Journal of Systems Science and Complexity 1989 2 (3): 266-274 ISSN: 1000-0577 CN: 11-2019/O1

论文

A FAST PROCEDURE OF VARIABLE SELECTION IN LINEAR REGRESSION MODEL

An Baiqing

Institute of Systems Science, Academia Sinica, Beijing, China

收稿日期 修回日期 网络版发布日期 接受日期

摘要 In many situations, we are interested in selection of important variables whichare adequate for prediction under a linear regression model. In this paper, a fast selection procedure is proposed and is proved to be strongly consistent. Also, the convergence rate of misjudgement probability is given.

关键词 Linear regression, optimal subset, a.s.l

分类号

扩展功能

本文信息

Supporting info

PDF(0KB)

[HTML全文](0KB)

参考文献

服务与反馈

把本文推荐给朋友

加入我的书架

加入引用管理器

复制索引

Email Alert

文章反馈

浏览反馈信息

相关信息

本刊中 包含"Linear regression, optimal subset, a.s.l"的 相关文章

本文作者相关文章

- An Baiqing

A FAST PROCEDURE OF VARIABLE SELECTION IN LINEAR REGRESSION MODEL

An Baiqing

Institute of Systems Science, Academia Sinica, Beijing, China

Abstract In many situations, we are interested in selection of important variables whichare adequate for prediction under a linear regression model. In this paper, a fast selection procedure is proposed and is proved to be strongly consistent. Also, the convergence rate of misjudgement probability is given.

Key words Linear regression optimal subset a.s.l.n. consistence misjudgement convergence rate

DOI:

通讯作者