

$$\bar{R}^2 = 1 - \frac{(n-1)(1-R^2)}{(n-k)} = R^2 - \frac{(k-1)(1-R^2)}{(n-k)}$$

PROOF:

$$\bar{R}^2 = 1 - \frac{(n-1)}{(n-k)} \cdot \frac{RSS}{TSS}$$

$$= 1 - \frac{n - k + k - 1}{(n-k)} (1-R^2)$$

$$= 1 - \left( \frac{(n-k)}{(n-k)} + \frac{(k-1)}{n-k} \right) (1-R^2)$$

$$= 1 - \left( 1 + \frac{(k-1)}{(n-k)} \right) (1-R^2)$$

$$= 1 - (1-R^2) - \frac{(k-1)}{(n-k)} (1-R^2)$$

$$= R^2 - \frac{(k-1)}{(n-k)} (1-R^2)$$

STAGE

$$1 = \frac{ESS}{TSS} + \frac{RSS}{TSS}$$

$$1 = R^2 + \frac{RSS}{TSS}$$

SO,  $(1-R^2) = \frac{RSS}{TSS}$

Q.E.D