

**UNIVERSITY OF ESWATINI**



**RESIT EXAMINATION PAPER 2018**

**TITLE OF PAPER :** PROBABILITY THEORY I

**COURSE CODE :** STA211

**TIME ALLOWED :** TWO (2) HOURS

**INSTRUCTIONS :** ANSWER ANY THREE QUESTIONS.

**REQUIREMENTS :** SCIENTIFIC CALCULATOR AND  
STATISTICAL TABLES.

### Question 1

- a) Let A and B be events in a probability space. The probability of event A is  $P(A) = 1/3$  and the conditional probability of B given  $A^c$  is  $P(B|A^c) = 1/4$ . Find the probability that A or B occurs.
- (5 Marks)
- b) Let E and F be two events for which the probability that at least one of them occurs is  $3/4$ . Find the probability that neither E nor F occurs.
- (5 Marks)
- c) One tosses a fair coin twice. The two events of interest are:  $A = \{\text{first toss is a head}\}$  and  $B = \{\text{second toss is a head}\}$ . Are A and B independent? And are they disjoint?
- (5 Marks)
- d) In a certain country it is established that 0.5% of the population suffers from a certain disease. For this disease there exists a test that gives the correct diagnosis for 80% of healthy persons and for 98% of sick persons. A person is tested and found sick. Find the probability that the diagnosis is wrong, i.e. that the person is actually healthy.
- (5 Marks)

### Question 2

- a) On January 28, 1986 the space shuttle Challenger exploded about one minute after the launch. The cause of the disaster was explosion of the main fuel tank, caused by flames of hot gas erupting from one of the solid rocket boosters. These rocket boosters are manufactured in segments, joint together with O-rings. Each rocket booster has three O-rings and per launch two rocket boosters are used, so in total six O-rings each time. Based on data on the number of failed O-rings, available from previous launches, it was found that the probability  $p$  that an individual O-ring fails depends on the launch temperature  $t$  (in degrees Fahrenheit) according to

$$p = \frac{\exp(a + bt)}{1 + \exp(a + bt)}$$

with  $a = 5.085$  and  $b = -0.1156$ . Hence,  $p$  increases with decreasing launch temperature. At the time of the fatal launch of the Challenger,  $t$  was extremely low: 31 degrees Fahrenheit. Although the above formula is based on data for which  $t > 50$  degrees Fahrenheit, let us use this formula also for  $t = 31$  degrees Fahrenheit.

Find the probability of at least one O-ring failing during the 1986 Challenger launch.

(8 Marks)

- b) A machine fastens plastic screw-on caps onto containers of motor oil. If the machine applies more torque than the cap can withstand, the cap will break. Both the applied torque and the strength of the caps vary. The capping machine torque is a normally distributed random

variable with mean 0.79Nm and standard deviation 0.10Nm. The cap strength, being the torque that would break the cap, is also a normally distributed random variable with mean 1.13Nm and standard deviation 0.14Nm. Assume that the cap strength and the applied torque are independent.

What is the probability that a cap will break while being fastened by the capping machine?

(5 Marks)

- c) Let  $X$  be an exponentially distributed random variable with parameter  $\lambda = 1/5$ . Find the conditional probability  $P(x < 5 | 3 < x < 6)$ .

(7 Marks)

### Question 3

- a) The random variable  $X$  is uniformly distributed on the interval  $(0, 1)$ . Derive the PDF of the random variable  $Y = -\ln X$ .
- b) Consider two independent random variables  $X_1$  and  $X_2$ , distributed exponentially with  $\lambda = 1$ . That is,

$$f_X(x) = \begin{cases} e^{-x}, & x \geq 0 \\ 0, & \text{otherwise} \end{cases}$$

Calculate the PDF of  $X_1 + X_2$ .

(20 Marks)

### Question 4

- a) The random variable  $W$  is uniformly distributed on the interval  $(\pi, 2\pi)$ . What can you say about  $E[\sin(W)]$  and  $\sin[E(W)]$ ? Which one is bigger? And if they are equal, are they also equal to zero?
- b) A pulse of light has energy  $X$  that is a random variable with parameter  $\lambda$ , i.e., its PDF is

$$f_X(x) = \lambda^2 x e^{-\lambda x}, \text{ for } x \geq 0.$$

This pulse illuminates an ideal photon-counting detector whose output  $N$  is a Poisson-distributed random variable with mean  $x$  when  $X = x$ , i.e., its conditional PMF is

$$p_{N|X}(n|x) = \frac{\lambda^n e^{-\lambda}}{n!}, \text{ for } n = 0, 1, 2, \dots$$

Find  $E[N]$  and  $\text{Var}[N]$

(12 Marks)

### Question 5

- (a) Suppose that the discrete random variable X has the probability function

$$P(X = x) = (1 - \theta)^{x-1} \theta, \quad x = 1, 2, \dots$$

Show that X has moment generating function

$$M_X(t) = \frac{e^t \theta}{1 - e^t(1 - \theta)}, \quad t < -\ln(1 - \theta)$$

Hence show that the expected value of X is  $1/\theta$  and that the variance of X is  $(1 - \theta)\theta^{-2}$

(10 Marks)

- (b) The random variable X has a Chi-squared distribution with  $k$  degrees of freedom ( $k = 1, 2, 3, \dots$ ), which has moment generating function (mgf)  $m(t) = (1 - 2t)^{-k/2}$  for  $t < \frac{1}{2}$ .

- i. Using the  $m(t)$ , find the mean and variance of X.

(5 Marks)

- ii. In the case  $k = 4$ , the probability density function is given by

$$f(x) = \frac{1}{4} x e^{-1/2}, \quad x > 0$$

Using integration, confirm that the mgf of the Chi-squared distribution with 4 degrees of freedom is  $m(t) = (1 - 2t)^{-2}$  for  $t < \frac{1}{2}$ .

(5 Marks)

## A22 Appendix II Tables

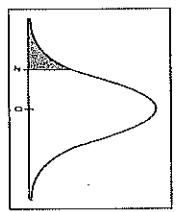
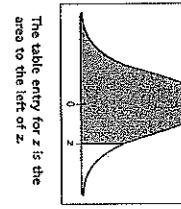
The table entry for  $z$  is thearea to the left of  $z$ .The table entry for  $z$  is thearea to the left of  $z$ .

TABLE 5 Areas of a Standard Normal Distribution

(a) Table of Areas to the Left of  $z$ 

$z$	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
-3.4	.003	.003	.003	.003	.003	.003	.003	.003	.003	.002
-3.3	.005	.005	.005	.005	.004	.004	.004	.004	.004	.003
-3.2	.007	.007	.007	.006	.006	.006	.006	.005	.005	.005
-3.1	.010	.009	.009	.009	.008	.008	.008	.008	.007	.007
-3.0	.013	.013	.012	.012	.012	.011	.011	.011	.010	.010
-2.8	.026	.025	.024	.023	.023	.022	.021	.021	.020	.019
-2.7	.034	.033	.032	.031	.030	.029	.028	.027	.026	.025
-2.6	.047	.045	.044	.043	.041	.040	.039	.038	.037	.036
-2.5	.062	.060	.058	.057	.055	.054	.052	.051	.049	.048
-2.4	.082	.080	.078	.075	.073	.071	.069	.068	.066	.064
-2.3	.107	.104	.102	.099	.096	.094	.091	.089	.087	.084
-2.2	.139	.136	.132	.129	.125	.122	.119	.116	.113	.110
-2.1	.179	.174	.170	.166	.162	.158	.154	.150	.146	.143
-2.0	.228	.222	.217	.212	.207	.202	.197	.192	.188	.183
-1.9	.287	.281	.274	.268	.262	.255	.250	.244	.239	.233
-1.8	.359	.351	.344	.336	.329	.322	.314	.307	.301	.294
-1.7	.446	.436	.427	.418	.409	.401	.392	.384	.375	.367
-1.6	.546	.537	.528	.516	.505	.495	.485	.475	.465	.455
-1.5	.658	.655	.643	.630	.618	.606	.594	.582	.571	.559
-1.4	.808	.793	.778	.754	.734	.711	.678	.649	.614	.581
-1.3	.968	.951	.931	.918	.898	.885	.869	.853	.838	.823
-1.2	.151	.131	.112	.103	.105	.105	.103	.102	.103	.095
-1.1	.137	.135	.134	.132	.127	.125	.120	.119	.119	.110
-1.0	.157	.157	.152	.149	.146	.144	.143	.141	.139	.137
-0.9	.184	.184	.178	.172	.170	.167	.165	.160	.155	.151
-0.8	.219	.209	.205	.203	.205	.197	.194	.182	.184	.167
-0.7	.242	.238	.237	.236	.235	.226	.220	.217	.214	.206
-0.6	.273	.273	.267	.263	.261	.257	.254	.248	.243	.241
-0.5	.305	.305	.305	.305	.305	.298	.294	.291	.287	.283
-0.4	.346	.349	.347	.336	.330	.324	.328	.319	.316	.311
-0.3	.382	.373	.372	.356	.330	.324	.320	.317	.315	.312
-0.2	.427	.418	.412	.409	.402	.402	.394	.393	.387	.385
-0.1	.462	.452	.448	.443	.443	.436	.434	.425	.426	.427
-0.0	.490	.492	.480	.474	.471	.461	.471	.461	.461	.461

TABLE 5(a) continued

(b) Confidence Interval Critical Values  $z_{\alpha/2}$ 

Level of Confidence $\alpha$	Critical Values $z_{\alpha/2}$
0.70, or 70%	1.40
0.75, or 75%	1.15
0.80, or 80%	1.28
0.85, or 85%	1.44
0.90, or 90%	1.645
0.95, or 95%	1.96
0.98, or 98%	2.33
0.99, or 99%	2.58

TABLE 5(b) continued

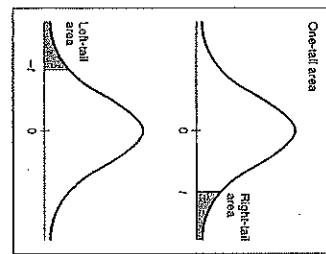
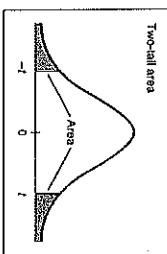
(c) Hypothesis Testing: Critical Values  $z_{\alpha}$ Level of Significance  $\alpha$ Critical value  $z_{\alpha}$  for a left-tailed testCritical value  $z_{\alpha/2}$  for a right-tailed testCritical values  $\pm z_{\alpha/2}$  for a two-tailed test $\pm 1.96$  $\pm 2.58$

A24 Appendix II Tables

TABLE 6 Critical Values for Student's t Distribution

		c is a confidence level	one-tail area									
d.f.	c	0.500	0.250	0.200	0.150	0.100	0.050	0.010	0.005	0.001	0.0005	
1	1.00	2.414	3.078	4.165	6.314	12.006	31.821	63.657	63.659			
2	0.816	1.604	1.886	2.282	2.920	4.203	6.565	9.925	31.599			
3	0.755	1.423	1.536	1.924	2.353	3.182	4.424	5.941	12.276			
4	0.741	1.344	1.533	1.924	2.132	2.776	3.447	4.604	8.610			
5	0.727	1.301	1.476	1.699	2.015	2.571	3.365	4.032	6.869			
6	0.718	1.273	1.465	1.686	1.945	2.447	3.148	3.807	5.859			
7	0.711	1.254	1.475	1.677	1.895	2.385	2.989	3.599	5.408			
8	0.705	1.240	1.397	1.592	1.880	2.305	2.898	3.355	5.041			
9	0.703	1.230	1.383	1.524	1.833	2.262	2.821	3.250	4.781			
10	0.700	1.221	1.359	1.581	1.812	2.228	2.764	3.169	4.307			
11	0.697	1.214	1.363	1.548	1.795	2.201	2.718	3.105	4.337			
12	0.695	1.209	1.356	1.530	1.782	2.179	2.681	3.055	4.318			
13	0.694	1.204	1.350	1.530	1.771	2.160	2.650	3.012	4.221			
14	0.692	1.200	1.345	1.523	1.761	2.145	2.624	2.977	4.140			
15	0.691	1.197	1.341	1.517	1.753	2.131	2.602	2.947	4.173			
16	0.689	1.194	1.338	1.508	1.740	2.110	2.587	2.989	4.055			
17	0.688	1.191	1.335	1.508	1.740	2.100	2.587	2.989	4.055			
18	0.688	1.189	1.330	1.504	1.734	2.091	2.582	2.978	4.023			
19	0.688	1.187	1.328	1.500	1.729	2.093	2.585	2.981	4.011			
20	0.687	1.185	1.325	1.497	1.725	2.088	2.578	2.945	3.950			
21	0.686	1.183	1.323	1.494	1.721	2.080	2.518	2.831	3.819			
22	0.686	1.182	1.321	1.492	1.717	2.074	2.508	2.819	3.819			
23	0.685	1.180	1.319	1.489	1.714	2.069	2.500	2.807	3.766			
24	0.685	1.179	1.316	1.487	1.711	2.064	2.492	2.797	3.745			
25	0.684	1.177	1.315	1.485	1.708	2.060	2.485	2.787	3.725			
26	0.684	1.177	1.315	1.483	1.708	2.056	2.479	2.779	3.707			
27	0.684	1.176	1.314	1.482	1.708	2.052	2.473	2.771	3.690			
28	0.683	1.175	1.313	1.480	1.707	2.048	2.467	2.763	3.677			
29	0.683	1.174	1.311	1.479	1.709	2.045	2.462	2.756	3.659			
30	0.683	1.173	1.310	1.477	1.709	2.045	2.457	2.750	3.646			
35	0.682	1.170	1.306	1.472	1.700	2.030	2.438	2.724	3.591			
40	0.681	1.167	1.303	1.468	1.684	2.021	2.423	2.704	3.551			
45	0.680	1.165	1.301	1.465	1.679	2.014	2.412	2.690	3.520			
50	0.679	1.164	1.299	1.462	1.675	2.009	2.403	2.678	3.495			
60	0.679	1.162	1.295	1.458	1.671	2.000	2.390	2.660	3.460			
70	0.679	1.160	1.292	1.456	1.664	1.994	2.380	2.646	3.425			
80	0.678	1.158	1.289	1.454	1.660	1.986	2.374	2.639	3.416			
90	0.677	1.157	1.289	1.453	1.659	1.984	2.366	2.635	3.398			
100	0.675	1.156	1.283	1.448	1.648	1.955	2.354	2.590	3.316			
1000	0.675	1.151	1.282	1.442	1.645	1.942	2.330	2.581	3.308			
∞	0.674	1.150	1.282	1.440	1.645	2.326	2.576	3.291				

For degrees of freedom d.f. not in the table, use the closest d.f. that is smaller.



A25 Appendix II Tables

		Right-tail Area									
d.f.	.995	.990	.975	.950	.900	.100	.050	.025	.010	.005	
2	0.0100	0.0201	0.0506	0.103	0.211	4.61	5.59	7.38	9.22	10.60	
3	0.072	0.115	0.216	0.352	0.584	6.25	7.81	9.49	11.14	12.84	
4	0.207	0.297	0.484	0.711	1.064	7.78	9.49	11.14	13.28	14.86	
5	0.412	0.534	0.831	1.145	1.61	9.24	11.07	12.83	15.09	16.75	
6	0.676	0.872	1.24	1.64	2.20	10.64	12.59	14.49	16.81	18.55	
7	0.980	1.34	1.89	2.17	2.82	12.02	14.07	16.01	18.28	20.28	
8	1.34	1.65	2.18	2.77	3.49	13.36	15.51	17.53	20.08	21.96	
9	1.73	2.09	2.70	3.38	4.17	14.69	16.92	20.02	21.67	23.59	
10	2.16	2.36	3.25	3.94	4.87	15.99	18.33	20.48	23.21	25.19	
11	2.60	3.05	3.82	4.57	5.58	17.28	19.68	21.92	24.77	26.76	
12	3.07	3.57	4.40	5.23	6.30	18.55	21.03	23.54	26.22	28.30	
13	3.57	4.11	5.01	5.89	6.74	19.81	22.35	25.11	27.94	30.82	
14	4.07	4.65	5.53	6.45	7.31	20.54	23.30	26.30	29.59	32.61	
15	4.60	5.23	6.26	7.26	8.15	22.31	25.00	28.49	30.58	32.80	
16	5.14	5.81	6.81	7.81	8.71	23.50	26.30	29.81	32.42	34.27	
17	5.70	6.41	7.56	8.67	10.09	24.77	27.59	30.19	33.43	35.72	
18	6.28	7.01	8.23	9.39	10.86	25.99	28.87	31.52	34.81	37.16	
19	6.84	7.63	8.81	10.12	11.65	27.20	30.14	32.85	36.19	38.58	
20	7.43	8.26	9.59	10.85	12.44	28.41	31.41	34.17	37.57	40.00	
21	8.03	8.90	10.28	11.59	13.24	29.62	32.67	35.48	38.93	41.40	
22	8.64	9.54	10.98	12.34	14.04	30.81	33.92	36.78	40.29	42.80	
23	9.26	10.20	11.59	14.85	16.91	32.01	35.17	38.08	41.64	44.18	
24	9.83	10.65	12.40	13.85	15.32	33.20	36.42	39.35	42.56	45.56	
25	10.52	11.32	13.12	14.61	16.47	34.38	37.65	40.58	43.41	46.93	
26	11.16	12.20	13.94	15.38	17.20	35.56	38.89	41.92	45.54	49.20	
27	11.81	12.98	14.57	16.15	18.11	36.74	40.11	43.19	46.98	50.64	
28	12.46	13.65	15.31	16.93	18.94	37.92	41.34	44.46	48.28	52.99	
29	13.21	14.46	16.05	17.77	19.77	39.09	42.55	45.72	49.59	53.34	
30	13.79	14.95	16.49	18.17	20.60	40.26	43.77	46.98	50.89	53.67	
40	20.71	22.15	24.43	26.51	28.05	51.80	55.76	59.34	63.69	67.10	
50	27.97	29.71	32.26	34.76	37.69	61.75	67.50	71.42	76.15	79.49	
60	35.53	37.48	40.48	43.19	46.46	74.40	78.68	83.30	88.38	91.95	
70	43.28	45.46	48.76	51.74	55.32	85.55	90.55	95.02	100.44	106.6	
80	51.17	53.54	57.15	60.39	65.58	101.9	106.5	112.3	118.3	124.3	
90	59.20	61.75	65.55	68.13	73.29	107.5	113.1	119.1	124.1	128.3	
100	67.33	70.06	74.22	77.93	82.36	113.5	120.3	128.6	135.8	140.2	

Source: From H. L. Harter, *Statistics*, June 1947. Printed by permission of the Biometrika Trustees.

A26 Appendix II Tables

A27

TABLE 8 Critical Values For F Distribution

		Degrees of freedom numerator, d.f. <sub>n</sub>									
		1	2	3	4	5	6	7	8	9	
Right-tail area	tall.	0.100	39.86	49.50	53.59	55.83	57.24	58.20	58.81	59.44	59.86
0.050	0.050	18.45	19.50	21.51	22.48	23.16	23.99	25.77	28.88	240.56	
1	0.025	60.79	79.50	86.4	16.56	89.58	92.85	93.11	94.82	95.66	963.28
0.010	0.010	403.22	499.55	546.4	5624.5	5753.6	5859.0	5928.6	5981.1	6022.5	
0.001	0.001	4032.4	500000	54079	562500	576405	585937	5928.3	5981.4	6022.84	
0.100	8.33	9.06	9.16	9.24	9.26	9.33	9.35	9.37	9.38		
0.050	18.51	19.00	19.16	19.25	19.30	19.35	19.38	19.41	19.45		
3	0.025	38.51	39.25	39.47	39.65	39.80	39.94	39.98	39.99		
0.010	98.0	99.00	99.17	99.35	99.30	99.33	99.36	99.37	99.39		
0.001	988.0	999.00	999.17	999.25	999.30	999.33	999.36	999.37	999.39		
0.100	5.64	5.66	5.59	5.34	5.31	5.28	5.27	5.25	5.24		
0.050	10.13	9.55	9.28	9.12	9.01	8.94	8.83	8.85	8.81		
0.010	24.0	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47	
0.001	74.14	61.25	58.18	53.44	51.71	50.53	48.65	49.00	48.47		
0.100	4.32	4.32	4.39	4.11	4.05	4.01	3.98	3.95	3.94		
0.050	7.71	6.94	6.59	6.39	6.26	6.18	6.09	6.04	6.00		
0.010	21.20	16.00	16.69	15.98	15.52	15.21	14.98	14.80	14.67	14.51	
0.001	74.14	61.25	58.18	53.44	51.71	50.53	48.65	49.00	48.47		
0.100	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77		
0.050	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68		
0.010	16.26	13.27	12.06	11.59	10.87	10.57	10.46	10.29	10.15		
0.001	47.18	37.78	34.6	32.28	31.08	29.75	28.83	28.15	27.65	27.24	
0.100	3.78	3.78	3.78	3.78	3.78	3.78	3.78	3.78	3.78		
0.050	5.99	5.14	4.75	4.53	4.29	4.21	4.15	4.10	4.05		
0.010	13.75	10.82	9.76	9.15	8.75	8.47	8.26	8.10	7.98		
0.001	35.57	27.00	25.70	21.58	20.80	20.03	19.46	19.03	18.58		
0.100	3.59	3.26	2.95	2.88	2.83	2.78	2.75	2.72			
0.050	5.35	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68		
7	0.025	8.07	6.54	5.89	5.52	5.23	5.12	4.99	4.80	4.62	
0.010	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91		
0.001	25.41	18.83	14.39	13.48	12.85	12.40	12.05	11.77			

TABLE 8 Continued

		Degrees of freedom numerator, d.f. <sub>n</sub>											
		10	12	15	20	25	30	40	50	60	120	1000	
Right-tail area	tall.	0.100	60.19	60.71	61.22	61.74	62.05	62.26	62.53	62.69	62.79	63.06	63.30
0.050	0.050	241.88	243.51	245.95	248.01	249.36	250.10	251.14	251.77	252.20	252.25	254.19	
1	0.025	988.83	976.71	973.10	978.08	981.14	982.58	983.88	984.51	985.11	985.8	987.1	987.7
0.010	0.010	6055.8	6106.3	6157.3	6208.7	6250.6	6282.8	6322.5	6371.3	6375.4	6379.4	6382.4	
0.001	0.001	6056.1	6106.8	6157.6	6208.6	6261.7	6280.9	6321.2	6373.7	6377.2	6382.5	6387.0	
0.100	9.39	9.41	9.42	9.44	9.45	9.46	9.48	9.49	9.47	9.48	9.48	9.49	
0.050	19.40	19.41	19.43	19.45	19.46	19.47	19.48	19.49	19.47	19.48	19.48	19.49	
3	0.025	39.40	39.41	39.43	39.45	39.46	39.46	39.47	39.47	39.48	39.48	39.50	
0.010	99.40	99.42	99.43	99.45	99.46	99.47	99.47	99.47	99.48	99.48	99.49	99.50	
0.001	599.40	599.42	599.43	599.45	599.46	599.47	599.47	599.48	599.48	599.49	599.49	599.50	
0.100	5.23	5.22	5.20	5.18	5.17	5.16	5.15	5.15	5.14	5.13			
0.050	8.79	8.74	8.70	8.66	8.63	8.62	8.59	8.58	8.57	8.55	8.53		
3	0.025	14.42	14.24	14.15	14.07	14.02	13.91	13.84	13.75	13.69	13.65	13.56	13.47
0.010	43.65	42.41	41.67	41.02	40.57	40.33	40.09	40.88	41.45	41.40	41.03		
0.001	139.35	128.22	122.37	126.42	125.84	125.15	124.95	124.55	124.47	123.97	123.53		
0.100	3.92	3.90	3.87	3.84	3.83	3.82	3.81	3.80	3.79	3.78	3.77		
0.050	5.56	5.51	5.46	5.40	5.37	5.34	5.31	5.29	5.27	5.26	5.25		
4	0.025	8.84	8.75	8.65	8.56	8.50	8.46	8.43	8.38	8.36	8.31	8.28	
0.010	14.55	14.37	14.20	14.02	13.91	13.81	13.71	13.62	13.55	13.50	13.44		
0.001	48.65	47.41	46.56	46.30	45.70	45.43	45.09	44.88	44.75	44.60	44.03		
0.100	4.74	4.68	4.62	4.56	4.52	4.50	4.46	4.44	4.43	4.40	4.37		
0.050	6.62	6.52	6.43	6.33	6.27	6.23	6.18	6.16	6.12	6.07	6.02		
5	0.025	10.05	9.99	9.72	9.55	9.45	9.38	9.29	9.24	9.20	9.11	9.03	
0.010	26.52	26.42	25.91	25.39	25.08	24.87	24.60	24.44	24.33	24.06	23.82		
0.001	73.77	72.56	72.40	72.23	71.94	71.64	71.35	71.05	70.76	70.47	70.19		
0.100	2.78	2.75	2.72	2.70	2.67	2.63	2.59	2.57	2.55	2.52	2.49		
0.050	3.57	3.51	3.44	3.40	3.38	3.34	3.30	3.27	3.23	3.20	3.15		
7	0.025	4.76	4.57	4.47	4.40	4.35	4.31	4.28	4.25	4.20	4.15		
0.010	6.62	6.47	6.31	6.16	6.05	5.99	5.86	5.82	5.74	5.66			
0.001	14.87	13.71	13.22	12.69	12.53	12.33	12.20	12.12	11.91	11.72			
0.100	2.54	2.50	2.46	2.42	2.40	2.38	2.35	2.34	2.32	2.30			
0.050	3.38	3.22	3.15	3.08	3.04	3.02	2.97	2.93					
8	0.025	4.75	4.52	4.32	4.05	4.59	4.43	4.36					
0.010	11.26	8.65	7.59	6.63	6.37	6.18	6.03	5.91					
0.001	15.94	10.44	10.12	10.11	9.92	9.79	9.53	9.35					

A28 Appendix II Tables

TABLE 8 continued

		Degrees of freedom numerator, d.f. <sub>N</sub>									
		Right-tail area	1	2	3	4	5	6	7	8	9
	0.100	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44	
	0.050	5.12	4.26	3.66	3.53	3.48	3.37	3.29	3.23	3.18	
9	0.025	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	4.03	
	0.010	10.55	8.02	6.99	6.42	5.96	5.51	5.17	5.35		
8	0.001	22.85	16.59	13.90	12.56	11.71	11.13	10.70	10.37	10.11	
	0.100	3.28	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35	
	0.050	4.58	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	
10	0.025	6.98	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78	
	0.010	10.04	7.55	6.55	5.59	5.04	5.20	5.06	4.94		
9	0.001	21.04	14.91	12.85	11.28	10.48	9.93	9.52	9.20	8.86	
	0.100	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.30	2.27	
	0.050	4.84	3.98	3.59	3.35	3.20	3.09	3.01	2.95	2.90	
11	0.025	6.72	5.25	4.63	4.28	4.04	3.88	3.76	3.66	3.59	
	0.010	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.76	4.65	
10	0.001	19.69	13.81	11.55	10.35	9.38	9.05	8.66	8.35	8.12	
	0.100	3.18	2.81	2.61	2.48	2.39	2.38	2.28	2.24	2.21	
	0.050	4.75	3.98	3.54	3.11	3.00	2.91	2.85	2.80	2.76	
12	0.025	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44	
	0.010	9.33	6.83	5.95	5.41	5.05	4.82	4.64	4.50	4.39	
13	0.001	18.64	12.97	10.89	9.63	8.59	8.38	8.00	7.71	7.48	
	0.100	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16	
	0.050	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	
14	0.025	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.31	
	0.010	9.07	6.61	5.74	5.21	4.86	4.62	4.44	4.30	4.19	
15	0.001	17.82	12.21	10.21	9.07	8.35	7.85	7.49	7.21	6.98	
	0.100	3.10	2.73	2.52	2.39	2.31	2.24	2.19	2.15	2.12	
	0.050	4.60	3.74	3.24	3.11	2.96	2.85	2.78	2.70	2.65	
16	0.025	6.20	4.86	4.24	3.89	3.56	3.50	3.38	3.29	3.21	
	0.010	8.85	6.51	5.55	5.04	4.69	4.46	4.28	4.14	4.03	
17	0.001	17.14	12.78	10.72	9.44	8.08	6.90	5.58			
	0.100	3.07	2.70	2.49	2.36	2.27	2.21	2.15	2.12	2.09	
	0.050	4.58	3.68	3.29	3.06	2.86	2.79	2.71	2.64	2.59	
18	0.025	6.20	4.77	4.15	3.85	3.58	3.41	3.29	3.20	3.12	
	0.010	8.68	6.36	5.42	4.85	4.56	4.32	4.14	4.00	3.89	
19	0.001	16.59	11.24	9.34	8.25	7.57	7.09	6.74	6.47	6.26	
	0.100	3.05	2.67	2.46	2.33	2.24	2.18	2.13	2.09	2.06	
	0.050	4.49	3.63	3.24	3.01	2.85	2.74	2.65	2.59	2.54	
20	0.025	6.12	4.69	4.08	3.75	3.50	3.34	3.22	3.12	3.05	
	0.010	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.76	
21	0.001	16.12	10.57	9.07	7.64	7.27	6.89	6.48	6.19	5.98	

TABLE 8 continued

		Degrees of freedom numerator, d.f. <sub>N</sub>											
		Right-tail area	10	12	15	20	25	30	40	50	60	120	200
	0.100	2.42	2.38	2.34	2.30	2.27	2.25	2.23	2.21	2.18	2.16		
	0.050	3.14	3.07	3.01	2.94	2.89	2.85	2.83	2.80	2.79	2.75	2.71	
9	0.025	3.96	3.87	3.77	3.67	3.60	3.56	3.51	3.47	3.45	3.39	3.34	
	0.010	5.26	5.11	4.96	4.81	4.65	4.57	4.52	4.48	4.40	4.32		
8	0.001	9.89	9.57	9.24	8.90	8.59	8.37	8.37	8.25	8.19	8.00	7.84	
	0.100	2.33	2.28	2.24	2.20	2.17	2.15	2.13	2.12	2.10	2.08	2.05	
	0.050	2.98	2.91	2.85	2.77	2.73	2.70	2.66	2.64	2.62	2.58	2.54	
10	0.025	3.72	3.52	3.42	3.30	3.21	3.15	3.15	3.22	3.14	3.09	3.09	
	0.010	4.83	4.71	4.56	4.41	4.31	4.25	4.17	4.12	4.08	4.00	3.92	
11	0.001	8.75	8.45	8.13	7.80	7.49	7.09	7.07	7.30	7.19	7.04	6.94	
	0.100	2.25	2.11	2.17	2.12	2.10	2.08	2.05	2.03	2.03	2.03	2.03	
	0.050	2.85	2.79	2.65	2.56	2.57	2.53	2.51	2.49	2.45	2.41	2.37	
12	0.025	3.37	3.18	3.07	3.01	2.95	2.87	2.85	2.79	2.73	2.70	2.64	
	0.010	4.39	4.16	4.01	3.88	3.76	3.70	3.62	3.57	3.54	3.45	3.37	
13	0.001	7.29	7.00	6.71	6.40	6.22	6.05	5.93	5.83	5.76	5.59	5.44	
	0.100	2.14	2.10	2.05	2.01	1.98	1.96	1.93	1.92	1.90	1.88	1.85	
	0.050	2.67	2.60	2.53	2.46	2.41	2.38	2.34	2.31	2.28	2.25	2.21	
14	0.025	3.15	3.05	2.95	2.84	2.78	2.74	2.71	2.67	2.64	2.61	2.50	
	0.010	4.10	3.92	3.86	3.76	3.67	3.57	3.47	3.40	3.36	3.34	3.25	
15	0.001	6.80	6.52	6.23	5.93	5.75	5.63	5.47	5.37	5.30	5.14	4.99	
	0.100	2.10	2.05	2.01	1.96	1.93	1.91	1.89	1.87	1.85	1.83	1.80	
	0.050	2.69	2.53	2.46	2.39	2.34	2.31	2.27	2.24	2.22	2.18	2.14	
16	0.025	3.15	3.05	2.95	2.84	2.78	2.74	2.71	2.67	2.64	2.61	2.50	
	0.010	4.09	3.92	3.86	3.76	3.67	3.57	3.47	3.40	3.36	3.34	3.25	
17	0.001	6.40	6.13	5.85	5.56	5.38	5.25	5.10	5.00	4.94	4.77	4.62	
	0.100	2.06	2.02	1.97	1.92	1.89	1.87	1.85	1.83	1.82	1.79	1.76	
	0.050	2.54	2.48	2.40	2.33	2.28	2.25	2.20	2.18	2.16	2.11	2.07	
18	0.025	3.06	2.95	2.86	2.76	2.69	2.64	2.59	2.55	2.52	2.46	2.40	
	0.010	3.86	3.67	3.52	3.37	3.28	3.21	3.13	3.08	3.05	2.96	2.88	
19	0.001	6.08	5.81	5.54	5.25	5.07	4.85	4.60	4.48	4.47	4.33		
	0.100	2.03	1.99	1.94	1.88	1.84	1.81	1.79	1.76	1.75	1.72		
	0.050	2.49	2.42	2.35	2.28	2.21	2.15	2.12	2.11	2.06	2.02		
20	0.025	2.89	2.79	2.68	2.61	2.57	2.51	2.47	2.45	2.38	2.32	2.22	
	0.010	3.69	3.41	3.26	3.16	3.10	3.02	2.97	2.94	2.84	2.76	2.66	
21	0.001	5.81	5.55	5.27	4.99	4.82	4.70	4.54	4.45	4.39	4.23	4.08	

A29

TABLE 8 continued

Degrees of freedom numerator, $d_{f_N}$									
Right-tail area	1	2	3	4	5	6	7	8	9
0.100	3.03	2.64	2.44	2.31	2.22	2.15	2.10	2.06	2.03
0.050	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
0.025	6.04	4.62	4.01	3.65	3.44	3.28	3.15	3.06	2.98
0.010	8.40	6.11	5.19	4.57	4.34	4.10	3.93	3.79	3.68
0.001	15.72	10.66	8.73	7.68	7.02	6.55	6.22	5.96	5.75
0.100	3.01	2.62	2.42	2.29	2.20	2.13	2.08	2.04	2.00
0.050	4.41	3.55	3.15	2.83	2.77	2.68	2.58	2.51	2.46
0.025	5.98	4.59	3.95	3.61	3.38	3.22	3.10	3.01	2.93
0.010	8.29	6.01	5.08	4.38	4.25	4.01	3.84	3.71	3.60
0.001	13.38	10.39	8.49	7.45	6.81	6.35	6.02	5.76	5.56
0.100	2.99	2.61	2.40	2.27	2.18	2.11	2.06	2.02	1.98
0.050	4.38	3.52	3.13	2.80	2.74	2.63	2.54	2.48	2.42
0.025	5.92	4.51	3.90	3.56	3.33	3.17	3.05	2.96	2.88
0.010	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52
0.001	15.08	10.16	8.16	7.27	6.62	6.18	5.85	5.59	5.39
0.100	2.97	2.59	2.39	2.25	2.16	2.09	2.04	2.00	1.96
0.050	4.35	3.49	3.10	2.87	2.70	2.51	2.45	2.39	2.33
0.025	5.87	4.46	3.85	3.51	3.23	3.13	3.01	2.91	2.84
0.010	8.10	5.85	4.54	4.13	3.70	3.40	3.16	3.05	2.94
0.001	14.92	9.95	8.10	7.10	6.6	6.02	5.69	5.44	5.28
0.100	2.95	2.57	2.36	2.23	2.14	2.08	2.02	1.98	1.95
0.050	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
0.025	5.83	4.42	3.82	3.48	3.25	3.09	2.97	2.87	2.80
0.010	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40
0.001	14.89	9.77	7.94	6.95	6.32	5.88	5.56	5.31	5.11
0.100	2.95	2.55	2.35	2.23	2.13	2.05	2.01	1.97	1.93
0.050	4.30	3.44	3.08	2.82	2.65	2.56	2.46	2.40	2.34
0.025	5.79	4.38	3.78	3.44	3.22	3.08	2.93	2.84	2.76
0.010	7.95	5.72	4.82	4.31	3.99	3.78	3.59	3.45	3.33
0.001	14.38	9.61	7.80	6.81	6.19	5.76	5.42	5.19	4.99
0.100	2.94	2.55	2.34	2.21	2.11	2.05	1.99	1.95	1.92
0.050	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
0.025	5.75	4.35	3.75	3.41	3.18	3.02	2.90	2.81	2.73
0.010	7.88	5.66	4.75	4.25	3.94	3.71	3.54	3.41	3.30
0.001	14.20	9.47	7.67	6.70	6.08	5.65	5.33	5.09	4.89
0.100	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91
0.050	4.25	3.40	3.01	2.78	2.62	2.53	2.42	2.36	2.30
0.025	5.72	4.32	3.72	3.38	3.15	2.95	2.87	2.78	2.70
0.010	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.35	3.26
0.001	14.03	9.34	7.55	6.59	5.98	5.55	5.23	4.99	4.80

TABLE 8 continued

Degrees of freedom numerator, $d_{f_N}$											
Right-tail area	10	12	15	20	25	30	40	50	80	120	1000
0.100	2.00	1.96	1.91	1.86	1.83	1.81	1.78	1.75	1.73	1.72	1.69
0.050	2.45	2.38	2.31	2.23	2.18	2.15	2.10	2.08	2.05	2.01	1.97
0.025	2.92	2.82	2.72	2.62	2.55	2.50	2.44	2.41	2.38	2.32	2.28
0.010	3.59	3.46	3.31	3.16	3.07	3.00	2.92	2.87	2.83	2.75	2.66
0.001	5.58	5.22	5.05	4.78	4.60	4.43	4.23	4.14	4.02	3.82	3.62
0.100	1.98	1.93	1.89	1.84	1.80	1.78	1.75	1.74	1.72	1.69	1.65
0.050	2.41	2.34	2.27	2.19	2.14	2.11	2.06	2.02	1.97	1.92	1.87
0.025	2.87	2.77	2.67	2.56	2.49	2.44	2.39	2.35	2.32	2.26	2.20
0.010	3.51	3.27	3.23	3.08	2.99	2.92	2.84	2.78	2.75	2.66	2.58
0.001	5.39	5.13	4.87	4.59	4.42	4.20	4.15	4.06	4.00	3.84	3.67
0.100	1.95	1.91	1.86	1.81	1.78	1.76	1.73	1.71	1.69	1.64	1.61
0.050	2.38	2.31	2.23	2.16	2.11	2.07	2.03	2.00	1.98	1.93	1.88
0.025	2.82	2.72	2.62	2.51	2.44	2.39	2.33	2.30	2.27	2.20	2.14
0.010	3.43	3.30	3.15	3.00	2.91	2.84	2.76	2.64	2.57	2.52	2.43
0.001	5.08	4.74	4.42	4.16	3.92	3.72	3.57	3.40	3.24	3.04	2.90
0.100	1.92	1.87	1.83	1.78	1.74	1.72	1.69	1.67	1.65	1.62	1.59
0.050	2.23	2.15	2.18	2.10	2.05	2.01	1.95	1.94	1.92	1.87	1.82
0.025	2.73	2.64	2.56	2.47	2.37	2.27	2.21	2.18	2.15	2.05	2.00
0.010	3.31	3.17	3.03	2.88	2.78	2.71	2.64	2.58	2.55	2.45	2.37
0.001	4.55	4.20	4.44	4.17	4.00	3.88	3.74	3.58	3.42	3.28	3.18
0.100	1.90	1.86	1.81	1.76	1.73	1.70	1.67	1.65	1.62	1.59	1.57
0.050	2.20	2.13	2.05	2.01	1.98	1.94	1.89	1.84	1.80	1.75	1.70
0.025	2.69	2.50	2.39	2.28	2.22	2.17	2.11	2.08	2.05	2.00	1.97
0.010	3.26	3.12	2.98	2.83	2.75	2.67	2.59	2.53	2.50	2.40	2.32
0.001	4.83	4.58	4.33	4.06	3.83	3.78	3.65	3.54	3.48	3.22	3.17
0.100	1.89	1.84	1.80	1.74	1.71	1.69	1.65	1.62	1.59	1.55	1.52
0.050	2.27	2.20	2.13	2.05	2.00	1.96	1.91	1.88	1.86	1.81	1.76
0.025	2.67	2.57	2.47	2.36	2.29	2.24	2.18	2.11	2.04	1.98	1.93
0.010	3.21	3.07	2.93	2.78	2.69	2.62	2.54	2.45	2.35	2.27	2.22
0.001	4.73	4.48	4.23	3.96	3.79	3.68	3.53	3.44	3.38	3.22	3.08
0.100	1.88	1.83	1.78	1.73	1.70	1.67	1.62	1.58	1.51	1.47	1.42
0.050	2.25	2.19	2.11	2.03	1.97	1.94	1.89	1.86	1.80	1.74	1.68
0.025	2.64	2.54	2.39	2.28	2.21	2.15	2.08	2.01	1.96	1.90	1.84
0.010	3.17	3.03	2.89	2.74	2.64	2.58	2.49	2.44	2.37	2.31	2.22
0.001	4.64	4.39	4.14	3.87	3.71	3.59	3.45	3.38	3.29	3.14	2.99

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