Subject: Re: Regression fit and random noise Posted by kisCA on Fri, 29 Mar 2013 17:24:32 GMT

View Forum Message <> Reply to Message

> Philip and Craig, thank you for your example.

I still don't understand the asymptotic value I reach. My point is, if you "drown" your signal in noise, even if it's between 0 and 1, the R^2 should tend to zero.

Craig, what do you mean by: "R^2 itself has sample variance."

Thank you again for your help, things start clearing up in my mind