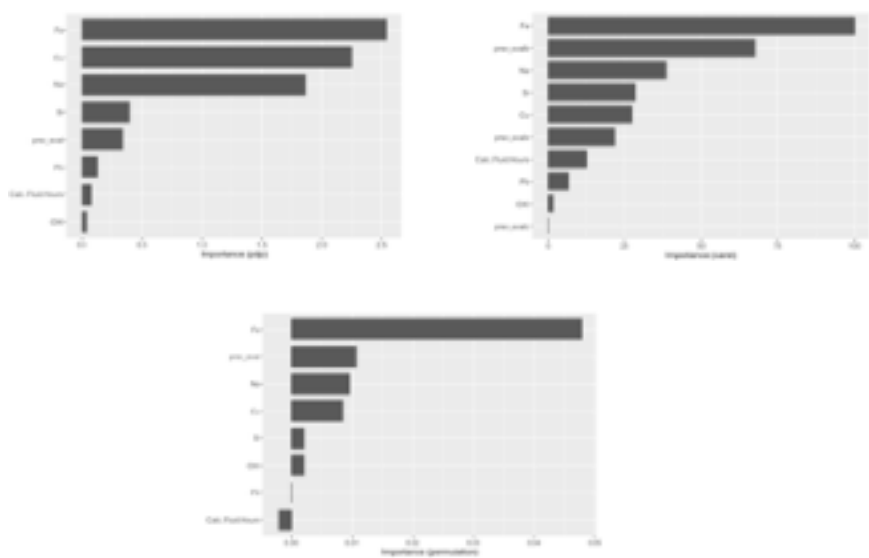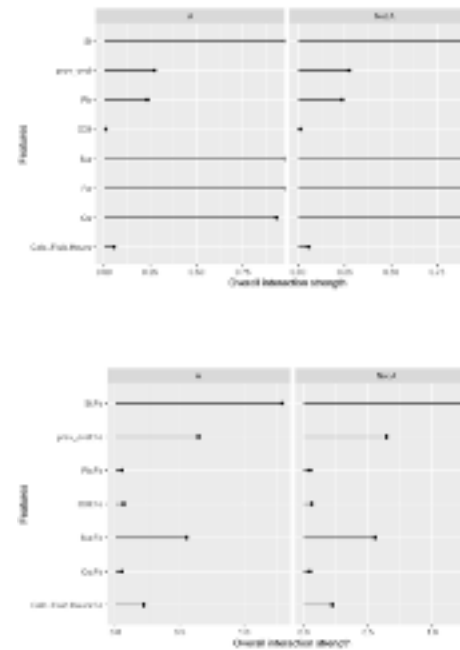Troy et no-one.

Phillips et al.

Long story short…

worse performance (unsurprisingly) …

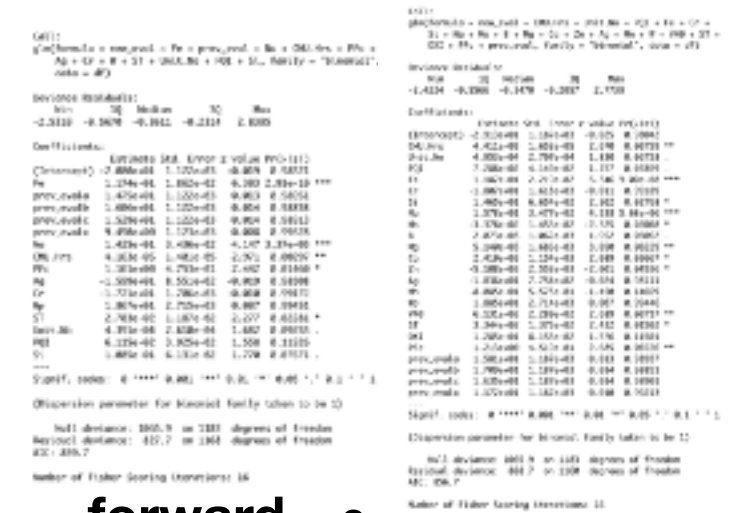… but consistent interpretation (reassuring)

variable importance

interactions
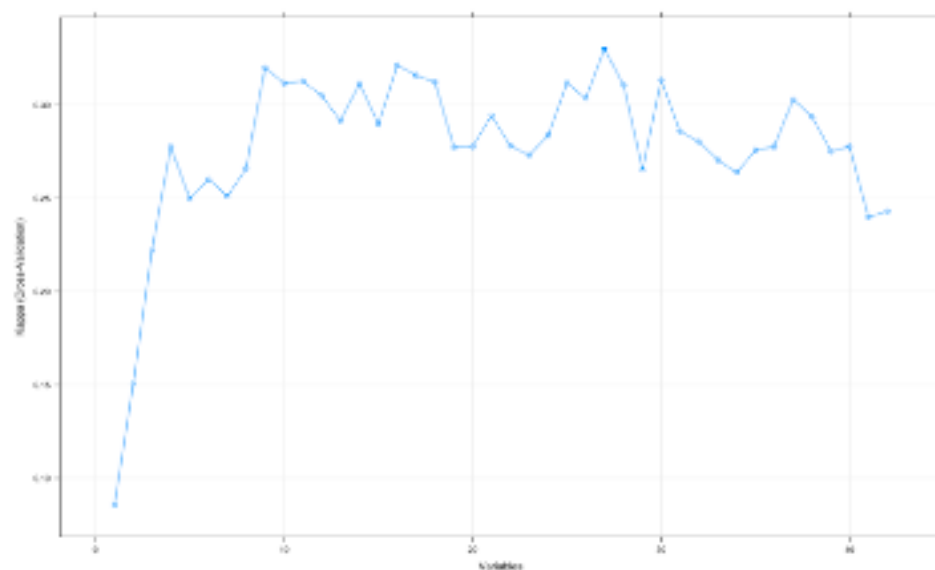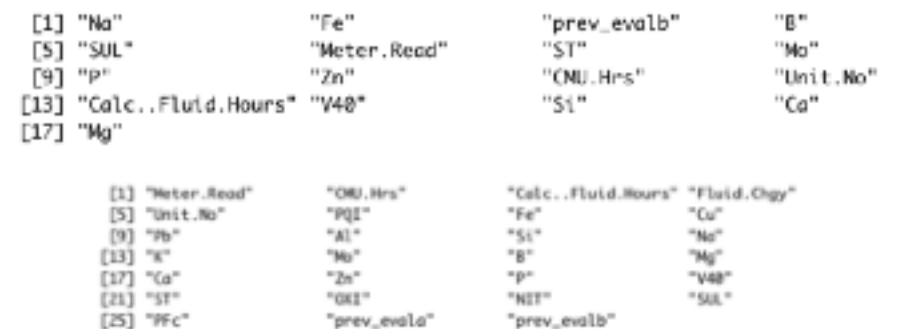

forward & backward
selection

My spin on things…

"best" # of variables

model specific
importance measures