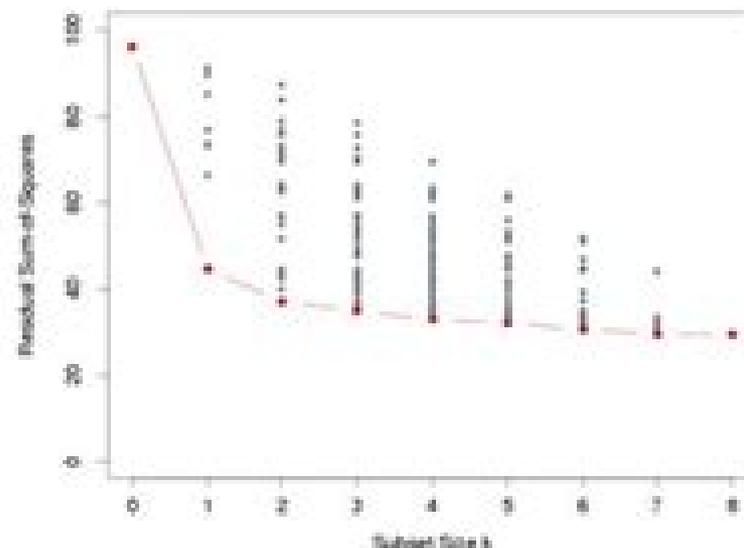


Subset Selection

- Standard “all-subsets” finds the subset of size k , $k=1, \dots, p$, that minimizes RSS:



- Choice of subset size requires tradeoff – AIC, BIC, marginal likelihood, cross-validation, etc.
- “Leaps and bounds” is an efficient algorithm to do all-subsets

Subset Selection In Regression

Jicheng Xie



Subset Selection In Regression:

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