

HPO	MLS	OLS	GEM	FSR(*)	PCR(AICc)	PLS(AICc)	BST(AICc)	RBST(AIC)	BST(ICM)	RBST(ICM)
Ridge	abalone	2.56e+8(9)	47.50(3)	47.50(5)	49.72(8)	<b>47.44</b> (1)	47.50(5)	47.50(5)	47.51(7)	47.49(2)
	airfoil_self_noise	2.05e+7(9)	48.91(4)	<b>48.90</b> (2)	1.06e+4(8)	50.29(7)	<b>48.90</b> (2)	<b>48.90</b> (2)	48.96(5)	49.01(6)
	auto_mpg	18.73(9)	18.50(6)	18.43(3)	18.57(8)	<b>18.43</b> (1)	18.43(3)	18.43(3)	18.43(5)	18.51(7)
	automobile	2.45e+4(9)	17.71(2)	18.81(6)	413.02(8)	17.90(3)	18.81(6)	18.05(4)	18.35(5)	<b>17.56</b> (1)
	concrete.data	488.31(9)	39.16(8)	39.16(6)	<b>39.07</b> (1)	39.11(2)	39.16(6)	39.16(6)	39.15(3)	39.15(4)
	crime	2.41e+11(9)	34.79(6)	34.64(4)	<b>34.54</b> (1)	34.81(8)	34.64(4)	34.64(4)	34.63(2)	34.79(7)
	fertility	4.65e+8(9)	109.12(8)	102.78(3)	107.29(7)	102.93(5)	102.78(3)	102.78(3)	103.02(6)	<b>102.73</b> (1)
	flow	1.37e+3(9)	65.60(7)	63.78(3)	289.44(8)	64.68(6)	63.78(3)	63.78(3)	<b>62.10</b> (1)	63.85(5)
	forest	2.93e+9(9)	112.17(8)	100.75(5)	101.70(7)	100.38(2)	100.75(5)	100.75(5)	<b>100.15</b> (1)	100.73(3)
	qsar	75.01(9)	43.13(7)	<b>43.05</b> (2)	43.23(8)	43.05(5)	<b>43.05</b> (2)	<b>43.05</b> (2)	43.05(6)	43.05(4)
	servo	1.9e+11(9)	63.80(8)	60.26(5)	60.53(7)	60.21(3)	60.26(5)	60.26(5)	<b>59.77</b> (1)	60.20(2)
	slump	4.51e+12(9)	90.91(8)	85.69(4)	85.74(6)	85.85(7)	85.69(4)	85.69(4)	<b>85.48</b> (1)	85.69(2)
	traffic	2.89e+10(9)	46.80(8)	45.06(6)	43.77(2)	<b>41.56</b> (1)	45.06(6)	45.06(6)	43.82(3)	44.65(4)
	wine_red	1.27e+3(9)	64.96(6)	64.92(3)	67.16(8)	65.05(7)	64.92(3)	64.92(3)	<b>64.91</b> (1)	64.95(5)
	wine_white	1.59e+3(9)	72.96(2)	72.97(4)	76.79(8)	73.12(7)	72.97(4)	72.97(4)	<b>72.94</b> (1)	72.97(6)
	Avg. Rank	(9.00)	(6.07)	(4.10)	(6.33)	(4.33)	(4.10)	(3.93)	<b>(3.20)</b>	(3.93)
SVR	abalone	43.96(8)	43.91(7)	42.99(4)	51.96(9)	43.60(6)	42.99(4)	42.99(4)	42.98(2)	<b>42.69</b> (1)
	airfoil_self_noise	171.19(8)	72.69(3)	73.78(6)	3.28e+4(9)	72.04(2)	73.78(6)	73.78(6)	72.88(4)	<b>71.14</b> (1)
	auto_mpg	9.39e+13(9)	<b>37.11</b> (1)	37.33(3)	76.78(8)	42.44(7)	37.33(3)	37.33(3)	37.79(6)	37.61(5)
	automobile	3.61e+10(9)	110.99(7)	100.17(3)	385.00(8)	<b>99.99</b> (1)	100.17(3)	100.17(3)	100.33(6)	100.28(5)
	concrete.data	333.84(8)	59.56(6)	53.86(3)	369.07(9)	60.36(7)	53.86(3)	53.86(3)	<b>53.72</b> (1)	53.93(5)
	crime	41.60(3)	41.45(2)	42.49(6)	46.16(9)	42.62(8)	42.49(6)	42.49(6)	41.67(4)	<b>41.22</b> (1)
	fertility	2.83e+11(9)	<b>100.62</b> (1)	114.09(5)	106.90(2)	116.04(7)	114.09(5)	114.09(5)	116.46(8)	113.30(3)
	flow	6.06e+15(9)	76.52(6)	76.51(3)	677.39(8)	<b>74.12</b> (1)	76.52(5)	76.51(3)	75.44(2)	78.29(7)
	forest	1.66e+7(9)	<b>95.50</b> (1)	100.80(4)	104.71(8)	101.31(7)	100.80(4)	100.80(4)	100.90(6)	100.29(2)
	qsar	2.81e+12(9)	36.65(2)	39.34(6)	41.09(8)	38.04(4)	39.34(6)	38.28(5)	36.89(3)	<b>36.59</b> (1)
	servo	2.21e+4(9)	18.14(6)	17.35(4)	17.16(3)	20.01(8)	16.01(2)	<b>15.89</b> (1)	17.44(5)	18.39(7)
	slump	1.29e+14(9)	75.60(7)	74.17(4)	210.01(8)	74.59(6)	<b>72.51</b> (1)	74.36(5)	72.62(2)	74.01(3)
	traffic	457.72(9)	<b>37.64</b> (1)	39.35(3)	61.08(8)	50.16(7)	39.35(3)	39.35(3)	40.61(6)	39.60(5)
	wine_red	92.52(9)	60.06(5)	65.39(7)	64.17(6)	58.05(4)	57.52(3)	65.39(7)	56.97(2)	<b>56.50</b> (1)
	wine_white	<b>55.89</b> (1)	60.59(7)	73.37(9)	65.01(8)	59.24(6)	58.83(5)	58.79(4)	58.52(3)	55.92(2)
	Avg. Rank	(7.87)	(4.13)	(4.77)	(7.40)	(5.40)	(3.97)	(4.20)	(4.00)	<b>(3.27)</b>
RFR	abalone	44.58(3)	<b>44.30</b> (1)	44.95(6)	60.76(9)	45.68(8)	44.95(6)	44.95(6)	44.89(4)	44.40(2)
	airfoil_self_noise	<b>20.40</b> (1)	25.30(8)	23.43(6)	3.29e+4(9)	22.70(2)	23.43(6)	23.43(6)	23.27(4)	22.91(3)
	auto_mpg	15.79(8)	14.02(2)	14.62(5)	612.96(9)	<b>13.71</b> (1)	14.62(5)	14.62(5)	14.63(7)	14.36(3)
	automobile	15.22(7)	17.33(8)	14.93(3)	408.94(9)	15.09(6)	14.93(3)	14.93(3)	<b>14.90</b> (1)	14.99(5)
	concrete.data	<b>16.23</b> (1)	26.26(8)	22.79(6)	471.77(9)	17.07(3)	22.79(6)	17.40(4)	20.46(5)	16.54(2)
	crime	35.56(5)	35.20(2)	36.13(7)	37.11(9)	35.54(4)	36.13(7)	36.13(7)	35.23(3)	<b>35.10</b> (1)
	fertility	163.56(9)	96.63(2)	99.66(4)	100.19(6)	105.33(7)	99.66(4)	99.66(4)	107.90(8)	<b>94.58</b> (1)
	flow	71.44(7)	<b>59.02</b> (1)	66.93(4)	871.96(9)	76.66(8)	66.93(4)	66.93(4)	67.41(6)	61.24(2)
	forest	115.62(9)	106.05(7)	105.26(5)	105.20(3)	104.74(2)	105.26(5)	105.26(5)	<b>102.88</b> (1)	106.29(8)
	qsar	38.78(5)	37.68(2)	39.17(7)	44.05(9)	38.40(4)	39.17(7)	39.17(7)	38.36(3)	<b>37.51</b> (1)
	servo	24.35(9)	14.52(5)	14.06(3)	21.59(8)	15.48(7)	14.06(3)	<b>13.73</b> (1)	13.82(2)	14.55(6)
	slump	96.41(8)	<b>72.16</b> (1)	73.55(5)	503.21(9)	72.62(3)	73.55(5)	73.55(5)	73.69(7)	72.21(2)
	traffic	117.24(8)	<b>43.67</b> (1)	47.56(4)	235.82(9)	57.48(7)	47.56(4)	47.56(4)	48.48(6)	45.17(2)
	wine_red	56.06(2)	<b>55.97</b> (1)	57.64(6)	73.95(9)	58.51(8)	57.64(6)	57.64(6)	57.30(4)	56.56(3)
	wine_white	<b>57.91</b> (1)	59.25(3)	60.32(6)	73.72(9)	60.62(8)	60.32(6)	60.32(6)	60.02(4)	59.05(2)
	Avg. Rank	(5.53)	(3.47)	(5.20)	(8.33)	(5.20)	(5.20)	(4.87)	(4.33)	<b>(2.87)</b>
	Mean Rank	(7.47)	(4.56)	(4.69)	(7.36)	(4.98)	(4.42)	(4.33)	(3.84)	<b>(3.36)</b>

Table 3: 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 BO sampling strategy.