**SC.r**

The R code for sequential variable screening for generalized linear models.

**1. Description**

This package implements sequential conditioning screening (SC) algorithm for efficient screening operation over large *p* and small *n*.

**2. Dependency**

The code does not rely on any external packages.

**3. Quick start**

A simple working example is provided as follows. With covariates x and outcome y, the following prototype code illustrates how to conduct sequential conditioning with a specified general generalized linear model.

> source("SC")

> out = SC.glm(x, y, eta, family= … )

> print(out$finalset)

out$finalset  returns the indices of the selected variables in the order of selection.

**4. Authors**

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**5. Reference**

Zheng, Qi, Hong, Hyokyoung G. and Li, Yi. (2019) Building Generalized Linear Models with Ultrahigh Dimensional Features: A Sequentially Conditional Approach. *Biometrics*, accepted.