Re: negative adjusted r square

Source: http://sci.tech−archive.net/Archive/sci.stat.math/2004−11/0383.html

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From: G Robin Edwards (*robin.edwards_at_argonet.co.uk*)
Date: 11/17/04

Date: Thu, 18 Nov 2004 00:47:10 +0100

In article <vz5lh555zn5n@legacy>,
joseph <josephFrank1969@hotmail.com> wrote:
> I am reciving a negative adjusted R square when running my regerssion.
> Is it possible or I am doing something wrong? If it is possible what
> is the interpretation of it

If you look at the t statistic(s) for your parameter estimate(s) you will find value(s) less than 1. What this means is that the act of suggesting the model uses more information than it reveals. You'll also find that the residual standard deviation is greater than the original standard deviation of the data.

If you look at the probability value for the t statistic you'll see that it is exactly that for the correlation coefficient between the dependent and independent variables (for simple regression only, of course).

Whatever statistics you care to look at you can be pretty confident that your model does not adequately describe your data. There is a choice of "solutions". More data, better data, a "better" model, or any combination of these.

It happens to me very frequently, especially when I'm looking at data that are alleged to relate to "global warming". In my case the data are generally "givens", and there are usually no more to be had, so the only solution is a better model, for which a sustainable rationale must be available. And at this stage I worry about inferential matters.

It's a hard life.