

Re: Linear regression and Logistic regression

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On Wed, 08 Aug 2007 06:30:37 -0000, "akakiyakakievich@xxxxxxxxxxx" <akakiyakakievich@xxxxxxxxxxx> wrote:

[...]

My questions in linear regression, about how can I compare two distinct regressors to say one is "statistically" better than the other? please correct me if I confuse. I'm using spss but my questions are conceptual.

[snip]

I see to that spss has an option for select/discard variables in the execution of the algorithm (forward, backward and stepwise selection), are all greedy approaches (?), isn't necessarily to exhaustive test all variable combinations? (I know there is 2^n combinations, but for example for $n=5, 6, 7$ may be useful) or isn't necessary test all to get the optimal?

[snip]

If you can answer guide me refereing a website, document I'll be gratefully.

Generally speaking, stepwise selection is a *very* bad idea for most stat problems, unless you are in a position to do massive replication and cross-validation.

See old comments from the stats-groups in my stats-FAQ.
Or use Google-groups to find relevant articles and threads --
try <groups:sci.stat.* stepwise author:ulrich > for a start.

Re: Linear regression and Logistic regression

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<http://www.pitt.edu/~wpilib/index.html>

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