The GLMSELECT Procedure

Data Set	WORK.DATA
Dependent Variable	price_doc
Selection Method	LASSO
Stop Criterion	Cross Validation
Choose Criterion	Cross Validation
Cross Validation Method	Random
Cross Validation Fold	5
Effect Hierarchy Enforced	None
Random Number Seed	1

Number of Observations Read	29084
Number of Observations Used	29084

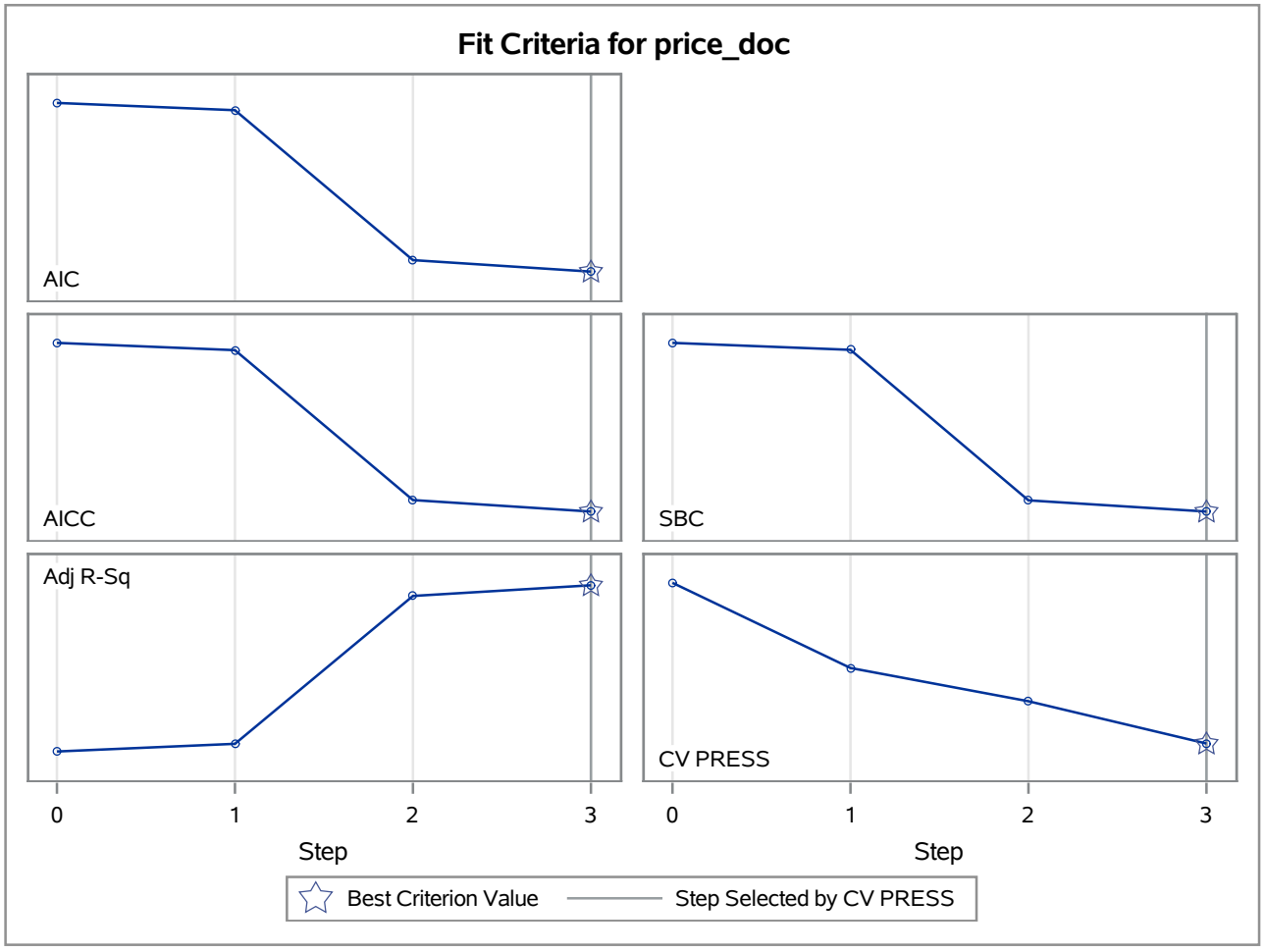
Dimensions	
Number of Effects	65
Number of Parameters	65

The GLMSELECT Procedure

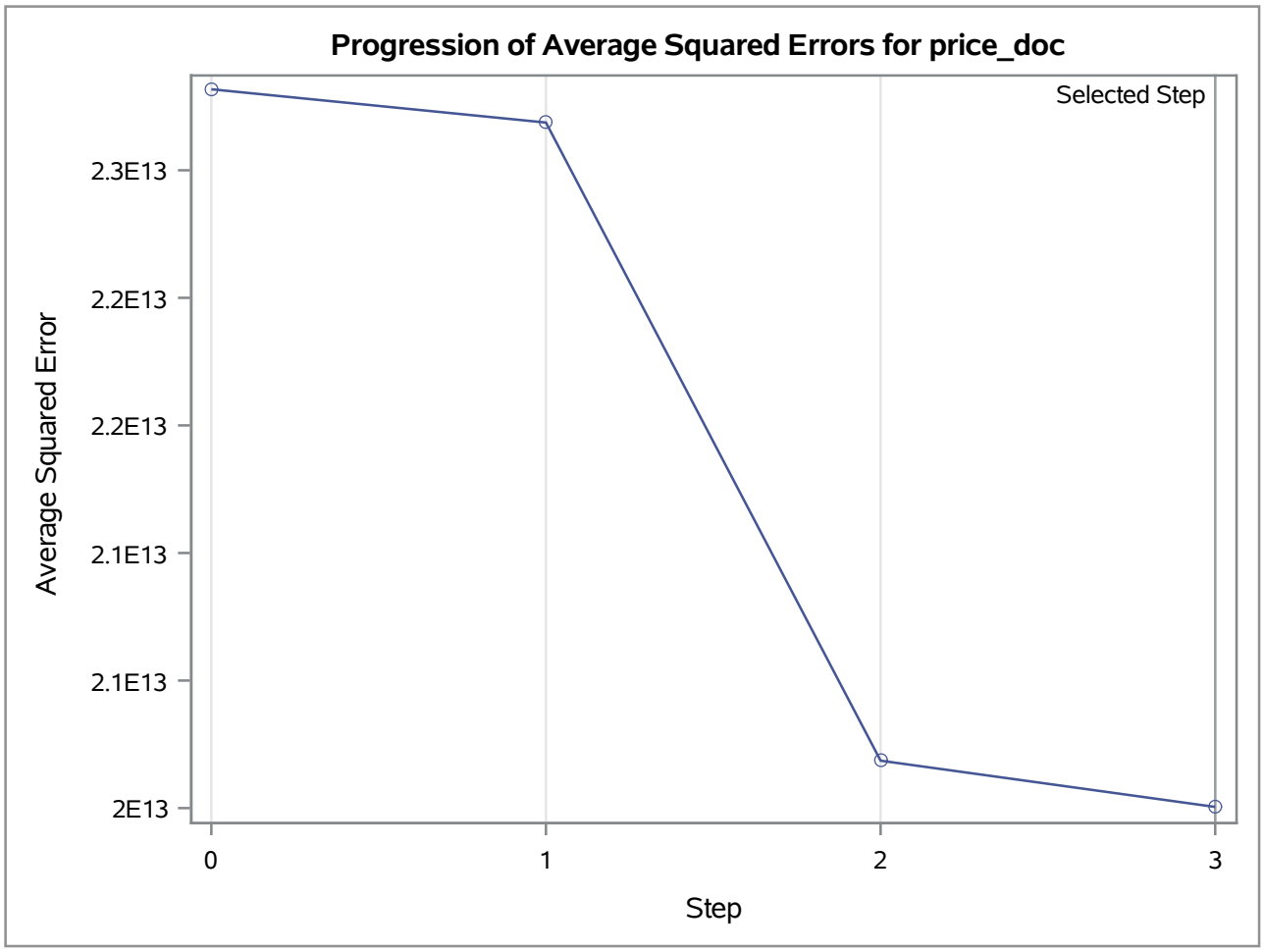
LASSO Selection Summary				
Step	Effect Entered	Effect Removed	Number Effects In	CV PRESS
0	Intercept		1	6.63647E17
1	num_room		2	5.55773E17
2	life_sq		3	5.13647E17
3	sadovoe_km		4	4.60062E17*
* Optimal Value of Criterion				

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

Stop Details				
Candidate For	Effect	Candidate CV PRESS		Compare CV PRESS
Entry	full_sq	7.753E17	>	4.60062E17



The GLMSELECT Procedure



The GLMSELECT Procedure
Selected Model

The selected model, based on Cross Validation, is the model at Step 3.

Effects:	Intercept life_sq num_room sadovoe_km

Analysis of Variance				
Source	**DF**	**Sum of Squares**	**Mean Square**	**F Value**
Model	3	8.181186E16	2.727062E16	1363.03
Error	29080	5.818122E17	2.00073E13	
Corrected Total	29083	6.636241E17		

Root MSE	4472952
Dependent Mean	7128513
R-Square	0.1233
Adj R-Sq	0.1232
AIC	919849
AICC	919849
SBC	890796
CV PRESS	4.60062E17

Cross Validation Details			
	Observations		
Index	**Fitted**	**Left Out**	**CV PRESS**
1	23345	5739	9.38343E16
2	23208	5876	9.88013E16
3	23409	5675	9.09728E16
4	23088	5996	8.69028E16
5	23286	5798	8.95509E16
Total			4.60062E17

The GLMSELECT Procedure
Selected Model

Parameter Estimates		
Parameter	**DF**	**Estimate**
Intercept	1	5222251
life_sq	1	22348
num_room	1	625806
sadovoe_km	1	-3485.263100