# UNIVERSITY OF TORONTO Faculty of Arts and Science

## June 2016 EXAMINATIONS

STA302/1001H1F

Duration - 3 hours

Examination Aids: Scientific Calculator

| STA 302/1001                  | Last Name (Print):          |  |
|-------------------------------|-----------------------------|--|
| Summer 2016<br>Final Exam     | First Name                  |  |
| 6/21/2016 Time Limit: 3 hours |                             |  |
| Time Limit. 5 hours           | Student Number.             |  |
| Check one: STA302 [           | $\square$ STA1001 $\square$ |  |
| TI: 10 ('                     | 1 1: .41:                   |  |

This exam contains 19 pages (including this cover page) and 5 problems. Check to see if any pages are missing. Enter all requested information on the top of this page.

- You may *not* use your books or notes on this exam. You may use a scientific calculator and the formulae and tables at the end of the exam. Round the df down to the nearest table entry, if necessary.
- MLR stands for 'Multiple Linear Regression'; MLE for Maximum Likelihood Estimate.
- You are required to show your work on each problem on this exam. Please carry all possible precision through a numerical question, and give your final answer to four (4) decimals, unless they are trailing zeroes or otherwise indicated.
- You may use a benchmark of  $\alpha = 5\%$  for all inference, unless otherwise indicated.
- Do not write in the table to the right.

| Problem | Points | Score |
|---------|--------|-------|
| 1       | 20     |       |
| 2       | 10     |       |
| 3       | 20     |       |
| 4       | 30     |       |
| 5       | 20     |       |
| Total:  | 100    |       |

- 1. (20 points) Multiple Choice Answer the following questions by circling the best answer.
  - I. Which of the following is a good reason to look at a sequence plot of residuals?
    - A. To assess whether there is a relationship between the response and predictor(s)
    - B. To identify influential points
    - C. To identify serial correlation
      - D. To identify high leverage points
  - II. Under which marginal distribution of X would residuals have constant variance?
    - A. Two equal groups
    - B. Three equal groups, equally spaced
    - A C. Uniform distribution
      - D. Normal distribution
  - III. Which of the following statements about variable transformations is false?
    - A. Transformations on X can improve linearity
    - B. Transformations on Y can improve linearity
    - C. Transformations on X can fix variance problems
      - D. Transformations on Y can fix variance problems
  - IV. If you are setting up an experiment whose main purpose is to determine the direction of X's effect on Y, which is the most efficient choice of levels for X?
    - A. X should have mean  $X_h$
    - B. X should have mean 0

В

C

- C. X should be uniformly distributed across the domain
- D. X should be composed of two equal-sized groups at the endpoints of the domain
- V. The number of days that a fruit fly lives is best modeled as:
  - A. A random variable measured with error
  - B. A random variable measured without error
  - C. A fixed constant measured with error
    - D. A fixed constant measured without error
- VI. A beam is loaded and the time until failure measured. The amount of stress applied to the beam is best modelled as:
  - A. A random variable measured with error
  - B. A random variable measured without error
    - C. A fixed constant measured with error
    - D. A fixed constant measured without error

- VII. Which of the following statements about covariance matrices is true?
  - A. They are always symmetric
  - Α
- B. They are always diagonal
- C. They are always a constant times the identity matrix
- D. They are always multivariate Normal
- VIII. Which of the following statements is false when multi-collinearity is present?
  - A. Parameter estimates **b** have high variance
  - C
- B. Parameter estimates **b** are highly correlated
- C. Parameter estimates **b** are no longer unbiased
- D. Parameter estimates **b** follow a Normal distribution

Suppose you have an R data frame df with columns [y, x1, x2, f]. The variables, y, x1 and x2 are numerical, and f is a factor with two levels (f1 and f2).

- IX. Which line of R code properly fits an additive (no interaction) MLR model?
  - A.  $lm(y \sim x1 * x2, data = df)$
  - B.  $lm(y \sim x1:x2, data = df)$
  - D C. anova(y  $\sim$  x1 \* x2, data = df)
    - D.  $lm(y \sim x1 + x2, data = df)$
- X. From which line could you test whether or not the two factor levels have equal slopes?
  - A.  $lm(y \sim f + x1, data = df)$
  - $B. lm(y \sim f * x1, data = df)$
  - B C.  $lm(y \sim f1 * x1 + f2 * x2, data = df)$ 
    - D.  $lm(y \sim f1 + f2 + x1, data = df)$
- 2. (10 points) **True or False** Answer the following questions by writing 'T' or 'F' in the blank. Do not write something ambiguous like  $\mp$  or  $\Im$ !
  - \_\_\_\_ Forward and backward selection give the same model if the entry and exit probabilities are equal
  - Partial F-tests only work when comparing nested models
  - $\underline{\mathsf{F}}$  Choosing between two arbitrary models based on  $\mathbb{R}^2$  always leads to choosing the bigger model
  - $\stackrel{\mathsf{T}}{\underline{\hspace{1cm}}}$  Adjusted  $R^2$  cannot be greater than  $R^2$
  - Measurement errors in the Y variable cause a problem for our MLR model.
  - <u>F</u> When trying to determine linearity between X and Y, the best choice for the number of levels of our predictor variable is two
  - \_\_\_\_ A high Variance Inflation Factor indicates a potential problem with multi-collinearity.
  - $\overline{\phantom{a}}$  Type I and Type III sums of squares are the same when predictors are independent.
  - T An ANOVA model is a regression model with only indicator variables as predictors
  - E All regression models can be written as General Linear Models.

- 3. Universities collect data on performance in school through a student's Grade Point Average (GPA), and can link that score back to their entry scores on the Scholastic Aptitude Test (SAT), in the US at least. Suppose we want to predict the university GPA using the Math and Verbal scores on the SAT. Several predictor models were fit to these data, and selected R code / output is shown on the next few pages. In case you were wondering, the function solve() in R finds an inverse, and t() the transpose.
  - I. (6 points) Some values have been replaced with letters. Fill in those values. You do not need to show any work for this part.

```
(A) \qquad (C) \qquad (E)
```

(B) (D)

> apply(sat, 2, mean) VERBAL MATH GPA 595.65 649.53 2.63

### Model A ### #############

> anova(modelA)
Analysis of Variance Table

Response: GPA

Df Sum Sq Mean Sq F value Pr(>F)MATH 2.529 2.5287 8.4145 0.004148 **VERBAL** 5.249 5.2492 17.4673 4.401e-05 MATH: VERBAL 1 0.341 0.3407 1.1336 0.288318 196 58.901 0.3005 Residuals

> summary(modelA)

Call:

lm(formula = GPA ~ MATH \* VERBAL, data = sat)

### Coefficients:

```
Estimate Std. Error t value Pr(>|t|)
             3.926e+00
                                     1.247
(Intercept)
                       3.149e+00
                                              0.214
MATH
            -4.046e-03
                        4.778e-03
                                   -0.847
                                              0.398
VERBAL
                   [A]
                        5.309e-03
                                   -0.624
                                              0.533
MATH: VERBAL 8.516e-06 7.999e-06
                                     1.065
                                              0.288
```

Residual standard error: [B] on 196 degrees of freedom Multiple R-squared: [C], Adjusted R-squared: [D] F-statistic: 9.005 on 3 and 196 DF, p-value: 1.291e-05

## ### Model B ### #############

> anova(modelB)

Analysis of Variance Table

Response: GPA

Df Sum Sq Mean Sq F value Pr(>F)
MATH 1 2.529 2.5287 8.4088 0.004158
VERBAL 1 5.249 5.2492 17.4555 4.418e-05

Residuals 197 59.242 0.3007

### > summary(modelB)

#### Call ·

lm(formula = GPA ~ MATH + VERBAL, data = sat)

#### Coefficients:

Estimate Std. Error t value Pr(>|t|)
(Intercept) 0.6062975 [E] [F] 0.171
MATH 0.0009999 0.0006093 1.641 0.102
VERBAL 0.0023072 0.0005522 4.178 4.42e-05

Residual standard error: 0.5484 on 197 degrees of freedom Multiple R-squared: 0.1161, Adjusted R-squared: 0.1071 F-statistic: 12.93 on 2 and 197 DF, p-value: 5.284e-06

- > X <- model.matrix(modelB)</pre>
- > MSE <- anova(modelB)\$Mean[3]</pre>
- > MSE\*solve(t(X) %\*% X)

(Intercept) MATH VERBAL
(Intercept) 0.1948393932 -1.861246e-04 -1.216189e-04
MATH -0.0001861246 3.712995e-07 -9.241260e-08
VERBAL -0.0001216189 -9.241260e-08 3.049503e-07

## 

> anova(modelC)

Analysis of Variance Table

Response: GPA

VERBAL

Df Sum Sq Mean Sq F value Pr(>F) 1 6.968 6.9682 22.975 3.216e-06

Residuals 198 60.052 0.3033

II. (6 points) Using modelB, find the expected GPA for students who get 700 on Math and 650 on Verbal. You may assume these data are in the range of our dataset. Find a 95% CI for this estimate as well.

III. (2 points) Compute the extra sum of squares for a model with Math, Verbal and the interaction, compared to a model with just Verbal.

IV. (3 points) Perform a partial F-test to test the hypothesis that Math and Math\*Verbal are useful predictors above a model that already contains the Verbal score. If you cannot perform this test, state what you are missing in order to do it. If you can, give a test statistic (with df), the most accurate p-value you can, and a conclusion in words.

V. (2 points) Does knowing a student's Verbal score significantly improve your prediction of their GPA, if you already know their Math score and you assume they **don't** interact? If you cannot perform this test, state what you are missing in order to do it. If you can, give a test statistic and the most accurate p-value you can.

VI. (1 point) Does knowing a student's Verbal score significantly improve your prediction of their GPA, if you already know their Math score and you assume they **do** interact? If you cannot perform this test, state what you are missing in order to do it. If you can, give a test statistic and the most accurate p-value you can.

- 4. Consider the NFL dataset from your three assignments. We are going to try to predict a player's Bench Press score including categorical variables as predictors this time. The R output for a few fitted models is shown below; the data have been pre-formatted as in the assignments. Recall that we created a variable PosGroup with three levels: Big Backs, Linemen and Small Backs.
  - I. (6 points) Some values have been replaced with letters. Fill in those values. You do not need to show any work for this part.

(A) (E)

(B) (D)

### Model A ###
############

> anova(fitA)

Analysis of Variance Table

Response: Bench

Df Sum Sq Mean Sq F value Pr(>F)

PosGroup [A] 1780.7 [B] [C] 6.511e-13

Residuals 111 2706.3 [D]

> summary(fitA)

Call:

lm(formula = Bench ~ PosGroup, data = nfl)

Coefficients:

Estimate Std. Error t value Pr(>|t|) (Intercept) 21.4333 0.9015 [E] < 2e-16 PosGroupLinemen 3.5474 1.1321 3.134 0.00221 PosGroupSmall Backs -5.9333 1.2548 -4.7286.7e-06

Residual standard error: 4.938 on 111 degrees of freedom Multiple R-squared: 0.3968, Adjusted R-squared: [F]

F-statistic: [---] on [---] and 111 DF, p-value: 6.511e-13

## ### Model B ### ##############

### > anova(fitB)

Analysis of Variance Table

Response: Bench

Df Sum Sq Mean Sq F value Pr(>F)
Wt 1 1857.11 1857.11 82.4526 4.99e-15
PosGroup 2 152.33 76.17 3.3817 0.03756

Residuals 110 2477.57 22.52

# > summary(fitB)

#### Call:

lm(formula = Bench ~ Wt + PosGroup, data = nfl)

#### Coefficients:

|                     | ${\tt Estimate}$ | Std. Error | t value | Pr(> t ) |
|---------------------|------------------|------------|---------|----------|
| (Intercept)         | 6.27561          | 4.83433    | 1.298   | 0.19696  |
| Wt                  | 0.06456          | 0.02026    | 3.187   | 0.00187  |
| PosGroupLinemen     | -0.41828         | 1.65296    | -0.253  | 0.80070  |
| PosGroupSmall Backs | -3.61416         | 1.40860    | -2.566  | 0.01164  |

Residual standard error: 4.746 on 110 degrees of freedom Multiple R-squared: 0.4478, Adjusted R-squared: 0.4328 F-statistic: 29.74 on 3 and 110 DF, p-value: 3.712e-14

## ### Model C ### #############

## > anova(fitC)

Analysis of Variance Table

Response: Bench

|          | Df | Sum Sq  | Mean Sq | F value | Pr(>F)    |
|----------|----|---------|---------|---------|-----------|
| Wt       | 1  | 1857.11 | 1857.11 | 84.0964 | 3.842e-15 |
| PosGroup | 2  | 152.33  | 76.17   | 3.4491  | 0.03535   |
| Cone3    | 1  | 14.96   | 14.96   | 0.6772  | 0.41237   |
| Overall  | 1  | 28.55   | 28.55   | 1.2929  | 0.25806   |
| Shuttle  | 1  | 71.17   | 71.17   | 3.2229  | 0.07544   |
|          |    |         |         |         |           |

Residuals 107 2362.90 22.08

```
> summary(fitC)
Call:
lm(formula = Bench ~ Wt + PosGroup + Cone3 + Overall + Shuttle,
data = nfl)
```

#### Coefficients:

|                     | Estimate  | Std. Error | t value | Pr(> t ) |
|---------------------|-----------|------------|---------|----------|
| (Intercept)         | 23.538279 | 13.187847  | 1.785   | 0.07712  |
| Wt                  | 0.079701  | 0.026728   | 2.982   | 0.00355  |
| PosGroupLinemen     | 0.010462  | 1.653816   | 0.006   | 0.99496  |
| PosGroupSmall Backs | -3.649037 | 1.422982   | -2.564  | 0.01172  |
| Cone3               | 1.708552  | 2.783550   | 0.614   | 0.54065  |
| Overall             | -0.006574 | 0.006403   | -1.027  | 0.30686  |
| Shuttle             | -7.546112 | 4.203413   | -1.795  | 0.07544  |

Residual standard error: 4.699 on 107 degrees of freedom Multiple R-squared: 0.4734, Adjusted R-squared: 0.4439 F-statistic: 16.03 on 6 and 107 DF, p-value: 4.44e-13

II. (4 points) Give a set of two Bonferroni-corrected 98% joint CIs for the true regression slopes  $\beta_1$  and  $\beta_2$ , from modelC (the slopes of Wt and PosGroupLinemen). The familywise error rate here is 2%.

III. (3 points) Using model C, give a 99% CI for  $\beta_1$  protected with the Working-Hotelling procedure.

- IV. (1 point) What is the average Bench Press score for Big Backs?
- V. (1 point) What is the average Bench Press score for Linemen?.
- VI. (2 points) Can you test if Big Backs and Linemen are statistically different with respect to their bench press scores, ignoring other predictors? If so, give the test statistic, df, p-value and a conclusion in words. If not, state what you are missing to do the test.

VII. (3 points) Maybe linemen are better simply because they are bigger, and not because of their position. Can you test if Big Backs and Linemen are statistically different with respect to their bench press scores, controlling for weight? If so, give the test statistic, df, p-value and a conclusion in words. If not, state what you are missing to do the test.

VIII. (2 points) Can you test if the relationship between Bench Press score and Weight is the same among all position groups? If so, give the test statistic, df, p-value and a conclusion in words. If not, state what you are missing to do the test.

IX. (2 points) Find the extra sum of squares for adding a player's 3-cone time, overall rank and shuttle time to a model that already contains the player's weight and position group.

X. (3 points) Can you test if a player's 3-cone time, overall rank and shuttle time are useful predictors of Bench in a model that already contains the player's weight and position group? If so, give the test statistic and df, critical value, the most accurate p-value you can, and a conclusion in words. If not, state what you are missing to do the test.

XI. (3 points) Can you test if a player's position group is a useful predictor of Bench in a model that already contains the player's weight? If so, give the test statistic and df, critical value, the most accurate p-value you can, and a conclusion in words. If not, state what you are missing to do the test.

- 5. Consider the MLR model  $\mathbf{Y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\epsilon}$  with assumption  $\boldsymbol{\epsilon} \sim N(\mathbf{0}, \sigma^2 \mathbf{I})$ 
  - (a) (4 points) Show that the least squares estimates of  $\boldsymbol{\beta}$  are  $\mathbf{b} = (\mathbf{X}'\mathbf{X})^{-1}\mathbf{X}'\mathbf{Y}$

(b) (3 points) Derive the distribution of **b**. You have three things to derive: expected value, variance, and distribution.

(c) (3 points) Show that  $SSR = \mathbf{Y}'(\mathbf{H} - \frac{1}{n}\mathbf{J})\mathbf{Y}$ , where  $\mathbf{J}$  is a matrix of 1s, and  $\mathbf{H}$  is the hat matrix.

(d) (3 points) Derive the distribution of the residuals, e. You have three things to derive.

(e) (3 points) For the usual fixed effects multiple regression model, let  $\mathbf{W} = \mathbf{X}'\mathbf{e}$ . Simplify this expression for  $\mathbf{W}$ , and find the probability distribution of  $\mathbf{W}$ .

(f) (2 points) Now let  $\mathbf{W} = \hat{\mathbf{Y}}'\mathbf{e}$ . Simplify this expression for  $\mathbf{W}$ , and find the probability distribution of  $\mathbf{W}$ .

(g) (2 points) What do the results from the last two parts mean, in terms of how we check model assumptions?

Some formulae:

$$b_{1} = \frac{\Sigma(X_{i} - \bar{X})(Y_{i} - \bar{Y})}{\Sigma(X_{i} - \bar{X})^{2}} = \frac{\Sigma X_{i}Y_{i} - n\bar{X}\bar{Y}}{\Sigma X_{i}^{2} - n\bar{X}^{2}} \qquad b_{0} = \bar{Y} - b_{1}\bar{X}$$

$$Var(b_{1}) = \frac{\sigma^{2}}{\Sigma(X_{i} - \bar{X})^{2}} \qquad Var(b_{0}) = \sigma^{2} \left(\frac{1}{n} + \frac{\bar{X}^{2}}{\Sigma(X_{i} - \bar{X})^{2}}\right)$$

$$Var(\hat{Y}_{h}) = \sigma^{2} \left(\frac{1}{n} + \frac{(X_{h} - \bar{X})^{2}}{\Sigma(X_{i} - \bar{X})^{2}}\right) \qquad \sigma^{2}\{pred\} = Var(Y_{h} - \hat{Y}_{h}) = \sigma^{2} \left(1 + \frac{1}{n} + \frac{(X_{h} - \bar{X})^{2}}{\Sigma(X_{i} - \bar{X})^{2}}\right)$$

$$SSTO = \Sigma(Y_{i} - \bar{Y})^{2} \qquad SSE = \Sigma(Y_{i} - \hat{Y}_{i})^{2} \qquad SSR = \Sigma(\hat{Y}_{i} - \bar{Y})^{2} = b_{1}^{2}\Sigma(X_{i} - \bar{X})^{2}$$

$$r = \frac{\Sigma(X_{i} - \bar{X})(Y_{i} - \bar{Y})}{\sqrt{\Sigma(X_{i} - \bar{X})^{2}\Sigma(Y_{i} - \bar{Y})^{2}}} \qquad Cov(b_{0}, b_{1}) = -\frac{\sigma^{2}\bar{X}}{\Sigma(X_{i} - \bar{X})^{2}}$$

$$Working-Hotelling coefficient: W = \sqrt{pF(1 - \alpha; p, n - p)}$$

$$R^{2} = \frac{SSR}{SSTO} \qquad R^{2}_{adj} = 1 - \frac{(n - 1)MSE}{SSTO}$$

$$b = (X'X)^{-1}X'Y \qquad Cov(b) = \sigma^{2}(X'X)^{-1}$$

$$\hat{Y} = Xb = HY \qquad e = Y - \hat{Y} = (I - H)Y$$

$$SSE = Y'(I - H)Y$$

$$SSE = Y'(I - H)Y$$

$$SSR = Y'(H - \frac{1}{n}J)Y \qquad SSTO = Y'(I - \frac{1}{n}J)Y$$

$$\sigma^{2}\{\hat{Y}_{h}\} = \sigma^{2}X_{h}(X'X)^{-1}X_{h} \qquad \sigma^{2}\{pred\} = \sigma^{2}(1 + X_{h}'(X'X)^{-1}X_{h})$$

Critical values of the t distribution. Upper tail area is the column heading.

| $\overline{\text{DF}}$ | 0.25 | 0.2  | 0.15 | 0.1  | 0.05 | 0.025 | 0.01  | 0.005 | 0.001  | 5e-04  | 1e-04   |
|------------------------|------|------|------|------|------|-------|-------|-------|--------|--------|---------|
| 1                      | 1.00 | 1.38 | 1.96 | 3.08 | 6.31 | 12.71 | 31.82 | 63.66 | 318.31 | 636.62 | 3183.10 |
| 2                      | 0.82 | 1.06 | 1.39 | 1.89 | 2.92 | 4.30  | 6.96  | 9.92  | 22.33  | 31.60  | 70.70   |
| 3                      | 0.76 | 0.98 | 1.25 | 1.64 | 2.35 | 3.18  | 4.54  | 5.84  | 10.21  | 12.92  | 22.20   |
| 4                      | 0.74 | 0.94 | 1.19 | 1.53 | 2.13 | 2.78  | 3.75  | 4.60  | 7.17   | 8.61   | 13.03   |
| 5                      | 0.73 | 0.92 | 1.16 | 1.48 | 2.02 | 2.57  | 3.36  | 4.03  | 5.89   | 6.87   | 9.68    |
| 6                      | 0.72 | 0.91 | 1.13 | 1.44 | 1.94 | 2.45  | 3.14  | 3.71  | 5.21   | 5.96   | 8.02    |
| 7                      | 0.71 | 0.90 | 1.12 | 1.41 | 1.89 | 2.36  | 3.00  | 3.50  | 4.79   | 5.41   | 7.06    |
| 8                      | 0.71 | 0.89 | 1.11 | 1.40 | 1.86 | 2.31  | 2.90  | 3.36  | 4.50   | 5.04   | 6.44    |
| 9                      | 0.70 | 0.88 | 1.10 | 1.38 | 1.83 | 2.26  | 2.82  | 3.25  | 4.30   | 4.78   | 6.01    |
| 10                     | 0.70 | 0.88 | 1.09 | 1.37 | 1.81 | 2.23  | 2.76  | 3.17  | 4.14   | 4.59   | 5.69    |
| 11                     | 0.70 | 0.88 | 1.09 | 1.36 | 1.80 | 2.20  | 2.72  | 3.11  | 4.02   | 4.44   | 5.45    |
| 12                     | 0.70 | 0.87 | 1.08 | 1.36 | 1.78 | 2.18  | 2.68  | 3.05  | 3.93   | 4.32   | 5.26    |
| 13                     | 0.69 | 0.87 | 1.08 | 1.35 | 1.77 | 2.16  | 2.65  | 3.01  | 3.85   | 4.22   | 5.11    |
| 14                     | 0.69 | 0.87 | 1.08 | 1.35 | 1.76 | 2.14  | 2.62  | 2.98  | 3.79   | 4.14   | 4.99    |
| 16                     | 0.69 | 0.86 | 1.07 | 1.34 | 1.75 | 2.12  | 2.58  | 2.92  | 3.69   | 4.01   | 4.79    |
| 18                     | 0.69 | 0.86 | 1.07 | 1.33 | 1.73 | 2.10  | 2.55  | 2.88  | 3.61   | 3.92   | 4.65    |
| 20                     | 0.69 | 0.86 | 1.06 | 1.33 | 1.72 | 2.09  | 2.53  | 2.85  | 3.55   | 3.85   | 4.54    |
| 24                     | 0.68 | 0.86 | 1.06 | 1.32 | 1.71 | 2.06  | 2.49  | 2.80  | 3.47   | 3.75   | 4.38    |
| 28                     | 0.68 | 0.85 | 1.06 | 1.31 | 1.70 | 2.05  | 2.47  | 2.76  | 3.41   | 3.67   | 4.28    |
| 32                     | 0.68 | 0.85 | 1.05 | 1.31 | 1.69 | 2.04  | 2.45  | 2.74  | 3.37   | 3.62   | 4.20    |
| 36                     | 0.68 | 0.85 | 1.05 | 1.31 | 1.69 | 2.03  | 2.43  | 2.72  | 3.33   | 3.58   | 4.14    |
| 40                     | 0.68 | 0.85 | 1.05 | 1.30 | 1.68 | 2.02  | 2.42  | 2.70  | 3.31   | 3.55   | 4.09    |
| 50                     | 0.68 | 0.85 | 1.05 | 1.30 | 1.68 | 2.01  | 2.40  | 2.68  | 3.26   | 3.50   | 4.01    |
| 60                     | 0.68 | 0.85 | 1.05 | 1.30 | 1.67 | 2.00  | 2.39  | 2.66  | 3.23   | 3.46   | 3.96    |
| 70                     | 0.68 | 0.85 | 1.04 | 1.29 | 1.67 | 1.99  | 2.38  | 2.65  | 3.21   | 3.44   | 3.93    |
| 80                     | 0.68 | 0.85 | 1.04 | 1.29 | 1.66 | 1.99  | 2.37  | 2.64  | 3.20   | 3.42   | 3.90    |
| 100                    | 0.68 | 0.85 | 1.04 | 1.29 | 1.66 | 1.98  | 2.36  | 2.63  | 3.17   | 3.39   | 3.86    |
| 150                    | 0.68 | 0.84 | 1.04 | 1.29 | 1.66 | 1.98  | 2.35  | 2.61  | 3.15   | 3.36   | 3.81    |
| 200                    | 0.68 | 0.84 | 1.04 | 1.29 | 1.65 | 1.97  | 2.35  | 2.60  | 3.13   | 3.34   | 3.79    |
| 500                    | 0.67 | 0.84 | 1.04 | 1.28 | 1.65 | 1.96  | 2.33  | 2.59  | 3.11   | 3.31   | 3.75    |
| 1000                   | 0.67 | 0.84 | 1.04 | 1.28 | 1.65 | 1.96  | 2.33  | 2.58  | 3.10   | 3.30   | 3.73    |
| Inf                    | 0.67 | 0.84 | 1.04 | 1.28 | 1.64 | 1.96  | 2.33  | 2.58  | 3.09   | 3.29   | 3.72    |

F Distribution Table (Percentiles)

| 1                   | Dist | 011040.             | 1011 10      | ible (1      | Creen               | iones               | N            | lume                | rator        | df           |                     |                     |                     |                     |              |                     |
|---------------------|------|---------------------|--------------|--------------|---------------------|---------------------|--------------|---------------------|--------------|--------------|---------------------|---------------------|---------------------|---------------------|--------------|---------------------|
| -                   |      | 1                   | 2            | 3            | 4                   | 5                   | 6            | 7                   | 8            | 9            | 10                  | 11                  | 12                  | 13                  | 14           | 15                  |
| 0.95                | 16   | 4.49                | 3.63         | 3.24         | 3.01                | 2.85                | 2.74         | 2.66                | 2.59         | 2.54         | 2.49                | 2.46                | 2.42                | 2.40                | 2.37         | 2.35                |
| 0.975               |      | 6.12                | 4.69         | 4.08         | 3.73                | 3.50                | 3.34         | 3.22                | 3.12         | 3.05         | 2.99                | 2.93                | 2.89                | 2.85                | 2.82         | 2.79                |
| 0.99                |      | 8.53                | 6.23         | 5.29         | 4.77                | 4.44                | 4.20         | 4.03                | 3.89         | 3.78         | 3.69                | 3.62                | 3.55                | 3.50                | 3.45         | 3.41                |
| 0.95                | 17   | 4.45                | 3.59         | 3.20         | 2.96                | 2.81                | 2.70         | 2.61                | 2.55         | 2.49         | 2.45                | 2.41                | 2.38                | 2.35                | 2.33         | 2.31                |
| 0.975               |      | 6.04                | 4.62         | 4.01         | 3.66                | 3.44                | 3.28         | 3.16                | 3.06         | 2.98         | 2.92                | 2.87                | 2.82                | 2.79                | 2.75         | 2.72                |
| 0.99                |      | 8.40                | 6.11         | 5.18         | 4.67                | 4.34                | 4.10         | 3.93                | 3.79         | 3.68         | 3.59                | 3.52                | 3.46                | 3.40                | 3.35         | 3.31                |
| 0.95                | 18   | 4.41                | 3.55         | 3.16         | 2.93                | 2.77                | 2.66         | 2.58                | 2.51         | 2.46         | 2.41                | 2.37                | 2.34                | 2.31                | 2.29         | 2.27                |
| 0.975               |      | 5.98                | 4.56         | 3.95         | 3.61                | 3.38                | 3.22         | 3.10                | 3.01         | 2.93         | 2.87                | 2.81                | 2.77                | 2.73                | 2.70         | 2.67                |
| 0.99                |      | 8.29                | 6.01         | 5.09         | 4.58                | 4.25                | 4.01         | 3.84                | 3.71         | 3.60         | 3.51                | 3.43                | 3.37                | 3.32                | 3.27         | 3.23                |
| 0.95                | 19   | 4.38                | 3.52         | 3.13         | 2.90                | 2.74                | 2.63         | 2.54                | 2.48         | 2.42         | 2.38                | 2.34                | 2.31                | 2.28                | 2.26         | 2.23                |
| 0.975               |      | 5.92                | 4.51         | 3.90         | 3.56                | 3.33                | 3.17         | 3.05                | 2.96         | 2.88         | 2.82                | 2.76                | 2.72                | 2.68                | 2.65         | 2.62                |
| 0.99                |      | 8.18                | 5.93         | 5.01         | 4.50                | 4.17                | 3.94         | 3.77                | 3.63         | 3.52         | 3.43                | 3.36                | 3.30                | 3.24                | 3.19         | 3.15                |
| 0.95                | 20   | 4.35                | 3.49         | 3.10         | 2.87                | 2.71                | 2.60         | 2.51                | 2.45         | 2.39         | 2.35                | 2.31                | 2.28                | 2.25                | 2.22         | 2.20                |
| 0.975               |      | 5.87                | 4.46         | 3.86         | 3.51                | 3.29                | 3.13         | 3.01                | 2.91         | 2.84         | 2.77                | 2.72                | 2.68                | 2.64                | 2.60         | 2.57                |
| 0.99                |      | 8.10                | 5.85         | 4.94         | 4.43                | 4.10                | 3.87         | 3.70                | 3.56         | 3.46         | 3.37                | 3.29                | 3.23                | 3.18                | 3.13         | 3.09                |
| 0.95                | 22   | 4.30                | 3.44         | 3.05         | 2.82                | 2.66                | 2.55         | 2.46                | 2.40         | 2.34         | 2.30                | 2.26                | 2.23                | 2.20                | 2.17         | 2.15                |
| 0.975               |      | 5.79                | 4.38         | 3.78         | 3.44                | 3.22                | 3.05         | 2.93                | 2.84         | 2.76         | 2.70                | 2.65                | 2.60                | 2.56                | 2.53         | 2.50                |
| 0.99                |      | 7.95                | 5.72         | 4.82         | 4.31                | 3.99                | 3.76         | 3.59                | 3.45         | 3.35         | 3.26                | 3.18                | 3.12                | 3.07                | 3.02         | 2.98                |
| 0.95                | 24   | 4.26                | 3.40         | 3.01         | 2.78                | 2.62                | 2.51         | 2.42                | 2.36         | 2.30         | 2.25                | 2.22                | 2.18                | 2.15                | 2.13         | 2.11                |
| 0.975               |      | 5.72                | 4.32         | 3.72         | 3.38                | 3.15                | 2.99         | 2.87                | 2.78         | 2.70         | 2.64                | 2.59                | 2.54                | 2.50                | 2.47         | 2.44                |
| 0.99                |      | 7.82                | 5.61         | 4.72         | 4.22                | 3.90                | 3.67         | 3.50                | 3.36         | 3.26         | 3.17                | 3.09                | 3.03                | 2.98                | 2.93         | 2.89                |
| 0.95                | 26   | 4.23                | 3.37         | 2.98         | 2.74                | 2.59                | 2.47         | 2.39                | 2.32         | 2.27         | 2.22                | 2.18                | 2.15                | 2.12                | 2.09         | 2.07                |
| 0.975               |      | 5.66                | 4.27         | 3.67         | 3.33                | 3.10                | 2.94         | 2.82                | 2.73         | 2.65         | 2.59                | 2.54                | 2.49                | 2.45                | 2.42         | 2.39                |
| 0.99                |      | 7.72                | 5.53         | 4.64         | 4.14                | 3.82                | 3.59         | 3.42                | 3.29         | 3.18         | 3.09                | 3.02                | 2.96                | 2.90                | 2.86         | 2.81                |
| 0.95                | 28   | 4.20                | 3.34         | 2.95         | 2.71                | 2.56                | 2.45         | 2.36                | 2.29         | 2.24         | 2.19                | 2.15                | 2.12                | 2.09                | 2.06         | 2.04                |
| 0.975               |      | 5.61                | 4.22         | 3.63         | 3.29                | 3.06                | 2.90         | 2.78                | 2.69         | 2.61         | 2.55                | 2.49                | 2.45                | 2.41                | 2.37         | 2.34                |
| 0.99                |      | 7.64                | 5.45         | 4.57         | 4.07                | 3.75                | 3.53         | 3.36                | 3.23         | 3.12         | 3.03                | 2.96                | 2.90                | 2.84                | 2.79         | 2.75                |
| 0.95                | 30   | 4.17                | 3.32         | 2.92         | 2.69                | 2.53                | 2.42         | 2.33                | 2.27         | 2.21         | 2.16                | 2.13                | 2.09                | 2.06                | 2.04         | 2.01                |
| 0.975               |      | 5.57                | 4.18         | 3.59         | 3.25                | 3.03                | 2.87         | 2.75                | 2.65         | 2.57         | 2.51                | 2.46                | 2.41                | 2.37                | 2.34         | 2.31                |
| 0.99                | 40   | 7.56                | 5.39         | 4.51         | 4.02                | 3.70                | 3.47         | 3.30                | 3.17         | 3.07         | 2.98                | 2.91                | 2.84                | 2.79                | 2.74         | 2.70                |
| 0.95                | 40   | 4.08                | 3.23         | 2.84         | 2.61                | 2.45                | 2.34         | 2.25                | 2.18         | 2.12         | 2.08                | 2.04                | 2.00                | 1.97                | 1.95         | 1.92                |
| 0.975               |      | 5.42                | 4.05         | 3.46<br>4.31 | 3.13<br>3.83        | 2.90<br>3.51        | 2.74<br>3.29 | 2.62<br>3.12        | 2.53<br>2.99 | 2.45<br>2.89 | 2.39<br>2.80        | 2.33 $2.73$         | 2.29<br>2.66        | 2.25 $2.61$         | 2.21 $2.56$  | 2.18 $2.52$         |
| $\frac{0.99}{0.95}$ | 50   | 7.31                | 5.18<br>3.18 | 2.79         | 2.56                | 2.40                | 2.29         | 2.20                | 2.99         | 2.09         | 2.03                | 1.99                | 1.95                | 1.92                | 1.89         | 1.87                |
| 0.95 $0.975$        | 50   | 5.34                | 3.18 $3.97$  | 3.39         | $\frac{2.50}{3.05}$ | $\frac{2.40}{2.83}$ | 2.29 $2.67$  | 2.20 $2.55$         | 2.13         | 2.38         | 2.03 $2.32$         | 2.26                | $\frac{1.95}{2.22}$ | 2.18                |              | 2.11                |
| 0.975               |      | $\frac{5.34}{7.17}$ | 5.06         | 4.20         | 3.72                | 3.41                | 3.19         | 3.02                | 2.40         | 2.38         | 2.32 $2.70$         | 2.63                | 2.56                | 2.16 $2.51$         | 2.14<br>2.46 | $\frac{2.11}{2.42}$ |
| $\frac{0.99}{0.95}$ | 60   | 4.00                | 3.15         | 2.76         | 2.53                | 2.37                | 2.25         | 2.17                | 2.10         | 2.04         | 1.99                | 1.95                | 1.92                | 1.89                | 1.86         | 1.84                |
| 0.95 $0.975$        | 00   | 5.29                | 3.93         | 3.34         | 3.01                | 2.79                | 2.23         | $\frac{2.17}{2.51}$ | 2.10 $2.41$  | 2.33         | $\frac{1.99}{2.27}$ | $\frac{1.95}{2.22}$ | $\frac{1.92}{2.17}$ | 2.13                | 2.09         | $\frac{1.64}{2.06}$ |
| 0.99                |      | 7.08                | 4.98         | 4.13         | 3.65                | 3.34                | 3.12         | 2.95                | 2.41         | 2.72         | 2.63                | 2.56                | 2.50                | $\frac{2.13}{2.44}$ | 2.09 $2.39$  | 2.35                |
| $\frac{0.95}{0.95}$ | 80   | 3.96                | 3.11         | 2.72         | 2.49                | 2.33                | 2.21         | 2.13                | 2.06         | 2.00         | 1.95                | 1.91                | 1.88                | 1.84                | 1.82         | 1.79                |
| 0.95                | 00   | 5.22                | 3.86         | 3.28         | 2.45                | 2.73                | 2.57         | 2.15 $2.45$         | 2.35         | 2.28         | $\frac{1.95}{2.21}$ | 2.16                | 2.11                | 2.07                | 2.03         | 2.00                |
| 0.99                |      | 6.96                | 4.88         | 4.04         | 3.56                | 3.26                | 3.04         | 2.45 $2.87$         | 2.74         | 2.64         | 2.55                | 2.48                | 2.42                | 2.36                | 2.31         | 2.27                |
| 0.95                | 100  | 3.94                | 3.09         | 2.70         | 2.46                | 2.31                | 2.19         | 2.10                | 2.03         | 1.97         | 1.93                | 1.89                | 1.85                | 1.82                | 1.79         | 1.77                |
| 0.975               | 100  | 5.18                | 3.83         | 3.25         | 2.92                | 2.70                | 2.54         | 2.42                | 2.32         | 2.24         | 2.18                | 2.12                | 2.08                | 2.04                | 2.00         | 1.97                |
| 0.99                |      | 6.90                | 4.82         | 3.98         | 3.51                | 3.21                | 2.99         | 2.82                | 2.69         | 2.59         | 2.50                | 2.43                | 2.37                | 2.31                | 2.27         | 2.22                |
| 5.00                |      | 0.00                |              | 5.00         | J. J.               | ~ · <del>-</del> -  | 00           |                     | 00           | 00           |                     |                     |                     |                     |              |                     |