

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)
SVR	wine_white	72.58 (3)	72.58 (3)	72.58 (3)	72.58 (3)	72.58 (3)
	Avg. Rank	(2.78)	(3.00)	(3.00)	(3.00)	(3.22)
RF	automobile	21.27 (3)	21.27 (3)	21.27 (3)	21.27 (3)	21.27 (3)
	fertility	102.54 (3)	102.54 (3)	102.54 (3)	102.54 (3)	102.54 (3)
	flow	71.30 (3)	71.30 (3)	71.30 (3)	71.30 (3)	71.30 (3)
	forest	111.18 (3)	111.18 (3)	111.18 (3)	111.18 (3)	111.18 (3)
	servo	18.05(5)	16.10(1)	17.75(4)	16.16(2)	16.73(3)
	slump	85.54 (1)	85.54 (1)	107.02(3)	107.02(3)	114.93(5)
	traffic	57.44 (1)	57.44 (1)	58.21(4)	58.21(4)	58.21(4)
	wine_red	67.35 (3)	67.35 (3)	67.35 (3)	67.35 (3)	67.35 (3)
Mean Rank	wine_white	58.14 (1)	59.08(2)	63.78(4)	60.14(3)	70.46(5)
	Avg. Rank	(2.67)	(2.33)	(3.39)	(3.06)	(3.56)
Mean Rank	automobile	17.72 (2)	17.72 (2)	18.08(4)	17.72 (2)	18.08(4)
	fertility	94.35 (3)	94.35 (3)	94.35 (3)	94.35 (3)	94.35 (3)
	flow	62.59 (3)	62.59 (3)	62.59 (3)	62.59 (3)	62.59 (3)
	forest	116.29 (3)	116.29 (3)	116.29 (3)	116.29 (3)	116.29 (3)
	servo	22.04(4)	22.04(4)	19.71(1)	22.04(4)	19.71(1)
	slump	63.94 (3)	63.94 (3)	63.94 (3)	63.94 (3)	63.94 (3)
	traffic	50.82 (3)	50.82 (3)	50.82 (3)	50.82 (3)	50.82 (3)
	wine_red	60.08 (3)	60.08 (3)	60.08 (3)	60.08 (3)	60.08 (3)
Mean Rank	wine_white	60.02 (3)	60.02 (3)	60.02 (3)	60.02 (3)	60.02 (3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	Mean Rank	(2.81)	(2.78)	(3.13)	(3.02)	(3.26)

Table 25: 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 HB sampling strategy.