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**Algorithm 1** Stepwise Regression Analysis

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**Require:** Dataset  $D$ , significance level  $\alpha$ , removal significance level  $\beta$

**Ensure:** Final model's variable set

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1: Initialize the model with all potential predictor variables
2: while not reaching the stopping criterion do
3:   if There exists a variable with  $p$ -value less than  $\alpha$  not included in the
     model then
4:     Add the variable with the smallest  $p$ -value to the model
5:   else
6:     if There exists a variable with  $p$ -value greater than  $\beta$  included in the
       model then
7:       Remove the variable with the largest  $p$ -value
8:     else
9:       Stop the iteration
10:    end if
11:  end if
12: end while
13: return The variable set of the final model
```

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