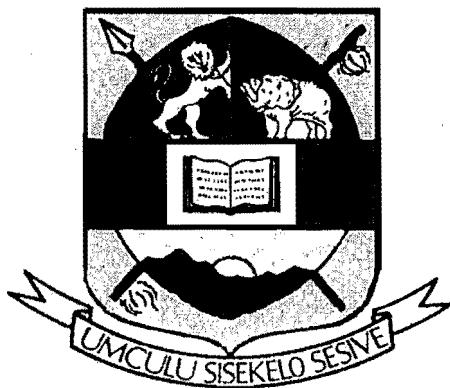


UNIVERSITY OF SWAZILAND



RE SIT EXAMINATION PAPER 2017/2018

TITLE OF PAPER: GENERAL LINEAR MODELS
COURSE CODE: STA 215
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**[6+4+4+6]**

Consider the following data

Variable Y	12	13	13	14	15	15	14	16	17	18
Variable X	2	2	3	3	4	4	5	5	6	6

- 1.1 Fit the regression line $Y = \beta_0 + \beta_1 X_1$
- 1.2 Interpret the estimated values of β_0 and β_1
- 1.3 Estimate σ^2
- 1.4 Construct a 90% Confidence Interval for β_0 and β_1

QUESTION TWO**[6+6+8]**

An article in the Journal of Sound and Vibration (Vol. 151, 1991, pp. 383–394) described a study investigating the relationship between noise exposure and hypertension. The following data are representative of those reported in the article.

Y	1	0	1	2	5	1	4	6	2	3	5	4	6	8	4	5	7	9	7	6
X	60	63	65	70	70	70	80	90	80	80	85	89	90	90	90	90	94	100	100	100

- 2.1 Using the observed data calculate the estimates of the slope and intercept parameter of the regression model.
- 2.2 Test for significance of regression using the Anova.
- 2.3 Analyse the regression model adequacy using the Lack of fit method and comment on model adequacy.

QUESTION THREE**[3+7+3+6+1]**

A study was performed to investigate the pull strength of a wire bond in a semiconductor manufacturing process (Y), in relation to wire length (X_1), and die height (X_2). (Twenty five observations were collected, and the following summary quantities obtained:

$$n = 25 \quad \sum X_{i1} = 206 \quad \sum X_{i2} = 8,294 \quad \sum Y_i = 725.82 \quad \sum X_{i1}^2 = 2,396$$

$$\sum X_{i2}^2 = 3,5321,848 \quad \sum X_{i1} X_{i2} = 77,177 \quad \sum X_{i1} Y_i = 8,008.37 \quad \sum X_{i2} Y_i = 274,811.31$$

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

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

- 3.2 Estimate the parameters in the model in part (3.1) using the matrix method and give the final model for the pull strength of a wire bond in a semiconductor manufacturing process.
- 3.3 Estimate σ^2 given that SST is 6105.9
- 3.4 Construct the t-test on each regression coefficient using $\alpha = 0.05$
- 3.5 What is the predicted strength when $X_1 = 2$ and $X_2 = 50$?

QUESTION FOUR**[8+8+4]**

An experiment was conducted to investigate leaking current in a SOS MOSFETS device. The purpose of the experiment was to investigate how leakage current varies as the channel length changes. Four channel lengths were selected. For each channel length, five different widths were also used, and width is to be considered a nuisance factor. The data are as follows:

Channel Width	Length				
	1	2	3	4	5
1	0.7	0.8	0.8	0.9	1.0
2	0.8	0.8	0.9	0.9	1.0
3	0.9	1.0	1.7	2.0	4.0
4	1.0	1.5	2.0	3.0	2.0

- 4.1 Test the hypothesis that mean leakage voltage does not depend on the channel length, using $\alpha = 0.05$.
- 4.2 Analyse the residuals from this experiment.
- 4.3 Comment on the residual plot.

QUESTION FIVE**[2+2+2+6+2+2+2+2]**

- A. 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

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

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

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

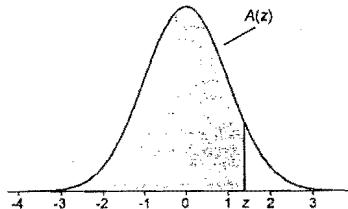
STATISTICAL TABLES

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	0.8508	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	0.9985	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	0.9994	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%	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_2	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	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	2.22	2.19	
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.26	2.21	2.18	2.16
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.22	2.18	2.15	2.12
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.20	2.16	2.12	2.10
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.17	2.13	2.10	2.07
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.15	2.11	2.08	2.05
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.13	2.09	2.05	2.03
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.11	2.07	2.04	2.01
26	4.22	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.15	2.09	2.05	2.02	1.99
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.13	2.08	2.04	2.00	1.97
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.12	2.06	2.02	1.99	1.96
29	4.18	3.33	2.93	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	1.95	1.89	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	1.64</

TABLE A.3 (continued)

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

<i>v₁</i>	25	30	35	40	50	60	75	100	150	200
<i>v₂</i>										
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)

<i>v₁</i>	1	2	3	4	5	6	7	8	9	10	12	14	16	18	20
1	4052.18	4999.50	5403.35	5624.58	5763.65	5859.99	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	99.37	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	14.53	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	3.85	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.								

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			
v_2	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	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)														
v_1	1	2	3	4	5	6	7	8	9	10	12	14	16	18	20	
v_2	1	4.05e05	5.00e05	5.40e05	5.62e05	5.76e05	5.86e05	5.93e05	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	26.06	25.78	25.57	25.39		
6	35.51	27.00	23.70	21.92	20.80	20.03	19.46	18.89	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	12.59	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	5.75	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	5.59	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	5.04	4.74	4.50	4.39	4.24	4.09	
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	5.54	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													

TABLE A.3 (continued)

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

v_1	25	30	35	40	50	60	75	100	150	200
v_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	999.48	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

Significance level			
Degrees of freedom	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