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Exercise: Using PROC GLMSELECT to Perform Stepwise Selection

Use the **stat1.bodyfat2** data set to identify a set of "best" models. Use significance-level model selection techniques.

1. With the SELECTION=STEPWISE option, use SELECT=SL in PROC GLMSELECT to identify a set of candidate models that predict **PctBodyFat2** as a function of the variables **Age**, **Weight**, **Height**, **Neck**, **Chest**, **Abdomen**, **Hip**, **Thigh**, **Knee**, **Ankle**, **Biceps**, **Forearm**, and **Wrist**. Use the default values for SLENTRY= and SLSTAY=. Submit the code and view the results.

2. Modify the code to specify the forward selection process (FORWARD). Submit the code and view the results.

3. How many variables would result from a model using forward selection and a significance-level-for-entry criterion of 0.05, instead of the default SLENTRY= value, 0.50? Modify and submit the code, and view the results.

Show Solution