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software. Let  $s_y^2 =$  sample  
variance of the  $y_t = 2039.3$   $s_p^2$



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= sample variance of the  $y_t$   $t = 646.70$   
 $s_{yp} =$  sample covariance of  $y_t$  and  $y_{t-1} = 646.70$ . Then, the squared sample correlation between  $y_t$  and  $y_{t-1}$  is given by  $(\frac{s_{yp}}{s_{yp}})^2 = 1$

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