

Module -5

Statistics:

Sample Mean:

$$\bar{x} = \frac{1}{n} \sum_{j=1}^n x_j = \frac{1}{n} (x_1 + x_2 + \cdots + x_n).$$

Sample Variance:

$$s^2 = \frac{1}{n-1} \sum_{j=1}^n (x_j - \bar{x})^2 = \frac{1}{n-1} [(x_1 - \bar{x})^2 + \cdots + (x_n - \bar{x})^2],$$

Maximum Likelihood Method

- 1) Construct MLE function

$$l = f(x_1)f(x_2) \cdots f(x_n).$$

- 2) Take logarithm of function l
- 3) Take derivative wrt. Parameter

$$\frac{\partial \ln l}{\partial \theta} = 0,$$

Q)

Find maximum likelihood estimates for $\theta_1 = \mu$ and $\theta_2 = \sigma$ in the case of the normal distribution.

Solution. From (1), Sec. 24.8, and (4) we obtain the likelihood function

$$l = \left(\frac{1}{\sqrt{2\pi}} \right)^n \left(\frac{1}{\sigma} \right)^n e^{-h} \quad \text{where} \quad h = \frac{1}{2\sigma^2} \sum_{j=1}^n (x_j - \mu)^2.$$

Taking logarithms, we have

$$\ln l = -n \ln \sqrt{2\pi} - n \ln \sigma - h.$$

The first equation in (8) is $\partial(\ln l)/\partial\mu = 0$, written out

$$\frac{\partial \ln l}{\partial \mu} = -\frac{\partial h}{\partial \mu} = \frac{1}{\sigma^2} \sum_{j=1}^n (x_j - \mu) = 0. \quad \text{hence} \quad \sum_{j=1}^n x_j - n\mu = 0.$$

The solution is the desired estimate $\hat{\mu}$ for μ : we find

$$\hat{\mu} = \frac{1}{n} \sum_{j=1}^n x_j = \bar{x}.$$

The second equation in (8) is $\partial(\ln l)/\partial\sigma = 0$, written out

$$\frac{\partial \ln l}{\partial \sigma} = -\frac{n}{\sigma} - \frac{\partial h}{\partial \sigma} = -\frac{1}{\sigma} + \frac{1}{\sigma^3} \sum_{j=1}^n (x_j - \mu)^2 = 0.$$

Replacing μ by $\hat{\mu}$ and solving for σ^2 , we obtain the estimate

$$\tilde{\sigma}^2 = \frac{1}{n} \sum_{j=1}^n (x_j - \bar{x})^2$$

Q)

. Find the maximum likelihood estimate of θ in the density $f(x) = \theta e^{-\theta x}$ if $x \geq 0$ and $f(x) = 0$ if $x < 0$.

Ans:

Let our density function be

$$f(x) = \begin{cases} \theta e^{-\theta x}, & x \geq 0 \\ 0, & x < 0 \end{cases}$$

We need to find an estimate for the parameter θ . Since we need to apply maximum likelihood method, we need to define Likelihood function $L : \theta \mapsto \mathbb{R}$,

$$L(\theta) = f(x_1|\theta) \cdots f(x_n|\theta).$$

Let our likelihood function be written as

$$\begin{aligned} L &= \prod_{i=1}^n \theta e^{-\theta x_i} \\ &= \theta^n e^{-\sum_{i=1}^n x_i} \end{aligned}$$

So, by taking the log of both sides, we get:

$$\log L = n \log \theta - \theta \sum_{i=1}^n x_i$$

Now we need to calculate the derivation of parameter θ and equate that to zero. Applying the chain rule from calculus, we get:

$$\begin{aligned} \frac{d}{d\theta} \log L &= 0 \\ \frac{n}{\theta} - \sum_{i=1}^n x_i &= 0 \\ \frac{n}{\theta} &= \sum_{i=1}^n x_i \\ \hat{\theta} &= \frac{n}{\sum_{i=1}^n x_i} \end{aligned}$$

Hence we got that our maximum likelihood estimator for parameter θ is $\frac{n}{\sum_{i=1}^n x_i}$, or in other words

$$\hat{\theta} = \frac{n}{\bar{x}}.$$

Confidence Intervals

Confidence Interval for μ of the Normal Distribution with Known σ^2

Table 25.1 Determination of a Confidence Interval for the Mean μ of a Normal Distribution with Known Variance σ^2

Step 1. Choose a confidence level γ (95%, 99%, or the like).

Step 2. Determine the corresponding c :

| γ | 0.90 | 0.95 | 0.99 | 0.999 |
|----------|-------|-------|-------|-------|
| c | 1.645 | 1.960 | 2.576 | 3.291 |

Step 3. Compute the mean \bar{x} of the sample x_1, \dots, x_n .

Step 4. Compute $k = c\sigma/\sqrt{n}$. The confidence interval for μ is

$$(3) \quad \text{CONF}_{\gamma} \{ \bar{x} - k \leq \mu \leq \bar{x} + k \}.$$

Confidence Interval for μ of the Normal Distribution with Known σ^2

Determine a 95% confidence interval for the mean of a normal distribution with variance $\sigma^2 = 9$, using a sample of $n = 100$ values with mean $\bar{x} = 5$.

Solution. *Step 1.* $\gamma = 0.95$ is required. *Step 2.* The corresponding c equals 1.960; see Table 25.1. *Step 3.* $\bar{x} = 5$ is given. *Step 4.* We need $k = 1.960 \cdot 3/\sqrt{100} = 0.588$. Hence $\bar{x} - k = 4.412$, $\bar{x} + k = 5.588$ and the confidence interval is $\text{CONF}_{0.95} \{4.412 \leq \mu \leq 5.588\}$.

Q)

Find a 95% confidence interval for the mean of a normal population with standard deviation 4.00 from the sample 39, 51, 49, 43, 57, 59. Does that interval get longer or shorter if we take $\gamma = 0.99$ instead of 0.95? By what factor?

Ans:

Lets first assume that $\gamma = 0.95$. Using the statistical tables, we can see that corresponding $c = 1.960$ for that particular γ .

$$\begin{aligned} \bar{X} &= \frac{1}{6}(39 + 51 + 49 + 43 + 57 + 59) \\ &= 49.67 \end{aligned}$$

The corresponding κ will be

$$\begin{aligned}\kappa &= \frac{c\sigma}{\sqrt{n}} \\ &= \frac{1.96 \cdot 4}{\sqrt{6}} \\ &= 3.2\end{aligned}$$

Let us observe the case $\gamma = 0.99$. From the statistical tables, we can see that corresponding $c = 2.576$. From that, we can calculate corresponding κ :

$$\kappa = \frac{c\sigma}{\sqrt{n}} = \frac{2.576 \cdot 4}{\sqrt{6}} = 2.45$$

Hence, the confidence interval is

$$(\bar{x} - \kappa \leq \mu \leq \bar{x} + \kappa) = (47.22 \leq \mu \leq 52.18)$$

From our results, we can see that the confidence interval is smaller the bigger confidence level is. The interval gets shorter by factor

$$\frac{52.87 - 46.47}{52.12 - 47.22} = 1.3$$

Q)

Determine a 95% confidence interval for the mean μ of a normal population with variance $\sigma^2 = 16$, using a sample of size 200 with mean 74.81.

Ans:

Our sample size is 200, so $n = 200$. Mean is $\mu = 74.81$

Let $\gamma = 0.95$. Using the statistical tables, we can see that corresponding $c = 1.960$ for that particular confidence level. We also have that variance $\sigma^2 = 16$, hence standard deviation is $\sigma = 4$. This is a normal population.

Using the formula for κ value, we get

$$\begin{aligned}\kappa &= \frac{c\sigma}{\sqrt{n}} \\ &= \frac{1.96 \cdot 4}{\sqrt{200}} \\ &= \frac{7.84}{14.14} \\ &= 0.55\end{aligned}$$

Finally, the 95% confidence interval for the mean μ is

$$\begin{aligned}I &= (\bar{x} - \kappa \leq \mu \leq \bar{x} + \kappa) \\ &= (74.81 - 0.55 \leq \mu \leq 74.81 + 0.55) \\ &= (74.26 \leq \mu \leq 75.36)\end{aligned}$$

Hence, our interval is $[74.26, 75.36]$.

Sample Size Needed for a Confidence Interval of Prescribed Length

How large must n be in Example 1 if we want to obtain a 95% confidence interval of length $L = 0.4$?

Solution. The interval (3) has the length $L = 2k = 2c\sigma/\sqrt{n}$. Solving for n , we obtain

$$n = (2c\sigma/L)^2.$$

In the present case the answer is $n = (2 \cdot 1.960 \cdot 3/0.4)^2 \approx 870$.

Table 25.2 Determination of a Confidence Interval for the Mean μ of a Normal Distribution with Unknown Variance σ^2

Step 1. Choose a confidence level γ (95%, 99%, or the like).

Step 2. Determine the solution c of the equation

$$(9) \quad F(c) = \frac{1}{2}(1 + \gamma)$$

from the table of the t -distribution with $n - 1$ degrees of freedom (Table A9 in App. 5; n = sample size).

Step 3. Compute the mean \bar{x} and the variance s^2 of the sample x_1, \dots, x_n .

Step 4. Compute $k = cs/\sqrt{n}$. The confidence interval is

$$(10) \quad \text{CONF}_{\gamma} \{ \bar{x} - k \leq \mu \leq \bar{x} + k \}.$$

Confidence Interval for μ of the Normal Distribution with Unknown σ^2

Five independent measurements of the point of inflammation (flash point) of Diesel oil (D-2) gave the values (in °F) 144 147 146 142 144. Assuming normality, determine a 99% confidence interval for the mean.

Solution. **Step 1.** $\gamma = 0.99$ is required.

Step 2. $F(c) = \frac{1}{2}(1 + \gamma) = 0.995$, and Table A9 in App. 5 with $n - 1 = 4$ d.f. gives $c = 4.60$.

Step 3. $\bar{x} = 144.6$, $s^2 = 3.8$.

Step 4. $k = \sqrt{3.8} \cdot 4.60/\sqrt{5} = 4.01$. The confidence interval is $\text{CONF}_{0.99} \{140.5 \leq \mu \leq 148.7\}$.

If the variance σ^2 were known and equal to the sample variance s^2 , thus $\sigma^2 = 3.8$, then Table 25.1 would give $k = c\sigma/\sqrt{n} = 2.576\sqrt{3.8}/\sqrt{5} = 2.25$ and $\text{CONF}_{0.99} \{142.35 \leq \mu \leq 146.85\}$.

Q)

Find a 99% confidence interval for the mean of a normal population from the sample:

- Copper content (%) of brass 66, 66, 65, 64, 66, 67, 64, 65, 63, 64

Ans:

Since our sample is 66,66,65,64,66,67,64,65,63,64, from there we can conclude that $n = 10$.

Since this is a normal population, by using the statistical tables, we can see that for the 99% confidence level, and at $n - 1 = 9$ degrees of freedom the value of corresponding c is 3.25.

The formula for mean is

$$\bar{X} = \frac{1}{n}(x_1 + \cdots + x_n)$$

and by using it we can calculate the mean of the given sample:

$$\begin{aligned}\bar{x} &= \frac{1}{n} \sum_{i=1}^{10} x_i \\ &= \frac{1}{10}(66 + 66 + 65 + 64 + 67 + 64 + 65 + 63 + 64) \\ &= 65\end{aligned}$$

Using the formula for variance, we can also calculate that:

$$\begin{aligned}\sigma^2 &= \frac{1}{n-1} \sum_{i=1}^{10} (x_i - \bar{x})^2 \\ &= \frac{1}{9}(1 + 4 + 0 + 1 + 4 + 1 + 1 + 0 + 1 + 1) \\ &= \frac{14}{9} \\ &= 1.55\end{aligned}$$

Standard deviation is $\sqrt{\sigma^2} = \sigma = \sqrt{1.55} = 1.25$.

Now we need to calculate the corresponding κ value:

$$\begin{aligned}\kappa &= \frac{c\sigma}{n} \\ &= \frac{4.0625}{\sqrt{10}} \\ &= 1.29\end{aligned}$$

Finally, we can obtain the confidence interval for the mean μ of the normal distribution. It will be

$$\begin{aligned}I &= (65 - 1.29 \leq \mu \leq 65 + 1.29) \\ &= (63.71 \leq \mu \leq 66.29)\end{aligned}$$

Table 25.3 Determination of a Confidence Interval for the Variance σ^2 of a Normal Distribution, Whose Mean Need Not Be Known

Step 1. Choose a confidence level γ (95%, 99%, or the like).

Step 2. Determine solutions c_1 and c_2 of the equations

$$(15) \quad F(c_1) = \frac{1}{2}(1 - \gamma), \quad F(c_2) = \frac{1}{2}(1 + \gamma)$$

from the table of the chi-square distribution with $n - 1$ degrees of freedom (Table A10 in App. 5; or use a CAS; n = sample size).

Step 3. Compute $(n - 1)s^2$, where s^2 is the variance of the sample x_1, \dots, x_n .

Step 4. Compute $k_1 = (n - 1)s^2/c_1$ and $k_2 = (n - 1)s^2/c_2$. The confidence interval is

$$(16) \quad \text{CONF}_\gamma \{k_2 \leq \sigma^2 \leq k_1\}.$$

Confidence Interval for the Variance of the Normal Distribution

Determine a 95% confidence interval (16) for the variance, using Table 25.3 and a sample (tensile strength of sheet steel in kg/mm², rounded to integer values)

89 84 87 81 89 86 91 90 78 89 87 99 83 89.

Solution. **Step 1.** $\gamma = 0.95$ is required.

Step 2. For $n - 1 = 13$ we find

$$c_1 = 5.01 \quad \text{and} \quad c_2 = 24.74.$$

Step 3. $13s^2 = 326.9$.

Step 4. $13s^2/c_1 = 65.25$, $13s^2/c_2 = 13.21$.

The confidence interval is

$$\text{CONF}_{0.95} \{13.21 \leq \sigma^2 \leq 65.25\}.$$

Q)

Find a 95% confidence interval for the variance of a normal population from the sample:

Length of 20 bolts with sample mean 20.2 cm and sample variance 0.04 cm²

Ans:

Since we have 20 bolts in our sample, $n = 20$ and from that we have $n - 1 = 19$ degrees of freedom. That gives corresponding $c_1 = 8.91$ and $c_2 = 32.852$.

We're also given that sample mean $\bar{X} = 20.2$ and sample variance $s^2 = 0.04$. The last thing that we need to do is computing corresponding k_1 and k_2 values to find the said interval. We do that the following way:

$$\begin{aligned}k_1 &= \frac{(n-1)s^2}{c_1} \\&= \frac{19 \cdot 0.04}{8.91} \\&= \frac{0.76}{8.91} \\&= 0.84\end{aligned}$$

Similarly, we calculate k_2 :

$$\begin{aligned}k_2 &= \frac{(n-1)s^2}{c_2} \\&= \frac{19 \cdot 0.04}{32.852} \\&= \frac{0.76}{32.852} \\&= 0.023\end{aligned}$$

Finally, we have that the 95% confidence interval for the variance is

$$\begin{aligned}I &= (k_2 \leq \sigma^2 \leq k_1) \\&= [0.023, 0.85]\end{aligned}$$

Q)

Find a 95% confidence interval for the variance of a normal population from the sample:

Carbon monoxide emission (grams per mile) of a certain type of passenger car (cruising at 55 mph): 17.3, 17.8, 18.0, 17.7, 18.2, 17.4, 17.6, 18.1

Ans:

From the given sample, we can calculate its mean and variance.
The formula for mean is

$$\bar{X} = \frac{1}{n}(x_1 + \cdots + x_n),$$

for a random sample x_1, \dots, x_n .

Using that formula, we can get this:

$$\begin{aligned}\bar{X} &= \frac{1}{8}(17.3 + 17.8 + 18.0 + 17.7 + 18.2 + 17.4 + 17.6 + 18.1) \\ &= \frac{142.1}{8} \\ &= 17.76\end{aligned}$$

Similarly, using the formula for variance, we get:

$$\begin{aligned}S^2 &= \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2 \\ &= \frac{1}{7}(0.214 + 0.016 + 0.056 + 0.0036 + 0.1936 + 0.1296 + 0.0256 + 0.1156) \\ &= 0.106\end{aligned}$$

The values of c_1 and c_2 corresponding to $n - 1 = 7$ degrees of freedom are 16.013 and 1.7.

Finally, the corresponding k_1 and k_2 values are

$$\begin{aligned}k_1 &= \frac{(n-1)\sigma^2}{c_1} = \frac{7 \cdot 1.106}{16.013} \\ &= 0.0463\end{aligned}$$

Similarly,

$$\begin{aligned}k_2 &= \frac{(n-1)\sigma^2}{c_2} = \frac{7 \cdot 1.106}{1.7} \\ &= 0.4364\end{aligned}$$

We can finally obtain our confidence interval for the variance of this population, which is:

$$\begin{aligned}I &= (k_1 \leq \sigma^2 \leq k_2) \\ &= [0.046, 0.437]\end{aligned}$$

Table A9 t-Distribution

Values of z for given values of the distribution function $F(z)$ (see (8) in Sec. 25.3).
 Example: For 9 degrees of freedom, $z = 1.83$ when $F(z) = 0.95$.

| $F(z)$ | Number of Degrees of Freedom | | | | | | | | | |
|--------|------------------------------|------|------|------|------|------|------|------|------|------|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| 0.5 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.6 | 0.32 | 0.29 | 0.28 | 0.27 | 0.27 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 |
| 0.7 | 0.73 | 0.62 | 0.58 | 0.57 | 0.56 | 0.55 | 0.55 | 0.55 | 0.54 | 0.54 |
| 0.8 | 1.38 | 1.06 | 0.98 | 0.94 | 0.92 | 0.91 | 0.90 | 0.89 | 0.88 | 0.88 |
| 0.9 | 3.08 | 1.89 | 1.64 | 1.53 | 1.48 | 1.44 | 1.41 | 1.40 | 1.38 | 1.37 |
| 0.95 | 6.31 | 2.92 | 2.35 | 2.13 | 2.02 | 1.94 | 1.89 | 1.86 | 1.83 | 1.81 |
| 0.975 | 12.7 | 4.30 | 3.18 | 2.78 | 2.57 | 2.45 | 2.36 | 2.31 | 2.26 | 2.23 |
| 0.99 | 31.8 | 6.96 | 4.54 | 3.75 | 3.36 | 3.14 | 3.00 | 2.90 | 2.82 | 2.76 |
| 0.995 | 63.7 | 9.92 | 5.84 | 4.60 | 4.03 | 3.71 | 3.50 | 3.36 | 3.25 | 3.17 |
| 0.999 | 318.3 | 22.3 | 10.2 | 7.17 | 5.89 | 5.21 | 4.79 | 4.50 | 4.30 | 4.14 |

| $F(z)$ | Number of Degrees of Freedom | | | | | | | | | |
|--------|------------------------------|------|------|------|------|------|------|------|------|------|
| | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
| 0.5 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.6 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 |
| 0.7 | 0.54 | 0.54 | 0.54 | 0.54 | 0.54 | 0.54 | 0.53 | 0.53 | 0.53 | 0.53 |
| 0.8 | 0.88 | 0.87 | 0.87 | 0.87 | 0.87 | 0.86 | 0.86 | 0.86 | 0.86 | 0.86 |
| 0.9 | 1.36 | 1.36 | 1.35 | 1.35 | 1.34 | 1.34 | 1.33 | 1.33 | 1.33 | 1.33 |
| 0.95 | 1.80 | 1.78 | 1.77 | 1.76 | 1.75 | 1.75 | 1.74 | 1.73 | 1.73 | 1.72 |
| 0.975 | 2.20 | 2.18 | 2.16 | 2.14 | 2.13 | 2.12 | 2.11 | 2.10 | 2.09 | 2.09 |
| 0.99 | 2.72 | 2.68 | 2.65 | 2.62 | 2.60 | 2.58 | 2.57 | 2.55 | 2.54 | 2.53 |
| 0.995 | 3.11 | 3.05 | 3.01 | 2.98 | 2.95 | 2.92 | 2.90 | 2.88 | 2.86 | 2.85 |
| 0.999 | 4.02 | 3.93 | 3.85 | 3.79 | 3.73 | 3.69 | 3.65 | 3.61 | 3.58 | 3.55 |

| $F(z)$ | Number of Degrees of Freedom | | | | | | | | | |
|--------|------------------------------|------|------|------|------|------|------|------|------|----------|
| | 22 | 24 | 26 | 28 | 30 | 40 | 50 | 100 | 200 | ∞ |
| 0.5 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.6 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 | 0.26 | 0.25 | 0.25 | 0.25 | 0.25 |
| 0.7 | 0.53 | 0.53 | 0.53 | 0.53 | 0.53 | 0.53 | 0.53 | 0.53 | 0.53 | 0.52 |
| 0.8 | 0.86 | 0.86 | 0.86 | 0.85 | 0.85 | 0.85 | 0.85 | 0.85 | 0.84 | 0.84 |
| 0.9 | 1.32 | 1.32 | 1.31 | 1.31 | 1.31 | 1.30 | 1.30 | 1.29 | 1.29 | 1.28 |
| 0.95 | 1.72 | 1.71 | 1.71 | 1.70 | 1.70 | 1.68 | 1.68 | 1.66 | 1.65 | 1.65 |
| 0.975 | 2.07 | 2.06 | 2.06 | 2.05 | 2.04 | 2.02 | 2.01 | 1.98 | 1.97 | 1.96 |
| 0.99 | 2.51 | 2.49 | 2.48 | 2.47 | 2.46 | 2.42 | 2.40 | 2.36 | 2.35 | 2.33 |
| 0.995 | 2.82 | 2.80 | 2.78 | 2.76 | 2.75 | 2.70 | 2.68 | 2.63 | 2.60 | 2.58 |
| 0.999 | 3.50 | 3.47 | 3.43 | 3.41 | 3.39 | 3.31 | 3.26 | 3.17 | 3.13 | 3.09 |

Table A10 Chi-square Distribution

Values of x for given values of the distribution function $F(z)$ (see Sec. 25.3 before (17)).
 Example: For 3 degrees of freedom, $z = 11.34$ when $F(z) = 0.99$.

| $F(z)$ | Number of Degrees of Freedom | | | | | | | | | |
|--------|------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| 0.005 | 0.00 | 0.01 | 0.07 | 0.21 | 0.41 | 0.68 | 0.99 | 1.34 | 1.73 | 2.16 |
| 0.01 | 0.00 | 0.02 | 0.11 | 0.30 | 0.55 | 0.87 | 1.24 | 1.65 | 2.09 | 2.56 |
| 0.025 | 0.00 | 0.05 | 0.22 | 0.48 | 0.83 | 1.24 | 1.69 | 2.18 | 2.70 | 3.25 |
| 0.05 | 0.00 | 0.10 | 0.35 | 0.71 | 1.15 | 1.64 | 2.17 | 2.73 | 3.33 | 3.94 |
| 0.95 | 3.84 | 5.99 | 7.81 | 9.49 | 11.07 | 12.59 | 14.07 | 15.51 | 16.92 | 18.31 |
| 0.975 | 5.02 | 7.38 | 9.35 | 11.14 | 12.83 | 14.45 | 16.01 | 17.53 | 19.02 | 20.48 |
| 0.99 | 6.63 | 9.21 | 11.34 | 13.28 | 15.09 | 16.81 | 18.48 | 20.09 | 21.67 | 23.21 |
| 0.995 | 7.88 | 10.60 | 12.84 | 14.86 | 16.75 | 18.55 | 20.28 | 21.95 | 23.59 | 25.19 |

| $F(z)$ | Number of Degrees of Freedom | | | | | | | | | |
|--------|------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
| 0.005 | 2.60 | 3.07 | 3.57 | 4.07 | 4.60 | 5.14 | 5.70 | 6.26 | 6.84 | 7.43 |
| 0.01 | 3.05 | 3.57 | 4.11 | 4.66 | 5.23 | 5.81 | 6.41 | 7.01 | 7.63 | 8.26 |
| 0.025 | 3.82 | 4.40 | 5.01 | 5.63 | 6.26 | 6.91 | 7.56 | 8.23 | 8.91 | 9.59 |
| 0.05 | 4.57 | 5.23 | 5.89 | 6.57 | 7.26 | 7.96 | 8.67 | 9.39 | 10.12 | 10.85 |
| 0.95 | 19.68 | 21.03 | 22.36 | 23.68 | 25.00 | 26.30 | 27.59 | 28.87 | 30.14 | 31.41 |
| 0.975 | 21.92 | 23.34 | 24.74 | 26.12 | 27.49 | 28.85 | 30.19 | 31.53 | 32.85 | 34.17 |
| 0.99 | 24.72 | 26.22 | 27.69 | 29.14 | 30.58 | 32.00 | 33.41 | 34.81 | 36.19 | 37.57 |
| 0.995 | 26.76 | 28.30 | 29.82 | 31.32 | 32.80 | 34.27 | 35.72 | 37.16 | 38.58 | 40.00 |

| $F(z)$ | Number of Degrees of Freedom | | | | | | | | | |
|--------|------------------------------|------|------|------|------|------|------|------|------|------|
| | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 |
| 0.005 | 8.0 | 8.6 | 9.3 | 9.9 | 10.5 | 11.2 | 11.8 | 12.5 | 13.1 | 13.8 |
| 0.01 | 8.9 | 9.5 | 10.2 | 10.9 | 11.5 | 12.2 | 12.9 | 13.6 | 14.3 | 15.0 |
| 0.025 | 10.3 | 11.0 | 11.7 | 12.4 | 13.1 | 13.8 | 14.6 | 15.3 | 16.0 | 16.8 |
| 0.05 | 11.6 | 12.3 | 13.1 | 13.8 | 14.6 | 15.4 | 16.2 | 16.9 | 17.7 | 18.5 |
| 0.95 | 32.7 | 33.9 | 35.2 | 36.4 | 37.7 | 38.9 | 40.1 | 41.3 | 42.6 | 43.8 |
| 0.975 | 35.5 | 36.8 | 38.1 | 39.4 | 40.6 | 41.9 | 43.2 | 44.5 | 45.7 | 47.0 |
| 0.99 | 38.9 | 40.3 | 41.6 | 43.0 | 44.3 | 45.6 | 47.0 | 48.3 | 49.6 | 50.9 |
| 0.995 | 41.4 | 42.8 | 44.2 | 45.6 | 46.9 | 48.3 | 49.6 | 51.0 | 52.3 | 53.7 |

| $F(z)$ | Number of Degrees of Freedom | | | | | | | |
|--------|------------------------------|------|------|-------|-------|-------|-------|---------------------------|
| | 40 | 50 | 60 | 70 | 80 | 90 | 100 | > 100 (Approximation) |
| 0.005 | 20.7 | 28.0 | 35.5 | 43.3 | 51.2 | 59.2 | 67.3 | $\frac{1}{2}(h - 2.58)^2$ |
| 0.01 | 22.2 | 29.7 | 37.5 | 45.4 | 53.5 | 61.8 | 70.1 | $\frac{1}{2}(h - 2.33)^2$ |
| 0.025 | 24.4 | 32.4 | 40.5 | 48.8 | 57.2 | 65.6 | 74.2 | $\frac{1}{2}(h - 1.96)^2$ |
| 0.05 | 26.5 | 34.8 | 43.2 | 51.7 | 60.4 | 69.1 | 77.9 | $\frac{1}{2}(h - 1.64)^2$ |
| 0.95 | 55.8 | 67.5 | 79.1 | 90.5 | 101.9 | 113.1 | 124.3 | $\frac{1}{2}(h + 1.64)^2$ |
| 0.975 | 59.3 | 71.4 | 83.3 | 95.0 | 106.6 | 118.1 | 129.6 | $\frac{1}{2}(h + 1.96)^2$ |
| 0.99 | 63.7 | 76.2 | 88.4 | 100.4 | 112.3 | 124.1 | 135.8 | $\frac{1}{2}(h + 2.33)^2$ |
| 0.995 | 66.8 | 79.5 | 92.0 | 104.2 | 116.3 | 128.3 | 140.2 | $\frac{1}{2}(h + 2.58)^2$ |