MLS	Dataset	Best	BEM	IEW	Caruana	RBST(ICM)
Ridge	automobile	18.41(5)	17.52(2)	17.57(4)	16.85(1)	17.56(3)
	fertility	109.02(2)			109.12(3)	102.73(1)
	flow	65.60(2)	66.37(5)	66.36(4)	65.60(2)	63.85(1)
	forest	112.02(2)	112.68(5)	112.68(4)	112.11(3)	100.73(1)
	servo	63.80(4)	63.71(3)	63.71(2)	63.80(5)	60.20(1)
	slump	90.91(2)	91.04(5)	91.04(4)	90.91(2)	85.69(1)
	traffic	46.80(2)	47.50(5)	47.46(4)	46.80(2)	44.65(1)
	wine_red	64.95(2)	65.03(5)	65.03(4)	64.96(3)	64.95(1)
	${\bf wine_white}$	72.96(1)	73.11(5)	73.11(4)	72.96(2)	72.97(3)
Avg. Rank		(2.61)	(4.44)	(3.78)	(2.72)	(1.44)
SVR	automobile	115.89(4)	115.88(2)	115.88(3)	115.89(4)	100.28(1)
	fertility	99.56(3)	99.26(1)	99.40(2)	100.62(4)	113.30(5)
	flow	77.67(2)	91.11(5)	90.45(4)	76.48(1)	78.29(3)
	forest	97.40(3)	97.19(2)	97.17(1)	97.51(4)	100.29(5)
	servo	17.29(1)	43.90(5)	35.21(4)	18.14(2)	18.39(3)
	slump	81.07(3)	90.44(5)	89.12(4)	75.61(2)	74.01(1)
	traffic	37.64(1)	49.05(5)	44.64(4)	37.68(2)	39.60(3)
	wine_red	65.75(5)	64.51(4)	64.25(3)	60.06(2)	56.50(1)
	wine_white	73.41(5)	70.84(4)	69.70(3)	60.59(2)	55.92(1)
Avg. Rank		(3.06)	(3.67)	(3.11)	(2.61)	(2.56)
RF	automobile	15.38(2)	17.40(5)	16.28(4)	15.43(3)	14.99(1)
	fertility	96.37(4)	96.07(2)	96.32(3)	96.63(5)	94.58(1)
	flow	63.85(5)	61.35(3)	61.45(4)	59.69(1)	61.24(2)
	forest	103.29(1)	104.33(3)	104.23(2)	105.87(4)	106.29(5)
	servo	13.95(1)	21.35(5)	18.18(4)	14.42(2)	14.55(3)
	slump	74.16(5)	70.24(1)	70.39(2)	72.78(4)	72.21(3)
	traffic	49.04(5)	43.99(3)	43.88(2)	43.70(1)	45.17(4)
	wine_red	57.54(3)	59.80(5)	59.14(4)	55.98(1)	56.56(2)
	$wine_white$	60.54(3)	61.74(5)	61.23(4)	59.21(2)	59.05(1)
Avg. Rank		(3.22)	(3.56)	(3.22)	(2.56)	(2.44)
Mean Rank		(2.96)	(3.89)	(3.37)	(2.63)	(2.15)

Table 3: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when Best, BEM, IEW, Caruana, BST(ICM) and BST(ICM) Reg, taking into account some baseline systems (Ridge, SVR and RF) and the BO sampling strategy.