63.52(2)	64.24(6)	64.23(5)	63.52(4)	63.52(2)	61.63 (1)
	slump	90.11(2)	90.66(6)	90.66(5)	90.11(4)	90.11(2)	86.65 (1)
	traffic	46.80(2)	48.67(6)	48.55(5)	46.80(4)	46.80(2)	44.89 (1)
	wine_red	65.01(3)	65.91(6)	65.83(5)	65.00(2)	64.99 (1)	65.09(4)
	wine_white	72.80(4)	73.93(6)	73.86(5)	72.63 (1)	72.64(3)	72.64(2)
Avg. Rank		(2.97)	(4.93)	(4.47)	(3.67)	(2.97)	(2.00)
SVR	abalone	43.75(2)	59.35(6)	54.46(5)	44.20(4)	44.20(3)	43.23 (1)
	airfoil_self_noise	76.49(3)	4.95e+6(6)	76.60(4)	4.95e+6(5)	68.94(2)	67.31 (1)
	auto_mpg	19.36(3)	1.86e+4(5)	44.01(4)	1.86e+4(5)	18.47(2)	18.13 (1)
	automobile	20.95(2)	84.91(5)	45.85(4)	84.91(5)	21.52(3)	20.43 (1)
	concrete_data	34.06(3)	229.85(6)	54.35(4)	151.70(5)	26.77(2)	25.08 (1)
	crime	35.70(4)	446.18(6)	43.97(5)	34.75(3)	34.72(2)	34.60 (1)
	fertility	105.02(5)	99.46 (1)	99.74(2)	104.31(4)	104.31(3)	105.59(6)
	flow	72.48(3)	79.71(4)	80.92(5)	64.52 (1)	68.81(2)	92.45(6)
	forest	110.37(5)	98.87 (1)	99.01(2)	101.75(3)	108.14(4)	122.15(6)
	qsar	38.94(4)	43.68(6)	40.78(5)	36.80(2)	36.82(3)	36.36 (1)
	servo	19.63(4)	57.15(6)	36.91(5)	16.30(2)	16.30(3)	15.30 (1)
	slump	70.70 (1)	94.69(6)	89.08(5)	82.89(3)	72.18(2)	86.86(4)
	traffic	44.49(2)	52.93(6)	45.69(5)	44.76(4)	44.69(3)	44.05 (1)
	wine_red	66.00(4)	67.73(6)	66.57(5)	59.46(2)	59.54(3)	57.08 (1)
	wine_white	72.74(6)	70.26(5)	68.75(4)	60.57(3)	60.55(2)	55.11 (1)
Avg. Rank		(3.40)	(5.07)	(4.27)	(3.47)	(2.60)	(2.20)
RFR	abalone	45.04(4)	50.42(6)	49.31(5)	44.24(2)	44.23 (1)	44.41(3)
	airfoil_self_noise	13.83(4)	37.52(6)	27.74(5)	13.58(2)	13.58(3)	12.71 (1)
	auto_mpg	13.49 (1)	16.83(6)	15.54(5)	13.88(2)	13.89(3)	14.04(4)
	automobile	12.89(3)	18.53(5)	16.76(4)	18.53(5)	12.77(2)	12.49 (1)
	concrete_data	12.40(3)	26.96(6)	19.22(4)	21.58(5)	11.60(2)	11.17 (1)
	crime	36.51(4)	38.45(6)	37.79(5)	35.05(2)	35.04 (1)	35.45(3)
	fertility	107.10(6)	92.49(2)	92.35 (1)	99.25(3)	100.86(5)	100.20(4)
	flow	71.22(6)	59.17 (1)	59.22(2)	66.34(3)	66.38(4)	67.87(5)
	forest	105.68 (1)	139.21(6)	135.28(4)	139.21(5)	120.83(3)	110.52(2)
	qsar	39.19(4)	43.85(6)	42.22(5)	37.67 (1)	37.68(2)	37.69(3)
	servo	16.01 (1)	25.90(6)	20.16(5)	16.44(3)	16.43(2)	19.42(4)
	slump	77.13(6)	68.84 (1)	68.86(2)	69.98(3)	70.24(4)	72.14(5)
	traffic	48.99(6)	44.41(2)	43.65 (1)	45.09(4)	44.96(3)	48.36(5)
	wine_red	59.45(4)	61.94(6)	61.34(5)	56.63 (1)	56.63(2)	57.15(3)
	wine_white	60.71(4)	68.03(6)	67.27(5)	59.22(2)	59.23(3)	58.97 (1)
Avg. Rank		(3.80)	(4.77)	(3.87)	(2.90)	(2.67)	(3.00)
Mean Rank		(3.39)	(4.92)	(4.20)	(3.34)	(2.74)	(2.40)

Table 1: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when Best, BEM, IEW, GEM, Caruana, BST(ICM) and RBST(ICM), taking into account some baseline systems (Ridge, SVR and RFR) and the GS sampling strategy.