

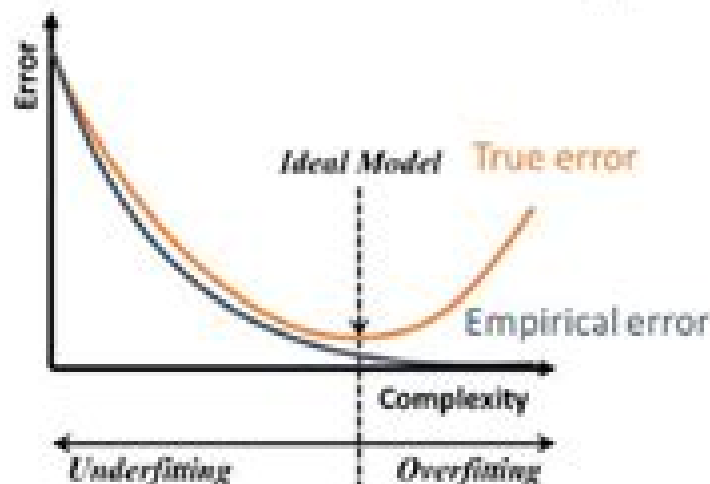
# Subset Selection in Multiple Linear Regression

**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

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



**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

**R Bogdan**





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