MLS	Dataset	PCR(AIC)	PCR(AICc)	PCR(BIC)	PCR(HQIC)	PCR(GMDL)
	automobile	**407.18**(3)	**407.18**(3)	**407.18**(3)	**407.18**(3)	**407.18**(3)
	fertility	107.19(3)	**106.48**(1)	107.19(3)	107.19(3)	107.19(3)
	flow	**631.11**(3)	**631.11**(3)	**631.11**(3)	**631.11**(3)	**631.11**(3)
	forest	**102.24**(3)	**102.24**(3)	**102.24**(3)	**102.24**(3)	**102.24**(3)
Ridge	servo	**61.45**(3)	**61.45**(3)	**61.45**(3)	**61.45**(3)	**61.45**(3)
	slump	108.87(3)	**101.58**(1)	108.87(3)	108.87(3)	108.87(3)
	traffic	**47.38**(2)	57.51(4)	**47.38**(2)	57.51(4)	**47.38**(2)
	wine_red	73.14(3)	**69.78**(1)	73.92(5)	71.21(2)	73.92(4)
	wine_white	77.61(4)	**77.26**(1)	77.61(3)	77.61(2)	79.10(5)
Avg. Rank		(3.11)	(**2.28**)	(3.22)	(3.06)	(3.33)
	automobile	**424.52**(3)	**424.52**(3)	**424.52**(3)	**424.52**(3)	**424.52**(3)
	fertility	121.36(3)	**113.79**(1)	121.36(3)	121.36(3)	121.72(5)
	flow	**927.11**(3)	**927.11**(3)	**927.11**(3)	**927.11**(3)	**927.11**(3)
	forest	**103.94**(3)	**103.94**(3)	**103.94**(3)	**103.94**(3)	**103.94**(3)
SVR	servo	**19.72**(2)	20.01(5)	**19.72**(2)	**19.72**(2)	**19.72**(2)
	slump	**536.60**(3)	**536.60**(3)	**536.60**(3)	**536.60**(3)	**536.60**(3)
	traffic	**407.40**(2)	**407.40**(2)	528.09(5)	**407.40**(2)	**407.40**(2)
	wine_red	3.20e+3(4)	3.18e+3(2)	3.19e+3(3)	**3.18e+3**(1)	3.20e+3(4)
	wine_white	3.63e+3(3)	**3.24e+3**(1)	4.45e+3(5)	3.24e+3(2)	3.63e+3(4)
Avg. Rank		(3.06)	(2.61)	(3.39)	(**2.56**)	(3.39)
	automobile	**405.11**(3)	**405.11**(3)	**405.11**(3)	**405.11**(3)	**405.11**(3)
	fertility	**125.11**(1)	130.14(5)	126.29(3)	**125.11**(1)	126.29(3)
	flow	**878.26**(3)	**878.26**(3)	**878.26**(3)	**878.26**(3)	**878.26**(3)
	forest	**104.95**(3)	**104.95**(3)	**104.95**(3)	**104.95**(3)	**104.95**(3)
RF	servo	33.75(3)	**33.52**(1)	33.75(3)	33.75(3)	33.75(3)
	slump	**527.24**(3)	**527.24**(3)	**527.24**(3)	**527.24**(3)	**527.24**(3)
	traffic	282.75(3)	**235.18**(1)	545.61(5)	**235.18**(1)	282.75(3)
	wine_red	81.33(3)	**73.18**(1)	81.33(4)	76.20(2)	100.15(5)
	wine_white	87.09(3)	**72.80**(1)	96.44(4)	79.42(2)	106.98(5)
Avg. Rank		(2.94)	(**2.39**)	(3.56)	(2.50)	(3.61)
Mean Rank		(3.04)	(**2.43**)	(3.39)	(2.70)	(3.44)

Table 22: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PCR, 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.