
Subject: Variance Inflation Factor

Posted by [nwegbus](#) on Tue, 31 Jan 2017 00:21:45 GMT

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I'm working with the domestic violence module of Nigeria DHS (2013) using Stata 13.

I'm trying to examine my predictor variables for collinearity using the VIF score. Please see the attached document for all the output (you might want to zoom to 125%).

Here;s a summary of what I did:

I weighted my data using the following command:

```
generate wgt5 = d005/1000000  
svyset [pweight = wgt5],psu(v021) strata(v022) singleunit(centered)
```

Then I ran a regression model of my predictor variables using this command:

```
svy: logit expiv agemarr4 religion weduc say attwb wipv polyg hseek chcomm
```

Then I issued the VIF command:

```
display "tolerance = " 1-e(r2) " VIF = " 1/(1-e(r2))
```

However this is the output I got:

```
tolerance = . VIF = .
```

It seems that the tolerance and VIF are missing? I'm wondering what I'm doing wrong, as I don't know what to make of a missing VIF score. Thanks in advance for your help.

SN

File Attachments

1) [Stata output.docx](#), downloaded 602 times
