The Clement 2 Project

By
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I started my career as a programming book author in the mid-eighties. My first book, a collaboration with other programmers, presented interesting Turbo Pascal applications. One chapter presented the Clement application (named in honor of my father) that performed sophisticated search for the best regression model by successive improvements. I decided recently to revive the old project and chose to start from scratch. I chose to use Excel and VBA as the tools to build an application that selects the best regression model. I called the programming project Clement 2. At a certain point, I decided to spin off the first program into multiple versions. The Clement 2 project presents three Excel VBA application that perform the search for the best empirical regression mode. The three applications are:

- The BMLRv1_0.xlsb file contains VBA code that searches for the best empirical regression model, given ranges of transformations for the various regression variables.
- The BMLR_Randv1_0.xlsb file contains VBA code that randomly searches for the best empirical regression model, in the given ranges of transformations for the various regression variables.
- The Clenent2v1_0.xlsb file contains VBA code that searches for the best empirical regression model using a simple hill-climbing optimization method.

