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The corrected VIF (CVIF)

José Dias Curto & José Castro Pinto

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Notes

When increases, assuming that , , TSS and TSS $_j$ remain constant, R ^{2} also increases.

The overall coefficient of determination, when all the explanatory variables are included in the model, is bigger than the sum of the coefficients of determination resulting from individual regressions between y and each one of the explanatory variables.

Thus, we also agree that 10 times higher is a substantial increase in the estimated variance of OLS estimators.

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