

Exercise: Using PROC GLMSELECT to Perform Other Model Selection Techniques

Use the **stat1.bodyfat2** data set to identify a set of "best" models using other model selection techniques.

1. With the **SELECTION=STEPWISE** option, use **SELECT=SBC** 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**. Submit the code and view the results.
2. Modify the code to specify **SELECT=AIC**. Submit the code and view the results.

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