

VIF scores for each quantile regression model being considered ($\tau=\{0.3, 0.5, 0.7, 0.95\}$).

For $\tau=0.3$

	VIF
(Intercept)	
Summer	17.56
Distance_PetrolStation	50.46
Redecoration	1241.58
New	147.97
WM	133.19
ETS	60.68
Time_ETS	11.06
Time_travelling	155.73
Gas_main_heating	186.95
Use_gas_cooker	93.28
Use_gas_cooker_weekend	402.66
Laminated_floor	94.65
Aerosol_use	149.38
stqhmeik	46.56
urban	4387.62
FL	140.36
walk_busy_road	36.29
which.floor.is.flat.located	537.43

For $\tau=0.5$

	VIF
(Intercept)	
Summer	33.59
Distance_PetrolStation	30.89
Redecoration	644.49
New	894.90
WM	38.31
ETS	193.55
Time_ETS	51.68
Time_travelling	135.29
Gas_main_heating	24.03
Use_gas_cooker	129.29
Use_gas_cooker_weekend	169.69
Laminated_floor	191.03
Aerosol_use	59.59
stqhmeik	14.79
urban	412.24
FL	382.41
walk_busy_road	13.57
which.floor.is.flat.located	438.27

For $\tau=0.7$

	VIF
(Intercept)	
Summer	574.01
Distance_PetrolStation	1609.26
Redecoration	8585.80
New	5772.98
WM	459.95
ETS	3320.02
Time_ETS	253.14
Time_travelling	78.86
Gas_main_heating	4841.83
Use_gas_cooker	1016.68
Use_gas_cooker_weekend	488.61
Laminated_floor	670.01
Aerosol_use	1187.77
stqhmeik	19.25
urban	6507.12
FL	2142.85
walk_busy_road	573.93
which.floor.is.flat.located	946.13

For $\tau=0.95$

Due to such a small sample size, the VIF scores at the 0.95th quantile could not be computed. Nevertheless, the data exhibits clear indications of multicollinearity. Consequently, employing quantile regression may not yield reliable results, thus resorting to a regularisation technique for variable selection.