

**The GLMSELECT Procedure**

<b>Data Set</b>	WORK.DATA
<b>Dependent Variable</b>	price_doc
<b>Selection Method</b>	Backward
<b>Select Criterion</b>	SBC
<b>Stop Criterion</b>	Cross Validation
<b>Choose Criterion</b>	Cross Validation
<b>Cross Validation Method</b>	Split
<b>Cross Validation Fold</b>	10
<b>Effect Hierarchy Enforced</b>	None

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

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

### The GLMSELECT Procedure

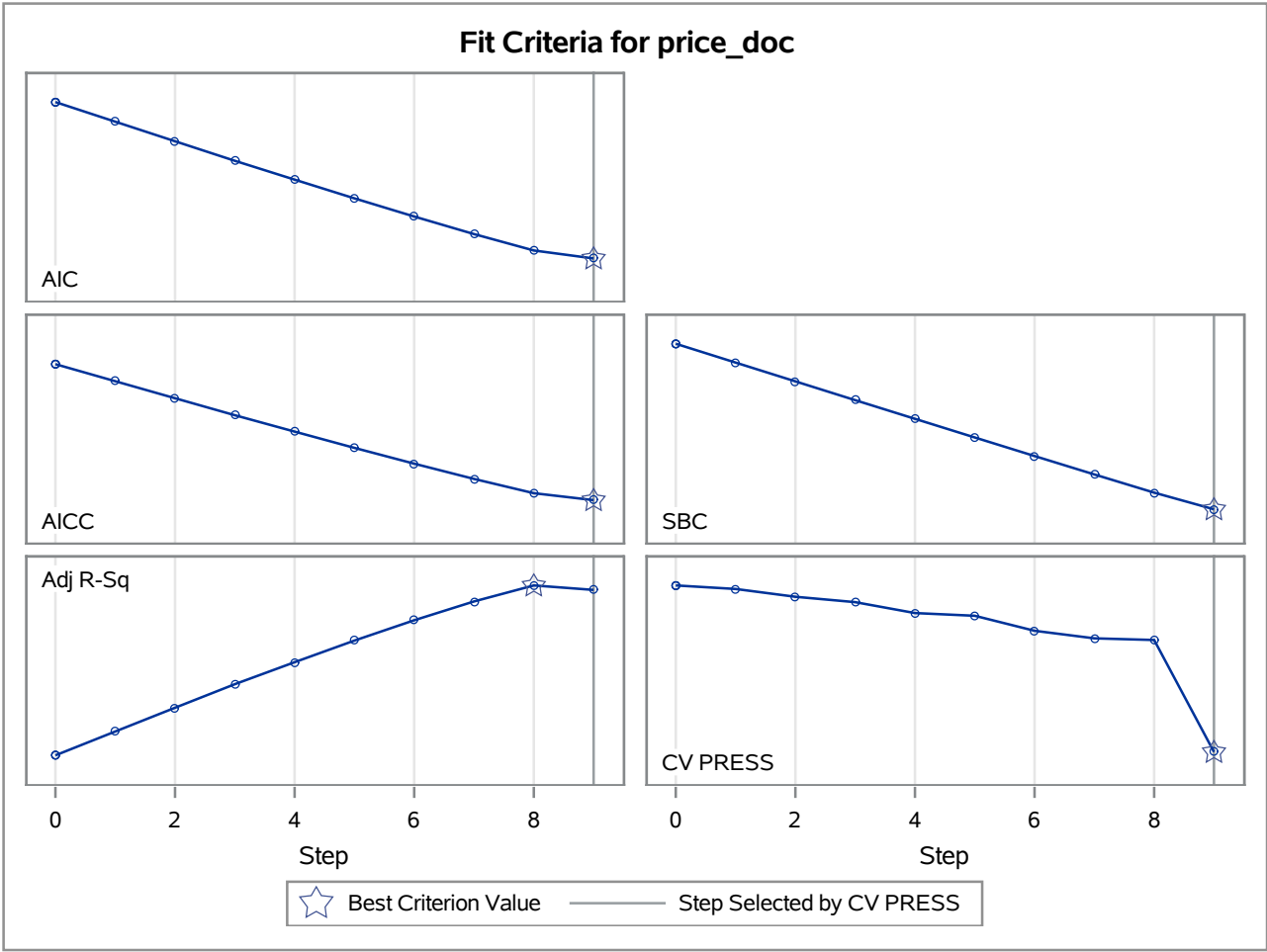
Backward Selection Summary				
Step	Effect Removed	Number Effects In	SBC	CV PRESS
0		65	877572.821	5.50645E17
	railroad_station_wal	64	877572.821	5.50645E17
	full_all	63	877572.821	5.50645E17
1	thermal_power_plant_	62	877562.544	5.5061E17
2	big_church_count_500	61	877552.271	5.50535E17
3	radiation_km	60	877542.005	5.50483E17
4	water_km	59	877531.804	5.50377E17
5	work_male	58	877521.620	5.50351E17
6	green_part_2000	57	877511.490	5.50206E17
7	railroad_station_wal	56	877501.424	5.50132E17
8	shopping_centers_km	55	877491.476	5.50116E17
9	railroad_station_avt	54	877482.388*	5.49033E17*
* Optimal Value of Criterion				

**Note:** Effects dropped at step 0 are redundant.

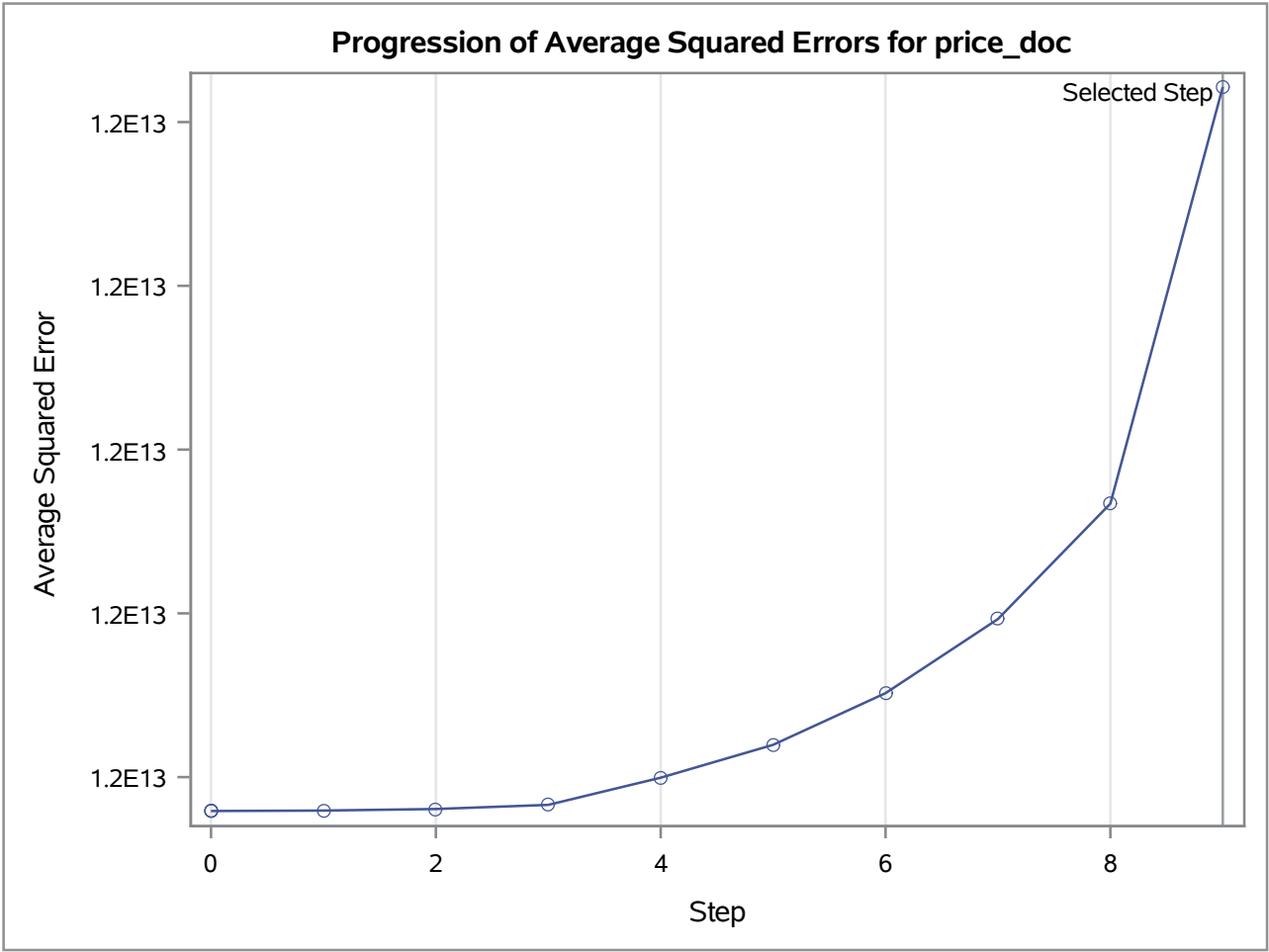
Selection stopped at a local minimum of the cross validation PRESS.

Stop Details				
Candidate For	Effect	Candidate CV PRESS		Compare CV PRESS
Removal	build_count_frame	5.49075E17	>	5.49033E17

The GLMSELECT Procedure



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## The GLMSELECT Procedure Selected Model

**The selected model, based on Cross Validation, is the model at Step 9.**

<b>Effects:</b>	Intercept id full_sq life_sq floor max_floor build_year num_room kitch_sq state raion_popul indust_part children_preschool preschool_quota hospital_beds_raion healthcare_centers_r university_top_20_ra radiation_raion railroad_terminal_ra young_all young_male build_count_block build_count_frame build_count_slag metro_min_avto kindergarten_km green_zone_km railroad_station_avt ID_railroad_station_mkad_km sadovoe_km kremlin_km railroad_km railroad_1line thermal_power_plant_big_market_km hospice_morgue_km workplaces_km office_km church_synagogue_km exhibition_km catering_km church_count_3000 mosque_count_3000 green_part_5000 prom_part_5000 cafe_count_5000 cafe_avg_price_5000 market_count_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>	53	3.019633E17	5.69742E15	457.32
<b>Error</b>	29030	3.616608E17	1.245817E13	
<b>Corrected Total</b>	29083	6.636241E17		

<b>Root MSE</b>	3529614
<b>Dependent Mean</b>	7128513
<b>R-Square</b>	0.4550
<b>Adj R-Sq</b>	0.4540
<b>AIC</b>	906121
<b>AICC</b>	906122
<b>SBC</b>	877482
<b>CV PRESS</b>	5.49033E17

Cross Validation Details			
Index	Observations		CV PRESS
	Fitted	Left Out	
1	26175	2909	3.62815E16
2	26175	2909	3.51813E16
3	26175	2909	3.69421E16
4	26175	2909	3.26004E16
5	26176	2908	3.25042E16
6	26176	2908	3.31116E16
7	26176	2908	3.07993E16
8	26176	2908	2.33253E17
9	26176	2908	4.39061E16
10	26176	2908	3.44539E16
Total			5.49033E17

### The GLMSELECT Procedure Selected Model

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
Intercept	1	-52680104	3486352	-15.11
id	1	66.368133	2.399940	27.65
full_sq	1	18523	596.515124	31.05
life_sq	1	61206	1347.651369	45.42
floor	1	77230	4402.441628	17.54
max_floor	1	27135	4877.959825	5.56
build_year	1	24460	1747.402127	14.00
num_room	1	1406710	34219	41.11
kitch_sq	1	55175	5566.149507	9.91
state	1	381055	38253	9.96
raion_popul	1	7.218240	1.813474	3.98
indust_part	1	-1125896	260705	-4.32
children_preschool	1	-540.515161	86.410708	-6.26
preschool_quota	1	-119.287658	29.086421	-4.10
hospital_beds_raion	1	162.001128	31.916417	5.08
healthcare_centers_r	1	68765	19894	3.46
university_top_20_ra	1	753583	76065	9.91
radiation_raion	1	-403477	61629	-6.55
railroad_terminal_ra	1	-800794	189516	-4.23
young_all	1	375.968680	67.916357	5.54
young_male	1	-302.287405	129.905174	-2.33
build_count_block	1	-6904.524273	677.314363	-10.19
build_count_frame	1	2676.713097	2071.751420	1.29
build_count_slag	1	25803	2787.644251	9.26
metro_min_avto	1	-67978	9316.567721	-7.30
kindergarten_km	1	156781	23975	6.54
green_zone_km	1	-920090	78843	-11.67
railroad_station_avt	1	-31829	15913	-2.00
ID_railroad_station_	1	4438.967044	765.556399	5.80
mkad_km	1	165531	13650	12.13
sadovoe_km	1	-2081735	95743	-21.74
kremlin_km	1	1943225	96680	20.10
railroad_km	1	225376	29624	7.61
railroad_1line	1	-1067854	133039	-8.03

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

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
thermal_power_plant_	1	-105889	14243	-7.43
big_market_km	1	48629	4711.762446	10.32
hospice_morgue_km	1	-41147	18432	-2.23
workplaces_km	1	-45767	14653	-3.12
office_km	1	-142734	20767	-6.87
church_synagogue_km	1	59074	40346	1.46
exhibition_km	1	65625	14358	4.57
catering_km	1	-233166	39697	-5.87
church_count_3000	1	7261.801660	5472.878679	1.33
mosque_count_3000	1	363171	70116	5.18
green_part_5000	1	-24694	3416.017129	-7.23
prom_part_5000	1	-42768	9457.060555	-4.52
cafe_count_5000	1	4311.345330	282.271387	15.27
cafe_avg_price_5000	1	834.830273	172.443007	4.84
market_count_5000	1	-47015	9394.106011	-5.00
prom_part_2000	1	-41474	4652.921757	-8.91
prom_part_3000	1	31788	7850.697751	4.05
office_count_3000	1	-70944	3387.405016	-20.94
office_sqm_3000	1	-0.139927	0.089244	-1.57
cafe_count_3000	1	13043	605.927388	21.53