



HACETTEPE
ÜNİVERSİTESİ
İSTATİSTİK BÖLÜMÜ

İST156 İSTATİSTİĞE GİRİŞ II

DERS 2 (ÖRNEKLEME DAĞILIMLARI (SAMPLING DISTRIBUTIONS))

**Ders sorumluları: Prof.Dr.Serpil AKTAŞ ALTUNAY (01 Şubesi)
Doç.Dr. Ayten YİĞİTER (02 Şubesi)**

Örnekleme Dağılımları

Student t dağılımı

Ki-kare dağılımı

F dağılımı

Örnekleme Dağılımları ne işe yarar?



Aralık tahminlerinde kullanılır.

Hipotez testlerinde kullanılır.

1. Normal Dağılım

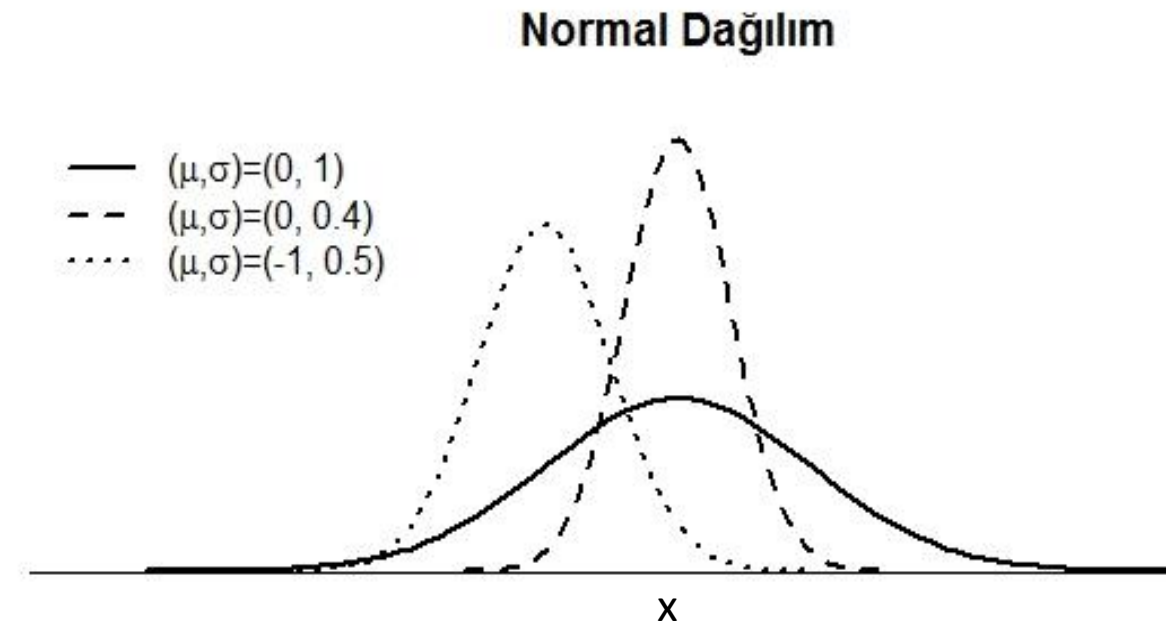
Sürekli rastlantı değişkenlerine ait bazı özel dağılımlar vardır. Bu dağılımlar genelde üstel yapıdadır. Uygulamada en sık karşılaşılan dağılım normal dağılımdır. Bu dağılımın bazı özelliklerinden bazıları,

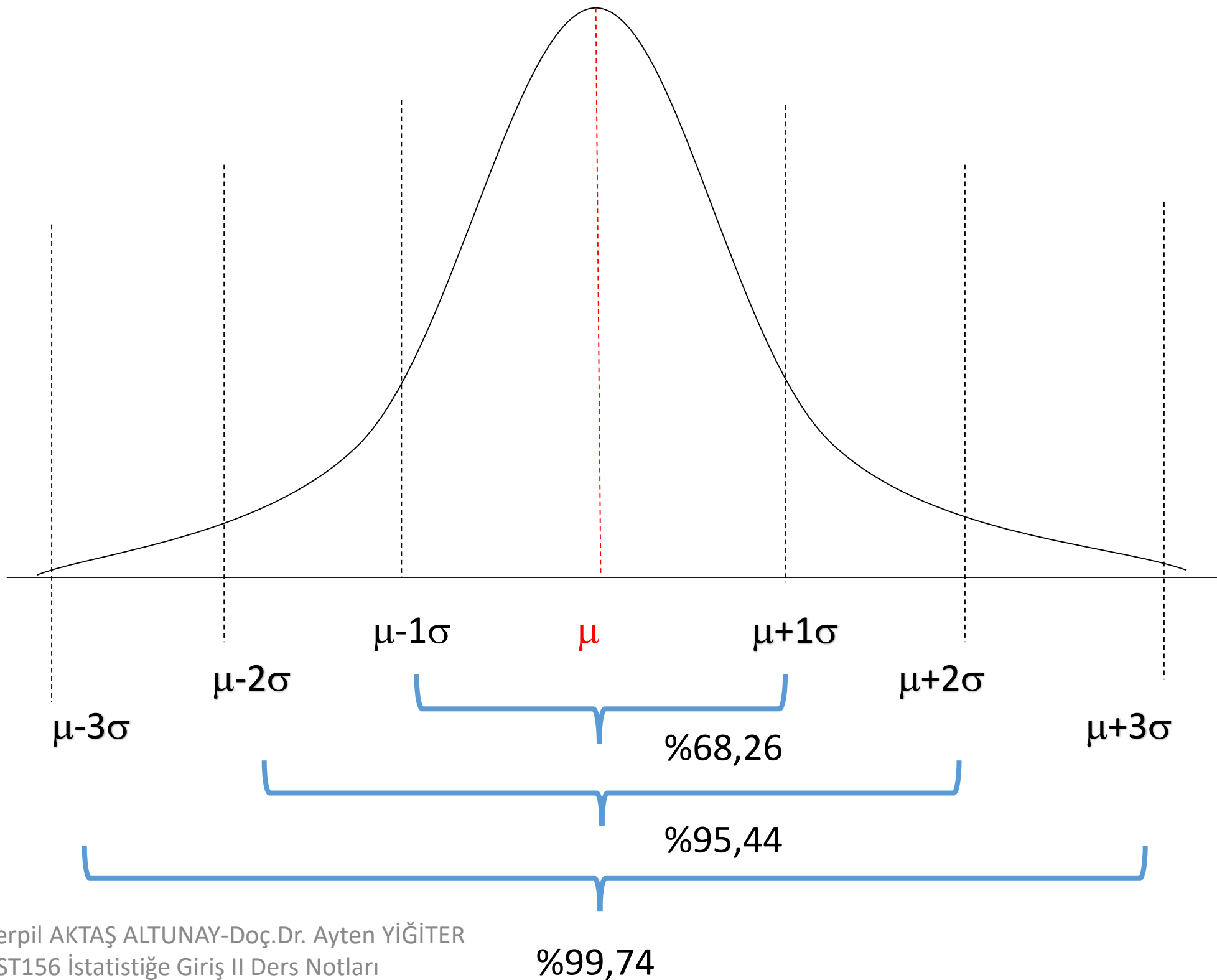
- Tek tepelidir
- Ortalamaya göre simetriktir
- Ortalama, ortanca ve tepe değeri birbirine eşittir
- X rastlantı değişkeni $-\infty$ ile $+\infty$ arasında değerler alır
- Gözlemlerin %68,26'sı $\mu \pm \sigma$;
%95,44'ü $\mu \pm 2\sigma$;
%99,74'ü $\mu \pm 3\sigma$;
~%100'ü $\mu \pm 4\sigma$;

arasında yer alır. Normal dağılımın olasılık yoğunluk fonksiyonu,

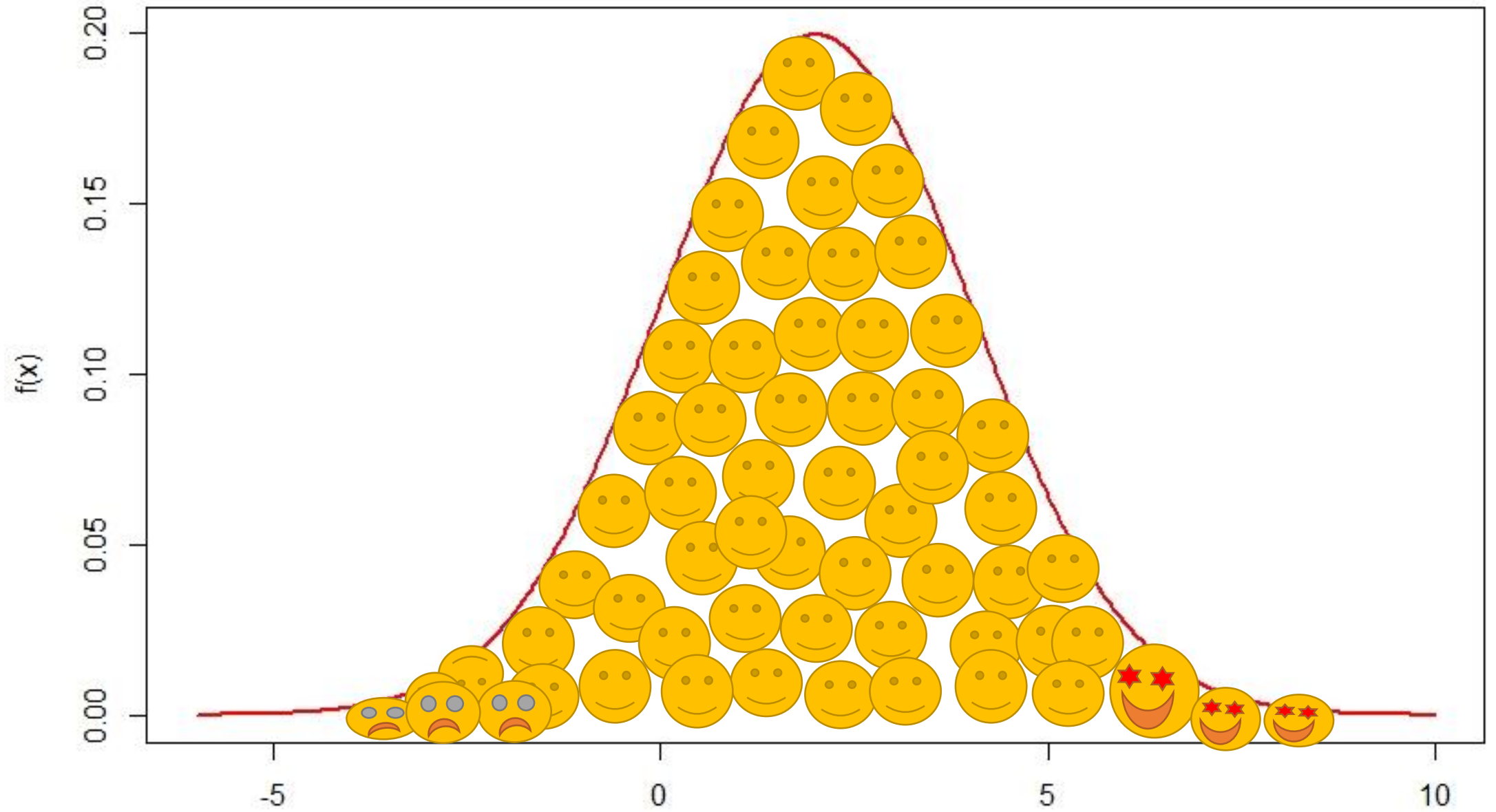
$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}, \quad -\infty < x < +\infty$$

= 0, ö.d.

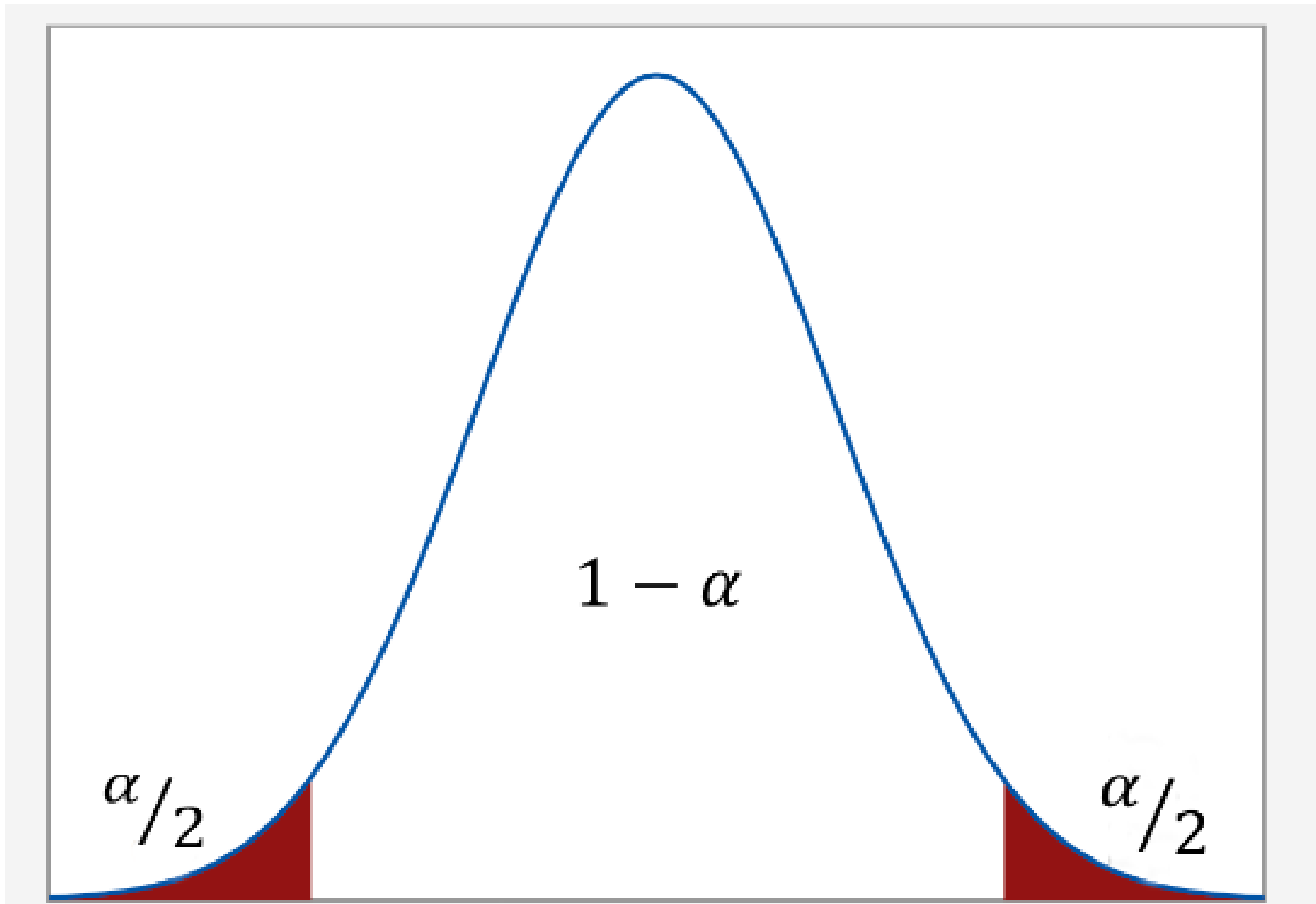




Normal Dağılım



... rastgele örneklem olsun



Eğrinin altında kalan alanının büyüklüğü «1» dir.
 α : anlamlılık düzeyi (significance level)

Normal dağılımlı kitleden çekilen bir örneklem X_1, X_2, \dots, X_n olsun. Bu örneklemde yer alan her değer için,

$$Z_i = \frac{(X_i - \mu)}{\sigma}$$

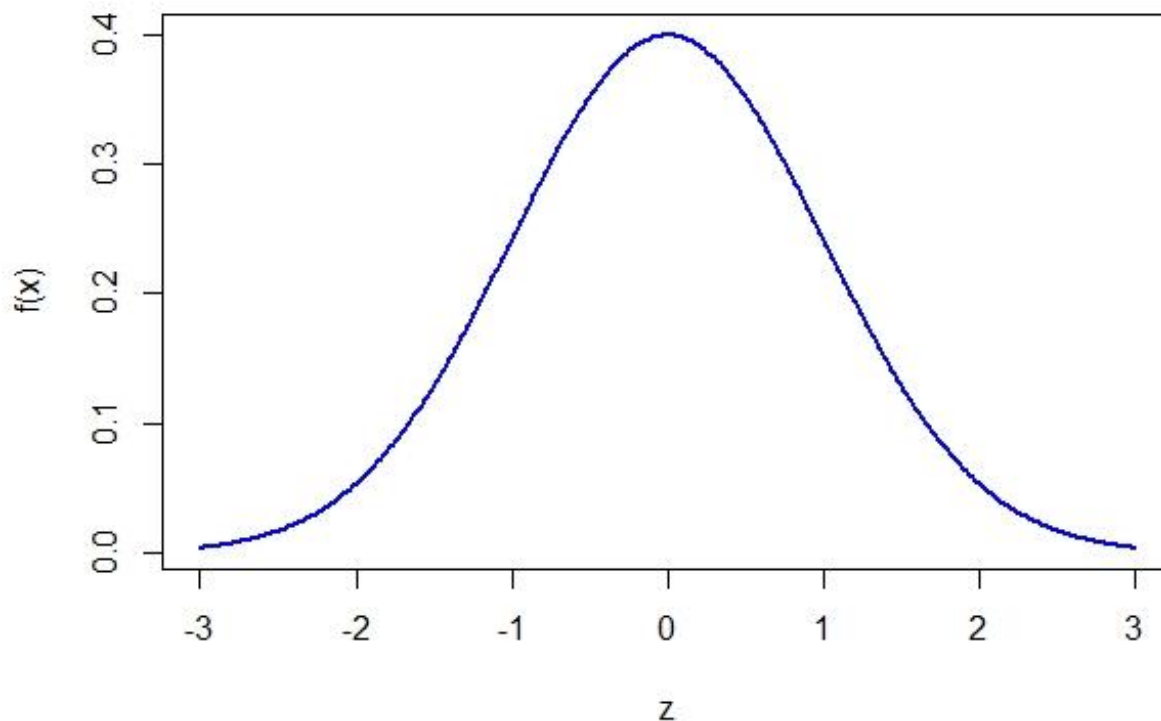
Kitleye göre
standartlaştırma

$$Z_i = \frac{(X_i - \bar{X})}{s}$$

Örnekleme göre
standartlaştırma

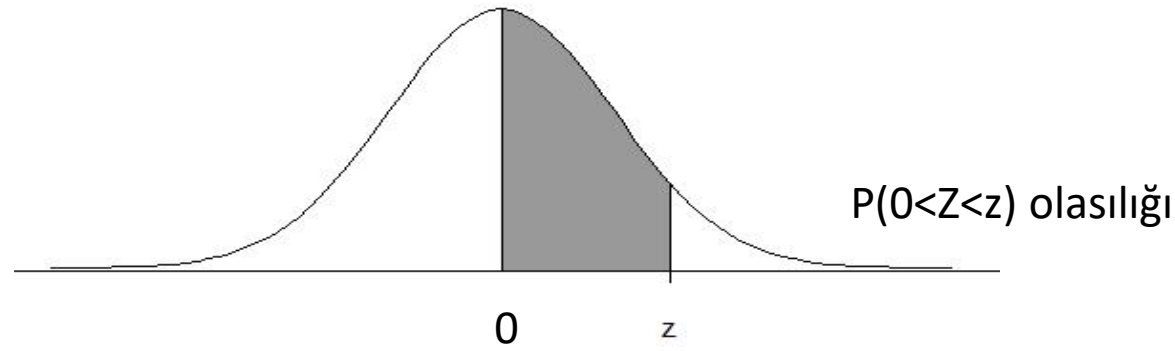
dönüşümü yapıldığında, ortalaması 0 ve varyansı 1 olan bir dağılım elde edilir. Bu dağılıma standart normal dağılım denir ve $N(0, 1)$ ile gösterilir.

Standart Normal Dağılım



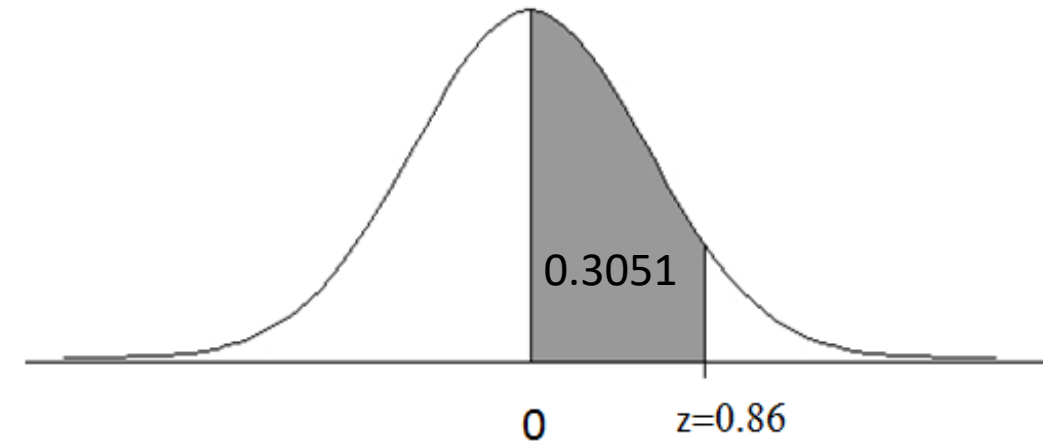
$$f(z) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}z^2}, \quad \begin{matrix} z \in \mathbb{R} \\ -\infty < z < \infty \end{matrix}$$

Standart Normal Dağılım Tablosu

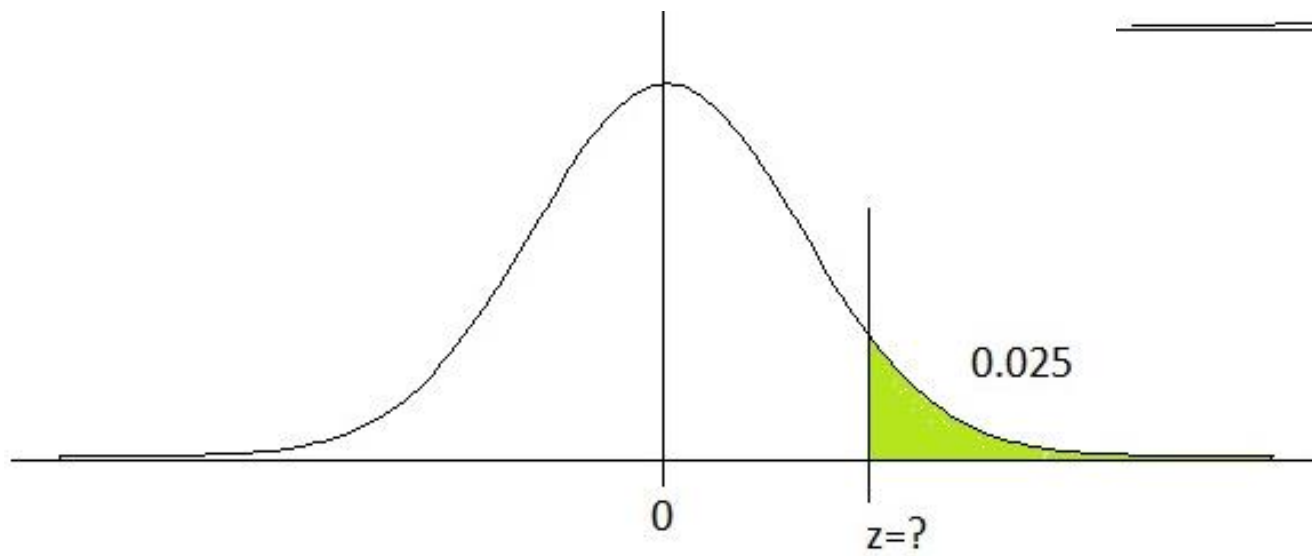
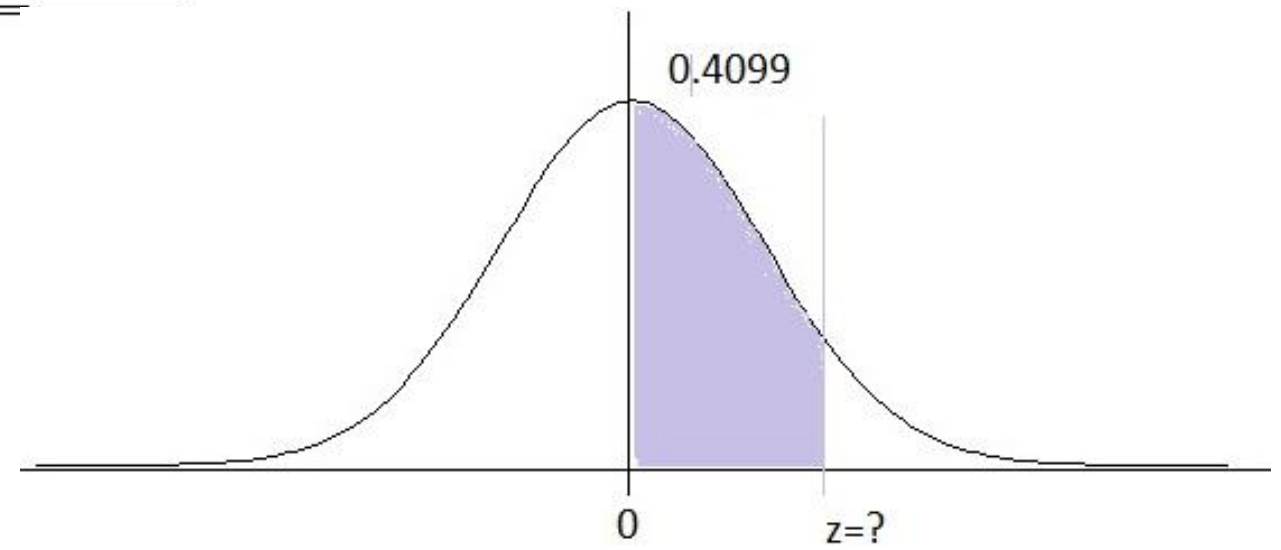
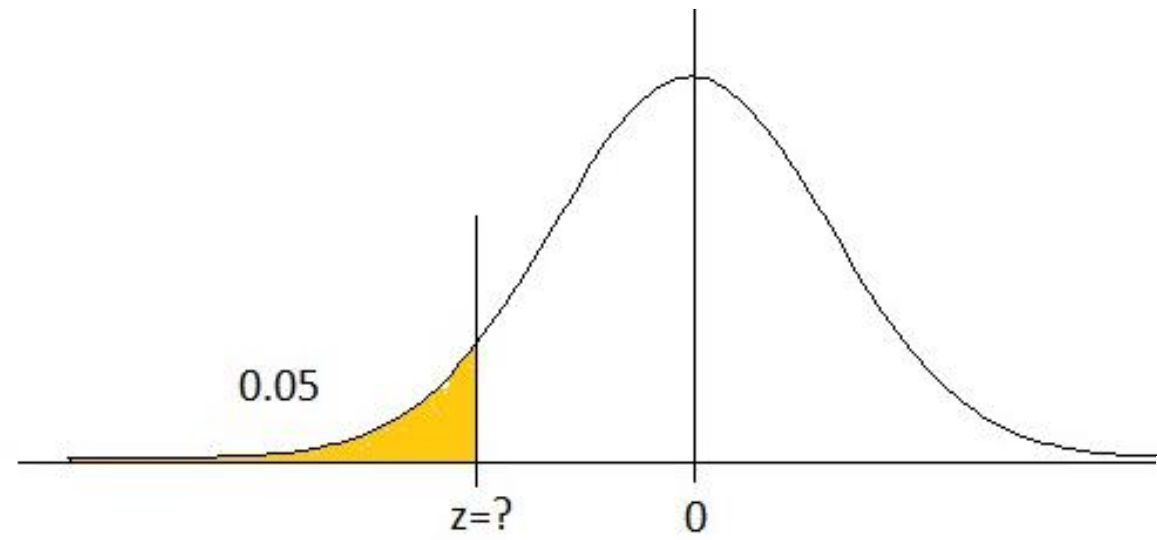


Z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

$$P(0 < Z < 0.86) = P(0 < Z < 0.86) = 0.3051$$




Z	0	1	2	3	4	5	6	7	8	9
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177



Olasılık dağılımıdır.



Büyük örneklerde ve kitle varyansının bilindiği durumda kullanılır.



Simetrik bir dağılımdır.



$-\infty$ ile $+\infty$ aralığındadır.

2. Student t Dağılımı



W S Gosset aka "Student"
(1908)

Normal dağılımlı $N(\mu, \sigma^2)$ bir kitleden çekilen n büyüklüğünde bir örneklem X_1, X_2, \dots, X_n olsun. Bu örneklem ortalaması \bar{X} , ortalaması μ ve varyansı $\frac{\sigma^2}{n}$ ile yine normal dağılıma sahiptir. Standart değişken olan,

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

standart normal dağılıma sahiptir. Ancak kitle varyansı bilinmiyor ise, örneklem büyüklüğü n ($n > 30$) çok büyük olduğunda σ^2 yerine tahmini olan S^2 kullanılır.

$$Z = \frac{\bar{X} - \mu}{S/\sqrt{n}} \sim N(0, 1)$$

Eğer örneklem büyüklüğü n ($n < 30$) ise,

$$T = \frac{\bar{X} - \mu}{S/\sqrt{n}} \sim t_{n-1}$$

bu rastlantı değişkeni $n-1$ serbestlik derecesi ile Student t dağılımına sahiptir. Burada S örneklemden hesaplanan standart sapmadır.

Student t dağılımının olasılık yoğunluk fonksiyonu,

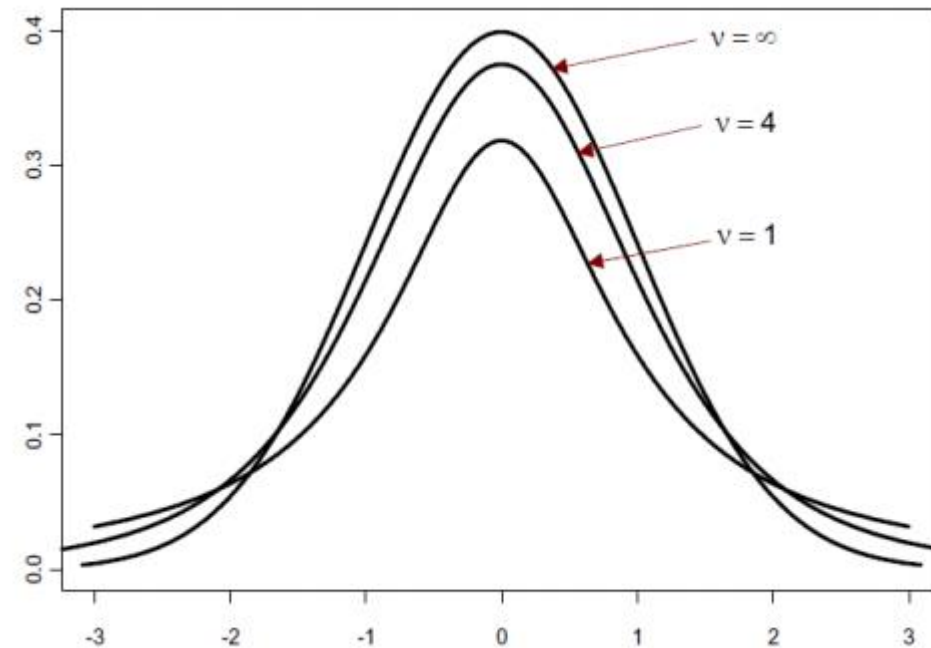
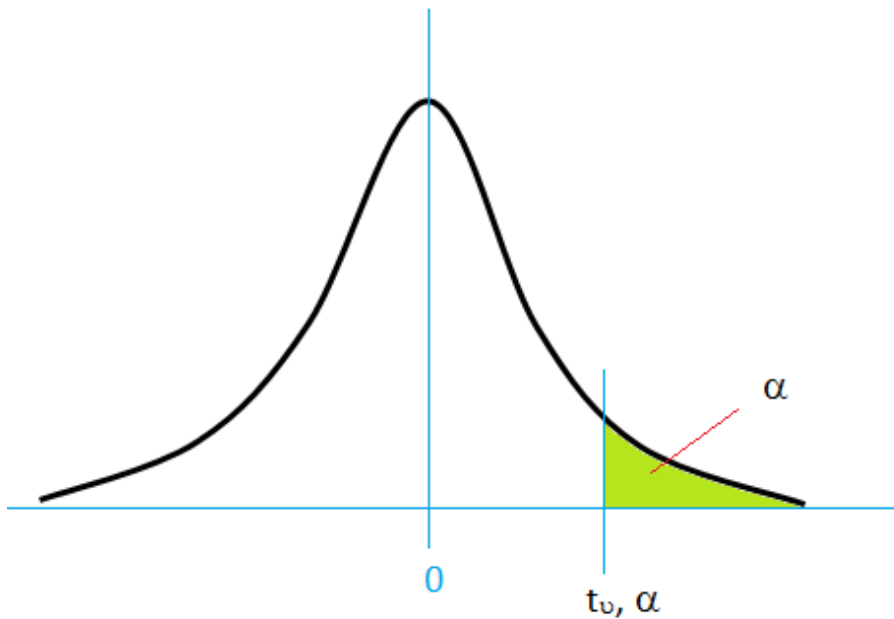
$$f(t) = \frac{\Gamma\left(\frac{v+1}{2}\right)}{\Gamma\left(\frac{v}{2}\right)\sqrt{\pi v}} \left(1 + \frac{t^2}{v}\right)^{-\frac{v+1}{2}}, \quad -\infty < t < +\infty$$

biçimindedir.

Student t dağılımının beklenen değeri ve varyansı,

$$E(T) = 0$$
$$V(T) = \frac{v}{v-2}$$

olarak elde edilir. t dağılımı ortalamaya yani 0'a göre simetrik bir dağılımdır. Normal dağılıma göre daha kalın kuyruklu bir dağılımdır. $n \geq 30$ için normal dağılıma yakınsar.

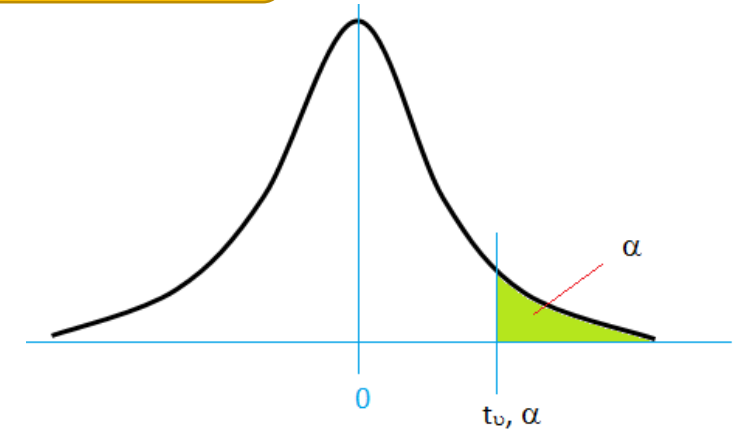


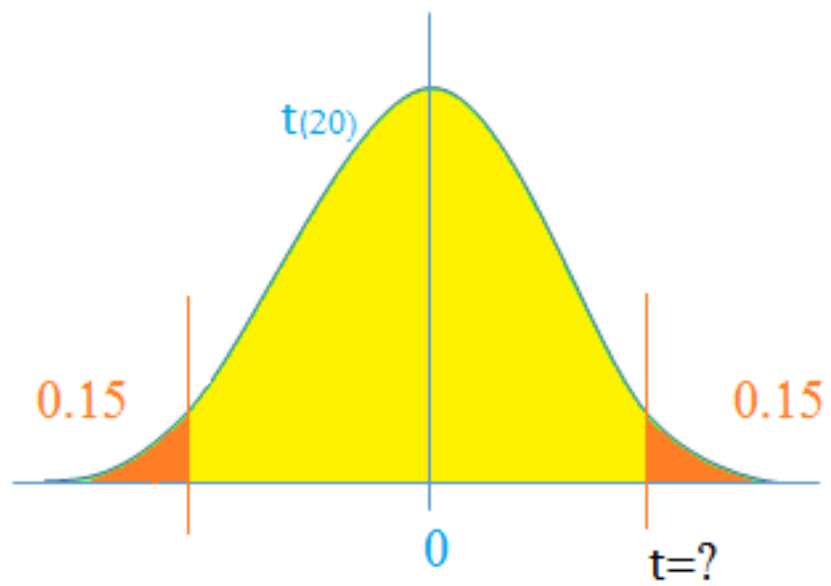
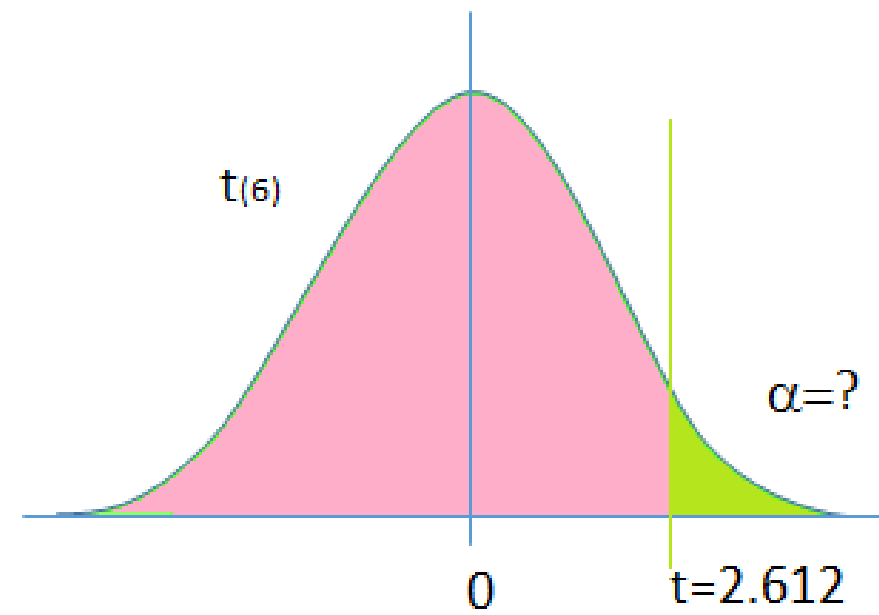
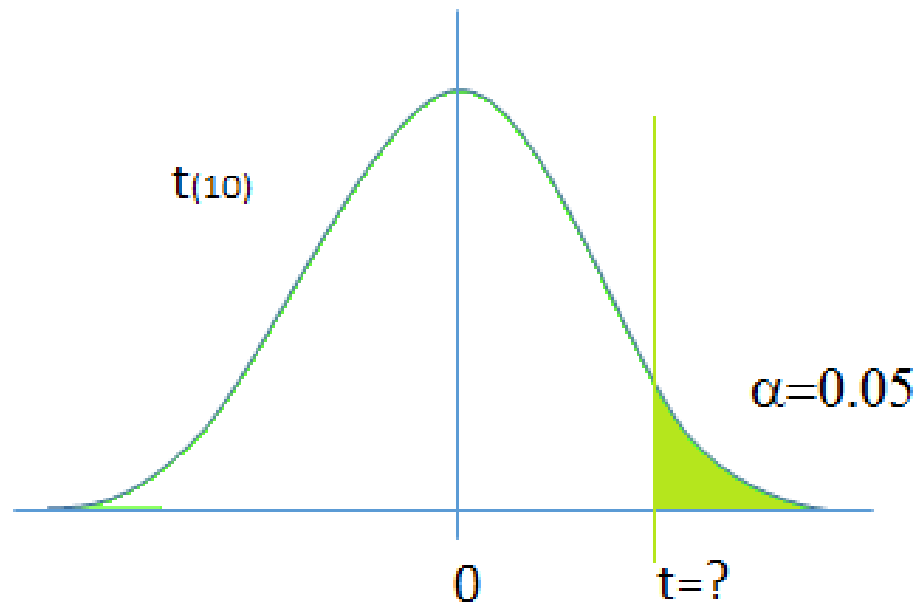
Student t Dağılımı Tablosu

TABLE of CRITICAL VALUES for STUDENT'S *t* DISTRIBUTIONS

Column headings denote probabilities (α) above tabulated values.

d.f.	0.40	0.25	0.10	0.05	0.04	0.025	0.02	0.01	0.005	0.0025	0.001	0.0005
1	0.325	1.000	3.078	6.314	7.916	12.706	15.894	31.821	63.856	127.321	318.289	636.578
2	0.289	0.816	1.886	2.920	3.320	4.303	4.849	6.965	9.925	14.089	22.328	31.600
3	0.277	0.765	1.638	2.353	2.605	3.182	3.482	4.541	5.841	7.453	10.214	12.924
4	0.271	0.741	1.533	2.132	2.333	2.776	2.999	3.747	4.604	5.598	7.173	8.610
5	0.267	0.727	1.476	2.015	2.191	2.571	2.757	3.365	4.032	4.773	5.894	6.869
6	0.265	0.718	1.440	1.943	2.104	2.447	2.612	3.143	3.707	4.317	5.208	5.959
7	0.263	0.711	1.415	1.895	2.046	2.365	2.517	2.998	3.499	4.029	4.785	5.408
8	0.262	0.706	1.397	1.860	2.004	2.306	2.449	2.896	3.355	3.833	4.501	5.041
9	0.261	0.703	1.383	1.833	1.973	2.262	2.398	2.821	3.250	3.690	4.297	4.781
10	0.260	0.700	1.372	1.812	1.948	2.228	2.359	2.764	3.169	3.581	4.144	4.587
11	0.260	0.697	1.363	1.796	1.928	2.201	2.328	2.718	3.106	3.497	4.025	4.437
12	0.259	0.695	1.356	1.782	1.912	2.179	2.303	2.681	3.055	3.428	3.930	4.318
13	0.259	0.694	1.350	1.771	1.899	2.160	2.282	2.650	3.012	3.372	3.852	4.221
14	0.258	0.692	1.345	1.761	1.887	2.145	2.264	2.624	2.977	3.326	3.787	4.140
15	0.258	0.691	1.341	1.753	1.878	2.131	2.249	2.602	2.947	3.286	3.733	4.073
16	0.258	0.690	1.337	1.746	1.869	2.120	2.235	2.583	2.921	3.252	3.686	4.015
17	0.257	0.689	1.333	1.740	1.862	2.110	2.224	2.567	2.898	3.222	3.646	3.965
18	0.257	0.688	1.330	1.734	1.855	2.101	2.214	2.552	2.878	3.197	3.610	3.922
19	0.257	0.688	1.328	1.729	1.850	2.093	2.205	2.539	2.861	3.174	3.579	3.883
20	0.257	0.687	1.325	1.725	1.844	2.086	2.197	2.528	2.845	3.153	3.552	3.850
21	0.257	0.686	1.323	1.721	1.840	2.080	2.189	2.518	2.831	3.135	3.527	3.819
22	0.256	0.686	1.321	1.717	1.835	2.074	2.183	2.508	2.819	3.119	3.505	3.792
23	0.256	0.685	1.319	1.714	1.832	2.069	2.177	2.500	2.807	3.104	3.485	3.768
24	0.256	0.685	1.318	1.711	1.828	2.064	2.172	2.492	2.797	3.091	3.467	3.745
25	0.256	0.684	1.316	1.708	1.825	2.060	2.167	2.485	2.787	3.078	3.450	3.725
26	0.256	0.684	1.315	1.706	1.822	2.056	2.162	2.479	2.779	3.067	3.435	3.707
27	0.256	0.684	1.314	1.703	1.819	2.052	2.158	2.473	2.771	3.057	3.421	3.689
28	0.256	0.683	1.313	1.701	1.817	2.048	2.154	2.467	2.763	3.047	3.408	3.674
29	0.256	0.683	1.311	1.699	1.814	2.045	2.150	2.462	2.756	3.038	3.396	3.660
30	0.256	0.683	1.310	1.697	1.812	2.042	2.147	2.457	2.750	3.030	3.385	3.646
31	0.256	0.682	1.309	1.696	1.810	2.040	2.144	2.453	2.744	3.022	3.375	3.633
32	0.255	0.682	1.309	1.694	1.808	2.037	2.141	2.449	2.738	3.015	3.365	3.622
33	0.255	0.682	1.308	1.692	1.806	2.035	2.138	2.445	2.733	3.008	3.356	3.611
34	0.255	0.682	1.307	1.691	1.805	2.032	2.136	2.441	2.728	3.002	3.348	3.601
35	0.255	0.682	1.306	1.690	1.803	2.030	2.133	2.438	2.724	2.996	3.340	3.591
36	0.255	0.681	1.306	1.688	1.802	2.028	2.131	2.434	2.719	2.990	3.333	3.582
37	0.255	0.681	1.305	1.687	1.800	2.026	2.129	2.431	2.715	2.985	3.326	3.574
38	0.255	0.681	1.304	1.686	1.799	2.024	2.127	2.429	2.712	2.980	3.319	3.566
39	0.255	0.681	1.304	1.685	1.798	2.023	2.125	2.426	2.708	2.976	3.313	3.558
40	0.255	0.681	1.303	1.684	1.796	2.021	2.123	2.423	2.704	2.971	3.307	3.551
60	0.254	0.679	1.296	1.671	1.781	2.000	2.099	2.390	2.660	2.915	3.232	3.460
80	0.254	0.678	1.292	1.664	1.773	1.990	2.088	2.374	2.639	2.887	3.195	3.416
100	0.254	0.677	1.290	1.660	1.769	1.984	2.081	2.364	2.626	2.871	3.174	3.390
120	0.254	0.677	1.289	1.658	1.766	1.980	2.076	2.358	2.617	2.860	3.160	3.373
140	0.254	0.676	1.288	1.656	1.763	1.977	2.073	2.353	2.611	2.852	3.149	3.361
160	0.254	0.676	1.287	1.654	1.762	1.975	2.071	2.350	2.607	2.847	3.142	3.352
180	0.254	0.676	1.286	1.653	1.761	1.973	2.069	2.347	2.603	2.842	3.136	3.345
200	0.254	0.676	1.286	1.653	1.760	1.972	2.067	2.345	2.601	2.838	3.131	3.340
250	0.254	0.675	1.285	1.651	1.758	1.969	2.065	2.341	2.596	2.832	3.123	3.330
inf	0.253	0.674	1.282	1.645	1.751	1.960	2.054	2.326	2.576	2.807	3.090	3.290





Küçük örneklerde ($n < 30$), kitle varyansının bilinmediği durumlarda kullanılır.



Serbestlik derecesine bağlı bir dağılımdır.



Simetrik bir dağılımdır.



$-\infty$ ile $+\infty$ aralığındadır

3. Ki-kare Dağılımı

Ortalaması μ ve varyansı σ^2 olan normal dağılımdan rastgele örneklem X_1, X_2, \dots, X_n olsun. Bu örneklemin varyansı, S^2 ,

$$S^2 = \frac{\sum_{j=1}^n (X_j - \bar{X})^2}{n - 1}$$

σ^2 'nin yansız bir tahmin edicisi olması için $n-1$ 'e bölünmektedir. S^2 'nin dağılımı,

$$\frac{(n - 1)S^2}{\sigma^2} \sim \chi^2_{(n-1)}$$

$n-1$ serbestlik derecesiyle ki-kare dağılımına sahiptir.



Karl Pearson

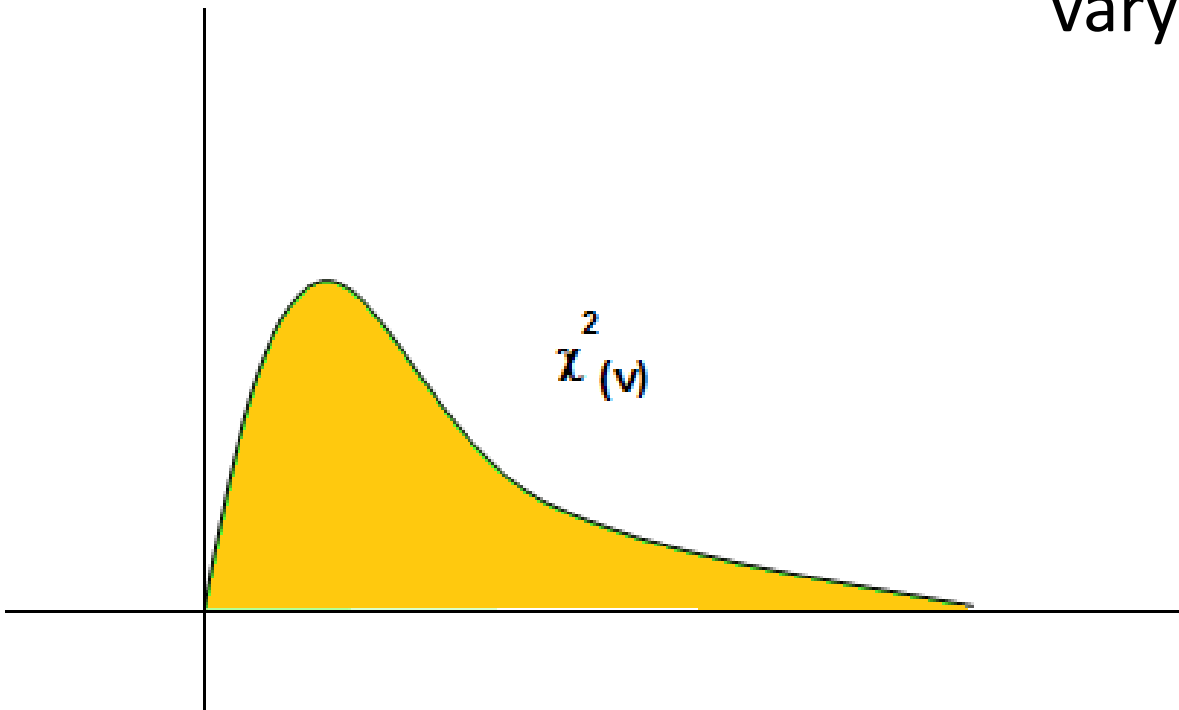
Ki-kare dağılımının olasılık yoğunluk fonksiyonu,

$$f(\chi^2) = \frac{1}{\Gamma\left(\frac{v}{2}\right) 2^{v/2}} x^{-\frac{v-2}{2}} e^{-\frac{x}{2}}, \quad x > 0$$
$$= 0, \quad \text{ö. d.}$$

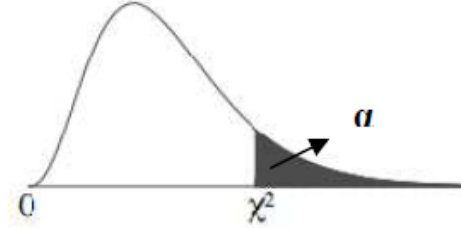
biçimindedir.

Ki-kare dağılımın beklenen değeri ve varyansı,

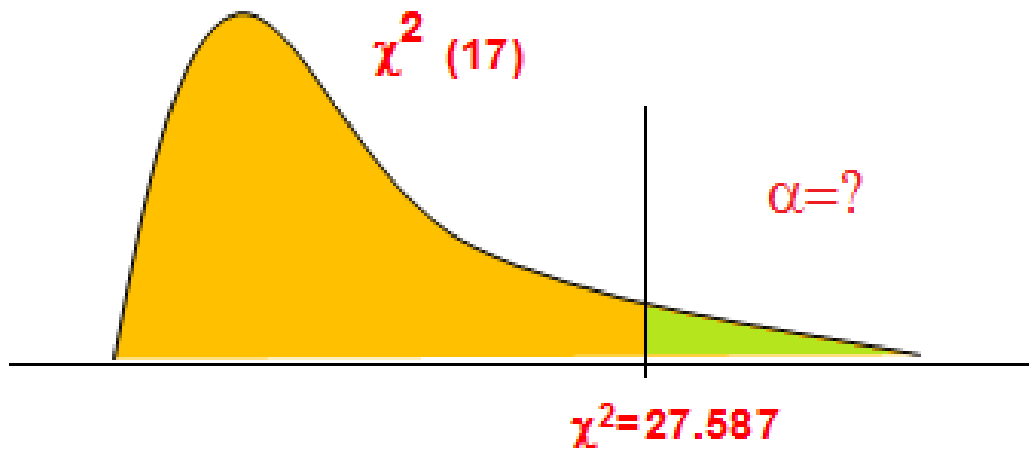
$$E(\chi^2) = v$$
$$V(\chi^2) = 2v$$



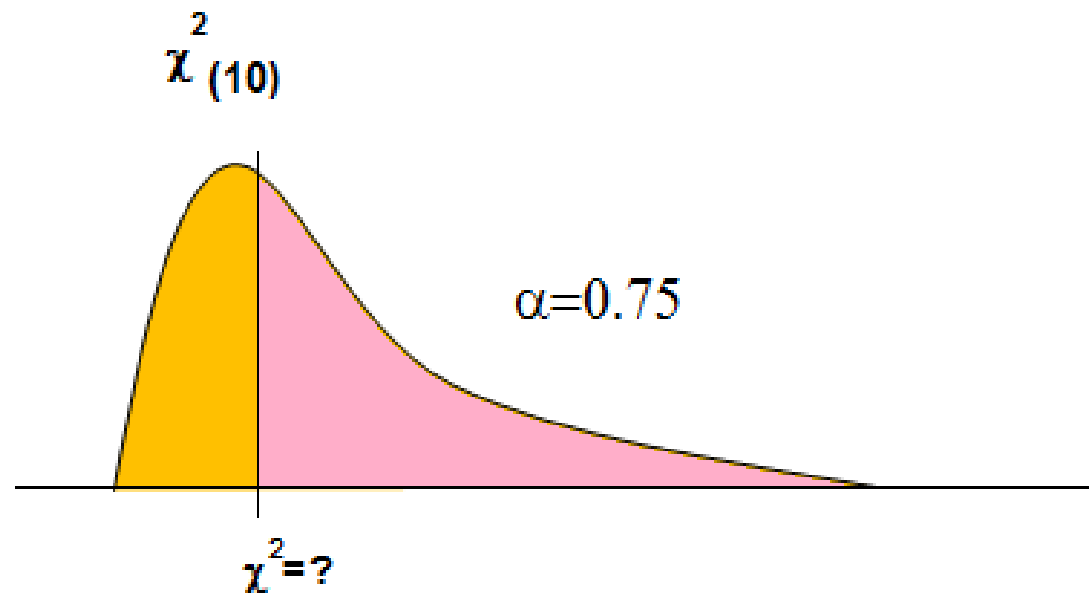
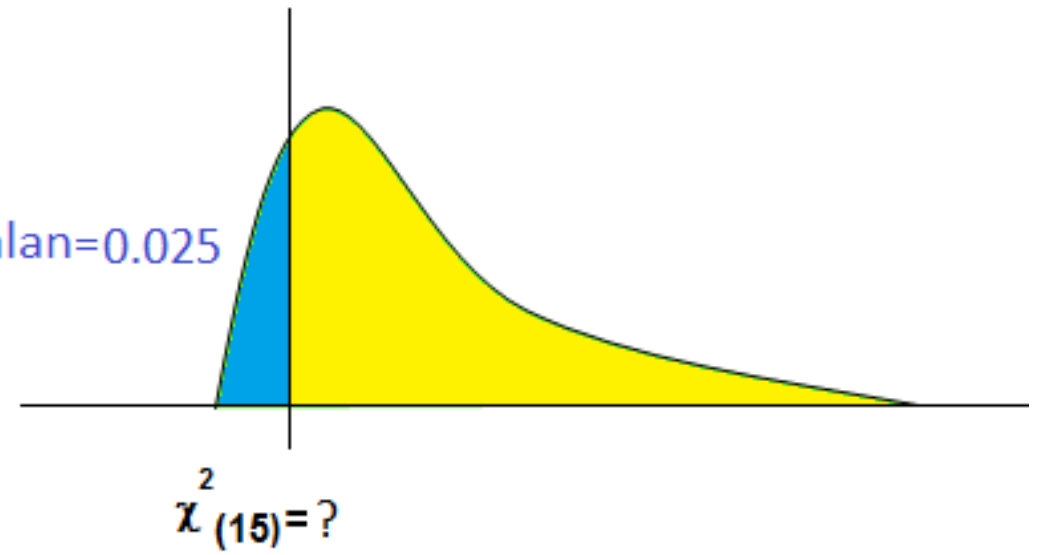
Ki-kare Dağılımı Tablosu



sd	α												
	0.995	0.990	0.975	0.950	0.900	0.750	0.500	0.250	0.100	0.05	0.025	0.010	0.005
1	0.00004	0.00016	0.00098	0.00393	0.01579	0.10153	0.45494	1.32330	2.70554	3.84146	5.02389	6.63490	7.87944
2	0.01003	0.02010	0.05064	0.10259	0.21072	0.57536	1.38629	2.77259	4.60517	5.99146	7.37776	9.21034	10.59663
3	0.07172	0.11483	0.21580	0.35185	0.58437	1.21253	2.36597	4.10834	6.25139	7.81473	9.34840	11.34487	12.83816
4	0.20699	0.29711	0.48442	0.71072	1.06362	1.92256	3.35669	5.38527	7.77944	9.48773	11.14329	13.27670	14.86026
5	0.41174	0.55430	0.83121	1.14548	1.61031	2.67460	4.35146	6.62568	9.23636	11.07050	12.83250	15.08627	16.74960
6	0.67573	0.87209	1.23734	1.63538	2.20413	3.45460	5.34812	7.84080	10.64464	12.59159	14.44938	16.81189	18.54758
7	0.98926	1.23904	1.68987	2.16735	2.83311	4.25485	6.34581	9.03715	12.01704	14.06714	16.01276	18.47531	20.27774
8	1.34441	1.64650	2.17973	2.73264	3.48954	5.07064	7.34412	10.21885	13.36157	15.50731	17.53455	20.09024	21.95495
9	1.73493	2.08790	2.70039	3.32511	4.16816	5.89883	8.34283	11.38875	14.68366	16.91898	19.02277	21.66599	23.58935
10	2.15586	2.55821	3.24697	3.94030	4.86518	6.73720	9.34182	12.54886	15.98718	18.30704	20.48318	23.20925	25.18818
11	2.60322	3.05348	3.81575	4.57481	5.57778	7.58414	10.34100	13.70069	17.27501	19.67514	21.92005	24.72497	26.75685
12	3.07382	3.57057	4.40379	5.22603	6.30380	8.43842	11.34032	14.84540	18.54935	21.02607	23.33666	26.21697	28.29952
13	3.56503	4.10692	5.00875	5.89186	7.04150	9.29907	12.33976	15.98391	19.81193	22.36203	24.73560	27.68825	29.81947
14	4.07467	4.66043	5.62873	6.57063	7.78953	10.16531	13.33927	17.11693	21.06414	23.68479	26.11895	29.14124	31.31935
15	4.60092	5.22935	6.26214	7.26094	8.54676	11.03654	14.33886	18.24509	22.30713	24.99579	27.48839	30.57791	32.80132
16	5.14221	5.81221	6.90766	7.96165	9.31224	11.91222	15.33850	19.36886	23.54183	26.29623	28.84535	31.99993	34.26719
17	5.69722	6.40776	7.56419	8.67176	10.08519	12.79193	16.33818	20.48868	24.76904	27.58711	30.19101	33.40866	35.71847
18	6.26480	7.01491	8.23075	9.39046	10.86494	13.67529	17.33790	21.60489	25.98942	28.86930	31.52638	34.80531	37.15645
19	6.84397	7.63273	8.90652	10.11701	11.65091	14.56200	18.33765	22.71781	27.20357	30.14353	32.85233	36.19087	38.58226
20	7.43384	8.26040	9.59078	10.85081	12.44261	15.45177	19.33743	23.82769	28.41198	31.41043	34.16961	37.56623	39.99685
21	8.03365	8.89720	10.28290	11.59131	13.23960	16.34438	20.33723	24.93478	29.61509	32.67057	35.47888	38.93217	41.40106
22	8.64272	9.54249	10.98232	12.33801	14.04149	17.23962	21.33705	26.03927	30.81328	33.92444	36.78071	40.28936	42.79565



mavi alan=0.025



Sağa çarpık bir dağılımdır.
Negatif değer almaz.



Serbestlik derecesine
bağlı bir dağılımdır.

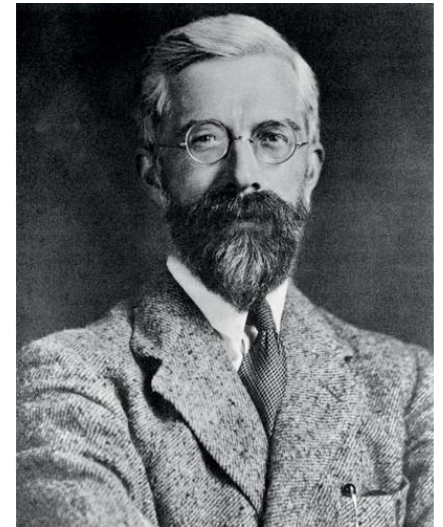


0 ile $+\infty$ aralığındadır

4. F Dağılımı

İki normal dağılımdan rastgele seçilmiş örneklemelerin varyanslarının eşit olup olmadığının testinde kullanılan bir dağılımdır. İki bağımsız ki-kare dağılımının serbestlik derecelerine (sd) bölümlerinin oranı F dağılımı gösterir:

$$\frac{\chi^2_{(v_1)}/v_1}{\chi^2_{(v_2)}/v_2} \sim F_{v_1, v_2}$$



Sir Ronald Fisher

Burada v_1 ve v_2 sırasıyla iki bağımsız χ^2 'nin serbestlik dereceleridir.

F dağılımının olasılık yoğunluk fonksiyonu,

$$g(f) = \frac{\Gamma\left(\frac{v_1}{2} + \frac{v_2}{2}\right)}{\Gamma\left(\frac{v_1}{2}\right) \Gamma\left(\frac{v_2}{2}\right)} \left(\frac{v_1}{v_2}\right)^{\frac{v_1}{2}} f^{\frac{v_1}{2}-1} \left(1 + \frac{v_1}{v_2} f\right)^{-\frac{1}{2}(v_1+v_2)}, \quad f > 0$$

$= 0,$ ö. d.

biçimindedir.

F dağılımının beklenen değeri ve varyansı,

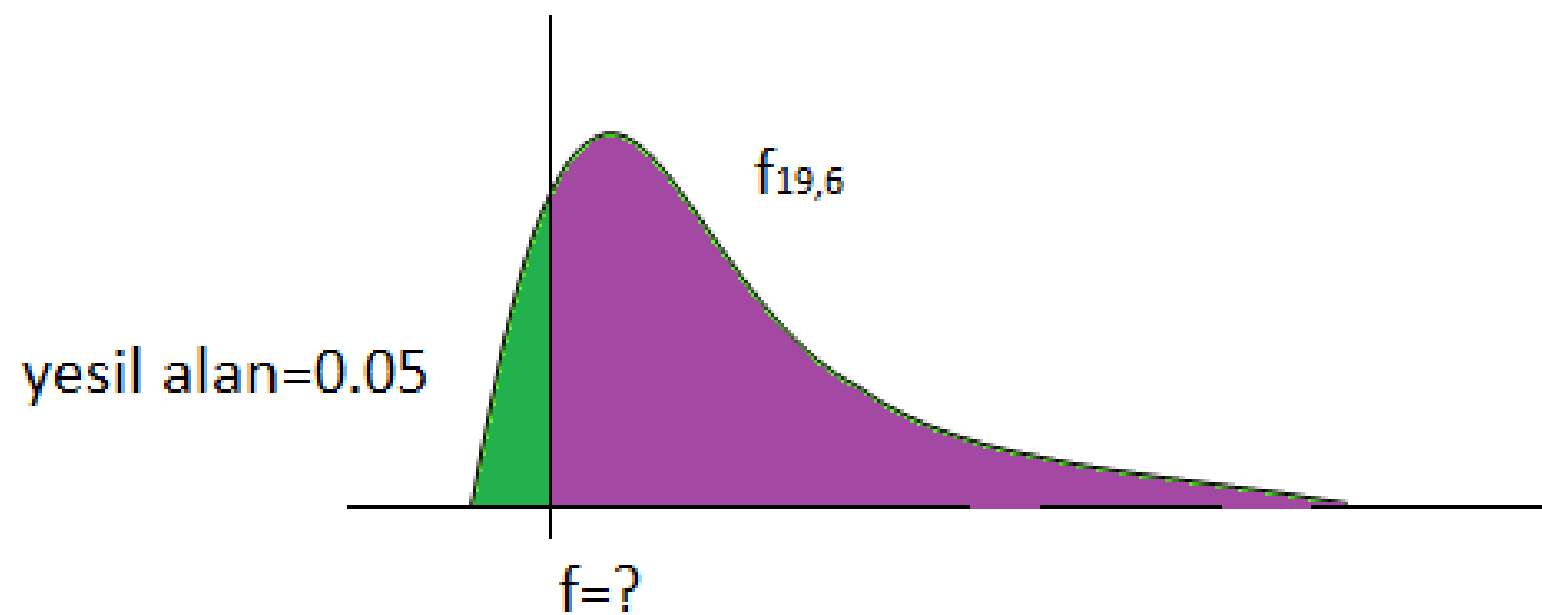
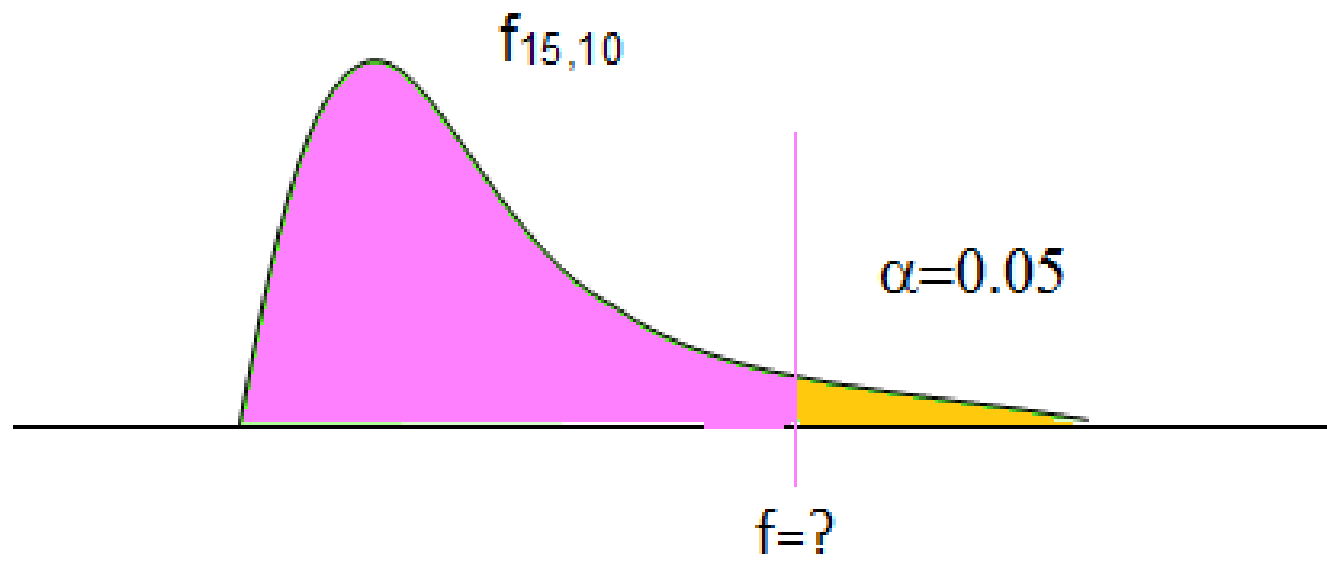
$$E(f) = \frac{v_2}{v_2 - 2}$$

$$V(f) = \frac{2v_2^2(v_1 + v_2 - 2)}{v_1(v_2 - 2)^2(v_2 - 4)}$$

F Dağılımı Tablosu

F TABLOSU ($\alpha= 0.05$)

		v ₁ (Pay serbestlik derecesi)																			
		1	2	3	4	5	6	7	8	9	10	12	15	18	20	25	30	40	60	100	200
v ₂ (Payda serbestlik derecesi)	1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54	241.88	243.91	245.95	247.32	248.01	249.26	250.10	251.14	252.20	253.04	254.68
	2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41	19.43	19.44	19.45	19.46	19.46	19.47	19.48	19.49	19.49
	3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.67	8.66	8.63	8.62	8.59	8.57	8.55	8.54
	4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.82	5.80	5.77	5.75	5.72	5.69	5.66	5.65
	5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.58	4.56	4.52	4.50	4.46	4.43	4.41	4.39
	6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.90	3.87	3.83	3.81	3.77	3.74	3.71	3.69
	7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.47	3.44	3.40	3.38	3.34	3.30	3.27	3.25
	8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.17	3.15	3.11	3.08	3.04	3.01	2.97	2.95
	9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.96	2.94	2.89	2.86	2.83	2.79	2.76	2.73
	10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.80	2.77	2.73	2.70	2.66	2.62	2.59	2.56
	11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.67	2.65	2.60	2.57	2.53	2.49	2.46	2.43
	12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.57	2.54	2.50	2.47	2.43	2.38	2.35	2.32
	13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.48	2.46	2.41	2.38	2.34	2.30	2.26	2.23
	14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.41	2.39	2.34	2.31	2.27	2.22	2.19	2.16
	15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.35	2.33	2.28	2.25	2.20	2.16	2.12	2.10
	16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.30	2.28	2.23	2.19	2.15	2.11	2.07	2.04
	17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.26	2.23	2.18	2.15	2.10	2.06	2.02	1.99
	18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.22	2.19	2.14	2.11	2.06	2.02	1.98	1.95
	19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.18	2.16	2.11	2.07	2.03	1.98	1.94	1.91
	20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.15	2.12	2.07	2.04	1.99	1.95	1.91	1.88
	21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.12	2.10	2.05	2.01	1.96	1.92	1.88	1.84
	22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.10	2.07	2.02	1.98	1.94	1.89	1.85	1.82
	23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.08	2.05	2.00	1.96	1.91	1.86	1.82	1.79
	24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.05	2.03	1.98	1.94	1.89	1.84	1.80	1.77
	25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.04	2.01	1.96	1.92	1.87	1.82	1.78	1.75
	26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.15	2.07	2.02	1.99	1.94	1.90	1.85	1.80	1.76	1.73
	27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.13	2.06	2.00	1.97	1.92	1.88	1.84	1.79	1.74	1.71
	28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.12	2.04	1.99	1.96	1.91	1.87	1.82	1.77	1.73	1.69
	29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.10	2.03	1.97	1.94	1.89	1.85	1.81	1.75	1.71	1.67
	30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.96	1.93	1.88	1.84	1.79	1.74	1.70	1.66



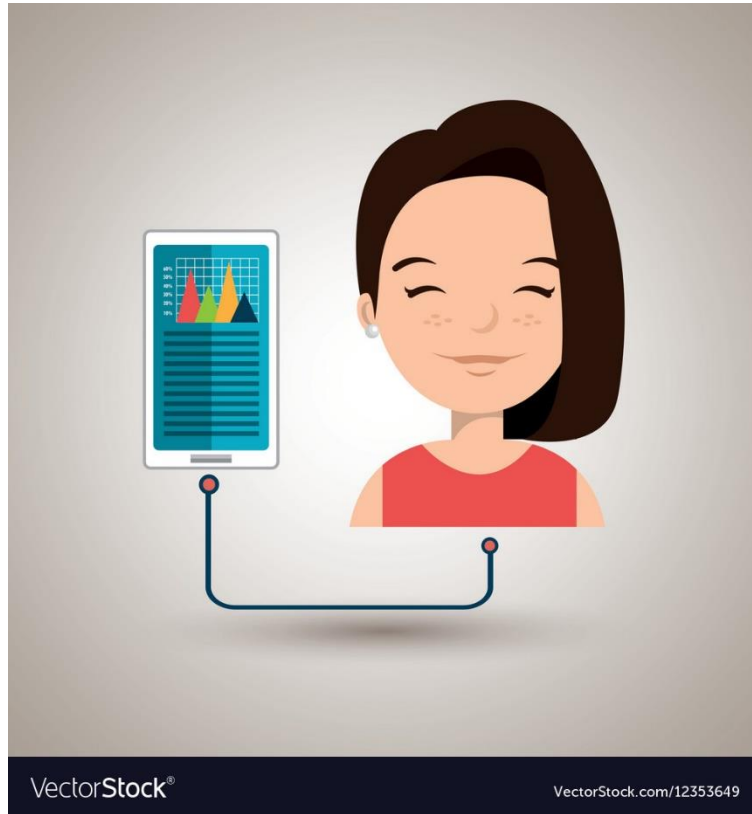
Sağa çarpık bir dağılımdır.
Negatif değer almaz.



Serbestlik derecesine
bağlı bir dağılımdır.



0 ile $+\infty$ aralığındadır



Bir sonraki derste tek örneklem güven aralıkları incelenecek.



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