







Home ▶ All Journals ▶ Journal of Applied Statistics ▶ List of Issues ▶ Volume 38, Issue 7 ► The corrected VIF (CVIF)

Journal of Applied Statistics > Volume 38, 2011 - Issue 7

2.217 79

Views CrossRef citations to date Altmetric

Original Articles

he corrected VIF (CVIF)

José Dias Curto 🔀 & José Castro Pinto

Pages 1499-1507 | Received 09 Dec 2009, Accepted 24 Jun 2010, Published online: 30 Sep 2010

https://doi.org/10.1080/02664763.2010.505956

Sample our Mathematics & Statistics >> Sign in here to start your access to the latest two volumes for 14 days

Full Article

Figures & data

References

66 Citations

Metrics

Reprints & Permissions

Read this article

Abstra

In this p evaluate of the or

be overe redunda

multical

Q IEL clas

We Care About Your Privacy

We and our 861 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting "I Accept" enables tracking technologies to support the purposes shown under "we and our partners process data to provide," whereas selecting "Reject All" or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. Here

We and our partners process data to provide:

I Accept

Reject All

he variance

ariance can

asure to

Show Purpose tain no

n of this

icle 🔪

Acknox

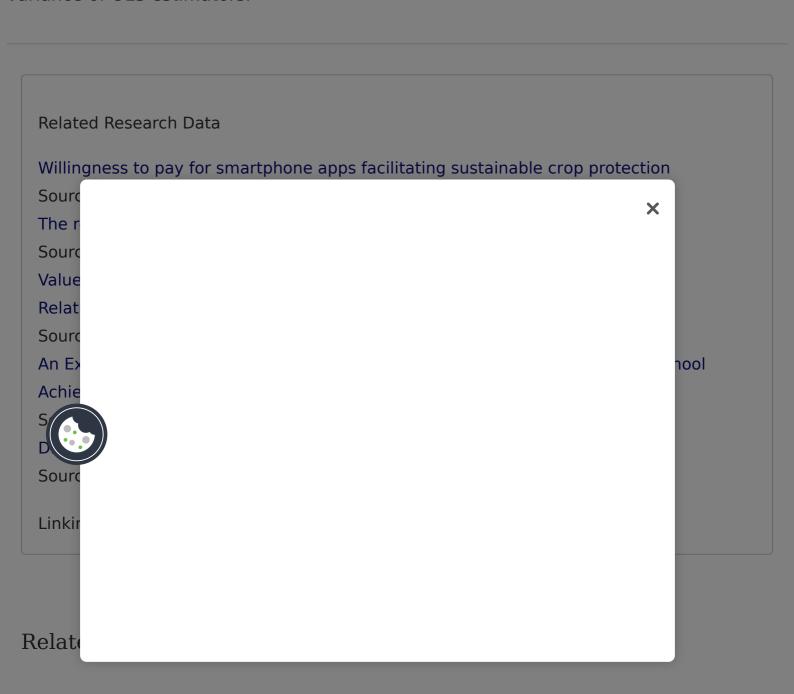
We would like to express our thanks to Aris Spanos, Ewa Petkova, the editor and referees for their valuable comments and suggestions.

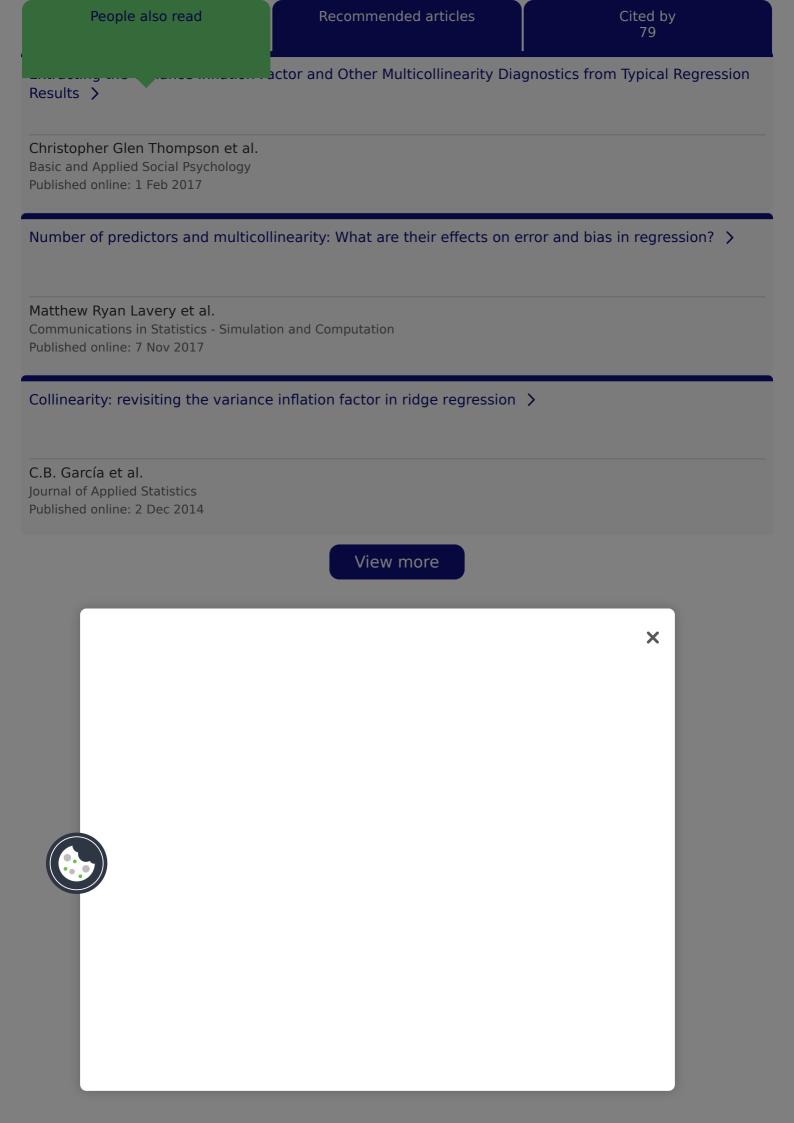
Notes

When R_j^2 increases, assuming that $\mathbf{y}^T \mathbf{N} \mathbf{y}$, $(\mathbf{y}^T \mathbf{N} \mathbf{x}_j)^2$, 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.





Information for Open access **Authors** Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up X or & Francis Group Copyright Registered 5 Howick Pl