Practice: Using PROC REG to Assess Collinearity

Run a regression of **PctBodyFat2** on all the other numeric variables in the data set **stat1.bodyfat2**.

1. Write a PROC REG step to determine whether a collinearity problem exists in your model. Submit the code and view the results.

2. If there is a collinearity problem, what would you like to do about it? Will you remove any variables? Why or why not?

Show Solution