

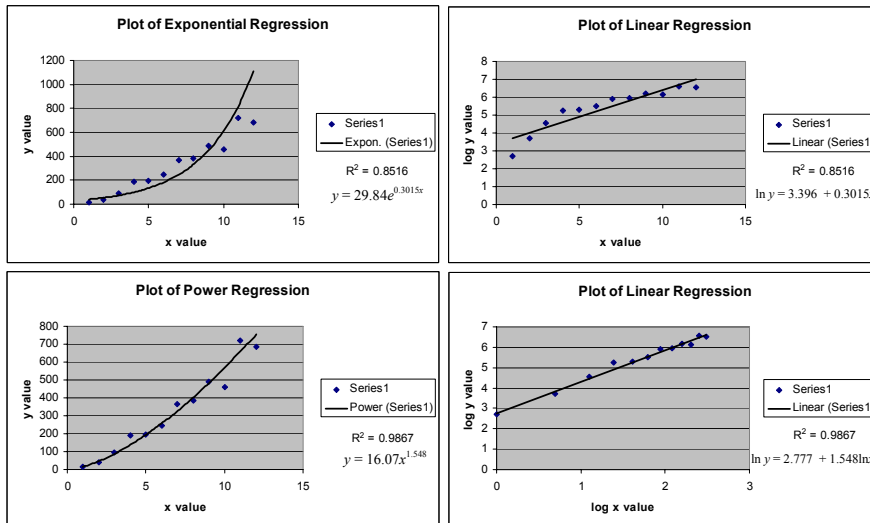
R^2 and Excel & Graphics Calculators

Excel and two graphics calculators were used on the following data. Their printouts are given below.

Data Set

x value	y value	log x value	log y value
1	15	0	2.70805
2	41	0.693147	3.713572
3	93	1.098612	4.532599
4	188	1.386294	5.236442
5	196	1.609438	5.278115
6	247	1.791759	5.509388
7	366	1.94591	5.902633
8	386	2.079442	5.955837
9	488	2.197225	6.190315
10	460	2.302585	6.131226
11	722	2.397895	6.582025
12	685	2.484907	6.529419

Excel



Note:

- The R^2 values printed with the **exponential** and **power** plot curves for *Excel* are **wrong**. Do **not** use them.
- Excel* has based its R^2 values for the exponential and power plots on the linearly transformed data. For example, for the exponential curve, $y = ae^{bx}$, *Excel* computes R^2 using $\ln y = \ln a + bx$. It is wrong to do this. (*Excel's* R^2 values for the linear (semi-log and log-log) plots are correct.)

Graphics Calculators

Casio fx-9750G PLUS

Exponential Regression

$$y = a \cdot e^{bx}$$

$$a = 29.8404023$$

$$b = 0.30152902$$

$$r = 0.92283291$$

$$r^2 = 0.85162058$$

Linear Regression

$$\ln y = bx + \ln a$$

$$b = 0.30152902$$

$$\ln a = 3.39586326$$

$$r = 0.92283291$$

$$r^2 = 0.85162058$$

Power Regression

$$y = a \cdot x^b$$

$$a = 16.070768$$

$$b = 1.54826975$$

$$r = 0.9933374238$$

$$r^2 = 0.98671923$$

Linear Regression

$$\ln y = b \ln x + \ln a$$

$$b = 1.54826975$$

$$\ln a = 2.77700197$$

$$r = 0.99333742$$

$$r^2 = 0.98671923$$

Texas Instruments TI-83

Exponential Regression

$$y = a \cdot b^x$$

$$a = 29.84040238$$

$$b = 1.351924358$$

$$r^2 = 0.8516205865$$

$$r = 0.9228329136$$

Linear Regression

$$\ln y = \ln a + (\ln b)x$$

$$\ln a = 3.39586326$$

$$\ln b = 0.3015290279$$

$$r^2 = 0.8516205865$$

$$r = 0.9228329136$$

Power Regression

$$y = a \cdot x^b$$

$$a = 16.07076801$$

$$b = 1.548269753$$

$$r^2 = 0.9867192375$$

$$r = 0.9933374238$$

Linear Regression

$$\ln y = \ln a + b \ln x$$

$$\ln a = 2.77700197$$

$$b = 1.548269753$$

$$r^2 = 0.9867192375$$

$$r = 0.9933374238$$

Note:

- The r and r^2 values printed with the **exponential** and **power** regressions for these two graphics calculators are **wrong**. Do **not** use them. The sample correlation coefficient, r , should only be used with **linear** relationships.
- The given r^2 values printed with the exponential and power relationships are **not** equal to their R^2 values. (These r^2 values have been based on and computed from the linearly transformed data, i.e., linear relationships.)
- The r and r^2 values printed with the **linear** models are correct. In these **linear** cases, the given r^2 values are equal to R^2 values.

Use r , r^2 , and R^2 values from *Excel* and graphics calculators with caution!

References:

- Scott, A.J. and Wild, C.J. (1991) "Transformations and R^2 ", *The American Statistician*, 45, 127–129.
 Kvalseth, T.O. (1985) "Cautionary Note About R^2 ", *The American Statistician*, 39, 279–285.