

MLS	Dataset	PLS(AIC)	PLS(AICc)	PLS(BIC)	PLS(HQIC)	PLS(GMDL)
	automobile	19.20(4)	19.20(4)	18.43(1)	19.20(4)	18.43(1)
	fertility	102.98(3)	102.98(3)	102.98(3)	102.98(3)	102.98(3)
	flow	65.13(3)	65.13(3)	65.13(3)	65.13(3)	65.13(3)
	forest	100.40(3)	100.40(3)	100.40(3)	100.40(3)	100.40(3)
Ridge	servo	60.28(3)	60.28(3)	60.28(3)	60.28(3)	60.28(3)
	slump	85.53(2)	85.53(2)	85.53(2)	85.53(2)	85.94(5)
	traffic	43.80(2)	43.80(2)	43.80(2)	43.80(2)	44.95(5)
	wine_red	65.64(3)	65.64(3)	65.64(3)	65.64(3)	65.64(3)
	wine_white	73.94(3)	73.94(3)	73.94(3)	73.94(3)	73.94(3)
Avg. Rank		(3.00)	(3.00)	(2.72)	(3.00)	(3.28)
SVR	automobile	73.87(3)	73.87(3)	73.87(3)	73.87(3)	73.87(3)
	fertility	113.93(3)	118.76(5)	108.11(1)	113.93(3)	108.11(1)
	flow	88.70(2)	88.70(2)	83.03(4)	88.70(2)	98.99(5)
	forest	100.67(3)	100.67(3)	100.67(3)	100.67(3)	100.67(3)
	servo	27.00(4)	27.00(4)	26.88(2)	27.00(4)	21.37(1)
	slump	92.39(3)	92.39(3)	92.39(3)	92.39(3)	92.39(3)
	traffic	71.17(2)	71.21(4)	71.17(2)	73.76(5)	70.81(1)
	wine_red	75.57(3)	73.40(1)	75.57(3)	75.57(3)	75.57(3)
	wine_white	72.53(3)	72.53(3)	72.53(3)	72.53(3)	72.53(3)
Avg. Rank		(3.06)	(3.11)	(2.83)	(3.33)	(2.67)
RF	automobile	18.02(1)	18.99(4)	18.66(3)	18.99(4)	18.56(2)
	fertility	101.88(4)	98.88(3)	98.06(2)	101.88(4)	93.11(1)
	flow	80.35(3)	80.35(3)	80.35(3)	80.35(3)	73.98(1)
	forest	106.27(3)	106.27(3)	106.27(3)	106.27(3)	106.27(3)
	servo	19.81(2)	21.83(5)	19.81(2)	21.12(4)	19.75(1)
	slump	98.40(3)	113.09(5)	93.37(2)	109.98(4)	80.57(1)
	traffic	55.17(4)	55.17(4)	50.89(1)	55.17(4)	50.89(1)
	wine_red	64.25(2)	61.61(1)	68.54(4)	64.25(2)	68.54(4)
	wine_white	71.12(3)	67.92(1)	76.03(4)	67.92(1)	76.03(4)
Avg. Rank		(3.00)	(3.39)	(2.94)	(3.50)	(2.17)
Mean Rank		(3.02)	(3.17)	(2.83)	(3.28)	(2.70)

Table 18: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PLS, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RF) and the PSO sampling strategy.