

| MLS | Dataset | Best | BEM | IEW | GEM | Caruana | RBST(ICM) |
|-----------|------------|------------------|-----------------|-----------|-----------------|-----------------|------------------|
| Ridge | automobile | 18.41(6) | 17.52(2) | 17.57(4) | 17.71(5) | 16.85(1) | 17.56(3) |
| | fertility | 109.02(2) | 109.15(6) | 109.14(5) | 109.12(4) | 109.12(3) | 102.73(1) |
| | flow | 65.60(2) | 66.37(6) | 66.36(5) | 65.60(4) | 65.60(2) | 63.85(1) |
| | forest | 112.02(2) | 112.68(6) | 112.68(5) | 112.17(4) | 112.11(3) | 100.73(1) |
| | servo | 63.80(4) | 63.71(3) | 63.71(2) | 63.80(5) | 63.80(6) | 60.20(1) |
| | slump | 90.91(2) | 91.04(6) | 91.04(5) | 90.91(4) | 90.91(2) | 85.69(1) |
| | traffic | 46.80(3) | 47.50(6) | 47.46(5) | 46.80(2) | 46.80(3) | 44.65(1) |
| | wine_red | 64.95(2) | 65.03(6) | 65.03(5) | 64.96(4) | 64.96(3) | 64.95(1) |
| | wine_white | 72.96(1) | 73.11(6) | 73.11(5) | 72.96(2) | 72.96(3) | 72.97(4) |
| Avg. Rank | | (2.83) | (5.22) | (4.56) | (3.78) | (3.06) | (1.56) |
| SVR | automobile | 115.89(5) | 115.88(3) | 115.88(4) | 110.99(2) | 115.89(5) | 100.28(1) |
| | fertility | 99.56(3) | 99.26(1) | 99.40(2) | 100.62(4) | 100.62(5) | 113.30(6) |
| | flow | 77.67(3) | 91.11(6) | 90.45(5) | 76.52(2) | 76.48(1) | 78.29(4) |
| | forest | 97.40(4) | 97.19(3) | 97.17(2) | 95.50(1) | 97.51(5) | 100.29(6) |
| | servo | 17.29(1) | 43.90(6) | 35.21(5) | 18.14(2) | 18.14(3) | 18.39(4) |
| | slump | 81.07(4) | 90.44(6) | 89.12(5) | 75.60(2) | 75.61(3) | 74.01(1) |
| | traffic | 37.64(2) | 49.05(6) | 44.64(5) | 37.64(1) | 37.68(3) | 39.60(4) |
| | wine_red | 65.75(6) | 64.51(5) | 64.25(4) | 60.06(3) | 60.06(2) | 56.50(1) |
| | wine_white | 73.41(6) | 70.84(5) | 69.70(4) | 60.59(3) | 60.59(2) | 55.92(1) |
| Avg. Rank | | (3.83) | (4.56) | (4.00) | (2.22) | (3.28) | (3.11) |
| RF | automobile | 15.38(2) | 17.40(6) | 16.28(4) | 17.33(5) | 15.43(3) | 14.99(1) |
| | fertility | 96.37(4) | 96.07(2) | 96.32(3) | 96.63(6) | 96.63(5) | 94.58(1) |
| | flow | 63.85(6) | 61.35(4) | 61.45(5) | 59.02(1) | 59.69(2) | 61.24(3) |
| | forest | 103.29(1) | 104.33(3) | 104.23(2) | 106.05(5) | 105.87(4) | 106.29(6) |
| | servo | 13.95(1) | 21.35(6) | 18.18(5) | 14.52(3) | 14.42(2) | 14.55(4) |
| | slump | 74.16(6) | 70.24(1) | 70.39(2) | 72.16(3) | 72.78(5) | 72.21(4) |
| | traffic | 49.04(6) | 43.99(4) | 43.88(3) | 43.67(1) | 43.70(2) | 45.17(5) |
| | wine_red | 57.54(4) | 59.80(6) | 59.14(5) | 55.97(1) | 55.98(2) | 56.56(3) |
| | wine_white | 60.54(4) | 61.74(6) | 61.23(5) | 59.25(3) | 59.21(2) | 59.05(1) |
| Avg. Rank | | (3.78) | (4.22) | (3.78) | (3.11) | (3.00) | (3.11) |
| Mean Rank | | (3.48) | (4.67) | (4.11) | (3.04) | (3.11) | (2.59) |

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