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STAT 310-410: Categorical Data Analysis (Archived)

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Model Selection

Mar 21st, 11:23 pm

Sorry, I didn't see this post until now. I remember model selection is talked about a lot in STAT 308/408 (Applied Regression Analysis) and STAT 338 (Predictive Analytics) and there were always several different methods for doing it (as detailed in the text). Most of the time the procedure was to run them all and it was a judgment call looking at several different variables (AIC, BIC, adjusted-r^2, etc.) to see the method that worked the best. It would seem at first that this is less of a problem with categorical variables due to having a finite number of values but it clearly is not. I agree it depends significantly on the context the model is being used in. Overfitting the model to the sample data is not helpful if trying to make predictions, and there will almost never be a model that is perfect at prediction. Clearly, there has to be a balance here, but determining it is arbitrary and people will have different opinions. Perhaps with technological advancements there can be additional statistical criteria discovered/created to help with model selection in the future.

Read by Maria, Jason, Annemarie, Lance, Rob and 18 others

Mar 22nd, 12:07 pm

Ian Cummings 0

I agree with a lot of what people have had to say so far, especially what @Lance Davis had to say about the bias-variance tradeoff of selecting a model. The book says that "The more variables included in a model, the greater the estimated standard errors become, and the

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