

Chapter 5

Variable Selection in Multiple Linear Regression Using a Genetic Algorithm

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ABSTRACT

In this article it is studied the application of a genetic algorithm in the problem of variable selection for multiple linear regression, minimizing the least squares criterion. The algorithm is based on a chromosomal representation of variables that are considered in the least squares model. A binary chromosome indicates the presence (1) or absence (0) of a variable in the model. The fitness function is based on the adjusted square R , proportional to the fitness for chromosome selection in a roulette wheel model selection. Usual genetic operators, such as crossover and mutation are implemented. Comparisons are performed with benchmark data sets, obtaining satisfying and promising results.

INTRODUCTION

Model selection is a very important task in Statistics, as it can be viewed in several ways: a dimension reduction procedure, an important feature selection task. In any way, it simplifies the situation modeled and gives sense to the analysis of the data.

In multiple linear regression, a numerical variable Y is modeled by a linear combination of explanatory numerical variables X_1, X_2, \dots, X_p . For minimizing the sum of squares of the differences between Y and this linear combination, it is well known (Draper & Smith (1968), Tomassone, Audrain, Lesgeay, & Millier (1992), Venables & Ripley (1994)) that a solution can be obtained if the X_j are not linearly

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