Question 1 [10 marks]

- (i) State the definition of two mutually exclusive events. For a finite collection of mutually exclusive events E_1, E_2, \ldots, E_n , what is the relationship between $P(\bigcup_{i=1}^n E_i)$ and $\sum_{i=1}^n P(E_i)$? Justify your answer.
- (ii) State the definition of two independent events. Let A and B be independent events, show that A^c , B are independent events, and deduce that A^c , B^c are independent. [3]

There are n urns of which the r^{th} urn contains r-1 red balls and n-r magenta balls. You pick an urn at random and remove two balls at random without replacement. Find the probability that:

(iv) the second ball is magenta, given that the first is magenta. (Hint:
$$\sum_{i=1}^{n} i^2 = \frac{n(n+1)(2n+1)}{6}$$
 and $\sum_{i=1}^{n} i = \frac{n(n+1)}{2}$)

Question 2 [10 marks]

In a game show, you are asked to choose one of the three doors. One conceals a new car and two conceal goats. You choose, but your chosen door is not opened immediately. Instead the presenter opens another door, which reveals a goat. He approaches you and asks "would you like an opportunity to change your choice to the third door, which is unopened and unchosen so far?". Let p be the conditional probability that the third door conceals the car. The presenter's protocol is:

- (i) he is determined to show you a goat, with a choice of two, he picks one at random. Show $p = \frac{2}{3}$.
- (ii) he is determined to show you a goat; with a choice of two goats (named B and N) he shows you B with probability b. Show that, given you see b, the probability p = 1/(1+b). [2]
- (iii) he opens a door chosen at random irrespective of what lies behind. Show $p = \frac{1}{2}$. [2]
- (iv) Show that, for $\alpha \in [\frac{1}{2}, \frac{2}{3}]$, there exists a protocol such that $p = \alpha$. Are you well advised to change your choice to the third door?

Question 3 [10 marks]

The random variable Y has the following probability density function (pdf):

$$f(y) = \frac{(60y - 6y^2)}{1000}; \ 0 \le y \le 10$$

= 0; otherwise

- (i) Find an expression for P(Y < y|Y < 4)
- (ii) Hence, or otherwise, show that the conditional pdf: [2]

$$f_{Y|Y<4}(y|y<4) = \frac{15}{88}y - \frac{3}{176}y^2$$
, for $0 \le y \le 4$

(iii) Calculate the conditional expected value E(Y|Y<4) and the conditional variance Var(Y|Y<4).

(iv) Find an expression for
$$P(Y < u|Y > 1 \text{ and } Y < 4)$$
.

Question 4 [10 marks]

A Beacon Tower was built at the top of the mountain to give alarm by smoke in the ancient China. If invading enemy forces were spotted during the daytime, the patrol in one tower would burn wolf manure immediately. The smoke (also known as wolf smoke) could then be visible to the next tower, where another wolf smoke would be set. Information of an invasion was therefore delivered from one tower to the next.

Alpha1, Beta2, Charlie3 and Delta4 are four beacon towers built strategically such that none of any three towers lie in a straight line. The visibility between any two towers can be blocked by thick fog with a probability p. Fog between each pair take place independently. If any of the tower starts the wolf smoke, it can only be seen by another with no fog in between. If Alpha1 spots an invasion, what is the probability that

- (i) Delta4 is aware of the invasion given fog between Delta4 and Alpha1. [3]
- (ii) Delta4 is aware of the invasion given fog between Beta2 and Charlie3. [2]
- (iii) Delta4 is aware of the invasion given fog between Beta2 and Alpha1. [2]
- (iii) Delta4 is aware of the invasion. [3]

By using appropriate notations and assumptions, [3] (i) State and prove the Markov Inequality. [3] (ii) State and prove the Chebyshev Inequality. (iii) Explain what is meant by convergence in probability for a sequence of random variables. [1](iv) State and prove the weak law of large number theory. [3] Question 6 [10 marks] Consider a pair of random variables X and Y. Let Y be distributed as a Binomial distribution Bin(n, X), where X has a beta distribution on [0, 1] with parameters a and b. (i) Describe the probability mass function of Y. [4](ii) Evaluate E[Y]. [2](iii) Evaluate Var(Y). [2] (iv) Specify the distribution of Y if X is uniform. [2]

Question 5 [10 marks]

Question 7 [10 marks]

(i) Derive expressions, in terms of a, b and c, for the principal components of a 2-dimensional random vector X with mean μ and covariance matrix:

$$S = \begin{bmatrix} a & c \\ c & b \end{bmatrix}$$

What are the variances of the first and second principal components?

(ii) A p-dimensional random variable X has a $N_p(\mu, \Sigma)$ distribution if its characteristic function is given by

[6]

$$\phi_X(t) = e^{it'\mu - \frac{1}{2}t'\Sigma t}.$$

Derive the distribution of the vector Y = AX where A is a $q \times p$ matrix. [2]

(iii) Describe the distribution of the vector $Z = W^{-1}(X - \mu)$, where W is a symmetric matrix such that $W^2 = \Sigma$.

Question 8 [10 marks]

Let Y_1, \ldots, Y_n be independently and identically distributed random variables, with $Y_i \sim \text{Poi}(\mu) \ \forall i$.

- (i) Derive the probability generating function $G_{Y_1}(t)$ and the moment generating function $M_{Y_1}(t)$ for Y_1 .
- (ii) Let $S = \sum_{i=1}^{n} Y_i$. Show that S follows a Poisson distribution with parameter $n\mu$. [3]
- (iii) Let X have the Poisson distribution with parameter Y_1 , show that the probability generating function for $X + Y_1$ is

$$G_{X+Y_1}(t) = \exp\{\mu(te^{t-1} - 1)\}$$

Question 9 [10 marks]

(i) Let X and Y be independent exponential random variables with parameter 1. Find the joint density function of U = X + Y and $V = \frac{X}{X+Y}$. Specify the distribution for V. [4]

Let X and Y have the bivariate normal density function

$$f(x,y) = \frac{1}{2\pi\sqrt{1-\rho^2}} \exp\Big\{-\frac{1}{2(1-\rho^2)}(x^2 - 2\rho xy + y^2)\Big\}.$$

(ii) Show that X and
$$Z = (Y - \rho X)/\sqrt{1 - \rho^2}$$
 are independent $N(0, 1)$ variables. [3]

$$P(X > 0, Y > 0) = \frac{1}{4} + \frac{1}{2\pi} \sin^{-1} \rho$$

Hint: Change the variables to polar coordinates.

Question 10 [10 marks]

Species						(y_{ij})					$\sum_{j} y_{ij}$	$\sum_{j} y_{ij}^2$
Setosa	5.7	4.8	4.8	5.7	5.7	5.1	4.3	5.1	5.7	5.7	52.6	279.04
Versicolor	6.1	5.6	5.6	6.1	5.6	6.7	6.1	5.6	6.1	6.7	60.2	364.06
Virginica	6.3	7.7	7.9	6.3	6.9	7.4	7.7	6.3	7.4	6.3	70.2	496.88

The Iris flower dataset is a multivariate dataset introduced by Ronald Fisher in 1936. The above is a subset of the Sepal Lengths of each of three Iris spefies: Setosa, Versicolor and Virginica.

Consider the one-way analysis of variance model below with equal numbers of observations (j = 1, 2, ..., n) per treatment group (i = 1, 2, ..., t)

$$Y_{ij} = \mu + \tau_i + e_{ij}, \ i = 1, 2, \dots, t; \ j = 1, 2, \dots, n$$

- (i) Let μ be the mean of the sepal lengths in the combined three populations. Carry out an appropriate two sided test of the hypothesis that $\mu = 6$, with the assumption that the variance for the combined populations is $\sigma^2 = 0.6913$. Clearly state your null and alternative hypotheses, along with your conclusions.
- (ii) State the key assumptions underlining an ANOVA procedure. [2]
- (iii) Carry out a test of the hypothesis that the mean sepal length of each species is the same. Clearly state your null and alternative hypotheses, along with your conclusions. [5]

Notation, parameters and formulae for distributions $% \left(1\right) =\left(1\right) \left(1\right) \left$

Notation	pdf/pmf f(x)	Mean	Variance	$MGF M_x(t)$
Binomial				
$X \sim BIN(n,p)$	$\begin{pmatrix} n \\ x \end{pmatrix} p^x q^{n-x}$	np	npq	$(pe^t + q)^n$
0	$x = 0, 1, \dots, n$			
q = 1 - p				
Bernoulli				
$X \sim BIN(1,p)$	p^xq^{1-x}	p	pq	$pe^t + q$
0	x = 0, 1			
q = 1 - p				
Geometric			_	<i>t</i>
$X \sim GEO(p)$	pq^{x-1}	1/p	q/p^2	$rac{pe^t}{1-qe^t}$
0	$x = 1, 2, \dots$			
q = 1 - p				
Poisson				
$X \sim POI(\mu)$	$\frac{e^{-\mu}\mu^x}{x!}$	μ	μ	$e^{\mu(e^t-1)}$
$0 < \mu$	$x = 0, 1, \dots$			
Chi-square				
$X \sim \chi^2(\nu)$	$\frac{x^{\nu/2-1}e^{-x/2}}{2^{\nu/2}\Gamma(\nu/2)}$	ν	2ν	$(1-2t)^{-\nu/2}$
$\nu=1,2,\ldots$	0 < x			
Uniform				
$X \sim UNIF(a,b)$	$\frac{1}{b-a}$	(a+b)/2	$(b-a)^2/12$	$\frac{e^{bt}-e^{at}}{(b-a)t}$
a < b	a < x < b			, ,
Normal				
$X \sim N(\mu, \sigma^2)$	$\frac{e^{-[(x-\mu)/\sigma]^2}}{\sqrt{2\pi}\sigma}$	μ	σ^2	$e^{\mu t + \sigma^2 t^2/2}$
$0 < \sigma$	V =c			
Gamma				
$X \sim GAM(\theta, \kappa)$	$\frac{e^{-x/\theta}x^{\kappa-1}}{\theta^{\kappa}\Gamma(\kappa)}$	$\kappa heta$	$\kappa heta^2$	$(1-\theta t)^{-\kappa}$
$0 < \theta, 0 < \kappa$	0 < x			·

Notation	$\mathrm{pdf}/\mathrm{pmf}\;f(x)$	Mean	Variance	$MGF M_x(t)$
Exponential				
$X \sim EXP(\theta)$	$\frac{e^{-x/\theta}}{\theta}$	heta	θ^2	$(1-\theta t)^{-1}$
$0 < \theta$	0 < x			
Two parameter				
Exponential				
$X \sim EXP(\theta, \eta)$	$\frac{e^{-(x-\eta)/\theta}}{\theta}$	$\eta + \theta$	θ^2	$(1 - \theta t)^{-1} e^{\eta t}$
$0 < \theta$	$\eta < x$			
Double				
Exponential				
$X \sim DE(\theta, \eta)$	$\frac{e^{- x-\eta / heta}}{2 heta}$	η	$2\theta^2$	$(1-\theta^2t^2)^{-1}e^{\eta t}$
$0 < \theta$	20			
Weibull				
$X \sim WEI(\theta,\beta)$	$rac{eta x^{eta-1}e^{-(x/ heta)^eta}}{ heta^eta}$	$\theta\Gamma\left(1+\frac{1}{\beta}\right)$	$\theta^2 \left[\Gamma \left(1 + \frac{1}{\beta} \right) \right]$	*
$0 < \theta, \beta$			$-\Gamma^2\left(1+\frac{1}{\beta}\right)$	
Beta				
$X \sim BETA(\alpha, \beta)$	$\frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)}x^{\alpha-1}(1-x)^{\beta-1}$	$\frac{\alpha}{\alpha + \beta}$	$\frac{\alpha\beta}{(\alpha+\beta+1)(\alpha+\beta)^2}$	*
$0 < \alpha, \beta$	0 < x < 1		$-\Gamma^2\left(1+\frac{1}{\beta}\right)$	

Law of Total Probability: $P(A) = \sum_{i=1}^k P(A|E_i)P(E_i)$ when $\bigcup_{i=1}^k E_i = \Omega$ and all E_i are mutually exclusive.

Linear Regression:

$$\hat{\beta}_1 = \frac{S_{XY}}{S_{XX}} = \frac{\sum x_i y_i - n\bar{x}\bar{y}}{\sum x_i^2 - n(\bar{x})^2};$$
$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

Analysis of Variance:

$$SST = \left(\sum_{i} \sum_{j} (y_{ij} - \bar{y})^{2}\right) = \sum_{i} \sum_{j} (y_{ij})^{2} - \frac{(y_{..})^{2}}{n}$$
$$SSB = \left[\sum_{i} \frac{(y_{i.})^{2}}{n_{i}}\right] - \frac{(y_{..})^{2}}{n},$$

where $y_{i.} = \sum_{j=1}^{n_i} y_{ij}$ and $y_{..} = \sum_{i} \sum_{j} y_{ij}$.

$\nu_2 \backslash \nu_l$		2	3	4	5	6	7	8	10	12	15	20	30	50	∞
1	$q \\ 0.900$	40 E	E2 6	EE O	579	E0 9	EO 1	FO 7	60 E	61.0	<i>6</i> 1 E	69.0	69.6	62.0	62.2
1	0.950									244.					
	0.930 0.975									977.			250.	202.	204.
	0.990	000.	004.	<i>3</i> 00.	322.	<i>3</i> 31.	340.	301.	303.	911.	300.	990.			
	0.999														
2	0.900	9.00	9 16	9 24	9 29	9 33	9 35	9 37	9 39	9.41	9 43	9 44	9 46	9 47	9 49
_	0.950									19.4					
	0.975									39.4					
	0.990									100.					
	0.999		999.												
3	0.900				5.31	5.28	5.27	5.25	5.23	5.22	5.20	5.18	5.17	5.15	5.13
	0.950	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.79	8.74	8.70	8.66	8.62	8.58	8.53
	0.975	16.0	15.4	15.1	14.9	14.7	14.6	14.5	14.4	14.3	14.3	14.2	14.1	14.0	13.9
	0.990	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.2	27.1	26.9	26.7	26.5	26.4	26.1
	0.999	149.	141.	137.	135.	133.	132.	131.	129.	128.	127.	126.	125.	125.	123.
4	0.900	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.92	3.90	3.87	3.84	3.82	3.79	3.76
	0.950									5.91					
	0.975									8.75					
	0.990									14.4					
	0.999									47.4					
5	0.900									3.27					
	0.950									4.68					
	0.975									6.52					
	0.990									9.89					
	0.999									26.4					
6	0.900									2.90					
	0.950									4.00					
	0.975									5.37					
	0.990									7.72 18.0					
7	0.999														
7	$0.900 \\ 0.950$									$2.67 \\ 3.57$					
	0.950 0.975									3.37 4.67					
	0.975 0.990									6.47					
	0.990									13.7					
8	0.900									2.50					
O	0.950									3.28					
	0.975									4.20					
	0.990									5.67					
	5.550				5.00	5.51	J.10	5.00	0.01	J. 0 I	J.J	5.00	J. <u>_</u> J	5.01	1.00

 $0.999 \quad 18.5 \, 15.8 \, 14.4 \, 13.5 \, 12.9 \, 12.4 \, 12.0 \, \ 11.5 \, \ 11.2 \, \ 10.8 \, \ 10.5 \, \ 10.1 \, \ 9.80 \, \ 9.33$

$\nu_2 \backslash \nu_l$		2	3	4	5	6	3	7	8	10	12	15	20	30	50	∞
9	0.900	3 01	2 81	2 60	9 61	9 :	55.9	51	2.47	2 42	2 38	2 34	2 30	2 25	2.22	2 16
Э	0.950														2.80	
	0.975														3.47	
	0.990														4.52	
	0.999														8.26	
10	0.900														2.12	
	0.950														2.64	
	0.975	5.46	4.83	4.47	4.24	4.0	073	.95	3.85	3.72	3.62	3.52	3.42	3.31	3.22	3.08
	0.990	7.56	6.55	5.99	5.64	5.3	395	.20	5.06	4.85	4.71	4.56	4.41	4.25	4.11	3.91
	0.999	14.9	12.6	11.3	10.5	9.9	939	.52	9.20	8.75	8.45	8.13	7.80	7.47	7.19	6.76
11	0.900	2.86	2.66	2.54	2.45	2.3	392	.34	2.30	2.25	2.21	2.17	2.12	2.08	2.04	1.97
	0.950														2.51	
	0.975														3.03	
	0.990														3.81	
10	0.999														6.42	
12	0.900														1.97	
	0.950														2.40	
	0.975														2.87 3.57	
	0.990														5.83	
13	0.999 0.900														1.92	
10	0.950														2.31	
	0.975														2.74	
	0.990														3.37	
	0.999														5.37	
14	0.900														1.87	
	0.950	3.74	3.34	3.11	2.96	2.8	352	.76	2.70	2.60	2.53	2.46	2.39	2.31	2.24	2.13
	0.975	4.86	4.24	3.89	3.66	3.5	503	.38	3.29	3.15	3.05	2.95	2.84	2.73	2.64	2.49
	0.990														3.22	
	0.999														5.00	
15	0.900														1.83	
	0.950														2.18	
	0.975														2.55	
	0.990														3.08	
16	0.999 0.900														4.70 1.79	
10	0.950														2.12	
	0.975														2.12 2.47	
	0.990														2.97	
	0.999														4.45	
17	0.900														1.76	
	0.950														2.08	
	0.975														2.41	
	0.990														2.87	
	0.999	10.7	8.73	7.68	7.02	6.5	566	.22	5.96	5.58	5.32	5.05	4.77	4.48	4.24	3.85

$\nu_2 \backslash \nu_l$	a	2	3	4	5	6	7	8	10	12	15	20	30	50	∞
18	$\frac{q}{0.900}$	2 62 9	2 42 2	205	202	132	086	2 04	1 98	1 93	1 89	1.84	1 78	1.74	1 66
10	0.950													2.04	
	0.975													2.35	
	0.990													2.78	
	0.999													4.06	
19	0.900													1.71	
	0.950	3.523	3.132	2.902	2.742	0.632	2.54	2.48	2.38	2.31	2.23	2.16	2.07	2.00	1.88
	0.975													2.30	
	0.990													2.71	
	0.999													3.90	
20	0.900													1.69	
	0.950													1.97	
	0.975													2.25	
	0.990													2.64	
21	0.999 0.900													3.76 1.67	
21	0.950													1.07	
	0.950 0.975													2.21	
	0.990													2.58	
	0.999													3.64	
22	0.900													1.65	
	0.950													1.91	
	0.975													2.17	
	0.990	5.724	4.824	1.31 3	3.993	3.763	.59	3.45	3.26	3.12	2.98	2.83	2.67	2.53	2.31
	0.999	9.61	7.806	6.81	5.195	.765	.44 !	5.19	4.83	4.58	4.33	4.06	3.78	3.54	3.15
23	0.900													1.64	
	0.950													1.88	
	0.975													2.14	
	0.990													2.48	
0.4	0.999													3.44	
24	$0.900 \\ 0.950$													1.62	
	0.950 0.975													1.86 2.11	
	0.975 0.990													2.44	
	0.999													3.36	
25	0.900	2.53													
	0.950	3.39													
	0.975	4.29	3.693	3.35	3.132	.972	.85	2.75	2.61	2.51	2.41	2.30	2.18	2.08	1.91
	0.990	5.574	4.684	1.183	3.853	6.633	3.46	3.32	3.13	2.99	2.85	2.70	2.54	2.40	2.17
	0.999	9.22	7.456	6.495	5.895	.465	.15	4.91	4.56	4.31	4.06	3.79	3.52	3.28	2.89
26	0.900	2.522													
	0.950	3.372													
	0.975	4.27													
	0.990	5.53													
	0.999	9.12	7.366	.41 5	o.80 5	.385	.074	4.83	4.48	4.24	3.99	3.72	3.44	3.21	2.82

$\nu_2 \backslash \nu_l$	_	2	3	4	5	6	7	8	10	12	15	20	30	50	∞
27	0.900	2.51	2.30	2 17	2.07	2.00	1 95	1 91	1.85	1.80	1 75	1 70	1 64	1.58	1 49
	0.950													1.81	
	0.975													2.03	
	0.990	5.49	4.60	4.11	3.78	3.56	3.39	3.26	3.06	2.93	2.78	2.63	2.47	2.33	2.10
	0.999	9.02	7.27	6.33	5.73	5.31	5.00	4.76	4.41	4.17	3.92	3.66	3.38	3.14	2.75
28	0.900	2.50	2.29	2.16	2.06	2.00	1.94	1.90	1.84	1.79	1.74	1.69	1.63	1.57	1.48
	0.950													1.79	
	0.975													2.01	
	0.990													2.30	
	0.999													3.09	
29	0.900													1.56	
	0.950													1.77	
	0.975													1.99	
	$0.990 \\ 0.999$													$2.27 \\ 3.03$	
30	0.999													3.03 1.55	
30	0.950													1.76	
	0.975													1.97	
	0.990													2.25	
	0.999													2.98	
60	0.900													1.41	
	0.950	3.15	2.76	2.53	2.37	2.25	2.17	2.10	1.99	1.92	1.84	1.75	1.65	1.56	1.39
	0.975	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.27	2.17	2.06	1.94	1.82	1.70	1.48
	0.990	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.63	2.50	2.35	2.20	2.03	1.88	1.60
	0.999													2.32	
80	0.900													1.38	
	0.950													1.51	
	0.975													1.63	
	0.990													1.79	
100	0.999													2.16 1.35	
100	$0.900 \\ 0.950$													1.33	
	0.975													1.59	
	0.990													1.74	
	0.999													2.08	
120	0.900													1.34	
	0.950	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.91	1.83	1.75	1.66	1.55	1.46	1.25
	0.975	3.80	3.23	2.89	2.67	2.52	2.39	2.30	2.16	2.05	1.94	1.82	1.69	1.56	1.31
	0.990													1.70	
	0.999													2.02	
∞	0.900													1.26	
	0.950													1.35	
	0.975													1.43	
	0.990													1.52	
	0.999	0.91	5.42	4.02	4.10	3.74	3.47	3.27	2.96	2.74	2.51	2.27	1.99	1.73	1.00

NORMAL CUMULATIVE DISTRIBUTION FUNCTION

x	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.5000	0.5040	0.5080	0 5120	0.5160	0.5100	0 5220	0 5270	0 5210	0.5350
0.0			0.5478							
0.1			0.5871							
0.2			0.6255							
0.4			0.6628							
0.5			0.6985							
0.6			0.7324							
0.7	0.7580	0.7611	0.7642	0.7673	0.7703	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
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			0.8686							
1.2			0.8888							
1.3			0.9066							
1.4			0.9222							
1.5			0.9357							
1.6			0.9474							
1.7			0.9573							
1.8			0.9656							
1.9			0.9726							
$\begin{array}{c c} 2.0 \\ 2.1 \end{array}$			0.9783 0.9830							
$\frac{2.1}{2.2}$			0.9868							
2.2			0.9898							
$\frac{2.3}{2.4}$			0.9933							
2.5			0.9941							
2.6			0.9956							
2.7			0.9967							
2.8			0.9976							
2.9			0.9982							
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9989	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9992	0.9992	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9994	0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997
3.4			0.9997							
3.5			0.9998							
3.6			0.9999							
3.7			0.9999							
3.8			0.9999							
3.9	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

STUDENT'S t PERCENTAGE POINTS

 $\nu = 60.0\% \, 66.7\% \, 75.0\% \, 80.0\% \, 87.5\% \, 90.0\% \, 95.0\% \, 97.5\% \, 99.0\% \, 99.5\% \, 99.9\%$

```
0.325 \ 0.577 \ 1.000 \ 1.376 \ 2.414 \ 3.078 \ 6.31412.70631.82163.657318.31
1
 2
     0.289 \ 0.500 \ 0.816 \ 1.061 \ 1.604 \ 1.886 \ 2.920 \ 4.303 \ 6.965 \ 9.925 \ 22.327
 3
     0.277 \ 0.476 \ 0.765 \ 0.978 \ 1.423 \ 1.638 \ 2.353 \ 3.182 \ 4.541 \ 5.841 \ 10.215
     0.271 \ 0.464 \ 0.741 \ 0.941 \ 1.344 \ 1.533 \ 2.132 \ 2.776 \ 3.747 \ 4.604 \ 7.173
     0.267 0.457 0.727 0.920 1.301 1.476 2.015 2.571 3.365 4.032 5.893
5
6
     0.265\ 0.453\ 0.718\ 0.906\ 1.273\ 1.440\ 1.943\ 2.447\ 3.143\ 3.707\ 5.208
     0.263\ 0.449\ 0.711\ 0.896\ 1.254\ 1.415\ 1.895\ 2.365\ 2.998\ 3.499\ 4.785
     0.262\ 0.447\ 0.706\ 0.889\ 1.240\ 1.397\ 1.860\ 2.306\ 2.896\ 3.355\ 4.501
     0.261\ 0.445\ 0.703\ 0.883\ 1.230\ 1.383\ 1.833\ 2.262\ 2.821\ 3.250\ 4.297
9
10
     0.260\ 0.444\ 0.700\ 0.879\ 1.221\ 1.372\ 1.812\ 2.228\ 2.764\ 3.169\ 4.144
11
     0.260\ 0.443\ 0.697\ 0.876\ 1.214\ 1.363\ 1.796\ 2.201\ 2.718\ 3.106\ 4.025
12
     0.259 \ 0.442 \ 0.695 \ 0.873 \ 1.209 \ 1.356 \ 1.782 \ 2.179 \ 2.681 \ 3.055 \ 3.930
13
     0.259\ 0.441\ 0.694\ 0.870\ 1.204\ 1.350\ 1.771\ 2.160\ 2.650\ 3.012\ 3.852
     0.258\ 0.440\ 0.692\ 0.868\ 1.200\ 1.345\ 1.761\ 2.145\ 2.624\ 2.977\ 3.787
14
     0.258\ 0.439\ 0.691\ 0.866\ 1.197\ 1.341\ 1.753\ 2.131\ 2.602\ 2.947\ 3.733
15
     0.258 \ 0.439 \ 0.690 \ 0.865 \ 1.194 \ 1.337 \ 1.746 \ 2.120 \ 2.583 \ 2.921 \ 3.686
17
     0.257 \ 0.438 \ 0.689 \ 0.863 \ 1.191 \ 1.333 \ 1.740 \ 2.110 \ 2.567 \ 2.898 \ 3.646
     0.257\ 0.438\ 0.688\ 0.862\ 1.189\ 1.330\ 1.734\ 2.101\ 2.552\ 2.878\ 3.610
18
     0.257\ 0.438\ 0.688\ 0.861\ 1.187\ 1.328\ 1.729\ 2.093\ 2.539\ 2.861\ 3.579
19
     0.257 \ 0.437 \ 0.687 \ 0.860 \ 1.185 \ 1.325 \ 1.725 \ 2.086 \ 2.528 \ 2.845 \ 3.552
21
     0.257 \ 0.437 \ 0.686 \ 0.859 \ 1.183 \ 1.323 \ 1.721 \ 2.080 \ 2.518 \ 2.831 \ 3.527
22
     0.256\ 0.437\ 0.686\ 0.858\ 1.182\ 1.321\ 1.717\ 2.074\ 2.508\ 2.819\ 3.505
     0.256\ 0.436\ 0.685\ 0.858\ 1.180\ 1.319\ 1.714\ 2.069\ 2.500\ 2.807\ 3.485
23
24
     0.256\ 0.436\ 0.685\ 0.857\ 1.179\ 1.318\ 1.711\ 2.064\ 2.492\ 2.797\ 3.467
25
     0.256\ 0.436\ 0.684\ 0.856\ 1.178\ 1.316\ 1.708\ 2.060\ 2.485\ 2.787\ 3.450
26
     0.256\ 0.436\ 0.684\ 0.856\ 1.177\ 1.315\ 1.706\ 2.056\ 2.479\ 2.779\ 3.435
27
     0.256 \ 0.435 \ 0.684 \ 0.855 \ 1.176 \ 1.314 \ 1.703 \ 2.052 \ 2.473 \ 2.771 \ 3.421
     0.256 \ 0.435 \ 0.683 \ 0.855 \ 1.175 \ 1.313 \ 1.701 \ 2.048 \ 2.467 \ 2.763 \ 3.408
29
     0.256\ 0.435\ 0.683\ 0.854\ 1.174\ 1.311\ 1.699\ 2.045\ 2.462\ 2.756\ 3.396
     0.256\ 0.435\ 0.683\ 0.854\ 1.173\ 1.310\ 1.697\ 2.042\ 2.457\ 2.750\ 3.385
30
35
     0.255 \ 0.434 \ 0.682 \ 0.852 \ 1.170 \ 1.306 \ 1.690 \ 2.030 \ 2.438 \ 2.724 \ 3.340
     0.255\ 0.434\ 0.681\ 0.851\ 1.167\ 1.303\ 1.684\ 2.021\ 2.423\ 2.704\ 3.307
40
     0.255\ 0.434\ 0.680\ 0.850\ 1.165\ 1.301\ 1.679\ 2.014\ 2.412\ 2.690\ 3.281
45
50
     0.255 \ 0.433 \ 0.679 \ 0.849 \ 1.164 \ 1.299 \ 1.676 \ 2.009 \ 2.403 \ 2.678 \ 3.261
     0.255\ 0.433\ 0.679\ 0.848\ 1.163\ 1.297\ 1.673\ 2.004\ 2.396\ 2.668\ 3.245
60
     0.254\ 0.433\ 0.679\ 0.848\ 1.162\ 1.296\ 1.671\ 2.000\ 2.390\ 2.660\ 3.232
     0.253\ 0.431\ 0.674\ 0.842\ 1.150\ 1.282\ 1.645\ 1.960\ 2.326\ 2.576\ 3.090
```

CHI-SQUARED PERCENTAGE POINTS

ν	0.1%	0.5%	1.0%	2.5%	5.0%	10.0%	12.5%	20.0%	25.0%	33.3%	50.0%
1	0.000	0.000	0.000	0.001	0.004		0.025	0.064	0.102	0.186	0.455
2	0.002	0.010	0.020	0.051	0.103	0.211	0.267	0.446	0.575	0.811	1.386
3	0.024	0.072	0.115	0.216	0.352	0.584	0.692	1.005	1.213	1.568	2.366
4	0.091	0.207	0.297	0.484	0.711	1.064	1.219	1.649	1.923	2.378	3.357
5	0.210	0.412	0.554	0.831	1.145	1.610	1.808	2.343	2.675	3.216	4.351
6	0.381	0.676	0.872	1.237	1.635	2.204	2.441	3.070	3.455	4.074	5.348
7	0.598	0.989	1.239	1.690	2.167	2.833	3.106	3.822	4.255	4.945	6.346
8	0.857	1.344	1.646	2.180	2.733	3.490	3.797	4.594	5.071	5.826	7.344
9	1.152	1.735	2.088	2.700	3.325	4.168	4.507	5.380	5.899	6.716	8.343
10	1.479	2.156	2.558	3.247	3.940	4.865	5.234	6.179	6.737	7.612	9.342
11	1.834	2.603	3.053	3.816	4.575	5.578	5.975	6.989	7.584		10.341
12	2.214	3.074	3.571	4.404	5.226	6.304	6.729	7.807	8.438		11.340
13	2.617	3.565	4.107	5.009	5.892	7.042	7.493	8.634		10.331	
14	3.041	4.075	4.660	5.629	6.571	7.790	8.266			11.245	
15	3.483	4.601	5.229	6.262	7.261	8.547				12.163	
16	3.942	5.142	5.812	6.908	7.962	9.312				13.083	
17	4.416	5.697	6.408	7.564 8.231						14.006 14.931	
18 19	4.905 5.407	6.265 6.844	7.015 7.633							15.859	
20	5.921	7.434	8.260							16.788	
21	6.447	8.034								17.720	
22	6.983	8.643								18.653	
23	7.529									19.587	
24	8.085									20.523	
25										21.461	
26										22.399	
27										23.339	
										24.280	
										25.222	
30	11.588	13.787	14.953	16.791	18.493	20.599	21.399	23.364	24.478	26.165	29.336
35	14.688	17.192	18.509	20.569	22.465	24.797	25.678	27.836	29.054	30.894	34.336
40	17.916	20.707	22.164	24.433	26.509	29.051	30.008	32.345	33.660	35.643	39.335
45	21.251	24.311	25.901	28.366	30.612	33.350	34.379	36.884	38.291	40.407	44.335
50	24.674	27.991	29.707	32.357	34.764	37.689	38.785	41.449	42.942	45.184	49.335
55	28.173	31.735	33.570	36.398	38.958	42.060	43.220	46.036	47.610	49.972	54.335
60	31.738	35.534	37.485	40.482	43.188	46.459	47.680	50.641	52.294	54.770	59.335

CHI-SQUARED PERCENTAGE POINTS

 $\nu \ 60.0\% \ 66.7\% \ 75.0\% \ 80.0\% \ 87.5\% \ 90.0\% \ 95.0\% \ 97.5\% \ 99.0\% \ 99.5\% \ 99.9\%$

 $1 \quad 0.708 \quad 0.936 \quad 1.323 \quad 1.642 \quad 2.354 \quad 2.706 \quad 3.841 \quad 5.024 \quad 6.635 \quad 7.879 \quad 10.828$ $2 \quad 1.833 \quad 2.197 \quad 2.773 \quad 3.219 \quad 4.159 \quad 4.605 \quad 5.991 \quad 7.378 \quad 9.210 \quad 10.597 \quad 13.816$ $3\ 2.946\ 3.405\ 4.108\ 4.642\ 5.739\ 6.251\ 7.815\ 9.348\ 11.345\ 12.838\ 16.266$ 4 4.045 4.579 5.385 5.989 7.214 7.779 9.488 11.143 13.277 14.860 18.467 $5 \quad 5.132 \quad 5.730 \quad 6.626 \quad 7.289 \quad 8.625 \quad 9.236 \ 11.070 \ 12.833 \ 15.086 \ 16.750 \ 20.515$ $6 \quad 6.211 \quad 6.867 \quad 7.841 \quad 8.558 \quad 9.992 \ 10.645 \ 12.592 \ 14.449 \ 16.812 \ 18.548 \ 22.458$ $7 \quad 7.283 \quad 7.992 \quad 9.037 \quad 9.803 \ 11.326 \ 12.017 \ 14.067 \ 16.013 \ 18.475 \ 20.278 \ 24.322$ $8 \quad 8.351 \quad 9.107 \ 10.219 \ 11.030 \ 12.636 \ 13.362 \ 15.507 \ 17.535 \ 20.090 \ 21.955 \ 26.125$ 9 9.414 10.215 11.389 12.242 13.926 14.684 16.919 19.023 21.666 23.589 27.877 $10\ 10.473\ 11.317\ 12.549\ 13.442\ 15.198\ 15.987\ 18.307\ 20.483\ 23.209\ 25.188\ 29.588$ $11\ 11.530\ 12.414\ 13.701\ 14.631\ 16.457\ 17.275\ 19.675\ 21.920\ 24.725\ 26.757\ 31.264$ $12\ 12.584\ 13.506\ 14.845\ 15.812\ 17.703\ 18.549\ 21.026\ 23.337\ 26.217\ 28.300\ 32.910$ $13\ 13.636\ 14.595\ 15.984\ 16.985\ 18.939\ 19.812\ 22.362\ 24.736\ 27.688\ 29.819\ 34.528$ $14\ 14.685\ 15.680\ 17.117\ 18.151\ 20.166\ 21.064\ 23.685\ 26.119\ 29.141\ 31.319\ 36.123$ 15 15.733 16.761 18.245 19.311 21.384 22.307 24.996 27.488 30.578 32.801 37.697 $16\ 16.780\ 17.840\ 19.369\ 20.465\ 22.595\ 23.542\ 26.296\ 28.845\ 32.000\ 34.267\ 39.252$ $17\ 17.824\ 18.917\ 20.489\ 21.615\ 23.799\ 24.769\ 27.587\ 30.191\ 33.409\ 35.718\ 40.790$ $18\ 18.868\ 19.991\ 21.605\ 22.760\ 24.997\ 25.989\ 28.869\ 31.526\ 34.805\ 37.156\ 42.312$ $19\ 19.910\ 21.063\ 22.718\ 23.900\ 26.189\ 27.204\ 30.144\ 32.852\ 36.191\ 38.582\ 43.820$ $20\ 20.951\ 22.133\ 23.828\ 25.038\ 27.376\ 28.412\ 31.410\ 34.170\ 37.566\ 39.997\ 45.315$ $21\ 21.991\ 23.201\ 24.935\ 26.171\ 28.559\ 29.615\ 32.671\ 35.479\ 38.932\ 41.401\ 46.797$ $22\ 23.031\ 24.268\ 26.039\ 27.301\ 29.737\ 30.813\ 33.924\ 36.781\ 40.289\ 42.796\ 48.268$ $23\ 24.069\ 25.333\ 27.141\ 28.429\ 30.911\ 32.007\ 35.172\ 38.076\ 41.638\ 44.181\ 49.728$ $24\ 25.106\ 26.397\ 28.241\ 29.553\ 32.081\ 33.196\ 36.415\ 39.364\ 42.980\ 45.559\ 51.179$ $25\ 26.143\ 27.459\ 29.339\ 30.675\ 33.247\ 34.382\ 37.652\ 40.646\ 44.314\ 46.928\ 52.620$ $26\ 27.179\ 28.520\ 30.435\ 31.795\ 34.410\ 35.563\ 38.885\ 41.923\ 45.642\ 48.290\ 54.052$ $27\ 28.214\ 29.580\ 31.528\ 32.912\ 35.570\ 36.741\ 40.113\ 43.195\ 46.963\ 49.645\ 55.476$ 28 29.249 30.639 32.620 34.027 36.727 37.916 41.337 44.461 48.278 50.993 56.892 $29\ 30.283\ 31.697\ 33.711\ 35.139\ 37.881\ 39.087\ 42.557\ 45.722\ 49.588\ 52.336\ 58.301$ $30\ 31.316\ 32.754\ 34.800\ 36.250\ 39.033\ 40.256\ 43.773\ 46.979\ 50.892\ 53.672\ 59.703$

 $\begin{array}{c} 35\ 36.475\ 38.024\ 40.223\ 41.778\ 44.753\ 46.059\ 49.802\ 53.203\ 57.342\ 60.275\ 66.619\\ 40\ 41.622\ 43.275\ 45.616\ 47.269\ 50.424\ 51.805\ 55.758\ 59.342\ 63.691\ 66.766\ 73.402\\ 45\ 46.761\ 48.510\ 50.985\ 52.729\ 56.052\ 57.505\ 61.656\ 65.410\ 69.957\ 73.166\ 80.077\\ 50\ 51.892\ 53.733\ 56.334\ 58.164\ 61.647\ 63.167\ 67.505\ 71.420\ 76.154\ 79.490\ 86.661\\ 55\ 57.016\ 58.945\ 61.665\ 63.577\ 67.211\ 68.796\ 73.311\ 77.380\ 82.292\ 85.749\ 93.168\\ 60\ 62.135\ 64.147\ 66.981\ 68.972\ 72.751\ 74.397\ 79.082\ 83.298\ 88.379\ 91.952\ 99.607\\ \end{array}$