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The corrected VIF (CVIF)

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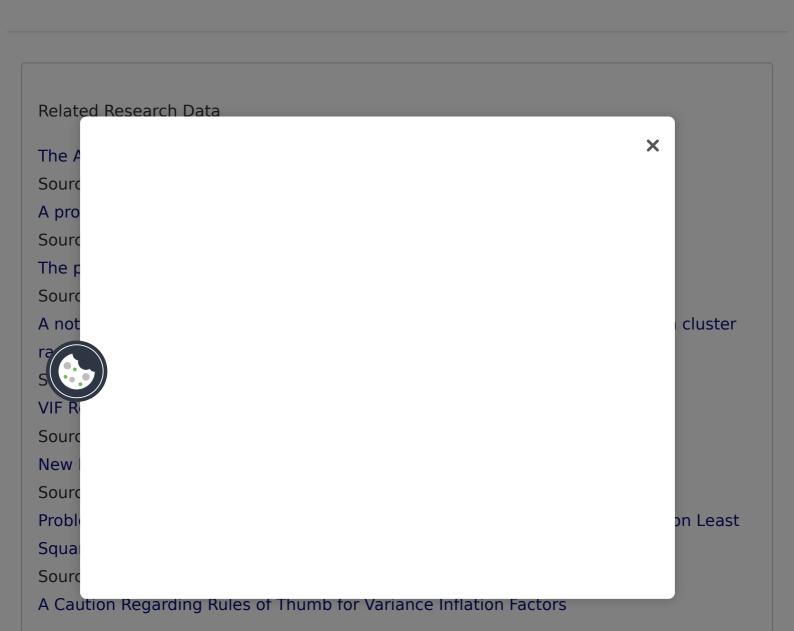
We would like to express our thanks to Aris Spanos, Ewa Petkova, the editor and referees for their valuable comments and suggestions.

Notes

When increases, assuming that , , TSS and TSS $_{\rm i}$ remain constant, R $^{\rm 2}$ 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.



Source: Quality & Quantity

Sometimes $R^2 > r^2_{yx_1} + r^2_{yx_2}$: Correlated Variables are Not Always Redundant

Source: The American Statistician

Generalized Inverses, Ridge Regression, Biased Linear Estimation, and Nonlinear

Estimation

Source: Technometrics

Collinearity and Least Squares Regression

Source: Statistical Science

A New Measure of Multicollinearity in Linear Regression Models

Source: International Statistical Review

Regression Diagnostics

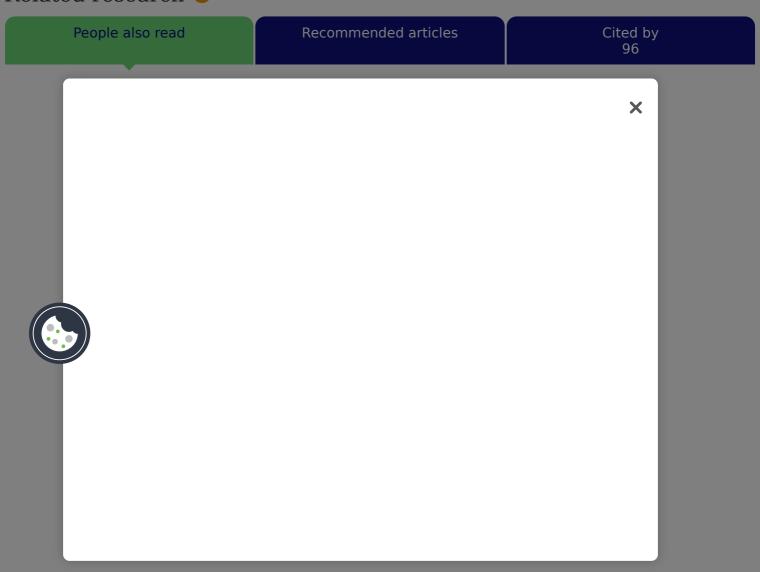
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A Use's Guide to Principal Components

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