| MLS | Dataset | FSR(AIC) | FSR(AICc) | FSR(BIC) | FSR(HQIC) | FSR(GMDL) |
|---|---|---|---|---|---|---|
| | automobile | **19.91**(3) | **19.91**(3) | **19.91**(3) | **19.91**(3) | **19.91**(3) |
| | fertility | **106.65**(3) | **106.65**(3) | **106.65**(3) | **106.65**(3) | **106.65**(3) |
| | flow | **64.26**(3) | **64.26**(3) | **64.26**(3) | **64.26**(3) | **64.26**(3) |
| | forest | **102.13**(3) | **102.13**(3) | **102.13**(3) | **102.13**(3) | **102.13**(3) |
| Ridge | servo | **61.51**(3) | **61.51**(3) | **61.51**(3) | **61.51**(3) | **61.51**(3) |
| | slump | **86.94**(3) | **86.94**(3) | **86.94**(3) | **86.94**(3) | **86.94**(3) |
| | traffic | **45.01**(3) | **45.01**(3) | **45.01**(3) | **45.01**(3) | **45.01**(3) |
| | wine_red | **65.01**(3) | **65.01**(3) | **65.01**(3) | **65.01**(3) | **65.01**(3) |
| | wine_white | **73.10**(3) | **73.10**(3) | **73.10**(3) | **73.10**(3) | **73.10**(3) |
| Avg. Rank | | (**3.00**) | (**3.00**) | (**3.00**) | (**3.00**) | (**3.00**) |
| | automobile | **19.48**(3) | **19.48**(3) | **19.48**(3) | **19.48**(3) | **19.48**(3) |
| | fertility | **108.31**(3) | **108.31**(3) | **108.31**(3) | **108.31**(3) | **108.31**(3) |
| | flow | **69.56**(3) | **69.56**(3) | **69.56**(3) | **69.56**(3) | **69.56**(3) |
| | forest | **101.88**(3) | **101.88**(3) | **101.88**(3) | **101.88**(3) | **101.88**(3) |
| SVR | servo | **15.07**(3) | **15.07**(3) | **15.07**(3) | **15.07**(3) | **15.07**(3) |
| | slump | **83.74**(3) | **83.74**(3) | **83.74**(3) | **83.74**(3) | **83.74**(3) |
| | traffic | **57.27**(3) | **57.27**(3) | **57.27**(3) | **57.27**(3) | **57.27**(3) |
| | wine_red | **65.68**(3) | **65.68**(3) | **65.68**(3) | **65.68**(3) | **65.68**(3) |
| | wine_white | **73.34**(3) | **73.34**(3) | **73.34**(3) | **73.34**(3) | **73.34**(3) |
| Avg. Rank | | (**3.00**) | (**3.00**) | (**3.00**) | (**3.00**) | (**3.00**) |
| | automobile | **12.49**(3) | **12.49**(3) | **12.49**(3) | **12.49**(3) | **12.49**(3) |
| | fertility | **102.29**(3) | **102.29**(3) | **102.29**(3) | **102.29**(3) | **102.29**(3) |
| | flow | **67.06**(3) | **67.06**(3) | **67.06**(3) | **67.06**(3) | **67.06**(3) |
| | forest | **123.56**(3) | **123.56**(3) | **123.56**(3) | **123.56**(3) | **123.56**(3) |
| RF | servo | **18.08**(3) | **18.08**(3) | **18.08**(3) | **18.08**(3) | **18.08**(3) |
| | slump | **71.35**(3) | **71.35**(3) | **71.35**(3) | **71.35**(3) | **71.35**(3) |
| | traffic | **45.28**(3) | **45.28**(3) | **45.28**(3) | **45.28**(3) | **45.28**(3) |
| | wine_red | **59.09**(3) | **59.09**(3) | **59.09**(3) | **59.09**(3) | **59.09**(3) |
| | wine_white | **60.67**(3) | **60.67**(3) | **60.67**(3) | **60.67**(3) | **60.67**(3) |
| Avg. Rank | | (**3.00**) | (**3.00**) | (**3.00**) | (**3.00**) | (**3.00**) |
| Mean Rank | | (**3.00**) | (**3.00**) | (**3.00**) | (**3.00**) | (**3.00**) |

Table 6: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when FSR, using several stop criteria (AIC, AICc, BIC, HQIC and GMDL), taking into account some baseline systems (Ridge, SVR and RF) and the RS sampling strategy.