

```

data(BP1)
x<-BP1[,-1]
y<-BP1[,1]
library(mctest)
mctest(x, y, type=c("b"), na.rm = TRUE,
        Inter=TRUE, method=NULL, corr=TRUE, detr=0.01, red=0.5,
        theil=0.5, cn=30, vif=5, tol=0.1, conf=0.95, cvif=10,
        leamer=0.1, all=FALSE)
eigprop(x)

```

Overall Multicollinearity Diagnostics

	MC Results	detection
Determinant $ X'X $:	0.0307	0
Farrar Chi-Square:	56.2967	1
Red Indicator:	0.4424	0
Sum of Lambda Inverse:	22.9943	0
Theil's Method:	-1.4343	0
Condition Number:	201.4958	1

1 --> COLLINEARITY is detected by the test
0 --> COLLINEARITY is not detected by the test

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All Individual Multicollinearity Diagnostics Result

	VIF	TOL	Wi	Fi	Leamer	CVIF	Klein
Age	1.7628	0.5673	2.1359	2.8605	0.7532	-0.0039	0
Weight	8.4170	0.1188	20.7677	27.8139	0.3447	-0.0188	0
BSA	5.3288	0.1877	12.1205	16.2328	0.4332	-0.0119	0
Duration	1.2373	0.8082	0.6645	0.8899	0.8990	-0.0028	0
Pulse	4.4136	0.2266	9.5580	12.8009	0.4760	-0.0099	0
Stress	1.8348	0.5450	2.3376	3.1307	0.7382	-0.0041	0

1 --> COLLINEARITY is detected by the test
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Duration , Pulse , Stress , coefficient(s) are non-significant may be due to multicollinearity

R-square of y on all x: 0.9962

* use method argument to check which regressors may be the reason of collinearity

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```
Call:
eigprop(x = x)
```

	Eigenvalues	CI	Intercept	Age	Weight	BSA	Duration	Pulse	Stress
1	6.6558	1.0000	0.0000	0.0000	0.0000	0.0000	0.0016	0.0000	0.00
2	0.2679	4.9842	0.0002	0.0001	0.0000	0.0001	0.0000	0.0000	0.55
3	0.0714	9.6536	0.0005	0.0004	0.0001	0.0003	0.9285	0.0002	0.05
4	0.0027	50.0668	0.1027	0.0890	0.0052	0.1698	0.0007	0.0040	0.02
5	0.0011	77.3965	0.3723	0.7775	0.0092	0.0113	0.0259	0.0050	0.03
6	0.0009	83.7514	0.2900	0.0381	0.0061	0.0736	0.0432	0.4376	0.14
7	0.0002	201.4958	0.2343	0.0949	0.9794	0.7450	0.0000	0.5532	0.18

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Row 5==> Age, proportion 0.777502 >= 0.50
Row 7==> Weight, proportion 0.979397 >= 0.50
Row 7==> BSA, proportion 0.744958 >= 0.50
Row 3==> Duration, proportion 0.928489 >= 0.50
Row 7==> Pulse, proportion 0.553205 >= 0.50
Row 2==> Stress, proportion 0.551209 >= 0.50
```