

Re: A StepWise Regression Subroutine

Source: <http://coding.derkeiler.com/Archive/Fortran/comp.lang.fortran/2005-11/msg00179.html>

- *From:* beliavsky@xxxxxxx
 - *Date:* 4 Nov 2005 11:21:46 -0800
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Wang Jun wrote:

- > Hello,
- > I'm dealing with some data these days, and need a subroutine to do
- > the stepwise regression.
- > Would somebody give me one, sourcecode best, algorithm works too. Thank
- > you!
- > PS. I already have one version of that subroutine, but it was
- > written very ugly with more then
- > ten GOTOs and other confusing use. I almost can't understand it!
- > Thanks.

I recommend looking at the Fortran codes of statistician Alan Miller in the "Subset Selection in Regression" section of the site <http://users.bigpond.net.au/amiller/> , in particular find_sub.f90 . Miller wrote the book "Subset Selection in Regression", 2nd edition, CRC Press (2002).

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- *Follow-Ups:*
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 - ◇ *From:* Wang Jun
- *References:*
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