

HPO	MLS	OLS	GEM	FSR(*)	PCR(AICc)	PLS(GMDL)	BST(AICc)	RBST(AIC)	BST(ICM)	RBST(ICM)
Ridge	automobile	2.45e+4(9)	17.71(2)	18.81(6)	413.02(8)	18.06(4)	18.81(6)	18.05(3)	18.35(5)	17.56(1)
	fertility	4.65e+8(9)	109.12(8)	102.78(3)	107.29(7)	102.93(5)	102.78(3)	102.78(3)	103.02(6)	102.73(1)
	flow	1.37e+3(9)	65.60(7)	63.78(3)	289.44(8)	64.68(6)	63.78(3)	63.78(3)	62.10(1)	63.85(5)
	forest	2.93e+9(9)	112.17(8)	100.75(5)	101.70(7)	100.38(2)	100.75(5)	100.75(5)	100.15(1)	100.73(3)
	servo	1.9e+11(9)	63.80(8)	60.26(5)	60.53(7)	60.21(3)	60.26(5)	60.26(5)	59.77(1)	60.20(2)
	slump	4.51e+12(9)	90.91(8)	85.69(4)	85.74(6)	85.85(7)	85.69(4)	85.69(4)	85.48(1)	85.69(2)
	traffic	2.89e+10(9)	46.80(8)	45.06(6)	43.77(1)	44.45(3)	45.06(6)	45.06(6)	43.82(2)	44.65(4)
	wine_red	1.27e+3(9)	64.96(6)	64.92(3)	67.16(8)	65.05(7)	64.92(3)	64.92(3)	64.91(1)	64.95(5)
SVR	wine_white	1.59e+3(9)	72.96(2)	72.97(4)	76.79(8)	73.12(7)	72.97(4)	72.97(4)	72.94(1)	72.97(6)
	Avg. Rank	(9.00)	(6.33)	(4.39)	(6.67)	(4.89)	(4.39)	(4.00)	(2.11)	(3.22)
	automobile	3.61e+10(9)	110.99(7)	100.17(3)	385.00(8)	99.99(1)	100.17(3)	100.17(3)	100.33(6)	100.28(5)
	fertility	2.83e+11(9)	100.62(1)	114.09(5)	106.90(2)	116.04(7)	114.09(5)	114.09(5)	116.46(8)	113.30(3)
	flow	6.06e+15(9)	76.52(6)	76.51(3)	677.39(8)	74.12(1)	76.52(5)	76.51(3)	75.44(2)	78.29(7)
	forest	1.66e+7(9)	95.50(1)	100.80(4)	104.71(8)	101.31(7)	100.80(4)	100.80(4)	100.90(6)	100.29(2)
	servo	2.21e+4(9)	18.14(6)	17.35(4)	17.16(3)	18.93(8)	16.01(2)	15.89(1)	17.44(5)	18.39(7)
	slump	1.29e+14(9)	75.60(7)	74.17(4)	210.01(8)	74.59(6)	72.51(1)	74.36(5)	72.62(2)	74.01(3)
RF	traffic	457.72(9)	37.64(1)	39.35(3)	61.08(8)	49.99(7)	39.35(3)	39.35(3)	40.61(6)	39.60(5)
	wine_red	92.52(9)	60.06(4)	65.39(7)	64.17(6)	61.68(5)	57.52(3)	65.39(7)	56.97(2)	56.50(1)
	wine_white	55.89(1)	60.59(6)	73.37(9)	65.01(8)	62.16(7)	58.83(5)	58.79(4)	58.52(3)	55.92(2)
	Avg. Rank	(8.11)	(4.33)	(4.78)	(6.56)	(5.44)	(3.44)	(4.00)	(4.44)	(3.89)
	automobile	15.22(6)	17.33(8)	14.93(3)	408.94(9)	15.92(7)	14.93(3)	14.93(3)	14.90(1)	14.99(5)
	fertility	163.56(9)	96.63(2)	99.66(4)	100.19(7)	100.17(6)	99.66(4)	99.66(4)	107.90(8)	94.58(1)
	flow	71.44(8)	59.02(1)	66.93(5)	871.96(9)	61.14(2)	66.93(5)	66.93(5)	67.41(7)	61.24(3)
	forest	115.62(9)	106.05(7)	105.26(5)	105.20(3)	104.74(2)	105.26(5)	105.26(5)	102.88(1)	106.29(8)
Mean Rank	servo	24.35(9)	14.52(5)	14.06(3)	21.59(8)	15.50(7)	14.06(3)	13.73(1)	13.82(2)	14.55(6)
	slump	96.41(8)	72.16(2)	73.55(5)	503.21(9)	70.20(1)	73.55(5)	73.55(5)	73.69(7)	72.21(3)
	traffic	117.24(8)	43.67(1)	47.56(5)	235.82(9)	45.95(3)	47.56(5)	47.56(5)	48.48(7)	45.17(2)
	wine_red	56.06(2)	55.97(1)	57.64(6)	73.95(9)	58.51(8)	57.64(6)	57.64(6)	57.30(4)	56.56(3)
	wine_white	57.91(1)	59.25(3)	60.32(6)	73.72(9)	60.62(8)	60.32(6)	60.32(6)	60.02(4)	59.05(2)
	Avg. Rank	(6.67)	(3.33)	(4.72)	(8.00)	(4.89)	(4.72)	(4.44)	(4.56)	(3.67)
	Mean Rank	(7.93)	(4.67)	(4.63)	(7.07)	(5.07)	(4.19)	(4.15)	(3.70)	(3.59)

Table 3: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when OLS and GEM 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 BO sampling strategy.