| MLS | Dataset | PLS(AIC) | PLS(AICc) | PLS(BIC) | PLS(HQIC) | PLS(GMDL) |
|---|---|---|---|---|---|---|
| | automobile | **17.90**(2) | **17.90**(2) | 18.21(5) | **17.90**(2) | 18.06(4) |
| | fertility | **102.93**(3) | **102.93**(3) | **102.93**(3) | **102.93**(3) | **102.93**(3) |
| | flow | **64.68**(3) | **64.68**(3) | **64.68**(3) | **64.68**(3) | **64.68**(3) |
| | forest | **100.38**(3) | **100.38**(3) | **100.38**(3) | **100.38**(3) | **100.38**(3) |
| Ridge | servo | **60.21**(3) | **60.21**(3) | **60.21**(3) | **60.21**(3) | **60.21**(3) |
| | slump | **85.85**(3) | **85.85**(3) | **85.85**(3) | **85.85**(3) | **85.85**(3) |
| | traffic | 43.43(3) | **41.56**(1) | 43.43(3) | 43.43(3) | 44.45(5) |
| | wine_red | **65.05**(3) | **65.05**(3) | **65.05**(3) | **65.05**(3) | **65.05**(3) |
| | wine_white | **73.12**(3) | **73.12**(3) | **73.12**(3) | **73.12**(3) | **73.12**(3) |
| Avg. Rank | | (2.89) | (**2.67**) | (3.22) | (2.89) | (3.33) |
| | automobile | **99.99**(3) | **99.99**(3) | **99.99**(3) | **99.99**(3) | **99.99**(3) |
| | fertility | **116.04**(3) | **116.04**(3) | **116.04**(3) | **116.04**(3) | **116.04**(3) |
| | flow | **74.12**(3) | **74.12**(3) | **74.12**(3) | **74.12**(3) | **74.12**(3) |
| | forest | **101.31**(3) | **101.31**(3) | **101.31**(3) | **101.31**(3) | **101.31**(3) |
| SVR | servo | **18.77**(1) | 20.01(5) | 18.93(3) | **18.77**(1) | 18.93(3) |
| | slump | **74.59**(3) | **74.59**(3) | **74.59**(3) | **74.59**(3) | **74.59**(3) |
| | traffic | **42.68**(1) | 50.16(5) | 45.66(3) | **42.68**(1) | 49.99(4) |
| | wine_red | 59.62(2) | **58.05**(1) | 61.68(4) | 61.68(4) | 61.68(4) |
| | wine_white | **59.24**(2) | **59.24**(2) | **59.24**(2) | **59.24**(2) | 62.16(5) |
| Avg. Rank | | (**2.50**) | (3.17) | (3.11) | (2.72) | (3.50) |
| | automobile | 15.47(4) | **15.09**(1) | 15.25(2) | 15.46(3) | 15.92(5) |
| | fertility | 105.33(4) | 105.33(4) | **100.17**(1) | 105.33(4) | **100.17**(1) |
| | flow | 67.39(4) | 76.66(5) | **61.14**(2) | **61.14**(2) | **61.14**(2) |
| | forest | **104.74**(3) | **104.74**(3) | **104.74**(3) | **104.74**(3) | **104.74**(3) |
| RF | servo | **15.36**(1) | 15.48(3) | 15.87(5) | **15.36**(1) | 15.50(4) |
| | slump | 72.62(4) | 72.62(4) | 71.33(2) | 72.62(4) | **70.20**(1) |
| | traffic | 57.83(4) | 57.48(3) | **45.44**(1) | 57.83(4) | 45.95(2) |
| | wine_red | **58.51**(3) | **58.51**(3) | **58.51**(3) | **58.51**(3) | **58.51**(3) |
| | wine_white | **60.62**(3) | **60.62**(3) | **60.62**(3) | **60.62**(3) | **60.62**(3) |
| Avg. Rank | | (3.44) | (3.22) | (**2.50**) | (3.11) | (2.72) |
| Mean Rank | | (2.94) | (3.02) | (2.94) | (**2.91**) | (3.19) |

Table 13: 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 BO sampling strategy.