Package 'subsamp'

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Type Package

Title Subsample Winner Algorithm for Variable Selection in Linear
Regression with a Large Number of Variables

Version 0.1.0

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Description This subsample winner algorithm (SWA) for regression with a large-p data (X, Y) se-
lects the important variables (or features) among the p features X in explaining the re-
sponse Y. The SWA first uses a base procedure, here a linear regression, on each of subsam-
ples randomly drawn from the p variables, and then computes the scores of all fea-
tures, i.e., the p variables, according to the performance of these features col-
lected in each of the subsample analyses. It then obtains the 'semifinalist' of the fea-
tures based on the resulting scores and determines the 'finalists', i.e., the important fea-
tures, from the 'semifinalist'. Fan, Sun and Qiao (2017) <http://sr2c.case.edu/swa-reg/>.

Depends R (>= 3.0.1)

License GPL-2 | GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 6.0.1

NeedsCompilation no

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R topics documented: