

Best Subset selection with 3 variables: X_1, X_2, X_3

$k = 1$

MODEL 1	X_1
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MODEL 2	X_2
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MODEL 3	X_3
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$k = 2$

MODEL 4	$X_1 X_2$
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MODEL 5	$X_1 X_3$
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MODEL 6	$X_2 X_3$
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$k = 3$

MODEL 7	$X_1 X_2 X_3$
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Final model · How to choose the best?