

MLS	Dataset	RBST(AIC)	RBST(AICc)	RBST(BIC)	RBST(HQIC)	RBST(GMDL)
Ridge	automobile	19.10(2)	19.10(2)	19.10(2)	19.10(2)	19.91(5)
	fertility	106.65(3)	106.65(3)	106.65(3)	106.65(3)	106.65(3)
	flow	64.26(3)	64.26(3)	64.26(3)	64.26(3)	64.26(3)
	forest	102.13(3)	102.13(3)	102.13(3)	102.13(3)	102.13(3)
	servo	61.51(3)	61.51(3)	61.51(3)	61.51(3)	61.51(3)
	slump	86.94(3)	86.94(3)	86.94(3)	86.94(3)	86.94(3)
	traffic	45.01(3)	45.01(3)	45.01(3)	45.01(3)	45.01(3)
	wine_red	65.01(3)	65.01(3)	65.01(3)	65.01(3)	65.01(3)
SVR	wine_white	73.10(3)	73.10(3)	73.10(3)	73.10(3)	73.10(3)
	Avg. Rank	(2.94)	(2.94)	(2.94)	(2.94)	(3.22)
	automobile	19.48(3)	19.48(3)	19.48(3)	19.48(3)	19.48(3)
	fertility	108.31(3)	108.31(3)	108.31(3)	108.31(3)	108.31(3)
	flow	69.56(3)	69.56(3)	69.56(3)	69.56(3)	69.56(3)
	forest	101.88(3)	101.88(3)	101.88(3)	101.88(3)	101.88(3)
	servo	16.75(4)	16.75(4)	15.07(2)	15.07(2)	15.07(2)
	slump	83.74(3)	83.74(3)	83.74(3)	83.74(3)	83.74(3)
RF	traffic	47.10(2)	47.10(2)	47.10(2)	47.10(2)	57.27(5)
	wine_red	65.68(3)	65.68(3)	65.68(3)	65.68(3)	65.68(3)
	wine_white	61.10(2)	61.10(2)	61.10(2)	61.10(2)	73.34(5)
	Avg. Rank	(3.06)	(3.06)	(2.78)	(2.78)	(3.33)
	automobile	12.49(3)	12.49(3)	12.49(3)	12.49(3)	12.49(3)
	fertility	102.29(3)	102.29(3)	102.29(3)	102.29(3)	102.29(3)
	flow	67.06(3)	67.06(3)	67.06(3)	67.06(3)	67.06(3)
	forest	123.56(3)	123.56(3)	123.56(3)	123.56(3)	123.56(3)
Mean Rank	servo	18.08(3)	18.08(3)	18.08(3)	18.08(3)	18.08(3)
	slump	71.35(3)	71.35(3)	71.35(3)	71.35(3)	71.35(3)
	traffic	45.28(3)	45.28(3)	45.28(3)	45.28(3)	45.28(3)
	wine_red	59.09(3)	59.09(3)	59.09(3)	59.09(3)	59.09(3)
	wine_white	60.67(3)	60.67(3)	60.67(3)	60.67(3)	60.67(3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	Mean Rank	(3.00)	(3.00)	(2.91)	(2.91)	(3.19)

Table 10: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when RBST, 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.