

MLS	Dataset	PLS(AIC)	PLS(AICc)	PLS(BIC)	PLS(HQIC)	PLS(GMDL)
Ridge	abalone	47.26 (3)	47.26 (3)	47.26 (3)	47.26 (3)	47.26 (3)
	airfoil_self_noise	49.11 (2)	49.11 (2)	49.11 (2)	49.11 (2)	54.36(5)
	auto_mpg	18.84 (3)	18.84 (3)	18.84 (3)	18.84 (3)	18.84 (3)
	automobile	17.44 (2)	17.44 (2)	17.59(4)	17.44 (2)	17.59(4)
	concrete_data	39.06 (3)	39.06 (3)	39.06 (3)	39.06 (3)	39.06 (3)
	crime	2.80e+20 (3)	2.80e+20 (3)	2.80e+20 (3)	2.80e+20 (3)	2.80e+20 (3)
	fertility	104.82 (2)	105.77(5)	104.82 (2)	104.82 (2)	104.82 (2)
	flow	67.94(3)	70.62(5)	64.38 (1)	67.94(3)	64.38 (1)
	forest	101.44 (3)	101.44 (3)	101.44 (3)	101.44 (3)	101.44 (3)
	gsar	43.07 (3)	43.07 (3)	43.07 (3)	43.07 (3)	43.07 (3)
	servo	60.02 (2)	60.02 (2)	61.79(4)	60.02 (2)	61.79(4)
	slump	86.69 (2)	90.66(5)	86.69 (2)	86.69 (2)	86.69 (2)
	traffic	44.02(2)	43.38 (1)	44.45(4)	44.02(2)	44.45(4)
	wine_red	65.56 (3)	65.56 (3)	65.56 (3)	65.56 (3)	65.56 (3)
	wine_white	73.46 (3)	73.46 (3)	73.46 (3)	73.46 (3)	73.46 (3)
Avg. Rank		(2.77)	(3.10)	(3.10)	(2.77)	(3.27)
SVR	abalone	43.91 (1)	43.91 (1)	47.69(4)	45.55(3)	47.69(4)
	airfoil_self_noise	74.65(3)	72.78 (1)	74.65(3)	74.65(3)	74.65(3)
	auto_mpg	25.91(2)	25.52 (1)	26.09(4)	25.91(2)	26.09(4)
	automobile	19.34 (3)	19.34 (3)	19.34 (3)	19.34 (3)	19.34 (3)
	concrete_data	31.36(2)	30.24 (1)	33.22(4)	31.36(2)	34.00(5)
	crime	41.17(4)	41.17(4)	39.23 (1)	41.17(4)	39.23 (1)
	fertility	112.28(3)	112.28(3)	112.28(3)	112.28(3)	105.85 (1)
	flow	93.13(3)	106.08(5)	66.31 (1)	93.13(3)	66.31 (1)
	forest	117.17 (3)	117.17 (3)	117.17 (3)	117.17 (3)	117.17 (3)
	gsar	40.08(2)	36.48 (1)	40.60(4)	40.08(2)	40.60(4)
	servo	17.39(3)	17.39(3)	17.38 (1)	17.39(3)	17.68(5)
	slump	96.67(3)	96.67(3)	96.67(3)	96.67(3)	75.91 (1)
	traffic	47.25 (1)	48.71(5)	48.31(3)	47.25 (1)	48.31(3)
	wine_red	60.34 (1)	60.34 (1)	63.60(4)	62.52(3)	63.60(4)
	wine_white	110.85 (3)	110.85 (3)	110.85 (3)	110.85 (3)	110.85 (3)
Avg. Rank		(2.80)	(2.67)	(3.27)	(3.00)	(3.27)
RFR	abalone	48.32(3)	46.27 (1)	48.32(3)	48.32(3)	48.32(3)
	airfoil_self_noise	13.55(3)	13.44 (1)	14.82(4)	13.44 (1)	24.09(5)
	auto_mpg	14.26 (1)	14.30(3)	14.41(4)	14.26 (1)	15.79(5)
	automobile	23.86(3)	25.13(4)	21.62(2)	25.13(4)	16.91 (1)
	concrete_data	12.29 (2)	12.29 (2)	12.29 (2)	12.29 (2)	15.88(5)
	crime	36.89 (3)	36.89 (3)	36.89 (3)	36.89 (3)	36.89 (3)
	fertility	104.59(4)	104.59(4)	99.10(2)	104.59(4)	96.12 (1)
	flow	85.09(4)	85.09(4)	76.27 (1)	85.09(4)	76.27 (1)
	forest	108.27 (2)	116.67(5)	108.27 (2)	108.27 (2)	108.27 (2)
	gsar	39.36(3)	38.68 (1)	39.36(3)	39.36(3)	39.36(3)
	servo	27.01(3)	27.01(3)	26.96 (1)	27.01(3)	27.19(5)
	slump	82.32(4)	78.90(2)	79.34(3)	82.32(4)	72.64 (1)
	traffic	49.87(2)	51.91(5)	50.60(4)	49.87(2)	46.17 (1)
	wine_red	59.51 (3)	59.51 (3)	59.51 (3)	59.51 (3)	59.51 (3)
	wine_white	65.05(3)	60.62 (1)	65.05(3)	65.05(3)	65.05(3)
Avg. Rank		(3.13)	(2.90)	(2.87)	(3.13)	(2.97)
Mean Rank		(2.90)	(2.89)	(3.08)	(2.97)	(3.17)

Table 23: 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 HB sampling strategy.