

Different R^2 values with same variables

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If I run linear regression with R^2 selection (in SAS) and get some sets of variables with R^2 values. Then I took the best set of variables (with largest R^2) and run regression with these variables without any selection. I get different (worse) R^2 value with these same variables than in regression with R^2 selection! How can that be so?

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