

MLS	Dataset	PCR(AIC)	PCR(AICc)	PCR(BIC)	PCR(HQIC)	PCR(GMDL)
	abalone	50.10(5)	49.72 (1)	50.10(3)	50.10(3)	50.10(2)
	airfoil_self_noise	1.06e+4 (1)	1.06e+4 (1)	3.29e+4(4)	3.29e+4(4)	3.29e+4(4)
	auto_mpg	18.57 (3)	18.57 (3)	18.57 (3)	18.57 (3)	18.57 (3)
	automobile	413.02 (3)	413.02 (3)	413.02 (3)	413.02 (3)	413.02 (3)
	concrete_data	39.07(2)	39.07 (1)	39.07(2)	39.07(5)	39.07(4)
	crime	34.54 (3)	34.54 (3)	34.54 (3)	34.54 (3)	34.54 (3)
	fertility	107.29(3)	107.29(3)	107.29(3)	107.29(3)	104.45 (1)
Ridge	flow	289.44 (3)	289.44 (3)	289.44 (3)	289.44 (3)	289.44 (3)
	forest	101.70 (3)	101.70 (3)	101.70 (3)	101.70 (3)	101.70 (3)
	qsar	43.23(2)	43.23(4)	43.23(2)	43.23 (1)	43.23(4)
	servo	60.53 (3)	60.53 (3)	60.53 (3)	60.53 (3)	60.53 (3)
	slump	85.74 (3)	85.74 (3)	85.74 (3)	85.74 (3)	85.74 (3)
	traffic	43.77(4)	43.77(4)	43.61 (1)	43.77(4)	43.61 (1)
	wine_red	67.16(3)	67.16 (1)	67.16(4)	67.16 (1)	69.73(5)
	wine_white	76.79 (2)	76.79 (2)	78.61(4)	76.79 (2)	83.61(5)
	Avg. Rank	(3.00)	(2.67)	(3.10)	(3.03)	(3.20)
	Mean Rank	(3.02)	(2.21)	(3.40)	(2.83)	(3.53)
	abalone	58.47(4)	51.96(2)	53.73(3)	51.96 (1)	71.46(5)
	airfoil_self_noise	3.28e+4 (3)	3.28e+4 (3)	3.28e+4 (3)	3.28e+4 (3)	3.28e+4 (3)
	auto_mpg	76.90(3)	76.78 (1)	407.00(5)	76.78 (1)	76.90(3)
	automobile	385.00 (3)	385.00 (3)	385.00 (3)	385.00 (3)	385.00 (3)
	concrete_data	369.93(3)	369.07 (1)	527.72(4)	369.07 (1)	527.72(4)
	crime	46.16 (1)	46.16 (1)	46.16(4)	46.16(4)	46.16(4)
	fertility	106.90 (3)	106.90 (3)	106.90 (3)	106.90 (3)	106.90 (3)
SVR	flow	886.92(4)	677.39 (1)	882.27(2)	886.92(4)	886.92(4)
	forest	104.71 (3)	104.71 (3)	104.71 (3)	104.71 (3)	104.71 (3)
	qsar	41.09(2)	41.09 (1)	41.09(4)	41.09(3)	42.44(5)
	servo	17.16 (2)	17.16 (2)	17.16 (2)	17.16 (2)	28.68(5)
	slump	212.16(3)	210.01 (1)	334.00(5)	212.16(3)	212.16(3)
	traffic	61.08 (2)	61.08 (2)	359.33(5)	61.08 (2)	61.08 (2)
	wine_red	72.08(4)	64.17 (1)	70.24(3)	70.24(2)	80.14(5)
	wine_white	83.79(4)	65.01 (1)	72.03(3)	69.15(2)	121.59(5)
	Avg. Rank	(3.07)	(1.90)	(3.53)	(2.60)	(3.90)
	Mean Rank	(3.07)	(1.90)	(3.53)	(2.60)	(3.90)
	abalone	76.65(4)	60.76 (1)	75.38(3)	65.11(2)	80.15(5)
	airfoil_self_noise	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)	3.29e+4 (3)
	auto_mpg	904.07(3)	612.96 (1)	904.07(3)	904.07(3)	904.07(3)
	automobile	408.94 (3)	408.94 (3)	408.94 (3)	408.94 (3)	408.94 (3)
	concrete_data	471.77(3)	471.77(3)	471.77(5)	471.77 (1)	471.77 (1)
	crime	38.06(3)	37.11 (1)	38.06(3)	38.06(3)	38.06(3)
	fertility	100.19(3)	100.19(3)	100.19(3)	100.19(3)	98.40 (1)
	flow	871.96 (3)	871.96 (3)	871.96 (3)	871.96 (3)	871.96 (3)
RFR	forest	105.20 (3)	105.20 (3)	105.20 (3)	105.20 (3)	105.20 (3)
	qsar	48.29(3)	44.05 (1)	51.23(4)	47.58(2)	53.91(5)
	servo	21.59 (3)	21.59 (3)	21.59 (3)	21.59 (3)	21.59 (3)
	slump	502.16 (1)	503.21(2)	515.51(4)	515.51(4)	515.51(4)
	traffic	258.92(2)	235.82 (1)	523.38(4)	523.38(4)	523.38(4)
	wine_red	77.79(3)	73.95 (1)	77.79(4)	73.95(2)	97.11(5)
	wine_white	76.06(3)	73.72 (1)	76.06(4)	75.43(2)	95.86(5)
	Avg. Rank	(3.00)	(2.07)	(3.57)	(2.87)	(3.50)
	Mean Rank	(3.02)	(2.21)	(3.40)	(2.83)	(3.53)

Table 12: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PCR, 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.