MLS	Dataset	PCR(AIC)	PCR(AICc)	PCR(BIC)	PCR(HQIC)	PCR(GMDL)
	abalone	48.09(3)	**48.09**(1)	48.44(4)	**48.09**(1)	52.98(5)
	airfoil_self_noise	**3.29e+4**(3)	**3.29e+4**(3)	**3.29e+4**(3)	**3.29e+4**(3)	**3.29e+4**(3)
	auto_mpg	**941.59**(3)	**941.59**(3)	**941.59**(3)	**941.59**(3)	**941.59**(3)
	automobile	**404.62**(3)	**404.62**(3)	**404.62**(3)	**404.62**(3)	**404.62**(3)
	concrete_data	**39.50**(3)	**39.50**(3)	**39.50**(3)	**39.50**(3)	**39.50**(3)
	crime	35.11(3)	35.11(3)	35.11(3)	**35.11**(1)	36.50(5)
	fertility	106.25(4)	106.25(4)	**104.01**(1)	106.25(4)	**104.01**(1)
Ridge	flow	**67.89**(2)	**67.89**(3)	631.23(5)	**67.89**(2)	301.13(4)
	forest	**102.21**(3)	**102.21**(3)	**102.21**(3)	**102.21**(3)	**102.21**(3)
	qsar	43.22(5)	**43.22**(2)	**43.22**(2)	**43.22**(2)	**43.22**(2)
	servo	**61.38**(3)	**61.38**(3)	**61.38**(3)	**61.38**(3)	**61.38**(3)
	slump	**94.97**(2)	**94.97**(2)	107.23(4)	**94.97**(2)	107.23(4)
	traffic	**47.22**(2)	**47.22**(2)	**47.22**(2)	**47.22**(2)	55.96(5)
	wine_red	68.89(4)	68.89(2)	**68.89**(1)	68.89(2)	87.31(5)
	wine_white	74.85(2)	**74.78**(1)	79.93(4)	74.85(3)	82.13(5)
Avg. Rank		(3.03)	(**2.60**)	(3.07)	(**2.60**)	(3.70)
	abalone	52.69(3)	**48.31**(1)	52.69(4)	49.91(2)	57.47(5)
	airfoil_self_noise	**3.26e+4**(3)	**3.26e+4**(3)	**3.26e+4**(3)	**3.26e+4**(3)	**3.26e+4**(3)
	auto_mpg	**1.04e+3**(3)	**1.04e+3**(3)	**1.04e+3**(3)	**1.04e+3**(3)	**1.04e+3**(3)
	automobile	**420.25**(3)	**420.25**(3)	**420.25**(3)	**420.25**(3)	**420.25**(3)
	concrete_data	**42.45**(3)	**42.45**(3)	**42.45**(3)	**42.45**(3)	**42.45**(3)
	crime	**201.62**(3)	**201.62**(3)	**201.62**(3)	**201.62**(3)	**201.62**(3)
	fertility	**122.70**(3)	**122.70**(3)	**122.70**(3)	**122.70**(3)	**122.70**(3)
SVR	flow	**918.02**(3)	**918.02**(3)	**918.02**(3)	**918.02**(3)	**918.02**(3)
	forest	**105.63**(3)	**105.63**(3)	**105.63**(3)	**105.63**(3)	**105.63**(3)
	qsar	48.68(4)	**44.06**(1)	48.68(3)	47.38(2)	56.05(5)
	servo	**20.48**(2)	**20.48**(2)	23.61(4)	**20.48**(2)	25.55(5)
	slump	**571.01**(3)	**571.01**(3)	**571.01**(3)	**571.01**(3)	**571.01**(3)
	traffic	**538.36**(3)	**538.36**(3)	**538.36**(3)	**538.36**(3)	**538.36**(3)
	wine_red	83.15(4)	**68.98**(1)	77.64(3)	73.84(2)	144.40(5)
	wine_white	170.23(4)	**71.67**(1)	107.43(3)	92.53(2)	189.74(5)
Avg. Rank		(3.13)	(**2.40**)	(3.13)	(2.67)	(3.67)
	abalone	78.73(3)	**65.28**(1)	78.74(4)	74.26(2)	90.12(5)
	airfoil_self_noise	1.42e+4(3)	**2.54e+3**(1)	3.29e+4(4)	1.25e+4(2)	3.29e+4(4)
	auto_mpg	**904.86**(3)	**904.86**(3)	**904.86**(3)	**904.86**(3)	**904.86**(3)
	automobile	**407.79**(3)	**407.79**(3)	**407.79**(3)	**407.79**(3)	**407.79**(3)
	concrete_data	**11.99**(3)	**11.99**(3)	**11.99**(3)	**11.99**(3)	**11.99**(3)
	crime	38.70(3)	**37.24**(1)	39.76(4)	38.70(2)	39.76(5)
	fertility	115.06(3)	**111.04**(1)	115.06(3)	115.06(3)	123.60(5)
RFR	flow	**882.23**(3)	**882.23**(3)	**882.23**(3)	**882.23**(3)	**882.23**(3)
	forest	**104.31**(3)	**104.31**(3)	**104.31**(3)	**104.31**(3)	**104.31**(3)
	qsar	49.33(3)	**46.24**(1)	53.05(4)	47.75(2)	55.07(5)
	servo	23.47(3)	**22.66**(1)	31.57(4)	**22.66**(1)	31.57(4)
	slump	**531.38**(3)	**531.38**(3)	**531.38**(3)	**531.38**(3)	**531.38**(3)
	traffic	159.23(3)	**72.05**(1)	289.17(5)	148.55(2)	159.23(3)
	wine_red	78.12(3)	**70.56**(1)	80.03(4)	74.87(2)	110.91(5)
	wine_white	75.66(3)	**69.18**(1)	78.95(4)	73.30(2)	90.81(5)
Avg. Rank		(3.03)	(**1.83**)	(3.67)	(2.43)	(4.03)
Mean Rank		(3.07)	(**2.28**)	(3.29)	(2.57)	(3.80)

Table 7: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PCR, 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.