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Subject: Re: Variance Inflation Factor

Posted by [Bridgette-DHS](#) on Fri, 03 Feb 2017 14:27:04 GMT

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Another response from Tom Pullum:

This question or problem goes beyond what we would normally give advice on. If I were in your situation, I would try to do the backward selection with successive reductions of the svy adjustments, until (hopefully!) it worked. That is, first remove the stratum adjustment, and try it. If it still doesn't work, remove the cluster adjustment, and try it. If it still doesn't work, remove the weight adjustment, and try it. I HOPE that at one stage of this process, at least the final one (with no svy adjustments at all) the procedure will work.

When you include all of the svy adjustments, the models are not fitted with maximum-likelihood methods. The measures of fit and the optimization of fit are not as solid as with ML (at least that's my understanding). However, I think that model selection procedures are fairly robust with respect to inclusion/omission of the svy adjustments. Plus, my general strategy when running into a complex problem is to simplify, simplify, simplify, until I get a strategy or a solution! That's all I can suggest.

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