

## SAS Procedures for Building Multiple Linear Regression Models

To fit a regression model to your data, you can choose among the following SAS procedures: PROC GLMSELECT, PROC REG, and PROC GLM. Of these three procedures, PROC GLMSELECT is the newest and it combines capabilities found in PROC REG and PROC GLM. Here is a comparison of these procedures on a few basic features. PROC GLMSELECT supports a variety of model-selection methods (which PROC GLM does not support) and a CLASS statement (which PROC REG does not support). Remember that model-selection methods are methods used to select variables for a model. These methods are sometimes referred to as effect-selection methods. It is important to note that some types of analyses, including selected regression diagnostics, are not yet available in PROC GLMSELECT. So, depending on the type of analysis you want to do, you might want to choose one of the other procedures to supplement the results.

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