MLS	Dataset	PLS(AIC)	PLS(AICc)	PLS(BIC)	PLS(HQIC)	PLS(GMDL)
	abalone	**47.20**(3)	**47.20**(3)	**47.20**(3)	**47.20**(3)	**47.20**(3)
	airfoil_self_noise	**49.31**(2)	**49.31**(2)	**49.31**(2)	**49.31**(2)	59.59(5)
	auto_mpg	19.26(3)	**18.82**(1)	19.26(3)	19.26(3)	19.26(3)
	automobile	17.65(4)	17.60(3)	**17.34**(1)	17.65(4)	**17.34**(1)
	concrete_data	**39.04**(3)	**39.04**(3)	**39.04**(3)	**39.04**(3)	**39.04**(3)
	crime	**2.82e+20**(3)	**2.82e+20**(3)	**2.82e+20**(3)	**2.82e+20**(3)	**2.82e+20**(3)
	fertility	**104.75**(2)	105.73(5)	**104.75**(2)	**104.75**(2)	**104.75**(2)
Ridge	flow	68.36(4)	68.36(4)	**64.46**(1)	68.36(4)	**64.46**(1)
	forest	**101.49**(3)	**101.49**(3)	**101.49**(3)	**101.49**(3)	**101.49**(3)
	qsar	**43.07**(3)	**43.07**(3)	**43.07**(3)	**43.07**(3)	**43.07**(3)
	servo	**60.01**(2)	**60.01**(2)	61.79(4)	**60.01**(2)	61.79(4)
	slump	**86.68**(2)	90.71(5)	**86.68**(2)	**86.68**(2)	**86.68**(2)
	traffic	44.10(2)	**43.42**(1)	44.47(4)	44.10(2)	44.47(4)
	wine_red	**65.93**(3)	**65.93**(3)	**65.93**(3)	**65.93**(3)	**65.93**(3)
	wine_white	**73.91**(3)	**73.91**(3)	**73.91**(3)	**73.91**(3)	**73.91**(3)
Avg. Rank		(3.00)	(2.97)	(**2.93**)	(3.00)	(3.10)
	abalone	**43.84**(2)	**43.84**(2)	**43.84**(2)	**43.84**(2)	50.52(5)
	airfoil_self_noise	74.33(3)	**71.87**(1)	74.33(3)	74.33(3)	74.33(3)
	auto_mpg	20.20(2)	**19.14**(1)	21.51(4)	20.20(2)	28.54(5)
	automobile	**20.27**(1)	22.73(5)	20.54(2)	22.17(4)	20.68(3)
	concrete_data	29.69(3)	**29.26**(1)	29.69(3)	29.69(3)	29.69(3)
	crime	**35.67**(3)	**35.67**(3)	**35.67**(3)	**35.67**(3)	**35.67**(3)
	fertility	119.83(3)	127.47(5)	119.83(3)	119.83(3)	**107.00**(1)
SVR	flow	247.34(4)	247.34(4)	**66.91**(1)	247.34(4)	70.72(2)
	forest	**109.60**(3)	**109.60**(3)	**109.60**(3)	**109.60**(3)	**109.60**(3)
	qsar	**39.45**(3)	**39.45**(3)	**39.45**(3)	**39.45**(3)	**39.45**(3)
	servo	16.76(3)	**16.49**(1)	16.76(3)	16.76(3)	18.05(5)
	slump	81.24(4)	81.24(4)	**77.99**(1)	81.24(4)	**77.99**(1)
	traffic	46.74(3)	**46.60**(1)	47.11(5)	46.74(3)	46.65(2)
	wine_red	**58.82**(1)	**58.82**(1)	60.62(4)	60.62(4)	60.62(4)
	wine_white	59.79(3)	**58.99**(1)	59.79(3)	59.79(3)	59.79(3)
Avg. Rank		(2.97)	(**2.47**)	(3.03)	(3.33)	(3.20)
	abalone	**44.89**(2)	**44.89**(2)	49.43(4)	**44.89**(2)	49.43(4)
	airfoil_self_noise	12.37(2)	**12.29**(1)	12.90(4)	12.37(2)	17.47(5)
	auto_mpg	13.98(3)	13.71(2)	**13.65**(1)	13.98(3)	16.24(5)
	automobile	18.92(3)	21.63(4)	18.11(2)	21.63(4)	**15.66**(1)
	concrete_data	**11.29**(2)	**11.29**(2)	**11.29**(2)	**11.29**(2)	14.33(5)
	crime	37.63(3)	**37.09**(1)	37.63(3)	37.63(3)	37.63(3)
	fertility	113.98(4)	113.98(4)	99.36(2)	113.98(4)	**98.27**(1)
RFR	flow	77.71(4)	83.91(5)	63.68(2)	73.75(3)	**59.79**(1)
	forest	118.57(3)	118.57(3)	**108.17**(1)	118.57(3)	118.57(3)
	qsar	39.93(2)	**39.65**(1)	40.84(4)	39.93(2)	40.84(4)
	servo	21.18(4)	19.41(2)	21.18(4)	**19.13**(1)	19.67(3)
	slump	84.99(3)	87.86(5)	**79.54**(1)	84.99(3)	80.62(2)
	traffic	53.58(5)	52.33(4)	50.01(2)	50.01(2)	**46.89**(1)
	wine_red	60.12(3)	**59.26**(1)	60.12(3)	60.12(3)	60.12(3)
	wine_white	**60.29**(2)	**60.29**(2)	66.12(4)	**60.29**(2)	66.12(4)
Avg. Rank		(3.30)	(**2.70**)	(2.87)	(2.93)	(3.20)
Mean Rank		(3.09)	(**2.71**)	(2.94)	(3.09)	(3.17)

Table 3: 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 GS sampling strategy.