| MLS | Dataset | PCR(AIC) | PCR(AICc) | PCR(BIC) | PCR(HQIC) | PCR(GMDL) |
|---|---|---|---|---|---|---|
| | automobile | **413.02**(3) | **413.02**(3) | **413.02**(3) | **413.02**(3) | **413.02**(3) |
| | fertility | 107.29(3) | 107.29(3) | 107.29(3) | 107.29(3) | **104.45**(1) |
| | flow | **289.44**(3) | **289.44**(3) | **289.44**(3) | **289.44**(3) | **289.44**(3) |
| | forest | **101.70**(3) | **101.70**(3) | **101.70**(3) | **101.70**(3) | **101.70**(3) |
| Ridge | servo | **60.53**(3) | **60.53**(3) | **60.53**(3) | **60.53**(3) | **60.53**(3) |
| | slump | **85.74**(3) | **85.74**(3) | **85.74**(3) | **85.74**(3) | **85.74**(3) |
| | traffic | 43.77(4) | 43.77(4) | **43.61**(1) | 43.77(4) | **43.61**(1) |
| | wine_red | 67.16(3) | **67.16**(1) | 67.16(4) | **67.16**(1) | 69.73(5) |
| | wine_white | **76.79**(2) | **76.79**(2) | 78.61(4) | **76.79**(2) | 83.61(5) |
| Avg. Rank | | (3.06) | (**2.89**) | (3.11) | (**2.89**) | (3.06) |
| | automobile | **385.00**(3) | **385.00**(3) | **385.00**(3) | **385.00**(3) | **385.00**(3) |
| | fertility | **106.90**(3) | **106.90**(3) | **106.90**(3) | **106.90**(3) | **106.90**(3) |
| | flow | 886.92(4) | **677.39**(1) | 882.27(2) | 886.92(4) | 886.92(4) |
| | forest | **104.71**(3) | **104.71**(3) | **104.71**(3) | **104.71**(3) | **104.71**(3) |
| SVR | servo | **17.16**(2) | **17.16**(2) | **17.16**(2) | **17.16**(2) | 28.68(5) |
| | slump | 212.16(3) | **210.01**(1) | 334.00(5) | 212.16(3) | 212.16(3) |
| | traffic | **61.08**(2) | **61.08**(2) | 359.33(5) | **61.08**(2) | **61.08**(2) |
| | wine_red | 72.08(4) | **64.17**(1) | 70.24(3) | 70.24(2) | 89.14(5) |
| | wine_white | 83.79(4) | **65.01**(1) | 72.03(3) | 69.15(2) | 121.59(5) |
| Avg. Rank | | (3.22) | (**2.00**) | (3.28) | (2.78) | (3.72) |
| | automobile | **408.94**(3) | **408.94**(3) | **408.94**(3) | **408.94**(3) | **408.94**(3) |
| | fertility | 100.19(3) | 100.19(3) | 100.19(3) | 100.19(3) | **98.40**(1) |
| | flow | **871.96**(3) | **871.96**(3) | **871.96**(3) | **871.96**(3) | **871.96**(3) |
| | forest | **105.20**(3) | **105.20**(3) | **105.20**(3) | **105.20**(3) | **105.20**(3) |
| RF | servo | **21.59**(3) | **21.59**(3) | **21.59**(3) | **21.59**(3) | **21.59**(3) |
| | slump | **502.16**(1) | 503.21(2) | 515.51(4) | 515.51(4) | 515.51(4) |
| | traffic | 258.92(2) | **235.82**(1) | 523.38(4) | 523.38(4) | 523.38(4) |
| | wine_red | 77.79(3) | **73.95**(1) | 77.79(4) | 73.95(2) | 97.11(5) |
| | wine_white | 76.06(3) | **73.72**(1) | 76.06(4) | 75.43(2) | 95.86(5) |
| Avg. Rank | | (2.72) | (**2.28**) | (3.50) | (3.06) | (3.44) |
| Mean Rank | | (3.00) | (**2.39**) | (3.30) | (2.91) | (3.41) |

Table 12: 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 BO sampling strategy.