MLS	Dataset	PCR(AIC)	PCR(AICc)	PCR(BIC)	PCR(HQIC)	PCR(GMDL)
	abalone	48.80(2)	**47.98**(1)	48.80(3)	48.80(3)	49.84(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	**941.64**(3)	**941.64**(3)	**941.64**(3)	**941.64**(3)	**941.64**(3)
	automobile	**403.71**(3)	**403.71**(3)	**403.71**(3)	**403.71**(3)	**403.71**(3)
	concrete_data	39.49(4)	39.49(2)	**38.86**(1)	39.49(3)	39.70(5)
	crime	**4.63e+19**(1)	4.63e+19(3)	4.63e+19(2)	4.63e+19(4)	4.63e+19(5)
	fertility	**106.54**(1)	**106.54**(1)	107.30(4)	107.30(4)	107.30(4)
Ridge	flow	**631.29**(3)	**631.29**(3)	**631.29**(3)	**631.29**(3)	**631.29**(3)
	forest	**102.32**(3)	**102.32**(3)	**102.32**(3)	**102.32**(3)	**102.32**(3)
	qsar	43.33(4)	43.33(4)	**43.33**(1)	**43.33**(1)	43.33(4)
	servo	**61.46**(3)	**61.46**(3)	**61.46**(3)	**61.46**(3)	**61.46**(3)
	slump	**97.68**(2)	**97.68**(2)	107.84(4)	**97.68**(2)	107.84(4)
	traffic	**43.95**(2)	**43.95**(2)	**43.95**(2)	**43.95**(2)	49.30(5)
	wine_red	72.53(4)	67.28(2)	72.53(3)	**67.28**(1)	76.39(5)
	wine_white	77.86(3)	**77.25**(1)	79.13(4)	77.86(2)	81.20(5)
Avg. Rank		(2.80)	(**2.47**)	(2.93)	(2.77)	(4.03)
	abalone	55.22(4)	**47.44**(1)	52.78(3)	48.17(2)	59.38(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	**1.05e+3**(3)	**1.05e+3**(3)	**1.05e+3**(3)	**1.05e+3**(3)	**1.05e+3**(3)
	automobile	**409.02**(3)	**409.02**(3)	**409.02**(3)	**409.02**(3)	**409.02**(3)
	concrete_data	536.41(4)	**498.83**(1)	558.28(5)	536.41(2)	536.41(2)
	crime	39.60(5)	39.60(4)	**39.60**(2)	**39.60**(2)	**39.60**(2)
	fertility	121.57(2)	**110.01**(1)	122.63(4)	121.57(2)	130.45(5)
SVR	flow	**882.41**(1)	**882.41**(1)	915.39(4)	915.39(4)	915.39(4)
	forest	**108.15**(3)	**108.15**(3)	**108.15**(3)	**108.15**(3)	**108.15**(3)
	qsar	53.42(4)	**50.79**(1)	52.80(3)	50.79(2)	66.76(5)
	servo	**16.75**(3)	**16.75**(3)	**16.75**(3)	**16.75**(3)	**16.75**(3)
	slump	**561.55**(3)	**561.55**(3)	**561.55**(3)	**561.55**(3)	**561.55**(3)
	traffic	**213.32**(1)	224.28(2)	524.26(4)	224.28(2)	524.26(4)
	wine_red	105.93(4)	**67.17**(1)	101.53(3)	73.75(2)	138.66(5)
	wine_white	90.50(4)	**74.03**(1)	88.94(3)	83.04(2)	98.27(5)
Avg. Rank		(3.20)	(**2.13**)	(3.30)	(2.63)	(3.73)
	abalone	72.12(4)	**59.88**(1)	68.41(3)	63.18(2)	76.18(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	**902.84**(3)	**902.84**(3)	**902.84**(3)	**902.84**(3)	**902.84**(3)
	automobile	**405.20**(3)	**405.20**(3)	**405.20**(3)	**405.20**(3)	**405.20**(3)
	concrete_data	**466.80**(3)	**466.80**(3)	**466.80**(3)	**466.80**(3)	**466.80**(3)
	crime	37.87(2)	**36.32**(1)	38.86(5)	37.87(3)	38.86(4)
	fertility	114.32(4)	114.32(4)	**112.15**(1)	114.32(4)	**112.15**(1)
RFR	flow	**882.64**(3)	**882.64**(3)	**882.64**(3)	**882.64**(3)	**882.64**(3)
	forest	**105.41**(3)	**105.41**(3)	**105.41**(3)	**105.41**(3)	**105.41**(3)
	qsar	49.24(3)	**46.92**(1)	51.44(4)	48.23(2)	53.81(5)
	servo	**21.87**(2)	**21.87**(2)	36.08(4)	**21.87**(2)	36.08(4)
	slump	**532.42**(3)	**532.42**(3)	**532.42**(3)	**532.42**(3)	**532.42**(3)
	traffic	97.36(2)	**94.58**(1)	392.41(5)	114.50(3)	271.37(4)
	wine_red	79.65(3)	**69.55**(1)	81.24(4)	71.93(2)	96.83(5)
	wine_white	74.94(3)	**69.07**(1)	74.94(4)	70.20(2)	86.30(5)
Avg. Rank		(2.93)	(**2.20**)	(3.47)	(2.73)	(3.67)
Mean Rank		(2.98)	(**2.27**)	(3.23)	(2.71)	(3.81)

Table 2: 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 GS sampling strategy.