

HPO	MLS	OLS	FSR(*)	PCR(AICc)	PLS(GMDL)	BST(AICc)	RBST(AIC)	BST(ICM)	RBST(ICM)
Ridge	automobile	3.59e+7(8)	19.69(5)	407.18(7)	17.59(2)	19.69(5)	18.74(4)	18.55(3)	17.46(1)
	fertility	2.12e+3(8)	106.37(5)	106.48(7)	104.82(2)	106.37(5)	106.37(5)	105.77(3)	104.48(1)
	flow	1.17e+7(8)	64.26(3)	631.11(7)	64.38(5)	64.26(3)	64.26(3)	64.58(6)	63.94(1)
	forest	4.18e+3(8)	102.12(4)	102.24(6)	101.44(1)	102.12(4)	102.12(4)	102.28(7)	102.00(2)
	servo	294.63(8)	61.49(4)	61.45(2)	61.79(7)	61.49(4)	61.49(4)	60.26(1)	61.63(6)
	shump	3.29e+8(8)	86.94(4)	101.58(7)	86.69(2)	86.94(4)	86.94(4)	89.46(6)	86.65(1)
	traffic	3.34e+7(8)	44.92(5)	57.51(7)	44.45(3)	42.79(1)	44.92(5)	43.15(2)	44.89(4)
	wine_red	1.72e+7(8)	65.09(4)	69.78(7)	65.56(6)	65.09(4)	65.09(4)	65.06(1)	65.09(2)
	wine_white	6.92e+3(8)	72.58(3)	77.26(7)	73.46(6)	72.58(3)	72.58(3)	72.53(1)	72.68(5)
Avg. Rank		(8.00)	(4.22)	(6.33)	(3.78)	(3.72)	(4.06)	(3.33)	(2.56)
SVR	automobile	2.34e+5(8)	21.27(3)	424.52(7)	19.34(1)	21.27(3)	21.27(3)	22.79(6)	22.09(5)
	fertility	191.43(8)	102.54(2)	113.79(7)	105.85(6)	102.54(2)	102.54(2)	104.46(5)	103.55(4)
	flow	4.56e+6(8)	71.30(2)	927.11(7)	66.31(1)	78.77(5)	71.30(2)	74.10(4)	79.18(6)
	forest	207.68(8)	111.18(3)	103.94(1)	117.17(7)	111.18(3)	111.18(3)	115.11(6)	112.12(5)
	servo	97.79(8)	16.73(3)	20.01(7)	17.68(5)	16.73(3)	18.05(6)	16.43(2)	15.76(1)
	shump	8.33e+14(8)	114.93(4)	536.60(7)	75.91(1)	116.36(5)	85.54(2)	131.91(6)	86.06(3)
	traffic	510.13(8)	58.21(5)	407.40(7)	48.31(2)	58.21(5)	57.44(4)	53.08(3)	46.45(1)
	wine_red	59.01(3)	67.35(6)	3.18e+3(8)	63.60(5)	62.81(4)	67.35(6)	58.91(2)	56.55(1)
	wine_white	289.40(7)	70.46(5)	3.24e+3(8)	110.85(6)	57.57(3)	58.14(4)	56.97(2)	56.26(1)
Avg. Rank		(7.33)	(3.89)	(6.56)	(3.78)	(3.78)	(3.67)	(4.00)	(3.00)
RF	automobile	26.03(7)	18.08(5)	405.11(8)	16.91(2)	18.08(5)	17.72(3)	18.04(4)	15.32(1)
	fertility	158.91(8)	94.35(4)	130.14(7)	96.12(6)	91.70(2)	94.35(4)	89.63(1)	93.21(3)
	flow	118.33(7)	62.59(3)	878.26(8)	76.27(6)	62.59(3)	62.59(3)	62.59(1)	63.24(5)
	forest	200.95(8)	116.29(6)	104.95(1)	108.27(2)	116.29(6)	116.29(6)	112.68(4)	110.09(3)
	servo	24.61(6)	19.71(1)	33.52(8)	27.19(7)	19.71(1)	22.04(5)	19.98(3)	21.01(4)
	shump	125.29(7)	63.94(2)	527.24(8)	72.64(6)	63.94(2)	63.94(2)	63.97(4)	68.08(5)
	traffic	49.37(3)	50.82(5)	235.18(8)	46.17(1)	50.82(5)	50.82(5)	54.18(7)	46.59(2)
	wine_red	59.08(3)	60.08(6)	73.18(8)	59.51(4)	60.08(6)	60.08(6)	58.90(2)	57.56(1)
	wine_white	58.59(1)	60.02(5)	72.80(8)	65.05(7)	60.02(5)	60.02(5)	59.53(3)	59.40(2)
Avg. Rank		(5.56)	(4.28)	(7.11)	(4.56)	(4.00)	(4.39)	(3.22)	(2.89)
Mean Rank		(6.96)	(4.13)	(6.67)	(4.04)	(3.83)	(4.04)	(3.52)	(2.81)

Table 5: 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 HB sampling strategy.