

**The GLMSELECT Procedure**

<b>Data Set</b>	WORK.DATA
<b>Dependent Variable</b>	price_doc
<b>Selection Method</b>	Stepwise
<b>Select Criterion</b>	SBC
<b>Stop Criterion</b>	SBC
<b>Effect Hierarchy Enforced</b>	None

<b>Number of Observations Read</b>	29084
<b>Number of Observations Used</b>	29084

Dimensions	
<b>Number of Effects</b>	65
<b>Number of Parameters</b>	65

## The GLMSELECT Procedure

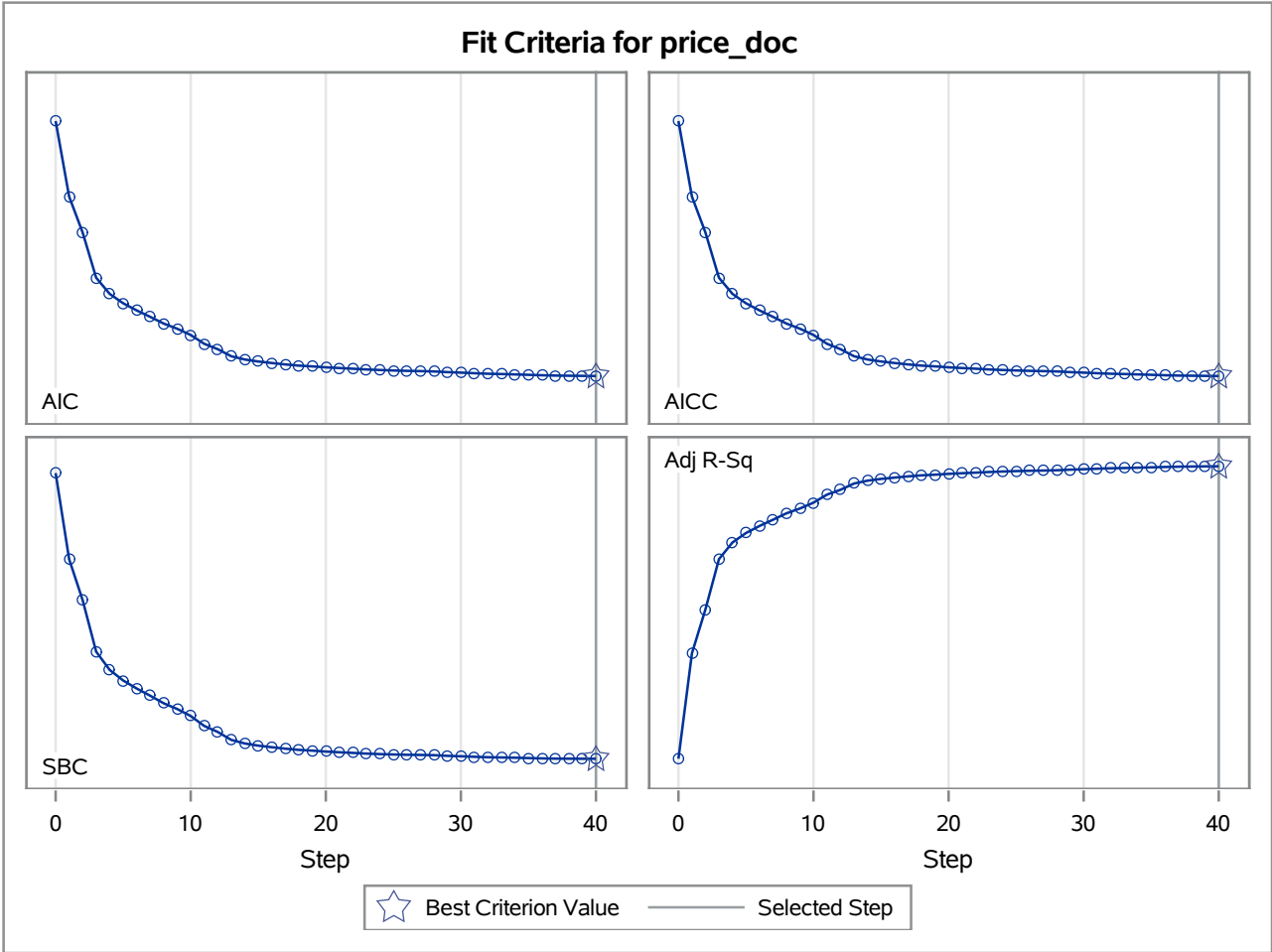
Stepwise Selection Summary				
Step	Effect Entered	Effect Removed	Number Effects In	SBC
0	Intercept		1	894591.910
1	num_room		2	889432.962
2	sadovoe_km		3	886983.611
3	life_sq		4	883902.593
4	full_sq		5	882806.085
5	id		6	882173.145
6	kitch_sq		7	881692.384
7	floor		8	881261.135
8	big_market_km		9	880808.799
9	prom_part_2000		10	880464.881
10	kremlin_km		11	880045.545
11	cafe_count_5000		12	879452.712
12	office_count_3000		13	879091.282
13	cafe_count_3000		14	878616.478
14	build_year		15	878402.301
15	state		16	878272.553
16	railroad_1line		17	878177.573
17	green_zone_km		18	878090.906
18	university_top_20_ra		19	878017.656
19	build_count_block		20	877973.364
20	mosque_count_3000		21	877916.567
21	railroad_terminal_ra		22	877876.211
22	catering_km		23	877837.309
23	exhibition_km		24	877796.231
24	build_count_slag		25	877766.177
25	max_floor		26	877742.606
26	cafe_avg_price_5000		27	877724.686
27	ID_railroad_station_		28	877715.169
28	mkad_km		29	877701.818
29	thermal_power_plant_		30	877661.927
30	office_km		31	877636.286
31	metro_min_avto		32	877604.430
32	railroad_km		33	877577.195
33	prom_part_5000		34	877565.605
* Optimal Value of Criterion				

The GLMSELECT Procedure

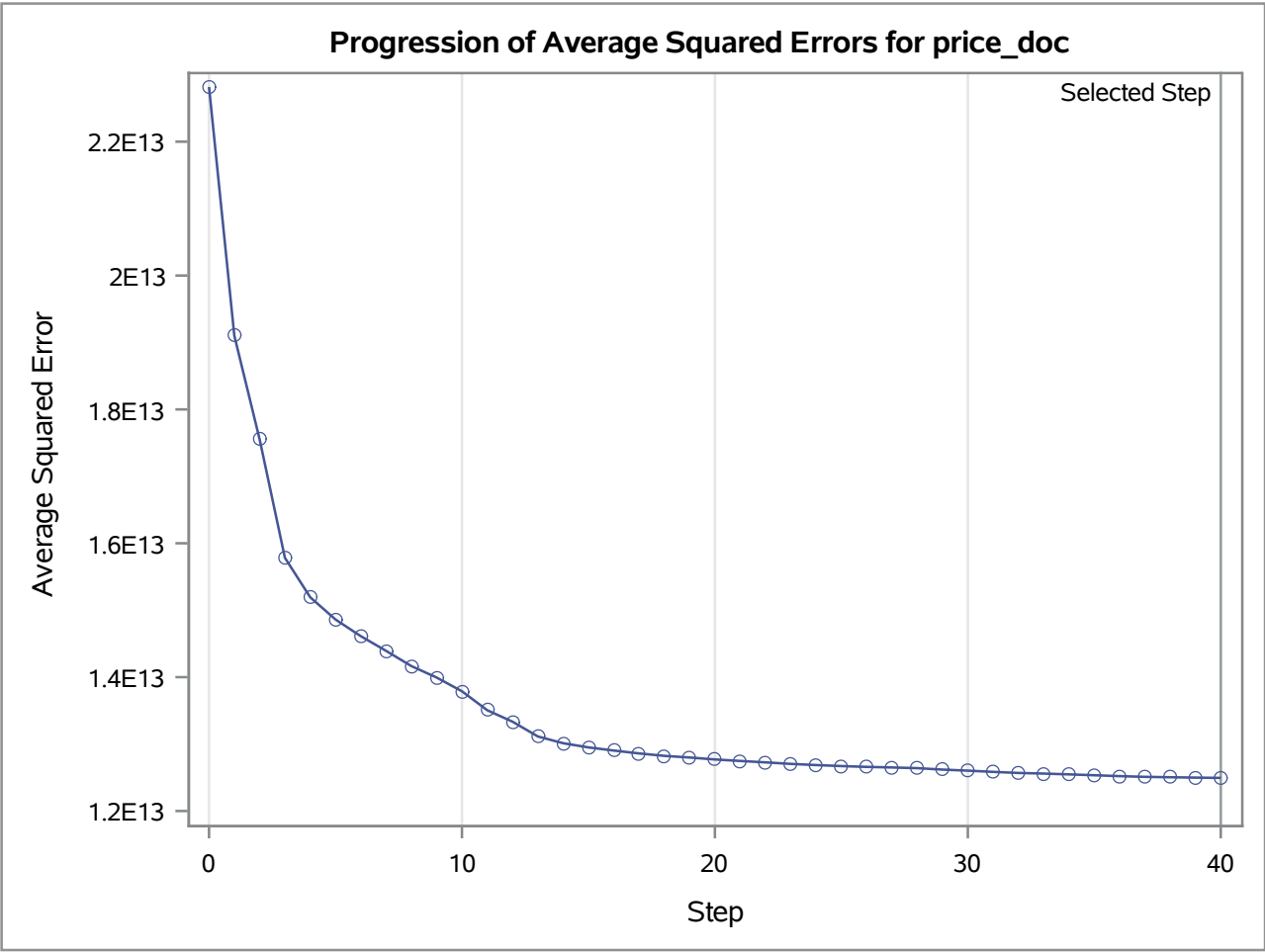
Stepwise Selection Summary				
Step	Effect Entered	Effect Removed	Number Effects In	SBC
34	green_part_5000		35	877548.634
35	kindergarten_km		36	877528.507
36	workplaces_km		37	877507.629
37	prom_part_3000		38	877493.878
38	radiation_raion		39	877490.402
39	hospital_beds_raion		40	877487.729
40	office_sqm_3000		41	877487.516*
* Optimal Value of Criterion				

Selection stopped at a local minimum of the SBC criterion.

Stop Details				
Candidate For	Effect	Candidate SBC		Compare SBC
Entry	market_count_5000	877489.253	>	877487.516
Removal	office_sqm_3000	877487.729	>	877487.516



The GLMSELECT Procedure



## The GLMSELECT Procedure Selected Model

**The selected model is the model at the last step (Step 40).**

<b>Effects:</b>	Intercept id full_sq life_sq floor max_floor build_year num_room kitch_sq state hospital_beds_raion university_top_20_ra radiation_raion railroad_terminal_ra build_count_block build_count_slag metro_min_avto kindergarten_km green_zone_km ID_railroad_station_mkad_km sadovoe_km kremlin_km railroad_km railroad_1line thermal_power_plant_big_market_km workplaces_km office_km exhibition_km catering_km mosque_count_3000 green_part_5000 prom_part_5000 cafe_count_5000 cafe_avg_price_5000 prom_part_2000 prom_part_3000 office_count_3000 office_sqm_3000 cafe_count_3000
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Analysis of Variance				
Source	DF	Sum of Squares	Mean Square	F Value
<b>Model</b>	40	3.002339E17	7.505847E15	599.89
<b>Error</b>	29043	3.633902E17	1.251214E13	
<b>Corrected Total</b>	29083	6.636241E17		

<b>Root MSE</b>	3537251
<b>Dependent Mean</b>	7128513
<b>R-Square</b>	0.4524
<b>Adj R-Sq</b>	0.4517
<b>AIC</b>	906234
<b>AICC</b>	906234
<b>SBC</b>	877488

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
<b>Intercept</b>	1	-51301777	3469574	-14.79
<b>id</b>	1	67.611632	2.390739	28.28
<b>full_sq</b>	1	18573	597.436301	31.09
<b>life_sq</b>	1	61254	1348.118453	45.44
<b>floor</b>	1	76204	4402.338165	17.31
<b>max_floor</b>	1	27191	4869.835929	5.58
<b>build_year</b>	1	23751	1741.616940	13.64
<b>num_room</b>	1	1412175	34249	41.23
<b>kitch_sq</b>	1	55552	5553.148888	10.00
<b>state</b>	1	369156	38040	9.70
<b>hospital_beds_raion</b>	1	113.724875	30.844534	3.69
<b>university_top_20_ra</b>	1	797175	74332	10.72
<b>radiation_raion</b>	1	-251732	55274	-4.55
<b>railroad_terminal_ra</b>	1	-896324	185351	-4.84
<b>build_count_block</b>	1	-6589.977571	618.151683	-10.66

**The GLMSELECT Procedure**  
**Selected Model**

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
build_count_slag	1	15735	2020.088787	7.79
metro_min_avto	1	-61612	8405.111470	-7.33
kindergarten_km	1	148412	19391	7.65
green_zone_km	1	-904124	75876	-11.92
ID_railroad_station_	1	4140.885326	731.837055	5.66
mkad_km	1	169974	12724	13.36
sadovoe_km	1	-2009896	93513	-21.49
kremlin_km	1	1863042	94427	19.73
railroad_km	1	159552	19674	8.11
railroad_1line	1	-1184991	130163	-9.10
thermal_power_plant_	1	-121334	13345	-9.09
big_market_km	1	57394	4066.798863	14.11
workplaces_km	1	-68654	12710	-5.40
office_km	1	-142205	20106	-7.07
exhibition_km	1	66096	13573	4.87
catering_km	1	-225288	38020	-5.93
mosque_count_3000	1	453546	66085	6.86
green_part_5000	1	-19521	2997.597683	-6.51
prom_part_5000	1	-67285	8356.225631	-8.05
cafe_count_5000	1	4423.604344	279.083738	15.85
cafe_avg_price_5000	1	903.591049	154.932202	5.83
prom_part_2000	1	-48951	4329.479403	-11.31
prom_part_3000	1	38189	7556.414901	5.05
office_count_3000	1	-69876	2690.535834	-25.97
office_sqm_3000	1	-0.245166	0.075738	-3.24
cafe_count_3000	1	13464	594.900674	22.63