

MLS	Dataset	PCR(AIC)	PCR(AICc)	PCR(BIC)	PCR(HQIC)	PCR(GMDL)
Ridge	automobile	<b>404.62</b> (3)	<b>404.62</b> (3)	<b>404.62</b> (3)	<b>404.62</b> (3)	<b>404.62</b> (3)
	fertility	106.25(4)	106.25(4)	<b>104.01</b> (1)	106.25(4)	<b>104.01</b> (1)
	flow	<b>67.89</b> (2)	<b>67.89</b> (2)	631.23(5)	<b>67.89</b> (2)	301.13(4)
	forest	<b>102.21</b> (3)	<b>102.21</b> (3)	<b>102.21</b> (3)	<b>102.21</b> (3)	<b>102.21</b> (3)
	servo	<b>61.38</b> (3)	<b>61.38</b> (3)	<b>61.38</b> (3)	<b>61.38</b> (3)	<b>61.38</b> (3)
	slump	<b>94.97</b> (2)	<b>94.97</b> (2)	107.23(4)	<b>94.97</b> (2)	107.23(4)
	traffic	<b>47.22</b> (2)	<b>47.22</b> (2)	<b>47.22</b> (2)	<b>47.22</b> (2)	55.96(5)
	wine_red	68.89(4)	68.89(2)	<b>68.89</b> (1)	68.89(2)	87.31(5)
	wine_white	74.85(2)	<b>74.78</b> (1)	79.93(4)	74.85(3)	82.13(5)
	Avg. Rank	(2.83)	<b>(2.56)</b>	(3.06)	(2.78)	(3.78)
SVR	automobile	<b>420.25</b> (3)	<b>420.25</b> (3)	<b>420.25</b> (3)	<b>420.25</b> (3)	<b>420.25</b> (3)
	fertility	<b>122.70</b> (3)	<b>122.70</b> (3)	<b>122.70</b> (3)	<b>122.70</b> (3)	<b>122.70</b> (3)
	flow	<b>918.02</b> (3)	<b>918.02</b> (3)	<b>918.02</b> (3)	<b>918.02</b> (3)	<b>918.02</b> (3)
	forest	<b>105.63</b> (3)	<b>105.63</b> (3)	<b>105.63</b> (3)	<b>105.63</b> (3)	<b>105.63</b> (3)
	servo	<b>20.48</b> (2)	<b>20.48</b> (2)	23.61(4)	<b>20.48</b> (2)	25.55(5)
	slump	<b>571.01</b> (3)	<b>571.01</b> (3)	<b>571.01</b> (3)	<b>571.01</b> (3)	<b>571.01</b> (3)
	traffic	<b>538.36</b> (3)	<b>538.36</b> (3)	<b>538.36</b> (3)	<b>538.36</b> (3)	<b>538.36</b> (3)
	wine_red	83.15(4)	<b>68.98</b> (1)	77.64(3)	73.84(2)	144.40(5)
	wine_white	170.23(4)	<b>71.67</b> (1)	107.43(3)	92.53(2)	189.74(5)
	Avg. Rank	(3.11)	<b>(2.44)</b>	(3.11)	(2.67)	(3.67)
RF	automobile	<b>407.79</b> (3)	<b>407.79</b> (3)	<b>407.79</b> (3)	<b>407.79</b> (3)	<b>407.79</b> (3)
	fertility	115.06(3)	<b>111.04</b> (1)	115.06(3)	115.06(3)	123.60(5)
	flow	<b>882.23</b> (3)	<b>882.23</b> (3)	<b>882.23</b> (3)	<b>882.23</b> (3)	<b>882.23</b> (3)
	forest	<b>104.31</b> (3)	<b>104.31</b> (3)	<b>104.31</b> (3)	<b>104.31</b> (3)	<b>104.31</b> (3)
	servo	23.47(3)	<b>22.66</b> (1)	31.57(4)	<b>22.66</b> (1)	31.57(4)
	slump	<b>531.38</b> (3)	<b>531.38</b> (3)	<b>531.38</b> (3)	<b>531.38</b> (3)	<b>531.38</b> (3)
	traffic	159.23(3)	<b>72.05</b> (1)	289.17(5)	148.55(2)	159.23(3)
	wine_red	78.12(3)	<b>70.56</b> (1)	80.03(4)	74.87(2)	110.91(5)
	wine_white	75.66(3)	<b>69.18</b> (1)	78.95(4)	73.30(2)	90.81(5)
	Avg. Rank	(3.06)	<b>(1.94)</b>	(3.61)	(2.50)	(3.89)
Mean Rank		(3.00)	<b>(2.31)</b>	(3.26)	(2.65)	(3.78)

Table 7: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PCR, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RF) and the RS sampling strategy.