Subject: Regression fit and random noise
Posted by kisCA on Thu, 28 Mar 2013 18:27:02 GMT

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Hi there,
I am actually testing a multiple linear regression model by adding random noise to the original meteorological time series. When the noise/signal ratio become really high (20), the R2 value stabilize to 0.3-0.4. Is there any more explanation than that the maths "do their job" and will try to fit whatever it is with whatever you give the model to work with ? Is it an IDL thing ?
Thank you for your help
Cheers