MS Module 19: Correlation – homework assignment

(The attached PDF file has better formatting.)

Homework assignment:

Solve end of chapter problem 59 (a) and (b) on page 658 (1st ed) / page 672 (2nd ed), showing all work. The numerical answers are in the appendix to the textbook; for the homework assignment, show how the answer is derived.

● Part (a): Show how to derive the correlation and the test statistics for the null hypothesis H_0: $\rho = 0$
● Part (b): Show how to derive R^2 from the correlation