

HPO	MLS	OLS	FSR(*)	PCR(AICc)	PLS(GMDL)	BST(AICc)	RBST(AIC)	BST(ICM)	RBST(ICM)
Ridge	automobile	3.09e+12(8)	19.69(5)	403.71(7)	17.34 (1)	19.69(5)	18.74(4)	18.55(3)	17.46(2)
	fertility	1.95e+3(8)	106.37(5)	106.54(7)	104.75(2)	106.37(5)	106.37(5)	105.75(3)	104.48 (1)
	flow	6.12e+8(8)	64.26(3)	631.29(7)	64.46(5)	64.26(3)	64.26(3)	64.58(6)	63.94 (1)
	forest	1.56e+4(8)	102.12(4)	102.32(7)	101.49 (1)	102.12(4)	102.12(4)	102.28(6)	102.01(2)
	servo	4.89e+6(8)	61.49(4)	61.46(2)	61.79(7)	61.49(4)	61.49(4)	60.26 (1)	61.63(6)
	shump	9.68e+9(8)	86.94(4)	97.68(7)	86.68(2)	86.94(4)	86.94(4)	89.46(6)	86.65 (1)
	traffic	5.37e+10(8)	44.92(6)	43.95(3)	44.47(4)	42.79 (1)	44.92(6)	43.15(2)	44.89(5)
	wine_red	1.74e+8(8)	65.09(4)	67.28(7)	65.93(6)	65.09(4)	65.09(4)	65.06 (1)	65.09(2)
	wine_white	7.51e+5(8)	72.80(4)	77.25(7)	73.91(6)	72.80(4)	72.80(4)	72.76(2)	72.64 (1)
Avg. Rank		(8.00)	(4.44)	(6.00)	(3.78)	(3.83)	(4.28)	(3.33)	(2.33)
SVR	automobile	1.65e+11(8)	20.90(4)	409.02(7)	20.68(2)	20.90(4)	20.90(4)	20.94(6)	20.43 (1)
	fertility	712.70(8)	106.85(4)	110.01(7)	107.00(6)	103.62 (1)	106.85(4)	104.21(2)	105.59(3)
	flow	4.58e+9(8)	74.07(3)	882.41(7)	70.72 (1)	76.17(5)	74.07(3)	73.45(2)	92.45(6)
	forest	1.21e+4(8)	122.11(5)	108.15 (1)	109.60(2)	122.11(5)	122.11(5)	120.15(3)	122.15(7)
	servo	923.41(8)	15.84(2)	16.75(6)	18.05(7)	15.84(2)	16.38(5)	15.99(4)	15.30 (1)
	shump	8.86e+11(8)	99.12(4)	561.55(7)	77.99(2)	103.65(5)	76.31 (1)	163.70(6)	86.86(3)
	traffic	1.97e+7(8)	43.39 (1)	224.28(7)	46.65(5)	46.67(6)	44.80(3)	45.56(4)	44.05(2)
	wine_red	64.45(5)	65.73(6)	67.17(8)	60.62(3)	60.91(4)	65.73(6)	57.35(2)	57.08 (1)
	wine_white	55.23(2)	71.62(7)	74.03(8)	59.79(6)	58.17(5)	56.04(3)	57.64(4)	55.11 (1)
Avg. Rank		(7.00)	(4.22)	(6.44)	(3.78)	(4.17)	(3.94)	(3.67)	(2.78)
RF	automobile	36.01(7)	12.49(3)	405.20(8)	15.66(6)	12.49(3)	12.49(3)	12.30 (1)	12.49(5)
	fertility	209.96(8)	103.55(5)	114.32(7)	98.27 (1)	101.68(4)	103.55(5)	100.63(3)	100.20(2)
	flow	114.76(7)	71.35(4)	882.64(8)	59.79 (1)	71.35(4)	71.35(4)	71.50(6)	67.87(2)
	forest	356.81(8)	117.49(4)	105.41 (1)	118.57(6)	117.49(4)	117.49(4)	121.02(7)	110.52(2)
	servo	29.46(8)	17.39 (2)	21.87(7)	19.67(6)	17.39 (2)	17.39 (2)	17.60(4)	19.42(5)
	shump	111.74(7)	77.36(3)	532.42(8)	80.62(5)	77.36(3)	77.36(3)	81.60(6)	72.14 (1)
	traffic	69.23(7)	53.98(5)	94.58(8)	46.89 (1)	53.98(5)	53.98(5)	52.58(3)	48.36(2)
	wine_red	59.19(6)	59.18(4)	69.55(8)	60.12(7)	59.18(4)	59.18(4)	58.51(2)	57.15 (1)
	wine_white	57.91 (1)	60.65(5)	69.07(8)	66.12(7)	60.65(5)	60.65(5)	60.28(3)	58.97(2)
Avg. Rank		(6.56)	(3.94)	(7.00)	(4.44)	(3.78)	(3.94)	(3.89)	(2.44)
Mean Rank		(7.19)	(4.20)	(6.48)	(4.00)	(3.93)	(4.06)	(3.63)	(2.52)

Table 1: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when OLS and the best stop criteria among AIC, AICc, BIC, HQIC, GMDL for FSR, PCR, PLS, BST and RBST and the novel stop criterion ICM for BST and RBST, taking into account some baseline systems (Ridge, SVR and RF) and the GS sampling strategy.