TBAB01

TABELL- OCH FORMELSAMLING

SANNOLIKHETSFÖRDELNINGAR

• Binomialfördelning

$$X \sim Bin(n, p)$$

$$P(x) = \binom{n}{x} p^{x} (1-p)^{n-x}, \qquad x = 0, 1, \dots, n$$

$$\mathbb{E}X = np, \qquad Var(X) = np(1-p).$$

• Poissonfördelning

$$X \sim Po(\mu)$$

$$P(x) = \frac{\mu^x}{x!} e^{-\mu}, \qquad x = 0, 1, 2, \dots$$

$$\mathbb{E}X = \mu, \qquad Var(X) = \mu.$$

• Geometrisk fördelning

$$X \sim Ge(p)$$

$$P(x) = (1-p)^{x-1}p, \qquad x = 1, 2, \dots$$

$$\mathbb{E}X = \frac{1}{p}, \qquad Var(X) = \frac{1-p}{p^2}.$$

• Multinomialfördelning

$$(X_1, ..., X_k) \sim Multinomial(n, p_1, ..., p_k)$$

$$P(x_1, ..., x_k) = \frac{n!}{x_1! \cdots x_k!} p_1^{x_1} \cdots p_k^{x_k}, \qquad x_i = 0, 1, 2, ..., n \text{ och } \sum_{i=1}^n x_i = n.$$

$$\mathbb{E}X_i = np_i, \qquad Var(X_i) = np_i(1 - p_i), \qquad Cov(X_i, X_j) = -np_ip_j \ (i \neq j).$$

• Likformig (rektangulär) fördelning på intervallet (a,b)

$$X \sim U(a,b)$$

$$f(x) = \frac{1}{b-a}, \qquad a \le x \le b$$

$$\mathbb{EX} = \frac{a+b}{2}, \qquad Var(X) = \frac{(b-a)^2}{12}.$$

• Exponentialfördelning

$$X \sim Exp(\lambda),$$

där λ betecknar intensiteten. Ibland används väntevärdet $\mu=\frac{1}{\lambda}$ som parameter.

$$f(x) = \lambda e^{-\lambda x}, \qquad x \ge 0$$

$$\mathbb{E}X = \frac{1}{\lambda}, \qquad Var(X) = \frac{1}{\lambda^2}.$$

• Normalfördelning

$$X \sim N(\mu, \sigma^2)$$

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left\{-\frac{(x-\mu)^2}{2\sigma^2}\right\}, \qquad -\infty < x < +\infty$$

$$\mathbb{E}X = \mu, \qquad Var(X) = \sigma^2.$$

• χ^2 -fördelning

$$Y \sim \chi^2(\nu)$$

Uppkomst: Om X_1, \ldots, X_n är oberoende, var och en N(0,1), gäller att $Y = X_1^2 + \ldots + X_n^2$ får en χ^2 fördelning med ν frihetsgrader.

$$f(x) = \frac{x^{(\nu/2)-1}e^{-x/2}}{2^{(\nu/2)}\Gamma(\nu/2)}, \qquad x \ge 0,$$

där $\Gamma(\cdot)$ är gammafunktionen

$$\Gamma(c) = \int_0^\infty x^{c-1} e^{-x} dx, \quad \text{där } c > 0.$$

$$\mathbb{E}Y = \nu, \qquad Var(Y) = 2\nu.$$

$\mathbb{E}Y = \nu, \qquad Var(Y) = 2i$

• t-fördelning

$$Z \sim t(\nu)$$

Uppkomst: Om $X \sim N(0,1)$ och $Y \sim \chi^2(\nu)$ samt X och Y är oberoende, så gäller att $Z = \frac{X}{\sqrt{Y/n}}$ får en t-fördelning med ν frihetsgrader.

$$f(x) = \frac{\Gamma\left(\frac{\nu+1}{2}\right)}{\sqrt{\nu\pi}\Gamma\left(\frac{\nu}{2}\right)\left(1 + \frac{x^2}{\nu}\right)^{(\nu+1)/2}}, \quad -\infty < x < +\infty$$

• Gammafördelning

$$Y \sim \Gamma(\alpha, \lambda)$$

Uppkomst: Om X_1, \ldots, X_n är oberoende, var och en $Exp(\lambda)$, så blir $Y = X_1 + \ldots + X_n$ gammafördelad med parametrarna n och λ .

$$f(x) = \frac{\lambda^{\alpha}}{\Gamma(\alpha)} x^{\alpha - 1} e^{-\lambda x}, \qquad x \ge 0$$

$$\mathbb{E}Y = \frac{\alpha}{\lambda}, \qquad Var(Y) = \frac{\alpha}{\lambda^2}.$$

• Betafördelning

$$X \sim Beta(\alpha, \beta)$$

$$f(x) = \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha - 1} (1 - x)^{\beta - 1}, \qquad 0 < x < 1$$

$$\mathbb{E}X = \frac{\alpha}{\alpha + \beta}, \qquad Var(X) = \frac{\alpha\beta}{(\alpha + \beta)^2 (\alpha + \beta + 1)}.$$

• Dirichletfördelningen

$$(X_1,...,X_k) \sim Dirichlet(\alpha_1,...,\alpha_k)$$

$$P(x_1,...,x_k) = \frac{\Gamma(\sum_{i=1}^k \alpha_i)}{\prod_{i=1}^k \Gamma(\alpha_i)} x_1^{\alpha_1-1} \cdots x_k^{\alpha_k-1}, \qquad 0 < x_i < 1 \text{ och } \sum_{i=1}^n x_i = 1.$$

$$\mathbb{E} X_i = \frac{\alpha_i}{\alpha_0}, \text{ där } \alpha_0 = \sum_{i=1}^k \alpha_i \qquad Var(X_i) = \frac{\alpha_i(\alpha_0 - \alpha_i)}{\alpha_0^2 (\alpha_0 + 1)}, \qquad Cov(X_i, X_j) = -\frac{\alpha_i \alpha_j}{\alpha_0^2 (\alpha_0 + 1)} (i \neq j).$$

DIVERSE DEFINITIONER OCH RESULTAT

- Kovarians: $Cov(X,Y) = \mathbb{E}[(X-\mu_X)(Y-\mu_Y)]$, där $\mu_X = \mathbb{E}X$] och $\mu_Y = \mathbb{E}Y$
- Korrelation: $\rho(X,Y) = \frac{Cov(X,Y)}{\sigma_X \sigma_Y}$, där $\sigma_X^2 = Var(X)$ och $\sigma_Y^2 = Var(Y)$
- Generellt gäller att

$$\mathbb{E}(a_1X_1 + \ldots + a_nX_n + b) = a_1\mathbb{E}X_1 + \ldots + a_n\mathbb{E}X_n + b.$$

• För *oberoende* slumpvariabler X_1, \ldots, X_n gäller att

$$Var(a_1X_1 + \ldots + a_nX_n + b) = a_1^2Var(X_1) + \ldots + a_n^2Var(X_n).$$

• Generellt gäller att

$$Var(a_1X_1 + \ldots + a_nX_n + b) = \sum_{j=1}^{n} a_j^2 Var(X_j) + 2 \sum_{1 \le j < k \le n} a_j a_k Cov(X_j, X_k).$$

- $X \sim Bin(n, p)$ och $n \ge 10, p \le 0.1$ \Rightarrow $X \approx Po(np)$
- $X \sim Bin(n,p)$ och $np(1-p) \ge 10 \implies X \approx N(np, np(1-p))$
- $X \sim Po(\mu)$ och $\mu \ge 15 \implies X \approx N(\mu, \mu)$.
- Om $X_1, ..., X_n \stackrel{iid}{\sim} N(\mu, \sigma^2)$, gäller följande:

1.
$$\frac{\bar{X} - \mu}{\sigma/\sqrt{n}} \sim N(0, 1),$$

2. $\frac{(n-1)S^2}{\sigma^2} = \frac{\sum_{j=1}^n (X_j - \bar{X}_n)^2}{\sigma^2} \sim \chi^2(n-1),$

3.
$$\frac{\bar{X} - \mu}{S/\sqrt{n}} \sim t(n-1)$$
.

• Vid enkel linjär regression ges modellen av

$$y_i = \beta_0 + \beta_1 x_i + \varepsilon_i,$$
 för $i = 1, \dots, n,$

där $\varepsilon_i \sim N(0, \sigma)$ och oberoende.

Minsta kvadrat-skattningar

$$\hat{\beta}_1 = \frac{S_{xy}}{S_{xx}},$$

$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x},$$

$$\hat{\sigma}^2 = \frac{1}{n-2} \sum_{i=1}^n (y_i - \hat{\beta}_0 - \hat{\beta}_1 x_i)^2$$

där

$$S_{xx} = \sum_{i=1}^{n} (x_i - \overline{x})^2$$
$$S_{xy} = \sum_{i=1}^{n} (x_i - \overline{x})(y_i - \overline{y})$$

- χ^2 goodness of fit-test.
 - $-H_0$: Fördelningsfunktioner är $F_0(x)$ (inga okända parametrar).

Låt $p_i = F_0(a_i) - F_0(a_{i-1})$ och N_i antalet x_i i intervallet $(a_{i-1}, a_i]$.

Teststatistika: $T = \sum_{i=1}^k \frac{(N_i - np_i)^2}{np_i} \approx \chi^2(k-1)$ -fördelad under H_0 .

- H_0 : Given parametrisk fördelningsklass med fördelningsfunktion F(x).

Teststatistika:
$$T = \sum_{i=1}^{k} \frac{(N_i - np_i)^2}{np_i}$$
,

där p_i beräknas som enligt föregående punkt sedan parametrarna i F(x) har skattats. T är approximativt $\chi^2(k-1-r)$ -fördelad under H_0 där r= antalet skattade parametrar i F(x).

I båda fallen krävs att alla $np_i \geq 5$.

BAYESIANSK INFERENS

Bernoulli data - Beta prior

• Modell: $X_1, ..., X_n | \theta \sim Bernoulli(\theta)$

• Prior: $\theta \sim Beta(\alpha, \beta)$

• Posterior: $\theta|x_1,...,x_n \sim Beta(\alpha+s,\beta+f)$, där $s=\sum_{i=1}^n x_i$ och f=n-s.

Normal data - Normal prior

• Modell: $X_1, ..., X_n | \theta, \sigma^2 \sim N(\theta, \sigma^2), \sigma^2$ känd.

• Prior: $\theta \sim N(\mu, \tau^2)$

• Posterior: $\theta | x_1, ..., x_n \sim N\left(\mu_x, \tau_x^2\right)$, där $\frac{1}{\tau_x^2} = \frac{n}{\sigma^2} + \frac{1}{\tau^2}$, $\mu_x = w\bar{x} + (1-w)\mu$ och $w = \frac{\frac{n}{\sigma^2}}{\frac{n}{\sigma^2} + \frac{1}{\tau^2}}$.

Multinomial data - Dirichlet prior

• Modell: $X_1, ..., X_K | \theta_1, ..., \theta_K \sim Multinomial(n, \theta_1, ..., \theta_K)$.

• Prior: $(\theta_1, ..., \theta_K) \sim Dirichlet(\alpha_1, ..., \alpha_K)$

• Posterior: $(\theta_1, ..., \theta_K) | x_1, ..., x_k \sim Dirichlet(\alpha_1 + x_1, ..., \alpha_K + x_K)$.

TABELLER

Normalfördelning

Tabell för $\Phi(x) = P(X \le x)$, där $X \sim N(0,1)$. För x < 0, använd att $\Phi(x) = 1 - \Phi(-x)$.

x	0	1	2	3	4	5	6	7	8	9
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9989	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9999	0.9992	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9994	0.9992 0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997
3.4	0.9997	0.9995	0.9995	0.9997	0.9990	0.9990	0.9990	0.9990	0.9990	0.9998
3.5	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998
3.6	0.9998	0.9998	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
3.7	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
3.8	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
3.9	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
4.0	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

t-fördelning Tabell för $F(x)=P(X\leq x)$, där $X\sim t(\nu)$. För F(x)<0.5, använd att F(x)=1-F(-x).

					F(x)			
ν	0.75	0.90	0.95	0.975	0.99	0.995	0.9975	0.9995
1	1.00	3.08	6.31	12.71	31.82	63.66	127.32	636.62
2	0.82	1.89	2.92	4.30	6.96	9.92	14.09	31.60
3	0.76	1.64	2.35	3.18	4.54	5.84	7.45	12.92
4	0.74	1.53	2.13	2.78	3.75	4.60	5.60	8.61
5	0.73	1.48	2.02	2.57	3.36	4.03	4.77	6.87
6	0.72	1.44	1.94	2.45	3.14	3.71	4.32	5.96
7	0.71	1.41	1.89	2.36	3.00	3.50	4.03	5.41
8	0.71	1.40	1.86	2.31	2.90	3.36	3.83	5.04
9	0.70	1.38	1.83	2.26	2.82	3.25	3.69	4.78
10	0.70	1.37	1.81	2.23	2.76	3.17	3.58	4.59
11	0.70	1.36	1.80	2.20	2.72	3.11	3.50	4.44
12	0.70	1.36	1.78	2.18	2.68	3.05	3.43	4.32
13	0.69	1.35	1.77	2.16	2.65	3.01	3.37	4.22
14	0.69	1.35	1.76	2.14	2.62	2.98	3.33	4.14
15	0.69	1.34	1.75	2.13	2.60	2.95	3.29	4.07
16	0.69	1.34	1.75	2.12	2.58	2.92	3.25	4.01
17	0.69	1.33	1.74	2.11	2.57	2.90	3.22	3.97
18	0.69	1.33	1.73	2.10	2.55	2.88	3.20	3.92
19	0.69	1.33	1.73	2.09	2.54	2.86	3.17	3.88
20	0.69	1.33	1.72	2.09	2.53	2.85	3.15	3.85
21	0.69	1.32	1.72	2.08	2.52	2.83	3.14	3.82
22	0.69	1.32	1.72	2.07	2.51	2.82	3.12	3.79
23	0.69	1.32	1.71	2.07	2.50	2.81	3.10	3.77
24	0.68	1.32	1.71	2.06	2.49	2.80	3.09	3.75
25	0.68	1.32	1.71	2.06	2.49	2.79	3.08	3.73
26	0.68	1.31	1.71	2.06	2.48	2.78	3.07	3.71
27	0.68	1.31	1.70	2.05	2.47	2.77	3.06	3.69
28	0.68	1.31	1.70	2.05	2.47	2.76	3.05	3.67
29	0.68	1.31	1.70	2.05	2.46	2.76	3.04	3.66
30	0.68	1.31	1.70	2.04	2.46	2.75	3.03	3.65
40	0.68	1.30	1.68	2.02	2.42	2.70	2.97	3.55
50	0.68	1.30	1.68	2.01	2.40	2.68	2.94	3.50
60	0.68	1.30	1.67	2.00	2.39	2.66	2.91	3.46
100	0.68	1.29	1.66	1.98	2.36	2.63	2.87	3.39
$-\infty$	0.67	1.28	1.65	1.96	2.33	2.58	2.81	3.29

 $\chi^2\text{-}\mbox{f\"{o}}\mbox{rdelning}$ Tabell för $F(x)=P(X\leq x),$ där $X\sim \chi^2(\nu).$

						F(x)					
ν	0.0005	0.001	0.005	0.01	0.025	0.05	0.10	0.20	0.30	0.40	0.50
1	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.06	0.15	0.27	0.45
2	0.00	0.00	0.01	0.02	0.05	0.10	0.21	0.45	0.71	1.02	1.39
3	0.02	0.02	0.07	0.11	0.22	0.35	0.58	1.01	1.42	1.87	2.37
4	0.06	0.09	0.21	0.30	0.48	0.71	1.06	1.65	2.19	2.75	3.36
5	0.16	0.21	0.41	0.55	0.83	1.15	1.61	2.34	3.00	3.66	4.35
6	0.30	0.38	0.68	0.87	1.24	1.64	2.20	3.07	3.83	4.57	5.35
7	0.48	0.60	0.99	1.24	1.69	2.17	2.83	3.82	4.67	5.49	6.35
8	0.71	0.86	1.34	1.65	2.18	2.73	3.49	4.59	5.53	6.42	7.34
9	0.97	1.15	1.73	2.09	2.70	3.33	4.17	5.38	6.39	7.36	8.34
10	1.26	1.48	2.16	2.56	3.25	3.94	4.87	6.18	7.27	8.30	9.34
11	1.59	1.83	2.60	3.05	3.82	4.57	5.58	6.99	8.15	9.24	10.34
12	1.93	2.21	3.07	3.57	4.40	5.23	6.30	7.81	9.03	10.18	11.34
13	2.31	2.62	3.57	4.11	5.01	5.89	7.04	8.63	9.93	11.13	12.34
14	2.70	3.04	4.07	4.66	5.63	6.57	7.79	9.47	10.82	12.08	13.34
15	3.11	3.48	4.60	5.23	6.26	7.26	8.55	10.31	11.72	13.03	14.34
16	3.54	3.94	5.14	5.81	6.91	7.96	9.31	11.15	12.62	13.98	15.34
17	3.98	4.42	5.70	6.41	7.56	8.67	10.09	12.00	13.53	14.94	16.34
18	4.44	4.90	6.26	7.01	8.23	9.39	10.86	12.86	14.44	15.89	17.34
19	4.91	5.41	6.84	7.63	8.91	10.12	11.65	13.72	15.35	16.85	18.34
90	F 40	F 00	7.49	0.00	0.50	10.05	10.44	14 50	16.07	17.01	10.24
20	5.40	5.92	7.43	8.26	9.59	10.85	12.44	14.58	16.27	17.81	19.34
21	5.90	6.45	8.03	8.90	10.28	11.59	13.24	15.44	17.18	18.77	20.34
22	6.40	6.98	8.64	9.54	10.98	12.34	14.04	16.31	18.10	19.73	21.34
23	6.92	7.53	9.26	10.20	11.69	13.09	14.85	17.19	19.02	20.69	22.34
24	7.45	8.08	9.89	10.86	12.40	13.85	15.66	18.06	19.94	21.65	23.34
25	7.99	8.65	10.52	11.52	13.12	14.61	16.47	18.94	20.87	22.62	24.34
26	8.54	9.22	11.16	12.20	13.84	15.38	17.29	19.82	21.79	23.58	25.34
27 28	9.09 9.66	9.80	11.81 12.46	12.88 13.56	14.57 15.31	16.15	18.11	20.70	22.72 23.65	24.54 25.51	26.34 27.34
29	10.23	10.39 10.99	12.40 13.12	13.36 14.26	16.05	16.93 17.71	18.94 19.77	21.59 22.48	23.03 24.58	26.48	28.34
29	10.25	10.99	15.12	14.20	10.03	17.71	19.77	22.46	24.36	20.46	26.34
30	10.80	11.59	13.79	14.95	16.79	18.49	20.60	23.36	25.51	27.44	29.34
40	16.91	17.92	20.71	22.16	24.43	26.51	29.05	32.34	34.87	37.13	39.34
50	23.46	24.67	27.99	29.71	32.36	34.76	37.69	41.45	44.31	46.86	49.33
60	30.34	31.74	35.53	37.48	40.48	43.19	46.46	50.64	53.81	56.62	59.33
100	59.90	61.92	67.33	70.06	74.22	77.93	82.36	87.95	92.13	95.81	99.33
	1 33.00	01.02	000		,		02.00	000	02.10	55.01	

 χ^2 -fördelning, forts. Tabell för $F(x) = P(X \le x)$, där $X \sim \chi^2(\nu)$.

60

100

62.13

102.95

65.23

106.91

68.97

111.67

74.40

118.50

79.08

124.34

83.30

129.56

88.38

135.81

91.95

140.17

99.61

149.45

102.69

153.17

F(x) ν 0.60 0.700.80 0.90 0.950.9750.99 0.995 0.999 0.99950.711.07 1.642.713.845.026.637.8810.83 12.122 1.83 2.413.22 4.615.997.38 9.2110.60 13.8215.203 2.953.664.646.257.81 9.3511.3412.8416.2717.734 4.044.88 5.99 7.78 9.4911.1413.28 14.8618.4720.00 5 5.136.067.299.2411.0712.8315.0916.7520.5222.116 6.217.238.5610.64 12.5914.4516.8118.55 22.4624.107 7.28 8.38 9.80 12.02 14.07 16.01 18.48 20.28 24.3226.028 11.0313.36 17.5320.09 21.9526.1227.878.359.5215.519 9.4110.66 12.2414.68 16.92 19.02 21.6723.59 27.8829.67 10 10.47 11.78 13.44 18.31 20.48 23.21 29.59 31.42 15.99 25.1933.14 1111.5312.9014.6317.2819.68 21.9224.7226.7631.2612 12.58 14.01 15.81 18.55 21.03 23.34 26.22 28.30 32.91 34.82 13 13.6415.1216.9819.81 22.36 24.7427.6929.8234.5336.4814 14.69 16.2218.1521.06 23.68 26.1229.14 31.3236.1238.11 27.4915 15.7317.3219.3122.3125.00 30.5832.8037.7039.7216 16.78 18.4220.4723.5426.30 28.8532.00 34.2739.2541.3117 17.8219.5121.6124.7727.5930.1933.4135.7240.7942.8818.87 20.60 22.76 25.99 28.87 31.5334.81 37.1642.31 44.43 18 19 19.9121.6923.9027.2030.1432.8536.1938.5843.8245.9720 20.9522.7725.0428.4131.4134.1737.5740.00 45.3147.5021 21.99 26.17 29.62 46.8049.01 23.8632.6735.4838.9341.4022 23.03 24.94 27.30 30.81 33.92 36.78 40.29 42.80 48.2750.51 2324.07 26.0228.4332.01 35.1741.6449.7352.0038.0844.1824 25.1127.10 29.5533.20 36.4239.36 42.98 45.5651.1853.4825 26.14 28.17 44.31 52.6230.6834.3837.6540.6546.9354.9526 27.18 29.25 45.64 31.79 35.5638.89 41.92 48.29 54.0556.4127 28.2130.32 32.9136.7440.1143.1946.9649.6455.4857.8628 29.25 31.39 34.03 37.92 44.4648.2856.89 41.3450.9959.3029 39.09 30.28 32.4635.1442.5645.7249.5952.3458.3060.7330 33.53 36.2546.98 59.7031.3240.2643.7750.8953.6762.1640 41.6244.1647.2751.8155.7659.34 63.69 66.7773.4076.0950 51.8954.7258.1663.1767.50 71.4276.1579.4986.6689.56

Binomialfördelning

Tabell för $P(X \le k)$ där $X \sim Bin(n,p)$. För p>0.5, använd att $P(X \le k)=P(Y \ge n-k)$ där $Y \sim Bin(n,1-p)$.

						1	9				
n	k	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50
2	0	0.9025	0.8100	0.7225	0.6400	0.5625	0.4900	0.4225	0.3600	0.3025	0.2500
	1	0.9975	0.9900	0.9775	0.9600	0.9375	0.9100	0.8775	0.8400	0.7975	0.7500
3	0	0.8574	0.7290	0.6141	0.5120	0.4219	0.3430	0.2746	0.2160	0.1664	0.1250
	1	0.9928	0.9720	0.9392	0.8960	0.8438	0.7840	0.7183	0.6480	0.5747	0.5000
	2	0.9999	0.9990	0.9966	0.9920	0.9844	0.9730	0.9571	0.9360	0.9089	0.8750
4	0	0.8145	0.6561	0.5220	0.4096	0.3164	0.2401	0.1785	0.1296	0.0915	0.0625
	1	0.9860	0.9477	0.8905	0.8192	0.7383	0.6517	0.5630	0.4752	0.3910	0.3125
	2	0.9995	0.9963	0.9880	0.9728	0.9492	0.9163	0.8735	0.8208	0.7585	0.6875
	3	1.0000	0.9999	0.9995	0.9984	0.9961	0.9919	0.9850	0.9744	0.9590	0.9375
5	0	0.7738	0.5905	0.4437	0.3277	0.2373	0.1681	0.1160	0.0778	0.0503	0.0313
	1	0.9774	0.9185	0.8352	0.7373	0.6328	0.5282	0.4284	0.3370	0.2562	0.1875
	2	0.9988	0.9914	0.9734	0.9421	0.8965	0.8369	0.7648	0.6826	0.5931	0.5000
	3	1.0000	0.9995	0.9978	0.9933	0.9844	0.9692	0.9460	0.9130	0.8688	0.8125
	4	1.0000	1.0000	0.9999	0.9997	0.9990	0.9976	0.9947	0.9898	0.9815	0.9688
6	0	0.7351	0.5314	0.3771	0.2621	0.1780	0.1176	0.0754	0.0467	0.0277	0.0156
	1	0.9672	0.8857	0.7765	0.6554	0.5339	0.4202	0.3191	0.2333	0.1636	0.1094
	2	0.9978	0.9842	0.9527	0.9011	0.8306	0.7443	0.6471	0.5443	0.4415	0.3438
	3	0.9999	0.9987	0.9941	0.9830	0.9624	0.9295	0.8826	0.8208	0.7447	0.6563
	4	1.0000	0.9999	0.9996	0.9984	0.9954	0.9891	0.9777	0.9590	0.9308	0.8906
	5	1.0000	1.0000	1.0000	0.9999	0.9998	0.9993	0.9982	0.9959	0.9917	0.9844
7	0	0.6983	0.4783	0.3206	0.2097	0.1335	0.0824	0.0490	0.0280	0.0152	0.0078
	1	0.9556	0.8503	0.7166	0.5767	0.4449	0.3294	0.2338	0.1586	0.1024	0.0625
	2	0.9962	0.9743	0.9262	0.8520	0.7564	0.6471	0.5323	0.4199	0.3164	0.2266
	3	0.9998	0.9973	0.9879	0.9667	0.9294	0.8740	0.8002	0.7102	0.6083	0.5000
	4	1.0000	0.9998	0.9988	0.9953	0.9871	0.9712	0.9444	0.9037	0.8471	0.7734
	5	1.0000	1.0000	0.9999	0.9996	0.9987	0.9962	0.9910	0.9812	0.9643	0.9375
	6	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9994	0.9984	0.9963	0.9922
8	0	0.6634	0.4305	0.2725	0.1678	0.1001	0.0576	0.0319	0.0168	0.0084	0.0039
	1	0.9428	0.8131	0.6572	0.5033	0.3671	0.2553	0.1691	0.1064	0.0632	0.0352
	2	0.9942	0.9619	0.8948	0.7969	0.6785	0.5518	0.4278	0.3154	0.2201	0.1445
	3	0.9996	0.9950	0.9786	0.9437	0.8862	0.8059	0.7064	0.5941	0.4770	0.3633
	4	1.0000	0.9996	0.9971	0.9896	0.9727	0.9420	0.8939	0.8263	0.7396	0.6367
	5	1.0000	1.0000	0.9998	0.9988	0.9958	0.9887	0.9747	0.9502	0.9115	0.8555
	6	1.0000	1.0000	1.0000	0.9999	0.9996	0.9987	0.9964	0.9915	0.9819	0.9648
	7	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9993	0.9983	0.9961
9	0	0.6302	0.3874	0.2316	0.1342	0.0751	0.0404	0.0207	0.0101	0.0046	0.0020
	1	0.9288	0.7748	0.5995	0.4362	0.3003	0.1960	0.1211	0.0705	0.0385	0.0195
	2	0.9916	0.9470	0.8591	0.7382	0.6007	0.4628	0.3373	0.2318	0.1495	0.0898
	3	0.9994	0.9917	0.9661	0.9144	0.8343	0.7297	0.6089	0.4826	0.3614	0.2539
	4	1.0000	0.9991	0.9944	0.9804	0.9511	0.9012	0.8283	0.7334	0.6214	0.5000
	5	1.0000	0.9999	0.9994	0.9969	0.9900	0.9747	0.9464	0.9006	0.8342	0.7461
	6	1.0000	1.0000	1.0000	0.9997	0.9987	0.9957	0.9888	0.9750	0.9502	0.9102
	7	1.0000	1.0000	1.0000	1.0000	0.9999	0.9996	0.9986	0.9962	0.9909	0.9805
	8	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9992	0.9980

Poissonfördelning

Tabell för $P(X \leq k)$ där $X \sim Po(\mu)$.

	μ												
$\underline{}$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0			
0	0.9048	0.8187	0.7408	0.6703	0.6065	0.5488	0.4966	0.4493	0.4066	0.3679			
1	0.9953	0.9825	0.9631	0.9384	0.9098	0.8781	0.8442	0.8088	0.7725	0.7358			
2	0.9998	0.9989	0.9964	0.9921	0.9856	0.9769	0.9659	0.9526	0.9371	0.9197			
3	1.0000	0.9999	0.9997	0.9992	0.9982	0.9966	0.9942	0.9909	0.9865	0.9810			
4	1.0000	1.0000	1.0000	0.9999	0.9998	0.9996	0.9992	0.9986	0.9977	0.9963			
5	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9997	0.9994			
6	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999			
7	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000			
	μ												
k	1.1	1.2	1.3	1.4	1.5	1.6	1.7	1.8	1.9	2.0			
0	0.3329	0.3012	0.2725	0.2466	0.2231	0.2019	0.1827	0.1653	0.1496	0.1353			
1	0.6990	0.6626	0.6268	0.5918	0.5578	0.5249	0.4932	0.4628	0.4337	0.4060			
2	0.9004	0.8795	0.8571	0.8335	0.8088	0.7834	0.7572	0.7306	0.7037	0.6767			
3	0.9743	0.9662	0.9569	0.9463	0.9344	0.9212	0.9068	0.8913	0.8747	0.8571			
4	0.9946	0.9923	0.9893	0.9857	0.9814	0.9763	0.9704	0.9636	0.9559	0.9473			
5	0.9990	0.9985	0.9978	0.9968	0.9955	0.9940	0.9920	0.9896	0.9868	0.9834			
6	0.9999	0.9997	0.9996	0.9994	0.9991	0.9987	0.9981	0.9974	0.9966	0.9955			
7	1.0000	1.0000	0.9999	0.9999	0.9998	0.9997	0.9996	0.9994	0.9992	0.9989			
8	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9998	0.9998			
9	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000			
					ŀ	ı							
k	2.1	2.2	2.3	2.4	2.5	2.6	2.7	2.8	2.9	3.0			
0	0.1225	0.1108	0.1003	0.0907	0.0821	0.0743	0.0672	0.0608	0.0550	0.0498			
1	0.3796	0.3546	0.3309	0.3084	0.2873	0.2674	0.2487	0.2311	0.2146	0.1991			
2	0.6496	0.6227	0.5960	0.5697	0.5438	0.5184	0.4936	0.4695	0.4460	0.4232			
3	0.8386	0.8194	0.7993	0.7787	0.7576	0.7360	0.7141	0.6919	0.6696	0.6472			
4	0.9379	0.9275	0.9162	0.9041	0.8912	0.8774	0.8629	0.8477	0.8318	0.8153			
5	0.9796	0.9751	0.9700	0.9643	0.9580	0.9510	0.9433	0.9349	0.9258	0.9161			
6	0.9941	0.9925	0.9906	0.9884	0.9858	0.9828	0.9794	0.9756	0.9713	0.9665			
7	0.9985	0.9980	0.9974	0.9967	0.9958	0.9947	0.9934	0.9919	0.9901	0.9881			
8	0.9997	0.9995	0.9994	0.9991	0.9989	0.9985	0.9981	0.9976	0.9969	0.9962			
9	0.9999	0.9999	0.9999	0.9998	0.9997	0.9996	0.9995	0.9993	0.9991	0.9989			
10	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9999	0.9998	0.9998	0.9997			
11	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999			
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000			