MLS	Dataset	BST(AIC)	BST(AICc)	BST(BIC)	BST(HQIC)	BST(GMDL)
	automobile	**19.69**(3)	**19.69**(3)	**19.69**(3)	**19.69**(3)	**19.69**(3)
	fertility	**106.37**(3)	**106.37**(3)	**106.37**(3)	**106.37**(3)	**106.37**(3)
	flow	**64.26**(3)	**64.26**(3)	**64.26**(3)	**64.26**(3)	**64.26**(3)
	forest	**102.12**(3)	**102.12**(3)	**102.12**(3)	**102.12**(3)	**102.12**(3)
Ridge	servo	**61.49**(3)	**61.49**(3)	**61.49**(3)	**61.49**(3)	**61.49**(3)
	slump	**86.94**(3)	**86.94**(3)	**86.94**(3)	**86.94**(3)	**86.94**(3)
	traffic	**42.79**(2)	**42.79**(2)	44.92(4)	**42.79**(2)	44.92(4)
	wine_red	**65.09**(3)	**65.09**(3)	**65.09**(3)	**65.09**(3)	**65.09**(3)
	wine_white	**72.80**(3)	**72.80**(3)	**72.80**(3)	**72.80**(3)	**72.80**(3)
Avg. Rank		(**2.89**)	(**2.89**)	(3.17)	(**2.89**)	(3.17)
	automobile	**20.90**(3)	**20.90**(3)	**20.90**(3)	**20.90**(3)	**20.90**(3)
	fertility	**103.62**(1)	**103.62**(1)	106.85(4)	106.85(4)	106.85(4)
	flow	76.17(4)	76.17(4)	**74.07**(1)	76.17(4)	**74.07**(1)
	forest	**122.11**(3)	**122.11**(3)	**122.11**(3)	**122.11**(3)	**122.11**(3)
SVR	servo	**15.84**(3)	**15.84**(3)	**15.84**(3)	**15.84**(3)	**15.84**(3)
	slump	103.65(4)	103.65(4)	**98.36**(1)	103.65(4)	99.12(2)
	traffic	46.67(4)	46.67(4)	**42.96**(1)	**42.96**(1)	43.39(3)
	wine_red	**60.91**(1)	**60.91**(1)	65.73(4)	63.60(3)	65.73(4)
	wine_white	**58.17**(2)	**58.17**(2)	**58.17**(2)	**58.17**(2)	71.62(5)
Avg. Rank		(3.00)	(3.00)	(**2.67**)	(3.11)	(3.22)
	automobile	**12.49**(3)	**12.49**(3)	**12.49**(3)	**12.49**(3)	**12.49**(3)
	fertility	**101.68**(2)	**101.68**(2)	103.55(4)	**101.68**(2)	103.55(4)
	flow	**71.35**(3)	**71.35**(3)	**71.35**(3)	**71.35**(3)	**71.35**(3)
	forest	**117.49**(3)	**117.49**(3)	**117.49**(3)	**117.49**(3)	**117.49**(3)
RF	servo	**17.39**(3)	**17.39**(3)	**17.39**(3)	**17.39**(3)	**17.39**(3)
	slump	**77.36**(3)	**77.36**(3)	**77.36**(3)	**77.36**(3)	**77.36**(3)
	traffic	**53.98**(3)	**53.98**(3)	**53.98**(3)	**53.98**(3)	**53.98**(3)
	wine_red	**59.18**(3)	**59.18**(3)	**59.18**(3)	**59.18**(3)	**59.18**(3)
	wine_white	**60.65**(3)	**60.65**(3)	**60.65**(3)	**60.65**(3)	**60.65**(3)
Avg. Rank		(**2.89**)	(**2.89**)	(3.17)	(**2.89**)	(3.17)
Mean Rank		(**2.93**)	(**2.93**)	(3.00)	(2.96)	(3.19)

Table 4: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when BST, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RF) and the GS sampling strategy.