EKSAMENSOPPGAVE

Eksamen i	:	**STA-1002, Statistikk og sannsynlighet 2**
Dato	:	**Onsdag 15. juni 2005**
Tid	:	**0900 - 1300**
Sted	:	
Tillatte hjelpemidler	:	**4 sider notater** **Kalkulator**

Oppgavesettet er på 26 sider inkl. forside

Kontaktperson: Georg Elvebakk, 77646532

DET MATEMATISK-NATURVITENSKAPELIGE FAKULTET

Universitetet i Tromsø, N-9037 Tromsø, Telefon 77 64 40 01, Telefaks 77 64 47 65

Deloppgavene vil telle likt ved vurderingen. Merk at det er et vedlegg etter oppgavene.

Oppgave 1

For å studere virkninga av sur nedbør på norske vann blei det for noen å sia utført en undersøkelse hvor en samla inn data fra mange norske vann. Vi skal her se på data fra 26 av disse vanna. En oversikt over variable som blei målt er gitt under:

Variabelnavn	Forklaring
x_1	Innhold av SO_4 (mg/l)
x_2	Innhold av NO_3 (mg/l)
x_3	Innhold av Ca (mg/l)
x_4	Innhold av latent aluminium (μg/l)
x_5	Innhold av organiske stoffer (mg/l)
x_6	Areal av vann
y	pH-verdi

Data er i tabellen under:

i	y	x_1	x_1	x_3	x_4	x_5	x_6
1	5.38	4.9	39	1.54	78	2.02	0.30
2	5.68	4.1	75	1.55	17	2.98	1.85
3	5.04	3.5	80	0.83	157	3.40	0.25
4	4.81	3.8	75	0.53	163	3.42	0.30
5	4.92	3.8	90	0.82	105	3.41	0.25
6	5.34	2.6	49	0.62	114	1.90	0.65
7	5.74	2.7	79	1.08	15	2.53	1.15
8	5.17	2.6	90	0.67	90	1.89	0.91
9	5.02	2.4	64	0.41	107	0.97	0.60
10	5.88	2.8	27	1.15	12	3.04	0.37
11	5.36	3.4	13	0.89	93	2.95	0.58
12	5.26	2.7	14	0.74	72	2.75	0.15
13	5.69	3.2	13	1.03	99	3.34	0.53
14	5.51	2.5	79	0.67	80	0.78	0.56
15	5.25	1.5	77	0.33	72	0.11	1.08
16	6.06	3.7	15	1.94	4	5.53	0.72
17	6.08	1.9	16	1.05	0	5.63	0.48
18	6.08	1.3	2	0.81	0	3.84	0.25
19	6.20	2.2	32	1.40	7	3.77	1.87
20	5.64	2.2	21	0.75	13	5.62	0.53
21	5.76	1.6	7	0.79	2	3.95	0.35
22	5.43	2.0	27	0.47	16	2.39	1.03
23	5.82	1.8	17	0.74	3	3.08	0.32
24	5.50	2.0	6	0.49	10	2.82	0.28
25	5.62	1.5	3	0.36	7	1.71	0.10
26	5.41	1.7	7	0.54	9	6.48	0.21

Nedenfor er utskrifter av noen analyser i R:

```
> cor(pH)
            y          x1         x2         x3         x4          x5
y   1.0000000 -0.33626718 -0.5711087  0.5258516 -0.8133533  0.40581455
x1 -0.3362672  1.00000000  0.4090205  0.5830377  0.5144954 -0.02402104
x2 -0.5711087  0.40902048  1.0000000 -0.0585331  0.5973926 -0.47822779
x3  0.5258516  0.58303773 -0.0585331  1.0000000 -0.2453771  0.36579209
x4 -0.8133533  0.51449542  0.5973926 -0.2453771  1.0000000 -0.39443507
x5  0.4058146 -0.02402104 -0.4782278  0.3657921 -0.3944351  1.00000000
x6  0.2756875  0.08910679  0.3481284  0.3744328 -0.1857614 -0.15193098
           x6
y   0.2756875
x1  0.0891068
x2  0.3481284
x3  0.3744328
x4 -0.1857614
x5 -0.1519310
x6  1.0000000

> summary(lm(y~x4,data=pH))

Call:
lm(formula = y ~ x4, data = pH)

Residuals:
     Min       1Q   Median       3Q      Max
-0.36420 -0.15429 -0.02337  0.14462  0.44066

Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept)  5.8266817  0.0619157  94.107  < 2e-16 ***
x4          -0.0058318  0.0008515  -6.849 4.39e-07 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.2219 on 24 degrees of freedom
Multiple R-Squared: 0.6615,     Adjusted R-squared: 0.6474
F-statistic: 46.91 on 1 and 24 DF,  p-value: 4.394e-07
```

a) Forklar hvorfor X_4 er det mest naturlige valget som forklaringsvariabel i en enkel lineær regresjonsmodell for Y? Skriv opp den enkle modellen.
Har korrelasjonsmatrisen egenskaper som kan være til ulempe når fleire av forklaringsvariablene tas med i modellen?

Nyttig i b): $\overline{x_4} = 51.73$, $\sum_{i=1}^{28}(x_{4i} - \overline{x_4})^2 = 67903.12$.

b) La oss anta at du nå ser på et nytt vann (nr. 29) og måler innholdet av aluminium til 70 mg/l. Om vi går ut fra at modellen i forrige punkt er riktig hva blir estimert pH-verdi i vannet?
Hvor sannsynlig er det da at pH-verdien i vannet er minst 5.80?

Oppgave 2

Vi skal fortsatt se på pH-dataene fra forrige oppgave, men skal framover holde oss til den multiple regresjonsmodellen for Y som funksjon av $X_1, \ldots, X_6$. Denne estimeres ved minste kvadraters metode (MKM):

```
> summary(lm(y~x1+x2+x3+x4+x5+x6,data=pH))

Call:
lm(formula = y ~ x1 + x2 + x3 + x4 + x5 + x6, data = pH)

Residuals:
      Min        1Q    Median        3Q       Max
-0.184844 -0.082600  0.009683  0.074256  0.163877

Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept)  5.7644809  0.0957705  60.191  < 2e-16 ***
x1          -0.3199012  0.0579060  -5.524 2.50e-05 ***
x2          -0.0022011  0.0011795  -1.866   0.0775 .
x3           0.9234098  0.1298612   7.111 9.21e-07 ***
x4          -0.0006182  0.0008856  -0.698   0.4936
x5          -0.0236770  0.0192663  -1.229   0.2341
x6           0.0080765  0.0701315   0.115   0.9095
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.1151 on 19 degrees of freedom
Multiple R-Squared: 0.9278,     Adjusted R-squared: 0.905
F-statistic: 40.71 on 6 and 19 DF,  p-value: 7.522e-10
```

a) Skriv opp modellen og forutsetningene på matriseform.
Tyder informasjonen i datautskriften på at alle 6 forklaringsvariablene tatt med i modellen har betydning. Kan noen utelates? Forklar kort.
Hvordan kan du forklare at $\hat{\beta}_5$ er større enn $\hat{\beta}_2$ så lenge p-verdien til sistnevnte er mindre signifikant?

b) Hva er definisjon og tolkning av R^2, s^2 og R^2_{adj}.
Vis at du fra disse kan finne SS_T, SS_R og SS_E.

Vi tenker oss at vi har gjennomført en variabelutvelgelse ved bakover- og forover-utvelgelse. Nedenfor har vi estimert de to sluttmodellene (bakover først):

```
> summary(lm(y~x1+x2+x3,data=pH))

Call:
lm(formula = y ~ x1 + x2 + x3, data = pH)

Residuals:
     Min       1Q   Median       3Q      Max
-0.19958 -0.09305  0.02964  0.06961  0.18844

Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept)  5.7006144  0.0694662  82.063  < 2e-16 ***
```

```
x1          -0.3494255  0.0357182  -9.783 1.80e-09 ***
x2          -0.0018427  0.0008569  -2.150   0.0428 *
x3           0.9553501  0.0758202  12.600 1.55e-11 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.113 on 22 degrees of freedom
Multiple R-Squared: 0.9195,     Adjusted R-squared: 0.9086
F-statistic:  83.8 on 3 and 22 DF,  p-value: 3.41e-12

> summary(lm(y~x1+x3+x4,data=pH))

Call:
lm(formula = y ~ x1 + x3 + x4, data = pH)

Residuals:
     Min       1Q   Median       3Q      Max
-0.18606 -0.11338  0.00853  0.08527  0.24606

Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept)  5.6794756  0.0732666  77.518  < 2e-16 ***
x1          -0.3296590  0.0576726  -5.716 9.49e-06 ***
x3           0.9017732  0.1184652   7.612 1.33e-07 ***
x4          -0.0011056  0.0008624  -1.282    0.213
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.1199 on 22 degrees of freedom
Multiple R-Squared: 0.9094,     Adjusted R-squared: 0.897
F-statistic:  73.6 on 3 and 22 DF,  p-value: 1.252e-11
```

c) Forklar kort hvordan en forlengs eller baklengs utvelgelse går fram for å foreslå hvilke variable som bør være med i en regresjonsmodell.
Hvordan vil du vurdere de to modellene opp mot hverandre? Hva er spesielt lite gunstig med den ene sluttmodellen? Hva har skjedd?

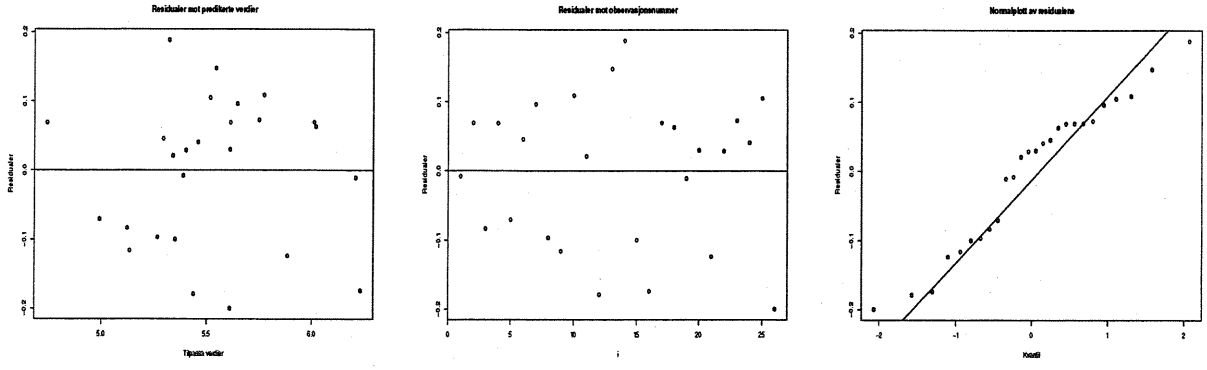
La oss gå litt tilbake til den fulle modellen:

d) Sett opp og utfør en test for om modellen som heilhet er signifikant?
Ut fra datautskriften er det indikasjoner på at X_4, X_5 og X_6 er uten betydning i modellen. Bruk datautskriftene over til å foreta en (simultan) test av denne hypotesen.

Vi skal til slutt ta for oss modellen fra bakoverutvelgelsen:

$$Y_i = \beta_0 + \beta_1 x_{1i} + \beta_2 x_{2i} + \beta_3 x_{3i} + \epsilon_i, \qquad i = 1, \ldots, 28$$

e) Forklar kort hvordan hvordan de tre forklaringsvariablene påvirker pH-verdien i følge den estimerte modellen.
I følge kjemisk teori skal en økning på 1 mg/l av Ca føre til en pH-økning på 1.0. Gir dataene grunn til å mistro denne påstanden.
Hvordan defineres residualene? Rekn ut residualet til observasjon nr. 1.
Tyder plotta (kommenter hvert enkelt) på at den tilpassede modellen er god?



Oppgave 3

En pålitelighetsanalytiker skal analysere fordelinga til tida det tar før en type oljeventiler på en installasjon i Nordsjøen feiler. Ventilene blei satt inn når installasjonen var ny, og dataene han har er tider (i uker) etter installasjon til ventilen feiler: $X_1, \ldots, X_{12}$, der X_i er levetida til ventil nr. i.

50	44	102	72	25	39
42	15	197	188	79	35

I utgangspunktet antar han at $X_1, \ldots, X_{12}$ er uavhengige og identisk eksponensialfordelte:

$$f_X(x) = \frac{1}{\lambda} e^{-\frac{x}{\lambda}}$$

der

$$E(X) = \lambda \qquad \text{og} \qquad Var(X) = \lambda^2$$

a) Finn sannsynlighetsmaksimeringsestimatoren til λ, $\hat{\lambda}$.
Hva blir forventning og varians til denne?
Sett inn data og finn estimert forventa levetid av en ventil.

b) Vis at $W = \frac{2X}{\lambda}$ er ki-kvadratfordelt med 2 frihetsgrader.
Hva blir fordelinga til $\sum_{i=1}^{12} \left(\frac{2X_i}{\lambda}\right)$?
Bruk dette til å lage et 95%-konfidensintervall for λ.

Analytikeren vil gjerne også gjøre en bayesiansk analyse av dataene. Han velger da en invertert gammafordeling, $\text{IG}(a, b)$, som apriorifordeling på λ. (Se vedlegg.)

c) Finn aposteriorifordelinga til λ. Du trenger ikke finne marginalfordelinga (konstant).
Hva slags fordeling er dette?

d) Hva er Bayes-estimatoren til λ om du bruker kvadratisk tapsfunksjon?
Vis at denne kan uttrykkes som en avveging mellom "forhandstiltru" og informasjon fra dataene.
Rekn ut et estimat for forventa levetid der du bruker parameterverdier $a = 4$ og $b = 300$ i apriorifordelinga.
Forklar hvordan du kan danna et Bayes-intervall ved hjelp av opplysningene ovenfor (skal ikke gjøres).

Oppgave 4

I utviklingen av en batteritype undersøker en blant anna hvordan maksimal spenning fra batteriet avhenger av materialvalg i batteriplatene. Tre ulike materialer er testa, 4 forsøk med hver type. Resultat:

Spenning (Volt)		
Material 1	Material 2	Material 3
34	136	174
40	122	120
80	106	150
75	115	139

Deler av en variansanalysetabell for dataene er gitt under:

Kilde	SS	df	MS	F	p-verdi
Material	16552.7				
Feil	3676.3				
Total					

a) Skriv opp modellen og forutsetningene for 1-vegs-variansanalyse.
Vi ønsker å teste om materialtype har effekt. Skriv opp hypotesen og utfør testen. Velg sjøl nivå.
Vis at under modellen og nullhypotesen er materialkvadratsummen (SS_A) en forventningsrett estimator for den felles variansen, σ^2 multiplisert med antall frihetgrader.

b) Estimer differanse i forventningsverdi mellom material 1 og material 2, samt mellom material 2 og material 3.
Lag konfidensintervall for de to differansene, men bruk et totalt konfidensnivå på 0.05 ("experiment-wise error rate", Bonferroni-metoden). Hvor mange data må du bruke i hver gruppe for at lengden av konfidensintervalla skal bli maksimalt 5.

Vedlegg

X har **invertert gammafordeling**, IG(a, b), med parametre a og b hvis X har tetthet

$$f(x|a,b) = \frac{b^a}{\Gamma(a)} \left(\frac{1}{\lambda}\right)^{a+1} e^{-b/\lambda} \qquad 0 < x < \infty \quad a, b > 0$$

$$E(X) = \frac{b}{(a-1)}, \quad a > 1 \qquad Var(X) = \frac{b^2}{(a-1)^2(a-2)}, \quad a > 2$$

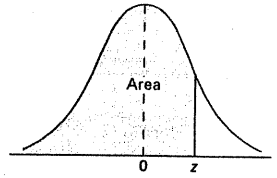


TABLE A.3 Areas Under the Normal Curve

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
−3.4	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0002
−3.3	0.0005	0.0005	0.0005	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0003
−3.2	0.0007	0.0007	0.0006	0.0006	0.0006	0.0006	0.0006	0.0005	0.0005	0.0005
−3.1	0.0010	0.0009	0.0009	0.0009	0.0008	0.0008	0.0008	0.0008	0.0007	0.0007
−3.0	0.0013	0.0013	0.0013	0.0012	0.0012	0.0011	0.0011	0.0011	0.0010	0.0010
−2.9	0.0019	0.0018	0.0017	0.0017	0.0016	0.0016	0.0015	0.0015	0.0014	0.0014
−2.8	0.0026	0.0025	0.0024	0.0023	0.0023	0.0022	0.0021	0.0021	0.0020	0.0019
−2.7	0.0035	0.0034	0.0033	0.0032	0.0031	0.0030	0.0029	0.0028	0.0027	0.0026
−2.6	0.0047	0.0045	0.0044	0.0043	0.0041	0.0040	0.0039	0.0038	0.0037	0.0036
−2.5	0.0062	0.0060	0.0059	0.0057	0.0055	0.0054	0.0052	0.0051	0.0049	0.0048
−2.4	0.0082	0.0080	0.0078	0.0075	0.0073	0.0071	0.0069	0.0068	0.0066	0.0064
−2.3	0.0107	0.0104	0.0102	0.0099	0.0096	0.0094	0.0091	0.0089	0.0087	0.0084
−2.2	0.0139	0.0136	0.0132	0.0129	0.0125	0.0122	0.0119	0.0116	0.0113	0.0110
−2.1	0.0179	0.0174	0.0170	0.0166	0.0162	0.0158	0.0154	0.0150	0.0146	0.0143
−2.0	0.0228	0.0222	0.0217	0.0212	0.0207	0.0202	0.0197	0.0192	0.0188	0.0183
−1.9	0.0287	0.0281	0.0274	0.0268	0.0262	0.0256	0.0250	0.0244	0.0239	0.0233
−1.8	0.0359	0.0352	0.0344	0.0336	0.0329	0.0322	0.0314	0.0307	0.0301	0.0294
−1.7	0.0446	0.0436	0.0427	0.0418	0.0409	0.0401	0.0392	0.0384	0.0375	0.0367
−1.6	0.0548	0.0537	0.0526	0.0516	0.0505	0.0495	0.0485	0.0475	0.0465	0.0455
−1.5	0.0668	0.0655	0.0643	0.0630	0.0618	0.0606	0.0594	0.0582	0.0571	0.0559
−1.4	0.0808	0.0793	0.0778	0.0764	0.0749	0.0735	0.0722	0.0708	0.0694	0.0681
−1.3	0.0968	0.0951	0.0934	0.0918	0.0901	0.0885	0.0869	0.0853	0.0838	0.0823
−1.2	0.1151	0.1131	0.1112	0.1093	0.1075	0.1056	0.1038	0.1020	0.1003	0.0985
−1.1	0.1357	0.1335	0.1314	0.1292	0.1271	0.1251	0.1230	0.1210	0.1190	0.1170
−1.0	0.1587	0.1562	0.1539	0.1515	0.1492	0.1469	0.1446	0.1423	0.1401	0.1379
−0.9	0.1841	0.1814	0.1788	0.1762	0.1736	0.1711	0.1685	0.1660	0.1635	0.1611
−0.8	0.2119	0.2090	0.2061	0.2033	0.2005	0.1977	0.1949	0.1922	0.1894	0.1867
−0.7	0.2420	0.2389	0.2358	0.2327	0.2296	0.2266	0.2236	0.2206	0.2177	0.2148
−0.6	0.2743	0.2709	0.2676	0.2643	0.2611	0.2578	0.2546	0.2514	0.2483	0.2451
−0.5	0.3085	0.3050	0.3015	0.2981	0.2946	0.2912	0.2877	0.2843	0.2810	0.2776
−0.4	0.3446	0.3409	0.3372	0.3336	0.3300	0.3264	0.3228	0.3192	0.3156	0.3121
−0.3	0.3821	0.3783	0.3745	0.3707	0.3669	0.3632	0.3594	0.3557	0.3520	0.3483
−0.2	0.4207	0.4168	0.4129	0.4090	0.4052	0.4013	0.3974	0.3936	0.3897	0.3859
−0.1	0.4602	0.4562	0.4522	0.4483	0.4443	0.4404	0.4364	0.4325	0.4286	0.4247
−0.0	0.5000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641

TABLE A.3 (continued) Areas Under the Normal Curve

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9278	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9989	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9992	0.9992	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9994	0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997
3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998

9

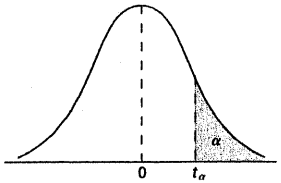


TABLE A.4 Critical Values of the *t*-Distribution

	α						
v	**0.40**	**0.30**	**0.20**	**0.15**	**0.10**	**0.05**	**0.025**
1	0.325	0.727	1.376	1.963	3.078	6.314	12.706
2	0.289	0.617	1.061	1.386	1.886	2.920	4.303
3	0.277	0.584	0.978	1.250	1.638	2.353	3.182
4	0.271	0.569	0.941	1.190	1.533	2.132	2.776
5	0.267	0.559	0.920	1.156	1.476	2.015	2.571
6	0.265	0.553	0.906	1.134	1.440	1.943	2.447
7	0.263	0.549	0.896	1.119	1.415	1.895	2.365
8	0.262	0.546	0.889	1.108	1.397	1.860	2.306
9	0.261	0.543	0.883	1.100	1.383	1.833	2.262
10	0.260	0.542	0.879	1.093	1.372	1.812	2.228
11	0.260	0.540	0.876	1.088	1.363	1.796	2.201
12	0.259	0.539	0.873	1.083	1.356	1.782	2.179
13	0.259	0.537	0.870	1.079	1.350	1.771	2.160
14	0.258	0.537	0.868	1.076	1.345	1.761	2.145
15	0.258	0.536	0.866	1.074	1.341	1.753	2.131
16	0.258	0.535	0.865	1.071	1.337	1.746	2.120
17	0.257	0.534	0.863	1.069	1.333	1.740	2.110
18	0.257	0.534	0.862	1.067	1.330	1.734	2.101
19	0.257	0.533	0.861	1.066	1.328	1.729	2.093
20	0.257	0.533	0.860	1.064	1.325	1.725	2.086
21	0.257	0.532	0.859	1.063	1.323	1.721	2.080
22	0.256	0.532	0.858	1.061	1.321	1.717	2.074
23	0.256	0.532	0.858	1.060	1.319	1.714	2.069
24	0.256	0.531	0.857	1.059	1.318	1.711	2.064
25	0.256	0.531	0.856	1.058	1.316	1.708	2.060
26	0.256	0.531	0.856	1.058	1.315	1.706	2.056
27	0.256	0.531	0.855	1.057	1.314	1.703	2.052
28	0.256	0.530	0.855	1.056	1.313	1.701	2.048
29	0.256	0.530	0.854	1.055	1.311	1.699	2.045
30	0.256	0.530	0.854	1.055	1.310	1.697	2.042
40	0.255	0.529	0.851	1.050	1.303	1.684	2.021
60	0.254	0.527	0.848	1.045	1.296	1.671	2.000
120	0.254	0.526	0.845	1.041	1.289	1.658	1.980
∞	0.253	0.524	0.842	1.036	1.282	1.645	1.960

TABLE A.4 (continued) Critical Values of the *t*-Distribution

	α						
v	**0.02**	**0.015**	**0.01**	**0.0075**	**0.005**	**0.0025**	**0.0005**
1	15.895	21.205	31.821	42.434	63.657	127.322	636.590
2	4.849	5.643	6.965	8.073	9.925	14.089	31.598
3	3.482	3.896	4.541	5.047	5.841	7.453	12.924
4	2.999	3.298	3.747	4.088	4.604	5.598	8.610
5	2.757	3.003	3.365	3.634	4.032	4.773	6.869
6	2.612	2.829	3.143	3.372	3.707	4.317	5.959
7	2.517	2.715	2.998	3.203	3.499	4.029	5.408
8	2.449	2.634	2.896	3.085	3.355	3.833	5.041
9	2.398	2.574	2.821	2.998	3.250	3.690	4.781
10	2.359	2.527	2.764	2.932	3.169	3.581	4.587
11	2.328	2.491	2.718	2.879	3.106	3.497	4.437
12	2.303	2.461	2.681	2.836	3.055	3.428	4.318
13	2.282	2.436	2.650	2.801	3.012	3.372	4.221
14	2.264	2.415	2.624	2.771	2.977	3.326	4.140
15	2.249	2.397	2.602	2.746	2.947	3.286	4.073
16	2.235	2.382	2.583	2.724	2.921	3.252	4.015
17	2.224	2.368	2.567	2.706	2.898	3.222	3.965
18	2.214	2.356	2.552	2.689	2.878	3.197	3.922
19	2.205	2.346	2.539	2.674	2.861	3.174	3.883
20	2.197	2.336	2.528	2.661	2.845	3.153	3.849
21	2.189	2.328	2.518	2.649	2.831	3.135	3.819
22	2.183	2.320	2.508	2.639	2.819	3.119	3.792
23	2.177	2.313	2.500	2.629	2.807	3.104	3.768
24	2.172	2.307	2.492	2.620	2.797	3.091	3.745
25	2.167	2.301	2.485	2.612	2.787	3.078	3.725
26	2.162	2.296	2.479	2.605	2.779	3.067	3.707
27	2.158	2.291	2.473	2.598	2.771	3.057	3.690
28	2.154	2.286	2.467	2.592	2.763	3.047	3.674
29	2.150	2.282	2.462	2.586	2.756	3.038	3.659
30	2.147	2.278	2.457	2.581	2.750	3.030	3.646
40	2.125	2.250	2.423	2.542	2.704	2.971	3.551
60	2.099	2.223	2.390	2.504	2.660	2.915	3.460
120	2.076	2.196	2.358	2.468	2.617	2.860	3.373
∞	2.054	2.170	2.326	2.432	2.576	2.807	3.291

10

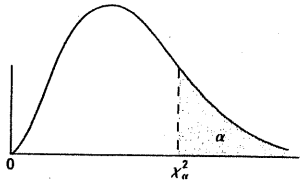


TABLE A.5 Critical Values of the Chi-Squared Distribution

	α									
v	**0.995**	**0.99**	**0.98**	**0.975**	**0.95**	**0.90**	**0.80**	**0.75**	**0.70**	**0.50**
1	0.0^4393	0.0^3157	0.0^3628	0.0^3982	0.00393	0.0158	0.0642	0.102	0.148	0.455
2	0.0100	0.0201	0.0404	0.0506	0.103	0.211	0.446	0.575	0.713	1.386
3	0.0717	0.115	0.185	0.216	0.352	0.584	1.005	1.213	1.424	2.366
4	0.207	0.297	0.429	0.484	0.711	1.064	1.649	1.923	2.195	3.357
5	0.412	0.554	0.752	0.831	1.145	1.610	2.343	2.675	3.000	4.351
6	0.676	0.872	1.134	1.237	1.635	2.204	3.070	3.455	3.828	5.348
7	0.989	1.239	1.564	1.690	2.167	2.833	3.822	4.255	4.671	6.346
8	1.344	1.646	2.032	2.180	2.733	3.490	4.594	5.071	5.527	7.344
9	1.735	2.088	2.532	2.700	3.325	4.168	5.380	5.899	6.393	8.343
10	2.156	2.558	3.059	3.247	3.940	4.865	6.179	6.737	7.267	9.342
11	2.603	3.053	3.609	3.816	4.575	5.578	6.989	7.584	8.148	10.341
12	3.074	3.571	4.178	4.404	5.226	6.304	7.807	8.438	9.034	11.340
13	3.565	4.107	4.765	5.009	5.892	7.042	8.634	9.299	9.926	12.340
14	4.075	4.660	5.368	5.629	6.571	7.790	9.467	10.165	10.821	13.339
15	4.601	5.229	5.985	6.262	7.261	8.547	10.307	11.036	11.721	14.339
16	5.142	5.812	6.614	6.908	7.962	9.312	11.152	11.912	12.624	15.338
17	5.697	6.408	7.255	7.564	8.672	10.085	12.002	12.792	13.531	16.338
18	6.265	7.015	7.906	8.231	9.390	10.865	12.857	13.675	14.440	17.338
19	6.844	7.633	8.567	8.907	10.117	11.651	13.716	14.562	15.352	18.338
20	7.434	8.260	9.237	9.591	10.851	12.443	14.578	15.452	16.266	19.337
21	8.034	8.897	9.915	10.283	11.591	13.240	15.445	16.344	17.182	20.337
22	8.643	9.542	10.600	10.982	12.338	14.041	16.314	17.240	18.101	21.337
23	9.260	10.196	11.293	11.688	13.091	14.848	17.187	18.137	19.021	22.337
24	9.886	10.856	11.992	12.401	13.848	15.659	18.062	19.037	19.943	23.337
25	10.520	11.524	12.697	13.120	14.611	16.473	18.940	19.939	20.867	24.337
26	11.160	12.198	13.409	13.844	15.379	17.292	19.820	20.843	21.792	25.336
27	11.808	12.879	14.125	14.573	16.151	18.114	20.703	21.749	22.719	26.336
28	12.461	13.565	14.847	15.308	16.928	18.939	21.588	22.657	23.647	27.336
29	13.121	14.256	15.574	16.047	17.708	19.768	22.475	23.567	24.577	28.336
30	13.787	14.953	16.306	16.791	18.493	20.599	23.364	24.478	25.508	29.336

TABLE A.5 (continued) Critical Values of the Chi-Squared Distribution

	α									
v	**0.30**	**0.25**	**0.20**	**0.10**	**0.05**	**0.025**	**0.02**	**0.01**	**0.005**	**0.001**
1	1.074	1.323	1.642	2.706	3.841	5.024	5.412	6.635	7.879	10.827
2	2.408	2.773	3.219	4.605	5.991	7.378	7.824	9.210	10.597	13.815
3	3.665	4.108	4.642	6.251	7.815	9.348	9.837	11.345	12.838	16.268
4	4.878	5.385	5.989	7.779	9.488	11.143	11.668	13.277	14.860	18.465
5	6.064	6.626	7.289	9.236	11.070	12.832	13.388	15.086	16.750	20.517
6	7.231	7.841	8.558	10.645	12.592	14.449	15.033	16.812	18.548	22.457
7	8.383	9.037	9.803	12.017	14.067	16.013	16.622	18.475	20.278	24.322
8	9.524	10.219	11.030	13.362	15.507	17.535	18.168	20.090	21.955	26.125
9	10.656	11.389	12.242	14.684	16.919	19.023	19.679	21.666	23.589	27.877
10	11.781	12.549	13.442	15.987	18.307	20.483	21.161	23.209	25.188	29.588
11	12.899	13.701	14.631	17.275	19.675	21.920	22.618	24.725	26.757	31.264
12	14.011	14.845	15.812	18.549	21.026	23.337	24.054	26.217	28.300	32.909
13	15.119	15.984	16.985	19.812	22.362	24.736	25.472	27.688	29.819	34.528
14	16.222	17.117	18.151	21.064	23.685	26.119	26.873	29.141	31.319	36.123
15	17.322	18.245	19.311	22.307	24.996	27.488	28.259	30.578	32.801	37.697
16	18.418	19.369	20.465	23.542	26.296	28.845	29.633	32.000	34.267	39.252
17	19.511	20.489	21.615	24.769	27.587	30.191	30.995	33.409	35.718	40.790
18	20.601	21.605	22.760	25.989	28.869	31.526	32.346	34.805	37.156	42.312
19	21.689	22.718	23.900	27.204	30.144	32.852	33.687	36.191	38.582	43.820
20	22.775	23.828	25.038	28.412	31.410	34.170	35.020	37.566	39.997	45.315
21	23.858	24.935	26.171	29.615	32.671	35.479	36.343	38.932	41.401	46.797
22	24.939	26.039	27.301	30.813	33.924	36.781	37.659	40.289	42.796	48.268
23	26.018	27.141	28.429	32.007	35.172	38.076	38.968	41.638	44.181	49.728
24	27.096	28.241	29.553	33.196	36.415	39.364	40.270	42.980	45.558	51.179
25	28.172	29.339	30.675	34.382	37.652	40.646	41.566	44.314	46.928	52.620
26	29.246	30.434	31.795	35.563	38.885	41.923	42.856	45.642	48.290	54.052
27	30.319	31.528	32.912	36.741	40.113	43.194	44.140	46.963	49.645	55.476
28	31.391	32.620	34.027	37.916	41.337	44.461	45.419	48.278	50.993	56.893
29	32.461	33.711	35.139	39.087	42.557	45.722	46.693	49.588	52.336	58.302
30	33.530	34.800	36.250	40.256	43.773	46.979	47.962	50.892	53.672	59.703

11

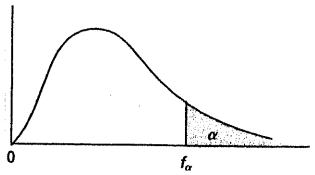


TABLE A.6* Critical Values of the *F*-Distribution

$f_{0.05}(v_1, v_2)$

	v_1								
v_2	**1**	**2**	**3**	**4**	**5**	**6**	**7**	**8**	**9**
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

*Reproduced from Table 18 of *Biometrika Tables for Statisticians*, Vol. I, by permission of E. S. Pearson and the Biometrika Trustees.

TABLE A.6 (continued) Critical Values of the *F*-Distribution

$f_{0.05}(v_1, v_2)$

	v_1									
v_2	**10**	**12**	**15**	**20**	**24**	**30**	**40**	**60**	**120**	**∞**
1	241.9	243.9	245.9	248.0	249.1	250.1	251.1	252.2	253.3	254.3
2	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120	1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

12

TABLE A.6 (continued) Critical Values of the *F*-Distribution

$f_{0.01}(v_1, v_2)$

v_2 \ v_1	1	2	3	4	5	6	7	8	9
1	4052	4999.5	5403	5625	5764	5859	5928	5981	6022
2	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.39
3	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35
4	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66
5	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.16
6	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98
7	12.25	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72
8	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91
9	10.56	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35
10	10.04	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26
25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22
26	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.18
27	7.68	5.49	4.60	4.11	3.78	3.56	3.39	3.26	3.15
28	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.12
29	7.60	5.42	4.54	4.04	3.73	3.50	3.33	3.20	3.09
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41

TABLE A.6 (continued) Critical Values of the *F*-Distribution

$f_{0.01}(v_1, v_2)$

v_2 \ v_1	10	12	15	20	24	30	40	60	120	∞
1	6056	6106	6157	6209	6235	6261	6287	6313	6339	6366
2	99.40	99.42	99.43	99.45	99.46	99.47	99.47	99.48	99.49	99.50
3	27.23	27.05	26.87	26.69	26.60	26.50	26.41	26.32	26.22	26.13
4	14.55	14.37	14.20	14.02	13.93	13.84	13.75	13.65	13.56	13.46
5	10.05	9.89	9.72	9.55	9.47	9.38	9.29	9.20	9.11	9.02
6	7.87	7.72	7.56	7.40	7.31	7.23	7.14	7.06	6.97	6.88
7	6.62	6.47	6.31	6.16	6.07	5.99	5.91	5.82	5.74	5.65
8	5.81	5.67	5.52	5.36	5.28	5.20	5.12	5.03	4.95	4.86
9	5.26	5.11	4.96	4.81	4.73	4.65	4.57	4.48	4.40	4.31
10	4.85	4.71	4.56	4.41	4.33	4.25	4.17	4.08	4.00	3.91
11	4.54	4.40	4.25	4.10	4.02	3.94	3.86	3.78	3.69	3.60
12	4.30	4.16	4.01	3.86	3.78	3.70	3.62	3.54	3.45	3.36
13	4.10	3.96	3.82	3.66	3.59	3.51	3.43	3.34	3.25	3.17
14	3.94	3.80	3.66	3.51	3.43	3.35	3.27	3.18	3.09	3.00
15	3.80	3.67	3.52	3.37	3.29	3.21	3.13	3.05	2.96	2.87
16	3.69	3.55	3.41	3.26	3.18	3.10	3.02	2.93	2.84	2.75
17	3.59	3.46	3.31	3.16	3.08	3.00	2.92	2.83	2.75	2.65
18	3.51	3.37	3.23	3.08	3.00	2.92	2.84	2.75	2.66	2.57
19	3.43	3.30	3.15	3.00	2.92	2.84	2.76	2.67	2.58	2.49
20	3.37	3.23	3.09	2.94	2.86	2.78	2.69	2.61	2.52	2.42
21	3.31	3.17	3.03	2.88	2.80	2.72	2.64	2.55	2.46	2.36
22	3.26	3.12	2.98	2.83	2.75	2.67	2.58	2.50	2.40	2.31
23	3.21	3.07	2.93	2.78	2.70	2.62	2.54	2.45	2.35	2.26
24	3.17	3.03	2.89	2.74	2.66	2.58	2.49	2.40	2.31	2.21
25	3.13	2.99	2.85	2.70	2.62	2.54	2.45	2.36	2.27	2.17
26	3.09	2.96	2.81	2.66	2.58	2.50	2.42	2.33	2.23	2.13
27	3.06	2.93	2.78	2.63	2.55	2.47	2.38	2.29	2.20	2.10
28	3.03	2.90	2.75	2.60	2.52	2.44	2.35	2.26	2.17	2.06
29	3.00	2.87	2.73	2.57	2.49	2.41	2.33	2.23	2.14	2.03
30	2.98	2.84	2.70	2.55	2.47	2.39	2.30	2.21	2.11	2.01
40	2.80	2.66	2.52	2.37	2.29	2.20	2.11	2.02	1.92	1.80
60	2.63	2.50	2.35	2.20	2.12	2.03	1.94	1.84	1.73	1.60
120	2.47	2.34	2.19	2.03	1.95	1.86	1.76	1.66	1.53	1.38
∞	2.32	2.18	2.04	1.88	1.79	1.70	1.59	1.47	1.32	1.00

13

TABLE A.10* Critical Values for Bartlett's Test

$b_k(0.01; n)$

	Number of Populations, k								
n	2	3	4	5	6	7	8	9	10
3	0.1411	0.1672	*	*	*	*	*	*	*
4	0.2843	0.3165	0.3475	0.3729	0.3937	0.4110	*	*	*
5	0.3984	0.4304	0.4607	0.4850	0.5046	0.5207	0.5343	0.5458	0.5558
6	0.4850	0.5149	0.5430	0.5653	0.5832	0.5978	0.6100	0.6204	0.6293
7	0.5512	0.5787	0.6045	0.6248	0.6410	0.6542	0.6652	0.6744	0.6824
8	0.6031	0.6282	0.6518	0.6704	0.6851	0.6970	0.7069	0.7153	0.7225
9	0.6445	0.6676	0.6892	0.7062	0.7197	0.7305	0.7395	0.7471	0.7536
10	0.6783	0.6996	0.7195	0.7352	0.7475	0.7575	0.7657	0.7726	0.7786
11	0.7063	0.7260	0.7445	0.7590	0.7703	0.7795	0.7871	0.7935	0.7990
12	0.7299	0.7483	0.7654	0.7789	0.7894	0.7980	0.8050	0.8109	0.8160
13	0.7501	0.7672	0.7832	0.7958	0.8056	0.8135	0.8201	0.8256	0.8303
14	0.7674	0.7835	0.7985	0.8103	0.8195	0.8269	0.8330	0.8382	0.8426
15	0.7825	0.7977	0.8118	0.8229	0.8315	0.8385	0.8443	0.8491	0.8532
16	0.7958	0.8101	0.8235	0.8339	0.8421	0.8486	0.8541	0.8586	0.8625
17	0.8076	0.8211	0.8338	0.8436	0.8514	0.8576	0.8627	0.8670	0.8707
18	0.8181	0.8309	0.8429	0.8523	0.8596	0.8655	0.8704	0.8745	0.8780
19	0.8275	0.8397	0.8512	0.8601	0.8670	0.8727	0.8773	0.8811	0.8845
20	0.8360	0.8476	0.8586	0.8671	0.8737	0.8791	0.8835	0.8871	0.8903
21	0.8437	0.8548	0.8653	0.8734	0.8797	0.8848	0.8890	0.8926	0.8956
22	0.8507	0.8614	0.8714	0.8791	0.8852	0.8901	0.8941	0.8975	0.9004
23	0.8571	0.8673	0.8769	0.8844	0.8902	0.8949	0.8988	0.9020	0.9047
24	0.8630	0.8728	0.8820	0.8892	0.8948	0.8993	0.9030	0.9061	0.9087
25	0.8684	0.8779	0.8867	0.8936	0.8990	0.9034	0.9069	0.9099	0.9124
26	0.8734	0.8825	0.8911	0.8977	0.9029	0.9071	0.9105	0.9134	0.9158
27	0.8781	0.8869	0.8951	0.9015	0.9065	0.9105	0.9138	0.9166	0.9190
28	0.8824	0.8909	0.8988	0.9050	0.9099	0.9138	0.9169	0.9196	0.9219
29	0.8864	0.8946	0.9023	0.9083	0.9130	0.9167	0.9198	0.9224	0.9246
30	0.8902	0.8981	0.9056	0.9114	0.9159	0.9195	0.9225	0.9250	0.9271
40	0.9175	0.9235	0.9291	0.9335	0.9370	0.9397	0.9420	0.9439	0.9455
50	0.9339	0.9387	0.9433	0.9468	0.9496	0.9518	0.9536	0.9551	0.9564
60	0.9449	0.9489	0.9527	0.9557	0.9580	0.9599	0.9614	0.9626	0.9637
80	0.9586	0.9617	0.9646	0.9668	0.9685	0.9699	0.9711	0.9720	0.9728
100	0.9669	0.9693	0.9716	0.9734	0.9748	0.9759	0.9769	0.9776	0.9783

*Reproduced from D. D. Dyer and J. P. Keating, "On the determination of critical values for Bartlett's test," *J. Am. Stat. Assoc.*, Vol. 75, 1980, by permission of the Board of Directors.

TABLE A.10 (continued) Critical Values for Bartlett's Test

$b_k(0.05; n)$

	Number of Populations, k								
n	2	3	4	5	6	7	8	9	10
3	0.3123	0.3058	0.3173	0.3299	*	*	*	*	*
4	0.4780	0.4699	0.4803	0.4921	0.5028	0.5122	0.5204	0.5277	0.5341
5	0.5845	0.5762	0.5850	0.5952	0.6045	0.6126	0.6197	0.6260	0.6315
6	0.6563	0.6483	0.6559	0.6646	0.6727	0.6798	0.6860	0.6914	0.6961
7	0.7075	0.7000	0.7065	0.7142	0.7213	0.7275	0.7329	0.7376	0.7418
8	0.7456	0.7387	0.7444	0.7512	0.7574	0.7629	0.7677	0.7719	0.7757
9	0.7751	0.7686	0.7737	0.7798	0.7854	0.7903	0.7946	0.7984	0.8017
10	0.7984	0.7924	0.7970	0.8025	0.8076	0.8121	0.8160	0.8194	0.8224
11	0.8175	0.8118	0.8160	0.8210	0.8257	0.8298	0.8333	0.8365	0.8392
12	0.8332	0.8280	0.8317	0.8364	0.8407	0.8444	0.8477	0.8506	0.8531
13	0.8465	0.8415	0.8450	0.8493	0.8533	0.8568	0.8598	0.8625	0.8648
14	0.8578	0.8532	0.8564	0.8604	0.8641	0.8673	0.8701	0.8726	0.8748
15	0.8676	0.8632	0.8662	0.8699	0.8734	0.8764	0.8790	0.8814	0.8834
16	0.8761	0.8719	0.8747	0.8782	0.8815	0.8843	0.8868	0.8890	0.8909
17	0.8836	0.8796	0.8823	0.8856	0.8886	0.8913	0.8936	0.8957	0.8975
18	0.8902	0.8865	0.8890	0.8921	0.8949	0.8975	0.8997	0.9016	0.9033
19	0.8961	0.8926	0.8949	0.8979	0.9006	0.9030	0.9051	0.9069	0.9086
20	0.9015	0.8980	0.9003	0.9031	0.9057	0.9080	0.9100	0.9117	0.9132
21	0.9063	0.9030	0.9051	0.9078	0.9103	0.9124	0.9143	0.9160	0.9175
22	0.9106	0.9075	0.9095	0.9120	0.9144	0.9165	0.9183	0.9199	0.9213
23	0.9146	0.9116	0.9135	0.9159	0.9182	0.9202	0.9219	0.9235	0.9248
24	0.9182	0.9153	0.9172	0.9195	0.9217	0.9236	0.9253	0.9267	0.9280
25	0.9216	0.9187	0.9205	0.9228	0.9249	0.9267	0.9283	0.9297	0.9309
26	0.9246	0.9219	0.9236	0.9258	0.9278	0.9296	0.9311	0.9325	0.9336
27	0.9275	0.9249	0.9265	0.9286	0.9305	0.9322	0.9337	0.9350	0.9361
28	0.9301	0.9276	0.9292	0.9312	0.9330	0.9347	0.9361	0.9374	0.9385
29	0.9326	0.9301	0.9316	0.9336	0.9354	0.9370	0.9383	0.9396	0.9406
30	0.9348	0.9325	0.9340	0.9358	0.9376	0.9391	0.9404	0.9416	0.9426
40	0.9513	0.9495	0.9506	0.9520	0.9533	0.9545	0.9555	0.9564	0.9572
50	0.9612	0.9597	0.9606	0.9617	0.9628	0.9637	0.9645	0.9652	0.9658
60	0.9677	0.9665	0.9672	0.9681	0.9690	0.9698	0.9705	0.9710	0.9716
80	0.9758	0.9749	0.9754	0.9761	0.9768	0.9774	0.9779	0.9783	0.9787
100	0.9807	0.9799	0.9804	0.9809	0.9815	0.9819	0.9823	0.9827	0.9830

14

TABLE A.11* Critical Values for Cochran's Test

$\alpha = 0.01$

k \ n	2	3	4	5	6	7	8	9	10	11	17	37	145	∞
2	0.9999	0.9950	0.9794	0.9586	0.9373	0.9172	0.8988	0.8823	0.8674	0.8539	0.7949	0.7067	0.6062	0.5000
3	0.9933	0.9423	0.8831	0.8335	0.7933	0.7606	0.7335	0.7107	0.6912	0.6743	0.6059	0.5153	0.4230	0.3333
4	0.9676	0.8643	0.7814	0.7212	0.6761	0.6410	0.6129	0.5897	0.5702	0.5536	0.4884	0.4057	0.3251	0.2500
5	0.9279	0.7885	0.6957	0.6329	0.5875	0.5531	0.5259	0.5037	0.4854	0.4697	0.4094	0.3351	0.2644	0.2000
6	0.8828	0.7218	0.6258	0.5635	0.5195	0.4866	0.4608	0.4401	0.4229	0.4084	0.3529	0.2858	0.2229	0.1667
7	0.8376	0.6644	0.5685	0.5080	0.4659	0.4347	0.4105	0.3911	0.3751	0.3616	0.3105	0.2494	0.1929	0.1429
8	0.7945	0.6152	0.5209	0.4627	0.4226	0.3932	0.3704	0.3522	0.3373	0.3248	0.2779	0.2214	0.1700	0.1250
9	0.7544	0.5727	0.4810	0.4251	0.3870	0.3592	0.3378	0.3207	0.3067	0.2950	0.2514	0.1992	0.1521	0.1111
10	0.7175	0.5358	0.4469	0.3934	0.3572	0.3308	0.3106	0.2945	0.2813	0.2704	0.2297	0.1811	0.1376	0.1000
12	0.6528	0.4751	0.3919	0.3428	0.3099	0.2861	0.2680	0.2535	0.2419	0.2320	0.1961	0.1535	0.1157	0.0833
15	0.5747	0.4069	0.3317	0.2882	0.2593	0.2386	0.2228	0.2104	0.2002	0.1918	0.1612	0.1251	0.0934	0.0667
20	0.4799	0.3297	0.2654	0.2288	0.2048	0.1877	0.1748	0.1646	0.1567	0.1501	0.1248	0.0960	0.0709	0.0500
24	0.4247	0.2871	0.2295	0.1970	0.1759	0.1608	0.1495	0.1406	0.1338	0.1283	0.1060	0.0810	0.0595	0.0417
30	0.3632	0.2412	0.1913	0.1635	0.1454	0.1327	0.1232	0.1157	0.1100	0.1054	0.0867	0.0658	0.0480	0.0333
40	0.2940	0.1915	0.1508	0.1281	0.1135	0.1033	0.0957	0.0898	0.0853	0.0816	0.0668	0.0503	0.0363	0.0250
60	0.2151	0.1371	0.1069	0.0902	0.0796	0.0722	0.0668	0.0625	0.0594	0.0567	0.0461	0.0344	0.0245	0.0167
120	0.1225	0.0759	0.0585	0.0489	0.0429	0.0387	0.0357	0.0334	0.0316	0.0302	0.0242	0.0178	0.0125	0.0083
∞	0	0	0	0	0	0	0	0	0	0	0	0	0	0

*Reproduced from C. Eisenhart, M. W. Hastay, and W. A. Wallis, *Techniques of Statistical Analysis*, Chapter 15, McGraw-Hill Book Company, New, York, 1947. Used with permission of McGraw-Hill Book Company.

TABLE A.11 (continued) Critical Values for Cochran's Test

$\alpha = 0.05$

k \ n	2	3	4	5	6	7	8	9	10	11	17	37	145	∞
2	0.9985	0.9750	0.9392	0.9057	0.8772	0.8534	0.8332	0.8159	0.8010	0.7880	0.7341	0.6602	0.5813	0.5000
3	0.9669	0.8709	0.7977	0.7457	0.7071	0.6771	0.6530	0.6333	0.6167	0.6025	0.5466	0.4748	0.4031	0.3333
4	0.9065	0.7679	0.6841	0.6287	0.5895	0.5598	0.5365	0.5175	0.5017	0.4884	0.4366	0.3720	0.3093	0.2500
5	0.8412	0.6838	0.5981	0.5441	0.5065	0.4783	0.4564	0.4387	0.4241	0.4118	0.3645	0.3066	0.2513	0.2000
6	0.7808	0.6161	0.5321	0.4803	0.4447	0.4184	0.3980	0.3817	0.3682	0.3568	0.3135	0.2612	0.2119	0.1667
7	0.7271	0.5612	0.4800	0.4307	0.3974	0.3726	0.3535	0.3384	0.3259	0.3154	0.2756	0.2278	0.1833	0.1429
8	0.6798	0.5157	0.4377	0.3910	0.3595	0.3362	0.3185	0.3043	0.2926	0.2829	0.2462	0.2022	0.1616	0.1250
9	0.6385	0.4775	0.4027	0.3584	0.3286	0.3067	0.2901	0.2768	0.2659	0.2568	0.2226	0.1820	0.1446	0.1111
10	6.6020	0.4450	0.3733	0.3311	0.3029	0.2823	0.2666	0.2541	0.2439	0.2353	0.2032	0.1655	0.1308	0.1000
12	0.5410	0.3924	0.3264	0.2880	0.2624	0.2439	0.2299	0.2187	0.2098	0.2020	0.1737	0.1403	0.1100	0.0833
15	0.4709	0.3346	0.2758	0.2419	0.2195	0.2034	0.1911	0.1815	0.1736	0.1671	0.1429	0.1144	0.0889	0.0667
20	0.3894	0.2705	0.2205	0.1921	0.1735	0.1602	0.1501	0.1422	0.1357	0.1303	0.1108	0.0879	0.0675	0.0500
24	0.3434	0.2354	0.1907	0.1656	0.1493	0.1374	0.1286	0.1216	0.1160	0.1113	0.0942	0.0743	0.0567	0.0417
30	0.2929	0.1980	0.1593	0.1377	0.1237	0.1137	0.1061	0.1002	0.0958	0.0921	0.0771	0.0604	0.0457	0.0333
40	0.2370	0.1576	0.1259	0.1082	0.0968	0.0887	0.0827	0.0780	0.0745	0.0713	0.0595	0.0462	0.0347	0.0250
60	0.1737	0.1131	0.0895	0.0765	0.0682	0.0623	0.0583	0.0552	0.0520	0.0497	0.0411	0.0316	0.0234	0.0167
120	0.0998	0.0632	0.0495	0.0419	0.0371	0.0337	0.0312	0.0292	0.0279	0.0266	0.0218	0.0165	0.0120	0.0083
∞	0	0	0	0	0	0	0	0	0	0	0	0	0	0

TABLE A.12* Least Significant Studentized Ranges r_p

$\alpha = 0.05$

	p								
v	2	3	4	5	6	7	8	9	10
1	17.97	17.97	17.97	17.97	17.97	17.97	17.97	17.97	17.97
2	6.085	6.085	6.085	6.085	6.085	6.085	6.085	6.085	6.085
3	4.501	4.516	4.516	4.516	4.516	4.516	4.516	4.516	4.516
4	3.927	4.013	4.033	4.033	4.033	4.033	4.033	4.033	4.033
5	3.635	3.749	3.797	3.814	3.814	3.814	3.814	3.814	3.814
6	3.461	3.587	3.649	3.680	3.694	3.697	3.697	3.697	3.697
7	3.344	3.477	3.548	3.588	3.611	3.622	3.626	3.626	3.626
8	3.261	3.399	3.475	3.521	3.549	3.566	3.575	3.579	3.579
9	3.199	3.339	3.420	3.470	3.502	3.523	3.536	3.544	3.547
10	3.151	3.293	3.376	3.430	3.465	3.489	3.505	3.516	3.522
11	3.113	3.256	3.342	3.397	3.435	3.462	3.480	3.493	3.501
12	3.082	3.225	3.313	3.370	3.410	3.439	3.459	3.474	3.484
13	3.055	3.200	3.289	3.348	3.389	3.419	3.442	3.458	3.470
14	3.033	3.178	3.268	3.329	3.372	3.403	3.426	3.444	3.457
15	3.014	3.160	3.250	3.312	3.356	3.389	3.413	3.432	3.446
16	2.998	3.144	3.235	3.298	3.343	3.376	3.402	3.422	3.437
17	2.984	3.130	3.222	3.285	3.331	3.366	3.392	3.412	3.429
18	2.971	3.118	3.210	3.274	3.321	3.356	3.383	3.405	3.421
19	2.960	3.107	3.199	3.264	3.311	3.347	3.375	3.397	3.415
20	2.950	3.097	3.190	3.255	3.303	3.339	3.368	3.391	3.409
24	2.919	3.066	3.160	3.226	3.276	3.315	3.345	3.370	3.390
30	2.888	3.035	3.131	3.199	3.250	3.290	3.322	3.349	3.371
40	2.858	3.006	3.102	3.171	3.224	3.266	3.300	3.328	3.352
60	2.829	2.976	3.073	3.143	3.198	3.241	3.277	3.307	3.333
120	2.800	2.947	3.045	3.116	3.172	3.217	3.254	3.287	3.314
∞	2.772	2.918	3.017	3.089	3.146	3.193	3.232	3.265	3.294

*Abridged from H. Leon Harter, "Critical Values for Duncan's New Multiple Range Test," *Biometrics*, Vol. 16, No. 4, 1960, by permission of the author and the editor.

TABLE A.12* (continued) Least Significant Studentized Ranges r_p

$\alpha = 0.01$

	p								
v	2	3	4	5	6	7	8	9	10
1	90.03	90.03	90.03	90.03	90.03	90.03	90.03	90.03	90.03
2	14.04	14.04	14.04	14.04	14.04	14.04	14.04	14.04	14.04
3	8.261	8.321	8.321	8.321	8.321	8.321	8.321	8.321	8.321
4	6.512	6.677	6.740	6.756	6.756	6.756	6.756	6.756	6.756
5	5.702	5.893	5.989	6.040	6.065	6.074	6.074	6.074	6.074
6	5.243	5.439	5.549	5.614	5.655	5.680	5.694	5.701	5.703
7	4.949	5.145	5.260	5.334	5.383	5.416	5.439	5.454	5.464
8	4.746	4.939	5.057	5.135	5.189	5.227	5.256	5.276	5.291
9	4.596	4.787	4.906	4.986	5.043	5.086	5.118	5.142	5.160
10	4.482	4.671	4.790	4.871	4.931	4.975	5.010	5.037	5.058
11	4.392	4.579	4.697	4.780	4.841	4.887	4.924	4.952	4.975
12	4.320	4.504	4.622	4.706	4.767	4.815	4.852	4.883	4.907
13	4.260	4.442	4.560	4.644	4.706	4.755	4.793	4.824	4.850
14	4.210	4.391	4.508	4.591	4.654	4.704	4.743	4.775	4.802
15	4.168	4.347	4.463	4.547	4.610	4.660	4.700	4.733	4.760
16	4.131	4.309	4.425	4.509	4.572	4.622	4.663	4.696	4.724
17	4.099	4.275	4.391	4.475	4.539	4.589	4.630	4.664	4.693
18	4.071	4.246	4.362	4.445	4.509	4.560	4.601	4.635	4.664
19	4.046	4.220	4.335	4.419	4.483	4.534	4.575	4.610	4.639
20	4.024	4.197	4.312	4.395	4.459	4.510	4.552	4.587	4.617
24	3.956	4.126	4.239	4.322	4.386	4.437	4.480	4.516	4.546
30	3.889	4.056	4.168	4.250	4.314	4.366	4.409	4.445	4.477
40	3.825	3.988	4.098	4.180	4.244	4.296	4.339	4.376	4.408
60	3.762	3.922	4.031	4.111	4.174	4.226	4.270	4.307	4.340
120	3.702	3.858	3.965	4.044	4.107	4.158	4.202	4.239	4.272
∞	3.643	3.796	3.900	3.978	4.040	4.091	4.135	4.172	4.205

TABLE A.13 Values of $d_{\alpha/2}(k, v)$ for Two-Sided Comparisons Between k Treatments and a Control

	$\alpha = 0.05$								
	k = number of treatment means (excluding control)								
v	1	2	3	4	5	6	7	8	9
5	2.57	3.03	3.29	3.48	3.62	3.73	3.82	3.90	3.97
6	2.45	2.86	3.10	3.26	3.39	3.49	3.57	3.64	3.71
7	2.36	2.75	2.97	3.12	3.24	3.33	3.41	3.47	3.53
8	2.31	2.67	2.88	3.02	3.13	3.22	3.29	3.35	3.41
9	2.26	2.61	2.81	2.95	3.05	3.14	3.20	3.26	3.32
10	2.23	2.57	2.76	2.89	2.99	3.07	3.14	3.19	3.24
11	2.20	2.53	2.72	2.84	2.94	3.02	3.08	3.14	3.19
12	2.18	2.50	2.68	2.81	2.90	2.98	3.04	3.09	3.14
13	2.16	2.48	2.65	2.78	2.87	2.94	3.00	3.06	3.10
14	2.14	2.46	2.63	2.75	2.84	2.91	2.97	3.02	3.07
15	2.13	2.44	2.61	2.73	2.82	2.89	2.95	3.00	3.04
16	2.12	2.42	2.59	2.71	2.80	2.87	2.92	2.97	3.02
17	2.11	2.41	2.58	2.69	2.78	2.85	2.90	2.95	3.00
18	2.10	2.40	2.56	2.68	2.76	2.83	2.89	2.94	2.98
19	2.09	2.39	2.55	2.66	2.75	2.81	2.87	2.92	2.96
20	2.09	2.38	2.54	2.65	2.73	2.80	2.86	2.90	2.95
24	2.06	2.35	2.51	2.61	2.70	2.76	2.81	2.86	2.90
30	2.04	2.32	2.47	2.58	2.66	2.72	2.77	2.82	2.86
40	2.02	2.29	2.44	2.54	2.62	2.68	2.73	2.77	2.81
60	2.00	2.27	2.41	2.51	2.58	2.64	2.69	2.73	2.77
120	1.98	2.24	2.38	2.47	2.55	2.60	2.65	2.69	2.73
∞	1.96	2.21	2.35	2.44	2.51	2.57	2.61	2.65	2.69

*Reproduced from Charles W. Dunnett, "New Tables for Multiple Comparison with a Control," *Biometrics*, Vol. 20, No. 3, 1964, by permission of the author and the editor.

TABLE A.13* (continued) Values of $d_{\alpha/2}(k, v)$ for Two-Sided Comparisons Between k Treatments and a Control

	$\alpha = 0.01$								
	k = number of treatment means (excluding control)								
v	1	2	3	4	5	6	7	8	9
5	4.03	4.63	4.98	5.22	5.41	5.56	5.69	5.80	5.89
6	3.71	4.21	4.51	4.71	4.87	5.00	5.10	5.20	5.28
7	3.50	3.95	4.21	4.39	4.53	4.64	4.74	4.82	4.89
8	3.36	3.77	4.00	4.17	4.29	4.40	4.48	4.56	4.62
9	3.25	3.63	3.85	4.01	4.12	4.22	4.30	4.37	4.43
10	3.17	3.53	3.74	3.88	3.99	4.08	4.16	4.22	4.28
11	3.11	3.45	3.65	3.79	3.89	3.98	4.05	4.11	4.16
12	3.05	3.39	3.58	3.71	3.81	3.89	3.96	4.02	4.07
13	3.01	3.33	3.52	3.65	3.74	3.82	3.89	3.94	3.99
14	2.98	3.29	3.47	3.59	3.69	3.76	3.83	3.88	3.93
15	2.95	3.25	3.43	3.55	3.64	3.71	3.78	3.83	3.88
16	2.92	3.22	3.39	3.51	3.60	3.67	3.73	3.78	3.83
17	2.90	3.19	3.36	3.47	3.56	3.63	3.69	3.74	3.79
18	2.88	3.17	3.33	3.44	3.53	3.60	3.66	3.71	3.75
19	2.86	3.15	3.31	3.42	3.50	3.57	3.63	3.68	3.72
20	2.85	3.13	3.29	3.40	3.48	3.55	3.60	3.65	3.69
24	2.80	3.07	3.22	3.32	3.40	3.47	3.52	3.57	3.61
30	2.75	3.01	3.15	3.25	3.33	3.39	3.44	3.49	3.52
40	2.70	2.95	3.09	3.19	3.26	3.32	3.37	3.41	3.44
60	2.66	2.90	3.03	3.12	3.19	3.25	3.29	3.33	3.37
120	2.62	2.85	2.97	3.06	3.12	3.18	3.22	3.26	3.29
∞	2.58	2.79	2.92	3.00	3.06	3.11	3.15	3.19	3.22

TABLE A.14* Values of $d_\alpha(k, v)$ for One–Sided Comparisons Between k Treatments and a Control

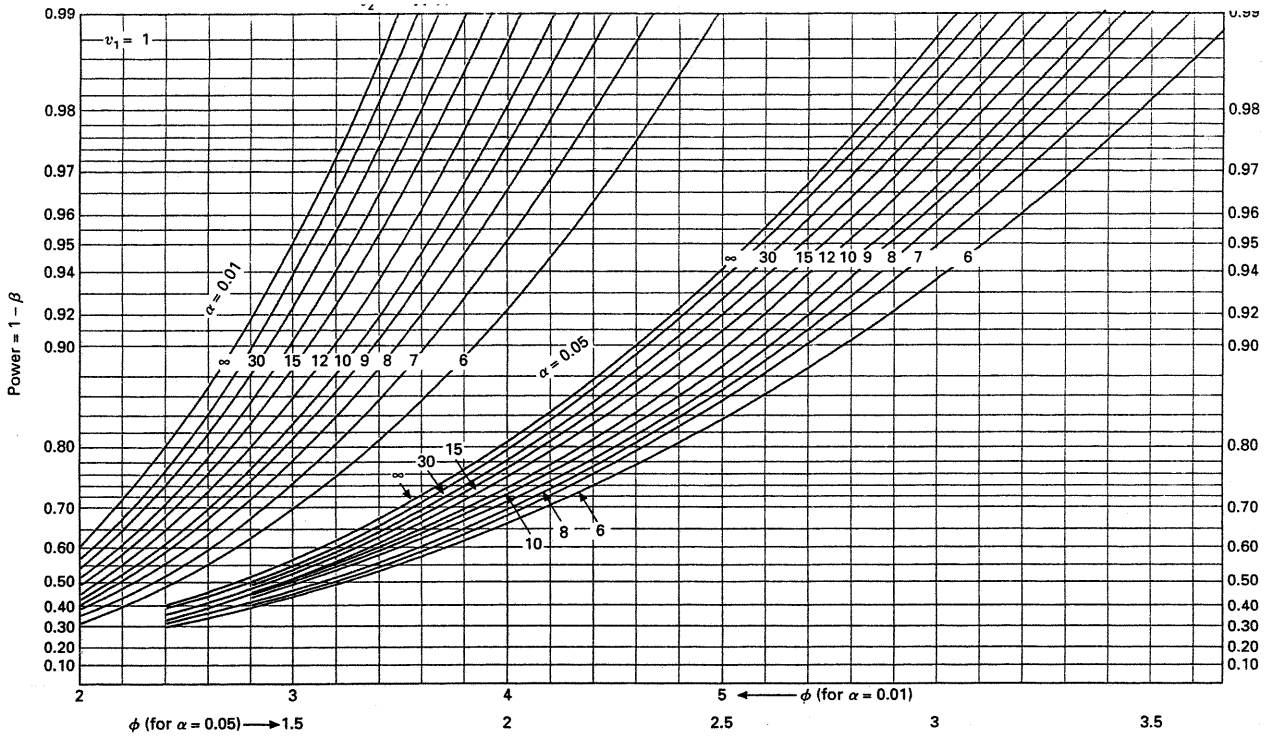
	$\alpha = 0.05$								
	k = number of treatment means (excluding control)								
v	1	2	3	4	5	6	7	8	9
5	2.02	2.44	2.68	2.85	2.98	3.08	3.16	3.24	3.30
6	1.94	2.34	2.56	2.71	2.83	2.92	3.00	3.07	3.12
7	1.89	2.27	2.48	2.62	2.73	2.82	2.89	2.95	3.01
8	1.86	2.22	2.42	2.55	2.66	2.74	2.81	2.87	2.92
9	1.83	2.18	2.37	2.50	2.60	2.68	2.75	2.81	2.86
10	1.81	2.15	2.34	2.47	2.56	2.64	2.70	2.76	2.81
11	1.80	2.13	2.31	2.44	2.53	2.60	2.67	2.72	2.77
12	1.78	2.11	2.29	2.41	2.50	2.58	2.64	2.69	2.74
13	1.77	2.09	2.27	2.39	2.48	2.55	2.61	2.66	2.71
14	1.76	2.08	2.25	2.37	2.46	2.53	2.59	2.64	2.69
15	1.75	2.07	2.24	2.36	2.44	2.51	2.57	2.62	2.67
16	1.75	2.06	2.23	2.34	2.43	2.50	2.56	2.61	2.65
17	1.74	2.05	2.22	2.33	2.42	2.49	2.54	2.59	2.64
18	1.73	2.04	2.21	2.32	2.41	2.48	2.53	2.58	2.62
19	1.73	2.03	2.20	2.31	2.40	2.47	2.52	2.57	2.61
20	1.72	2.03	2.19	2.30	2.39	2.46	2.51	2.56	2.60
24	1.71	2.01	2.17	2.28	2.36	2.43	2.48	2.53	2.57
30	1.70	1.99	2.15	2.25	2.33	2.40	2.45	2.50	2.54
40	1.68	1.97	2.13	2.23	2.31	2.37	2.42	2.47	2.51
60	1.67	1.95	2.10	2.21	2.28	2.35	2.39	2.44	2.48
120	1.66	1.93	2.08	2.18	2.26	2.32	2.37	2.41	2.45
∞	1.64	1.92	2.06	2.16	2.23	2.29	2.34	2.38	2.42

*Reproduced from Charles W. Dunnett, "A Multiple Comparison Procedure for Comparing Several Treatments with a Control," *J. Am. Stat. Assoc.*, Vol. 50, 1955, 1096–1121, by permission of the author and the editor.

TABLE A.14* (continued) Values of $d_\alpha(k, v)$ for One–Sided Comparisons Between k Treatments and a Control

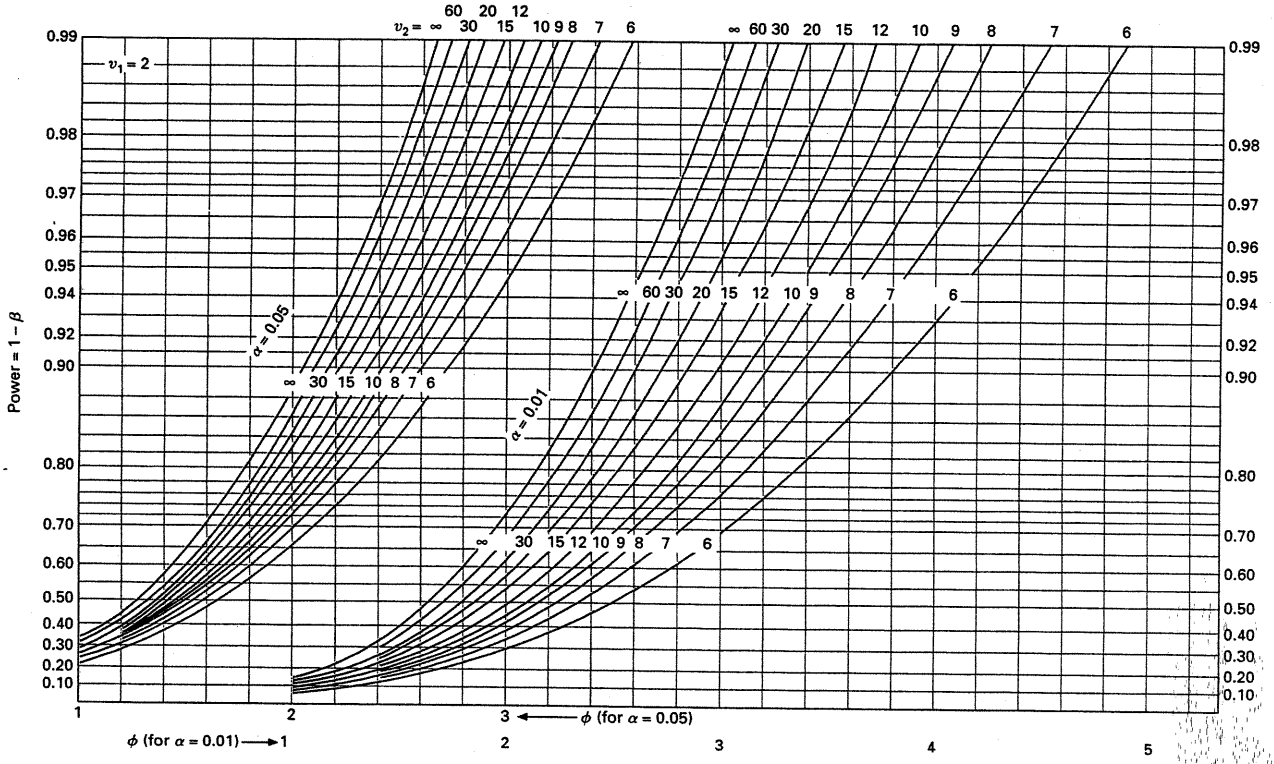
	$\alpha = 0.01$								
	k = number of treatment means (excluding control)								
v	1	2	3	4	5	6	7	8	9
5	3.37	3.90	4.21	4.43	4.60	4.73	4.85	4.94	5.03
6	3.14	3.61	3.88	4.07	4.21	4.33	4.43	4.51	4.59
7	3.00	3.42	3.66	3.83	3.96	4.07	4.15	4.23	4.30
8	2.90	3.29	3.51	3.67	3.79	3.88	3.96	4.03	4.09
9	2.82	3.19	3.40	3.55	3.66	3.75	3.82	3.89	3.94
10	2.76	3.11	3.31	3.45	3.56	3.64	3.71	3.78	3.83
11	2.72	3.06	3.25	3.38	3.48	3.56	3.63	3.69	3.74
12	2.68	3.01	3.19	3.32	3.42	3.50	3.56	3.62	3.67
13	2.65	2.97	3.15	3.27	3.37	3.44	3.51	3.56	3.61
14	2.62	2.94	3.11	3.23	3.32	3.40	3.46	3.51	3.56
15	2.60	2.91	3.08	3.20	3.29	3.36	3.42	3.47	3.52
16	2.58	2.88	3.05	3.17	3.26	3.33	3.39	3.44	3.48
17	2.57	2.86	3.03	3.14	3.23	3.30	3.36	3.41	3.45
18	2.55	2.84	3.01	3.12	3.21	3.27	3.33	3.38	3.42
19	2.54	2.83	2.99	3.10	3.18	3.25	3.31	3.36	3.40
20	2.53	2.81	2.97	3.08	3.17	3.23	3.29	3.34	3.38
24	2.49	2.77	2.92	3.03	3.11	3.17	3.22	3.27	3.31
30	2.46	2.72	2.87	2.97	3.05	3.11	3.16	3.21	3.24
40	2.42	2.68	2.82	2.92	2.99	3.05	3.10	3.14	3.18
60	2.39	2.64	2.78	2.87	2.94	3.00	3.04	3.08	3.12
120	2.36	2.60	2.73	2.82	2.89	2.94	2.99	3.03	3.06
∞	2.33	2.56	2.68	2.77	2.84	2.89	2.93	2.97	3.00

18



*Reproduced from E. S. Pearson and H. O. Hartley, "Charts of the Power Function for Analysis-of-Variance Tests, Derived from the Non-central *F* Distribution," *Biometrika*, Vol. 38, 1951, 112, by permission of the editor.

TABLE A.15* (continued) Power of the Analysis-of-Variance Test



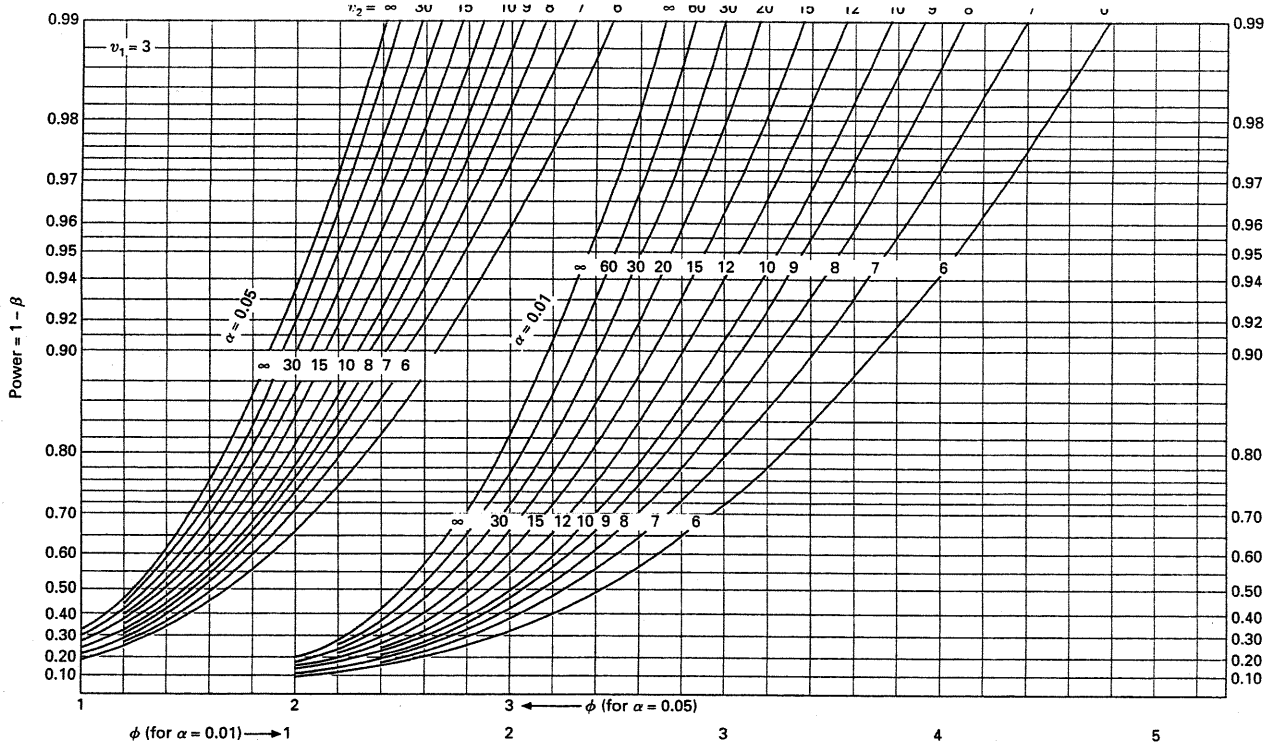
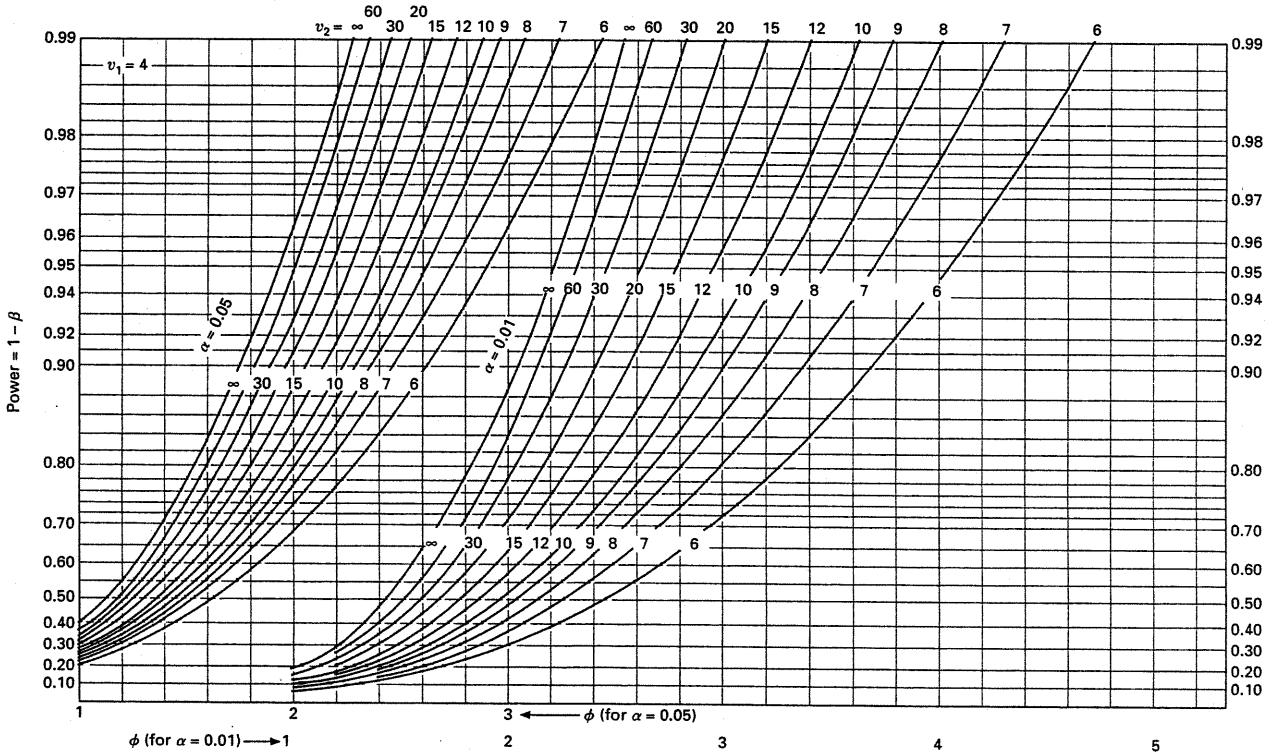


TABLE A.15* (continued) Power of the Analysis-of-Variance Test



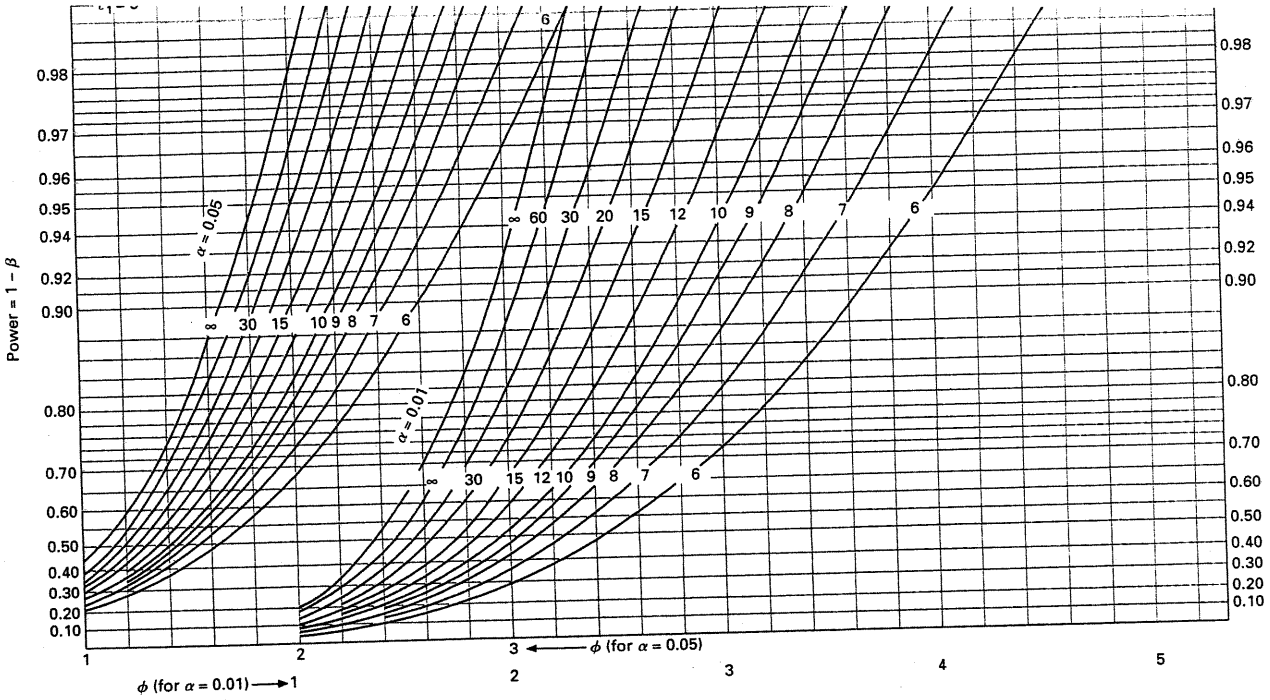
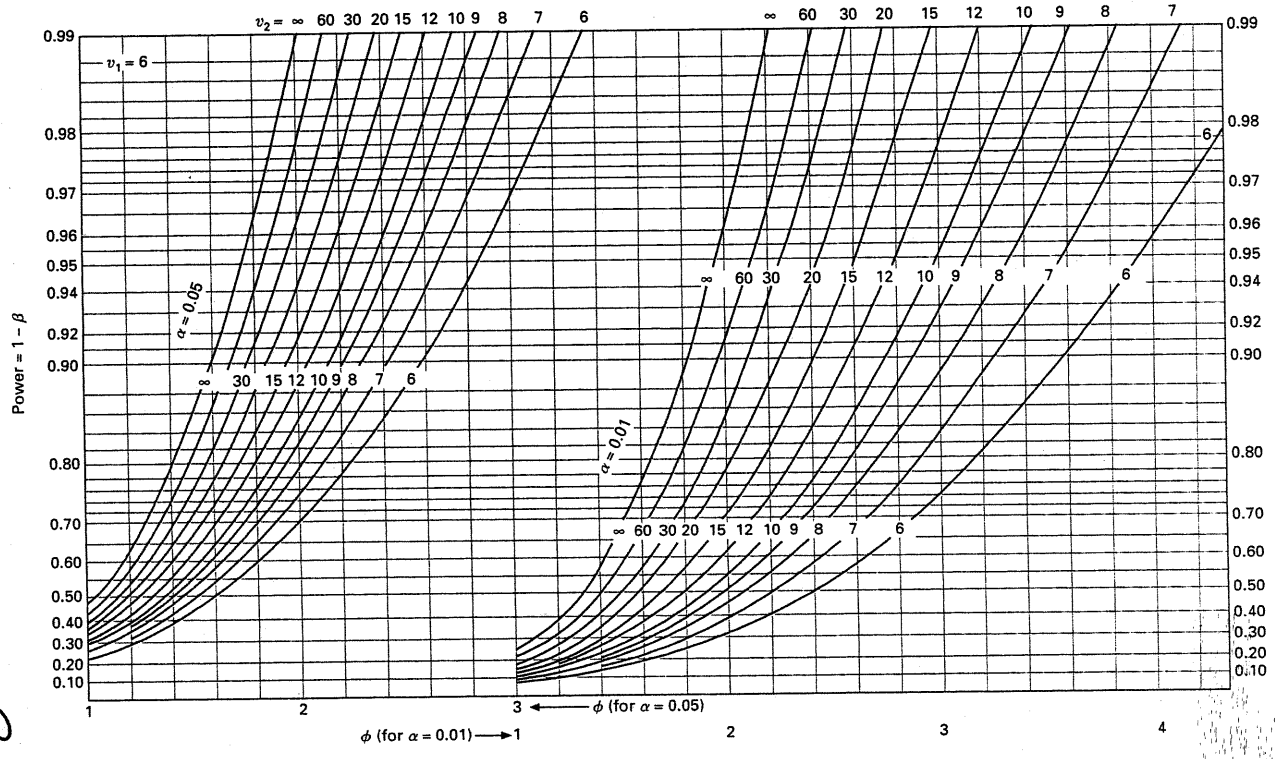


TABLE A.15* (continued) Power of the Analysis-of-Variance Test



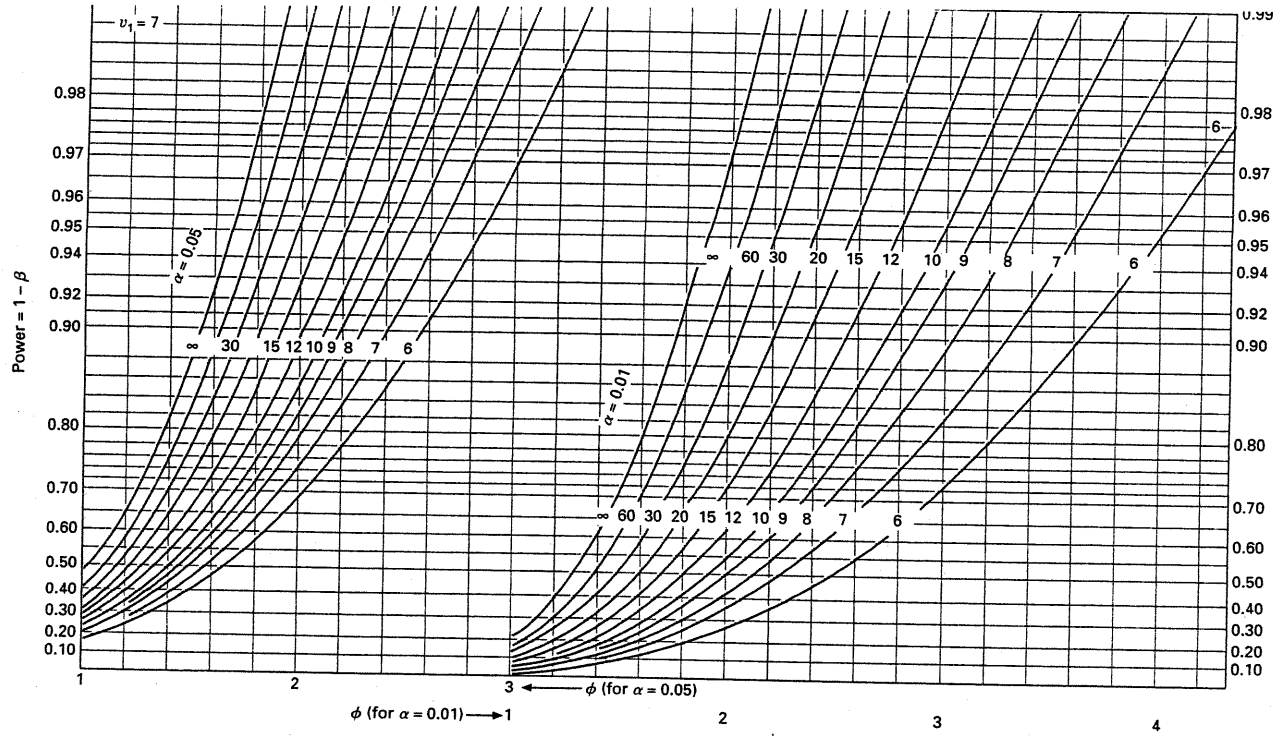


TABLE A.15* (continued) Power of the Analysis-of-Variance Test

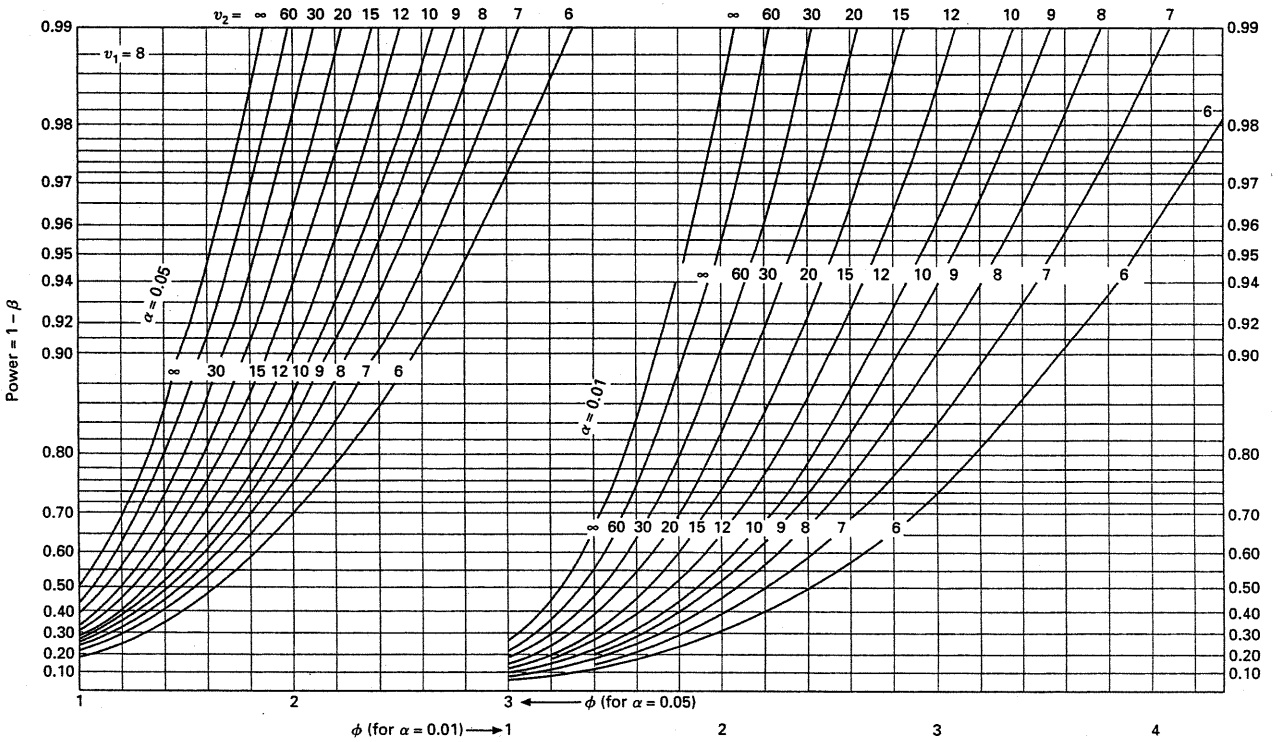


TABLE A.16* Critical Values for the Signed–Rank Test

n	One–sided $\alpha = 0.01$ Two–sided $\alpha = 0.02$	One–sided $\alpha = 0.025$ Two–sided $\alpha = 0.05$	One–sided $\alpha = 0.05$ Two–sided $\alpha = 0.10$
5			1
6		1	2
7	0	2	4
8	2	4	6
9	3	6	8
10	5	8	11
11	7	11	14
12	10	14	17
13	13	17	21
14	16	21	26
15	20	25	30
16	24	30	36
17	28	35	41
18	33	40	47
19	38	46	54
20	43	52	60
21	49	59	68
22	56	66	75
23	62	73	83
24	69	81	92
25	77	90	101
26	85	98	110
27	93	107	120
28	102	117	130
29	111	127	141
30	120	137	152

*Reproduced from F. Wilcoxon and R. A. Wilcox, *Some Rapid Approximate Statistical Procedures*, American Cyanamid Company, Pearl River, N.Y., 1964, by permission of the American Cyanamid Company.

TABLE A.17* Critical Values for the Rank–Sum Test

One-Tailed Test at $\alpha = 0.001$ or Two-Tailed Test at $\alpha = 0.002$

n_1 \ n_2	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
1															
2															
3												0	0	0	0
4					0	0	0	1	1	1	2	2	3	3	3
5		0	0	1	1	2	2	3	3	4	5	5	6	7	7
6	0	1	2	2	3	4	4	5	6	7	8	9	10	11	12
7		2	3	3	5	6	7	8	9	10	11	13	14	15	16
8			5	5	6	8	9	11	12	14	15	17	18	20	21
9				7	8	10	12	14	15	17	19	21	23	25	26
10					10	12	14	17	19	21	23	25	27	29	32
11						15	17	20	22	24	27	29	32	34	37
12							20	23	25	28	31	34	37	40	42
13								26	29	32	35	38	42	45	48
14									32	36	39	43	46	50	54
15										40	43	47	51	55	59
16											48	52	56	60	65
17												57	61	66	70
18													66	71	76
19														77	82
20															88

One-Tailed Test at $\alpha = 0.01$ or Two-Tailed Test at $\alpha = 0.02$

n_1 \ n_2	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
1																
2									0	0	0	0	0	0	1	1
3			0	0	1	1	1	2	2	2	3	3	4	4	4	5
4	0	1	1	2	3	3	4	5	5	6	7	7	8	9	9	10
5	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
6		3	4	6	7	8	9	11	12	13	15	16	18	19	20	22
7			6	8	9	11	12	14	16	17	19	21	23	24	26	28
8				10	11	13	15	17	20	22	24	26	28	30	32	34
9					14	16	18	21	23	26	28	31	33	36	38	40
10						19	22	24	27	30	33	36	38	41	44	47
11							25	28	31	34	37	41	44	47	50	53
12								31	35	38	42	46	49	53	56	60
13									39	43	47	51	55	59	63	67
14										47	51	56	60	65	69	73
15											56	61	66	70	75	80
16												66	71	76	82	87
17													77	82	88	93
18														88	94	100
19															101	107
20																114

*Based in part on Tables 1, 3, 5, and 7 of D. Auble, "Extended tables for the Mann–Whitney statistic," *Bulletin of the Institute of Educational Research at Indiana University*, Vol. 1, No. 2, 1953, by permission of the director.

TABLE A.17 (continued) Critical Values for the Rank-Sum Test

One-Tailed Test at $\alpha = 0.025$ or Two-Tailed Test at $\alpha = 0.05$

	n_2																
n_1	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
1																	
2					0	0	0	0	1	1	1	1	1	2	2	2	2
3		0	1	1	2	2	3	3	4	4	5	5	6	6	7	7	8
4	0	1	2	3	4	4	5	6	7	8	9	10	11	11	12	13	13
5		2	3	5	6	7	8	9	11	12	13	14	15	17	18	19	20
6			5	6	8	10	11	13	14	16	17	19	21	22	24	25	27
7				8	10	12	14	16	18	20	22	24	26	28	30	32	34
8					13	15	17	19	22	24	26	29	31	34	36	38	41
9						17	20	23	26	28	31	34	37	39	42	45	48
10							23	26	29	33	36	39	42	45	48	52	55
11								30	33	37	40	44	47	51	55	58	62
12									37	41	45	49	53	57	61	65	69
13										45	50	54	59	63	67	72	76
14											55	59	64	67	74	78	83
15												64	70	75	80	85	90
16													75	81	86	92	98
17														87	93	99	105
18															99	106	112
19																113	119
20																	127

One-Tailed Test at $\alpha = 0.05$ or Two-Tailed Test at $\alpha = 0.10$

	n_2																
n_1	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
1																	0	0
2			0	0	0	1	1	1	1	2	2	3	3	3	3	4	4	4
3	0	0	1	2	2	3	4	4	5	5	6	7	7	8	9	9	10	11
4		1	2	3	4	5	6	7	8	9	10	11	12	14	15	16	17	18
5			4	5	6	8	9	11	12	13	15	16	18	19	20	22	23	25
6				7	8	10	12	14	16	17	19	21	23	25	26	28	30	32
7					11	13	15	17	19	21	24	26	28	30	33	35	37	39
8						15	18	20	23	26	28	31	33	36	39	41	44	47
9							21	24	27	30	33	36	39	42	45	48	51	54
10								27	31	34	37	41	44	48	51	55	58	62
11									34	38	42	46	50	54	57	61	65	69
12										42	47	51	55	60	64	68	72	77
13											51	56	61	65	70	75	80	84
14												61	66	71	77	82	87	92
15													72	77	83	88	94	100
16														83	89	95	101	107
17															96	102	109	115
18																109	116	123
19																	123	130
20																		138

TABLE A.18* $P(V \leq v^*$ when H_0 is true) in the Runs Test

	v^*								
(n_1, n_2)	2	3	4	5	6	7	8	9	10
(2, 3)	0.200	0.500	0.900	1.000					
(2, 4)	0.133	0.400	0.800	1.000					
(2, 5)	0.095	0.333	0.714	1.000					
(2, 6)	0.071	0.286	0.643	1.000					
(2, 7)	0.056	0.250	0.583	1.000					
(2, 8)	0.044	0.222	0.533	1.000					
(2, 9)	0.036	0.200	0.491	1.000					
(2, 10)	0.030	0.182	0.455	1.000					
(3, 3)	0.100	0.300	0.700	0.900	1.000				
(3, 4)	0.057	0.200	0.543	0.800	0.971	1.000			
(3, 5)	0.036	0.143	0.429	0.714	0.929	1.000			
(3, 6)	0.024	0.107	0.345	0.643	0.881	1.000			
(3, 7)	0.017	0.083	0.283	0.583	0.833	1.000			
(3, 8)	0.012	0.067	0.236	0.533	0.788	1.000			
(3, 9)	0.009	0.055	0.200	0.491	0.745	1.000			
(3, 10)	0.007	0.045	0.171	0.455	0.706	1.000			
(4, 4)	0.029	0.114	0.371	0.629	0.886	0.971	1.000		
(4, 5)	0.016	0.071	0.262	0.500	0.786	0.929	0.992	1.000	
(4, 6)	0.010	0.048	0.190	0.405	0.690	0.881	0.976	1.000	
(4, 7)	0.006	0.033	0.142	0.333	0.606	0.833	0.954	1.000	
(4, 8)	0.004	0.024	0.109	0.279	0.533	0.788	0.929	1.000	
(4, 9)	0.003	0.018	0.085	0.236	0.471	0.745	0.902	1.000	
(4, 10)	0.002	0.014	0.068	0.203	0.419	0.706	0.874	1.000	
(5, 5)	0.008	0.040	0.167	0.357	0.643	0.833	0.960	0.992	1.000
(5, 6)	0.004	0.024	0.110	0.262	0.522	0.738	0.911	0.976	0.998
(5, 7)	0.003	0.015	0.076	0.197	0.424	0.652	0.854	0.955	0.992
(5, 8)	0.002	0.010	0.054	0.152	0.347	0.576	0.793	0.929	0.984
(5, 9)	0.001	0.007	0.039	0.119	0.287	0.510	0.734	0.902	0.972
(5, 10)	0.001	0.005	0.029	0.095	0.239	0.455	0.678	0.874	0.958
(6, 6)	0.002	0.013	0.067	0.175	0.392	0.608	0.825	0.933	0.987
(6, 7)	0.001	0.008	0.043	0.121	0.296	0.500	0.733	0.879	0.966
(6, 8)	0.001	0.005	0.028	0.086	0.226	0.413	0.646	0.821	0.937
(6, 9)	0.000	0.003	0.019	0.063	0.175	0.343	0.566	0.762	0.902
(6, 10)	0.000	0.002	0.013	0.047	0.137	0.288	0.497	0.706	0.864
(7, 7)	0.001	0.004	0.025	0.078	0.209	0.383	0.617	0.791	0.922
(7, 8)	0.000	0.002	0.015	0.051	0.149	0.296	0.514	0.704	0.867
(7, 9)	0.000	0.001	0.010	0.035	0.108	0.231	0.427	0.622	0.806
(7, 10)	0.000	0.001	0.006	0.024	0.080	0.182	0.355	0.549	0.743
(8, 8)	0.000	0.001	0.009	0.032	0.100	0.214	0.405	0.595	0.786
(8, 9)	0.000	0.001	0.005	0.020	0.069	0.157	0.319	0.500	0.702
(8, 10)	0.000	0.000	0.003	0.013	0.048	0.117	0.251	0.419	0.621
(9, 9)	0.000	0.000	0.003	0.012	0.044	0.109	0.238	0.399	0.601
(9, 10)	0.000	0.000	0.002	0.008	0.029	0.077	0.179	0.319	0.510
(10, 10)	0.000	0.000	0.001	0.004	0.019	0.051	0.128	0.242	0.414

*Reproduced from C. Eisenhart and F. Swed, "Tables for Testing Randomness of Grouping in a Sequence of Alternatives," *Ann. Math. Stat.*, Vol. 14, 1943, by permission of the editor.

24

TABLE A.18 (continued) $P\ (V \leq v^*$ when H_0 is true) in the Runs Test

	v^*									
(n_1, n_2)	11	12	13	14	15	16	17	18	19	20
(2, 3)										
(2, 4)										
(2, 5)										
(2, 6)										
(2, 7)										
(2, 8)										
(2, 9)										
(2, 10)										
(3, 3)										
(3, 4)										
(3, 5)										
(3, 6)										
(3, 7)										
(3, 8)										
(3, 9)										
(3, 10)										
(4, 4)										
(4, 5)										
(4, 6)										
(4, 7)										
(4, 8)										
(4, 9)										
(4, 10)										
(5, 5)										
(5, 6)	1.000									
(5, 7)	1.000									
(5, 8)	1.000									
(5, 9)	1.000									
(5, 10)	1.000									
(6, 6)	0.998	1.000								
(6, 7)	0.992	0.999	1.000							
(6, 8)	0.984	0.998	1.000							
(6, 9)	0.972	0.994	1.000							
(6, 10)	0.958	0.990	1.000							
(7, 7)	0.975	0.996	0.999	1.000						
(7, 8)	0.949	0.988	0.998	1.000	1.000					
(7, 9)	0.916	0.975	0.994	0.999	1.000					
(7, 10)	0.879	0.957	0.990	0.998	1.000					
(8, 8)	0.900	0.968	0.991	0.999	1.000	1.000				
(8, 9)	0.843	0.939	0.980	0.996	0.999	1.000	1.000			
(8, 10)	0.782	0.903	0.964	0.990	0.998	1.000	1.000			
(9, 9)	0.762	0.891	0.956	0.988	0.997	1.000	1.000	1.000		
(9, 10)	0.681	0.834	0.923	0.974	0.992	0.999	1.000	1.000	1.000	
(10, 10)	0.586	0.758	0.872	0.949	0.981	0.996	0.999	1.000	1.000	1.000

TABLE A.19* Sample Size for Two–Sided Nonparametric Tolerance Limits

	$1 - \gamma$					
$1 - \alpha$	0.50	0.70	0.90	0.95	0.99	0.995
0.995	336	488	777	947	1,325	1,483
0.99	168	244	388	473	662	740
0.95	34	49	77	93	130	146
0.90	17	24	38	46	64	72
0.85	11	16	25	30	42	47
0.80	9	12	18	22	31	34
0.75	7	10	15	18	24	27
0.70	6	8	12	14	20	22
0.60	4	6	9	10	14	16
0.50	3	5	7	8	11	12

*Reproduced from Tables A-25d of Wilfrid J. Dixon and Frank J. Massey, Jr., *Introduction to Statistical Analysis*, 3rd ed., McGraw-Hill Book Company, New York, 1969. Used with permission of McGraw-Hill Book Company.

TABLE A.20* *Sample Size for One-Sided Nonparametric Tolerance Limits*

	$1 - \gamma$				
$1 - \alpha$	0.50	0.70	0.95	0.99	0.995
0.995	139	241	598	919	1,379
0.99	69	120	299	459	688
0.95	14	24	59	90	135
0.90	7	12	29	44	66
0.85	5	8	19	29	43
0.80	4	6	14	21	31
0.75	3	5	11	7	25
0.70	2	4	9	13	20
0.60	2	3	6	10	14
0.50	1	2	5	7	10

*Reproduced from Tables A-25e of Wilfrid J.Dixon and Frank J. Massey, Jr., *Introduction to Statistical Analysis*, 3rd ed., McGraw-Hill Book Company, New York, 1969. Used with permission of McGraw-Hill Book Company.

TABLE A.21* Crtitical Values of Spearman's Rank Correlation Coefficient

n	$\alpha = 0.05$	$\alpha = 0.025$	$\alpha = 0.01$	$\alpha = 0.005$
5	0.900	–	–	–
6	0.829	0.886	0.943	–
7	0.714	0.786	0.893	–
8	0.643	0.738	0.833	0.881
9	0.600	0.683	0.783	0.833
10	0.564	0.648	0.745	0.794
11	0.523	0.623	0.736	0.818
12	0.497	0.591	0.703	0.780
13	0.4752	0.566	0.673	0.745
14	0.457	0.545	0.646	0.716
15	0.441	0.525	0.623	0.689
16	0.425	0.507	0.601	0.666
17	0.412	0.490	0.582	0.645
18	0.399	0.476	0.564	0.625
19	0.388	0.462	0.549	0.608
20	0.377	0.450	0.534	0.591
21	0.368	0.438	0.521	0.576
22	0.359	0.428	0.508	0.562
23	0.351	0.418	0.496	0.549
24	0.343	0.409	0.485	0.537
25	0.336	0.400	0.475	0.526
26	0.329	0.392	0.465	0.515
27	0.323	0.385	0.456	0.505
28	0.317	0.377	0.448	0.496
29	0.311	0.370	0.440	0.487
30	0.305	0.364	0.432	0.478

*Reproduced from E. G. Olds, "Distribution of Sums of Suares of Rank Differences for Small Samples," *Ann. Math. Stat.*, Vol. 9, 1938, by permission of the editor.

TABLE A.22 Upper Percentage Points of the Studentized Range Distribution: Values of $q(0.05; k, v)$

Degress of Freedom, v	Number of Treatments k								
	2	3	4	5	6	7	8	9	10
1	18.0	27.0	32.8	37.2	40.5	43.1	45.4	47.3	49.1
2	6.09	8.33	9.80	10.89	11.73	12.43	13.03	13.54	13.99
3	4.50	5.91	6.83	7.51	8.04	8.47	8.85	9.18	9.46
4	3.93	5.04	5.76	6.29	6.71	7.06	7.35	7.60	7.83
5	3.64	4.60	5.22	5.67	6.03	6.33	6.58	6.80	6.99
6	3.46	4.34	4.90	5.31	5.63	5.89	6.12	6.32	6.49
7	3.34	4.16	4.68	5.06	5.35	5.59	5.80	5.99	6.15
8	3.26	4.04	4.53	4.89	5.17	5.40	5.60	5.77	5.92
9	3.20	3.95	4.42	4.76	5.02	5.24	5.43	5.60	5.74
10	3.15	3.88	4.33	4.66	4.91	5.12	5.30	5.46	5.60
11	3.11	3.82	4.26	4.58	4.82	5.03	5.20	5.35	5.49
12	3.08	3.77	4.20	4.51	4.75	4.95	5.12	5.27	5.40
13	3.06	3.73	4.15	4.46	4.69	4.88	5.05	5.19	5.32
14	3.03	3.70	4.11	4.41	4.647	4.83	4.99	5.13	5.25
15	3.01	3.67	4.08	4.37	4.59	4.78	4.94	5.08	5.20
16	3.00	3.65	4.05	4.34	4.56	4.74	4.90	5.03	5.05
17	2.98	3.62	4.02	4.31	4.52	4.70	4.86	4.99	5.11
18	2.97	3.61	4.00	4.28	4.49	4.67	4.83	4.96	5.07
19	2.96	3.59	3.98	4.26	4.47	4.64	4.79	4.92	5.04
20	2.95	3.58	3.96	4.24	4.45	4.62	4.77	4.90	5.01
24	2.92	3.53	3.90	4.17	4.37	4.54	4.68	4.81	4.92
30	2.89	3.48	3.84	4.11	4.30	4.46	4.60	4.72	4.83
40	2.86	3.44	3.79	4.04	4.23	4.39	4.52	4.63	4.74
60	2.83	3.40	3.74	3.98	4.16	4.31	4.44	4.55	4.65
120	2.80	3.36	3.69	3.92	4.10	4.24	4.36	4.47	4.56
∞	2.77	3.32	3.63	3.86	4.03	4.17	4.29	4.39	4.47