

UNIVERSITY OF SWAZILAND



FINAL EXAMINATION PAPER 2018

TITLE OF PAPER:	INTRODUCTION TO REGRESSION ANALYSIS
COURSE CODE:	ST 304/ STA 304
TIME ALLOCATED:	2 (TWO) HOURS
REQUIREMENTS:	STATISTICAL TABLES AND CALCULATOR
INSTRUCTION:	ANSWER ANY 3 (THREE) QUESTIONS OF YOUR CHOICE. ALL QUESTIONS CARRY THE MARKS AS INDICATED WITHIN THE PARENTHESIS

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QUESTION ONE**[4+6+3+2+1+2+2]**

- i. In a study to determine how the skill in doing a complex assembly job is influenced by the amount of training, 15 new recruits were given varying amounts of training ranging between 3 and 12 hours. After the training, their times to perform the job were recorded. Denoting (x) = duration of training in hours and (y) = time to do the job in minutes, the following summary statistics were obtained:

$$\bar{X} = 7.2 \quad \bar{Y} = 45.6 \quad SS_{xx} = 33.6 \quad SS_{xy} = -57.2 \quad SS_{yy} = 160.2$$

- Determine the equation for the best fitting line
 - Do the data substantiate the claim that the job time decreases with more hours of training?
 - Estimate the mean job time for 9 hours of training, and construct a 95% confidence interval for β_1 .
 - Find the predicted y for x = 35 hours and comment on the results
- ii. Management proposed the following regression model to predict sales at a fast food outlet

$$\hat{Y} = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \beta_3 X_3 + \varepsilon$$

Where

Y = sales (1000s)

X_1 = number of competitors within one mile

X_2 = population within one mile (1000s)

$X_3 = \begin{cases} 1, & \text{if drive - up windows is present} \\ 0, & \text{otherwise} \end{cases}$

The following estimated regression equation was developed after 20 outlets were surveyed:

$$\hat{Y} = 10.1 - 4.2X_1 + 6.8X_2 + 15.3X_3$$

- What is the expected amount of sales attributed to the drive – up window?
- Predict sales for a store with two competitors, a population of 8,000 within one mile and no drive up window.
- Predict sales for a store with one competitor, a population of 3,000 within one mile and a drive up window.

QUESTION TWO**[4+5+1+5+5]**

The following tables are partial SPSS output of a regression problem:

ANOVA

Model		Sum of Squares	Df	Mean Square	Fo	Sig
1	Regression	126.714	3	42.238	5.171	.054
	Residual	40.842	5	8.168		
	Total	167.556	8			

Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	B		
1	Constant	35.626	13.418		2.655	.045
	X1	3.675	1.639	.745	2.243	.075
	X2	2.892	1.055	.614	2.740	.041
	X3	-.110	1.625	-.022	-.068	.949

Answer the following questions based on the above tables:

- State the fitted regression line.
- Test the goodness of the fitted model. You must state the null and alternative hypothesis and clearly state the conclusion.
- What is the estimated value of σ^2 ?
- Calculate the coefficient of multiple determination R^2 . How is it interpreted here?
- Do the data present sufficient evidence to indicate that the third predictor variable contributes information for the prediction of the response variable?

QUESTION THREE

[5+6+9]

- Explain the meaning of Heteroscedasticity. What happens to the OLS estimators in a simple regression model in the presence of Heteroscedasticity, if all other assumptions hold?
- When and how would the method of Generalised Least Squares (GLS) help tackle the problem of Heteroscedasticity?
- For a simple regression model $Y = \beta_0 + \beta_1 X_1 + \varepsilon$, fitted to data with 10 sample values, the values of X_i and the respective absolute values $|e_i|$ of the residuals are

X_i	12.1	21.4	18.7	21.7	12.5	10.4	20.8	10.2	16	12
$ e_i $	1.03	1.24	0.2	0.22	0.26	0.59	0.83	0.1	0.06	0.03

Perform the Spearman's test of Heteroscedasticity.

QUESTION FOUR

[7+3+2+4+4]

- What is Multicollinearity? Explain, with illustrations, the practical consequences of Multicollinearity?
- State the three remedial for serious Multicollinearity.
- Consider the following ANOVA Table with the decomposition of SSR for the three predictor variables

Source of Variation	SS	DF	MS
Regression	246.58	3	
X_1	198.27	1	
$X_2 X_1$	33.17	1	
$X_3 X_1 X_2$	15.14	1	
Error	98.41	15	
Total	A	B	

- Find A, B and all required MS in the above table
- Test whether X_3 can be dropped from the regression model given that X_1 and X_2 are retained. Use $\alpha = 0.05$
- Test whether X_2 and X_3 can be dropped from the regression model that already contains X_1 . Use $\alpha = 0.05$

QUESTION FIVE**[6+10+4]**

- Define Autocorrelation. State the causes of positively auto correlated error terms in economic data.
- The least squares regression equation $\hat{Y} = 98.1 + 5.0X_i$ has been fitted to the following data. Use Durbin -Watson to test the existence of positive autocorrelation at $\alpha = 0.05$ and also consider $\sum(e_i - e_{i-1})^2 = 309.26$

X_i	Y_i	X_i	Y_i	X_i	Y_i
1	97.0	6	125.5	11	150.6
2	109.7	7	132.9	12	157.8
3	110.3	8	139.7	13	158.3
4	121.5	9	145.6	14	166.9
5	130.4	10	149.4	15	175.8

- Given a sample of 40 observations and 5 predictor variables with 5% level of significance, what can you say about autocorrelation(positive or negative) if
 - $D = 1.05$?
 - $D = 1.60$?
 - $D = 2.10$?
 - $D = 3.50$

[you must show all work regarding your conclusions]

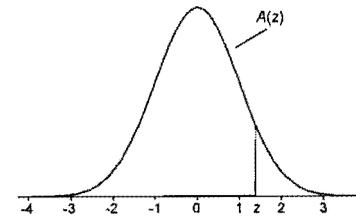
END OF EXAMINATION

STATISTICAL TABLES

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

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	0.8508	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	0.9984	0.9985	0.9985	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	0.9999							

TABLE A.2

t Distribution: Critical Values of t

Degrees of freedom	Two-tailed test: One-tailed test:	Significance level					
		10% 5%	5% 2.5%	2% 1%	1% 0.5%	0.2% 0.1%	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	3.433
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	v ₂	F Distribution: Critical Values of F (5% significance level)																	
		1	2	3	4	5	6	7	8	9	10	12	14	16	18	20			
1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.43	2.38	2.35	2.33			
16	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	4.03	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			
60	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	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	1	3.87	3.03	2.63	2.40	2.24	2.12	2.04	1.97	1.91	1.86	1.78	1.72	1.68	1.64	1.61			
400	1	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	1	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	1	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	1	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	1	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)

v_1	25	30	35	40	50	60	75	100	150	200
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	19.48	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
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
1	4032.18	4999.50	5403.33	5624.58	5763.65	5858.99	5928.36	5981.07	6022.47	6055.85	6106.32	6142.67	6170.10	6191.33	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	10.16	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	2.50	2.44
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.66	2.56	2.48	2.42	2.37
50	7.17	5.06	4.20	3.72	3.41	3.19	3.02	2.89	2.78	2.70	2.56	2.46	2.38	2.32	2.27
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.50	2.39	2.31	2.25	2.20
70	7.01	4.92	4.07	3.60	3.29	3.07	2.91	2.78	2.67	2.59	2.45	2.35	2.27	2.20	2.15
80	6.96	4.88	4.04	3.56	3.26	3.04	2.87	2.74	2.64	2.55	2.42	2.31	2.23	2.17	2.12
90	6.93	4.85	4.01	3.53	3.23	3.01	2.84	2.72	2.61	2.52	2.39	2.29	2.21	2.14	2.09
100	6.90	4.82	3.98	3.51	3.21	2.99	2.82	2.69	2.59	2.50	2.37	2.27	2.19	2.12	2.07
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47	2.34	2.23	2.15	2.09	2.03
150	6.81	4.75	3.91	3.45	3.14	2.92	2.76	2.63	2.53	2.44	2.31	2.20	2.12	2.06	2.00
200	6.76	4.71	3.88	3.41	3.11	2.89	2.73	2.60	2.50	2.41	2.27	2.17	2.09	2.03	1.97
250	6.74	4.69	3.86	3.40	3.09	2.87	2.71	2.58	2.48	2.39	2.26	2.15	2.07	2.01	1.95
300	6.72	4.68	3.85	3.38	3.08	2.86	2.70	2.57	2.47	2.38	2.24	2.14	2.06	1.99	1.94
400	6.70	4.66	3.83	3.37	3.06	2.85	2.68	2.56	2.45	2.36	2.23	2.13	2.05	1.98	1.92
500	6.69	4.65	3.82	3.36	3.05	2.84	2.68	2.55	2.44	2.36	2.22	2.12	2.04	1.97	1.92
600	6.68	4.64	3.81	3.35	3.05	2.8									

TABLE A.3 (continued)

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

ν_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	26.35	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	4.45	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
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)

ν_1	1	2	3	4	5	6	7	8	9	10	12	14	16	18	20
1	4.05e05	5.00e05	5.40e05	5.62e05	5.76e05	5.86e05	5.92e05	5.98e05	6.02e05	6.06e05	6.11e05	6.14e05	6.17e05	6.19e05	6.21e05
2	998.50	999.00	999.17	999.25	999.30	999.33	999.36	999.37	999.39	999.40	999.42	999.43	999.44	999.44	999.45
3	167.03	148.50	141.11	137.10	134.58	132.85	131.58	130.62	129.86	129.25	128.32	127.64	127.14	126.74	126.42
4	74.14	61.25	56.18	53.44	51.71	50.53	49.66	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	5.88	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	8.26	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	7.95	6.34	5.46	4.90	4.51	4.22	4.00	3.82	3.67	3.44	3.27	3.14	3.04	2.95
60	11.97	7.77	6.17	5.31	4.76	4.37	4.09	3.86	3.69	3.54	3.32	3.15	3.02	2.91	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	2.83	2.74
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	4.95	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	4.29	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	4.25	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	4.22	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	2.82	2.66	2.53	2.43	2.34
500	10.96	7.00	5.51												

TABLE A.3 (continued)

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

ν_1	25	30	35	40	50	60	75	100	150	200
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	999.48	999.48	999.49	999.49	999.49	999.49
3	125.84	125.45	125.17	124.96	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