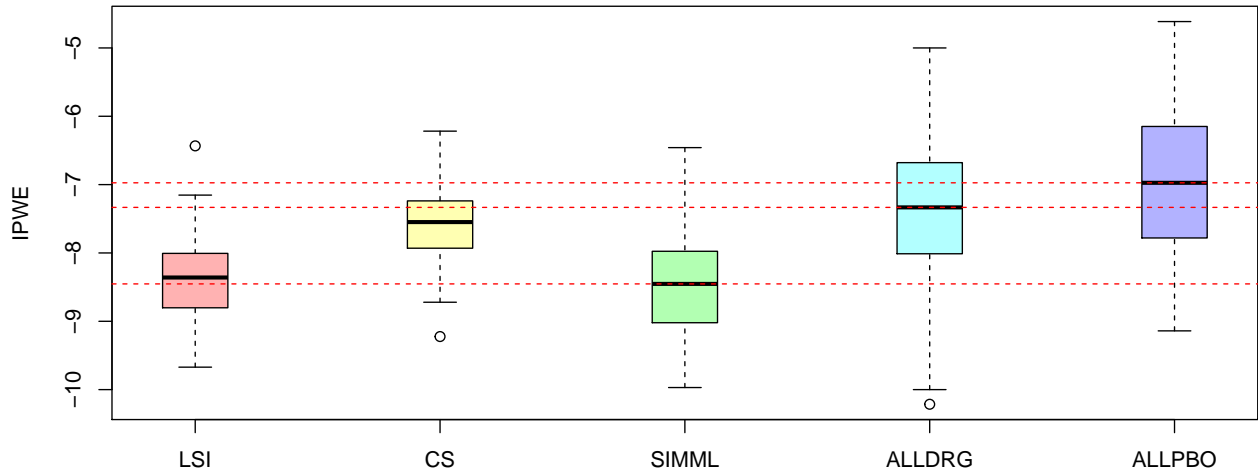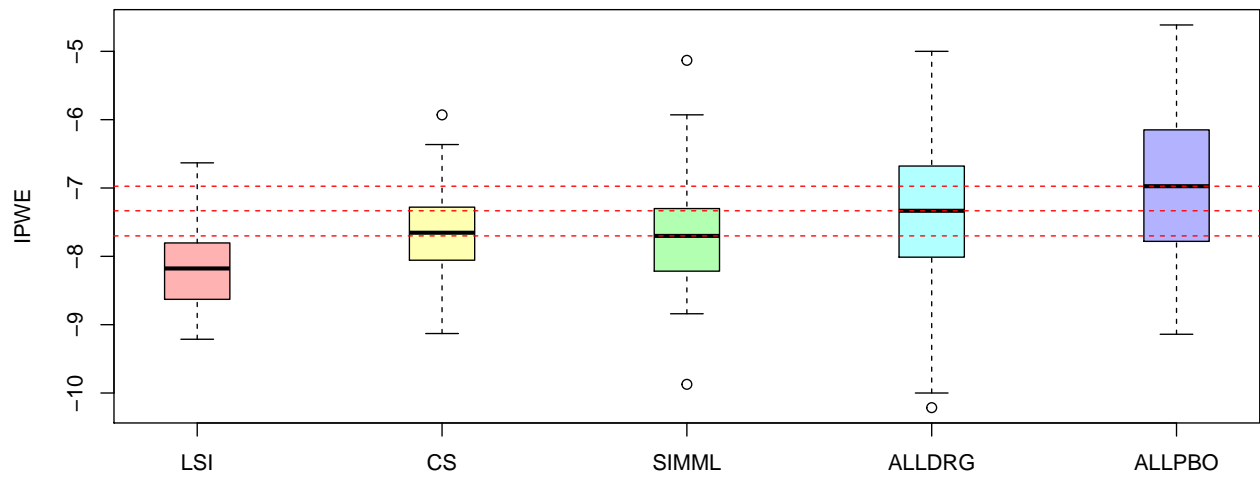# backward

2020-05-22

Procedures to pick up n biosignatures:

- 1. Let M_0 denote the full model, which contains all covariates

- 2. For $k = 0, ..., p - 1$ (p = 31 covariates):

  - (a) consider all $p - k$ models that delete the covariates in M_k with one additional covariate.

  - (b) choose the worst among these $p - k$ models and call it M_{k+1}.

  - the worst is defined as whether:

    * smallest purity
    * largest IPWE

- 3. For the selected covariates, conduct 10 fold CV with methods (longitudinal single index, linear change score method, SIMML). This procedure is repeated for 100 times.
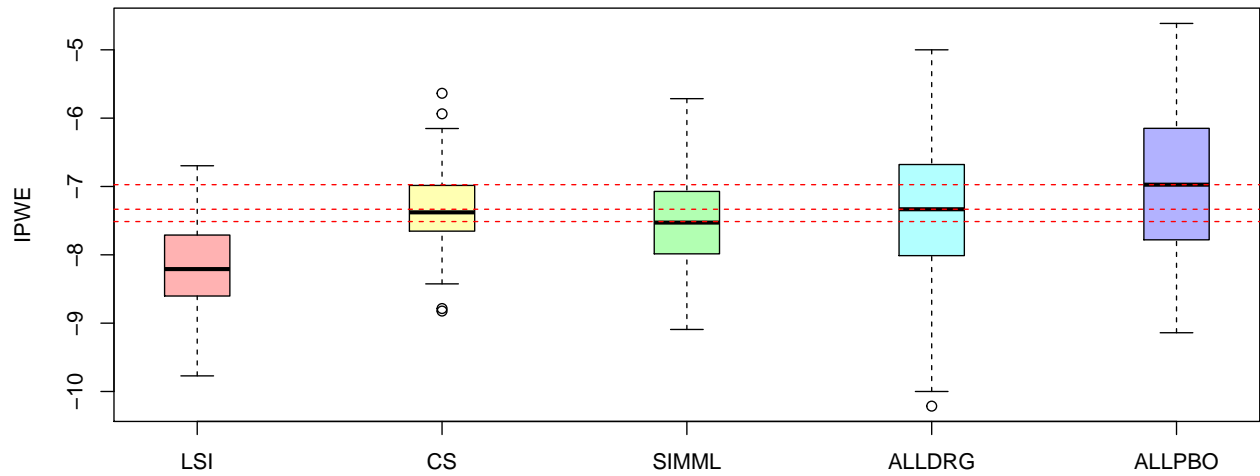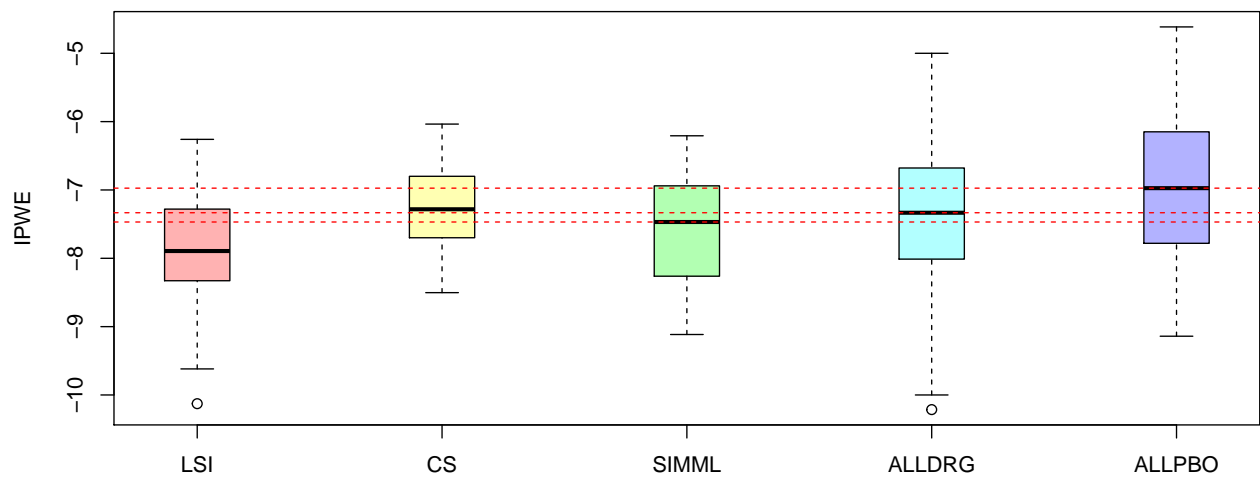
backward selection: 13 covariates
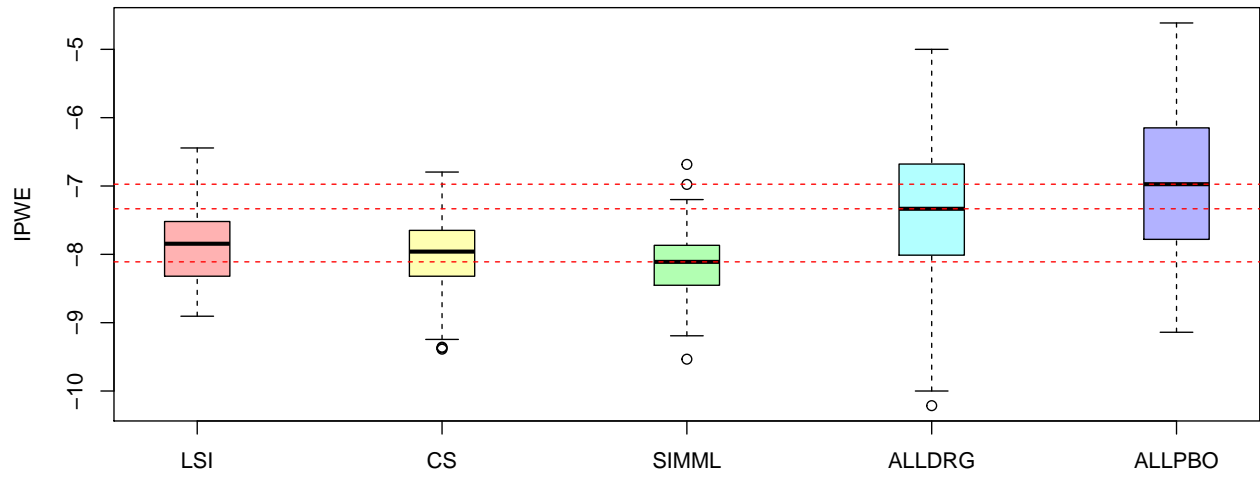
backward selection: 14 covariates
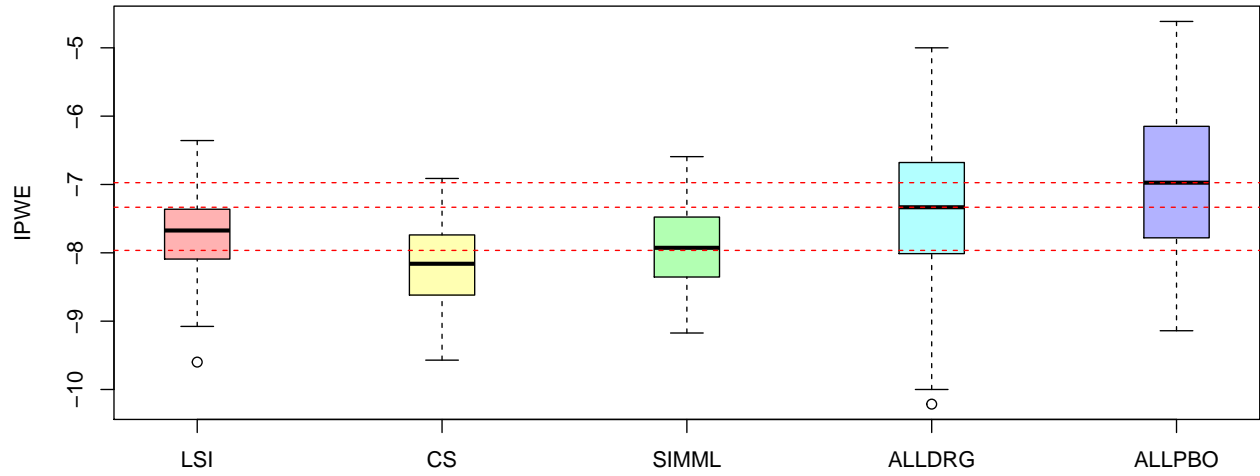

backward selection: 16 covariates

backward selection: 18 covariates

backward selection: 20 covariates

backward selection: 21 covariates

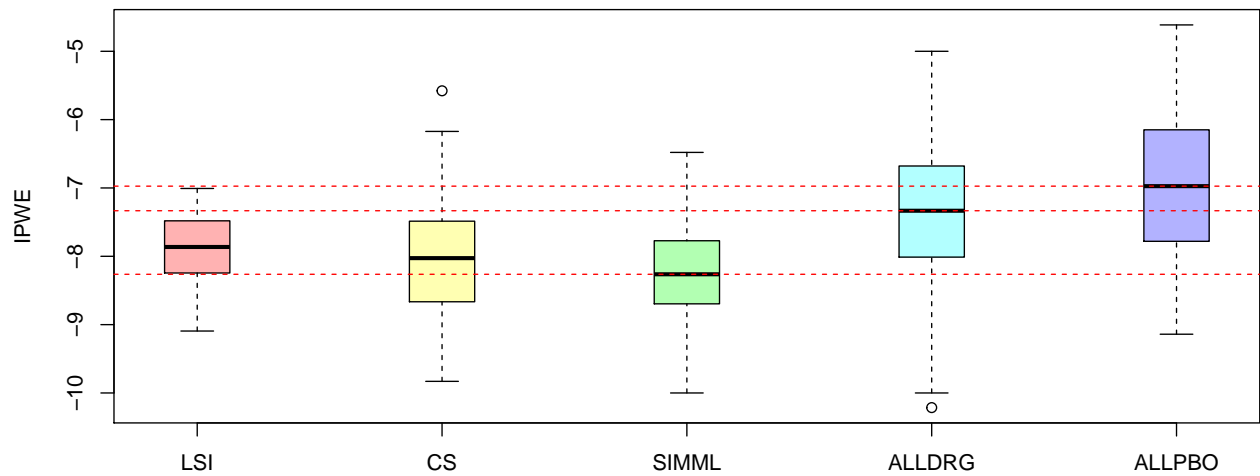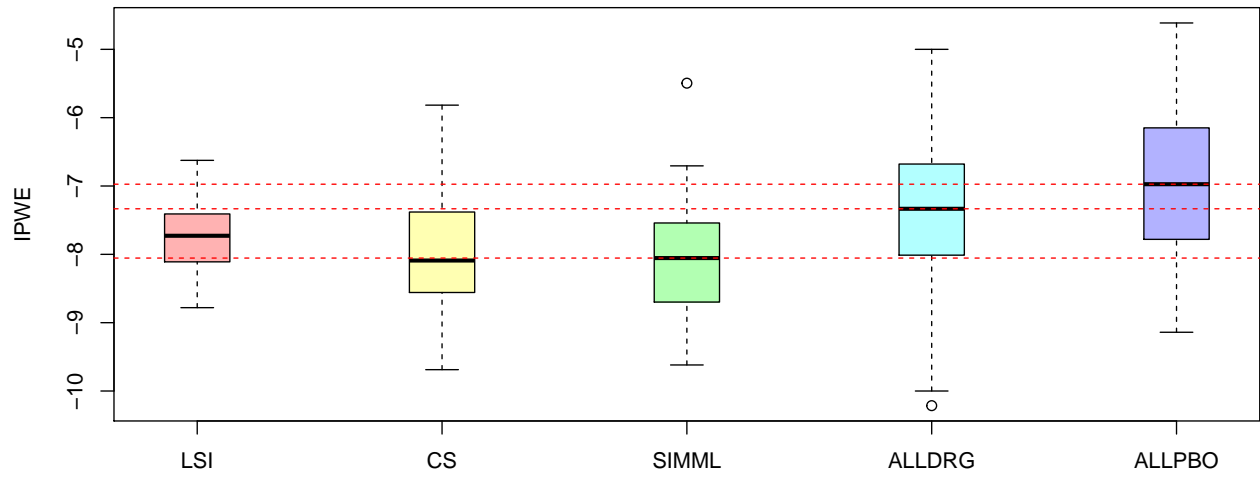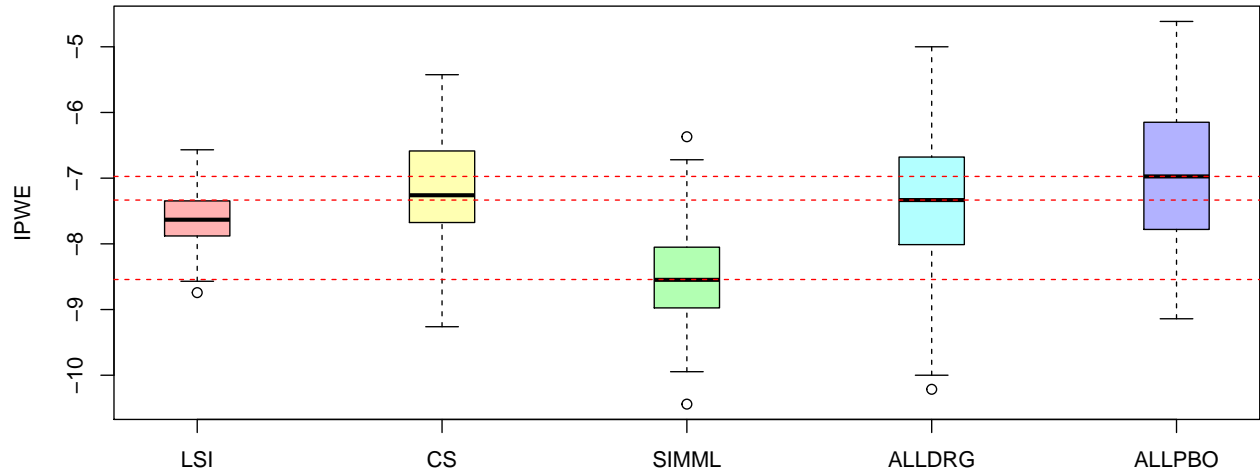## backward selection: 24 covariates

3

backward selection: 25 covariates

backward selection: 28 covariates

backward selection: 30 covariates