MLS	Dataset	PLS(AIC)	PLS(AICc)	PLS(BIC)	PLS(HQIC)	PLS(GMDL)
	automobile	17.65(4)	17.60(3)	**17.34**(1)	17.65(4)	**17.34**(1)
	fertility	**104.75**(2)	105.73(5)	**104.75**(2)	**104.75**(2)	**104.75**(2)
	flow	68.36(4)	68.36(4)	**64.46**(1)	68.36(4)	**64.46**(1)
	forest	**101.49**(3)	**101.49**(3)	**101.49**(3)	**101.49**(3)	**101.49**(3)
Ridge	servo	**60.01**(2)	**60.01**(2)	61.79(4)	**60.01**(2)	61.79(4)
	slump	**86.68**(2)	90.71(5)	**86.68**(2)	**86.68**(2)	**86.68**(2)
	traffic	44.10(2)	**43.42**(1)	44.47(4)	44.10(2)	44.47(4)
	wine_red	**65.93**(3)	**65.93**(3)	**65.93**(3)	**65.93**(3)	**65.93**(3)
	wine_white	**73.91**(3)	**73.91**(3)	**73.91**(3)	**73.91**(3)	**73.91**(3)
Avg. Rank		(3.00)	(3.22)	(**2.89**)	(3.00)	(**2.89**)
	automobile	**20.27**(1)	22.73(5)	20.54(2)	22.17(4)	20.68(3)
	fertility	119.83(3)	127.47(5)	119.83(3)	119.83(3)	**107.00**(1)
	flow	247.34(4)	247.34(4)	**66.91**(1)	247.34(4)	70.72(2)
	forest	**109.60**(3)	**109.60**(3)	**109.60**(3)	**109.60**(3)	**109.60**(3)
SVR	servo	16.76(3)	**16.49**(1)	16.76(3)	16.76(3)	18.05(5)
	slump	81.24(4)	81.24(4)	**77.99**(1)	81.24(4)	**77.99**(1)
	traffic	46.74(3)	**46.60**(1)	47.11(5)	46.74(3)	46.65(2)
	wine_red	**58.82**(1)	**58.82**(1)	60.62(4)	60.62(4)	60.62(4)
	wine_white	59.79(3)	**58.99**(1)	59.79(3)	59.79(3)	59.79(3)
Avg. Rank		(2.94)	(2.83)	(2.89)	(3.56)	(**2.78**)
	automobile	18.92(3)	21.63(4)	18.11(2)	21.63(4)	**15.66**(1)
	fertility	113.98(4)	113.98(4)	99.36(2)	113.98(4)	**98.27**(1)
	flow	77.71(4)	83.91(5)	63.68(2)	73.75(3)	**59.79**(1)
	forest	118.57(3)	118.57(3)	**108.17**(1)	118.57(3)	118.57(3)
RF	servo	21.18(4)	19.41(2)	21.18(4)	**19.13**(1)	19.67(3)
	slump	84.99(3)	87.86(5)	**79.54**(1)	84.99(3)	80.62(2)
	traffic	53.58(5)	52.33(4)	50.01(2)	50.01(2)	**46.89**(1)
	wine_red	60.12(3)	**59.26**(1)	60.12(3)	60.12(3)	60.12(3)
	wine_white	**60.29**(2)	**60.29**(2)	66.12(4)	**60.29**(2)	66.12(4)
Avg. Rank		(3.67)	(3.44)	(2.56)	(3.06)	(**2.28**)
Mean Rank		(3.20)	(3.17)	(2.78)	(3.20)	(**2.65**)

Table 3: 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 GS sampling strategy.