

The GLMSELECT Procedure

Data Set	WORK.FORMODELANDPRED
Dependent Variable	price_doc
Selection Method	Backward
Select Criterion	SBC
Stop Criterion	Cross Validation
Choose Criterion	Cross Validation
Cross Validation Method	Random
Cross Validation Fold	5
Number of Included Effects	2
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

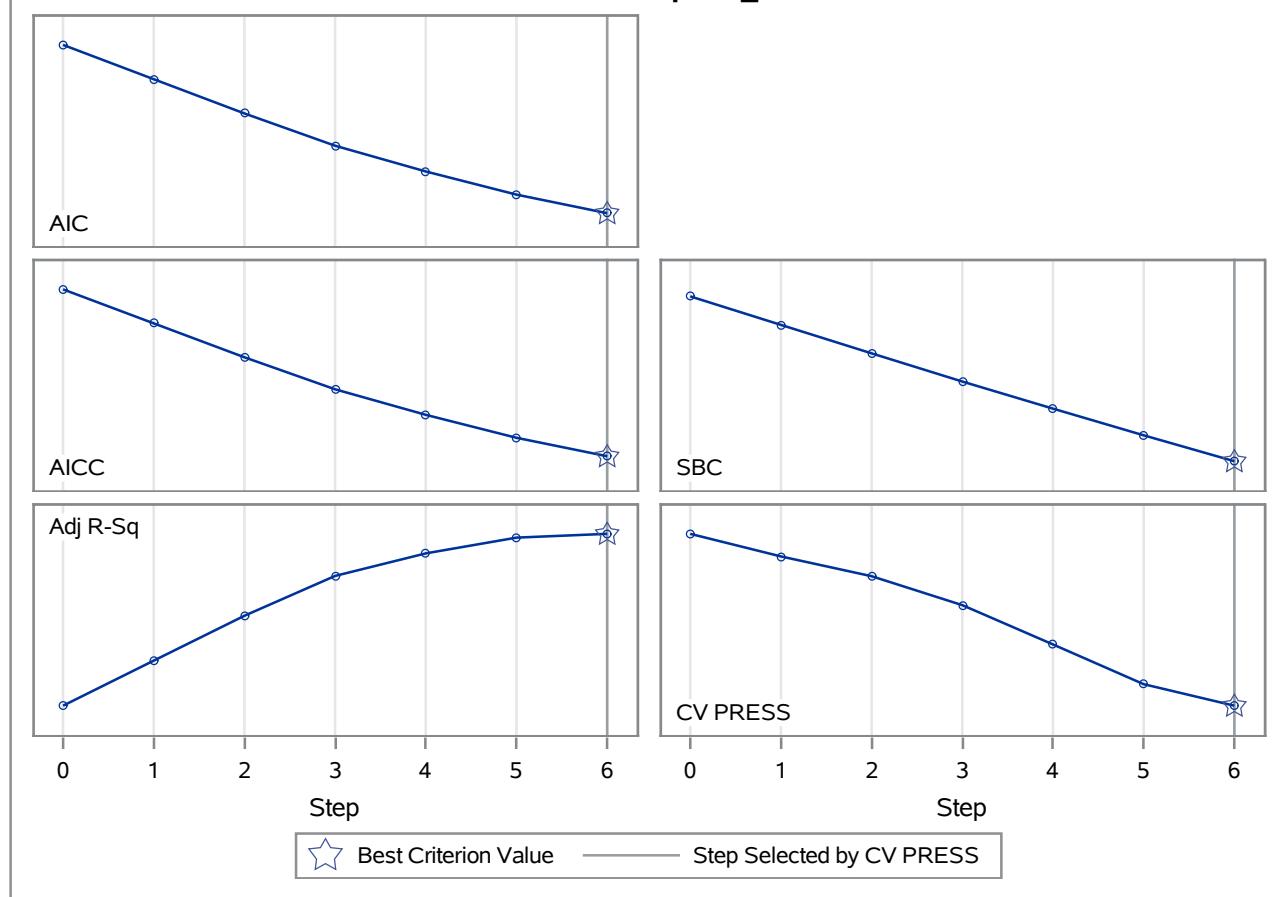
Backward Selection Summary				
Step	Effect Removed	Number Effects In	SBC	CV PRESS
0		38	745117.504	1.30235E17
1	max_floor	37	745107.361	1.3023E17
2	num_room	36	745097.222	1.30225E17
3	build_count_brick	35	745087.195	1.30219E17
4	office_raion	34	745077.552	1.3021E17
5	railroad_station_avt	33	745068.059	1.30201E17
6	public_transport_sta	32	745058.832*	1.30197E17*

* Optimal Value of Criterion

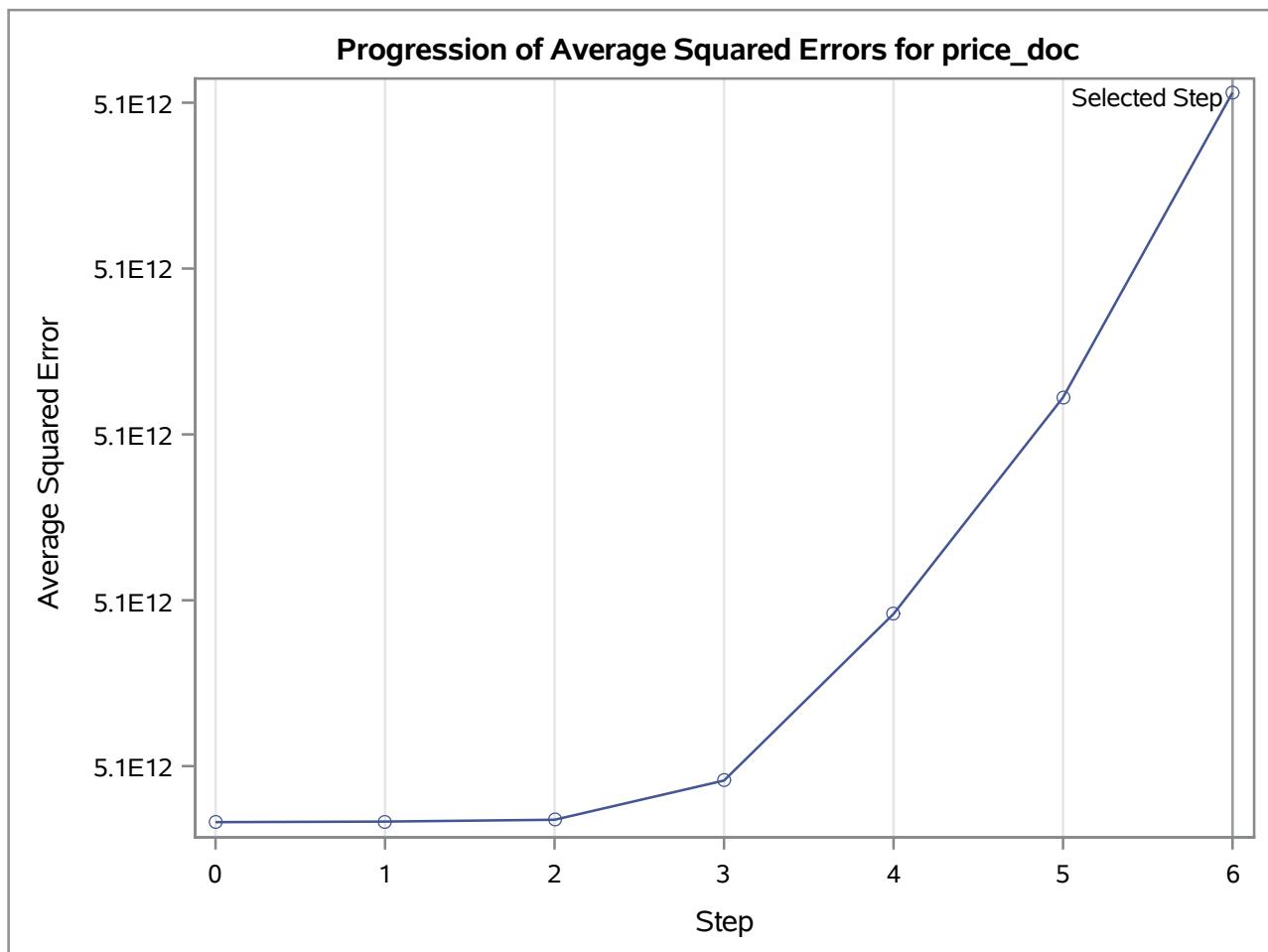
Selection stopped at a local minimum of the cross validation PRESS.

Stop Details				
Candidate For	Effect	Candidate CV PRESS	Compare CV PRESS	
Removal	build_count_before_1	1.30204E17	>	1.30197E17

Fit Criteria for price_doc



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The GLMSELECT Procedure
Selected Model

The selected model, based on Cross Validation, is the model at Step 6.

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
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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			
Index	Observations		CV PRESS
	Fitted	Left Out	
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

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Selected Model

Parameter Estimates					
	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
* Forced into the model by the INCLUDE= option					