

Diagnostic Tools	Statistical Tests and/or Cut-Off-Values	Plots	Literatur
Outliers	Outlier if: $r_i^* > t_{1-\alpha/2, n-p-1}$ $r_i^* < t_{\alpha/2, n-p-1}$	Studentized Residuals vs. Index	Fahrmeir: Regressions (p. 174)
High-Leverage	Cook's Distance → $D_i > 0.5$ conspicuous → $D_i > 1$ have to be examined		Fahrmeir: Regression (p. 178)
	$h_{ii} > \frac{2p}{n}$	Leverage vs. Index	Fahrmeir: Regression (p. 178)
Non-Linearity	Rainbow-Test → H_0 : Linearity		Baltagi: Econometrics (p. 197)
		Studentized Residuals vs. \hat{y}_i	Faraway: Practical Regression and Anova (p. 85)
Heteroskedascity	Breusch-Pangan-Test → H_0 : No Heteroskedacity		Fahrmeir: Regression (p. 131)
		Studentized Residuals vs. \hat{y}_i or Covariates x_{ij}	Fahrmeir: Regression (p. 129)
Correlation of Error Terms	Durbin-Watson-Test → H_0 : No Autocorrelation		Fahrmeir: Regression (p. 141)
		Residuals vs. Index	Fahrmeir: Regression (p. 140)
Normality of Residuals	Shapiro-Wilk-Test → H_0 : Normal Distributed		Shapiro: An Analysis of Variance Test for Normality (
		- QQ-Plot - Histogramm of Residuals	Faraway: Practical Regression and Anova (p. 89)
Collinearity of Predictors	$VIF_j > 10$		Fahrmeir: Regression (p. 171)
		Correlation Matrix	Neter: Applied Linear Statistical Models (p. 232)