

HPO	MLS	OLS	FSR(*)	PCR(AICc)	PLS(GMDL)	BST(AICc)	RBST(AIC)	BST(ICM)	RBST(ICM)
Ridge	automobile	2.45e+4(8)	18.81(5)	413.02(7)	18.06(3)	18.81(5)	18.05(2)	18.35(4)	<b>17.56(1)</b>
	fertility	4.65e+8(8)	102.78(3)	107.29(7)	102.93(5)	102.78(3)	102.78(3)	103.02(6)	<b>102.73(1)</b>
	flow	1.37e+3(8)	63.78(3)	289.44(7)	64.68(6)	63.78(3)	63.78(3)	<b>62.10(1)</b>	63.85(5)
	forest	2.93e+9(8)	100.75(5)	101.70(7)	100.38(2)	100.75(5)	100.75(5)	<b>100.15(1)</b>	100.73(3)
	servo	1.9e+11(8)	60.26(5)	60.53(7)	60.21(3)	60.26(5)	60.26(5)	<b>59.77(1)</b>	60.20(2)
	shump	4.51e+12(8)	85.69(4)	85.74(6)	85.85(7)	85.69(4)	85.69(4)	<b>85.48(1)</b>	85.69(2)
	traffic	2.89e+10(8)	45.06(6)	<b>43.77(1)</b>	44.45(3)	45.06(6)	45.06(6)	43.82(2)	44.65(4)
	wine_red	1.27e+3(8)	64.92(3)	67.16(7)	65.05(6)	64.92(3)	64.92(3)	<b>64.91(1)</b>	64.95(5)
	wine_white	1.59e+3(8)	72.97(3)	76.79(7)	73.12(6)	72.97(3)	72.97(3)	<b>72.94(1)</b>	72.97(5)
Avg. Rank		(8.00)	(4.17)	(6.22)	(4.56)	(4.17)	(3.78)	<b>(2.00)</b>	(3.11)
SVR	automobile	3.61e+10(8)	100.17(3)	385.00(7)	<b>99.99(1)</b>	100.17(3)	100.17(3)	100.33(6)	100.28(5)
	fertility	2.83e+11(8)	114.09(4)	<b>106.90(1)</b>	116.04(6)	114.09(4)	114.09(4)	116.46(7)	113.30(2)
	flow	6.06e+15(8)	76.51(3)	677.39(7)	<b>74.12(1)</b>	76.52(5)	76.51(3)	75.44(2)	78.29(6)
	forest	1.66e+7(8)	100.80(3)	104.71(7)	101.31(6)	100.80(3)	100.80(3)	100.90(5)	<b>100.29(1)</b>
	servo	2.21e+4(8)	17.35(4)	17.16(3)	18.93(7)	16.01(2)	<b>15.89(1)</b>	17.44(5)	18.39(6)
	shump	1.29e+14(8)	74.17(4)	210.01(7)	74.59(6)	<b>72.51(1)</b>	74.36(5)	72.62(2)	74.01(3)
	traffic	457.72(8)	<b>39.35(2)</b>	61.08(7)	49.99(6)	<b>39.35(2)</b>	<b>39.35(2)</b>	40.61(5)	39.60(4)
	wine_red	92.52(8)	65.39(6)	64.17(5)	61.68(4)	57.52(3)	65.39(6)	56.97(2)	<b>56.50(1)</b>
	wine_white	<b>55.89(1)</b>	73.37(8)	65.01(7)	62.16(6)	58.83(5)	58.79(4)	58.52(3)	55.92(2)
Avg. Rank		(7.22)	(4.22)	(5.67)	(4.78)	<b>(3.11)</b>	(3.56)	(4.11)	(3.33)
RF	automobile	15.22(6)	14.93(3)	408.94(8)	15.92(7)	14.93(3)	14.93(3)	<b>14.90(1)</b>	14.99(5)
	fertility	163.56(8)	99.66(3)	100.19(6)	100.17(5)	99.66(3)	99.66(3)	107.90(7)	<b>94.58(1)</b>
	flow	71.44(7)	66.93(4)	871.96(8)	<b>61.14(1)</b>	66.93(4)	66.93(4)	67.41(6)	61.24(2)
	forest	115.62(8)	105.26(5)	105.20(3)	104.74(2)	105.26(5)	105.26(5)	<b>102.88(1)</b>	106.29(7)
	servo	24.35(8)	14.06(3)	21.59(7)	15.50(6)	14.06(3)	<b>13.73(1)</b>	13.82(2)	14.55(5)
	shump	96.41(7)	73.55(4)	503.21(8)	<b>70.20(1)</b>	73.55(4)	73.55(4)	73.69(6)	72.21(2)
	traffic	117.24(7)	47.56(4)	235.82(8)	45.95(2)	47.56(4)	47.56(4)	48.48(6)	<b>45.17(1)</b>
	wine_red	<b>56.06(1)</b>	57.64(5)	73.95(8)	58.51(7)	57.64(5)	57.64(5)	57.30(3)	56.56(2)
	wine_white	<b>57.91(1)</b>	60.32(5)	73.72(8)	60.62(7)	60.32(5)	60.32(5)	60.02(3)	59.05(2)
Avg. Rank		(5.89)	(4.06)	(7.11)	(4.22)	(4.06)	(3.78)	(3.89)	<b>(3.00)</b>
Mean Rank		(7.04)	(4.15)	(6.33)	(4.52)	(3.78)	(3.70)	(3.33)	<b>(3.15)</b>

Table 3: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when OLS and the best stop criteria among AIC, AICc, BIC, HQIC, GMDL for FSR, PCR, PLS, BST and RBST and the novel stop criterion ICM for BST and RBST, taking into account some baseline systems (Ridge, SVR and RF) and the BO sampling strategy.