

UNIVERSITY OF SWAZILAND

FINAL EXAMINATION PAPER 2016

TITLE OF PAPER: GENERAL LINEAR MODELS/ LINEAR STATISTICAL METHODS

COURSE CODE: STA 215 / ST 204

TIME ALLOCATED: 2 (TWO) HOURS

REQUIREMENTS: TABLES AND CALCULATOR

INSTRUCTION: ANSWER ANY 3 (THREE) QUESTIONS OF YOUR CHOICE. ALL QUESTIONS CARRY THE MARKS AS INDICATED WITHIN THE PARENTHESIS

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

QUESTION ONE**[7+3+3+6+6]**

- 1.1 State the Simple Linear Regression Model.

There are three assumptions in the correct statement, identify those one by one.

- 1.2 Assume that $X = 0$ is within the scope of the model defined in part 1.1. What is the implication for the regression function if $\beta_0 = 0$?

- 1.3 What is the implication for the regression function if $\beta_1 = 0$ in the model defined in part 1.1?

- 1.4 Define

- a) Coefficient of Correlation.
- b) Coefficient of Determination.

State the ranges of (a) and (b) above and interpret the extreme (upper and lower) value of these ranges

- 1.5 Discuss any 2 (two) methods used to determine the adequacy of a Regression Model.

QUESTION TWO**[4+5+2+8+2+4]**

An article in the Journal of Environmental Engineering (Vol. 115, No. 3, 1989, pp. 608–619) reported the results of a study on the occurrence of sodium and chloride in surface streams in central Rhode Island. The following data are chloride concentration y (in milligrams per liter) and roadway area in the watershed x (in percentage).

| | | | | | | | | | | | | | | | |
|--|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| | 4.4 | 6.6 | 9.7 | 10.6 | 10.8 | 10.9 | 11.8 | 12.1 | 14.3 | 14.7 | 15 | 17.3 | 19.2 | 23.1 | 27.7 |
| | 0.19 | 0.15 | 0.57 | 0.7 | 0.67 | 0.63 | 0.47 | 0.7 | 0.6 | 0.78 | 0.81 | 0.78 | 0.69 | 1.3 | 1.06 |

- 2.1 Compute ' r ' and interpret it.
- 2.2 Fit the regression line.
- 2.3 Interpret the estimated values of β_1 and β_0 .
- 2.4 Clearly stating from the hypothesis to the conclusion, test $H_0: \beta_1 = 0$ using the analysis of variance with $\alpha = 0.05$.
- 2.5 Obtain the fitted value of Y when $X = 0.69$ and calculate the corresponding residual.
- 2.6 Construct a 90% Confidence Interval for β_1 and β_0 .

QUESTION THREE**[3+3+8+4+6+1]**

- 3.1 State 3 assumptions of any Multiple Regression Model.

A study was performed to investigate the shear strength of soil (Y) as it related to depth in feet (X_1) and moisture content (X_2). Ten observations were collected, and the following summary quantities obtained:

$$\begin{array}{llll} n = 10 & \sum X_{11} = 223 & \sum X_{12} = 553 & \sum Y_i = 1,916 \\ \sum X_{11}^2 = 5,200.9 & \sum X_{12}^2 = 31,729 & \sum X_{11} X_{12} = 12,352 & \sum X_{11} Y_i = 43,550.8 \\ \sum X_{12} Y_i = 104,736.8 & \sum Y_i^2 = 371,595.6 \end{array}$$

- 3.2 Set up the least squares normal equations for the model

$$Y = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \epsilon$$

- 3.3 Estimate the parameters in the model in part (3.2) using the matrix method and give the final model for the shear strength of soil.
- 3.4 Estimate σ^2
- 3.5 Construct the t-test on each regression coefficient using $\alpha = 0.05$
- 3.6 What is the predicted strength when $X_1 = 18$ feet and $X_2 = 43\%$?

QUESTION FOUR**[4+3+6+5+2+5]**

- 4.1 State and compare the Cell Means Model and Factor Effects Model for single factor studies.

An experiment was performed to determine the effect of four different chemicals on the strength of a fabric. These chemicals are used as part of the permanent press finishing process. Five fabric samples were selected, and a randomized complete block design was run by testing each chemical type once in random order on each fabric sample. The data is shown below:

| Chemical Type | Fabric Sample | | | | |
|---------------|---------------|-----|-----|-----|-----|
| | 1 | 2 | 3 | 4 | 5 |
| 1 | 1.3 | 1.6 | 0.5 | 1.2 | 1.1 |
| 2 | 2.2 | 2.4 | 0.4 | 2 | 1.8 |
| 3 | 1.8 | 1.7 | 0.6 | 1.5 | 1.3 |
| 4 | 3.9 | 4.4 | 2 | 4.1 | 3.4 |

- 4.2 Identify the dependent variable, factor studied and factor levels.

- 4.3 Complete the computation of the ANOVA table.

- 4.4 Use the 0.01 level in determining whether the four different chemicals could be equally effective. Clearly state all the steps in the test between the hypotheses and the conclusion.
- 4.5 Which chemical concentration would you prefer? Explain.
- 4.6 Analyze the residuals from this experiment.

QUESTION FIVE**[8+1+2+2+4+2+2+2+2]**

- 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 mediums 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 were analyzed using SPSS. The following ANOVA table is a part of the output from that analysis:

ANOVA TABLE

| Sources of Variation | Sum of Squares | Degrees of freedom | Mean Square | F-value |
|----------------------|----------------|--------------------|-------------|---------|
| Between Treatments | 186.189 | | | |
| Factor A | 10.563 | | | |
| Factor B | 175.563 | | | |
| A x B | 0.063 | | | |
| Within Treatments | 66.250 | | | |
| Total | 252.439 | | | |

- i) What is size of the sample used in this experiment?
- ii) What are the treatments in this experiment?
- iii) Identify the Factor A and the Factor B.
- iv) Complete the ANOV A Table.

- 5.3 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.
- i) Test whether the effectiveness of the advertising is influenced by the types of ads.
 - ii) Test whether the effectiveness of the advertising is influenced by the mediums of advertising.
 - iii) Test whether the effectiveness of the advertising is influenced by the interactions between the types of ads and the mediums of advertising.
 - iv) Test whether the effectiveness of the advertising is influenced by the treatments.

STATISTICAL TABLES

Cumulative normal distribution

Critical values of the *t* distribution

Critical values of the *F* distribution

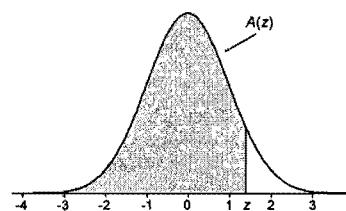
Critical values of the chi-squared distribution

STATISTICAL TABLES

1

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 |

| 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 | 0.8509 | 0.8531 | 0.8554 | 0.8577 | 0.8599 | 0.8621 |
| 1.1 | 0.8643 | 0.8665 | 0.8686 | 0.8708 | 0.8729 | 0.8749 | 0.8770 | 0.8790 | 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 | 0.9625 | 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 | 0.9925 | 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 | 0.9977 | 0.9978 | 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 | 0.9988 | 0.9988 | 0.9989 | 0.9989 | 0.9989 | 0.9990 | 0.9990 |
| 3.1 | 0.9990 | 0.9991 | 0.9991 | 0.9991 | 0.9992 | 0.9992 | 0.9992 | 0.9992 | 0.9993 | 0.9993 |
| 3.2 | 0.9993 | 0.9993 | 0.9994 | 0.9994 | 0.9994 | 0.9994 | 0.9994 | 0.9995 | 0.9995 | 0.9995 |
| 3.3 | 0.9995 | 0.9995 | 0.9995 | 0.9996 | 0.9996 | 0.9996 | 0.9996 | 0.9996 | 0.9996 | 0.9997 |
| 3.4 | 0.9997 | 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 | 0.9998 | | | | | | | |

TABLE A.2

t Distribution: Critical Values of t

| Degrees of freedom | Two-tailed test: One-tailed test: | Significance level | | | | | |
|--------------------|--------------------------------------|--------------------|--------|--------|--------|---------|---------|
| | | 10% | 5% | 2% | 1% | 0.2% | 0.1% |
| | | 5% | 2.5% | 1% | 0.5% | 0.1% | 0.05% |
| 1 | | 6.314 | 12.706 | 31.821 | 63.657 | 318.309 | 636.619 |
| 2 | | 2.920 | 4.303 | 6.965 | 9.925 | 22.327 | 31.599 |
| 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 | 2.896 | 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 | 2.045 | 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 | 2.414 | 2.692 | 3.286 | 3.526 |
| 46 | | 1.679 | 2.013 | 2.410 | 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 |
| 200 | | 1.653 | 1.972 | 2.345 | 2.601 | 3.131 | 3.340 |
| 300 | | 1.650 | 1.968 | 2.339 | 2.592 | 3.118 | 3.323 |
| 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)

| v_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 | 3.17 | 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 | 3.07 | 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 | 2.60 | 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 | 2.53 | 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 | 2.32 | 2.27 | 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 | 2.93 | 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 |
| 50 | 4.03 | 3.18 | 2.79 | 2.56 | 2.40 | 2.29 | 2.20 | 2.13 | 2.07 | 2.03 | 1.97 | 1.93 | 1.85 | 1.81 | 1.78 |
| 60 | 4.00 | 3.15 | 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 |
| 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 | |

TABLE A.3 (continued)

| | | F Distribution: Critical Values of F (5% significance level) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--------|--|--------|--------|--------|--------|--------|--------|--------|--------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|-----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| v_1 | 25 | 30 | 35 | 40 | 50 | 60 | 75 | 100 | 150 | 200 | v_2 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 12 | 14 | 16 | 18 | 20 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | 249.26 | 250.10 | 250.69 | 251.14 | 251.77 | 252.20 | 252.62 | 253.04 | 253.46 | 253.68 | 2 | 19.46 | 19.46 | 19.47 | 19.47 | 19.48 | 19.48 | 19.49 | 19.49 | 19.49 | 19.49 | 19.49 | 19.49 | 19.49 | 19.49 | 19.49 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | 8.63 | 8.62 | 8.60 | 8.59 | 8.58 | 8.57 | 8.56 | 8.55 | 8.54 | 8.54 | 4 | 5.77 | 5.75 | 5.73 | 5.72 | 5.70 | 5.69 | 5.68 | 5.66 | 5.65 | 5.65 | 5 | 4.52 | 4.50 | 4.48 | 4.46 | 4.44 | 4.43 | 4.42 | 4.41 | 4.39 | 4.39 | 4.39 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | 3.83 | 3.81 | 3.79 | 3.77 | 3.75 | 3.74 | 3.73 | 3.71 | 3.70 | 3.69 | 7 | 3.40 | 3.38 | 3.36 | 3.34 | 3.32 | 3.30 | 3.29 | 3.27 | 3.26 | 3.25 | 8 | 3.11 | 3.08 | 3.06 | 3.04 | 3.02 | 3.01 | 2.99 | 2.97 | 2.96 | 2.95 | 9 | 2.89 | 2.86 | 2.84 | 2.83 | 2.80 | 2.79 | 2.77 | 2.76 | 2.74 | 2.73 | 10 | 2.73 | 2.70 | 2.68 | 2.66 | 2.64 | 2.62 | 2.60 | 2.59 | 2.57 | 2.56 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | 2.60 | 2.57 | 2.55 | 2.53 | 2.51 | 2.49 | 2.47 | 2.46 | 2.44 | 2.43 | 12 | 2.50 | 2.47 | 2.44 | 2.43 | 2.40 | 2.38 | 2.37 | 2.35 | 2.33 | 2.32 | 13 | 2.41 | 2.38 | 2.36 | 2.34 | 2.31 | 2.30 | 2.28 | 2.26 | 2.24 | 2.23 | 14 | 2.34 | 2.31 | 2.28 | 2.27 | 2.24 | 2.22 | 2.21 | 2.19 | 2.17 | 2.16 | 15 | 2.28 | 2.25 | 2.22 | 2.20 | 2.18 | 2.16 | 2.14 | 2.12 | 2.10 | 2.10 | 16 | 2.23 | 2.19 | 2.17 | 2.15 | 2.12 | 2.11 | 2.09 | 2.07 | 2.05 | 2.04 | 17 | 2.18 | 2.15 | 2.12 | 2.10 | 2.08 | 2.06 | 2.04 | 2.02 | 2.00 | 1.99 | 18 | 2.14 | 2.11 | 2.08 | 2.06 | 2.04 | 2.02 | 2.00 | 1.98 | 1.96 | 1.95 | 19 | 2.11 | 2.07 | 2.05 | 2.03 | 2.00 | 1.98 | 1.96 | 1.94 | 1.92 | 1.91 | 20 | 2.07 | 2.04 | 2.01 | 1.99 | 1.97 | 1.95 | 1.93 | 1.91 | 1.89 | 1.88 | 21 | 2.05 | 2.01 | 1.98 | 1.96 | 1.94 | 1.92 | 1.90 | 1.88 | 1.86 | 1.84 | 22 | 2.02 | 1.98 | 1.96 | 1.94 | 1.91 | 1.89 | 1.87 | 1.85 | 1.83 | 1.82 | 23 | 2.00 | 1.96 | 1.93 | 1.91 | 1.88 | 1.86 | 1.84 | 1.82 | 1.80 | 1.79 | 24 | 1.97 | 1.94 | 1.91 | 1.89 | 1.86 | 1.84 | 1.82 | 1.80 | 1.78 | 1.77 | 25 | 1.96 | 1.92 | 1.89 | 1.87 | 1.84 | 1.82 | 1.80 | 1.78 | 1.76 | 1.75 | 26 | 1.94 | 1.90 | 1.87 | 1.85 | 1.82 | 1.80 | 1.78 | 1.76 | 1.74 | 1.73 | 27 | 1.92 | 1.88 | 1.86 | 1.84 | 1.81 | 1.79 | 1.76 | 1.74 | 1.72 | 1.71 | 28 | 1.91 | 1.87 | 1.84 | 1.82 | 1.79 | 1.77 | 1.75 | 1.73 | 1.70 | 1.69 | 29 | 1.89 | 1.85 | 1.83 | 1.81 | 1.77 | 1.75 | 1.73 | 1.71 | 1.69 | 1.67 | 30 | 1.88 | 1.84 | 1.81 | 1.79 | 1.76 | 1.74 | 1.72 | 1.70 | 1.67 | 1.66 | 35 | 1.82 | 1.79 | 1.76 | 1.74 | 1.70 | 1.68 | 1.66 | 1.63 | 1.61 | 1.60 | 40 | 1.78 | 1.74 | 1.72 | 1.69 | 1.66 | 1.64 | 1.61 | 1.59 | 1.56 | 1.55 | 50 | 1.73 | 1.69 | 1.66 | 1.63 | 1.60 | 1.58 | 1.55 | 1.52 | 1.50 | 1.48 | 60 | 1.69 | 1.65 | 1.62 | 1.59 | 1.56 | 1.53 | 1.51 | 1.48 | 1.45 | 1.44 | 70 | 1.66 | 1.62 | 1.59 | 1.57 | 1.53 | 1.50 | 1.48 | 1.45 | 1.42 | 1.40 | 80 | 1.64 | 1.60 | 1.57 | 1.54 | 1.51 | 1.48 | 1.45 | 1.43 | 1.39 | 1.38 | 90 | 1.63 | 1.59 | 1.55 | 1.53 | 1.49 | 1.46 | 1.44 | 1.41 | 1.38 | 1.36 | 100 | 1.62 | 1.57 | 1.54 | 1.52 | 1.48 | 1.45 | 1.42 | 1.39 | 1.36 | 1.34 | 120 | 1.60 | 1.55 | 1.52 | 1.50 | 1.46 | 1.43 | 1.40 | 1.37 | 1.33 | 1.32 | 150 | 1.58 | 1.54 | 1.50 | 1.48 | 1.44 | 1.41 | 1.38 | 1.34 | 1.31 | 1.29 | 200 | 1.56 | 1.52 | 1.48 | 1.46 | 1.41 | 1.39 | 1.35 | 1.32 | 1.28 | 1.26 | 250 | 1.55 | 1.50 | 1.47 | 1.44 | 1.40 | 1.37 | 1.34 | 1.31 | 1.27 | 1.25 | 300 | 1.54 | 1.50 | 1.46 | 1.43 | 1.39 | 1.36 | 1.33 | 1.30 | 1.26 | 1.23 | 400 | 1.53 | 1.49 | 1.45 | 1.42 | 1.38 | 1.35 | 1.32 | 1.28 | 1.24 | 1.22 | 500 | 1.53 | 1.48 | 1.45 | 1.42 | 1.38 | 1.35 | 1.31 | 1.28 | 1.23 | 1.21 | 600 | 1.52 | 1.48 | 1.44 | 1.41 | 1.37 | 1.34 | 1.31 | 1.27 | 1.23 | 1.20 | 750 | 1.52 | 1.47 | 1.44 | 1.41 | 1.37 | 1.34 | 1.30 | 1.26 | 1.22 | 1.20 | 1000 | 1.52 | 1.47 | 1.43 | 1.41 | 1.36 | 1.33 | 1.30 | 1.26 | 1.22 | 1.19 |

TABLE A.3 (continued)

| | | F Distribution: Critical Values of F (1% significance level) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|---------|--|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|---|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|---|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|---|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|------|------|------|------|---|-------|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|---|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|---|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|---|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|-------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|----|------|------|------|------|------|------|------|------|------|------|------|------|------|--|
| v_1 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 12 | 14 | 16 | 18 | 20 | v_2 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 12 | 14 | 16 | 18 | 20 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | 4052.18 | 4999.50 | 5403.35 | 5624.58 | 5763.63 | 5858.99 | 5928.36 | 5981.07 | 6022.47 | 6055.85 | 6106.32 | 6142.67 | 6170.10 | 6191.53 | 6208.73 | 2 | 98.50 | 99.00 | 99.17 | 99.25 | 99.30 | 99.33 | 99.36 | 99.37 | 99.39 | 99.40 | 99.42 | 99.43 | 99.44 | 99.44 | 99.45 | 3 | 34.12 | 30.82 | 29.46 | 28.71 | 28.24 | 27.91 | 27.67 | 27.49 | 27.35 | 27.23 | 27.05 | 26.92 | 26.83 | 26.75 | 26.69 | 4 | 21.20 | 18.00 | 16.69 | 15.98 | 15.52 | 15.21 | 14.98 | 14.80 | 14.66 | 14.55 | 14.37 | 14.25 | 14.15 | 14.08 | 14.02 | 5 | 16.26 | 13.27 | 12.06 | 11.39 | 10.97 | 10.67 | 10.46 | 10.29 | 10.05 | 9.89 | 9.77 | 9.68 | 9.61 | 9.55 | 6 | 13.75 | 10.92 | 9.78 | 9.15 | 8.75 | 8.47 | 8.26 | 8.10 | 7.98 | 7.87 | 7.72 | 7.60 | 7.52 | 7.45 | 7.40 | 7 | 12.25 | 9.55 | 8.45 | 7.85 | 7.46 | 7.19 | 6.99 | 6.84 | 6.72 | 6.62 | 6.47 | 6.36 | 6.28 | 6.21 | 6.16 | 8 | 11.26 | 8.65 | 7.59 | 7.01 | 6.63 | 6.37 | 6.18 | 6.03 | 5.91 | 5.81 | 5.67 | 5.56 | 5.48 | 5.41 | 5.36 | 9 | 10.56 | 8.02 | 6.99 | 6.42 | 6.06 | 5.80 | 5.61 | 5.47 | 5.35 | 5.26 | 5.11 | 5.01 | 4.92 | 4.86 | 4.81 | 10 | 10.04 | 7.56 | 6.55 | 5.99 | 5.64 | 5.39 | 5.20 | 5.06 | 4.94 | 4.85 | 4.71 | 4.60 | 4.52 | 4.46 | 4.41 | 11 | 9.65 | 7.21 | 6.22 | 5.67 | 5.32 | 5.07 | 4.89 | 4.74 | 4.63 | 4.54 | 4.40 | 4.29 | 4.21 | 4.15 | 4.10 | 12 | 9.33 | 6.93 | 5.95 | 5.41 | 5.06 | 4.82 | 4.64 | 4.50 | 4.39 | 4.30 | 4.16 | 4.05 | 3.97 | 3.91 | 3.86 | 13 | 9.07 | 6.70 | 5.74 | 5.21 | 4.86 | 4.62 | 4.44 | 4.30 | 4.19 | 4.10 | 3.96 | 3.86 | 3.78 | 3.72 | 3.66 | 14 | 8.86 | 6.51 | 5.56 | 5.04 | 4.69 | 4.46 | 4.28 | 4.14 | 4.03 | 3.94 | 3.80 | 3.70 | 3.62 | 3.56 | 3.51 | 15 | 8.68 | 6.36 | 5.42 | 4.89 | 4.56 | 4.32 | 4.14 | 4.00 | 3.89 | 3.80 | 3.67 | 3.56 | 3.49 | 3.42 | 3.37 | 16 | 8.53 | 6.23 | 5.29 | 4.77 | 4.44 | 4.20 | 4.03 | 3.89 | 3.78 | 3.69 | 3.55 | 3.45 | 3.37 | 3.31 | 3.26 | 17 | 8.40 | 6.11 | 5.18 | 4.67 | 4.34 | 4.10 | 3.93 | 3.79 | 3.68 | 3.59 | 3.46 | 3.35 | 3.27 | 3.21 | 3.16 | 18 | 8.29 | 6.01 | 5.09 | 4.58 | 4.25 | 4.01 | 3.84 | 3.71 | 3.60 | 3.51 | 3.37 | 3.27 | 3.19 | 3.13 | 3.08 | 19 | 8.18 | 5.93 | 5.01 | 4.50 | 4.17 | 3.94 | 3.77 | 3.63 | 3.52 | 3.43 | 3.30 | 3.19 | 3.12 | 3.05 | 3.00 | 20 | 8.10 | 5.85 | 4.94 | 4.43 | 4.10 | 3.87 | 3.70 | 3.56 | 3.46 | 3.37 | 3.23 | 3.13 | 3.05 | 2.99 | 2.94 | 21 | 8.02 | 5.78 | 4.87 | 4.37 | 4.04 | 3.81 | 3.64 | 3.51 | 3.40 | 3.31 | 3.17 | 3.07 | 2.99 | 2.93 | 2.88 | 22 | 7.95 | 5.72 | 4.82 | 4.31 | 3.99 | 3.76 | 3.59 | 3.45 | 3.35 | 3.26 | 3.12 | 3.02 | 2.94 | 2.88 | 2.83 | 23 | 7.88 | 5.66 | 4.76 | 4.26 | 3.94 | 3.71 | 3.54 | 3.41 | 3.30 | 3.21 | 3.07 | 2.97 | 2.89 | 2.83 | 2.78 | 24 | 7.82 | 5.61 | 4.72 | 4.22 | 3.90 | 3.67 | 3.50 | 3.36 | 3.26 | 3.17 | 3.03 | 2.93 | 2.85 | 2.79 | 2.74 | 25 | 7.77 | 5.57 | 4.68 | 4.18 | 3.85 | 3.63 | 3.46 | 3.32 | 3.22 | 3.13 | 2.99 | 2.89 | 2.81 | 2.75 | 2.70 | 26 | 7.72 | 5.53 | 4.64 | 4.14 | 3.82 | 3.59 | 3.42 | 3.29 | 3.18 | 3.09 | 2.96 | 2.86 | 2.78 | 2.72 | 2.66 | 27 | 7.68 | 5.49 | 4.60 | 4.11 | 3.78 | 3.56 | 3.39 | 3.26 | 3.15 | 3.06 | 2.93 | 2.82 | 2.75 | 2.68 | 2.63 | 28 | 7.64 | 5.45 | 4.57 | 4.07 | 3.75 | 3.53 | 3.36 | 3.23 | 3.12 | 3.03 | 2.90 | 2.79 | 2.72 | 2.65 | 2.60 | 29 | 7.60 | 5.42 | 4.54 | 4.04 | 3.73 | 3.50 | 3.33 | 3.20 | 3.09 | 3.00 | 2.87 | 2.77 | 2.69 | 2.63 | 2.57 | 30 | 7.56 | 5.39 | 4.51 | 4.02 | 3.70 | 3.47 | 3.30 | 3.17 | 3.07 | 2.98 | 2.84 | 2.74 | 2.66 | 2.60 | 2.55 | 35 | 7.42 | 5.27 | 4.40 | 3.91 | 3.59 | 3.37 | 3.20 | 3.07 | 2.96 | 2.88 | 2.74 | 2.64 | 2.56 | |

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 | 6239.83 | 6260.65 | 6275.57 | 6286.78 | 6302.52 | 6313.03 | 6323.56 | 6334.11 | 6344.68 | 6349.97 |
| 2 | 99.46 | 99.47 | 99.47 | 99.47 | 99.48 | 99.48 | 99.49 | 99.49 | 99.49 | 99.49 |
| 3 | 26.58 | 26.50 | 26.45 | 26.41 | 26.32 | 26.28 | 26.24 | 26.20 | 26.18 | |
| 4 | 13.19 | 13.34 | 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 | 7.02 | 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 | 4.45 | 4.41 | 4.38 | 4.36 |
| 10 | 4.31 | 4.25 | 4.20 | 4.17 | 4.12 | 4.08 | 4.05 | 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 | 2.36 | 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 | 1.82 | 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 | 1.55 | 1.50 | 1.44 | 1.38 | 1.35 |
| 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 |
| 700 | 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 | 4.05e05 | 5.0e05 | 5.40e05 | 5.62e05 | 5.76e05 | 5.86e05 | 5.96e05 | 5.98e05 | 6.02e05 | 6.06e05 | 6.11e05 | 6.14e05 | 6.17e05 | 6.19e05 | 6.21e05 |
| 2 | 2998.50 | 2999.00 | 2999.17 | 2999.25 | 2999.30 | 2999.33 | 2999.36 | 2999.37 | 2999.39 | 2999.40 | 2999.42 | 2999.43 | 2999.44 | 2999.45 | |
| 3 | 167.03 | 148.50 | 141.11 | 137.10 | 134.58 | 132.85 | 131.50 | 130.62 | 129.86 | 128.32 | 127.64 | 127.14 | 126.74 | 126.42 | |
| 4 | 74.14 | 61.25 | 56.18 | 53.44 | 51.71 | 50.53 | 49.60 | 49.00 | 48.47 | 48.05 | 47.41 | 46.95 | 46.60 | 46.32 | 46.10 |
| 5 | 47.18 | 37.12 | 33.20 | 31.09 | 29.75 | 28.83 | 28.16 | 27.65 | 27.24 | 26.92 | 26.42 | 26.06 | 25.78 | 25.57 | 25.39 |
| 6 | 35.51 | 27.00 | 23.70 | 21.92 | 20.80 | 20.03 | 19.46 | 19.03 | 18.69 | 18.41 | 17.99 | 17.68 | 17.45 | 17.27 | 17.12 |
| 7 | 29.25 | 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 | 6.52 | 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 | 5.80 | 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 | 4.44 | 4.21 | 4.02 | 3.87 | 3.64 | 3.47 | 3.34 | 3.23 | 3.14 |
| 50 | 12.22 | 7.96 | 6.34 | 5.46 | 4.90 | 4.51 | 4.22 | 4.00 | 3.82 | 3.67 | 3.44 | 3.27 | 3.11 | 2.95 | 2.82 |
| 60 | 11.97 | 7.77 | 6.17 | 5.31 | 4.76 | | | | | | | | | | |

TABLE A.3 (continued)

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

| <i>v</i> ₁ | 25 | 30 | 35 | 40 | 50 | 60 | 75 | 100 | 150 | 200 |
|-----------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| <i>v</i> ₂ | | | | | | | | | | |
| 1 | 6.24e05 | 6.26e05 | 6.28e05 | 6.29e05 | 6.30e05 | 6.31e05 | 6.32e05 | 6.33e05 | 6.35e05 | 6.35e05 |
| 2 | 999.46 | 999.47 | 999.47 | 999.47 | 999.47 | 999.48 | 999.48 | 999.49 | 999.49 | 999.49 |
| 3 | 125.84 | 125.45 | 125.17 | 124.94 | 124.66 | 124.47 | 124.27 | 124.07 | 123.87 | 123.77 |
| 4 | 45.70 | 45.43 | 45.23 | 45.09 | 44.88 | 44.75 | 44.61 | 44.47 | 44.33 | 44.26 |
| 5 | 25.08 | 24.87 | 24.72 | 24.60 | 24.44 | 24.33 | 24.22 | 24.12 | 24.01 | 23.95 |
| 6 | 16.85 | 16.67 | 16.54 | 16.44 | 16.31 | 16.21 | 16.12 | 16.03 | 15.93 | 15.89 |
| 7 | 12.69 | 12.53 | 12.41 | 12.33 | 12.20 | 12.12 | 12.04 | 11.95 | 11.87 | 11.82 |
| 8 | 10.26 | 10.11 | 10.00 | 9.92 | 9.80 | 9.73 | 9.65 | 9.57 | 9.49 | 9.45 |
| 9 | 8.69 | 8.55 | 8.46 | 8.37 | 8.26 | 8.19 | 8.11 | 8.04 | 7.96 | 7.93 |
| 10 | 7.60 | 7.47 | 7.37 | 7.30 | 7.19 | 7.12 | 7.05 | 6.98 | 6.91 | 6.87 |
| 11 | 6.81 | 6.68 | 6.59 | 6.52 | 6.42 | 6.35 | 6.28 | 6.21 | 6.14 | 6.10 |
| 12 | 6.22 | 6.09 | 6.00 | 5.93 | 5.83 | 5.76 | 5.70 | 5.63 | 5.56 | 5.52 |
| 13 | 5.75 | 5.63 | 5.54 | 5.47 | 5.37 | 5.30 | 5.24 | 5.17 | 5.10 | 5.07 |
| 14 | 5.38 | 5.25 | 5.17 | 5.10 | 5.00 | 4.94 | 4.87 | 4.81 | 4.74 | 4.71 |
| 15 | 5.07 | 4.95 | 4.86 | 4.80 | 4.70 | 4.64 | 4.57 | 4.51 | 4.44 | 4.41 |
| 16 | 4.82 | 4.70 | 4.61 | 4.54 | 4.45 | 4.39 | 4.32 | 4.26 | 4.19 | 4.16 |
| 17 | 4.60 | 4.48 | 4.40 | 4.33 | 4.24 | 4.18 | 4.11 | 4.05 | 3.98 | 3.95 |
| 18 | 4.42 | 4.30 | 4.22 | 4.15 | 4.06 | 4.00 | 3.93 | 3.87 | 3.80 | 3.77 |
| 19 | 4.26 | 4.14 | 4.06 | 3.99 | 3.90 | 3.84 | 3.78 | 3.71 | 3.65 | 3.61 |
| 20 | 4.12 | 4.00 | 3.92 | 3.86 | 3.77 | 3.70 | 3.64 | 3.58 | 3.51 | 3.48 |
| 21 | 4.00 | 3.88 | 3.80 | 3.74 | 3.64 | 3.58 | 3.52 | 3.46 | 3.39 | 3.36 |
| 22 | 3.89 | 3.78 | 3.70 | 3.63 | 3.54 | 3.48 | 3.41 | 3.35 | 3.28 | 3.25 |
| 23 | 3.79 | 3.68 | 3.60 | 3.53 | 3.44 | 3.38 | 3.32 | 3.25 | 3.19 | 3.16 |
| 24 | 3.71 | 3.59 | 3.51 | 3.45 | 3.36 | 3.29 | 3.23 | 3.17 | 3.10 | 3.07 |
| 25 | 3.63 | 3.52 | 3.43 | 3.37 | 3.28 | 3.22 | 3.15 | 3.09 | 3.03 | 2.99 |
| 26 | 3.56 | 3.44 | 3.36 | 3.30 | 3.21 | 3.15 | 3.08 | 3.02 | 2.95 | 2.92 |
| 27 | 3.49 | 3.38 | 3.30 | 3.23 | 3.14 | 3.08 | 3.02 | 2.96 | 2.89 | 2.86 |
| 28 | 3.43 | 3.32 | 3.24 | 3.18 | 3.09 | 3.02 | 2.96 | 2.90 | 2.83 | 2.80 |
| 29 | 3.38 | 3.27 | 3.18 | 3.12 | 3.03 | 2.97 | 2.91 | 2.84 | 2.78 | 2.74 |
| 30 | 3.33 | 3.22 | 3.13 | 3.07 | 2.98 | 2.92 | 2.86 | 2.79 | 2.73 | 2.69 |
| 35 | 3.13 | 3.02 | 2.93 | 2.87 | 2.78 | 2.72 | 2.66 | 2.59 | 2.52 | 2.49 |
| 40 | 2.98 | 2.87 | 2.79 | 2.73 | 2.64 | 2.57 | 2.51 | 2.44 | 2.38 | 2.34 |
| 50 | 2.79 | 2.68 | 2.60 | 2.53 | 2.44 | 2.38 | 2.31 | 2.25 | 2.18 | 2.14 |
| 60 | 2.67 | 2.55 | 2.47 | 2.41 | 2.32 | 2.25 | 2.19 | 2.12 | 2.05 | 2.01 |
| 70 | 2.58 | 2.47 | 2.39 | 2.32 | 2.23 | 2.16 | 2.10 | 2.03 | 1.95 | 1.92 |
| 80 | 2.52 | 2.41 | 2.32 | 2.26 | 2.16 | 2.10 | 2.03 | 1.96 | 1.89 | 1.85 |
| 90 | 2.47 | 2.36 | 2.27 | 2.21 | 2.11 | 2.05 | 1.98 | 1.91 | 1.83 | 1.79 |
| 100 | 2.43 | 2.32 | 2.24 | 2.17 | 2.08 | 2.01 | 1.94 | 1.87 | 1.79 | 1.75 |
| 120 | 2.37 | 2.26 | 2.18 | 2.11 | 2.02 | 1.95 | 1.88 | 1.81 | 1.73 | 1.68 |
| 150 | 2.32 | 2.21 | 2.12 | 2.06 | 1.96 | 1.89 | 1.82 | 1.74 | 1.66 | 1.62 |
| 200 | 2.26 | 2.15 | 2.07 | 2.00 | 1.90 | 1.83 | 1.76 | 1.68 | 1.60 | 1.55 |
| 250 | 2.23 | 2.12 | 2.03 | 1.97 | 1.87 | 1.80 | 1.72 | 1.65 | 1.56 | 1.51 |
| 300 | 2.21 | 2.10 | 2.01 | 1.94 | 1.85 | 1.78 | 1.70 | 1.62 | 1.53 | 1.48 |
| 400 | 2.18 | 2.07 | 1.98 | 1.92 | 1.82 | 1.75 | 1.67 | 1.59 | 1.50 | 1.45 |
| 500 | 2.17 | 2.05 | 1.97 | 1.90 | 1.80 | 1.73 | 1.65 | 1.57 | 1.48 | 1.43 |
| 600 | 2.16 | 2.04 | 1.96 | 1.89 | 1.79 | 1.72 | 1.64 | 1.56 | 1.46 | 1.41 |
| 750 | 2.15 | 2.03 | 1.95 | 1.88 | 1.78 | 1.71 | 1.63 | 1.55 | 1.45 | 1.40 |
| 1000 | 2.14 | 2.02 | 1.94 | 1.87 | 1.77 | 1.69 | 1.62 | 1.53 | 1.44 | 1.38 |

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 | 7.815 | 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 |