

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 <sup>†</sup>
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 $\lambda$ times for a period. $x$ is the number of observe happens.	$\frac{\lambda^x e^{-\lambda}}{x!}$		$\lambda$	$\lambda$	$e^{\lambda(e^t-1)}$		$\hat{\lambda} = \bar{X}$		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 $\lambda$ 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 <sup>†</sup> , Often model time.
Gamma	$Ga(\alpha, \lambda)$	$x > 0$ $\alpha > 0$ $\lambda > 0$	Something happens on average $\lambda$ times for a period. $x$ is the time to wait for $\alpha$ 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)	$N(\mu, \sigma^2)$	$x \in \mathbb{R}$ $\mu \in \mathbb{R}$ $\sigma \in \mathbb{R}$		$\frac{1}{\sigma\sqrt{2\pi}} e^{-(x-\mu)^2/2\sigma^2}$		$\mu$	$\sigma^2$	$e^{\mu t} e^{(\sigma^2 t^2)/2}$		$\hat{\mu} = \bar{X}$ $\hat{\sigma}^2 = \frac{1}{n} \sum_i (X_i - \bar{X})^2$		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	$\chi_n^2$	$x \geq 0$ $n \in \mathbb{N}^+$	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	$\bar{X}$		$\bar{X} \sim N\left(\mu, \frac{\sigma^2}{n}\right)$	$\frac{1}{n} \sum_{i=1}^n X_i$		$\mu$	$\frac{\sigma^2}{n}$					$\frac{\bar{X} - \mu}{S/\sqrt{n}} \sim T_{n-1}$
Sample Variance	$S^2$			$\frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2$		$\sigma^2$	$\frac{2\sigma^4}{n-1}$					$\frac{(n-1)S^2}{\sigma^2} \sim \chi_{n-1}^2$

<sup>†</sup>Memoryless :  $P(X > n + k | X > n) = P(k)$

1 Formulas

Formulas
<div><div><div>• Permutation:</div><div><math display="block">\frac{n!}{(n-r)!}</math></div></div><div><div>• Combinations:</div><div><math display="block">\binom{n}{r} = \frac{n!}{r!(n-r)!}</math></div></div><div><div>• Geometric Series:</div><div><math display="block">\sum_{k=0}^{\infty} ar^k = \frac{a}{1-r}</math></div></div><div><div>• Infinity Series:</div><div><math display="block">\sum_{k=0}^{\infty} \frac{z^k}{k!} = e^z</math></div></div><div><div>• Exponential Result:</div><div><math display="block">\lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n = e^x</math></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"><li>• <math>p(x,y) \geq 0</math> for all <math>x,y</math></li><li>• <math>\sum_x \sum_y p(x,y) = 1</math></li></ul>	<ul style="list-style-type: none"><li>• <math>f(x,y) \geq 0</math> for all <math>x,y</math></li><li>• <math>\int_x \int_y p(x,y) \partial y \partial x = 1</math></li></ul>

3 Conditional

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

Conditional Probability for Multivariate
<div><div><div>• Definition:</div><div><math display="block">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)}</math></div></div><div><div>• If <math>X</math> and <math>Y</math> 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><math display="block">p(X = x Y = y) = p(X = x) \qquad f(X = x Y = y) = f(X = x)</math></div></div></div>
<div><div><div>• Multiplication Law:</div><div><math display="block">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)</math></div></div></div>
<div><div><div>• Law of Total Probability:</div><div><math display="block">p_X(x) = \sum_y p(x,y) = \sum_y p_{X Y}(x y)p_Y(y)</math><math display="block">f_X(x) = \int_{-\infty}^{\infty} f(x,y) \, dy = \int_{-\infty}^{\infty} f_{X Y}(x y)f_Y(y) \, dy</math></div></div></div>

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

4 Independence

Independence
<div><div><div>• RV <math>X</math> and <math>Y</math> are independent iff:</div><div><math display="block">\begin{aligned} f(x,y) &amp;= f_X(x)f_Y(y) \\ p(x,y) &amp;= p_X(x)p_Y(y) \end{aligned} \qquad \text{or} \qquad M_{X,Y}(x,y) = M_X(x)M_Y(y)</math></div></div><div><div>• Event <math>A</math> and <math>B</math> are independent iff:</div><div><math display="block">P(A \cup B) = P(A)P(B)</math></div></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><math display="block">f_Y(y) = f_X(g^{-1}(y)) \left  \frac{d}{dy} g^{-1}(y) \right </math></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><math display="block">p_Z(z) = \sum_x p(x, z-x) \qquad f_Z(z) = \int_{-\infty}^{\infty} f(x, z-x) \, dx</math></div> If $X$ and $Y$ are independent, we got: <div><math display="block">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</math></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><math display="block">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)</math></div> Then the joint PDF of $U$ and $V$ is given as: <div><math display="block">f_{U,V}(u,v) = f_{X,Y}(h_1(u,v), h_2(u,v))  \det(J(u,v)) </math></div> Where $J(u,v)$ is the Jacobian Matrix, defined as: <div><math display="block">J(u,v) = \begin{bmatrix} \frac{\partial h_1}{\partial u} &amp; \frac{\partial h_1}{\partial v} \\ \frac{\partial h_2}{\partial u} &amp; \frac{\partial h_2}{\partial v} \end{bmatrix}</math></div> And the determinate is calculated as: <div><math display="block">\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}</math></div>

6 Expected Value

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

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

7 Variance

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

Properties of Variance
<div><div><div>• Alternative Variance Form:</div><div><math display="block">Var(X) = E(X^2) - [E(X)]^2</math></div></div><div><div>• Variance of sum of RV:</div><div><math display="block">\begin{aligned} Var(X + Y) &amp;= Var(X) + Var(Y) + 2Cov(X, Y) \\ Var(X - Y) &amp;= Var(X) + Var(Y) - 2Cov(X, Y) \end{aligned}</math>If <math>X</math> and <math>Y</math> are independent, the covariance term is 0, thus:<div><math display="block">Var(X + Y) = Var(X - Y) = Var(X) + Var(Y)</math></div></div></div><div><div>In General:</div><div><math display="block">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)</math></div></div><div><div>Especially:</div><div><math display="block">Var(aX + b) = a^2 Var(X)</math></div></div><div><div>• If all <math>X_i</math> are mutually independent, then:</div><div><math display="block">Var\left(\sum_{i=1}^n X_i\right) = \sum_{i=1}^n Var(X_i)</math></div></div><div><div>• Variance of product of RV:</div><div><math display="block">Var(XY) = E(X^2Y^2) - [E(XY)]^2</math></div></div></div>

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

Covariance
<div><div><div>• The Covariance of <math>X</math> and <math>Y</math> is defined as:</div><div><math display="block">Cov(X, Y) = E((X - E(X)) * (Y - E(Y)))</math></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><math display="block">Cov(X, Y) = E(XY) - E(X)E(Y)</math></div></div></div> <div><div>• Property 1:</div><div><math display="block">Cov(a + X, Y) = Cov(X, Y)</math></div></div> <div><div>• Property 2:</div><div><math display="block">Cov(aX, bY) = abCov(X, Y)</math></div></div> <div><div>• Property 3:</div><div><math display="block">Cov(X, Y + Z) = Cov(X, Y) + Cov(X, Z)</math></div></div> <div><div>• Property 4:</div><div><math display="block">Cov(aX + bW, cY + dZ) = \begin{aligned} &amp;ac * Cov(X, Y) + ad * Cov(X, Z) + \\ &amp;bc * Cov(W, Y) + bd * Cov(W, Z) \end{aligned}</math></div></div> <div><div>In General, if <math>U = a + \sum_{i=1}^n b_i X_i, V = c + \sum_{i=1}^n d_i X_i</math>, we have:</div><div><math display="block">Cov(U, V) = \sum_{i=1}^n \sum_{j=1}^m b_i d_j Cov(X_i, Y_j)</math></div></div> <div><div>• Property 5:</div><div><math display="block">Cov(X, X) = Var(X)</math></div></div> <div><div>• Property 6: If <math>X</math> and <math>Y</math> are independent then:</div><div><math display="block">Cov(X, Y) = 0</math></div></div> <div><div>But <math>Cov(X, Y) = 0</math> can't gives us <math>X</math> and <math>Y</math> independent.</div></div>

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

8 Markov and Chebyshev

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

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

9 Moment Generating Function

<div><div><div><math display="block">M(t) = E(e^{tx}) = \sum_x e^{tx} p(x)</math></div></div><div><div><math display="block">M(t) = E(e^{tx}) = \int_{-\infty}^{\infty} e^{tx} f(x) \, dx</math></div></div></div>
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Properties of Moment Generating Function
<div><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 <b>rth moment</b> is:</div><div><math display="block">E(X^r) = M^{(r)}(0)</math></div></div><div><div>So Variance can also be calculated as the second moment of <math>X</math> subtract the square of the first moment of <math>X</math>, that is:</div><div><math display="block">Var(X) = M^{(2)}(0) - [M^{(1)}(0)]^2</math></div></div><div><div>• <b>rth central moment</b> is defined as:</div><div><math display="block">E([X - E(X)]^r)</math></div></div><div><div>• MGF of a transformed function is:</div><div><math display="block">M_{aX+b}(t) = e^{bt} M_X(at)</math></div></div><div><div>• If <math>X</math> and <math>Y</math> are independent RV, then:</div><div><math display="block">M_{X+Y}(t) = M_X(t)M_Y(t)</math></div></div></div>

10 Gamma Function

<div><div><div><math display="block">\Gamma(\alpha) = \int_0^{\infty} u^{\alpha-1} e^{-u} \, du</math></div></div><div><div>• when <math>\alpha</math> is fraction : <math>\Gamma(\alpha + 1) = \alpha \Gamma(\alpha)</math></div><div>• when <math>\alpha</math> is integer : <math>\Gamma(\alpha + 1) = \alpha!</math></div></div></div>
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$a$	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

<div><div><div>We want to find:</div><div><math display="block">I(g) = \int_0^1 g(x) \, dx</math></div></div><div><div>We first generate <math>n</math> RV <math>X_1, \dots, X_n</math> from <math>Uni(0, 1)</math>, then we have:</div><div><math display="block">\bar{X}_n = \hat{I}(f) = \frac{1}{n} \sum_{i=1}^n f(X_i) \qquad \text{as } n \rightarrow \infty</math></div></div></div>
---

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  $\lambda$  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.

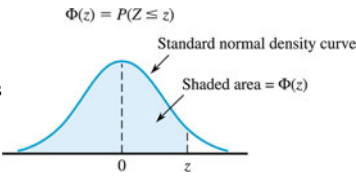
<div><div><div>• If we want Sum of <math>X_i</math>, we define:</div><div><math display="block">S_n = \sum_{i=1}^n X_i</math></div></div><div><div>Then we have:</div><div><math display="block">\lim_{n \rightarrow \infty} P\left(\frac{S_n}{\sigma\sqrt{n}} \leq x\right) = \Phi(x)</math></div></div></div> <div><div><div>• If we want Average of <math>X_i</math>, we define:</div><div><math display="block">\bar{X}_n = \frac{1}{n} \sum_{i=1}^n X_i</math></div></div><div><div>Then we have:</div><div><math display="block">\lim_{n \rightarrow \infty} P\left(\frac{\bar{X}_n}{\sigma/\sqrt{n}} \leq x\right) = \Phi(x)</math></div></div></div>
--

For  $-\infty < x < \infty$ , that is when  $n \rightarrow \infty$ , then  $\bar{X} \sim (\mu, \sigma^2/n)$ .  
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
<div><div><div>In practise, we can normalize the sum to make it a standard normal:</div><div><math display="block">\frac{S - E(S)}{Std(S)} \sim N(0, 1)</math></div></div><div><div>• Binomial: Let <math>X_1, \dots, X_n</math> be RV that follows Bernoulli distribution with parameter <math>p</math>. So their sum:</div><div><math display="block">S_n = \sum_{i=1}^n X_i</math></div></div><div><div>follows a Binomial distribution, that is: <math>S_n \sim Bin(n, p)</math>, we have that:</div><div><math display="block">Z_n = \frac{S_n - np}{\sqrt{np(1-p)}}</math></div></div><div><div>Where <math>Z_n \sim N(0, 1)</math>.</div></div></div>

A.3 Standard Normal cdf

Table A.3 Standard normal curve areas



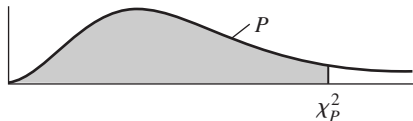
<i>z</i>	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
−3.4	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0002
−3.3	.0005	.0005	.0005	.0004	.0004	.0004	.0004	.0004	.0004	.0003
−3.2	.0007	.0007	.0006	.0006	.0006	.0006	.0006	.0005	.0005	.0005
−3.1	.0010	.0009	.0009	.0009	.0008	.0008	.0008	.0008	.0007	.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  $\chi^2$  Distribution—Values of  $\chi_P^2$  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

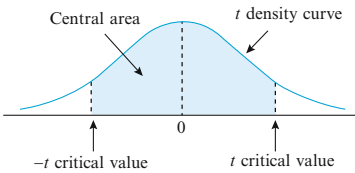
For large degrees of freedom,

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

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

A.5 Critical Values for *t* Distributions

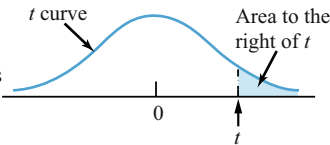
Table A.5 Critical values for *t* distributions



$\nu$	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
$\infty$	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



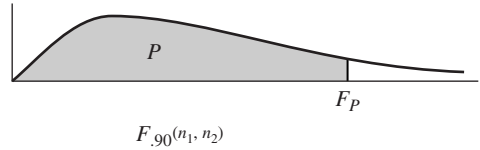
	Degrees of Freedom ( $\nu$ )											
<i>t</i>	1	2	3	4	5	6	7	8	9	10	11	12
0.0	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500
0.1	.468	.465	.463	.463	.462	.462	.462	.461	.461	.461	.461	.461
0.2	.437	.430	.427	.426	.425	.424	.424	.423	.423	.423	.423	.422
0.3	.407	.396	.392	.390	.388	.387	.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	$\infty$
$n_2$ = 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	5.18	5.17	5.16	5.15	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	
$\infty$	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	$\infty$
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
$\infty$	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	$\infty$
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
$\infty$	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

 $n_2$  = degrees of freedom for denominator

**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	$\infty$
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
$\infty$	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