

Examiner: Xiangfeng Yang (Tel: 013 28 57 88).**Things allowed (Hjälpmedel):** a calculator.**Scores rating (Betygsgränser):** 8-11 points giving rate 3; 11.5-14.5 points giving rate 4; 15-18 points giving rate 5.

1 (3 points)

In a certain residential suburb, 60% of all households get Internet service from the local cable company, 80% get TV service from that company, and 50% get both services from that company. Now a household is randomly selected.

- (1.1) (1p) What is the probability that the household gets at least one of these two services from that company?
- (1.2) (1p) What is the probability that the household gets exactly one of these two services from that company?
- (1.3) (1p) Given that the household gets Internet service from that company, what is the probability that the household also gets TV service from that company?

2 (3 points)

SJ Express train (Snabbtåg) #520 is scheduled to run 200 minutes for one trip from Linköping central station to Stockholm central station. However, because of many factors, the actual running times of one trip might be different from 200 minutes. Let X be the distribution of actual running times of one trip and assume that $X \sim N(200, 4^2)$.

- (2.1) (1p) Find the probability that one trip takes less than 190 minutes, that is, $P(X < 190)$.
- (2.2) (1p) Find the probability that one trip takes more than 208 minutes, that is, $P(X > 208)$.
- (2.3) (1p) Find the probability $P(195 < X < 205)$.

3 (3 points)

A coin has two sides: head (denoted as 1) and tail (denoted as 0). Let X be the upper side in one flip of the coin, and assume that the coin is not fair with the following probabilities:

$$P(X = 1) = 0.6, \quad P(X = 0) = 0.4.$$

- (3.1) (1p) Find the mean $\mu = E(X)$ and the variance $\sigma^2 = V(X)$ of X .
- (3.2) (2p) The coin is flipped 100 times, find the probability that one gets at most 65 heads.

4 (3 points)

Let a population X be continuous with a pdf

$$f(x) = \theta \cdot x^{\theta-1}, \quad \text{for } 0 < x < 1,$$

where $\theta > 0$ is an unknown parameter. A sample $\{0.24, 0.66, 0.53, 0.14, 0.82\}$ is taken from this population.

- (4.1) (1p) Use the method of moments to find a point estimate $\hat{\theta}_{MM}$ of θ .
- (4.2) (2p) Use the maximum-likelihood method to find a point estimate $\hat{\theta}_{ML}$ of θ .

5 (3 points)

Assume that a population is $X \sim N(\mu, \sigma^2)$. A sample from this population has: $n = 16, \bar{x} = 3.1$ and $s = 1.2$.

- (5.1) (2p) Assume that $\sigma^2 = 1$. Does the sample provide any evidence that $\mu > 2.8$? Answer this by constructing an appropriate one-sided 95% confidence interval of μ .
- (5.2) (1p) Assume that σ^2 is unknown. With a significance level 5%, test the hypotheses

$$H_0 : \sigma^2 = 1 \quad \text{against} \quad H_a : \sigma^2 > 1.$$

6 (3 points)

To understand factors affecting snowfall size in Linköping in each December, researchers study snowfall size Y in terms of temperature x_1 and moisture content x_2 , by linear regression:

$$Y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \varepsilon, \quad \text{where } \varepsilon \sim N(0, \sigma^2).$$

To study such linear regression, researchers use a sample with sample size $n = 16$ and the method of least squares to obtain: the estimated values $\hat{\beta}_i$ of β_i , together with their standard errors denoted as $se(\hat{\beta}_i)$ or $s_{\hat{\beta}_i}$:

$$\hat{\beta}_0 = 1.58, \quad se(\hat{\beta}_0) = 0.14; \quad \hat{\beta}_1 = 8.12, \quad se(\hat{\beta}_1) = 0.28; \quad \hat{\beta}_2 = 0.08, \quad se(\hat{\beta}_2) = 0.02.$$

Researchers want to examine whether or not snowfall size Y really depends on moisture content x_2 . To this end, one wants to check whether or not $\beta_2 \neq 0$, based on the sample.

(6.1) (2p) Is $\beta_2 \neq 0$? Answer this by constructing a 95% confidence interval of β_2 .

(6.2) (1p) With a significance level 5%, perform the hypothesis test

$$H_0 : \beta_2 = 0 \quad \text{against} \quad H_a : \beta_2 \neq 0$$

TAMS11/42: formulas and tables — by Xiangfeng Yang

1. Basic probability

(1.1) Conditional probability $P(A|B) = \frac{P(A \cap B)}{P(B)}$.

(1.2) Total probability $P(B) = \sum_{i=1}^k P(B|A_i)P(A_i)$ where $\{A_i\}$ are disjoint and $\bigcup_{i=1}^k A_i = S$.

(1.3) Bayes' Theorem $P(A_j|B) = \frac{P(B|A_j)P(A_j)}{\sum_{i=1}^k P(B|A_i)P(A_i)}$ where $\{A_i\}$ are in (1.2).

2. Random variables (r.v.s)

(2.1) Discrete r.v. X has a pmf $p(x) = P(X = x)$ satisfying $p(x) \geq 0$ and $\sum p(x_i) = 1$,

$$\begin{array}{c|ccccc} X & x_1 & x_2 & \cdots & x_n & \cdots \\ \hline p(x) & p(x_1) & p(x_2) & \cdots & p(x_n) & \cdots \end{array}$$

Expectation (or *Expected value* or *mean*) $\mu_X = E(X) = \sum x_i p(x_i)$;
 Variance $\sigma_X^2 = V(X) = E(X - \mu_X)^2 = E(X^2) - \mu_X^2 = \sum x_i^2 p(x_i) - (\sum x_i p(x_i))^2$.

(2.2) Continuous r.v. X has a pdf $f(x)$ satisfying $f(x) \geq 0$ and $\int_{-\infty}^{\infty} f(x)dx = 1$,

$$P(a < X < b) = \int_a^b f(x)dx.$$

Expectation (or *Expected value* or *mean*) $\mu_X = E(X) = \int_{-\infty}^{\infty} xf(x)dx$;

Variance $\sigma_X^2 = V(X) = E(X - \mu_X)^2 = E(X^2) - \mu_X^2 = \int_{-\infty}^{\infty} x^2 f(x)dx - (\int_{-\infty}^{\infty} xf(x)dx)^2$.

(2.3) Cumulative distribution function (cdf) of a r.v. X is $F(x) = P(X \leq x)$.

(2.4) X and Y are r.v.s, a, b and c are scalars, then

$$E(aX + bY + c) = aE(X) + bE(Y) + c,$$

$$V(aX + bY + c) = a^2V(X) + b^2V(Y) + 2ab \text{cov}(X, Y),$$

$$E(g(X, Y)) = \begin{cases} \sum_{i,j} g(x_i, y_j) \cdot p(x_i, y_j), & \text{for discrete } (X, Y), \\ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} g(x, y) \cdot f(x, y)dxdy, & \text{for continuous } (X, Y). \end{cases}$$

(2.5) • Discrete r.v. (X, Y) has a joint pmf $p(x, y)$ satisfying $p(x, y) \geq 0$ and $\sum_{x_i} \sum_{y_i} p(x_i, y_i) = 1$.

The marginal pmf of X is $p_X(x) = \sum_y p(x, y)$;
 The marginal pmf of Y is $p_Y(y) = \sum_x p(x, y)$;

X and Y are *independent* if $p(x, y) = p_X(x) \cdot p_Y(y)$.

• Continuous r.v. (X, Y) has a joint pdf $p(x, y)$ satisfying $f(x, y) \geq 0$ and $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y)dxdy = 1$.

The marginal pdf of X is $f_X(x) = \int_{-\infty}^{\infty} f(x, y)dy$;
 The marginal pdf of Y is $f_Y(y) = \int_{-\infty}^{\infty} f(x, y)dx$;

X and Y are *independent* if $f(x, y) = f_X(x) \cdot f_Y(y)$.

3. Several special r.v.s

(3.1) $X \sim Bin(n, p)$ has a pmf $p(x) = P(X = x) = \binom{n}{x} \cdot p^x \cdot (1-p)^{n-x}$, $x = 0, 1, 2, \dots, n$.

$$E(X) = n \cdot p, \quad V(X) = n \cdot p \cdot (1-p).$$

(3.2) $X \sim Po(\lambda)$ has a pmf $p(x) = P(X = x) = \frac{e^{-\lambda} \lambda^x}{x!}$, $x = 0, 1, 2, \dots$.

$$E(X) = \lambda, \quad V(X) = \lambda.$$

$$(3.3) X \sim Hypergeometric \text{ has a pmf } p(x) = P(X = x) = \frac{\binom{M}{x} \binom{N-M}{n-x}}{\binom{N}{n}}.$$

(3.4) $X \sim Exp(\lambda)$ has a pdf

$$f(x) = \begin{cases} \lambda e^{-\lambda x}, & x \geq 0, \\ 0, & \text{otherwise.} \end{cases}$$

$$(3.5) X \sim N(\mu, \sigma^2) \text{ has a pdf}$$

$$f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}, -\infty < x < \infty.$$

$$(3.6) X \sim U(a, b) \text{ has a pdf}$$

$$f(x) = \begin{cases} \frac{1}{b-a}, & a < x < b, \\ 0, & \text{otherwise.} \end{cases}$$

$$E(X) = \frac{a+b}{2}, \quad V(X) = \frac{(b-a)^2}{12}.$$

4. Central Limit Theorem (CLT)

Suppose that a population has mean = μ and variance = σ^2 . A random sample $\{X_1, X_2, \dots, X_n\}$ from this population is given. Then for large $n \geq 30$,

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

- If the population is normal, then (1) holds for any n .
- Note that $\mu = E(\bar{X})$ and $(\sigma/\sqrt{n})^2 = V(\bar{X})$.

5. Several notations in statistics

(5.1) Sample mean: $\bar{X} = \frac{X_1 + X_2 + \dots + X_n}{n} = \frac{\sum X_i}{n}$; $\bar{x} = \frac{x_1 + x_2 + \dots + x_n}{n} = \frac{\sum x_i}{n}$.

$$(5.2) \text{Sample variance: } S^2 = \frac{\sum (X_i - \bar{X})^2}{n-1} = \frac{1}{n-1} \left(\sum X_i^2 - \frac{(\sum X_i)^2}{n} \right); \quad s^2 = \frac{\sum (x_i - \bar{x})^2}{n-1} = \frac{1}{n-1} \left(\sum x_i^2 - \frac{(\sum x_i)^2}{n} \right).$$

- Capital letters \bar{X} and S^2 refer to the objects based on random sample (therefore they are in general r.v.s), while small letters \bar{x} and s^2 are the objects based on observations (so they are scalars).

(5.3) A point estimator of θ obtained by Maximum Likelihood method is denoted as $\hat{\theta}_{ML}$.

6. Confidence Interval (CI)

In this course, three types of confidence intervals are studied depending on the unknown population parameter(s): CI-1 (confidence intervals for population mean(s)), CI-2 (confidence intervals for population variance(s)), and CI-3 (confidence intervals for population proportion(s)).

CI-1: $(1 - \alpha)$ CI of a population mean μ

case 1.1 (any n) If population $X \sim N(\mu, \sigma^2)$ and σ^2 is known, then $\frac{\bar{X} - \mu}{\sigma/\sqrt{n}} \sim N(0, 1)$ and

$$I_\mu = \left(\bar{x} - z_{\alpha/2} \cdot \frac{\sigma}{\sqrt{n}}, \bar{x} + z_{\alpha/2} \cdot \frac{\sigma}{\sqrt{n}} \right) := \bar{x} \mp z_{\alpha/2} \cdot \frac{\sigma}{\sqrt{n}}.$$

case 1.2 ($n \geq 30$) For any population X , it holds that $\frac{\bar{X} - \mu}{\sigma/\sqrt{n}} \sim N(0, 1)$ and

$$I_\mu = \bar{x} \mp z_{\alpha/2} \cdot \frac{\sigma}{\sqrt{n}} \text{ or } I_\mu = \bar{x} \mp z_{\alpha/2} \cdot \frac{\hat{\sigma}}{\sqrt{n}}.$$

case 1.3 (any n) If population $X \sim N(\mu, \sigma^2)$ and σ^2 is unknown, then $\frac{\bar{X} - \mu}{S/\sqrt{n}} \sim T(n-1)$ and

$$I_\mu = \bar{x} \mp t_{\alpha/2}(n-1) \cdot \frac{s}{\sqrt{n}}.$$

CI-1': $(1 - \alpha)$ CI of the difference of two population means $\mu_X - \mu_Y$

case 1.1' (any n_1, n_2) If independent populations $X \sim N(\mu_X, \sigma_X^2)$, $Y \sim N(\mu_Y, \sigma_Y^2)$, and σ_X^2, σ_Y^2 are known, then $\frac{(\bar{X} - \bar{Y}) - (\mu_X - \mu_Y)}{\sqrt{\frac{\sigma_X^2}{n_1} + \frac{\sigma_Y^2}{n_2}}} \sim N(0, 1)$, and $I_{\mu_X - \mu_Y} = (\bar{x} - \bar{y}) \mp z_{\alpha/2} \cdot \sqrt{\frac{\sigma_X^2}{n_1} + \frac{\sigma_Y^2}{n_2}}$.

case 1.2' ($n_1, n_2 \geq 30$) For any independent populations X and Y , it holds that

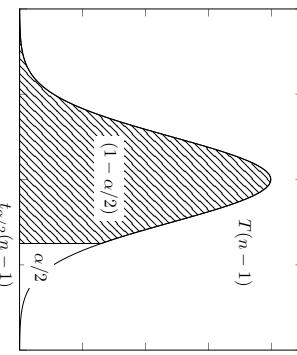
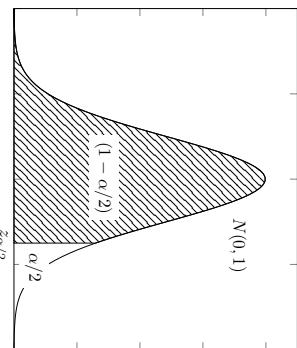
$$I_{\mu_X - \mu_Y} = (\bar{x} - \bar{y}) \mp z_{\alpha/2} \cdot \sqrt{\frac{\sigma_X^2}{n_1} + \frac{\sigma_Y^2}{n_2}}.$$

If independent populations $X \sim N(\mu_X, \sigma_X^2)$, $Y \sim N(\mu_Y, \sigma_Y^2)$, and σ_X^2, σ_Y^2 are unknown but $\sigma_X^2 = \sigma_Y^2$, then

$$I_{\mu_X - \mu_Y} = (\bar{x} - \bar{y}) \mp z_{\alpha/2} \cdot \sqrt{\frac{\sigma^2}{n_1} + \frac{\sigma^2}{n_2}}.$$

$$\frac{(\bar{X} - \bar{Y}) - (\mu_X - \mu_Y)}{\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \sim T(n_1 + n_2 - 2), \text{ where } S^2 = \frac{(n_1 - 1)S_X^2 + (n_2 - 1)S_Y^2}{n_1 + n_2 - 2}, \text{ and}$$

$$I_{\mu_X - \mu_Y} = (\bar{x} - \bar{y}) \mp t_{\alpha/2}(n_1 + n_2 - 2) \cdot s \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}.$$



CI-2: $(1 - \alpha)$ CI of population variance(s) σ^2

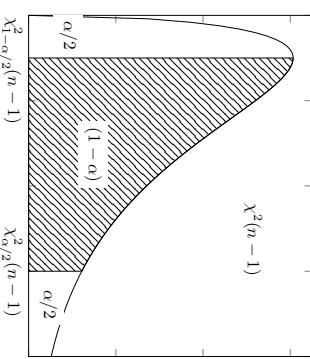
- If a population $X \sim N(\mu, \sigma^2)$ and σ^2 is unknown, then $\frac{(n-1)S^2}{\sigma^2} \sim \chi^2(n-1)$, and

$$I_{\sigma^2} = \left(\frac{(n-1)s^2}{\chi_{\alpha/2}^2(n-1)}, \frac{(n-1)s^2}{\chi_{1-\alpha/2}^2(n-1)} \right).$$

If two independent populations $X \sim N(\mu_X, \sigma^2)$ and $Y \sim N(\mu_Y, \sigma^2)$, and σ^2 is unknown, then $\frac{(n_1+n_2-2)S^2}{\sigma^2} \sim \chi^2(n_1 + n_2 - 2)$, and

$$I_{\sigma^2} = \left(\frac{(n_1 + n_2 - 2)s^2}{\chi_{\alpha/2}^2(n_1 + n_2 - 2)}, \frac{(n_1 + n_2 - 2)s^2}{\chi_{1-\alpha/2}^2(n_1 + n_2 - 2)} \right),$$

where $S^2 = \frac{(n_1 - 1)S_X^2 + (n_2 - 1)S_Y^2}{n_1 + n_2 - 2}$.



CI-3: $(1 - \alpha)$ CI of population proportion(s)

- If a (large) population has an unknown proportion p , then $\frac{\hat{p} - p}{\sqrt{p(1-p)/n}} \sim N(0, 1)$ if $n\hat{p} \geq 10$ and $n(1 - \hat{p}) \geq 10$ with $\hat{p} = x/n$, and $I_p = \hat{p} \mp z_{\alpha/2} \cdot \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$.
- If two independent (large) populations have unknown proportions p_1 and p_2 , then

$$\frac{(\hat{p}_1 - \hat{p}_2) - (p_1 - p_2)}{\sqrt{\frac{p_1(1-p_1)}{n_1} + \frac{p_2(1-p_2)}{n_2}}} \sim N(0, 1)$$

if $n_i\hat{p}_i \geq 10$ and $n_i(1 - \hat{p}_i) \geq 10$ for $i = 1, 2$, and $I_{p_1 - p_2} = (\hat{p}_1 - \hat{p}_2) \mp z_{\alpha/2} \cdot \sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}$.

7. Hypothesis Test (HT)

	H_0 is true	H_0 is false and $\theta = \theta_1$
reject H_0	(type I error or significance level) α	(power) $h(\theta_1) = 1 - h(\theta_1)$
don't reject H_0	1 - α	(type II error) $\beta(\theta_1) = 1 - h(\theta_1)$

reject $H_0 \Leftrightarrow TS \in C \Leftrightarrow p\text{-value} < \alpha$

χ^2 tests for populations (non-parametric tests)

Suppose that for a random sample of a population X the n elements of it are classified into k disjoint groups $A_i, 1 \leq i \leq k$. For each group $A_i, 1 \leq i \leq k$, suppose that there are $N_i, 1 \leq i \leq k$ elements inside. Let $p_i = P(A_i)$ assuming a given distribution of X . Note that $p_1 + p_2 + \dots + p_k = 1$ and $N_1 + N_2 + \dots + N_k = n$. One wants to test the hypotheses

$$H_0 : P(A_i) = p_i, \quad 1 \leq i \leq k, \quad H_a : P(A_i) \neq p_i \text{ for some } 1 \leq i \leq k.$$

If n is large in the sense that $np_i \geq 5$ for all $1 \leq i \leq k$, then the test statistic is

$$\sum_{i=1}^k \frac{(N_i - np_i)^2}{np_i} \approx \chi^2(k-1).$$

Therefore the observation of the test statistic is

$$TS = \sum_{i=1}^k \frac{(n_i - np_i)^2}{np_i}, \text{ where } n_i \text{ is the observation of } N_i, 1 \leq i \leq k.$$

For the critical region C , one can take (note that if H_0 is true, then TS should be close to zero)

$$C = (\chi_\alpha^2(k-1), \infty).$$

The conclusion would be $TS \in C \iff H_0$ is rejected.

8. Linear and logistic regression

(Multiple) linear regression: $Y = \beta_0 + \beta_1 x_1 + \dots + \beta_k x_k + \varepsilon, \varepsilon \sim N(0, \sigma^2)$.

• Y : response variable (which is normal r.v.), $\{x_1, \dots, x_k\}$: predictors (which are scalars).

• sample: $\{(x_{11}, \dots, x_{1k}; y_1), (x_{21}, \dots, x_{2k}; y_2), \dots, (x_{n1}, \dots, x_{nk}; y_n)\}$.
how to estimate $\beta_j \approx \hat{\beta}_j$: least square method, that is, to minimize $\sum_{i=1}^n (\hat{y}_i - y_i)^2$, where the estimated (multiple) linear regression line \hat{y} is

$$\hat{y} = \beta_0 + \hat{\beta}_1 x_1 + \dots + \hat{\beta}_k x_k.$$

• $\frac{\hat{\beta}_j - \beta_j}{s.e(\hat{\beta}_j)} \sim T(n-k-1)$, this helps determine whether or not the real $\beta_j = 0$?

• $\sigma^2 \approx \frac{SSE}{n-k-1}$, this gives an estimation of the size of the error.

• $R^2 = \frac{SSE}{SS_T}$ this gives how well the model is (if $R^2 \approx 1$, then the model fits the sample very well).

• How to test $\beta_1 = \dots = \beta_k = 0$? Use the random variable $\frac{SS_R/k}{SSE/(n-k-1)} \sim F(k, n-k-1)$.

Logistic regression: Let Y can only take 0 or 1 with $P(Y=1) = p$ and $P(Y=0) = 1-p$,

$$E(Y) = p(x_1, \dots, x_k) = \frac{e^{\beta_0 + \beta_1 x_1 + \dots + \beta_k x_k}}{1 + e^{\beta_0 + \beta_1 x_1 + \dots + \beta_k x_k}}.$$

• Y : response variable (which is Bernoulli r.v.). $P(Y=1) = p$ and $P(Y=0) = 1-p$, so $E(Y) = p$, $\{x_1, \dots, x_k\}$: predictors (which are scalars).

• sample: $\{(x_{11}, \dots, x_{1k}; y_1), (x_{21}, \dots, x_{2k}; y_2), \dots, (x_{n1}, \dots, x_{nk}; y_n)\}$.

• how to estimate $\beta_j \approx \hat{\beta}_j$: maximal likelihood method (maximize $\prod_{i=1}^n p(x_{i1}, \dots, x_{ik})^{y_i} (1 - p(x_{i1}, \dots, x_{ik}))^{1-y_i}$).

• $\frac{\hat{\beta}_j - \beta_j}{s.e(\hat{\beta}_j)} \approx N(0, 1)$ for large $n \geq 30$, this helps determine whether or not the real $\beta_j = 0$?

• Classification of a new object $Y(x_1, \dots, x_k)$ as 1 or 0 according

$$Y(x_1, \dots, x_k) = \begin{cases} 1, & \text{if } \hat{p}(x_1, \dots, x_k) \geq 0.5, \\ 0, & \text{if } \hat{p}(x_1, \dots, x_k) < 0.5, \end{cases}$$

where the estimated logit function $\hat{p}(x_1, \dots, x_k)$ is

$$\hat{p}(x_1, \dots, x_k) = \frac{e^{\hat{\beta}_0 + \hat{\beta}_1 x_1 + \dots + \hat{\beta}_k x_k}}{1 + e^{\hat{\beta}_0 + \hat{\beta}_1 x_1 + \dots + \hat{\beta}_k x_k}}.$$

9. Tables

(9.1) Table for $N(0,1)$ standard normal random variable $\Phi(x) = P(N(0,1) \leq x)$, $x \geq 0$.

There is an important relation $\Phi(-x) = 1 - \Phi(x)$, $x \geq 0$.

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	0.7957	0.8023	0.8051	0.8078	0.8106	0.8133	0.8160
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	0.9222	0.9256	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319	0.9330
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	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964	0.9965
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	0.9977	0.9978	0.9978	0.9979	0.9979	0.9980	0.9981	0.9981
2.9	0.9981	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9990	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9993	0.9993	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9995	0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997	0.9997
3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998	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

(9.2) Table for $T(f)$ random variable $F(x) = P(T(f) \leq x)$, where f is a parameter called 'degrees of freedom'.

f	0.75	0.90	0.95	0.975	0.99	0.995	0.9975	0.9995	$F(x)$
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	2.45	3.14	3.71	4.32	5.96	10.47	
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	2.00	2.36	2.63	2.87	3.39	
∞	0.67	1.28	1.65	1.96	2.33	2.58	2.81	3.29	

(9.3) Table for $\chi^2(f)$ random variable $F(x) = P(\chi^2(f) \leq x)$, where f is a parameter.

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

Table for $\chi^2(f)$ random variable $F(x) = P(\chi^2(f) \leq x)$, where f is a parameter.

f	$F(x)$									
	0.60	0.70	0.80	0.90	0.95	0.975	0.99	0.995	0.999	0.9995
1	0.71	1.07	1.64	2.71	3.84	5.02	6.63	7.88	10.83	12.12
2	1.83	2.41	3.22	4.61	5.99	7.38	9.21	10.60	13.82	15.20
3	2.95	3.66	4.64	6.25	7.81	9.35	11.34	12.84	16.27	17.73
4	4.04	4.88	5.99	7.78	9.49	11.14	13.28	14.86	18.47	20.00
5	5.13	6.06	7.29	9.24	11.07	12.83	15.09	16.75	20.52	22.11
6	6.21	7.23	8.56	10.64	12.59	14.45	16.81	18.55	22.46	24.10
7	7.28	8.38	9.80	12.02	14.07	16.01	18.48	20.28	24.32	26.02
8	8.35	9.52	11.03	13.36	15.51	17.53	20.09	21.95	26.12	27.87
9	9.41	10.66	12.24	14.68	16.92	19.02	21.67	23.59	27.88	29.67
10	10.47	11.78	13.44	15.99	18.31	20.48	23.21	25.19	29.59	31.42
11	11.53	12.90	14.63	17.28	19.68	21.92	24.72	26.76	31.14	33.14
12	12.58	14.01	15.81	18.55	21.03	23.34	26.22	28.30	32.91	34.82
13	13.64	15.12	16.98	19.81	22.36	24.74	27.69	29.82	34.53	36.48
14	14.69	16.22	18.15	21.06	23.68	26.12	29.14	31.32	36.12	38.11
15	15.73	17.32	19.31	22.31	25.00	27.49	30.58	32.80	37.70	39.79
16	16.78	18.42	20.47	23.54	26.30	28.85	32.00	34.27	39.25	41.31
17	17.82	19.51	21.61	24.77	27.59	30.19	33.41	35.72	40.79	42.88
18	18.87	20.60	22.76	25.99	28.87	31.53	34.81	37.16	42.31	44.43
19	19.91	21.69	23.90	27.20	30.14	32.85	36.19	38.58	43.82	45.97
20	20.95	22.77	25.04	28.41	31.41	34.17	37.57	40.00	45.31	47.50
21	21.99	23.86	26.17	29.62	32.67	35.48	38.93	41.40	46.80	49.01
22	23.03	24.94	27.30	30.81	33.92	36.78	40.29	42.80	48.27	50.51
23	24.07	26.02	28.43	32.01	35.17	38.08	41.64	44.18	49.73	52.00
24	25.11	27.10	29.55	33.20	36.42	39.36	42.98	45.56	51.18	53.48
25	26.14	28.17	30.68	34.38	37.65	40.65	44.31	46.93	52.62	54.95
26	27.18	29.25	31.79	35.56	38.89	41.92	45.64	48.29	54.05	56.41
27	28.21	30.32	32.91	36.74	40.11	43.19	46.96	49.64	55.48	57.86
28	29.25	31.39	34.03	37.92	41.34	44.46	48.28	50.99	56.89	59.30
29	30.28	32.46	35.14	39.09	42.56	45.72	49.59	52.34	58.30	60.73
30	31.32	33.53	36.25	40.26	43.77	46.98	50.89	53.67	59.70	62.16
40	41.62	44.16	47.27	51.81	55.76	59.34	63.69	66.77	73.40	76.09
50	51.89	54.72	58.16	63.17	67.50	71.42	76.15	79.49	86.66	89.56
60	62.13	65.23	68.97	74.40	79.08	83.30	88.38	91.95	99.61	102.69
100	102.95	106.91	111.67	118.50	124.34	129.56	135.81	140.17	149.45	153.17

(9.4) Table for Binomial random variable $P(Bin(n, p) \leq k)$ if $p \leq 0.5$.
 If $p > 0.5$, then $P(Bin(n, p) \leq k) = P(Bin(n, 1-p) \geq n-k)$.

n	k	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50	p
2	0	0.9025	0.8100	0.7225	0.6400	0.5625	0.4900	0.4225	0.3600	0.3025	0.2500	
3	0	0.9575	0.9900	0.9775	0.9600	0.9375	0.9100	0.8775	0.8400	0.7975	0.7500	
4	0	0.8574	0.7290	0.6141	0.5120	0.4219	0.3430	0.2746	0.2160	0.1664	0.1250	
5	0	0.9928	0.9720	0.9392	0.8960	0.8438	0.7840	0.7183	0.6480	0.5747	0.5000	
6	0	0.9999	0.9990	0.9966	0.9920	0.9844	0.9730	0.9571	0.9360	0.9089	0.8750	
7	0	0.8145	0.6561	0.5220	0.4096	0.3164	0.2401	0.1785	0.1296	0.0915	0.0625	
8	0	0.9860	0.9477	0.8905	0.8192	0.7383	0.6517	0.5630	0.4752	0.3910	0.3125	
9	0	0.9995	0.9963	0.9880	0.9728	0.9492	0.9163	0.8735	0.8208	0.7585	0.6875	
10	0	0.7738	0.5905	0.4437	0.3277	0.2373	0.1681	0.1160	0.0778	0.0503	0.0313	
11	0	0.9774	0.9185	0.8352	0.7373	0.6328	0.5282	0.4284	0.3370	0.2562	0.1875	
12	0	0.9988	0.9914	0.9734	0.9421	0.8965	0.8369	0.7648	0.6826	0.5931	0.5000	
13	0	0.9999	0.9995	0.9978	0.9933	0.9844	0.9692	0.9460	0.9130	0.8688	0.8125	
14	0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
15	0	0.7351	0.5314	0.3771	0.2621	0.1780	0.1176	0.0754	0.0467	0.0277	0.0156	
16	0	0.9672	0.8857	0.7765	0.6554	0.5339	0.4202	0.3191	0.2333	0.1636	0.1094	
17	0	0.9978	0.9842	0.9527	0.9011	0.8306	0.7443	0.6471	0.5443	0.4415	0.3438	
18	0	0.9999	0.9987	0.9941	0.9830	0.9624	0.9295	0.8826	0.8208	0.7447	0.6563	
19	0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
20	0	0.6983	0.4783	0.3206	0.2097	0.1335	0.0824	0.0490	0.0280	0.0152	0.0078	
21	0	0.9556	0.8503	0.7166	0.5767	0.4449	0.3294	0.2338	0.1586	0.1024	0.0625	
22	0	0.9962	0.9743	0.9262	0.8520	0.7564	0.6471	0.5323	0.4199	0.3124	0.2266	
23	0	0.9998	0.9973	0.9879	0.9667	0.9294	0.8740	0.8002	0.7102	0.6083	0.5000	
24	0	1.0000	0.9998	0.9988	0.9953	0.9871	0.9712	0.9444	0.9037	0.8471	0.7734	
25	0	1.0000	1.0000	0.9999	0.9996	0.9987	0.9962	0.9910	0.9812	0.9643	0.9375	
26	0	1.0000	1.0000	1.0000	0.9999	0.9998	0.9994	0.9984	0.9963	0.9922	0.9900	
27	0	0.6634	0.4305	0.2725	0.1678	0.1001	0.0576	0.0319	0.0168	0.0084	0.0039	
28	0	1.0000	0.8131	0.6572	0.5033	0.3671	0.2553	0.1691	0.1064	0.0632	0.0352	
29	0	2.0000	0.9619	0.8948	0.7969	0.6785	0.5518	0.4278	0.3154	0.2201	0.1445	
30	0	3.0000	0.9950	0.9786	0.8862	0.8059	0.7064	0.5941	0.4770	0.3633	0.2448	
31	0	4.0000	0.9996	0.9971	0.9896	0.9727	0.9420	0.8939	0.8263	0.7396	0.6367	
32	0	5.0000	1.0000	0.9998	0.9988	0.9887	0.9747	0.9502	0.9115	0.8555	0.7733	
33	0	6.0000	1.0000	1.0000	0.9999	0.9987	0.9964	0.9915	0.9819	0.9643	0.9399	
34	0	7.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9993	0.9983	0.9961	0.9941	
35	0	8.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	
36	0	9.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	
37	0	10.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	
38	0	11.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	
39	0	12.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	

Table for Binomial random variable $P(Bin(n, p) \leq k)$ if $p \leq 0.5$.
 If $p > 0.5$, then $P(Bin(n, p) \leq k) = P(Bin(n, 1-p) \geq n-k)$.

n	k	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50	p
11	0	0.5688	0.3138	0.1673	0.0859	0.0422	0.0198	0.0088	0.0036	0.0014	0.0005	
12	0	0.5404	0.2824	0.1422	0.0687	0.0317	0.0138	0.0057	0.0022	0.0008	0.0002	
13	0	0.5040	0.2242	0.1087	0.0544	0.0274	0.0121	0.0055	0.0023	0.0009	0.0003	
14	0	0.4816	0.1659	0.0843	0.0443	0.0274	0.0158	0.0085	0.0042	0.0016	0.0003	
15	0	0.4552	0.1174	0.0574	0.0317	0.0197	0.0102	0.0053	0.0026	0.0011	0.0003	
16	0	0.4256	0.0982	0.0496	0.0285	0.0158	0.0085	0.0043	0.0021	0.0009	0.0003	
17	0	0.3971	0.0778	0.0389	0.0197	0.0102	0.0055	0.0030	0.0015	0.0006	0.0002	
18	0	0.3744	0.0681	0.0348	0.0177	0.0088	0.0044	0.0022	0.0010	0.0004	0.0002	
19	0	0.3532	0.0583	0.0297	0.0145	0.0067	0.0033	0.0016	0.0007	0.0003	0.0001	
20	0	0.3345	0.0488	0.0246	0.0115	0.0053	0.0026	0.0011	0.0005	0.0002	0.0001	
21	0	0.3125	0.0392	0.0197	0.0088	0.0044	0.0021	0.0009	0.0004	0.0002	0.0001	
22	0	0.2960	0.0303	0.0158	0.0067	0.0033	0.0016	0.0007	0.0003	0.0001	0.0001	
23	0	0.2823	0.0268	0.0124	0.0053	0.0026	0.0011	0.0005	0.0002	0.0001	0.0001	
24	0	0.2660	0.0236	0.0102	0.0044	0.0021	0.0009	0.0004	0.0002	0.0001	0.0001	
25	0	0.2500	0.0205	0.0087	0.0038	0.0016	0.0007	0.0003	0.0001	0.0001	0.0001	
26	0	0.2379	0.0174	0.0067	0.0030	0.0013	0.0006	0.0003	0.0001	0.0001	0.0001	
27	0	0.2279	0.0144	0.0050	0.0023	0.0009	0.0004	0.0002	0.0001	0.0001	0.0001	
28	0	0.2134	0.0112	0.0040	0.0017	0.0006	0.0003	0.0001	0.0001	0.0001	0.0001	
29	0	0.2025	0.0087	0.0030	0.0012	0.0004	0.0002	0.0001	0.0001	0.0001	0.0001	
30	0	0.1908	0.0066	0.0024	0.0009	0.0003	0.0001	0.0001	0.0001	0.0001	0.0001	
31	0	0.1836	0.0050	0.0020	0.0007	0.0002	0.0001	0.0001	0.0001	0.0001	0.0001	
32	0	0.1759	0.0039	0.0014	0.0005	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	
33	0	0.1673	0.0030	0.0011	0.0004	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	
34	0	0.1554	0.0022	0.0008	0.0003	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	
35	0	0.1453	0.0016	0.0005	0.0002	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	
36	0	0.1334	0.0011	0.0004	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	
37	0	0.1219	0.0008	0.0003	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	
38	0	0.1102	0.0006	0.0002	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	
39	0	0.1000	0.0004	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	

Table for Binomial random variable $P(Bin(n, p) \leq k)$ if $p \leq 0.5$.
If $p > 0.5$, then $P(Bin(n, p) \leq k) = P(Bin(n, 1-p) \geq n-k)$.

n	k	0.05	0.10	0.15	0.20	0.25	p	0.30	0.35	0.40	0.45	0.50
14	0	0.4877	0.2288	0.1028	0.0440	0.0178	0.0068	0.0024	0.0008	0.0002	0.0001	
1	0.8470	0.5284	0.3567	0.1979	0.1010	0.0475	0.0205	0.0081	0.0009			
2	0.9699	0.8416	0.6479	0.4481	0.2811	0.1608	0.0839	0.0398	0.0170	0.0065		
3	0.9558	0.9559	0.8535	0.6982	0.5213	0.3552	0.2205	0.1243	0.0632	0.0287	0.0123	
4	0.9996	0.9908	0.9533	0.8702	0.7415	0.5842	0.4227	0.2793	0.1672	0.0898	0.0464	
5	1.0000	0.9985	0.9885	0.9561	0.8883	0.7805	0.6405	0.4859	0.3373	0.2120	0.1260	0.0596
6	1.0000	0.9998	0.9978	0.9884	0.9617	0.9067	0.8164	0.6925	0.5461	0.3953	0.2348	0.0245
7	1.0000	1.0000	0.9997	0.9976	0.9897	0.9247	0.8499	0.7414	0.6047	0.4478	0.2902	0.1662
8	1.0000	1.0000	1.0000	0.9996	0.9978	0.9917	0.9757	0.8811	0.7830	0.6782	0.4045	0.2474
9	1.0000	1.0000	1.0000	1.0000	0.9997	0.9983	0.9940	0.9825	0.9574	0.9006	0.8011	0.5000
10	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9989	0.9961	0.9886	0.9713	0.9177	0.6855
11	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9994	0.9978	0.9935	0.9717	0.8338
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9991	0.9755	
13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	
15	0	0.4633	0.2059	0.0874	0.0352	0.0134	0.0047	0.0016	0.0005	0.0001	0.0000	
1	0.8290	0.5490	0.3186	0.1671	0.0802	0.0353	0.0142	0.0052	0.0017	0.0005		
2	0.9638	0.8159	0.6042	0.3980	0.2361	0.1268	0.0617	0.0271	0.0107	0.0037		
3	0.9445	0.9444	0.8227	0.6482	0.4613	0.2969	0.1727	0.0905	0.0424	0.0176		
4	0.9994	0.9873	0.9383	0.8358	0.6865	0.5155	0.3519	0.2173	0.1204	0.0592		
5	0.9999	0.9978	0.9832	0.9389	0.8516	0.7216	0.5643	0.4032	0.2608	0.1509		
6	1.0000	0.9997	0.9964	0.9819	0.9434	0.8689	0.7548	0.6098	0.4522	0.3036		
7	1.0000	1.0000	0.9994	0.9958	0.9827	0.9500	0.8868	0.7869	0.6535	0.5000		
8	1.0000	1.0000	0.9999	0.9992	0.9958	0.9848	0.9578	0.9050	0.8182	0.6964		
9	1.0000	1.0000	1.0000	0.9999	0.9992	0.9963	0.9876	0.9662	0.9231	0.8491		
10	1.0000	1.0000	1.0000	0.9999	0.9993	0.9972	0.9907	0.9745	0.9408	0.8743		
11	1.0000	1.0000	1.0000	1.0000	0.9999	0.9995	0.9981	0.9937	0.9824	0.8894		
12	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9989	0.9963	0.9788		
13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9995	0.9757		
14	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9811		
16	0	0.4401	0.1853	0.0743	0.0281	0.0100	0.0033	0.0010	0.0003	0.0000		
1	0.8108	0.5147	0.2839	0.1407	0.0635	0.0261	0.0098	0.0033	0.0010	0.0003		
2	0.9571	0.7892	0.5614	0.3518	0.1971	0.0994	0.0451	0.0183	0.0066	0.0021		
3	0.9360	0.9316	0.7899	0.5981	0.4050	0.2459	0.1339	0.0651	0.0281	0.0106		
4	0.9991	0.9830	0.9209	0.7982	0.6302	0.4499	0.2892	0.1666	0.0853	0.0384		
5	0.9999	0.9967	0.9765	0.9183	0.8103	0.6598	0.4900	0.3288	0.1976	0.1051		
6	1.0000	0.9995	0.9944	0.9733	0.9204	0.8247	0.6881	0.5272	0.3660	0.2272		
7	1.0000	0.9999	0.9930	0.9729	0.9256	0.8406	0.7161	0.5629	0.4018	0.2402		
8	1.0000	1.0000	0.9998	0.9985	0.9795	0.9743	0.9329	0.8579	0.7441	0.5982		
9	1.0000	1.0000	1.0000	0.9998	0.9984	0.9929	0.9771	0.9417	0.8759	0.7728		
10	1.0000	1.0000	1.0000	0.9997	0.9984	0.9938	0.9809	0.9514	0.8949	0.8369		
11	1.0000	1.0000	1.0000	1.0000	0.9997	0.9987	0.9951	0.9851	0.9616	0.9225		
12	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9991	0.9965	0.9894	0.9722		
13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9979	0.9979	0.9933		
14	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9971		
15	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		

Table for Binomial random variable $P(Bin(n, p) \leq k)$ if $p \leq 0.5$.
If $p > 0.5$, then $P(Bin(n, p) \leq k) = P(Bin(n, 1-p) \geq n-k)$.

n	k	0.05	0.10	0.15	0.20	0.25	p	0.30	0.35	0.40	0.45	0.50
17	0	0.4181	0.1668	0.0631	0.0225	0.0075	0.0023	0.0007	0.0002	0.0000	0.0000	
1	0.7922	0.4818	0.2525	0.1182	0.0501	0.0193	0.0067	0.0021	0.0006	0.0001		
2	0.9497	0.7618	0.5198	0.3096	0.1637	0.0774	0.0327	0.0123	0.0041	0.0012		
3	0.9912	0.9174	0.7556	0.5489	0.3530	0.2019	0.1028	0.0464	0.0184	0.0064		
4	0.9988	0.9779	0.9013	0.7582	0.5739	0.3887	0.2348	0.1260	0.0596	0.0245		
5	0.9999	0.9953	0.9681	0.8943	0.7653	0.5968	0.4197	0.2639	0.1471	0.0717		
6	1.0000	0.9992	0.9623	0.8929	0.7752	0.6188	0.4478	0.2902	0.1662			
7	1.0000	0.9999	0.9883	0.9598	0.8787	0.7872	0.6405	0.4045	0.2474			
8	1.0000	1.0000	0.9997	0.9974	0.9876	0.9597	0.9006	0.8011	0.6626	0.5000		
9	1.0000	1.0000	1.0000	0.9999	0.9999	0.9970	0.9894	0.9699	0.9283	0.7597		
10	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
11	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
14	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
15	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
16	0	0.3774	0.1351	0.0456	0.0144	0.0042	0.0011	0.0003	0.0001	0.0000		
1	0.7547	0.4203	0.1985	0.0829	0.0310	0.0104	0.0031	0.0008	0.0002	0.0000		
2	0.9335	0.7054	0.4413	0.2369	0.1113	0.0462	0.0170	0.0055	0.0015	0.0004		
3	0.9836	0.8850	0.6841	0.4551	0.2631	0.1332	0.0591	0.0230	0.0077	0.0022		
4	0.9980	0.9648	0.8556	0.6733	0.4654	0.2822	0.1500	0.0696	0.0280	0.0096		
5	0.9998	0.9914	0.9463	0.8369	0.6678	0.4739	0.2968	0.1629	0.0777	0.0318		
6	1.0000	0.9983	0.9837	0.9324	0.8251	0.6655	0.4812	0.3081	0.1727	0.0835		
7	1.0000	0.9997	0.9959	0.9767	0.9225	0.8180	0.6656	0.4878	0.3169	0.1796		
8	1.0000	1.0000	0.9992	0.9933	0.9713	0.9161	0.8145	0.6675	0.4940	0.3238		
9	1.0000	1.0000	0.9999	0.9974	0.9817	0.9077	0.8159	0.6762	0.4940	0.3238		
10	1.0000	1.0000	1.0000	0.9997	0.9953	0.9115	0.8159	0.6762	0.4940	0.3238		
11	1.0000	1.0000	1.0000	0.9995	0.9972	0.9866	0.9648	0.9129	0.8204	0.6822		
12	1.0000	1.0000	1.0000	0.9999	0.9994	0.9648	0.9129	0.8204	0.6822	0.5000		
13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
14	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
15	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000		
16	0	0.3774	0.1351	0.0456	0.0144	0.0042	0.0011	0.0003	0.0001	0.0000		

(9.5) Table for Poisson random variable $P(Po(\mu) \leq k)$.

k	μ									
k	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	0.9999	0.9998	0.9996	0.9992	0.9986	0.9977	0.9963	0.9956
5	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9994
6	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
7	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
k	1.1	1.2	1.3	1.4	1.5	1.6	1.7	1.8	1.9	2.0
0	0.9329	0.3012	0.2725	0.2466	0.2231	0.2019	0.1827	0.1653	0.1496	0.1353
1	0.6890	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	0.9834	0.9775
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	1.0000	1.0000	1.0000	1.0000
9	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
k	3.2	3.4	3.6	3.8	4.0	4.2	4.4	4.6	4.8	5.0
0	0.0408	0.0334	0.0273	0.0224	0.0183	0.0150	0.0123	0.0101	0.0082	0.0067
1	0.1712	0.1468	0.1257	0.1074	0.0916	0.0780	0.0663	0.0563	0.0477	0.0404
2	0.3799	0.3397	0.3027	0.2689	0.2381	0.2102	0.1851	0.1626	0.1425	0.1247
3	0.6025	0.5584	0.5152	0.4735	0.4335	0.3954	0.3594	0.3257	0.2942	0.2650
4	0.7806	0.7442	0.7064	0.6678	0.6288	0.5898	0.5512	0.5132	0.4763	0.4405
5	0.8946	0.8705	0.8441	0.8156	0.7851	0.7531	0.7199	0.6858	0.6510	0.6160
6	0.9554	0.9421	0.9267	0.9091	0.8893	0.8675	0.8436	0.8180	0.7908	0.7622
7	0.9832	0.9769	0.9692	0.9559	0.9489	0.9361	0.9214	0.9049	0.8867	0.8666
8	0.9943	0.9917	0.9883	0.9840	0.9786	0.9721	0.9642	0.9549	0.9442	0.9319
9	0.9995	0.9992	0.9987	0.9981	0.9972	0.9959	0.9943	0.9922	0.9896	0.9863
k	5.2	5.4	5.6	5.8	6.0	6.5	7.0	7.5	8.0	8.5
0	0.0055	0.0045	0.0037	0.0030	0.0025	0.0015	0.0009	0.0006	0.0003	0.0002
1	0.0342	0.0289	0.0244	0.0206	0.0174	0.0113	0.0073	0.0047	0.0030	0.0019
2	0.1088	0.0948	0.0824	0.0715	0.0620	0.0430	0.0296	0.0203	0.0138	0.0093
3	0.2381	0.2133	0.1906	0.1700	0.1512	0.1118	0.0818	0.0591	0.0424	0.0301
4	0.4061	0.3733	0.3422	0.3127	0.2851	0.2237	0.1730	0.1321	0.0966	0.0744
5	0.5809	0.5461	0.5119	0.4783	0.4457	0.3690	0.3007	0.2414	0.1912	0.1496
6	0.7324	0.7017	0.6703	0.6384	0.6063	0.5265	0.4497	0.3782	0.3134	0.2562
7	0.8449	0.8149	0.7970	0.7710	0.7440	0.6728	0.5987	0.5246	0.4530	0.3856
8	0.9181	0.9027	0.8857	0.8672	0.8472	0.7916	0.7291	0.6620	0.5925	0.5231
9	0.9603	0.9512	0.9409	0.9292	0.9161	0.8774	0.8305	0.7764	0.7166	0.6530
10	0.9823	0.9775	0.9718	0.9651	0.9574	0.9332	0.9015	0.8622	0.8159	0.7634
11	0.9904	0.9875	0.9841	0.9799	0.9761	0.9467	0.9208	0.8881	0.8487	0.8047
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
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	0.5597	0.5348	0.5184	0.4936	0.4695	0.4460	0.4232
3	0.8386	0.8194	0.7787	0.7576	0.7360	0.7141	0.6919	0.6696	0.6472	0.6141
4	0.9379	0.9275	0.9162	0.9041	0.8912	0.8774	0.8477	0.8318	0.8153	0.7894
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	0.9884	0.9828	0.9794	0.9756	0.9713	0.9665	0.9623	0.9573
7	0.9985	0.9974	0.9967	0.9958	0.9947	0.9934	0.9919	0.9901	0.9881	0.9850
8	0.9997	0.9995	0.9994	0.9989	0.9985	0.9981	0.9976	0.9969	0.9962	0.9953
9	0.9999	0.9999	0.9999	0.9998	0.9997	0.9996	0.9995	0.9994	0.9993	0.9992
10	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
11	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

Table for Poisson random variable $P(Po(\mu) \leq k)$.

Table for Poisson random variable $P(Po(\mu) \leq k)$.

k	9.0	9.5	10.0	11.0	12.0	13.0	14.0	15.0	16.0	17.0	μ
0	0.0001	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	0.0012	0.0008	0.0005	0.0002	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2	0.0062	0.0042	0.0028	0.0012	0.0005	0.0002	0.0001	0.0000	0.0000	0.0000	0.0000
3	0.0212	0.0149	0.0103	0.0049	0.0023	0.0011	0.0005	0.0002	0.0001	0.0000	0.0000
4	0.0550	0.0403	0.0293	0.0151	0.0076	0.0037	0.0018	0.0009	0.0004	0.0002	0.0000
5	0.1157	0.0885	0.0671	0.0375	0.0203	0.0107	0.0055	0.0028	0.0014	0.0007	0.0000
6	0.2068	0.1649	0.1301	0.0786	0.0458	0.0259	0.0142	0.0076	0.0040	0.0021	0.0000
7	0.3239	0.2687	0.2202	0.1432	0.0895	0.0540	0.0316	0.0180	0.0100	0.0054	0.0000
8	0.4557	0.3918	0.3328	0.2320	0.1550	0.0998	0.0621	0.0374	0.0220	0.0126	0.0000
9	0.5874	0.5218	0.4579	0.3405	0.2424	0.1658	0.1094	0.0699	0.0433	0.0261	0.0000
10	0.7060	0.6453	0.5830	0.4599	0.3472	0.2517	0.1757	0.1185	0.0774	0.0491	0.0000
11	0.8030	0.7520	0.6968	0.5793	0.4616	0.3532	0.2600	0.1848	0.1270	0.0847	0.0000
12	0.8758	0.8364	0.7916	0.6887	0.5760	0.4631	0.3585	0.2676	0.1931	0.1350	0.0000
13	0.9261	0.8981	0.8645	0.7813	0.6815	0.5730	0.4644	0.3632	0.2745	0.2009	0.0000
14	0.9585	0.9400	0.9165	0.8540	0.7720	0.6751	0.5704	0.4657	0.3675	0.2808	0.0000
15	0.9780	0.9665	0.9513	0.9074	0.8444	0.7636	0.6694	0.5681	0.4667	0.3715	0.0000
16	0.9889	0.9823	0.9730	0.9441	0.8987	0.8355	0.7559	0.6641	0.5660	0.4677	0.0000
17	0.9947	0.9911	0.9857	0.9678	0.9370	0.8905	0.8272	0.7489	0.6593	0.5640	0.0000
18	0.9976	0.9957	0.9928	0.9823	0.9626	0.9302	0.8826	0.8195	0.7423	0.6550	0.0000
19	0.9989	0.9980	0.9965	0.9907	0.9787	0.9573	0.9235	0.8752	0.8122	0.7363	0.0000
20	0.9996	0.9991	0.9984	0.9953	0.9884	0.9750	0.9521	0.9170	0.8682	0.8055	0.0000
21	0.9998	0.9996	0.9993	0.9977	0.9939	0.9859	0.9712	0.9469	0.9108	0.8615	0.0000
22	0.9999	0.9999	0.9997	0.9990	0.9970	0.9924	0.9833	0.9673	0.9418	0.9047	0.0000
23	1.0000	0.9999	0.9999	0.9995	0.9985	0.9960	0.9907	0.9805	0.9633	0.9367	0.0000
24	1.0000	1.0000	1.0000	0.9998	0.9993	0.9980	0.9950	0.9888	0.9777	0.9594	0.0000
25	1.0000	1.0000	1.0000	0.9999	0.9997	0.9974	0.9938	0.9869	0.9748	0.9548	0.0000
26	1.0000	1.0000	1.0000	1.0000	0.9999	0.9995	0.9987	0.9967	0.9925	0.9848	0.0000
27	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9994	0.9983	0.9959	0.9912	0.0000
28	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9991	0.9978	0.9950	0.9900	0.0000
29	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9996	0.9989	0.9973	0.9947	0.0000
30	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9994	0.9986	0.9976	0.0000
31	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9993	0.9980	0.0000
32	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9996	0.0000
33	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.0000
34	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.0000
35	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.0000