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THE NATIONAL UNIVERSITY OF IRELAND, CORK

COLÁISTE NA HOLLSCOILE, CORCAIGH

UNIVERSITY COLLEGE, CORK

Examination	Summer 2020
Session and Year	
M 11 C 1	CTP207.4
Module Code	ST2054
Module Title	Probability and Mathematical Statistics
Paper Number	1
External	Dr. Ji Yao
Examiner	
The Head of the	Dr. Michael Cronin
Department	
Internal	Dr Liang Chen
Examiners	Dr. Kevin Hayes
Instructions to Candidates	ANSWER ANY NINE QUESTIONS FOR FULL MARKS
Duration of Paper	3.0 hours
Special Requirements	Reading time of fifteen minutes is permitted prior to the commencement of this examination.
	Statistical tables are available.
	A non-programmable calculator may be used provided that it does not contain any information stored by any person prior to the examination.

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Question 1 [10 marks]

(i) Let A and B be events with probabilities $P(A) = \frac{3}{4}$ and $P(B) = \frac{1}{3}$. Show that

$$\frac{1}{12} \le P(AB) \le \frac{1}{3},$$

[4]

and give examples to show that both extremes are possible.

(ii) Six cups and saucers come in pairs: there are two cups and saucers which are red, two white and two with stars on. If the cups are placed randomly onto the saucers (one each), find the probability that no cup is upon a saucer of the same pattern.

(iii) Let
$$A_r$$
, $r \ge 1$, be events such that $P(A_r) = 1$ for all r . Show that $P\left\{ \bigcap_{r=1}^{\infty} A_r \right\} = 1$. [3]

Question 2 [10 marks]

You are lost in the Wonderland. Tourists comprise two-thirds of the visitors to the land, and give a correct answer to requests for directions with probability $\frac{3}{4}$. (Answers to repeated questions are independent, even if the question and the person are the same.) If you ask a local citizen for direction, the answer is always false.

- (i) You ask a passer-by whether the exit from the Land is East or West. The answer is East. What is the probability that this is correct?
- (ii) You ask the same person again, and receive the same reply. Show the probability that it is correct is $\frac{1}{2}$.
- (iii) You ask the same person again, and receive the same reply. What is the probability that it is correct?
- (iv) You ask the same person for the forth time, and receive the answer East. Show that the probability it is correct is $\frac{27}{70}$.
- (v) Show that, had the forth answer been West instead, the probability that East is nevertheless correct is $\frac{9}{10}$.

Question 3 [10 marks]

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

$$f(x) = C \exp(-x - e^{-x}); x \in R$$

Find the value of
$$C$$
.

For the standard normal density $\phi(x)$ and standard normal distribution function $\Phi(x)$, show that:

(ii)
$$\phi'(x) + x\phi(x) = 0.$$

(iii)
$$\frac{1}{x} - \frac{1}{x^3} < \frac{1 - \Phi(x)}{\phi(x)} < \frac{1}{x} - \frac{1}{x^3} + \frac{3}{x^5}$$
 [4]

Let X be a positive random variable with density function f and distribution function F. Define the hazard function $H(x) = -\log[1 - F(x)]$ and the hazard rate

$$r(x) = \lim_{h \to \infty} \frac{1}{h} P(X \le x + h|X > x), \ x \ge 0.$$

Show that:

(iv)
$$H(x)/x$$
 increases with x if and only if $[1 - F(x)]^{\alpha} \le 1 - F(\alpha x)$ for all $0 \le \alpha \le 1$, [2]

(v) If
$$H(x)/x$$
 increases with x, then $H(x+y) \ge H(x) + H(y)$ for all $x, y \ge 0$.

Question 4 [10 marks]

Let X_1 , X_2 , X_3 be independent random variables taking values in the positive integers and having mass functions given by $P(X_i = x) = (1 - p_i)p_i^{x-1}$ for x = 1, 2, 3.

(i) Find
$$P(X_1 < X_2)$$
.

(ii) Find
$$P(X_1 < X_2 < X_3)$$
. [4]

(iii) Find
$$P(X_1 \le X_2 \le X_3)$$
 [4]

Question 5 [10 marks]

(i) Show that if
$$X_n \xrightarrow{D} X$$
 then $aX_n + b \xrightarrow{D} aX + b$ for any real a and b . [2]

(ii) If X has zero mean and variance
$$\sigma^2$$
, show that [2]

$$P(X \ge t) \le \frac{\sigma^2}{\sigma^2 + t^2}$$
, for $t > 0$

(iii) Show that
$$X_n \stackrel{P}{\to} 0$$
 if and only if [4]

$$E\left(\frac{|X_n|}{1+|X_n|}\right) \to 0$$
, as $n \to \infty$.

(iv)Let $X_1, X_2, ...$ be independent and identically distributed random variables whose common characteristic function ψ satisfies $\psi'(0) = i\mu$. Show that [2]

$$\frac{1}{n} \sum_{j=1}^{n} X_j \stackrel{P}{\to} \mu.$$

Question 6 [10 marks]

Let X and Y have the joint density function $f(x,y) = cx(y-x)e^{-y}$, $0 \le x \le y < \infty$. Find the following:

(i)
$$c$$
.

(ii)
$$f_{X|Y}(x|y)$$
 and $f_{Y|X}(y|x)$. [2]

(iii)
$$E(X|Y)$$
.

(iv)
$$E(Y|X)$$
.

Question 7 [10 marks]

(i) If X is a random vector with the $N(\mu, V)$ distribution where V is non-singular, show that $Y = (X - \mu)W^{-1}$ has the N(0, I) distribution, where I is the identity matrix and W is a symmetric matrix satisfying $W^2 = V$.

Let Z = (X, Y)' be a random vector with length 2. Ten data points are observed for X and Y respectively as follows:.

$$X = (0.69, 0.11, 2.01, 2.81, 0.76, 3.95, 2.36, 1.23, 1.57, 3.17)$$

 $Y = (1.24, 1.88, 2.87, 3.54, 1.38, 4.71, 1.33, 1.45, 3.55, 3.56)$

(ii) Based on these data points, find out the principle components of Z. What is the direction along which the variance of Z is mostly explained? You should clearly demonstrate each step of your calculation for full marks. [8]

Question 8 [10 marks]

If X and Y have joint probability generating function

$$G_{X,Y}(s,t) = E(s^X t^Y) = \frac{\{1 - (p_1 + p_2)\}^n}{\{1 - (p_1 s + p_2 t)\}^n},$$

where $p_1 + p_2 \leq 1$, find the following:

(i) the marginal probability mass function of
$$X$$
, [2]

(ii) the marginal probability mass function of
$$Y$$
, $[1]$

(iii) the marginal probability mass function of
$$X + Y$$
, [3]

(iv) the conditional probability generating function $G_{X|Y}(s|y) = E(s^X|Y=y)$ of X given that Y=y.

Hint:
$$(x+a)^{-n} = \sum_{k=0}^{\infty} {}^{-n}C_k x^k a^{-n-k}$$
.

Question 9 [10 marks]

Let X and Y be independent N(0,1) variables, and think of (X,Y) as a random point in the plane. Change to polar coordinates (R,θ) such that $R^2 = X^2 + Y^2$, $\tan \theta = Y/X$.

(i) Specify the distribution of
$$R^2$$
 and θ . Justify that R and θ are independent. [2]

(ii) Find the density of
$$R$$
. [1]

(iii) Find
$$E(X^2/R^2)$$
. [3]

$$E\left\{\frac{\min(|X|,|Y|)}{\max(|X|,|Y|)}\right\}$$

Question 10 [10 marks] Stopping distance is a critical measure of the safety performance of a car. An experiment was carried out to compare the stopping distance of three car makers' (A,B,C) coupe line. Cars from each maker were accelerated to 40 MPH and the corresponding stopping distance was then recorded. A random sample of stopping distance was collected for A, B, and C with size 10, 9 and 7 respectively, see the table below.

Maker											Mean	S.D.
A	35.3	35.5	52.2	60.5	36.5	73.6	43.9	39.3	54.5	62.4	49.38	13.35
В	37.3	52.8	36.0	32.5	37.7	29.2	17.8	32.6	47.5		35.9	10.13
\overline{C}	38.9	45.4	62.5	30.0	58.5	45.1	42.1				46.1	11.2

(i) Calculate a 95% confidence interval for
$$\mu$$
 for Maker A, assuming σ is 11.34.

(ii) Calculate a 95% confidence interval for
$$\sigma^2$$
 for Maker A. [3]

- (iii) Use the sample means and standard deviations to compute the mean and standard deviation of the pooled data. [2]
- (iv) Carry out a hypothesis test that the mean stopping distance of the 3 makers are the same. Carefully describe the ANOVA model and the assumptions underlying your analysis. [4]

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

Notation	$\mathrm{pdf}/\mathrm{pmf}\;f(x)$	Mean	Variance	$MGF M_x(t)$
Binomial				
$X \sim BIN(n,p)$	$\left(\begin{array}{c} n \\ x \end{array}\right) p^x q^{n-x}$	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				+
$X \sim GEO(p)$	pq^{x-1}	1/p	q/p^2	$\frac{pe^t}{1-qe^t}$
0	$x = 1, 2, \dots$			-
q = 1 - p				
Negative Binomial—Type I				7
$X \sim NB(k, p)$	$\frac{(x-1)!}{(k-1)!(x-k)!}p^kq^{x-k}$	$\frac{k}{p}$	$\frac{kq}{p^2}$	$\left(\frac{pe^t}{1-qe^t}\right)^k$
$k = \text{positive integer}, 0$	(/ (/	•	r	(1)
q = 1 - p	, , ,			
Negative Binomial-Type II				
$X \sim NB(k, p)$	$\frac{\Gamma(k+x)}{\Gamma(x+1)\Gamma(k)}p^kq^x$	$rac{kq}{p}$	$rac{kq}{p^2}$	$\left(\frac{p}{1-qe^t}\right)^k$
$k > 0, 0$	$x = 0, 1, 2, \dots$			
$\frac{q = 1 - p}{\text{Poisson}}$				
Poisson				
$X \sim POI(\mu)$	$\frac{e^{-\mu}\mu^x}{x!}$	μ	μ	$e^{\mu(e^t-1)}$
$\frac{0 < \mu}{\text{Chi-square}}$	$x = 0, 1, \dots$			
Chi-square	/0.1/0			
$X \sim \chi^2(\nu)$	$rac{x^{ u/2-1}e^{-x/2}}{2^{ u/2}\Gamma(u/2)}$	ν	2ν	$(1-2t)^{-\nu/2}$
$ u=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	`	, , ,	(b-a)t
Normal				
$X \sim N(\mu, \sigma^2)$	$\frac{e^{-[(x-\mu)/\sigma]^2}}{\sqrt{2\pi}\sigma}$	μ	σ^2	$e^{\mu t + \sigma^2 t^2/2}$
$0 < \sigma$	$\sqrt{2\pi}\sigma$	μ	O	C
Gamma				
$X \sim GAM(\theta, \kappa)$	$e^{-x/\theta}x^{\kappa-1}$	$\kappa heta$	$\kappa heta^2$	$(1-\theta t)^{-\kappa}$
	$\frac{e^{-x/\theta}x^{\kappa-1}}{\theta^{\kappa}\Gamma(\kappa)}$	$\kappa \sigma$	<i>κσ</i> −	$(1-\theta \iota)$
$0 < \theta, 0 < \kappa$	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				
$X \sim EXP(\theta, \eta)$	$\frac{e^{-(x-\eta)/\theta}}{\theta}$	$\eta + heta$	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	5.55	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	200	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 $5 \quad 5.132 \quad 5.730 \quad 6.626 \quad 7.289 \quad 8.625 \quad 9.236 \ 11.070 \ 12.833 \ 15.086 \ 16.750 \ 20.515$ $6 \quad 6.211 \quad 6.867 \quad 7.841 \quad 8.558 \quad 9.992 \ 10.645 \ 12.592 \ 14.449 \ 16.812 \ 18.548 \ 22.458$ $7 \quad 7.283 \quad 7.992 \quad 9.037 \quad 9.803 \ 11.326 \ 12.017 \ 14.067 \ 16.013 \ 18.475 \ 20.278 \ 24.322$ $8 \quad 8.351 \quad 9.107 \ 10.219 \ 11.030 \ 12.636 \ 13.362 \ 15.507 \ 17.535 \ 20.090 \ 21.955 \ 26.125$ $9 \quad 9.414 \quad 10.215 \quad 11.389 \quad 12.242 \quad 13.926 \quad 14.684 \quad 16.919 \quad 19.023 \quad 21.666 \quad 23.589 \quad 27.877$ $10\ 10.473\ 11.317\ 12.549\ 13.442\ 15.198\ 15.987\ 18.307\ 20.483\ 23.209\ 25.188\ 29.588$ $11\ 11.530\ 12.414\ 13.701\ 14.631\ 16.457\ 17.275\ 19.675\ 21.920\ 24.725\ 26.757\ 31.264$ $12\ 12.584\ 13.506\ 14.845\ 15.812\ 17.703\ 18.549\ 21.026\ 23.337\ 26.217\ 28.300\ 32.910$ $13\ 13.636\ 14.595\ 15.984\ 16.985\ 18.939\ 19.812\ 22.362\ 24.736\ 27.688\ 29.819\ 34.528$ $14\ 14.685\ 15.680\ 17.117\ 18.151\ 20.166\ 21.064\ 23.685\ 26.119\ 29.141\ 31.319\ 36.123$ 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 $29\ 30.283\ 31.697\ 33.711\ 35.139\ 37.881\ 39.087\ 42.557\ 45.722\ 49.588\ 52.336\ 58.301$ $30\ 31.316\ 32.754\ 34.800\ 36.250\ 39.033\ 40.256\ 43.773\ 46.979\ 50.892\ 53.672\ 59.703$

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

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