Statistics 350 Help Card

Summary Measures

Sample Mean

$$\bar{x} = \frac{x_1 + x_2 + \cdots + x_n}{n} = \frac{\sum x_i}{n}$$

Sample Standard Deviation

$$s = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}} = \sqrt{\frac{\sum x_i^{\,2} - n\bar{x}^2}{n-1}}$$

Probability Rules

- **Complement rule**

  $P(A^C) = 1 - P(A)$
- **Addition rule**

  General: $P(A \text{ or } B) = P(A) + P(B) - P(A \text{ and } B)$

  For independent events:

  $P(A \text{ or } B) = P(A) + P(B) - P(A)P(B)$

  For mutually exclusive events: $P(A \text{ or } B) = P(A) + P(B)$
- **Multiplication rule**

  General: $P(A \text{ and } B) = P(A)P(B \mid A)$

  For independent events: $P(A \text{ and } B) = P(A)P(B)$

  For mutually exclusive events: $P(A \text{ and } B) = 0$
- **Conditional Probability**

  General: $P(A \mid B) = \dfrac{P(A \text{ and } B)}{P(B)}$

  For independent events: $P(A \mid B) = P(A)$

  For mutually exclusive events: $P(A \mid B) = 0$

Discrete Random Variables

Mean

$$E(X) = \mu = \sum x_i p_i = x_1 p_1 + x_2 p_2 + \cdots + x_k p_k$$

Standard Deviation

$$s.d.(X) = \sigma = \sqrt{\sum (x_i - \mu)^2 p_i} = \sqrt{\sum \left(x_i^2 p_i\right) - \mu^2}$$

Binomial Random Variables

$$P(X = k) = \binom{n}{k} p^k (1-p)^{n-k}$$

where $\dbinom{n}{k} = \dfrac{n!}{k!(n-k)!}$

Mean

$$E(X) = \mu_X = np$$

Standard Deviation

$$s.d.(X) = \sigma_X = \sqrt{np(1-p)}$$

Normal Random Variables

- $z - \text{score} = \dfrac{\text{observation} - \text{mean}}{\text{standard deviation}} = \dfrac{x - \mu}{\sigma}$
- Percentile: $x = z\sigma + \mu$
- If X has the $N(\mu, \sigma)$ distribution, then the variable $Z = \dfrac{X - \mu}{\sigma}$ has the $N(0,1)$ distribution.

Normal Approximation to the Binomial Distribution

If X has the $B(n, p)$ distribution and the sample size n is large enough (namely $np \geq 10$ and $n(1-p) \geq 10$), then X is approximately $N\left(np, \sqrt{np(1-p)}\right)$.

Sample Proportions

$$\hat{p} = \frac{x}{n}$$

Mean

$$E(\hat{p}) = \mu_{\hat{p}} = p$$

Standard Deviation

$$\text{s.d.}(\hat{p}) = \sigma_{\hat{p}} = \sqrt{\frac{p(1-p)}{n}}$$

Sampling Distribution of $\hat{p}$

If the sample size n is large enough (namely, $np \geq 10$ and $n(1-p) \geq 10$)

then $\hat{p}$ is *approximately* $N\left(p, \sqrt{\dfrac{p(1-p)}{n}}\right)$.

Sample Means

Mean

$$E(\bar{X}) = \mu_{\bar{X}} = \mu$$

Standard Deviation

$$s.d.(\bar{X}) = \sigma_{\bar{X}} = \frac{\sigma}{\sqrt{n}}$$

Sampling Distribution of $\bar{X}$

If X has the $N(\mu, \sigma)$ distribution, then $\bar{X}$ is

$$N(\mu_{\bar{X}}, \sigma_{\bar{X}}) \Leftrightarrow N\left(\mu, \frac{\sigma}{\sqrt{n}}\right).$$

If X follows *any* distribution with mean μ and standard deviation σ and n is large,

then $\bar{X}$ is *approximately* $N\left(\mu, \dfrac{\sigma}{\sqrt{n}}\right)$.

This last result is **Central Limit Theorem**

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Population Proportion

Parameter p

Statistic $\hat{p}$

Standard Error

$$\text{s.e.}(\hat{p}) = \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$$

Confidence Interval

$$\hat{p} \pm z^* \text{s.e.}(\hat{p})$$

Conservative Confidence Interval

$$\hat{p} \pm \frac{z^*}{2\sqrt{n}}$$

Large-Sample z-Test

$$z = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1-p_0)}{n}}}$$

Sample Size

$$n = \left(\frac{z^*}{2m}\right)^2$$

Two Population Proportions

Parameter $p_1 - p_2$

Statistic $\hat{p}_1 - \hat{p}_2$

Standard Error

$$\text{s.e.}(\hat{p}_1 - \hat{p}_2) = \sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}$$

Confidence Interval

$$(\hat{p}_1 - \hat{p}_2) \pm z^* \text{s.e.}(\hat{p}_1 - \hat{p}_2)$$

Large-Sample z-Test

$$z = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1-\hat{p})\left(\frac{1}{n_1} + \frac{1}{n_2}\right)}}$$

where $\hat{p} = \dfrac{n_1\hat{p}_1 + n_2\hat{p}_2}{n_1 + n_2}$

Population Mean

Parameter μ

Statistic $\bar{x}$

Standard Error

$$\text{s.e.}(\bar{x}) = \frac{s}{\sqrt{n}}$$

Confidence Interval

$\bar{x} \pm t^* \text{s.e.}(\bar{x})$ df = $n - 1$

Paired Confidence Interval

$\bar{d} \pm t^* \text{s.e.}(\bar{d})$ df = $n - 1$

One-Sample t-Test

$$t = \frac{\bar{x} - \mu_0}{\text{s.e.}(\bar{x})} = \frac{\bar{x} - \mu_0}{s/\sqrt{n}}$$ df = $n - 1$

Paired t-Test

$$t = \frac{\bar{d} - 0}{\text{s.e.}(\bar{d})} = \frac{\bar{d}}{s_d/\sqrt{n}}$$ df = $n - 1$

Two Population Means

General

Parameter $\mu_1 - \mu_2$

Statistic $\bar{x}_1 - \bar{x}_2$

Standard Error

$$\text{s.e.}(\bar{x}_1 - \bar{x}_2) = \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$$

Confidence Interval

$(\bar{x}_1 - \bar{x}_2) \pm t^*(\text{s.e.}(\bar{x}_1 - \bar{x}_2))$ df = $\min(n_1 - 1, n_2 - 1)$

Two-Sample t-Test

$$t = \frac{\bar{x}_1 - \bar{x}_2 - 0}{\text{s.e.}(\bar{x}_1 - \bar{x}_2)} = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$ df = $\min(n_1 - 1, n_2 - 1)$

Pooled

Parameter $\mu_1 - \mu_2$

Statistic $\bar{x}_1 - \bar{x}_2$

Standard Error

$$\text{pooled s.e.}(\bar{x}_1 - \bar{x}_2) = s_p\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$$

where $s_p = \sqrt{\dfrac{(n_1-1)s_1^2 + (n_2-1)s_2^2}{n_1 + n_2 - 2}}$

Confidence Interval

$(\bar{x}_1 - \bar{x}_2) \pm t^*(\text{pooled s.e.}(\bar{x}_1 - \bar{x}_2))$ df = $n_1 + n_2 - 2$

Pooled Two-Sample t-Test

$$t = \frac{\bar{x}_1 - \bar{x}_2 - 0}{\text{pooled s.e.}(\bar{x}_1 - \bar{x}_2)} = \frac{\bar{x}_1 - \bar{x}_2}{s_p\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$$ df = $n_1 + n_2 - 2$

One-Way ANOVA

$$\text{SS Groups} = \text{SSG} = \sum_{\text{groups}} n_i(\bar{x}_i - \bar{x})^2$$

$$\text{MS Groups} = \text{MSG} = \frac{\text{SSG}}{k-1}$$

$$\text{SS Error} = \text{SSE} = \sum_{\text{groups}} (n_i - 1)s_i^2$$

$$\text{MS Error} = \text{MSE} = s_p^2 = \frac{\text{SSE}}{N-k}$$

$$\text{SS Total} = \text{SSTO} = \sum_{\text{values}} (x_{ij} - \bar{x})^2$$

$$F = \frac{\text{MS Groups}}{\text{MS Error}}$$

ANOVA Table

Source	**SS**	**DF**	**MS**	***F***
Groups	SS Groups	$k - 1$	MS Groups	F
Error	SS Error	$N - k$	MS Error	
Total	SSTO	$N - 1$		

Confidence Interval $\bar{x}_i \pm t^* \dfrac{s_p}{\sqrt{n_i}}$ df = $N - k$

Under H_0, the F statistic follows an $F(k - 1, N - k)$ distribution.

Regression

Linear Regression Model

Population Version:

Mean: $\mu_Y(x) = E(Y) = \beta_0 + \beta_1 x$

Individual: $y_i = \beta_0 + \beta_1 x_i + \varepsilon_i$

where ε_i is $N(0, \sigma)$

Sample Version:

Mean: $\hat{y} = b_0 + b_1 x$

Individual: $y_i = b_0 + b_1 x_i + e_i$

Standard Error of the Sample Slope

$$\text{s.e.}(b_1) = \frac{s}{\sqrt{S_{XX}}} = \frac{s}{\sqrt{\sum (x-\bar{x})^2}}$$

Confidence Interval for β_1

$b_1 \pm t^* \text{s.e.}(b_1)$ df = $n - 2$

t-Test for β_1

To test $H_0 : \beta_1 = 0$

$$t = \frac{b_1 - 0}{\text{s.e.}(b_1)}$$ df = $n - 2$

or $F = \dfrac{MSREG}{MSE}$ df = 1, $n - 2$

Parameter Estimators

$$b_1 = \frac{S_{XY}}{S_{XX}} = \frac{\sum (x-\bar{x})(y-\bar{y})}{\sum (x-\bar{x})^2} = \frac{\sum (x-\bar{x})y}{\sum (x-\bar{x})^2}$$

$b_0 = \bar{y} - b_1 \bar{x}$

Confidence Interval for the Mean Response

$\hat{y} \pm t^* \text{s.e.(fit)}$ df = $n - 2$

where $\text{s.e.(fit)} = s\sqrt{\dfrac{1}{n} + \dfrac{(x-\bar{x})^2}{S_{XX}}}$

Residuals

$e = y - \hat{y}$ = observed y – predicted y

Prediction Interval for an Individual Response

$\hat{y} \pm t^* \text{s.e.(pred)}$ df = $n - 2$

where $\text{s.e.(pred)} = \sqrt{s^2 + (\text{s.e.(fit)})^2}$

Correlation and its square

$$r = \frac{S_{XY}}{\sqrt{S_{XX} S_{YY}}}$$

$$r^2 = \frac{SSTO - SSE}{SSTO} = \frac{SSREG}{SSTO}$$

where $SSTO = S_{YY} = \sum (y - \bar{y})^2$

Estimate of σ

$s = \sqrt{MSE} = \sqrt{\dfrac{SSE}{n-2}}$ where $SSE = \sum (y-\hat{y})^2 = \sum e^2$

Standard Error of the Sample Intercept

$$\text{s.e.}(b_0) = s\sqrt{\frac{1}{n} + \frac{\bar{x}^2}{S_{XX}}}$$

Confidence Interval for β_0

$b_0 \pm t^* \text{s.e.}(b_0)$ df = $n - 2$

t-Test for β_0

To test $H_0 : \beta_0 = 0$

$$t = \frac{b_0 - 0}{\text{s.e.}(b_0)}$$ df = $n - 2$

Chi-Square Tests

Test of Independence & Test of Homogeneity

Expected Count

$$E = \text{expected} = \frac{\text{row total} \times \text{column total}}{\text{total } n}$$

Test Statistic

$$\mathrm{X}^2 = \sum \frac{(O-E)^2}{E} = \sum \frac{(\text{observed} - \text{expected})^2}{\text{expected}}$$

df = $(r - 1)(c - 1)$

Test for Goodness of Fit

Expected Count

E_i = expected = np_{i0}

Test Statistic

$$\mathrm{X}^2 = \sum \frac{(O-E)^2}{E} = \sum \frac{(\text{observed} - \text{expected})^2}{\text{expected}}$$

df = $k - 1$

If Y follows a $\chi^2(df)$ distribution, then E(Y) = df and Var(Y) = 2(df).

TABLE A.1 Standard Normal Probabilities

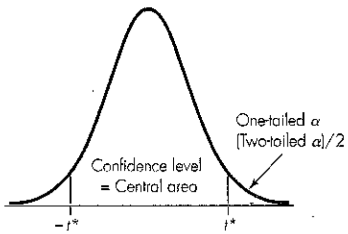
Table entry for z is the area to the left of z

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
−3.4	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0002
−3.3	.0005	.0005	.0005	.0004	.0004	.0004	.0004	.0004	.0004	.0003
−3.2	.0007	.0007	.0006	.0006	.0006	.0006	.0006	.0005	.0005	.0005
−3.1	.0010	.0009	.0009	.0009	.0008	.0008	.0008	.0008	.0007	.0007
−3.0	.0013	.0013	.0013	.0012	.0012	.0011	.0011	.0011	.0010	.0010
−2.9	.0019	.0018	.0018	.0017	.0016	.0016	.0015	.0015	.0014	.0014
−2.8	.0026	.0025	.0024	.0023	.0023	.0022	.0021	.0021	.0020	.0019
−2.7	.0035	.0034	.0033	.0032	.0031	.0030	.0029	.0028	.0027	.0026
−2.6	.0047	.0045	.0044	.0043	.0041	.0040	.0039	.0038	.0037	.0036
−2.5	.0062	.0060	.0059	.0057	.0055	.0054	.0052	.0051	.0049	.0048
−2.4	.0082	.0080	.0078	.0075	.0073	.0071	.0069	.0068	.0066	.0064
−2.3	.0107	.0104	.0102	.0099	.0096	.0094	.0091	.0089	.0087	.0084
−2.2	.0139	.0136	.0132	.0129	.0125	.0122	.0119	.0116	.0113	.0110
−2.1	.0179	.0174	.0170	.0166	.0162	.0158	.0154	.0150	.0146	.0143
−2.0	.0228	.0222	.0217	.0212	.0207	.0202	.0197	.0192	.0188	.0183
−1.9	.0287	.0281	.0274	.0268	.0262	.0256	.0250	.0244	.0239	.0233
−1.8	.0359	.0351	.0344	.0336	.0329	.0322	.0314	.0307	.0301	.0294
−1.7	.0446	.0436	.0427	.0418	.0409	.0401	.0392	.0384	.0375	.0367
−1.6	.0548	.0537	.0526	.0516	.0505	.0495	.0485	.0475	.0465	.0455
−1.5	.0668	.0655	.0643	.0630	.0618	.0606	.0594	.0582	.0571	.0559
−1.4	.0808	.0793	.0778	.0764	.0749	.0735	.0721	.0708	.0694	.0681
−1.3	.0968	.0951	.0934	.0918	.0901	.0885	.0869	.0853	.0838	.0823
−1.2	.1151	.1131	.1112	.1093	.1075	.1056	.1038	.1020	.1003	.0985
−1.1	.1357	.1335	.1314	.1292	.1271	.1251	.1230	.1210	.1190	.1170
−1.0	.1587	.1562	.1539	.1515	.1492	.1469	.1446	.1423	.1401	.1379
−0.9	.1841	.1814	.1788	.1762	.1736	.1711	.1685	.1660	.1635	.1611
−0.8	.2119	.2090	.2061	.2033	.2005	.1977	.1949	.1922	.1894	.1867
−0.7	.2420	.2389	.2358	.2327	.2296	.2266	.2236	.2206	.2177	.2148
−0.6	.2743	.2709	.2676	.2643	.2611	.2578	.2546	.2514	.2483	.2451
−0.5	.3085	.3050	.3015	.2981	.2946	.2912	.2877	.2843	.2810	.2776
−0.4	.3446	.3409	.3372	.3336	.3300	.3264	.3228	.3192	.3156	.3121
−0.3	.3821	.3783	.3745	.3707	.3669	.3632	.3594	.3557	.3520	.3483
−0.2	.4207	.4168	.4129	.4090	.4052	.4013	.3974	.3936	.3897	.3859
−0.1	.4602	.4562	.4522	.4483	.4443	.4404	.4364	.4325	.4286	.4247
−0.0	.5000	.4960	.4920	.4880	.4840	.4801	.4761	.4721	.4681	.4641
0.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
0.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
0.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
0.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
0.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
0.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
0.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
0.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
0.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

In the Extreme

z	*Probability*
−3.09	.001
−3.72	.0001
−4.26	.00001
−4.75	.000001
−5.20	.0000001
−5.61	.00000001
−6.00	.000000001
3.09	.999
3.72	.9999
4.26	.99999
4.75	.999999
5.20	.9999999
5.61	.99999999
6.00	.999999999

Table A.2 t^* Multipliers for Confidence Intervals and Rejection Region Critical Values



df	Confidence Level .80	.90	.95	.98	.99	.998	.999
1	3.08	6.31	12.71	31.82	63.66	318.31	636.62
2	1.89	2.92	4.30	6.96	9.92	22.33	31.60
3	1.64	2.35	3.18	4.54	5.84	10.21	12.92
4	1.53	2.13	2.78	3.75	4.60	7.17	8.61
5	1.48	2.02	2.57	3.36	4.03	5.89	6.87
6	1.44	1.94	2.45	3.14	3.71	5.21	5.96
7	1.41	1.89	2.36	3.00	3.50	4.79	5.41
8	1.40	1.86	2.31	2.90	3.36	4.50	5.04
9	1.38	1.83	2.26	2.82	3.25	4.30	4.78
10	1.37	1.81	2.23	2.76	3.17	4.14	4.59
11	1.36	1.80	2.20	2.72	3.11	4.02	4.44
12	1.36	1.78	2.18	2.68	3.05	3.93	4.32
13	1.35	1.77	2.16	2.65	3.01	3.85	4.22
14	1.35	1.76	2.14	2.62	2.98	3.79	4.14
15	1.34	1.75	2.13	2.60	2.95	3.73	4.07
16	1.34	1.75	2.12	2.58	2.92	3.69	4.01
17	1.33	1.74	2.11	2.57	2.90	3.65	3.97
18	1.33	1.73	2.10	2.55	2.88	3.61	3.92
19	1.33	1.73	2.09	2.54	2.86	3.58	3.88
20	1.33	1.72	2.09	2.53	2.85	3.55	3.85
21	1.32	1.72	2.08	2.52	2.83	3.53	3.82
22	1.32	1.72	2.07	2.51	2.82	3.50	3.79
23	1.32	1.71	2.07	2.50	2.81	3.48	3.77
24	1.32	1.71	2.06	2.49	2.80	3.47	3.75
25	1.32	1.71	2.06	2.49	2.79	3.45	3.73
26	1.31	1.71	2.06	2.48	2.78	3.43	3.71
27	1.31	1.70	2.05	2.47	2.77	3.42	3.69
28	1.31	1.70	2.05	2.47	2.76	3.41	3.67
29	1.31	1.70	2.05	2.46	2.76	3.40	3.66
30	1.31	1.70	2.04	2.46	2.75	3.39	3.65
40	1.30	1.68	2.02	2.42	2.70	3.31	3.55
50	1.30	1.68	2.01	2.40	2.68	3.26	3.50
60	1.30	1.67	2.00	2.39	2.66	3.23	3.46
70	1.29	1.67	1.99	2.38	2.65	3.21	3.44
80	1.29	1.66	1.99	2.37	2.64	3.20	3.42
90	1.29	1.66	1.99	2.37	2.63	3.18	3.40
100	1.29	1.66	1.98	2.36	2.63	3.17	3.39
1000	1.282	1.646	1.962	2.330	2.581	3.098	3.300
Infinite	1.281	1.645	1.960	2.326	2.576	3.090	3.291
Two-tailed α	.20	.10	.05	.02	.01	.002	.001
One-tailed α	.10	.05	.025	.01	.005	.001	.0005

Note that the t-distribution with infinite df is the standard normal distribution.

TABLE A.3 One-Sided p-Values for Significance Tests Based on a t-Statistic

- A p-value in the table is the area to the right of t.
- Double the value if the alternative hypothesis is two-sided (not equal).

df	Absolute Value of t-Statistic 1.28	1.50	1.65	1.80	2.00	2.33	2.58	3.00
1	0.211	0.187	0.173	0.161	0.148	0.129	0.118	0.102
2	0.164	0.136	0.120	0.107	0.092	0.073	0.062	0.048
3	0.145	0.115	0.099	0.085	0.070	0.051	0.041	0.029
4	0.135	0.104	0.087	0.073	0.058	0.040	0.031	0.020
5	0.128	0.097	0.080	0.066	0.051	0.034	0.025	0.015
6	0.124	0.092	0.075	0.061	0.046	0.029	0.021	0.012
7	0.121	0.089	0.071	0.057	0.043	0.026	0.018	0.010
8	0.118	0.086	0.069	0.055	0.040	0.024	0.016	0.009
9	0.116	0.084	0.067	0.053	0.038	0.022	0.015	0.007
10	0.115	0.082	0.065	0.051	0.037	0.021	0.014	0.007
11	0.113	0.081	0.064	0.050	0.035	0.020	0.013	0.006
12	0.112	0.080	0.062	0.049	0.034	0.019	0.012	0.006
13	0.111	0.079	0.061	0.048	0.033	0.018	0.011	0.005
14	0.111	0.078	0.061	0.047	0.033	0.018	0.011	0.005
15	0.110	0.077	0.060	0.046	0.032	0.017	0.010	0.004
16	0.109	0.077	0.059	0.045	0.031	0.017	0.010	0.004
17	0.109	0.076	0.059	0.045	0.031	0.016	0.010	0.004
18	0.108	0.075	0.058	0.044	0.030	0.016	0.009	0.004
19	0.108	0.075	0.058	0.044	0.030	0.015	0.009	0.004
20	0.108	0.075	0.057	0.043	0.030	0.015	0.009	0.004
21	0.107	0.074	0.057	0.043	0.029	0.015	0.009	0.003
22	0.107	0.074	0.057	0.043	0.029	0.015	0.009	0.003
23	0.107	0.074	0.056	0.042	0.029	0.014	0.008	0.003
24	0.106	0.073	0.056	0.042	0.028	0.014	0.008	0.003
25	0.106	0.073	0.056	0.042	0.028	0.014	0.008	0.003
26	0.106	0.073	0.055	0.042	0.028	0.014	0.008	0.003
27	0.106	0.073	0.055	0.042	0.028	0.014	0.008	0.003
28	0.106	0.072	0.055	0.041	0.028	0.014	0.008	0.003
29	0.105	0.072	0.055	0.041	0.027	0.013	0.008	0.003
30	0.105	0.072	0.055	0.041	0.027	0.013	0.008	0.003
40	0.104	0.071	0.053	0.040	0.026	0.012	0.007	0.002
50	0.103	0.070	0.053	0.039	0.025	0.012	0.006	0.002
60	0.103	0.069	0.052	0.038	0.025	0.012	0.006	0.002
70	0.102	0.069	0.052	0.038	0.025	0.011	0.006	0.002
80	0.102	0.069	0.051	0.038	0.024	0.011	0.006	0.002
90	0.102	0.069	0.051	0.038	0.024	0.011	0.006	0.002
100	0.102	0.068	0.051	0.037	0.024	0.011	0.006	0.002
1000	0.100	0.067	0.050	0.036	0.023	0.010	0.005	0.001
Infinite	0.1003	0.0668	0.0495	0.0359	0.0228	0.0099	0.0049	0.0013

Note that the t-distribution with infinite df is the standard normal distribution.

TABLE A.5 Chi-square Distribution

	p = Area to Right of Chi-square Value								
df	*0.50*	*0.25*	*0.10*	*0.075*	*0.05*	*0.025*	*0.01*	*0.005*	*0.001*
1	0.45	1.32	2.71	3.17	3.84	5.02	6.63	7.88	10.83
2	1.39	2.77	4.61	5.18	5.99	7.38	9.21	10.60	13.82
3	2.37	4.11	6.25	6.90	7.81	9.35	11.34	12.84	16.27
4	3.36	5.39	7.78	8.50	9.49	11.14	13.28	14.86	18.47
5	4.35	6.63	9.24	10.01	11.07	12.83	15.09	16.75	20.51
6	5.35	7.84	10.64	11.47	12.59	14.45	16.81	18.55	22.46
7	6.35	9.04	12.02	12.88	14.07	16.01	18.48	20.28	24.32
8	7.34	10.22	13.36	14.27	15.51	17.53	20.09	21.95	26.12
9	8.34	11.39	14.68	15.63	16.92	19.02	21.67	23.59	27.88
10	9.34	12.55	15.99	16.97	18.31	20.48	23.21	25.19	29.59
11	10.34	13.70	17.28	18.29	19.68	21.92	24.73	26.76	31.26
12	11.34	14.85	18.55	19.60	21.03	23.34	26.22	28.30	32.91
13	12.34	15.98	19.81	20.90	22.36	24.74	27.69	29.82	34.53
14	13.34	17.12	21.06	22.18	23.68	26.12	29.14	31.32	36.12
15	14.34	18.25	22.31	23.45	25.00	27.49	30.58	32.80	37.70
16	15.34	19.37	23.54	24.72	26.30	28.85	32.00	34.27	39.25
17	16.34	20.49	24.77	25.97	27.59	30.19	33.41	35.72	40.79
18	17.34	21.60	25.99	27.22	28.87	31.53	34.81	37.16	42.31
19	18.34	22.72	27.20	28.46	30.14	32.85	36.19	38.58	43.82
20	19.34	23.83	28.41	29.69	31.41	34.17	37.57	40.00	45.31
21	20.34	24.93	29.62	30.92	32.67	35.48	38.93	41.40	46.80
22	21.34	26.04	30.81	32.14	33.92	36.78	40.29	42.80	48.27
23	22.34	27.14	32.01	33.36	35.17	38.08	41.64	44.18	49.73
24	23.34	28.24	33.20	34.57	36.42	39.36	42.98	45.56	51.18
25	24.34	29.34	34.38	35.78	37.65	40.65	44.31	46.93	52.62
26	25.34	30.43	35.56	36.98	38.89	41.92	45.64	48.29	54.05
27	26.34	31.53	36.74	38.18	40.11	43.19	46.96	49.65	55.48
28	27.34	32.62	37.92	39.38	41.34	44.46	48.28	50.99	56.89
29	28.34	33.71	39.09	40.57	42.56	45.72	49.59	52.34	58.30
30	29.34	34.80	40.26	41.76	43.77	46.98	50.89	53.67	59.70

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