```
/* load data */
DATA data:
        INFILE "/home/u63563888/435/homework4/myeloma.dat";
        INPUT patient_num survival_time status age
                        sex Bun Ca Hb Pcells Protein;
        /* convert sex values (1 and 2) to is male */
        IF sex = 1 THEN is_male = 1;
        ELSE is_male = 0;
        DROP patient_num sex;
RUN;
/* forward selection */
PROC PHREG DATA = data;
        MODEL survival_time * status(0) =
                        age is_male Bun Ca Hb Pcells Protein
                        / SELECTION = FORWARD;
RUN;
/* backward selection */
PROC PHREG DATA = data;
        MODEL survival_time * status(0) =
                        age is_male Bun Ca Hb Pcells Protein
                        / SELECTION = BACKWARD;
RUN;
/* stepwise selection */
PROC PHREG DATA = data;
        MODEL survival_time * status(0) =
                        age is male Bun Ca Hb Pcells Protein
                        / SELECTION = STEPWISE;
RUN;
```