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Regression Diagnostics: Identifying Influential Data and Sources of Collinearity

David A. Belsley, Edwin Kuh, Roy E. Welsch

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–Journal of the Royal Statistical Society

"The book assumes a working knowledge of all of the principal results and techniques used in least squares multiple regression, as expressed in vector and matrix notation. Given this background, the book is clear and easy to use. . . . The techniques are illustrated in great detail with practical data sets from econometrics."
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Regression Diagnostics: Identifying Influential Data and Sources of Collinearity provides practicing statisticians and econometricians with new tools for assessing quality and reliability of regression estimates. Diagnostic techniques are developed that aid in the systematic location of data points that are unusual or inordinately influential; measure the presence and intensity of collinear relations

among the regression data; and help to identify variables involved in each and pinpoint estimated coefficients potentially most adversely affected. The book emphasizes diagnostics and includes suggestions for remedial action

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