

MLS	Dataset	FSR(AIC)	FSR(AICc)	FSR(BIC)	FSR(HQIC)	FSR(GMDL)
Ridge	abalone	47.50(3)	47.50(3)	47.50(3)	47.50(3)	47.50(3)
	airfoil_self_noise	48.90(3)	48.90(3)	48.90(3)	48.90(3)	48.90(3)
	auto_mpg	18.43(3)	18.43(3)	18.43(3)	18.43(3)	18.43(3)
	automobile	18.81(3)	18.81(3)	18.81(3)	18.81(3)	18.81(3)
	concrete_data	39.16(3)	39.16(3)	39.16(3)	39.16(3)	39.16(3)
	crime	34.64(3)	34.64(3)	34.64(3)	34.64(3)	34.64(3)
	fertility	102.78(3)	102.78(3)	102.78(3)	102.78(3)	102.78(3)
	flow	63.78(3)	63.78(3)	63.78(3)	63.78(3)	63.78(3)
	forest	100.75(3)	100.75(3)	100.75(3)	100.75(3)	100.75(3)
	gsar	43.05(3)	43.05(3)	43.05(3)	43.05(3)	43.05(3)
	servo	60.26(3)	60.26(3)	60.26(3)	60.26(3)	60.26(3)
	slump	85.69(3)	85.69(3)	85.69(3)	85.69(3)	85.69(3)
	traffic	45.06(3)	45.06(3)	45.06(3)	45.06(3)	45.06(3)
SVR	wine_red	64.92(3)	64.92(3)	64.92(3)	64.92(3)	64.92(3)
	wine_white	72.97(3)	72.97(3)	72.97(3)	72.97(3)	72.97(3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	abalone	42.99(3)	42.99(3)	42.99(3)	42.99(3)	42.99(3)
	airfoil_self_noise	73.78(3)	73.78(3)	73.78(3)	73.78(3)	73.78(3)
	auto_mpg	37.33(3)	37.33(3)	37.33(3)	37.33(3)	37.33(3)
	automobile	100.17(3)	100.17(3)	100.17(3)	100.17(3)	100.17(3)
	concrete_data	53.86(3)	53.86(3)	53.86(3)	53.86(3)	53.86(3)
	crime	42.49(3)	42.49(3)	42.49(3)	42.49(3)	42.49(3)
	fertility	114.09(3)	114.09(3)	114.09(3)	114.09(3)	114.09(3)
	flow	76.51(3)	76.51(3)	76.51(3)	76.51(3)	76.51(3)
	forest	100.80(3)	100.80(3)	100.80(3)	100.80(3)	100.80(3)
	gsar	39.34(3)	39.34(3)	39.34(3)	39.34(3)	39.34(3)
RFR	servo	17.35(3)	17.35(3)	17.35(3)	17.35(3)	17.35(3)
	slump	74.17(3)	74.17(3)	74.17(3)	74.17(3)	74.17(3)
	traffic	39.35(3)	39.35(3)	39.35(3)	39.35(3)	39.35(3)
	wine_red	65.39(3)	65.39(3)	65.39(3)	65.39(3)	65.39(3)
	wine_white	73.37(3)	73.37(3)	73.37(3)	73.37(3)	73.37(3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	abalone	44.95(3)	44.95(3)	44.95(3)	44.95(3)	44.95(3)
	airfoil_self_noise	23.43(3)	23.43(3)	23.43(3)	23.43(3)	23.43(3)
	auto_mpg	14.62(3)	14.62(3)	14.62(3)	14.62(3)	14.62(3)
	automobile	14.93(3)	14.93(3)	14.93(3)	14.93(3)	14.93(3)
	concrete_data	22.79(3)	22.79(3)	22.79(3)	22.79(3)	22.79(3)
	crime	36.13(3)	36.13(3)	36.13(3)	36.13(3)	36.13(3)
	fertility	99.66(3)	99.66(3)	99.66(3)	99.66(3)	99.66(3)
	flow	66.93(3)	66.93(3)	66.93(3)	66.93(3)	66.93(3)
	forest	105.26(3)	105.26(3)	105.26(3)	105.26(3)	105.26(3)
	gsar	39.17(3)	39.17(3)	39.17(3)	39.17(3)	39.17(3)
	servo	14.06(3)	14.06(3)	14.06(3)	14.06(3)	14.06(3)
	slump	73.55(3)	73.55(3)	73.55(3)	73.55(3)	73.55(3)
	traffic	47.56(3)	47.56(3)	47.56(3)	47.56(3)	47.56(3)
	wine_red	57.64(3)	57.64(3)	57.64(3)	57.64(3)	57.64(3)
	wine_white	60.32(3)	60.32(3)	60.32(3)	60.32(3)	60.32(3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	Mean Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)

Table 11: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when FSR, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RFR) and the BO sampling strategy.