

UNIVERSITY OF SWAZILAND

FINAL EXAMINATION PAPER 2011

TITLE OF PAPER	:	LINEAR STATISTICAL METHODS
COURSE CODE	:	ST204
TIME ALLOWED	:	2 (TWO) HOURS
REQUIRMENTS	:	STATISTICAL TABLES AND CALCULATOR
INSTRUCTIONS	:	ANSWER ANY 4 (FOUR) QUESTIONS. ALL QUESTIONS CARRY EQUAL MARKS.

**THIS PAPER IS NOT TO BE OPENED UNTIL PERMISSION HAS BEEN
GRANTED BY THE INVIGILATOR**

QUESTION ONE.

[4 + 9 + 8 + 4 marks]

- 1.1 State two types of relations between variables?
- 1.2 State
 - a. Simple Linear Regression Model with distribution of error terms unspecified, and
 - b. Simple Linear Regression Model when distribution of error terms is normal.

Explain why normality assumption is important in the above regression model.
- 1.3 State the estimated (fitted) regression function and discuss the important properties of the fitted regression line.
- 1.4 Explain why we consider the scope of the model includes (or does not include) the zero value for the independent variable (x) in interpreting the meaning of the parameters β_0 and β_1 .

QUESTION TWO.

[5 + 6 + 3 + 5 + 4 + 2 marks]

- 2.1 Discuss Regression Analysis and Analysis of Variance in terms of their similarities and differences.
- 2.2 State the *Cell Means Model* and *Factor Effects Model* for single factor studies and compare these two models.
- 2.3 Four groups of students were subjected to different teaching methods and tested at the end of a specified period of time. The scores are shown below:

<u>Method 1</u>	<u>Method 2</u>	<u>Method 3</u>	<u>Method 4</u>
65	75	59	94
87	69	78	89
73	83	67	80
79	81	62	88
81	72	83	
69	79	76	
	90		

- a. Identify the dependent variable, factor studied and factor levels.
- b. Complete the computation of the ANOVA table.
- c. Do the data present sufficient evidence to indicate a difference in the mean achievement for the four teaching methods? Clearly state all the steps in the test including the conclusion.
- d. Which teaching method would you prefer for the students? Explain.

QUESTION THREE.

[4 + 2 + 6 + 2 + 1 + 6 + 4 marks]

- 3.1 a. Define Coefficient of Correlation and Coefficient of Determination.
b. Discuss how we use above two measures in describing linear association between the independent and dependent variables.
- 3.2 An educator wants to see how the number of absences a student in her class has affected the student's final grade. The data obtained from a sample as given below:

No. of absences	10	12	2	1	8	5
Final Mark	70	65	96	94	75	82

- a. Fit the regression line, $Y_i = \beta_0 + \beta_1 X_i$.
b. Interpret the estimated values of β_0 and β_1 .
c. What would be the expected final mark if a student misses seven classes.
d. Construct a 99% confidence interval for β_1 .
e. Compute the coefficient of determination and interpret the value.

QUESTION FOUR.

[2 + 2 + 4 + 1 + 6 + 6 + 4 marks]

A study is conducted with a group of dieters to see if the number of grams of fat each consumes per day is related to cholesterol level. The following output was obtained from running the model, $Y_i = \beta_0 + \beta_1 X_i + \varepsilon_i$ using SPSS:

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2964.587	1	2964.587	3.407	.114
	Residual	5221.413	6	870.235		
	Total	8186.000	7			

Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	Constant	110.115	59.108		1.863	.112
	x	12.784	6.926	.602	1.846	.114

- 4.1 Find the fitted regression line.
4.2 What would be expected cholesterol level of a dieter who decides to consume 10 grams of fat every day?
4.3 State the null and alternative hypotheses for the F-test of the above ANOVA table and explain clearly the conclusion of the F-test.
4.4 What is the estimated value of σ^2 ?
4.5 Test $\beta_0 = 100$ against $\beta_0 \neq 100$ at $\alpha = 0.01$.
4.6 Test $\beta_1 = 10$ against $\beta_1 > 10$ at $\alpha = 0.05$.
4.7 Compute coefficient of correlation, r and explain the nature and strength of the relationship between dependent and independent variables.

QUESTION FIVE.

[8 + 4 + 1 + 2 + 2 + 1 + 2 + 2 + 2 + 2 marks]

- 5.1 State the Cell Means Model for two-factor studies with equal sample sizes and its important features.
- 5.2 A company wishes to test the effectiveness of its advertising. A product is selected, and two types of ads are written; one is serious and one is humorous. Also the ads run on both medium of advertising; television and radio. Sixteen potential customers are selected and assigned randomly to one of the four groups. After seeing or listening to the ad, each customer is asked to rate its effectiveness on a scale of 1 to 20 and the data was analyzed using SPSS. The following ANOVA table is a part of the output from that analysis:

ANOVA TABLE

Source of Variation	Sum of Squares	df	Mean Square	F
Between treatments	186.189			
Factor A	10.563			
Factor B	175.563			
A X B	0.063			
Within treatments	66.250			
Total	252.439			

- a. Complete the ANOVA Table
- b. The size of the sample used in this experiment?
- c. What are the treatments in this experiment?
- d. Which one is the Factor A? Which one is the Factor B?

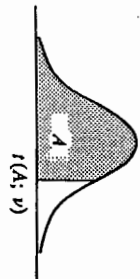
For the following tests:

State only the decision and explain the conclusions (based on F-test). You do not need to write all steps of F-test. Use $\alpha = 0.01$ for all tests.

- e. Test whether the alloy thickness has an effect on durability.
- f. Test whether the alloy type has an effect on durability.
- g. Test whether durability is influenced by interactions between alloy thickness and alloy type.
- h. Test whether the treatment has an effect on durability.

TABLE A.2 Percentiles of the *t* Distribution

Entry is $t(A; \nu)$ where $P\{t(\nu) \leq t(A; \nu)\} = A$



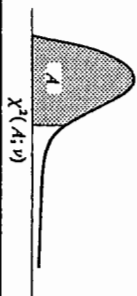
ν	A						
	.60	.70	.80	.85	.90	.95	.975
1	0.325	0.727	1.376	1.963	3.078	6.314	12.706
2	0.289	0.617	1.061	1.386	1.886	2.920	4.303
3	0.277	0.584	0.978	1.250	1.638	2.353	3.182
4	0.271	0.569	0.941	1.190	1.533	2.132	2.776
5	0.267	0.559	0.920	1.156	1.476	2.015	2.571
6	0.265	0.553	0.906	1.134	1.440	1.943	2.447
7	0.263	0.549	0.896	1.119	1.415	1.895	2.365
8	0.262	0.546	0.889	1.108	1.397	1.860	2.306
9	0.261	0.543	0.883	1.100	1.383	1.833	2.262
10	0.260	0.542	0.879	1.093	1.372	1.812	2.228
11	0.260	0.540	0.876	1.088	1.363	1.796	2.201
12	0.259	0.539	0.873	1.083	1.356	1.782	2.179
13	0.259	0.537	0.870	1.079	1.350	1.771	2.160
14	0.258	0.537	0.868	1.076	1.345	1.761	2.145
15	0.258	0.536	0.866	1.074	1.341	1.753	2.131
16	0.258	0.535	0.865	1.071	1.337	1.746	2.120
17	0.257	0.534	0.863	1.069	1.333	1.740	2.110
18	0.257	0.534	0.862	1.067	1.330	1.734	2.101
19	0.257	0.533	0.861	1.066	1.328	1.729	2.093
20	0.257	0.533	0.860	1.064	1.325	1.725	2.086
21	0.257	0.532	0.859	1.063	1.323	1.721	2.080
22	0.256	0.532	0.858	1.061	1.321	1.717	2.074
23	0.256	0.532	0.858	1.060	1.319	1.714	2.069
24	0.256	0.531	0.857	1.059	1.318	1.711	2.064
25	0.256	0.531	0.856	1.058	1.316	1.708	2.060
26	0.256	0.531	0.856	1.058	1.315	1.706	2.056
27	0.256	0.531	0.855	1.057	1.314	1.703	2.052
28	0.256	0.530	0.855	1.056	1.313	1.701	2.048
29	0.256	0.530	0.854	1.055	1.311	1.699	2.045
30	0.256	0.530	0.854	1.055	1.310	1.697	2.042
40	0.255	0.529	0.851	1.050	1.303	1.684	2.021
60	0.254	0.527	0.848	1.045	1.296	1.671	2.000
120	0.254	0.526	0.845	1.041	1.289	1.658	1.980
∞	0.253	0.524	0.842	1.036	1.282	1.645	1.960

TABLE A.2 (continued) Percentiles of the *t* Distribution

ν	A							
	.98	.985	.99	.9925	.995	.9975	.9995	
1	15.895	21.205	31.821	42.434	63.657	127.322	636.590	
2	4.849	5.643	6.965	8.073	9.925	14.089	31.598	
3	3.482	3.896	4.541	5.047	5.841	7.453	12.924	
4	2.999	3.298	3.747	4.088	4.604	5.598	8.610	
5	2.757	3.003	3.365	3.634	4.032	4.773	6.869	
6	2.612	2.829	3.143	3.372	3.707	4.317	5.959	
7	2.517	2.715	2.998	3.203	3.499	4.029	5.408	
8	2.449	2.634	2.896	3.085	3.355	3.833	5.041	
9	2.398	2.574	2.821	2.998	3.250	3.690	4.781	
10	2.359	2.527	2.764	2.932	3.169	3.581	4.587	
11	2.328	2.491	2.718	2.879	3.106	3.497	4.437	
12	2.303	2.461	2.681	2.836	3.055	3.428	4.318	
13	2.282	2.436	2.650	2.801	3.012	3.372	4.221	
14	2.264	2.415	2.624	2.771	2.977	3.326	4.140	
15	2.249	2.397	2.602	2.746	2.947	3.286	4.073	
16	2.235	2.382	2.583	2.724	2.921	3.252	4.015	
17	2.224	2.368	2.567	2.706	2.898	3.222	3.965	
18	2.214	2.356	2.552	2.689	2.878	3.197	3.922	
19	2.205	2.346	2.539	2.674	2.861	3.174	3.883	
20	2.197	2.336	2.528	2.661	2.845	3.153	3.849	
21	2.189	2.328	2.518	2.649	2.831	3.135	3.819	
22	2.183	2.320	2.508	2.639	2.819	3.119	3.792	
23	2.177	2.313	2.500	2.629	2.807	3.104	3.768	
24	2.172	2.307	2.492	2.620	2.797	3.091	3.745	
25	2.167	2.301	2.485	2.612	2.787	3.078	3.725	
26	2.162	2.296	2.479	2.605	2.779	3.067	3.707	
27	2.158	2.291	2.473	2.598	2.771	3.057	3.690	
28	2.154	2.286	2.467	2.592	2.763	3.047	3.674	
29	2.150	2.282	2.462	2.586	2.756	3.038	3.659	
30	2.147	2.278	2.457	2.581	2.750	3.030	3.646	
40	2.123	2.250	2.423	2.542	2.704	2.971	3.551	
60	2.099	2.223	2.390	2.504	2.660	2.915	3.460	
120	2.076	2.196	2.358	2.468	2.617	2.860	3.373	
∞	2.054	2.170	2.326	2.432	2.576	2.807	3.291	

TABLE A.3 Percentiles of the χ^2 Distribution

Entry is $\chi^2(A; \nu)$ where $P\{\chi^2(\nu) \leq \chi^2(A; \nu)\} = A$

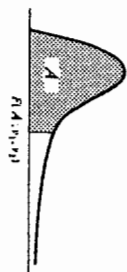


ν	A									
	.005	.010	.025	.050	.100	.900	.950	.975	.990	.995
1	0.00393	0.0157	0.00982	0.01393	0.0158	2.71	3.84	5.02	6.63	7.88
2	0.0100	0.0201	0.0506	0.103	0.211	4.61	5.99	7.38	9.21	10.60
3	0.072	0.115	0.216	0.352	0.584	6.25	7.81	9.35	11.34	12.84
4	0.207	0.297	0.484	0.711	1.064	7.78	9.49	11.14	13.28	14.86
5	0.412	0.554	0.831	1.145	1.61	9.24	11.07	12.83	15.09	16.75
6	0.676	0.872	1.24	1.64	2.20	10.64	12.59	14.45	16.81	18.55
7	0.989	1.24	1.69	2.17	2.83	12.02	14.07	16.01	18.48	20.28
8	1.34	1.65	2.18	2.73	3.49	13.36	15.51	17.53	20.09	21.96
9	1.73	2.09	2.70	3.33	4.17	14.68	16.92	19.02	21.67	23.59
10	2.16	2.56	3.25	3.94	4.87	15.99	18.31	20.48	23.21	25.19
11	2.60	3.05	3.82	4.57	5.58	17.28	19.68	21.92	24.73	26.76
12	3.07	3.57	4.40	5.23	6.30	18.55	21.03	23.34	26.22	28.30
13	3.57	4.11	5.01	5.89	7.04	19.81	22.36	24.74	27.69	29.82
14	4.07	4.66	5.63	6.57	7.79	21.06	23.68	26.12	29.14	31.32
15	4.60	5.23	6.26	7.26	8.55	22.31	25.00	27.49	30.58	32.80
16	5.14	5.81	6.91	7.96	9.31	23.54	26.30	28.85	32.00	34.27
17	5.70	6.41	7.56	8.67	10.09	24.77	27.59	30.19	33.41	35.72
18	6.26	7.01	8.23	9.39	10.86	25.99	28.87	31.53	34.81	37.16
19	6.84	7.63	8.91	10.12	11.65	27.20	30.14	32.85	36.19	38.58
20	7.43	8.26	9.59	10.85	12.44	28.41	31.41	34.17	37.57	40.00
21	8.03	8.90	10.28	11.59	13.24	29.62	32.67	35.48	38.93	41.40
22	8.64	9.54	10.98	12.34	14.04	30.81	33.92	36.78	40.29	42.80
23	9.26	10.20	11.69	13.09	14.85	32.01	35.17	38.08	41.64	44.18
24	9.89	10.86	12.40	13.85	15.66	33.20	36.42	39.36	42.98	45.56
25	10.52	11.52	13.12	14.61	16.47	34.38	37.65	40.65	44.31	46.93
26	11.16	12.20	13.84	15.38	17.29	35.56	38.89	41.92	45.64	48.29
27	11.81	12.88	14.57	16.15	18.11	36.74	40.11	43.19	46.96	49.64
28	12.46	13.56	15.31	16.93	18.94	37.92	41.34	44.46	48.28	50.99
29	13.12	14.26	16.05	17.71	19.77	39.09	42.56	45.72	49.59	52.34
30	13.79	14.95	16.79	18.49	20.60	40.26	43.77	46.98	50.89	53.67
40	20.71	22.16	24.43	26.51	29.05	51.81	55.76	59.34	63.69	66.77
50	27.99	29.71	32.36	34.76	37.69	63.17	67.50	71.42	76.15	79.49
60	35.53	37.48	40.48	43.19	46.46	74.40	79.08	83.30	88.38	91.95
70	43.28	45.44	48.76	51.74	55.33	85.53	90.53	95.02	100.4	104.2
80	51.17	53.54	57.15	60.39	64.28	96.58	101.9	106.6	112.3	116.3
90	59.20	61.75	65.65	69.13	73.29	107.6	113.1	118.1	124.1	128.3
100	67.33	70.06	74.22	77.93	82.36	118.5	124.3	129.6	135.8	140.2

Source: Reprinted, with permission, from C. M. Thompson, "Table of Percentage Points of the Chi-Square Distribution," *Biometrika* 32 (1941), pp. 188-89.

TABLE A.4 Percentiles of the F Distribution

Entry is $F(A; \nu_1, \nu_2)$ where $P\{F(\nu_1, \nu_2) \leq F(A; \nu_1, \nu_2)\} = A$



$$F(A; \nu_1, \nu_2) = \frac{F(1-A; \nu_2, \nu_1)}{1}$$



TABLE A.4 (continued) Percentiles of the F Distribution

Den. df	Numerator df								
	1	2	3	4	5	6	7	8	9
1	1.00	1.50	1.71	1.82	1.89	1.94	1.98	2.00	2.03
.50	39.9	49.5	53.6	55.8	57.2	58.2	58.9	59.4	59.9
.90	161	200	216	225	230	234	237	239	241
.95	648	860	864	900	922	937	948	957	963
.975	4,052	5,000	5,403	5,625	5,764	5,859	5,928	5,981	6,022
.99	16,211	20,000	21,615	22,500	23,056	23,437	23,715	23,925	24,091
.995	405,280	500,000	540,380	562,500	576,400	585,940	592,870	598,140	602,280
.999									
2	0.667	1.00	1.13	1.21	1.25	1.28	1.30	1.32	1.33
.50	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38
.90	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4
.95	38.5	39.0	39.2	39.2	39.3	39.3	39.4	39.4	39.4
.975	98.5	99.0	99.2	99.2	99.3	99.3	99.4	99.4	99.4
.99	199	199	199	199	199	199	199	199	199
.995	998.5	999.0	999.2	999.2	999.3	999.3	999.4	999.4	999.4
.999									
3	0.585	0.881	1.00	1.06	1.10	1.13	1.15	1.16	1.17
.50	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24
.90	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
.95	17.4	16.0	15.4	15.1	14.9	14.7	14.6	14.5	14.5
.975	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.3
.99	55.6	49.8	47.5	46.2	45.4	44.8	44.4	44.1	43.9
.995	167.0	148.5	141.1	137.1	134.6	132.8	131.6	130.6	129.9
.999									
4	0.549	0.828	0.941	1.00	1.04	1.06	1.08	1.09	1.10
.50	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94
.90	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
.95	12.2	10.6	9.98	9.60	9.36	9.20	9.07	8.98	8.90
.975	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.7
.99	31.3	26.3	24.3	23.2	22.5	22.0	21.6	21.4	21.1
.995	74.1	61.2	56.2	53.4	51.7	50.5	49.7	49.0	48.5
.999									
5	0.528	0.799	0.907	0.965	1.00	1.02	1.04	1.05	1.06
.50	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32
.90	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
.95	10.0	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68
.975	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2
.99	22.8	18.3	16.5	15.6	14.9	14.5	14.2	14.0	13.8
.995	47.2	37.1	33.2	31.1	29.8	28.8	28.2	27.6	27.2
.999									
6	0.515	0.780	0.886	0.942	0.977	1.00	1.02	1.03	1.04
.50	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96
.90	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
.95	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52
.975	13.7	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98
.99	18.6	14.5	12.9	12.0	11.5	11.1	10.8	10.6	10.4
.995	35.5	27.0	23.7	21.9	20.8	20.0	19.5	19.0	18.7
.999									
7	0.506	0.767	0.871	0.926	0.960	0.983	1.00	1.01	1.02
.50	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72
.90	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
.95	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82
.975	12.2	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72
.99	16.2	12.4	10.9	10.1	9.52	9.16	8.89	8.68	8.51
.995	29.2	21.7	18.8	17.2	16.2	15.5	15.0	14.6	14.3
.999									

TABLE A.4 (continued) Percentiles of the F Distribution

Den. df	Numerator df										
	10	12	15	20	24	30	60	120	∞		
1	2.04	2.07	2.09	2.12	2.13	2.15	2.17	2.18	2.20		
.50	60.2	60.7	61.2	61.7	62.0	62.3	62.8	63.1	63.3		
.90	242	244	246	248	249	250	252	253	254		
.95	969	977	985	993	997	1,001	1,010	1,014	1,018		
.975	6,056	6,106	6,157	6,209	6,235	6,261	6,313	6,339	6,366		
.99	24,224	24,426	24,630	24,836	24,940	25,044	25,253	25,359	25,464		
.995	605,620	610,670	615,760	620,910	623,500	626,100	631,340	633,970	636,620		
.999											
2	1.34	1.36	1.38	1.39	1.40	1.41	1.43	1.43	1.44		
.50	9.39	9.41	9.42	9.44	9.45	9.46	9.47	9.48	9.49		
.90	19.4	19.4	19.4	19.4	19.5	19.5	19.5	19.5	19.5		
.95	39.4	39.4	39.4	39.4	39.5	39.5	39.5	39.5	39.5		
.975	99.4	99.4	99.4	99.4	99.5	99.5	99.5	99.5	99.5		
.99	199	199	199	199	199	199	199	199	200		
.995	999.4	999.4	999.4	999.4	999.5	999.5	999.5	999.5	999.5		
.999											
3	1.18	1.20	1.21	1.23	1.23	1.24	1.25	1.26	1.27		
.50	5.23	5.22	5.20	5.18	5.18	5.17	5.15	5.14	5.13		
.90	8.79	8.74	8.70	8.66	8.64	8.62	8.57	8.55	8.53		
.95	14.4	14.3	14.3	14.2	14.1	14.1	14.0	13.9	13.9		
.975	27.2	27.1	26.9	26.7	26.6	26.5	26.3	26.2	26.1		
.99	43.7	43.4	43.1	42.8	42.6	42.5	42.1	42.0	41.8		
.995	129.2	128.3	127.4	126.4	125.9	125.4	124.5	124.0	123.5		
.999											
4	1.11	1.13	1.14	1.15	1.16	1.16	1.18	1.18	1.19		
.50	3.92	3.90	3.87	3.84	3.83	3.82	3.79	3.78	3.76		
.90	5.96	5.91	5.86	5.80	5.77	5.75	5.66	5.63	5.61		
.95	8.84	8.75	8.66	8.56	8.51	8.46	8.36	8.31	8.26		
.975	14.5	14.4	14.2	14.0	13.9	13.8	13.7	13.6	13.5		
.99	21.0	20.7	20.3	20.0	19.9	19.6	19.5	19.3	19.3		
.995	48.1	47.4	46.8	46.1	45.8	45.4	44.7	44.4	44.1		
.999											
5	1.07	1.09	1.10	1.11	1.12	1.12	1.14	1.14	1.15		
.50	3.30	3.27	3.24	3.21	3.19	3.17	3.14	3.12	3.11		
.90	4.74	4.68	4.62	4.56	4.53	4.50	4.43	4.40	4.37		
.95	6.62	6.52	6.43	6.33	6.28	6.23	6.12	6.07	6.02		
.975	10.1	9.89	9.72	9.55	9.47	9.38	9.20	9.11	9.02		
.99	13.6	13.4	13.1	12.9	12.8	12.7	12.4	12.3	12.1		
.995	26.9	26.4	25.9	25.4	25.1	24.9	24.3	24.1	23.8		
.999											
6	1.05	1.06	1.07	1.08	1.09	1.10	1.11	1.12	1.12		
.50	2.94	2.90	2.87	2.84	2.82	2.80	2.76	2.74	2.72		
.90	4.06	4.00	3.94	3.87	3.84	3.81	3.74	3.70	3.67		
.95	5.46	5.37	5.27	5.17	5.12	5.07	4.96	4.90	4.85		
.975	7.87	7.72	7.56	7.40	7.31	7.23	7.06	6.97	6.88		
.99	10.2	10.0	9.81	9.59	9.47	9.36	9.12	9.00	8.88		
.995	18.4	18.0	17.6	17.1	16.9	16.7	16.2	16.0	15.7		
.999											
7	1.03	1.04	1.05	1.07	1.07	1.08	1.09	1.10	1.10		
.50	2.70	2.67	2.63	2.59	2.58	2.56	2.51	2.49	2.47		
.90	3.64	3.57	3.51	3.44	3.41	3.38	3.30	3.27	3.23		
.95	4.76	4.67	4.57	4.47	4.42	4.36	4.25	4.20	4.14		
.975	6.62	6.47	6.31	6.16	6.07	5.99	5.82	5.74	5.65		
.99	8.38	8.18	7.97	7.75	7.65	7.53	7.31	7.19	7.08		
.995	14.1	13.7	13.3	12.9	12.7	12.5	12.1	11.9	11.7		
.999											

TABLE A.4 (continued) Percentiles of the F Distribution

Den. df	Numerator df								
	df								
	1	2	3	4	5	6	7	8	9
30	0.466	0.709	0.807	0.858	0.890	0.912	0.927	0.939	0.948
.50	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85
.90	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
.95	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.57
.975	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07
.99	9.18	6.35	5.24	4.62	4.23	3.95	3.74	3.58	3.45
.995	13.3	8.77	7.05	6.12	5.53	5.12	4.82	4.58	4.39
.999									
60	0.461	0.701	0.798	0.849	0.880	0.901	0.917	0.928	0.937
.50	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74
.90	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
.95	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.33
.975	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72
.99	8.49	5.80	4.73	4.14	3.76	3.49	3.29	3.13	3.01
.995	12.0	7.77	6.17	5.31	4.76	4.37	4.09	3.86	3.69
.999									
120	0.458	0.697	0.793	0.844	0.875	0.896	0.912	0.923	0.932
.50	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68
.90	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96
.95	5.15	3.80	3.23	2.89	2.67	2.52	2.39	2.30	2.22
.975	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56
.99	8.18	5.54	4.50	3.92	3.55	3.28	3.09	2.93	2.81
.995	11.4	7.32	5.78	4.95	4.42	4.04	3.77	3.55	3.38
.999									
∞	0.455	0.693	0.789	0.839	0.870	0.891	0.907	0.918	0.927
.50	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63
.90	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88
.95	5.02	3.69	3.12	2.79	2.57	2.41	2.29	2.19	2.11
.975	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41
.99	7.88	5.30	4.28	3.72	3.35	3.09	2.90	2.74	2.62
.995	10.8	6.91	5.42	4.62	4.10	3.74	3.47	3.27	3.10
.999									

TABLE A.4 (concluded) Percentiles of the F Distribution

Den. df	Numerator df										
	df										
	10	12	15	20	24	30	60	120	∞		
30	0.955	0.966	0.978	0.989	0.994	1.00	1.01	1.02	1.02		
.50	1.82	1.77	1.72	1.67	1.64	1.61	1.54	1.50	1.46		
.90	2.16	2.09	2.01	1.93	1.89	1.84	1.74	1.68	1.62		
.95	2.51	2.41	2.31	2.20	2.14	2.07	1.94	1.87	1.79		
.975	2.98	2.84	2.70	2.55	2.47	2.39	2.21	2.11	2.01		
.99	3.34	3.18	3.01	2.82	2.73	2.63	2.42	2.30	2.18		
.995	4.24	4.00	3.75	3.49	3.36	3.22	2.92	2.76	2.59		
.999											
60	0.945	0.956	0.967	0.978	0.983	0.989	1.00	1.01	1.01		
.50	1.71	1.66	1.60	1.54	1.51	1.48	1.40	1.35	1.29		
.90	1.99	1.92	1.84	1.75	1.70	1.65	1.53	1.47	1.39		
.95	2.27	2.17	2.06	1.94	1.88	1.82	1.67	1.58	1.48		
.975	2.63	2.50	2.35	2.20	2.12	2.03	1.84	1.73	1.60		
.99	2.90	2.74	2.57	2.39	2.29	2.19	1.96	1.83	1.69		
.995	3.54	3.32	3.08	2.83	2.69	2.55	2.25	2.08	1.89		
.999											
120	0.939	0.950	0.961	0.972	0.978	0.983	0.994	1.00	1.01		
.50	1.65	1.60	1.55	1.48	1.45	1.41	1.32	1.26	1.19		
.90	1.91	1.83	1.75	1.66	1.61	1.55	1.43	1.35	1.25		
.95	2.16	2.05	1.95	1.82	1.76	1.69	1.53	1.43	1.31		
.975	2.47	2.34	2.19	2.03	1.95	1.86	1.66	1.53	1.38		
.99	2.71	2.54	2.37	2.19	2.09	1.98	1.75	1.61	1.43		
.995	3.24	3.02	2.78	2.53	2.40	2.26	1.95	1.77	1.54		
.999											
∞	0.934	0.945	0.956	0.967	0.972	0.978	0.989	0.994	1.00		
.50	1.60	1.55	1.49	1.42	1.38	1.34	1.24	1.17	1.00		
.90	1.83	1.75	1.67	1.57	1.52	1.46	1.32	1.22	1.00		
.95	2.05	1.94	1.83	1.71	1.64	1.57	1.39	1.27	1.00		
.975	2.32	2.18	2.04	1.88	1.79	1.70	1.47	1.32	1.00		
.99	2.52	2.36	2.19	2.00	1.90	1.79	1.53	1.36	1.00		
.995	2.96	2.74	2.51	2.27	2.13	1.99	1.66	1.45	1.00		
.999											

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