

01/02 Final Exam

3. (15 marks) An experiment was conducted to model Y with five explanatory variables X_1 , X_2 , X_3 , X_4 and X_5 . We desire an equation of relating Y to the other variables. The goal is to find variables that should be further studied with the eventual goal of developing a prediction equation. The following table gives RSS for all possible regressions. Total sum of squares is equal to 5.0634 and the number of observations is equal to 20.

No. of parameters in the model	RSS	Model
2	2.0338	X_1
2	5.0219	X_2
2	1.5370	X_3
2	2.5044	X_4
2	1.5563	X_5
3	1.5921	X_1, X_2
3	1.4397	X_1, X_3
3	1.7462	X_1, X_4
3	1.4963	X_1, X_5
3	1.4707	X_2, X_3
3	2.4381	X_2, X_4
3	1.4388	X_2, X_5
3	1.4590	X_3, X_4
3	1.0850	X_3, X_5
3	1.3287	X_4, X_5
4	1.2582	X_1, X_2, X_3
4	1.4257	X_1, X_2, X_4
4	1.2764	X_1, X_2, X_5
4	1.3894	X_1, X_3, X_4
4	1.0644	X_1, X_3, X_5
4	1.3204	X_1, X_4, X_5
4	1.3900	X_2, X_3, X_4
4	0.9871	X_2, X_3, X_5
4	1.2178	X_2, X_4, X_5
4	1.0634	X_3, X_4, X_5
5	1.2199	X_1, X_2, X_3, X_4
5	0.9871	X_1, X_2, X_3, X_5
5	1.1565	X_1, X_2, X_4, X_5
5	1.0388	X_1, X_3, X_4, X_5
5	0.9653	X_2, X_3, X_4, X_5
6	0.9652	X_1, X_2, X_3, X_4, X_5

Find the best model by C_p , forward selection, backward selection and stepwise selection. Write down how to get the best model on details. Choose critical values for both ENTRY and STAY to be 2. Comment the results.