

Selección de variables

Víctor Eduardo

Acevedo Vitvitskaya

Backward Elimination

STEP 1: Select a significance level to stay in the model (e.g. $SL = 0.05$)



STEP 2: Fit the full model with all possible predictors



STEP 3: Consider the predictor with the highest P-value. If $P > SL$, go to STEP 4, otherwise go to FIN



STEP 4: Remove the predictor



STEP 5: Fit model without this variable*



FIN: Your Model Is Ready

Forward Selection

STEP 1: Select a significance level to enter the model (e.g. $SL = 0.05$)



STEP 2: Fit all simple regression models $y \sim x_n$. Select the one with the lowest P-value



STEP 3: Keep this variable and fit all possible models with one extra predictor added to the one(s) you already have



STEP 4: Consider the predictor with the lowest P-value. If $P < SL$, go to STEP 3, otherwise go to FIN



FIN: Keep the previous model