Subject: Re: REGRESS Question
Posted by wmconnolley on Wed, 22 Oct 2003 13:03:57 GMT
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"Christopher Lee" <cl> wrote:

- > "Kevin M. Lausten" <kevinlausten@hotmail.com> wrote:
- >> I am having difficulty working with the REGRESS function. I continually
- >> get values <1 for my slope when doing a regression between two vectors.
- >> When I do a regression mapping y to x (slope = regress(x, y, const =
- \rightarrow const)) and when I do a regression mapping x to y (slope = regress(y, x,
- >> const = const) I get a slope<1 for both calculations. Shouldn't the
- >> y=mx+b of these two regressions be inverses of each other (leading to
- >> one slope>1, and one<1?) Maybe I am misunderstanding regressions?

You've certainly misunderstood some basic maths: the inverse (as in reciprocal) of -1 is -1, not 1. If the regression of y against x has a negative slope, then you would expect the regression of x against y to have too.

OTOH the relation is *not* reciprocal anyway, unless the fit is perfect. (probably because the fit is asymmetric: y values are assumed uncertain, x values exact).

-W.

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