

Journal of Applied Statistics >  
Volume 43, 2016 - Issue 10

1,845 97

Views

CrossRef citations to date

0

Altmetric

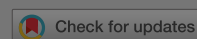
Articles

# Collinearity diagnostic applied in ridge estimation through the variance inflation factor

Roman Salmerón Gómez, José García Pérez, María Del Mar López Martín &amp; Catalina García García ✉

Pages 1831-1849 | Received 22 Apr 2015, Accepted 12 Nov 2015, Published online: 25 Feb 2016

Cite this article https://doi.org/10.1080/02664763.2015.1120712



Sample our  
Bioscience  
Journals

>> Sign in here to start your access  
to the latest two volumes for 14 days

Full Article

Figures &amp; data

References

Citations

Metrics

Reprints &amp; Permissions

Read this article

## ABSTRACT

The variance inflation factor (VIF) is used to detect the presence of linear relationships between two or more independent variables (i.e. collinearity) in the multiple linear regression model. However, the traditionally used VIF definitions encounter some problem...

### About Cookies On This Site

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click "Settings". For further information about the data we collect from you, please see our [Privacy Policy](#).

Accept All

Essential Only

Settings

## Acknowledgments

We would like to thank referees for their detailed, encouraging and constructive reviews of our paper which clearly contributed to improving both the structure and the content of this manuscript.

## Disclosure statement

No potential conflict of interest was reported by the authors.


## ORCID

Catalina García García <http://orcid.org/0000-0003-1622-3877>

## Notes

1. Note that a standardized variable is the value of the variable minus its mean, divided by the square root of the number of observations multiplied by its variance while a typified variable is the value of the variable minus its mean, divided by its standard deviation.

## Related articles



### About Cookies On This Site

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click “Settings”. For further information about the data we collect from you, please see our [Privacy Policy](#).

Accept All

Essential Only

Settings

## Information for

Authors

R&D professionals

Editors

Librarians

Societies

## Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

## Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

## Help and information

Help and contact

Newsroom

All journals

Books

## Keep up to date

Register to receive personalised research and resources by email



Sign me up



Copyright © 2024 Informa UK Limited [Privacy policy](#) [Cookies](#) [Terms & conditions](#)

[Accessibility](#)



Taylor & Francis Group  
an informa business

Registered in England & Wales No. 3099067  
5 Howick Place | London | SW1P 1WG

### About Cookies On This Site

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click “Settings”. For further information about the data we collect from you, please see our [Privacy Policy](#).

Accept All

Essential Only

Settings