

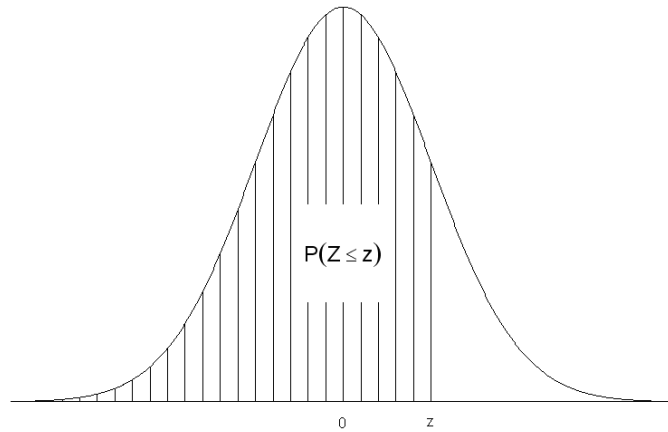


ALMA MATER STUDIORUM
UNIVERSITÀ DI BOLOGNA

Master in Quantitative Finance
School of Economics, Management
and Statistics

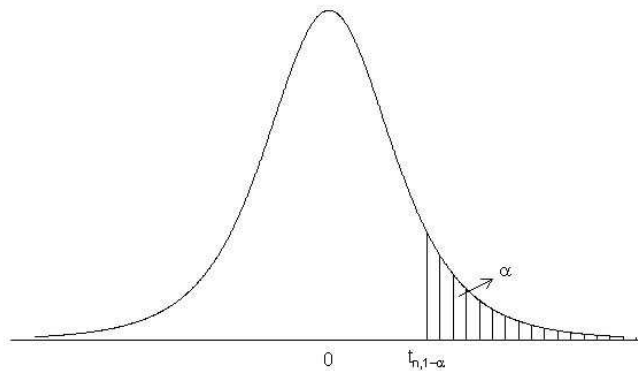
STATISTICAL TABLES
ADVANCED METHODS OF INSURANCE 2

1 Standard Normal



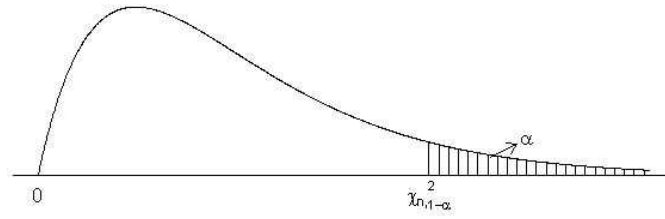
	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.500	0.504	0.508	0.512	0.516	0.520	0.524	0.528	0.532	0.536
0.1	0.540	0.544	0.548	0.552	0.556	0.560	0.564	0.567	0.571	0.575
0.2	0.579	0.583	0.587	0.591	0.595	0.599	0.603	0.606	0.610	0.614
0.3	0.618	0.622	0.626	0.629	0.633	0.637	0.641	0.644	0.648	0.652
0.4	0.655	0.659	0.663	0.666	0.670	0.674	0.677	0.681	0.684	0.688
0.5	0.691	0.695	0.698	0.702	0.705	0.709	0.712	0.716	0.719	0.722
0.6	0.726	0.729	0.732	0.736	0.739	0.742	0.745	0.749	0.752	0.755
0.7	0.758	0.761	0.764	0.767	0.770	0.773	0.776	0.779	0.782	0.785
0.8	0.788	0.791	0.794	0.797	0.800	0.802	0.805	0.808	0.811	0.813
0.9	0.816	0.819	0.821	0.824	0.826	0.829	0.831	0.834	0.836	0.839
1.0	0.841	0.844	0.846	0.848	0.851	0.853	0.855	0.858	0.860	0.862
1.1	0.864	0.867	0.869	0.871	0.873	0.875	0.877	0.879	0.881	0.883
1.2	0.885	0.887	0.889	0.891	0.893	0.894	0.896	0.898	0.900	0.901
1.3	0.903	0.905	0.907	0.908	0.910	0.911	0.913	0.915	0.916	0.918
1.4	0.919	0.921	0.922	0.924	0.925	0.926	0.928	0.929	0.931	0.932
1.5	0.933	0.934	0.936	0.937	0.938	0.939	0.941	0.942	0.943	0.944
1.6	0.945	0.946	0.947	0.948	0.949	0.951	0.952	0.953	0.954	0.954
1.7	0.955	0.956	0.957	0.958	0.959	0.960	0.961	0.962	0.962	0.963
1.8	0.964	0.965	0.966	0.966	0.967	0.968	0.969	0.969	0.970	0.971
1.9	0.971	0.972	0.973	0.973	0.974	0.974	0.975	0.976	0.976	0.977
2.0	0.977	0.978	0.978	0.979	0.979	0.980	0.980	0.981	0.981	0.982
2.1	0.982	0.983	0.983	0.983	0.984	0.984	0.985	0.985	0.985	0.986
2.2	0.986	0.986	0.987	0.987	0.987	0.988	0.988	0.988	0.989	0.989
2.3	0.989	0.990	0.990	0.990	0.990	0.991	0.991	0.991	0.991	0.992
2.4	0.992	0.992	0.992	0.992	0.993	0.993	0.993	0.993	0.993	0.994
2.5	0.994	0.994	0.994	0.994	0.994	0.995	0.995	0.995	0.995	0.995
2.6	0.995	0.995	0.996	0.996	0.996	0.996	0.996	0.996	0.996	0.996
2.7	0.997	0.997	0.997	0.997	0.997	0.997	0.997	0.997	0.997	0.997
2.8	0.997	0.998	0.998	0.998	0.998	0.998	0.998	0.998	0.998	0.998
2.9	0.998	0.998	0.998	0.998	0.998	0.998	0.998	0.999	0.999	0.999
3.0	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999
3.1	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999
3.2	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999	0.999

2 t -table



	α						
	0.5	0.250	0.100	0.050	0.025	0.010	0.005
1	0.0	1.000	3.078	6.314	12.706	31.821	63.657
2	0.0	0.816	1.886	2.920	4.303	6.965	9.925
3	0.0	0.765	1.638	2.353	3.182	4.541	5.841
4	0.0	0.741	1.533	2.132	2.776	3.747	4.604
5	0.0	0.727	1.476	2.015	2.571	3.365	4.032
6	0.0	0.718	1.440	1.943	2.447	3.143	3.707
7	0.0	0.711	1.415	1.895	2.365	2.998	3.499
8	0.0	0.706	1.397	1.860	2.306	2.896	3.355
9	0.0	0.703	1.383	1.833	2.262	2.821	3.250
10	0.0	0.700	1.372	1.812	2.228	2.764	3.169
11	0.0	0.697	1.363	1.796	2.201	2.718	3.106
12	0.0	0.695	1.356	1.782	2.179	2.681	3.055
13	0.0	0.694	1.350	1.771	2.160	2.650	3.012
14	0.0	0.692	1.345	1.761	2.145	2.624	2.977
15	0.0	0.691	1.341	1.753	2.131	2.602	2.947
16	0.0	0.690	1.337	1.746	2.120	2.583	2.921
17	0.0	0.689	1.333	1.740	2.110	2.567	2.898
18	0.0	0.688	1.330	1.734	2.101	2.552	2.878
19	0.0	0.688	1.328	1.729	2.093	2.539	2.861
20	0.0	0.687	1.325	1.725	2.086	2.528	2.845
21	0.0	0.686	1.323	1.721	2.080	2.518	2.831
22	0.0	0.686	1.321	1.717	2.074	2.508	2.819
23	0.0	0.685	1.319	1.714	2.069	2.500	2.807
24	0.0	0.685	1.318	1.711	2.064	2.492	2.797
25	0.0	0.684	1.316	1.708	2.060	2.485	2.787
26	0.0	0.684	1.315	1.706	2.056	2.479	2.779
27	0.0	0.684	1.314	1.703	2.052	2.473	2.771
28	0.0	0.683	1.313	1.701	2.048	2.467	2.763
29	0.0	0.683	1.311	1.699	2.045	2.462	2.756
30	0.0	0.683	1.310	1.697	2.042	2.457	2.750
40	0.0	0.681	1.303	1.684	2.021	2.423	2.704
50	0.0	0.679	1.299	1.676	2.009	2.403	2.678
60	0.0	0.679	1.296	1.671	2.000	2.390	2.660
70	0.0	0.678	1.294	1.667	1.994	2.381	2.648
80	0.0	0.678	1.292	1.664	1.990	2.374	2.639
90	0.0	0.677	1.291	1.662	1.987	2.368	2.632
100	0.0	0.677	1.290	1.660	1.984	2.364	2.626
200	0.0	0.676	1.286	1.653	1.972	2.345	2.601
500	0.0	0.675	1.283	1.648	1.965	2.334	2.586
1000	0.0	0.675	1.282	1.646	1.962	2.330	2.581
∞	0.0	0.674	1.282	1.645	1.960	2.326	2.576

3 χ^2 -table



	α						
	0.995	0.990	0.975	0.950	0.900	0.750	0.500
1	0.000	0.000	0.001	0.004	0.016	0.102	0.455
2	0.010	0.020	0.051	0.103	0.211	0.575	1.386
3	0.072	0.115	0.216	0.352	0.584	1.213	2.366
4	0.207	0.297	0.484	0.711	1.064	1.923	3.357
5	0.412	0.554	0.831	1.145	1.610	2.675	4.351
6	0.676	0.872	1.237	1.635	2.204	3.455	5.348
7	0.989	1.239	1.690	2.167	2.833	4.255	6.346
8	1.344	1.646	2.180	2.733	3.490	5.071	7.344
9	1.735	2.088	2.700	3.325	4.168	5.899	8.343
10	2.156	2.558	3.247	3.940	4.865	6.737	9.342
11	2.603	3.053	3.816	4.575	5.578	7.584	10.341
12	3.074	3.571	4.404	5.226	6.304	8.438	11.340
13	3.565	4.107	5.009	5.892	7.042	9.299	12.340
14	4.075	4.660	5.629	6.571	7.790	10.165	13.339
15	4.601	5.229	6.262	7.261	8.547	11.037	14.339
16	5.142	5.812	6.908	7.962	9.312	11.912	15.338
17	5.697	6.408	7.564	8.672	10.085	12.792	16.338
18	6.265	7.015	8.231	9.390	10.865	13.675	17.338
19	6.844	7.633	8.907	10.117	11.651	14.562	18.338
20	7.434	8.260	9.591	10.851	12.443	15.452	19.337
21	8.034	8.897	10.283	11.591	13.240	16.344	20.337
22	8.643	9.542	10.982	12.338	14.041	17.240	21.337
23	9.260	10.196	11.689	13.091	14.848	18.137	22.337
24	9.886	10.856	12.401	13.848	15.659	19.037	23.337
25	10.520	11.524	13.120	14.611	16.473	19.939	24.337
26	11.160	12.198	13.844	15.379	17.292	20.843	25.336
27	11.808	12.879	14.573	16.151	18.114	21.749	26.336
28	12.461	13.565	15.308	16.928	18.939	22.657	27.336
29	13.121	14.256	16.047	17.708	19.768	23.567	28.336
30	13.787	14.953	16.791	18.493	20.599	24.478	29.336
40	20.707	22.164	24.433	26.509	29.051	33.660	39.335
50	27.991	29.707	32.357	34.764	37.689	42.942	49.335
60	35.534	37.485	40.482	43.188	46.459	52.294	59.335
70	43.275	45.442	48.758	51.739	55.329	61.698	69.334
80	51.172	53.540	57.153	60.391	64.278	71.145	79.334
90	59.196	61.754	65.647	69.126	73.291	80.625	89.334
100	67.328	70.065	74.222	77.929	82.358	90.133	99.334
200	152.241	156.432	162.728	168.279	174.835	186.172	199.334
500	422.303	429.388	439.936	449.147	459.926	478.323	499.333
1000	888.564	898.912	914.257	927.594	943.133	969.484	999.333

	α					
	0.250	0.100	0.050	0.025	0.010	0.005
1	1.323	2.706	3.841	5.024	6.635	7.879
2	2.773	4.605	5.991	7.378	9.210	10.597
3	4.108	6.251	7.815	9.348	11.345	12.838
4	5.385	7.779	9.488	11.143	13.277	14.860
5	6.626	9.236	11.070	12.833	15.086	16.750
6	7.841	10.645	12.592	14.449	16.812	18.548
7	9.037	12.017	14.067	16.013	18.475	20.278
8	10.219	13.362	15.507	17.535	20.090	21.955
9	11.389	14.684	16.919	19.023	21.666	23.589
10	12.549	15.987	18.307	20.483	23.209	25.188
11	13.701	17.275	19.675	21.920	24.725	26.757
12	14.845	18.549	21.026	23.337	26.217	28.300
13	15.984	19.812	22.362	24.736	27.688	29.819
14	17.117	21.064	23.685	26.119	29.141	31.319
15	18.245	22.307	24.996	27.488	30.578	32.801
16	19.369	23.542	26.296	28.845	32.000	34.267
17	20.489	24.769	27.587	30.191	33.409	35.718
18	21.605	25.989	28.869	31.526	34.805	37.156
19	22.718	27.204	30.144	32.852	36.191	38.582
20	23.828	28.412	31.410	34.170	37.566	39.997
21	24.935	29.615	32.671	35.479	38.932	41.401
22	26.039	30.813	33.924	36.781	40.289	42.796
23	27.141	32.007	35.172	38.076	41.638	44.181
24	28.241	33.196	36.415	39.364	42.980	45.559
25	29.339	34.382	37.652	40.646	44.314	46.928
26	30.435	35.563	38.885	41.923	45.642	48.290
27	31.528	36.741	40.113	43.195	46.963	49.645
28	32.620	37.916	41.337	44.461	48.278	50.993
29	33.711	39.087	42.557	45.722	49.588	52.336
30	34.800	40.256	43.773	46.979	50.892	53.672
40	45.616	51.805	55.758	59.342	63.691	66.766
50	56.334	63.167	67.505	71.420	76.154	79.490
60	66.981	74.397	79.082	83.298	88.379	91.952
70	77.577	85.527	90.531	95.023	100.425	104.215
80	88.130	96.578	101.879	106.629	112.329	116.321
90	98.650	107.565	113.145	118.136	124.116	128.299
100	109.141	118.498	124.342	129.561	135.807	140.169
200	213.102	226.021	233.994	241.058	249.445	255.264
500	520.950	540.930	553.127	563.852	576.493	585.207
1000	1029.790	1057.724	1074.679	1089.531	1106.969	1118.948