

MLS	Dataset	FSR(AIC)	FSR(AICc)	FSR(BIC)	FSR(HQIC)	FSR(GMDL)
Ridge	abalone	47.39(3)	47.39(3)	47.39(3)	47.39(3)	47.39(3)
	airfoil_self_noise	49.42(3)	49.42(3)	49.42(3)	49.42(3)	49.42(3)
	auto_mpg	18.42(3)	18.42(3)	18.42(3)	18.42(3)	18.42(3)
	automobile	19.91(3)	19.91(3)	19.91(3)	19.91(3)	19.91(3)
	concrete_data	39.50(3)	39.50(3)	39.50(3)	39.50(3)	39.50(3)
	crime	34.71(3)	34.71(3)	34.71(3)	34.71(3)	34.71(3)
	fertility	106.65(3)	106.65(3)	106.65(3)	106.65(3)	106.65(3)
	flow	64.26(3)	64.26(3)	64.26(3)	64.26(3)	64.26(3)
	forest	102.13(3)	102.13(3)	102.13(3)	102.13(3)	102.13(3)
	qsar	43.08(3)	43.08(3)	43.08(3)	43.08(3)	43.08(3)
	servo	61.51(3)	61.51(3)	61.51(3)	61.51(3)	61.51(3)
	slump	86.94(3)	86.94(3)	86.94(3)	86.94(3)	86.94(3)
	traffic	45.01(3)	45.01(3)	45.01(3)	45.01(3)	45.01(3)
	wine_red	65.01(3)	65.01(3)	65.01(3)	65.01(3)	65.01(3)
	wine_white	73.10(3)	73.10(3)	73.10(3)	73.10(3)	73.10(3)
Avg. Rank		(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
SVR	abalone	42.96(3)	42.96(3)	42.96(3)	42.96(3)	42.96(3)
	airfoil_self_noise	77.57(3)	77.57(3)	77.57(3)	77.57(3)	77.57(3)
	auto_mpg	19.22(3)	19.22(3)	19.22(3)	19.22(3)	19.22(3)
	automobile	19.48(3)	19.48(3)	19.48(3)	19.48(3)	19.48(3)
	concrete_data	42.45(3)	42.45(3)	42.45(3)	42.45(3)	42.45(3)
	crime	36.53(3)	36.53(3)	36.53(3)	36.53(3)	36.53(3)
	fertility	108.31(3)	108.31(3)	108.31(3)	108.31(3)	108.31(3)
	flow	69.56(3)	69.56(3)	69.56(3)	69.56(3)	69.56(3)
	forest	101.88(3)	101.88(3)	101.88(3)	101.88(3)	101.88(3)
	qsar	38.98(3)	38.98(3)	38.98(3)	38.98(3)	38.98(3)
	servo	15.07(3)	15.07(3)	15.07(3)	15.07(3)	15.07(3)
	slump	83.74(3)	83.74(3)	83.74(3)	83.74(3)	83.74(3)
	traffic	57.27(3)	57.27(3)	57.27(3)	57.27(3)	57.27(3)
	wine_red	65.68(3)	65.68(3)	65.68(3)	65.68(3)	65.68(3)
	wine_white	73.34(3)	73.34(3)	73.34(3)	73.34(3)	73.34(3)
Avg. Rank		(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
RFR	abalone	45.23(3)	45.23(3)	45.23(3)	45.23(3)	45.23(3)
	airfoil_self_noise	18.53(3)	18.53(3)	18.53(3)	18.53(3)	18.53(3)
	auto_mpg	14.76(3)	14.76(3)	14.76(3)	14.76(3)	14.76(3)
	automobile	12.49(3)	12.49(3)	12.49(3)	12.49(3)	12.49(3)
	concrete_data	11.99(3)	11.99(3)	11.99(3)	11.99(3)	11.99(3)
	crime	36.99(3)	36.99(3)	36.99(3)	36.99(3)	36.99(3)
	fertility	102.29(3)	102.29(3)	102.29(3)	102.29(3)	102.29(3)
	flow	67.06(3)	67.06(3)	67.06(3)	67.06(3)	67.06(3)
	forest	123.56(3)	123.56(3)	123.56(3)	123.56(3)	123.56(3)
	qsar	38.67(3)	38.67(3)	38.67(3)	38.67(3)	38.67(3)
	servo	18.08(3)	18.08(3)	18.08(3)	18.08(3)	18.08(3)
	slump	71.35(3)	71.35(3)	71.35(3)	71.35(3)	71.35(3)
	traffic	45.28(3)	45.28(3)	45.28(3)	45.28(3)	45.28(3)
	wine_red	59.09(3)	59.09(3)	59.09(3)	59.09(3)	59.09(3)
	wine_white	60.67(3)	60.67(3)	60.67(3)	60.67(3)	60.67(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 6: 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 RS sampling strategy.