**Using the COLLIN and COLLINOINT Options for Multicollinearity Diagnosis**

To produce a detailed analysis of multicollinearity among the regressors in the model, you can use the COLLIN and COLLINOINT options in the MODEL statement in PROC REG. Specifically, the output from each of these options includes eigenvalues, condition indices, and variance proportions. These options produce the same output with one difference: in the COLLINOINT output, the intercept variable is adjusted out instead of included in the diagnostics. In the next demonstration, you learn how to interpret the diagnostics produced by these options.

Close