

Statistical Modeling

CH.9 - Working with Collinear Data

SS 2021 || Prof. Dr. Buchwitz

Wir geben Impulse

1 Organizational Information

2 Multicollinearity

Session	Topic
1	Simple Linear Regression
2	Multiple Linear Regression
3	Regression Diagnostics
4	Qualitative Variables as Predictors
5	Transformation of Variables
6	Weighted Least Squares
7	Correlated Errors
8	Analysis of Collinear Data
9	Working with Collinear Data
10	Variable Selection Procedures
11	Logistic Regression
12	Further Topics

1 Organizational Information

2 Multicollinearity

- The interpretation of the coefficients in a multiple regression equation depend implicitly on the assumption that the predictors are **not strongly interrelated**.
- The common interpretation of regression coefficient is the change in the response when the corresponding predictor is increased by one unit and all other predictors are held constant.

This interpretation may not be valid if there are strong linear relationships among the regressors.

