The GLMSELECT Procedure

Data Set	WORK.FORMODELANDPRED
Dependent Variable	price_doc
Selection Method	Forward
Select Criterion	SBC
Stop Criterion	Cross Validation
Choose Criterion	Cross Validation
Cross Validation Method	Random
Cross Validation Fold	5
Effect Hierarchy Enforced	None
Random Number Seed	1

Number of Observations Read	30446
Number of Observations Used	25452

Dimensions	
Number of Effects	38
Number of Parameters	38

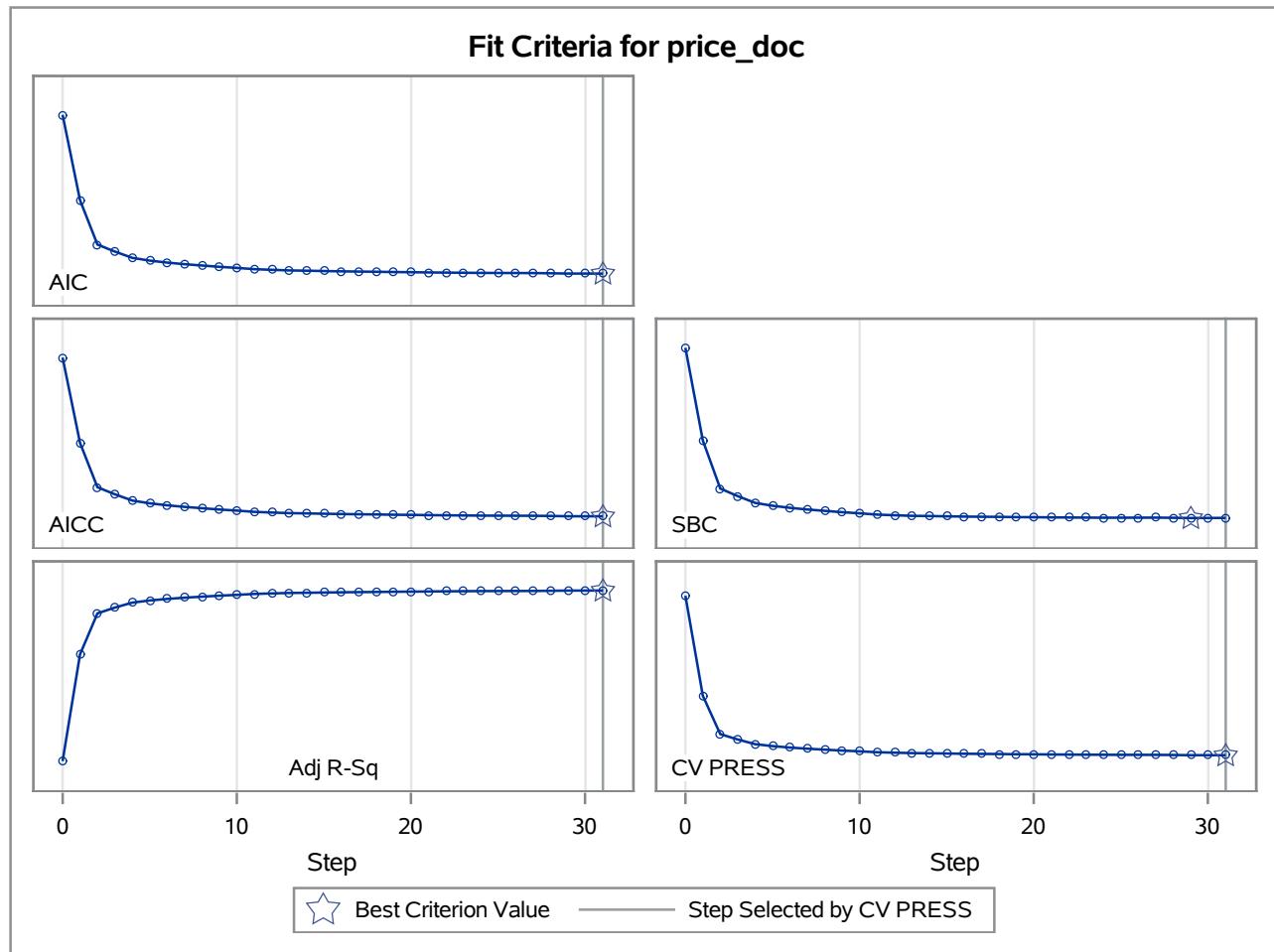## The GLMSELECT Procedure

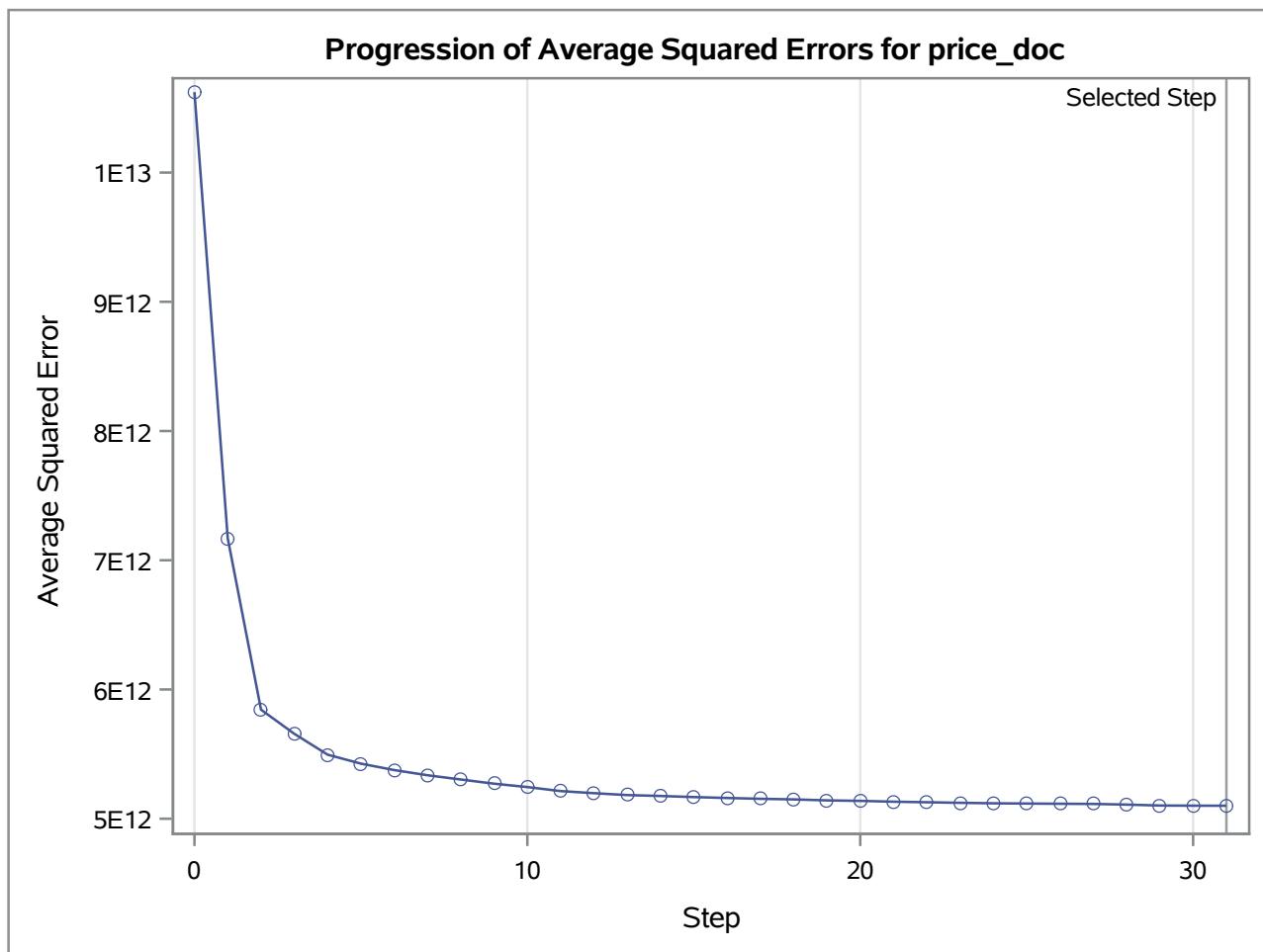|	Forward Selection Summary			
Step	**Effect Entered**	**Number Effects In**	**SBC**	**CV PRESS**
0	Intercept	1	763416.682	2.70406E17
1	full_sq	2	753422.632	1.8253E17
2	kremlin_km	3	748227.786	1.48771E17
3	swim_pool_km	4	747411.086	1.44031E17
4	timestamp	5	746684.465	1.39939E17
5	raion_popul	6	746371.194	1.3821E17
6	big_road1_km	7	746146.906	1.3695E17
7	floor	8	745966.383	1.3594E17
8	kitch_sq	9	745819.375	1.35112E17
9	big_market_km	10	745673.579	1.34289E17
10	ice_rink_km	11	745556.982	1.33631E17
11	university_km	12	745415.470	1.32846E17
12	fitness_km	13	745346.142	1.32438E17
13	build_count_wood	14	745284.201	1.32078E17
14	metro_km_walk	15	745260.531	1.31906E17
15	railroad_km	16	745228.669	1.31697E17
16	build_count_frame	17	745204.238	1.31521E17
17	healthcare_centers_r	18	745183.617	1.31373E17
18	bus_terminal_avto_km	19	745170.152	1.31262E17
19	hospital_beds_raion	20	745143.269	1.31102E17
20	build_count_block	21	745134.438	1.31012E17
21	shopping_centers_rai	22	745113.586	1.30874E17
22	preschool_quota	23	745101.791	1.30765E17
23	market_shop_km	24	745091.049	1.30672E17
24	university_top_20_ra	25	745081.301	1.30603E17
25	big_road2_km	26	745082.728	1.30562E17
26	life_sq	27	745084.599	1.30544E17
27	X7_14_all	28	745087.914	1.30529E17
28	X0_17_all	29	745072.754	1.30411E17
29	X0_13_all	30	745046.745*	1.30231E17
30	X16_29_all	31	745051.518	1.30204E17
31	build_count_before_1	32	745058.832	1.30197E17*
	* Optimal Value of Criterion			

Selection stopped at a local minimum of the cross validation PRESS.

The GLMSELECT Procedure

Stop Details				
Candidate For	**Effect**	**Candidate CV PRESS**		**Compare CV PRESS**
Entry	public_transport_sta	1.30201E17	>	1.30197E17

Fit Criteria for price_doc

AIC

AICC

SBC

Adj R-Sq

CV PRESS

☆ Best Criterion Value ———— Step Selected by CV PRESS

The GLMSELECT Procedure

Progression of Average Squared Errors for price_doc

The GLMSELECT Procedure
Selected Model

The selected model, based on Cross Validation, is the model at Step 31.

Effects:	Intercept timestamp full_sq floor hospital_beds_raion life_sq raion_popul kitch_sq preschool_quota healthcare_centers_r university_top_20_ra shopping_centers_rai build_count_block build_count_wood build_count_frame build_count_before_1 kremlin_km big_road1_km big_road2_km railroad_km bus_terminal_avto_km big_market_km market_shop_km metro_km_walk ice_rink_km swim_pool_km fitness_km university_km X7_14_all X0_17_all X16_29_all X0_13_all

Analysis of Variance				
Source	DF	Sum of Squares	Mean Square	F Value
Model	31	1.405416E17	4.533599E15	887.75
Error	25420	1.298155E17	5.106827E12	
Corrected Total	25451	2.703571E17		

Root MSE	2259829
Dependent Mean	6782908
R-Square	0.5198
Adj R-Sq	0.5193
AIC	770252
AICC	770252
SBC	745059
CV PRESS	1.301966E17

Cross Validation Details			
	Observations		
Index	Fitted	Left Out	CV PRESS
1	20444	5008	2.5513E16
2	20319	5133	2.56079E16
3	20473	4979	2.60731E16
4	20224	5228	2.62571E16
5	20348	5104	2.67454E16
Total			1.30197E17

The GLMSELECT Procedure
Selected Model

Parameter	DF	Estimate	Standard Error	t Value
Intercept	1	-52501394	1776019	-29.56
timestamp	1	1294.374600	42.585180	30.39
full_sq	1	111009	1255.326836	88.43
floor	1	40798	2918.779033	13.98
hospital_beds_raion	1	106.625155	15.044242	7.09
life_sq	1	-3614.519009	1187.376620	-3.04
raion_popul	1	6.304327	1.253842	5.03
kitch_sq	1	36230	4143.317375	8.74
preschool_quota	1	-71.105205	20.260337	-3.51
healthcare_centers_r	1	54671	14417	3.79
university_top_20_ra	1	254376	59456	4.28
shopping_centers_rai	1	-24603	6287.642793	-3.91
build_count_block	1	-3731.103071	532.351756	-7.01
build_count_wood	1	-1518.007310	186.837753	-8.12
build_count_frame	1	8480.330470	2099.667031	4.04
build_count_before_1	1	568.288857	338.011304	1.68
kremlin_km	1	-75225	5792.903935	-12.99
big_road1_km	1	-117688	13955	-8.43
big_road2_km	1	-27588	12713	-2.17
railroad_km	1	105656	13216	7.99
bus_terminal_avto_km	1	25279	4040.927759	6.26
big_market_km	1	41834	2769.657619	15.10
market_shop_km	1	47474	8425.716457	5.63
metro_km_walk	1	-78533	8513.077736	-9.23
ice_rink_km	1	98960	6242.677776	15.85
swim_pool_km	1	-142882	10259	-13.93
fitness_km	1	-183803	20825	-8.83
university_km	1	-64237	6457.898460	-9.95
X7_14_all	1	-247.704619	53.505219	-4.63
X0_17_all	1	461.431599	57.600445	8.01
X16_29_all	1	2.743709	1.106349	2.48
X0_13_all	1	-450.011239	69.336577	-6.49