<https://corporatefinanceinstitute.com/resources/data-science/variance-inflation-factor-vif/#:~:text=Generally%2C%20a%20VIF%20above%204,that%20needs%20to%20be%20corrected>.

Generally, a VIF above 4 or tolerance below 0.25 indicates that multicollinearity might exist, and further investigation is required. When VIF is higher than 10 or tolerance is lower than 0.1, there is significant multicollinearity that needs to be corrected.

<https://quantifyinghealth.com/vif-threshold/#:~:text=Most%20research%20papers%20consider%20a,of%205%20or%20even%202.5>.

Most research papers consider a VIF (Variance Inflation Factor) > 10 as an indicator of multicollinearity, but some choose a more conservative threshold of 5 or even 2.5.

Chi-square

This is the test statistic for the individual predictor variable. A multiple linear regression will have a t test, while a logistic regression will have a χ2 test

Z

The z value is the ratio of the estimated coefficient to its standard error. It measures the number of standard deviations that the estimated coefficient is away from zero. A higher absolute value of z value indicates that the estimated coefficient is more statistically significant.