

**Definition of  $R^2$**

In lectures, I gave an erroneous definition of  $R^2$ . The correct definition is

$$R^2 = \frac{\text{RSS}_0 - \text{RSS}}{\text{RSS}_0}$$

In lectures, it was defined incorrectly with RSS instead of  $\text{RSS}_0$  in the denominator. Therefore, the relationship between the  $F$  statistic and the  $R^2$  statistic is

$$F = \frac{n-p}{p-p_0} \frac{1}{1/R^2 - 1}.$$

The  $F$  statistic can take any value in  $[0, \infty)$ , whereas the  $R^2$  statistic takes values in  $[0, 1]$ .