MLS	Dataset	FSR(AIC)	FSR(AICc)	FSR(BIC)	FSR(HQIC)	FSR(GMDL)
	automobile	**19.69**(3)	**19.69**(3)	**19.69**(3)	**19.69**(3)	**19.69**(3)
	fertility	**106.37**(3)	**106.37**(3)	**106.37**(3)	**106.37**(3)	**106.37**(3)
	flow	**64.26**(3)	**64.26**(3)	**64.26**(3)	**64.26**(3)	**64.26**(3)
	forest	**102.12**(3)	**102.12**(3)	**102.12**(3)	**102.12**(3)	**102.12**(3)
Ridge	servo	**61.49**(3)	**61.49**(3)	**61.49**(3)	**61.49**(3)	**61.49**(3)
	slump	**86.94**(3)	**86.94**(3)	**86.94**(3)	**86.94**(3)	**86.94**(3)
	traffic	**44.92**(3)	**44.92**(3)	**44.92**(3)	**44.92**(3)	**44.92**(3)
	wine_red	**65.09**(3)	**65.09**(3)	**65.09**(3)	**65.09**(3)	**65.09**(3)
	wine_white	**72.80**(3)	**72.80**(3)	**72.80**(3)	**72.80**(3)	**72.80**(3)
Avg. Rank		(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)	(**3.00**)
	automobile	**20.90**(3)	**20.90**(3)	**20.90**(3)	**20.90**(3)	**20.90**(3)
	fertility	**106.85**(3)	**106.85**(3)	**106.85**(3)	**106.85**(3)	**106.85**(3)
	flow	**74.07**(3)	**74.07**(3)	**74.07**(3)	**74.07**(3)	**74.07**(3)
	forest	**122.11**(3)	**122.11**(3)	**122.11**(3)	**122.11**(3)	**122.11**(3)
SVR	servo	**15.84**(3)	**15.84**(3)	**15.84**(3)	**15.84**(3)	**15.84**(3)
	slump	**99.12**(3)	**99.12**(3)	**99.12**(3)	**99.12**(3)	**99.12**(3)
	traffic	**43.39**(3)	**43.39**(3)	**43.39**(3)	**43.39**(3)	**43.39**(3)
	wine_red	**65.73**(3)	**65.73**(3)	**65.73**(3)	**65.73**(3)	**65.73**(3)
	wine_white	**71.62**(3)	**71.62**(3)	**71.62**(3)	**71.62**(3)	**71.62**(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	**103.55**(3)	**103.55**(3)	**103.55**(3)	**103.55**(3)	**103.55**(3)
	flow	**71.35**(3)	**71.35**(3)	**71.35**(3)	**71.35**(3)	**71.35**(3)
	forest	**117.49**(3)	**117.49**(3)	**117.49**(3)	**117.49**(3)	**117.49**(3)
RF	servo	**17.39**(3)	**17.39**(3)	**17.39**(3)	**17.39**(3)	**17.39**(3)
	slump	**77.36**(3)	**77.36**(3)	**77.36**(3)	**77.36**(3)	**77.36**(3)
	traffic	**53.98**(3)	**53.98**(3)	**53.98**(3)	**53.98**(3)	**53.98**(3)
	wine_red	**59.18**(3)	**59.18**(3)	**59.18**(3)	**59.18**(3)	**59.18**(3)
	wine_white	**60.65**(3)	**60.65**(3)	**60.65**(3)	**60.65**(3)	**60.65**(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 1: 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 GS sampling strategy.