JMP for Model Selection

In order to build a model using JMP you will use the Modeling/Fit Model program. The response variable is entered as Y and all the explanatory variables, X_1, X_2, …, X_k are Added to Construct Model Effects. The Personality of the model should be changed from Standardized Least Squares to Stepwise. Then click on Run Model. The Direction of the Stepwise fit can be selected: Forward, Backward or Mixed. The Prob to Enter and Prob to Leave can be adjusted. However, until you feel more comfortable with the procedure you should go with the default settings. Click on Go. JMP will display the final model under Current Estimates. It will also indicate what happened at each step of the procedure in terms of variables added and deleted in the Step History. Note that the p given by JMP is really the number of parameters in the model not the number of variables. The text uses p to denote the number of variables in the model so p+1 would be the number of parameters in the model.