

| MLS | Dataset | RBST(AIC) | RBST(AICc) | RBST(BIC) | RBST(HQIC) | RBST(GMDL) |
|-----------|------------|-------------------|-------------------|-------------------|-------------------|-------------------|
| Ridge | automobile | 18.74 (1) | 18.89(3) | 18.89(3) | 18.89(3) | 19.69(5) |
| | 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) |
| | 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 | 44.92 (3) | 44.92 (3) | 44.92 (3) | 44.92 (3) | 44.92 (3) |
| | 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 | | (2.78) | (3.00) | (3.00) | (3.00) | (3.22) |
| SVR | automobile | 20.90 (3) | 20.90 (3) | 20.90 (3) | 20.90 (3) | 20.90 (3) |
| | fertility | 106.85 (3) | 106.85 (3) | 106.85 (3) | 106.85 (3) | 106.85 (3) |
| | flow | 74.07 (3) | 74.07 (3) | 74.07 (3) | 74.07 (3) | 74.07 (3) |
| | forest | 122.11 (3) | 122.11 (3) | 122.11 (3) | 122.11 (3) | 122.11 (3) |
| | servo | 16.38(2) | 16.38(2) | 16.44(4) | 16.44(4) | 15.84 (1) |
| | slump | 76.31 (2) | 76.31 (2) | 91.21(4) | 76.31 (2) | 99.12(5) |
| | traffic | 44.80(4) | 44.80(4) | 43.39 (2) | 43.39 (2) | 43.39 (2) |
| | wine_red | 65.73 (3) | 65.73 (3) | 65.73 (3) | 65.73 (3) | 65.73 (3) |
| | wine_white | 56.04 (2) | 56.04 (2) | 64.15(4) | 56.04 (2) | 71.62(5) |
| Avg. Rank | | (2.89) | (2.89) | (3.28) | (2.83) | (3.11) |
| RF | automobile | 12.49 (3) | 12.49 (3) | 12.49 (3) | 12.49 (3) | 12.49 (3) |
| | fertility | 103.55 (3) | 103.55 (3) | 103.55 (3) | 103.55 (3) | 103.55 (3) |
| | 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) |
| | 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 | | (3.00) | (3.00) | (3.00) | (3.00) | (3.00) |
| Mean Rank | | (2.89) | (2.96) | (3.09) | (2.94) | (3.11) |

Table 5: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when RBST, 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.