VIF

VARIANCE INFLATION FACTOR

Measures the effect of collinearity among features. Specifically, measures how much the variance of a model parameter increases if features are correlated.

To calculate VIF we make the feature the target of the model. Then run the model and calculate the R^2: $VIF_i = \frac{1}{1 - R_i^2}$

VIF = 1, not correlated. VIF > 3 correlated.

Chris Albon