MLS	Dataset	PLS(AIC)	PLS(AICc)	PLS(BIC)	PLS(HQIC)	PLS(GMDL)
	automobile	18.23(4)	18.23(4)	**18.17**(1)	18.23(4)	**18.17**(1)
	fertility	**106.17**(3)	**106.17**(3)	**106.17**(3)	**106.17**(3)	**106.17**(3)
	flow	68.85(4)	68.85(4)	**64.45**(1)	68.85(4)	**64.45**(1)
	forest	**101.42**(3)	**101.42**(3)	**101.42**(3)	**101.42**(3)	**101.42**(3)
Ridge	servo	**60.05**(1)	**60.05**(1)	61.66(4)	61.66(4)	61.66(4)
	slump	**86.52**(2)	90.65(5)	**86.52**(2)	**86.52**(2)	**86.52**(2)
	traffic	**43.91**(2)	43.97(5)	**43.91**(2)	**43.91**(2)	**43.91**(2)
	wine_red	**65.93**(3)	**65.93**(3)	**65.93**(3)	**65.93**(3)	**65.93**(3)
	wine_white	**74.76**(3)	**74.76**(3)	**74.76**(3)	**74.76**(3)	**74.76**(3)
Avg. Rank		(2.94)	(3.50)	(**2.67**)	(3.22)	(**2.67**)
	automobile	**19.99**(3)	**19.99**(3)	**19.99**(3)	**19.99**(3)	**19.99**(3)
	fertility	**121.15**(3)	**121.15**(3)	**121.15**(3)	**121.15**(3)	**121.15**(3)
	flow	**68.17**(3)	**68.17**(3)	**68.17**(3)	**68.17**(3)	**68.17**(3)
	forest	**100.88**(3)	**100.88**(3)	**100.88**(3)	**100.88**(3)	**100.88**(3)
SVR	servo	18.50(3)	**16.14**(1)	18.91(4)	18.39(2)	18.91(4)
	slump	83.61(3)	83.61(3)	83.61(3)	83.61(3)	**80.94**(1)
	traffic	44.65(3)	47.94(4)	**40.92**(1)	47.94(4)	**40.92**(1)
	wine_red	**58.35**(3)	**58.35**(3)	**58.35**(3)	**58.35**(3)	**58.35**(3)
	wine_white	**58.30**(3)	**58.30**(3)	**58.30**(3)	**58.30**(3)	**58.30**(3)
Avg. Rank		(3.06)	(3.00)	(3.06)	(3.11)	(**2.78**)
	automobile	23.70(2)	25.45(5)	23.70(2)	24.47(4)	**16.72**(1)
	fertility	129.79(3)	139.92(5)	128.24(2)	129.79(3)	**111.11**(1)
	flow	64.70(4)	73.19(5)	61.74(2)	64.44(3)	**60.71**(1)
	forest	**107.25**(3)	**107.25**(3)	**107.25**(3)	**107.25**(3)	**107.25**(3)
RF	servo	**23.47**(2)	28.00(5)	**23.47**(2)	**23.47**(2)	24.07(4)
	slump	91.45(5)	88.26(3)	74.92(2)	88.74(4)	**69.76**(1)
	traffic	49.29(2)	50.34(4)	49.29(2)	50.54(5)	**48.33**(1)
	wine_red	59.65(2)	**57.64**(1)	61.65(4)	61.65(4)	61.65(4)
	wine_white	**62.48**(2)	**62.48**(2)	68.41(4)	**62.48**(2)	68.41(4)
Avg. Rank		(2.94)	(3.67)	(2.72)	(3.39)	(**2.28**)
Mean Rank		(2.98)	(3.39)	(2.81)	(3.24)	(**2.57**)

Table 8: 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 RS sampling strategy.