HPO	MLS	OLS	FSR(*)	PCR(AICc)	PLS(GMDL)	BST(AICc)	RBST(AIC)	BST(ICM)	RBST(ICM)
	automobile	95.52(7)	19.91(5)	404.62(8)	18.17(2)	19.91(5)	19.10(4)	18.72(3)	**17.60**(1)
	fertility	2.21e+13(8)	106.65(6)	106.25(4)	106.17(3)	106.65(6)	106.65(6)	106.10(2)	**104.79**(1)
	flow	1.79e+8(8)	64.26(3)	67.89(7)	64.45(5)	64.26(3)	64.26(3)	64.96(6)	**63.94**(1)
	forest	3.75e+10(8)	102.13(4)	102.21(6)	**101.42**(1)	102.13(4)	102.13(4)	102.31(7)	101.76(2)
Ridge	servo	3.25e+9(8)	61.51(4)	61.38(2)	61.66(7)	61.51(4)	61.51(4)	**60.28**(1)	61.63(6)
	slump	7.37e+8(8)	86.94(4)	94.97(7)	**86.52**(1)	86.94(4)	86.94(4)	89.46(6)	86.65(2)
	traffic	7.81e+12(8)	45.01(5)	47.22(7)	43.91(2)	45.01(5)	45.01(5)	**43.26**(1)	44.98(3)
	wine_red	3.20e+4(8)	65.01(3)	68.89(7)	65.93(6)	65.01(3)	65.01(3)	**64.98**(1)	65.03(5)
	wine_white	1.85e+5(8)	73.10(3)	74.78(7)	74.76(6)	73.10(3)	73.10(3)	73.11(5)	**73.10**(1)
Avg. Rank		(7.89)	(4.17)	(6.11)	(3.67)	(4.17)	(4.00)	(3.56)	(**2.44**)
	automobile	6.89e+12(8)	19.48(3)	420.25(7)	19.99(5)	19.48(3)	19.48(3)	**19.39**(1)	20.74(6)
	fertility	715.72(8)	108.31(4)	122.70(7)	121.15(6)	108.31(4)	108.31(4)	103.77(2)	**102.99**(1)
	flow	3.71e+9(8)	69.56(3)	918.02(7)	68.17(2)	**65.89**(1)	69.56(3)	72.36(5)	83.51(6)
	forest	427.50(8)	101.88(3)	105.63(7)	**100.88**(1)	101.88(3)	101.88(3)	102.03(5)	102.14(6)
SVR	servo	5.91e+15(8)	**15.07**(1)	20.48(7)	18.91(6)	**15.07**(1)	16.75(5)	15.10(3)	15.10(4)
	slump	3.52e+10(8)	83.74(4)	571.01(7)	80.94(3)	79.90(2)	83.74(4)	**78.87**(1)	85.01(6)
	traffic	5.17e+4(8)	57.27(6)	538.36(7)	**40.92**(1)	55.75(5)	47.10(3)	50.72(4)	41.02(2)
	wine_red	65.93(7)	65.68(5)	68.98(8)	58.35(3)	61.60(4)	65.68(5)	**57.45**(1)	57.67(2)
	wine_white	59.41(5)	73.34(8)	71.67(7)	58.30(3)	58.81(4)	61.10(6)	**58.04**(1)	58.16(2)
Avg. Rank		(7.56)	(4.33)	(7.11)	(3.33)	(3.06)	(4.17)	(**2.56**)	(3.89)
	automobile	33.66(7)	12.49(3)	407.79(8)	16.72(6)	12.49(3)	12.49(3)	**12.27**(1)	14.10(5)
	fertility	142.69(8)	**102.29**(1)	111.04(6)	111.11(7)	107.67(5)	**102.29**(1)	102.42(3)	105.65(4)
	flow	133.57(7)	67.06(4)	882.23(8)	**60.71**(1)	67.06(4)	67.06(4)	67.35(6)	64.85(2)
	forest	266.18(8)	123.56(6)	**104.31**(1)	107.25(2)	123.56(6)	123.56(6)	108.86(3)	110.63(4)
RF	servo	28.74(8)	**18.08**(2)	22.66(6)	24.07(7)	**18.08**(2)	**18.08**(2)	18.29(4)	19.35(5)
	slump	109.28(7)	71.35(3)	531.38(8)	**69.76**(1)	71.35(3)	71.35(3)	74.45(6)	72.73(5)
	traffic	100.75(8)	45.28(3)	72.05(7)	48.33(6)	45.28(3)	45.28(3)	**42.76**(1)	48.05(5)
	wine_red	59.71(6)	59.09(4)	70.56(8)	61.65(7)	59.09(4)	59.09(4)	58.67(2)	**57.25**(1)
	wine_white	**60.12**(1)	60.67(4)	69.18(8)	68.41(7)	60.67(4)	60.67(4)	60.53(2)	60.69(6)
Avg. Rank		(6.67)	(3.39)	(6.67)	(4.89)	(3.78)	(3.39)	(**3.11**)	(4.11)
Mean Rank		(7.37)	(3.96)	(6.63)	(3.96)	(3.67)	(3.85)	(**3.07**)	(3.48)

Table 2: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when OLS 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 RS sampling strategy.