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2/3's of a standard deviation. The conversion of this effect size (Cohen's d) to an R^2 equivalent is found by computing $r^2 = d^2 / (d^2 + 4) = .143$. Assuming two groups of equal size at $n_1 = n_2 = 20$, the df_e for the problem is $N - q - 1 = 40 - 1 - 1 = 38$.

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