MLS	Dataset	PCR(AIC)	PCR(AICc)	PCR(BIC)	PCR(HQIC)	PCR(GMDL)
	automobile	**403.71**(3)	**403.71**(3)	**403.71**(3)	**403.71**(3)	**403.71**(3)
	fertility	**106.54**(1)	**106.54**(1)	107.30(4)	107.30(4)	107.30(4)
	flow	**631.29**(3)	**631.29**(3)	**631.29**(3)	**631.29**(3)	**631.29**(3)
	forest	**102.32**(3)	**102.32**(3)	**102.32**(3)	**102.32**(3)	**102.32**(3)
Ridge	servo	**61.46**(3)	**61.46**(3)	**61.46**(3)	**61.46**(3)	**61.46**(3)
	slump	**97.68**(2)	**97.68**(2)	107.84(4)	**97.68**(2)	107.84(4)
	traffic	**43.95**(2)	**43.95**(2)	**43.95**(2)	**43.95**(2)	49.30(5)
	wine_red	72.53(4)	67.28(2)	72.53(3)	**67.28**(1)	76.39(5)
	wine_white	77.86(3)	**77.25**(1)	79.13(4)	77.86(2)	81.20(5)
Avg. Rank		(2.78)	(**2.33**)	(3.33)	(2.61)	(3.94)
	automobile	**409.02**(3)	**409.02**(3)	**409.02**(3)	**409.02**(3)	**409.02**(3)
	fertility	121.57(2)	**110.01**(1)	122.63(4)	121.57(2)	130.45(5)
	flow	**882.41**(1)	**882.41**(1)	915.39(4)	915.39(4)	915.39(4)
	forest	**108.15**(3)	**108.15**(3)	**108.15**(3)	**108.15**(3)	**108.15**(3)
SVR	servo	**16.75**(3)	**16.75**(3)	**16.75**(3)	**16.75**(3)	**16.75**(3)
	slump	**561.55**(3)	**561.55**(3)	**561.55**(3)	**561.55**(3)	**561.55**(3)
	traffic	**213.32**(1)	224.28(2)	524.26(4)	224.28(2)	524.26(4)
	wine_red	105.93(4)	**67.17**(1)	101.53(3)	73.75(2)	138.66(5)
	wine_white	90.50(4)	**74.03**(1)	88.94(3)	83.04(2)	98.27(5)
Avg. Rank		(2.78)	(**2.11**)	(3.39)	(2.78)	(3.94)
	automobile	**405.20**(3)	**405.20**(3)	**405.20**(3)	**405.20**(3)	**405.20**(3)
	fertility	114.32(4)	114.32(4)	**112.15**(1)	114.32(4)	**112.15**(1)
	flow	**882.64**(3)	**882.64**(3)	**882.64**(3)	**882.64**(3)	**882.64**(3)
	forest	**105.41**(3)	**105.41**(3)	**105.41**(3)	**105.41**(3)	**105.41**(3)
RF	servo	**21.87**(2)	**21.87**(2)	36.08(4)	**21.87**(2)	36.08(4)
	slump	**532.42**(3)	**532.42**(3)	**532.42**(3)	**532.42**(3)	**532.42**(3)
	traffic	97.36(2)	**94.58**(1)	392.41(5)	114.50(3)	271.37(4)
	wine_red	79.65(3)	**69.55**(1)	81.24(4)	71.93(2)	96.83(5)
	wine_white	74.94(3)	**69.07**(1)	74.94(4)	70.20(2)	86.30(5)
Avg. Rank		(2.89)	(**2.33**)	(3.44)	(2.78)	(3.56)
Mean Rank		(2.81)	(**2.26**)	(3.39)	(2.72)	(3.81)

Table 2: The 3-fold cross validation relative mean squared error and Friedman ranks for all the datasets when PCR, 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.