

MLS	Dataset	RBST(AIC)	RBST(AICc)	RBST(BIC)	RBST(HQIC)	RBST(GMDL)
Ridge	automobile	18.05(2)	18.05(2)	18.88(5)	18.05(2)	18.81(4)
	fertility	102.78(3)	102.78(3)	102.78(3)	102.78(3)	102.78(3)
	flow	63.78(3)	63.78(3)	63.78(3)	63.78(3)	63.78(3)
	forest	100.75(3)	100.75(3)	100.75(3)	100.75(3)	100.75(3)
	servo	60.26(3)	60.26(3)	60.26(3)	60.26(3)	60.26(3)
	slump	85.69(3)	85.69(3)	85.69(3)	85.69(3)	85.69(3)
	traffic	45.06(3)	45.06(3)	45.06(3)	45.06(3)	45.06(3)
	wine_red	64.92(3)	64.92(3)	64.92(3)	64.92(3)	64.92(3)
	wine_white	72.97(3)	72.97(3)	72.97(3)	72.97(3)	72.97(3)
Avg. Rank		(2.89)	(2.89)	(3.22)	(2.89)	(3.11)
SVR	automobile	100.17(3)	100.17(3)	100.17(3)	100.17(3)	100.17(3)
	fertility	114.09(3)	114.09(3)	114.09(3)	114.09(3)	114.09(3)
	flow	76.51(3)	76.51(3)	76.51(3)	76.51(3)	76.51(3)
	forest	100.80(3)	100.80(3)	100.80(3)	100.80(3)	100.80(3)
	servo	15.89(2)	15.89(2)	15.89(2)	15.89(2)	17.35(5)
	slump	74.36(5)	74.23(4)	74.17(2)	74.17(2)	74.17(2)
	traffic	39.35(3)	39.35(3)	39.35(3)	39.35(3)	39.35(3)
	wine_red	65.39(3)	65.39(3)	65.39(3)	65.39(3)	65.39(3)
	wine_white	58.79(1)	59.86(2)	61.12(3)	61.12(3)	73.37(5)
Avg. Rank		(2.94)	(2.94)	(2.89)	(2.89)	(3.33)
RF	automobile	14.93(3)	14.93(3)	14.93(3)	14.93(3)	14.93(3)
	fertility	99.66(3)	99.66(3)	99.66(3)	99.66(3)	99.66(3)
	flow	66.93(3)	66.93(3)	66.93(3)	66.93(3)	66.93(3)
	forest	105.26(3)	105.26(3)	105.26(3)	105.26(3)	105.26(3)
	servo	13.73(1)	13.73(1)	14.06(4)	14.06(4)	14.06(4)
	slump	73.55(3)	73.55(3)	73.55(3)	73.55(3)	73.55(3)
	traffic	47.56(3)	47.56(3)	47.56(3)	47.56(3)	47.56(3)
	wine_red	57.64(3)	57.64(3)	57.64(3)	57.64(3)	57.64(3)
	wine_white	60.32(3)	60.32(3)	60.32(3)	60.32(3)	60.32(3)
Avg. Rank		(2.83)	(2.83)	(3.11)	(3.11)	(3.11)
Mean Rank		(2.89)	(2.89)	(3.07)	(2.96)	(3.19)

Table 15: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when RBST, 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.