

The GLMSELECT Procedure

Data Set	WORK.TRAIN2
Dependent Variable	SalePrice
Selection Method	Stepwise
Select Criterion	SBC
Stop Criterion	SBC
Effect Hierarchy Enforced	None

Number of Observations Read	2919
Number of Observations Used	1460

Class Level Information		
Class	Levels	Values
MSZone	5	2 3 5 6 8

Dimensions	
Number of Effects	32
Number of Parameters	32

The GLMSELECT Procedure

Stepwise Selection Summary				
Step	Effect Entered	Effect Removed	Number Effects In	SBC
0	Intercept		1	32952.0292
1	OverallQual		2	31524.7644
2	TotalSqft		3	30997.3723
3	KitchenQC		4	30888.2717
4	GarageCars		5	30813.1163
5	BsmtEx		6	30752.3987
6	TotalBath		7	30715.3978
7	BldgTyp		8	30672.6060
8	BsmtQ		9	30641.5292
9	MasVnrArea		10	30612.5569
10	OverallCond		11	30593.5812
11	ExterQ		12	30578.2279
12	Fireplaces		13	30559.9593
13	MasVnrTyp		14	30546.0990
14	BsmtFT1		15	30538.4936
15	TotRmsAbvGrd		16	30532.6296
16	HouseStyl		17	30524.0450
17	RoofMat		18	30516.8498
18	Cond2		19	30513.4871
19	RoofStyl		20	30508.5537
20	BedroomAbvGr		21	30506.3882
21	LotArea		22	30504.8546
22	LotFrontage		23	30504.6284*
* Optimal Value of Criterion				

Selection stopped at a local minimum of the SBC criterion.

Stop Details				
Candidate For	Effect	Candidate SBC		Compare SBC
Entry	Funct	30505.1025	>	30504.6284
Removal	LotFrontage	30504.8546	>	30504.6284

The GLMSELECT Procedure
Selected Model

The selected model is the model at the last step (Step 22).

Effects:	Intercept TotalSqft OverallQual MasVnrArea TotalBath BedroomAbvGr TotRmsAbvGrd LotArea BsmtFT1 Fireplaces Cond2 HouseStyl BldgTyp RoofStyl RoofMat LotFrontage MasVnrTyp ExterQ BsmtQ BsmtEx KitchenQC GarageCars OverallCond
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Analysis of Variance				
Source	DF	Sum of Squares	Mean Square	F Value
Model	22	7.66454E12	3.483882E11	324.38
Error	1437	1.543371E12	1074023211	
Corrected Total	1459	9.207911E12		

Root MSE	32772
Dependent Mean	180921
R-Square	0.8324
Adj R-Sq	0.8298
AIC	31845
AICC	31846
SBC	30505

Parameter Estimates				
Parameter	DF	Estimate	Standard Error	t Value
Intercept	1	94317	18022	5.23
TotalSqft	1	22.132905	2.070293	10.69
OverallQual	1	12412	1175.263843	10.56
MasVnrArea	1	43.676915	6.224670	7.02
TotalBath	1	7491.136700	1405.902354	5.33
BedroomAbvGr	1	-4813.510470	1589.591771	-3.03
TotRmsAbvGrd	1	5670.198810	983.121872	5.77
LotArea	1	0.331689	0.098249	3.38
BsmtFT1	1	-2217.326562	492.803272	-4.50
Fireplaces	1	6749.172366	1576.579911	4.28
Cond2	1	-13138	3512.938797	-3.74
HouseStyl	1	-2207.373383	623.528901	-3.54
BldgTyp	1	-6613.990531	856.932226	-7.72
RoofStyl	1	3654.568865	1095.024742	3.34
RoofMat	1	5076.834343	1473.476635	3.45
LotFrontage	1	-114.676926	42.118784	-2.72
MasVnrTyp	1	4068.076888	957.378844	4.25
ExterQ	1	-12075	2559.801571	-4.72
BsmtQ	1	-13273	1964.399855	-6.76
BsmtEx	1	-5844.235691	969.095887	-6.03

KitchenQC	1	-9805.349142	2030.073130	-4.83
GarageCars	1	10819	1562.129316	6.93
OverallCond	1	4496.161646	836.601995	5.37