SCHOOL OF MATHEMATICAL AND COMPUTER SCIENCES

F21SA
Statistical Modelling and Analysis

Semester 1 - 2022/2023

Duration: 2 hours

Question	Marks
1	11
2	11
3	10
4	17
5	11
Total Marks	60

Attempt ALL FIVE questions.
To receive full credit you must show your work and explain your answers.

Formula sheet is provided on pages 6–7
Excerpts from Cambridge Statistical Tables are provided on pages 8–15

1. (a) A contractor orders mechanical components from two companies: A or B. Based on historical data, 6% of components from company A are faulty, and 9% of components from company B are faulty. For a new commission, the contractor ordered 60% of required components from company A and 40% from company B. After receiving and inspecting the order, the contractor noticed a faulty component. Calculate the probability that it came from company B. [3 marks]

(b) Use the Central Limit Theorem to approximate the probability of finding no more than 3 faulty components in a randomly selected group of 80 components from the order. [4 marks]

(c) Suppose we have a collection of components produced by company A. How many of them do we need in order for the probability of finding at least one faulty component in the group to be higher than 95%? [4 marks]

[$\text{Total } 11$ marks]

[PLEASE TURN OVER]

2. A remote village is served by public transport, however, buses arrive there very rarely and at irregular time intervals. The waiting time for the next bus X, with unknown parameter $\lambda > 0$, has probability density function,

$$f_X(x) = \begin{cases} \lambda e^{-\lambda x} & x \geq 0 \\ 0 & \text{otherwise.} \end{cases}$$

(a) Given n data points $x_1, \dots, x_n$, show that the score function is

$$U(\lambda; \mathbf{x}) = \frac{n}{\lambda} - \sum_{i=1}^{n} x_i,$$

(3 marks) and find the maximum likelihood estimator for λ (1 mark).

Hint:

$$\frac{d(\ln(y))}{dy} = \frac{1}{y}$$

[4 marks]

(b) The waiting times for five consecutive buses have been recorded (in hours with decimal points, where 0.01 hour corresponds to $60/100 = 0.6$ minutes):

4.52 5.66 1.42 2.88 6.36

Calculate the method of moments estimate of λ using this data. [3 marks]

(c) The number of buses arriving to the village in a day is modelled by a Poisson random variable with mean 4.6. Given that at least two buses arrive in a day, find the probability that there will be exactly 4 buses in that day. [4 marks]

[Total 11 marks]

[PLEASE TURN OVER]

3. A random sample of size 16 taken from a $N(\mu, \sigma^2)$ random variable gives $\sum x_i = 612$ and $\sum x_i^2 = 25014$.

(a) Calculate the sample mean and the sample variance. [2 marks]

(b) Calculate a 95% confidence interval for the population variance. [4 marks]

(c) Perform a t test (that is, a hypothesis test based on the t distribution) on the following hypotheses about the population mean:

$H_0 : \mu = 36$ vs. $H_1 : \mu > 36$ [4 marks]

[Total 10 marks]

[PLEASE TURN OVER]

4. A supermarket is investigating the relationship between the outdoor temperature at noon expressed in Celcius degrees and the volume of still water sold expressed in kilolitres (1 kl = 1000 litres) during 9 consecutive days in June. The following table summarises the data:

Temp (x)	23.5	24.7	22.9	25.3	21.2	26.1	25.2	28.2	25.5
Vol (y)	11	12.2	11.1	14	8.9	14.1	13.9	17.9	14.2

For these data

$$\sum x_i = 222.6,\ \sum x_i^2 = 5538.02,\ \sum y_i = 117.3,\ \sum y_i^2 = 1582.33,\ \sum x_i y_i = 2942.08$$

(a) Calculate S_{xx}, S_{yy}, and S_{xy}. [3 marks]

(b) Calculate the fitted linear regression equation of increase in y on x. [3 marks]

(c) Calculate the Pearson's correlation coefficient between Temperature and Volume of water sold (2 marks) and comment on the result (1 mark). [3 marks]

(d) Calculate a 95% confidence interval for the estimate of the slope ($\hat{\beta}$) [6 marks]

(e) The supermaket manager is interested to estimate the total volume of still water expected to be sold during three consecutive days in which the forecasted temperatures at noon are: 24$^\circ C$, 25$^\circ C$ and 26.5$^\circ C$. Use the linear regression model to calculate this estimate. [2 marks]

[Total 17 marks]

[PLEASE TURN OVER]

5. Let $\boldsymbol{x} = (x_1, \ldots, x_n)$ denote a sample from a Geometric distribution with unknown probability parameter $\theta \in [0, 1]$. The likelihood of a single observation $x_k \in \mathbb{N} \cup \{0\}$ is

$$L(\theta; x_k) = \theta(1-\theta)^{x_k}\,.$$

Assume that observations are i.i.d. given the value of θ.

(a) Let $\alpha, \beta > 0$. Assuming a Beta(α,β) prior for θ, derive the posterior distribution for θ given the observed data $\boldsymbol{x}$. Is this prior conjugate? Explain your answer.

[4 marks]

(b) Report the posterior mean and variance for θ.

[2 marks]

(c) Show that the posterior mean is an asymptotically unbiased estimator for θ.

Hint: The maximum likelihood estimator for θ is asymptotically unbiased.

[5 marks]

[$\text{Total } 11$ marks]

[END OF PAPER]

Statistical Modelling and Analysis: Formula Sheet

Summary Statistics

For data $x_1, x_2, \ldots, x_n$

$$\text{Sample mean } \bar{x} = \frac{\sum_{i=1}^n x_i}{n} \quad \text{Sample variance } s^2 = \frac{1}{n-1}\left(\sum_{i=1}^n x_i^2 - \frac{\left(\sum_{i=1}^n x_i\right)^2}{n}\right).$$

Discrete Random Variables

		Range	p.m.f.	Mean	Variance
Binomial	$Bin(n,p)$	$0 \le x \le n$	$\binom{n}{x} p^x (1-p)^{n-x}$	np	$np(1-p)$
Poisson	$Po(\lambda)$	$0 \le x < \infty$	$\frac{e^{-\lambda}\lambda^x}{x!}$	λ	λ
Geometric	$Geo(p)$	$1 \le x < \infty$	$p(1-p)^{x-1}$	$1/p$	$(1-p)/p^2$

Continuous Random Variables

		Range	p.d.f.	Mean	Variance
Uniform	$U(a,b)$	$a \le x \le b$	$1/(b-a)$	$(a+b)/2$	$(b-a)^2/12$
Exponential	$Exp(\lambda)$	$0 < x < \infty$	$\lambda e^{-\lambda x}$	$1/\lambda$	$1/\lambda^2$
Gamma	$\Gamma(\alpha,\beta)$	$0 < x < \infty$	$\frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\beta x}$	α/β	α/β^2
Beta	$B(\alpha,\beta)$	$0 \le x \le 1$	$\frac{1}{B(\alpha,\beta)} x^{\alpha-1}(1-x)^{\beta-1}$	$\alpha/(\alpha+\beta)$	$\alpha\beta/[(\alpha+\beta+1)(\alpha+\beta)^2]$
Normal	$N(\mu,\sigma^2)$	$-\infty < x < \infty$	$\frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$	μ	σ^2

One Sample Two-sided Confidence Intervals, $(100-\alpha)\%$

Mean (known σ^2)	$x_1, \ldots, x_n$	$N(\mu,\sigma^2)$	$\bar{x} \pm z \times \sigma/\sqrt{n}$	where $\mathbb{P}(Z > z) = \alpha/2$ with $Z \sim N(0,1)$.
Mean (unknown σ^2)	$x_1, \ldots, x_n$	$N(\mu,\sigma^2)$	$\bar{x} \pm t \times s/\sqrt{n}$	where $\mathbb{P}(X > t) = \alpha/2$ with $X \sim t_{n-1}$.
Mean (large sample)	$x_1, \ldots, x_n$	Unknown	$\bar{x} \pm z \times s/\sqrt{n}$	where $\mathbb{P}(Z > z) = \alpha/2$ with $Z \sim N(0,1)$.
Variance	$x_1, \ldots, x_n$	$N(\mu,\sigma^2)$	$\left(\frac{s^2(n-1)}{b}, \frac{s^2(n-1)}{a}\right)$	where $\mathbb{P}(\chi^2_{n-1} < a) = \alpha/2$ $\mathbb{P}(\chi^2_{n-1} > b) = \alpha/2$.
Proportion	x	$Bin(n,p)$	$\hat{p} \pm z \times \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$	where $\mathbb{P}(Z > z) = \alpha/2$ with $Z \sim N(0,1)$, $\hat{p} = x/n$.
Poisson Mean	$x_1, \ldots, x_n$	$Po(\lambda)$	$\bar{x} \pm z \times \sqrt{\bar{x}/n}$	where $\mathbb{P}(Z > z) = \alpha/2$ with $Z \sim N(0,1)$.

Linear Regression

Summary statistics are:

$$S_{xx} = \sum x_i^2 - \frac{(\sum x_i)^2}{n} \qquad S_{xy} = \sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n} \qquad S_{yy} = \sum y_i^2 - \frac{(\sum y_i)^2}{n}$$

The least squares estimates of α and β in the regression model $y = \alpha + \beta x$ are

$$\hat{\beta} = \frac{S_{xy}}{S_{xx}} \qquad \hat{\alpha} = \frac{1}{n}\left(\sum y_i - \hat{\beta}\sum x_i\right)$$

The residual (error) mean square can be calculated from:

$$s^2 = \frac{1}{n-2}\left(S_{yy} - \frac{S_{xy}^2}{S_{xx}}\right)$$

The standard error of the estimate $\hat{\beta}$ is: $\dfrac{s}{\sqrt{S_{xx}}}$ and of the estimate $\hat{\alpha}$ is: $s\sqrt{\dfrac{1}{n} + \dfrac{\bar{x}^2}{S_{xx}}}$

The $(100-\gamma)\%$ confidence intervals for α and β are given by $\hat{\alpha} \pm t \times ese(\hat{\alpha})$ and $\hat{\beta} \pm t \times ese(\hat{\beta})$ respectively, where $\mathbb{P}(X > t) = \gamma/2$ with $X \sim t_{n-2}$.

The prediction for a given value of the predictor x is: $\hat{y} = \hat{\alpha} + \hat{\beta}x$ and the $(100-\gamma)\%$ confidence interval is given by

$$\hat{y} \pm t\, s\sqrt{\frac{1}{n} + \frac{(x-\bar{x})^2}{S_{xx}}}$$

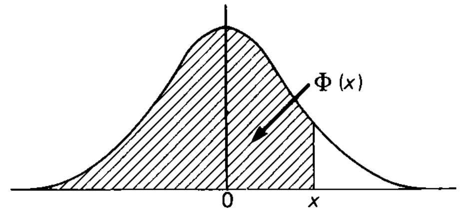
where $\mathbb{P}(X > t) = \gamma/2$ with $X \sim t_{n-2}$.

Pearson's correlation coefficient:

$$r = \frac{S_{xy}}{\sqrt{S_{xx}S_{yy}}}$$

TABLE 4. THE NORMAL DISTRIBUTION FUNCTION

The function tabulated is $\Phi(x) = \dfrac{1}{\sqrt{2\pi}} \displaystyle\int_{-\infty}^{x} e^{-\frac{1}{2}t^2}\, dt$. $\Phi(x)$ is the probability that a random variable, normally distributed with zero mean and unit variance, will be less than or equal to x. When $x < 0$ use $\Phi(x) = 1 - \Phi(-x)$, as the normal distribution with zero mean and unit variance is symmetric about zero.



x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$
0·00	0·5000	0·40	0·6554	0·80	0·7881	1·20	0·8849	1·60	0·9452	2·00	0·97725
·01	·5040	·41	·6591	·81	·7910	·21	·8869	·61	·9463	·01	·97778
·02	·5080	·42	·6628	·82	·7939	·22	·8888	·62	·9474	·02	·97831
·03	·5120	·43	·6664	·83	·7967	·23	·8907	·63	·9484	·03	·97882
·04	·5160	·44	·6700	·84	·7995	·24	·8925	·64	·9495	·04	·97932
0·05	0·5199	0·45	0·6736	0·85	0·8023	1·25	0·8944	1·65	0·9505	2·05	0·97982
·06	·5239	·46	·6772	·86	·8051	·26	·8962	·66	·9515	·06	·98030
·07	·5279	·47	·6808	·87	·8078	·27	·8980	·67	·9525	·07	·98077
·08	·5319	·48	·6844	·88	·8106	·28	·8997	·68	·9535	·08	·98124
·09	·5359	·49	·6879	·89	·8133	·29	·9015	·69	·9545	·09	·98169
0·10	0·5398	0·50	0·6915	0·90	0·8159	1·30	0·9032	1·70	0·9554	2·10	0·98214
·11	·5438	·51	·6950	·91	·8186	·31	·9049	·71	·9564	·11	·98257
·12	·5478	·52	·6985	·92	·8212	·32	·9066	·72	·9573	·12	·98300
·13	·5517	·53	·7019	·93	·8238	·33	·9082	·73	·9582	·13	·98341
·14	·5557	·54	·7054	·94	·8264	·34	·9099	·74	·9591	·14	·98382
0·15	0·5596	0·55	0·7088	0·95	0·8289	1·35	0·9115	1·75	0·9599	2·15	0·98422
·16	·5636	·56	·7123	·96	·8315	·36	·9131	·76	·9608	·16	·98461
·17	·5675	·57	·7157	·97	·8340	·37	·9147	·77	·9616	·17	·98500
·18	·5714	·58	·7190	·98	·8365	·38	·9162	·78	·9625	·18	·98537
·19	·5753	·59	·7224	·99	·8389	·39	·9177	·79	·9633	·19	·98574
0·20	0·5793	0·60	0·7257	1·00	0·8413	1·40	0·9192	1·80	0·9641	2·20	0·98610
·21	·5832	·61	·7291	·01	·8438	·41	·9207	·81	·9649	·21	·98645
·22	·5871	·62	·7324	·02	·8461	·42	·9222	·82	·9656	·22	·98679
·23	·5910	·63	·7357	·03	·8485	·43	·9236	·83	·9664	·23	·98713
·24	·5948	·64	·7389	·04	·8508	·44	·9251	·84	·9671	·24	·98745
0·25	0·5987	0·65	0·7422	1·05	0·8531	1·45	0·9265	1·85	0·9678	2·25	0·98778
·26	·6026	·66	·7454	·06	·8554	·46	·9279	·86	·9686	·26	·98809
·27	·6064	·67	·7486	·07	·8577	·47	·9292	·87	·9693	·27	·98840
·28	·6103	·68	·7517	·08	·8599	·48	·9306	·88	·9699	·28	·98870
·29	·6141	·69	·7549	·09	·8621	·49	·9319	·89	·9706	·29	·98899
0·30	0·6179	0·70	0·7580	1·10	0·8643	1·50	0·9332	1·90	0·9713	2·30	0·98928
·31	·6217	·71	·7611	·11	·8665	·51	·9345	·91	·9719	·31	·98956
·32	·6255	·72	·7642	·12	·8686	·52	·9357	·92	·9726	·32	·98983
·33	·6293	·73	·7673	·13	·8708	·53	·9370	·93	·9732	·33	·99010
·34	·6331	·74	·7704	·14	·8729	·54	·9382	·94	·9738	·34	·99036
0·35	0·6368	0·75	0·7734	1·15	0·8749	1·55	0·9394	1·95	0·9744	2·35	0·99061
·36	·6406	·76	·7764	·16	·8770	·56	·9406	·96	·9750	·36	·99086
·37	·6443	·77	·7794	·17	·8790	·57	·9418	·97	·9756	·37	·99111
·38	·6480	·78	·7823	·18	·8810	·58	·9429	·98	·9761	·38	·99134
·39	·6517	·79	·7852	·19	·8830	·59	·9441	·99	·9767	·39	·99158
0·40	0·6554	0·80	0·7881	1·20	0·8849	1·60	0·9452	2·00	0·9772	2·40	0·99180

TABLE 4. THE NORMAL DISTRIBUTION FUNCTION

x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$
2·40	0·99180	2·55	0·99461	2·70	0·99653	2·85	0·99781	3·00	0·99865	3·15	0·99918
·41	·99202	·56	·99477	·71	·99664	·86	·99788	·01	·99869	·16	·99921
·42	·99224	·57	·99492	·72	·99674	·87	·99795	·02	·99874	·17	·99924
·43	·99245	·58	·99506	·73	·99683	·88	·99801	·03	·99878	·18	·99926
·44	·99266	·59	·99520	·74	·99693	·89	·99807	·04	·99882	·19	·99929
2·45	0·99286	2·60	0·99534	2·75	0·99702	2·90	0·99813	3·05	0·99886	3·20	0·99931
·46	·99305	·61	·99547	·76	·99711	·91	·99819	·06	·99889	·21	·99934
·47	·99324	·62	·99560	·77	·99720	·92	·99825	·07	·99893	·22	·99936
·48	·99343	·63	·99573	·78	·99728	·93	·99831	·08	·99896	·23	·99938
·49	·99361	·64	·99585	·79	·99736	·94	·99836	·09	·99900	·24	·99940
2·50	0·99379	2·65	0·99598	2·80	0·99744	2·95	0·99841	3·10	0·99903	3·25	0·99942
·51	·99396	·66	·99609	·81	·99752	·96	·99846	·11	·99906	·26	·99944
·52	·99413	·67	·99621	·82	·99760	·97	·99851	·12	·99910	·27	·99946
·53	·99430	·68	·99632	·83	·99767	·98	·99856	·13	·99913	·28	·99948
·54	·99446	·69	·99643	·84	·99774	·99	·99861	·14	·99916	·29	·99950
2·55	0·99461	2·70	0·99653	2·85	0·99781	3·00	0·99865	3·15	0·99918	3·30	0·99952

The critical table below gives on the left the range of values of x for which $\Phi(x)$ takes the value on the right, correct to the last figure given; in critical cases, take the upper of the two values of $\Phi(x)$ indicated.

			0·9994		0·99990		0·99995
3·075		3·263		3·731		3·916	
	0·9990		0·9995		0·99991		0·99996
3·105		3·320		3·759		3·976	
	0·9991		0·9996		0·99992		0·99997
3·138		3·389		3·791		4·055	
	0·9992		0·9997		0·99993		0·99998
3·174		3·480		3·826		4·173	
	0·9993		0·9998		0·99994		0·99999
3·215		3·615		3·867		4·417	
	0·9994		0·9999		0·99995		1·00000

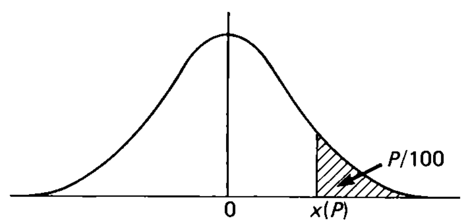
When $x > 3{\cdot}3$ the formula $1-\Phi(x) \doteqdot \dfrac{e^{-\frac{1}{2}x^2}}{x\sqrt{2\pi}}\left[1-\dfrac{1}{x^2}+\dfrac{3}{x^4}-\dfrac{15}{x^6}+\dfrac{105}{x^8}\right]$ is very accurate, with relative error less than $945/x^{10}$.

TABLE 5. PERCENTAGE POINTS OF THE NORMAL DISTRIBUTION

This table gives percentage points $x(P)$ defined by the equation

$$\frac{P}{100} = \frac{1}{\sqrt{2\pi}}\int_{x(P)}^{\infty} e^{-\frac{1}{2}t^2}\,dt.$$

If X is a variable, normally distributed with zero mean and unit variance, $P/100$ is the probability that $X \geqslant x(P)$. The lower P per cent points are given by symmetry as $-x(P)$, and the probability that $|X| \geqslant x(P)$ is $2P/100$.



P	$x(P)$	P	$x(P)$	P	$x(P)$	P	$x(P)$	P	$x(P)$	P	$x(P)$
50	0·0000	5·0	1·6449	3·0	1·8808	2·0	2·0537	1·0	2·3263	0·10	3·0902
45	0·1257	4·8	1·6646	2·9	1·8957	1·9	2·0749	0·9	2·3656	0·09	3·1214
40	0·2533	4·6	1·6849	2·8	1·9110	1·8	2·0969	0·8	2·4089	0·08	3·1559
35	0·3853	4·4	1·7060	2·7	1·9268	1·7	2·1201	0·7	2·4573	0·07	3·1947
30	0·5244	4·2	1·7279	2·6	1·9431	1·6	2·1444	0·6	2·5121	0·06	3·2389
25	0·6745	4·0	1·7507	2·5	1·9600	1·5	2·1701	0·5	2·5758	0·05	3·2905
20	0·8416	3·8	1·7744	2·4	1·9774	1·4	2·1973	0·4	2·6521	0·01	3·7190
15	1·0364	3·6	1·7991	2·3	1·9954	1·3	2·2262	0·3	2·7478	0·005	3·8906
10	1·2816	3·4	1·8250	2·2	2·0141	1·2	2·2571	0·2	2·8782	0·001	4·2649
5	1·6449	3·2	1·8522	2·1	2·0335	1·1	2·2904	0·1	3·0902	0·0005	4·4172

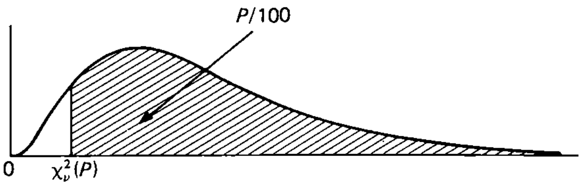
TABLE 8. PERCENTAGE POINTS OF THE χ^2-DISTRIBUTION

This table gives percentage points $\chi^2_\nu(P)$ defined by the equation

$$\frac{P}{100} = \frac{1}{2^{\nu/2}\,\Gamma(\frac{\nu}{2})} \int_{\chi^2_\nu(P)}^{\infty} x^{\frac{1}{2}\nu-1}\, e^{-\frac{1}{2}x}\, dx.$$

If X is a variable distributed as χ^2 with ν degrees of freedom, $P/100$ is the probability that $X \geqslant \chi^2_\nu(P)$.

For $\nu > 100$, $\sqrt{2X}$ is approximately normally distributed with mean $\sqrt{2\nu - 1}$ and unit variance.



(The above shape applies for $\nu \geqslant 3$ only. When $\nu < 3$ the mode is at the origin.)

P	99·95	99·9	99·5	99	97·5	95	90	80	70	60
$\nu = 1$	$0{\cdot}0^{6}3927$	$0{\cdot}0^{5}1571$	$0{\cdot}0^{4}3927$	$0{\cdot}0^{3}1571$	$0{\cdot}0^{3}9821$	0·003932	0·01579	0·06418	0·1485	0·2750
2	0·001000	0·002001	0·01003	0·02010	0·05064	0·1026	0·2107	0·4463	0·7133	1·022
3	0·01528	0·02430	0·07172	0·1148	0·2158	0·3518	0·5844	1·005	1·424	1·869
4	0·06392	0·09080	0·2070	0·2971	0·4844	0·7107	1·064	1·649	2·195	2·753
5	0·1581	0·2102	0·4117	0·5543	0·8312	1·145	1·610	2·343	3·000	3·655
6	0·2994	0·3811	0·6757	0·8721	1·237	1·635	2·204	3·070	3·828	4·570
7	0·4849	0·5985	0·9893	1·239	1·690	2·167	2·833	3·822	4·671	5·493
8	0·7104	0·8571	1·344	1·646	2·180	2·733	3·490	4·594	5·527	6·423
9	0·9717	1·152	1·735	2·088	2·700	3·325	4·168	5·380	6·393	7·357
10	1·265	1·479	2·156	2·558	3·247	3·940	4·865	6·179	7·267	8·295
11	1·587	1·834	2·603	3·053	3·816	4·575	5·578	6·989	8·148	9·237
12	1·934	2·214	3·074	3·571	4·404	5·226	6·304	7·807	9·034	10·18
13	2·305	2·617	3·565	4·107	5·009	5·892	7·042	8·634	9·926	11·13
14	2·697	3·041	4·075	4·660	5·629	6·571	7·790	9·467	10·82	12·08
15	3·108	3·483	4·601	5·229	6·262	7·261	8·547	10·31	11·72	13·03
16	3·536	3·942	5·142	5·812	6·908	7·962	9·312	11·15	12·62	13·98
17	3·980	4·416	5·697	6·408	7·564	8·672	10·09	12·00	13·53	14·94
18	4·439	4·905	6·265	7·015	8·231	9·390	10·86	12·86	14·44	15·89
19	4·912	5·407	6·844	7·633	8·907	10·12	11·65	13·72	15·35	16·85
20	5·398	5·921	7·434	8·260	9·591	10·85	12·44	14·58	16·27	17·81
21	5·896	6·447	8·034	8·897	10·28	11·59	13·24	15·44	17·18	18·77
22	6·404	6·983	8·643	9·542	10·98	12·34	14·04	16·31	18·10	19·73
23	6·924	7·529	9·260	10·20	11·69	13·09	14·85	17·19	19·02	20·69
24	7·453	8·085	9·886	10·86	12·40	13·85	15·66	18·06	19·94	21·65
25	7·991	8·649	10·52	11·52	13·12	14·61	16·47	18·94	20·87	22·62
26	8·538	9·222	11·16	12·20	13·84	15·38	17·29	19·82	21·79	23·58
27	9·093	9·803	11·81	12·88	14·57	16·15	18·11	20·70	22·72	24·54
28	9·656	10·39	12·46	13·56	15·31	16·93	18·94	21·59	23·65	25·51
29	10·23	10·99	13·12	14·26	16·05	17·71	19·77	22·48	24·58	26·48
30	10·80	11·59	13·79	14·95	16·79	18·49	20·60	23·36	25·51	27·44
32	11·98	12·81	15·13	16·36	18·29	20·07	22·27	25·15	27·37	29·38
34	13·18	14·06	16·50	17·79	19·81	21·66	23·95	26·94	29·24	31·31
36	14·40	15·32	17·89	19·23	21·34	23·27	25·64	28·73	31·12	33·25
38	15·64	16·61	19·29	20·69	22·88	24·88	27·34	30·54	32·99	35·19
40	16·91	17·92	20·71	22·16	24·43	26·51	29·05	32·34	34·87	37·13
50	23·46	24·67	27·99	29·71	32·36	34·76	37·69	41·45	44·31	46·86
60	30·34	31·74	35·53	37·48	40·48	43·19	46·46	50·64	53·81	56·62
70	37·47	39·04	43·28	45·44	48·76	51·74	55·33	59·90	63·35	66·40
80	44·79	46·52	51·17	53·54	57·15	60·39	64·28	69·21	72·92	76·19
90	52·28	54·16	59·20	61·75	65·65	69·13	73·29	78·56	82·51	85·99
100	59·90	61·92	67·33	70·06	74·22	77·93	82·36	87·95	92·13	95·81

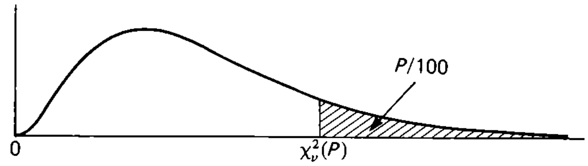
TABLE 8. PERCENTAGE POINTS OF THE χ^2-DISTRIBUTION

This table gives percentage points $\chi^2_\nu(P)$ defined by the equation

$$\frac{P}{100} = \frac{1}{2^{\nu/2}\,\Gamma(\frac{\nu}{2})}\int_{\chi^2_\nu(P)}^{\infty} x^{\frac{1}{2}\nu-1}\, e^{-\frac{1}{2}x}\, dx.$$

If X is a variable distributed as χ^2 with ν degrees of freedom, $P/100$ is the probability that $X \geqslant \chi^2_\nu(P)$.

For $\nu > 100$, $\sqrt{2X}$ is approximately normally distributed with mean $\sqrt{2\nu-1}$ and unit variance.



(The above shape applies for $\nu \geqslant 3$ only. When $\nu < 3$ the mode is at the origin.)

P	50	40	30	20	10	5	2·5	1	0·5	0·1	0·05
$\nu = 1$	0·4549	0·7083	1·074	1·642	2·706	3·841	5·024	6·635	7·879	10·83	12·12
2	1·386	1·833	2·408	3·219	4·605	5·991	7·378	9·210	10·60	13·82	15·20
3	2·366	2·946	3·665	4·642	6·251	7·815	9·348	11·34	12·84	16·27	17·73
4	3·357	4·045	4·878	5·989	7·779	9·488	11·14	13·28	14·86	18·47	20·00
5	4·351	5·132	6·064	7·289	9·236	11·07	12·83	15·09	16·75	20·52	22·11
6	5·348	6·211	7·231	8·558	10·64	12·59	14·45	16·81	18·55	22·46	24·10
7	6·346	7·283	8·383	9·803	12·02	14·07	16·01	18·48	20·28	24·32	26·02
8	7·344	8·351	9·524	11·03	13·36	15·51	17·53	20·09	21·95	26·12	27·87
9	8·343	9·414	10·66	12·24	14·68	16·92	19·02	21·67	23·59	27·88	29·67
10	9·342	10·47	11·78	13·44	15·99	18·31	20·48	23·21	25·19	29·59	31·42
11	10·34	11·53	12·90	14·63	17·28	19·68	21·92	24·72	26·76	31·26	33·14
12	11·34	12·58	14·01	15·81	18·55	21·03	23·34	26·22	28·30	32·91	34·82
13	12·34	13·64	15·12	16·98	19·81	22·36	24·74	27·69	29·82	34·53	36·48
14	13·34	14·69	16·22	18·15	21·06	23·68	26·12	29·14	31·32	36·12	38·11
15	14·34	15·73	17·32	19·31	22·31	25·00	27·49	30·58	32·80	37·70	39·72
16	15·34	16·78	18·42	20·47	23·54	26·30	28·85	32·00	34·27	39·25	41·31
17	16·34	17·82	19·51	21·61	24·77	27·59	30·19	33·41	35·72	40·79	42·88
18	17·34	18·87	20·60	22·76	25·99	28·87	31·53	34·81	37·16	42·31	44·43
19	18·34	19·91	21·69	23·90	27·20	30·14	32·85	36·19	38·58	43·82	45·97
20	19·34	20·95	22·77	25·04	28·41	31·41	34·17	37·57	40·00	45·31	47·50
21	20·34	21·99	23·86	26·17	29·62	32·67	35·48	38·93	41·40	46·80	49·01
22	21·34	23·03	24·94	27·30	30·81	33·92	36·78	40·29	42·80	48·27	50·51
23	22·34	24·07	26·02	28·43	32·01	35·17	38·08	41·64	44·18	49·73	52·00
24	23·34	25·11	27·10	29·55	33·20	36·42	39·36	42·98	45·56	51·18	53·48
25	24·34	26·14	28·17	30·68	34·38	37·65	40·65	44·31	46·93	52·62	54·95
26	25·34	27·18	29·25	31·79	35·56	38·89	41·92	45·64	48·29	54·05	56·41
27	26·34	28·21	30·32	32·91	36·74	40·11	43·19	46·96	49·64	55·48	57·86
28	27·34	29·25	31·39	34·03	37·92	41·34	44·46	48·28	50·99	56·89	59·30
29	28·34	30·28	32·46	35·14	39·09	42·56	45·72	49·59	52·34	58·30	60·73
30	29·34	31·32	33·53	36·25	40·26	43·77	46·98	50·89	53·67	59·70	62·16
32	31·34	33·38	35·66	38·47	42·58	46·19	49·48	53·49	56·33	62·49	65·00
34	33·34	35·44	37·80	40·68	44·90	48·60	51·97	56·06	58·96	65·25	67·80
36	35·34	37·50	39·92	42·88	47·21	51·00	54·44	58·62	61·58	67·99	70·59
38	37·34	39·56	42·05	45·08	49·51	53·38	56·90	61·16	64·18	70·70	73·35
40	39·34	41·62	44·16	47·27	51·81	55·76	59·34	63·69	66·77	73·40	76·09
50	49·33	51·89	54·72	58·16	63·17	67·50	71·42	76·15	79·49	86·66	89·56
60	59·33	62·13	65·23	68·97	74·40	79·08	83·30	88·38	91·95	99·61	102·7
70	69·33	72·36	75·69	79·71	85·53	90·53	95·02	100·4	104·2	112·3	115·6
80	79·33	82·57	86·12	90·41	96·58	101·9	106·6	112·3	116·3	124·8	128·3
90	89·33	92·76	96·52	101·1	107·6	113·1	118·1	124·1	128·3	137·2	140·8
100	99·33	102·9	106·9	111·7	118·5	124·3	129·6	135·8	140·2	149·4	153·2

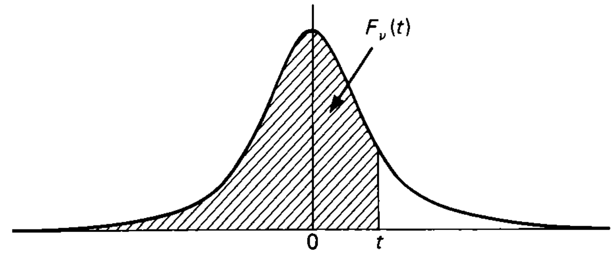
TABLE 9. THE t-DISTRIBUTION FUNCTION

The function tabulated is

$$F_\nu(t) = \frac{1}{\sqrt{\nu\pi}} \frac{\Gamma(\frac{1}{2}\nu+\frac{1}{2})}{\Gamma(\frac{1}{2}\nu)} \int_{-\infty}^{t} \frac{ds}{(1+s^2/\nu)^{\frac{1}{2}(\nu+1)}}.$$

$F_\nu(t)$ is the probability that a random variable, distributed as t with ν degrees of freedom, will be less than or equal to t. When $t < 0$ use $F_\nu(t) = 1 - F_\nu(-t)$, the t distribution being symmetric about zero.

The limiting distribution of t as ν tends to infinity is the normal distribution with zero mean and unit variance (see Table 4). When ν is large interpolation in ν should be harmonic.



Omitted entries to the right of tabulated values are 1 (to four decimal places).

$\nu =$	1	$\nu =$	1	$\nu =$	2	$\nu =$	2	$\nu =$	3	$\nu =$	3
$t =$ 0·0	0·5000	$t =$ 4·0	0·9220	$t =$ 0·0	0·5000	$t =$ 4·0	0·9714	$t =$ 0·0	0·5000	$t =$ 4·0	0·9860
·1	·5317	4·2	·9256	·1	·5353	·1	·9727	·1	·5367	·1	·9869
·2	·5628	4·4	·9289	·2	·5700	·2	·9739	·2	·5729	·2	·9877
·3	·5928	4·6	·9319	·3	·6038	·3	·9750	·3	·6081	·3	·9884
·4	·6211	4·8	·9346	·4	·6361	·4	·9760	·4	·6420	·4	·9891
0·5	0·6476	5·0	0·9372	0·5	0·6667	4·5	0·9770	0·5	0·6743	4·5	0·9898
·6	·6720	5·5	·9428	·6	·6953	·6	·9779	·6	·7046	·6	·9903
·7	·6944	6·0	·9474	·7	·7218	·7	·9788	·7	·7328	·7	·9909
·8	·7148	6·5	·9514	·8	·7462	·8	·9796	·8	·7589	·8	·9914
·9	·7333	7·0	·9548	·9	·7684	·9	·9804	·9	·7828	·9	·9919
1·0	0·7500	7·5	0·9578	1·0	0·7887	5·0	0·9811	1·0	0·8045	5·0	0·9923
·1	·7651	8·0	·9604	·1	·8070	·1	·9818	·1	·8242	·1	·9927
·2	·7789	8·5	·9627	·2	·8235	·2	·9825	·2	·8419	·2	·9931
·3	·7913	9·0	·9648	·3	·8384	·3	·9831	·3	·8578	·3	·9934
·4	·8026	9·5	·9666	·4	·8518	·4	·9837	·4	·8720	·4	·9938
1·5	0·8128	10·0	0·9683	1·5	0·8638	5·5	0·9842	1·5	0·8847	5·5	0·9941
·6	·8222	10·5	·9698	·6	·8746	·6	·9848	·6	·8960	·6	·9944
·7	·8307	11·0	·9711	·7	·8844	·7	·9853	·7	·9062	·7	·9946
·8	·8386	11·5	·9724	·8	·8932	·8	·9858	·8	·9152	·8	·9949
·9	·8458	12·0	·9735	·9	·9011	·9	·9862	·9	·9232	·9	·9951
2·0	0·8524	12·5	0·9746	2·0	0·9082	6·0	0·9867	2·0	0·9303	6·0	0·9954
·1	·8585	13·0	·9756	·1	·9147	·1	·9871	·1	·9367	·1	·9956
·2	·8642	13·5	·9765	·2	·9206	·2	·9875	·2	·9424	·2	·9958
·3	·8695	14·0	·9773	·3	·9259	·3	·9879	·3	·9475	·3	·9960
·4	·8743	14·5	·9781	·4	·9308	·4	·9882	·4	·9521	·4	·9961
2·5	0·8789	15	0·9788	2·5	0·9352	6·5	0·9886	2·5	0·9561	6·5	0·9963
·6	·8831	16	·9801	·6	·9392	·6	·9889	·6	·9598	·6	·9965
·7	·8871	17	·9813	·7	·9429	·7	·9892	·7	·9631	·7	·9966
·8	·8908	18	·9823	·8	·9463	·8	·9895	·8	·9661	·8	·9967
·9	·8943	19	·9833	·9	·9494	·9	·9898	·9	·9687	·9	·9969
3·0	0·8976	20	0·9841	3·0	0·9523	7·0	0·9901	3·0	0·9712	7·0	0·9970
·1	·9007	21	·9849	·1	·9549	·1	·9904	·1	·9734	·1	·9971
·2	·9036	22	·9855	·2	·9573	·2	·9906	·2	·9753	·2	·9972
·3	·9063	23	·9862	·3	·9596	·3	·9909	·3	·9771	·3	·9973
·4	·9089	24	·9867	·4	·9617	·4	·9911	·4	·9788	·4	·9974
3·5	0·9114	25	0·9873	3·5	0·9636	7·5	0·9913	3·5	0·9803	7·5	0·9975
·6	·9138	30	·9894	·6	·9654	·6	·9916	·6	·9816	·6	·9976
·7	·9160	35	·9909	·7	·9670	·7	·9918	·7	·9829	·7	·9977
·8	·9181	40	·9920	·8	·9686	·8	·9920	·8	·9840	·8	·9978
·9	·9201	45	·9929	·9	·9701	·9	·9922	·9	·9850	·9	·9979
4·0	0·9220	50	0·9936	4·0	0·9714	8·0	0·9924	4·0	0·9860	8·0	0·9980

TABLE 9. THE t-DISTRIBUTION FUNCTION

ν =	4	5	6	7	8	9	10	11	12	13	14
t = 0·0	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000
·1	·5374	·5379	·5382	·5384	·5386	·5387	·5388	·5389	·5390	·5391	·5391
·2	·5744	·5753	·5760	·5764	·5768	·5770	·5773	·5774	·5776	·5777	·5778
·3	·6104	·6119	·6129	·6136	·6141	·6145	·6148	·6151	·6153	·6155	·6157
·4	·6452	·6472	·6485	·6495	·6502	·6508	·6512	·6516	·6519	·6522	·6524
0·5	0·6783	0·6809	0·6826	0·6838	0·6847	0·6855	0·6861	0·6865	0·6869	0·6873	0·6876
·6	·7096	·7127	·7148	·7163	·7174	·7183	·7191	·7197	·7202	·7206	·7210
·7	·7387	·7424	·7449	·7467	·7481	·7492	·7501	·7508	·7514	·7519	·7523
·8	·7657	·7700	·7729	·7750	·7766	·7778	·7788	·7797	·7804	·7810	·7815
·9	·7905	·7953	·7986	·8010	·8028	·8042	·8054	·8063	·8071	·8078	·8083
1·0	0·8130	0·8184	0·8220	0·8247	0·8267	0·8283	0·8296	0·8306	0·8315	0·8322	0·8329
·1	·8335	·8393	·8433	·8461	·8483	·8501	·8514	·8526	·8535	·8544	·8551
·2	·8518	·8581	·8623	·8654	·8678	·8696	·8711	·8723	·8734	·8742	·8750
·3	·8683	·8748	·8793	·8826	·8851	·8870	·8886	·8899	·8910	·8919	·8927
·4	·8829	·8898	·8945	·8979	·9005	·9025	·9041	·9055	·9066	·9075	·9084
1·5	0·8960	0·9030	0·9079	0·9114	0·9140	0·9161	0·9177	0·9191	0·9203	0·9212	0·9221
·6	·9076	·9148	·9196	·9232	·9259	·9280	·9297	·9310	·9322	·9332	·9340
·7	·9178	·9251	·9300	·9335	·9362	·9383	·9400	·9414	·9426	·9435	·9444
·8	·9269	·9341	·9390	·9426	·9452	·9473	·9490	·9503	·9515	·9525	·9533
·9	·9349	·9421	·9469	·9504	·9530	·9551	·9567	·9580	·9591	·9601	·9609
2·0	0·9419	0·9490	0·9538	0·9572	0·9597	0·9617	0·9633	0·9646	0·9657	0·9666	0·9674
·1	·9482	·9551	·9598	·9631	·9655	·9674	·9690	·9702	·9712	·9721	·9728
·2	·9537	·9605	·9649	·9681	·9705	·9723	·9738	·9750	·9759	·9768	·9774
·3	·9585	·9651	·9694	·9725	·9748	·9765	·9779	·9790	·9799	·9807	·9813
·4	·9628	·9692	·9734	·9763	·9784	·9801	·9813	·9824	·9832	·9840	·9846
2·5	0·9666	0·9728	0·9767	0·9795	0·9815	0·9831	0·9843	0·9852	0·9860	0·9867	0·9873
·6	·9700	·9759	·9797	·9823	·9842	·9856	·9868	·9877	·9884	·9890	·9895
·7	·9730	·9786	·9822	·9847	·9865	·9878	·9888	·9897	·9903	·9909	·9914
·8	·9756	·9810	·9844	·9867	·9884	·9896	·9906	·9914	·9920	·9925	·9929
·9	·9779	·9831	·9863	·9885	·9901	·9912	·9921	·9928	·9933	·9938	·9942
3·0	0·9800	0·9850	0·9880	0·9900	0·9915	0·9925	0·9933	0·9940	0·9945	0·9949	0·9952
·1	·9819	·9866	·9894	·9913	·9927	·9936	·9944	·9949	·9954	·9958	·9961
·2	·9835	·9880	·9907	·9925	·9937	·9946	·9953	·9958	·9962	·9965	·9968
·3	·9850	·9893	·9918	·9934	·9946	·9954	·9960	·9965	·9968	·9971	·9974
·4	·9864	·9904	·9928	·9943	·9953	·9961	·9966	·9970	·9974	·9976	·9978
3·5	0·9876	0·9914	0·9936	0·9950	0·9960	0·9966	0·9971	0·9975	0·9978	0·9980	0·9982
·6	·9886	·9922	·9943	·9956	·9965	·9971	·9976	·9979	·9982	·9984	·9986
·7	·9896	·9930	·9950	·9962	·9970	·9975	·9979	·9982	·9985	·9987	·9988
·8	·9904	·9937	·9955	·9966	·9974	·9979	·9983	·9985	·9987	·9989	·9990
·9	·9912	·9943	·9960	·9971	·9977	·9982	·9985	·9988	·9989	·9991	·9992
4·0	0·9919	0·9948	0·9964	0·9974	0·9980	0·9984	0·9987	0·9990	0·9991	0·9992	0·9993
·1	·9926	·9953	·9968	·9977	·9983	·9987	·9989	·9991	·9993	·9994	·9995
·2	·9932	·9958	·9972	·9980	·9985	·9988	·9991	·9993	·9994	·9995	·9996
·3	·9937	·9961	·9975	·9982	·9987	·9990	·9992	·9994	·9995	·9996	·9996
·4	·9942	·9965	·9977	·9984	·9989	·9991	·9993	·9995	·9996	·9996	·9997
4·5	0·9946	0·9968	0·9979	0·9986	0·9990	0·9993	0·9994	0·9995	0·9996	0·9997	0·9998
·6	·9950	·9971	·9982	·9988	·9991	·9994	·9995	·9996	·9997	·9998	·9998
·7	·9953	·9973	·9983	·9989	·9992	·9994	·9996	·9997	·9997	·9998	·9998
·8	·9957	·9976	·9985	·9990	·9993	·9995	·9996	·9997	·9998	·9998	·9999
·9	·9960	·9978	·9986	·9991	·9994	·9996	·9997	·9998	·9998	·9999	·9999
5·0	0·9963	0·9979	0·9988	0·9992	0·9995	0·9996	0·9997	0·9998	0·9998	0·9999	0·9999

TABLE 9. THE t-DISTRIBUTION FUNCTION

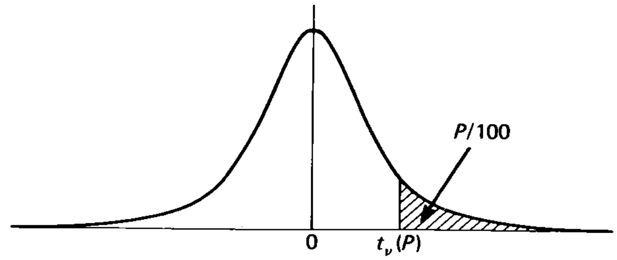
ν =	15	16	17	18	19	20	24	30	40	60	∞
t = 0·0	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000	0·5000
·1	·5392	·5392	·5392	·5393	·5393	·5393	·5394	·5395	·5396	·5397	·5398
·2	·5779	·5780	·5781	·5781	·5782	·5782	·5784	·5786	·5788	·5789	·5793
·3	·6159	·6160	·6161	·6162	·6163	·6164	·6166	·6169	·6171	·6174	·6179
·4	·6526	·6528	·6529	·6531	·6532	·6533	·6537	·6540	·6544	·6547	·6554
0·5	0·6878	0·6881	0·6883	0·6884	0·6886	0·6887	0·6892	0·6896	0·6901	0·6905	0·6915
·6	·7213	·7215	·7218	·7220	·7222	·7224	·7229	·7235	·7241	·7246	·7257
·7	·7527	·7530	·7533	·7536	·7538	·7540	·7547	·7553	·7560	·7567	·7580
·8	·7819	·7823	·7826	·7829	·7832	·7834	·7842	·7850	·7858	·7866	·7881
·9	·8088	·8093	·8097	·8100	·8103	·8106	·8115	·8124	·8132	·8141	·8159
1·0	0·8334	0·8339	0·8343	0·8347	0·8351	0·8354	0·8364	0·8373	0·8383	0·8393	0·8413
·1	·8557	·8562	·8567	·8571	·8575	·8578	·8589	·8600	·8610	·8621	·8643
·2	·8756	·8762	·8767	·8772	·8776	·8779	·8791	·8802	·8814	·8826	·8849
·3	·8934	·8940	·8945	·8950	·8954	·8958	·8970	·8982	·8995	·9007	·9032
·4	·9091	·9097	·9103	·9107	·9112	·9116	·9128	·9141	·9154	·9167	·9192
1·5	0·9228	0·9235	0·9240	0·9245	0·9250	0·9254	0·9267	0·9280	0·9293	0·9306	0·9332
·6	·9348	·9354	·9360	·9365	·9370	·9374	·9387	·9400	·9413	·9426	·9452
·7	·9451	·9458	·9463	·9468	·9473	·9477	·9490	·9503	·9516	·9528	·9554
·8	·9540	·9546	·9552	·9557	·9561	·9565	·9578	·9590	·9603	·9616	·9641
·9	·9616	·9622	·9627	·9632	·9636	·9640	·9652	·9665	·9677	·9689	·9713
2·0	0·9680	0·9686	0·9691	0·9696	0·9700	0·9704	0·9715	0·9727	0·9738	0·9750	0·9772
·1	·9735	·9740	·9745	·9750	·9753	·9757	·9768	·9779	·9790	·9800	·9821
·2	·9781	·9786	·9790	·9794	·9798	·9801	·9812	·9822	·9832	·9842	·9861
·3	·9819	·9824	·9828	·9832	·9835	·9838	·9848	·9857	·9866	·9875	·9893
·4	·9851	·9855	·9859	·9863	·9866	·9869	·9877	·9886	·9894	·9902	·9918
2·5	0·9877	0·9882	0·9885	0·9888	0·9891	0·9894	0·9902	0·9909	0·9917	0·9924	0·9938
·6	·9900	·9903	·9907	·9910	·9912	·9914	·9921	·9928	·9935	·9941	·9953
·7	·9918	·9921	·9924	·9927	·9929	·9931	·9937	·9944	·9949	·9955	·9965
·8	·9933	·9936	·9938	·9941	·9943	·9945	·9950	·9956	·9961	·9966	·9974
·9	·9945	·9948	·9950	·9952	·9954	·9956	·9961	·9965	·9970	·9974	·9981
3·0	0·9955	0·9958	0·9960	0·9962	0·9963	0·9965	0·9969	0·9973	0·9977	0·9980	0·9987
·1	·9963	·9966	·9967	·9969	·9971	·9972	·9976	·9979	·9982	·9985	·9990
·2	·9970	·9972	·9974	·9975	·9976	·9978	·9981	·9984	·9987	·9989	·9993
·3	·9976	·9977	·9979	·9980	·9981	·9982	·9985	·9988	·9990	·9992	·9995
·4	·9980	·9982	·9983	·9984	·9985	·9986	·9988	·9990	·9992	·9994	·9997
3·5	0·9984	0·9985	0·9986	0·9987	0·9988	0·9989	0·9991	0·9993	0·9994	0·9996	0·9998
·6	·9987	·9988	·9989	·9990	·9990	·9991	·9993	·9994	·9996	·9997	·9998
·7	·9989	·9990	·9991	·9992	·9992	·9993	·9994	·9996	·9997	·9998	·9999
·8	·9991	·9992	·9993	·9993	·9994	·9994	·9996	·9997	·9998	·9998	·9999
·9	·9993	·9994	·9994	·9995	·9995	·9996	·9997	·9997	·9998	·9999	
4·0	0·9994	0·9995	0·9995	0·9996	0·9996	0·9996	0·9997	0·9998	0·9999	0·9999	
·1	·9995	·9996	·9996	·9997	·9997	·9997	·9998	·9999	·9999	·9999	
·2	·9996	·9997	·9997	·9997	·9998	·9998	·9998	·9999	·9999		
·3	·9997	·9997	·9998	·9998	·9998	·9998	·9999	·9999	·9999		
·4	·9997	·9998	·9998	·9998	·9998	·9999	·9999	·9999			
4·5	0·9998	0·9998	0·9998	0·9999	0·9999	0·9999	0·9999				

TABLE 10. PERCENTAGE POINTS OF THE t-DISTRIBUTION

This table gives percentage points $t_\nu(P)$ defined by the equation

$$\frac{P}{100} = \frac{1}{\sqrt{\nu\pi}} \frac{\Gamma(\frac{1}{2}\nu+\frac{1}{2})}{\Gamma(\frac{1}{2}\nu)} \int_{t_\nu(P)}^{\infty} \frac{dt}{(1+t^2/\nu)^{\frac{1}{2}(\nu+1)}}.$$

Let X_1 and X_2 be independent random variables having a normal distribution with zero mean and unit variance and a χ^2-distribution with ν degrees of freedom respectively; then $t = X_1/\sqrt{X_2/\nu}$ has Student's t-distribution with ν degrees of freedom, and the probability that $t \geqslant t_\nu(P)$ is $P/100$. The lower percentage points are given by symmetry as $-t_\nu(P)$, and the probability that $|t| \geqslant t_\nu(P)$ is $2P/100$.



The limiting distribution of t as ν tends to infinity is the normal distribution with zero mean and unit variance. When ν is large interpolation in ν should be harmonic.

P (%)	40	30	25	20	15	10	5%	2·5	1%	0·5	0·1	0·05
ν = 1	0·3249	0·7265	1·0000	1·3764	1·963	3·078	6·314	12·71	31·82	63·66	318·3	636·6
2	0·2887	0·6172	0·8165	1·0607	1·386	1·886	2·920	4·303	6·965	9·925	22·33	31·60
3	0·2767	0·5844	0·7649	0·9785	1·250	1·638	2·353	3·182	4·541	5·841	10·21	12·92
4	0·2707	0·5686	0·7407	0·9410	1·190	1·533	2·132	2·776	3·747	4·604	7·173	8·610
5	0·2672	0·5594	0·7267	0·9195	1·156	1·476	2·015	2·571	3·365	4·032	5·893	6·869
6	0·2648	0·5534	0·7176	0·9057	1·134	1·440	1·943	2·447	3·143	3·707	5·208	5·959
7	0·2632	0·5491	0·7111	0·8960	1·119	1·415	1·895	2·365	2·998	3·499	4·785	5·408
8	0·2619	0·5459	0·7064	0·8889	1·108	1·397	1·860	2·306	2·896	3·355	4·501	5·041
9	0·2610	0·5435	0·7027	0·8834	1·100	1·383	1·833	2·262	2·821	3·250	4·297	4·781
10	0·2602	0·5415	0·6998	0·8791	1·093	1·372	1·812	2·228	2·764	3·169	4·144	4·587
11	0·2596	0·5399	0·6974	0·8755	1·088	1·363	1·796	2·201	2·718	3·106	4·025	4·437
12	0·2590	0·5386	0·6955	0·8726	1·083	1·356	1·782	2·179	2·681	3·055	3·930	4·318
13	0·2586	0·5375	0·6938	0·8702	1·079	1·350	1·771	2·160	2·650	3·012	3·852	4·221
14	0·2582	0·5366	0·6924	0·8681	1·076	1·345	1·761	2·145	2·624	2·977	3·787	4·140
15	0·2579	0·5357	0·6912	0·8662	1·074	1·341	1·753	2·131	2·602	2·947	3·733	4·073
16	0·2576	0·5350	0·6901	0·8647	1·071	1·337	1·746	2·120	2·583	2·921	3·686	4·015
17	0·2573	0·5344	0·6892	0·8633	1·069	1·333	1·740	2·110	2·567	2·898	3·646	3·965
18	0·2571	0·5338	0·6884	0·8620	1·067	1·330	1·734	2·101	2·552	2·878	3·610	3·922
19	0·2569	0·5333	0·6876	0·8610	1·066	1·328	1·729	2·093	2·539	2·861	3·579	3·883
20	0·2567	0·5329	0·6870	0·8600	1·064	1·325	1·725	2·086	2·528	2·845	3·552	3·850
21	0·2566	0·5325	0·6864	0·8591	1·063	1·323	1·721	2·080	2·518	2·831	3·527	3·819
22	0·2564	0·5321	0·6858	0·8583	1·061	1·321	1·717	2·074	2·508	2·819	3·505	3·792
23	0·2563	0·5317	0·6853	0·8575	1·060	1·319	1·714	2·069	2·500	2·807	3·485	3·768
24	0·2562	0·5314	0·6848	0·8569	1·059	1·318	1·711	2·064	2·492	2·797	3·467	3·745
25	0·2561	0·5312	0·6844	0·8562	1·058	1·316	1·708	2·060	2·485	2·787	3·450	3·725
26	0·2560	0·5309	0·6840	0·8557	1·058	1·315	1·706	2·056	2·479	2·779	3·435	3·707
27	0·2559	0·5306	0·6837	0·8551	1·057	1·314	1·703	2·052	2·473	2·771	3·421	3·690
28	0·2558	0·5304	0·6834	0·8546	1·056	1·313	1·701	2·048	2·467	2·763	3·408	3·674
29	0·2557	0·5302	0·6830	0·8542	1·055	1·311	1·699	2·045	2·462	2·756	3·396	3·659
30	0·2556	0·5300	0·6828	0·8538	1·055	1·310	1·697	2·042	2·457	2·750	3·385	3·646
32	0·2555	0·5297	0·6822	0·8530	1·054	1·309	1·694	2·037	2·449	2·738	3·365	3·622
34	0·2553	0·5294	0·6818	0·8523	1·052	1·307	1·691	2·032	2·441	2·728	3·348	3·601
36	0·2552	0·5291	0·6814	0·8517	1·052	1·306	1·688	2·028	2·434	2·719	3·333	3·582
38	0·2551	0·5288	0·6810	0·8512	1·051	1·304	1·686	2·024	2·429	2·712	3·319	3·566
40	0·2550	0·5286	0·6807	0·8507	1·050	1·303	1·684	2·021	2·423	2·704	3·307	3·551
50	0·2547	0·5278	0·6794	0·8489	1·047	1·299	1·676	2·009	2·403	2·678	3·261	3·496
60	0·2545	0·5272	0·6786	0·8477	1·045	1·296	1·671	2·000	2·390	2·660	3·232	3·460
120	0·2539	0·5258	0·6765	0·8446	1·041	1·289	1·658	1·980	2·358	2·617	3·160	3·373
∞	0·2533	0·5244	0·6745	0·8416	1·036	1·282	1·645	1·960	2·326	2·576	3·090	3·291