

MLS	Dataset	PLS(AIC)	PLS(AICc)	PLS(BIC)	PLS(HQIC)	PLS(GMDL)
Ridge	abalone	46.79 (3)	46.79 (3)	46.79 (3)	46.79 (3)	46.79 (3)
	airfoil_self_noise	51.49 (2)	51.49 (2)	51.49 (2)	51.49 (2)	61.59(5)
	auto_mpg	19.46 (3)	19.46 (3)	19.46 (3)	19.46 (3)	19.46 (3)
	automobile	19.20(4)	19.20(4)	18.43 (1)	19.20(4)	18.43 (1)
	concrete_data	39.08 (3)	39.08 (3)	39.08 (3)	39.08 (3)	39.08 (3)
	crime	35.64 (3)	35.64 (3)	35.64 (3)	35.64 (3)	35.64 (3)
	fertility	102.98 (3)	102.98 (3)	102.98 (3)	102.98 (3)	102.98 (3)
	flow	65.13 (3)	65.13 (3)	65.13 (3)	65.13 (3)	65.13 (3)
	forest	100.40 (3)	100.40 (3)	100.40 (3)	100.40 (3)	100.40 (3)
	gsar	43.05 (3)	43.05 (3)	43.05 (3)	43.05 (3)	43.05 (3)
	servo	60.28 (3)	60.28 (3)	60.28 (3)	60.28 (3)	60.28 (3)
	slump	85.53 (2)	85.53 (2)	85.53 (2)	85.53 (2)	85.94(5)
	traffic	43.80 (2)	43.80 (2)	43.80 (2)	43.80 (2)	44.95(5)
	wine_red	65.64 (3)	65.64 (3)	65.64 (3)	65.64 (3)	65.64 (3)
	wine_white	73.94 (3)	73.94 (3)	73.94 (3)	73.94 (3)	73.94 (3)
Avg. Rank		(2.97)	(2.97)	(2.80)	(2.97)	(3.30)
SVR	abalone	43.59 (2)	43.59 (2)	43.59 (2)	43.59 (2)	53.68(5)
	airfoil_self_noise	90.88 (3)	90.88 (3)	90.88 (3)	90.88 (3)	90.88 (3)
	auto_mpg	99.36 (3)	99.36 (3)	99.36 (3)	99.36 (3)	99.36 (3)
	automobile	73.87 (3)	73.87 (3)	73.87 (3)	73.87 (3)	73.87 (3)
	concrete_data	83.37 (3)	83.37 (3)	83.37 (3)	83.37 (3)	83.37 (3)
	crime	54.23(3)	51.79 (1)	58.51(4)	52.41(2)	58.51(4)
	fertility	113.93(3)	118.76(5)	108.11 (1)	113.93(3)	108.11 (1)
	flow	88.70 (2)	88.70 (2)	93.03(4)	88.70 (2)	98.99(5)
	forest	100.67 (3)	100.67 (3)	100.67 (3)	100.67 (3)	100.67 (3)
	gsar	38.58(3)	37.45 (1)	38.58(3)	38.58(3)	38.58(3)
	servo	27.00(4)	27.00(4)	26.88(2)	27.00(4)	21.37 (1)
	slump	92.39 (3)	92.39 (3)	92.39 (3)	92.39 (3)	92.39 (3)
	traffic	71.17(2)	71.21(4)	71.17(2)	73.76(5)	70.81 (1)
	wine_red	75.57(3)	73.40 (1)	75.57(3)	75.57(3)	75.57(3)
	wine_white	72.53 (3)	72.53 (3)	72.53 (3)	72.53 (3)	72.53 (3)
Avg. Rank		(3.03)	(2.77)	(3.00)	(3.13)	(3.07)
RFR	abalone	50.52 (2)	50.52 (2)	50.52 (2)	50.52 (2)	53.73(5)
	airfoil_self_noise	30.31(2)	30.11 (1)	33.18(4)	30.31(2)	48.43(5)
	auto_mpg	14.27 (2)	14.27 (2)	14.43(4)	14.27 (2)	16.61(5)
	automobile	18.02 (1)	18.99(4)	18.66(3)	18.99(4)	18.56(2)
	concrete_data	18.99(3)	18.15(2)	18.99(3)	18.09 (1)	25.94(5)
	crime	39.72 (2)	39.72 (2)	40.97(4)	39.72 (2)	44.94(5)
	fertility	101.88(4)	98.88(3)	98.06(2)	101.88(4)	93.11 (1)
	flow	80.35(3)	80.35(3)	80.35(3)	80.35(3)	73.98 (1)
	forest	106.27 (3)	106.27 (3)	106.27 (3)	106.27 (3)	106.27 (3)
	gsar	44.60(2)	43.38 (1)	47.78(4)	44.60(2)	51.60(5)
	servo	19.81(2)	21.83(5)	19.81(2)	21.12(4)	19.75 (1)
	slump	98.40(3)	113.09(5)	93.37(2)	109.98(4)	80.57 (1)
	traffic	55.17(4)	55.17(4)	50.89 (1)	55.17(4)	50.89 (1)
	wine_red	64.25(2)	61.61 (1)	68.54(4)	64.25(2)	68.54(4)
	wine_white	71.12(3)	67.92 (1)	76.03(4)	67.92 (1)	76.03(4)
Avg. Rank		(2.80)	(2.73)	(3.23)	(2.93)	(3.30)
Mean Rank		(2.93)	(2.82)	(3.01)	(3.01)	(3.22)

Table 18: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PLS, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RFR) and the PSO sampling strategy.