
Subject: Re: Mothers Education on children's health
Posted by [Reduced-For\(u\)m](#) on Thu, 25 Feb 2016 02:18:17 GMT
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Simo,

In general, the r^2 in these kinds of regressions is very small. That is not, in and of itself, any cause for concern. At least not if you are just interested in the effects of particular variables on child HAZ. What is relevant is the t-stat/p-value/std-error on the coefficients of interest.

The r^2 is just a bad metric of a "good model" in this instance. Sure - you could up the R^2 by, say, adding dummy variables for age-in-months, but really, that will be orthogonal to everything you care about and so will not affect the estimated variability (t-stat/std-error) of your regression coefficients.

This all assumes that you are just trying to accurately estimate conditional correlations. If you are trying to do something else, you might care about r^2 , but you'd have to explain what you were hoping to accomplish. If you look at the r^2 in most published economics research on this (for instance) they are all very, very low, but it isn't really the thing to be worried about.

Help?