Re: large negative parameter correlations in regression

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- *From*: "Anon." <bob.ohara@xxxxxxxxxxxxxxxxx>
- *Date*: Wed, 27 Sep 2006 18:07:10 +0300

Reef Fish wrote:

> Anon. wrote:
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> > Reef Fish wrote:
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> > > Anon. wrote:
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> > > > Reef Fish wrote:
> > > >
> > > > > Stephen Clark wrote:

<snip>

> > So, no change there.
> >
> > > −−
> >
> > Bob O'Hara
> > Department of Mathematics and Statistics
>
> Your reply was so non−specific, so speculative, so name−dropping
> without knowing what you were talking about that it would require
> FREE tuition to explain it to YOU, without benefiting the OP.

Name dropping? Check: I didn't even mention any names!

Non−specific? Like this: "Prediction: the mean of the variable is a long way from zero." That's so specific, it's falsifiable. Or like this: "If you mean−centred your variables, then the correlation will go away." Again, falsifiable.

Go on, show that the second statement is wrong, i.e that if the mean of a covariate in a simple least−squares regression is zero, then the correlation between the slope and intercept is non−zero.

Let's have some statistical substance to your attacks on me, for a change.

Bob

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