

## Multicollinearity Investigation of VIF and Tol

The REG Procedure  
 Model: MODEL1  
 Dependent Variable: FRFullAdhe

Number of Observations Read	15944
Number of Observations Used	15944

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	9	418.09099	46.45455	210.44	<.0001
Error	15934	3517.44432	0.22075		
Corrected Total	15943	3935.53531			

Root MSE	0.46984	R-Square	0.1062
Dependent Mean	0.44374	Adj R-Sq	0.1057
Coeff Var	105.88198		

Parameter Estimates							
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr >  t	Tolerance	Variance Inflation
Intercept	1	0.40413	0.04008	10.08	<.0001	.	0
AgeAtFirst	1	0.00273	0.00066726	4.09	<.0001	0.78554	1.27301
FRLatentAd	1	-0.49049	0.01212	-40.46	<.0001	0.99647	1.00354
cEvent_1y	1	-0.00262	0.00067857	-3.86	0.0001	0.03428	29.16744
cEvent_90d	1	-0.00027831	0.00076549	-0.36	0.7162	0.02756	36.27866
cMort_1y	1	0.00093410	0.00107	0.88	0.3806	0.02014	49.64393
cMort_90d	1	-0.00116	0.00104	-1.12	0.2622	0.02106	47.49305
cHosp_1y	1	0.00139	0.00092881	1.50	0.1346	0.01992	50.20388
cHosp_90d	1	0.00012441	0.00075732	0.16	0.8695	0.02859	34.98142
tCCI	1	-0.00638	0.00272	-2.35	0.0189	0.76929	1.29990

Collinearity Diagnostics												
Number	Eigenvalue	Condition Index	Proportion of Variation									
			Intercept	AgeAtFirst	FRLatentAd	cEvent_1y	cEvent_90d	cMort_1y	cMort_90d	cHosp_1y	cHosp_90d	tCCI
1	7.90981	1.00000	0.00011890	0.00011151	0.00179	0.00014095	0.00011266	0.00007224	0.00007782	0.00007013	0.00010285	0.00424
2	0.89433	2.97395	0.00000525	0.00000275	0.96756	0.00003815	0.00002847	0.00002174	0.00002501	0.00001017	0.00001465	0.00548
3	0.56712	3.73460	0.00134	0.00118	0.01266	0.00003377	0.00001757	0.00012835	0.00015530	0.00000127	0.00000827	0.73437
4	0.34708	4.77383	0.00145	0.00186	0.00017191	0.00285	0.00243	0.00169	0.00218	0.00185	0.00292	0.15631
5	0.25315	5.58980	0.00859	0.00649	0.01731	0.00050912	0.00041191	0.00435	0.00537	0.00005191	0.00017329	0.08160
6	0.01029	27.72755	0.02630	0.00074878	0.00000135	0.04570	0.30179	0.00701	0.00249	0.01217	0.30210	0.00294
7	0.00863	30.28161	0.00697	0.02386	0.00018416	0.66443	0.09168	0.00373	0.00025688	0.12608	0.00234	0.00768
8	0.00436	42.58772	0.81003	0.82243	0.00012928	0.01442	0.03892	0.04249	0.07795	0.00431	0.01772	0.00470
9	0.00289	52.34498	0.05693	0.07191	0.00002102	0.19159	0.32377	0.40740	0.37813	0.33298	0.31816	0.00130
10	0.00235	58.05076	0.08826	0.07141	0.00017456	0.08029	0.24084	0.53310	0.53336	0.52248	0.35645	0.00138

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