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In statistics, multicollinearity (also collinearity) is a phenomenon in which one predictor variable in a multiple regression model can be linearly predicted from the others with a substantial degree of accuracy. In this situation the coefficient estimates of the multiple regression may change erratically in response to small changes in the model or the data.

### **Multicollinearity - Wikipedia**

In statistics, the coefficient of determination, denoted  $R^2$  or  $r^2$  and pronounced "R squared", is the proportion of the variance in the dependent variable that is predictable from the independent variable(s).. It is a statistic used in the context of statistical models whose main purpose is either the prediction of future outcomes or the testing of hypotheses, on the basis of other related ...

### **Coefficient of determination - Wikipedia**

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