VIF code Explain

from statsmodels.stats.outliers\_influence import variance\_inflation\_factor

#vairance inflation factor is given by statsmodel

def calc\_vif(X):

#taking X as a input

#calculation vif

vif= pd.DataFrame()

vif["variables"]= X.columns

#here what input we are given that column will act as a variable(we are given X as a input and X columns act as a Variables) and X will create a column

vif["VIF"]=[variance\_inflation\_factor(X.values,i) for i in range(X.shape[1])]

#this last for loop will be executed first and this I will go to variance\_inflation\_factor(X.values,i) and execute each by each

Explanation: X.shape[1] here X. shape is no of rows and [1] is no of columns and X columns can be taken and if two columns mean 1 will starts loop on(X.values,i) and all X values taken also for that vales vif is calculated and vif data is stored in VIF

VIF only work with quantitative data

return(vif)