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# Stopping Stepwise: Why Stepwise and Similar Selection Methods Are Bad, and What You Should Use

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## ABSTRACT

A common problem in regression analysis is variable selection. There can be a large number of potential independent variables and you want to select ones that create the best model. One solution is to automate a procedure, such as a forward, backward, or stepwise procedure, to select variables. In this paper, it is explained why this solution and others are not recommended. Better solutions using PROC GLMSELECT and alternative methods are presented.

**No paper was submitted for publication.**

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