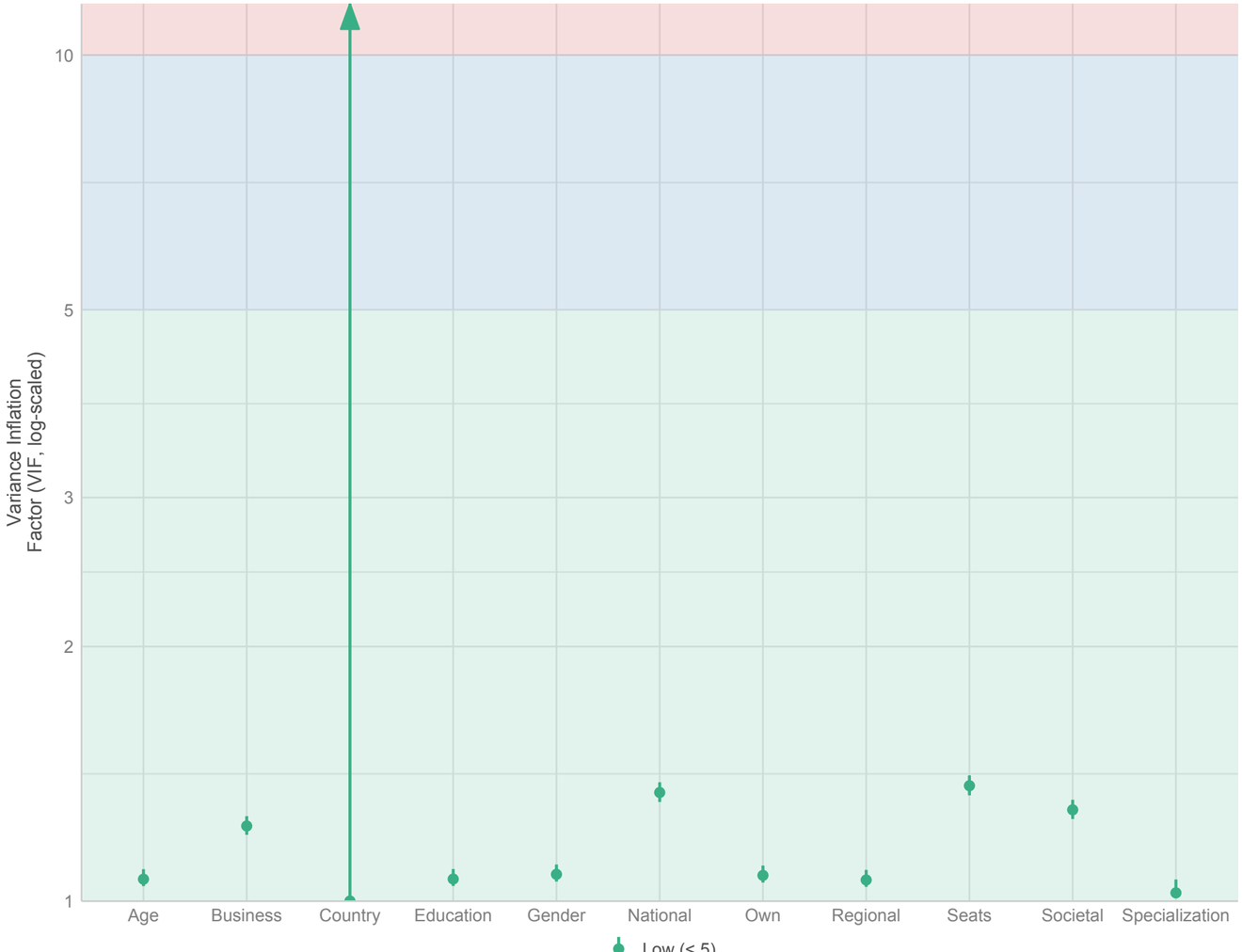
Collinearity

High collinearity (VIF) may inflate parameter uncertainty