UNIVERSITY OF LONDON

EC2020 ZB

BSc DEGREES AND GRADUATE DIPLOMAS IN ECONOMICS, MANAGEMENT, FINANCE AND THE SOCIAL SCIENCES, THE DIPLOMA IN ECONOMICS AND SOCIAL SCIENCES AND THE CERTIFICATE IN EDUCATION IN SOCIAL SCIENCES

Summer 2021 Online Assessment Instructions

EC2020 Elements of Econometrics

The assessment will be an **open-book take-home online assessment within a 6-hour window**. The requirements for this assessment remain the same as the closed-book exam, with an expected time/effort of 3 hours and 15 minutes (inclusive of 15 minutes reading time).

Candidates should answer **EIGHT** of the following **NINE** questions: all **FIVE** from **Section A** (8 marks each) and **THREE** from **Section B** (20 marks each). Candidates are strongly advised to divide their time accordingly. If more than EIGHT questions are answered, only the first EIGHT questions attempted will be counted.

Extracts from statistical tables are given after the final question on this paper.

You should complete your assessment using pen and paper. Please use **BLACK INK only.**

Handwritten work then needs to be scanned, converted to PDF and then uploaded to the VLE as **ONE individual file** including the coversheet. Each scanned sheet should have your **candidate number written clearly at the top**. Please **do not write your name anywhere** on any sheet.

The paper will be available at 06:00 (BST) on Thursday 10 June 2021.

You have **until 12 midday (BST) on Thursday 10 June 2021** to upload your file into the VLE submission portal. However, you are advised not to leave your submission to the last minute.

The assessment has been designed with a duration of 6 hours to provide a more flexible window in which to complete the assessment and to appropriately test the course learning outcomes. As an open-book exam, the expected amount of effort required to complete all questions and upload your answers during this window is no more than 3 hours and 15 minutes. Organise your time well.

You may use *any* calculator for any appropriate calculations, but you may not use any computer software to obtain solutions. Credit will only be given if all workings are shown.

You are assured that there will be no benefit in you going beyond the expected 3 hours and 15 minutes of effort. Your assessment has been carefully designed to help you show what you have learned in the hours allocated.

This is an open book assessment and as such you may have access to additional materials including but not limited to subject guides and any recommended reading. But the work you submit is expected to be 100% your own. Therefore, unless instructed otherwise, you must not collaborate or confer with anyone during the assessment. The University of London will carry out checks to ensure the academic integrity of your work. Many students that break the University of London's assessment regulations did not intend to cheat but did not properly understand the University of London's regulations on referencing and plagiarism. The University of London considers all forms of plagiarism, whether deliberate or otherwise, a very serious matter and can apply severe penalties that might impact on your award. The University of London 2020-21 *Procedure for the consideration of Allegations of Assessment Offences* is available online at:

Assessment Offence Procedures - University of London

SECTION A

Answer all questions from this section.

1. Consider the following regression model

$$Y_i = \beta_0 + \beta_1 \log(X_i) + u_i, \qquad i = 1, ..., n.$$

The error term is i.i.d. with zero mean and variance equal to σ^2 and the error and regressors are independent. We assume $X_i > 0$ for all i.

(a) **(4 marks)** Suppose you are given a random sample of observations $\{(Y_i, X_i)\}_{i=1}^n$. Derive the OLS estimator of β_1 and provide an interpretation of this parameter.

(b) **(4 marks)** Unfortunately you do not observe X_i, instead you observe X_i^* which equals

$$X_i^* = X_i \exp(\varepsilon_i),$$

where ε_i has zero mean and is independent of u_i and X_i (and therefore $\log(X_i)$). You are given a random sample of observations $\{(Y_i, X_i^*)\}_{i=1}^n$. Formulate the estimable regression model and show that the OLS estimator of β_1 is inconsistent, resulting in an underestimate in absolute size of the coefficient on average.

2. Consider the regression model

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + u, \text{ with } E(u) = 0.$$

You may assume that the regressors are non-stochastic. Suppose the error has a normal distribution and exhibits heteroskedasticity, i.e., $Var(u_i)$ varies with x_{1i} and/or x_{2i}, for all i. You are provided with a random sample $\{(y_i, x_{1i}, x_{2i})\}_{i=1}^n$.

(a) **(4 marks)** Discuss how, with the help of heteroskedasticity robust standard errors, you would test the null hypothesis $H_0^{(a)} : \beta_1 = 1$ against the one-sided alternative $H_A^{(a)} : \beta_1 > 1$ when you use OLS to estimate β_1. In your answer explain the need for robust standard errors.

(b) **(4 marks)** Suppose you are told that $Var(u_i) = c^2 x_{1i}^2$ where c is an unknown constant and $x_{1i} \neq 0$ for all i. Discuss how this knowledge about the form of heteroskedasticity allows you to (i) obtain a more efficient estimator of β_1 and (ii) hence conduct a test of the null hypothesis $H_0 : \beta_1 = 0$ that is more powerful.

3. A researcher tries two regression models to describe the relationship between a variable $X > 0$ and a variable $Y > 0$:

$$\log Y = \alpha_1 + \alpha_2 \log X + u, \tag{3.1}$$

$$\log(XY) = \beta_1 + \beta_2 \log X + v. \tag{3.2}$$

(a) **(2 marks)** Explain whether model (3.2) is a restricted version of (3.1) or not.

(b) **(2 marks)** Using a random sample of size n, the researcher obtains $(\hat{\alpha}_1, \hat{\alpha}_2, \hat{\beta}_1, \hat{\beta}_2)$ as the OLS estimators for $(\alpha_1, \alpha_2, \beta_1, \beta_2)$. Let $(\hat{u}, \hat{v})$ be the residuals of the OLS estimations. Prove that $\hat{u} = \hat{v}$.

(c) **(4 marks)** Assume that the regression equation (3.1) describes the true relationship between X and Y and there exists a variable W uncorrelated with Y. What are the properties of the OLS estimator for γ_2 if we use the following regression specification.

$$\log Y = \gamma_1 + \gamma_2 \log X + \gamma_3 W + w? \tag{3.3}$$

Explain your answer intuitively.

4. (a) **(4 marks)** What are the conditions for a series to be covariance stationary? Consider the following time series model for $\{x_t\}_{t=1}^T$:

$$x_t = x_{t-1} + \lambda^2 \varepsilon_t + \lambda \varepsilon_{t-1} + \varepsilon_{t-2},$$

where ε_t is i.i.d with mean zero and variance σ^2, for $t = 1, ..., T$, and $x_0 = 0$. Discuss whether there are any values of λ so that x_t is covariance stationary.

(b) **(4 marks)** Consider the following time series model for $\{y_t\}_{t=1}^T$:

$$y_t = \theta_0 + \theta_1(\rho - 1)t + \rho y_{t-1} + \varepsilon_t,$$

where ε_t is i.i.d with mean zero and variance σ^2, $t = 1, ..., T$, and $y_0 = 0$. How can we test whether $\rho = 1$? Clearly specify the null and alternative hypothesis, the test statistic, and the rejection rule.

5. Consider the following regression model

$$y_t = \rho y_{t-1} + \gamma_1 z_t + \gamma_2 z_{t-1} + \gamma_3 z_{t-2} + \gamma_4 z_{t-3} + \varepsilon_t \quad \text{with } |\rho| < 1,$$

where ε_t is an MA(1) process, i.e.,

$$\varepsilon_t = u_t + \theta u_{t-1}.$$

u_t is a white noise process generated randomly from a normal distribution with mean zero and constant variance that is independent of $y_{t-1}, y_{t-2,}, ..., z_t, z_{t-1}, ...$. You have a random sample and can use T observations, which we label $t = 1, 2, ..., T$ for convenience, for the estimation. Assume there is no perfect multicollinearity.

(a) **(4 marks)** Briefly discuss the finite-sample and large-sample properties of the OLS estimator for ρ from the regression model where $\theta \neq 0$.

(b) **(4 marks)** Let $\gamma_1 = \gamma_2 = \gamma_3 = \gamma_4 = 0$, so that

$$y_t = \rho y_{t-1} + \varepsilon_t \quad \text{with } |\rho| < 1.$$

Discuss how you can obtain a consistent estimator for ρ that recognizes $\theta \neq 0$. Show that this estimator is consistent. Clearly annotate your proof.

SECTION B

Answer three questions from this section.

6. Consider the following model to determine the effectiveness of vaccination on the containment of measles, a dangerously contagious but vaccine-preventable disease, in a developing country:

$$measles_i = \alpha_0 + \alpha_1 \log(vaccinated)_i + \alpha_2 children_i + \beta_3 avginc_i + \beta_4 city_i + u_i, \qquad (6.1)$$

where the variance of the error term u_i is assumed constant and equal to σ_u^2, and i denotes a particular district; $measles_i$ is the number of reported measles cases per 10,000 residents, $vaccinated_i$ is the reported number of vaccinated residents per 10,000 residents, $children_i$ is the number of children per 10,000 residents, $avginc_i$ is the average level of income, and $city_i$ equals to 1 if the district is in a city, 0 otherwise. You have a random sample of 450 districts.

(a) **(2 marks)** What is the interpretation of the coefficient α_1? What is the expected sign of α_1?

Epidemiological studies suggest that areas with high rates of infection are more heavily targeted with vaccination programmes, hence these areas will have more people vaccinated. The following model describes this relationship:

$$\log(vaccinated)_i = \gamma_0 + \gamma_1 measles_i + \gamma_3 vaccentre_i + \gamma_4 com_i + \gamma_5 city_i + v_i, \qquad (6.2)$$

where the variance of the error term v_i is assumed constant and equal to σ_v^2, $vaccentre_i$ is the number of vaccination centres available per 10,000 residents in district i, com_i is a variable that measures the communication and media environment regarding disease containment issues. Assume that $children$, $avginc$, $city$, $vaccentre$, and com are exogenous.

(b) **(7 marks)** Identify and discuss **two** likely problems with estimating α_1 by OLS. Clearly indicate the direction of bias, if any.

(c) **(7 marks)** In light of your answers in (b), describe an appropriate estimator for α_1. Briefly discuss and justify the necessary assumptions, if any.

(d) **(4 marks)** Another researcher argues that there should be no statistical difference between the estimates for α_1 obtained from OLS and from the estimator in (c). Describe a test that might help the researcher statistically justify the argument. Clearly indicate the null, the alternative, test statistic, test distribution, and rejection rule. Are there any limitations of the test?

7. Let $X_1, X_2, ..., X_n$ be a random sample of size n from the exponential distribution with parameter θ. The probability density function is specified as

$$f(x) = \frac{1}{\theta}e^{-\frac{x}{\theta}},\ x \geq 0 \text{ and } \theta > 0.$$

Note that $E(X_i) = \theta$ and $Var(X_i) = \theta^2$.

In this question we will consider various estimators of θ.

(a) Let us first consider a sequence of estimators given by

$$\widehat{\theta}_c = c\overline{X},$$

where c is a positive constant and $\overline{X} = n^{-1}\sum_{i=1}^{n} X_i$.
For example, $\widehat{\theta}_1 = \overline{X}$ and $\widehat{\theta}_{0.5} = 0.5\bar{X}$.

i. **(6 marks)** For any given c, determine the bias, variance, and mean squared error (MSE) of the estimator $\widehat{\theta}_c$.

Note that $MSE(\widehat{\theta}) = E(\widehat{\theta} - \theta)^2 = Bias^2(\widehat{\theta}) + Var(\widehat{\theta})$.

ii. **(3 marks)** Show that $c^* = \dfrac{n}{n+1}$ minimizes the MSE of $\widehat{\theta}_c$.
Hint: You will need to look at the derivative of $MSE(\widehat{\theta})$ with respect to c.

iii. **(5 marks)** Is the estimator $\widehat{\theta}_{c^*} = (n+1)^{-1}\sum_{i=1}^{n} X_i$ unbiased? Consistent? Prove your answers.

(b) **(6 marks)** Derive the MLE estimator for θ, $\hat{\theta}_{MLE}$. Briefly discuss what desirable properties this estimator has.

8. Let us consider a dataset containing information on government expenditure on education ($EducE$), gross domestic product (GDP), population (Pop), and capital stock ($Capital$) for 153 countries in 2019. Economic theory suggests that government expenditure on education per capita has a positive effect on per capita GDP. That is,

$$perGDP_i = \beta_1 + \beta_2 perEducE_i + \beta_3 perCapital_i + u_i,$$

where $perGDP_i = \frac{GDP_i}{Pop_i}$, $perEducE_i = \frac{EducE_i}{Pop_i}$, and $perCapital_i = \frac{Capital_i}{Pop_i}$, and i denotes a particular country.

(a) **(6 marks)** Explain intuitively why we should be worried about the presence of heteroskedasticity in this model. Briefly indicate **three** distinct methods to potentially deal with heteroskedasticity in this situation.

(b) **(5 marks)** Discuss how you would implement the White test for the presence of heteroskedasticity in this case. Briefly discuss how the White test differs from the Goldfeld-Quandt test.

(c) **(4 marks)** Discuss two reasons why we may expect the OLS estimator for β_2 to be neither unbiased nor consistent. Provide supportive arguments for each.

(d) **(5 marks)** The dataset also has a dummy variable $Democratic_i$ which equals 1 if country i is democratic, 0 otherwise. Discuss how you could test whether the effect of government expenditure on education per capita is higher for democratic countries. Clearly indicate the regression you would run and the test you would use.
Comment: You may assume that the OLS estimator of the regression you would run is consistent, but there may be heteroskedasticity in your model.

9. We are interested in explaining the binary variable *vhappy*, a dummy variable that denotes whether an individual considers him/herself "very happy" or not (1 = yes, 0 = no).

   We consider the following socio-demographic variables: *occattend* and *regattend* (which are dummy variables indicating whether the individual occasionally or regularly attends church, where the excluded dummy indicates that the individual never attends church), *income* (family income in 1,000US$), *unemp10* (dummy indicating whether the individual has been unemployed in the last 10 years), and *educ* (years of education completed). Let z be a linear function of the variables that determine the probability of being very happy, where:

$$z = \beta_0 + \beta_1 occattend + \beta_2 regattend + \beta_3 \log(income) + \beta_4 unemp10 + \beta_5 educ.$$

   The β parameters have been estimated based on a Linear Probability Model (LPM) and Logit Model. Two sets of results (labelled specification (A) and (B)) are obtained based on a random sample of 9,963 observations from US. The usual standard errors for the Logit model and the robust standard errors for the LPM are reported in parentheses.

	LPM (A)	LPM (B)	Logit (A)	Logit (B)
constant	$.080$ $(.032)$	$.088$ $(.032)$	-2.074 $(.178)$	-2.032 $(.176)$
occattend	$-.005$ $(.010)$	–	$-.023$ $(.051)$	–
regattend	$.093$ $(.014)$	–	$.420$ $(.065)$	–
$\log($*income*$)$	$.061$ $(.012)$	$.064$ $(.012)$	$.362$ $(.070)$	$.379$ $(.069)$
unemp10	$-.097$ $(.010)$	$-.103$ $(.010)$	$-.487$ $(.050)$	$-.514$ $(.049)$
educ	$.008$ $(.002)$	$.007$ $(.002)$	$.036$ $(.008)$	$.034$ $(.008)$
R^2	$.023$	$.019$		
$\log L$			-5890.6	-5998.9

   (a) **(5 marks)** Discuss clearly how the parameter estimates for β are obtained for the Linear Probability Model and the Logit model. No technical details expected, but intuition rewarded.

(b) For this part use specification (A).

i. **(5 marks)** Obtain for both models the predicted probability of happiness for an individual who regularly attends church, has a family income of £150,000, has not been unemployed in the last 10 years and has 13 years of education. *Hint*: $\log(150) \simeq 5$.

ii. **(5 marks)** Obtain for both models what the effect of an additional year of education is for this individual and state whether the impact of a further additional year is the same.

(c) You would like to test the joint significance of the church attendance variables *occattend* and *regattend*.

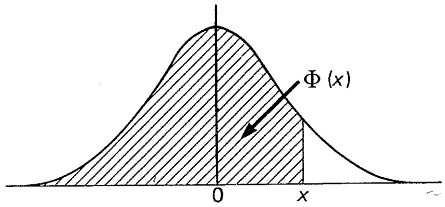
i. **(2 marks)** Explain why you **cannot** conduct this test using the LPM based on the reported results.

ii. **(3 marks)** Explain how you would conduct this test using the Logit Model based on the reported results.

END OF PAPER

TABLE 4. THE NORMAL DISTRIBUTION FUNCTION

The function tabulated is $\Phi(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{x} e^{-\frac{1}{2}t^2}\, dt$. $\Phi(x)$ is the probability that a random variable, normally distributed with zero mean and unit variance, will be less than or equal to x. When $x < 0$ use $\Phi(x) = 1 - \Phi(-x)$, as the normal distribution with zero mean and unit variance is symmetric about zero.



x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$
0·00	0·5000	0·40	0·6554	0·80	0·7881	1·20	0·8849	1·60	0·9452	2·00	0·97725
·01	·5040	·41	·6591	·81	·7910	·21	·8869	·61	·9463	·01	·97778
·02	·5080	·42	·6628	·82	·7939	·22	·8888	·62	·9474	·02	·97831
·03	·5120	·43	·6664	·83	·7967	·23	·8907	·63	·9484	·03	·97882
·04	·5160	·44	·6700	·84	·7995	·24	·8925	·64	·9495	·04	·97932
0·05	0·5199	0·45	0·6736	0·85	0·8023	1·25	0·8944	1·65	0·9505	2·05	0·97982
·06	·5239	·46	·6772	·86	·8051	·26	·8962	·66	·9515	·06	·98030
·07	·5279	·47	·6808	·87	·8078	·27	·8980	·67	·9525	·07	·98077
·08	·5319	·48	·6844	·88	·8106	·28	·8997	·68	·9535	·08	·98124
·09	·5359	·49	·6879	·89	·8133	·29	·9015	·69	·9545	·09	·98169
0·10	0·5398	0·50	0·6915	0·90	0·8159	1·30	0·9032	1·70	0·9554	2·10	0·98214
·11	·5438	·51	·6950	·91	·8186	·31	·9049	·71	·9564	·11	·98257
·12	·5478	·52	·6985	·92	·8212	·32	·9066	·72	·9573	·12	·98300
·13	·5517	·53	·7019	·93	·8238	·33	·9082	·73	·9582	·13	·98341
·14	·5557	·54	·7054	·94	·8264	·34	·9099	·74	·9591	·14	·98382
0·15	0·5596	0·55	0·7088	0·95	0·8289	1·35	0·9115	1·75	0·9599	2·15	0·98422
·16	·5636	·56	·7123	·96	·8315	·36	·9131	·76	·9608	·16	·98461
·17	·5675	·57	·7157	·97	·8340	·37	·9147	·77	·9616	·17	·98500
·18	·5714	·58	·7190	·98	·8365	·38	·9162	·78	·9625	·18	·98537
·19	·5753	·59	·7224	·99	·8389	·39	·9177	·79	·9633	·19	·98574
0·20	0·5793	0·60	0·7257	1·00	0·8413	1·40	0·9192	1·80	0·9641	2·20	0·98610
·21	·5832	·61	·7291	·01	·8438	·41	·9207	·81	·9649	·21	·98645
·22	·5871	·62	·7324	·02	·8461	·42	·9222	·82	·9656	·22	·98679
·23	·5910	·63	·7357	·03	·8485	·43	·9236	·83	·9664	·23	·98713
·24	·5948	·64	·7389	·04	·8508	·44	·9251	·84	·9671	·24	·98745
0·25	0·5987	0·65	0·7422	1·05	0·8531	1·45	0·9265	1·85	0·9678	2·25	0·98778
·26	·6026	·66	·7454	·06	·8554	·46	·9279	·86	·9686	·26	·98809
·27	·6064	·67	·7486	·07	·8577	·47	·9292	·87	·9693	·27	·98840
·28	·6103	·68	·7517	·08	·8599	·48	·9306	·88	·9699	·28	·98870
·29	·6141	·69	·7549	·09	·8621	·49	·9319	·89	·9706	·29	·98899
0·30	0·6179	0·70	0·7580	1·10	0·8643	1·50	0·9332	1·90	0·9713	2·30	0·98928
·31	·6217	·71	·7611	·11	·8665	·51	·9345	·91	·9719	·31	·98956
·32	·6255	·72	·7642	·12	·8686	·52	·9357	·92	·9726	·32	·98983
·33	·6293	·73	·7673	·13	·8708	·53	·9370	·93	·9732	·33	·99010
·34	·6331	·74	·7704	·14	·8729	·54	·9382	·94	·9738	·34	·99036
0·35	0·6368	0·75	0·7734	1·15	0·8749	1·55	0·9394	1·95	0·9744	2·35	0·99061
·36	·6406	·76	·7764	·16	·8770	·56	·9406	·96	·9750	·36	·99086
·37	·6443	·77	·7794	·17	·8790	·57	·9418	·97	·9756	·37	·99111
·38	·6480	·78	·7823	·18	·8810	·58	·9429	·98	·9761	·38	·99134
·39	·6517	·79	·7852	·19	·8830	·59	·9441	·99	·9767	·39	·99158
0·40	0·6554	0·80	0·7881	1·20	0·8849	1·60	0·9452	2·00	0·9772	2·40	0·99180

TABLE 4. THE NORMAL DISTRIBUTION FUNCTION

x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$	x	$\Phi(x)$
2·40	0·99180	2·55	0·99461	2·70	0·99653	2·85	0·99781	3·00	0·99865	3·15	0·99918
·41	·99202	·56	·99477	·71	·99664	·86	·99788	·01	·99869	·16	·99921
·42	·99224	·57	·99492	·72	·99674	·87	·99795	·02	·99874	·17	·99924
·43	·99245	·58	·99506	·73	·99683	·88	·99801	·03	·99878	·18	·99926
·44	·99266	·59	·99520	·74	·99693	·89	·99807	·04	·99882	·19	·99929
2·45	0·99286	2·60	0·99534	2·75	0·99702	2·90	0·99813	3·05	0·99886	3·20	0·99931
·46	·99305	·61	·99547	·76	·99711	·91	·99819	·06	·99889	·21	·99934
·47	·99324	·62	·99560	·77	·99720	·92	·99825	·07	·99893	·22	·99936
·48	·99343	·63	·99573	·78	·99728	·93	·99831	·08	·99896	·23	·99938
·49	·99361	·64	·99585	·79	·99736	·94	·99836	·09	·99900	·24	·99940
2·50	0·99379	2·65	0·99598	2·80	0·99744	2·95	0·99841	3·10	0·99903	3·25	0·99942
·51	·99396	·66	·99609	·81	·99752	·96	·99846	·11	·99906	·26	·99944
·52	·99413	·67	·99621	·82	·99760	·97	·99851	·12	·99910	·27	·99946
·53	·99430	·68	·99632	·83	·99767	·98	·99856	·13	·99913	·28	·99948
·54	·99446	·69	·99643	·84	·99774	·99	·99861	·14	·99916	·29	·99950
2·55	0·99461	2·70	0·99653	2·85	0·99781	3·00	0·99865	3·15	0·99918	3·30	0·99952

The critical table below gives on the left the range of values of x for which $\Phi(x)$ takes the value on the right, correct to the last figure given; in critical cases, take the upper of the two values of $\Phi(x)$ indicated.

	0·9994	0·99990	0·99995
3·075	3·263	3·731	3·916
0·9990	0·9995	0·99991	0·99996
3·105	3·320	3·759	3·976
0·9991	0·9996	0·99992	0·99997
3·138	3·389	3·791	4·055
0·9992	0·9997	0·99993	0·99998
3·174	3·480	3·826	4·173
0·9993	0·9998	0·99994	0·99999
3·215	3·615	3·867	4·417
0·9994	0·9999	0·99995	1·00000

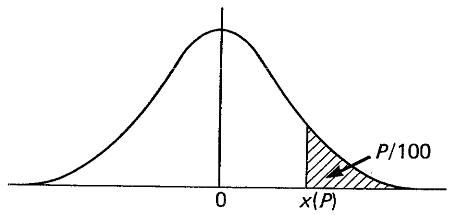
When $x > 3·3$ the formula $1-\Phi(x) \doteqdot \frac{e^{-\frac{1}{2}x^2}}{x\sqrt{2\pi}}\left[1-\frac{1}{x^2}+\frac{3}{x^4}-\frac{15}{x^6}+\frac{105}{x^8}\right]$ is very accurate, with relative error less than $945/x^{10}$.

TABLE 5. PERCENTAGE POINTS OF THE NORMAL DISTRIBUTION

This table gives percentage points $x(P)$ defined by the equation

$$\frac{P}{100} = \frac{1}{\sqrt{2\pi}}\int_{x(P)}^{\infty} e^{-\frac{1}{2}t^2}\,dt.$$

If X is a variable, normally distributed with zero mean and unit variance, $P/100$ is the probability that $X \geqslant x(P)$. The lower P per cent points are given by symmetry as $-x(P)$, and the probability that $|X| \geqslant x(P)$ is $2P/100$.



P	$x(P)$	P	$x(P)$	P	$x(P)$	P	$x(P)$	P	$x(P)$	P	$x(P)$
50	0·0000	5·0	1·6449	3·0	1·8808	2·0	2·0537	1·0	2·3263	0·10	3·0902
45	0·1257	4·8	1·6646	2·9	1·8957	1·9	2·0749	0·9	2·3656	0·09	3·1214
40	0·2533	4·6	1·6849	2·8	1·9110	1·8	2·0969	0·8	2·4089	0·08	3·1559
35	0·3853	4·4	1·7060	2·7	1·9268	1·7	2·1201	0·7	2·4573	0·07	3·1947
30	0·5244	4·2	1·7279	2·6	1·9431	1·6	2·1444	0·6	2·5121	0·06	3·2389
25	0·6745	4·0	1·7507	2·5	1·9600	1·5	2·1701	0·5	2·5758	0·05	3·2905
20	0·8416	3·8	1·7744	2·4	1·9774	1·4	2·1973	0·4	2·6521	0·01	3·7190
15	1·0364	3·6	1·7991	2·3	1·9954	1·3	2·2262	0·3	2·7478	0·005	3·8906
10	1·2816	3·4	1·8250	2·2	2·0141	1·2	2·2571	0·2	2·8782	0·001	4·2649
5	1·6449	3·2	1·8522	2·1	2·0335	1·1	2·2904	0·1	3·0902	0·0005	4·4172

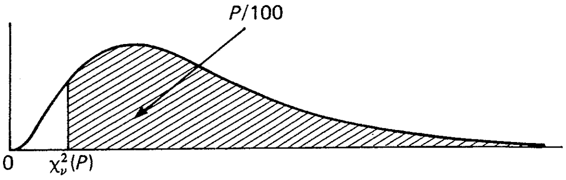
TABLE 8. PERCENTAGE POINTS OF THE χ^2-DISTRIBUTION

This table gives percentage points $\chi^2_\nu(P)$ defined by the equation

$$\frac{P}{100} = \frac{1}{2^{\nu/2}\,\Gamma(\frac{\nu}{2})} \int_{\chi^2_\nu(P)}^{\infty} x^{\frac{1}{2}\nu-1}\, e^{-\frac{1}{2}x}\, dx.$$

If X is a variable distributed as χ^2 with ν degrees of freedom, $P/100$ is the probability that $X \geqslant \chi^2_\nu(P)$.

For $\nu > 100$, $\sqrt{2X}$ is approximately normally distributed with mean $\sqrt{2\nu-1}$ and unit variance.



(The above shape applies for $\nu \geqslant 3$ only. When $\nu < 3$ the mode is at the origin.)

P	99·95	99·9	99·5	99	97·5	95	90	80	70	60
$\nu = 1$	$0{\cdot}0^{6}3927$	$0{\cdot}0^{5}1571$	$0{\cdot}0^{4}3927$	$0{\cdot}0^{3}1571$	$0{\cdot}0^{3}9821$	0·003932	0·01579	0·06418	0·1485	0·2750
2	0·001000	0·002001	0·01003	0·02010	0·05064	0·1026	0·2107	0·4463	0·7133	1·022
3	0·01528	0·02430	0·07172	0·1148	0·2158	0·3518	0·5844	1·005	1·424	1·869
4	0·06392	0·09080	0·2070	0·2971	0·4844	0·7107	1·064	1·649	2·195	2·753
5	0·1581	0·2102	0·4117	0·5543	0·8312	1·145	1·610	2·343	3·000	3·655
6	0·2994	0·3811	0·6757	0·8721	1·237	1·635	2·204	3·070	3·828	4·570
7	0·4849	0·5985	0·9893	1·239	1·690	2·167	2·833	3·822	4·671	5·493
8	0·7104	0·8571	1·344	1·646	2·180	2·733	3·490	4·594	5·527	6·423
9	0·9717	1·152	1·735	2·088	2·700	3·325	4·168	5·380	6·393	7·357
10	1·265	1·479	2·156	2·558	3·247	3·940	4·865	6·179	7·267	8·295
11	1·587	1·834	2·603	3·053	3·816	4·575	5·578	6·989	8·148	9·237
12	1·934	2·214	3·074	3·571	4·404	5·226	6·304	7·807	9·034	10·18
13	2·305	2·617	3·565	4·107	5·009	5·892	7·042	8·634	9·926	11·13
14	2·697	3·041	4·075	4·660	5·629	6·571	7·790	9·467	10·82	12·08
15	3·108	3·483	4·601	5·229	6·262	7·261	8·547	10·31	11·72	13·03
16	3·536	3·942	5·142	5·812	6·908	7·962	9·312	11·15	12·62	13·98
17	3·980	4·416	5·697	6·408	7·564	8·672	10·09	12·00	13·53	14·94
18	4·439	4·905	6·265	7·015	8·231	9·390	10·86	12·86	14·44	15·89
19	4·912	5·407	6·844	7·633	8·907	10·12	11·65	13·72	15·35	16·85
20	5·398	5·921	7·434	8·260	9·591	10·85	12·44	14·58	16·27	17·81
21	5·896	6·447	8·034	8·897	10·28	11·59	13·24	15·44	17·18	18·77
22	6·404	6·983	8·643	9·542	10·98	12·34	14·04	16·31	18·10	19·73
23	6·924	7·529	9·260	10·20	11·69	13·09	14·85	17·19	19·02	20·69
24	7·453	8·085	9·886	10·86	12·40	13·85	15·66	18·06	19·94	21·65
25	7·991	8·649	10·52	11·52	13·12	14·61	16·47	18·94	20·87	22·62
26	8·538	9·222	11·16	12·20	13·84	15·38	17·29	19·82	21·79	23·58
27	9·093	9·803	11·81	12·88	14·57	16·15	18·11	20·70	22·72	24·54
28	9·656	10·39	12·46	13·56	15·31	16·93	18·94	21·59	23·65	25·51
29	10·23	10·99	13·12	14·26	16·05	17·71	19·77	22·48	24·58	26·48
30	10·80	11·59	13·79	14·95	16·79	18·49	20·60	23·36	25·51	27·44
32	11·98	12·81	15·13	16·36	18·29	20·07	22·27	25·15	27·37	29·38
34	13·18	14·06	16·50	17·79	19·81	21·66	23·95	26·94	29·24	31·31
36	14·40	15·32	17·89	19·23	21·34	23·27	25·64	28·73	31·12	33·25
38	15·64	16·61	19·29	20·69	22·88	24·88	27·34	30·54	32·99	35·19
40	16·91	17·92	20·71	22·16	24·43	26·51	29·05	32·34	34·87	37·13
50	23·46	24·67	27·99	29·71	32·36	34·76	37·69	41·45	44·31	46·86
60	30·34	31·74	35·53	37·48	40·48	43·19	46·46	50·64	53·81	56·62
70	37·47	39·04	43·28	45·44	48·76	51·74	55·33	59·90	63·35	66·40
80	44·79	46·52	51·17	53·54	57·15	60·39	64·28	69·21	72·92	76·19
90	52·28	54·16	59·20	61·75	65·65	69·13	73·29	78·56	82·51	85·99
100	59·90	61·92	67·33	70·06	74·22	77·93	82·36	87·95	92·13	95·81

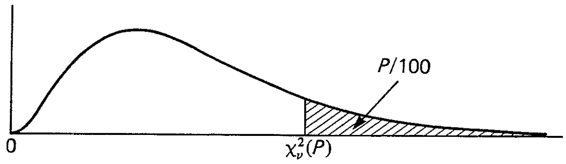
TABLE 8. PERCENTAGE POINTS OF THE χ^2-DISTRIBUTION

This table gives percentage points $\chi^2_\nu(P)$ defined by the equation

$$\frac{P}{100} = \frac{1}{2^{\nu/2}\,\Gamma(\frac{\nu}{2})} \int_{\chi^2_\nu(P)}^{\infty} x^{\frac{1}{2}\nu - 1} e^{-\frac{1}{2}x}\, dx.$$

If X is a variable distributed as χ^2 with ν degrees of freedom, $P/100$ is the probability that $X \geqslant \chi^2_\nu(P)$.

For $\nu > 100$, $\sqrt{2X}$ is approximately normally distributed with mean $\sqrt{2\nu - 1}$ and unit variance.



(The above shape applies for $\nu \geqslant 3$ only. When $\nu < 3$ the mode is at the origin.)

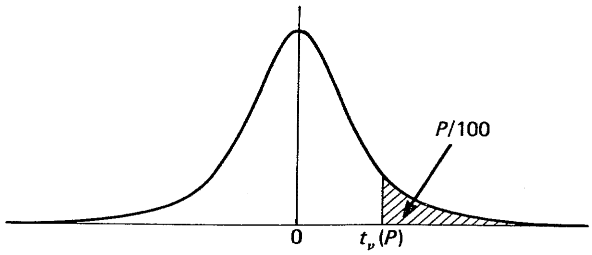
P	50	40	30	20	10	5	2·5	1	0·5	0·1	0·05
$\nu = 1$	0·4549	0·7083	1·074	1·642	2·706	3·841	5·024	6·635	7·879	10·83	12·12
2	1·386	1·833	2·408	3·219	4·605	5·991	7·378	9·210	10·60	13·82	15·20
3	2·366	2·946	3·665	4·642	6·251	7·815	9·348	11·34	12·84	16·27	17·73
4	3·357	4·045	4·878	5·989	7·779	9·488	11·14	13·28	14·86	18·47	20·00
5	4·351	5·132	6·064	7·289	9·236	11·07	12·83	15·09	16·75	20·52	22·11
6	5·348	6·211	7·231	8·558	10·64	12·59	14·45	16·81	18·55	22·46	24·10
7	6·346	7·283	8·383	9·803	12·02	14·07	16·01	18·48	20·28	24·32	26·02
8	7·344	8·351	9·524	11·03	13·36	15·51	17·53	20·09	21·95	26·12	27·87
9	8·343	9·414	10·66	12·24	14·68	16·92	19·02	21·67	23·59	27·88	29·67
10	9·342	10·47	11·78	13·44	15·99	18·31	20·48	23·21	25·19	29·59	31·42
11	10·34	11·53	12·90	14·63	17·28	19·68	21·92	24·72	26·76	31·26	33·14
12	11·34	12·58	14·01	15·81	18·55	21·03	23·34	26·22	28·30	32·91	34·82
13	12·34	13·64	15·12	16·98	19·81	22·36	24·74	27·69	29·82	34·53	36·48
14	13·34	14·69	16·22	18·15	21·06	23·68	26·12	29·14	31·32	36·12	38·11
15	14·34	15·73	17·32	19·31	22·31	25·00	27·49	30·58	32·80	37·70	39·72
16	15·34	16·78	18·42	20·47	23·54	26·30	28·85	32·00	34·27	39·25	41·31
17	16·34	17·82	19·51	21·61	24·77	27·59	30·19	33·41	35·72	40·79	42·88
18	17·34	18·87	20·60	22·76	25·99	28·87	31·53	34·81	37·16	42·31	44·43
19	18·34	19·91	21·69	23·90	27·20	30·14	32·85	36·19	38·58	43·82	45·97
20	19·34	20·95	22·77	25·04	28·41	31·41	34·17	37·57	40·00	45·31	47·50
21	20·34	21·99	23·86	26·17	29·62	32·67	35·48	38·93	41·40	46·80	49·01
22	21·34	23·03	24·94	27·30	30·81	33·92	36·78	40·29	42·80	48·27	50·51
23	22·34	24·07	26·02	28·43	32·01	35·17	38·08	41·64	44·18	49·73	52·00
24	23·34	25·11	27·10	29·55	33·20	36·42	39·36	42·98	45·56	51·18	53·48
25	24·34	26·14	28·17	30·68	34·38	37·65	40·65	44·31	46·93	52·62	54·95
26	25·34	27·18	29·25	31·79	35·56	38·89	41·92	45·64	48·29	54·05	56·41
27	26·34	28·21	30·32	32·91	36·74	40·11	43·19	46·96	49·64	55·48	57·86
28	27·34	29·25	31·39	34·03	37·92	41·34	44·46	48·28	50·99	56·89	59·30
29	28·34	30·28	32·46	35·14	39·09	42·56	45·72	49·59	52·34	58·30	60·73
30	29·34	31·32	33·53	36·25	40·26	43·77	46·98	50·89	53·67	59·70	62·16
32	31·34	33·38	35·66	38·47	42·58	46·19	49·48	53·49	56·33	62·49	65·00
34	33·34	35·44	37·80	40·68	44·90	48·60	51·97	56·06	58·96	65·25	67·80
36	35·34	37·50	39·92	42·88	47·21	51·00	54·44	58·62	61·58	67·99	70·59
38	37·34	39·56	42·05	45·08	49·51	53·38	56·90	61·16	64·18	70·70	73·35
40	39·34	41·62	44·16	47·27	51·81	55·76	59·34	63·69	66·77	73·40	76·09
50	49·33	51·89	54·72	58·16	63·17	67·50	71·42	76·15	79·49	86·66	89·56
60	59·33	62·13	65·23	68·97	74·40	79·08	83·30	88·38	91·95	99·61	102·7
70	69·33	72·36	75·69	79·71	85·53	90·53	95·02	100·4	104·2	112·3	115·6
80	79·33	82·57	86·12	90·41	96·58	101·9	106·6	112·3	116·3	124·8	128·3
90	89·33	92·76	96·52	101·1	107·6	113·1	118·1	124·1	128·3	137·2	140·8
100	99·33	102·9	106·9	111·7	118·5	124·3	129·6	135·8	140·2	149·4	153·2

TABLE 10. PERCENTAGE POINTS OF THE t-DISTRIBUTION

This table gives percentage points $t_\nu(P)$ defined by the equation

$$\frac{P}{100} = \frac{1}{\sqrt{\nu\pi}} \frac{\Gamma(\frac{1}{2}\nu+\frac{1}{2})}{\Gamma(\frac{1}{2}\nu)} \int_{t_\nu(P)}^{\infty} \frac{dt}{(1+t^2/\nu)^{\frac{1}{2}(\nu+1)}}.$$

Let X_1 and X_2 be independent random variables having a normal distribution with zero mean and unit variance and a χ^2-distribution with ν degrees of freedom respectively; then $t = X_1/\sqrt{X_2/\nu}$ has Student's t-distribution with ν degrees of freedom, and the probability that $t \geqslant t_\nu(P)$ is $P/100$. The lower percentage points are given by symmetry as $-t_\nu(P)$, and the probability that $|t| \geqslant t_\nu(P)$ is $2P/100$.



The limiting distribution of t as ν tends to infinity is the normal distribution with zero mean and unit variance. When ν is large interpolation in ν should be harmonic.

P	40	30	25	20	15	10	5	2·5	1	0·5	0·1	0·05
$\nu = 1$	0·3249	0·7265	1·0000	1·3764	1·963	3·078	6·314	12·71	31·82	63·66	318·3	636·6
2	0·2887	0·6172	0·8165	1·0607	1·386	1·886	2·920	4·303	6·965	9·925	22·33	31·60
3	0·2767	0·5844	0·7649	0·9785	1·250	1·638	2·353	3·182	4·541	5·841	10·21	12·92
4	0·2707	0·5686	0·7407	0·9410	1·190	1·533	2·132	2·776	3·747	4·604	7·173	8·610
5	0·2672	0·5594	0·7267	0·9195	1·156	1·476	2·015	2·571	3·365	4·032	5·893	6·869
6	0·2648	0·5534	0·7176	0·9057	1·134	1·440	1·943	2·447	3·143	3·707	5·208	5·959
7	0·2632	0·5491	0·7111	0·8960	1·119	1·415	1·895	2·365	2·998	3·499	4·785	5·408
8	0·2619	0·5459	0·7064	0·8889	1·108	1·397	1·860	2·306	2·896	3·355	4·501	5·041
9	0·2610	0·5435	0·7027	0·8834	1·100	1·383	1·833	2·262	2·821	3·250	4·297	4·781
10	0·2602	0·5415	0·6998	0·8791	1·093	1·372	1·812	2·228	2·764	3·169	4·144	4·587
11	0·2596	0·5399	0·6974	0·8755	1·088	1·363	1·796	2·201	2·718	3·106	4·025	4·437
12	0·2590	0·5386	0·6955	0·8726	1·083	1·356	1·782	2·179	2·681	3·055	3·930	4·318
13	0·2586	0·5375	0·6938	0·8702	1·079	1·350	1·771	2·160	2·650	3·012	3·852	4·221
14	0·2582	0·5366	0·6924	0·8681	1·076	1·345	1·761	2·145	2·624	2·977	3·787	4·140
15	0·2579	0·5357	0·6912	0·8662	1·074	1·341	1·753	2·131	2·602	2·947	3·733	4·073
16	0·2576	0·5350	0·6901	0·8647	1·071	1·337	1·746	2·120	2·583	2·921	3·686	4·015
17	0·2573	0·5344	0·6892	0·8633	1·069	1·333	1·740	2·110	2·567	2·898	3·646	3·965
18	0·2571	0·5338	0·6884	0·8620	1·067	1·330	1·734	2·101	2·552	2·878	3·610	3·922
19	0·2569	0·5333	0·6876	0·8610	1·066	1·328	1·729	2·093	2·539	2·861	3·579	3·883
20	0·2567	0·5329	0·6870	0·8600	1·064	1·325	1·725	2·086	2·528	2·845	3·552	3·850
21	0·2566	0·5325	0·6864	0·8591	1·063	1·323	1·721	2·080	2·518	2·831	3·527	3·819
22	0·2564	0·5321	0·6858	0·8583	1·061	1·321	1·717	2·074	2·508	2·819	3·505	3·792
23	0·2563	0·5317	0·6853	0·8575	1·060	1·319	1·714	2·069	2·500	2·807	3·485	3·768
24	0·2562	0·5314	0·6848	0·8569	1·059	1·318	1·711	2·064	2·492	2·797	3·467	3·745
25	0·2561	0·5312	0·6844	0·8562	1·058	1·316	1·708	2·060	2·485	2·787	3·450	3·725
26	0·2560	0·5309	0·6840	0·8557	1·058	1·315	1·706	2·056	2·479	2·779	3·435	3·707
27	0·2559	0·5306	0·6837	0·8551	1·057	1·314	1·703	2·052	2·473	2·771	3·421	3·690
28	0·2558	0·5304	0·6834	0·8546	1·056	1·313	1·701	2·048	2·467	2·763	3·408	3·674
29	0·2557	0·5302	0·6830	0·8542	1·055	1·311	1·699	2·045	2·462	2·756	3·396	3·659
30	0·2556	0·5300	0·6828	0·8538	1·055	1·310	1·697	2·042	2·457	2·750	3·385	3·646
32	0·2555	0·5297	0·6822	0·8530	1·054	1·309	1·694	2·037	2·449	2·738	3·365	3·622
34	0·2553	0·5294	0·6818	0·8523	1·052	1·307	1·691	2·032	2·441	2·728	3·348	3·601
36	0·2552	0·5291	0·6814	0·8517	1·052	1·306	1·688	2·028	2·434	2·719	3·333	3·582
38	0·2551	0·5288	0·6810	0·8512	1·051	1·304	1·686	2·024	2·429	2·712	3·319	3·566
40	0·2550	0·5286	0·6807	0·8507	1·050	1·303	1·684	2·021	2·423	2·704	3·307	3·551
50	0·2547	0·5278	0·6794	0·8489	1·047	1·299	1·676	2·009	2·403	2·678	3·261	3·496
60	0·2545	0·5272	0·6786	0·8477	1·045	1·296	1·671	2·000	2·390	2·660	3·232	3·460
120	0·2539	0·5258	0·6765	0·8446	1·041	1·289	1·658	1·980	2·358	2·617	3·160	3·373
∞	0·2533	0·5244	0·6745	0·8416	1·036	1·282	1·645	1·960	2·326	2·576	3·090	3·291

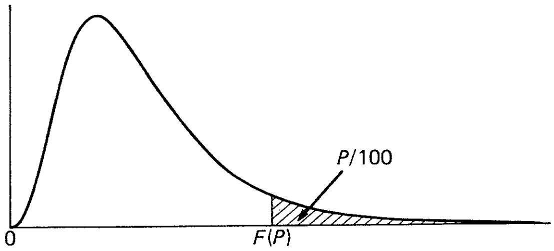
TABLE 12(*a*). 10 PER CENT POINTS OF THE *F*-DISTRIBUTION

The function tabulated is $F(P) = F(P|\nu_1, \nu_2)$ defined by the equation

$$\frac{P}{100} = \frac{\Gamma(\frac{1}{2}\nu_1+\frac{1}{2}\nu_2)}{\Gamma(\frac{1}{2}\nu_1)\,\Gamma(\frac{1}{2}\nu_2)}\,\nu_1^{\frac{1}{2}\nu_1}\,\nu_2^{\frac{1}{2}\nu_2}\int_{F(P)}^{\infty}\frac{F^{\frac{1}{2}\nu_1-1}}{(\nu_2+\nu_1F)^{\frac{1}{2}(\nu_1+\nu_2)}}\,dF,$$

for P = 10, 5, 2·5, 1, 0·5 and 0·1. The lower percentage points, that is the values $F'(P) = F'(P|\nu_1, \nu_2)$ such that the probability that $F \leqslant F'(P)$ is equal to $P/100$, may be found by the formula

$$F'(P|\nu_1, \nu_2) = 1/F(P|\nu_2, \nu_1).$$

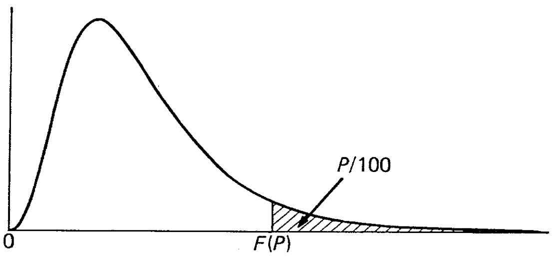


(This shape applies only when $\nu_1 \geqslant 3$. When $\nu_1 < 3$ the mode is at the origin.)

$\nu_1 =$	1	2	3	4	5	6	7	8	10	12	24	∞
$\nu_2 =$ 1	39·86	49·50	53·59	55·83	57·24	58·20	58·91	59·44	60·19	60·71	62·00	63·33
2	8·526	9·000	9·162	9·243	9·293	9·326	9·349	9·367	9·392	9·408	9·450	9·491
3	5·538	5·462	5·391	5·343	5·309	5·285	5·266	5·252	5·230	5·216	5·176	5·134
4	4·545	4·325	4·191	4·107	4·051	4·010	3·979	3·955	3·920	3·896	3·831	3·761
5	4·060	3·780	3·619	3·520	3·453	3·405	3·368	3·339	3·297	3·268	3·191	3·105
6	3·776	3·463	3·289	3·181	3·108	3·055	3·014	2·983	2·937	2·905	2·818	2·722
7	3·589	3·257	3·074	2·961	2·883	2·827	2·785	2·752	2·703	2·668	2·575	2·471
8	3·458	3·113	2·924	2·806	2·726	2·668	2·624	2·589	2·538	2·502	2·404	2·293
9	3·360	3·006	2·813	2·693	2·611	2·551	2·505	2·469	2·416	2·379	2·277	2·159
10	3·285	2·924	2·728	2·605	2·522	2·461	2·414	2·377	2·323	2·284	2·178	2·055
11	3·225	2·860	2·660	2·536	2·451	2·389	2·342	2·304	2·248	2·209	2·100	1·972
12	3·177	2·807	2·606	2·480	2·394	2·331	2·283	2·245	2·188	2·147	2·036	1·904
13	3·136	2·763	2·560	2·434	2·347	2·283	2·234	2·195	2·138	2·097	1·983	1·846
14	3·102	2·726	2·522	2·395	2·307	2·243	2·193	2·154	2·095	2·054	1·938	1·797
15	3·073	2·695	2·490	2·361	2·273	2·208	2·158	2·119	2·059	2·017	1·899	1·755
16	3·048	2·668	2·462	2·333	2·244	2·178	2·128	2·088	2·028	1·985	1·866	1·718
17	3·026	2·645	2·437	2·308	2·218	2·152	2·102	2·061	2·001	1·958	1·836	1·686
18	3·007	2·624	2·416	2·286	2·196	2·130	2·079	2·038	1·977	1·933	1·810	1·657
19	2·990	2·606	2·397	2·266	2·176	2·109	2·058	2·017	1·956	1·912	1·787	1·631
20	2·975	2·589	2·380	2·249	2·158	2·091	2·040	1·999	1·937	1·892	1·767	1·607
21	2·961	2·575	2·365	2·233	2·142	2·075	2·023	1·982	1·920	1·875	1·748	1·586
22	2·949	2·561	2·351	2·219	2·128	2·060	2·008	1·967	1·904	1·859	1·731	1·567
23	2·937	2·549	2·339	2·207	2·115	2·047	1·995	1·953	1·890	1·845	1·716	1·549
24	2·927	2·538	2·327	2·195	2·103	2·035	1·983	1·941	1·877	1·832	1·702	1·533
25	2·918	2·528	2·317	2·184	2·092	2·024	1·971	1·929	1·866	1·820	1·689	1·518
26	2·909	2·519	2·307	2·174	2·082	2·014	1·961	1·919	1·855	1·809	1·677	1·504
27	2·901	2·511	2·299	2·165	2·073	2·005	1·952	1·909	1·845	1·799	1·666	1·491
28	2·894	2·503	2·291	2·157	2·064	1·996	1·943	1·900	1·836	1·790	1·656	1·478
29	2·887	2·495	2·283	2·149	2·057	1·988	1·935	1·892	1·827	1·781	1·647	1·467
30	2·881	2·489	2·276	2·142	2·049	1·980	1·927	1·884	1·819	1·773	1·638	1·456
32	2·869	2·477	2·263	2·129	2·036	1·967	1·913	1·870	1·805	1·758	1·622	1·437
34	2·859	2·466	2·252	2·118	2·024	1·955	1·901	1·858	1·793	1·745	1·608	1·419
36	2·850	2·456	2·243	2·108	2·014	1·945	1·891	1·847	1·781	1·734	1·595	1·404
38	2·842	2·448	2·234	2·099	2·005	1·935	1·881	1·838	1·772	1·724	1·584	1·390
40	2·835	2·440	2·226	2·091	1·997	1·927	1·873	1·829	1·763	1·715	1·574	1·377
60	2·791	2·393	2·177	2·041	1·946	1·875	1·819	1·775	1·707	1·657	1·511	1·291
120	2·748	2·347	2·130	1·992	1·896	1·824	1·767	1·722	1·652	1·601	1·447	1·193
∞	2·706	2·303	2·084	1·945	1·847	1·774	1·717	1·670	1·599	1·546	1·383	1·000

TABLE 12(*b*). 5 PER CENT POINTS OF THE *F*-DISTRIBUTION

If $F = \dfrac{X_1}{\nu_1}\Big/\dfrac{X_2}{\nu_2}$, where X_1 and X_2 are independent random variables distributed as χ^2 with ν_1 and ν_2 degrees of freedom respectively, then the probabilities that $F \geqslant F(P)$ and that $F \leqslant F'(P)$ are both equal to $P/100$. Linear interpolation in ν_1 and ν_2 will generally be sufficiently accurate except when either $\nu_1 > 12$ or $\nu_2 > 40$, when harmonic interpolation should be used.

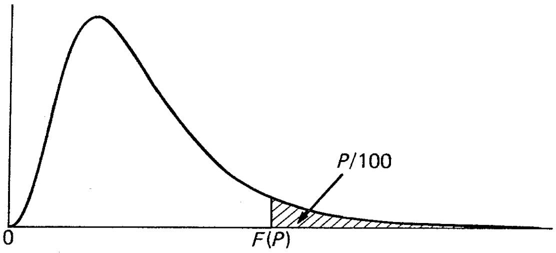


(This shape applies only when $\nu_1 \geqslant 3$. When $\nu_1 < 3$ the mode is at the origin.)

$\nu_1 =$	1	2	3	4	5	6	7	8	10	12	24	∞
$\nu_2 =$ 1	161·4	199·5	215·7	224·6	230·2	234·0	236·8	238·9	241·9	243·9	249·1	254·3
2	18·51	19·00	19·16	19·25	19·30	19·33	19·35	19·37	19·40	19·41	19·45	19·50
3	10·13	9·552	9·277	9·117	9·013	8·941	8·887	8·845	8·786	8·745	8·639	8·526
4	7·709	6·944	6·591	6·388	6·256	6·163	6·094	6·041	5·964	5·912	5·774	5·628
5	6·608	5·786	5·409	5·192	5·050	4·950	4·876	4·818	4·735	4·678	4·527	4·365
6	5·987	5·143	4·757	4·534	4·387	4·284	4·207	4·147	4·060	4·000	3·841	3·669
7	5·591	4·737	4·347	4·120	3·972	3·866	3·787	3·726	3·637	3·575	3·410	3·230
8	5·318	4·459	4·066	3·838	3·687	3·581	3·500	3·438	3·347	3·284	3·115	2·928
9	5·117	4·256	3·863	3·633	3·482	3·374	3·293	3·230	3·137	3·073	2·900	2·707
10	4·965	4·103	3·708	3·478	3·326	3·217	3·135	3·072	2·978	2·913	2·737	2·538
11	4·844	3·982	3·587	3·357	3·204	3·095	3·012	2·948	2·854	2·788	2·609	2·404
12	4·747	3·885	3·490	3·259	3·106	2·996	2·913	2·849	2·753	2·687	2·505	2·296
13	4·667	3·806	3·411	3·179	3·025	2·915	2·832	2·767	2·671	2·604	2·420	2·206
14	4·600	3·739	3·344	3·112	2·958	2·848	2·764	2·699	2·602	2·534	2·349	2·131
15	4·543	3·682	3·287	3·056	2·901	2·790	2·707	2·641	2·544	2·475	2·288	2·066
16	4·494	3·634	3·239	3·007	2·852	2·741	2·657	2·591	2·494	2·425	2·235	2·010
17	4·451	3·592	3·197	2·965	2·810	2·699	2·614	2·548	2·450	2·381	2·190	1·960
18	4·414	3·555	3·160	2·928	2·773	2·661	2·577	2·510	2·412	2·342	2·150	1·917
19	4·381	3·522	3·127	2·895	2·740	2·628	2·544	2·477	2·378	2·308	2·114	1·878
20	4·351	3·493	3·098	2·866	2·711	2·599	2·514	2·447	2·348	2·278	2·082	1·843
21	4·325	3·467	3·072	2·840	2·685	2·573	2·488	2·420	2·321	2·250	2·054	1·812
22	4·301	3·443	3·049	2·817	2·661	2·549	2·464	2·397	2·297	2·226	2·028	1·783
23	4·279	3·422	3·028	2·796	2·640	2·528	2·442	2·375	2·275	2·204	2·005	1·757
24	4·260	3·403	3·009	2·776	2·621	2·508	2·423	2·355	2·255	2·183	1·984	1·733
25	4·242	3·385	2·991	2·759	2·603	2·490	2·405	2·337	2·236	2·165	1·964	1·711
26	4·225	3·369	2·975	2·743	2·587	2·474	2·388	2·321	2·220	2·148	1·946	1·691
27	4·210	3·354	2·960	2·728	2·572	2·459	2·373	2·305	2·204	2·132	1·930	1·672
28	4·196	3·340	2·947	2·714	2·558	2·445	2·359	2·291	2·190	2·118	1·915	1·654
29	4·183	3·328	2·934	2·701	2·545	2·432	2·346	2·278	2·177	2·104	1·901	1·638
30	4·171	3·316	2·922	2·690	2·534	2·421	2·334	2·266	2·165	2·092	1·887	1·622
32	4·149	3·295	2·901	2·668	2·512	2·399	2·313	2·244	2·142	2·070	1·864	1·594
34	4·130	3·276	2·883	2·650	2·494	2·380	2·294	2·225	2·123	2·050	1·843	1·569
36	4·113	3·259	2·866	2·634	2·477	2·364	2·277	2·209	2·106	2·033	1·824	1·547
38	4·098	3·245	2·852	2·619	2·463	2·349	2·262	2·194	2·091	2·017	1·808	1·527
40	4·085	3·232	2·839	2·606	2·449	2·336	2·249	2·180	2·077	2·003	1·793	1·509
60	4·001	3·150	2·758	2·525	2·368	2·254	2·167	2·097	1·993	1·917	1·700	1·389
120	3·920	3·072	2·680	2·447	2·290	2·175	2·087	2·016	1·910	1·834	1·608	1·254
∞	3·841	2·996	2·605	2·372	2·214	2·099	2·010	1·938	1·831	1·752	1·517	1·000

TABLE 12(d). 1 PER CENT POINTS OF THE F-DISTRIBUTION

If $F = \dfrac{X_1}{\nu_1} \Big/ \dfrac{X_2}{\nu_2}$, where X_1 and X_2 are independent random variables distributed as χ^2 with ν_1 and ν_2 degrees of freedom respectively, then the probabilities that $F \geqslant F(P)$ and that $F \leqslant F'(P)$ are both equal to $P/100$. Linear interpolation in ν_1 or ν_2 will generally be sufficiently accurate except when either $\nu_1 > 12$ or $\nu_2 > 40$, when harmonic interpolation should be used.



(This shape applies only when $\nu_1 \geqslant 3$. When $\nu_1 < 3$ the mode is at the origin.)

$\nu_1 =$	1	2	3	4	5	6	7	8	10	12	24	∞
$\nu_2 =$ 1	4052	4999	5403	5625	5764	5859	5928	5981	6056	6106	6235	6366
2	98·50	99·00	99·17	99·25	99·30	99·33	99·36	99·37	99·40	99·42	99·46	99·50
3	34·12	30·82	29·46	28·71	28·24	27·91	27·67	27·49	27·23	27·05	26·60	26·13
4	21·20	18·00	16·69	15·98	15·52	15·21	14·98	14·80	14·55	14·37	13·93	13·46
5	16·26	13·27	12·06	11·39	10·97	10·67	10·46	10·29	10·05	9·888	9·466	9·020
6	13·75	10·92	9·780	9·148	8·746	8·466	8·260	8·102	7·874	7·718	7·313	6·880
7	12·25	9·547	8·451	7·847	7·460	7·191	6·993	6·840	6·620	6·469	6·074	5·650
8	11·26	8·649	7·591	7·006	6·632	6·371	6·178	6·029	5·814	5·667	5·279	4·859
9	10·56	8·022	6·992	6·422	6·057	5·802	5·613	5·467	5·257	5·111	4·729	4·311
10	10·04	7·559	6·552	5·994	5·636	5·386	5·200	5·057	4·849	4·706	4·327	3·909
11	9·646	7·206	6·217	5·668	5·316	5·069	4·886	4·744	4·539	4·397	4·021	3·602
12	9·330	6·927	5·953	5·412	5·064	4·821	4·640	4·499	4·296	4·155	3·780	3·361
13	9·074	6·701	5·739	5·205	4·862	4·620	4·441	4·302	4·100	3·960	3·587	3·165
14	8·862	6·515	5·564	5·035	4·695	4·456	4·278	4·140	3·939	3·800	3·427	3·004
15	8·683	6·359	5·417	4·893	4·556	4·318	4·142	4·004	3·805	3·666	3·294	2·868
16	8·531	6·226	5·292	4·773	4·437	4·202	4·026	3·890	3·691	3·553	3·181	2·753
17	8·400	6·112	5·185	4·669	4·336	4·102	3·927	3·791	3·593	3·455	3·084	2·653
18	8·285	6·013	5·092	4·579	4·248	4·015	3·841	3·705	3·508	3·371	2·999	2·566
19	8·185	5·926	5·010	4·500	4·171	3·939	3·765	3·631	3·434	3·297	2·925	2·489
20	8·096	5·849	4·938	4·431	4·103	3·871	3·699	3·564	3·368	3·231	2·859	2·421
21	8·017	5·780	4·874	4·369	4·042	3·812	3·640	3·506	3·310	3·173	2·801	2·360
22	7·945	5·719	4·817	4·313	3·988	3·758	3·587	3·453	3·258	3·121	2·749	2·305
23	7·881	5·664	4·765	4·264	3·939	3·710	3·539	3·406	3·211	3·074	2·702	2·256
24	7·823	5·614	4·718	4·218	3·895	3·667	3·496	3·363	3·168	3·032	2·659	2·211
25	7·770	5·568	4·675	4·177	3·855	3·627	3·457	3·324	3·129	2·993	2·620	2·169
26	7·721	5·526	4·637	4·140	3·818	3·591	3·421	3·288	3·094	2·958	2·585	2·131
27	7·677	5·488	4·601	4·106	3·785	3·558	3·388	3·256	3·062	2·926	2·552	2·097
28	7·636	5·453	4·568	4·074	3·754	3·528	3·358	3·226	3·032	2·896	2·522	2·064
29	7·598	5·420	4·538	4·045	3·725	3·499	3·330	3·198	3·005	2·868	2·495	2·034
30	7·562	5·390	4·510	4·018	3·699	3·473	3·304	3·173	2·979	2·843	2·469	2·006
32	7·499	5·336	4·459	3·969	3·652	3·427	3·258	3·127	2·934	2·798	2·423	1·956
34	7·444	5·289	4·416	3·927	3·611	3·386	3·218	3·087	2·894	2·758	2·383	1·911
36	7·396	5·248	4·377	3·890	3·574	3·351	3·183	3·052	2·859	2·723	2·347	1·872
38	7·353	5·211	4·343	3·858	3·542	3·319	3·152	3·021	2·828	2·692	2·316	1·837
40	7·314	5·179	4·313	3·828	3·514	3·291	3·124	2·993	2·801	2·665	2·288	1·805
60	7·077	4·977	4·126	3·649	3·339	3·119	2·953	2·823	2·632	2·496	2·115	1·601
120	6·851	4·787	3·949	3·480	3·174	2·956	2·792	2·663	2·472	2·336	1·950	1·381
∞	6·635	4·605	3·782	3·319	3·017	2·802	2·639	2·511	2·321	2·185	1·791	1·000

Durbin–Watson test statistic d : 1% significance points of d_L and d_U.

n	$k'=1$		$k'=2$		$k'=3$		$k'=4$		$k'=5$	
	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U
15	0.81	1.07	0.70	1.25	0.59	1.46	0.49	1.70	0.39	1.96
16	0.84	1.09	0.74	1.25	0.63	1.44	0.53	1.66	0.44	1.90
17	0.87	1.10	0.77	1.25	0.67	1.43	0.57	1.63	0.48	1.85
18	0.90	1.12	0.80	1.26	0.71	1.42	0.61	1.60	0.52	1.80
19	0.93	1.13	0.83	1.26	0.74	1.41	0.65	1.58	0.56	1.77
20	0.95	1.15	0.86	1.27	0.77	1.41	0.68	1.57	0.60	1.74
21	0.97	1.16	0.89	1.27	0.80	1.41	0.72	1.55	0.63	1.71
22	1.00	1.17	0.91	1.28	0.83	1.40	0.75	1.54	0.66	1.69
23	1.02	1.19	0.94	1.29	0.86	1.40	0.77	1.53	0.70	1.67
24	1.04	1.20	0.96	1.30	0.88	1.41	0.80	1.53	0.72	1.66
25	1.05	1.21	0.98	1.30	0.90	1.41	0.83	1.52	0.75	1.65
26	1.07	1.22	1.00	1.31	0.93	1.41	0.85	1.52	0.78	1.64
27	1.09	1.23	1.02	1.32	0.95	1.41	0.88	1.51	0.81	1.63
28	1.10	1.24	1.04	1.32	0.97	1.41	0.90	1.51	0.83	1.62
29	1.12	1.25	1.05	1.33	0.99	1.42	0.92	1.51	0.85	1.61
30	1.13	1.26	1.07	1.34	1.01	1.42	0.94	1.51	0.88	1.61
31	1.15	1.27	1.08	1.34	1.02	1.42	0.96	1.51	0.90	1.60
32	1.16	1.28	1.10	1.35	1.04	1.43	0.98	1.51	0.92	1.60
33	1.17	1.29	1.11	1.36	1.05	1.43	1.00	1.51	0.94	1.59
34	1.18	1.30	1.13	1.36	1.07	1.43	1.01	1.51	0.95	1.59
35	1.19	1.31	1.14	1.37	1.08	1.44	1.03	1.51	0.97	1.59
36	1.21	1.32	1.15	1.38	1.10	1.44	1.04	1.51	0.99	1.59
37	1.22	1.32	1.16	1.38	1.11	1.45	1.06	1.51	1.00	1.59
38	1.23	1.33	1.18	1.39	1.12	1.45	1.07	1.52	1.02	1.58
39	1.24	1.34	1.19	1.39	1.14	1.45	1.09	1.52	1.03	1.58
40	1.25	1.34	1.20	1.40	1.15	1.46	1.10	1.52	1.05	1.58
45	1.29	1.38	1.24	1.42	1.20	1.48	1.16	1.53	1.11	1.58
50	1.32	1.40	1.28	1.45	1.24	1.49	1.20	1.54	1.16	1.59
55	1.36	1.43	1.32	1.47	1.28	1.51	1.25	1.55	1.21	1.59
60	1.38	1.45	1.35	1.48	1.32	1.52	1.28	1.56	1.25	1.60
65	1.41	1.47	1.38	1.50	1.35	1.53	1.31	1.57	1.28	1.61
70	1.43	1.49	1.40	1.52	1.37	1.55	1.34	1.58	1.31	1.61
75	1.45	1.50	1.42	1.53	1.39	1.56	1.37	1.59	1.34	1.62
80	1.47	1.52	1.44	1.54	1.42	1.57	1.39	1.60	1.36	1.62
85	1.48	1.53	1.46	1.55	1.43	1.58	1.41	1.60	1.39	1.63
90	1.50	1.54	1.47	1.56	1.45	1.59	1.43	1.61	1.41	1.64
95	1.51	1.55	1.49	1.57	1.47	1.60	1.45	1.62	1.42	1.64
100	1.52	1.56	1.50	1.58	1.48	1.60	1.46	1.63	1.44	1.65

n = number of observations

k' = number of explanatory variables

Durbin–Watson test statistic d : 5% significance points of d_L and d_U.

n	$k'=1$		$k'=2$		$k'=3$		$k'=4$		$k'=5$	
	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U
15	1.08	1.36	0.95	1.54	0.82	1.75	0.69	1.97	0.56	2.21
16	1.10	1.37	0.98	1.54	0.86	1.73	0.74	1.93	0.62	2.15
17	1.13	1.38	1.02	1.54	0.90	1.71	0.78	1.90	0.67	2.10
18	1.16	1.39	1.05	1.53	0.93	1.69	0.82	1.87	0.71	2.06
19	1.18	1.40	1.08	1.53	0.97	1.68	0.86	1.85	0.75	2.02
20	1.20	1.41	1.10	1.54	1.00	1.68	0.90	1.83	0.79	1.99
21	1.22	1.42	1.13	1.54	1.03	1.67	0.93	1.81	0.83	1.96
22	1.24	1.43	1.15	1.54	1.05	1.66	0.96	1.80	0.86	1.94
23	1.26	1.44	1.17	1.54	1.08	1.66	0.99	1.79	0.90	1.92
24	1.27	1.45	1.19	1.55	1.10	1.66	1.01	1.78	0.93	1.90
25	1.29	1.45	1.21	1.55	1.12	1.66	1.04	1.77	0.95	1.89
26	1.30	1.46	1.22	1.55	1.14	1.65	1.06	1.76	0.98	1.88
27	1.32	1.47	1.24	1.56	1.16	1.65	1.08	1.76	1.01	1.86
28	1.33	1.48	1.26	1.56	1.18	1.65	1.10	1.75	1.03	1.85
29	1.34	1.48	1.27	1.56	1.20	1.65	1.12	1.74	1.05	1.84
30	1.35	1.49	1.28	1.57	1.21	1.65	1.14	1.74	1.07	1.83
31	1.36	1.50	1.30	1.57	1.23	1.65	1.16	1.74	1.09	1.83
32	1.37	1.50	1.31	1.57	1.24	1.65	1.18	1.73	1.11	1.82
33	1.38	1.51	1.32	1.58	1.26	1.65	1.19	1.73	1.13	1.81
34	1.39	1.51	1.33	1.58	1.27	1.65	1.21	1.73	1.15	1.81
35	1.40	1.52	1.34	1.58	1.28	1.65	1.22	1.73	1.16	1.80
36	1.41	1.52	1.35	1.59	1.29	1.65	1.24	1.73	1.18	1.80
37	1.42	1.53	1.36	1.59	1.31	1.66	1.25	1.72	1.19	1.80
38	1.43	1.54	1.37	1.59	1.32	1.66	1.26	1.72	1.21	1.79
39	1.43	1.54	1.38	1.60	1.33	1.66	1.27	1.72	1.22	1.79
40	1.44	1.54	1.39	1.60	1.34	1.66	1.29	1.72	1.23	1.79
45	1.48	1.57	1.43	1.62	1.38	1.67	1.34	1.72	1.29	1.78
50	1.50	1.59	1.46	1.63	1.42	1.67	1.38	1.72	1.34	1.77
55	1.53	1.60	1.49	1.64	1.45	1.68	1.41	1.72	1.38	1.77
60	1.55	1.62	1.51	1.65	1.48	1.69	1.44	1.73	1.41	1.77
65	1.57	1.63	1.54	1.66	1.50	1.70	1.47	1.73	1.44	1.77
70	1.58	1.64	1.55	1.67	1.52	1.70	1.49	1.74	1.46	1.77
75	1.60	1.65	1.57	1.68	1.54	1.71	1.51	1.74	1.49	1.77
80	1.61	1.66	1.59	1.69	1.56	1.72	1.53	1.74	1.51	1.77
85	1.62	1.67	1.60	1.70	1.57	1.72	1.55	1.75	1.52	1.77
90	1.63	1.68	1.61	1.70	1.59	1.73	1.57	1.75	1.54	1.78
95	1.64	1.69	1.62	1.71	1.60	1.73	1.58	1.75	1.56	1.78
100	1.65	1.69	1.63	1.72	1.61	1.74	1.59	1.76	1.57	1.78

n = number of observations

k' = number of explanatory variables