

Named Distribution

Named Distribution	Notation	Range	Use Case	PMF/PDF	CDF	Expected Value $E(X)$	Variance $V(X)$	Moment Generating Function $M(t)$	Method of Momenet	Maximum Likelihood	Sufficient Statistic	Note
Bernoulli	$Ber(p)$	$x = 0, 1$	Single trials.	$p^x(1-p)^{1-x}$		p	$p(1-p)$	$(1-p) + pe^t$	$\hat{p} = \bar{X}$	$\hat{p} = \bar{X}$		
Binomial	$Bin(n, p)$	$x = 0, 1, \dots$ $n \in \mathbb{N}$	x is number of successes out of n trials.	$\binom{n}{x} p^x (1-p)^{n-x}$		np	$np(1-p)$	$(1-p + pe^t)^n$		$\hat{p} = \frac{\bar{X}}{n}$		
Geometric	$Geo(p)$	$x = 1, 2, \dots$	x is number of trials until first success.	$(1-p)^{x-1}p$	$1 - (1-p)^x$	$\frac{1}{p}$	$\frac{1-p}{p^2}$	$\frac{e^tp}{1-(1-p)e^t}$	$\hat{p} = \frac{1}{\bar{X}}$	$\hat{p} = \frac{1}{\bar{X}}$		Memoryless [†]
Negative Binomial	$NegBin(r, p)$	$x = r, r+1, \dots$ $r \in \mathbb{N}$	x is number of trials until r successes.	$\binom{x-1}{r-1} p^r (1-p)^{x-r}$		$\frac{r}{p}$	$\frac{r(1-p)}{p^2}$	$\left[\frac{e^tp}{1-(1-p)e^t}\right]^2$				
Hyper Geometric	$HypGeo(m, r, n)$	$x = 1, \dots, n$ $m, r, n \in \mathbb{N}$	Pick m out of n balls with r blacks. x is the number of black ball picked.	$\frac{\binom{r}{x}\binom{n-r}{m-x}}{\binom{n}{m}}$		$m\left(\frac{r}{n}\right)$	$m\left(\frac{r}{n}\right)\left(1-\frac{r}{n}\right)\left(\frac{n-m}{n-1}\right)$					n is population, m is number of trials, r is number of black ball.
Poisson	$Pois(\lambda)$	$x = 0, 1, \dots$ $\lambda > 0$	Something happens on average λ times for a period. x is the number of observe happens.	$\frac{\lambda^x e^{-\lambda}}{x!}$		λ	λ	$e^{\lambda(e^t-1)}$		$\hat{\lambda} = \bar{X}$		Poisson can approximate Binomial when $n \rightarrow \infty$ and $p \rightarrow 0$, that is: $X \sim Bin(n, p)$ then $X \sim Pois(np)$
Uniform	$Uni(a, b)$	$x \in [a, b]$ $a, b \in \mathbb{R}$ $a \leq b$		$\frac{1}{\beta - \alpha}$	$\frac{x - a}{b - a}$	$\frac{b + a}{2}$	$\frac{(b-a)^2}{12}$	$\frac{e^{tb} - eta}{t(b-a)}$		$\hat{\beta} = \max\{X_1, \dots, X_n\}$	$\beta : \max\{X_1, \dots, X_n\}$	
Exponential	$Exp(\lambda)$	$x \geq 0$ $\lambda > 0$	Something happens on average λ times for a period. x is the time to wait for one occurance.	$\lambda e^{-\lambda x}$	$1 - e^{-\lambda x}$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$	$\frac{\lambda}{\lambda - t}$	$\hat{\lambda} = \frac{1}{\bar{X}}$	$\hat{\lambda} = \frac{1}{\bar{X}}$		Memoryless [†] , Often model time.
Gamma	$Ga(\alpha, \lambda)$	$x > 0$ $\alpha > 0$ $\lambda > 0$	Something happens on average λ times for a period. x is the time to wait for α occurrences.	$\frac{\lambda^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\lambda x}$		$\frac{\alpha}{\lambda}$	$\frac{\alpha}{\lambda^2}$	$\left[\frac{\lambda}{\lambda - t}\right]^\alpha$			$\alpha : \sum^n \ln X_i$	$Ga(1, \lambda) = Exp(\lambda)$
Normal (Gaussian)	$N(\mu, \sigma^2)$	$x \in \mathbb{R}$ $\mu \in \mathbb{R}$ $\sigma \in \mathbb{R}$		$\frac{1}{\sigma\sqrt{2\pi}} e^{-(x-\mu)^2/2\sigma^2}$		μ	σ^2	$e^{\mu t} e^{(\sigma^2 t^2)/2}$		$\hat{\mu} = \bar{X}$ $\hat{\sigma}^2 = \frac{1}{n} \sum_i (X_i - \bar{X})^2$		Symmetric.
Standard Normal	$Z, N(0, 1)$	$x \in \mathbb{R}$		$\frac{1}{\sqrt{2\pi}} e^{-x^2/2}$	$\Phi(x)$	0	1	$e^{t^2/2}$	—	—		Special Case of Normal.
Beta	$Beta(\alpha, \beta)$	$x \in [0, 1]$ $\alpha > 0$ $\beta > 0$	Modelling proportion.	$\frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1} (1-x)^{\beta-1}$		$\frac{\alpha}{\alpha + \beta}$	$\frac{\alpha\beta}{(\alpha + \beta)^2(\alpha + \beta + 1)}$					$Beta(1, 1) = Uni(0, 1)$
Chi-Square	χ_n^2	$x \geq 0$ $n \in \mathbb{N}^+$	A Transformation of Standard Normal. Only takes positive value, model sample variance. Hypothesis tests.	$\frac{x^{n/2-1}}{2^{n/2}\Gamma(n/2)} e^{-x/2}$		n	$2n$	$(1-2t)^{-n/2}$				$\chi_n^2 \sim Ga(n/2, 0.5)$, $U + V \sim \chi_{n+m}^2$
T	T_n	$t \geq 0$ $n \in \mathbb{N}^+$	Model Standardized quantities. Bell-shaped, looks like Normal but with heavier tails.	$\frac{\Gamma((n+1)/2)}{\sqrt{n\pi}\Gamma(n/2)} \left(1 + \frac{t^2}{n}\right)^{-(n+1)/2}$		0						$T = \frac{Z}{\sqrt{U/n}}, Z \sim N(0, 1), U \sim \chi_n^2$
F	$F_{m,n}$	$w \geq 0$ $m \in \mathbb{N}^+$ $n \in \mathbb{N}^+$	Model ratio of variance.	$\frac{\Gamma((m+n)/2)}{\Gamma(m/2)\Gamma(n/2)} \left(\frac{m}{n}\right)^{m/2} \left(1 + \frac{m}{n}w\right)^{-(m+n)/2} w^{(m/2)-1}$								$W = \frac{U/m}{V/n}, U \sim \chi_m^2, V \sim \chi_n^2$, $X \sim T_n \implies X^2 \implies F_{1,n}$
Sample Mean	\bar{X}		$\bar{X} \sim N\left(\mu, \frac{\sigma^2}{n}\right)$	$\frac{1}{n} \sum_{i=1}^n X_i$		μ	$\frac{\sigma^2}{n}$					$\frac{\bar{X} - \mu}{S/\sqrt{n}} \sim T_{n-1}$
Sample Variance	S^2			$\frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2$		σ^2	$\frac{2\sigma^4}{n-1}$					$\frac{(n-1)S^2}{\sigma^2} \sim \chi_{n-1}^2$

[†]Memoryless : $P(X > n + k | X > n) = P(k)$

1 Formulas

Formulas
<div><div><div>• Permutation:</div><div>$\frac{n!}{(n-r)!}$</div></div><div><div>• Combinations:</div><div>$\binom{n}{r} = \frac{n!}{r!(n-r)!}$</div></div><div><div>• Geometric Series:</div><div>$\sum_{k=0}^{\infty} ar^k = \frac{a}{1-r}$</div></div><div><div>• Infinity Series:</div><div>$\sum_{k=0}^{\infty} \frac{z^k}{k!} = e^z$</div></div><div><div>• Exponential Result:</div><div>$\lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n = e^x$</div></div></div>

2 Basic Properties

- PMF (Probability Mass Function) for Discrete RV:
 - $p(k) \geq 0$ for all k
 - $\sum_i p(k_i) = 1$
- PDF (Probability Density Function) for Continuous RV:
 - $f(x) \geq 0$ for all x
 - $\int_{-\infty}^{\infty} f(x) \, dx = 1$
- CDF (Cumulative Distribution Function):
 - Non-decreasing function.
 - $\lim_{x \rightarrow -\infty} F(x) = 0$ and $\lim_{x \rightarrow \infty} F(x) = 1$

Joint Distribution	
Joint CDF:	$F(x, y) = P(X \leq x, Y \leq y)$
Joint PMF:	Joint PDF:
$p(x, y) = P(X = x, Y = y)$	$f(x, y) = P(X = x, Y = y)$
Marginal PMF:	Marginal PDF:
$p_X(x) = \sum_y p(x, y)$	$f_X(x) = \int_{-\infty}^{\infty} f(x, y) \, dy$
$p_Y(y) = \sum_x p(x, y)$	$f_Y(y) = \int_{-\infty}^{\infty} f(x, y) \, dx$
<ul style="list-style-type: none">• $p(x, y) \geq 0$ for all x, y• $\sum_x \sum_y p(x, y) = 1$	<ul style="list-style-type: none">• $f(x, y) \geq 0$ for all x, y• $\int_x \int_y p(x, y) dy dx = 1$

3 Conditional

Conditional Probability for Event
<div><div>• Definition:</div><div>$P(A B) = \frac{P(A \cap B)}{P(B)}$</div></div> <div><div>• Multiplicative Law:</div><div>$P(A \cap B) = P(B \cap A) = P(A B)P(B)$</div></div> <div><div>• Law of Total Probability, Union of all B_i is the Ω</div><div>$P(A) = \sum_{i=1}^n P(A B_i)P(B_i)$</div></div>

Conditional Probability for Multivariate
<div><div>• Definition:</div><div>$p(X = x Y = y) = \frac{p_{X,Y}(x, y)}{p_Y(y)} \qquad f(X = x Y = y) = \frac{f_{X,Y}(x, y)}{f_Y(y)}$</div></div> <div><div>• If X and Y are independent, then their margin PMF/PDF can factor into the product of their Marginal, and canceled by the denominator, thus we got:</div><div>$p(X = x Y = y) = p(X = x) \qquad f(X = x Y = y) = f(X = x)$</div></div> <div><div>• Multiplication Law:</div><div>$p_{XY}(x, y) = p_{X Y}(x y)p_Y(y) \qquad f_{XY}(x, y) = f_{X Y}(x y)f_Y(y)$</div></div> <div><div>• Law of Total Probability:</div><div>$p_X(x) = \sum_y p(x, y) = \sum_y p_{X Y}(x y)p_Y(y)$$f_X(x) = \int_{-\infty}^{\infty} f(x, y) = \int_{-\infty}^{\infty} f_{X Y}(x y)f_Y(y)$</div></div>

Bayes's Rule
$P(B A) = \frac{P(A B)P(B)}{P(A)}$

4 Independence

Independence
<div><div>• RV X and Y are independent iff:</div><div>$f(x, y) = f_X(x)f_Y(y) \qquad \text{or} \qquad M_{X,Y}(x, y) = M_X(x)M_Y(y)$$p(x, y) = p_X(x)p_Y(y)$</div></div> <div><div>• Event A and B are independent iff:</div><div>$P(A \cup B) = P(A)P(B)$</div></div>

5 Transformation

Normal Transformation (Normalize)
$X \sim N(\mu, \sigma^2) \implies \frac{X - \mu}{\sigma} \sim N(0, 1)$
Direct Transformation Method
Given $f_X(x)$, find $F_X(x)$, then construct $F_Y(y)$ in terms of $F_X(y)$, next we find the derivative of $F_Y(y)$ to find $f_Y(y)$.
Monotone Transformation Method
If $Y = g(X)$, where g is differentiable and strictly monotonic on some interval I , then the PMF/PDF of Y is given as: <div>$f_Y(y) = f_X(g^{-1}(y)) \left \frac{d}{dy} g^{-1}(y) \right$</div>

Probability Integral Transformation
If $Z = F_X(X)$ then $Z \sim Uni(0, 1)$.

Inverse Integral Transformation
If $X = F^{-1}(U)$ where $U \sim Uni(0, 1)$ then X has PDF $F(x)$.

Convolution Method (Sum of two RV)
Given $Z = X + Y$, then we have: <div>$p_Z(z) = \sum_x p(x, z - x) \qquad f_Z(z) = \int_{-\infty}^{\infty} f(x, z - x) \, dx$</div> If X and Y are independent, we got: <div>$p_Z(z) = \sum_x p_X(x)p_Y(z - x) \qquad f_Z(z) = \int_{-\infty}^{\infty} f_X(x)f_Y(z - x) \, dx$</div>

Bivariate Transformation Method
Suppose X and Y continuous RV and independent, we have two RV, defined as transformation of X and Y , we first use U, V represent X, Y : <div>$U = g_1(X, Y) \quad V = g_2(X, Y) \quad \text{and} \quad X = h_1(U, V) \quad Y = h_2(U, V)$</div> Then the joint PDF of U and V is given as: <div>$f_{U,V}(u, v) = f_{X,Y}(h_1(u, v), h_2(u, v)) \, \det(J(u, v))$</div> Where $J(u, v)$ is the Jacobian Matrix, defined as: <div>$J(u, v) = \begin{bmatrix} \frac{\partial h_1}{\partial u} & \frac{\partial h_1}{\partial v} \\ \frac{\partial h_2}{\partial u} & \frac{\partial h_2}{\partial v} \end{bmatrix}$</div> And the determinate is calculated as: <div>$\frac{\partial h_1}{\partial u} \times \frac{\partial h_2}{\partial v} - \frac{\partial h_1}{\partial v} \times \frac{\partial h_2}{\partial u}$</div>

6 Expected Value

$$E(X) = \sum_x xp(x) \qquad E(X) = \int_{-\infty}^{\infty} xf(x) \, dx$$

Properties of Expected Value
<div><div>• Expectation of a constant:</div><div>$E(E(X)) = E(X)$</div></div> <div><div>• Expectation of Linear Combinations of RV:</div><div>$E\left(a + \sum_{i=1}^n b_i X_i\right) = a + \sum_{i=1}^n b_i E(X_i)$</div></div> <div><div>Especially:</div><div>$E(aX + b) = aE(X) + b$</div></div> <div><div>When $a = 0, b = 1$ we got:</div><div>$E\left(\sum_{i=1}^n X_i\right) = \sum_{i=1}^n E(X_i)$</div></div> <div><div>• Notice:</div><div>$E(g(X)) \neq g(E(X))$</div></div> <div><div>• Expectation of product of RV, If X and Y are independent:</div><div>$E(XY) = E(X)E(Y)$</div></div> <div><div>• Expected Value of a function of RV, suppose $Y = g(X)$:</div><div>$E(Y) = \sum_x g(x)p(x) \qquad E(Y) = \int_{-\infty}^{\infty} g(x)f(x) \, dx$</div></div> <div><div>Especially:</div><div>$E(X^2) = \sum_x x^2 p(x) \qquad E(x^2) = \int_{-\infty}^{\infty} x^2 f(x) \, dx$</div></div>

Conditional Expectation
<div><div>• Expectation of Y given $X = x$ (fixed), and $h(Y)$ is a function of Y:</div><div>$E(h(Y) X = x) = \sum_{y_i} h(y_i)p(Y = y_i X = x)$$E(h(Y) X = x) = \int_{-\infty}^{\infty} h(y_i)p(Y = y_i X = x)$</div></div> <div><div>• Law of total Expectation:</div><div>$E(Y) = E_X(E(Y X))$</div></div> <div><div>The key here is $E(Y X)$ is a function of X.</div></div>

7 Variance

$Var(X) = E([X - \mu]^2)$
Standard Deviation
$Std(X) = \sqrt{Var(X)}$

Properties of Variance
<div><div>• Alternative Variance Form:</div><div>$Var(X) = E(X^2) - [E(X)]^2$</div></div> <div><div>• Variance of sum of RV:</div><div>$Var(X + Y) = Var(X) + Var(Y) + 2Cov(X, Y)$$Var(X - Y) = Var(X) + Var(Y) - 2Cov(X, Y)$</div></div> <div><div>If X and Y are independent, the covariance term is 0, thus:</div><div>$Var(X + Y) = Var(X - Y) = Var(X) + Var(Y)$</div></div> <div><div>In General:</div><div>$Var\left(a + \sum_{i=1}^n b_i X_i\right) = \sum_{i=1}^n \sum_{j=1}^n b_i b_j Cov(X_i, X_j)$</div></div> <div><div>Especially:</div><div>$Var(aX + b) = a^2 Var(X)$</div></div> <div><div>• If all X_i are mutually independent, then:</div><div>$Var\left(\sum_{i=1}^n X_i\right) = \sum_{i=1}^n Var(X_i)$</div></div> <div><div>• Variance of product of RV:</div><div>$Var(XY) = E(X^2Y^2) - [E(XY)]^2$</div></div>

Law of total Variance
$Var(Y) = Var(E(Y X)) + E(Var(Y X))$

Covariance
<div><div>• The Covariance of X and Y is defined as:</div><div>$Cov(X, Y) = E((X - E(X)) * (Y - E(Y)))$</div></div> <div><div>Notice that covariance can be positive or negative, contrast to variance which can only take positive value.</div><div>• Alternative Covariance Form:</div><div>$Cov(X, Y) = E(XY) - E(X)E(Y)$</div></div> <div><div>• Property 1:</div><div>$Cov(a + X, Y) = Cov(X, Y)$</div></div> <div><div>• Property 2:</div><div>$Cov(aX, bY) = abCov(X, Y)$</div></div> <div><div>• Property 3:</div><div>$Cov(X, Y + Z) = Cov(X, Y) + Cov(X, Z)$</div></div> <div><div>• Property 4:</div><div>$Cov(aX + bW, cY + dZ) = ac * Cov(X, Y) + ad * Cov(X, Z) + bc * Cov(W, Y) + bd * Cov(W, Z)$</div></div> <div><div>In General, if $U = a + \sum_{i=1}^n b_i X_i, V = c + \sum_{i=1}^n d_i X_i$, we have:</div><div>$Cov(U, V) = \sum_{i=1}^n \sum_{j=1}^m b_i d_j Cov(X_i, Y_j)$</div></div> <div><div>• Property 5:</div><div>$Cov(X, X) = Var(X)$</div></div> <div><div>• Property 6: If X and Y are independent then:</div><div>$Cov(X, Y) = 0$</div></div> <div><div>But $Cov(X, Y) = 0$ can't gives us X and Y independent.</div></div>

Correlation
<div><div>• The Correlation of X and Y is defined as:</div><div>$\rho(X, Y) = \frac{Cov(X, Y)}{\sqrt{Var(X)Var(Y)}} \qquad -1 \leq \rho \leq 1$</div></div> <div><div>• When ρ is close to 1, then X and Y are positively associated.</div><div>• When ρ is close to -1, then X and Y are negatively associated.</div><div>• When ρ is equals to 0, then X and Y are not associated.</div></div>

8 Markov and Chebyshev

Markov's Inequality
<div><div>If X only defined on non negative values, then:</div><div>$P(X \geq t) \leq \frac{E(X)}{t}$</div></div>

Chebyshev's Inequality
<div><div>Let μ and σ^2 be the mean and variance, then for $t > 0$, we set $t = k\sigma$:</div><div>$P(X - \mu > t) \leq \frac{\sigma^2}{t^2} \qquad P(X - \mu > k\sigma) \leq \frac{1}{k^2}$</div></div>

9 Moment Generating Function

$$M(t) = E(e^{tx}) = \sum_x e^{tx} p(x)$$

$$M(t) = E(e^{tx}) = \int_{-\infty}^{\infty} e^{tx} f(x) \, dx$$

Properties of Moment Generating Function
<div><div>• MGF is unique for a distribution, so can prove the distribution that an RV follows.</div><div>• MGF can be used to calculate some form of Expectation. That is, the rth moment is:</div><div>$E(X^r) = M^{(r)}(0)$</div></div> <div><div>So Variance can also be calculated as the second moment of X subtract the square of the first moment of X, that is:</div><div>$Var(X) = M^{(2)}(0) - [M^{(1)}(0)]^2$</div></div> <div><div>• rth central moment is defined as:</div><div>$E([X - E(X)])^r$</div></div> <div><div>• MGF of a transformed function is:</div><div>$M_{aX+b}(t) = e^{bt} M_X(at)$</div></div> <div><div>• If X and Y are independent RV, then:</div><div>$M_{X+Y}(t) = M_X(t)M_Y(t)$</div></div>

10 Gamma Function

$$\Gamma(\alpha) = \int_0^{\infty} u^{\alpha-1} e^{-u} \, du$$

- when α is fraction : $\Gamma(\alpha + 1) = \alpha \Gamma(\alpha)$
 - when α is integer : $\Gamma(\alpha + 1) = \alpha!$
- | | | | | | | |
|-------------|--------------|----------------|---|---|---|---|
| a | 1/2 | 3/2 | 1 | 2 | 3 | 4 |
| $\Gamma(a)$ | $\sqrt{\pi}$ | $\sqrt{\pi}/2$ | 1 | 1 | 2 | 6 |

11 Law of Large Number (LLN)

Let X_1, X_2, \dots be independent RV, and $E(X_i) = \mu, Var(X_i) = \sigma^2$ (we only require the variance is finite), Let: $\bar{X}_n = \frac{1}{n} \sum_{i=1}^n X_i$ then for any $\varepsilon > 0$:

$$P(|\bar{X}_n - \mu| \geq \varepsilon) \rightarrow 0 \qquad \text{as } n \rightarrow \infty$$

That is when $n \rightarrow \infty$, then the sample mean convergence in probability to the true mean $\bar{X}_n \rightarrow \mu$.

12 Monte Carlo Integration

We want to find:

$$I(g) = \int_0^1 g(x) \, dx$$

We first generate n RV X_1, \dots, X_n from $Uni(0, 1)$, then we have:

$$\bar{X}_n = \hat{I}(f) = \frac{1}{n} \sum_{i=1}^n f(X_i) \qquad \text{as } n \rightarrow \infty$$

The key here is that the Uniform distribution on $[0, 1]$ has PDF 1, thus the expectation of sample mean is just the function we want.

13 Convergence in Distribution

Let X_1, \dots, X_n be independent RV. Let X be RV. Then X_n convergence in distribution to X if:

$$\lim_{n \rightarrow \infty} F_n(x) = F(x)$$

At all points which F is continuous. We often use MGF to prove convergence in distribution, that is:

$$\lim_{n \rightarrow \infty} M_n(t) = M(t) \implies \lim_{n \rightarrow \infty} F_n(x) = F(x)$$

For t in an open interval containing zero.

We can use Standard Normal to approximate Poisson, when λ gets large enough, but we first need to Standardiz the Poisson.

14 Central Limit Theorem (CLT)

Let X_1, X_2, \dots be independent RV, and $E(X_i) = 0, Var(X_i) = \sigma^2$ and common CDF/PDF and MGF defined in a neighbourhood of zero.

- If we want Sum of X_i , we define:

$$S_n = \sum_{i=1}^n X_i$$

Then we have:

$$\lim_{n \rightarrow \infty} P\left(\frac{S_n}{\sigma\sqrt{n}} \leq x\right) = \Phi(x)$$

So, we have convergence in distribution of:

$$S_n \rightarrow N(0, n\sigma^2)$$

- If we want Average of X_i , we define:

$$\bar{X}_n = \frac{1}{n} \sum_{i=1}^n X_i$$

Then we have:

$$\lim_{n \rightarrow \infty} P\left(\frac{\bar{X}_n}{\sigma/\sqrt{n}} \leq x\right) = \Phi(x)$$

So, we have convergence in distribution of:

$$\bar{X}_n \rightarrow N(0, \sigma^2/n)$$

If we don't have Expected value 0, we can subtract off the mean and shift the distribution to make it have an expected value of 0.

Normal Approximation

In practise, we can normalize the sum to make it a standard normal:

$$\frac{S - E(S)}{Std(S)} \sim N(0, 1)$$

- Binomial: Let X_1, \dots, X_n be RV that follows Bernoulli distribution with parameter p . So their sum:

$$S_n = \sum_{i=1}^n X_i$$

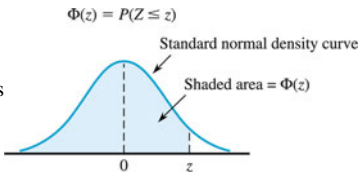
follows a Binomial distribution, that is: $S_n \sim Bin(n, p)$, we have that:

$$Z_n = \frac{S_n - np}{\sqrt{np(1-p)}}$$

Where $Z_n \sim N(0, 1)$.

A.3 Standard Normal cdf

Table A.3 Standard normal curve areas

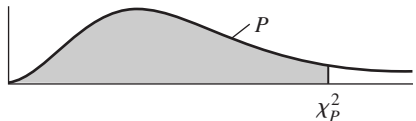


<i>z</i>	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
−3.4	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0002
−3.3	.0005	.0005	.0005	.0004	.0004	.0004	.0004	.0004	.0004	.0003
−3.2	.0007	.0007	.0006	.0006	.0006	.0006	.0006	.0005	.0005	.0005
−3.1	.0010	.0009	.0009	.0009	.0008	.0008	.0008	.0008	.0007	.0007
−3.0	.0013	.0013	.0013	.0012	.0012	.0011	.0011	.0011	.0010	.0010
−2.9	.0019	.0018	.0017	.0017	.0016	.0016	.0015	.0015	.0014	.0014
−2.8	.0026	.0025	.0024	.0023	.0023	.0022	.0021	.0021	.0020	.0019
−2.7	.0035	.0034	.0033	.0032	.0031	.0030	.0029	.0028	.0027	.0026
−2.6	.0047	.0045	.0044	.0043	.0041	.0040	.0039	.0038	.0037	.0036
−2.5	.0062	.0060	.0059	.0057	.0055	.0054	.0052	.0051	.0049	.0048
−2.4	.0082	.0080	.0078	.0075	.0073	.0071	.0069	.0068	.0066	.0064
−2.3	.0107	.0104	.0102	.0099	.0096	.0094	.0091	.0089	.0087	.0084
−2.2	.0139	.0136	.0132	.0129	.0125	.0122	.0119	.0116	.0113	.0110
−2.1	.0179	.0174	.0170	.0166	.0162	.0158	.0154	.0150	.0146	.0143
−2.0	.0228	.0222	.0217	.0212	.0207	.0202	.0197	.0192	.0188	.0183
−1.9	.0287	.0281	.0274	.0268	.0262	.0256	.0250	.0244	.0239	.0233
−1.8	.0359	.0352	.0344	.0336	.0329	.0322	.0314	.0307	.0301	.0294
−1.7	.0446	.0436	.0427	.0418	.0409	.0401	.0392	.0384	.0375	.0367
−1.6	.0548	.0537	.0526	.0516	.0505	.0495	.0485	.0475	.0465	.0455
−1.5	.0668	.0655	.0643	.0630	.0618	.0606	.0594	.0582	.0571	.0559
−1.4	.0808	.0793	.0778	.0764	.0749	.0735	.0722	.0708	.0694	.0681
−1.3	.0968	.0951	.0934	.0918	.0901	.0885	.0869	.0853	.0838	.0823
−1.2	.1151	.1131	.1112	.1093	.1075	.1056	.1038	.1020	.1003	.0985
−1.1	.1357	.1335	.1314	.1292	.1271	.1251	.1230	.1210	.1190	.1170
−1.0	.1587	.1562	.1539	.1515	.1492	.1469	.1446	.1423	.1401	.1379
−0.9	.1841	.1814	.1788	.1762	.1736	.1711	.1685	.1660	.1635	.1611
−0.8	.2119	.2090	.2061	.2033	.2005	.1977	.1949	.1922	.1894	.1867
−0.7	.2420	.2389	.2358	.2327	.2296	.2266	.2236	.2206	.2177	.2148
−0.6	.2743	.2709	.2676	.2643	.2611	.2578	.2546	.2514	.2483	.2451
−0.5	.3085	.3050	.3015	.2981	.2946	.2912	.2877	.2843	.2810	.2776
−0.4	.3446	.3409	.3372	.3336	.3300	.3264	.3228	.3192	.3156	.3121
−0.3	.3821	.3783	.3745	.3707	.3669	.3632	.3594	.3557	.3520	.3482
−0.2	.4207	.4168	.4129	.4090	.4052	.4013	.3974	.3936	.3897	.3859
−0.1	.4602	.4562	.4522	.4483	.4443	.4404	.4364	.4325	.4286	.4247
−0.0	.5000	.4960	.4920	.4880	.4840	.4801	.4761	.4721	.4681	.4641

(continued)

[illegible]

TABLE 3 Percentiles of the χ^2 Distribution—Values of χ_P^2 Corresponding to P



df	$\chi_{.005}^2$	$\chi_{.01}^2$	$\chi_{.025}^2$	$\chi_{.05}^2$	$\chi_{.10}^2$	$\chi_{.90}^2$	$\chi_{.95}^2$	$\chi_{.975}^2$	$\chi_{.99}^2$	$\chi_{.995}^2$
1	.000039	.00016	.00098	.0039	.0158	2.71	3.84	5.02	6.63	7.88
2	.0100	.0201	.0506	.1026	.2107	4.61	5.99	7.38	9.21	10.60
3	.0717	.115	.216	.352	.584	6.25	7.81	9.35	11.34	12.84
4	.207	.297	.484	.711	1.064	7.78	9.49	11.14	13.28	14.86
5	.412	.554	.831	1.15	1.61	9.24	11.07	12.83	15.09	16.75
6	.676	.872	1.24	1.64	2.20	10.64	12.59	14.45	16.81	18.55
7	.989	1.24	1.69	2.17	2.83	12.02	14.07	16.01	18.48	20.28
8	1.34	1.65	2.18	2.73	3.49	13.36	15.51	17.53	20.09	21.96
9	1.73	2.09	2.70	3.33	4.17	14.68	16.92	19.02	21.67	23.59
10	2.16	2.56	3.25	3.94	4.87	15.99	18.31	20.48	23.21	25.19
11	2.60	3.05	3.82	4.57	5.58	17.28	19.68	21.92	24.73	26.76
12	3.07	3.57	4.40	5.23	6.30	18.55	21.03	23.34	26.22	28.30
13	3.57	4.11	5.01	5.89	7.04	19.81	22.36	24.74	27.69	29.82
14	4.07	4.66	5.63	6.57	7.79	21.06	23.68	26.12	29.14	31.32
15	4.60	5.23	6.26	7.26	8.55	22.31	25.00	27.49	30.58	32.80
16	5.14	5.81	6.91	7.96	9.31	23.54	26.30	28.85	32.00	34.27
18	6.26	7.01	8.23	9.39	10.86	25.99	28.87	31.53	34.81	37.16
20	7.43	8.26	9.59	10.85	12.44	28.41	31.41	34.17	37.57	40.00
24	9.89	10.86	12.40	13.85	15.66	33.20	36.42	39.36	42.98	45.56
30	13.79	14.95	16.79	18.49	20.60	40.26	43.77	46.98	50.89	53.67
40	20.71	22.16	24.43	26.51	29.05	51.81	55.76	59.34	63.69	66.77
60	35.53	37.48	40.48	43.19	46.46	74.40	79.08	83.30	88.38	91.95
120	83.85	86.92	91.58	95.70	100.62	140.23	146.57	152.21	158.95	163.64

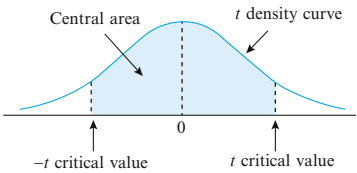
For large degrees of freedom,

$$\chi_P^2 = \tfrac{1}{2}(z_P + \sqrt{2v-1})^2 \text{ approximately,}$$

where v = degrees of freedom and z_P is given in Table 2.

A.5 Critical Values for *t* Distributions

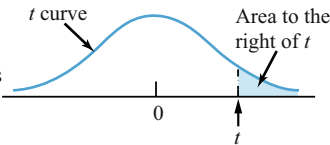
Table A.5 Critical values for *t* distributions



<i>ν</i>	Central area						
	80%	90%	95%	98%	99%	99.8%	99.9%
1	3.078	6.314	12.706	31.821	63.657	318.31	636.62
2	1.886	2.920	4.303	6.965	9.925	22.326	31.598
3	1.638	2.353	3.182	4.541	5.841	10.213	12.924
4	1.533	2.132	2.776	3.747	4.604	7.173	8.610
5	1.476	2.015	2.571	3.365	4.032	5.893	6.869
6	1.440	1.943	2.447	3.143	3.707	5.208	5.959
7	1.415	1.895	2.365	2.998	3.499	4.785	5.408
8	1.397	1.860	2.306	2.896	3.355	4.501	5.041
9	1.383	1.833	2.262	2.821	3.250	4.297	4.781
10	1.372	1.812	2.228	2.764	3.169	4.144	4.587
11	1.363	1.796	2.201	2.718	3.106	4.025	4.437
12	1.356	1.782	2.179	2.681	3.055	3.930	4.318
13	1.350	1.771	2.160	2.650	3.012	3.852	4.221
14	1.345	1.761	2.145	2.624	2.977	3.787	4.140
15	1.341	1.753	2.131	2.602	2.947	3.733	4.073
16	1.337	1.746	2.120	2.583	2.921	3.686	4.015
17	1.333	1.740	2.110	2.567	2.898	3.646	3.965
18	1.330	1.734	2.101	2.552	2.878	3.610	3.922
19	1.328	1.729	2.093	2.539	2.861	3.579	3.883
20	1.325	1.725	2.086	2.528	2.845	3.552	3.850
21	1.323	1.721	2.080	2.518	2.831	3.527	3.819
22	1.321	1.717	2.074	2.508	2.819	3.505	3.792
23	1.319	1.714	2.069	2.500	2.807	3.485	3.767
24	1.318	1.711	2.064	2.492	2.797	3.467	3.745
25	1.316	1.708	2.060	2.485	2.787	3.450	3.725
26	1.315	1.706	2.056	2.479	2.779	3.435	3.707
27	1.314	1.703	2.052	2.473	2.771	3.421	3.690
28	1.313	1.701	2.048	2.467	2.763	3.408	3.674
29	1.311	1.699	2.045	2.462	2.756	3.396	3.659
30	1.310	1.697	2.042	2.457	2.750	3.385	3.646
32	1.309	1.694	2.037	2.449	2.738	3.365	3.622
34	1.307	1.691	2.032	2.441	2.728	3.348	3.601
36	1.306	1.688	2.028	2.434	2.719	3.333	3.582
38	1.304	1.686	2.024	2.429	2.712	3.319	3.566
40	1.303	1.684	2.021	2.423	2.704	3.307	3.551
50	1.299	1.676	2.009	2.403	2.678	3.262	3.496
60	1.296	1.671	2.000	2.390	2.660	3.232	3.460
120	1.289	1.658	1.980	2.358	2.617	3.160	3.373
∞	1.282	1.645	1.960	2.326	2.576	3.090	3.291

A.6 Tail Areas of *t* Distributions

Table A.6 *t* curve tail areas

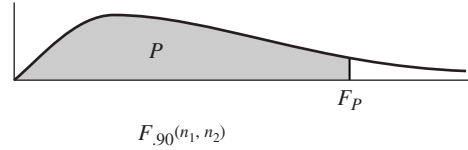


	Degrees of Freedom (<i>ν</i>)											
<i>t</i>	1	2	3	4	5	6	7	8	9	10	11	12
0.0	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500
0.1	.468	.465	.463	.463	.462	.462	.462	.461	.461	.461	.461	.461
0.2	.437	.430	.427	.426	.425	.424	.424	.423	.423	.423	.423	.422
0.3	.407	.396	.392	.390	.388	.387	.386	.386	.386	.385	.385	.385
0.4	.379	.364	.358	.355	.353	.352	.351	.350	.349	.349	.348	.348
0.5	.352	.333	.326	.322	.319	.317	.316	.315	.315	.314	.313	.313
0.6	.328	.305	.295	.290	.287	.285	.284	.283	.282	.281	.280	.280
0.7	.306	.278	.267	.261	.258	.255	.253	.252	.251	.250	.249	.249
0.8	.285	.254	.241	.234	.230	.227	.225	.223	.222	.221	.220	.220
0.9	.267	.232	.217	.210	.205	.201	.199	.197	.196	.195	.194	.193
1.0	.250	.211	.196	.187	.182	.178	.175	.173	.172	.170	.169	.169
1.1	.235	.193	.176	.167	.162	.157	.154	.152	.150	.149	.147	.146
1.2	.221	.177	.158	.148	.142	.138	.135	.132	.130	.129	.128	.127
1.3	.209	.162	.142	.132	.125	.121	.117	.115	.113	.111	.110	.109
1.4	.197	.148	.128	.117	.110	.106	.102	.100	.098	.096	.095	.093
1.5	.187	.136	.115	.104	.097	.092	.089	.086	.084	.082	.081	.080
1.6	.178	.125	.104	.092	.085	.080	.077	.074	.072	.070	.069	.068
1.7	.169	.116	.094	.082	.075	.070	.065	.064	.062	.060	.059	.057
1.8	.161	.107	.085	.073	.066	.061	.057	.055	.053	.051	.050	.049
1.9	.154	.099	.077	.065	.058	.053	.050	.047	.045	.043	.042	.041
2.0	.148	.092	.070	.058	.051	.046	.043	.040	.038	.037	.035	.034
2.1	.141	.085	.063	.052	.045	.040	.037	.034	.033	.031	.030	.029
2.2	.136	.079	.058	.046	.040	.035	.032	.029	.028	.026	.025	.024
2.3	.131	.074	.052	.041	.035	.031	.027	.025	.023	.022	.021	.020
2.4	.126	.069	.048	.037	.031	.027	.024	.022	.020	.019	.018	.017
2.5	.121	.065	.044	.033	.027	.023	.020	.018	.017	.016	.015	.014
2.6	.117	.061	.040	.030	.024	.020	.018	.016	.014	.013	.012	.012
2.7	.113	.057	.037	.027	.021	.018	.015	.014	.012	.011	.010	.010
2.8	.109	.054	.034	.024	.019	.016	.013	.012	.010	.009	.009	.008
2.9	.106	.051	.031	.022	.017	.014	.011	.010	.009	.008	.007	.007
3.0	.102	.048	.029	.020	.015	.012	.010	.009	.007	.007	.006	.006
3.1	.099	.045	.027	.018	.013	.011	.009	.007	.006	.006	.005	.005
3.2	.096	.043	.025	.016	.012	.009	.008	.006	.005	.005	.004	.004
3.3	.094	.040	.023	.015	.011	.008	.007	.005	.005	.004	.004	.003
3.4	.091	.038	.021	.014	.010	.007	.006	.005	.004	.003	.003	.003
3.5	.089	.036	.020	.012	.009	.006	.005	.004	.003	.003	.002	.002
3.6	.086	.035	.018	.011	.008	.006	.004	.004	.003	.002	.002	.002
3.7	.084	.033	.017	.010	.007	.005	.004	.003	.002	.002	.002	.002
3.8	.082	.031	.016	.010	.006	.004	.003	.003	.002	.002	.001	.001
3.9	.080	.030	.015	.009	.006	.004	.003	.002	.002	.001	.001	.001
4.0	.078	.029	.014	.008	.005	.004	.003	.002	.002	.001	.001	.001

[illegible]

[illegible]

TABLE 5 Percentiles of the F Distribution: $F_{.90}(n_1, n_2)$



n_1 = degrees of freedom for numerator																				
n_2	n_1	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
n_2 = degrees of freedom for denominator	1	39.86	49.50	53.59	55.83	57.24	58.20	58.91	59.44	59.86	60.19	60.71	61.22	61.74	62.00	62.26	62.53	62.79	63.06	63.33
	2	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38	9.39	9.41	9.42	9.44	9.45	9.46	9.47	9.47	9.48	9.49
	3	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24	5.23	5.22	5.20	5.18	5.17	5.16	5.15	5.14	5.14	5.13
	4	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94	3.92	3.90	3.87	3.84	3.83	3.82	3.80	3.79	3.78	3.76
	5	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32	3.30	3.27	3.24	3.21	3.19	3.17	3.16	3.14	3.12	3.10
	6	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96	2.94	2.90	2.87	2.84	2.82	2.80	2.78	2.76	2.74	2.72
	7	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72	2.70	2.67	2.63	2.59	2.58	2.56	2.54	2.51	2.49	2.47
	8	3.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56	2.50	2.50	2.46	2.42	2.40	2.38	2.36	2.34	2.32	2.29
	9	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44	2.42	2.38	2.34	2.30	2.28	2.25	2.23	2.21	2.18	2.16
	10	3.29	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35	2.32	2.28	2.24	2.20	2.18	2.16	2.13	2.11	2.08	2.06
	11	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.30	2.27	2.25	2.21	2.17	2.12	2.10	2.08	2.05	2.03	2.00	1.97
	12	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21	2.19	2.15	2.10	2.06	2.04	2.01	1.99	1.96	1.93	1.90
	13	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16	2.14	2.10	2.05	2.01	1.98	1.96	1.93	1.90	1.88	1.85
	14	3.10	2.73	2.52	2.39	2.31	2.24	2.19	2.15	2.12	2.10	2.05	2.01	1.96	1.94	1.91	1.89	1.86	1.83	1.80
	15	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09	2.06	2.02	1.97	1.92	1.90	1.87	1.85	1.82	1.79	1.76
	16	3.05	2.67	2.46	2.33	2.24	2.18	2.13	2.09	2.06	2.03	1.99	1.94	1.89	1.87	1.84	1.81	1.78	1.75	1.72
	17	3.03	2.64	2.44	2.31	2.22	2.15	2.10	2.06	2.03	2.00	1.96	1.91	1.86	1.84	1.81	1.78	1.75	1.72	1.69
	18	3.01	2.62	2.42	2.29	2.20	2.13	2.08	2.04	2.00	1.98	1.93	1.89	1.84	1.81	1.78	1.75	1.72	1.69	1.66
	19	2.99	2.61	2.40	2.27	2.18	2.11	2.06	2.02	1.98	1.96	1.91	1.86	1.81	1.79	1.76	1.73	1.70	1.67	1.63
	20	2.97	2.59	2.38	2.25	2.16	2.09	2.04	2.00	1.96	1.94	1.89	1.84	1.79	1.77	1.74	1.71	1.68	1.64	1.61
	21	2.96	2.57	2.36	2.23	2.14	2.08	2.02	1.98	1.95	1.92	1.87	1.83	1.78	1.75	1.72	1.69	1.66	1.62	1.59
	22	2.95	2.56	2.35	2.22	2.13	2.06	2.01	1.97	1.93	1.90	1.86	1.81	1.76	1.73	1.70	1.67	1.64	1.60	1.57
	23	2.94	2.55	2.34	2.21	2.11	2.05	1.99	1.95	1.92	1.89	1.84	1.80	1.74	1.72	1.69	1.66	1.62	1.59	1.55
	24	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91	1.88	1.83	1.78	1.73	1.70	1.67	1.64	1.61	1.57	1.53
	25	2.92	2.53	2.32	2.18	2.09	2.02	1.97	1.93	1.89	1.87	1.82	1.77	1.72	1.69	1.66	1.63	1.59	1.56	1.52
	26	2.91	2.52	2.31	2.17	2.08	2.01	1.96	1.92	1.88	1.86	1.81	1.76	1.71	1.68	1.65	1.61	1.58	1.54	1.50
	27	2.90	2.51	2.30	2.17	2.07	2.00	1.95	1.91	1.87	1.85	1.80	1.75	1.70	1.67	1.64	1.60	1.57	1.53	1.49
	28	2.89	2.50	2.29	2.16	2.06	2.00	1.94	1.90	1.87	1.84	1.79	1.74	1.69	1.66	1.63	1.59	1.56	1.52	1.48
	29	2.89	2.50	2.28	2.15	2.06	1.99	1.93	1.89	1.86	1.83	1.78	1.73	1.68	1.65	1.62	1.58	1.55	1.51	1.47
	30	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85	1.82	1.77	1.72	1.67	1.64	1.61	1.57	1.54	1.50	1.46
	40	2.84	2.44	2.23	2.09	2.00	1.93	1.87	1.83	1.79	1.76	1.71	1.66	1.61	1.57	1.54	1.51	1.47	1.42	1.38
	60	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74	1.71	1.66	1.60	1.54	1.51	1.48	1.44	1.40	1.35	1.29
	120	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68	1.65	1.60	1.55	1.48	1.45	1.41	1.37	1.32	1.26	1.19
	∞	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63	1.60	1.55	1.49	1.42	1.38	1.34	1.30	1.24	1.17	1.00

TABLE 5 Percentiles of the F Distribution: $F_{.95}(n_1, n_2)$ (Continued)

n_1 = degrees of freedom for numerator

$n_2 \backslash n_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5	241.9	243.9	245.9	248.0	249.1	250.1	251.1	252.2	253.3	254.3
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

TABLE 5 Percentiles of the F Distribution: $F_{.975}(n_1, n_2)$ (Continued)

n_1 = degrees of freedom for numerator

$n_2 \backslash n_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	647.8	799.5	864.2	899.6	921.8	937.1	948.2	956.7	963.3	968.6	976.7	984.9	993.1	997.2	1001	1006	1010	1014	1018
2	38.51	39.00	39.17	39.25	39.30	39.33	39.36	39.37	39.39	39.40	39.41	39.43	39.45	39.46	39.46	39.47	39.48	39.49	39.50
3	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47	14.42	14.34	14.25	14.17	14.12	14.08	14.04	13.99	13.95	13.90
4	12.22	10.65	9.98	9.60	9.36	9.20	9.07	8.98	8.90	8.84	8.75	8.66	8.56	8.51	8.46	8.41	8.36	8.31	8.26
5	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68	6.62	6.52	6.43	6.33	6.28	6.23	6.18	6.12	6.07	6.02
6	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52	5.46	5.37	5.27	5.17	5.12	5.07	5.01	4.96	4.90	4.85
7	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82	4.76	4.67	4.57	4.47	4.42	4.36	4.31	4.25	4.20	4.14
8	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.36	4.30	4.20	4.10	4.00	3.95	3.89	3.84	3.78	3.73	3.67
9	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	4.03	3.96	3.87	3.77	3.67	3.61	3.56	3.51	3.45	3.39	3.33
10	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78	3.72	3.62	3.52	3.42	3.37	3.31	3.26	3.20	3.14	3.08
11	6.72	5.26	4.63	4.28	4.04	3.88	3.76	3.66	3.59	3.53	3.43	3.33	3.23	3.17	3.12	3.06	3.00	2.94	2.88
12	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44	3.37	3.28	3.18	3.07	3.02	2.96	2.91	2.85	2.79	2.72
13	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.31	3.25	3.15	3.05	2.95	2.89	2.84	2.78	2.72	2.66	2.60
14	6.30	4.86	4.24	3.89	3.66	3.50	3.38	3.29	3.21	3.15	3.05	2.95	2.84	2.79	2.73	2.67	2.61	2.55	2.49
15	6.20	4.77	4.15	3.80	3.58	3.41	3.29	3.20	3.12	3.06	2.96	2.86	2.76	2.70	2.64	2.59	2.52	2.46	2.40
16	6.12	4.69	4.08	3.73	3.50	3.34	3.22	3.12	3.05	2.99	2.89	2.79	2.68	2.63	2.57	2.51	2.45	2.38	2.32
17	6.04	4.62	4.01	3.66	3.44	3.28	3.16	3.06	2.98	2.92	2.82	2.72	2.62	2.56	2.50	2.44	2.38	2.32	2.25
18	5.98	4.56	3.95	3.61	3.38	3.22	3.10	3.01	2.93	2.87	2.77	2.67	2.56	2.50	2.44	2.38	2.32	2.26	2.19
19	5.92	4.51	3.90	3.56	3.33	3.17	3.05	2.96	2.88	2.82	2.72	2.62	2.51	2.45	2.39	2.33	2.27	2.20	2.13
20	5.87	4.46	3.86	3.51	3.29	3.13	3.01	2.91	2.84	2.77	2.68	2.57	2.46	2.41	2.35	2.29	2.22	2.16	2.09
21	5.83	4.42	3.82	3.48	3.25	3.09	2.97	2.87	2.80	2.73	2.64	2.53	2.42	2.37	2.31	2.25	2.18	2.11	2.04
22	5.79	4.38	3.78	3.44	3.22	3.05	2.93	2.84	2.76	2.70	2.60	2.50	2.39	2.33	2.27	2.21	2.14	2.08	2.00
23	5.75	4.35	3.75	3.41	3.18	3.02	2.90	2.81	2.73	2.67	2.57	2.47	2.36	2.30	2.24	2.18	2.11	2.04	1.97
24	5.72	4.32	3.72	3.38	3.15	2.99	2.87	2.78	2.70	2.64	2.54	2.44	2.33	2.27	2.21	2.15	2.08	2.01	1.94
25	5.69	4.29	3.69	3.35	3.13	2.97	2.85	2.75	2.68	2.61	2.51	2.41	2.30	2.24	2.18	2.12	2.05	1.98	1.91
26	5.66	4.27	3.67	3.33	3.10	2.94	2.82	2.73	2.65	2.59	2.49	2.39	2.28	2.22	2.16	2.09	2.03	1.95	1.88
27	5.63	4.24	3.65	3.31	3.08	2.92	2.80	2.71	2.63	2.57	2.47	2.36	2.25	2.19	2.13	2.07	2.00	1.93	1.85
28	5.61	4.22	3.63	3.29	3.06	2.90	2.78	2.69	2.61	2.55	2.45	2.34	2.23	2.17	2.11	2.05	1.98	1.91	1.83
29	5.59	4.20	3.61	3.27	3.04	2.88	2.76	2.67	2.59	2.53	2.43	2.32	2.21	2.15	2.09	2.03	1.96	1.89	1.81
30	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.57	2.51	2.41	2.31	2.20	2.14	2.07	2.01	1.94	1.87	1.79
40	5.42	4.05	3.46	3.13	2.90	2.74	2.62	2.53	2.45	2.39	2.29	2.18	2.07	2.01	1.94	1.88	1.80	1.72	1.64
60	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.33	2.27	2.17	2.06	1.94	1.88	1.82	1.74	1.67	1.58	1.48
120	5.15	3.80	3.23	2.89	2.67	2.52	2.39	2.30	2.22	2.16	2.05	1.94	1.82	1.76	1.69	1.61	1.53	1.43	1.31
∞	5.02	3.69	3.12	2.79	2.57	2.41	2.29	2.19	2.11	2.05	1.94	1.83	1.71	1.64	1.57	1.48	1.39	1.27	1.00

TABLE 5 Percentiles of the F Distribution: $F_{.99}(n_1, n_2)$ (Continued)

n_1 = degrees of freedom for numerator

$n_2 \backslash n_1$	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	4052	4999.5	5403	5625	5764	5859	5928	5982	6022	6056	6106	6157	6209	6235	6261	6287	6313	6339	6366
2	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.39	99.40	99.42	99.43	99.45	99.46	99.47	99.47	99.48	99.49	99.50
3	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35	27.23	27.05	26.87	26.69	26.60	26.50	26.41	26.32	26.22	26.13
4	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66	14.55	14.37	14.20	14.02	13.93	13.84	13.75	13.65	13.56	13.46
5	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.16	10.05	9.89	9.72	9.55	9.47	9.38	9.29	9.20	9.11	9.02
6	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.72	7.56	7.40	7.31	7.23	7.14	7.06	6.97	6.88
7	12.25	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.47	6.31	6.16	6.07	5.99	5.91	5.82	5.74	5.65
8	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.67	5.52	5.36	5.28	5.20	5.12	5.03	4.95	4.86
9	10.56	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	5.11	4.96	4.81	4.73	4.65	4.57	4.48	4.40	4.31
10	10.04	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.71	4.56	4.41	4.33	4.25	4.17	4.08	4.00	3.91
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54	4.40	4.25	4.10	4.02	3.94	3.86	3.78	3.69	3.60
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.16	4.01	3.86	3.78	3.70	3.62	3.54	3.45	3.36
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	3.96	3.82	3.66	3.59	3.51	3.43	3.34	3.25	3.17
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.80	3.66	3.51	3.43	3.35	3.27	3.18	3.09	3.00
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.67	3.52	3.37	3.29	3.21	3.13	3.05	2.96	2.87
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.55	3.41	3.26	3.18	3.10	3.02	2.93	2.84	2.75
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.46	3.31	3.16	3.08	3.00	2.92	2.83	2.75	2.65
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51	3.37	3.23	3.08	3.00	2.92	2.84	2.75	2.66	2.57
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43	3.30	3.15	3.00	2.92	2.84	2.76	2.67	2.58	2.49
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.23	3.09	2.94	2.86	2.78	2.69	2.61	2.52	2.42
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	3.31	3.17	3.03	2.88	2.80	2.72	2.64	2.55	2.46	2.36
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.12	2.98	2.83	2.75	2.67	2.58	2.50	2.40	2.31
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21	3.07	2.93	2.78	2.70	2.62	2.54	2.45	2.35	2.26
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	3.03	2.89	2.74	2.66	2.58	2.49	2.40	2.31	2.21
25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22	3.13	2.99	2.85	2.70	2.62	2.54	2.45	2.36	2.27	2.17
26	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.18	3.09	2.96	2.81	2.66	2.58	2.50	2.42	2.33	2.23	2.13
27	7.68	5.49	4.60	4.11	3.78	3.56	3.39	3.26	3.15	3.06	2.93	2.78	2.63	2.55	2.47	2.38	2.29	2.20	2.10
28	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.12	3.03	2.90	2.75	2.60	2.52	2.44	2.35	2.26	2.17	2.06
29	7.60	5.42	4.54	4.04	3.73	3.50	3.33	3.20	3.09	3.00	2.87	2.73	2.57	2.49	2.41	2.33	2.23	2.14	2.03
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.84	2.70	2.55	2.47	2.39	2.30	2.21	2.11	2.01
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.66	2.52	2.37	2.29	2.20	2.11	2.02	1.92	1.80
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.50	2.35	2.20	2.12	2.03	1.94	1.84	1.73	1.60
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47	2.34	2.19	2.03	1.95	1.86	1.76	1.66	1.53	1.38
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.18	2.04	1.88	1.79	1.70	1.59	1.47	1.32	1.00