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ISLAMIC UNIVERSITY OF TECHNOLOGY (IUT) ORGANISATION OF ISLAMIC COOPERATION (OIC)

Department of Computer Science and Engineering (CSE)

FINAL EXAMINATION DURATION: 1.5 Hours

SUMMER SEMESTER, 2019-2020 FULL MARKS: 75

Math 4441: Probability and Statistics

You are allowed to assume any missing data.

If exact values are not available in the tables provided, then use closest values.

There are $6 \underline{\text{(six)}}$ questions. Answer all of them.

Figures in the right margin indicate full marks.

- 1. Consider a coin that has a probability *p* of getting heads when it is tossed. Assume that you tossed the coin repeatedly until you observe the pattern T, T, H. More specifically, you stop tossing the coin when you observe a sequence of two tails followed by a head. Let X denote the number of tosses made. Find the expected value of X.
- 2. First a point X is selected at random from the interval (0,1). Then another point Y is selected at random from the interval (X,1) in such a way so that $X + Y \ge 1$. Find the probability density function of Y.
- 3. A poll is taken to determine the fraction p of the students of IUT that would support a decision whether face-to-face classes will be started from the Winter semester of the next academic year.
 - a) Assume p = 0.5. Use the central limit theorem to find the approximate probability that in a poll of 30 students at least 20 students support the decision of face-to-face class.
 - b) With the assumption that both p and n (the number of random students polled) are unknown, let θ be the fraction of the polled students who support the decision. Find the value of n in order to have a 90% confidence that θ is within 0.01 of the true value of p.
- 4. Suppose a student collects measurements of packet delays from a network which uses a newly developed protocol at the MAC layer. The observations are $x_1, x_2, ..., x_n$, and are the values of n IID random variables. Suppose the observed values follow a theoretical distribution, known as Rayleigh distribution, with parameters τ given by

$$f_X(x) = x\tau e^{-\frac{1}{2}\tau x^2}$$

Find the maximum likelihood estimate for the parameter τ .

- 5. Suppose data is collected at the main gate of IUT measuring the inter arrival times of the students. Assume that the size of the data in a given day is 45 with the sample mean $\bar{x} = 5.0$ and the sample standard deviation is s = 4.0. Let the data follows a normal distribution.
 - a) Find an 80% confidence interval for the mean μ .
 - b) Find an 80% confidence interval for the variance.
- 6. An attempt was recently made to verify whether female students are more serious about their study as compared to the male students in IUT. To study this claim, the university appointed a researcher to obtain sample of per day study time of the fourth year students. The researcher found the following data about the per day study time for both the female and male students.

Female	students	Male students			
Sample size	55	Sample size	72		
Sample mean	10.80	Sample mean	12.20		
Sample variance	0.90	Sample variance	1.1		

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- a) What hypothesis should be tested? Mention both the null and alternative hypotheses.
- b) Find the p value.
- c) What would you conclude from the study?

Appendix A: PMF/PDF and the expected values of some Random Variables

Distribution	PMF/PDF		Expected value	Variance	
Bernoulli	$P_X(x) = \begin{cases} 1 - p \\ p \\ 0 \end{cases}$	x = 0 $x = 1$ $otherwise$	E[X] = p	Var[X] = p(1-p)	
Geometric	$P_X(x) = \begin{cases} p(1-p)^{x-1} \\ 0 \end{cases}$	$x \ge 1$ otherwise	E[X] = 1/p	$Var[X] = (1-p)/p^2$	
Binomial	$P_X(x) = \begin{cases} \binom{n}{x} p^x (1-p)^{n-x} \\ 0 \end{cases}$	x = 1,, n otherwise	E[X] = np	Var[X] = np(1-p)	
Pascal	$P_X(x) = \begin{cases} \binom{x-1}{k-1} p^k (1-p)^{x-k} \\ 0 \end{cases}$	$x = k, k + 1, \dots$ otherwise	E[X] = k/p	$Var[X] = k(1-p)/p^2$	
	$P_X(x) = \begin{cases} \frac{(\lambda T)^x e^{-(\lambda T)}}{x!} \\ 0 \end{cases}$	$x \ge 0$ otherwise	$E[X] = \alpha$ $\alpha = \lambda T$	$Var[X] = \alpha$	
Uniform (discrete)	$P_X(x) = \begin{cases} \frac{1}{b-a+1}, & x = a, a+1, \\ 0, & \text{otherwise} \end{cases}$, a + 2, , b	$E[X] = \frac{a+b}{2}$	$Var[X] = \frac{(b-a)(b-a+2)}{12}$	
Exponential	$f_X(x) = \begin{cases} ae^{-ax} \\ 0 \end{cases}$	$x \ge 0$ otherwise	E[X] = 1/a	$Var[X] = 1/a^2$	
Gaussian	$f_X(x) = \begin{cases} \frac{1}{\sqrt{2\pi}\sigma} e^{\frac{-(x-\mu)^2}{2\sigma^2}} \\ 0 \end{cases}$	$\sigma > 0$ otherwise	$E[X] = \mu$	$Var[X] = \sigma^2$	
Uniform (Continuous)	$f_X(x) = \begin{cases} \frac{1}{b-a}, & a \le 0\\ 0, & oth \end{cases}$	x < b erwise	$E[X] = \frac{a+b}{2}$	$Var[X] = \frac{(b-a)^2}{12}$	
Sample variance			$s^{2} = \frac{\sum_{i=1}^{n} (x_{i} - \overline{x})^{2}}{n-1}$		
Sample mean			$\overline{x} = \frac{\sum_{i=1}^{n} Xi}{n}$		
Variance			Var[X] = E[0]	$[(X - \mu)^2] = E[X^2] - (E[X])^2$	
Standardization of	of Normal Random Variable			$Z = \frac{X - \mu}{\sigma}$	
Joint distribution	of \bar{X} and S^2		(n	$(1-1)\frac{S^2}{\sigma^2} \sim \chi^2_{n-1}$	
Distribution of \$\bar{\lambda}\$	$ar{\ell}$ with unknown σ^2			$\sqrt{n} \frac{(\bar{X} - \mu)}{S} \sim t_{n-1}$	
Joint PDF of X a	nd Y		$f_{XY}(x,y) = f_{X Y}(x y)f_Y(y)$		
Joint PMF of X and	nd Y		$P_{XY}(x,y) = P_{X Y}(x y)P_Y(y)$		

Appendix B: CDF of Standard Normal Distribution

$$\Phi(z) = P(Z \le z) = \int_{-\infty}^{z} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}u^{2}} du$$

$$\Phi(z) = \int_{-\infty}^{z} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}u^{2}} du$$

Z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.500000	0.503989	0.507978	0.511967	0.515953	0.519939	0.532922	0.527903	0.531881	0.535856
0.1	0.539828	0.543795	0.547758	0.551717	0.555760	0.559618	0.563559	0.567495	0.571424	0.575345
0.2	0.579260	0.583166	0.587064	0.590954	0.594835	0.598706	0.602568	0.606420	0.610261	0.614092
0.3	0.617911	0.621719	0.625516	0.629300	0.633072	0.636831	0.640576	0.644309	0.648027	0.651732
0.4	0.655422	0.659097	0.662757	0.666402	0.670031	0.673645	0.677242	0.680822	0.684386	0.687933
0.5	0.691462	0.694974	0.698468	0.701944	0.705401	0.708840	0.712260	0.715661	0.719043	0.722405
0.6	0.725747	0.729069	0.732371	0.735653	0.738914	0.742154	0.745373	0.748571	0.751748	0.754903
0.7	0.758036	0.761148	0.764238	0.767305	0.770350	0.773373	0.776373	0.779350	0.782305	0.785236
0.8	0.788145	0.791030	0.793892	0.796731	0.799546	0.802338	0.805106	0.807850	0.810570	0.813267
0.9	0.815940	0.818589	0.821214	0.823815	0.826391	0.828944	0.831472	0.833977	0.836457	0.838913
1.0	0.841345	0.843752	0.846136	0.848495	0.850830	0.853141	0.855428	0.857690	0.859929	0.862143
1.1	0.864334	0.866500	0.868643	0.870762	0.872857	0.874928	0.876976	0.878999	0.881000	0.882977
1.2	0.884930	0.886860	0.888767	0.890651	0.892512	0.894350	0.896165	0.897958	0.899727	0.901475
1.3	0.903199	0.904902	0.906582	0.908241	0.909877	0.911492	0.913085	0.914657	0.916207	0.917736
1.4	0.919243	0.920730	0.922196	0.923641	0.925066	0.926471	0.927855	0.929219	0.930563	0.931888
1.5	0.933193	0.934478	0.935744	0.936992	0.938220	0.939429	0.940620	0.941792	0.942947	0.944083
1.6	0.945201	0.946301	0.947384	0.948449	0.949497	0.950529	0.951543	0.952540	0.953521	0.954486
1.7	0.955435	0.956367	0.957284	0.958185	0.959071	0.959941	0.960796	0.961636	0.962462	0.963273
1.8	0.964070	0.964852	0.965621	0.966375	0.967116	0.967843	0.968557	0.969258	0.969946	0.970621
1.9	0.971283	0.971933	0.972571	0.973197	0.973810	0.974412	0.975002	0.975581	0.976148	0.976705
2.0	0.977250	0.977784	0.978308	0.978822	0.979325	0.979818	0.980301	0.980774	0.981237	0.981691
2.1	0.982136	0.982571	0.982997	0.983414	0.983823	0.984222	0.984614	0.984997	0.985371	0.985738
2.2	0.986097	0.986447	0.986791	0.987126	0.987455	0.987776	0.988089	0.988396	0.988696	0.988989
2.3	0.989276	0.989556	0.989830	0.990097	0.990358	0.990613	0.990863	0.991106	0.991344	0.991576
2.4	0.991802	0.992024	0.992240	0.992451	0.992656	0.992857	0.993053	0.993244	0.993431	0.993613
2.5	0.993790	0.993963	0.994132	0.994297	0.994457	0.994614	0.994766	0.994915	0.995060	0.995201
2.6	0.995339	0.995473	0.995604	0.995731	0.995855	0.995975	0.996093	0.996207	0.996319	0.996427
2.7	0.996533	0.996636	0.996736	0.996833	0.996928	0.997020	0.997110	0.997197	0.997282	0.997365
2.8	0.997445	0.997523	0.997599	0.997673	0.997744	0.997814	0.997882	0.997948	0.998012	0.998074
2.9	0.998134	0.998193	0.998250	0.998305	0.998359	0.998411	0.998462	0.998511	0.998559	0.998605
3.0	0.998650	0.998694	0.998736	0.998777	0.998817	0.998856	0.998893	0.998930	0.998965	0.998999
3.1	0.999032	0.999065	0.999096	0.999126	0.999155	0.999184	0.999211	0.999238	0.999264	0.999289
3.2	0.999313	0.999336	0.999359	0.999381	0.999402	0.999423	0.999443	0.999462	0.999481	0.999499
3.3	0.999517	0.999533	0.999550	0.999566	0.999581	0.999596	0.999610	0.999624	0.999638	0.999650
3.4	0.999663	0.999675	0.999687	0.999698	0.999709	0.999720	0.999730	0.999740	0.999749	0.999758
3.5	0.999767	0.999776	0.999784	0.999792	0.999800	0.999807	0.999815	0.999821	0.999828	0.999835
3.6	0.999841	0.999847	0.999853	0.999858	0.999864	0.999869	0.999874	0.999879	0.999883	0.999888
3.7	0.999892	0.999896	0.999900	0.999904	0.999908	0.999912	0.999915	0.999918	0.999922	0.999925
3.8	0.999928	0.999931	0.999933	0.999936	0.999938	0.999941	0.999943	0.999946	0.999948	0.999950
3.9	0.999952	0.999954	0.999956	0.999958	0.999959	0.999961	0.999963	0.999964	0.999966	0.999967

Appendix C $\mbox{t-table of $left$ tail probabilities.} \quad \mbox{(The tables show $P(T < t)$ for $T \sim t(df)$.)}$

$t \backslash df$	1	2	3	4	5	6	7	8	9	
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	•
0.2	0.5628	0.5700	0.5729	0.5744	0.5753	0.5760	0.5764	0.5768	0.5770	
0.4	0.6211	0.6361	0.6420	0.6452	0.6472	0.6485	0.6495	0.6502	0.6508	
0.6	0.6720	0.6953	0.7046	0.7096	0.7127	0.7148	0.7163	0.7174	0.7183	
0.8	0.7148	0.7462	0.7589	0.7657	0.7700	0.7729	0.7750	0.7766	0.7778	
1.0	0.7500	0.7887	0.8045	0.8130	0.8184	0.8220	0.8247	0.8267	0.8283	
1.2	0.7789	0.8235	0.8419	0.8518	0.8581	0.8623	0.8654	0.8678	0.8696	
1.4	0.8026	0.8518	0.8720	0.8829	0.8898	0.8945	0.8979	0.9005	0.9025	
1.6	0.8222	0.8746	0.8960	0.9076	0.9148	0.9196	0.9232	0.9259	0.9280	
1.8	0.8386	0.8932	0.9152	0.9269	0.9341	0.9390	0.9426	0.9452	0.9473	
2.0	0.8524	0.9082	0.9303	0.9419	0.9490	0.9538	0.9572	0.9597	0.9617	
2.2	0.8642	0.9206	0.9424	0.9537	0.9605	0.9649	0.9681	0.9705	0.9723	
2.4	0.8743	0.9308	0.9521	0.9628	0.9692	0.9734	0.9763	0.9784	0.9801	
2.6	0.8831	0.9392	0.9598	0.9700	0.9759	0.9797	0.9823	0.9842	0.9856	
2.8	0.8908	0.9463	0.9661	0.9756	0.9810	0.9844	0.9867	0.9884	0.9896	
3.0	0.8976	0.9523	0.9712	0.9800	0.9850	0.9880	0.9900	0.9915	0.9925	
3.2	0.9036	0.9573	0.9753	0.9835	0.9880	0.9907	0.9925	0.9937	0.9946	
3.4	0.9089	0.9617	0.9788	0.9864	0.9904	0.9928	0.9943	0.9953	0.9961	
3.6	0.9138	0.9654	0.9816	0.9886	0.9922	0.9943	0.9956	0.9965	0.9971	
3.8	0.9181	0.9686	0.9840	0.9904	0.9937	0.9955	0.9966	0.9974	0.9979	
4.0	0.9220	0.9714	0.9860	0.9919	0.9948	0.9964	0.9974	0.9980	0.9984	
$t \backslash df$	10	11	12	13	14	15	16	17	18	19
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.2	0.5773	0.5774	0.5776	0.5777	0.5778	0.5779	0.5780	0.5781	0.5781	0.5782
0.4	0.6512	0.6516	0.6519	0.6522	0.6524	0.6526	0.6528	0.6529	0.6531	0.6532
0.6	0.7191	0.7197	0.7202	0.7206	0.7210	0.7213	0.7215	0.7218	0.7220	0.7222
0.8	0.7788	0.7797	0.7804	0.7810	0.7815	0.7819	0.7823	0.7826	0.7829	0.7832
1.0	0.8296	0.8306	0.8315	0.8322	0.8329	0.8334	0.8339	0.8343	0.8347	0.8351
1.2	0.8711	0.8723	0.8734	0.8742	0.8750	0.8756	0.8762	0.8767	0.8772	0.8776
1.4	0.9041	0.9055	0.9066	0.9075	0.9084	0.9091	0.9097	0.9103	0.9107	0.9112
1.6	0.9297	0.9310	0.9322	0.9332	0.9340	0.9348	0.9354	0.9360	0.9365	0.9370
1.8	0.9490	0.9503	0.9515	0.9525	0.9533	0.9540	0.9546	0.9552	0.9557	0.9561
2.0	0.9633	0.9646	0.9657	0.9666	0.9674	0.9680	0.9686	0.9691	0.9696	0.9700
2.2	0.9738	0.9750	0.9759	0.9768	0.9774	0.9781	0.9786	0.9790	0.9794	0.9798
2.4	0.9813	0.9824	0.9832	0.9840	0.9846	0.9851	0.9855	0.9859	0.9863	0.9866
2.6	0.9868	0.9877	0.9884	0.9890	0.9895	0.9900	0.9903	0.9907	0.9910	0.9912
2.8	0.9906	0.9914	0.9920	0.9925	0.9929	0.9933	0.9936	0.9938	0.9941	0.9943
3.0	0.9933	0.9940	0.9945	0.9949	0.9952	0.9955	0.9958	0.9960	0.9962	0.9963

$t\backslash df$	20	21	22	23	24	25	26	27	28	29
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.2	0.5782	0.5783	0.5783	0.5784	0.5784	0.5785	0.5785	0.5785	0.5785	0.5786
0.4	0.6533	0.6534	0.6535	0.6536	0.6537	0.6537	0.6538	0.6538	0.6539	0.6540
0.6	0.7224	0.7225	0.7227	0.7228	0.7229	0.7230	0.7231	0.7232	0.7233	0.7234
0.8	0.7834	0.7837	0.7839	0.7841	0.7842	0.7844	0.7845	0.7847	0.7848	0.7849
1.0	0.8354	0.8357	0.8359	0.8361	0.8364	0.8366	0.8367	0.8369	0.8371	0.8372
1.2	0.8779	0.8782	0.8785	0.8788	0.8791	0.8793	0.8795	0.8797	0.8799	0.8801
1.4	0.9116	0.9119	0.9123	0.9126	0.9128	0.9131	0.9133	0.9136	0.9138	0.9139
1.6	0.9374	0.9377	0.9381	0.9384	0.9387	0.9389	0.9392	0.9394	0.9396	0.9398
1.8	0.9565	0.9569	0.9572	0.9575	0.9578	0.9580	0.9583	0.9585	0.9587	0.9589
2.0	0.9704	0.9707	0.9710	0.9713	0.9715	0.9718	0.9720	0.9722	0.9724	0.9725
2.2	0.9801	0.9804	0.9807	0.9809	0.9812	0.9814	0.9816	0.9817	0.9819	0.9820
2.4	0.9869	0.9871	0.9874	0.9876	0.9877	0.9879	0.9881	0.9882	0.9884	0.9885
2.6	0.9914	0.9916	0.9918	0.9920	0.9921	0.9923	0.9924	0.9925	0.9926	0.9927
2.8	0.9945	0.9946	0.9948	0.9949	0.9950	0.9951	0.9952	0.9953	0.9954	0.9955
3.0	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9971	0.9972	0.9973
	•									
$t\backslash df$	30	31	32	33	34	35	36	37	38	39
t\df 0.0	30 0.5000	31 0.5000	32 0.5000	33 0.5000	34 0.5000	35 0.5000	36 0.5000	37 0.5000	38 0.5000	39
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.0	0.5000 0.5786	0.5000 0.5786	0.5000 0.5786	0.5000 0.5786	0.5000 0.5787	0.5000 0.5787	0.5000 0.5787	0.5000 0.5787	0.5000 0.5787	0.5000 0.5787
0.0 0.2 0.4	0.5000 0.5786 0.6540 0.7235 0.7850	0.5000 0.5786 0.6541	0.5000 0.5786 0.6541	0.5000 0.5786 0.6541	0.5000 0.5787 0.6542	$0.5000 \\ 0.5787 \\ 0.6542$	0.5000 0.5787 0.6542	0.5000 0.5787 0.6543	0.5000 0.5787 0.6543	0.5000 0.5787 0.6543 0.7240 0.7857
0.0 0.2 0.4 0.6 0.8 1.0	0.5000 0.5786 0.6540 0.7235	0.5000 0.5786 0.6541 0.7236	0.5000 0.5786 0.6541 0.7236	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378	0.5000 0.5787 0.6542 0.7238	0.5000 0.5787 0.6542 0.7239	0.5000 0.5787 0.6543 0.7239	0.5000 0.5787 0.6543 0.7240	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383
0.0 0.2 0.4 0.6 0.8	0.5000 0.5786 0.6540 0.7235 0.7850	0.5000 0.5786 0.6541 0.7236 0.7851	0.5000 0.5786 0.6541 0.7236 0.7852	0.5000 0.5786 0.6541 0.7237 0.7853	0.5000 0.5787 0.6542 0.7238 0.7854	0.5000 0.5787 0.6542 0.7238 0.7854	0.5000 0.5787 0.6542 0.7239 0.7855	0.5000 0.5787 0.6543 0.7239 0.7856	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.8812	0.5000 0.5787 0.6543 0.7240 0.7857
0.0 0.2 0.4 0.6 0.8 1.0	0.5000 0.5786 0.6540 0.7235 0.7850 0.8373	0.5000 0.5786 0.6541 0.7236 0.7851 0.8375	0.5000 0.5786 0.6541 0.7236 0.7852 0.8376	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378	0.5000 0.5787 0.6542 0.7238 0.7854 0.8379	0.5000 0.5787 0.6542 0.7239 0.7855 0.8380	0.5000 0.5787 0.6543 0.7239 0.7856 0.8381	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.8812 0.9152	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383
0.0 0.2 0.4 0.6 0.8 1.0	0.5000 0.5786 0.6540 0.7235 0.7850 0.8373 0.8802 0.9141 0.9400	0.5000 0.5786 0.6541 0.7236 0.7851 0.8375 0.8804 0.9143 0.9401	0.5000 0.5786 0.6541 0.7236 0.7852 0.8376 0.8805 0.9144 0.9403	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377 0.8807	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378 0.8808 0.9147 0.9406	0.5000 0.5787 0.6542 0.7238 0.7854 0.8379 0.8809 0.9148 0.9407	0.5000 0.5787 0.6542 0.7239 0.7855 0.8380 0.8810 0.9150 0.9408	0.5000 0.5787 0.6543 0.7239 0.7856 0.8381 0.8811 0.9151 0.9409	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.8812 0.9152 0.9411	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383 0.8813 0.9153 0.9412
0.0 0.2 0.4 0.6 0.8 1.0 1.2	0.5000 0.5786 0.6540 0.7235 0.7850 0.8373 0.8802 0.9141	0.5000 0.5786 0.6541 0.7236 0.7851 0.8375 0.8804 0.9143	0.5000 0.5786 0.6541 0.7236 0.7852 0.8376 0.8805 0.9144	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377 0.8807 0.9146	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378 0.8808 0.9147	0.5000 0.5787 0.6542 0.7238 0.7854 0.8379 0.8809 0.9148	0.5000 0.5787 0.6542 0.7239 0.7855 0.8380 0.8810 0.9150	0.5000 0.5787 0.6543 0.7239 0.7856 0.8381 0.8811 0.9151	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.8812 0.9152	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383 0.8813 0.9153
0.0 0.2 0.4 0.6 0.8 1.0 1.2 1.4	0.5000 0.5786 0.6540 0.7235 0.7850 0.8373 0.8802 0.9141 0.9400	0.5000 0.5786 0.6541 0.7236 0.7851 0.8375 0.8804 0.9143 0.9401	0.5000 0.5786 0.6541 0.7236 0.7852 0.8376 0.8805 0.9144 0.9403	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377 0.8807 0.9146 0.9404	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378 0.8808 0.9147 0.9406	0.5000 0.5787 0.6542 0.7238 0.7854 0.8379 0.8809 0.9148 0.9407	0.5000 0.5787 0.6542 0.7239 0.7855 0.8380 0.8810 0.9150 0.9408	0.5000 0.5787 0.6543 0.7239 0.7856 0.8381 0.8811 0.9151 0.9409	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.8812 0.9152 0.9411	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383 0.8813 0.9153 0.9412
0.0 0.2 0.4 0.6 0.8 1.0 1.2 1.4 1.6 1.8	0.5000 0.5786 0.6540 0.7235 0.7850 0.8373 0.8802 0.9141 0.9400 0.9590	0.5000 0.5786 0.6541 0.7236 0.7851 0.8375 0.8804 0.9143 0.9401 0.9592	0.5000 0.5786 0.6541 0.7236 0.7852 0.8376 0.8805 0.9144 0.9403 0.9594	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377 0.8807 0.9146 0.9404 0.9595	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378 0.8808 0.9147 0.9406 0.9596	0.5000 0.5787 0.6542 0.7238 0.7854 0.8379 0.8809 0.9148 0.9407 0.9598	0.5000 0.5787 0.6542 0.7239 0.7855 0.8380 0.8810 0.9150 0.9408 0.9599	0.5000 0.5787 0.6543 0.7239 0.7856 0.8381 0.8811 0.9151 0.9409 0.9600	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.8812 0.9152 0.9411 0.9601	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383 0.8813 0.9153 0.9412 0.9602
0.0 0.2 0.4 0.6 0.8 1.0 1.2 1.4 1.6 1.8 2.0 2.2	0.5000 0.5786 0.6540 0.7235 0.7850 0.8373 0.8802 0.9141 0.9400 0.9590 0.9727	0.5000 0.5786 0.6541 0.7236 0.7851 0.8375 0.8804 0.9143 0.9401 0.9592 0.9728	0.5000 0.5786 0.6541 0.7236 0.7852 0.8376 0.8805 0.9144 0.9403 0.9594 0.9730	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377 0.8807 0.9146 0.9404 0.9595 0.9731	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378 0.8808 0.9147 0.9406 0.9596 0.9732	0.5000 0.5787 0.6542 0.7238 0.7854 0.8379 0.8809 0.9148 0.9407 0.9598 0.9733	0.5000 0.5787 0.6542 0.7239 0.7855 0.8380 0.8810 0.9150 0.9408 0.9599 0.9735	0.5000 0.5787 0.6543 0.7239 0.7856 0.8381 0.8811 0.9151 0.9409 0.9600 0.9736	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.8812 0.9152 0.9411 0.9601 0.9737	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383 0.8813 0.9153 0.9412 0.9602 0.9738
0.0 0.2 0.4 0.6 0.8 1.0 1.2 1.4 1.6 1.8 2.0 2.2	0.5000 0.5786 0.6540 0.7235 0.7850 0.8373 0.8802 0.9141 0.9400 0.9590 0.9727 0.9822	0.5000 0.5786 0.6541 0.7236 0.7851 0.8375 0.8804 0.9143 0.9401 0.9592 0.9728 0.9823	0.5000 0.5786 0.6541 0.7236 0.7852 0.8376 0.8805 0.9144 0.9403 0.9594 0.9730 0.9824	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377 0.8807 0.9146 0.9404 0.9595 0.9731 0.9825	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378 0.8808 0.9147 0.9406 0.9596 0.9732 0.9826	0.5000 0.5787 0.6542 0.7238 0.7854 0.8379 0.8809 0.9148 0.9407 0.9598 0.9733 0.9827	0.5000 0.5787 0.6542 0.7239 0.7855 0.8380 0.8810 0.9150 0.9408 0.9599 0.9735 0.9828	0.5000 0.5787 0.6543 0.7239 0.7856 0.8381 0.9151 0.9409 0.9600 0.9736 0.9829	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.9152 0.9411 0.9601 0.9737 0.9830	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383 0.8813 0.9153 0.9412 0.9602 0.9738 0.9831
0.0 0.2 0.4 0.6 0.8 1.0 1.2 1.4 1.6 1.8 2.0 2.2	0.5000 0.5786 0.6540 0.7235 0.7850 0.8373 0.8802 0.9141 0.9400 0.9590 0.9727 0.9822 0.9886	0.5000 0.5786 0.6541 0.7236 0.7851 0.8375 0.8804 0.9143 0.9401 0.9592 0.9728 0.9823 0.9887	0.5000 0.5786 0.6541 0.7236 0.7852 0.8376 0.8805 0.9144 0.9403 0.9594 0.9730 0.9824 0.9888	0.5000 0.5786 0.6541 0.7237 0.7853 0.8377 0.8807 0.9146 0.9404 0.9595 0.9731 0.9825 0.9889	0.5000 0.5787 0.6542 0.7238 0.7854 0.8378 0.8808 0.9147 0.9406 0.9596 0.9732 0.9826 0.9890	0.5000 0.5787 0.6542 0.7238 0.7854 0.8379 0.8809 0.9148 0.9407 0.9598 0.9733 0.9827 0.9891	0.5000 0.5787 0.6542 0.7239 0.7855 0.8380 0.8810 0.9150 0.9408 0.9599 0.9735 0.9828 0.9892	0.5000 0.5787 0.6543 0.7239 0.7856 0.8381 0.8811 0.9151 0.9409 0.9600 0.9736 0.9829 0.9892	0.5000 0.5787 0.6543 0.7240 0.7857 0.8382 0.8812 0.9152 0.9411 0.9601 0.9737 0.9830 0.9893	0.5000 0.5787 0.6543 0.7240 0.7857 0.8383 0.8813 0.9153 0.9412 0.9602 0.9738 0.9831 0.9894

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t df	40	41	42	43	44	45	46	47	48	49
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.2	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788
0.4	0.6544	0.6544	0.6544	0.6544	0.6545	0.6545	0.6545	0.6545	0.6545	0.6546
0.6	0.7241	0.7241	0.7241	0.7242	0.7242	0.7242	0.7243	0.7243	0.7243	0.7244
0.8	0.7858	0.7858	0.7859	0.7859	0.7860	0.7860	0.7861	0.7861	0.7862	0.7862
1.0	0.8383	0.8384	0.8385	0.8385	0.8386	0.8387	0.8387	0.8388	0.8388	0.8389
1.2	0.8814	0.8815	0.8816	0.8816	0.8817	0.8818	0.8819	0.8819	0.8820	0.8820
1.4	0.9154	0.9155	0.9156	0.9157	0.9157	0.9158	0.9159	0.9160	0.9160	0.9161
1.6	0.9413	0.9414	0.9415	0.9415	0.9416	0.9417	0.9418	0.9419	0.9419	0.9420
1.8	0.9603	0.9604	0.9605	0.9606	0.9606	0.9607	0.9608	0.9609	0.9609	0.9610
2.0	0.9738	0.9739	0.9740	0.9741	0.9742	0.9742	0.9743	0.9744	0.9744	0.9745
2.2	0.9832	0.9833	0.9833	0.9834	0.9834	0.9835	0.9836	0.9836	0.9837	0.9837
2.4	0.9894	0.9895	0.9895	0.9896	0.9897	0.9897	0.9898	0.9898	0.9898	0.9899
2.6	0.9935	0.9935	0.9936	0.9936	0.9937	0.9937	0.9938	0.9938	0.9938	0.9939
2.8	0.9961	0.9961	0.9962	0.9962	0.9962	0.9962	0.9963	0.9963	0.9963	0.9964
3.0	0.9977	0.9977	0.9977	0.9978	0.9978	0.9978	0.9978	0.9978	0.9979	0.9979
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Appendix D

Table of χ^2 critical values (right-tail)

The table shows $c_{df,p}$ = the 1-p quantile of $\chi^2(df)$.

In R notation $c_{d\!f,p} = \text{qchisq(1-p, df)}$.

df p	0.010	0.025	0.050	0.100	0.200	0.300	0.500	0.700	0.800	0.900	0.950	0.975	0.990
1	6.63	5.02	3.84	2.71	1.64	1.07	0.45	0.15	0.06	0.02	0.00	0.00	0.00
2	9.21	7.38	5.99	4.61	3.22	2.41	1.39	0.71	0.45	0.21	0.10	0.05	0.02
3	11.34	9.35	7.81	6.25	4.64	3.66	2.37	1.42	1.01	0.58	0.35	0.22	0.11
4	13.28	11.14	9.49	7.78	5.99	4.88	3.36	2.19	1.65	1.06	0.71	0.48	0.30
5	15.09	12.83	11.07	9.24	7.29	6.06	4.35	3.00	2.34	1.61	1.15	0.83	0.55
6	16.81	14.45	12.59	10.64	8.56	7.23	5.35	3.83	3.07	2.20	1.64	1.24	0.87
7	18.48	16.01	14.07	12.02	9.80	8.38	6.35	4.67	3.82	2.83	2.17	1.69	1.24
8	20.09	17.53	15.51	13.36	11.03	9.52	7.34	5.53	4.59	3.49	2.73	2.18	1.65
9	21.67	19.02	16.92	14.68	12.24	10.66	8.34	6.39	5.38	4.17	3.33	2.70	2.09
10	23.21	20.48	18.31	15.99	13.44	11.78	9.34	7.27	6.18	4.87	3.94	3.25	2.56
16	32.00	28.85	26.30	23.54	20.47	18.42	15.34	12.62	11.15	9.31	7.96	6.91	5.81
17	33.41	30.19	27.59	24.77	21.61	19.51	16.34	13.53	12.00	10.09	8.67	7.56	6.41
18	34.81	31.53	28.87	25.99	22.76	20.60	17.34	14.44	12.86	10.86	9.39	8.23	7.01
19	36.19	32.85	30.14	27.20	23.90	21.69	18.34	15.35	13.72	11.65	10.12	8.91	7.63
20	37.57	34.17	31.41	28.41	25.04	22.77	19.34	16.27	14.58	12.44	10.85	9.59	8.26
21	38.93	35.48	32.67	29.62	26.17	23.86	20.34	17.18	15.44	13.24	11.59	10.28	8.90
22	40.29	36.78	33.92	30.81	27.30	24.94	21.34	18.10	16.31	14.04	12.34	10.98	9.54
23	41.64	38.08	35.17	32.01	28.43	26.02	22.34	19.02	17.19	14.85	13.09	11.69	10.20
24	42.98	39.36	36.42	33.20	29.55	27.10	23.34	19.94	18.06	15.66	13.85	12.40	10.86
25	44.31	40.65	37.65	34.38	30.68	28.17	24.34	20.87	18.94	16.47	14.61	13.12	11.52
30	50.89	46.98	43.77	40.26	36.25	33.53	29.34	25.51	23.36	20.60	18.49	16.79	14.95
31	52.19	48.23	44.99	41.42	37.36	34.60	30.34	26.44	24.26	21.43	19.28	17.54	15.66
32	53.49	49.48	46.19	42.58	38.47	35.66	31.34	27.37	25.15	22.27	20.07	18.29	16.36
33	54.78	50.73	47.40	43.75	39.57	36.73	32.34	28.31	26.04	23.11	20.87	19.05	17.07
34	56.06	51.97	48.60	44.90	40.68	37.80	33.34	29.24	26.94	23.95	21.66	19.81	17.79
35	57.34	53.20	49.80	46.06	41.78	38.86	34.34	30.18	27.84	24.80	22.47	20.57	18.51
40	63.69	59.34	55.76	51.81	47.27	44.16	39.34	34.87	32.34	29.05	26.51	24.43	22.16
41	64.95	60.56	56.94	52.95	48.36	45.22	40.34	35.81	33.25	29.91	27.33	25.21	22.91
42	66.21	61.78	58.12	54.09	49.46	46.28	41.34	36.75	34.16	30.77	28.14	26.00	23.65
43	67.46	62.99	59.30	55.23	50.55	47.34	42.34	37.70	35.07	31.63	28.96	26.79	24.40
44	68.71	64.20	60.48	56.37	51.64	48.40	43.34	38.64	35.97	32.49	29.79	27.57	25.15
45	69.96	65.41	61.66	57.51	52.73	49.45	44.34	39.58	36.88	33.35	30.61	28.37	25.90
46	71.20	66.62	62.83	58.64	53.82	50.51	45.34	40.53	37.80	34.22	31.44	29.16	26.66
47	72.44	67.82	64.00	59.77	54.91	51.56	46.34	41.47	38.71	35.08	32.27	29.96	27.42
48	73.68	69.02	65.17	60.91	55.99	52.62	47.34	42.42	39.62	35.95	33.10	30.75	28.18
49	74.92	70.22	66.34	62.04	57. <mark>0</mark> 8	53.67	48.33	43.37	40.53	36.82	33.93	31.55	28.94