Subject: Re: Variance Inflation Factor

Posted by Bridgette-DHS on Tue, 31 Jan 2017 22:16:29 GMT

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Following is a response from Senior DHS Stata Specialist, Tom Pullum:

Sorry, but this question is not about DHS data or even about Stata. I am not familiar with this procedure and don't know what it does.

I do notice that your logit regression seems to treat all variables as interval-level, whereas most of them are categorical and should be preceded by "i.". And if they are all categorical, you will have at least 2^9=512 combinations. You will have many combinations that are empty for one or both categories of the outcome and the regression will be unstable. The solution for this is to use fewer variables on the right hand side of the equation.