UNIVERSITY
OF LONDON

EC2020

EC2020 Elements of Econometrics

Candidates should answer **EIGHT** of the following **NINE** questions: All **FIVE** from Section A (8 marks each) and **THREE** from Section B (20 marks each). Candidates are strongly advised to divide their time accordingly. If more than **EIGHT** questions are answered, only the first **EIGHT** questions attempted will be counted.

Please find the questions on the following pages.

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SECTION A

Answer all questions from this section. Each question carries 8 marks.

1. Consider the following multivariate regression model:

$$y_i = \beta_0 + \beta_1 x_{1i} + \beta_2 x_{2i} + u_i, \tag{1.1}$$

for a given random sample of n observations $\{(y_{i,}, x_{1i} > 0, x_{2i} > 0)\}_{i=1}^{n}$ under the standard MLR.1-MLR.4 assumptions (linearity in parameters, random sampling, no perfect multicollinearity, and zero conditional mean). Let:

$$z_i = x_{1i}^{20} + \sqrt[23]{x_{1i}}, \quad \bar{z} = \sum_{i=1}^{n} z_i/n,$$

and define the following slope estimator:

$$\hat{\beta_1} = \frac{\sum_{i=1}^{n}(z_i - \bar{z})y_i}{\sum_{i=1}^{n}(z_i - \bar{z})x_{1i}}.$$

(a) **(4 marks)** Carefully derive the asymptotic bias in the estimator $\hat{\beta}_1$. What are the conditions for $\hat{\beta_1}$ to be a consistent estimator of β_1? In your answer, clearly explain the concept of consistency.

(b) **(4 marks)** Suppose that the conditional variance of u_i takes the following form:

$$Var(u_i|x_{1i}, x_{2i}) = \delta^2(x_{1i}^{20} + \sqrt[22]{x_{2i}})$$

Describe the problem with the OLS estimator $\hat{\beta}_1^{OLS}$ of β_1. Explain why it is not the BLUE and propose a method to obtain the BLUE of β_1?

2. A researcher is interested in the relationship between (the natural logarithm of) family income $(\log faminc_i)$ and (the natural logarithm of) annual household savings $(\log saving_i)$. Using a random sample of 2023 families in the UK, she estimates the following regression:

$$\log saving_i = \beta_0 + \beta_1 \log faminc_i + \beta_2 children_i + \beta_3 qualification_i + \varepsilon_i, \tag{2.1}$$

where $qualification_i$ is a binary variable of whether the household head has a professional qualification, $children_i$ is the number of children in the household. Assume that the model given by (1.2) satisfies Assumptions MLR.1-MLR.4 (linearity in parameters, random sampling, no perfect multicollinearity, and zero conditional mean).

(a) **(2 marks)** The researcher plans to include the logarithm of the total consumption $\log(cons)$, where $cons = faminc - saving$ into (2.1). Should we be concerned about the multicollinearity problem? In your answer, explain clearly what multicollinearity is and its implication(s).

(b) **(4 marks)** A colleague claims that the benefit of having a professional qualification on the saving level will be offset by having two additional children. Discuss how you can test for this claim, and clearly specify your null hypothesis and other test specifics.

(c) **(2 marks)** Another colleague observes that in the OLS estimation of (2.1), the coefficient estimates for $children_i$ and $qualification_i$ are both not statistically significant. They claim that it is an indicator of heteroscedasticity. Do you agree with this claim? In your answer, state two factors that can affect the statistical significance of a coefficient estimate.

3. A researcher is interested in the relationship between the political institution of a country, measured by a political stability index, $stability_i$, and the number of reported Covid-19 cases per one million residents, $cases_i^*$. She captures the relationship in a simple regression, using data from 145 countries in 2022:

$$cases_i^* = \alpha + \beta stability_i + u_i, \tag{3.1}$$

where u is the error term and is assumed to satisfy SLR.1 to SLR.5.

(a) **(4 marks)** A researcher is worried that the number of cases in a country is likely to be misreported, particularly, a politically less stable country may under-report the number of cases to make the country look better. That is, instead of the true number of cases, $cases^*$, the researcher only obtain a misreported number of cases, $cases_i$:

$$cases_i^* = cases_i + e_i$$

where $e_i + u_i$ is the error negatively correlated with $stability_i$ for each country. Derive the bias associated with this systematic error. What is the sign of the bias?

(b) **(2 marks)** Instead of the error in the number of cases, another researcher is concerned about the objectivity of the political stability index. She argues that the index tends to exaggerate the true level of political stability by 10%. Discuss how this claim can affect the OLS estimator of β. What is the direction of the bias?

(c) **(2 marks)** How would your answer to (b) change if the researcher assumes that the subjectivity of the stability index is purely random? *Hint:* more politically stable countries are thought to report fewer cases as they may contain the virus more effectively.

4. Consider the following time series model:

$$\begin{aligned} y_t &= \alpha + \beta t + \epsilon_t, t = 2..., T, \qquad (4.1)\\ \epsilon_t &= \theta_1 u_t + \theta_2 u_{t-1} + u_{t-2}, \end{aligned}$$

where u_t is a white noise error term with a zero mean and a constant variance of δ^2; $\theta_1, \theta_2 \neq 0$.

(a) **(4 marks)** Provide the condition(s) that ensures the stationarity of ϵ_t. In your answer, discuss what it is meant by stationarity and how it is different from weak dependence.

(b) **(2 marks)** Show that under the condition(s) provided in (a), y_t is trend stationary.

(c) **(2 marks)** Given the answer to (a), discuss the problem with an OLS estimation of (4.1). What are the consequences of this problem? Propose a method to address this problem.

5. A researcher is interested in the relationship between the annual salary growth rate $salary_t$ and the number of university graduates, $graduate_i$ in France since 2000. She estimates the following regression model using observations from T quarters:

$$salary_t = \beta_0 + \beta_1 graduate_t + \beta_2 graduate_{t-1} + \theta salary_{t-1} + u_t, \tag{5.1}$$

where $|\theta| < 1, t = 2, ..., T$, and the error term u_t has a mean zero and a constant variance δ^2. The researcher observes that salary growth rates are weakly dependent.

(a) **(2 marks)** Discuss the statistical properties of the OLS estimator for θ. Be clear about whether any of the Gauss-Markov assumptions *are* violated.

(b) **(2 marks)** What is the short-term and long-term effect of the number of graduates on the salary growth rate?

(c) **(4 marks)** Suppose that u_t can be expressed as $u_t = \rho u_{t-1} + e_t$, where e_t is a white noise series. Discuss how this assumption will affect your answer in (a). Propose a method to address the problem.

SECTION B

Answer three questions from this section. Each question carries 20 marks.

6. A team examines the determinants of the number of Covid-19 cases, $cases_i$ per million of residents of 142 countries around the world in 2022. They also have the data on the number of hospitals per million of residents, $hospital_i$, the total government expenses on healthcare, $healthexp_i$ in millions of dollars, and a binary to indicate whether tourism accounts for more than 25% of the country's GDP, $tourism_i$. They obtain the following estimation, using the logarithms of $healthexp_i$:

$$\begin{aligned} \widehat{cases_i} &= \underset{(3.414)}{-5.001} - \underset{(20.231)}{100.11} \log(healthexp_i) - \underset{(22.51)}{15.507} hospital_i + \underset{(4.213)}{10.501} tourism_i, \qquad (6.1) \\ & n = 142, \qquad R^2 = .728. \end{aligned}$$

The robust standard errors are reported in the parentheses.

(a) **(5 marks)** What is the interpretation of the coefficient estimates on $\log(healthexp_i)$ and $tourism$? Are the sign and size of the coefficient as you would expect? Explain your answer. Can you interpret any of the estimates as causal effects? Give at least two distinctive reasons for your answer.

(b) **(5 marks)** An intern generates a different variable $nontourism_i = 1 - tourism_i$ to indicate if a country is not dependent on tourism. Explain what will happen to the estimates reported in (6.1) if we:

   (i) Replace $tourism_i$ by $nontourism_i$ in (6.1).

   (ii) Add $nontourism$ to the regression in (6.1) and drop the intercept. In case (ii), explain whether the interpretation of the coefficient estimate for $tourism_i$ would be different.

(c) **(5 marks)** The team manager would like to test whether being more reliant on tourism would reduce the effect of the government's health expenses on the number of cases. Describe a suitable test. Be clear about any additional information or model specification you would need.

(d) **(5 marks)** Another colleague believes that the number of cases is going to be varying more or less for countries with higher health expenses than for those with lower health expenses. Discuss a statistical test for this claim. Discuss what will happen to the estimation in (6.1) if we fail to reject the null hypothesis of this test.

7. An economist is interested in the relationship between social stability and economic output. She examines the following model for the (logarithm of) output-per-capita GDP_i in a given country i:

$$GDP_i = \alpha + \beta_1 protest_i + \beta_2 public_i + \beta_3 regions_i + u_i, \quad (7.1)$$

where $protest_i$ is the number of public protests happening in the country during a fiscal year, $public_i$ is the per capita government spending (set by law) on social benefit in a single year, and $regions$ is a variable indicating the regional geography of the country (such as Asia, Europe, North America, ...). The economist obtains the data for $n = 150$ countries around the world in 2022.

(a) **(5 marks)** Give two distinct reasons why an OLS regression applied to (7.1) is inappropriate for estimating the causal effect of social instability (measured by $protest_i$) on economic development (GDP_i). Be clear on the direction of bias if any.

(b) **(5 marks)** The data contains the variable, $adverseweather_i$, which indicates the number of adverse weather events happening in the country during the year that prevented large public gatherings. The OLS estimation of $protest_i$ on $adverseweather_i$ with robust standard errors reported in the parentheses gives:

$$\begin{aligned} \widehat{protest}_i &= \underset{(2.214)}{5.13} - \underset{(2.31)}{10.61} adverseweather_i - \underset{(11.51)}{15.57} public_i + \underset{(4.13)}{1.01} regions_i, \quad (7.2) \\ &\quad n = 150, \qquad R^2 = .718, Fstat = 24.33. \end{aligned}$$

The economist aims to use $adverseweather_i$ as the instrumental variable for $protest_i$ in Equation (1). What is the purpose of the estimation in (7.2)? Discuss whether you believe $adverseweather$ is a valid instrument for $protest_i$. In your answer, evaluate the required assumptions for a valid instrument.

(c) **(7 marks)** The economist learns about the following relationship between $protest_i$ and GDP_i from a senior colleague:

$$protest_i = \gamma_0 + \gamma_1 GDP_i + \gamma_2 regions_i + \gamma_3 trust_i + \gamma_4 trust_i \times GDP_i + v_i, \quad (7.3)$$

where $trust_i$ indicates whether the residents of the country overwhelmingly support the government, and $trust_i \times GDP_i$ is the interaction term between two variables. Examine the identification of each structural equation in (7.1) and (7.3). Be clear on the problem of using OLS to estimate the models and whether you would be able to estimate the β_1 or γ_1 parameters in (7.1) consistently. Describe an estimator to estimate the parameters consistently.

(d) **(3 marks)** Demonstrate that $public_i$ and $trust \times public$ are valid instruments to identify the parameters in (7.3). Which estimator would you use to estimate the parameters in (7.3)? *Hint:* You are requested to show how the variables satisfy the conditions for valid instruments.

8. A researcher examines the probability of a random sample of economics professors in Europe that use Twitter to share their professional ideas ($Twitter_i = 1$ if yes, and $= 0$ if otherwise), where i indicates an individual economics professor. She uses OLS with *conventional* standard errors reported in the parentheses to obtain the following OLS regression results:

$$\widehat{Twitter}_i = \underset{(0.114)}{0.138} - \underset{(0.023)}{0.011} age_i - \underset{(0.415)}{0.135} male_i + \underset{(0.312)}{0.754} head_i + \underset{(0.005)}{0.064} pub_i, \quad (8.1)$$
$$n = 2123,\ R^2 = 0.19,$$

where age_i, $male_i$, pub_i, $head_i$ are respectively the professor's age, whether the professor is a male, the number of publications, and whether the professor is currently the head of the department.

(a) **(2 marks)** What is the interpretation of the intercept estimate? Is the sign what you would expect?

(b) **(5 marks)** Looking at the estimates, a colleague claims that being a departmental head has a strong and *statistically significant* effect on the probability of an economics professor using Twitter. Explain why you would be sceptical about this claim. In your answer, propose two adjustments to the OLS estimation that can fix the problem that you identify.

The researcher decides to re-estimate the model using Logit, and obtain the following regression results:

$$\Pr\left(\widehat{Twitter_i = 1}\right) = \Lambda\left(\underset{(0.114)}{0.238} - \underset{(0.013)}{0.021} age_i - \underset{(0.215)}{0.125} male_i + \underset{(0.012)}{0.854} head_i + \underset{(0.022)}{0.054} pub_i\right), \quad (8.2)$$

$$n = 2123,\ PseudoR^2 = 0.034, \log L = -316.60,$$

where is $\Lambda(.)$ the logistic cumulative density function and $\Lambda(z) = \exp(z)/(1 + \exp(z))$, and the conventional standard errors are reported in the parentheses.

(c) **(5 marks)** Explain the advantages and potential drawbacks of using Logit estimation to examine the probability of using Twitter. In your answer, *briefly* describe the estimator behind the Logit estimation and state its statistical properties.

(d) **(5 marks)** Describe how we can test whether age and the number of publications both have no effect on the probability of using Twitter by an economics professor. Be specific about the testing procedure and any additional information required.

(e) **(3 marks)** What is the estimated effect of being a head of the department on using Twitter for a 40-year-old female professor with 10 publications? *Hint:* There is no need to give an exact number, clarity of the computation suffices.

9. Let us consider the following model that describes the relationship between the log of monthly revenue of a retail chain $\log revenue_t$ and the log of monthly expenses on advertisement $\log ad_t$ of a company at quarter t:

$$\log revenue_t = \beta_0 + \beta_1 \log revenue_{t-1} + \beta_2 \log ad_t + \beta_3 \log ad_{t-1} + u_t. \quad (9.1)$$

We assume that $revenue_t$ and $\log ad_t$ are both I(1) variables, $|\beta_1| < 1$, and the error term u_t is independent of the regressors and has a zero mean and a constant variance.

(a) **(5 marks)** Explain the concepts of spurious relationship and co-integration. Clearly discuss why it is important to test whether the relationship in (9.1) is spurious or co-integrating. *Hint:* You are expected to discuss the statistical consequences of spurious relationship and co-integrating on an OLS estimation of (9.1).

(b) **(5 marks)** Show that the model (9.1) can be fitted by an Error Correction Model (ECM) that has the following structure:

$$\Delta \log revenue_t = \rho \left(\log revenue_{t-1} - \gamma_1 - \gamma_2 \log ad_{t-1}\right) + \gamma_3 \Delta \log ad_t + u_t. \quad (9.2)$$

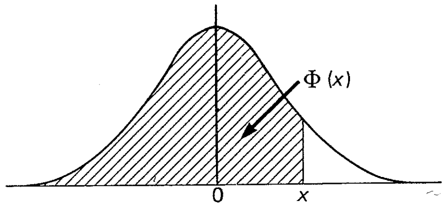
Explain what an Error Correction Model is and how does the existence of the ECM relate to your answer in (a). Express $\rho, \gamma_1, \gamma_2, \gamma_3$ in terms of $(\beta_0, \beta_1, \beta_2, \beta_3)$ and carefully interpret the various components of this ECM.

(c) **(5 marks)** What are the advantages and challenges of estimating (9.2) using OLS? Discuss a procedure using OLS that can fit the ECM in (9.2).

(d) **(5 marks)** A colleague suspects that the error term u_t is following an AR(1) structure. Describe how you can test for this claim, knowing that firms are likely to spend more on advertisement during the summer to prepare for the festive shopping seasons. Based on your answers from (a) to (c), would you expect to reject the null hypothesis of this test? Explain your testing procedure and the rationales behind your answer.

END OF PAPER

TABLE 4. THE NORMAL DISTRIBUTION FUNCTION



The function tabulated is $\Phi(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{x} e^{-\frac{1}{2}t^2}\, dt$. $\Phi(x)$ 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

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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.

x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$
			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

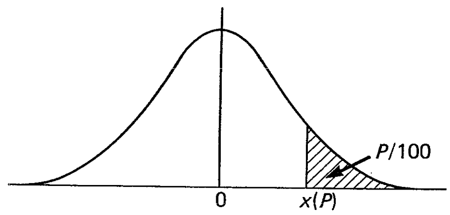
When $x > 3·3$ the formula $1-\Phi(x) \doteqdot \dfrac{e^{-\frac{1}{2}x^2}}{x\sqrt{2\pi}}\left[1-\dfrac{1}{x^2}+\dfrac{3}{x^4}-\dfrac{15}{x^6}+\dfrac{105}{x^8}\right]$ is very accurate, with relative error less than $945/x^{10}$.

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

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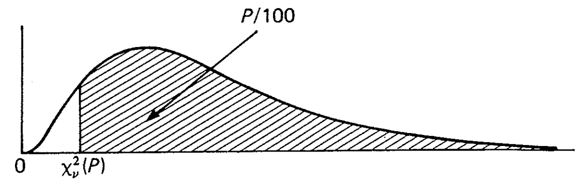
TABLE 8. PERCENTAGE POINTS OF THE χ^2-DISTRIBUTION

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

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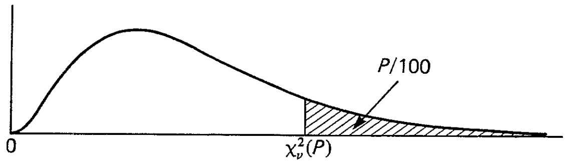
TABLE 8. PERCENTAGE POINTS OF THE χ^2-DISTRIBUTION

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

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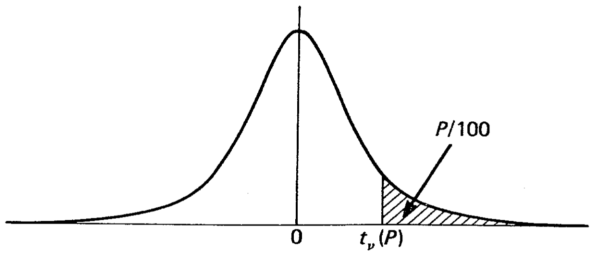
TABLE 10. PERCENTAGE POINTS OF THE t-DISTRIBUTION

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
$\nu = 1$	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

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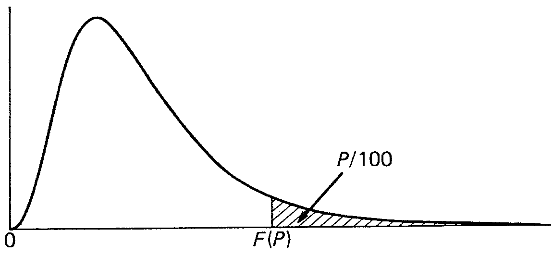
TABLE 12(*a*). 10 PER CENT POINTS OF THE *F*-DISTRIBUTION

The function tabulated is $F(P) = F(P|\nu_1, \nu_2)$ defined by the equation

$$\frac{P}{100} = \frac{\Gamma(\frac{1}{2}\nu_1+\frac{1}{2}\nu_2)}{\Gamma(\frac{1}{2}\nu_1)\,\Gamma(\frac{1}{2}\nu_2)}\,\nu_1^{\frac{1}{2}\nu_1}\,\nu_2^{\frac{1}{2}\nu_2}\int_{F(P)}^{\infty}\frac{F^{\frac{1}{2}\nu_1-1}}{(\nu_2+\nu_1F)^{\frac{1}{2}(\nu_1+\nu_2)}}\,dF,$$

for $P = 10$, 5, $2{\cdot}5$, 1, $0{\cdot}5$ and $0{\cdot}1$. The lower percentage points, that is the values $F'(P) = F'(P|\nu_1, \nu_2)$ such that the probability that $F \leqslant F'(P)$ is equal to $P/100$, may be found by the formula

$$F'(P|\nu_1, \nu_2) = 1/F(P|\nu_2, \nu_1).$$



(This shape applies only when $\nu_1 \geqslant 3$. When $\nu_1 < 3$ the mode is at the origin.)

$\nu_1 =$	1	2	3	4	5	6	7	8	10	12	24	∞
$\nu_2 =$ 1	39·86	49·50	53·59	55·83	57·24	58·20	58·91	59·44	60·19	60·71	62·00	63·33
2	8·526	9·000	9·162	9·243	9·293	9·326	9·349	9·367	9·392	9·408	9·450	9·491
3	5·538	5·462	5·391	5·343	5·309	5·285	5·266	5·252	5·230	5·216	5·176	5·134
4	4·545	4·325	4·191	4·107	4·051	4·010	3·979	3·955	3·920	3·896	3·831	3·761
5	4·060	3·780	3·619	3·520	3·453	3·405	3·368	3·339	3·297	3·268	3·191	3·105
6	3·776	3·463	3·289	3·181	3·108	3·055	3·014	2·983	2·937	2·905	2·818	2·722
7	3·589	3·257	3·074	2·961	2·883	2·827	2·785	2·752	2·703	2·668	2·575	2·471
8	3·458	3·113	2·924	2·806	2·726	2·668	2·624	2·589	2·538	2·502	2·404	2·293
9	3·360	3·006	2·813	2·693	2·611	2·551	2·505	2·469	2·416	2·379	2·277	2·159
10	3·285	2·924	2·728	2·605	2·522	2·461	2·414	2·377	2·323	2·284	2·178	2·055
11	3·225	2·860	2·660	2·536	2·451	2·389	2·342	2·304	2·248	2·209	2·100	1·972
12	3·177	2·807	2·606	2·480	2·394	2·331	2·283	2·245	2·188	2·147	2·036	1·904
13	3·136	2·763	2·560	2·434	2·347	2·283	2·234	2·195	2·138	2·097	1·983	1·846
14	3·102	2·726	2·522	2·395	2·307	2·243	2·193	2·154	2·095	2·054	1·938	1·797
15	3·073	2·695	2·490	2·361	2·273	2·208	2·158	2·119	2·059	2·017	1·899	1·755
16	3·048	2·668	2·462	2·333	2·244	2·178	2·128	2·088	2·028	1·985	1·866	1·718
17	3·026	2·645	2·437	2·308	2·218	2·152	2·102	2·061	2·001	1·958	1·836	1·686
18	3·007	2·624	2·416	2·286	2·196	2·130	2·079	2·038	1·977	1·933	1·810	1·657
19	2·990	2·606	2·397	2·266	2·176	2·109	2·058	2·017	1·956	1·912	1·787	1·631
20	2·975	2·589	2·380	2·249	2·158	2·091	2·040	1·999	1·937	1·892	1·767	1·607
21	2·961	2·575	2·365	2·233	2·142	2·075	2·023	1·982	1·920	1·875	1·748	1·586
22	2·949	2·561	2·351	2·219	2·128	2·060	2·008	1·967	1·904	1·859	1·731	1·567
23	2·937	2·549	2·339	2·207	2·115	2·047	1·995	1·953	1·890	1·845	1·716	1·549
24	2·927	2·538	2·327	2·195	2·103	2·035	1·983	1·941	1·877	1·832	1·702	1·533
25	2·918	2·528	2·317	2·184	2·092	2·024	1·971	1·929	1·866	1·820	1·689	1·518
26	2·909	2·519	2·307	2·174	2·082	2·014	1·961	1·919	1·855	1·809	1·677	1·504
27	2·901	2·511	2·299	2·165	2·073	2·005	1·952	1·909	1·845	1·799	1·666	1·491
28	2·894	2·503	2·291	2·157	2·064	1·996	1·943	1·900	1·836	1·790	1·656	1·478
29	2·887	2·495	2·283	2·149	2·057	1·988	1·935	1·892	1·827	1·781	1·647	1·467
30	2·881	2·489	2·276	2·142	2·049	1·980	1·927	1·884	1·819	1·773	1·638	1·456
32	2·869	2·477	2·263	2·129	2·036	1·967	1·913	1·870	1·805	1·758	1·622	1·437
34	2·859	2·466	2·252	2·118	2·024	1·955	1·901	1·858	1·793	1·745	1·608	1·419
36	2·850	2·456	2·243	2·108	2·014	1·945	1·891	1·847	1·781	1·734	1·595	1·404
38	2·842	2·448	2·234	2·099	2·005	1·935	1·881	1·838	1·772	1·724	1·584	1·390
40	2·835	2·440	2·226	2·091	1·997	1·927	1·873	1·829	1·763	1·715	1·574	1·377
60	2·791	2·393	2·177	2·041	1·946	1·875	1·819	1·775	1·707	1·657	1·511	1·291
120	2·748	2·347	2·130	1·992	1·896	1·824	1·767	1·722	1·652	1·601	1·447	1·193
∞	2·706	2·303	2·084	1·945	1·847	1·774	1·717	1·670	1·599	1·546	1·383	1·000

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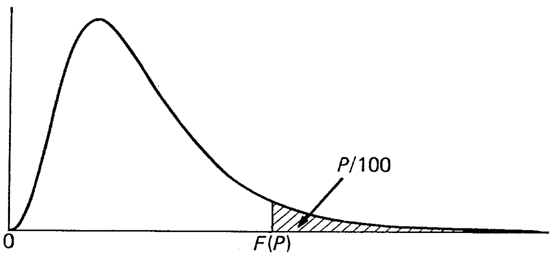
TABLE 12(b). 5 PER CENT POINTS OF THE F-DISTRIBUTION

If $F = \dfrac{X_1}{\nu_1}\Big/\dfrac{X_2}{\nu_2}$, where X_1 and X_2 are independent random variables distributed as χ^2 with ν_1 and ν_2 degrees of freedom respectively, then the probabilities that $F \geqslant F(P)$ and that $F \leqslant F'(P)$ are both equal to $P/100$. Linear interpolation in ν_1 and ν_2 will generally be sufficiently accurate except when either $\nu_1 > 12$ or $\nu_2 > 40$, when harmonic interpolation should be used.



(This shape applies only when $\nu_1 \geqslant 3$. When $\nu_1 < 3$ the mode is at the origin.)

$\nu_1 =$	1	2	3	4	5	6	7	8	10	12	24	∞
$\nu_2 =$ 1	161·4	199·5	215·7	224·6	230·2	234·0	236·8	238·9	241·9	243·9	249·1	254·3
2	18·51	19·00	19·16	19·25	19·30	19·33	19·35	19·37	19·40	19·41	19·45	19·50
3	10·13	9·552	9·277	9·117	9·013	8·941	8·887	8·845	8·786	8·745	8·639	8·526
4	7·709	6·944	6·591	6·388	6·256	6·163	6·094	6·041	5·964	5·912	5·774	5·628
5	6·608	5·786	5·409	5·192	5·050	4·950	4·876	4·818	4·735	4·678	4·527	4·365
6	5·987	5·143	4·757	4·534	4·387	4·284	4·207	4·147	4·060	4·000	3·841	3·669
7	5·591	4·737	4·347	4·120	3·972	3·866	3·787	3·726	3·637	3·575	3·410	3·230
8	5·318	4·459	4·066	3·838	3·687	3·581	3·500	3·438	3·347	3·284	3·115	2·928
9	5·117	4·256	3·863	3·633	3·482	3·374	3·293	3·230	3·137	3·073	2·900	2·707
10	4·965	4·103	3·708	3·478	3·326	3·217	3·135	3·072	2·978	2·913	2·737	2·538
11	4·844	3·982	3·587	3·357	3·204	3·095	3·012	2·948	2·854	2·788	2·609	2·404
12	4·747	3·885	3·490	3·259	3·106	2·996	2·913	2·849	2·753	2·687	2·505	2·296
13	4·667	3·806	3·411	3·179	3·025	2·915	2·832	2·767	2·671	2·604	2·420	2·206
14	4·600	3·739	3·344	3·112	2·958	2·848	2·764	2·699	2·602	2·534	2·349	2·131
15	4·543	3·682	3·287	3·056	2·901	2·790	2·707	2·641	2·544	2·475	2·288	2·066
16	4·494	3·634	3·239	3·007	2·852	2·741	2·657	2·591	2·494	2·425	2·235	2·010
17	4·451	3·592	3·197	2·965	2·810	2·699	2·614	2·548	2·450	2·381	2·190	1·960
18	4·414	3·555	3·160	2·928	2·773	2·661	2·577	2·510	2·412	2·342	2·150	1·917
19	4·381	3·522	3·127	2·895	2·740	2·628	2·544	2·477	2·378	2·308	2·114	1·878
20	4·351	3·493	3·098	2·866	2·711	2·599	2·514	2·447	2·348	2·278	2·082	1·843
21	4·325	3·467	3·072	2·840	2·685	2·573	2·488	2·420	2·321	2·250	2·054	1·812
22	4·301	3·443	3·049	2·817	2·661	2·549	2·464	2·397	2·297	2·226	2·028	1·783
23	4·279	3·422	3·028	2·796	2·640	2·528	2·442	2·375	2·275	2·204	2·005	1·757
24	4·260	3·403	3·009	2·776	2·621	2·508	2·423	2·355	2·255	2·183	1·984	1·733
25	4·242	3·385	2·991	2·759	2·603	2·490	2·405	2·337	2·236	2·165	1·964	1·711
26	4·225	3·369	2·975	2·743	2·587	2·474	2·388	2·321	2·220	2·148	1·946	1·691
27	4·210	3·354	2·960	2·728	2·572	2·459	2·373	2·305	2·204	2·132	1·930	1·672
28	4·196	3·340	2·947	2·714	2·558	2·445	2·359	2·291	2·190	2·118	1·915	1·654
29	4·183	3·328	2·934	2·701	2·545	2·432	2·346	2·278	2·177	2·104	1·901	1·638
30	4·171	3·316	2·922	2·690	2·534	2·421	2·334	2·266	2·165	2·092	1·887	1·622
32	4·149	3·295	2·901	2·668	2·512	2·399	2·313	2·244	2·142	2·070	1·864	1·594
34	4·130	3·276	2·883	2·650	2·494	2·380	2·294	2·225	2·123	2·050	1·843	1·569
36	4·113	3·259	2·866	2·634	2·477	2·364	2·277	2·209	2·106	2·033	1·824	1·547
38	4·098	3·245	2·852	2·619	2·463	2·349	2·262	2·194	2·091	2·017	1·808	1·527
40	4·085	3·232	2·839	2·606	2·449	2·336	2·249	2·180	2·077	2·003	1·793	1·509
60	4·001	3·150	2·758	2·525	2·368	2·254	2·167	2·097	1·993	1·917	1·700	1·389
120	3·920	3·072	2·680	2·447	2·290	2·175	2·087	2·016	1·910	1·834	1·608	1·254
∞	3·841	2·996	2·605	2·372	2·214	2·099	2·010	1·938	1·831	1·752	1·517	1·000

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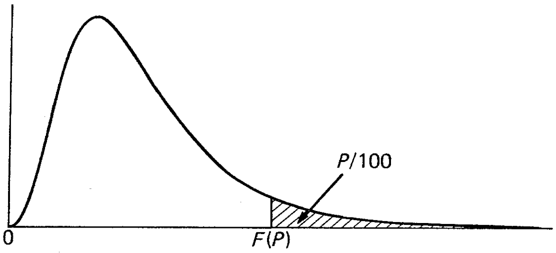
TABLE 12(d). 1 PER CENT POINTS OF THE F-DISTRIBUTION

If $F = \dfrac{X_1}{\nu_1} \Big/ \dfrac{X_2}{\nu_2}$, where X_1 and X_2 are independent random variables distributed as χ^2 with ν_1 and ν_2 degrees of freedom respectively, then the probabilities that $F \geqslant F(P)$ and that $F \leqslant F'(P)$ are both equal to $P/100$. Linear interpolation in ν_1 or ν_2 will generally be sufficiently accurate except when either $\nu_1 > 12$ or $\nu_2 > 40$, when harmonic interpolation should be used.



(This shape applies only when $\nu_1 \geqslant 3$. When $\nu_1 < 3$ the mode is at the origin.)

$\nu_1 =$	1	2	3	4	5	6	7	8	10	12	24	∞
$\nu_2 =$ 1	4052	4999	5403	5625	5764	5859	5928	5981	6056	6106	6235	6366
2	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.40	99.42	99.46	99.50
3	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.23	27.05	26.60	26.13
4	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.55	14.37	13.93	13.46
5	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.05	9.888	9.466	9.020
6	13.75	10.92	9.780	9.148	8.746	8.466	8.260	8.102	7.874	7.718	7.313	6.880
7	12.25	9.547	8.451	7.847	7.460	7.191	6.993	6.840	6.620	6.469	6.074	5.650
8	11.26	8.649	7.591	7.006	6.632	6.371	6.178	6.029	5.814	5.667	5.279	4.859
9	10.56	8.022	6.992	6.422	6.057	5.802	5.613	5.467	5.257	5.111	4.729	4.311
10	10.04	7.559	6.552	5.994	5.636	5.386	5.200	5.057	4.849	4.706	4.327	3.909
11	9.646	7.206	6.217	5.668	5.316	5.069	4.886	4.744	4.539	4.397	4.021	3.602
12	9.330	6.927	5.953	5.412	5.064	4.821	4.640	4.499	4.296	4.155	3.780	3.361
13	9.074	6.701	5.739	5.205	4.862	4.620	4.441	4.302	4.100	3.960	3.587	3.165
14	8.862	6.515	5.564	5.035	4.695	4.456	4.278	4.140	3.939	3.800	3.427	3.004
15	8.683	6.359	5.417	4.893	4.556	4.318	4.142	4.004	3.805	3.666	3.294	2.868
16	8.531	6.226	5.292	4.773	4.437	4.202	4.026	3.890	3.691	3.553	3.181	2.753
17	8.400	6.112	5.185	4.669	4.336	4.102	3.927	3.791	3.593	3.455	3.084	2.653
18	8.285	6.013	5.092	4.579	4.248	4.015	3.841	3.705	3.508	3.371	2.999	2.566
19	8.185	5.926	5.010	4.500	4.171	3.939	3.765	3.631	3.434	3.297	2.925	2.489
20	8.096	5.849	4.938	4.431	4.103	3.871	3.699	3.564	3.368	3.231	2.859	2.421
21	8.017	5.780	4.874	4.369	4.042	3.812	3.640	3.506	3.310	3.173	2.801	2.360
22	7.945	5.719	4.817	4.313	3.988	3.758	3.587	3.453	3.258	3.121	2.749	2.305
23	7.881	5.664	4.765	4.264	3.939	3.710	3.539	3.406	3.211	3.074	2.702	2.256
24	7.823	5.614	4.718	4.218	3.895	3.667	3.496	3.363	3.168	3.032	2.659	2.211
25	7.770	5.568	4.675	4.177	3.855	3.627	3.457	3.324	3.129	2.993	2.620	2.169
26	7.721	5.526	4.637	4.140	3.818	3.591	3.421	3.288	3.094	2.958	2.585	2.131
27	7.677	5.488	4.601	4.106	3.785	3.558	3.388	3.256	3.062	2.926	2.552	2.097
28	7.636	5.453	4.568	4.074	3.754	3.528	3.358	3.226	3.032	2.896	2.522	2.064
29	7.598	5.420	4.538	4.045	3.725	3.499	3.330	3.198	3.005	2.868	2.495	2.034
30	7.562	5.390	4.510	4.018	3.699	3.473	3.304	3.173	2.979	2.843	2.469	2.006
32	7.499	5.336	4.459	3.969	3.652	3.427	3.258	3.127	2.934	2.798	2.423	1.956
34	7.444	5.289	4.416	3.927	3.611	3.386	3.218	3.087	2.894	2.758	2.383	1.911
36	7.396	5.248	4.377	3.890	3.574	3.351	3.183	3.052	2.859	2.723	2.347	1.872
38	7.353	5.211	4.343	3.858	3.542	3.319	3.152	3.021	2.828	2.692	2.316	1.837
40	7.314	5.179	4.313	3.828	3.514	3.291	3.124	2.993	2.801	2.665	2.288	1.805
60	7.077	4.977	4.126	3.649	3.339	3.119	2.953	2.823	2.632	2.496	2.115	1.601
120	6.851	4.787	3.949	3.480	3.174	2.956	2.792	2.663	2.472	2.336	1.950	1.381
∞	6.635	4.605	3.782	3.319	3.017	2.802	2.639	2.511	2.321	2.185	1.791	1.000

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Durbin–Watson test statistic d : 1% significance points of d_L and d_U.

n	$k'=1$ d_L	$k'=1$ d_U	$k'=2$ d_L	$k'=2$ d_U	$k'=3$ d_L	$k'=3$ d_U	$k'=4$ d_L	$k'=4$ d_U	$k'=5$ d_L	$k'=5$ d_U
15	0.81	1.07	0.70	1.25	0.59	1.46	0.49	1.70	0.39	1.96
16	0.84	1.09	0.74	1.25	0.63	1.44	0.53	1.66	0.44	1.90
17	0.87	1.10	0.77	1.25	0.67	1.43	0.57	1.63	0.48	1.85
18	0.90	1.12	0.80	1.26	0.71	1.42	0.61	1.60	0.52	1.80
19	0.93	1.13	0.83	1.26	0.74	1.41	0.65	1.58	0.56	1.77
20	0.95	1.15	0.86	1.27	0.77	1.41	0.68	1.57	0.60	1.74
21	0.97	1.16	0.89	1.27	0.80	1.41	0.72	1.55	0.63	1.71
22	1.00	1.17	0.91	1.28	0.83	1.40	0.75	1.54	0.66	1.69
23	1.02	1.19	0.94	1.29	0.86	1.40	0.77	1.53	0.70	1.67
24	1.04	1.20	0.96	1.30	0.88	1.41	0.80	1.53	0.72	1.66
25	1.05	1.21	0.98	1.30	0.90	1.41	0.83	1.52	0.75	1.65
26	1.07	1.22	1.00	1.31	0.93	1.41	0.85	1.52	0.78	1.64
27	1.09	1.23	1.02	1.32	0.95	1.41	0.88	1.51	0.81	1.63
28	1.10	1.24	1.04	1.32	0.97	1.41	0.90	1.51	0.83	1.62
29	1.12	1.25	1.05	1.33	0.99	1.42	0.92	1.51	0.85	1.61
30	1.13	1.26	1.07	1.34	1.01	1.42	0.94	1.51	0.88	1.61
31	1.15	1.27	1.08	1.34	1.02	1.42	0.96	1.51	0.90	1.60
32	1.16	1.28	1.10	1.35	1.04	1.43	0.98	1.51	0.92	1.60
33	1.17	1.29	1.11	1.36	1.05	1.43	1.00	1.51	0.94	1.59
34	1.18	1.30	1.13	1.36	1.07	1.43	1.01	1.51	0.95	1.59
35	1.19	1.31	1.14	1.37	1.08	1.44	1.03	1.51	0.97	1.59
36	1.21	1.32	1.15	1.38	1.10	1.44	1.04	1.51	0.99	1.59
37	1.22	1.32	1.16	1.38	1.11	1.45	1.06	1.51	1.00	1.59
38	1.23	1.33	1.18	1.39	1.12	1.45	1.07	1.52	1.02	1.58
39	1.24	1.34	1.19	1.39	1.14	1.45	1.09	1.52	1.03	1.58
40	1.25	1.34	1.20	1.40	1.15	1.46	1.10	1.52	1.05	1.58
45	1.29	1.38	1.24	1.42	1.20	1.48	1.16	1.53	1.11	1.58
50	1.32	1.40	1.28	1.45	1.24	1.49	1.20	1.54	1.16	1.59
55	1.36	1.43	1.32	1.47	1.28	1.51	1.25	1.55	1.21	1.59
60	1.38	1.45	1.35	1.48	1.32	1.52	1.28	1.56	1.25	1.60
65	1.41	1.47	1.38	1.50	1.35	1.53	1.31	1.57	1.28	1.61
70	1.43	1.49	1.40	1.52	1.37	1.55	1.34	1.58	1.31	1.61
75	1.45	1.50	1.42	1.53	1.39	1.56	1.37	1.59	1.34	1.62
80	1.47	1.52	1.44	1.54	1.42	1.57	1.39	1.60	1.36	1.62
85	1.48	1.53	1.46	1.55	1.43	1.58	1.41	1.60	1.39	1.63
90	1.50	1.54	1.47	1.56	1.45	1.59	1.43	1.61	1.41	1.64
95	1.51	1.55	1.49	1.57	1.47	1.60	1.45	1.62	1.42	1.64
100	1.52	1.56	1.50	1.58	1.48	1.60	1.46	1.63	1.44	1.65

n = number of observations

k' = number of explanatory variables

Durbin–Watson test statistic d : 5% significance points of d_L and d_U.

n	$k'=1$ d_L	$k'=1$ d_U	$k'=2$ d_L	$k'=2$ d_U	$k'=3$ d_L	$k'=3$ d_U	$k'=4$ d_L	$k'=4$ d_U	$k'=5$ d_L	$k'=5$ d_U
15	1.08	1.36	0.95	1.54	0.82	1.75	0.69	1.97	0.56	2.21
16	1.10	1.37	0.98	1.54	0.86	1.73	0.74	1.93	0.62	2.15
17	1.13	1.38	1.02	1.54	0.90	1.71	0.78	1.90	0.67	2.10
18	1.16	1.39	1.05	1.53	0.93	1.69	0.82	1.87	0.71	2.06
19	1.18	1.40	1.08	1.53	0.97	1.68	0.86	1.85	0.75	2.02
20	1.20	1.41	1.10	1.54	1.00	1.68	0.90	1.83	0.79	1.99
21	1.22	1.42	1.13	1.54	1.03	1.67	0.93	1.81	0.83	1.96
22	1.24	1.43	1.15	1.54	1.05	1.66	0.96	1.80	0.86	1.94
23	1.26	1.44	1.17	1.54	1.08	1.66	0.99	1.79	0.90	1.92
24	1.27	1.45	1.19	1.55	1.10	1.66	1.01	1.78	0.93	1.90
25	1.29	1.45	1.21	1.55	1.12	1.66	1.04	1.77	0.95	1.89
26	1.30	1.46	1.22	1.55	1.14	1.65	1.06	1.76	0.98	1.88
27	1.32	1.47	1.24	1.56	1.16	1.65	1.08	1.76	1.01	1.86
28	1.33	1.48	1.26	1.56	1.18	1.65	1.10	1.75	1.03	1.85
29	1.34	1.48	1.27	1.56	1.20	1.65	1.12	1.74	1.05	1.84
30	1.35	1.49	1.28	1.57	1.21	1.65	1.14	1.74	1.07	1.83
31	1.36	1.50	1.30	1.57	1.23	1.65	1.16	1.74	1.09	1.83
32	1.37	1.50	1.31	1.57	1.24	1.65	1.18	1.73	1.11	1.82
33	1.38	1.51	1.32	1.58	1.26	1.65	1.19	1.73	1.13	1.81
34	1.39	1.51	1.33	1.58	1.27	1.65	1.21	1.73	1.15	1.81
35	1.40	1.52	1.34	1.58	1.28	1.65	1.22	1.73	1.16	1.80
36	1.41	1.52	1.35	1.59	1.29	1.65	1.24	1.73	1.18	1.80
37	1.42	1.53	1.36	1.59	1.31	1.66	1.25	1.72	1.19	1.80
38	1.43	1.54	1.37	1.59	1.32	1.66	1.26	1.72	1.21	1.79
39	1.43	1.54	1.38	1.60	1.33	1.66	1.27	1.72	1.22	1.79
40	1.44	1.54	1.39	1.60	1.34	1.66	1.29	1.72	1.23	1.79
45	1.48	1.57	1.43	1.62	1.38	1.67	1.34	1.72	1.29	1.78
50	1.50	1.59	1.46	1.63	1.42	1.67	1.38	1.72	1.34	1.77
55	1.53	1.60	1.49	1.64	1.45	1.68	1.41	1.72	1.38	1.77
60	1.55	1.62	1.51	1.65	1.48	1.69	1.44	1.73	1.41	1.77
65	1.57	1.63	1.54	1.66	1.50	1.70	1.47	1.73	1.44	1.77
70	1.58	1.64	1.55	1.67	1.52	1.70	1.49	1.74	1.46	1.77
75	1.60	1.65	1.57	1.68	1.54	1.71	1.51	1.74	1.49	1.77
80	1.61	1.66	1.59	1.69	1.56	1.72	1.53	1.74	1.51	1.77
85	1.62	1.67	1.60	1.70	1.57	1.72	1.55	1.75	1.52	1.77
90	1.63	1.68	1.61	1.70	1.59	1.73	1.57	1.75	1.54	1.78
95	1.64	1.69	1.62	1.71	1.60	1.73	1.58	1.75	1.56	1.78
100	1.65	1.69	1.63	1.72	1.61	1.74	1.59	1.76	1.57	1.78

n = number of observations

k' = number of explanatory variables