Back Next

5.5: Diagnosing Multicollinearity

Print view Index of pages

Topic 5.5: Diagnosing Multicollinearity

Read Sections 3.10, 3.11, 9.4 to 9.4.2, 9.4.4 of your textbook. As you read, take notes on the following.

- 1 Describe how the correlation matrix can be used to detect multicollinearity.
- Write down the two ways to calculate the variance inflation factor (VIF).
- 3 How do we use VIFs to detect multicollinearity?
- 4 What are other features that indicate the presence of multicollinearity in an MLR model?

Back

Next