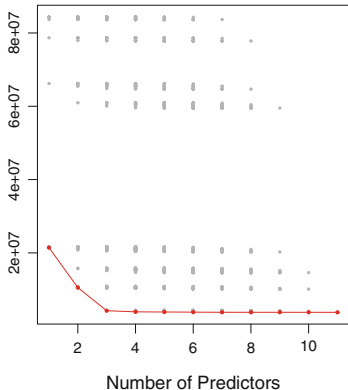


Residual Sum of Squares



R^2

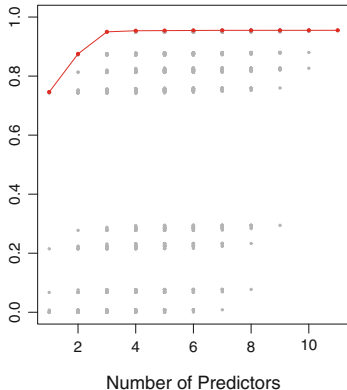


FIGURE 6.1. For each possible model containing a subset of the ten predictors in the **Credit** data set, the RSS and R^2 are displayed. The red frontier tracks the best model for a given number of predictors, according to RSS and R^2 . Though the data set contains only ten predictors, the x-axis ranges from 1 to 11, since one of the variables is categorical and takes on three values, leading to the creation of two dummy variables.