MLS	Dataset	RBST(AIC)	RBST(AICc)	RBST(BIC)	RBST(HQIC)	RBST(GMDL)
	abalone	**47.25**(3)	**47.25**(3)	**47.25**(3)	**47.25**(3)	**47.25**(3)
	airfoil_self_noise	**48.86**(3)	**48.86**(3)	**48.86**(3)	**48.86**(3)	**48.86**(3)
	auto_mpg	**18.42**(3)	**18.42**(3)	**18.42**(3)	**18.42**(3)	**18.42**(3)
	automobile	**18.74**(1)	18.89(3)	18.89(3)	18.89(3)	19.69(5)
	concrete_data	**39.02**(3)	**39.02**(3)	**39.02**(3)	**39.02**(3)	**39.02**(3)
	crime	**34.71**(3)	**34.71**(3)	**34.71**(3)	**34.71**(3)	**34.71**(3)
	fertility	**106.37**(3)	**106.37**(3)	**106.37**(3)	**106.37**(3)	**106.37**(3)
Ridge	flow	**64.26**(3)	**64.26**(3)	**64.26**(3)	**64.26**(3)	**64.26**(3)
	forest	**102.12**(3)	**102.12**(3)	**102.12**(3)	**102.12**(3)	**102.12**(3)
	qsar	**43.08**(3)	**43.08**(3)	**43.08**(3)	**43.08**(3)	**43.08**(3)
	servo	**61.49**(3)	**61.49**(3)	**61.49**(3)	**61.49**(3)	**61.49**(3)
	slump	**86.94**(3)	**86.94**(3)	**86.94**(3)	**86.94**(3)	**86.94**(3)
	traffic	**44.92**(3)	**44.92**(3)	**44.92**(3)	**44.92**(3)	**44.92**(3)
	wine_red	**65.09**(3)	**65.09**(3)	**65.09**(3)	**65.09**(3)	**65.09**(3)
	wine_white	**72.80**(3)	**72.80**(3)	**72.80**(3)	**72.80**(3)	**72.80**(3)
Avg. Rank		(**2.87**)	(3.00)	(3.00)	(3.00)	(3.13)
	abalone	**43.03**(3)	**43.03**(3)	**43.03**(3)	**43.03**(3)	**43.03**(3)
	airfoil_self_noise	**72.84**(1)	78.83(3)	78.83(3)	78.83(3)	78.83(3)
	auto_mpg	**19.16**(3)	**19.16**(3)	**19.16**(3)	**19.16**(3)	**19.16**(3)
	automobile	**20.90**(3)	**20.90**(3)	**20.90**(3)	**20.90**(3)	**20.90**(3)
	concrete_data	**25.44**(2)	**25.44**(2)	**25.44**(2)	**25.44**(2)	38.18(5)
	crime	**36.73**(3)	**36.73**(3)	**36.73**(3)	**36.73**(3)	**36.73**(3)
	fertility	**106.85**(3)	**106.85**(3)	**106.85**(3)	**106.85**(3)	**106.85**(3)
SVR	flow	**74.07**(3)	**74.07**(3)	**74.07**(3)	**74.07**(3)	**74.07**(3)
	forest	**122.11**(3)	**122.11**(3)	**122.11**(3)	**122.11**(3)	**122.11**(3)
	qsar	**37.53**(1)	**37.53**(1)	38.02(4)	38.02(4)	38.02(4)
	servo	16.38(2)	16.38(2)	16.44(4)	16.44(4)	**15.84**(1)
	slump	**76.31**(2)	**76.31**(2)	91.21(4)	**76.31**(2)	99.12(5)
	traffic	44.80(4)	44.80(4)	**43.39**(2)	**43.39**(2)	**43.39**(2)
	wine_red	**65.73**(3)	**65.73**(3)	**65.73**(3)	**65.73**(3)	**65.73**(3)
	wine_white	**56.04**(2)	**56.04**(2)	64.15(4)	**56.04**(2)	71.62(5)
Avg. Rank		(**2.67**)	(2.83)	(3.23)	(2.97)	(3.30)
	abalone	**44.66**(3)	**44.66**(3)	**44.66**(3)	**44.66**(3)	**44.66**(3)
	airfoil_self_noise	**13.28**(3)	**13.28**(3)	**13.28**(3)	**13.28**(3)	**13.28**(3)
	auto_mpg	**14.69**(3)	**14.69**(3)	**14.69**(3)	**14.69**(3)	**14.69**(3)
	automobile	**12.49**(3)	**12.49**(3)	**12.49**(3)	**12.49**(3)	**12.49**(3)
	concrete_data	**11.99**(1)	**11.99**(1)	12.40(4)	12.40(4)	12.40(4)
	crime	**36.69**(3)	**36.69**(3)	**36.69**(3)	**36.69**(3)	**36.69**(3)
	fertility	**103.55**(3)	**103.55**(3)	**103.55**(3)	**103.55**(3)	**103.55**(3)
RFR	flow	**71.35**(3)	**71.35**(3)	**71.35**(3)	**71.35**(3)	**71.35**(3)
	forest	**117.49**(3)	**117.49**(3)	**117.49**(3)	**117.49**(3)	**117.49**(3)
	qsar	**38.74**(3)	**38.74**(3)	**38.74**(3)	**38.74**(3)	**38.74**(3)
	servo	**17.39**(3)	**17.39**(3)	**17.39**(3)	**17.39**(3)	**17.39**(3)
	slump	**77.36**(3)	**77.36**(3)	**77.36**(3)	**77.36**(3)	**77.36**(3)
	traffic	**53.98**(3)	**53.98**(3)	**53.98**(3)	**53.98**(3)	**53.98**(3)
	wine_red	**59.18**(3)	**59.18**(3)	**59.18**(3)	**59.18**(3)	**59.18**(3)
	wine_white	**60.65**(3)	**60.65**(3)	**60.65**(3)	**60.65**(3)	**60.65**(3)
Avg. Rank		(**2.90**)	(**2.90**)	(3.07)	(3.07)	(3.07)
Mean Rank		(**2.81**)	(2.91)	(3.10)	(3.01)	(3.17)

Table 5: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when RBST, 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.