Stat 243 Problem Set 6

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November 23, 2014

Project Approach: In order to effectively create a Genetic Algorithm based optimizer to solve variable selection problems for Generalized Linear Models and Linear Models, we would need to meet the following basic requirements:

1. initial randomization to create a population of sample size N (initRandomize)

2. an evaluation function which will evaluate the different individuals/models using the AIC as the objective criterion/fitness

3. main code which carries out the heuristic-based optimization (generic algorithm) to optimize towards the minimum value (select.R)

4. test code which contains all test cases (test.R)