

kNNR	Best	LS	LSid	RSW	RSWid	RSWH	RSWHid
automobile	26.96(4)	24.02 (1)	36.73(7)	25.76(2)	26.00(3)	27.26(5)	30.57(6)
fertility	100.08 (1)	100.23(2)	109.34(6)	110.46(7)	108.76(5)	106.72(4)	104.61(3)
flow	84.49 (1)	98.01(5)	107.90(7)	89.06(3)	88.33(2)	97.01(4)	102.39(6)
forest	102.02(6)	98.68 (1)	102.05(7)	99.82(3)	99.96(4)	99.42(2)	101.45(5)
servo	46.06(4)	44.33 (1)	46.39(5)	46.48(7)	46.42(6)	44.86(2)	45.83(3)
slump	92.55 (1)	105.58(5)	110.62(7)	94.28(2)	105.71(6)	104.05(4)	100.73(3)
traffic	37.30(4)	36.22(3)	46.04(7)	35.29 (1)	35.47(2)	37.60(5)	44.99(6)
wine_red	85.30(7)	79.89(3)	77.78 (1)	84.52(6)	84.51(5)	80.84(4)	79.36(2)
wine_white	84.91(7)	77.94 (1)	77.96(2)	84.67(5)	84.74(6)	80.04(3)	80.53(4)
Avg. Rank	(3.89)	(2.44)	(5.44)	(4.00)	(4.33)	(3.67)	(4.22)
Ridge	Best	LS	LSid	RSW	RSWid	RSWH	RSWHid
automobile	20.05(4)	3.16E+07(6)	8.84E+07(7)	19.57(3)	19.55(2)	18.57 (1)	22.09(5)
fertility	102.36(3)	2.05E+03(7)	1.19E+03(6)	102.96(4)	118.86(5)	97.07 (1)	102.18(2)
flow	66.07(5)	1.30E+07(6)	1.52E+08(7)	65.25(4)	63.56(2)	64.71(3)	61.61 (1)
forest	99.01(3)	683.72(6)	1.02E+03(7)	97.88 (1)	99.58(5)	98.25(2)	99.27(4)
servo	62.34 (1)	201.26(6)	206.49(7)	62.68(2)	62.83(3)	63.52(4)	64.34(5)
slump	86.55(5)	2.97E+08(6)	4.80E+08(7)	85.70(4)	85.41(2)	85.61(3)	76.88 (1)
traffic	39.51(2)	3.08E+07(6)	3.51E+09(7)	39.53(3)	39.94(4)	36.86 (1)	47.18(5)
wine_red	64.89 (1)	1.79E+07(6)	2.05E+07(7)	64.91(2)	65.04(4)	64.96(3)	65.67(5)
wine_white	72.66(5)	6.95E+03(7)	763.03(6)	72.42(3)	72.42(2)	72.40 (1)	72.47(4)
Avg. Rank	(3.22)	(6.22)	(6.78)	(2.89)	(3.22)	(2.11)	(3.56)
Lasso	Best	LS	LSid	RSW	RSWid	RSWH	RSWHid
automobile	18.45(4)	31.43(6)	58.25(7)	18.31(3)	18.31(2)	18.19 (1)	20.63(5)
fertility	95.55 (1)	206.10(6)	270.66(7)	96.09(2)	96.29(3)	96.66(4)	102.64(5)
flow	66.82(3)	199.26(6)	200.90(7)	66.50(4)	64.56(2)	65.61(3)	61.68 (1)
forest	100.14(5)	105.79(6)	106.76(7)	98.79(2)	99.57(3)	98.34 (1)	99.61(4)
servo	63.17(3)	51.57(2)	51.35 (1)	63.23(4)	63.88(6)	63.77(5)	64.69(7)
slump	87.59(5)	96.34(7)	88.76(6)	86.74(4)	86.12(3)	86.06(2)	77.06 (1)
traffic	38.64(2)	1.09E+07(6)	1.12E+09(7)	39.13(4)	39.03(3)	37.39 (1)	52.42(5)
wine_red	69.24(4)	105.45(6)	107.94(7)	69.23(3)	69.34(5)	68.94(2)	68.34 (1)
wine_white	78.40(5)	78.21(2)	78.73(6)	78.33(4)	78.20 (1)	78.31(3)	78.87(7)
Avg. Rank	(3.78)	(5.22)	(6.11)	(3.33)	(3.11)	(2.44)	(4.00)
SVR	Best	LS	LSid	RSW	RSWid	RSWH	RSWHid
automobile	20.60 (1)	273375.72(7)	95129.58(6)	21.48(2)	21.59(3)	21.89(4)	27.68(5)
fertility	98.43(4)	181.23(6)	227.20(7)	96.19 (1)	96.83(2)	97.97(3)	100.75(5)
flow	70.32(3)	3.69E+06(6)	9.66E+06(7)	65.44(2)	63.31 (1)	72.94(4)	76.29(5)
forest	98.14 (1)	122.45(6)	128.73(7)	101.39(3)	101.70(4)	100.46(2)	102.05(5)
servo	21.53(5)	74.73(6)	119.47(7)	20.16(2)	20.42(3)	19.53 (1)	20.53(4)
slump	80.17(3)	8.55E+14(7)	2.25E+13(6)	79.01 (1)	79.30(2)	134.35(5)	123.76(4)
traffic	41.89 (1)	425.97(7)	323.31(6)	48.86(4)	51.73(5)	43.97(2)	45.43(3)
wine_red	66.87(5)	58.91(2)	59.78(4)	68.81(6)	69.00(7)	58.78 (1)	59.35(3)
wine_white	78.04(5)	289.12(6)	337.95(7)	70.84(4)	70.80(3)	56.87 (1)	56.91(2)
Avg. Rank	(3.11)	(5.89)	(6.33)	(2.78)	(3.33)	(2.56)	(4.00)

Table 5: The 3-fold cross validation relative mean squared error and Friedman ranks for all datasets when the best hyperparameter configuration trial (Best), linear regression via least squared with the option of adding instance description (LSid) or not (LS) to the ensemble, non-hyperparametric stacking stepwise regression over residuals adding instance description (RSWid) or not (RSW) to the ensemble and non-hyperparametric stacking stepwise regression over residual with the heuristic to provide zero weights to some models adding instance description to the ensemble (RSWHid) or not (RSWH), all taking into account several baseline systems (kNNR, Ridge, Lasso and SVR) and the HB sampling strategy.