Subject: Re: Regression fit and random noise
Posted by Phillip Bitzer on Thu, 28 Mar 2013 23:40:49 GMT

This is actually a good point, and likely explains your asymptotic value of the coefficient. Check out the sample code I posted to see an example of how to add uniform noise distributed about 0

----> noiseFactor*(RANDOMU(seed, npts)-0.5)

Depending on the data, and what you're trying to do, you could instead add Gaussian-distributed noise as mentioned. You'll probably want to modify the width of the Gaussian noise to *really* test the model as well.

See the help for more:
http://www.exelisvis.com/docs/RANDOMU.html
http://www.exelisvis.com/docs/RANDOMN.html

On Thursday, March 28, 2013 6:26:30 PM UTC-5, Mats Löfdahl wrote:
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> Maybe I misunderstand what you are trying to do but... Are you aware that randomu has a uniform distribution between 0 and 1? So you are adding on the average something like 0.5*noise_ratio to your original signal. So maybe you want to add noise_ratio*(randomu(...)-0.5) instead. Or, since randomn is normal distributed with zero mean, simply noise_ratio*randomn(...).