Variable selection

Rules

1. You can use any programming language, but the results must be reproducible.

2. By the deadline, you should send me a **.txt file** (named "[badge number]_VS.txt") containing the selected variables in the format

   ```
   1
   2
   8
   10
   11
   12
   ...
   ```

   and a **.pdf file** (named "[badge number]_VS_SUPPL.pdf") containing the code to reproduce your results.

3. Deadline: December 10, 2021 h 17:00

Supplementary code to reproduce the results

```r
PATH <- "https://raw.githubusercontent.com/aldosolari/SL3/main/docs/"
yX = read.csv2(paste0(PATH,"VS.csv"))
model = lm( y ~ . , yX )
S = as.numeric(which(summary(model)$coefficients[-1,4] < 0.1))
head(S)
```

```
## [1]  1  2  8 10 11 12
```

```r
# write.table(file="2575_VS.txt", S, row.names = FALSE, col.names = FALSE)
```