MLS	Dataset		PLS(AICc)		PLS(HQIC) F	
Ridge	automobile	17.44(2)	17.44(2)	17.59(4)	17.44(2)	17.59(4)
	fertility	104.82(2)	105.77(5)	104.82(2)	104.82(2)	104.82(2)
	flow	67.94(3)	70.62(5)	64.38(1)	67.94(3)	64.38(1)
	forest	101.44(3)	101.44(3)	101.44(3)	101.44(3)	101.44(3)
	servo	60.02(2)	60.02(2)	61.79(4)	60.02(2)	61.79(4)
	slump	86.69(2)	90.66(5)	86.69(2)	86.69(2)	86.69(2)
	traffic	44.02(2)	43.38(1)	44.45(4)	44.02(2)	44.45(4)
	wine_red	65.56(3)	65.56(3)	65.56(3)	65.56 (3)	65.56(3)
	wine_white	73.46(3)	73.46(3)	73.46(3)	73.46(3)	73.46(3)
Avg. Rank		(2.67)	(3.22)	(3.22)	(2.67)	(3.22)
SVR	automobile	19.34(3)	19.34(3)	19.34(3)	19.34(3)	19.34(3)
	fertility	112.28(3)	112.28(3)	112.28(3)	112.28(3)	105.85(1)
	flow	93.13(3)	106.08(5)	66.31(1)	93.13(3)	66.31(1)
	forest	117.17(3)	117.17(3)	117.17(3)	117.17(3)	117.17(3)
	servo	17.39(3)	17.39(3)	17.38 (1)	17.39(3)	17.68(5)
	slump	96.67(3)	96.67(3)	96.67(3)	96.67(3)	75.91 (1)
	traffic	47.25(1)	48.71(5)	48.31(3)	47.25(1)	48.31(3)
	wine_red	60.34(1)	60.34(1)	63.60(4)	62.52(3)	63.60(4)
	wine_white	110.85(3)	110.85 (3)	110.85(3)	110.85(3)	110.85(3)
Avg. Rank		(2.83)	(3.39)	(2.94)	(3.00)	(2.83)
RF	automobile		25.13(4)		25.13(4)	16.91(1)
	fertility	104.59(4)	104.59(4)		104.59(4)	96.12(1)
	flow	85.09(4)	85.09(4)	76.27 (1)	85.09(4)	76.27 (1)
	forest	108.27(2)	116.67(5)	108.27(2)	108.27(2)	108.27(2)
	servo	27.01(3)	27.01(3)	26.96(1)	27.01(3)	27.19(5)
	slump	82.32(4)	78.90(2)	79.34(3)	82.32(4)	72.64(1)
	traffic	49.87(2)	51.91(5)		49.87(2)	46.17(1)
	wine_red	59.51 (3)	59.51 (3)	59.51 (3)	59.51 (3)	59.51 (3)
	wine_white	65.05(3)	60.62(1)	65.05(3)	65.05(3)	65.05(3)
Avg. Rank		(3.33)	(3.50)	(2.50)	(3.50)	(2.17)
Mean Rank	ξ	(2.94)	(3.37)	(2.89)	(3.06)	(2.74)

Table 23: 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 HB sampling strategy.