

MLS	Dataset	PCR(AIC)	PCR(AICc)	PCR(BIC)	PCR(HQIC)	PCR(GMDL)
Ridge	automobile	417.34 (3)	417.34 (3)	417.34 (3)	417.34 (3)	417.34 (3)
	fertility	106.73(3)	106.73(3)	106.73(3)	106.73(3)	103.66 (1)
	flow	65.32 (2)	65.32 (2)	293.34(5)	65.32 (2)	65.32 (2)
	forest	101.76 (3)	101.76 (3)	101.76 (3)	101.76 (3)	101.76 (3)
	servo	60.53 (3)	60.53 (3)	60.53 (3)	60.53 (3)	60.53 (3)
	slump	87.19 (3)	87.19 (3)	87.19 (3)	87.19 (3)	87.19 (3)
	traffic	45.07(3)	43.95 (1)	45.07(3)	43.95 (1)	49.95(5)
	wine_red	65.46 (2)	65.46(5)	65.46 (2)	65.46 (2)	65.46 (2)
	wine_white	75.83(3)	75.37 (1)	75.83(4)	75.37(2)	75.83(5)
Avg. Rank		(3.00)	(2.83)	(3.39)	(2.67)	(3.11)
SVR	automobile	451.56 (3)	451.56 (3)	451.56 (3)	451.56 (3)	451.56 (3)
	fertility	158.60(4)	117.74 (1)	155.12(3)	130.04(2)	170.95(5)
	flow	296.80 (3)	296.80 (3)	296.80 (3)	296.80 (3)	296.80 (3)
	forest	103.89 (3)	103.89 (3)	103.89 (3)	103.89 (3)	103.89 (3)
	servo	32.37(4)	32.08(2)	32.37(4)	29.32 (1)	32.37(4)
	slump	274.30 (3)	274.30 (3)	274.30 (3)	274.30 (3)	274.30 (3)
	traffic	81.22 (2)	88.31(5)	81.22 (2)	81.65(4)	81.22 (2)
	wine_red	106.00(3)	84.20 (1)	106.00(4)	85.26(2)	118.84(5)
	wine_white	89.09(4)	79.47(2)	89.09(3)	79.47 (1)	96.78(5)
Avg. Rank		(3.22)	(2.56)	(3.11)	(2.44)	(3.67)
RF	automobile	411.55 (3)	411.55 (3)	411.55 (3)	411.55 (3)	411.55 (3)
	fertility	107.00(3)	107.00(3)	108.49(5)	107.00(3)	99.35 (1)
	flow	874.77 (3)	874.77 (3)	874.77 (3)	874.77 (3)	874.77 (3)
	forest	103.94 (3)	103.94 (3)	103.94 (3)	103.94 (3)	103.94 (3)
	servo	31.82 (1)	32.11(3)	33.83(4)	31.82 (1)	43.36(5)
	slump	441.80(4)	369.46 (1)	441.80(4)	369.46 (1)	407.56(3)
	traffic	76.43(3)	70.89 (1)	76.98(5)	70.89 (1)	76.43(3)
	wine_red	78.37(3)	71.85 (1)	78.37(4)	73.35(2)	89.43(5)
	wine_white	88.45(4)	77.91 (1)	88.45(3)	84.07(2)	104.86(5)
Avg. Rank		(3.17)	(2.22)	(3.83)	(2.28)	(3.50)
Mean Rank		(3.13)	(2.54)	(3.44)	(2.46)	(3.43)

Table 17: 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 RF) and the PSO sampling strategy.