

Table 10.A.2. Empirical Cumulative Distribution of  $\hat{\tau}$  for  $\rho = 1$

Sample Size <i>n</i>	Probability of a Smaller Value								
	0.01	0.025	0.05	0.10	0.50	0.90	0.95	0.975	0.99
$\hat{\tau}$									
25	-2.65	-2.26	-1.95	-1.60	-0.47	0.92	1.33	1.70	2.15
50	-2.62	-2.25	-1.95	-1.61	-0.49	0.91	1.31	1.66	2.08
100	-2.60	-2.24	-1.95	-1.61	-0.50	0.90	1.29	1.64	2.04
250	-2.58	-2.24	-1.95	-1.62	-0.50	0.89	1.28	1.63	2.02
500	-2.58	-2.23	-1.95	-1.62	-0.50	0.89	1.28	1.62	2.01
$\infty$	-2.58	-2.23	-1.95	-1.62	-0.51	0.89	1.28	1.62	2.01
$\hat{\tau}_\mu$									
25	-3.75	-3.33	-2.99	-2.64	-1.53	-0.37	0.00	0.34	0.71
50	-3.59	-3.23	-2.93	-2.60	-1.55	-0.41	-0.04	0.28	0.66
100	-3.50	-3.17	-2.90	-2.59	-1.56	-0.42	-0.06	0.26	0.63
250	-3.45	-3.14	-2.88	-2.58	-1.56	-0.42	-0.07	0.24	0.62
500	-3.44	-3.13	-2.87	-2.57	-1.57	-0.44	-0.07	0.24	0.61
$\infty$	-3.42	-3.12	-2.86	-2.57	-1.57	-0.44	-0.08	0.23	0.60
$\hat{\tau}_\tau$									
25	-4.38	-3.95	-3.60	-3.24	-2.14	-1.14	-0.81	-0.50	-0.15
50	-4.16	-3.80	-3.50	-3.18	-2.16	-1.19	-0.87	-0.58	-0.24
100	-4.05	-3.73	-3.45	-3.15	-2.17	-1.22	-0.90	-0.62	-0.28
250	-3.98	-3.69	-3.42	-3.13	-2.18	-1.23	-0.92	-0.64	-0.31
500	-3.97	-3.67	-3.42	-3.13	-2.18	-1.24	-0.93	-0.65	-0.32
$\infty$	-3.96	-3.67	-3.41	-3.13	-2.18	-1.25	-0.94	-0.66	-0.32

NOTE. This table was constructed by David A. Dickey using the Monte Carlo method. Details are given in Dickey (1976). Standard errors of the estimates vary, but most are less than 0.014. Some entries differ slightly from those of the first edition.