Subject: Re: Regression fit and random noise
Posted by Craig Markwardt on Fri, 29 Mar 2013 23:39:00 GMT
View Forum Message <> Reply to Message

On Friday, March 29, 2013 1:24:32 PM UTC-4, kisCA wrote:
>> 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.

Yes, it does. I gave you an example.

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

Given a random sample of data, the computed R^2 value will not exactly equal its expected theoretical value. There is variance about the expected mean value. Only in the limit of averaging over many samples does it convert to the expectation value.

Craig