MLS	Dataset	BST(AIC)	BST(AICc)	BST(BIC)	BST(HQIC)	BST(GMDL)
	abalone	**47.50**(3)	**47.50**(3)	**47.50**(3)	**47.50**(3)	**47.50**(3)
	airfoil_self_noise	**48.90**(3)	**48.90**(3)	**48.90**(3)	**48.90**(3)	**48.90**(3)
	auto_mpg	**18.43**(3)	**18.43**(3)	**18.43**(3)	**18.43**(3)	**18.43**(3)
	automobile	**18.81**(3)	**18.81**(3)	**18.81**(3)	**18.81**(3)	**18.81**(3)
	concrete_data	**39.16**(3)	**39.16**(3)	**39.16**(3)	**39.16**(3)	**39.16**(3)
	crime	**34.64**(3)	**34.64**(3)	**34.64**(3)	**34.64**(3)	**34.64**(3)
	fertility	**102.78**(3)	**102.78**(3)	**102.78**(3)	**102.78**(3)	**102.78**(3)
Ridge	flow	**63.78**(3)	**63.78**(3)	**63.78**(3)	**63.78**(3)	**63.78**(3)
	forest	**100.75**(3)	**100.75**(3)	**100.75**(3)	**100.75**(3)	**100.75**(3)
	qsar	**43.05**(3)	**43.05**(3)	**43.05**(3)	**43.05**(3)	**43.05**(3)
	servo	**60.26**(3)	**60.26**(3)	**60.26**(3)	**60.26**(3)	**60.26**(3)
	slump	**85.69**(3)	**85.69**(3)	**85.69**(3)	**85.69**(3)	**85.69**(3)
	traffic	**45.06**(3)	**45.06**(3)	**45.06**(3)	**45.06**(3)	**45.06**(3)
	wine_red	**64.92**(3)	**64.92**(3)	**64.92**(3)	**64.92**(3)	**64.92**(3)
	wine_white	**72.97**(3)	**72.97**(3)	**72.97**(3)	**72.97**(3)	**72.97**(3)
Avg. Rank		(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)
	abalone	**42.99**(3)	**42.99**(3)	**42.99**(3)	**42.99**(3)	**42.99**(3)
	airfoil_self_noise	**73.78**(3)	**73.78**(3)	**73.78**(3)	**73.78**(3)	**73.78**(3)
	auto_mpg	**37.33**(3)	**37.33**(3)	**37.33**(3)	**37.33**(3)	**37.33**(3)
	automobile	**100.17**(3)	**100.17**(3)	**100.17**(3)	**100.17**(3)	**100.17**(3)
	concrete_data	**53.86**(3)	**53.86**(3)	**53.86**(3)	**53.86**(3)	**53.86**(3)
	crime	**42.49**(3)	**42.49**(3)	**42.49**(3)	**42.49**(3)	**42.49**(3)
	fertility	**114.09**(3)	**114.09**(3)	**114.09**(3)	**114.09**(3)	**114.09**(3)
SVR	flow	76.52(4)	76.52(4)	**76.51**(1)	**76.51**(1)	76.51(3)
	forest	**100.80**(3)	**100.80**(3)	**100.80**(3)	**100.80**(3)	**100.80**(3)
	qsar	**39.34**(3)	**39.34**(3)	**39.34**(3)	**39.34**(3)	**39.34**(3)
	servo	**16.01**(2)	**16.01**(2)	16.63(4)	**16.01**(2)	17.35(5)
	slump	**72.51**(1)	**72.51**(1)	73.95(3)	73.95(3)	74.17(5)
	traffic	**39.35**(3)	**39.35**(3)	**39.35**(3)	**39.35**(3)	**39.35**(3)
	wine_red	**57.52**(2)	**57.52**(2)	65.39(4)	**57.52**(2)	65.39(4)
	wine_white	**58.83**(2)	**58.83**(2)	**58.83**(2)	**58.83**(2)	73.37(5)
Avg. Rank		(2.83)	(2.83)	(3.07)	(**2.77**)	(3.50)
	abalone	**44.95**(3)	**44.95**(3)	**44.95**(3)	**44.95**(3)	**44.95**(3)
	airfoil_self_noise	**23.43**(3)	**23.43**(3)	**23.43**(3)	**23.43**(3)	**23.43**(3)
	auto_mpg	**14.62**(3)	**14.62**(3)	**14.62**(3)	**14.62**(3)	**14.62**(3)
	automobile	**14.93**(3)	**14.93**(3)	**14.93**(3)	**14.93**(3)	**14.93**(3)
	concrete_data	**22.79**(3)	**22.79**(3)	**22.79**(3)	**22.79**(3)	**22.79**(3)
	crime	**36.13**(3)	**36.13**(3)	**36.13**(3)	**36.13**(3)	**36.13**(3)
	fertility	**99.66**(3)	**99.66**(3)	**99.66**(3)	**99.66**(3)	**99.66**(3)
RFR	flow	**66.93**(3)	**66.93**(3)	**66.93**(3)	**66.93**(3)	**66.93**(3)
	forest	**105.26**(3)	**105.26**(3)	**105.26**(3)	**105.26**(3)	**105.26**(3)
	qsar	**39.17**(3)	**39.17**(3)	**39.17**(3)	**39.17**(3)	**39.17**(3)
	servo	**14.06**(3)	**14.06**(3)	**14.06**(3)	**14.06**(3)	**14.06**(3)
	slump	**73.55**(3)	**73.55**(3)	**73.55**(3)	**73.55**(3)	**73.55**(3)
	traffic	**47.56**(3)	**47.56**(3)	**47.56**(3)	**47.56**(3)	**47.56**(3)
	wine_red	**57.64**(3)	**57.64**(3)	**57.64**(3)	**57.64**(3)	**57.64**(3)
	wine_white	**60.32**(3)	**60.32**(3)	**60.32**(3)	**60.32**(3)	**60.32**(3)
Avg. Rank		(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)
Mean Rank		(2.94)	(2.94)	(3.02)	(**2.92**)	(3.17)

Table 14: 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 BO sampling strategy.