Subject: Re: Correlation on log-log? -or- Easy way of removing 0's?
Posted by noymer on Fri, 26 May 2000 07:00:00 GMT
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In article <392E7F7C.9CDEDD62@mathstat.dal.ca>,
Simon de Vet <simon@mathstat.dal.ca> wrote:

>
> I think that this may be because some of the values are 0, and this
> makes my computer explode (metaphorically speaking, of course). Is
>

I am not sure I have "the answer" to your question, but I have a few
vague suggestions:

1) Often people do log(1+Y) rather than log(Y) to avoid FP errors.

2) If you think in terms of the regression hyperplane rather than the
correlation coeficient, then the square of your correlation
coefficient r (called, well, r^2) is the percent of the variance
explained by the hyperplane (in this case (?) a line). Now,
think of the slope of the hyperplane let's call it B. For
raw data B gives change in Y for unit change in X. For log(Y),
B gives proportional change in Y for unit change in X, and for
log-log, B is an elasticity. So you are not measuring excatly
the same thing every time.

HTH,
Andrew

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