

Homework on Variable Selection

Use the data set in Appendix C, Data Set C.7 – Real Estate Sales. The response variable Y is Sales Price. For predictors, use all remaining variables except Quality and Style.

1. Use All Possible Regressions to select a best model.
2. Use Backward Elimination to select a best model.
3. Use Forward Selection to select a best model, with the Significance Level for Entry set to 0.15.
4. Use Stepwise Selection to select a best model.
5. Use Maximum R^2 Improvement to select a best model.
6. Using the information from the different variable selection methods, fit the best model.