that it is possible to apply the parametric t test, the McNemar test, like the. binomial test, has power-efficiency of about 95 percent for A + D = 6, and the power-efficiency declines as A + D increases to an asymptotic efficiency of about 63 percent.

5.1.5 References

Discussions of this test are presented in McNemar (1969) and Everitt (1977).

THE SIGN TEST

5.2.1 Function

The sign test gets its name from the fact that it is based upon the direction of differences between two measures rather than quantitative measures as its data. It is particularly useful for research in which quantitative measurement is impossible or infeasible, but in which it is possible to determine, for each pair of observations, which is the "greater" (in some sense).

The sign test is applicable to the case of two related samples when the experimenter wishes to establish that two conditions are different. The only assumption underlying this test is that the variable under consideration has a continuous distribution. The test does not make any assumptions about the form of the distribution of differences nor does it assume that all subjects are drawn from the same population. The different pairs may be from different populations with respect to age, sex, intelligence, etc.; the only requirement is that within each pair the experimenter has achieved matching with respect to the relevant extraneous variables. As noted earlier in this chapter, perhaps the best way to accomplish this is to use each subject as its own control.

5.2.2 Method

The null hypothesis tested by the sign test is that

$$P[X_i > Y_i] = P[X_i < Y_i] = \frac{1}{2}$$

where X_i is the judgment or score under one condition (or before the treatment) and Y_i is the judgment or score under the other condition (or after the treatment). That is, X_i and Y_i are the two "scores" for a matched pair. Another way of stating H_0 is that the median difference between X and Y is zero.

In applying the sign test, we focus on the direction of the difference between every X_i and Y_i , noting whether the sign of the difference is positive or negative (+ or -). When H_0 is true, we would expect the number of pairs which have $X_i > Y_i$ to be equal to the number of pairs which have $X_i < Y_i$. That is, if the null hypothesis were true, we would expect about half of the differences to be negative and half to be positive. H_0 is rejected if too few differences of one sign occur.

5.2.3 Small Samples

The probability associated with the occurrence of a particular number of +'s and -'s can be determined by reference to the binomial distribution with $p=q=\frac{1}{2}$ where N is the number of pairs. If a matched pair shows no difference (i.e., the difference is zero and has no sign), it is dropped from the analysis and N is reduced accordingly. Appendix Table D gives the probabilities associated with the occurrence under H_0 of values as small as x for $N \le 35$. To use this table, let x be the number of fewer signs.

For example, suppose 20 pairs are observed. Sixteen show differences in one direction (+) and the other four show differences in the other direction (-). In this case, N=20 and x=4. Reference to Appendix Table D reveals that the probability of this few or fewer -'s when H_0 is true (i.e., that $p = \frac{1}{2}$) is .006 (one-tailed).

The sign test may be either one-tailed or two-tailed. In a one-tailed test, the alternative hypothesis states which sign (+ or -) will occur more frequently. In a two-tailed test, the prediction is simply that the frequencies with which the two signs occur will be significantly different. For a two-tailed test, the probability values in Appendix Table D are doubled.

Example 5.2a For small samples. A researcher was studying husband-wife decisionmaking processes.2 A sample of husband-wife pairs was intensively studied to determine the perceived role of each spouse in a major purchase decision—in this case, a home. At one time, each spouse completed a questionnaire concerning the perceived influence that each spouse (in their own marriage) should have in various aspects of the purchase decision. The response to the question was on a scale from husband-dominant to equality to wifedominant. For each husband-wife pair, the difference between their ratings was determined and was coded as + if the husband judged that the husband should have greater influence than the influence accorded to the husband by the wife. The difference was coded as - if the husband's rating accorded greater influence to the wife than that rated by the wife. The difference was coded as 0 if the couple were in complete agreement on the degree of influence appropriate in the decision.

- i. Null hypothesis. Ho: husbands and wives agree on the degree of influence each should have in one aspect of the home purchase decision. H_1 : husbands judge that they should have greater influence in the purchase decision than their wives judge that they should.
- ii. Statistical test. The rating scale used in this study constitutes at best a partially ordered scale. The information contained in the ratings is preserved if the difference between each couple's two ratings is expressed by a sign (+ or -). Each couple in this study constitutes a matched pair; they are matched in the sense that each responded to the same question concerning spousal influence in the purchase decision and each is a member of the same family. The sign test is appropriate for measures of the sort described and, of course, is appropriate for a case of two related or matched samples.
- iii. Significance level. Let $\alpha = .05$ and N is the number of couples in one of the conditions = 17. (N may be reduced if ties occur.)

² This example is motivated by Qualls, W. J. (1982). A study of joint decision making between husbands and wives in a housing purchase decision. Unpublished D.B.A. dissertation, Indiana University.

TABLE 5.4
Judged influence in decision making

	Rating of i	nfluence	Dimention of	
Couple	Husband	Wife	Direction of difference	Sign
A	5	3	$X_H > X_W$	+
В	4	3	$X_H > X_W$	+
C	6	4	$X_H > X_W$	+
D	6	5	$X_H > X_W$	+
\boldsymbol{E}	3	3	$X_H = X_W$	+ 0
F	2	3	$X_H < X_W$	_
G	5	2	$X_H > X_W$	+
H	3	3	$X_H = X_W$	0
I	1	2	$X_H < X_W$	_
J	4	3	$X_H > X_W$	+
K	5	2	$X_H > X_W$	+
L	4	2	$X_H > X_W$	+
M	4	5	$X_H < X_W$	
N	7	2	$X_H > X_W$	+
0	5	5	$X_{H} = X_{W}$	0
P	5	3	$X_H > X_W$	+
Q	5	1	$X_H > X_W$	+

- iv. Sampling distribution. The associated probability of occurrence of values as large as x is given by the binomial distribution for $p=q=\frac{1}{2}$. The binomial distribution is tabled for selected values of N in Appendix Table D.
- v. Rejection region. Since H_1 predicts the direction of the differences, the rejection region is one-tailed. It consists of all values of x (where x is the number of pluses, since the prediction for H_1 is that the positive differences will predominate) for which the one-tailed probability of occurrence when H_0 is true is equal to or less than $\alpha = .05$.
- vi. Decision. The influence judgments of each spouse were rated on a seven-point rating scale. On this scale, a rating of 1 represents a judgment that the wife should have complete authority for the decision, a rating of 7 represents a judgment that the husband should have complete authority for the decision, and intermediate values indicate intermediate degrees of influence. Table 5.4 shows the influence ratings assigned by each husband (H) and wife (W) among the 17 couples. The signs of the differences between each couple's ratings are shown in the final column. Note that three couples showed differences opposite to the predicted difference; these are coded with a minus sign. Three other couples were in complete agreement about the influence and, thus, there was no difference; these are coded with a zero and the sample size is reduced from N=17 to N=17-3=14. The remaining couples showed differences in the predicted direction.

For the data in Table 5.4, x is the number of positive signs = 11, and N is the number of matched pairs = 14. Appendix Table D shows that for N = 14 the probability of observing $x \ge 11$ has a one-tailed probability when H_0 is true of .029. Since this value is in the region of rejection for $\alpha = .05$, our decision is to reject H_0 in favor of H_1 . Thus we conclude that husbands believe that they should have greater influence in the home purchase decision than their wives believe that they should.

TIES. For the sign test, a "tie" occurs when it is not possible to discriminate between the values of a matched pair or the two values are equal. In the case of the couples, three ties occurred: the researcher judged that three couples agreed on the degree of influence that each spouse should have in the home purchase decision.

All tied cases are dropped from the analysis for the sign test, and the N is correspondingly reduced. Thus N is the number of matched pairs whose difference score has a sign. In the example, 14 of the 17 couples had difference scores with a sign, so for that study N = 14.

RELATION TO THE BINOMIAL EXPANSION. In the study just discussed, we should expect that when H_0 is true the frequency of pluses and minuses would be the same as the frequency of heads and tails in a toss of 14 unbiased coins. (More exactly, the analogy is to the toss of 17 unbiased coins, 3 of which rolled out of sight and, thus, could not be included in the analysis.) The probability of getting as extreme an occurrence as 11 heads and 3 tails in a toss of 14 coins is given by the binomial distribution as

$$\sum_{i=x}^{N} \binom{N}{i} p^{i} q^{N-i}$$

where N = the total number of coins tossed = 14 x = the observed number of heads = 11

and

$$\binom{N}{i} = \frac{N!}{i!(N-i)!}$$

In the case of 11 or more heads when 14 coins are tossed, this is

$$P[x \ge 11] = \frac{\binom{14}{11} + \binom{14}{12} + \binom{14}{13} + \binom{14}{14}}{2^{14}}$$
$$= \frac{364 + 91 + 14 + 1}{16,284}$$
$$= .029$$

The probability found by this method is, of course, identical to that found by the method used in the example.

5.2.4 Large Samples

If N is larger than 35, the normal approximation to the binomial distribution can be used. This distribution has

$$Mean = \mu_x = Np = \frac{N}{2}$$

and

Variance =
$$\sigma_x^2 = Npq = \frac{N}{4}$$

That is, the value of z is given by

$$z = \frac{x - \mu_x}{\sigma_x} = \frac{x - N/2}{.5\sqrt{N}}$$
 (5.3)

$$z = \frac{x - \mu_x}{\sigma_x} = \frac{x - N/2}{.5\sqrt{N}}$$

$$= \frac{2x - N}{\sqrt{N}}$$
(5.3)

This expression is approximately normally distributed with zero mean and unit variance. Equation (5.3a) is computationally more convenient; however, it does somewhat obscure the form of the test.

The approximation becomes better when a correction for continuity is employed. The correction is effected by reducing the difference between the observed number of pluses (or minuses) and the expected number (i.e., the mean) when H_0 is true by .5. (See p. 43 for a more complete discussion of this point.) That is, with the correction for continuity,

$$z = \frac{(\hat{x} \pm .5) - N/2}{.5\sqrt{N}} \tag{5.4}$$

where x + .5 is used when x < N/2 and x - .5 is used when x > N/2. A computationally simpler form of Eq. (5.4) is the following:

$$z = \frac{2x \pm 1 - N}{\sqrt{N}} \tag{5.4a}$$

Here we use +1 when x < N/2 and -1 when x > N/2. The value of z obtained by the application of Eq. (5.4) may be considered to be normally distributed with zero mean and unit variance. Therefore, the significance of an obtained z may be determined by reference to Appendix Table A. That is, Appendix Table A gives the one-tailed probability associated with the occurrence when H_0 is true of values as extreme as an observed x. If a two-tailed test is required, the probability obtained from Table A should be doubled.

Example 5.2b For large samples. Suppose an experimenter were interested in determining whether a certain film about juvenile delinquency would change the opinions of the members of a particular community about how severely juvenile delinquents should be punished. He draws a random sample of 100 adults from the community and conducts a "before and after" study, having each subject serve as his or her own control. He asks each subject to take a position on the amount or degree of punitive actions which should be taken against juvenile delinquents. He then shows the film to the 100 adults, after which he repeats the question.

i. Null hypothesis. H₀: the film has no systematic effect on attitudes. That is, of those whose opinions change after seeing the film, just as many decrease as increase the amount of punishment they believe to be appropriate, and any difference observed is of a magnitude which might be expected in a random sample from a population on which the film would have no systematic effect. H₁: the film has a systematic effect on attitudes.

TABLE 5.5 Adult opinions concerning degree of severity of punishment for iuvenile delinquents

Judged attitude	Number
Increase in severity	26
Decrease in severity	59
No change	15

- ii. Statistical test. The sign test is chosen for this study of two related groups because the study uses ordinal measures within paired replicates, and, therefore, the differences may appropriately be represented by plus and minus signs.
- iii. Significance level. Let $\alpha = .01$ and N is the number of adults (out of 100) who show a difference in their attitudes.
- iv. Sampling distribution. When H_0 is true, z as computed from Eq. (5.4a) [or Eq. (5.4)] is approximately normally distributed for N > 35. Appendix Table A gives the probability associated with the occurrence of values as extreme as an obtained z.
- v. Rejection region. Since H_1 does not state the direction of the predicted differences; the region of rejection is two-tailed. It consists of all values of z which are so extreme that their associated probability of occurrence when H_0 is true is equal to or less than $\alpha = .01$.
- vi. Decision. The results of this study of the effect of a film upon opinion are summarized in Table 5.5. Did the film have any effect? The data show that there were 15 adults who did not change and 85 who did. The analysis is based only on those subjects who did change. If the film had no systematic effect, we would expect about half of those whose attitudes changed after viewing the film to have increased their judgment and about half to have decreased their judgment. That is, of the 85 people whose attitudes changed, we would expect about 42.5 to show one kind of change and 42.5 to show the other change. Now we observe that 59 decreased and 26 increased. We may determine the probability that, when H_0 is true, a split as extreme or more extreme could occur by chance. Using Eq. (5.4), and noting that x > N/2 (that is, 59 > 42.5), we have

$$z = \frac{2x \pm 1 - N}{\sqrt{N}}$$

$$z = \frac{118 - 1 - 85}{\sqrt{85}}$$

$$= 3.47$$
(5.4a)

Reference to Appendix Table A reveals that the probability $|z| \ge 3.47$ when H_0 is true is 2(.0003) = .0006. (The probability shown in the table is doubled because the tabled values are for a one-tailed test, whereas the region of rejection in this case is two-tailed.) Since .0006 is smaller than $\alpha = .01$, the decision is to reject the null hypothesis in favor of the alternative hypothesis. We conclude from these data that the film had a significant systematic effect on adults' attitudes regarding the severity of punishment desirable for juvenile delinquents.

This example was included not only because it demonstrates a useful application of the sign test but also because data of this sort are often analyzed incorrectly. The data in Table 5.5 are cast in terms of the variables of interest. A fourfold table could be constructed which contained the same information, but would require that we also know the separate frequencies B and C.³ It is not too uncommon for researchers to analyze such data by using the row and column totals as if they represented independent samples. This is not the case; the row and column totals are separate but not independent representations of the same data.

This example could also have been analyzed by the McNemar test for the significance of changes (Sec. 5.1). With the use of the data in Table 5.5,

$$X^{2} = \frac{(|A - D| - 1)^{2}}{A + D} \quad \text{with } df = 1$$

$$= \frac{(|59 - 26| - 1)^{2}}{59 + 26}$$

$$= 12.05$$
(5.2)

Appendix Table C shows that $X^2 \ge 12.05$ with df = 1 has a probability of occurrence when H_0 is true of less than .001. This finding is not in conflict with that vielded by the sign test. The slight difference between the two results is due to the limitations of the table of the chi-square distribution used. It should be noted that, if z is computed by using Eq. (5.3) and if X^2 is computed by using Eq. (5.1) (that is, no correction for continuity is made in either case), then z^2 will be identical to X^2 for any set of data. The same is true if the calculations are made by using the correction for continuity [Eqs. (5.2) and (5.4)].

5.2.5 Summary of Procedure

These are the steps in the use of the sign test:

- 1. Determine the sign of the difference between the two members of each pair.
- 2. By counting, determine the value of N equal to the number of pairs whose differences show a sign (ties are ignored).
- 3. The method for determining the probability of occurrence of data as extreme or more extreme when H_0 is true depends on the size of N:
 - (a) If N is 35 or smaller, Appendix Table D shows the one-tailed probability associated with a value as small as the observed value of x = the number of fewer signs. For a two-tailed test, double the probability value obtained from Appendix Table D.
 - (b) If N is larger than 35, compute the value of z by using Eq. (5.4a). Appendix Table A gives one-tailed probabilities associated with values as extreme as

various values of z. For a two-tailed test, double the probability values shown in Appendix Table A.

4. If the probability yielded by the test is less than or equal to α , reject H_0 .

5.2.6 Power-Efficiency

The power-efficiency of the sign test is about 95 percent for N=6, but it declines as the size of the sample increases to an eventual (asymptotic) efficiency of 63 percent. Discussions of the power-efficiency of the sign test for large samples may be found in Lehmann (1975).

5.2.7 References

For other discussions of the sign test, the reader should consult Dixon and Massey (1983), Lehmann (1975), Moses (1952), and Randles and Wolfe (1979).

5.3 THE WILCOXON SIGNED RANKS TEST

The sign test discussed in the previous section utilizes information only about the direction of the differences within pairs. If the relative magnitude as well as the direction of the differences is considered, a more powerful test can be used. The Wilcoxon signed ranks test does just that—it gives more weight to a pair which shows a large difference between the two conditions than to a pair which shows a small difference.

The Wilcoxon signed ranks test is a very useful test for the behavioral scientist. With behavioral data, it is not uncommon that the researcher can (1) tell which member of a pair is "greater than," i.e., tell the sign of the difference between any pair, and (2) rank the differences in order of absolute size. That is, the researcher can make the judgment of "greater than" between any pair's two values as well as between any two difference scores arising from any two pairs. With such information the experimenter may use the Wilcoxon signed ranks test.

5.3.1 Rationale and Method

Let d_i be the difference score for any matched pair, representing the difference between the pair's scores under two treatments X and Y. That is, $d_i = X_i - Y_i$. To use the Wilcoxon signed ranks test, rank all of the d_i 's without regard to sign: give the rank of 1 to the smallest $|d_i|$, the rank of 2 to the next smallest, etc. When ranking scores without regard to sign, a d_i of -1 is given a lower rank than a d_i of either +2 or -2.

Then to each rank affix the sign of the difference. That is, indicate which ranks arose from negative d_i 's and which ranks arose from positive d_i 's.

³ The reader is urged to construct the fourfold table as an exercise using B = 7 and C = 8.

TABLE D
Table of probabilities associated with values as small as (or smaller than) observed values of k in the binomial test Given in the body of the table are one-tailed probabilities under H_0 for the binomial test when $p = q = \frac{1}{2}$.

Entries are $P[Y \le k]$. Note that entries may also be read as $P[Y \ge N - k]$

								k					J-				
0	1	2	3	4	5	6	7	8	9	10	11	12.	13	14	15	16	17
062	312	688	938	1.0	1 0					, V							
016	109	344	656	891	984	1.0							•				
008 004	062 035	227 145	500 363	773 637	938 855	992 965	1.U 996	1.0									
002 001	020 011	090 055	254 172	500 377	746 623	910 828	980 945	998 989	1.0 999	1.0							
	006 003 002	033 019 011	113 073 046	274 194 133	500 387 291	726 613 500	887 806 709	967 927 867	994 981 954	999+ 997 989	999+ 998	999+	1.0				
	001	004	018	059	151	304	500	788 696	849	941	982	996			1.0		
		002 001 001	011 006 004 002	038 025 015 010	105 072 048 032	227 166 119 084 058	402 315 240 180	598 500 407 324 252	773 685 593 500 412	895 834 760 676 588	962 928 881 820 748	989 975 952 916 868	998 994 985 968 942	999 996 990	999+ 999 998		1.0 999+ 999+
	062 031 016 008 004 002	062 312 031 188 016 109 008 062 004 035 002 020 001 011	062 312 688 031 188 500 016 109 344 008 062 227 004 035 145 002 020 090 001 011 055 006 033 003 019 002 011 001 006 004	062 312 688 938 031 188 500 812 016 109 344 656 008 062 227 500 004 035 145 363 002 020 090 254 001 011 055 172 006 033 113 003 019 073 002 011 046 001 006 029 004 018 002 011 001 006 001 006	062 312 688 938 1.0 031 188 500 812 969 016 109 344 656 891 008 062 227 500 773 004 035 145 363 637 002 020 090 254 500 001 011 055 172 377 006 033 113 274 003 019 073 194 002 011 046 133 001 006 029 090 004 018 059 002 011 038 001 006 025 001 004 015 002 010	062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 008 062 227 500 773 938 004 035 145 363 637 855 002 020 090 254 500 746 001 011 055 172 377 623 006 033 113 274 500 003 019 073 194 387 002 011 046 133 291 001 006 029 090 212 004 018 059 151 002 011 038 105 001 006 025 072 001 004 015 048 002 010 032	062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 1.0 008 062 227 500 773 938 992 004 035 145 363 637 855 965 002 020 090 254 500 746 910 001 011 055 172 377 623 828 006 033 113 274 500 726 003 019 073 194 387 613 002 011 046 133 291 500 001 006 029 090 212 395 004 018 059 151 304 002 011 038 105 227 001 006 025 072 166 001 004 015 048 119 002 010 032 084	062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 1.0 008 062 227 500 773 938 992 1.0 004 035 145 363 637 855 965 996 002 020 090 254 500 746 910 980 001 011 055 172 377 623 828 945 006 033 113 274 500 726 887 003 019 073 194 387 613 806 002 011 046 133 291 500 709 001 006 029 090 212 395 605 004 018 059 151 304 500 002 011 038 105 227 402 001 006 025 072 166 315 001 004 015 048 119 240 002 010 032 084 180	0 1 2 3 4 5 6 7 8 062 312 688 938 1.0	0 1 2 3 4 5 6 7 8 9 062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 1.0 008 062 227 500 773 938 992 1.0 004 035 145 363 637 855 965 996 1.0 002 020 090 254 500 746 910 980 998 1.0 001 011 055 172 377 623 828 945 989 999 006 033 113 274 500 726 887 967 994 003 019 073 194 387 613 806 927 981 002 011 046 133 291 500 709 867 954 001 006 029 090 212 395 605 788 910 004 018 059 151 304 500 696 849 002 011 038 105 227 402 598 773 001 006 025 072 166 315 500 685 001 004 015 048 119 240 407 593 002 010 032 084 180 324 500	0 1 2 3 4 5 6 7 8 9 10 062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 1.0 008 062 227 500 773 938 992 1.0 004 035 145 363 637 855 965 996 1.0 002 020 090 254 500 746 910 980 998 1.0 001 011 055 172 377 623 828 945 989 999 1.0 006 033 113 274 500 726 887 967 994 999+ 003 019 073 194 387 613 806 927 981 997 002 011 046 133 291 500 709 867 954 989 001 006 029 090 212 395 605 788 910 971 004 018 059 151 304 500 696 849 941 002 011 038 105 227 402 598 773 895 001 006 025 072 166 315 500 685 834 001 004 015 048 119 240 407 593 760 002 010 032 084 180 324 500 676	0 1 2 3 4 5 6 7 8 9 10 11 062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 1.0 008 062 227 500 773 938 992 1.0 004 035 145 363 637 855 965 996 1.0 002 020 090 254 500 746 910 980 998 1.0 001 011 055 172 377 623 828 945 989 999 1.0 006 033 113 274 500 726 887 967 994 999+ 1.0 003 019 073 194 387 613 806 927 981 997 999+ 002 011 046 133 291 500 709 867 954 989 998 001 006 029 090 212 395 605 788 910 971 994 004 018 059 151 304 500 696 849 941 982 002 011 038 105 227 402 598 773 895 962 001 006 025 072 166 315 500 685 834 928 001 004 015 048 119 240 407 593 760 881	0 1 2 3 4 5 6 7 8 9 10 11 12· 062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 1.0 008 062 227 500 773 938 992 1.0 004 035 145 363 637 855 965 996 1.0 002 020 090 254 500 746 910 980 998 1.0 001 011 055 172 377 623 828 945 989 999 1.0 006 033 113 274 500 726 887 967 994 999+ 1.0 003 019 073 194 387 613 806 927 981 997 999+ 1.0 003 019 073 194 387 613 806 927 981 997 999+ 1.0 002 011 046 133 291 500 709 867 954 989 998 999+ 001 006 029 090 212 395 605 788 910 971 994 999+ 001 006 029 090 212 395 605 788 910 971 994 999 004 018 059 151 304 500 696 849 941 982 996 002 011 038 105 227 402 598 773 895 962 989 001 006 025 072 166 315 500 685 834 928 975 001 004 015 048 119 240 407 593 760 881 952 002 010 032 084 180 324 500 676 820 916	0 1 2 3 4 5 6 7 8 9 10 11 12 13 062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 1.0 008 062 227 500 773 938 992 1.0 004 035 145 363 637 855 965 996 1.0 002 020 090 254 500 746 910 980 998 1.0 001 011 055 172 377 623 828 945 989 999 1.0 006 033 113 274 500 726 887 967 994 999+ 1.0 003 019 073 194 387 613 806 927 981 997 999+ 1.0 003 019 073 194 387 613 806 927 981 997 999+ 1.0 001 004 018 059 151 304 500 696 849 941 982 996 999+ 004 018 059 151 304 500 696 849 941 982 996 999+ 001 006 025 072 166 315 500 685 834 928 975 994 001 004 015 048 119 240 407 593 760 881 952 985 002 010 004 015 048 119 240 407 593 760 881 952 985	0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 062 312 688 938 1.0 031 188 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593 760 881 952 985 996 999 002 011 038 105 027 402 598 773 895 962 989 999 999 1.0 002 011 038 105 227 402 598 773 895 962 989 999 999 999+ 1.0 003 019 006 025 072 166 315 500 685 834 928 975 994 999 999+ 1.0 001 004 015 048 119 240 407 593 760 881 952 985 996 999 002 010 004 015 048 119 240 407 593 760 881 952 985 996 999	0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 062 312 688 938 1.0 031 188 500 812 969 1.0 016 109 344 656 891 984 1.0 008 062 227 500 773 938 992 1.0 004 035 145 363 637 855 965 996 1.0 002 020 090 254 500 746 910 980 998 1.0 001 011 055 172 377 623 828 945 989 999 1.0 006 033 113 274 500 726 887 967 994 999+ 1.0 007 008 062 090 090 090 090 090 090 090 090 090 09

Note: Decimal points omitted, and values less than .0005 are omitted.

TABLE D (continued)

k Ν

WS.

Note: Decimal points omitted, and values less than .0005 are omitted.

TABLE A

Probabilities associated with the upper tail of the normal distribution

The body of the table gives one-tailed probabilities under H_0 of z. The left-hand marginal column gives various values of z to one decimal place. The top row gives various values to the second decimal place. Thus, for example, the one-tailed p of $z \ge .11$ or $z \le -.11$ is p = .4562.

и		.0.8.7.6.5	1.0 1.1 1.2 1.3	1.5 1.7 1.8	22210 23210	22222 28765	3.3.3.0 2.2.3.4.4		4.0
.00	.5000 .4602 .4207 .3821 .3446	.3085 .2743 .2420 .2119 .1841	.1587 .1357 .1151 .0968 .0808	.0668 .0548 .0446 .0359 .0287	.0228 .0179 .0139 .0107 .0082	.0062 .0047 .0035 .0026 .0019	.0013 .0010 .0007 .0005 .0003	.00023 .00016 .00011 .00007 .00005	.00003
.01	.4960 .4562 .4168 .3783 .3409	.3050 .2709 .2389 .2389 .2090 .1814	.1562 .1335 .1131 .0951 .0793	.0655 .0537 .0436 .0351 .0281	.0222 .0174 .0136 .0104 .0080	.0060 .0045 .0034 .0025 .0018	.0003		-
.02	. 4920 . 4522 . 4129 . 3745 . 3372	.3015 .2676 .2358 .2358 .2061	.1539 .1314 .1112 .0934 .0778	.0643 .0526 .0427 .0344 .0274	.0217 .0170 .0132 .0102 .0078	.0059 .0044 .0033 .0024 .0018	.0013		
.03	. 4880 . 4483 . 4090 . 3707 . 3336	. 2981 . 2643 . 2327 . 2033 . 1762	.1515 .1292 .1093 .0918 .0764	.0630 .0516 .0418 .0336 .0268	.0212 .0166 .0129 .0099 .0075	.0057 .0043 .0032 .0023 .0017	.0012		
.04	. 4840 . 4443 . 4052 . 3669 . 3300	.2946 .2611 .2296 .2005 .1736	.1492 .1271 .1075 .0901 .0749	.0618 .0505 .0409 .0329 .0262	.0207 .0162 .0125 .0096 .0073	.0055 .0041 .0031 .0023 .0016	.0012 .0008		
.05	.4801 .4404 .4013 .3632 .3264	.2912 .2578 .2266 .1977 .1711	.1469 .1251 .1056 .0885 .0735	.0606 .0495 .0401 .0322 .0256	.0202 .0158 .0122 .0094 .0071	.0054 .0040 .0030 .0022 .0016	.0008		
.06	. 4761 . 4364 . 3974 . 3594 . 3228	.2877 .2546 .2236 .1949 .1685	.1446 .1230 .1038 .0869 .0721	.0594 .0485 .0392 .0314 .0250	.0197 .0154 .0119 .0091 .0069	.0052 .0039 .0029 .0021 .0015	.0011		
.07	. 4721 . 4325 . 3936 . 3557 . 3192	. 2843 . 2514 . 2206 . 1922 . 1660	.1423 .1210 .1020 .0853 .0708	.0582 .0475 .0384 .0307 .0244	.0192 .0150 .0116 .0089 .0068	.0051 .0038 .0028 .0021 .0015	.0008		L
.08	. 4681 . 4286 . 3897 . 3520 . 3156	.2810 .2483 .2177 .1894 .1635	.1401 .1190 .1003 .0838 .0694	.0571 .0465 .0375 .0301 .0239	.0188 .0146 .0113 .0087 .0066	.0049 .0037 .0027 .0027 .0020 .0014	.0010		
.09	. 4641 . 4247 . 3859 . 3483 . 3121	.2776 .2451 .2148 .1867 .1611	.1379 .1170 .0985 .0823	.0559 .0455 .0367 .0294 .0233	.0183 .0143 .0110 .0084 .0064	.0048 .0036 .0026 .0019 .0014	.0010		

TABLE A (continued)

Selected significance levels for the normal distribution	cance lev	els for t	he norm	al distrib	oution				
Two-tailed a .20 .10 .05	.20	.10	.05	.02 .01	.01	.002	.002 .001	.0001	.00001
One-tailed a .10 .05	.10	.05	.025	.025 .01		.005 .001 .0005	.0005	.00005	.000005
z	1.282	1.645	1.960	2.326	2.576	3.090	1.282 1.645 1.960 2.326 2.576 3.090 3.291 3.891	3.891	4.417

TABLE A_n Critical z values for #c multiple comparisons*

Entries in the table for a given #c and level of significance α is the point on the standard normal distribution such that the upper-tail probability is equal to $\frac{1}{2}\alpha/\#c$. For values of #coutside the range included in the table, z can be found by using Appendix Table A.

			R		
	Two-Tailed .30	. 25	.20	. 15	. 10
#	One-tailed .15	. 125	. 10	.075	.05
	750 1	1.150	1.282	1.440	1.645
- (1 440	1 534	1.645	1.780	-
A, C	1 645	1 732	1.834	'n	<u>.</u>
· u	1 700				
1 -E	1 881				
٠ د	1 940				
10					2.450
) ~					
α					
5 4					
: 5					
; ;					
iĸ					
) i					
2 2	2.552	2.615	2.690	2.785	2.913
					١

^{* #}c is the number of comparisons.

TABLE A_{III}

Critical values $q(\alpha, \# c)$ for # c dependent multiple comparisons*†‡

Entries in the table for a given # c and level of significance α are critical values for the maximum absolute values of # c standard normal random variables with common correlation. 5 for the with common correlation .5 for the one-tailed test. two-tailed test, and critical values for the upper tail of #c standard normal random variables

		Two-Tai	ailed	One-Tail	iled
#0	α:	.05	.01	.05	.01
grada,		. 9	tn.	1.65	2.33
N		'n			2.56
ω		ω	90		Ġ
4		۵.		•	2.77
CI		Ġ		Ni	œ
٥		'n	•	N)	ω
7		Ġ	•	• (a)	
ω		Ġ	u Justi	យ	2.9
9		è	'n	۵.	0
10		; '	'n	٠.	6
1		2.74	3.27	2.48	3.06
12		, '	'n	'n	3.08
15		ω		Ġ	3.14
20		ż	.	ò	3.21

^{* #}c is the number of comparisons.

control. Biometrics, 20, 482-491. (With the permission of the author and the editor of Biometrics.) [†]Two-tailed entries are adapted from Dunnett, C. W. (1964). New tables for multiple comparisons with a

multivariate t. Annals of Mathematical Statistics, 34, 792-828. (With the permission of the author and the publisher at Annals of Mathematical Statistics.) One-tailed entries are adapted from Gupta, S. S. (1963). Probability integrals of multivariate normal and