MLS	Dataset	PLS(AIC)	PLS(AICc)	PLS(BIC)	PLS(HQIC)	PLS(GMDL)
	abalone	**46.85**(3)	**46.85**(3)	**46.85**(3)	**46.85**(3)	**46.85**(3)
	airfoil_self_noise	**51.16**(2)	**51.16**(2)	**51.16**(2)	**51.16**(2)	62.68(5)
	auto_mpg	**19.12**(3)	**19.12**(3)	**19.12**(3)	**19.12**(3)	**19.12**(3)
	automobile	18.23(4)	18.23(4)	**18.17**(1)	18.23(4)	**18.17**(1)
	concrete_data	**39.50**(3)	**39.50**(3)	**39.50**(3)	**39.50**(3)	**39.50**(3)
	crime	**35.61**(3)	**35.61**(3)	**35.61**(3)	**35.61**(3)	**35.61**(3)
	fertility	**106.17**(3)	**106.17**(3)	**106.17**(3)	**106.17**(3)	**106.17**(3)
Ridge	flow	68.85(4)	68.85(4)	**64.45**(1)	68.85(4)	**64.45**(1)
	forest	**101.42**(3)	**101.42**(3)	**101.42**(3)	**101.42**(3)	**101.42**(3)
	qsar	**43.07**(3)	**43.07**(3)	**43.07**(3)	**43.07**(3)	**43.07**(3)
	servo	**60.05**(1)	**60.05**(1)	61.66(4)	61.66(4)	61.66(4)
	slump	**86.52**(2)	90.65(5)	**86.52**(2)	**86.52**(2)	**86.52**(2)
	traffic	**43.91**(2)	43.97(5)	**43.91**(2)	**43.91**(2)	**43.91**(2)
	wine_red	**65.93**(3)	**65.93**(3)	**65.93**(3)	**65.93**(3)	**65.93**(3)
	wine_white	**74.76**(3)	**74.76**(3)	**74.76**(3)	**74.76**(3)	**74.76**(3)
Avg. Rank		(2.93)	(3.27)	(**2.77**)	(3.10)	(2.93)
	abalone	**43.61**(2)	**43.61**(2)	47.18(4)	**43.61**(2)	47.18(4)
	airfoil_self_noise	**89.32**(2)	101.76(5)	**89.32**(2)	**89.32**(2)	**89.32**(2)
	auto_mpg	**25.65**(2)	**25.65**(2)	25.74(4)	**25.65**(2)	26.90(5)
	automobile	**19.99**(3)	**19.99**(3)	**19.99**(3)	**19.99**(3)	**19.99**(3)
	concrete_data	**42.45**(3)	**42.45**(3)	**42.45**(3)	**42.45**(3)	**42.45**(3)
	crime	**35.02**(2)	**35.02**(2)	**35.02**(2)	**35.02**(2)	38.73(5)
	fertility	**121.15**(3)	**121.15**(3)	**121.15**(3)	**121.15**(3)	**121.15**(3)
SVR	flow	**68.17**(3)	**68.17**(3)	**68.17**(3)	**68.17**(3)	**68.17**(3)
	forest	**100.88**(3)	**100.88**(3)	**100.88**(3)	**100.88**(3)	**100.88**(3)
	qsar	**38.01**(3)	**38.01**(3)	**38.01**(3)	**38.01**(3)	**38.01**(3)
	servo	18.50(3)	**16.14**(1)	18.91(4)	18.39(2)	18.91(4)
	slump	83.61(3)	83.61(3)	83.61(3)	83.61(3)	**80.94**(1)
	traffic	44.65(3)	47.94(4)	**40.92**(1)	47.94(4)	**40.92**(1)
	wine_red	**58.35**(3)	**58.35**(3)	**58.35**(3)	**58.35**(3)	**58.35**(3)
	wine_white	**58.30**(3)	**58.30**(3)	**58.30**(3)	**58.30**(3)	**58.30**(3)
Avg. Rank		(**2.83**)	(2.97)	(3.13)	(2.87)	(3.20)
	abalone	**45.88**(2)	**45.88**(2)	47.92(4)	**45.88**(2)	51.70(5)
	airfoil_self_noise	**16.59**(2)	**16.59**(2)	16.87(4)	**16.59**(2)	23.67(5)
	auto_mpg	**13.88**(2)	**13.88**(2)	14.16(4)	**13.88**(2)	15.01(5)
	automobile	23.70(2)	25.45(5)	23.70(2)	24.47(4)	**16.72**(1)
	concrete_data	**11.99**(3)	**11.99**(3)	**11.99**(3)	**11.99**(3)	**11.99**(3)
	crime	37.16(2)	**36.05**(1)	38.55(4)	38.12(3)	38.55(4)
	fertility	129.79(3)	139.92(5)	128.24(2)	129.79(3)	**111.11**(1)
RFR	flow	64.70(4)	73.19(5)	61.74(2)	64.44(3)	**60.71**(1)
	forest	**107.25**(3)	**107.25**(3)	**107.25**(3)	**107.25**(3)	**107.25**(3)
	qsar	40.51(2)	**38.95**(1)	42.21(4)	40.51(2)	42.21(4)
	servo	**23.47**(2)	28.00(5)	**23.47**(2)	**23.47**(2)	24.07(4)
	slump	91.45(5)	88.26(3)	74.92(2)	88.74(4)	**69.76**(1)
	traffic	49.29(2)	50.34(4)	49.29(2)	50.54(5)	**48.33**(1)
	wine_red	59.65(2)	**57.64**(1)	61.65(4)	61.65(4)	61.65(4)
	wine_white	**62.48**(2)	**62.48**(2)	68.41(4)	**62.48**(2)	68.41(4)
Avg. Rank		(**2.67**)	(2.93)	(3.23)	(3.00)	(3.17)
Mean Rank		(**2.81**)	(3.06)	(3.04)	(2.99)	(3.10)

Table 8: 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 RS sampling strategy.