Subject: Re: Variance Inflation Factor
Posted by nwegbus on Fri, 03 Feb 2017 08:24:45 GMT
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Thank you for your reply.

According to the UCLA Stata webpage here:

http://www.ats.ucla.edu/stat/stata/faq/svycollin.htm

the VIF and tolerance values are the way to check for multicollinearity (i.e., redundancy) among predictors for survey data.

You did point out that I had too many predictors in my model. I agree. I'm trying to use the VIF and tolerance values to see which ones are best to drop from my model.

The problem I'm having is that, even though I followed the directions on the UCLA webpage step by step, I end up with an output of:

Tolerance=. and VIF=.

Could this have anything to do with the way I weighted the data? i.e.,
generate wgt = d005/1000000
svyset [pweight = wgt],psu(v021) strata(v022) singleunit(centered)

Thank you once again for your help and patience.
Som

File Attachments

1) Stata output for VIF command.docx, downloaded 664 times