APP. 5 Tables A101

Table A7 Normal Distribution Values of the distribution function $\Phi(z)$ [see (3), Sec. 24.8]. $\Phi(-z) = 1 - \Phi(z)$

z	Ф(z)	z	$\Phi(z)$								
	0.		0.		0.		0.		0.		0.
0.01	5040	0.51	6950	1.01	8438	1.51	9345	2.01	9778	2.51	9940
0.02	5080	0.52	6985	1.02	8461	1.52	9357	2.02	9783	2.52	9941
0.03	5120	0.53	7019	1.03	8485	1.53	9370	2.03	9788	2.53	9943
0.04	5160	0.54	7054	1.04	8508	1.54	9382	2.04	9793	2.54	9945
0.05	5199	0.55	7088	1.05	8531	1.55	9394	2.05	9798	2.55	9946
0.06	5239	0.56	7123	1.06	8554	1.56	9406	2.06	9803	2.56	9948
0.07	5279	0.57	7157	1.07	8577	1.57	9418	2.07	9808	2.57	9949
0.08	5319	0.58	7190	1.08	8599	1.58	9429	2.08	9812	2.58	9951
0.09	5359	0.59	7224	1.09	8621	1.59	9441	2.09	9817	2.59	9952
0.10	5398	0.60	7257	1.10	8643	1.60	9452	2.10	9821	2.60	9953
0.11	5438	0.61	7291	1.11	8665	1.61	9463	2.11	9826	2.61	9955
0.12	5478	0.62	7324	1.12	8686	1.62	9474	2.12	9830	2.62	9956
0.13	5517	0.63	7357	1.13	8708	1.63	9484	2.13	9834	2.63	9957
0.14	5557	0.64	7389	1.14	8729	1.64	9495	2.14	9838	2.64	9959
0.15	5596	0.65	7422	1.15	8749	1.65	9505	2.15	9842	2.65	9960
0.16	5636	0.66	7454	1.16	8770	1.66	9515	2.16	9846	2.66	9961
0.17	5675	0.67	7486	1.17	8790	1.67	9525	2.17	9850	2.67	9962
0.18	5714	0.68	7517	1.18	8810	1.68	9535	2.18	9854	2.68	9963
0.19	5753	0.69	7549	1.19	8830	1.69	9545	2.19	9857	2.69	9964
0.20	5793	0.70	7580	1.20	8849	1.70	9554	2.20	9861	2.70	9965
0.21	5832	0.71	7611	1.21	8869	1.71	9564	2.21	9864	2.71	9966
0.22	5871	0.72	7642	1.22	8888	1.72	9573	2.22	9868	2.72	9967
0.23	5910	0.73	7673	1.23	8907	1.73	9582	2.23	9871	2.73	9968
0.24	5948	0.74	7704	1.24	8925	1.74	9591	2.24	9875	2.74	9969
0.25	5987	0.75	7734	1.25	8944	1.75	9599	2.25	9878	2.75	9970
0.26	6026	0.76	7764	1.26	8962	1.76	9608	2.26	9881	2.76	9971
0.27	6064	0.77	7794	1.27	8980	1.77	9616	2.27	9884	2.77	9972
0.28	6103	0.78	7823	1.28	8997	1.78	9625	2.28	9887	2.78	9973
0.29	6141	0.79	7852	1.29	9015	1.79	9633	2.29	9890	2.79	9974
0.30	6179	0.80	7881	1.30	9032	1.80	9641	2.30	9893	2.80	9974
0.31	6217	0.81	7910	1.31	9049	1.81	9649	2.31	9896	2.81	9975
0.32	6255	0.82	7939	1.32	9066	1.82	9656	2.32	9898	2.82	9976
0.33	6293	0.83	7967	1.33	9082	1.83	9664	2.33	9901	2.83	9977
0.34	6331	0.84	7995	1.34	9099	1.84	9671	2.34	9904	2.84	9977
0.35	6368	0.85	8023	1.35	9115	1.85	9678	2.35	9906	2.85	9978
0.36	6406	0.86	8051	1.36	9131	1.86	9686	2.36	9909	2.86	9979
0.37	6443	0.87	8078	1.37	9147	1.87	9693	2.37	9911	2.87	9979
0.38	6480	0.88	8106	1.38	9162	1.88	9699	2.38	9913	2.88	9980
0.39	6517	0.89	8133	1.39	9177	1.89	9706	2.39	9916	2.89	9981
0.40	6554	0.90	8159	1.40	9192	1.90	9713	2.40	9918	2.90	9981
0.41	6591	0.91	8186	1.41	9207	1.91	9719	2.41	9920	2.91	9982
0.42	6628	0.92	8212	1.42	9222	1.92	9726	2.42	9922	2.92	9982
0.43	6664	0.93	8238	1.43	9236	1.93	9732	2.43	9925	2.93	9983
0.44	6700	0.94	8264	1.44	9251	1.94	9738	2.44	9927	2.94	9984
0.45	6736	0.95	8289	1.45	9265	1.95	9744	2.45	9929	2.95	9984
0.46	6772	0.96	8315	1.46	9279	1.96	9750	2.46	9931	2.96	9985
0.47	6808	0.97	8340	1.47	9292	1.97	9756	2.47	9932	2.97	9985
0.48	6844	0.98	8365	1.48	9306	1.98	9761	2.48	9934	2.98	9986
0.49	6879	0.99	8389	1.49	9319	1.99	9767	2.49	9936	2.99	9986
0.50	6915	1.00	8413	1.50	9332	2.00	9772	2.50	9938	3.00	9987

Table A8 Normal Distribution

Values of z for given values of $\Phi(z)$ [see (3), Sec. 24.8] and $D(z) = \Phi(z) - \Phi(-z)$ Example: z = 0.279 if $\Phi(z) = 61\%$; z = 0.860 if D(z) = 61%.

% z(Φ) z(D) % z(Φ) z(D) % z(Φ) z(D) 1 -2.326 0.013 41 -0.228 0.539 81 0.878 1.311 2 -2.054 0.025 42 -0.202 0.553 82 0.915 1.341 3 -1.881 0.038 43 -0.176 0.568 83 0.954 1.372 4 -1.751 0.050 44 -0.151 0.583 84 0.994 1.405 5 -1.645 0.063 45 -0.126 0.598 85 1.036 1.440 6 -1.555 0.076 46 -0.100 0.613 86 1.080 1.476 7 -1.476 0.088 47 -0.075 0.628 87 1.126 1.514 8 -1.405 0.100 48 -0.050 0.643 88 1.175 1.555 9 -1.341 0.113 49 </th <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th>									
2 -2.054 0.025 42 -0.202 0.553 82 0.915 1.341 3 -1.881 0.038 43 -0.176 0.568 83 0.954 1.372 4 -1.751 0.050 44 -0.151 0.583 84 0.994 1.405 5 -1.645 0.063 45 -0.126 0.598 85 1.036 1.440 6 -1.555 0.075 46 -0.100 0.613 86 1.080 1.476 7 -1.476 0.088 47 -0.075 0.628 87 1.126 1.514 8 -1.405 0.100 48 -0.050 0.643 88 1.175 1.555 9 -1.341 0.113 49 -0.025 0.659 89 1.227 1.598 10 -1.282 0.126 50 0.000 0.674 90 1.282 1.645 11 -1.227 0.138	%	z(Φ)	z(D)	%	z(Φ)	z(D)	%	z(Ф)	z(D)
3	1	-2.326	0.013	41	-0.228	0.539	81	0.878	1.311
4 -1.751 0.050 44 -0.151 0.583 84 0.994 1.405 5 -1.645 0.063 45 -0.126 0.598 85 1.036 1.440 6 -1.555 0.075 46 -0.100 0.613 86 1.080 1.476 7 -1.476 0.088 47 -0.075 0.628 87 1.126 1.514 8 -1.405 0.100 48 -0.050 0.643 88 1.175 1.555 9 -1.341 0.113 49 -0.025 0.659 89 1.227 1.598 10 -1.282 0.126 50 0.000 0.674 90 1.282 1.645 11 -1.227 0.138 51 0.025 0.690 91 1.341 1.695 12 -1.175 0.151 52 0.050 0.706 92 1.405 1.751 12 -1.175 0.151	2	-2.054	0.025	42	-0.202	0.553	82	0.915	1.341
5 -1.645 0.063 45 -0.126 0.598 85 1.036 1.440 6 -1.555 0.075 46 -0.100 0.613 86 1.080 1.476 7 -1.476 0.088 47 -0.075 0.628 87 1.126 1.514 8 -1.405 0.100 48 -0.050 0.669 89 1.127 1.555 9 -1.341 0.113 49 -0.025 0.659 89 1.227 1.598 10 -1.282 0.126 50 0.000 0.674 90 1.282 1.645 11 -1.227 0.138 51 0.025 0.690 91 1.341 1.695 12 -1.175 0.151 52 0.050 0.706 92 1.405 1.751 13 -1.126 0.164 53 0.075 0.722 93 1.476 1.812 14 -1.080 0.176	3	-1.881	0.038	43	-0.176	0.568	83	0.954	1.372
6 -1.555 0.075 46 -0.100 0.613 86 1.080 1.476 7 -1.476 0.088 47 -0.075 0.628 87 1.126 1.514 8 -1.405 0.100 48 -0.050 0.643 88 1.175 1.555 9 -1.341 0.113 49 -0.025 0.659 89 1.227 1.598 10 -1.282 0.126 50 0.000 0.674 90 1.282 1.645 11 -1.227 0.138 51 0.025 0.690 91 1.341 1.695 12 -1.175 0.151 52 0.050 0.706 92 1.405 1.751 13 -1.126 0.164 53 0.075 0.722 93 1.476 1.812 14 -1.080 0.176 54 0.100 0.739 94 1.555 1.881 15 -1.036 0.189	4	-1.751	0.050	44	-0.151	0.583	84	0.994	1.405
7 -1.476 0.088 47 -0.075 0.628 87 1.126 1.514 8 -1.405 0.100 48 -0.055 0.659 89 1.227 1.598 9 -1.341 0.113 49 -0.025 0.659 89 1.227 1.598 10 -1.282 0.126 50 0.000 0.674 90 1.282 1.645 11 -1.227 0.138 51 0.025 0.690 91 1.341 1.695 12 -1.175 0.151 52 0.050 0.706 92 1.405 1.751 13 -1.126 0.164 53 0.075 0.722 93 1.476 1.812 14 -1.080 0.176 54 0.100 0.739 94 1.555 1.881 15 -1.036 0.189 55 0.126 0.755 95 1.645 1.960 16 -0.994 0.202	5	-1.645	0.063	45	-0.126	0.598	85	1.036	1.440
7 -1.476 0.088 47 -0.075 0.628 87 1.126 1.514 8 -1.405 0.100 48 -0.055 0.659 89 1.227 1.598 9 -1.341 0.113 49 -0.025 0.659 89 1.227 1.598 10 -1.282 0.126 50 0.000 0.674 90 1.282 1.645 11 -1.227 0.138 51 0.025 0.690 91 1.341 1.695 12 -1.175 0.151 52 0.050 0.706 92 1.405 1.751 13 -1.126 0.164 53 0.075 0.722 93 1.476 1.812 14 -1.080 0.176 54 0.100 0.739 94 1.555 1.881 15 -1.036 0.189 55 0.126 0.755 95 1.645 1.960 16 -0.994 0.202									
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9 -1.341 0.113 49 -0.025 0.659 89 1.227 1.598 10 -1.282 0.126 50 0.000 0.674 90 1.282 1.645 11 -1.227 0.138 51 0.025 0.690 91 1.341 1.695 12 -1.175 0.151 52 0.050 0.706 92 1.405 1.751 13 -1.126 0.164 53 0.075 0.722 93 1.476 1.812 14 -1.080 0.176 54 0.100 0.739 94 1.555 1.881 15 -1.036 0.189 55 0.126 0.755 95 1.645 1.960 16 -0.994 0.202 56 0.151 0.772 96 1.751 2.054 17 -0.954 0.215 57 0.176 0.789 97 1.881 2.170 18 -0.915 0.228	7	-1.476		47	-0.075	0.628		1.126	1.514
10 -1.282 0.126 50 0.000 0.674 90 1.282 1.645 11 -1.227 0.138 51 0.025 0.690 91 1.341 1.695 12 -1.175 0.151 52 0.050 0.706 92 1.405 1.751 13 -1.126 0.164 53 0.075 0.722 93 1.476 1.812 14 -1.080 0.176 54 0.100 0.739 94 1.555 1.881 15 -1.036 0.189 55 0.126 0.755 95 1.645 1.960 16 -0.994 0.202 56 0.151 0.772 96 1.751 2.054 17 -0.954 0.215 57 0.176 0.789 97 1.881 2.170 18 -0.915 0.228 58 0.202 0.806 97.5 1.960 2.241 19 -0.878 0.240									
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$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	10	-1.282	0.126	50	0.000	0.674	90	1.282	1.645
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.1	1 227	0.120	5.1	0.025	0.600	0.1	1 241	1.605
13 -1.126 0.164 53 0.075 0.722 93 1.476 1.812 14 -1.080 0.176 54 0.100 0.739 94 1.555 1.881 15 -1.036 0.189 55 0.126 0.755 95 1.645 1.960 16 -0.994 0.202 56 0.151 0.772 96 1.751 2.054 17 -0.954 0.215 57 0.176 0.789 97 1.881 2.170 18 -0.915 0.228 58 0.202 0.806 97.5 1.960 2.241 19 -0.878 0.240 59 0.228 0.824 98 2.054 2.326 20 -0.842 0.253 60 0.253 0.842 99 2.326 2.576 21 -0.806 0.2666 61 0.279 0.860 99.1 2.366 2.612 22 -0.772 0.279									
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APP. 5 Tables A103

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.

<i>F</i> (<i>z</i>)		Number of Degrees of Freedom											
Γ (2,)	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										
Γ (2,)	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											
1 (2)	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									
Γ (2,)	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									
Γ(ζ)	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

E(-)		Number of Degrees of Freedom											
F(z)	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			

<i>F</i> (<i>z</i>)	Number of Degrees of Freedom											
Γ(ζ)	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	$\frac{1}{2}(h+2.58)^2$				

In the last column, $h = \sqrt{2m-1}$, where m is the number of degrees of freedom.