

# Sample of Subset Selection Procedure

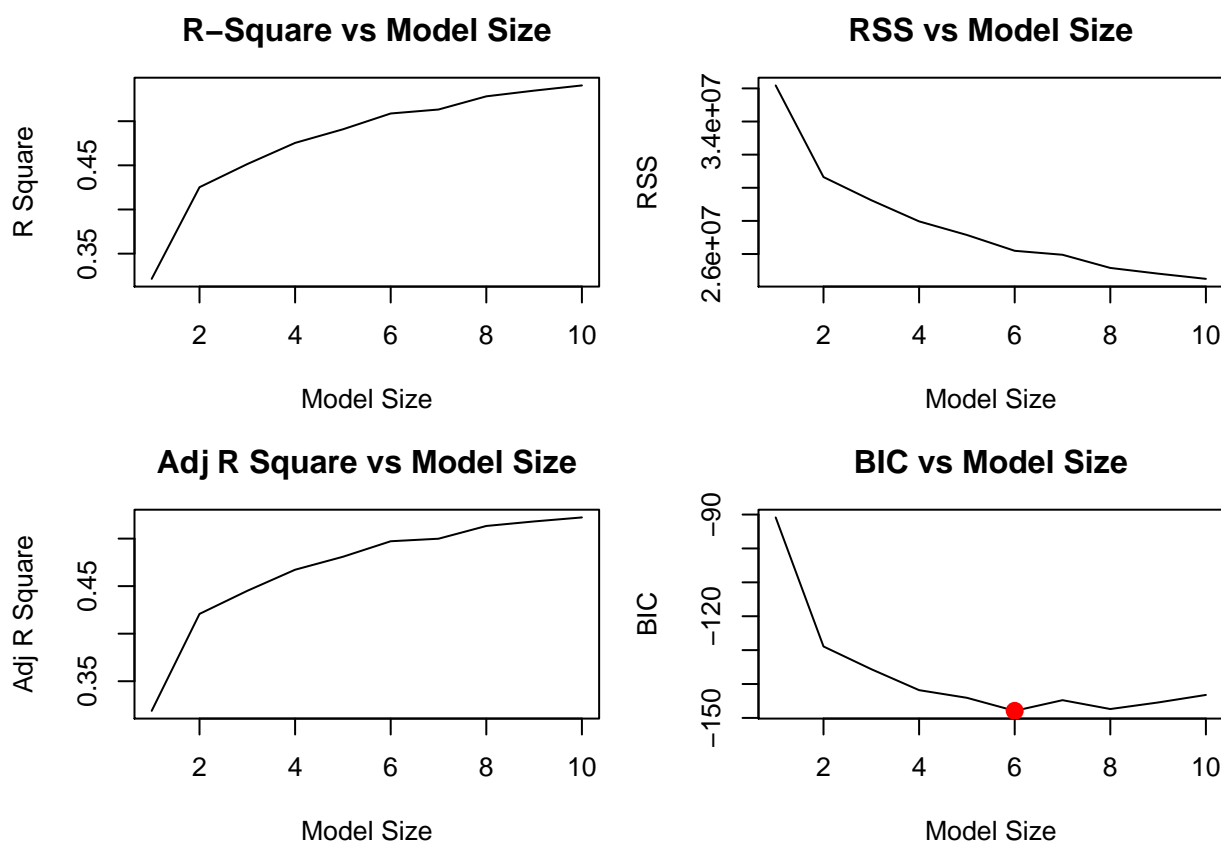
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## Subset Selection

Subset selection for the least squares regression is possible to do in R using the `regsubsets` function in `leaps` package. The said function is akin to the `lm` procedure for the OLS method.

In the summary below, we can see the best model per number of included variables. Variables with asterisk(\*) means they are included in the proposed model.



## NULL

From the results of the `regsubsets` procedure, the model with the lowest BIC has 6 variables. The procedure used the forward to get the best models.

Table 1: Coefficients of the Best Model

	Coefficients
(Intercept)	91.5117981
AtBat	-1.8685892
Hits	7.6043976
Walks	3.6976468

Coefficients	
CRBI	0.6430169
DivisionW	-122.9515338
PutOuts	0.2643076