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Chapter 6 Solutions to Exercises 5 6.8 (a) The result  $r^2 = R^2$  can be verified using your computer software. Let  $s_y^2$  = sample variance of the  $y$   $t = 2039.3$   $s_p^2$  = sample variance of the  $y$ !  $t = 646.70$   $s_{yp}$  = sample covariance of  $y_t$  and  $y_t$ !  $t = 646.70$ . Then, the squared sample correlation between  $y_t$  and  $y_t$  is given by ( )  $r^2 = \frac{s_{yp}^2}{s_y^2 s_p^2} = \frac{646.70^2}{2039.3 \times 646.70} = 1$