

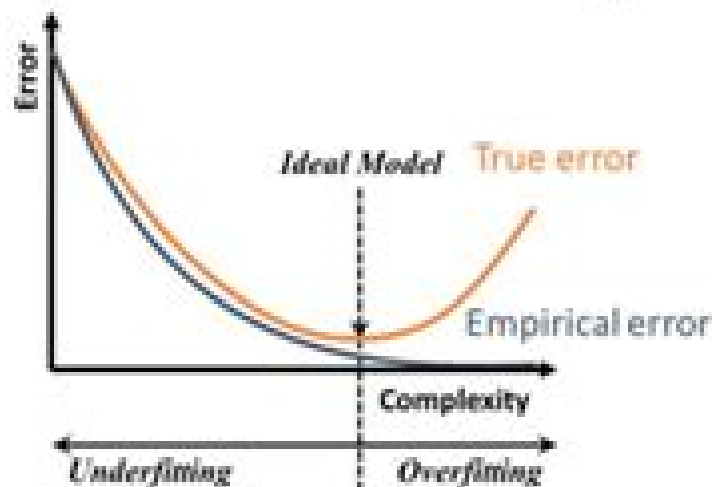
# Subset Selection in Multiple Linear Regression

**Step 1:** Define a large set of potential basis functions

$$\hat{z}(x) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_1 x_2 + \beta_4 \frac{x_1}{x_2} + \beta_5 \frac{x_2}{x_1}$$

**Step 2:** Model reduction

$$\hat{z}(x) = \beta_0 + \beta_2 x_2 + \beta_3 \frac{x_2}{x_1}$$



**Subset Selection** is used to build surrogate models that are

- **Accurate** representations of higher order functions or black-box simulations
- **Simple** in functional form, tailored for algebraic optimization

## Fitness Criterion

- **Balances** model complexity with reduction in empirical error
- **Penalize directly** for the number of explanatory variables in the regression model

# Subset Selection In Regression

**D. E. Boyce, A. Farhi, R. Weischedel**



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**Optimal Subset Selection** David Boyce, A. Farhi, R. Weischedel, 2013-03-08 In the course of one's research the expediency of meeting contractual and other externally imposed deadlines too often seems to take priority over what may be more significant research findings in the longer run Such is the case with this volume which despite our best intentions has been put aside time and again since 1971 in favor of what seemed to be more urgent matters Despite this delay to our knowledge the principal research results and documentation presented here have not been superseded by other publications The background of this endeavor may be of some historical interest especially to those who agree that research is not a straightforward mechanistic process whose outcome or even direction is known in advance In the process of this brief recounting we would like to express our gratitude to those individuals and organizations who facilitated and supported our efforts We were introduced to the Beale Kendall and Mann algorithm the source of all our efforts quite by chance Professor Britton Harris suggested to me in April 1967 that I might like to attend a CEIR half day seminar on optimal regression being given by Professor M G Kendall in Washington D C I agreed that the topic seemed interesting and went along Had it not been for Harris suggestion and financial support this work almost certainly would have never begun

*A Subset Selection Procedure for Regression Variables* George P McCabe (Jr), James N. Arvesen, PURDUE UNIV LAFAYETTE IND DEPT OF STATISTICS., 1973 Given a regression model with  $p$  independent variables several methods are available for selecting a subset of size  $t$

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Shanti S. Gupta,Deng-Yuan Huang,PURDUE UNIV LAFAYETTE IND DEPT OF STATISTICS.,1975 In the past decade a number of methods have been developed for selecting the best or at least a good subset of variables in regression analysis For various reasons one may be interested in selecting a random size subset excluding all inferior independent variables The authors are interested in deriving a selection procedure to the goal Some results on the efficiency of the procedure are also discussed Select Kenneth Joseph DeMay,1971

**The Elements of Statistical Learning** Trevor Hastie,Robert Tibshirani,Jerome Friedman,2013-11-11 During the past decade there has been an explosion in computation and information technology With it have come vast amounts of data in a variety of fields such as medicine biology finance and marketing The challenge of understanding these data has led to the development of new tools in the field of statistics and spawned new areas such as data mining machine learning and bioinformatics Many of these tools have common underpinnings but are often expressed with different terminology This book describes the important ideas in these areas in a common conceptual framework While the approach is statistical the emphasis is on concepts rather than mathematics Many examples are given with a liberal use of color graphics It is a valuable resource for statisticians and anyone interested in data mining in science or industry The book s coverage is broad from supervised learning prediction to unsupervised learning The many topics include neural networks support vector machines classification trees and boosting the first comprehensive treatment of this topic in any book This major new edition features many topics not covered in the original including graphical models random forests ensemble methods least angle regression path algorithms for the lasso non negative matrix factorization and spectral clustering There is also a chapter on methods for wide data  $p$  bigger than  $n$  including multiple testing and false discovery rates *Model Selection* Parhasarathi Lahiri,2001

**Optimal subset selection** D. E. Boyce,A. Farhi,R. Weischedel,1974

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