Data Set	WORK.IMPORT
Dependent Variable	loss
Selection Method	Stepwise
Select Criterion	SBC
Stop Criterion	SBC
Choose Criterion	SBC
Effect Hierarchy Enforced	Single

Number of Observations Read	18828
Number of Observations Used	18828

Class Level Information		
Class	**Levels**	**Values**
cat3	2	A B
cat4	2	A B
cat5	2	A B
cat6	2	A B
cat7	2	A B
cat8	2	A B
cat9	2	A B
cat10	2	A B
cat11	2	A B
cat12	2	A B
cat13	2	A B
cat14	2	A B
cat15	2	A B
cat16	2	A B
cat17	2	A B
cat18	2	A B
cat19	2	A B
cat20	2	A B
cat21	2	A B
cat22	2	A B
cat23	2	A B
cat24	2	A B
cat25	2	A B
cat26	2	A B
cat27	2	A B
cat28	2	A B
cat29	2	A B
cat30	2	A B
cat31	2	A B
cat32	2	A B
cat33	2	A B
cat34	2	A B
cat35	2	A B
cat36	2	A B
cat37	2	A B
cat38	2	A B
cat39	2	A B

Class Level Information		
Class	**Levels**	**Values**
cat40	2	A B
cat41	2	A B
cat42	2	A B
cat43	2	A B
cat44	2	A B
cat45	2	A B
cat46	2	A B
cat47	2	A B
cat48	2	A B
cat49	2	A B
cat50	2	A B
cat51	2	A B
cat52	2	A B
cat53	2	A B
cat54	2	A B
cat55	2	A B
cat56	2	A B
cat57	2	A B
cat58	2	A B
cat59	2	A B
cat60	2	A B
cat61	2	A B
cat62	2	A B
cat63	2	A B
cat64	2	A B
cat65	2	A B
cat66	2	A B
cat67	2	A B
cat68	2	A B
cat69	2	A B
cat70	2	A B
cat71	2	A B
cat72	2	A B
cat73	3	A B C
cat74	3	A B C
cat75	2	A B
cat76	3	A B C
cat77	4	A B C D
cat78	4	A B C D
cat79	4	A B C D
cat80	4	A B C D
cat81	4	A B C D
cat82	4	A B C D
cat83	4	A B C D
cat84	4	A B C D
cat85	4	A B C D
cat86	4	A B C D
cat87	4	A B C D
cat88	3	A D E

| Class	Levels	Values
cat89	5	A B C D G
cat90	4	A B C D
cat91	8	A B C D E F G H
cat92	5	A B C H I
cat93	5	A B C D E
cat94	7	A B C D E F G
cat95	5	A B C D E
cat96	8	A B C D E F G I
cat97	7	A B C D E F G
cat98	5	A B C D E
cat99	16	C D E F G H I J K M N O P R S T
cat100	15	A B C D E F G H I J K L M N O
cat101	14	A C D E F G I J L M O Q R S
cat102	7	A B C D E F G
cat103	12	A B C D E F G H I J K L
cat104	17	A B C D E F G H I J K L M N O P Q
cat105	15	A C D E F G H I J K L M N P Q
cat106	15	A C D E F G H I J K L M N O R
cat107	17	A C D E F G H I J K L M N O P Q U
cat108	11	A B C D E F G H I J K
cat109	67	A AB AE AF AH AI AJ AL AM AN AO AP AQ AR AS AT AW AX AY BA BB BC BD BG BH BI BJ BK BL BO BP BQ BS BT BU BV BX BY C CA CC CD CE CF CG CI CJ CL D F G H I K L M N O P Q R S T U V X Y
cat110	105	A AA AB AC AD AE AF AG AH AI AJ AK AL AM AO AP AR AT AU AW AX AY BA BB BC BD BE BF BG BJ BL BO BP BQ BR BS BT BW BX BY C CB CD CF CG CH CI CJ CK CL CM CN CO CQ CR CS CT CU CV CX D DA DC DD DE DF DG DH DI DJ DK DL DM DO DP DQ DR DS DU DW DX DY E EA EB ...
cat111	13	A B C E G I K M O Q S U W
cat112	51	A AA AB AC AD AE AF AG AH AI AJ AK AL AM AN AO AP AQ AR AS AT AU AV AW AX AY B BA C D E F G H I J K L M N O P Q R S T U V W X Y
cat113	53	A AD AE AF AG AH AI AJ AK AM AN AO AP AQ AR AS AT AU AV AW AX AY BA BB BC BD BF BG BH BI BJ BK BL BM BN BO C F G H I J K L M N O Q S U V X Y
cat114	14	A C E F I J L N O Q R U V W
cat115	19	A D F G H I J K L M N O P Q R S T U W
cat116	230	AC AF AG AJ AK AO AT AW AX B BA BD BO BP BV BW BX BY CA CB CD CF CG CH CI CK CM CN CO CP CQ CR CS CT CU CV CW CX CY DA DC DD DE DF DG DH DI DJ DK DL DM DN DP DR DS DT DU DW DX E EA EB EC ED EE EF EG EH EI EJ EK EL EN EO EP ES EY FA FB FC FD FE FF FG FH ...

Dimensions	
Number of Effects	129
Number of Parameters	963

Stepwise Selection Summary					
Step	Effect Entered	Effect Removed	Number Effects In	Number Parms In	SBC
0	Intercept		1	1	299149.542
1	cat80		2	4	293733.011
2	cat57		3	5	292405.006
3	cat101		4	18	291280.276
4	cat79		5	21	290326.404
5	cat81		6	24	289651.867
6	cont7		7	25	289000.210
7	cont2		8	26	288426.219

Step	Candidate Effect Entered	Effect Removed	Candidate Effects SBC	Number Parms SBC	SBC
			Stepwise Selection Summary		
8	cat114		9	39	288013.476
9	cat100		10	53	287652.012
10	cat44		11	54	287416.511
11	cat111		12	66	287156.671
12	cat103		13	77	286956.758
13	cat87		14	79	286779.430
14	cat12		15	80	286690.423
15	cont14		16	81	286638.422
16	cat24		17	82	286590.688
17	cat82		18	85	286554.880
18	cont3		19	86	286520.712
19	cat98		20	90	286470.811
20	cont1		21	91	286422.559
21	cat72		22	92	286383.766
22	cat43		23	93	286356.313
23	cat53		24	94	286329.604
24	cat41		25	95	286304.018
25	cat19		26	96	286282.863
26	cat31		27	97	286271.548
27	cat28		28	98	286262.496
28	cont12		29	99	286260.494
29	cat67		30	100	286259.820
30	cat63		31	101	286259.214
31	cont4		32	102	286259.150*
			* Optimal Value of Criterion		

Selection stopped at a local minimum of the SBC criterion.

Stop Details				
Candidate For	Effect	Candidate SBC		Compare SBC
Entry	cat45	286259.940	>	286259.150
Removal	cont4	286259.214	>	286259.150

Coefficient Progression for loss

Fit Criteria for loss
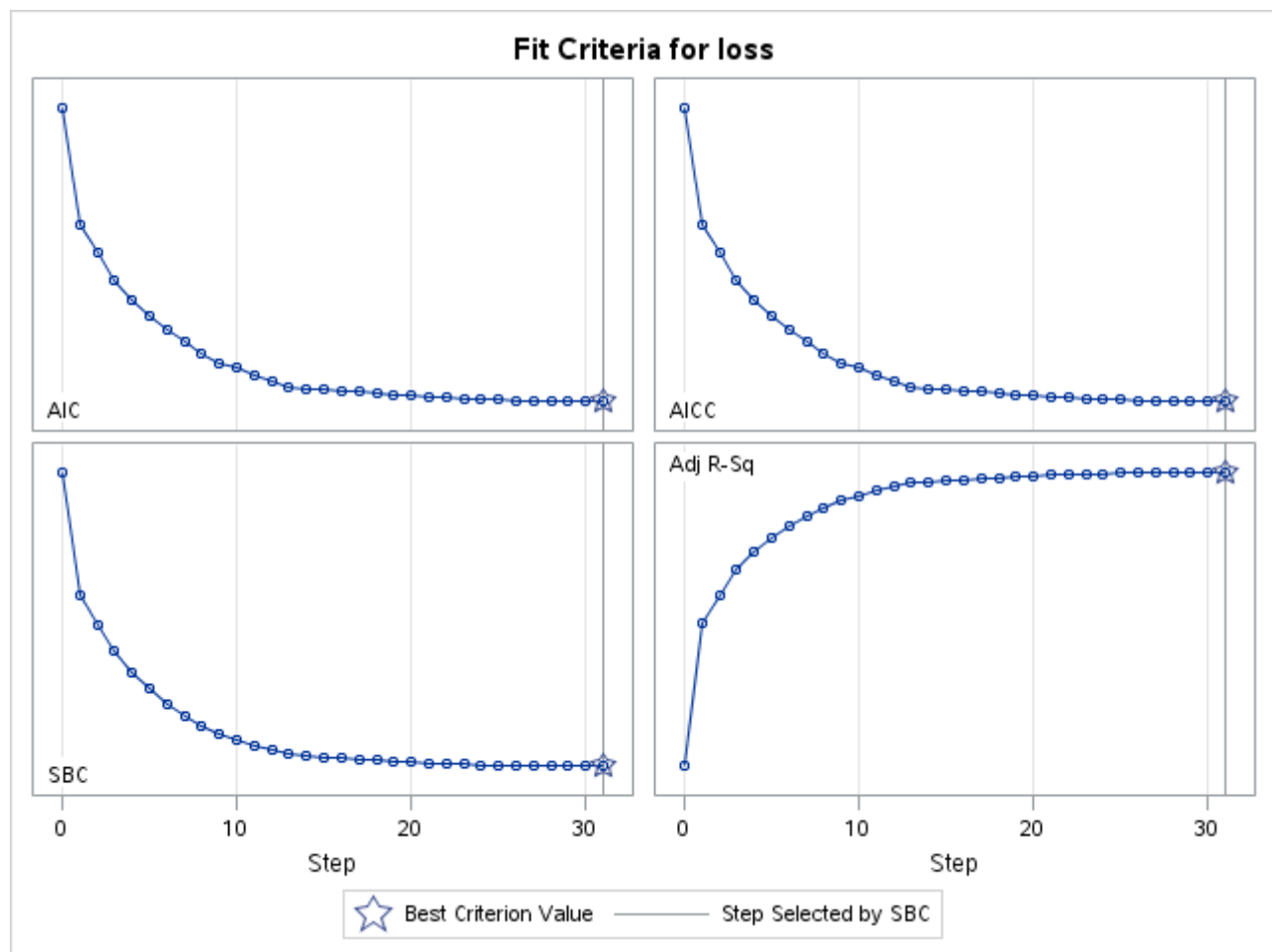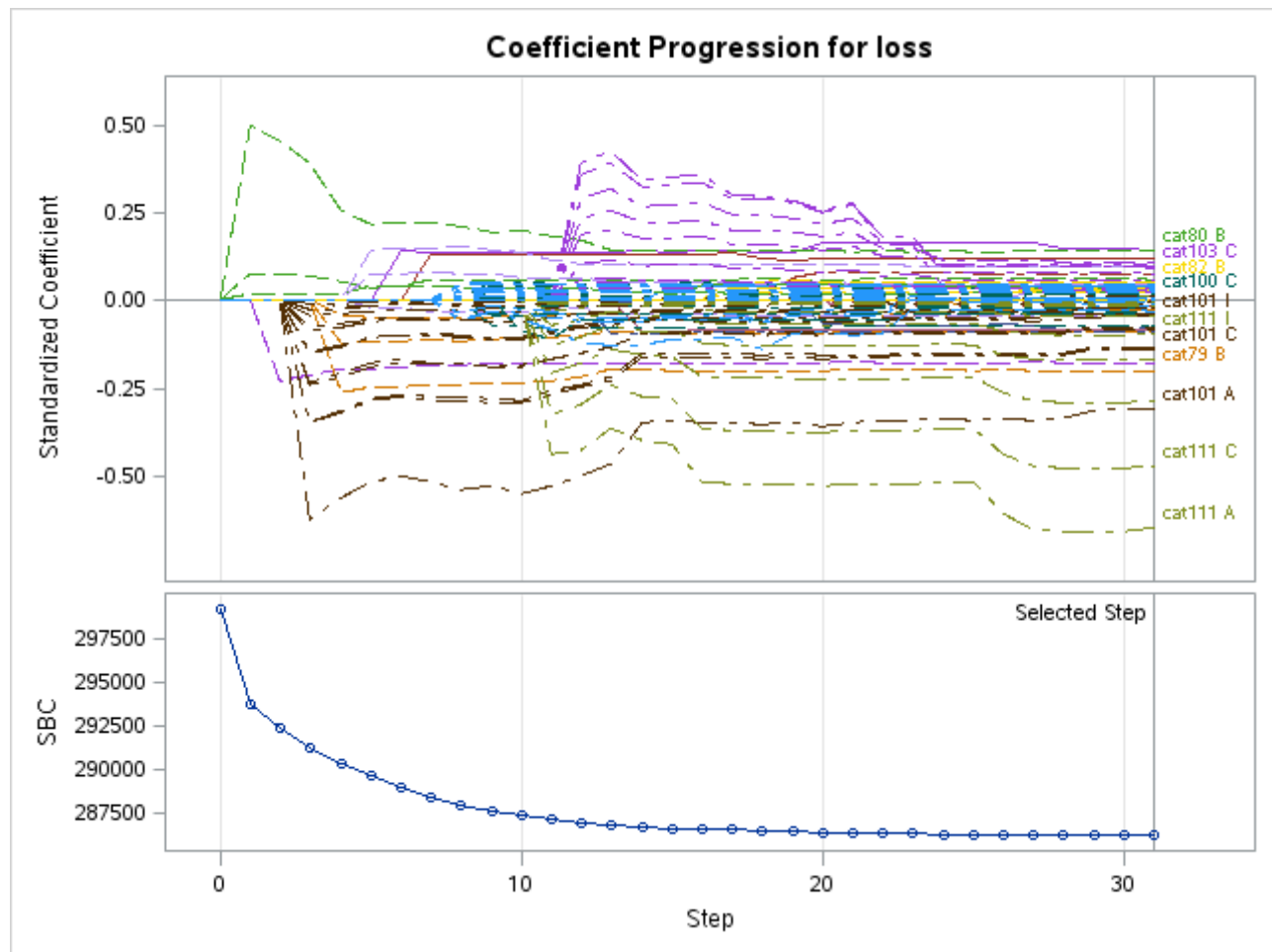
				Analysis of Variance			
Source	Parameter	DF	DF	Selected Model Estimate Squares	Standard Error	Mean Square t Value	F Value

The selected model, based on SBC, is the model at Step 31.

Effects:	Intercept cont1 cont2 cont3 cont4 cont7 cont12 cont14 cat12 cat19 cat24 cat28 cat31 cat41 cat43 cat44 cat53 cat57 cat63 cat67 cat72 cat79 cat80 cat81 cat82 cat87 cat98 cat100 cat101 cat103 cat111 cat114

Analysis of Variance				
Source	DF	Sum of Squares	Mean Square	F Value
Model	101	78032516322	772599172	202.20
Error	18726	71551419014	3820967	
Corrected Total	18827	1.495839E11		

Root MSE	1954.72927
Dependent Mean	3041.43961
R-Square	0.5217
Adj R-Sq	0.5191
AIC	304289
AICC	304290
SBC	286259

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
Intercept	1	9563.761663	3491.277738	2.74
cont1	1	-1139.256254	149.327357	-7.63
cont2	1	1673.913689	81.556299	20.52
cont3	1	351.917132	106.665648	3.30
cont4	1	-253.572247	80.767886	-3.14
cont7	1	2242.770065	133.628994	16.78
cont12	1	517.576179	135.601728	3.82
cont14	1	553.198045	65.497544	8.45
cat12 A	1	-646.607910	68.356270	-9.46
cat12 B	0	0	.	.
cat19 A	1	-823.247780	148.208954	-5.55
cat19 B	0	0	.	.
cat24 A	1	586.723412	97.533634	6.02
cat24 B	0	0	.	.
cat28 A	1	397.287222	92.233631	4.31
cat28 B	0	0	.	.
cat31 A	1	499.015149	98.421958	5.07
cat31 B	0	0	.	.
cat41 A	1	552.939813	93.588364	5.91
cat41 B	0	0	.	.
cat43 A	1	705.872835	105.551357	6.69
cat43 B	0	0	.	.
cat44 A	1	-389.736292	73.772877	-5.28
cat44 B	0	0	.	.
cat53 A	1	-454.651357	75.990301	-5.98
cat53 B	0	0	.	.
cat57 A	1	-4145.508355	122.766788	-33.77

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
cat57 B	0	0	.	.
cat63 A	1	2017.941834	621.913450	3.24
cat63 B	0	0	.	.
cat67 A	1	-838.560049	250.242478	-3.35
cat67 B	0	0	.	.
cat72 A	1	-240.096153	34.838214	-6.89
cat72 B	0	0	.	.
cat79 A	1	-1384.978334	95.020325	-14.58
cat79 B	1	-1443.717410	54.993690	-26.25
cat79 C	1	-1194.061157	163.527748	-7.30
cat79 D	0	0	.	.
cat80 A	1	2771.928700	1969.247895	1.41
cat80 B	1	941.797733	47.925297	19.65
cat80 C	1	473.695621	113.398348	4.18
cat80 D	0	0	.	.
cat81 A	1	-1873.545220	1958.747789	-0.96
cat81 B	1	832.834972	47.443380	17.55
cat81 C	1	635.930628	72.231726	8.80
cat81 D	0	0	.	.
cat82 A	1	351.705496	66.388329	5.30
cat82 B	1	359.723703	49.188171	7.31
cat82 C	1	657.193202	132.514696	4.96
cat82 D	0	0	.	.
cat87 A	0	0	.	.
cat87 B	1	-776.978070	70.093804	-11.08
cat87 C	1	-15.931788	91.823240	-0.17
cat87 D	0	0	.	.
cat98 A	1	22.599754	70.199722	0.32
cat98 B	1	285.331565	257.325657	1.11
cat98 C	1	649.146473	79.340605	8.18
cat98 D	1	-106.168506	74.081075	-1.43
cat98 E	0	0	.	.
cat100 A	1	-484.278517	107.555451	-4.50
cat100 B	1	-75.953164	114.831501	-0.66
cat100 C	1	477.806586	237.978784	2.01
cat100 D	1	-986.793613	263.349485	-3.75
cat100 E	1	-1333.491754	1137.845867	-1.17
cat100 F	1	10.728488	90.481846	0.12
cat100 G	1	505.712952	100.885370	5.01
cat100 H	1	225.319027	103.818496	2.17
cat100 I	1	-501.278352	90.629696	-5.53
cat100 J	1	-341.863633	103.041684	-3.32
cat100 K	1	1.312753	103.517053	0.01
cat100 L	1	229.994494	97.947951	2.35
cat100 M	1	612.720002	124.826075	4.91
cat100 N	1	-214.373568	112.941349	-1.90
cat100 O	0	0	.	.
cat101 A	1	-1760.824821	448.856209	-3.92

Results: Predictive Regression Models

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
cat101 C	1	-1364.465124	450.481392	-3.03
cat101 D	1	-1301.649031	450.301012	-2.89
cat101 E	1	86.874608	1453.499848	0.06
cat101 F	1	-1008.708244	449.946686	-2.24
cat101 G	1	-881.095355	449.335056	-1.96
cat101 I	1	-696.019982	449.668724	-1.55
cat101 J	1	-505.260130	448.895640	-1.13
cat101 L	1	-423.520893	456.840970	-0.93
cat101 M	1	-423.274412	453.807400	-0.93
cat101 O	1	-115.723677	460.883809	-0.25
cat101 Q	1	325.214279	457.914644	0.71
cat101 R	1	-862.357690	698.551301	-1.23
cat101 S	0	0	.	.
cat103 A	1	155.293896	1968.961165	0.08
cat103 B	1	547.569930	1968.645252	0.28
cat103 C	1	982.478162	1966.896391	0.50
cat103 D	1	1556.507611	1966.125594	0.79
cat103 E	1	1750.707316	1965.811062	0.89
cat103 F	1	1977.689310	1970.429285	1.00
cat103 G	1	1999.064356	1980.882919	1.01
cat103 H	1	3368.779000	2017.332728	1.67
cat103 I	1	2689.168789	2034.865503	1.32
cat103 J	1	6948.765866	2145.712584	3.24
cat103 K	1	2353.699415	2769.389172	0.85
cat103 L	0	0	.	.
cat111 A	1	-3931.934869	1964.927081	-2.00
cat111 B	1	-4983.368098	2773.159523	-1.80
cat111 C	1	-3524.012042	1965.015305	-1.79
cat111 E	1	-3017.132471	1964.232394	-1.54
cat111 G	1	-2460.894167	1963.581911	-1.25
cat111 I	1	-1925.094928	1964.320213	-0.98
cat111 K	1	-1422.516181	1968.037140	-0.72
cat111 M	1	-765.970764	1978.543177	-0.39
cat111 O	1	-699.187079	1996.489682	-0.35
cat111 Q	1	-493.668459	2028.650627	-0.24
cat111 S	1	-127.099454	2771.203656	-0.05
cat111 U	1	916.056826	2398.970032	0.38
cat111 W	0	0	.	.
cat114 A	1	-188.321694	1958.969168	-0.10
cat114 C	1	-66.246231	1959.189971	-0.03
cat114 E	1	35.755635	1959.248255	0.02
cat114 F	1	412.045558	1959.080660	0.21
cat114 I	1	778.604778	1960.887081	0.40
cat114 J	1	448.619372	1958.990273	0.23
cat114 L	1	1805.808443	1968.851213	0.92
cat114 N	1	806.940827	1961.321386	0.41
cat114 O	1	3425.119017	1995.414128	1.72
cat114 Q	1	4038.134454	2772.777479	1.46

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
cat114 R	1	1811.631283	1968.835329	0.92
cat114 U	1	2097.217371	1991.599867	1.05
cat114 V	1	5244.974507	2261.590992	2.32
cat114 W	0	0	.	.