Abstract

In this paper, I investigate Boston housing price in the past. The dataset I used comes from Harrison and Rubinfeld (1978) JEEM [1]. I propose an extended linear regression model of the real estate market in Boston that affected by different variables, like location, environment, convenience and so on. The suggested model is linear regression model or partially linear additive model. I use variable selection methods, like cross-validation method and stepwise method, to choose the best model from the candidate models.