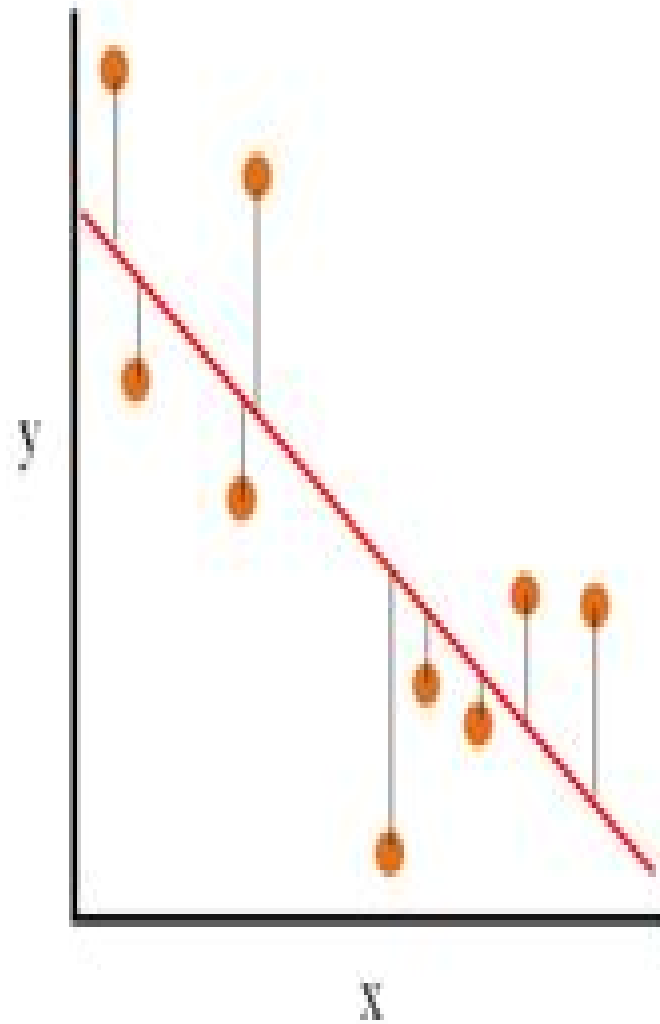
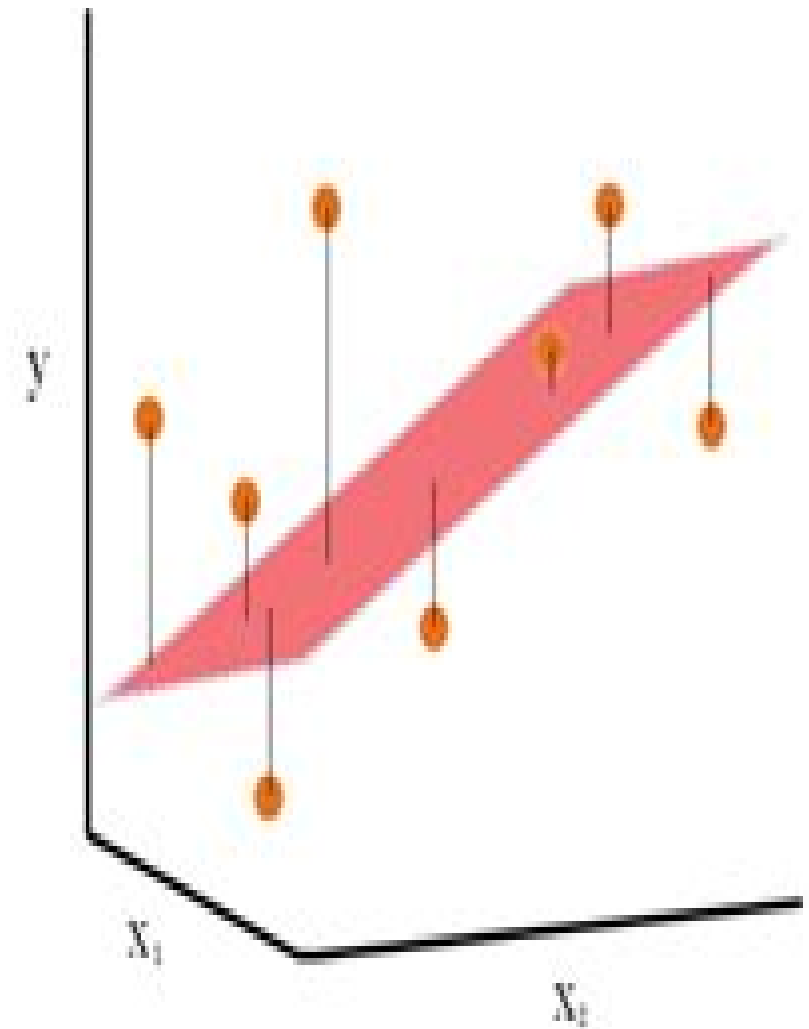


## Simple Linear Regression



## Multiple Linear Regression

(2 Independent Variables ( $x_1, x_2$ ))



# Code For Variable Selection In Multiple Linear Regression

**TD Snyder**



## **Code For Variable Selection In Multiple Linear Regression:**

**General Technical Report WO**, 2005      **Computing Science and Statistics** Connie Page, Raoul LePage, 2012-12-06

Interface 90 is the continuation of an extremely successful symposium series. The series has provided a forum for the interaction of professionals in statistics, computing science, and in numerical methods wherein they may discuss a wide range of topics at the interface of these disciplines. This is the 22nd Symposium on the Interface Computing Science and Statistics, which was held 16-19 May 1990 at the Kellogg Center on the campus of Michigan State University and is the third Symposium to be held under the recently organized Interface Foundation of North America. The Interface Board of Directors consists of the nine most recent Symposium Chairs: James E. Gentle, Lynne Billard, David M. Allen, Thomas J. Boardman, Richard M. Heiberger, Edward J. Wegman, Linda Malone, Raoul LePage, and Jon Kettenring. The officers of the Interface are William Eddy, Board Chairman and Executive Director; Edward Wegman, President; and Lynne Billard, Secretary. My valued colleague, Connie Page, Editor of this Proceedings Volume, is a generally bright and hardworking person with organizational skills of a higher order which were successfully brought into play during many critical junctures not strictly connected with the Proceedings. Edward Wegman, Barbara Barringer, Bill Eddy, and George Styan all pitched in with useful information on numerous occasions. Our Keynote Speaker, Peter G. Hall, and Plenary Speakers, David L. Donoho and Jerome H. Friedman, who also gave a short course, Bruce Hajek, John Skilling, and C. F. A Comparison of Variable Selection Criteria for Multiple Linear Regression: A Second Simulation Study, David P. Woollard, 1993. This thesis implements a variable selection method proposed by Alan J. Miller and makes an extension of Ross J. Hansen's 1988 thesis research by comparing the methods he examined: Minimum MSE, Minimum Sp, and Minimum Cp with Miller's method. Response Surface methodology is employed with two performance measures: the percentage of correct variables in a model and the Theoretical Mean Squared Error of Prediction (TMSEP). Each technique is applied on generated data with known multicollinearities, variances, random predictors, and sample sizes. Both performance measures are computed for models selected under each technique. A full factorial design using each performance measure is set up to study the effectiveness of each variable selection technique with respect to the known data characteristics. Equations are generated which relate these data characteristics to each combination of performance measure and selection method. A graphical analysis of variance is performed to summarize each technique's performance. Miller's method is shown to be the best overall technique for selecting models with the highest percentage of correct variables. Minimum MSE followed closely by Minimum Sp. Selected models with the least TMSEP. Statistics Regression analysis: Least squares method, Subset selection. *Variable Selection Methods in Multiple Linear Regression*, Tsung-Sheng Hu, 1993.

**Data Mining Using SAS Enterprise Miner**, Randall Matignon, 2007-08-03. The most thorough and up to date introduction to data mining techniques using SAS Enterprise Miner. The Sample Explore, Modify Model, and Assess SEMMA methodology of SAS Enterprise Miner is an extremely valuable analytical tool for making critical business and marketing

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