$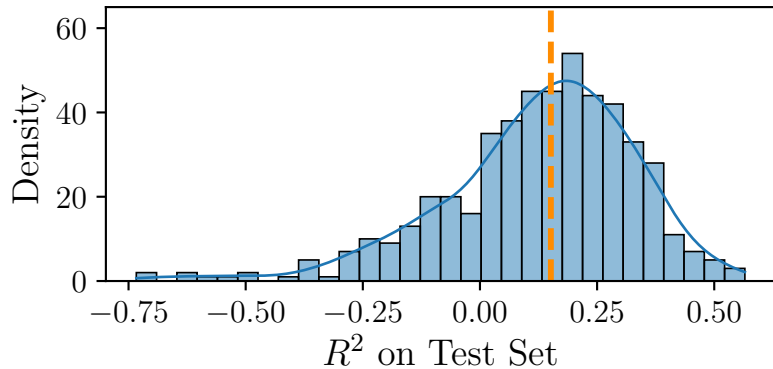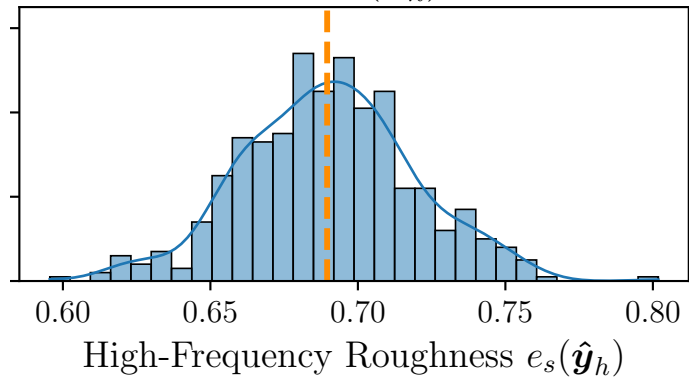R^2$ Distribution on Test Set — High-Frequency $e_s(\hat{\boldsymbol{y}}_h)$ Distribution