HPO	MLS	OLS	GEM	FSR(*)	PCR(AICc)	PLS(AICc)	BST(AICc)	RBST(AIC)	BST(ICM)	RBST(ICM)
	abalone	1.33e+13(9)	47.19(2)	47.22(5)	48.82(8)	**46.79**(1)	47.22(5)	47.22(5)	47.48(7)	47.20(3)
	airfoil_self_noise	2.35e+5(9)	50.13(5)	50.11(3)	3.29e+4(8)	51.49(7)	50.11(3)	50.11(3)	50.19(6)	**50.08**(1)
	auto_mpg	4.39e+10(9)	18.47(5)	**18.43**(2)	943.57(8)	19.46(7)	**18.43**(2)	**18.43**(2)	18.43(4)	18.51(6)
	automobile	2.41e+7(9)	18.05(4)	18.86(5)	417.34(8)	19.20(7)	18.86(5)	18.00(2)	18.01(3)	**17.55**(1)
	concrete_data	42.29(9)	39.17(8)	39.17(6)	**38.94**(1)	39.08(2)	39.17(6)	39.17(6)	39.17(4)	39.17(3)
	crime	1.04e+5(9)	34.89(5)	34.63(3)	35.11(7)	35.64(8)	34.63(3)	34.63(3)	**34.62**(1)	34.93(6)
	fertility	1.76e+13(9)	109.21(8)	102.90(3)	106.73(7)	102.98(5)	102.90(3)	102.90(3)	103.08(6)	**102.81**(1)
Ridge	flow	5.72e+4(9)	66.39(8)	64.53(3)	65.32(7)	65.13(6)	64.53(3)	64.53(3)	**63.25**(1)	64.65(5)
	forest	1.48e+10(9)	112.29(8)	100.90(3)	101.76(6)	**100.40**(1)	100.90(3)	100.90(3)	102.03(7)	100.93(5)
	qsar	44.15(9)	43.14(7)	43.05(3)	43.17(8)	43.05(6)	43.05(3)	43.05(3)	43.05(5)	**43.05**(1)
	servo	691.02(9)	63.81(8)	60.26(4)	60.53(7)	60.28(6)	60.26(4)	60.26(4)	**59.78**(1)	60.21(2)
	slump	3.36e+6(9)	90.53(8)	85.49(3)	87.19(6)	85.53(5)	85.49(3)	85.49(3)	87.32(7)	**85.38**(1)
	traffic	5.7e+13(9)	46.93(8)	45.32(6)	43.95(3)	43.80(2)	45.32(6)	45.32(6)	**43.46**(1)	45.05(4)
	wine_red	4.29e+6(9)	64.97(6)	64.94(3)	65.46(7)	65.64(8)	64.94(3)	64.94(3)	**64.91**(1)	64.95(5)
	wine_white	8.23e+9(9)	73.08(5)	**73.07**(2)	75.37(8)	73.94(7)	**73.07**(2)	**73.07**(2)	73.07(4)	73.08(6)
Avg. Rank		(9.00)	(6.33)	(3.63)	(6.60)	(5.20)	(3.63)	(3.40)	(3.87)	(**3.33**)
	abalone	61.01(9)	43.82(7)	42.56(3)	50.41(8)	43.59(6)	42.56(3)	42.56(3)	**42.55**(1)	42.76(5)
	airfoil_self_noise	397.43(8)	88.79(6)	85.59(4)	3.28e+4(9)	90.88(7)	85.59(4)	85.59(4)	84.17(2)	**81.68**(1)
	auto_mpg	3.52e+13(9)	97.90(6)	96.47(4)	182.67(8)	99.36(7)	96.47(4)	96.47(4)	96.45(2)	**94.91**(1)
	automobile	3.16e+14(9)	108.12(7)	74.01(3)	451.56(8)	**73.87**(1)	74.01(3)	74.01(3)	74.27(6)	74.02(5)
	concrete_data	3.86e+8(9)	80.39(6)	80.25(4)	232.99(8)	83.37(7)	80.25(4)	80.25(4)	80.23(2)	**80.16**(1)
	crime	**49.85**(1)	51.84(4)	51.95(7)	56.05(9)	51.79(3)	51.95(7)	51.95(7)	51.92(5)	50.26(2)
	fertility	1.32e+3(9)	**101.87**(1)	111.19(5)	117.74(7)	118.76(8)	111.19(5)	111.19(5)	110.72(3)	108.24(2)
SVR	flow	9.77e+12(9)	91.11(6)	90.51(4)	296.80(8)	88.70(2)	90.29(3)	90.51(4)	**85.76**(1)	91.22(7)
	forest	2.78e+12(9)	**97.53**(1)	100.30(3)	103.89(8)	100.67(7)	100.30(3)	100.30(3)	100.45(5)	100.47(6)
	qsar	37.90(8)	36.99(2)	37.32(5)	45.28(9)	37.45(7)	37.32(5)	37.32(5)	37.07(3)	**36.38**(1)
	servo	463.15(9)	20.90(2)	22.51(5)	32.08(8)	27.00(7)	22.51(5)	21.66(3)	21.66(4)	**20.63**(1)
	slump	6.22e+14(9)	97.19(7)	92.98(4)	274.30(8)	92.39(2)	92.99(6)	92.98(4)	**90.41**(1)	92.90(3)
	traffic	1.22e+4(9)	61.88(3)	63.44(5)	88.31(8)	71.21(7)	63.44(5)	63.04(4)	60.98(2)	**59.10**(1)
	wine_red	71.65(4)	70.48(2)	76.72(7)	84.20(9)	73.40(5)	76.72(7)	76.72(7)	71.10(3)	**69.80**(1)
	wine_white	73.50(8)	68.62(2)	72.75(6)	79.47(9)	72.53(4)	72.75(6)	72.75(6)	70.26(3)	**68.23**(1)
Avg. Rank		(7.93)	(4.13)	(4.73)	(8.27)	(5.33)	(4.73)	(4.47)	(2.87)	(**2.53**)
	abalone	47.22(7)	46.22(6)	46.06(4)	59.86(9)	50.52(8)	46.06(4)	46.06(4)	**45.86**(1)	46.06(2)
	airfoil_self_noise	30.47(7)	31.08(8)	28.80(4)	1.06e+4(9)	30.11(6)	28.80(4)	28.80(4)	**27.79**(1)	28.75(2)
	auto_mpg	32.13(8)	14.82(7)	14.80(5)	910.67(9)	**14.27**(1)	14.80(5)	14.80(5)	14.73(2)	14.79(3)
	automobile	60.61(8)	27.96(7)	**17.77**(2)	411.55(9)	18.99(6)	**17.77**(2)	**17.77**(2)	18.12(5)	17.90(4)
	concrete_data	20.77(7)	28.65(8)	16.53(4)	480.88(9)	18.15(6)	16.53(4)	16.53(4)	**16.47**(1)	16.50(2)
	crime	38.97(7)	38.40(2)	38.63(5)	45.01(9)	39.72(8)	38.63(5)	38.63(5)	38.60(3)	**38.19**(1)
	fertility	183.69(9)	**90.75**(1)	97.23(5)	107.00(8)	98.88(7)	97.23(5)	97.23(5)	94.80(3)	94.74(2)
RFR	flow	81.14(8)	**61.07**(1)	61.60(3)	874.77(9)	80.35(7)	61.60(3)	61.60(3)	62.06(5)	62.31(6)
	forest	161.66(9)	119.11(8)	108.11(6)	**103.94**(1)	106.27(3)	108.11(6)	108.11(6)	105.26(2)	107.96(4)
	qsar	45.17(8)	41.78(6)	41.32(4)	48.91(9)	43.38(7)	41.32(4)	41.32(4)	41.20(2)	**40.94**(1)
	servo	75.32(9)	16.82(5)	16.42(2)	32.11(8)	21.83(7)	16.60(4)	16.42(2)	**16.24**(1)	17.41(6)
	slump	121.25(8)	76.25(2)	76.73(4)	369.46(9)	113.09(7)	76.73(4)	76.73(4)	83.93(6)	**75.15**(1)
	traffic	71.27(9)	**46.02**(1)	54.33(5)	70.89(8)	55.17(7)	54.33(5)	54.33(5)	50.65(3)	50.30(2)
	wine_red	63.87(8)	60.24(2)	60.35(5)	71.85(9)	61.61(7)	60.35(5)	60.35(5)	60.25(3)	**60.06**(1)
	wine_white	66.30(2)	67.58(7)	66.69(5)	77.91(9)	67.92(8)	66.69(5)	66.69(5)	**65.99**(1)	66.58(3)
Avg. Rank		(7.60)	(4.73)	(4.23)	(8.27)	(6.33)	(4.33)	(4.23)	(**2.60**)	(2.67)
Mean Rank		(8.18)	(5.07)	(4.20)	(7.71)	(5.62)	(4.23)	(4.03)	(3.11)	(**2.84**)

Table 4: 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 PSO sampling strategy.