: Micro-averaged F_1 scores for the multinomial logistic regression (MLL), GradFac, GradFac with Elastic-Net regularization, One-vs-Rest models on benchmark datasets.

| Dataset | # Models | MLL | GF | GFEN | OVR |
|----------------|----------|------------------------------|-----------------------------------|-----------------------------------|-------------------|
| 3*WINE | 30 | 0.949 ± 0.047 | 0.948 ± 0.041 | 0.931 ± 0.051 | 0.945 ± 0.085 |
| | 60 | $\boldsymbol{0.970\pm0.037}$ | 0.967 ± 0.039 | 0.955 ± 0.060 | 0.951 ± 0.067 |
| | 90 | $\boldsymbol{0.975\pm0.037}$ | 0.969 ± 0.046 | 0.955 ± 0.060 | 0.955 ± 0.069 |
| 3*LETTERS | 3120 | 0.915 ± 0.005 | 0.946 ± 0.005 | $\textbf{0.947}\pm\textbf{0.002}$ | 0.922 ± 0.006 |
| | 6240 | 0.933 ± 0.004 | 0.958 ± 0.004 | $\textbf{0.958}\pm\textbf{0.003}$ | 0.943 ± 0.004 |
| | 9100 | 0.940 ± 0.005 | 0.960 ± 0.004 | $\textbf{0.962}\pm\textbf{0.004}$ | 0.950 ± 0.004 |
| 3*MNIST | 1300 | 0.952 ± 0.002 | $\textbf{0.964}\pm\textbf{0.002}$ | 0.963 ± 0.002 | 0.957 ± 0.002 |
| | 2600 | 0.963 ± 0.002 | $\textbf{0.970}\pm\textbf{0.001}$ | 0.970 ± 0.002 | 0.966 ± 0.002 |
| | 4000 | 0.967 ± 0.002 | 0.972 ± 0.001 | $\textbf{0.973}\pm\textbf{0.002}$ | 0.970 ± 0.001 |
| 3*pendigits | 1300 | 0.988 ± 0.003 | 0.991 ± 0.004 | $\textbf{0.992}\pm\textbf{0.003}$ | 0.990 ± 0.003 |
| | 2600 | 0.990 ± 0.003 | 0.992 ± 0.004 | $\textbf{0.993}\pm\textbf{0.003}$ | 0.991 ± 0.002 |
| | 4000 | 0.991 ± 0.003 | 0.992 ± 0.003 | $\textbf{0.993}\pm\textbf{0.003}$ | 0.992 ± 0.002 |
| 3*SEGMENTATION | 490 | 0.981 ± 0.010 | 0.984 ± 0.008 | $\textbf{0.985}\pm\textbf{0.007}$ | 0.977 ± 0.008 |
| | 1050 | 0.982 ± 0.008 | 0.984 ± 0.008 | $\textbf{0.986}\pm\textbf{0.008}$ | 0.980 ± 0.008 |
| | 1750 | 0.982 ± 0.009 | 0.985 ± 0.008 | $\textbf{0.987}\pm\textbf{0.008}$ | 0.981 ± 0.008 |