

| MLS | Dataset | BST(AIC) | BST(AICc) | BST(BIC) | BST(HQIC) | BST(GMDL) |
|-----------|------------|-------------------|-------------------|-------------------|-------------------|-------------------|
| Ridge | automobile | 19.69 (3) | 19.69 (3) | 19.69 (3) | 19.69 (3) | 19.69 (3) |
| | fertility | 106.37 (3) | 106.37 (3) | 106.37 (3) | 106.37 (3) | 106.37 (3) |
| | flow | 64.26 (3) | 64.26 (3) | 64.26 (3) | 64.26 (3) | 64.26 (3) |
| | forest | 102.12 (3) | 102.12 (3) | 102.12 (3) | 102.12 (3) | 102.12 (3) |
| | servo | 61.49 (3) | 61.49 (3) | 61.49 (3) | 61.49 (3) | 61.49 (3) |
| | slump | 86.94 (3) | 86.94 (3) | 86.94 (3) | 86.94 (3) | 86.94 (3) |
| | traffic | 42.79 (2) | 42.79 (2) | 44.92(4) | 42.79 (2) | 44.92(4) |
| | wine_red | 65.09 (3) | 65.09 (3) | 65.09 (3) | 65.09 (3) | 65.09 (3) |
| | wine_white | 72.58 (3) | 72.58 (3) | 72.58 (3) | 72.58 (3) | 72.58 (3) |
| Avg. Rank | | (2.89) | (2.89) | (3.17) | (2.89) | (3.17) |
| SVR | automobile | 21.27 (3) | 21.27 (3) | 21.27 (3) | 21.27 (3) | 21.27 (3) |
| | fertility | 102.54 (3) | 102.54 (3) | 102.54 (3) | 102.54 (3) | 102.54 (3) |
| | flow | 78.77(4) | 78.77(4) | 71.30 (1) | 78.77(4) | 71.30 (1) |
| | forest | 111.18 (3) | 111.18 (3) | 111.18 (3) | 111.18 (3) | 111.18 (3) |
| | servo | 16.73 (3) | 16.73 (3) | 16.73 (3) | 16.73 (3) | 16.73 (3) |
| | slump | 116.36(3) | 116.36(3) | 116.36(3) | 116.36(3) | 114.93 (1) |
| | traffic | 58.21 (3) | 58.21 (3) | 58.21 (3) | 58.21 (3) | 58.21 (3) |
| | wine_red | 62.81 (1) | 62.81 (1) | 67.35(4) | 64.77(3) | 67.35(4) |
| | wine_white | 57.57 (2) | 57.57 (2) | 57.57 (2) | 57.57 (2) | 70.46(5) |
| Avg. Rank | | (2.94) | (2.94) | (3.00) | (3.11) | (3.00) |
| RF | automobile | 18.08 (3) | 18.08 (3) | 18.08 (3) | 18.08 (3) | 18.08 (3) |
| | fertility | 91.98(2) | 91.70 (1) | 94.35(4) | 91.98(2) | 94.35(4) |
| | flow | 62.59 (3) | 62.59 (3) | 62.59 (3) | 62.59 (3) | 62.59 (3) |
| | forest | 116.29 (3) | 116.29 (3) | 116.29 (3) | 116.29 (3) | 116.29 (3) |
| | servo | 19.71 (3) | 19.71 (3) | 19.71 (3) | 19.71 (3) | 19.71 (3) |
| | slump | 63.94 (3) | 63.94 (3) | 63.94 (3) | 63.94 (3) | 63.94 (3) |
| | traffic | 50.82 (3) | 50.82 (3) | 50.82 (3) | 50.82 (3) | 50.82 (3) |
| | wine_red | 60.08 (3) | 60.08 (3) | 60.08 (3) | 60.08 (3) | 60.08 (3) |
| | wine_white | 60.02 (3) | 60.02 (3) | 60.02 (3) | 60.02 (3) | 60.02 (3) |
| Avg. Rank | | (2.94) | (2.78) | (3.17) | (2.94) | (3.17) |
| Mean Rank | | (2.93) | (2.87) | (3.11) | (2.98) | (3.11) |

Table 24: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when BST, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RF) and the HB sampling strategy.