

MLS	Dataset	FSR(AIC)	FSR(AICc)	FSR(BIC)	FSR(HQIC)	FSR(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	44.92(3)	44.92(3)	44.92(3)	44.92(3)	44.92(3)
SVR	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	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	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	19.96(3)	19.96(3)	19.96(3)	19.96(3)	19.96(3)
	automobile	21.27(3)	21.27(3)	21.27(3)	21.27(3)	21.27(3)
	concrete_data	39.98(3)	39.98(3)	39.98(3)	39.98(3)	39.98(3)
	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	71.30(3)	71.30(3)	71.30(3)	71.30(3)	71.30(3)
	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)
RFR	servo	16.73(3)	16.73(3)	16.73(3)	16.73(3)	16.73(3)
	slump	114.93(3)	114.93(3)	114.93(3)	114.93(3)	114.93(3)
	traffic	58.21(3)	58.21(3)	58.21(3)	58.21(3)	58.21(3)
	wine_red	67.35(3)	67.35(3)	67.35(3)	67.35(3)	67.35(3)
	wine_white	70.46(3)	70.46(3)	70.46(3)	70.46(3)	70.46(3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	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	94.35(3)	94.35(3)	94.35(3)	94.35(3)	94.35(3)
	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	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	Mean Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)

Table 21: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when FSR, 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.