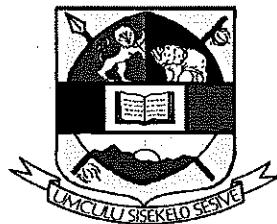


# **UNIVERSITY OF ESWATINI**



## **FINAL EXAMINATION PAPER 2018/2019**

TITLE OF PAPER: GENERAL LINEAR MODELS  
COURSE CODE: STA 215 / ST 204  
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+2+2+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+7+2]**

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).

<b>y</b>	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
<b>x</b>	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  $\beta_1$  and  $\beta_0$ .
- 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.

**QUESTION THREE****[9+8+3 marks]**

The response time in milliseconds was determined for three different types of circuits in an electronic calculator. The results are recorded here.

Circuit Type	Response				
1	19	22	20	18	25
2	20	21	33	27	40
3	16	15	18	26	17

- a) Using  $\alpha = 0.01$ , test the hypothesis that the three circuit types have the same response time.
- b) Analyze the residuals from this experiment.
- c) Find a 95% confidence interval on the response time for circuit three.

**QUESTION FOUR****[3+3+8+5+1]**

- 4.1 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:

$$n = 10 \quad \sum X_{i1} = 223 \quad \sum X_{i2} = 553 \quad \sum Y_i = 1,916$$

$$\sum X_{i1}^2 = 5,200.9 \quad \sum X_{i2}^2 = 31,729 \quad \sum X_{i1} X_{i2} = 12,352 \quad \sum X_{i1} Y_i = 43,550.8$$

$$\sum X_{i2} Y_i = 104,736.8 \quad \sum Y_i^2 = 371,595.6$$

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

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

- 4.3 Estimate the parameters in the model in part (4.2) using the matrix method and give the final model for the shear strength of soil.
- 4.4 Construct the t-test on each regression coefficient using  $\alpha = 0.05$
- 4.5 What is the predicted strength when  $X_1 = 18$  feet and  $X_2 = 43\%$ ?

**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**

# TABLES

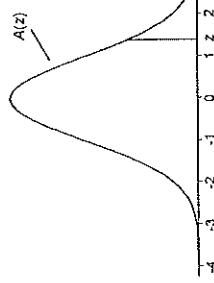


TABLE A.1

## 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:

$z$	$A(z)$
0.0	0.5000
0.1	0.5398
0.2	0.5793
0.3	0.6179
0.4	0.6554
0.5	0.6915
0.6	0.7257
0.7	0.7580
0.8	0.7881
0.9	0.8159
1.0	0.8413
1.1	0.8643
1.2	0.8849
1.3	0.9032
1.4	0.9192
1.5	0.9332
1.6	0.9452
1.7	0.9554
1.8	0.9641
1.9	0.9713
2.0	0.9772
2.1	0.9821
2.2	0.9861
2.3	0.9893
2.4	0.9918
2.5	0.9938
2.6	0.9953
2.7	0.9965
2.8	0.9974
2.9	0.9981
3.0	0.9987
3.1	0.9990
3.2	0.9993
3.3	0.9995
3.4	0.9997
3.5	0.9998
3.6	0.9998

$A(z)$  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:

$z$	$A(z)$	Lower limit of right 3% tail	Lower limit of right 2.5% tail	Lower limit of right 1% tail	Lower limit of right 0.5% tail	Lower limit of right 0.1% tail	Lower limit of right 0.05% tail
1.645	0.93500	1.960	1.9750	2.326	2.39900	2.576	2.99950
1.960	0.9750						
2.326	0.9900						
2.576	0.9950						
3.090	0.9990						
3.291	0.9995						

TABLE A.2

*t* Distribution: Critical Values of *t*

Degrees of freedom	Two-tailed test:	Significance level/ <i>t</i>									
		1%	2%	5%	10%	1%	0.2%	0.1%	0.05%	0.01%	0.001%
1	1.6145	199.50	215.71	224.58	230.16	233.89	236.77	238.88	240.54	241.58	243.91
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41
3	10.13	9.55	9.28	9.12	8.94	8.89	8.85	8.79	8.74	8.71	8.67
4	7.71	6.94	6.59	6.39	6.26	6.15	6.09	6.04	5.96	5.91	5.87
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00
7	5.59	4.74	4.35	4.12	3.87	3.79	3.73	3.68	3.64	3.57	3.49
8	5.12	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28
9	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91
10	4.60	3.86	3.49	3.21	3.06	2.90	2.85	2.80	2.76	2.71	2.67
11	4.37	3.61	3.24	2.96	2.71	2.56	2.49	2.44	2.40	2.35	2.30
12	4.14	3.38	2.98	2.69	2.45	2.30	2.24	2.19	2.14	2.09	2.04
13	3.93	3.18	2.78	2.48	2.23	2.08	2.02	1.96	1.91	1.86	1.81
14	3.77	3.02	2.62	2.32	2.07	1.92	1.86	1.80	1.75	1.70	1.65
15	3.60	2.87	2.47	2.17	1.92	1.77	1.71	1.65	1.60	1.55	1.50
16	3.45	2.72	2.32	2.02	1.77	1.62	1.56	1.50	1.45	1.40	1.35
17	3.32	2.58	2.18	1.88	1.63	1.48	1.42	1.36	1.31	1.26	1.21
18	3.20	2.45	2.05	1.75	1.50	1.35	1.29	1.23	1.18	1.13	1.08
19	3.09	2.33	1.93	1.63	1.38	1.23	1.17	1.11	1.06	1.01	0.96
20	3.00	2.24	1.84	1.54	1.29	1.14	1.08	1.02	0.97	0.92	0.87
21	2.92	2.16	1.76	1.46	1.21	1.06	1.00	0.94	0.89	0.84	0.79
22	2.84	2.08	1.68	1.38	1.13	0.98	0.92	0.86	0.81	0.76	0.71
23	2.77	1.99	1.60	1.30	1.05	0.90	0.84	0.78	0.73	0.68	0.63
24	2.71	1.93	1.54	1.24	0.99	0.84	0.78	0.72	0.67	0.62	0.57
25	2.66	1.88	1.49	1.19	0.94	0.79	0.73	0.67	0.62	0.57	0.52
26	2.62	1.84	1.45	1.15	0.90	0.75	0.69	0.63	0.58	0.53	0.48
27	2.59	1.80	1.42	1.12	0.87	0.72	0.66	0.60	0.55	0.50	0.45
28	2.56	1.77	1.38	1.08	0.83	0.68	0.62	0.56	0.51	0.46	0.41
29	2.54	1.74	1.35	1.05	0.80	0.65	0.59	0.53	0.48	0.43	0.38
30	2.52	1.71	1.32	1.02	0.77	0.62	0.56	0.50	0.45	0.40	0.35
31	2.50	1.69	1.29	0.99	0.74	0.59	0.53	0.47	0.42	0.37	0.32
32	2.48	1.66	1.26	0.96	0.71	0.56	0.50	0.44	0.39	0.34	0.29
33	2.46	1.64	1.24	0.94	0.69	0.54	0.48	0.42	0.37	0.32	0.27
34	2.44	1.62	1.22	0.92	0.67	0.52	0.46	0.40	0.35	0.30	0.25
35	2.42	1.60	1.20	0.90	0.65	0.50	0.44	0.38	0.33	0.28	0.23
36	2.40	1.58	1.18	0.88	0.63	0.48	0.42	0.36	0.31	0.26	0.21
37	2.38	1.56	1.16	0.86	0.61	0.46	0.40	0.34	0.29	0.24	0.19
38	2.36	1.54	1.14	0.84	0.60	0.45	0.39	0.33	0.28	0.23	0.18
39	2.34	1.52	1.12	0.82	0.59	0.44	0.38	0.32	0.27	0.22	0.17
40	2.32	1.50	1.10	0.80	0.58	0.43	0.37	0.31	0.26	0.21	0.16
41	2.30	1.48	1.08	0.78	0.57	0.42	0.36	0.30	0.25	0.20	0.15
42	2.28	1.46	1.06	0.76	0.56	0.41	0.35	0.29	0.24	0.19	0.14
43	2.26	1.44	1.04	0.74	0.55	0.40	0.34	0.28	0.23	0.18	0.13
44	2.24	1.42	1.02	0.72	0.54	0.39	0.33	0.27	0.22	0.17	0.12
45	2.22	1.40	1.00	0.70	0.53	0.38	0.32	0.26	0.21	0.16	0.11
46	2.20	1.38	0.98	0.68	0.52	0.37	0.31	0.25	0.20	0.15	0.10
47	2.18	1.36	0.96	0.66	0.51	0.36	0.30	0.24	0.19	0.14	0.09
48	2.16	1.34	0.94	0.64	0.50	0.35	0.29	0.23	0.18	0.13	0.08
49	2.14	1.32	0.92	0.62	0.49	0.34	0.28	0.22	0.17	0.12	0.07
50	2.12	1.30	0.90	0.60	0.48	0.33	0.27	0.21	0.16	0.11	0.06
51	2.10	1.28	0.88	0.58	0.47	0.32	0.26	0.20	0.15	0.10	0.05
52	2.08	1.26	0.86	0.56	0.46	0.31	0.25	0.19	0.14	0.09	0.04
53	2.06	1.24	0.84	0.54	0.45	0.30	0.24	0.18	0.13	0.08	0.03
54	2.04	1.22	0.82	0.52	0.44	0.29	0.23	0.17	0.12	0.07	0.02
55	2.02	1.20	0.80	0.50	0.43	0.28	0.22	0.16	0.11	0.06	0.01
56	2.00	1.18	0.78	0.48	0.42	0.27	0.21	0.15	0.10	0.05	0.00
57	1.98	1.16	0.76	0.46	0.41	0.26	0.20	0.14	0.09	0.04	0.00
58	1.96	1.14	0.74	0.44	0.40	0.25	0.19	0.13	0.08	0.03	0.00
59	1.94	1.12	0.72	0.42	0.39	0.24	0.18	0.12	0.07	0.02	0.00
60	1.92	1.10	0.70	0.40	0.38	0.23	0.17	0.11	0.06	0.01	0.00
61	1.90	0.88	0.68	0.38	0.37	0.22	0.16	0.10	0.05	0.00	0.00
62	1.88	0.86	0.66	0.36	0.35	0.21	0.15	0.09	0.04	0.00	0.00
63	1.86	0.84	0.64	0.34	0.34	0.20	0.14	0.08	0.03	0.00	0.00
64	1.84	0.82	0.62	0.32	0.33	0.19	0.13	0.07	0.02	0.00	0.00
65	1.82	0.80	0.60	0.30	0.32	0.18	0.12	0.06	0.01	0.00	0.00
66	1.80	0.78	0.58	0.28	0.31	0.17	0.11	0.05	0.00	0.00	0.00
67	1.78	0.76	0.56	0.26	0.30	0.16	0.10	0.04	0.00	0.00	0.00
68	1.76	0.74	0.54	0.24	0.29	0.15	0.09	0.03	0.00	0.00	0.00
69	1.74	0.72	0.52	0.22	0.28	0.14	0.08	0.02	0.00	0.00	0.00
70	1.72	0.70	0.50	0.20	0.27	0.13	0.07	0.01	0.00	0.00	0.00
71	1.70	0.68	0.48	0.18	0.26	0.12	0.06	0.00	0.00	0.00	0.00
72	1.68	0.66	0.46	0.16	0.25	0.11	0.05	0.00	0.00	0.00	0.00
73	1.66	0.64	0.44	0.14	0.24	0.10	0.04	0.00	0.00	0.00	0.00
74	1.64	0.62	0.42	0.12	0.23	0.09	0.03	0.00	0.00	0.00	0.00
75	1.62	0.60	0.40	0.10	0.22	0.08	0.02	0.00	0.00	0.00	0.00
76	1.60	0.58	0.38	0.08	0.21	0.07	0.01	0.00	0.00	0.00	0.00
77	1.58	0.56	0.36	0.06	0.20	0.06	0.00	0.00	0.00	0.00	0.00
78	1.56	0.54	0.34	0.04	0.19	0.05	0.00	0.00	0.00	0.00	0.00
79	1.54	0.52	0.32	0.02	0.18	0.04	0.00	0.00	0.00	0.00	0.00
80	1.52	0.50	0.30	0.00	0.17	0.03	0.00	0.00	0.00	0.00	0.00
81	1.50	0.48	0.28	-	0.16	0.02	0.00	0.00	0.00	0.00	0.00
82	1.48	0.46	0.26	-	0.15	0.01	0.00	0.00	0.00	0.00	0.00
83	1.46	0.44	0.24	-	0.14	0.00	0.00	0.00	0.00	0.00	0.00
84	1.44	0.42	0.22	-	0.13	0.00	0.00	0.00	0.00	0.00	0.00
85	1.42	0.40	0.20	-	0.12	0.00	0.00	0.00	0.00	0.00	0.00
86	1.40	0.38	0.18	-	0.11	0.00	0.00	0.00	0.00	0.00	0.00
87	1.38	0.36	0.16	-	0.10	0.00	0.00	0.00	0.00	0.00	0.00
88	1.36	0.34	0.14	-	0.09	0.00	0.00	0.00	0.00	0.00	0.00
89	1.34	0.32	0.12	-	0.08	0.00	0.00	0.00	0.00	0.00	0.00
90	1.32	0.30	0.10	-	0.07	0.00	0.00	0.00	0.00	0.00	0.00
91	1.30	0.28	0.08	-	0.06	0.00	0.00	0.00	0.00	0.00	0.00
92	1.28	0.26	0.06	-	0.05	0.00	0.00	0.00	0.00	0.00	0.00
93	1.26	0.24	0.04	-	0.04	0.00	0.00	0.00	0.00	0.00	0.00
94	1.24	0.22	0.02	-	0.03	0.00	0.00	0.00	0.00	0.00	0.00
95	1.22	0.20	0.00	-	0.02	0.00	0.00	0.00			

TABLE A.3 (continued)

Topic A 3 (continued)

F Distribution: Critical Values of F (5% significance level)		F Distribution: Critical Values of F (1% significance level)																		
		v <sub>1</sub>	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
v <sub>2</sub>	25	30	35	40	50	60	75	100	150	200										
v <sub>2</sub>	1	249.26	250.10	250.59	251.14	251.77	252.20	252.62	253.04	253.46	253.85	254.23	254.62	255.01	255.39	255.77	256.15	256.53	256.91	257.28
v <sub>2</sub>	2	19.46	19.47	19.47	19.48	19.48	19.48	19.48	19.48	19.49	19.49	19.49	19.49	19.49	19.49	19.49	19.49	19.49	19.49	19.49
v <sub>2</sub>	3	8.63	8.62	8.60	8.59	8.58	8.57	8.56	8.55	8.54	8.54	8.54	8.54	8.54	8.54	8.54	8.54	8.54	8.54	8.54
v <sub>2</sub>	4	5.42	5.40	4.43	4.46	4.46	4.43	4.42	4.41	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39
v <sub>2</sub>	5	3.83	3.81	3.79	3.77	3.75	3.74	3.73	3.71	3.70	3.69	3.69	3.69	3.69	3.69	3.69	3.69	3.69	3.69	3.69
v <sub>2</sub>	6	3.40	3.38	3.36	3.34	3.32	3.30	3.29	3.27	3.26	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
v <sub>2</sub>	7	3.11	3.08	3.06	3.04	3.02	3.01	2.99	2.97	2.96	2.95	2.95	2.95	2.95	2.95	2.95	2.95	2.95	2.95	2.95
v <sub>2</sub>	8	2.86	2.84	2.83	2.80	2.79	2.77	2.76	2.74	2.73	2.72	2.72	2.72	2.72	2.72	2.72	2.72	2.72	2.72	2.72
v <sub>2</sub>	9	2.73	2.70	2.68	2.66	2.64	2.62	2.60	2.59	2.57	2.56	2.56	2.56	2.56	2.56	2.56	2.56	2.56	2.56	2.56
v <sub>2</sub>	10	2.60	2.57	2.55	2.53	2.51	2.49	2.47	2.46	2.44	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43
v <sub>2</sub>	11	2.60	2.57	2.55	2.53	2.51	2.49	2.47	2.46	2.44	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43
v <sub>2</sub>	12	2.50	2.47	2.44	2.43	2.40	2.38	2.37	2.35	2.33	2.32	2.32	2.32	2.32	2.32	2.32	2.32	2.32	2.32	2.32
v <sub>2</sub>	13	2.41	2.38	2.36	2.34	2.31	2.30	2.28	2.26	2.24	2.23	2.23	2.23	2.23	2.23	2.23	2.23	2.23	2.23	2.23
v <sub>2</sub>	14	2.34	2.31	2.28	2.25	2.22	2.20	2.18	2.16	2.14	2.12	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10
v <sub>2</sub>	15	2.28	2.25	2.22	2.20	2.18	2.16	2.14	2.12	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10
v <sub>2</sub>	16	2.19	2.17	2.15	2.13	2.11	2.09	2.07	2.05	2.04	2.04	2.04	2.04	2.04	2.04	2.04	2.04	2.04	2.04	2.04
v <sub>2</sub>	17	2.18	2.15	2.12	2.10	2.08	2.06	2.04	2.02	2.00	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99
v <sub>2</sub>	18	2.14	2.11	2.08	2.06	2.04	2.02	2.00	1.98	1.96	1.95	1.95	1.95	1.95	1.95	1.95	1.95	1.95	1.95	1.95
v <sub>2</sub>	19	2.11	2.07	2.05	2.03	2.00	1.98	1.96	1.94	1.92	1.91	1.91	1.91	1.91	1.91	1.91	1.91	1.91	1.91	1.91
v <sub>2</sub>	20	2.07	2.04	2.01	1.99	1.97	1.95	1.93	1.91	1.89	1.88	1.88	1.88	1.88	1.88	1.88	1.88	1.88	1.88	1.88
v <sub>1</sub>	25	30	35	40	50	60	75	100	150	200										
v <sub>1</sub>	1	249.26	250.10	250.59	251.14	251.77	252.20	252.62	253.04	253.46	253.85	254.23	254.62	255.01	255.39	255.77	256.15	256.53	256.91	257.28
v <sub>1</sub>	2	19.46	19.47	19.47	19.48	19.48	19.48	19.48	19.48	19.49	19.49	19.49	19.49	19.49	19.49	19.49	19.49	19.49	19.49	19.49
v <sub>1</sub>	3	8.63	8.62	8.60	8.59	8.58	8.57	8.56	8.55	8.54	8.54	8.54	8.54	8.54	8.54	8.54	8.54	8.54	8.54	8.54
v <sub>1</sub>	4	5.42	5.40	4.43	4.46	4.46	4.43	4.42	4.41	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39	4.39
v <sub>1</sub>	5	3.83	3.81	3.79	3.77	3.75	3.74	3.73	3.71	3.70	3.69	3.69	3.69	3.69	3.69	3.69	3.69	3.69	3.69	3.69
v <sub>1</sub>	6	3.40	3.38	3.36	3.34	3.32	3.30	3.29	3.27	3.26	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
v <sub>1</sub>	7	3.11	3.08	3.06	3.04	3.02	3.01	2.99	2.97	2.96	2.95	2.95	2.95	2.95	2.95	2.95	2.95	2.95	2.95	2.95
v <sub>1</sub>	8	2.86	2.84	2.83	2.80	2.79	2.77	2.76	2.74	2.73	2.72	2.72	2.72	2.72	2.72	2.72	2.72	2.72	2.72	2.72
v <sub>1</sub>	9	2.73	2.70	2.68	2.66	2.64	2.62	2.60	2.59	2.57	2.56	2.56	2.56	2.56	2.56	2.56	2.56	2.56	2.56	2.56
v <sub>1</sub>	10	2.60	2.57	2.55	2.53	2.51	2.49	2.47	2.46	2.44	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43
v <sub>1</sub>	11	2.60	2.57	2.55	2.53	2.51	2.49	2.47	2.46	2.44	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43	2.43
v <sub>1</sub>	12	2.50	2.47	2.44	2.43	2.40	2.38	2.37	2.35	2.33	2.32	2.32	2.32	2.32	2.32	2.32	2.32	2.32	2.32	2.32
v <sub>1</sub>	13	2.34	2.31	2.28	2.25	2.22	2.20	2.18	2.16	2.14	2.12	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10
v <sub>1</sub>	14	2.24	2.21	2.19	2.17	2.15	2.13	2.11	2.09	2.07	2.05	2.04	2.04	2.04	2.04	2.04	2.04	2.04	2.04	2.04
v <sub>1</sub>	15	2.18	2.15	2.12	2.10	2.08	2.06	2.04	2.02	2.00	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99
v <sub>1</sub>	16	2.17	2.15	2.12	2.10	2.08	2.06	2.04	2.02	2.00	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99
v <sub>1</sub>	17	2.18	2.15	2.12	2.10	2.08	2.06	2.04	2.02	2.00	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99
v <sub>1</sub>	18	2.14	2.11	2.08	2.06	2.04	2.02	2.00	1.98	1.96	1.95	1.95	1.95	1.95	1.95	1.95	1.95	1.95	1.95	1.95
v <sub>1</sub>	19	2.11	2.07	2.05	2.03	2.00	1.98	1.96	1.94	1.92	1.91	1.91	1.91	1.91	1.91	1.91	1.91	1.91	1.91	1.91
v <sub>1</sub>	20	2.07	2.04	2.01	1.99	1.97	1.95	1.93	1.91	1.89	1.88	1.88	1.88	1.88	1.88	1.88	1.88	1.88	1.88	1.88
v <sub>1</sub>	21	2.05	2.01	1.98	1.96	1.94	1.92	1.90	1.88	1.86	1.84	1.84	1.84	1.84	1.84	1.84	1.84	1.84	1.84	1.84
v <sub>1</sub>	22	2.02	1.98	1.96	1.93	1.91	1.89	1.87	1.85	1.83	1.83	1.83	1.83	1.83	1.83	1.83	1.83	1.83	1.83	1.83
v <sub>1</sub>	23	2.01	1.95	1.92	1.89	1.87	1.85	1.83	1.81	1.80	1.79	1.79	1.79	1.79	1.79	1.79	1.79	1.79	1.79	1.79
v <sub>1</sub>	24	1.97	1.94	1.91	1.89	1.86	1.84	1.82	1.80	1.78	1.76	1.76	1.76	1.76	1.76	1.76	1.76	1.76	1.76	1.76
v <sub>1</sub>	25	1.96	1.92	1.89	1.87	1.84	1.82	1.80	1.78	1.76	1.74	1.73	1.73	1.73	1.73	1.73	1.73	1.73	1.73	1.73
v <sub>1</sub>	26	1.90	1.87	1.85	1.82	1.80	1.78	1.76	1.74	1.72	1.71	1.71	1.71	1.71	1.71	1.71	1.71	1.71	1.71	1.71
v <sub>1</sub>	27	1.92	1.88	1.86	1.84	1.81	1.79	1.76	1.74	1.72	1.71	1.70	1.70	1.70	1.70	1.70	1.70	1.70	1.70	1.70
v <sub>1</sub>	28	1.91	1.89	1.87	1.84	1.82	1.79	1.77	1.75	1.73	1.71	1.69	1.67	1.67	1.67	1.67	1.67	1.67	1.67	1.67
v <sub>1</sub>	29	1.89	1.85	1.83	1.81	1.77	1.75	1.73	1.71	1.69	1.67	1.66	1.66	1.66	1.66	1.66	1.66	1.66	1.66	1.66
v <sub>1</sub>	30	1.88	1.84	1.81	1.79	1.76	1.74	1.72	1.70	1.68	1.66	1.64	1.60	1.60	1.60	1.60	1.60	1.60	1.60	1.60
v <sub>1</sub>	35	1.82	1.79	1.76	1.74	1.70	1.68	1.66	1.63	1.61	1.60	1.57	1.54	1.53	1.53	1.53	1.53	1.53	1.53	1.53
v <sub>1</sub>	40	1.78	1.74	1.72	1.69	1.66	1.64	1.61	1.59	1.56	1.55	1.52	1.49	1.47	1.46	1.46	1.46	1.46	1.46	1.46
v <sub>1</sub>	50	1.73	1.69	1.66	1.63	1.60	1.58	1.56	1.54	1.52	1.50	1.48	1.45	1.43	1.42	1.42	1.42	1.42	1.42	1.42
v <sub>1</sub>	60	1.69	1.65	1.62	1.59	1.56	1.53	1.51	1.48	1.45	1.43	1.40	1.37	1.34	1.32	1.30	1.28	1.26	1.24	1.22
v <sub>1</sub>	70	1.66	1.62	1.59	1.57	1.53	1.50	1.48	1.44	1.41	1.38	1.34	1.31	1.28	1.25	1.22	1.19	1.16	1.13	1.10
v <sub>1</sub>	80	1.64	1.60	1.57	1.54	1.51	1.48	1.45	1.43	1.39	1.36	1.34	1.31	1.27	1.24	1.21	1.18	1.15	1.12	1.09
v <sub>1</sub>	90	1.63	1.59	1.55	1.53	1.50	1.47	1.44	1.40	1.37	1.34	1.31	1.28	1.25	1.22	1.19	1.16	1.13	1.10	1.07
v <sub>1</sub>	100	1.62	1.57	1.54	1.52	1.49	1.46	1.43	1.40	1.37	1.34	1.31	1.28	1.25	1.22	1.19	1.16	1.13	1.10	1.07
v <sub>1</sub>	120	1.60	1.55	1.52	1.50	1.4														

TABLE A.3 (continued)

*F* Distribution: Critical Values of *F* (1% significance level)*F* Distribution: Critical Values of *F* (0.1% significance level)

$v_1$	25	30	35	40	50	60	75	100	150	200	$v_1$	1	2	3	4	5	6	7	8	9	10	12	14	16	18	20	
$v_2$	6239.83	6260.65	6275.78	6286.78	6302.52	6313.63	6321.56	6334.11	6344.68	6349.97	1	4056.55	5460.65	5462.65	5463.65	5465.65	5466.65	5467.65	5468.65	5469.65	5470.65	61.1465	61.7765	61.9845	61.9945	61.9945	
2	59.46	59.47	59.47	59.47	59.48	59.48	59.48	59.49	59.49	59.49	2	998.50	999.00	999.25	999.33	999.36	999.37	999.39	999.42	999.45	999.45	11.19	11.54	11.77	11.94	11.94	
3	26.58	26.50	26.45	26.41	26.35	26.32	26.28	26.24	26.20	26.18	3	167.03	148.50	141.11	137.10	134.58	132.83	131.58	130.62	129.25	128.32	127.64	127.14	126.74	126.42	126.42	
4	13.91	13.84	13.79	13.75	13.70	13.65	13.61	13.58	13.54	13.52	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	46.50	46.32	46.10	
5	9.45	9.38	9.33	9.33	9.29	9.24	9.20	9.17	9.13	9.08	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	25.57	25.39		
6	7.30	7.23	7.18	7.14	7.09	7.06	7.02	6.99	6.95	6.93	6	35.51	27.00	23.70	21.92	20.20	19.03	18.69	18.41	17.99	17.68	17.45	17.27	17.12			
7	6.06	5.99	5.94	5.91	5.86	5.82	5.75	5.72	5.70	5.67	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	5.26	5.20	5.15	5.12	5.07	5.03	5.00	4.96	4.93	4.91	8	25.41	18.49	15.83	14.39	13.48	12.86	12.40	11.95	11.54	11.19	10.94	10.75	10.60	10.48		
9	4.71	4.65	4.60	4.57	4.52	4.48	4.45	4.41	4.38	4.36	9	22.85	16.39	13.90	12.56	11.71	11.13	10.70	10.37	10.11	9.87	9.53	9.15	9.01	8.90		
10	4.31	4.25	4.20	4.17	4.12	4.08	4.05	4.01	3.98	3.96	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	4.01	3.94	3.89	3.86	3.81	3.78	3.74	3.71	3.67	3.66	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	3.76	3.70	3.65	3.62	3.57	3.54	3.50	3.47	3.43	3.41	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	3.57	3.51	3.46	3.43	3.38	3.34	3.31	3.27	3.24	3.22	13	17.82	12.31	10.21	9.07	8.35	7.86	7.49	7.18	6.89	6.60	6.31	6.16	6.03	5.93		
14	3.41	3.35	3.30	3.27	3.22	3.18	3.15	3.11	3.08	3.06	14	17.14	11.78	9.75	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	3.28	3.21	3.17	3.13	3.08	3.05	3.01	2.98	2.94	2.92	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	3.16	3.10	3.05	3.02	2.97	2.93	2.90	2.86	2.83	2.81	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	3.07	3.00	2.96	2.92	2.87	2.83	2.80	2.76	2.73	2.71	17	15.72	10.66	7.02	6.73	6.22	5.96	5.75	5.58	5.32	5.13	4.94	4.79	4.67	4.57	4.49	
18	2.96	2.92	2.87	2.84	2.78	2.75	2.71	2.68	2.64	2.62	18	15.38	10.39	8.49	7.46	7.81	7.61	7.32	7.02	6.76	6.59	6.39	6.19	5.98	5.78	5.59	5.39
19	2.91	2.84	2.80	2.76	2.71	2.67	2.64	2.60	2.57	2.55	19	15.08	10.16	8.28	7.27	6.62	6.18	5.85	5.52	5.23	4.99	4.76	4.52	4.32	4.13	3.97	
20	2.84	2.78	2.73	2.69	2.64	2.61	2.57	2.54	2.50	2.48	20	14.83	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	2.79	2.72	2.67	2.64	2.58	2.55	2.51	2.48	2.44	2.42	21	14.59	9.77	7.94	7.45	6.95	6.32	5.88	5.56	5.31	5.11	4.95	4.70	4.51	4.37	4.26	
22	2.73	2.67	2.62	2.58	2.53	2.50	2.46	2.41	2.38	2.36	22	14.38	9.61	7.80	7.31	6.81	6.19	5.76	5.44	5.19	4.99	4.83	4.58	4.40	4.26	4.17	
23	2.69	2.62	2.57	2.54	2.48	2.45	2.41	2.37	2.34	2.32	23	14.20	9.47	7.67	7.07	6.60	6.08	5.65	5.33	5.09	4.89	4.73	4.50	4.37	4.24	4.13	
24	2.64	2.58	2.53	2.49	2.44	2.40	2.37	2.33	2.29	2.27	24	14.03	9.34	7.55	6.95	6.59	5.98	5.55	5.23	4.99	4.80	4.64	4.43	4.30	4.17	4.07	
25	2.60	2.54	2.49	2.45	2.40	2.36	2.33	2.29	2.25	2.23	25	13.88	9.22	7.45	6.49	6.02	5.69	5.34	5.04	4.74	4.56	4.31	4.13	3.99	3.86	3.79	
26	2.57	2.50	2.45	2.42	2.36	2.33	2.29	2.25	2.21	2.19	26	13.74	9.12	7.36	6.41	5.89	5.38	5.07	4.83	4.61	4.48	4.24	4.06	3.92	3.81	3.72	
27	2.54	2.47	2.42	2.38	2.33	2.29	2.26	2.22	2.18	2.16	27	13.61	9.02	7.27	6.33	5.73	5.20	4.86	4.63	4.41	4.21	4.17	3.98	3.86	3.75	3.66	
28	2.51	2.44	2.39	2.35	2.30	2.26	2.23	2.19	2.15	2.13	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	2.48	2.41	2.36	2.33	2.27	2.23	2.20	2.16	2.12	2.10	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	2.45	2.39	2.34	2.30	2.25	2.21	2.17	2.13	2.09	2.07	30	13.29	8.77	7.05	6.12	5.55	5.12	4.82	4.58	4.39	4.24	4.00	3.82	3.69	3.58	3.49	
35	2.35	2.28	2.23	2.19	2.14	2.10	2.06	2.02	1.98	1.96	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	3.34	3.29	
40	2.27	2.20	2.15	2.11	2.06	2.02	1.98	1.94	1.90	1.87	40	12.61	8.25	6.59	5.70	5.13	4.74	4.44	4.21	4.02	3.87	3.64	3.47	3.34	3.23	3.14	
50	2.17	2.10	2.05	2.01	1.95	1.91	1.87	1.82	1.78	1.76	50	12.22	7.96	6.34	5.46	4.91	4.22	3.76	3.44	3.20	3.07	2.91	2.78	2.68	2.59	2.50	
60	2.10	2.03	1.98	1.94	1.88	1.84	1.79	1.75	1.70	1.68	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	2.05	1.98	1.93	1.89	1.83	1.77	1.73	1.66	1.62	1.60	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	2.01	1.94	1.89	1.85	1.79	1.75	1.70	1.65	1.61	1.58	80	11.67	7.54	5.97	5.12	4.51	4.02	3.62	3.39	3.16	3.00	2.87	2.76	2.68			
90	1.99	1.92	1.86	1.82	1.76	1.71	1.67	1.62	1.57	1.55	90	11.57	7.47	5.91	5.06	4.53	4.05	3.65	3.43	3.23	3.09	2.87	2.71	2.63	2.53		
100	1.97	1.89	1.84	1.80	1.74	1.69	1.65	1.60	1.55	1.52	100	11.04	7.07	5.56	4.75	4.22	3.86	3.58	3.31	3.07	2.85	2.69	2.56	2.47	2.37		
120	1.93	1.86	1.81	1.76	1.70	1.66	1.61	1.56	1.51	1.48	120	11.38	7.32	5.78	4.95	4.42	3.77	3.55	3.31	3.04	2.82	2.65	2.53	2.43	2.34		
150	1.90	1.83	1.77	1.73	1.66	1.62	1.57	1.52	1.46	1.43	150	11.27	7.24	5.71	4.88	4.35	3.98	3.71	3.49	3.26	3.04	2.81	2.64	2.52	2.41	2.33	
200	1.87	1.79	1.74	1.69	1.63	1.58	1.53	1.48	1.42	1.39	200	11.15	7.15	5.63	4.81	4.29	3.92	3.65	3.43	3.26	3.02	2.81	2.61	2.52	2.42		
250	1.85	1.77	1.72	1.67	1.62	1.57	1.52	1.47	1.42	1.37	250	11.09	7.10	5.59	4.7												

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
1	6.24605	6.24605	6.24605	6.24605	6.24605	6.24605	6.31495	6.31495	6.31495	6.31495
2	999.46	999.47	999.47	999.47	999.47	999.48	999.48	999.49	999.49	999.49
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
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	3.60	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	3.29	3.23	3.14	3.06	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

$\chi^2$  (Chi-Squared) Distribution: Critical Values of  $\chi^2$

$v_1$	Significance level									
	Degrees of freedom	5%	1%	5%	1%	5%	1%	5%	1%	5%
1	3.841	6.635	10.828	3.841	6.635	10.828	3.841	6.635	10.828	3.841
2	5.991	9.210	13.816	5.991	9.210	13.816	5.991	9.210	13.816	5.991
3	7.815	11.345	16.266	7.815	11.345	16.266	7.815	11.345	16.266	7.815
4	9.488	13.277	18.467	9.488	13.277	18.467	9.488	13.277	18.467	9.488
5	11.070	15.086	20.515	11.070	15.086	20.515	11.070	15.086	20.515	11.070
6	12.592	16.812	22.458	12.592	16.812	22.458	12.592	16.812	22.458	12.592
7	14.967	18.475	24.322	14.967	18.475	24.322	14.967	18.475	24.322	14.967
8	15.507	20.090	26.124	15.507	20.090	26.124	15.507	20.090	26.124	15.507
9	16.919	21.666	27.877	16.919	21.666	27.877	16.919	21.666	27.877	16.919
10	18.307	23.209	29.588	18.307	23.209	29.588	18.307	23.209	29.588	18.307