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J. Wooldridge: Introductory Econometrics. A Modern Approach. 5. Auflage. Mason, Ohio 2013, ISBN 978-1-111-53439-4. M.-W. Stoetzer: Regressionsanalyse in der empirischen Wirtschafts- und Sozialforschung. Band 1: Eine nichtmathematische Einführung mit SPSS und Stata. Berlin 2017, ISBN 978-3-662-53823-4, S. 135-147.

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Multikollinearität ist ein Problem der Regressionsanalyse und liegt vor, wenn zwei oder mehr erklärende Variablen eine sehr starke Korrelation miteinander haben. Zum einen wird mit zunehmender Multikollinearität das Verfahren zur Schätzung der Regressionskoeffizienten instabil und Aussagen zur Schätzung der Regressionskoeffizienten zunehmend ungenau.

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