MLS	Dataset	Best	BEM	IEW	GEM-ITH	Caruana	RBST(ICM)
	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)
Ridge	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**)
	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)
SVR	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)
	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)
RF	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(5)	**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-ITH, Caruana, BST(ICM) and BST(ICM) Reg, taking into account some baseline systems (Ridge, SVR and RF) and the BO sampling strategy.