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Chapter 6 Solutions to Exercises 5 68 (a) The result $\hat{\sigma}^2 = R^2$ can be verified using your computer software Let $\sigma^2 =$ sample variance of the $y_t =$

20393 sp 2 = sample variance of the y! t = 64670 syp = sample covariance of yt and y!t = 64670 Then, the squared sample correlation between y t and y!is given by () r s ss yp R yp yp 2 2 22 2 2 64670

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