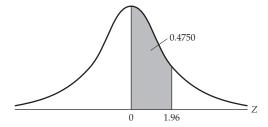
TABLE E-1a
 AREAS UNDER THE STANDARDIZED NORMAL DISTRIBUTION

Example

$$\Pr(0 \le Z \le 1.96) = 0.4750$$

$$Pr(Z \ge 1.96) = 0.5 - 0.4750 = 0.025$$

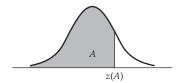


Z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0753
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
0.4	.1554	.1591	.1628	.1664	.1700	.1736	.1772	.1808	.1844	.1879
0.5	.1915	.1950	.1985	.2019	.2054	.2088	.2123	.2157	.2190	.2224
0.6	.2257	.2291	.2324	.2357	.2389	.2422	.2454	.2486	.2517	.2549
0.7	.2580	.2611	.2642	.2673	.2704	.2734	.2764	.2794	.2823	.2852
8.0	.2881	.2910	.2939	.2967	.2995	.3023	.3051	.3078	.3106	.3133
0.9	.3159	.3186	.3212	.3238	.3264	.3289	.3315	.3340	.3365	.3389
1.0	.3413	.3438	.3461	.3485	.3508	.3531	.3554	.3577	.3599	.3621
1.1	.3643	.3665	.3686	.3708	.3729	.3749	.3770	.3790	.3810	.3830
1.2	.3849	.3869	.3888	.3907	.3925	.3944	.3962	.3980	.3997	.4015
1.3	.4032	.4049	.4066	.4082	.4099	.4115	.4131	.4147	.4162	.4177
1.4	.4192	.4207	.4222	.4236	.4251	.4265	.4279	.4292	.4306	.4319
1.5	.4332	.4345	.4357	.4370	.4382	.4394	.4406	.4418	.4429	.4441
1.6	.4452	.4463	.4474	.4484	.4495	.4505	.4515	.4525	.4535	.4545
1.7	.4454	.4564	.4573	.4582	.4591	.4599	.4608	.4616	.4625	.4633
1.8	.4641	.4649	.4656	.4664	.4671	.4678	.4686	.4693	.4699	.4706
1.9	.4713	.4719	.4726	.4732	.4738	.4744	.4750	.4756	.4761	.4767
2.0	.4772	.4778	.4783	.4788	.4793	.4798	.4803	.4808	.4812	.4817
2.1	.4821	.4826	.4830	.4834	.4838	.4842	.4846	.4850	.4854	.4857
2.2	.4861	.4864	.4868	.4871	.4875	.4878	.4881	.4884	.4887	.4890
2.3	.4893	.4896	.4898	.4901	.4904	.4906	.4909	.4911	.4913	.4916
2.4	.4918	.4920	.4922	.4925	.4927	.4929	.4931	.4932	.4934	.4936
2.5	.4938	.4940	.4941	.4943	.4945	.4946	.4948	.4949	.4951	.4952
2.6	.4953	.4955	.4956	.4957	.4959	.4960	.4961	.4962	.4963	.4964
2.7	.4965	.4966	.4967	.4968	.4969	.4970	.4971	.4972	.4973	.4974
2.8	.4974	.4975	.4976	.4977	.4977	.4978	.4979	.4979	.4980	.4981
2.9	.4981	.4982	.4982	.4983	.4984	.4984	.4985	.4985	.4986	.4986
3.0	.4987	.4987	.4987	.4988	.4988	.4989	.4989	.4989	.4990	.4990

Note: This table gives the area in the right-hand tail of the distribution (i.e., $Z \ge 0$). But since the normal distribution is symmetrical about Z = 0, the area in the left-hand tail is the same as the area in the corresponding right-hand tail. For example, $P(-1.96 \le Z \le 0) = 0.4750$. Therefore, $P(-1.96 \le Z \le 1.96) = 2(0.4750) = 0.95$.

TABLE E-1b CUMULATIVE PROBABILITIES OF THE STANDARD NORMAL DISTRIBUTION

Entry is area A under the standard normal curve from $-\infty$ to Z(A)



Z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

	Selec	ted Percen	tiles				
Cumulative probability A:	.90	.95	.975	.98	.99	.995	.999
Z(A):	1.282	1.645	1.960	2.054	2.326	2.576	3.090

TABLE E-2 PERCENTAGE POINTS OF THE t DISTRIBUTION

Example

18

19

20

21

22

23

24

25

26

27

28

29

30

40

60

120

 ∞

0.688

0.688

0.687

0.686

0.686

0.685

0.685

0.684

0.684

0.684

0.683

0.683

0.683

0.681

0.679

0.677

0.674

1.330

1.328

1.325

1.323

1.321

1.319

1.318

1.316

1.315

1.314

1.313

1.311

1.310

1.303

1.296

1.289

1.282

1.734

1.729

1.725

1.721

1.717

1.714

1.711

1.708

1.706

1.703

1.701

1.699

1.697

1.684

1.671

1.658

1.645

$\Pr(t >$	(2.086) = 0.02	25				0	.05
$\Pr(t >$	1.725) = 0.05	5 for d.f. =	= 20				
$\Pr(t)$	> 1.725) = 0.	10			0	1.725	-
Pr d.f.	0.25 0.50	0.10 0.20	0.05 0.10	0.025 0.05	0.01 0.02	0.005 0.010	0.001 0.002
1	1.000	3.078	6.314	12.706	31.821	63.657	318.31
2	0.816	1.886	2.920	4.303	6.965	9.925	22.327
3	0.765	1.638	2.353	3.182	4.541	5.841	10.214
4	0.741	1.533	2.132	2.776	3.747	4.604	7.173
5	0.727	1.476	2.015	2.571	3.365	4.032	5.893
6	0.718	1.440	1.943	2.447	3.143	3.707	5.208
7	0.711	1.415	1.895	2.365	2.998	3.499	4.785
8	0.706	1.397	1.860	2.306	2.896	3.355	4.501
9	0.703	1.383	1.833	2.262	2.821	3.250	4.297
10	0.700	1.372	1.812	2.228	2.764	3.169	4.144
11	0.697	1.363	1.796	2.201	2.718	3.106	4.025
12	0.695	1.356	1.782	2.179	2.681	3.055	3.930
13	0.694	1.350	1.771	2.160	2.650	3.012	3.852
14	0.692	1.345	1.761	2.145	2.624	2.977	3.787
15	0.691	1.341	1.753	2.131	2.602	2.947	3.733
16	0.690	1.337	1.746	2.120	2.583	2.921	3.686
17	0.689	1.333	1.740	2.110	2.567	2.898	3.646

2.101

2.093

2.086

2.080

2.074

2.069

2.064

2.060

2.056

2.052

2.048

2.045

2.042

2.021

2.000

1.980

1.960

2.552

2.539

2.528

2.518

2.508

2.500

2.492

2.485

2.479

2.473

2.467

2.462

2.457

2.423

2.390

2.358

2.326

2.878

2.861

2.845

2.831

2.819

2.807

2.797

2.787

2.779

2.771

2.763

2.756

2.750

2.704

2.660

2.617

2.576

3.610

3.579

3.552

3.527

3.505

3.485

3.467

3.450

3.435

3.421

3.408

3.396

3.385

3.307

3.232

3.160

3.090

Note: The smaller probability shown at the head of each column is the area in one tail; the larger probability is the area in both tails.

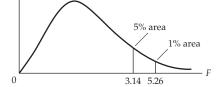
Source: From E. S. Pearson and H. O. Hartley, eds., Biometrika Tables for Statisticians, vol. 1, 3rd ed., Table 12, Cambridge University Press, New York, 1966. Reproduced by permission of the editors and trustees of Biometrika.

TABLE E-3 UPPER PERCENTAGE POINTS OF THE F DISTRIBUTION



Pr(F > 2.42) = 0.10 for d.f. $N_1 = 10$ Pr(F > 3.14) = 0.05 and $N_2 = 9$

Pr(F > 5.26) = 0.01



d.f. for denom-						d.f. for n	umerator	N ₁					
inator <i>N</i> ₂	Pr	1	2	3	4	5	6	7	8	9	10	11	12
	.25	5.83	7.50	8.20	8.58	8.82	8.98	9.10	9.19	9.26	9.32	9.36	9.41
1	.10	39.90 161.00	49.50 200.00	53.60 216.00	55.80 225.00	57.20 230.00	58.20 234.00	58.90 237.00	59.40 239.00	59.90 241.00	60.20 242.00	60.50 243.00	60.70 244.00
	.25	2.57	3.00	3.15	3.23	3.28	3.31	3.34	3.35	3.37	3.38	3.39	3.39
2	.10	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38	9.39	9.40	9.41
	.05	18.50	19.00	19.20	19.20	19.30	19.30	19.40	19.40	19.40	19.40	19.40	19.40
	.01	98.50	99.00	99.20	99.20	99.30	99.30	99.40	99.40	99.40	99.40	99.40	99.40
	.25	2.02	2.28	2.36	2.39	2.41	2.42	2.43	2.44	2.44	2.44	2.45	2.45
3	.10	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24	5.23	5.22	5.22
	.05	10.10	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.76	8.74
	.01	34.10	30.80	29.50	28.70	28.20	27.90	27.70	27.50	27.30	27.20	27.10	27.10
	.25	1.81	2.00	2.05	2.06	2.07	2.08	2.08	2.08	2.08	2.08	2.08	2.08
4	.10	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94	3.92	3.91	3.90
	.05	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.94	5.91
	.01	21.20	18.00	16.70	16.00	15.50	15.20	15.00	14.80	14.70	14.50	14.40	14.40
	.25	1.69	1.85	1.88	1.89	1.89	1.89	1.89	1.89	1.89	1.89	1.89	1.89
5	.10	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32	3.30	3.28	3.27
	.05	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.71	4.68
	.01	16.30	13.30	12.10	11.40	11.00	10.70	10.50	10.30	10.20	10.10	9.96	9.89
	.25	1.62	1.76	1.78	1.79	1.79	1.78	1.78	1.78	1.77	1.77	1.77	1.77
6	.10	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96	2.94	2.92	2.90
	.05	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.03	4.00
	.01	13.70	10.90	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.79	7.72
_	.25	1.57	1.70	1.72	1.72	1.71	1.71	1.70	1.70	1.69	1.69	1.69	1.68
7	.10	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72	2.70	2.68	2.67
	.05 .01	5.59 12.20	4.74 9.55	4.35 8.45	4.12 7.85	3.97 7.46	3.87 7.19	3.79 6.99	3.73 6.84	3.68 6.72	3.64 6.62	3.60 6.54	3.57 6.47
•	.25	1.54	1.66	1.67	1.66	1.66	1.65	1.64	1.64	1.63	1.63	1.63	1.62
8	.10	3.46 5.32	3.11 4.46	2.92 4.07	2.81 3.84	2.73 3.69	2.67 3.58	2.62 3.50	2.59 3.44	2.56 3.39	2.54 3.35	2.52 3.31	2.50 3.28
	.05	11.30	4.46 8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.73	3.28 5.67
	.25	1.51	1.62	1.63	1.63	1.62	1.61	1.60	1.60	1.59	1.59	1.58	1.58
9	.10	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44	2.42	2.40	2.38
3	.05	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.10	3.07
	.01	10.60	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	5.18	5.11
	.01	10.00	0.02	0.00	0.72	0.00	0.00	0.01	0.71	0.00	5.20	5.10	J. 1 1

Source: From E. S. Pearson and H. O. Hartley, eds., Biometrika Tables for Statisticians, vol. 1, 3rd ed., Table 18, Cambridge University Press, New York, 1966. Reproduced by permission of the editors and trustees of Biometrika.

					d.f. for r	numerator	<i>N</i> ₁						d.f. for denom
15	20	24	30	40	50	60	100	120	200	500	∞	Pr	inator N_2
9.49	9.58	9.63	9.67	9.71	9.74	9.76	9.78	9.80	9.82	9.84	9.85	.25	
61.20	61.70	62.00	62.30	62.50	62.70	62.80	63.00	63.10	63.20	63.30	63.30	.10	1
246.00	248.00	249.00	250.00	251.00	252.00	252.00	253.00	253.00	254.00	254.00	254.00	.05	
3.41	3.43	3.43	3.44	3.45	3.45	3.46	3.47	3.47	3.48	3.48	3.48	.25	
9.42	9.44	9.45	9.46	9.47	9.47	9.47	9.48	9.48	9.49	9.49	9.49	.10	2
19.40	19.40	19.50	19.50	19.50	19.50	19.50	19.50	19.50	19.50	19.50	19.50	.05	
99.40	99.40	99.50	99.50	99.50	99.50	99.50	99.50	99.50	99.50	99.50	99.50	.01	
2.46	2.46	2.46	2.47	2.47	2.47	2.47	2.47	2.47	2.47	2.47	2.47	.25	
5.20	5.18	5.18	5.17	5.16	5.15	5.15	5.14	5.14	5.14	5.14	5.13	.10	3
8.70	8.66	8.64	8.62	8.59	8.58	8.57	8.55	8.55	8.54	8.53	8.53	.05	
26.90	26.70	26.60	26.50	26.40	26.40	26.30	26.20	26.20	26.20	26.10	26.10	.01	
2.08	2.08	2.08	2.08	2.08	2.08	2.08	2.08	2.08	2.08	2.08	2.08	.25	
3.87	3.84	3.83	3.82	3.80	3.80	3.79	3.78	3.78	3.77	3.76	3.76	.10	4
5.86	5.80	5.77	5.75	5.72	5.70	5.69	5.66	5.66	5.65	5.64	5.63	.05	
14.20	14.00	13.90	13.80	13.70	13.70	13.70	13.60	13.60	13.50	13.50	13.50	.01	
1.89	1.88	1.88	1.88	1.88	1.88	1.87	1.87	1.87	1.87	1.87	1.87	.25	
3.24	3.21	3.19	3.17	3.16	3.15	3.14	3.13	3.12	3.12	3.11	3.10	.10	5
4.62	4.56	4.53	4.50	4.46	4.44	4.43	4.41	4.40	4.39	4.37	4.36	.05	
9.72	9.55	9.47	9.38	9.29	9.24	9.20	9.13	9.11	9.08	9.04	9.02	.01	
1.76	1.76	1.75	1.75	1.75	1.75	1.74	1.74	1.74	1.74	1.74	1.74	.25	
2.87	2.84	2.82	2.80	2.78	2.77	2.76	2.75	2.74	2.73	2.73	2.72	.10	6
3.94	3.87	3.84	3.81	3.77	3.75	3.74	3.71	3.70	3.69	3.68	3.67	.05	
7.56	7.40	7.31	7.23	7.14	7.09	7.06	6.99	6.97	6.93	6.90	6.88	.01	
1.68	1.67	1.67	1.66	1.66	1.66	1.65	1.65	1.65	1.65	1.65	1.65	.25	
2.63	2.59	2.58	2.56	2.54	2.52	2.51	2.50	2.49	2.48	2.48	2.47	.10	7
3.51	3.44	3.41	3.38	3.34	3.32	3.30	3.27	3.27	3.25	3.24	3.23	.05	
6.31	6.16	6.07	5.99	5.91	5.86	5.82	5.75	5.74	5.70	5.67	5.65	.01	
1.62	1.61	1.60	1.60	1.59	1.59	1.59	1.58	1.58	1.58	1.58	1.58	.25	
2.46	2.42	2.40	2.38	2.36	2.35	2.34	2.32	2.32	2.31	2.30	2.29	.10	8
3.22	3.15	3.12	3.08	3.04	2.02	3.01	2.97	2.97	2.95	2.94	2.93	.05	
5.52	5.36	5.28	5.20	5.12	5.07	5.03	4.96	4.95	4.91	4.88	4.86	.01	
1.57	1.56	1.56	1.55	1.55	1.54	1.54	1.53	1.53	1.53	1.53	1.53	.25	
2.34	2.30	2.28	2.25	2.23	2.22	2.21	2.19	2.18	2.17	2.17	2.16	.10	9
3.01	2.94	2.90	2.86	2.83	2.80	2.79	2.76	2.75	2.73	2.72	2.71	.05	
4.96	4.81	4.73	4.65	4.57	4.52	4.48	4.42	4.40	4.36	4.33	4.31	.01	

 TABLE E-3
 UPPER PERCENTAGE POINTS OF THE F DISTRIBUTION (CONTINUED)

d.f. for denom-						d.f. for i	numerato	r <i>N</i> ₁					
inator N_2	Pr	1	2	3	4	5	6	7	8	9	10	11	12
10	.25 .10 .05	1.49 3.29 4.96	1.60 2.92 4.10	1.60 2.73 3.71	1.59 2.61 3.48	1.59 2.52 3.33	1.58 2.46 3.22	1.57 2.41 3.14	1.56 2.38 3.07	1.56 2.35 3.02	1.55 2.32 2.98	1.55 2.30 2.94	1.54 2.28 2.91
11	.01 .25 .10	10.00 1.47 3.23 4.84	7.56 1.58 2.86 3.98	6.55 1.58 2.66 3.59	5.99 1.57 2.54 3.36	5.64 1.56 2.45 3.20	5.39 1.55 2.39 3.09	5.20 1.54 2.34 3.01	5.06 1.53 2.30 2.95	4.94 1.53 2.27 2.90	4.85 1.52 2.25 2.85	4.77 1.52 2.23 2.82	4.71 1.51 2.21 2.79
12	.01 .25 .10 .05	9.65 1.46 3.18 4.75 9.33	7.21 1.56 2.81 3.89 6.93	6.22 1.56 2.61 3.49 5.95	5.67 1.55 2.48 3.26 5.41	5.32 1.54 2.39 3.11 5.06	5.07 1.53 2.33 3.00 4.82	4.89 1.52 2.28 2.91 4.64	4.74 1.51 2.24 2.85 4.50	4.63 1.51 2.21 2.80 4.39	4.54 1.50 2.19 2.75 4.30	4.46 1.50 2.17 2.72 4.22	4.40 1.49 2.15 2.69 4.16
13	.25 .10 .05	1.45 3.14 4.67 9.07	1.55 2.76 3.81 6.70	1.55 2.56 3.41 5.74	1.53 2.43 3.18 5.21	1.52 2.35 3.03 4.86	1.51 2.28 2.92 4.62	1.50 2.23 2.83 4.44	1.49 2.20 2.77 4.30	1.49 2.16 2.71 4.19	1.48 2.14 2.67 4.10	1.47 2.12 2.63 4.02	1.47 2.10 2.60 3.96
14	.25 .10 .05	1.44 3.10 4.60 8.86	1.53 2.73 3.74 6.51	1.53 2.52 3.34 5.56	1.52 2.39 3.11 5.04	1.51 2.31 2.96 4.69	1.50 2.24 2.85 4.46	1.49 2.19 2.76 4.28	1.48 2.15 2.70 4.14	1.47 2.12 2.65 4.03	1.46 2.10 2.60 3.94	1.46 2.08 2.57 3.86	1.45 2.05 2.53 3.80
15	.25 .10 .05	1.43 3.07 4.54 8.68	1.52 2.70 3.68 6.36	1.52 2.49 3.29 5.42	1.51 2.36 3.06 4.89	1.49 2.27 2.90 4.56	1.48 2.21 2.79 4.32	1.47 2.16 2.71 4.14	1.46 2.12 2.64 4.00	1.46 2.09 2.59 3.89	1.45 2.06 2.54 3.80	1.44 2.04 2.51 3.73	1.44 2.02 2.48 3.67
16	.25 .10 .05	1.42 3.05 4.49 8.53	1.51 2.67 3.63 6.23	1.51 2.46 3.24 5.29	1.50 2.33 3.01 4.77	1.48 2.24 2.85 4.44	1.47 2.18 2.74 4.20	1.46 2.13 2.66 4.03	1.45 2.09 2.59 3.89	1.44 2.06 2.54 3.78	1.44 2.03 2.49 3.69	1.44 2.01 2.46 3.62	1.43 1.99 2.42 3.55
17	.25 .10 .05	1.42 3.03 4.45 8.40	1.51 2.64 3.59 6.11	1.50 2.44 3.20 5.18	1.49 2.31 2.96 4.67	1.47 2.22 2.81 4.34	1.46 2.15 2.70 4.10	1.45 2.10 2.61 3.93	1.44 2.06 2.55 3.79	1.43 2.03 2.49 3.68	1.43 2.00 2.45 3.59	1.42 1.98 2.41 3.52	1.41 1.96 2.38 3.46
18	.25 .10 .05	1.41 3.01 4.41 8.29	1.50 2.62 3.55 6.01	1.49 2.42 3.16 5.09	1.48 2.29 2.93 4.58	1.46 2.20 2.77 4.25	1.45 2.13 2.66 4.01	1.44 2.08 2.58 3.84	1.43 2.04 2.51 3.71	1.42 2.00 2.46 3.60	1.42 1.98 2.41 3.51	1.41 1.96 2.37 3.43	1.40 1.93 2.34 3.37
19	.25 .10 .05	1.41 2.99 4.38 8.18	1.49 2.61 3.52 5.93	1.49 2.40 3.13 5.01	1.47 2.27 2.90 4.50	1.46 2.18 2.74 4.17	1.44 2.11 2.63 3.94	1.43 2.06 2.54 3.77	1.42 2.02 2.48 3.63	1.41 1.98 2.42 3.52	1.41 1.96 2.38 3.43	1.40 1.94 2.34 3.36	1.40 1.91 2.31 3.30
20	.25 .10 .05	1.40 2.97 4.35 8.10	1.49 2.59 3.49 5.85	1.48 2.38 3.10 4.94	1.46 2.25 2.87 4.43	1.45 2.16 2.71 4.10	1.44 2.09 2.60 3.87	1.43 2.04 2.51 3.70	1.42 2.00 2.45 3.56	1.41 1.96 2.39 3.46	1.40 1.94 2.35 3.37	1.39 1.92 2.31 3.29	1.39 1.89 2.28 3.23

					d.f. 1	or numer	ator N ₁						d.f. for denom-
15	20	24	30	40	50	60	100	120	200	500	∞	Pr	inator <i>N</i> ₂
1.53	1.52	1.52	1.51	1.51	1.50	1.50	1.49	1.49	1.49	1.48	1.48	.25	10
2.24	2.20	2.18	2.16	2.13	2.12	2.11	2.09	2.08	2.07	2.06	2.06	.10	
2.85	2.77	2.74	2.70	2.66	2.64	2.62	2.59	2.58	2.56	2.55	2.54	.05	
4.56	4.41	4.33	4.25	4.17	4.12	4.08	4.01	4.00	3.96	3.93	3.91	.01	
1.50	1.49	1.49	1.48	1.47	1.47	1.47	1.46	1.46	1.46	1.45	1.45	.25	11
2.17	2.12	2.10	2.08	2.05	2.04	2.03	2.00	2.00	1.99	1.98	1.97	.10	
2.72	2.65	2.61	2.57	2.53	2.51	2.49	2.46	2.45	2.43	2.42	2.40	.05	
4.25	4.10	4.02	3.94	3.86	3.81	3.78	3.71	3.69	3.66	3.62	3.60	.01	
1.48	1.47	1.46	1.45	1.45	1.44	1.44	1.43	1.43	1.43	1.42	1.42	.25	12
2.10	2.06	2.04	2.01	1.99	1.97	1.96	1.94	1.93	1.92	1.91	1.90	.10	
2.62	2.54	2.51	2.47	2.43	2.40	2.38	2.35	2.34	2.32	2.31	2.30	.05	
4.01	3.86	3.78	3.70	3.62	3.57	3.54	3.47	3.45	3.41	3.38	3.36	.01	
1.46	1.45	1.44	1.43	1.42	1.42	1.42	1.41	1.41	1.40	1.40	1.40	.25	13
2.05	2.01	1.98	1.96	1.93	1.92	1.90	1.88	1.88	1.86	1.85	1.85	.10	
2.53	2.46	2.42	2.38	2.34	2.31	2.30	2.26	2.25	2.23	2.22	2.21	.05	
3.82	3.66	3.59	3.51	3.43	3.38	3.34	3.27	3.25	3.22	3.19	3.17	.01	
1.44	1.43	1.42	1.41	1.41	1.40	1.40	1.39	1.39	1.39	1.38	1.38	.25	14
2.01	1.96	1.94	1.91	1.89	1.87	1.86	1.83	1.83	1.82	1.80	1.80	.10	
2.46	2.39	2.35	2.31	2.27	2.24	2.22	2.19	2.18	2.16	2.14	2.13	.05	
3.66	3.51	3.43	3.35	3.27	3.22	3.18	3.11	3.09	3.06	3.03	3.00	.01	
1.43	1.41	1.41	1.40	1.39	1.39	1.38	1.38	1.37	1.37	1.36	1.36	.25	15
1.97	1.92	1.90	1.87	1.85	1.83	1.82	1.79	1.79	1.77	1.76	1.76	.10	
2.40	2.33	2.29	2.25	2.20	2.18	2.16	2.12	2.11	2.10	2.08	2.07	.05	
3.52	3.37	3.29	3.21	3.13	3.08	3.05	2.98	2.96	2.92	2.89	2.87	.01	
1.41	1.40	1.39	1.38	1.37	1.37	1.36	1.36	1.35	1.35	1.34	1.34	.25	16
1.94	1.89	1.87	1.84	1.81	1.79	1.78	1.76	1.75	1.74	1.73	1.72	.10	
2.35	2.28	2.24	2.19	2.15	2.12	2.11	2.07	2.06	2.04	2.02	2.01	.05	
3.41	3.26	3.18	3.10	3.02	2.97	2.93	2.86	2.84	2.81	2.78	2.75	.01	
1.40	1.39	1.38	1.37	1.36	1.35	1.35	1.34	1.34	1.34	1.33	1.33	.25	17
1.91	1.86	1.84	1.81	1.78	1.76	1.75	1.73	1.72	1.71	1.69	1.69	.10	
2.31	2.23	2.19	2.15	2.10	2.08	2.06	2.02	2.01	1.99	1.97	1.96	.05	
3.31	3.16	3.08	3.00	2.92	2.87	2.83	2.76	2.75	2.71	2.68	2.65	.01	
1.39	1.38	1.37	1.36	1.35	1.34	1.34	1.33	1.33	1.32	1.32	1.32	.25	18
1.89	1.84	1.81	1.78	1.75	1.74	1.72	1.70	1.69	1.68	1.67	1.66	.10	
2.27	2.19	2.15	2.11	2.06	2.04	2.02	1.98	1.97	1.95	1.93	1.92	.05	
3.23	3.08	3.00	2.92	2.84	2.78	2.75	2.68	2.66	2.62	2.59	2.57	.01	
1.38	1.37	1.36	1.35	1.34	1.33	1.33	1.32	1.32	1.31	1.31	1.30	.25	19
1.86	1.81	1.79	1.76	1.73	1.71	1.70	1.67	1.67	1.65	1.64	1.63	.10	
2.23	2.16	2.11	2.07	2.03	2.00	1.98	1.94	1.93	1.91	1.89	1.88	.05	
3.15	3.00	2.92	2.84	2.76	2.71	2.67	2.60	2.58	2.55	2.51	2.49	.01	
1.37	1.36	1.35	1.34	1.33	1.33	1.32	1.31	1.31	1.30	1.30	1.29	.25	20
1.84	1.79	1.77	1.74	1.71	1.69	1.68	1.65	1.64	1.63	1.62	1.61	.10	
2.20	2.12	2.08	2.04	1.99	1.97	1.95	1.91	1.90	1.88	1.86	1.84	.05	
3.09	2.94	2.86	2.78	2.69	2.64	2.61	2.54	2.52	2.48	2.44	2.42	.01	

 TABLE E-3
 UPPER PERCENTAGE POINTS OF THE F DISTRIBUTION (CONTINUED)

d.f. for denom-						d.f. for	numerato	or <i>N</i> ₁					
inator <i>N</i> ₂	Pr	1	2	3	4	5	6	7	8	9	10	11	12
	.25	1.40	1.48	1.47	1.45	1.44	1.42	1.41	1.40	1.39	1.39	1.38	1.37
22	.10	2.95	2.56	2.35	2.22	2.13	2.06	2.01	1.97	1.93	1.90	1.88	1.86
	.05	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.26	2.23
	.01	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.18	3.12
	.25	1.39	1.47	1.46	1.44	1.43	1.41	1.40	1.39	1.38	1.38	1.37	1.36
24	.10	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91	1.88	1.85	1.83
	.05	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.21	2.18
	.01	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	3.09	3.03
	.25	1.38	1.46	1.45	1.44	1.42	1.41	1.39	1.38	1.37	1.37	1.36	1.35
26	.10	2.91	2.52	2.31	2.17	2.08	2.01	1.96	1.92	1.88	1.86	1.84	1.81
	.05	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15
	.01	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.18	3.09	3.02	2.96
	.25	1.38	1.46	1.45	1.43	1.41	1.40	1.39	1.38	1.37	1.36	1.35	1.34
28	.10	2.89	2.50	2.29	2.16	2.06	2.00	1.94	1.90	1.87	1.84	1.81	1.79
	.05	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.15	2.12
	.01	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.12	3.03	2.96	2.90
	.25	1.38	1.45	1.44	1.42	1.41	1.39	1.38	1.37	1.36	1.35	1.35	1.34
30	.10	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85	1.82	1.79	1.77
	.05	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.13	2.09
	.01	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.91	2.84
	.25	1.36	1.44	1.42	1.40	1.39	1.37	1.36	1.35	1.34	1.33	1.32	1.31
40	.10	2.84	2.44	2.23	2.09	2.00	1.93	1.87	1.83	1.79	1.76	1.73	1.71
	.05	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.04	2.00
	.01	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.73	2.66
	.25	1.35	1.42	1.41	1.38	1.37	1.35	1.33	1.32	1.31	1.30	1.29	1.29
60	.10	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74	1.71	1.68	1.66
	.05	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.95	1.92
	.01	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.56	2.50
	.25	1.34	1.40	1.39	1.37	1.35	1.33	1.31	1.30	1.29	1.28	1.27	1.26
120	.10	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68	1.65	1.62	1.60
	.05 .01	3.92 6.85	3.07 4.79	2.68 3.95	2.45 3.48	2.29	2.17 2.96	2.09 2.79	2.02 2.66	1.96 2.56	1.91 2.47	1.87 2.40	1.83 2.34
						3.17							
	.25	1.33	1.39	1.38	1.36	1.34	1.32	1.31	1.29	1.28	1.27	1.26	1.25
200	.10	2.73	2.33	2.11	1.97	1.88	1.80	1.75	1.70	1.66	1.63	1.60	1.57
	.05	3.89	3.04	2.65	2.42	2.26	2.14	2.06	1.98	1.93	1.88	1.84	1.80 2.27
	.01	6.76	4.71	3.88	3.41	3.11	2.89	2.73	2.60	2.50	2.41	2.34	
	.25	1.32	1.39	1.37	1.35	1.33	1.31	1.29	1.28	1.27	1.25	1.24	1.24
∞	.10	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63	1.60	1.57	1.55
	.05 .01	3.84 6.63	3.00 4.61	2.60 3.78	2.37 3.32	2.21 3.02	2.10 2.80	2.01 2.64	1.94 2.51	1.88 2.41	1.83 2.32	1.79 2.25	1.75 2.18
	.01	0.03	4.01	ა./8	ა.ა∠	3.02	∠.80	∠.04	∠.51	2.41	2.32	2.25	۷.۱۵

					d.f.	for numer	ator N ₁						d.f. for denom inator
15	20	24	30	40	50	60	100	120	200	500	∞	Pr	N ₂
1.36	1.34	1.33	1.32	1.31	1.31	1.30	1.30	1.30	1.29	1.29	1.28	.25	
1.81	1.76	1.73	1.70	1.67	1.65	1.64	1.61	1.60	1.59	1.58	1.57	.10	22
2.15	2.07	2.03	1.98	1.94	1.91	1.89	1.85	1.84	1.82	1.80	1.78	.05	
2.98	2.83	2.75	2.67	2.58	2.53	2.50	2.42	2.40	2.36	2.33	2.31	.01	
1.35	1.33	1.32	1.31	1.30	1.29	1.29	1.28	1.28	1.27	1.27	1.26	.25	
1.78	1.73	1.70	1.67	1.64	1.62	1.61	1.58	1.57	1.56	1.54	1.53	.10	24
2.11	2.03	1.98	1.94	1.89	1.86	1.84	1.80	1.79	1.77	1.75	1.73	.05	
2.89	2.74	2.66	2.58	2.49	2.44	2.40	2.33	2.31	2.27	2.24	2.21	.01	
1.34	1.32	1.31	1.30	1.29	1.28	1.28	1.26	1.26	1.26	1.25	1.25	.25	
1.76	1.71	1.68	1.65	1.61	1.59	1.58	1.55	1.54	1.53	1.51	1.50	.10	26
2.07	1.99	1.95	1.90	1.85	1.82	1.80	1.76	1.75	1.73	1.71	1.69	.05	
2.81	2.66	2.58	2.50	2.42	2.36	2.33	2.25	2.23	2.19	2.16	2.13	.01	
1.33	1.31	1.30	1.29	1.28	1.27	1.27	1.26	1.25	1.25	1.24	1.24	.25	
1.74	1.69	1.66	1.63	1.59	1.57	1.56	1.53	1.52	1.50	1.49	1.48	.10	28
2.04	1.96	1.91	1.87	1.82	1.79	1.77	1.73	1.71	1.69	1.67	1.65	.05	
2.75	2.60	2.52	2.44	2.35	2.30	2.26	2.19	2.17	2.13	2.09	2.06	.01	
1.32	1.30	1.29	1.28	1.27	1.26	1.26	1.25	1.24	1.24	1.23	1.23	.25	
1.72	1.67	1.64	1.61	1.57	1.55	1.54	1.51	1.50	1.48	1.47	1.46	.10	30
2.01	1.93	1.89	1.84	1.79	1.76	1.74	1.70	1.68	1.66	1.64	1.62	.05	
2.70	2.55	2.47	2.39	2.30	2.25	2.21	2.13	2.11	2.07	2.03	2.01	.01	
1.30	1.28	1.26	1.25	1.24	1.23	1.22	1.21	1.21	1.20	1.19	1.19	.25	
1.66	1.61	1.57	1.54	1.51	1.48	1.47	1.43	1.42	1.41	1.39	1.38	.10	40
1.92	1.84	1.79	1.74	1.69	1.66	1.64	1.59	1.58	1.55	1.53	1.51	.05	
2.52	2.37	2.29	2.20	2.11	2.06	2.02	1.94	1.92	1.87	1.83	1.80	.01	
1.27	1.25	1.24	1.22	1.21	1.20	1.19	1.17	1.17	1.16	1.15	1.15	.25	
1.60	1.54	1.51	1.48	1.44	1.41	1.40	1.36	1.35	1.33	1.31	1.29	.10	60
1.84	1.75	1.70	1.65	1.59	1.56	1.53	1.48	1.47	1.44	1.41	1.39	.05	
2.35	2.20	2.12	2.03	1.94	1.88	1.84	1.75	1.73	1.68	1.63	1.60	.01	
1.24	1.22	1.21	1.19	1.18	1.17	1.16	1.14	1.13	1.12	1.11	1.10	.25	
1.55	1.48	1.45	1.41	1.37	1.34	1.32	1.27	1.26	1.24	1.21	1.19	.10	120
1.75	1.66	1.61	1.55	1.50	1.46	1.43	1.37	1.35	1.32	1.28	1.25	.05	
2.19	2.03	1.95	1.86	1.76	1.70	1.66	1.56	1.53	1.48	1.42	1.38	.01	
1.23	1.21	1.20	1.18	1.16	1.14	1.12	1.11	1.10	1.09	1.08	1.06	.25	
1.52	1.46	1.42	1.38	1.34	1.31	1.12	1.24	1.22	1.20	1.17	1.14	.10	200
1.72	1.62	1.57	1.52	1.46	1.41	1.39	1.32	1.29	1.26	1.22	1.19	.05	
2.13	1.97	1.89	1.79	1.69	1.63	1.58	1.48	1.44	1.39	1.33	1.28	.01	
1.22	1.19	1.18	1.16	1.14	1.13	1.12	1.09	1.08	1.07	1.04	1.00	.25	
1.49	1.19	1.16	1.16	1.14	1.13	1.12	1.09	1.06	1.07	1.04	1.00	.25 .10	\sim
1.67	1.57	1.52	1.46	1.39	1.35	1.32	1.16	1.17	1.13	1.11	1.00	.05	
1.07	1.88	1.79	1.70	1.59	1.52	1.47	1.36	1.32	1.17	1.15	1.00	.03	

TABLE E-4 UPPER PERCENTAGE POINTS OF THE χ^2 DISTRIBUTION

Example

$$Pr(\chi^2 > 10.85) = 0.95$$

$$Pr(\chi^2 > 10.85) = 0.95$$

 $Pr(\chi^2 > 23.83) = 0.25$ for d.f. = 20

$$Pr(\chi^2 > 31.41) = 0.05$$



Degrees Pr of Freedom	.995	.990	.975	.950	.900
1	392704×10^{-10}	157088×10^{-9}	982069×10^{-9}	393214×10^{-8}	.0158
2	.0100	.0201	.0506	.1026	.2107
3	.0717	.1148	.2158	.3518	.5844
4	.2070	.2971	.4844	.7107	1.0636
5	.4117	.5543	.8312	1.1455	1.6103
6	.6757	.8721	1.2373	1.6354	2.2041
7	.9893	1.2390	1.6899	2.1674	2.8331
8	1.3444	1.6465	2.1797	2.7326	3.4895
9	1.7349	2.0879	2.7004	3.3251	4.1682
10	2.1559	2.5582	3.2470	3.9403	4.8652
11	2.6032	3.0535	3.8158	4.5748	5.5778
12	3.0738	3.5706	4.4038	5.2260	6.3038
13	3.5650	4.1069	5.0087	5.8919	7.0415
14	4.0747	4.6604	5.6287	6.5706	7.7895
15	4.6009	5.2294	6.2621	7.2609	8.5468
16	5.1422	5.8122	6.9077	7.9616	9.3122
17	5.6972	6.4078	7.5642	8.6718	10.0852
18	6.2648	7.0149	8.2308	9.3905	10.8649
19	6.8440	7.6327	8.9066	10.1170	11.6509
20	7.4339	8.2604	9.5908	10.8508	12.4426
21	8.0337	8.8972	10.2829	11.5913	13.2396
22	8.6427	9.5425	10.9823	12.3380	14.0415
23	9.2604	10.1957	11.6885	13.0905	14.8479
24	9.8862	10.8564	12.4011	13.8484	15.6587
25	10.5197	11.5240	13.1197	14.6114	16.4734
26	11.1603	12.1981	13.8439	15.3791	17.2919
27	11.8076	12.8786	14.5733	16.1513	18.1138
28	12.4613	13.5648	15.3079	16.9279	18.9392
29	13.1211	14.2565	16.0471	17.7083	19.7677
30	13.7867	14.9535	16.7908	18.4926	20.5992
40	20.7065	22.1643	24.4331	26.5093	29.0505
50	27.9907	29.7067	32.3574	34.7642	37.6886
60	35.5346	37.4848	40.4817	43.1879	46.4589
70	43.2752	45.4418	48.7576	51.7393	55.3290
80	51.1720	53.5400	57.1532	60.3915	64.2778
90	59.1963	61.7541	65.6466	69.1260	73.2912
100*	67.3276	70.0648	74.2219	77.9295	82.3581

^{*}For d.f. greater than 100 the expression $\sqrt{2x^2} - \sqrt{(2k-1)} = Z$ follows the standardized normal distribution, where k represents the degrees of freedom.

.750	.500	.250	.100	.050	.025	.010	.005
.1015	.4549	1.3233	2.7055	3.8415	5.0239	6.6349	7.8794
.5754	1.3863	2.7726	4.6052	5.9915	7.3778	9.2103	10.5966
1.2125	2.3660	4.1084	6.2514	7.8147	9.3484	11.3449	12.8381
1.9226	3.3567	5.3853	7.7794	9.4877	11.1433	13.2767	14.8602
2.6746	4.3515	6.6257	9.2364	11.0705	12.8325	15.0863	16.7496
3.4546	5.3481	7.8408	10.6446	12.5916	14.4494	16.8119	18.5476
4.2549	6.3458	9.0372	12.0170	14.0671	16.0128	18.4753	20.2777
5.0706	7.3441	10.2188	13.3616	15.5073	17.5346	20.0902	21.9550
5.8988	8.3428	11.3887	14.6837	16.9190	19.0228	21.6660	23.5893
6.7372	9.3418	12.5489	15.9871	18.3070	20.4831	23.2093	25.1882
7.5841	10.3410	13.7007	17.2750	19.6751	21.9200	24.7250	26.7569
8.4384	11.3403	14.8454	18.5494	21.0261	23.3367	26.2170	28.2995
9.2991	12.3398	15.9839	19.8119	22.3621	24.7356	27.6883	29.8194
10.1653	13.3393	17.1170	21.0642	23.6848	26.1190	29.1413	31.3193
11.0365	14.3389	18.2451	22.3072	24.9958	27.4884	30.5779	32.8013
11.9122	15.3385	19.3688	23.5418	26.2962	28.8454	31.9999	34.2672
12.7919	16.3381	20.4887	24.7690	27.5871	30.1910	33.4087	35.7185
13.6753	17.3379	21.6049	25.9894	28.8693	31.5264	34.8053	37.1564
14.5620	18.3376	22.7178	27.2036	30.1435	32.8523	36.1908	38.5822
15.4518	19.3374	23.8277	28.4120	31.4104	34.1696	37.5662	39.9968
16.3444	20.3372	24.9348	29.6151	32.6705	35.4789	38.9321	41.4010
17.2396	21.3370	26.0393	30.8133	33.9244	36.7807	40.2894	42.7956
18.1373	22.3369	27.1413	32.0069	35.1725	38.0757	41.6384	44.1813
19.0372	23.3367	28.2412	33.1963	36.4151	39.3641	42.9798	45.5585
19.9393	24.3366	29.3389	34.3816	37.6525	40.6465	44.3141	46.9278
20.8434	25.3364	30.4345	35.5631	38.8852	41.9232	45.6417	48.2899
21.7494	26.3363	31.5284	36.7412	40.1133	43.1944	46.9630	49.6449
22.6572	27.3363	32.6205	37.9159	41.3372	44.4607	48.2782	50.9933
23.5666	28.3362	33.7109	39.0875	42.5569	45.7222	49.5879	52.3356
24.4776	29.3360	34.7998	40.2560	43.7729	46.9792	50.8922	53.6720
33.6603	39.3354	45.6160	51.8050	55.7585	59.3417	63.6907	66.7659
42.9421	49.3349	56.3336	63.1671	67.5048	71.4202	76.1539	79.4900
52.2938	59.3347	66.9814	74.3970	79.0819	83.2976	88.3794	91.9517
61.6983	69.3344	77.5766	85.5271	90.5312	95.0231	100.425	104.215
71.1445	79.3343	88.1303	96.5782	101.879	106.629	112.329	116.321
80.6247	89.3342	98.6499	107.565	113.145	118.136	124.116	128.299
90.1332	99.3341	109.141	118.498	124.342	129.561	135.807	140.169

Source: Abridged from E. S. Pearson and H. O. Hartley, eds., Biometrika Tables for Statisticians, vol. 1, 3rd ed., Table 8, Cambridge University Press, New York, 1966. Reproduced by permission of the editors and trustees of Biometrika.

TABLE E-5a DURBIN-WATSON d STATISTIC: SIGNIFICANCE POINTS OF d_L AND d_U AT 0.05 LEVEL OF SIGNIFICANCE

	k' :	= 1	k' =	= 2	k'	= 3	k'	= 4	k' :	= 5	k'	= 6	k'	= 7	k'	= 8	k'	= 9	k' =	= 10
n	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d _L	d _U	d_L	d _U
6	0.610	1.400	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_
7	0.700	1.356	0.467	1.896	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_
8	0.763	1.332	0.559	1.777	0.368	2.287	_	_	_	_	_	_	_	_	_	_	_	_	_	_
9	0.824	1.320	0.629	1.699	0.455	2.128	0.296	2.588	_	_	_	_	_	_	_	_	_	_	_	_
10	0.879	1.320	0.697	1.641	0.525	2.016	0.376	2.414	0.243	2.822	_	_	_	_	_	_	_	_	_	_
11	0.927	1.324	0.658	1.604	0.595	1.928	0.444	2.283	0.316	2.645	0.203	3.005	_	_	_	_	_	_	_	_
12	0.971	1.331	0.812	1.579	0.658	1.864	0.512	2.177	0.379	2.506	0.268	2.832	0.171	3.149	_	_	_	_	_	_
13	1.010	1.340	0.861	1.562	0.715	1.816	0.574	2.094	0.445	2.390	0.328	2.692	0.230	2.985	0.147	3.266	_	_	_	_
14	1.045	1.350	0.905	1.551	0.767	1.779	0.632	2.030	0.505	2.296	0.389	2.572	0.286	2.848	0.200	3.111	0.127	3.360	_	_
15	1.077	1.361	0.946	1.543	0.814		0.685	1.977	0.562		0.447		0.343		0.251	2.979	0.175	3.216	0.111	3.438
16		1.371		1.539	0.857		0.734	1.935		2.157		2.388			0.304	2.860	0.222	3.090	0.155	3.304
17	1.133	1.381		1.536	0.897		0.779	1.900		2.104	0.554		0.451		0.356	2.757	0.272	2.975	0.198	3.184
18	1.158	1.391		1.535	0.933		0.820	1.872		2.060		2.257		2.461		2.667			0.244	3.073
19	1.180	1.401	1.074	1.536	0.967		0.859	1.848		2.023	0.649	2.206		2.396	0.456	2.589	0.369	2.783	0.290	2.974
20	1.201	1.411	1.100	1.537		1.676	0.894	1.828		1.991	0.692	2.162		2.339	0.502	2.521	0.416	2.704	0.336	2.885
21	1.221					1.669	0.927	1.812		1.964		2.124		2.290			0.461		0.380	2.806
22	1.239	1.429	1.147	1.541		1.664	0.958	1.797	0.863	1.940	0.769	2.090		2.246	0.588	2.407	0.504	2.571	0.424	2.734
23		1.437			1.078		0.986	1.785		1.920	0.804	2.061		2.208		2.360		2.514	0.465	2.670
24	1.273	1.446	1.188			1.656	1.013	1.775		1.902	0.837		0.751			2.318	0.584	2.464	0.506	2.613
25	1.288	1.454			1.123		1.038	1.767		1.886	0.868			2.144		2.280	0.621	2.419	0.544	2.560
26	1.302	1.461	1.224		1.143			1.759	0.979	1.873		1.992					0.657		0.581	2.513
27	1.316	1.469	1.240	1.556		1.651	1.084	1.753	1.004	1.861	0.925			2.093			0.691		0.616	2.470
28	1.328	1.476	1.255	1.560	1.181	1.650	1.104	1.747	1.028	1.850	0.951	1.958		2.071	0.798	2.188		2.309	0.650	2.431
29	1.341	1.483	1.270			1.650	1.124	1.743	1.050	1.841	0.975	1.944		2.052			0.753		0.682	2.396
30	1.352	1.489	1.284			1.650	1.143	1.739	1.071	1.833	0.998	1.931		2.034		2.141	0.782		0.712	2.363
31	1.363		1.297			1.650	1.160	1.735	1.090		1.020			2.018			0.810		0.741	2.333
32 33	1.373		1.309	1.574	1.244 1.258	1.650	1.177 1.193	1.732 1.730			1.041	1.909	0.972	2.004 1.991		2.102 2.085	0.836 0.861	2.203	0.769 0.795	2.306 2.281
34		1.508 1.514			1.271		1.193	1.728	1.127	1.813	1.061 1.080	1.900 1.891		1.979	0.927	2.069		2.161		2.257
35			1.343	1.584		1.653	1.222	1.726	1.160		1.097	1.884	1.034	1.967	0.930	2.059		2.102	0.845	2.236
36			1.354	1.587		1.654	1.236	1.724	1.175		1.114		1.053	1.957				2.144		2.236
37	1.419	1.530	1.364	1.590		1.655	1.249	1.723			1.131	1.870	1.033		1.011	2.029			0.891	2.198
38	1.427	1.535	1.373	1.594		1.656	1.261	1.722		1.792	1.146	1.864	1.088		1.029	2.023	0.970	2.098	0.912	2.180
39	1.435	1.540		1.597		1.658		1.722	1.218		1.161	1.859	1.104	1.932			0.990		0.932	2.164
40	1.442	1.544	1.391	1.600	1.338	1.659	1.285	1.721			1.175	1.854	1.120		1.064	1.997	1.008		0.952	2.149
45	1.475		1.430			1.666	1.336	1.720			1.238		1.189	1.895		1.958	1.089		1.038	2.088
50	1.503	1.585	1.462	1.628	1.421	1.674	1.378	1.721		1.771	1.291	1.822	1.246		1.201	1.930	1.156		1.110	2.044
55	1.528	1.601	1.490		1.452		1.414	1.724			1.334		1.294	1.861		1.909	1.212		1.170	2.010
60	1.549		1.514		1.480	1.689	1.444	1.727		1.767	1.372	1.808	1.335	1.850		1.894	1.260	1.939	1.222	1.984
65	1.567	1.629	1.536			1.696	1.471	1.731		1.767	1.404	1.805	1.370		1.336	1.882	1.301		1.266	1.964
70	1.583	1.641	1.554	1.672	1.525	1.703	1.494	1.735	1.464	1.768	1.433	1.802	1.401	1.837	1.369	1.873	1.337	1.910	1.305	1.948
75	1.598		1.571		1.543			1.739		1.770	1.458	1.801	1.428		1.399	1.867	1.369	1.901	1.339	1.935
80	1.611		1.586	1.688		1.715	1.534	1.743			1.480	1.801	1.453		1.425	1.861	1.397	1.893	1.369	1.925
85	1.624	1.671	1.600			1.721	1.550	1.747			1.500		1.474				1.422	1.886	1.396	1.916
90	1.635	1.679	1.612		1.589	1.726	1.566	1.751	1.542		1.518	1.801	1.494		1.469	1.854	1.445	1.881	1.420	1.909
95	1.645	1.687	1.623	1.709		1.732	1.579	1.755		1.778	1.535	1.802	1.512	1.827	1.489	1.852	1.465	1.877	1.442	1.903
100	1.654	1.694	1.634			1.736	1.592	1.758	1.571	1.780	1.550	1.803	1.528		1.506	1.850	1.484	1.874	1.462	1.898
150	1.720	1.746	1.706	1.760	1.693	1.774	1.679	1.788	1.665	1.802	1.651	1.817	1.637		1.622	1.847	1.608	1.862	1.594	1.877
		1.778					1.728					1.831				1.852				1.874
	00		5	00	00	00	0		0											

	k' = 11		k' =	12	k' = 13		k' = 14		k' = 15		<i>k'</i> = 16		k' = 17		k' =	- 18	k' =	19	k' = 20	
n	d _L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U
16	0.098	3.503	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_
17	0.138	3.378	0.087	3.557	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_
18	0.177	3.265	0.123	3.441	0.078	3.603	_	_	_	_	_	_	_	_	_	_	_	_	_	_
19	0.220	3.159	0.160	3.335	0.111	3.496	0.070	3.642	_	_	_	_	_	_	_	_	_	_	_	_
20	0.263	3.063	0.200	3.234	0.145	3.395	0.100	3.542	0.063	3.676	_	_	_	_	_	_	_	_	_	_
21	0.307	2.976	0.240	3.141	0.182	3.300	0.132	3.448	0.091	3.583	0.058	3.705	_	_	_	_	_	_	_	_
22	0.349	2.897	0.281	3.057	0.220	3.211	0.166	3.358	0.120	3.495	0.083	3.619	0.052	3.731	_	_	_	_	_	_
23	0.391	2.826	0.322	2.979	0.259	3.128	0.202	3.272	0.153	3.409	0.110	3.535	0.076	3.650	0.048	3.753	_	_	_	_
24	0.431	2.761	0.362	2.908	0.297	3.053	0.239	3.193	0.186	3.327	0.141	3.454	0.101	3.572	0.070	3.678	0.044	3.773	_	_
25	0.470	2.702	0.400	2.844	0.335	2.983	0.275	3.119	0.221	3.251	0.172	3.376	0.130	3.494	0.094	3.604	0.065	3.702	0.041	3.790
26	0.508	2.649	0.438	2.784	0.373	2.919	0.312	3.051	0.256	3.179	0.205	3.303	0.160	3.420	0.120	3.531	0.087	3.632	0.060	3.724
27	0.544	2.600	0.475	2.730	0.409	2.859	0.348	2.987	0.291	3.112	0.238	3.233	0.191	3.349	0.149	3.460	0.112	3.563	0.081	3.658
28	0.578	2.555	0.510	2.680	0.445	2.805	0.383	2.928	0.325	3.050	0.271	3.168	0.222	3.283	0.178	3.392	0.138	3.495	0.104	3.592
29	0.612	2.515	0.544	2.634	0.479	2.755	0.418	2.874	0.359	2.992	0.305	3.107	0.254	3.219	0.208	3.327	0.166	3.431	0.129	3.528
30	0.643	2.477	0.577	2.592	0.512	2.708	0.451	2.823	0.392	2.937	0.337	3.050	0.286	3.160	0.238	3.266	0.195	3.368	0.156	3.465
31	0.674	2.443	0.608	2.553	0.545	2.665	0.484	2.776	0.425	2.887	0.370	2.996	0.317	3.103	0.269	3.208	0.224	3.309	0.183	3.406
32	0.703	2.411	0.638	2.517	0.576	2.625	0.515	2.733	0.457	2.840	0.401	2.946	0.349	3.050	0.299	3.153	0.253	3.252	0.211	3.348
33	0.731	2.382	0.668	2.484	0.606	2.588	0.546	2.692	0.488	2.796	0.432	2.899	0.379	3.000	0.329	3.100	0.283	3.198	0.239	3.293
34	0.758	2.355	0.695	2.454	0.634	2.554	0.575	2.654	0.518	2.754	0.462	2.854	0.409	2.954	0.359	3.051	0.312	3.147	0.267	3.240
35	0.783	2.330	0.722	2.425	0.662	2.521	0.604	2.619	0.547	2.716	0.492	2.813	0.439	2.910	0.388	3.005	0.340	3.099	0.295	3.190
36	0.808	2.306	0.748	2.398	0.689	2.492	0.631	2.586	0.575	2.680	0.520	2.774	0.467	2.868	0.417	2.961	0.369	3.053	0.323	3.142
37	0.831	2.285	0.772	2.374	0.714	2.464	0.657	2.555	0.602	2.646	0.548	2.738	0.495	2.829	0.445	2.920	0.397	3.009	0.351	3.097
38	0.854	2.265	0.796	2.351	0.739	2.438	0.683	2.526	0.628	2.614	0.575	2.703	0.522	2.792	0.472	2.880	0.424	2.968	0.378	3.054
39	0.875	2.246	0.819	2.329	0.763	2.413	0.707	2.499	0.653	2.585	0.600	2.671	0.549	2.757	0.499	2.843	0.451	2.929	0.404	3.013
40	0.896	2.228	0.840	2.309	0.785	2.391	0.731	2.473	0.678	2.557	0.626	2.641	0.575	2.724	0.525	2.808	0.477	2.892	0.430	2.974
45	0.988	2.156	0.938	2.225	0.887	2.296	0.838	2.367	0.788	2.439	0.740	2.512	0.692	2.586	0.644	2.659	0.598	2.733	0.553	2.807
50	1.064	2.103	1.019	2.163	0.973	2.225	0.927	2.287	0.882	2.350	0.836	2.414	0.792	2.479	0.747	2.544	0.703	2.610	0.660	2.675
55	1.129	2.062	1.087	2.116	1.045	2.170	1.003	2.225	0.961	2.281	0.919	2.338	0.877	2.396	0.836	2.454	0.795	2.512	0.754	2.571
60	1.184	2.031	1.145	2.079	1.106	2.127	1.068	2.177	1.029	2.227	0.990	2.278	0.951	2.330	0.913	2.382	0.874	2.434	0.836	2.487
65	1.231	2.006	1.195	2.049	1.160	2.093	1.124	2.138	1.088	2.183	1.052	2.229	1.016	2.276	0.980	2.323	0.944	2.371	0.908	2.419
70	1.272	1.986	1.239	2.026	1.206	2.066	1.172	2.106	1.139	2.148	1.105	2.189	1.072	2.232	1.038	2.275	1.005	2.318	0.971	2.362
75	1.308	1.970	1.277	2.006	1.247	2.043	1.215	2.080	1.184	2.118	1.153	2.156	1.121	2.195	1.090	2.235	1.058	2.275	1.027	2.315
80	1.340	1.957	1.311	1.991	1.283	2.024	1.253	2.059	1.224	2.093	1.195	2.129	1.165	2.165	1.136	2.201	1.106	2.238	1.076	2.275
85	1.369	1.946	1.342	1.977	1.315	2.009	1.287	2.040	1.260	2.073	1.232	2.105	1.205	2.139	1.177	2.172	1.149	2.206	1.121	2.241
90	1.395	1.937	1.369	1.966	1.344	1.995	1.318	2.025	1.292	2.055	1.266	2.085	1.240	2.116	1.213	2.148	1.187	2.179	1.160	2.211
95	1.418	1.929	1.394	1.956	1.370	1.984	1.345	2.012	1.321	2.040	1.296	2.068	1.271	2.097	1.247	2.126	1.222	2.156	1.197	2.186
100	1.439	1.923	1.416	1.948	1.393	1.974	1.371	2.000	1.347	2.026	1.324	2.053	1.301	2.080	1.277	2.108	1.253	2.135	1.229	2.164
150	1.579	1.892	1.564	1.908	1.550	1.924	1.535			1.956			1.489		1.474		1.458	2.023	1.443	2.040
200	1 654	1.885	1.643	1.896	1.632	1.908	1.621	1.919	1.610	1.931	1.599	1.943	1.588	1.955	1.576	1.967	1.565	1.979	1 554	1 991

Note: n = number of observations, k' = number of explanatory variables excluding the constant term.

Source: This table is an extension of the original Durbin-Watson table and is reproduced from N. E. Savin and K. J. White, "The Durbin-Watson Test for Serial Correlation with Extreme Small Samples or Many Regressors," Econometrica, vol. 45, November 1977, pp. 1989-96 and as corrected by R. W. Farebrother, Econometrica, vol. 48, September 1980, p. 1554. Reprinted by permission of the Econometric Society.

Example E.1.

If n = 40 and k' = 4, $d_L = 1.285$ and $d_U = 1.721$. If a computed d value is less than 1.285, there is evidence of positive first-order serial correlation; if it is greater than 1.721, there is no evidence of positive first-order serial correlation; but if d lies between the lower and the upper limit, there is inconclusive evidence regarding the presence or absence of positive first-order serial correlation.

TABLE E-5b DURBIN-WATSON d STATISTIC: SIGNIFICANCE POINTS OF d_L AND d_U AT 0.01 LEVEL OF SIGNIFICANCE

	k' :	= 1	k' :	= 2	k'	= 3	k' :	= 4	k' :	= 5	k'	= 6	k'	= 7	k'	= 8	k'	= 9	k' =	= 10
n	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d_L	d _U	d _L	d _U	d_L	d _U
6	0.390	1.142	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_
7	0.435	1.036	0.294	1.676	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_
8	0.497	1.003	0.345	1.489	0.229	2.102	_	_	_	_	_	_	_	_	_	_	_	_	_	_
9	0.554	0.998	0.408	1.389	0.279	1.875	0.183	2.433	_	_	_	_	_	_	_	_	_	_	_	_
10	0.604	1.001	0.466	1.333	0.340	1.733	0.230	2.193	0.150	2.690	_	_	_	_	_	_	_	_	_	_
11	0.653	1.010		1.297		1.640	0.286	2.030	0.193	2.453	0.124	2.892			_	_	_	_	_	_
12	0.697	1.023	0.569	1.274		1.575	0.339	1.913	0.244		0.164	2.665	0.105	3.053			_	_	_	_
13	0.738	1.038		1.261		1.526	0.391	1.826		2.150	0.211	2.490	0.140	2.838	0.090	3.182		_	_	_
14	0.776	1.054	0.660	1.254	0.547		0.441	1.757		2.049		2.354			0.122	2.981	0.078	3.287		
15	0.811	1.070	0.700		0.591		0.488	1.704				2.244				2.817	0.107	3.101	0.068	3.374
16	0.844	1.086		1.252		1.446		1.663		1.900		2.153				2.681		2.944	0.094	3.201
17	0.874	1.102					0.574	1.630	0.480	1.847		2.078						2.811	0.127	3.053
18 19		1.118 1.132	0.805	1.259 1.265	0.708 0.742	1.422	0.613 0.650	1.604 1.584		1.803	0.435 0.476	2.015 1.963		2.238				2.697 2.597	0.160 0.196	2.925
20		1.132		1.205	0.742		0.685	1.567		1.767 1.737		1.903					0.255	2.597	0.196	2.714
21		1.147			0.773		0.000	1.554		1.712		1.881		2.110					0.232	2.625
21	0.975			1.284		1.407	0.718	1.543		1.691	0.552			2.039				2.434	0.200	2.548
23		1.174	0.938	1.291		1.407	0.740	1.534	0.698	1.673	0.620	1.821		1.977		2.140	0.404	2.308	0.340	2.479
	1.037		0.960	1.298	0.882		0.805	1.528		1.658		1.797						2.255	0.375	2.417
25		1.211	0.981			1.409	0.831	1.523		1.645	0.682			1.915		2.059		2.209	0.409	2.362
		1.222	1.001	1.312		1.411	0.855	1.518			0.711	1.759	0.640	1.889				2.168	0.441	2.313
27	1.089	1.233	1.019			1.413	0.878	1.515		1.626	0.738	1.743	0.669	1.867			0.536	2.131	0.473	2.269
28		1.244	1.037	1.325		1.415		1.513			0.764	1.729	0.696	1.847		1.970	0.566	2.098	0.504	2.229
29	1.119	1.254	1.054	1.332	0.988	1.418	0.921	1.512	0.855	1.611	0.788	1.718	0.723	1.830		1.947	0.595	2.068	0.533	2.193
30	1.133	1.263	1.070	1.339	1.006	1.421	0.941	1.511	0.877	1.606	0.812	1.707	0.748	1.814	0.684	1.925	0.622	2.041	0.562	2.160
31	1.147	1.273	1.085	1.345	1.023	1.425	0.960	1.510	0.897	1.601	0.834	1.698	0.772	1.800	0.710	1.906	0.649	2.017	0.589	2.131
32	1.160	1.282	1.100	1.352	1.040	1.428	0.979	1.510	0.917	1.597	0.856	1.690	0.794	1.788	0.734	1.889	0.674	1.995	0.615	2.104
33	1.172	1.291	1.114	1.358	1.055	1.432	0.996	1.510	0.936	1.594	0.876	1.683	0.816	1.776	0.757	1.874	0.698	1.975	0.641	2.080
34	1.184	1.299	1.128	1.364	1.070	1.435	1.012	1.511	0.954	1.591	0.896	1.677	0.837	1.766	0.779	1.860	0.722	1.957	0.665	2.057
35	1.195	1.307	1.140	1.370	1.085	1.439	1.028	1.512	0.971	1.589	0.914	1.671	0.857	1.757	0.800	1.847	0.744	1.940	0.689	2.037
36	1.206	1.315	1.153	1.376	1.098	1.442	1.043	1.513	0.988	1.588	0.932	1.666	0.877	1.749	0.821	1.836	0.766	1.925	0.711	2.018
37	1.217	1.323	1.165	1.382	1.112	1.446	1.058	1.514	1.004	1.586	0.950	1.662	0.895	1.742	0.841	1.825		1.911	0.733	2.001
38	1.227	1.330	1.176	1.388	1.124	1.449	1.072	1.515	1.019	1.585	0.966	1.658	0.913	1.735	0.860	1.816	0.807	1.899	0.754	1.985
39	1.237	1.337	1.187		1.137		1.085	1.517	1.034	1.584	0.982	1.655	0.930		0.878	1.807	0.826	1.887	0.774	1.970
40		1.344			1.148			1.518		1.584		1.652				1.799	0.844	1.876	0.749	1.956
	1.288		1.245		1.201		1.156	1.528		1.584		1.643	1.019		0.974	1.768	0.927	1.834	0.881	1.902
50	1.324		1.285		1.245		1.205	1.538		1.587			1.081			1.748		1.805	0.955	1.864
55	1.356	1.427	1.320			1.506	1.247	1.548				1.638	1.134	1.685			1.057	1.785	1.018	1.837
60	1.383		1.350		1.317		1.283	1.558		1.598	1.214	1.639	1.179	1.682			1.108	1.771	1.072	1.817
65	1.407	1.468	1.377			1.534		1.568			1.251		1.218	1.680				1.761	1.120	1.802
	1.429	1.485 1.501	1.400		1.372	1.546	1.343	1.578 1.587	1.313		1.283	1.645 1.649	1.253	1.680			1.192	1.754 1.748	1.162	1.792 1.783
75 80	1.448		1.422		1.416		1.368	1.587			1.313	1.653	1.284	1.682 1.683		1.714		1.748	1.199	1.783
80 85	1.482	1.515	1.441			1.568	1.390	1.603		1.624	1.338	1.653	1.312				1.259	1.745	1.232	1.777
90	1.482		1.474		1.452		1.411	1.611			1.383			1.687		1.714		1.743	1.288	1.769
95	1.510		1.489			1.596	1.446	1.618			1.403	1.666	1.381				1.336	1.741	1.313	1.769
100		1.562	1.503	1.583		1.604	1.462	1.625	1.441	1.647	1.421	1.670	1.400	1.693		1.717	1.357	1.741	1.335	1.765
150	1.611	1.637	1.598			1.665	1.571	1.679		1.693		1.708	1.530	1.722			1.501		1.486	1.767
		1.684										1.735							1.571	1.779
			1.000		1.0-10	1.704		, 10	1.020	, 20	1.010	1.700	1.000	1.7 70		1.101	1.002	1.7 00		

16 0.0 17 0.0 18 0.1 19 0.1 20 0.1 21 0.2 22 0.2 23 0.2 24 0.3 25 0.3 26 0.3 27 0.4 29 0.4 30 0.5	0.348 2.517 0.381 2.460 0.413 2.409	0.131 0.162 0.194 0.227 0.260 0.292	3.004 2.909 2.822 2.744	0.119 0.148 0.178	3.084	d _L 0.043 0.061 0.084	d _U 3.601 3.474	d _L	d _U	d _L	d _U	d _L	<i>d_U</i>	d _L	d _U	d _L	d _U	d _L	d _U
17 0.0 18 0.1 19 0.1 20 0.1 21 0.2 22 0.2 23 0.2 24 0.3 25 0.3 27 0.4 28 0.4 29 0.4 30 0.5	.084 3.286 .113 3.146 .145 3.023 .178 2.914 .212 2.817 .246 2.729 .281 2.580 .315 2.580 .348 2.517 .381 2.460 .413 2.409	0.075 0.102 0.131 0.162 0.194 0.227 0.260 0.292	3.358 3.227 3.109 3.004 2.909 2.822 2.744	0.067 0.092 0.119 0.148 0.178	3.420 3.297 3.185 3.084	0.043 0.061 0.084		_ _ _ _	_ _ _	_ _ _	_	_	_	_	_	_	_	_	_
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22 0.2 23 0.2 24 0.3 25 0.3 26 0.3 27 0.4 28 0.4 29 0.4 30 0.5	0.246 2.729 0.281 2.651 0.315 2.580 0.348 2.517 0.381 2.460 0.413 2.409	0.194 0.227 0.260 0.292	2.909 2.822 2.744	0.148 0.178	3.084			0.038	3.639	_	_	_	_	_	_	_	_	_	_
23 0.2 24 0.3 25 0.3 26 0.3 27 0.4 28 0.4 29 0.4 30 0.5	0.281 2.651 0.315 2.580 0.348 2.517 0.381 2.460 0.413 2.409	0.227 0.260 0.292	2.822 2.744	0.178			3.358	0.055	3.521	0.035	3.671	_	_	_	_	_	_	_	_
24 0.3 25 0.3 26 0.3 27 0.4 28 0.4 29 0.4 30 0.5	0.315 2.580 0.348 2.517 0.381 2.460 0.413 2.409	0.260 0.292	2.744		0.001			0.077			3.562	0.032	3.700	_	_	_	_	_	_
25 0.3 26 0.3 27 0.4 28 0.4 29 0.4 30 0.5	0.348 2.517 0.381 2.460 0.413 2.409	0.292						0.100			3.459	0.046	3.597	0.029	3.725	_	_	_	_
26 0.3 27 0.4 28 0.4 29 0.4 30 0.5	0.381 2.460 0.413 2.409				2.906					0.092		0.065	3.501	0.043	3.629	0.027	3.747		
27 0.4 28 0.4 29 0.4 30 0.5	.413 2.409	0.324		0.240				0.152				0.085	3.410		3.538	0.039	3.657	0.025	3.766
28 0.4 29 0.4 30 0.5				0.272		0.224		0.180		0.141					3.452		3.572	0.036	3.682
29 0.4 30 0.5			2.552	0.303				0.208				0.131		0.100		0.073	3.490	0.051	3.602
30 0.5		0.387			2.635			0.237				0.156		0.122		0.093	3.412		3.524
	0.474 2.321	0.417						0.266						0.146		0.114			3.450
	0.503 2.283		2.407		2.533	0.342				0.249		0.208	3.032		3.152	0.137	3.267	0.107	
	0.531 2.248		2.367		2.487					0.277					3.087	0.160	3.201	0.128	3.311
	0.558 2.216	0.503		0.450		0.399		0.350								0.184		0.151	
).585 2.187).610 2.160		2.296	0.477 0.503		0.426 0.452	2.520			0.331		0.287 0.313		0.246 0.272		0.209	3.078 3.022	0.174 0.197	
																		0.197	3.126
).634 2.136).658 2.113	0.581 0.605		0.529	2.340			0.430 0.455				0.339	2.701	0.297		0.257 0.282		0.244	
	0.680 2.092			0.554			2.379			0.434		0.389		0.347			2.872		2.969
	0.702 2.073	0.651		0.601			2.350	0.504									2.828	0.200	
	0.723 2.055	0.673						0.528						0.395			2.787	0.231	
	0.744 2.039		2.123	0.645				0.551				0.461			2.657			0.338	2.838
	0.835 1.972	0.790		0.744		0.700		0.655				0.570					2.582	0.448	
	0.913 1.925	0.750	1.987		2.051			0.746				0.665			2.387		2.456		2.526
	0.979 1.891		1.945		2.002	0.863		0.825				0.748				0.674		0.637	
60 1.0	.037 1.865		1.914	0.965		0.929		0.893										0.716	
	.087 1.845		1.889		1.934		1.980									0.819			2.272
	.131 1.831		1.870					1.005				0.943						0.849	2.217
75 1.1	.170 1.819	1.141	1.856			1.082	1.931	1.052				0.993	2.049	0.964	2.090	0.934	2.131	0.905	2.172
80 1.2	.205 1.810	1.177	1.844	1.150	1.878	1.122	1.913	1.094	1.949	1.066	1.984	1.039	2.022	1.011	2.059	0.983	2.097	0.955	2.135
85 1.2	.236 1.803	1.210	1.834	1.184	1.866			1.132				1.080	1.999	1.053	2.033	1.027	2.068	1.000	2.104
90 1.2	.264 1.798	1.240	1.827	1.215	1.856	1.191	1.886	1.166	1.917	1.141	1.948	1.116	1.979	1.091	2.012	1.066	2.044	1.041	2.077
95 1.2	.290 1.793	1.267	1.821	1.244	1.848	1.221	1.876	1.197	1.905	1.174	1.934	1.150	1.963	1.126	1.993	1.102	2.023	1.079	2.054
100 1.3	.314 1.790	1.292	1.816	1.270	1.841	1.248	1.868	1.225	1.895	1.203	1.922	1.181	1.949	1.158	1.977	1.136	2.006	1.113	2.034
150 1.4	.473 1.783	1.458	1.799	1.444	1.814	1.429	1.830	1.414	1.847	1.400	1.863	1.385	1.880	1.370	1.897	1.355	1.913	1.340	1.931
200 1.5	.561 1.791	1.550	1.801	1.539	1.813	1.528	1.824	1.518	1.836	1.507	1.847	1.495	1.860	1.484	1.871	1.474	1 883	1.462	1.896

Note: n = number of observations, k' = number of explanatory variables excluding the constant term.

Source: Savin and White, op. cit., by permission of Econometric Society.

TABLE E-6a CRITICAL VALUES OF RUNS IN THE RUNS TEST

	N_2																		
<i>N</i> ₁	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
2											2	2	2	2	2	2	2	2	2
3					2	2	2	2	2	2	2	2	2	3	3	3	3	3	3
4				2	2	2	3	3	3	3	3	3	3	3	4	4	4	4	4
5			2	2	3	3	3	3	3	4	4	4	4	4	4	4	5	5	5
6		2	2	3	3	3	3	4	4	4	4	5	5	5	5	5	5	6	6
7		2	2	3	3	3	4	4	5	5	5	5	5	6	6	6	6	6	6
8		2	3	3	3	4	4	5	5	5	6	6	6	6	6	7	7	7	7
9		2	3	3	4	4	5	5	5	6	6	6	7	7	7	7	8	8	8
10		2	3	3	4	5	5	5	6	6	7	7	7	7	8	8	8	8	9
11		2	3	4	4	5	5	6	6	7	7	7	8	8	8	9	9	9	9
12	2	2	3	4	4	5	6	6	7	7	7	8	8	8	9	9	9	10	10
13	2	2	3	4	5	5	6	6	7	7	8	8	9	9	9	10	10	10	10
14	2	2	3	4	5	5	6	7	7	8	8	9	9	9	10	10	10	11	11
15	2	3	3	4	5	6	6	7	7	8	8	9	9	10	10	11	11	11	12
16	2	3	4	4	5	6	6	7	8	8	9	9	10	10	11	11	11	12	12
17	2	3	4	4	5	6	7	7	8	9	9	10	10	11	11	11	12	12	13
18	2	3	4	5	5	6	7	8	8	9	9	10	10	11	11	12	12	13	13
19	2	3	4	5	6	6	7	8	8	9	10	10	11	11	12	12	13	13	13
20	2	3	4	5	6	6	7	8	9	9	10	10	11	12	12	13	13	13	14

Note: Tables E-6a and E-6b give the critical values of runs n for various values of N_1 (+ symbol) and N_2 (- symbol). For the one-sample runs test, any value of n that is equal to or smaller than that shown in Table E-6a or equal to or larger than that shown in Table E-6b is significant at the 0.05 level.

Source: Sidney Siegel, Nonparametric Statistics for the Behavioral Sciences, McGraw-Hill, New York, 1956, Table F, pp. 252–253. The tables have been adapted by Siegel from the original source: Frieda S. Swed and C. Eisenhart, "Tables for Testing Randomness of Grouping in a Sequence of Alternatives," Annals of Mathematical Statistics, vol. 14, 1943. Used by permission of McGraw-Hill Book Company and Annals of Mathematical Statistics.

TABLE E-6b CRITICAL VALUES OF RUNS IN THE RUNS TEST

											N_2								
N ₁	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
2																			
3																			
4				9	9														
5			9	10	10	11	11												
6			9	10	11	12	12	13	13	13	13								
7				11	12	13	13	14	14	14	14	15	15	15					
8				11	12	13	14	14	15	15	16	16	16	16	17	17	17	17	17
9					13	14	14	15	16	16	16	17	17	18	18	18	18	18	18
10					13	14	15	16	16	17	17	18	18	18	19	19	19	20	20
11					13	14	15	16	17	17	18	19	19	19	20	20	20	21	21
12					13	14	16	16	17	18	19	19	20	20	21	21	21	22	22
13						15	16	17	18	19	19	20	20	21	21	22	22	23	23
14						15	16	17	18	19	20	20	21	22	22	23	23	23	24
15						15	16	18	18	19	20	21	22	22	23	23	24	24	25
16							17	18	19	20	21	21	22	23	23	24	25	25	25
17							17	18	19	20	21	22	23	23	24	25	25	26	26
18							17	18	19	20	21	22	23	24	25	25	26	26	27
19							17	18	20	21	22	23	23	24	25	26	26	27	27
20							17	18	20	21	22	23	24	25	25	26	27	27	28

Example E.2.

In a sequence of 30 observations consisting of 20 + signs (= N_1) and 10 - signs (= N_2), the critical values of runs at the 0.05 level of significance are 9 and 20, as shown by Tables E-6a and E-6b, respectively. Therefore, if in an application it is found that the number of runs is equal to or less than 9 or equal to or greater than 20, we can reject (at the 0.05 level of significance) the hypothesis that the observed sequence is random.