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Chapter 6 Solutions to Exercises 5 6.8 (a) The result $r_{yp}^2 = R^2$ 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 $y_t = 646.70$. Then, the squared sample correlation between y_t and y_t is given by $(\frac{s_{yp}}{s_y s_p})^2 = R^2 = \frac{646.70^2}{2039.3 \cdot 646.70}$

Solutions to Exercises in Chapter 6

solutions and exercises are done with the NLOGIT Version 4.0

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