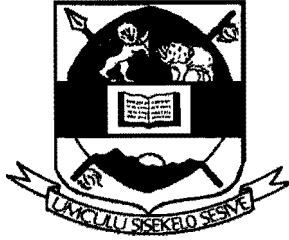


UNIVERSITY OF SWAZILAND



SUPPLEMENTARY EXAMINATION PAPER 2015

TITLE OF PAPER	: TOPICS IN STATISTICS (STATISTICAL MODELLING)
COURSE CODE	: ST 405
TIME ALLOWED	: 3 HOURS
REQUIREMENTS	: CALCULATOR AND STATISTICAL TABLES
INSTRUCTIONS	: ANSWER ANY FIVE QUESTIONS

Question 1

Derive the deviance as a function of the estimated mean for the Normal, Poisson, Binomial, and Gamma distributions.

(20 Marks)

Question 2

The following data were collected after a food poisoning outbreak. It is suspected that the potato salad, the crab salad or both were the cause. The contingency table below shows the results of a random survey of 304 diners: whether they were sick (food-poisoned) and the food that they ate.

	Potato Salad		No Potato Salad	
	Crab Salad	No Crab Salad	Crab Salad	No Crab Salad
Not Sick	80	24	31	23
Sick	120	22	4	0

- (a) What is a generalized linear model? What is the saturated model in the context of generalized linear models?

(4 Marks)

- (b) A log-linear generalized linear model with a Poisson distribution was fitted to the data. The computer output below shows the analysis of deviance table for these data. Each row of the table refers to a model containing the terms given in the left-hand column of that row and all the rows above it.

	Deviance	Change in Deviance
intercept	295.253	
sick	294.779	0.474
potato	169.664	125.115
crab	73.871	95.793
potato:crab	63.196	10.676
sick:potato	6.482	56.714
sick:crab	2.743	3.739
sick:potato:crab	4.123e-10	2.743

Find a suitable model for these data and give an interpretation. What can be concluded about the likely cause of the outbreak?

(6 Marks)

- (c) How is a Pearson residual defined in this model?

(2 Marks)

- (d) Calculate the Pearson residuals for your fitted model. Do they indicate an adequate fit to the data?

(4 Marks)

- (e) A colleague suggests that a logistic regression model with sickness as response would be more appropriate for these data than the log-linear model. Describe briefly the different aims of these two approaches, and discuss whether your colleague's suggestion is a good one.

(4 Marks)

Question 3

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 4

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 5

A doctor is investigating the effect of a woman's age on the success of an IVF (in vitro fertilisation) procedure. She has randomly selected 10 women aged under 35 and 10 women aged at least 35. From hospital records she has obtained the following data, which record the numbers of eggs obtained from the women and the numbers that were fertilised during one IVF procedure. She wants to investigate the effect of the woman's age on the probability of an egg being successfully fertilised. She calls this probability the "fertilisation rate".

Women aged under 35		Women aged at least 35	
<i>Number of eggs</i>	<i>Number of fertilised</i>	<i>Number of eggs</i>	<i>Number of fertilised</i>
10	9	7	6
9	7	10	7
7	5	9	5
5	3	8	4
10	9	6	4
7	7	5	1
9	5	7	4
8	8	6	4
7	2	5	2
7	5	7	5

(a) Carry out a suitable exploratory analysis to see whether the fertilisation rate might depend on the woman's age.

(4 Marks)

(b) Let n_i denote the number of eggs and x_i the number of fertilised eggs for the i th woman. Let π_i denote the fertilisation rate for the i th woman.

i) Explain why a binomial distribution may be valid to model the data.

(2 Marks)

- ii) Write down the expression for the log likelihood of the observed data, assuming a binomial distribution with different fertilisation rates for each woman. Identify the logit function in your expression.

(2 Marks)

- (c) The data are analysed using a generalised linear model, with the logit link. The model assumes constant fertilisation rate within each age group, so contains a constant and age as a covariate. Age is coded as 1 for older women, and 0 for younger women. Part of the output from a computer program is given below.

```

Deviance = 28.26      (1/df) Scaled Deviance = 1.57

Variance function:  V(u) = u*(1-u/eggs)      [Binomial]
Link function      :  g(u) = log(u/(eggs-u))  [Logit]

```

- i) Explain why the highlighted value 1.57 is useful, and how it is derived from the other numerical value in the output.
- ii) Explain what the highlighted expressions $V(u)$ and $g(u)$ are and how their formulae are obtained.
- iii) The estimated value of the coefficient for age in the generalised linear model is -0.744 and the estimate of the constant is 1.150 . Obtain estimates of the predicted success rates for the two types of women.
- iv) For the model which contains only the constant (i.e. does not take age into account), the value for the scaled deviance is 32.65 . State, with reasoning, whether the effect of woman's age is statistically significant.
- v) Someone else has modelled these data but coded younger women as age = 1 and older women as age = 0. Explain how the results and estimates would be different from those given above.

(2 Marks)

(2 Marks)

(4 Marks)

(2 Marks)

(2 Marks)

Question 6

Many of the wells used for drinking water in South Asian countries are contaminated with natural arsenic, affecting an estimated 100 million people. Arsenic is a cumulative poison, and exposure increases the risk of cancer and other diseases. A research team measured all wells in an area and labelled them with their arsenic level as well as a characterization as "safe" or "unsafe", depending on whether the arsenic level was above or below the national standard of 50 micrograms per litre ($50 \mu\text{g/L}$).

People with unsafe wells were encouraged to switch to nearby private or community wells, or to new wells of their own construction. The amount of water needed for drinking is low enough that adding users to a well would not exhaust its capacity.

A few years later the researchers returned to see who had switched wells and found that 57.5% of the 3020 households with unsafe wells had switched. The team performed a series of GLM analyses to understand the factors predictive of well switching among users of unsafe wells.

A preliminary analysis focused on switching and distance to the nearest safe well, then an obvious variable of interest was the arsenic level of the existing well. To explore the

extent to which distance to a safe well might be less of a deterrent when the existing well has high arsenic levels, the research team added an interaction term. The final model adds a social predictor, years of education of the well user. Using the results in APPENDIX A:

- (a) For the first model interpret the estimated coefficient of distance, and Estimate the probability of switching for households that have to travel 100 meters to find a safe well and for households that have a safe well right at hand (say, at zero meters), and describe the effect of distance in the probability scale.
(7 Marks)
- (b) Interpret the coefficient of log-arsenic in terms of the relative effect of arsenic level on of switching wells. Compare families who have to travel 100 meters to find a safe well when the level of arsenic is 50 and 100.
(6Marks)
- (c) Explain briefly the effect of education on well-switching, including how it varies for different types of respondents. For simplicity describe your results in terms of odds, although translation to probabilities would be useful for a general audience.
(7 Marks)

Question 7

A cross-sectional subsample from a Socio-Economic Panel, which collected data on doctor visits before and after a major health care reform that took place in 1997. The reform increased the copayments for prescription drugs by up to 200% and imposed upper limits on the reimbursement of physicians by the state insurance. The full panel dataset was analyzed, and the outcome is the number of doctor visits in a three month period. The predictors of interest are reform, a dummy variable that takes the value 1 after the reform and 0 before, age in years, education in years, a dummy variable for bad health, and the log of income. Three models were fitted to the data as follows;

- A Poisson regression model to estimate the effect of reform. Linear terms age, education and logincome, and the dummy for bad health were used as controls.
- A negative binomial model with the same predictors.
- A zero-inflated Poisson model using the same predictors.

Considering the results obtained (See APPENDIX B) and bearing in mind parsimony and goodness of fit, which of the models used here provides the best description of the data? Make sure you provide a clear justification of your choice.

APPENDIX A

```
. logit switch distnearest

Iteration 0:   log likelihood = -2059.0496
Iteration 1:   log likelihood = -2038.1212
Iteration 2:   log likelihood = -2038.1189
Iteration 3:   log likelihood = -2038.1189

Logistic regression               Number of obs   =       3020
                                LR chi2(1)           =        41.86
                                Prob > chi2           =        0.0000
                                Pseudo R2             =        0.0102

Log likelihood = -2038.1189
```

switch	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
distnearest	-.0062188	.0009743	-6.38	0.000	-.0081283	-.0043093
_cons	.6059594	.0603102	10.05	0.000	.4877535	.7241652

```
. estimates store linear
. logit switch distne logas

Iteration 0:   log likelihood = -2059.0496
Iteration 1:   log likelihood = -1949.5561
Iteration 2:   log likelihood = -1949.1836
Iteration 3:   log likelihood = -1949.1836

Logistic regression               Number of obs   =       3020
                                LR chi2(2)           =       219.73
                                Prob > chi2           =        0.0000
                                Pseudo R2             =        0.0534

Log likelihood = -1949.1836
```

switch	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
distnearest	-.0097957	.0010587	-9.25	0.000	-.0118709	-.0077206
logas	.8759499	.0684786	12.79	0.000	.7417343	1.010165
_cons	-3.507408	.323903	-10.83	0.000	-4.142247	-2.87257

```
. di exp(_b[logas])
2.401155
. logit switch distne logas ed edxdist

Iteration 0:   log likelihood = -2059.0496
Iteration 1:   log likelihood = -1932.6038
Iteration 2:   log likelihood = -1932.3102
Iteration 3:   log likelihood = -1932.3102

Logistic regression               Number of obs   =       3020
                                LR chi2(4)           =       253.48
                                Prob > chi2           =        0.0000
                                Pseudo R2             =        0.0616

Log likelihood = -1932.3102
```

switch	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
distnearest	-.0089869	.0010956	-8.20	0.000	-.0111343	-.0068395
logas	.9046483	.069253	13.06	0.000	.7689149	1.040382
ed	.0456681	.0096902	4.71	0.000	.0266757	.0646606
edxdist	.0009318	.0002568	3.63	0.000	.0004284	.0014351
_cons	-3.90513	.334618	-11.67	0.000	-4.560969	-3.249291

```
. di exp(_b[ed])
1.046727
. di exp(100*_b[edxdist])
1.0976541
. di exp(_b[ed] + 100*_b[edxdist])
1.1489441
```

APPENDIX B

```

Poisson regression
Log likelihood = -4195.7433
Number of obs   = 1518
LR chi2(5)      = 1185.59
Prob > chi2     = 0.0000
Pseudo R2      = 0.1238

```

numvisit	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
reform	-.2273629	.0315274	-7.21	0.000	-.2891554	-.1655704
age	.0049815	.0014734	3.38	0.001	.0020937	.0078693
educ	-.0006806	.0068736	-0.10	0.921	-.0141526	.0127915
loginc	.1119396	.0427084	2.62	0.009	.0282327	.1956465
badh	1.172635	.035256	33.26	0.000	1.103535	1.241736
_cons	-.1742048	.316784	-0.55	0.582	-.7950901	.4466804

```

. estimates store poisson
. estat gof

```

```

      Goodness-of-fit chi2 = 5298.561
      Prob > chi2(1512)   = 0.0000
. scalar sigma2 = exp(_b[_lnalpha])

```

```

. local v = sigma2

```

```

. glm numvisit reform age educ loginc badh, family(nb `v') nolog

```

```

Generalized linear models
Optimization      : ML
Deviance          = 1645.595797
Pearson           = 1844.682834
No. of obs       = 1518
Residual df      = 1512
Scale parameter   = 1
(1/df) Deviance  = 1.088357
(1/df) Pearson   = 1.220028

```

```

Variance function: V(u) = u+(1.0075)u^2
Link function      : g(u) = ln(u)

```

```

[Neg. Binomial]
[Log]

```

```

Log likelihood    = -3154.591778
AIC               = 4.164153
BIC               = -9430.029

```

numvisit	Coef.	OIM Std. Err.	z	P> z	[95% Conf. Interval]	
reform	-.2153372	.062054	-3.47	0.001	-.3369608	-.0937136
age	.0066236	.0028882	2.29	0.022	.0009628	.0122845
educ	.0092555	.0136676	0.68	0.498	-.0175324	.0360434
loginc	.0766135	.08572	0.89	0.371	-.0913946	.2446215
badh	1.166646	.0882387	13.22	0.000	.9937011	1.33959
_cons	-.0817257	.6410911	-0.13	0.899	-1.338241	1.17479

```

. di e(deviance), chi2tail(e(df), e(deviance))
1645.5958 .00881315
. zip numvis reform age educ loginc badh, ///
> inflate(reform age educ loginc badh) nolog

```

```

Zero-inflated Poisson regression
Inflation model = logit
Log likelihood = -3814.717
Number of obs   = 1518
Nonzero obs     = 1073
Zero obs        = 445
LR chi2(5)      = 810.48
Prob > chi2     = 0.0000

```

numvisit	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
numvisit						
reform	-.1849748	.0334925	-5.52	0.000	-.2506189	-.1193307
age	.004652	.0015403	3.02	0.003	.001633	.0076709
educ	-.0242949	.0074959	-3.24	0.001	-.0389866	-.0096033
loginc	.0774144	.0443247	1.75	0.081	-.0094604	.1642891
badh	.9475226	.0363537	26.06	0.000	.8762708	1.018774
_cons	.6827736	.3311059	2.06	0.039	.033818	1.331729
inflate						
reform	.163969	.1328714	1.23	0.217	-.0964541	.4243922
age	-.0018933	.0061404	-0.31	0.758	-.0139283	.0101418
educ	-.1246792	.033992	-3.67	0.000	-.1913024	-.0580561
loginc	-.1241885	.1791205	-0.69	0.488	-.4752583	.2268812
badh	-1.222295	.2534564	-4.82	0.000	-1.719061	-.7255296

_cons		1.401565	1.329329	1.05	0.292	-1.203872	4.007003

. estimates store zip							
. di exp(_b[inflate:educ])-1,exp(_b[inflate:badh])-1							
-.11721997 -.70544663							

Appendix

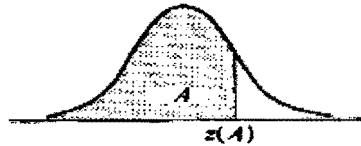
C

STATISTICAL TABLES

Normal Distribution

Table C-1. Cumulative Probabilities of the Standard Normal Distribution.

Entry is area A under the standard normal curve from $-\infty$ to $z(A)$

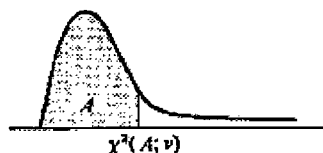


z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

Chi-Square Distribution

Table C-2. 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	0.03982	0.07393	0.1558	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

Student's Distribution (t Distribution)

Table C-4 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

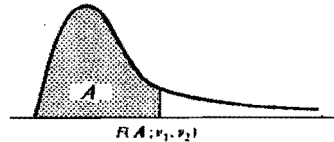
Table C-4 (Continued) Percentiles of the t Distribution

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

F Distribution

Table C-5 Percentiles of the F Distribution

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



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

Table C-5 (Continued) Percentiles of the F Distribution

Den. df	A	Numerator df								
		1	2	3	4	5	6	7	8	9
1	.50	1.00	1.50	1.71	1.82	1.89	1.94	1.98	2.00	2.03
	.90	39.9	49.5	53.6	55.8	57.2	58.2	58.9	59.4	59.9
	.95	161	200	216	225	230	234	237	239	241
	.975	648	800	864	900	922	937	948	957	963
	.99	4,052	5,000	5,403	5,623	5,764	5,859	5,928	5,981	6,022
	.995	16,211	20,000	21,615	22,500	23,056	23,437	23,715	23,925	24,091
	.999	405,280	500,000	540,380	562,500	576,400	585,940	592,870	598,140	602,280
2	.50	0.667	1.00	1.13	1.21	1.25	1.28	1.30	1.32	1.33
	.90	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38
	.95	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4
	.975	38.5	39.0	39.2	39.2	39.3	39.3	39.4	39.4	39.4
	.99	98.5	99.0	99.2	99.2	99.3	99.3	99.4	99.4	99.4
	.995	199	199	199	199	199	199	199	199	199
	.999	998.5	999.0	999.2	999.2	999.3	999.3	999.4	999.4	999.4
3	.50	0.585	0.881	1.00	1.06	1.10	1.13	1.15	1.16	1.17
	.90	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24
	.95	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
	.975	17.4	16.0	15.4	15.1	14.9	14.7	14.6	14.5	14.5
	.99	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.3
	.995	55.6	49.8	47.5	46.2	45.4	44.8	44.4	44.1	43.9
	.999	167.0	148.5	141.1	137.1	134.6	132.8	131.6	130.6	129.9
4	.50	0.549	0.828	0.941	1.00	1.04	1.06	1.08	1.09	1.10
	.90	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94
	.95	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
	.975	12.2	10.6	9.98	9.60	9.36	9.20	9.07	8.98	8.90
	.99	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.7
	.995	31.3	26.3	24.3	23.2	22.5	22.0	21.6	21.4	21.1
	.999	74.1	61.2	56.2	53.4	51.7	50.5	49.7	49.0	48.5
5	.50	0.528	0.799	0.907	0.965	1.00	1.02	1.04	1.05	1.06
	.90	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32
	.95	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
	.975	10.0	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68
	.99	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2
	.995	22.8	18.5	16.5	15.6	14.9	14.5	14.2	14.0	13.8
	.999	47.2	37.1	33.2	31.1	29.8	28.8	28.2	27.6	27.2
6	.50	0.515	0.780	0.886	0.942	0.977	1.00	1.02	1.03	1.04
	.90	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96
	.95	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
	.975	9.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52
	.99	13.7	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98
	.995	18.6	14.5	12.9	12.0	11.5	11.1	10.8	10.6	10.4
	.999	35.3	27.0	23.7	21.9	20.8	20.0	19.5	19.0	18.7
7	.50	0.506	0.767	0.871	0.926	0.960	0.983	1.00	1.01	1.02
	.90	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72
	.95	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
	.975	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82
	.99	12.2	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72
	.995	16.2	12.4	10.9	10.1	9.52	9.16	8.89	8.68	8.51
	.999	29.2	21.7	18.8	17.2	16.2	15.5	15.0	14.6	14.3

Table C-5 (Continued) Percentiles of the F Distribution

Den df	A	Numerator df									α
		10	12	15	20	24	30	60	120		
1	.50	2.04	2.07	2.09	2.12	2.13	2.15	2.17	2.18	2.20	
	.90	60.2	60.7	61.2	61.7	62.0	62.3	62.8	63.1	63.3	
	.95	242	244	246	248	249	250	252	253	254	
	.975	969	977	985	993	997	1,001	1,010	1,014	1,018	
	.99	6,056	6,106	6,157	6,209	6,235	6,261	6,313	6,339	6,366	
	.995	24,224	24,426	24,630	24,836	24,940	25,044	25,253	25,359	25,464	
	.999	603,620	610,670	615,760	620,910	623,500	626,100	631,340	633,970	636,620	
2	.50	1.34	1.36	1.38	1.39	1.40	1.41	1.43	1.43	1.44	
	.90	9.39	9.41	9.42	9.44	9.45	9.46	9.47	9.48	9.49	
	.95	19.4	19.4	19.4	19.4	19.5	19.5	19.5	19.5	19.5	
	.975	39.4	39.4	39.4	39.4	39.5	39.5	39.5	39.5	39.5	
	.99	99.4	99.4	99.4	99.4	99.5	99.5	99.5	99.5	99.5	
	.995	199	199	199	199	199	199	199	199	200	
	.999	999.4	999.4	999.4	999.4	999.5	999.5	999.5	999.5	999.5	
3	.50	1.18	1.20	1.21	1.23	1.23	1.24	1.25	1.26	1.27	
	.90	5.23	5.22	5.20	5.18	5.18	5.17	5.15	5.14	5.13	
	.95	8.79	8.74	8.70	8.66	8.64	8.62	8.57	8.55	8.53	
	.975	14.4	14.3	14.3	14.2	14.1	14.1	14.0	13.9	13.9	
	.99	27.2	27.1	26.9	26.7	26.6	26.5	26.2	26.2	26.1	
	.995	43.7	43.4	43.1	42.8	42.6	42.5	42.1	42.0	41.8	
	.999	129.2	128.3	127.4	126.4	125.9	125.4	124.5	124.0	123.5	
4	.50	1.11	1.13	1.14	1.15	1.16	1.16	1.18	1.18	1.19	
	.90	3.92	3.90	3.87	3.84	3.83	3.82	3.79	3.78	3.76	
	.95	5.96	5.91	5.86	5.80	5.77	5.75	5.69	5.66	5.63	
	.975	8.84	8.75	8.66	8.56	8.51	8.46	8.36	8.31	8.26	
	.99	14.5	14.4	14.2	14.0	13.9	13.8	13.7	13.6	13.5	
	.995	21.0	20.7	20.4	20.2	20.0	19.9	19.6	19.5	19.3	
	.999	48.1	47.4	46.8	46.1	45.8	45.4	44.7	44.4	44.1	
5	.50	1.07	1.09	1.10	1.11	1.12	1.12	1.14	1.14	1.15	
	.90	3.30	3.27	3.24	3.21	3.19	3.17	3.14	3.12	3.11	
	.95	4.74	4.68	4.62	4.56	4.53	4.50	4.43	4.40	4.37	
	.975	6.62	6.52	6.43	6.33	6.28	6.23	6.12	6.07	6.02	
	.99	10.1	9.89	9.72	9.55	9.47	9.38	9.20	9.11	9.02	
	.995	13.6	13.4	13.1	12.9	12.8	12.7	12.4	12.3	12.1	
	.999	26.9	26.4	25.9	25.4	25.1	24.9	24.3	24.1	23.8	
6	.50	1.05	1.06	1.07	1.08	1.09	1.10	1.11	1.12	1.12	
	.90	2.94	2.90	2.87	2.84	2.82	2.80	2.76	2.74	2.72	
	.95	4.06	4.00	3.94	3.87	3.84	3.81	3.74	3.70	3.67	
	.975	5.46	5.37	5.27	5.17	5.12	5.07	4.96	4.90	4.85	
	.99	7.87	7.72	7.56	7.40	7.31	7.23	7.06	6.97	6.88	
	.995	10.2	10.0	9.81	9.59	9.47	9.36	9.12	9.00	8.88	
	.999	18.4	18.0	17.6	17.1	16.9	16.7	16.2	16.0	15.7	
7	.50	1.03	1.04	1.05	1.07	1.07	1.08	1.09	1.10	1.10	
	.90	2.70	2.67	2.63	2.59	2.58	2.56	2.51	2.49	2.47	
	.95	3.64	3.57	3.51	3.44	3.41	3.38	3.30	3.27	3.23	
	.975	4.76	4.67	4.57	4.47	4.42	4.36	4.25	4.20	4.14	
	.99	6.62	6.47	6.31	6.16	6.07	5.99	5.82	5.74	5.65	
	.995	8.38	8.18	7.97	7.75	7.65	7.53	7.31	7.19	7.08	
	.999	14.1	13.7	13.3	12.9	12.7	12.5	12.1	11.9	11.7	

Table C-5 (Continued) Percentiles of the F Distribution

Den. df	4	Numerator df								
		1	2	3	4	5	6	7	8	9
8	.50	0.499	0.737	0.860	0.915	0.948	0.971	0.988	1.00	1.01
	.90	3.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56
	.95	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
	.975	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.36
	.99	11.3	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91
	.995	14.7	11.0	9.60	8.81	8.30	7.95	7.69	7.50	7.34
	.999	25.4	18.5	15.8	14.4	13.5	12.9	12.4	12.0	11.8
9	.50	0.494	0.749	0.852	0.906	0.939	0.962	0.978	0.990	1.00
	.90	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44
	.95	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
	.975	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	4.03
	.99	10.6	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35
	.995	13.6	10.1	8.72	7.96	7.47	7.13	6.88	6.69	6.54
	.999	22.9	16.4	13.9	12.6	11.7	11.1	10.7	10.4	10.1
10	.50	0.490	0.743	0.845	0.899	0.932	0.954	0.971	0.983	0.992
	.90	3.29	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35
	.95	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
	.975	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78
	.99	10.9	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94
	.995	12.8	9.43	8.08	7.34	6.87	6.54	6.30	6.12	5.97
	.999	21.0	14.9	12.6	11.3	10.5	9.93	9.52	9.20	8.96
12	.50	0.484	0.735	0.835	0.888	0.921	0.943	0.959	0.972	0.981
	.90	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21
	.95	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
	.975	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44
	.99	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39
	.995	11.8	8.51	7.23	6.52	6.07	5.76	5.52	5.35	5.20
	.999	18.6	13.0	10.8	9.63	8.89	8.38	8.00	7.71	7.48
15	.50	0.478	0.726	0.826	0.878	0.911	0.933	0.949	0.960	0.970
	.90	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09
	.95	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
	.975	6.20	4.77	4.15	3.80	3.58	3.41	3.29	3.20	3.12
	.99	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89
	.995	10.8	7.70	6.48	5.90	5.57	5.07	4.85	4.67	4.54
	.999	16.6	11.3	9.34	8.25	7.57	7.09	6.74	6.47	6.26
20	.50	0.472	0.718	0.816	0.868	0.900	0.922	0.938	0.950	0.959
	.90	2.97	2.59	2.38	2.25	2.16	2.09	2.04	2.00	1.96
	.95	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
	.975	5.87	4.46	3.86	3.51	3.29	3.13	3.01	2.91	2.84
	.99	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46
	.995	9.94	6.99	5.82	5.17	4.76	4.47	4.26	4.09	3.96
	.999	14.8	9.95	8.10	7.10	6.46	6.02	5.69	5.44	5.24
24	.50	0.469	0.714	0.812	0.863	0.895	0.917	0.932	0.944	0.953
	.90	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91
	.95	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
	.975	5.72	4.32	3.72	3.38	3.15	2.99	2.87	2.78	2.70
	.99	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26
	.995	9.55	6.66	5.52	4.89	4.49	4.20	3.99	3.83	3.69
	.999	14.0	9.34	7.55	6.59	5.98	5.53	5.23	4.99	4.80

Table C-5 (Continued) Percentiles of the *F* Distribution

Den. df	<i>α</i>	Numerator df								
		10	12	15	20	24	30	60	120	<i>∞</i>
8	.50	1.02	1.03	1.04	1.05	1.06	1.07	1.08	1.08	1.09
	.90	2.34	2.50	2.46	2.42	2.40	2.38	2.34	2.32	2.29
	.95	3.35	3.28	3.22	3.15	3.12	3.08	3.01	2.97	2.93
	.975	4.30	4.20	4.10	4.00	3.95	3.89	3.78	3.73	3.67
	.99	5.81	5.67	5.52	5.36	5.28	5.20	5.03	4.95	4.86
9	.50	1.01	1.02	1.03	1.04	1.05	1.06	1.07	1.07	1.08
	.90	2.42	2.38	2.34	2.30	2.28	2.25	2.21	2.18	2.16
	.95	3.14	3.07	3.01	2.94	2.90	2.86	2.79	2.75	2.71
	.975	3.96	3.87	3.77	3.67	3.61	3.56	3.45	3.39	3.33
	.99	5.26	5.11	4.96	4.81	4.73	4.65	4.48	4.40	4.31
10	.50	1.00	1.01	1.02	1.03	1.04	1.05	1.06	1.06	1.07
	.90	2.32	2.28	2.24	2.20	2.18	2.16	2.11	2.08	2.06
	.95	2.98	2.91	2.84	2.77	2.74	2.70	2.62	2.58	2.54
	.975	3.72	3.62	3.52	3.42	3.37	3.31	3.20	3.14	3.08
	.99	4.85	4.71	4.56	4.41	4.33	4.25	4.08	4.00	3.91
12	.50	0.989	1.00	1.01	1.02	1.03	1.03	1.05	1.05	1.06
	.90	2.19	2.15	2.10	2.06	2.04	2.01	1.96	1.93	1.90
	.95	2.75	2.69	2.62	2.54	2.51	2.47	2.38	2.34	2.30
	.975	3.37	3.28	3.18	3.07	3.02	2.96	2.85	2.79	2.72
	.99	4.30	4.16	4.01	3.86	3.78	3.70	3.54	3.45	3.36
15	.50	0.977	0.989	1.00	1.01	1.02	1.02	1.03	1.04	1.05
	.90	2.06	2.02	1.97	1.92	1.90	1.87	1.82	1.79	1.76
	.95	2.54	2.48	2.40	2.33	2.29	2.25	2.16	2.11	2.07
	.975	3.06	2.96	2.86	2.76	2.70	2.64	2.52	2.46	2.40
	.99	3.80	3.67	3.52	3.37	3.29	3.21	3.05	2.96	2.87
20	.50	0.966	0.977	0.989	1.00	1.01	1.01	1.02	1.03	1.03
	.90	1.94	1.89	1.84	1.79	1.77	1.74	1.68	1.64	1.61
	.95	2.35	2.28	2.20	2.12	2.08	2.04	1.95	1.90	1.84
	.975	2.77	2.68	2.57	2.46	2.41	2.35	2.22	2.16	2.09
	.99	3.37	3.23	3.09	2.94	2.86	2.78	2.61	2.52	2.42
24	.50	0.961	0.972	0.983	0.994	1.00	1.01	1.02	1.02	1.03
	.90	1.88	1.83	1.78	1.73	1.70	1.67	1.61	1.57	1.53
	.95	2.25	2.18	2.11	2.03	1.98	1.94	1.84	1.79	1.73
	.975	2.64	2.54	2.44	2.33	2.27	2.21	2.08	2.01	1.94
	.99	3.17	3.03	2.89	2.74	2.66	2.58	2.40	2.31	2.21
30	.50	0.955	0.966	0.977	0.988	0.999	1.00	1.01	1.02	1.02
	.90	1.84	1.79	1.74	1.69	1.66	1.63	1.57	1.53	1.50
	.95	2.21	2.14	2.07	1.99	1.94	1.90	1.80	1.75	1.69
	.975	2.59	2.49	2.39	2.28	2.22	2.16	2.03	1.96	1.89
	.99	3.11	2.97	2.83	2.68	2.60	2.52	2.34	2.25	2.15
40	.50	0.950	0.961	0.972	0.983	0.994	1.00	1.01	1.02	1.02
	.90	1.81	1.76	1.71	1.66	1.63	1.60	1.54	1.50	1.47
	.95	2.18	2.11	2.04	1.96	1.91	1.87	1.77	1.72	1.66
	.975	2.56	2.46	2.36	2.25	2.19	2.13	2.00	1.93	1.86
	.99	3.08	2.94	2.80	2.65	2.57	2.49	2.31	2.22	2.12
60	.50	0.945	0.956	0.967	0.978	0.989	0.999	1.00	1.01	1.01
	.90	1.78	1.73	1.68	1.63	1.60	1.57	1.51	1.47	1.44
	.95	2.14	2.07	2.00	1.92	1.87	1.83	1.73	1.68	1.62
	.975	2.52	2.42	2.32	2.21	2.15	2.09	1.96	1.89	1.82
	.99	3.04	2.90	2.76	2.61	2.53	2.45	2.27	2.18	2.08
120	.50	0.940	0.951	0.962	0.973	0.984	0.994	0.999	1.00	1.00
	.90	1.75	1.70	1.65	1.60	1.57	1.54	1.48	1.44	1.41
	.95	2.11	2.04	1.97	1.89	1.84	1.80	1.70	1.65	1.59
	.975	2.49	2.39	2.29	2.18	2.12	2.06	1.93	1.86	1.79
	.99	3.01	2.87	2.73	2.58	2.50	2.42	2.24	2.15	2.05
∞	.50	0.935	0.946	0.957	0.968	0.979	0.989	0.999	1.00	1.00
	.90	1.72	1.67	1.62	1.57	1.54	1.51	1.45	1.41	1.38
	.95	2.08	2.01	1.94	1.86	1.81	1.77	1.67	1.62	1.56
	.975	2.46	2.36	2.26	2.15	2.09	2.03	1.90	1.83	1.76
	.99	2.98	2.84	2.70	2.55	2.47	2.39	2.21	2.12	2.02

Table C-5 (Continued) Percentiles of the *F* Distribution

Den. df	<i>α</i>	Numerator df								
		1	2	3	4	5	6	7	8	9
30	.50	0.466	0.709	0.807	0.858	0.890	0.912	0.927	0.939	0.948
	.90	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85
	.95	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
	.975	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.57
	.99	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07
60	.50	0.461	0.701	0.798	0.849	0.880	0.901	0.917	0.928	0.937
	.90	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74
	.95	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
	.975	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.33
	.99	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72
120	.50	0.458	0.697	0.793	0.844	0.875	0.896	0.912	0.923	0.932
	.90	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68
	.95	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96
	.975	5.15	3.80	3.23	2.89	2.67	2.52	2.39	2.30	2.22
	.99	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56
∞	.50	0.455	0.693	0.789	0.839	0.870	0.891	0.907	0.918	0.927
	.90	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63
	.95	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88
	.975	5.02	3.69	3.12	2.79	2.57	2.41	2.29	2.19	2.11
	.99	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41
∞	.50	0.455	0.693	0.789	0.839	0.870	0.891	0.907	0.918	0.927
	.90	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63
	.95	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88
	.975	5.02	3.69	3.12	2.79	2.57	2.41	2.29	2.19	2.11
	.99	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41

Table C-5 (Continued) Percentiles of the F Distribution

Den. df	1	Numerator df								
		10	12	15	20	24	30	60	120	∞
30	.50	0.955	0.966	0.978	0.989	0.994	1.00	1.01	1.02	1.02
	.90	1.82	1.77	1.72	1.67	1.64	1.61	1.54	1.50	1.46
	.95	2.16	2.09	2.01	1.93	1.89	1.84	1.74	1.68	1.62
	.975	2.51	2.41	2.31	2.20	2.14	2.07	1.94	1.87	1.79
	.99	2.98	2.84	2.70	2.55	2.47	2.39	2.21	2.11	2.01
	.995	3.34	3.18	3.01	2.82	2.73	2.63	2.42	2.30	2.18
	.999	4.24	4.00	3.75	3.49	3.36	3.22	2.92	2.76	2.59
60	.50	0.945	0.956	0.967	0.978	0.983	0.989	1.00	1.01	1.01
	.90	1.71	1.66	1.60	1.54	1.51	1.48	1.40	1.35	1.29
	.95	1.99	1.92	1.84	1.75	1.70	1.65	1.53	1.47	1.39
	.975	2.27	2.17	2.06	1.94	1.88	1.82	1.67	1.58	1.48
	.99	2.63	2.50	2.35	2.20	2.12	2.03	1.84	1.73	1.60
	.995	2.90	2.74	2.57	2.39	2.29	2.19	1.96	1.83	1.69
	.999	3.54	3.32	3.08	2.83	2.69	2.55	2.25	2.08	1.89
120	.50	0.939	0.950	0.961	0.972	0.978	0.983	0.994	1.00	1.01
	.90	1.65	1.60	1.55	1.48	1.45	1.41	1.32	1.26	1.19
	.95	1.91	1.83	1.75	1.66	1.61	1.55	1.43	1.35	1.25
	.975	2.16	2.05	1.95	1.82	1.76	1.69	1.53	1.43	1.31
	.99	2.47	2.34	2.19	2.03	1.95	1.86	1.66	1.53	1.38
	.995	2.71	2.54	2.37	2.19	2.09	1.98	1.75	1.61	1.43
	.999	3.24	3.02	2.78	2.53	2.40	2.26	1.95	1.77	1.54
∞	.50	0.934	0.945	0.956	0.967	0.972	0.978	0.989	0.994	1.00
	.90	1.60	1.55	1.49	1.42	1.38	1.34	1.24	1.17	1.00
	.95	1.83	1.75	1.67	1.57	1.52	1.46	1.32	1.22	1.00
	.975	2.05	1.94	1.83	1.71	1.64	1.57	1.39	1.27	1.00
	.99	2.32	2.18	2.04	1.88	1.79	1.70	1.47	1.32	1.00
	.995	2.52	2.36	2.19	2.00	1.90	1.79	1.53	1.36	1.00
	.999	2.96	2.74	2.51	2.27	2.13	1.99	1.66	1.45	1.00