Taylor & Francis
Online

Home ▶ All Journals ▶ Journal of Applied Statistics ▶ List of Issues ▶ Volume 43, Issue 10
▶ Collinearity diagnostic applied in ridge ....

Articles

Collinearity diagnostic applied in ridge estimation through the variance inflation factor

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

66 Cite this article   ↗ https://doi.org/10.1080/02664763.2015.1120712   Check for updates

📄 Full Article   🖼 Figures & data   📖 References   66 Citations   📊 Metrics

🖨 Reprints & Permissions   Read this article

ABSTRACT

The vari... ...lationships
between... ...e linear
regressi... ...some
problem... ...r presents
an exter... ...hat
over... ...e
express... ...n. The
results a... ...endent
variables...

🔍 KEYWO...

We Care About Your Privacy

We and our 842 partners store and/or access information on
a device, such as unique IDs in cookies to process personal
data. You may accept or manage your choices by clicking
below, including your right to object where legitimate
interest is used, or at any time in the privacy policy page.
These choices will be signaled to our partners and will not
affect browsing data. Privacy Policy

We and our partners process data to provide:

Use precise geolocation data. Actively scan device
characteristics for identification. Store and/or access
information on a device. Personalised advertising and
content, advertising and content measurement, audience
research and services development.

List of Partners (vendors)

I Accept

Essential Only

Show Purpose

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.
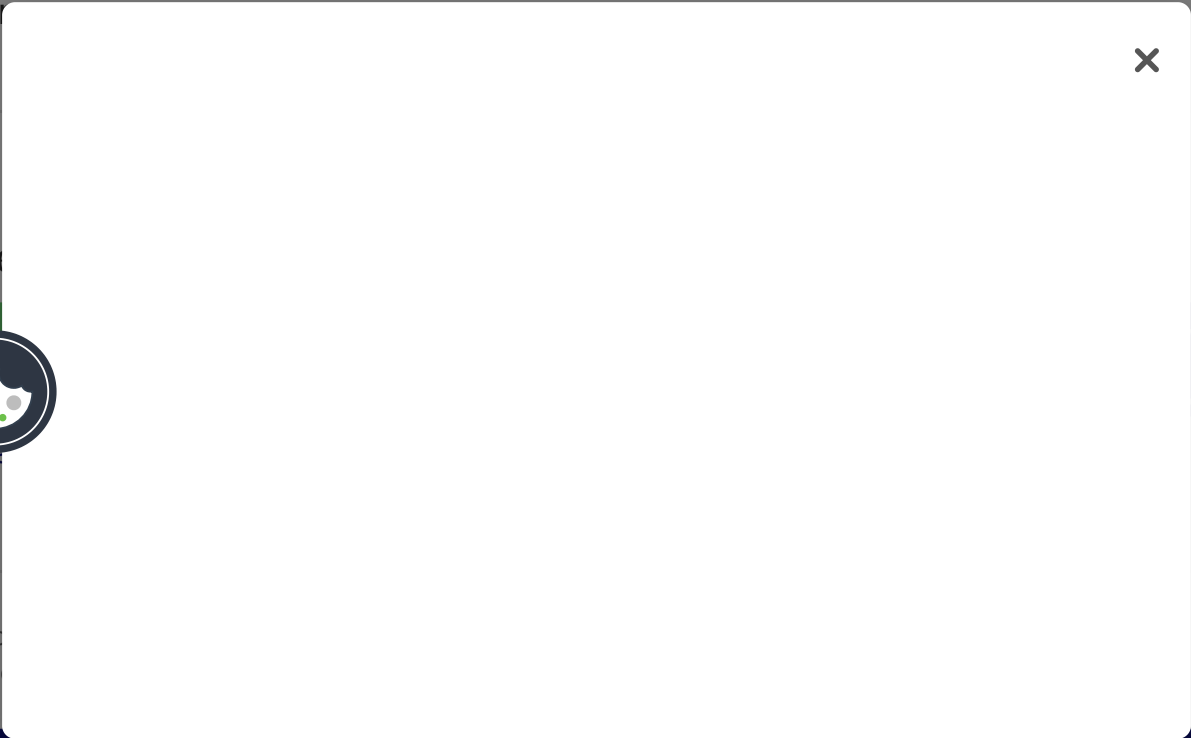
Disclosure statement

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.

Relate

Collinea

C.B. Ga
Journal
Publishe

Extracting the Variance Inflation Factor and Other Multicollinearity Diagnostics from Typical Regression Results ›

Christopher Glen Thompson et al.
Basic and Applied Social Psychology
Published online: 1 Feb 2017

Generalized Collinearity Diagnostics ›

John Fox et al.
Journal of the American Statistical Association
Published online: 27 Feb 2012

View more

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

Accessib

Taylor & Francis Group
an informa business

Registered
5 Howick Pl