

UNIVERSITY OF SWAZILAND



EXAMINATION PAPER 2011

TITLE OF PAPER	: TOPICS IN STATISTICS (CATEGORICAL DATA ANALYSIS AND GENERALIZED LINEAR MODELS)
COURSE CODE	: ST 405
TIME ALLOWED	: THREE (3) HOURS
REQUIREMENTS	: CALCULATOR AND STATISTICAL TABLES
INSTRUCTIONS	: ANSWER ANY FIVE QUESTIONS

Question 1

Suppose $y_{11}, y_{12}, \dots, y_{1c}, \dots, y_{r1}, y_{r2}, \dots, y_{rc}$ are independent random variables which have Poisson distributions with means μ_{ij} for $i = 1, 2, \dots, r$ and $j = 1, 2, \dots, c$.

- a) Show that the $n_i = \sum_{j=1}^c y_{ij}$ for $i = 1, 2, \dots, r$ are independent Poisson random variables with means $\mu_i = \sum_{j=1}^c \mu_{ij}$

(10 Marks)

Show that $(y_{11}, y_{12}, \dots, y_{1c}, \dots, y_{r1}, y_{r2}, \dots, y_{rc})$ given $(n_1, n_2, \dots, n_r)$ conditionally has the product multinomial distribution

$$\phi = \prod_{i=1}^r \frac{n_i \prod_{j=1}^c \pi_{ij}^{y_{ij}}}{\prod_{j=1}^c y_{ij}!} \text{ with } \pi_{ij} = \frac{\mu_{ij}}{\mu_i}$$

(10 Marks)

Question 2

If we write the probability density function (p.d.f.) for the GLM in the form

$$f(y_i | \theta_i, \phi) = \exp \left[\frac{y_i \theta_i - m(\theta_i)}{h(\phi)} \right] + n(y_i, \phi)$$

then prove that $E(Y_i) = m'(\theta_i)$ and $\text{Var}(Y_i) = m''(\theta_i) h(\phi)$.

(20 Marks)

Question 3

If the random variable Y_i follows a Gamma distribution, with scale parameter θ and shape parameter ϕ , then it has a p.d.f.

$$f(y_i | \theta_i, \phi) = \frac{y_i^{\phi-1} \theta_i^{\phi} e^{-y_i \theta_i}}{\Gamma(\phi)}$$

Show that the distribution is a member of the exponential family, and find $E(Y_i)$ and $\text{Var}(Y_i)$.

(20 Marks)

Question 4

An art gallery is due to celebrate its 50th anniversary in 2005. As part of its celebrations, it wishes to commission a new sculpture to be displayed in the gallery. To find a suitable sculpture, it decided to run a competition in which it invited local artists to submit designs. A panel of experts selected a short-list of three designs for the gallery to choose from. To assist in the final decision, the gallery conducted a survey in which a random sample of local adults were sent copies of the three designs and asked to indicate their preference. The replies received from male and female adults are given in the following table.

	Preferred design		
	A	B	C
Males	129	24	47
Females	126	44	55

Carry out a suitable analysis to test whether or not the preference of design is the same for males and females.

(20 Marks)

Question 5

The table below displays a 4-way cross-classification of data related to complaints of symptoms of a respiratory disease, byssinosis, which occurs among textile mill workers.

Table. Frequency table of Byssinosis Complaints

WORKPLACE CONDITIONS	YEARS EMPLOYMENT	SMOKING	COMPLAINTS	
			yes	no
Dusty	<10	yes	30	203
Dusty	<10	no	7	119
Dusty	>=10	yes	57	161
Dusty	>=10	no	11	81
Not Dusty	<10	yes	14	1340
Not Dusty	<10	no	12	1004
Not Dusty	>=10	yes	24	1360
Not Dusty	>=10	no	10	986

Create 2×2 tables stratified by years of employment and test for independence between Workplace conditions and complaints of byssinosis by comparing the Mantel- Haenszel Chi-Square test and Mantel- Haenszel Odds Ratio test.

(20 Marks)

Question 6

In order to assess factors related to reckless driving behaviors, investigators ran a study in which observers at different intersections with a stop sign recorded the number of cars that did not stop properly along with various information on each violator, including gender of the driver, type of car (sedan, sports utility, mini-van, wagon, truck, other), and approximate age of the driver (under 30, 30-40, 40-50, 50+). Pooling information from several intersections and for different observers, investigators recorded the number of violators in each category.

Describe a generalized linear model for analyzing these data (write the likelihood in exponential family form, giving specifics on the different glm components) and outline a specific approach for assessing the following questions of interest using frequentist methods: (a) is gender an important predictor? (b) is type of car an important predictor, and if so which types are predictive of a greater frequency of violations? (c) is there a trend with age in the frequency of violations?

(20 Marks)

Question 7

A cohort of subjects, some non-smokers and others smokers, was observed for several years. The number of cases of cancer of the lung diagnosed among the different categories was recorded. Data regarding the number of years of smoking were also obtained from each individual. For each category the person-years of observation were calculated. The investigators wish to address the question of the relative risks of smoking. In the observed data the average number of cigarettes smoked per day represents the daily dose, and the years of smoking together with the average number of cigarettes smoked daily represents the total dose inhaled over time. The results of the analysis are given below;

```
Response variate: CASES
Distribution: Poisson
Link function: Log
Fitted terms: Constant, PERSONYR, CIGS_DAY, SMOKING_
```

*** Summary of analysis ***

	d.f.	deviance	mean deviance	deviance ratio
Regression	3	63.168816931	21.056272310	21.06
Residual	31	74.122027311	2.391033139	
Total	34	137.290844242	4.037966007	

```
Change -3 -63.168816931 21.056272310 21.06
```

```
* MESSAGE: ratios are based on dispersion parameter with value 1
```

*** Estimates of regression coefficients ***

	estimate	s.e.	t(*)
Constant	-4.669	0.988	-4.72
PERSONYR	0.000410	0.000104	3.94
CIGS_DAY	0.0559	0.0100	5.58
SMOKING_	0.0888	0.0166	5.34

```
* MESSAGE: s.e.s are based on dispersion parameter with value 1
```

Justify the method of analysis, state the model, interpret all relevant estimates and write a short report.

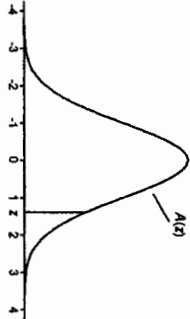
(20 Marks)

Table A.1

Cumulative Standardized Normal Distribution

$A(z)$ is the integral of the standardized normal distribution from $-\infty$ to z (in other words, the area under the curve to the left of z). It gives the probability of a normal random variable not being more than z standard deviations above its mean. Values of z of particular importance:

z	$A(z)$
1.645	0.9500 Lower limit of right 5% tail
1.960	0.9750 Lower limit of right 2.5% tail
2.326	0.9900 Lower limit of right 1% tail
2.576	0.9950 Lower limit of right 0.5% tail
3.090	0.9990 Lower limit of right 0.1% tail
3.291	0.9995 Lower limit of right 0.05% tail



Cumulative normal distribution
Critical values of the t distribution
Critical values of the F distribution
Critical values of the chi-squared distribution

z	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	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	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	0.8643	0.8665	0.8688	0.8708	0.8729	0.8749	0.8769	0.8789	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9623	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9923	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9978	0.9979	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9987	0.9988	0.9988	0.9988	0.9989	0.9989	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	0.9997	0.9997
3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998
3.5	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998
3.6	0.9998	0.9998	0.9999	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998

TABLE A.2

t Distribution: Critical Values of t

Degrees of freedom	Two-tailed test:		Significance level				
	5%	10%	2.5%	1%	0.5%	0.2%	0.1%
1	6.314	12.706	31.821	63.657	318.209	636.619	
2	2.920	4.303	9.923	22.327	31.999	31.999	
3	2.353	3.182	4.541	5.841	10.215	12.924	
4	2.132	2.776	3.747	4.604	7.173	8.610	
5	2.015	2.571	3.365	4.032	5.893	6.869	
6	1.943	2.447	3.143	3.707	5.208	5.959	
7	1.894	2.365	2.998	3.499	4.785	5.408	
8	1.860	2.306	2.886	3.355	4.501	5.041	
9	1.833	2.262	2.821	3.250	4.297	4.781	
10	1.812	2.228	2.764	3.169	4.144	4.587	
11	1.796	2.201	2.718	3.106	4.025	4.437	
12	1.782	2.179	2.681	3.055	3.930	4.318	
13	1.771	2.160	2.650	3.012	3.852	4.221	
14	1.761	2.145	2.624	2.977	3.787	4.140	
15	1.753	2.131	2.602	2.947	3.733	4.073	
16	1.746	2.120	2.583	2.921	3.686	4.015	
17	1.740	2.110	2.567	2.898	3.646	3.965	
18	1.734	2.101	2.552	2.878	3.610	3.922	
19	1.729	2.093	2.539	2.861	3.579	3.883	
20	1.725	2.086	2.528	2.845	3.552	3.850	
21	1.721	2.080	2.518	2.831	3.527	3.819	
22	1.717	2.074	2.508	2.819	3.505	3.792	
23	1.714	2.069	2.500	2.807	3.485	3.768	
24	1.711	2.064	2.492	2.797	3.467	3.745	
25	1.708	2.060	2.485	2.787	3.450	3.725	
26	1.706	2.056	2.479	2.779	3.435	3.707	
27	1.703	2.052	2.473	2.771	3.421	3.690	
28	1.701	2.048	2.467	2.763	3.408	3.674	
29	1.699	2.044	2.462	2.756	3.396	3.659	
30	1.697	2.042	2.457	2.750	3.385	3.646	
32	1.694	2.037	2.449	2.738	3.365	3.622	
34	1.691	2.032	2.441	2.728	3.348	3.601	
36	1.688	2.028	2.434	2.719	3.333	3.582	
38	1.686	2.024	2.429	2.712	3.319	3.566	
40	1.684	2.021	2.423	2.704	3.307	3.551	
42	1.682	2.018	2.418	2.698	3.296	3.538	
44	1.680	2.015	2.416	2.692	3.286	3.526	
46	1.679	2.013	2.415	2.687	3.277	3.515	
48	1.677	2.011	2.407	2.682	3.269	3.505	
50	1.676	2.009	2.403	2.678	3.261	3.496	
60	1.671	2.000	2.390	2.660	3.232	3.460	
70	1.667	1.994	2.381	2.648	3.211	3.435	
80	1.664	1.990	2.374	2.639	3.195	3.416	
90	1.662	1.987	2.368	2.632	3.183	3.402	
100	1.660	1.984	2.364	2.626	3.174	3.390	
120	1.658	1.980	2.358	2.617	3.160	3.373	
150	1.655	1.976	2.351	2.609	3.145	3.357	
180	1.653	1.972	2.345	2.601	3.131	3.343	
200	1.650	1.968	2.339	2.592	3.118	3.330	
400	1.649	1.966	2.336	2.588	3.111	3.315	
500	1.648	1.965	2.334	2.586	3.107	3.310	
600	1.647	1.964	2.333	2.584	3.104	3.307	
∞	1.645	1.960	2.326	2.576	3.090	3.291	

TABLE A.3

F Distribution: Critical Values of F (5% significance level)

ν_1	1	2	3	4	5	6	7	8	9	10	12	14	16	18	20
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54	241.88	243.91	245.36	246.46	247.32	248.01
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41	19.42	19.43	19.44	19.45
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.71	8.69	8.67	8.66
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.87	5.84	5.82	5.80
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.64	4.60	4.58	4.56
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.96	3.92	3.90	3.87
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.53	3.49	3.47	3.44
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.24	3.20	3.16	3.15
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.03	2.99	2.96	2.94
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.08	3.02	2.98	2.91	2.86	2.83	2.80	2.77
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.74	2.70	2.67	2.65
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.64	2.60	2.57	2.54
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.62	2.55	2.51	2.48	2.46
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.55	2.48	2.44	2.41	2.39
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.42	2.38	2.35	2.33
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.37	2.33	2.30	2.28
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.33	2.29	2.26	2.23
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.29	2.25	2.22	2.19
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.26	2.21	2.18	2.16
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.22	2.18	2.15	2.12
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.20	2.16	2.12	2.10
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.17	2.13	2.10	2.07
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.15	2.11	2.08	2.05
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.13	2.09	2.05	2.03
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.11	2.07	2.04	2.01
26	4.22	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.15	2.09	2.05	2.02	1.99
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.13	2.08	2.04	2.00	1.97
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.12	2.06	2.02	1.99	1.96
29	4.18	3.33	2.95	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.10	2.05	2.01	1.97	1.94
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.04	1.99	1.96	1.93
35	4.12	3.27	2.87	2.64	2.49	2.37	2.29	2.22	2.16	2.11	2.04	1.99	1.94	1.91	1.88
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.95	1.90	1.87	1.84
45	4.05	3.18	2.79	2.56	2.40	2.29	2.20	2.13	2.07	2.03	1.95	1.89	1.85	1.81	1.78
50	4.03	3.18	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.86	1.82	1.78	1.75
60	4.00	3.13	2.74	2.50	2.35	2.23	2.14	2.07	2.02	1.97	1.89	1.84	1.79	1.75	1.72
70	3.98	3.13	2.74	2.50	2.35	2.23	2.14	2.07	2.02	1.97	1.89	1.84	1.79	1.75	1.72
80	3.96	3.11	2.72	2.49	2.33	2.21	2.13	2.06	2.00	1.95	1.88	1.82	1.77	1.73	1.70
90	3.95	3.10	2.71	2.47	2.32	2.20	2.11	2.04	1.99	1.94	1.86	1.80	1.76	1.72	1.69
100	3.94	3.09	2.70	2.46	2.31	2.19	2.10	2.03	1.97	1.93	1.85	1.79	1.75	1.71	1.68
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.78	1.73	1.69	1.66
150	3.90	3.06	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.82	1.76	1.71	1.67	1.64
200	3.89	3.04	2.65	2.42	2.26	2.14	2.06	1.98	1.93	1.88	1.80	1.74	1.69	1.66	1.62
250	3.88	3.03	2.64	2.41	2.25	2.13	2.05	1.98	1.92	1.87	1.79	1.73	1.68	1.65	1.61
300	3.87	3.03	2.63	2.40	2.24	2.13	2.04	1.97	1.91	1.86	1.78	1.72	1.67	1.64	1.61
400	3.86	3.02	2.63	2.39	2.24	2.12	2.03	1.96	1.90	1.85	1.78	1.72	1.67	1.63	1.60
500	3.86	3.01	2.62	2.39	2.23	2.12	2.03	1.96	1.90	1.85	1.77	1.71	1.66	1.62	1.59
600	3.86	3.01	2.62	2.39	2.23	2.11	2.02	1.95	1.90	1.85	1.77	1.71	1.66	1.62	1.59
750	3.85	3.01	2.62	2.38	2.23	2.11	2.02	1.95	1.89	1.84	1.77	1.70	1.66	1.62	1.58
1000	3.85	3.00	2.61	2.38	2.22	2.11	2.02	1.95	1.89	1.84	1.76	1.70	1.65	1.61	1.58

TABLE A.3 (continued)

F Distribution: Critical Values of F (5% significance level)

74	1.249	26.250	10.250	69.211	14.251	77.352	20.252	293.04	23.51	46.233	66
2	19.46	19.46	19.47	19.47	19.48	19.48	19.49	19.49	19.49	19.49	67
3	8.63	8.62	8.60	8.59	8.58	8.57	8.56	8.55	8.54	8.54	68
4	5.77	5.76	5.75	5.73	5.70	5.69	5.68	5.66	5.65	5.65	69
5	4.52	4.50	4.48	4.46	4.44	4.44	4.43	4.42	4.41	4.39	70
6	3.83	3.81	3.79	3.77	3.75	3.74	3.73	3.71	3.70	3.69	71
7	3.40	3.38	3.36	3.34	3.32	3.32	3.30	3.29	3.27	3.26	72
8	3.11	3.08	3.06	3.04	3.03	3.02	3.01	2.99	2.97	2.96	73
9	2.89	2.86	2.84	2.84	2.82	2.80	2.79	2.77	2.76	2.74	74
10	2.73	2.70	2.68	2.66	2.64	2.62	2.60	2.59	2.57	2.56	75
11	2.60	2.57	2.55	2.53	2.51	2.51	2.49	2.47	2.46	2.44	76
12	2.50	2.47	2.44	2.43	2.40	2.38	2.37	2.35	2.33	2.33	77
13	2.41	2.38	2.36	2.34	2.34	2.30	2.28	2.26	2.24	2.23	78
14	2.34	2.31	2.28	2.27	2.24	2.22	2.21	2.19	2.17	2.17	79
15	2.28	2.25	2.22	2.20	2.18	2.16	2.14	2.12	2.10	2.10	80
16	2.23	2.19	2.17	2.15	2.12	2.11	2.09	2.07	2.05	2.04	81
17	2.18	2.15	2.12	2.10	2.08	2.06	2.04	2.02	2.00	1.98	82
18	2.14	2.11	2.08	2.06	2.04	2.02	2.00	1.98	1.96	1.94	83
19	2.11	2.07	2.05	2.03	2.00	1.99	1.96	1.94	1.92	1.89	84
20	2.07	2.04	2.01	1.99	1.99	1.95	1.94	1.91	1.89	1.87	85
21	2.05	2.01	1.98	1.96	1.94	1.92	1.90	1.88	1.86	1.84	86
22	2.02	1.98	1.96	1.94	1.91	1.89	1.87	1.85	1.83	1.80	87
23	2.00	1.96	1.93	1.91	1.88	1.86	1.84	1.82	1.80	1.78	88
24	1.97	1.94	1.91	1.89	1.86	1.84	1.82	1.80	1.78	1.77	89
25	1.94	1.90	1.87	1.85	1.82	1.80	1.78	1.76	1.74	1.72	90
26	1.92	1.88	1.86	1.84	1.81	1.79	1.76	1.74	1.72	1.71	91
27	1.90	1.86	1.86	1.84	1.81	1.79	1.76	1.74	1.72	1.71	92
28	1.89	1.87	1.84	1.82	1.79	1.77	1.75	1.73	1.70	1.69	93
29	1.89	1.85	1.84	1.82	1.79	1.77	1.75	1.73	1.71	1.69	94
30	1.88	1.84	1.81	1.79	1.76	1.74	1.72	1.70	1.67	1.66	95
31	1.82	1.79	1.76	1.74	1.70	1.68	1.66	1.63	1.61	1.59	96
32	1.78	1.74	1.72	1.69	1.66	1.64	1.61	1.59	1.57	1.55	97
33	1.74	1.69	1.66	1.63	1.60	1.58	1.55	1.52	1.50	1.48	98
34	1.69	1.65	1.62	1.59	1.56	1.53	1.51	1.48	1.45	1.44	99
35	1.66	1.64	1.62	1.59	1.57	1.53	1.50	1.48	1.45	1.43	100
36	1.64	1.60	1.57	1.54	1.51	1.48	1.45	1.43	1.39	1.38	101
37	1.63	1.59	1.55	1.53	1.49	1.46	1.44	1.41	1.38	1.34	102
38	1.62	1.57	1.54	1.52	1.48	1.46	1.42	1.39	1.36	1.33	103
39	1.61	1.56	1.53	1.51	1.47	1.44	1.41	1.38	1.34	1.31	104
40	1.60	1.55	1.52	1.49	1.46	1.44	1.40	1.37	1.33	1.30	105
41	1.59	1.54	1.51	1.48	1.44	1.41	1.38	1.34	1.31	1.28	106
42	1.58	1.54	1.50	1.48	1.44	1.41	1.38	1.34	1.31	1.28	107
43	1.56	1.52	1.48	1.46	1.41	1.39	1.35	1.32	1.28	1.26	108
44	1.55	1.50	1.47	1.44	1.40	1.37	1.34	1.31	1.27	1.24	109
45	1.54	1.50	1.46	1.43	1.39	1.36	1.33	1.30	1.26	1.23	110
46	1.53	1.49	1.45	1.42	1.38	1.35	1.32	1.28	1.23	1.21	111
47	1.53	1.48	1.45	1.42	1.38	1.35	1.31	1.28	1.23	1.21	112
48	1.52	1.48	1.44	1.41	1.37	1.34	1.31	1.27	1.23	1.20	113
49	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	114
50	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	115
51	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	116
52	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	117
53	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	118
54	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	119
55	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	120
56	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	121
57	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	122
58	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	123
59	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	124
60	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	125
61	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	126
62	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	127
63	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	128
64	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	129
65	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	130
66	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	131
67	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	132
68	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	133
69	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	134
70	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	135
71	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	136
72	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	137
73	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	138
74	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	139
75	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	140
76	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	141
77	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	142
78	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	143
79	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	144
80	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	145
81	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	146
82	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	147
83	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	148
84	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	149
85	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	150
86	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	151
87	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	152
88	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	153
89	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	154
90	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	155
91	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	156
92	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	157
93	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	158
94	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	159
95	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	160
96	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	161
97	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	162
98	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	163
99	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	164
100	1.52	1.47	1.44	1.41	1.37	1.34	1.30	1.26	1.22	1.19	165

TABLE A.3 (continued)

F-Distribution: Critical Values of F (1% significance level)

η_1	1	2	3	4	5	6	7	8	9	10	11	12	14	16	18	20
1	0.02118	0.09930	0.40033	0.62438	0.75043	0.83809	0.93136	0.98167	0.02023	0.47737	0.69540	0.81063	0.91447	0.97010	0.99133	0.99879
2	0.98500	0.99000	0.99290	0.99320	0.99330	0.99336	0.99338	0.99339	0.99339	0.99339	0.99339	0.99339	0.99339	0.99339	0.99339	0.99339
3	0.14112	0.03002	0.26446	0.28771	0.28244	0.27191	0.27677	0.27449	0.27480	0.27333	0.27213	0.27025	0.26892	0.26743	0.26585	0.26435
4	0.21200	0.08000	0.25946	0.15598	0.15391	0.15221	0.14948	0.14666	0.14436	0.14235	0.14057	0.13899	0.13752	0.13615	0.13488	0.13361
5	0.1626	0.13292	0.2706	0.1139	0.10757	0.10747	0.10646	0.10290	0.1016	0.10016	0.09877	0.09749	0.09627	0.09510	0.09397	0.09287
6	0.1375	0.10927	0.978	0.915	0.887	0.847	0.826	0.810	0.798	0.787	0.778	0.770	0.762	0.754	0.746	0.738
7	0.1223	0.925	0.855	0.785	0.745	0.719	0.699	0.684	0.672	0.662	0.654	0.646	0.638	0.631	0.624	0.616
8	0.1126	0.885	0.759	0.701	0.663	0.637	0.618	0.603	0.591	0.582	0.574	0.566	0.558	0.550	0.542	0.534
9	0.1056	0.826	0.692	0.629	0.606	0.580	0.561	0.547	0.535	0.526	0.517	0.509	0.501	0.492	0.486	0.478
10	0.1004	0.756	0.635	0.599	0.564	0.538	0.520	0.506	0.494	0.484	0.471	0.460	0.452	0.444	0.436	0.428
11	0.965	0.721	0.622	0.567	0.532	0.507	0.489	0.474	0.463	0.454	0.446	0.439	0.432	0.425	0.418	0.411
12	0.933	0.679	0.595	0.541	0.506	0.482	0.464	0.450	0.439	0.430	0.421	0.414	0.407	0.400	0.393	0.386
13	0.907	0.650	0.574	0.521	0.486	0.462	0.444	0.430	0.419	0.410	0.402	0.395	0.388	0.381	0.374	0.367
14	0.886	0.631	0.556	0.504	0.469	0.445	0.428	0.414	0.403	0.394	0.386	0.379	0.372	0.365	0.358	0.351
15	0.868	0.616	0.542	0.489	0.454	0.430	0.416	0.404	0.393	0.384	0.376	0.369	0.362	0.355	0.348	0.341
16	0.853	0.613	0.529	0.477	0.442	0.418	0.403	0.390	0.378	0.369	0.361	0.353	0.345	0.337	0.331	0.324
17	0.840	0.611	0.518	0.467	0.434	0.410	0.395	0.380	0.368	0.359	0.350	0.342	0.334	0.327	0.321	0.314
18	0.829	0.601	0.509	0.458	0.425	0.401	0.384	0.371	0.360	0.351	0.343	0.335	0.327	0.321	0.315	0.308
19	0.818	0.593	0.501	0.450	0.417	0.394	0.377	0.363	0.352	0.343	0.335	0.327	0.321	0.315	0.309	0.303
20	0.810	0.585	0.494	0.443	0.410	0.387	0.370	0.356	0.346	0.337	0.329	0.321	0.313	0.305	0.299	0.294
21	0.802	0.578	0.487	0.437	0.404	0.381	0.364	0.351	0.340	0.331	0.323	0.315	0.307	0.299	0.293	0.288
22	0.795	0.572	0.482	0.431	0.399	0.376	0.359	0.345	0.335	0.326	0.318	0.310	0.302	0.294	0.288	0.283
23	0.788	0.566	0.476	0.426	0.394	0.371	0.354	0.341	0.330	0.321	0.313	0.305	0.297	0.289	0.283	0.278
24	0.782	0.561	0.472	0.422	0.390	0.367	0.350	0.336	0.326	0.317	0.309	0.301	0.293	0.285	0.279	0.274
25	0.777	0.547	0.468	0.418	0.386	0.363	0.346	0.332	0.322	0.313	0.305	0.296	0.288	0.281	0.275	0.270
26	0.772	0.533	0.464	0.414	0.382	0.359	0.342	0.329	0.318	0.309	0.300	0.292	0.284	0.277	0.271	0.266
27	0.768	0.549	0.460	0.411	0.378	0.356	0.339	0.326	0.315	0.306	0.297	0.288	0.279	0.272	0.265	0.260
28	0.764	0.545	0.457	0.407	0.375	0.353	0.336	0.323	0.312	0.303	0.294	0.285	0.276	0.269	0.262	0.257
29	0.760	0.542	0.454	0.404	0.372	0.350	0.333	0.320	0.309	0.300	0.291	0.282	0.273	0.266	0.259	0.253
30	0.756	0.539	0.451	0.401	0.369	0.347	0.330	0.317	0.307	0.298	0.289	0.280	0.271	0.264	0.257	0.251
35	0.742	0.527	0.440	0.391	0.359	0.337	0.320	0.307	0.296	0.288	0.279	0.270	0.261	0.252	0.244	0.237
40	0.731	0.518	0.431	0.383	0.351	0.329	0.312	0.299	0.289	0.280	0.271	0.262	0.253	0.244	0.235	0.227
50	0.717	0.506	0.420	0.373	0.341	0.319	0.302	0.289	0.278	0.270	0.261	0.252	0.243	0.234	0.225	0.216
60	0.708	0.498	0.413	0.365	0.334	0.312	0.295	0.282	0.272	0.263	0.254	0.245	0.236	0.227	0.218	0.209
70	0.701	0.492	0.407	0.360	0.329	0.307	0.291	0.278	0.267	0.259	0.250	0.241	0.232	0.223	0.214	0.205
80	0.696	0.488	0.404	0.356	0.326	0.304	0.287	0.274	0.264	0.255	0.246	0.237	0.228	0.219	0.210	0.201
90	0.693	0.485	0.401	0.353	0.323	0.301	0.284	0.271	0.261	0.252	0.243	0.234	0.225	0.216	0.207	0.198
100	0.690	0.482	0.398	0.351	0.321	0.299	0.282	0.269	0.259	0.250	0.241	0.232	0.223	0.214	0.205	0.196
120	0.685	0.479	0.395	0.348	0.318	0.296	0.279	0.266	0.256	0.247	0.238	0.229	0.220	0.211	0.202	0.193
140	0.681	0.475	0.391	0.343	0.314	0.292	0.275	0.263	0.253	0.244	0.235	0.226	0.217	0.208	0.200	0.191
160	0.676	0.471	0.388	0.341	0.311	0.289	0.272	0.260	0.250	0.241	0.232	0.223	0.214	0.205	0.196	0.187
180	0.674	0.469	0.386	0.340	0.309	0.287	0.271	0.258	0.248	0.239	0.230	0.221	0.212	0.203	0.194	0.185
200	0.672	0.468	0.385	0.338	0.308	0.286	0.270	0.257	0.247	0.238	0.229	0.220	0.211	0.202	0.193	0.184
250	0.670	0.466	0.383	0.337	0.306	0.284	0.268	0.256	0.246	0.237	0.228	0.219	0.210	0.201	0.192	0.183
300	0.669	0.465	0.382	0.336	0.305	0.283	0.267	0.255	0.245	0.236	0.227	0.218	0.209	0.199	0.190	0.181
400	0.668	0.464	0.381	0.335	0.305	0.283	0.267	0.254	0.244	0.235	0.226	0.217	0.208	0.200	0.191	0.182
500	0.667	0.463	0.381	0.334	0.304	0.282	0.266	0.253	0.243	0.234	0.225	0.216	0.207	0.198	0.189	0.180
600	0.666	0.463	0.380	0.334	0.304	0.282	0.266	0.253	0.243	0.234	0.225	0.216	0.207	0.198	0.189	0.180

Table A.3 (continued)

F Distribution: Critical Values of F (1% significance level)

v_1	25	30	35	40	50	60	75	100	150	200
1	636.83	658.65	677.57	696.78	720.23	741.00	763.54	794.48	844.46	899.49
2	99.46	99.47	99.47	99.48	99.48	99.49	99.49	99.49	99.49	99.49
3	26.58	26.50	26.45	26.41	26.35	26.32	26.28	26.24	26.20	26.18
4	13.91	13.84	13.79	13.75	13.69	13.65	13.61	13.58	13.54	13.52
5	9.45	9.38	9.33	9.29	9.24	9.20	9.17	9.13	9.09	9.08
6	7.30	7.23	7.18	7.14	7.09	7.06	7.02	6.99	6.95	6.93
7	6.06	5.99	5.94	5.91	5.86	5.82	5.79	5.75	5.72	5.70
8	5.26	5.20	5.15	5.12	5.07	5.03	5.00	4.96	4.93	4.91
9	4.71	4.65	4.60	4.57	4.52	4.48	4.44	4.41	4.38	4.36
10	4.31	4.25	4.20	4.17	4.12	4.08	4.03	4.01	3.98	3.96
11	4.01	3.94	3.89	3.86	3.81	3.78	3.74	3.71	3.67	3.66
12	3.76	3.70	3.65	3.62	3.57	3.54	3.50	3.47	3.43	3.41
13	3.57	3.51	3.46	3.43	3.38	3.34	3.31	3.27	3.24	3.22
14	3.41	3.35	3.30	3.27	3.22	3.18	3.15	3.11	3.08	3.06
15	3.28	3.21	3.17	3.13	3.08	3.05	3.01	2.98	2.94	2.92
16	3.16	3.10	3.05	3.02	2.97	2.93	2.90	2.86	2.83	2.81
17	3.07	3.00	2.96	2.92	2.87	2.83	2.80	2.76	2.73	2.71
18	2.98	2.92	2.87	2.84	2.78	2.75	2.71	2.68	2.64	2.62
19	2.91	2.84	2.80	2.76	2.71	2.67	2.64	2.60	2.57	2.55
20	2.84	2.78	2.73	2.69	2.64	2.61	2.57	2.54	2.50	2.48
21	2.79	2.72	2.67	2.64	2.58	2.55	2.51	2.48	2.44	2.42
22	2.73	2.67	2.62	2.58	2.53	2.50	2.46	2.42	2.38	2.36
23	2.69	2.62	2.57	2.54	2.48	2.45	2.41	2.37	2.34	2.32
24	2.64	2.58	2.53	2.49	2.44	2.40	2.37	2.33	2.29	2.27
25	2.60	2.54	2.49	2.45	2.40	2.36	2.33	2.29	2.25	2.23
26	2.57	2.50	2.45	2.42	2.38	2.33	2.29	2.25	2.21	2.19
27	2.54	2.47	2.42	2.38	2.33	2.29	2.26	2.22	2.18	2.16
28	2.51	2.44	2.39	2.35	2.30	2.26	2.23	2.19	2.15	2.13
29	2.48	2.41	2.36	2.33	2.27	2.23	2.20	2.16	2.12	2.10
30	2.45	2.39	2.34	2.30	2.25	2.21	2.17	2.13	2.09	2.07
35	2.35	2.28	2.23	2.19	2.14	2.10	2.06	2.02	1.98	1.96
40	2.27	2.20	2.15	2.11	2.06	2.02	1.98	1.94	1.90	1.87
50	2.17	2.10	2.05	2.01	1.95	1.91	1.87	1.83	1.78	1.76
60	2.10	2.03	1.98	1.94	1.88	1.84	1.79	1.75	1.70	1.68
70	2.05	1.98	1.93	1.89	1.83	1.78	1.74	1.70	1.65	1.62
80	2.01	1.94	1.89	1.85	1.79	1.75	1.70	1.65	1.61	1.58
90	1.99	1.92	1.86	1.82	1.76	1.72	1.67	1.62	1.57	1.55
100	1.97	1.89	1.84	1.80	1.74	1.69	1.65	1.60	1.55	1.52
120	1.93	1.86	1.81	1.76	1.70	1.66	1.61	1.56	1.51	1.48
150	1.90	1.83	1.77	1.73	1.66	1.62	1.57	1.52	1.46	1.43
200	1.87	1.79	1.74	1.69	1.63	1.58	1.53	1.48	1.42	1.39
250	1.85	1.77	1.72	1.67	1.61	1.56	1.51	1.46	1.40	1.36
300	1.84	1.76	1.70	1.66	1.59	1.53	1.48	1.42	1.36	1.33
400	1.82	1.75	1.69	1.64	1.58	1.53	1.48	1.42	1.36	1.32
500	1.81	1.74	1.68	1.63	1.57	1.52	1.47	1.41	1.34	1.31
600	1.80	1.73	1.67	1.63	1.56	1.51	1.46	1.40	1.34	1.30
750	1.80	1.72	1.66	1.62	1.55	1.50	1.45	1.39	1.33	1.29
1000	1.79	1.72	1.66	1.61	1.54	1.50	1.44	1.38	1.32	1.28

Table A.3 (continued)

F Distribution: Critical Values of F (0.1% significance level)

v_1	1	2	3	4	5	6	7	8	9	10	12	14	16	18	20
1	4300.0	5000.0	5300.0	5500.0	5700.0	5900.0	6100.0	6300.0	6500.0	6700.0	6900.0	7100.0	7300.0	7500.0	7700.0
2	999.50	999.00	998.17	997.33	996.50	995.67	994.83	993.99	993.15	992.31	991.47	990.63	989.79	988.95	988.11
3	167.03	148.50	141.11	137.10	134.38	132.83	131.38	130.02	128.73	127.52	126.37	125.24	124.14	123.06	122.00
4	74.14	61.25	56.18	53.44	51.71	50.33	49.06	47.90	46.83	45.83	44.90	44.03	43.21	42.43	41.68
5	47.18	37.12	33.33	31.09	29.75	28.83	28.16	27.65	27.24	26.92	26.62	26.34	26.06	25.79	25.53
6	35.51	27.00	23.70	21.92	20.80	20.03	19.46	19.03	18.69	18.41	18.19	17.99	17.81	17.63	17.45
7	29.23	21.69	18.77	17.20	16.21	15.52	15.02	14.63	14.33	14.08	13.71	13.43	13.23	13.06	12.93
8	25.41	18.49	15.83	14.39	13.48	12.86	12.40	12.05	11.77	11.54	11.19	10.94	10.75	10.60	10.48
9	22.86	16.39	13.90	12.56	11.71	11.13	10.70	10.37	10.11	9.89	9.57	9.33	9.15	9.01	8.90
10	21.04	14.91	12.55	11.28	10.48	9.93	9.52	9.20	8.96	8.75	8.45	8.22	8.05	7.91	7.80
11	19.69	13.81	11.56	10.35	9.58	9.05	8.66	8.35	8.12	7.92	7.63	7.41	7.24	7.11	7.01
12	18.64	12.97	10.80	9.63	8.89	8.38	8.00	7.71	7.48	7.29	7.00	6.79	6.63	6.51	6.40
13	17.82	12.31	10.21	9.07	8.35	7.86	7.49	7.21	6.98	6.80	6.53	6.31	6.16	6.03	5.93
14	17.14	11.78	9.73	8.62	7.92	7.44	7.08	6.80	6.58	6.40	6.13	5.93	5.78	5.66	5.56
15	16.59	11.34	9.34	8.25	7.57	7.09	6.74	6.47	6.26	6.08	5.81	5.62	5.46	5.35	5.25
16	16.12	10.97	9.01	7.94	7.27	6.80	6.46	6.19	5.98	5.81	5.55	5.35	5.20	5.09	4.99
17	15.72	10.66	8.73	7.68	7.02	6.56	6.22	5.96	5.75	5.58	5.32	5.13	4.99	4.87	4.78
18	15.38	10.39	8.49	7.46	6.81	6.35	6.02	5.76	5.56	5.39	5.13	4.94	4.80	4.68	4.59
19	15.08	10.16	8.28	7.27	6.62	6.18	5.85	5.59	5.39	5.22	4.97	4.78	4.64	4.52	4.43
20	14.82	9.95	8.10	7.10	6.46	6.02	5.69	5.44	5.24	5.08	4.82	4.64	4.49	4.38	4.29
21	14.59	9.77	7.94	6.95	6.32	5.88	5.56	5.31	5.11	4.95	4.70	4.51	4.37	4.26	4.17
22	14.38	9.61	7.80	6.81	6.19	5.76	5.44	5.19	4.99	4.83	4.58	4.40	4.26	4.15	4.06
23	14.20	9.47	7.67	6.70	6.08	5.65	5.33	5.09	4.89	4.73	4.48	4.30	4.16	4.05	3.96
24	14.03	9.34	7.55	6.59	5.98	5.55	5.23	4.99	4.80	4.64	4.39	4.21	4.07	3.96	3.87
25	13.88	9.22	7.45	6.49	5.89	5.46	5.15	4.91	4.71	4.56	4.31	4.13	3.99	3.88	3.79
26	13.74	9.12	7.36	6.41	5.80	5.38	5.07	4.83	4.64	4.48	4.24	4.06	3.92	3.81	3.72
27	13.61	9.02	7.27	6.33	5.73	5.31	5.00	4.76	4.57	4.41	4.17	3.99	3.86	3.75	3.66
28	13.50	8.93	7.19	6.25	5.66	5.24	4.93	4.69	4.50	4.35	4.11	3.93	3.80	3.69	3.60
29	13.39	8.85	7.12	6.19	5.59	5.18	4.87	4.64	4.45	4.29	4.05	3.88	3.74	3.63	3.54
30	13.29	8.77	7.05	6.12	5.53	5.12	4.82	4.58	4.39	4.24	4.00	3.82	3.69	3.58	3.49
35	12.90	8.47	6.79	5.88	5.30	4.89	4.59	4.36	4.18	4.03	3.79	3.62	3.48	3.38	3.29
40	12.61	8.25	6.59	5.70	5.13	4.73	4.43	4.21	4.02	3.87	3.64	3.47	3.34	3.24	3.15
50	12.27	7.96	6.34	5.46	4.90	4.51	4.20	3.98	3.80	3.65	3.42	3.25	3.12	3.04	2.95
60	11.97	7.77	6.17	5.31	4.76	4.37	4.06	3.85	3.67	3.52	3.29	3.13	3.00	2.92	2.83
70	11.80	7.64	6.06	5.20	4.66	4.28	3.99	3.77	3.60	3.45	3.23	3.06	2.93	2.85	2.76
80	11.67	7.54	5.97	5.12	4.58	4.20	3.92	3.70	3.53	3.39	3.16	3.00	2.87	2.76	2.68
90	11.57	7.47	5.91	5.06	4.53	4.15	3.87	3.65	3.48	3.34	3.11	2.95	2.82	2.71	2.63
100	11.50	7.41	5.86	5.02	4.48	4.11	3.83	3.61	3.44	3.30	3.07	2.91	2.78	2.68	2.59
120	11.38	7.32	5.78	4.93	4.42	4.04	3.77	3.55	3.38	3.24	3.02	2.85	2.72	2.62	2.53
150	11.27	7.24	5.71	4.88	4.35	3.98	3.71	3.49	3.32	3.18	2.96	2.80	2.67	2.56	2.48
200	11.15	7.15	5.63	4.81	4.30	3.92	3.65	3.43	3.26	3.12	2.90	2.74	2.61	2.51	2.42
250	11.09	7.10	5.59	4.77	4.26	3.88	3.61	3.40	3.23	3.09	2.87	2.71	2.58	2.48	2.39
300	11.04	7.07	5.56	4.75	4.24	3.86	3.59	3.38	3.21	3.07	2.85	2.69	2.56	2.46	2.37
400	10.99	7.03	5.53	4.71	4.19	3.83	3.56	3.35	3.18	3.04	2.83	2.66	2.53	2.43	2.34
500	10.96	7.00	5.51	4.69	4.18	3.81	3.54	3.33	3.16	3.02	2.81	2.64	2.52	2.41	2.33
600	10.94	6.99	5.49	4.68	4.16	3.80	3.53	3.32	3.15	3.01	2.80	2.63	2.51	2.40	2.32

Table A.3 (continued)
F Distribution: Critical Values of F (0.1% significance level)

v_1	25	30	35	40	50	60	75	100	150	200
1	6.599	6.599	6.599	6.599	6.599	6.599	6.599	6.599	6.599	6.599
2	19.999	19.999	19.999	19.999	19.999	19.999	19.999	19.999	19.999	19.999
3	12.154	12.154	12.154	12.154	12.154	12.154	12.154	12.154	12.154	12.154
4	9.587	9.587	9.587	9.587	9.587	9.587	9.587	9.587	9.587	9.587
5	8.013	8.013	8.013	8.013	8.013	8.013	8.013	8.013	8.013	8.013
6	7.171	7.171	7.171	7.171	7.171	7.171	7.171	7.171	7.171	7.171
7	6.599	6.599	6.599	6.599	6.599	6.599	6.599	6.599	6.599	6.599
8	6.166	6.166	6.166	6.166	6.166	6.166	6.166	6.166	6.166	6.166
9	5.826	5.826	5.826	5.826	5.826	5.826	5.826	5.826	5.826	5.826
10	5.554	5.554	5.554	5.554	5.554	5.554	5.554	5.554	5.554	5.554
11	5.335	5.335	5.335	5.335	5.335	5.335	5.335	5.335	5.335	5.335
12	5.155	5.155	5.155	5.155	5.155	5.155	5.155	5.155	5.155	5.155
13	5.009	5.009	5.009	5.009	5.009	5.009	5.009	5.009	5.009	5.009
14	4.885	4.885	4.885	4.885	4.885	4.885	4.885	4.885	4.885	4.885
15	4.778	4.778	4.778	4.778	4.778	4.778	4.778	4.778	4.778	4.778
16	4.684	4.684	4.684	4.684	4.684	4.684	4.684	4.684	4.684	4.684
17	4.600	4.600	4.600	4.600	4.600	4.600	4.600	4.600	4.600	4.600
18	4.526	4.526	4.526	4.526	4.526	4.526	4.526	4.526	4.526	4.526
19	4.460	4.460	4.460	4.460	4.460	4.460	4.460	4.460	4.460	4.460
20	4.400	4.400	4.400	4.400	4.400	4.400	4.400	4.400	4.400	4.400
21	4.346	4.346	4.346	4.346	4.346	4.346	4.346	4.346	4.346	4.346
22	4.297	4.297	4.297	4.297	4.297	4.297	4.297	4.297	4.297	4.297
23	4.253	4.253	4.253	4.253	4.253	4.253	4.253	4.253	4.253	4.253
24	4.213	4.213	4.213	4.213	4.213	4.213	4.213	4.213	4.213	4.213
25	4.177	4.177	4.177	4.177	4.177	4.177	4.177	4.177	4.177	4.177
26	4.144	4.144	4.144	4.144	4.144	4.144	4.144	4.144	4.144	4.144
27	4.113	4.113	4.113	4.113	4.113	4.113	4.113	4.113	4.113	4.113
28	4.084	4.084	4.084	4.084	4.084	4.084	4.084	4.084	4.084	4.084
29	4.056	4.056	4.056	4.056	4.056	4.056	4.056	4.056	4.056	4.056
30	4.030	4.030	4.030	4.030	4.030	4.030	4.030	4.030	4.030	4.030
35	3.853	3.853	3.853	3.853	3.853	3.853	3.853	3.853	3.853	3.853
40	3.709	3.709	3.709	3.709	3.709	3.709	3.709	3.709	3.709	3.709
45	3.590	3.590	3.590	3.590	3.590	3.590	3.590	3.590	3.590	3.590
50	3.488	3.488	3.488	3.488	3.488	3.488	3.488	3.488	3.488	3.488
55	3.400	3.400	3.400	3.400	3.400	3.400	3.400	3.400	3.400	3.400
60	3.324	3.324	3.324	3.324	3.324	3.324	3.324	3.324	3.324	3.324
65	3.259	3.259	3.259	3.259	3.259	3.259	3.259	3.259	3.259	3.259
70	3.204	3.204	3.204	3.204	3.204	3.204	3.204	3.204	3.204	3.204
75	3.157	3.157	3.157	3.157	3.157	3.157	3.157	3.157	3.157	3.157
80	3.117	3.117	3.117	3.117	3.117	3.117	3.117	3.117	3.117	3.117
85	3.083	3.083	3.083	3.083	3.083	3.083	3.083	3.083	3.083	3.083
90	3.054	3.054	3.054	3.054	3.054	3.054	3.054	3.054	3.054	3.054
95	3.030	3.030	3.030	3.030	3.030	3.030	3.030	3.030	3.030	3.030
100	3.010	3.010	3.010	3.010	3.010	3.010	3.010	3.010	3.010	3.010
120	2.972	2.972	2.972	2.972	2.972	2.972	2.972	2.972	2.972	2.972
140	2.937	2.937	2.937	2.937	2.937	2.937	2.937	2.937	2.937	2.937
160	2.905	2.905	2.905	2.905	2.905	2.905	2.905	2.905	2.905	2.905
180	2.876	2.876	2.876	2.876	2.876	2.876	2.876	2.876	2.876	2.876
200	2.850	2.850	2.850	2.850	2.850	2.850	2.850	2.850	2.850	2.850
250	2.788	2.788	2.788	2.788	2.788	2.788	2.788	2.788	2.788	2.788
300	2.738	2.738	2.738	2.738	2.738	2.738	2.738	2.738	2.738	2.738
400	2.667	2.667	2.667	2.667	2.667	2.667	2.667	2.667	2.667	2.667
500	2.617	2.617	2.617	2.617	2.617	2.617	2.617	2.617	2.617	2.617
600	2.576	2.576	2.576	2.576	2.576	2.576	2.576	2.576	2.576	2.576
750	2.513	2.513	2.513	2.513	2.513	2.513	2.513	2.513	2.513	2.513
1000	2.414	2.414	2.414	2.414	2.414	2.414	2.414	2.414	2.414	2.414

Table A.4
 χ^2 (Chi-Squared) Distribution: Critical Values of χ^2

Degrees of freedom	Significance level		
	5%	1%	0.1%
1	3.841	6.635	10.828
2	5.991	9.210	13.816
3	7.879	11.345	16.266
4	9.488	13.277	18.467
5	11.070	15.086	20.515
6	12.592	16.812	22.458
7	14.067	18.475	24.322
8	15.507	20.090	26.124
9	16.919	21.666	27.877
10	18.307	23.209	29.588