
Subject: Re: Regression fit and random noise
Posted by [kisCA](#) on Thu, 28 Mar 2013 22:26:01 GMT
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Thank you Phillip for your answer and the book reference !

What I am trying to know is if by increasing the noise ratio in my data, the model will still find a good fit.

I increase the noise with:

```
new_sig = original_sig + noise_ratio*randomu(seed,n_elements(original_sig))
```

I increase slowly the value of noise_ratio. So first I obtain almost the same value of R2 as if no noise was there. R2 is getting lower as the value of noise_ratio increase. After a certain value of noise_ratio is reached, R2 values don't get lower than 0.3.

Hope it is clearer now
