Building A Model

Forward Selection

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

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

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

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

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FIN: Keep the previous model