

MLS	Dataset	FSR(AIC)	FSR(AICc)	FSR(BIC)	FSR(HQIC)	FSR(GMDL)
	automobile	18.86 (3)	18.86 (3)	18.86 (3)	18.86 (3)	18.86 (3)
	fertility	102.90 (3)	102.90 (3)	102.90 (3)	102.90 (3)	102.90 (3)
	flow	64.53 (3)	64.53 (3)	64.53 (3)	64.53 (3)	64.53 (3)
	forest	100.90 (3)	100.90 (3)	100.90 (3)	100.90 (3)	100.90 (3)
Ridge	servo	60.26 (3)	60.26 (3)	60.26 (3)	60.26 (3)	60.26 (3)
	slump	85.49 (3)	85.49 (3)	85.49 (3)	85.49 (3)	85.49 (3)
	traffic	45.32 (3)	45.32 (3)	45.32 (3)	45.32 (3)	45.32 (3)
	wine_red	64.94 (3)	64.94 (3)	64.94 (3)	64.94 (3)	64.94 (3)
	wine_white	73.07 (3)	73.07 (3)	73.07 (3)	73.07 (3)	73.07 (3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
SVR	automobile	74.01 (3)	74.01 (3)	74.01 (3)	74.01 (3)	74.01 (3)
	fertility	111.19 (3)	111.19 (3)	111.19 (3)	111.19 (3)	111.19 (3)
	flow	90.51 (3)	90.51 (3)	90.51 (3)	90.51 (3)	90.51 (3)
	forest	100.30 (3)	100.30 (3)	100.30 (3)	100.30 (3)	100.30 (3)
	servo	22.51 (3)	22.51 (3)	22.51 (3)	22.51 (3)	22.51 (3)
	slump	92.98 (3)	92.98 (3)	92.98 (3)	92.98 (3)	92.98 (3)
RF	traffic	63.44 (3)	63.44 (3)	63.44 (3)	63.44 (3)	63.44 (3)
	wine_red	76.72 (3)	76.72 (3)	76.72 (3)	76.72 (3)	76.72 (3)
	wine_white	72.75 (3)	72.75 (3)	72.75 (3)	72.75 (3)	72.75 (3)
	Avg. Rank	(3.00)	(3.00)	(3.00)	(3.00)	(3.00)
	automobile	17.77 (3)	17.77 (3)	17.77 (3)	17.77 (3)	17.77 (3)
	fertility	97.23 (3)	97.23 (3)	97.23 (3)	97.23 (3)	97.23 (3)
RF	flow	61.60 (3)	61.60 (3)	61.60 (3)	61.60 (3)	61.60 (3)
	forest	108.11 (3)	108.11 (3)	108.11 (3)	108.11 (3)	108.11 (3)
	servo	16.42 (3)	16.42 (3)	16.42 (3)	16.42 (3)	16.42 (3)
	slump	76.73 (3)	76.73 (3)	76.73 (3)	76.73 (3)	76.73 (3)
	traffic	54.33 (3)	54.33 (3)	54.33 (3)	54.33 (3)	54.33 (3)
	wine_red	60.35 (3)	60.35 (3)	60.35 (3)	60.35 (3)	60.35 (3)
Mean Rank	wine_white	66.69 (3)	66.69 (3)	66.69 (3)	66.69 (3)	66.69 (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 16: 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 PSO sampling strategy.