Rcode for multicollinearity

#import data set

library(readxl)

multicollinearitydata <- read\_excel("F:/Christ/lab-LRM-5CMS and EMS/lab assignments/multicollinearitydata.xlsx")

View(multicollinearitydata)

# run linear regression model

fit=lm(y~., data=multicollinearitydata)

formula(fit)

#find summary of model

plot(fit)

install.packages("GGally")

library(GGally)

ggpairs(multicollinearitydata) # to find correlation matrix

x=multicollinearitydata[, 2:10]

x

library(mctest)

omcdiag(x, multicollinearitydata$y, data=multicollinearitydata) #individual test of multicollinearity

imcdiag(x, multicollinearitydata$y) # to find VIF

summary(fit)

new=multicollinearitydata[, -7]

new

fit1=lm(y~., data=new)

formula(fit1)

summary(fit1)

xx=new[, 2:9]

xx

imcdiag(xx, new$y)