HPO	MLS	OLS	GEM	FSR(*)	PCR(AICc)	PLS(AICc)	BST(AICc)	RBST(AIC)	BST(ICM)	RBST(ICM)
	abalone	4.21e+7(9)	47.31(6)	47.25(4)	47.98(8)	**47.20**(1)	47.25(4)	47.25(4)	47.25(2)	47.33(7)
	airfoil_self_noise	1.60e+4(8)	48.86(5)	48.86(3)	3.29e+4(9)	49.31(7)	48.86(3)	48.86(3)	48.86(6)	**48.85**(1)
	auto_mpg	5.3e+8(9)	18.44(5)	18.42(3)	941.64(8)	18.82(7)	18.42(3)	18.42(3)	**18.42**(1)	18.48(6)
	automobile	3.09e+12(9)	**17.19**(1)	19.69(6)	403.71(8)	17.60(3)	19.69(6)	18.74(5)	18.55(4)	17.46(2)
	concrete_data	1.47e+16(9)	39.10(7)	39.02(3)	39.49(8)	39.04(6)	39.02(3)	39.02(3)	39.02(5)	**39.02**(1)
	crime	1.1e+22(9)	35.21(6)	**34.71**(2)	4.63e+19(7)	2.82e+20(8)	**34.71**(2)	**34.71**(2)	35.11(4)	35.15(5)
	fertility	1.95e+3(9)	109.02(8)	106.37(5)	106.54(7)	105.73(2)	106.37(5)	106.37(5)	105.75(3)	**104.48**(1)
Ridge	flow	6.12e+8(9)	66.03(6)	64.26(3)	631.29(8)	68.36(7)	64.26(3)	64.26(3)	64.58(5)	**63.94**(1)
	forest	1.56e+4(9)	109.91(8)	102.12(4)	102.32(7)	**101.49**(1)	102.12(4)	102.12(4)	102.28(6)	102.01(2)
	qsar	86.66(9)	43.16(7)	43.08(4)	43.33(8)	**43.07**(1)	43.08(4)	43.08(4)	43.08(6)	43.08(2)
	servo	4.89e+6(9)	63.52(8)	61.49(5)	61.46(3)	**60.01**(1)	61.49(5)	61.49(5)	60.26(2)	61.63(7)
	slump	9.68e+9(9)	90.11(6)	86.94(3)	97.68(8)	90.71(7)	86.94(3)	86.94(3)	89.46(5)	**86.65**(1)
	traffic	5.37e+10(9)	46.80(8)	44.92(6)	43.95(4)	43.42(3)	**42.79**(1)	44.92(6)	43.15(2)	44.89(5)
	wine_red	1.74e+8(9)	**65.00**(1)	65.09(5)	67.28(8)	65.93(7)	65.09(5)	65.09(5)	65.06(2)	65.09(3)
	wine_white	7.51e+5(9)	**72.63**(1)	72.80(5)	77.25(8)	73.91(7)	72.80(5)	72.80(5)	72.76(3)	72.64(2)
Avg. Rank		(8.93)	(5.53)	(4.13)	(7.27)	(4.53)	(3.77)	(4.03)	(3.73)	(**3.07**)
	abalone	503.19(9)	44.20(7)	43.03(3)	47.44(8)	43.84(6)	43.03(3)	43.03(3)	**42.99**(1)	43.23(5)
	airfoil_self_noise	4.91e+3(7)	4.95e+6(9)	78.83(5)	3.29e+4(8)	71.87(2)	78.83(5)	72.84(3)	75.32(4)	**67.31**(1)
	auto_mpg	5.32e+5(9)	1.86e+4(8)	19.16(5)	1.05e+3(7)	19.14(3)	19.16(5)	19.16(5)	18.22(2)	**18.13**(1)
	automobile	1.65e+11(9)	84.91(7)	20.90(3)	409.02(8)	22.73(6)	20.90(3)	20.90(3)	20.94(5)	**20.43**(1)
	concrete_data	1.03e+6(9)	151.70(7)	38.18(6)	498.83(8)	29.26(5)	27.70(4)	25.44(3)	25.31(2)	**25.08**(1)
	crime	37.02(8)	34.75(2)	36.73(6)	39.60(9)	35.67(4)	36.73(6)	36.73(6)	35.59(3)	**34.60**(1)
	fertility	712.70(9)	104.31(3)	106.85(5)	110.01(7)	127.47(8)	**103.62**(1)	106.85(5)	104.21(2)	105.59(4)
SVR	flow	4.58e+9(9)	**64.52**(1)	74.07(3)	882.41(8)	247.34(7)	76.17(5)	74.07(3)	73.45(2)	92.45(6)
	forest	1.21e+4(9)	**101.75**(1)	122.11(6)	108.15(2)	109.60(3)	122.11(6)	122.11(6)	120.15(4)	122.15(8)
	qsar	348.41(9)	36.80(2)	38.02(5)	50.79(8)	39.45(7)	38.02(5)	37.53(4)	37.24(3)	**36.36**(1)
	servo	923.41(9)	16.30(5)	15.84(2)	16.75(8)	16.49(7)	15.84(2)	16.38(6)	15.99(4)	**15.30**(1)
	slump	8.86e+11(9)	82.89(3)	99.12(5)	561.55(8)	81.24(2)	103.65(6)	**76.31**(1)	163.70(7)	86.86(4)
	traffic	1.97e+7(9)	44.76(3)	**43.39**(1)	224.28(8)	46.60(6)	46.67(7)	44.80(4)	45.56(5)	44.05(2)
	wine_red	64.45(6)	59.46(4)	65.73(7)	67.17(9)	58.82(3)	60.91(5)	65.73(7)	57.35(2)	**57.08**(1)
	wine_white	55.23(2)	60.57(7)	71.62(8)	74.03(9)	58.99(6)	58.17(5)	56.04(3)	57.64(4)	**55.11**(1)
Avg. Rank		(8.13)	(4.60)	(4.87)	(7.67)	(5.00)	(4.63)	(4.23)	(3.33)	(**2.53**)
	abalone	44.80(7)	**44.24**(1)	44.66(5)	59.88(9)	44.89(8)	44.66(5)	44.66(5)	44.48(3)	44.41(2)
	airfoil_self_noise	**11.89**(1)	13.58(8)	13.28(6)	3.29e+4(9)	12.29(2)	13.28(6)	13.28(6)	13.05(4)	12.71(3)
	auto_mpg	16.87(8)	13.88(2)	14.69(5)	902.84(9)	**13.71**(1)	14.69(7)	14.69(5)	14.66(4)	14.04(3)
	automobile	36.01(8)	18.53(6)	12.49(3)	405.20(9)	21.63(7)	12.49(3)	12.49(3)	**12.30**(1)	12.49(5)
	concrete_data	**11.15**(1)	21.58(8)	12.40(6)	466.80(9)	11.29(3)	12.40(6)	11.99(4)	12.25(5)	11.17(2)
	crime	35.89(3)	**35.05**(1)	36.69(7)	36.32(4)	37.09(9)	36.69(7)	36.69(7)	36.40(5)	35.45(2)
	fertility	209.96(9)	**99.25**(1)	103.55(5)	114.32(8)	113.98(7)	101.68(4)	103.55(5)	100.63(3)	100.20(2)
RFR	flow	114.76(8)	**66.34**(1)	71.35(4)	882.64(9)	83.91(7)	71.35(4)	71.35(4)	71.50(6)	67.87(2)
	forest	356.81(9)	139.21(8)	117.49(4)	**105.41**(1)	118.57(6)	117.49(4)	117.49(4)	121.02(7)	110.52(2)
	qsar	38.84(7)	**37.67**(1)	38.74(5)	46.92(9)	39.65(8)	38.74(5)	38.74(5)	38.16(3)	37.69(2)
	servo	29.46(9)	**16.44**(1)	17.39(3)	21.87(8)	19.41(6)	17.39(3)	17.39(3)	17.60(5)	19.42(7)
	slump	111.74(8)	**69.98**(1)	77.36(4)	532.42(9)	87.86(7)	77.36(4)	77.36(4)	81.60(6)	72.14(2)
	traffic	69.23(8)	**45.09**(1)	53.98(6)	94.58(9)	52.33(3)	53.98(6)	53.98(6)	52.58(4)	48.36(2)
	wine_red	59.19(7)	**56.63**(1)	59.18(5)	69.55(9)	59.26(8)	59.18(5)	59.18(5)	58.51(3)	57.15(2)
	wine_white	**57.91**(1)	59.22(3)	60.65(7)	69.07(9)	60.29(5)	60.65(7)	60.65(7)	60.28(4)	58.97(2)
Avg. Rank		(6.27)	(2.93)	(5.10)	(8.00)	(5.80)	(5.10)	(4.93)	(4.20)	(**2.67**)
Mean Rank		(7.78)	(4.36)	(4.70)	(7.64)	(5.11)	(4.50)	(4.40)	(3.76)	(**2.76**)

Table 1: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when OLS and GEM and the best stop criteria among AIC, AICc, BIC, HQIC, GMDL for FSR, PCR, PLS, BST and RBST and the novel stop criterion ICM for BST and RBST, taking into account some baseline systems (Ridge, SVR and RFR) and the GS sampling strategy.