Subject: Re: Regression fit and random noise
Posted by kisCA on Thu, 28 Mar 2013 23:37:34 GMT

Again thanks to both of you.

First, Mats, I tried both and the results are the same.

Phillip:
> "In your case, setting noise ratio = 0 should provide the same value as if no noise was present because no (artificial) noise is present! "
Yes it does !
> "I bet if you crank up noise_ratio far enough you can get essentially uncorrelated data. "
I understand the process of "destroying" the correlation. What I don't get is why does the coefficient of determination (R^2) reach a plateau value (0.3) and doesn't get closer to zero as I raise the noise_ratio a lot (like a hundred)...
> "underlying statistics"
Is there any useful quantity I can calculate which would help me in this case ?

Again, thank you for your time and your explanations !