

MLS	Dataset	BST(AIC)	BST(AICc)	BST(BIC)	BST(HQIC)	BST(GMDL)
Ridge	abalone	47.26(3)	47.26(3)	47.26(3)	47.26(3)	47.26(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	39.14(3)	39.14(3)	39.14(3)	39.14(3)	39.14(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)
	gsar	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	72.58(3)	72.58(3)	72.58(3)	72.58(3)	72.58(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	75.59(3)	75.59(3)	75.59(3)	75.59(3)	75.59(3)
	auto_mpg	19.72(1)	19.72(1)	19.96(4)	19.96(4)	19.96(4)
	automobile	21.27(3)	21.27(3)	21.27(3)	21.27(3)	21.27(3)
	concrete_data	28.52(2)	26.97(1)	30.66(4)	28.52(2)	39.98(5)
	crime	36.73(3)	36.73(3)	36.73(3)	36.73(3)	36.73(3)
	fertility	102.54(3)	102.54(3)	102.54(3)	102.54(3)	102.54(3)
	flow	78.77(4)	78.77(4)	71.30(1)	78.77(4)	71.30(1)
	forest	111.18(3)	111.18(3)	111.18(3)	111.18(3)	111.18(3)
	gsar	38.02(3)	38.02(3)	38.02(3)	38.02(3)	38.02(3)
	servo	16.73(3)	16.73(3)	16.73(3)	16.73(3)	16.73(3)
	slump	116.36(3)	116.36(3)	116.36(3)	116.36(3)	114.93(1)
	traffic	58.21(3)	58.21(3)	58.21(3)	58.21(3)	58.21(3)
	wine_red	62.81(1)	62.81(1)	67.35(4)	64.77(3)	67.35(4)
	wine_white	57.57(2)	57.57(2)	57.57(2)	57.57(2)	70.46(5)
Avg. Rank		(2.83)	(2.73)	(3.13)	(3.10)	(3.20)
RFR	abalone	45.35(3)	45.35(3)	45.35(3)	45.35(3)	45.35(3)
	airfoil_self_noise	14.04(3)	14.04(3)	14.04(3)	14.04(3)	14.04(3)
	auto_mpg	15.48(3)	15.48(3)	15.48(3)	15.48(3)	15.48(3)
	automobile	18.08(3)	18.08(3)	18.08(3)	18.08(3)	18.08(3)
	concrete_data	12.48(3)	12.48(3)	12.48(3)	12.48(3)	12.48(3)
	crime	36.38(3)	36.38(3)	36.38(3)	36.38(3)	36.38(3)
	fertility	91.98(2)	91.70(1)	94.35(4)	91.98(2)	94.35(4)
	flow	62.59(3)	62.59(3)	62.59(3)	62.59(3)	62.59(3)
	forest	116.29(3)	116.29(3)	116.29(3)	116.29(3)	116.29(3)
	gsar	38.09(3)	38.09(3)	38.09(3)	38.09(3)	38.09(3)
	servo	19.71(3)	19.71(3)	19.71(3)	19.71(3)	19.71(3)
	slump	63.94(3)	63.94(3)	63.94(3)	63.94(3)	63.94(3)
	traffic	50.82(3)	50.82(3)	50.82(3)	50.82(3)	50.82(3)
	wine_red	60.08(3)	60.08(3)	60.08(3)	60.08(3)	60.08(3)
	wine_white	60.02(3)	60.02(3)	60.02(3)	60.02(3)	60.02(3)
Avg. Rank		(2.97)	(2.87)	(3.10)	(2.97)	(3.10)
Mean Rank		(2.91)	(2.84)	(3.11)	(3.00)	(3.13)

Table 24: 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 HB sampling strategy.