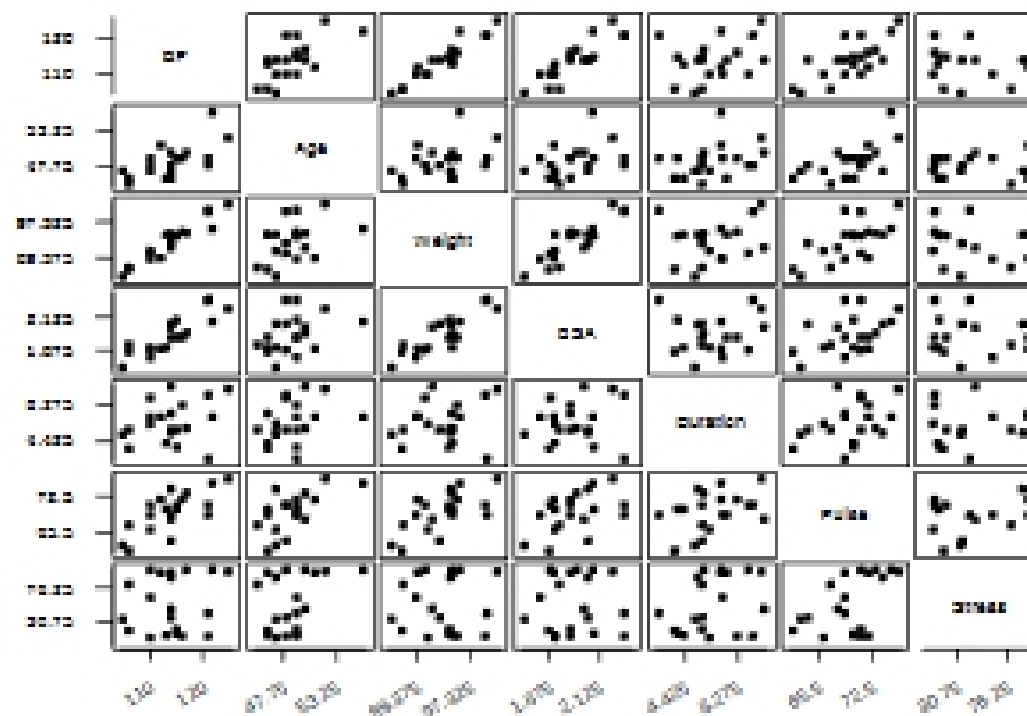


Multicollinearity

Multicollinearity

- **Multicollinearity** (or **intercorrelation**) exists when at least some of the predictor variables are correlated among themselves.
- In observational studies, multicollinearity happens more often than not.
- So, we need to understand the effects of multicollinearity on regression analyses.

Example #1



$n = 20$ hypertensive individuals
 $p-1 = 6$ predictor variables