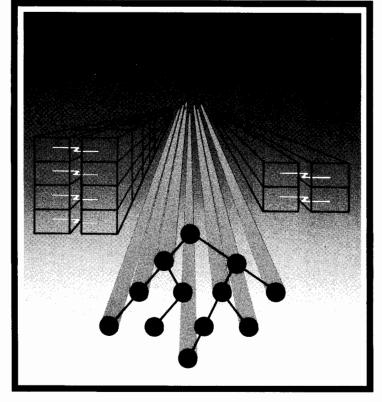
# HP 9800 Computer Systems

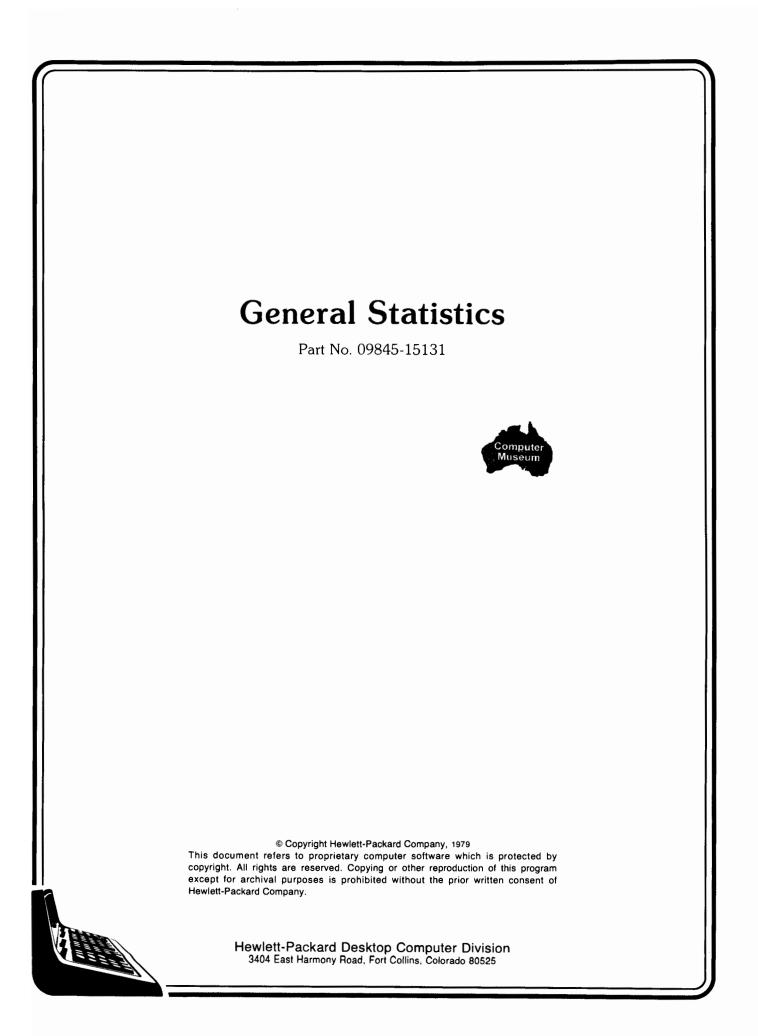
1

# **General Statistics**

## For the HP 9845







I

## **Printing History**

New editions of this manual will incorporate all material updated since the previous edition. Update packages may be issued between editions and contain replacement and additional pages to be merged into the manual by the user. Each updated page will be indicated by a revision date at the bottom of the page. A vertical bar in the margin indicates the changes on each page. Note that pages which are rearranged due to changes on a previous page are not considered revised.

The manual printing date and part number indicate its current edition. The printing date changes when a new edition is printed. (Minor corrections and updates which are incorporated at reprint do not cause the date to change.) The manual part number changes when extensive technical changes are incorporated.

April 1979...Revision A.
May 1980...Revision B. Updated pages: 1
May 1981...Revision C. Updated pages: 292, 293, 294
August 1982...Updated pages: vii, 2 and 291. Deleted pages 292 thru 294.

#### Important

The tape cartridge or disc containing the programs is very reliable, but being a mechanical device, is subject to wear over a period of time. To avoid having to purchase a replacement medium, we recommend that you immediately duplicate the contents of the tape onto a permanent backup tape or disc. You should also keep backup copies of your important programs and data on a separate medium to minimize the risk of permanent loss.

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## Commentary

The collection of statistical inferential procedures represents the latest addition to comprehensive data analysis programs we are developing for the Hewlett-Packard desktop computer systems. Included in these packages of programs are parametric and nonparametric procedures for analyzing one sample, two sample (both paired and independent), and multi-sample data sets. Almost all of these routines use the Data Manipulation routine as a "front end" for entering, structuring, and editing the data array.

Also included in this program package is a comprehensive collection of routines for generating probability or tabled values for a large number of statistical probability distributions. Many of the common continuous and discrete distributions are included in these routines. We have found that these routines are useful as a replacement for the usual tables located at the end of many standard statistical textbooks.

We are confident that you will find these routines useful in your data analysis. Please watch for further program packages to be introduced in the near future.

Thomas J. Boardman Professor-in-charge Statistical Laboratory Colorado State University Fort Collins, CO. 80523 х

# Basic Statistics and Data Manipulation

## Introduction



## Description

This set of programs allows you to enter a data matrix into memory and to then perform various operations on the data. The data entry may be made via keyboard, mass storage, card reader, or other devices. The operations on the data set include editing, transforming, recoding, sorting, creating subfiles, naming, storing and listing.

Features include a provision for missing data values, a provision for incorporating a subfile structure, the ability to store the data matrix and related information, the ability to join two data sets, error detection, the ability to correct many possible errors, and YES / NO keys to speed program use.

More specific objectives and features are listed with the instructions for the individual programs.

## System Configuration

#### Necessary:

9845B or 9845C opt. 100 Desktop Computer Option 560 – Thermal line printer (or an external printer)

#### Optional:

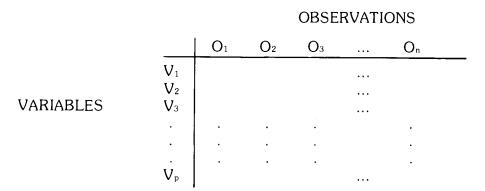
| Option 312  | <ul> <li>I/O ROM for data entry from external devices</li> </ul> |
|-------------|--|
| Option 311  | – Graphics ROM (9845B only)                                      |
| Option 600  | <ul> <li>Secondary tape drive</li> </ul>                         |
| Option 700  | — Graphics Display Subsystem (9845B only)                        |
| 9872A       | <ul> <li>External plotter</li> </ul>                             |
| 9885M       | <ul> <li>Flexible Disk Drive (requires Option 313 –</li> </ul>   |
|             | Mass Storage ROM)  |
| 7900 Series | – Hard Disc (requires Option 313 – Mass Storage ROM              |
|             | and 98941A Disc Interface)                                       |

A sample data set is included on the tape in the scratch file "DATA". It is suggested that you first run through the various stat programs using this data set to familiarize yourself with the features available in this package. The simplest way to do this is to follow the user instructions contained in section "START".

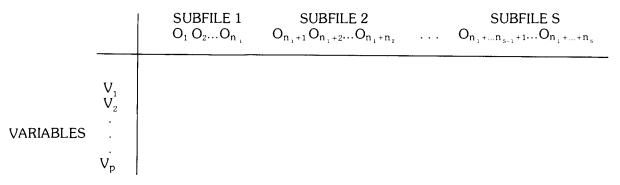
## **Special Considerations**

### Data Matrix Configuration

The data matrix incorporated in this program should be thought of as a p by n array whose columns correspond to observations and whose rows correspond to variables as shown below.



Subfiles may be created, in which case the structure becomes only slightly more complex as shown below.



#### Limitations

The programs in this package have been designed to run on any 9845B regardless of memory size. They will operate on a maximum of 50 variables and a maximum of 20 subfiles. A total of 1500 data values may be input.

#### **Missing Values**

#### **Incorrect Responses**

If a response outside the range of plausible responses is input from the keyboard, a message so stating is displayed for about three seconds. Program execution is resumed by asking the question or a previous question again.

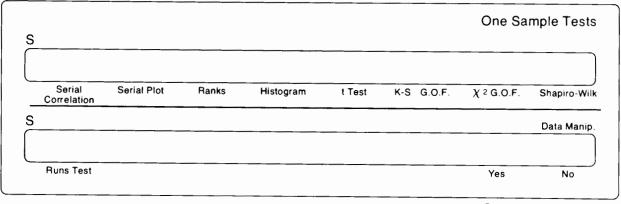
If a plausible response is given, but it is not correct, one of three possibilities exists. First, if an incorrect value has been entered for a data point, it may be corrected using the EDIT program. Second, in many cases, responses to several questions are printed on the CRT and then a question such as ''Is the above information correct?'' is asked. This allows any of the printed information to be changed. Third, if a YES / NO question is answered incorrectly or if the above options are not offered, the program can be re-started by pressing STOP, then RUN.

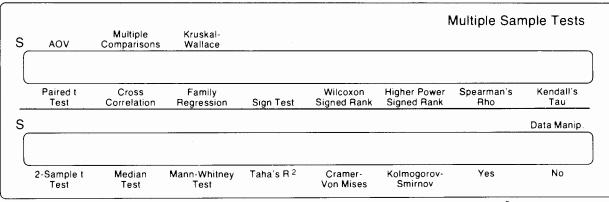
## **Special Function Keys**

Most of the operations are selected by pressing the appropriate special function key, shown below. Two of the keys those labeled YES and NO, may be used as responses to any question requiring a yes or no answer.

| s |            |                       |                       |             |               |         | Genera | I Statistics |
|---|------------|-----------------------|-----------------------|-------------|---------------|---------|--------|--------------|
|   | Restart    | Edit                  | Transf.               | Recode      | Sort          | Subfile | Name   | Store        |
| s | One Sample | Two Indep.<br>Samples | Two Paired<br>Samples | ≥ 3 Samples | Distributions |         |        |              |
| L | List       | Join                  | Output Unit           | Stats       | M.V.          |         | Yes    | No           |

PM+# 7120-6407





Part# 7120-6406

|           |                 |             |            |   | :       | Statistical Di | stribution |
|-----------|-----------------|-------------|------------|---|---------|----------------|------------|
| S Logis   | tic             |             |            |   |         |                |            |
| Norm      | al Gamma        | F           | Beta       | t | Weibull | Chi-Square     | Laplace    |
| S Bin. Co | oeff. N!        | Gamma Func. | Beta Func. |   |         |                | Data Mani  |
| Binon     | nial Neg. Binon | n. Poisson  | Hypergeom. |   |         | Tabled         | Prob.      |

Part# 7120-6932

## **Part Numbers**

The component parts of the GENERAL STATISTICS package may be ordered separately:

| User Instructions<br>Cartridges |  | 09845-15131<br>09845-15134<br>09845-15135 |
|---------------------------------|--|---|
| Key Overlays:                   | "General Statistics"<br>"One Sample Tests"<br>"Multiple Sample Tests"<br>"Statistical Distributions" | 7210-7210-7210-7210-7210-7210-7210-7210-  |

# Start

## **Object of Program**

This program allows you to place a data matrix into memory. The data may be entered from the keyboard, from cards, or from some other input device. Conversely, the data may have been entered previously and stored in the program medium's scratch file ("DATA") or in a user created file on a tape cartridge, flexible disk or hard disk. In this case, the function of this program is to retrieve the previously stored data and place it into memory so that further operations can be performed. After the data is in memory, a listing option is provided.

### **Special Considerations**

- The prompts concerning the data medium and program medium may cause confusion. The word "medium" is used since the set of programs making up the "BASIC STATISTICS AND DATA MANIPULATION" package may be tape, floppy disk or hard disk. Thus, the "program medium" refers to either the cartridge or the disk on which the programs making up this package are stored. Conversely, the "data medium" refers either to the cartridge or to the disk on which the file containing the data matrix resides. In some cases, the program medium and the data medium may be the same. However, this cannot be determined by the program and hence, the prompts are still displayed to make sure the correct medium is in the correct device.
- When entering data from the keyboard, an option to enter data one case at a time is offered. The following example will serve to explain this feature. Suppose an investigator has collected four observations on each of three variables. He has the following data matrix:

|             |                  | (                  | Jariable         | 2                |
|-------------|------------------|--------------------|------------------|------------------|
|             |                  | 1                  | 2                | 3                |
| Observation | 1<br>2<br>3<br>4 | 10<br>11<br>9<br>9 | 2<br>2<br>3<br>2 | 5<br>6<br>7<br>6 |

He elects to enter the data one case at a time. Then, when the prompt "Observation #, all variables (separated by commas)=?" is displayed, he enters 10, 2, 5 and presses CONT, etc. This allows for quick entry of the data.

• Because of the wide variety of formats that could be used when entering data via the card reader or "other" device, no attempt was made to program in the necessary statements. It will be necessary for you to provide the statements before using the program. The following procedure should be followed:

For card reader input:

- 1. Type: LOAD "START"
- 2. Press: EXECUTE
- 3. Type: EDITLINE Card
- 4. Press: EXECUTE
- 5. Type in and store the appropriate statements for card reader input.

For "other" input:

- 1. Type: LOAD "START"
- 2. Press: EXECUTE
- 3. Type: EDITLINE Other
- 4. Press: EAECUTE
- 5. Type in and store the appropriate statements for "other" input.

### **User Instructions**

#### **Getting Started**

- 1. With the machine turned on, insert the "GENERAL STATISTICS" cartridge into the tape drive.
- 2. Load the program into memory:
  - a. Type: LOAD "AUTOST"
  - b. Press: EXECUTE
- 3. Press: RUN
- 4. When ''Is 'GENERAL STATISTICS' overlay placed on keys?'' is displayed:
  - a. Press: YES when the overlay is in place.

#### Hard-Copy Options

- 5. When "HARD-COPY OPTIONS" is printed and "Option number=?" is displayed:
  - a. Enter: 1, if no hard copy is desired.
  - b. Press: CONT
  - c. Go to step 9.
    - or
  - a. Enter: 2, if hard copy is desired from the machines's internal printer.
  - b. Press: CONT
  - c. Go to step 9.
    - or
  - a. Enter: 3, if hard copy is desired from an external printer.
  - b. Press: CONT
- 6. When "Are you using an HP-IB Printer?" is displayed:
  - a. Press: YES if an HP-IB Printer is being used.
  - b. Go to step 7.
    - or
  - a. Press: NO if the printer is not HP-IB.
  - b. Go to step 8.
- 7. When "Printer select code, bus address =?" [for example, 7,1] is displayed:
  - a. Enter the select code, bus address for the HP-IB printer.
  - b. Press: CONT
  - c. Go to step 9.
- 8. When "Printer select code=?" is displayed:
  - a. Enter the select code of the printer desired for hard copy.
  - b. Press: CONT

#### **Data Entry Modes**

- 9. When "DATA ENTRY MODES" is printed and "Mode number =?" is displayed:
  - a. Enter: 1, if data is to be entered from the keyboard.
  - b. Press: CONT
  - c. Go to step 10.
    - or
  - a. Enter: 2, if data is to be entered from a cartridge or a disk.
  - b. Press: CONT
  - c. Go to step 15.
    - or
  - a. Enter: 3, if data is to be entered via cards.
  - b. Press: CONT
  - c. Go to step 10.
    - or
  - a. Enter: 4, if data is to be entered from some other device.
  - b. Press: CONT

#### Creating the Data Set

- 10. When "Project title for this data set ( $\leq 80$  characters) =?" is displayed:
  - a. Enter up to 80 characters to be used as the name of the data set.
  - b. Press: CONT
- 11. When "Number of variables =?" is displayed:
  - a. Enter the number of variables you want in the data set.
  - b. Press: CONT
- 12. When "Number of observations/variable=?" is displayed:
  - a. Enter the number of observations for each variable in the data set.
  - b. Press: CONT
- 13. When "VARIABLE NAMES" is printed and "Variable #I name (<= 10 characters)=?" is displayed:
  - a. Enter the name of the Ith variable it may be up to 10 characters long.
  - b. Press: CONT
  - c. Repeat steps a and b until all variables have been named, then go to step 14.

- 14. When "Is above information correct" is displayed:
  - a. Press: YES if the variable names are as desired.
  - b. Go to step 21.
    - or
  - a. Press: NO if changes to the variable names are desired.
  - b. Go to step 13.

#### Using an Existing Data Set

- 15. When "Is data stored on the program medium's scratch file (DATA)?" is displayed:
  - a. Press: YES if the data is stored in "DATA", the scratch file on the program tape.
  - b. The data and related information are loaded into memory at this point.
  - c. Go to step 21.

or

- a. Press: NO if the data is stored on a user-created file.
- 16. When file name specifications are printed and "Data file name=?" is displayed:
  - a. Enter the data file name (less than or equal to six characters) followed by a colon and the mass storage unit specifier.
  - b. Press: CONT
- 17. When "Was data stored by this program?" is displayed:
  - a. Press: YES if the data file was created by the "BASIC STATISTICS AND DATA MAN-IPULATION" routine or by any routine which stores a header file with the data (see Special Considerations).
  - b. Go to step 18.

- a. Press: NO if the file was created by a program which does not store header information along with the data.
- b. Go to step 10.
- 18. When "Is data medium placed in device?" is displayed:
  - a. Press: YES when the data medium is in place.
- 19. The data and related information are loaded into memory at this point.
- 20. When "Is program medium replaced in device?" is displayed:
  - a. Press: YES when the program medium is in place (or if it was never removed).

#### Summary of the Data Set

- 21. At this point a summary of the data set is printed.
- 22. If the input mode is via keyboard, card reader or "OTHER", go to step 25.
- 23. When "List data?" is displayed:
  - a. Press: YES if a hard-copy listing of the data is desired.
  - b. Go to step 1 of the user instructions for the LIST program. or
  - a. Press: NO if a hard-copy listing is not desired.

#### **Selecting a Program**

- 24. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to the user instructions for the selected key.

#### **Data Input**

- 25. At this point the subprogram "Input" is called. A subprogram is used here for the sole purpose of variable dimensioning.
- 26. When "DATA INPUT" is printed:
  - a. If the data is being entered from the keyboard, go to step 32.

or

a. If the data is being entered from cartridge or disk, go to step 32.

or

a. If the data is being entered via cards, go to step 40.

- a. If the data is being entered from some other device, go to step 41.
- 27. When the program notes are printed:
  - a. If there is only one variable in the data set, go to step 28. or
  - a. If there are two or more variables in the data set, go to step 29.
- 28. When the heading is printed and "Observation #I" is displayed:
  - a. Enter the value of the Ith observation.

b. Press: CONT

1

- c. Repeat steps a and b until all observations have been entered.
- d. Go to step 42.
- 29. When "Enter data one case at a time, that is, by observation?" is displayed:
  - a. Press: YES if you desire to key in the values of all variables for a given observation at once.
  - b. Go to step 31.

or

- a. Press: NO if you desire to key in the value of one variable at a time for a given observation.
- 30. When "Observation #I, Variable #J" is displayed:
  - a. Enter the value of the Ith observation, Jth variable.
  - b. Press: CONT
  - c. Repeat steps a and b until all variables for all observations are entered.
  - d. Go to step 42.
- 31. When "Observation #I, all variables (separated by commas) =?" is displayed:
  - a. Enter variable 1, comma, variable 2, comma, . . ., variable P for Observation #I.
  - b. Press: CONT
  - c. Repeat steps a and b until all variables for all observations are entered.
  - d. Go to step 42.
- 32. When "Are MISSING VALUES denoted by -99999999.99999?" is displayed:
  - a. YES if missing values were specified by pressing MISSING VALUE (M.V.) when the data was originally entered, or if there are no missing values.
  - b. Go to step 34.

- a. Press: NO if missing values are specified by some other value.
- 33. When "Missing value=?" is displayed:
  - a. Enter the value that has been used to specify a missing data point.
  - b. Press: CONT

- 34. When "Is data in proper configuration, that is, variables = rows, observations = columns?" is displayed:
  - a. Press: YES if the data matrix contains a variable in each row and an observation in each column.
  - b. Go to step 36.

or

- a. Press: NO if the data matrix is in a different configuration.
- 35. When "Data stored as contiguous array with observation = rows, variables = columns?" is displayed:
  - a. Press: YES if the data matrix contains an observation in each row and a variable in each column.
  - b. Go to step 36.

or

- a. Press: NO if the data is configured in a different manner.
- b. Execution stops the data set is unacceptable for use by this program and therefore must be keyed in.
- 36. When "Is data medium place in device?" is displayed:

a. Press: YES when data medium is in place.

- 37. At this point the data is loaded into memory.
- 38. When "Is program medium replaced in device?" is displayed:

a. Press: YES when program medium is in place (or if it was never removed).

- 39. At this point the data is stored on the scratch file of the program medium (DATA). Go to step 42.
- 40. See Special Considerations.
- 41. See Special Considerations.
- 42. When "List data?" is displayed:
  - a. Press: YES if a hard-copy listing of the data is desired.
  - b. Go to step 1 of the user instructions for LIST.

or

a. Press: NO if no listing is desired.

#### Selecting a Program

- 43. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys defined on the "BASIC STATISTICS AND DATA MANIPULA-TION" overlay.
  - b. Go to step 1 of the user instructions for the selected key.

## Example

The data listed below provides an example of most of the operations that can be performed by this package. There are five variables:

- 1. average monthly temperature (°C)
- 2. monthly production (kg.)
- 3. number of working days
- 4. number of people on the payroll
- 5. monthly water use (litres)

There are 17 observations, one per month.



#### DATA

Data file name: Number of observations: 17 Number of variables: 4

Variables names: 1. AGE 2. HEIGHT

- 3. WEIGHT
- 4. PRESSURE

#### DATA

| OBS# | Variable # 1 | Variable # 2 | Variable # 3 | Variable <b>#</b> 4 |
|------|--------------|--------------|--------------|---------------------|
| 1    | 24.00000     | 172.50000    | 66.10000     | 76.60000            |
| 2    | 41.00000     | 196.00000    | 55.60000     | 74.20000            |
| 3    | 28.00000     | 189.80000    | 69.80000     | 72.40000            |
| 4    | 46.00000     | 149.50000    | 71.70000     | 83.30000            |
| 5    | 46.00000     | 145.60000    | 66.50000     | 77.80000            |
| 6    | 52.00000     | 155.30000    | 56.80000     | 72.70000            |
| 7    | 45.00000     | 158.80000    | 67.60000     | 82.90000            |
| 8    | 43.00000     | 172.10000    | 68.70000     | 82.20000            |
| 9    | 40.00000     | 182.30000    | 77.20000     | 82.40000            |
| 10   | 34.00000     | 187.40000    | 70.90000     | 81.70000            |
| 11   | 27.00000     | 181.80000    | 74.60000     | 73.50000            |
| 12   | 28.00000     | 183.30000    | 74.00000     | 75.50000            |
| 13   | 30.00000     | 165.40000    | 62.30000     | 87.20000            |
| 14   | 40.00000     | 177.60000    | 59.80000     | 79.30000            |
| 15   | 36.00000     | 202.90000    | 78.90000     | 78.20000            |
| 16   | 44.00000     | 147.50000    | 64.50000     | 75.10000            |
| 17   | 37.00000     | 176.30000    | 80.50000     | 81.00000            |

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Edit

## **Object of Program**

This program is designed to allow you to perform a variety of editing procedures on the data matrix. The editing capabilities include: the changing of an incorrect data value, the deletion of a variable, the deletion of an observation, the addition of an observation, the insertion of an observation (if the data is ordered), and the addition of a variable. All of the above operations can be performed repeatedly; for example, three variables could be deleted in succession. After the data matrix has been edited, you are given the option of listing the edited data.

## **Special Considerations**

#### Order of Corrections

As stated in the program note printed on the screen, the data is renumbered after deletions or insertions are performed. For this reason, if more than one deletion (insertion) is to be performed, it is recommended that the highest-numbered observation (or variable) be deleted, then the next highest-numbered, etc. For example, if observations three and eight are to be deleted, then it is recommended to delete observation eight first, then observation three. Notice that if observation three were deleted first, the subsequent renumbering would move observation eight to position seven. The recommendation is meant to alleviate confusion which may occur due to the renumbering.

#### Subfiles

Insertions or deletions of observations will affect the content of subfiles which are in existence at the time of editing; for example, if subfile one consists of the first 10 observations while subfile two consists of the last 20 and if observation five is deleted, then observation ten (formerly numbered 11) will have jumped from subfile two to subfile one. Thus, it may be necessary to change the subfile structure after editing. It is recommended that subfiles be created only after all editing has been performed.

## **Methods and Formulae**

The data matrix is redimensioned into a row vector to facilitate the shuffling of elements necessitated by the editing operations. The vector contains all the observations of variable one, followed by the observations of variable two, etc. When an observation is inserted, for example, the elements of the data vector are shuffled one at a time to make room for the incoming observation. Similarly, when an observation is deleted, the remaining observations are "packed" together so that the resultant data vector has no "holes" between observations.

### **User Instructions**

Press: The special function key labeled Edit.

#### Correcting a Data Value

- 1. When "Correct a data value?" is displayed:
  - a. Press: NO if there are no data values present that need to be changed.
  - b. Go to step 6.
    - or
  - a. Press: YES if there is a data point in memory that needs to be changed.
- 2. When "Observation number =?" is displayed:
  - a. Enter the observation number of the data value that is to be changed.
  - b. Press: CONT
  - c. If there is only one variable in the data set, go to step 4.
- 3. When "Variable number=?" is displayed:
  - a. Enter the variable number of the data value that is to be changed.
  - b. Press: CONT
- 4. When 'Old value='.' -correct value=?' is displayed: (The old value is displayed so one can be sure that the correction is being made as anticipated.)
  - a. Enter the correct data value.
  - b. Press: CONT
  - c. A hard-copy note of the change is printed.
- 5. When "Correct another value?" is displayed:
  - a. Press: YES if there is another data point in memory that needs to be changed.
  - b. Go to step 2.
    - or
  - a. Press: NO if there are no more changes to be made to existing data points.
- 6. If there is only one variable in the data set, go to step 11.

#### **Deleting a Variable**

- 7. When "Delete a variable?" is displayed:
  - a. Press: NO if no variables are to be removed from the data set.
  - b. Go to step 11.

or

- a. Press: YES if you desire to remove one or more variables from the data set.
- 8. When the program note is printed, and "Number of the variable to be deleted=?" is displayed:
  - a. Enter the highest-numbered variable to be deleted. For example, if variables 2 and 7 are to deleted, enter 7 first (since the variables are renumbered after a deletion, and if 2 were deleted first, then variable 7 would be referred to as variable 6).
  - b. Press: CONT
  - c. A hard-copy note of the deletion is printed.
- 9. If there is only one variable remaining in the data set, go to step 11.
- 10. When "Delete another variable?" is displayed:
  - a. Press: YES if you desire to remove another variable from the data set.
  - b. Go to step 8.

or

a. Press: NO if no more variables are to be deleted from the data set.

#### **Deleting an Observation**

11. When "Delete an observation?" is displayed:

- a. Press: NO if no observations are to be removed from the data set.
- b. Go to step 14.

- a. Press: YES if you desire to remove one or more observations from the data set.
- When the program note is printed and "Number of the observation to be deleted =?" is displayed:
  - a. Enter the highest-numbered observation to be deleted; for example, if observations 2 and 5 are to be deleted, enter 5 first (since the observations are renumbered after each deletion, if 2 were deleted first, then observation 5 would become observation 4).
  - b. Press: CONT
  - c. A hard-copy note of the deletion is printed.

- 13. When "Delete another observation?" is displayed:
  - a. Press: YES if it is desired to remove another observation from the data set.
  - b. Go to step 12.
    - or
  - a. Press: NO if no more observations are to be removed from the data set.

#### Adding an Observation

- 14. If the addition of one more observation will exceed available memory, go to step 23.
- 15. When "Add an observation?" is displayed:
  - a. Press: NO if no observations are to be added to the end of the data set or inserted into the data set.
  - b. Go to step 23.

or

- a. Press: YES if you desire to add more observations to the end of the data set or to insert observations into the data set.
- 16. When "Are observations ordered, that is, should additions be inserted?" is displayed:
  - a. Press: YES if the data follows some type of order and if you desire to insert an observation, for example, between observations 4 and 5.
  - b. Go to step 19.

- a. Press: NO if the observations are to be added to the end of the data set.
- 17. When "How many observations are to be added?" is displayed:
  - a. Enter the number of observations to be added to the "end" of the data set.
  - b. Press: CONT
- 18. When "Observation #'I', Variable #'J' =?" is displayed:
  - a. Enter the data point corresponding to the Jth variable of the Ith observation.
  - b. Press: CONT
  - c. A hard-copy note of the addition is printed.
  - d. Repeat steps a-c until data has been entered for all variables of each of the observations added.
  - e. Go to step 23.

- 19. When the program note is printed and "Insertion to precede observation #?" is displayed:
  - a. Enter the number of the observation which the insertion will precede. For example, if an observation is to be inserted between observations 8 and 9, enter 9. Since the observations are renumbered after each insertion, insertions should be made between the highest-numbered observations first. For example, if insertions are to be made between observations 4 and 5 as well as between observation 8 and 9, the latter should be performed first, that is, 9 should be entered first.
  - b. Press: CONT
- 20. When "Observation #'I', Variable #'J'=?" is displayed:
  - a. Enter the data point corresponding to variable J of the inserted observation.
  - b. Press: CONT
  - c. A hard-copy note of the insertion is printed.
  - d. Repeat steps a-c until data has been entered for all variables.
- 21. If the addition of one more observation will exceed program limitations, go to step 23.
- 22. When "Insert another observation?" is displayed:
  - a. Press: YES if you desire to insert another observation.
  - b. Go to step 19.

or

a. Press: NO if no more observations are to be inserted.

#### Adding a Variable

- 23. If the addition of a variable will exceed program limitations, go to step 29.
- 24. When "Add a variable?" is displayed:
  - a. Press: NO if no variables are to be added from the keyboard.
  - b. Go to step 29.

- a. Press: YES if you desire to add one or more variables from the keyboard.
- 25. When "Variable name ( $\leq 10$  characters)" is displayed:
  - a. Enter the name of the variable to be added it may be up to 10 characters long.
  - b. Press: CONT

- 26. When "Variable #'I', Observation #'J'=?" is displayed:
  - a. Enter the Jth observation of the variable being added.
  - b. Press: CONT
  - c. A hard-copy note of the addition is printed.
  - d. Repeat steps a-c until all observations have been entered for the added variable.
- 27. If the addition of one more variable will exceed available memory, go to step 29.
- 28. When "Add another variable?" is displayed:
  - a. Press: YES if you desire to add another variable from the keyboard.
  - b. Go to step 25.
    - or
  - a. Press: NO if no more variables are to be added from the keyboard.
- 29. When "More corrections?" is displayed:
  - a. Press: YES if more corrections to the data matrix are required.
  - b. Go to step 1.
    - or
  - a. Press: NO if no more corrections to the data set are necessary.
- 30. At this point the corrected data matrix and related information are recorded in file "DATA" of the program medium.
- 31. "List data?" is displayed:
  - a. Press: YES if a hard-copy listing of the corrected data set is desired.
  - b. Go to step 1 of the user instructions for LIST.
    - or
  - a. Press: NO if a hard-copy listing of the data is not required.
- 32. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to step 1 of the user instructions for the selected key.

#### Example

The program EDIT was run in the print all mode. The printout shows a correction, deletion of an observation, and addition of an observation. The edited data was then listed.

Correct a data value? "YES" Observation number = ? 11 Variable number = ? 2 01d value = 15022 -- Correct value =  $\sim$ 15024 Observation # 11 Variable # 2 -- correct value = 15024 Correct another value? "NO" Delete a variable? "NO" Delete an observation? "YES" Number of the observation to be deleted = ? 1.0Observation # 10 has been deleted, 16 observations remain. Delete another observation? "NO" Add an observation? "YES" Are observations ordered, i.e., should additions be inserted? "NO" How many observations are to be added? 1 Observation # 17 Variable # 1 = 4.2 Observation # 17 Variable # 1 = 4.2 Observation # 17 Variable # 2 ==  $\supset$ 12707 Observation # 17 Variable # 2 = 12707 Observation # 17 Variable # 3 = 20 Observation # 17 Variable # 3 = 20 Observation # 17 Variable # 4 =  $\mathcal{O}$ 192Observation # 17 Variable # 4 😑 192 Observation # 17 Variable # 5 Ξ 2 3614 Observation # 17 Variable # 5 = 3614 Total number of observations now = 17 Add a variable? "NO" More corrections? "NO" List data? "YES"

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| 085#<br>1 | Variable # 1 | Variable <b>#</b> 2 | Variable # 3 | Variable # 4 | Variable <b>#</b> 5 |
|-----------|--------------|---------------------|--------------|--------------|---------------------|
| 2         | 14.90000     | 6396.00000          | 21.00000     | 134.00000    | 3373.00000          |
| 3         | 18.40000     | 5736.00000          | 22.00000     | 146.00000    | 3110.00000          |
| 4         | 21.60000     | 6116.00000          | 22.00000     | 158.00000    | 3180.00000          |
| +<br>5    | 25.20000     | 8287.00000          | 20.00000     | 171.00000    | 3293.00000          |
| 6         | 26.30000     | 13313.00000         | 25.00000     | 198.00000    | 3390.00000          |
| 7         | 27.20000     | 13108.00000         | 23.00000     | 194.00000    | 4287.00000          |
| (<br>8    | 22.20000     | 10768.00000         | 20.00000     | 180.00000    | 3852.00000          |
| 。<br>9    | 17.70000     | 12173.00000         | 23.00000     | 191.00000    | 3366.00000          |
| -<br>10   | 12.50000     | 11390.00000         | 20.00000     | 195.00000    | 3532.00000          |
| 10        | 6.40000      | 15024.00000         | 22.00000     | 200.00000    | 3896.00000          |
| 11        | 13.30000     | 13114.00000         | 19.00000     | 211.00000    | 3437.00000          |
|           | 18.20000     | 12257.00000         | 22.00000     | 203.00000    | 3324.00000          |
| 13        | 22.80000     | 13118.00000         | 22.00000     | 197.00000    | 3214.00000          |
| 14        | 26.10000     | 13100.00000         | 21.00000     | 196.00000    | 4345.00008          |
| 15        | 26.30000     | 16716.00000         | 21.00000     | 205.00000    | 4936.00000          |
| 16        | 4.20000      | 14056.00000         | 22.00000     | 205.00000    | 3624.00000          |
| 17        | 4.20000      | 12707.00000         | 20.00000     | 192.00000    | 3614.00000          |

#### SAMPLE

# Transform

## **Object of Program**

This program allows you to transform one or two variables in the data matrix via 16 pre-specified functions or through a function which you specify. The transformed data may then be treated as a new variable, or it may replace the elements of an existing variable. Hence, transformations on more than two variables may be made iteratively or via a user-defined transformation.

The transformations available are:

- 1. a X<sup>b</sup>+c
- 2. a log(bX)+c
- 3. a ln (bX)+c
- 4. a exp(bX)+c
- 5. a (bcX)
- 6.  $a \cos(bX)+c$
- 7.  $a \sin(bX)+c$
- 8.  $a + \sqrt{\arcsin(bX) + c}$
- 9. aX+bY+c
- 10. aXbYc
- 11.  $a \log(bX+cY)$
- 12. a  $\ln (bX+cY)$
- 13.  $a \cos(bX+cY)$
- 14.  $a \sin(bX+cY)$
- 15. PROUND(X,a) [round to specified power of 10]
- 16. DROUND(X,a) [round to specified no. of digits]
- 17. User Defined

### Special Considerations

#### **Missing Values**

None of the 16 pre-specified transformations are applied to missing values. Thus, missing values are unaffected by these transformations. However, this is not necessarily the case with the user-defined transformation. If you define a transformation and there are missing values, you must make provisions to ensure that the transformation is not applied to the missing values (unless, of course, this is desired). This may be accomplished as explained below.

#### **User-Defined Transformation**

Up to 10 lines of code may be used to define a transformation, namely lines 1330 through 1339. These lines may be typed in and stored successively prior to pressing 'CONT'. (See user instructions.) The following example shows the form of a typical user-defined transformation. Suppose the data set consists of four variables with 20 observations each. There are missing values, which are to be left unchanged. You desire to form variable five as the sum of the exponentials of variables one and three. The following sequence should be carried out at step three of the TRANSFORM User Instructions.

- a. Type: 1330 D(Z,I) = EXP(D(1,I)) + EXP(D(3,I))
- b. Press: STORE
- d. Press: STORE
- e. Press: CONT

The variable Z is used to identify variable in which the result of the transformation is to be stored. Notice that the elements of D(.,.) are the data - the first subscript refers to variable number while the second subscript refers to observation number (and should always be 'I' here). Line 1331 sets D(5,I) = 1 if a missing value is present in either of variables one or three. Notice that D(Z,I) or D(5,I) may be used interchangeably since Z has been assigned the value of 5 previously in the program.

## **User Instructions**

Press: The special function key labeled Transf

- 1. When the program notes and transformations are printed and "Transformation number =?" is displayed:
  - a. Enter the number of the transformation which is desired (1-17, inclusive).
  - b. Press: CONT
- 2. If the selected transformation was not 'User defined', that is, not transformation number 17, go to step 4.
- 3. When the program notes are printed and "Ready to continue?" is displayed:
  - a. Type: ''1330 D(Z,I) = 'defined transformation' ''; the form of the defined transformation is discussed in Special Considerations.
  - b. Press: STORE
  - c. Press: YES when ready to continue.
  - d. Go to step 11.
- 4. When the selected transformation is printed and "Number of the variable corresponding to X=?" is displayed:

- a. Enter the variable number corresponding to X, where X refers to the variable in the selected transformation.
- b. Press: CONT
- 5. If the selected transformation number is less than 9 or greater than 14, go to step 7.
- 6. When "Number of the variable corresponding to Y = ?" is displayed:
  - a. Enter the variable number corresponding to Y, where Y refers to the variable in the selected transformation.
  - b. Press: CONT
- 7. When "Parameter a=?" is displayed:
  - Enter the value of parameter a, where a refers to the parameter in the selected transformation.
  - b. Press: CONT
- 8. If the selected transformation number is greater than 14, go to step 11.
- 9. When "Parameter b=?" is displayed:
  - a. Enter the value of parameter b, where b refers to the parameter in the selected transformation.
  - b. Press: CONT
- 10. When "Parameter c = ?" is displayed:
  - a. Enter the value of parameter c, where c refers to the parameter in the selected transformation.
  - b. Press: CONT
- 11. When "Store transformed data in variable # ( $\leq =$  'I')" is displayed:
  - a. Enter the number of the variable in which the transformed data is to be stored it may be less than or equal to I.
  - b. Press: CONT
- 12. If the variable specified in step 11 existed previously, that is, if the transformed data is being stored in place of previously existing data, go to step 14.
- 13. When "Variable name ( $\leq 10$  characters) =?" is displayed:
  - a. Enter the name of the variable to contain the transformed data it may be up to 10 characters long.
  - b. Press: CONT
- 14. If the transformation was 'User defined', go to step 16.

- 15. When "Is above information correct?" is displayed:
  - a. Press: NO if a mistake has been made during entry of the information printed.
  - b. Go to step 1.

or

- a. Press: YES if no corrections are to be made.
- 16. At this point a hard-copy summary of the transformation is made (unless it was user defined), then the transformation is carried out.
- 17. When "More transformations?" is displayed:
  - a. Press: YES if more transformations are desired.
  - b. Go to step 1.

or

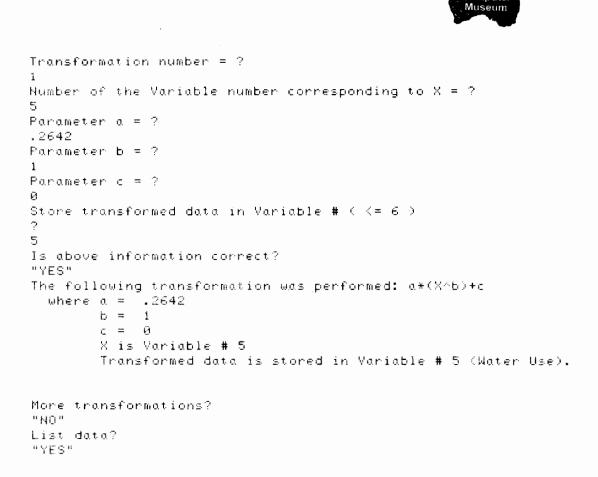
- a. Press: NO if no more transformations are desired.
- 18. At this point the altered data matrix and related information are stored on file "DATA" of the program medium.
- 19. When "List data?" is displayed:
  - a. Press: YES if a hard-copy listing of the data is desired.
  - b. Go to step 1 of the user instructions for LIST.

- a. Press: NO if a hard-copy listing of the data is not required.
- 20. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to step 1 of the user instructions for the selected key.

# Example

Variable five, Water Use, was tranformed, converting litres to U.S. gallons. Transformation 1 was used, with a=0.2642, b=1, c=0.

Computer



## SAMPLE

| 088# | Variable # 1 | Variable <b>#</b> 2 | Variable <b>#</b> 3 | Variable <b>#</b> 4 | Variable <b>#</b> 5 |
|------|--------------|---------------------|---------------------|---------------------|---------------------|
| 1    | 14.90000     | 2002 00000          | 04 00000            |                     |                     |
| 2    | 14.90000     | 6396.00000          | 21.00000            | 134.00000           | 891.14660           |
| 3    | 18.40000     | 5736.00000          | 22.00000            | 146.00000           | 821.66200           |
|      | 21.60000     | 6116.00000          | 22.00000            | 158.00000           | 840.15600           |
| 4    | 25.20000     | 8287.00000          | 20.00000            | 171.00000           | 870.01060           |
| 5    | 26,30000     | 13313.00000         | 25.00000            | 198.00000           | 895.63800           |
| 6    | 27.20000     | 13108.00000         | 23.00000            | 194.00000           | 1132.62540          |
| 7    | 22.20000     | 10768.00000         | 20.00000            | 180.00000           | 1017.69840          |
| 8    | 17.70000     | 12173.00000         | 23.00000            | 191.00000           | 889.29720           |
| 9    | 12.50000     | 11390.00000         | 20.00000            | 195.00000           | 933.15440           |
| 10   | 6.40000      | 15024.00000         | 22.00000            | 200.00000           | 1029.32320          |
| 11   | 13.30000     | 13114.00000         | 19.00000            | 211.00000           | 908.05340           |
| 12   | 18.20000     | 12257.00000         | 22.00000            | 203.00000           | 878.20080           |
| 13   | 22.80000     | 13118.00000         | 22.00000            | 197.00000           | 849.13880           |
| 14   | 26.10000     | 13100.00000         | 21.00000            | 196.00000           | 1147.94900          |
| 15   | 26.30000     | 16716.00000         | 21.00000            | 205.00000           | 1304.09120          |
| 16   |              |                     |                     |                     |                     |
| 17   | 4.20000      | 14056.00000         | 22.00000            | 205.00000           | 957.46080           |
|      | 4.20000      | 12707.00000         | 20.00000            | 192.00000           | 954.81880           |

# Recode

# **Object of Program**

This program allows you to assign codes to various categories or classes of data. The categories are intervals along the real number line and 20 of these may be specified. The recoding is done on one variable at a time. The same coding scheme may be used iteratively on successive variables. A summary of the coding intervals, codes, and number of observations assigned to each code is printed as hard copy.

## **Special Considerations**

### **Coding Schemes**

Four coding schemes are available for the sole purpose of eliminating unnecessary entries from the keyboard. If the coding intervals are all of the same length and are contiguous, that is, together they form a connected interval, then the interval construction can be accomplished internally knowing only the interval length and lower limit for the first interval. Similarly, if the intervals are of equal length but noncontiguous, for example, [10,20), [25,35), [35,45), [50,60), then the lower limit of each interval needs to be specified but the upper limit may be computed internally. Hence, the coding schemes are meant only to minimize the amount of information which needs to be entered from the keyboard. Clearly, the coding intervals could all be constructed by requiring you to enter the lower and upper limits for each and every interval (which is necessary, and what is done if the intervals are unequal and non-contiguous).

### Same Coding Scheme

The coding is carried out on one variable at a time. However, if you desire to code both variables one and two according to the same coding intervals, these intervals need to be contructed only once. A positive response to the option offered by "Use same coding scheme?" allows variable two to be coded according to the same scheme without constructing the intervals a second time. If, however, you desire to code variable two according to a different scheme, it is possible to construct a second set of coding intervals by giving a negative response to the above prompt.

#### Brackets

The brackets used to denote the coding intervals are meant to follow their usual mathematical interpretation, that is, the intervals are closed on the left and open on the right.

#### Observation not in an Interval

If an observation does not fall into any of the coding intervals, its value is not changed during the coding process.

## **User Instructions**

Press: The special function key labeled Recode.

- 1. When the title is printed and "Store recoded data in variable  $\# (\langle = 'I' \rangle)$ " is displayed:
  - a. Enter the number of the variable in which the recoded data is to be stored it may be less than or equal to I.
  - b. Press: CONT
- 2. If the variable specified in step 1 existed previously, that is, if the recorded data is being stored in place of previously existing data, go to step 4.
- 3. When "Variable name (<= 10 characters) =?" is displayed:
  - a. Enter the name of the variable which will contain the recoded data it may be up to 10 characters long.
  - b. Press: CONT
- 4. When "Number of the variable to be recoded =?" is displayed:
  - a. Enter the number of the variable which is to be recoded.
  - b. Press: CONT
- 5. When the data coding schemes are printed and "Option number=?" is displayed:
  - a. Enter the option number associated with the desired recoding scheme.
  - b. Press: CONT
- 6. When "Number of recoding intervals to be specified (<=20)=?" is displayed:
  - a. Enter the number of categories into which the data will be divided, or equivalently, the number of codes which will be assigned.
  - b. Press: CONT
- 7. If the specified coding scheme does not have equal intervals, go to step 9.
- 8. When "Length of each interval=?" is displayed:
  - a. Enter the common increment to be used to generate the intervals.
  - b. Press: CONT
- 9. If the data recoding scheme is non-contiguous, go to step 11.
- 10. When "Lower limit of first interval=?" is displayed:
  - a. Enter the smallest number which will be assigned code #1.
  - b. Press: CONT

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- 11. Note: The following steps, 12 through 14, are repeated the number of times specified in step 6 until all information is input for each of the recoding intervals. Some of the steps are skipped for certain schemes, since the necessary information is computed internally. For scheme #1, only step 14 needs to be repeated. For scheme #2, only steps 13 and 14 need to be repeated. For scheme #3, only steps 12 and 14 need to be repeated. For scheme #4, steps 12-14 need to be repeated.
- 12. When "Lower limit of interval #'I'=?" is displayed:
  - a. Enter the smallest number which will be assigned the code associated with interval #I.
  - b. Press: CONT
- 13. When "Upper limit of interval #'I'=?" is displayed:
  - a. Enter the upper bound of numbers which will be assigned the code associated with interval #1.
  - b. Press: CONT
- 14. When "For data falling in interval #'I', code=?" is displayed:
  - a. Enter the code which will be assigned to those data values falling in the Ith coding interval.
  - b. Press: CONT
  - c. Repeat as noted in instruction 11.
- 15. When "Is above information correct?" is displayed:
  - a. Press: NO if a mistake has been made in entering the information.
  - b. Go to step 5.
    - or
  - a. Press: YES if the recoding scheme is as desired.
- 16. At this point the recoding is carried out and a hard-copy note of the coding is printed.
- 17. When "Recode more data?" is displayed:
  - a. Press: YES if you desire to recode more data.
  - b. Go to step 18.
    - or
  - a. Press: NO if no more recoding is desired.
  - b. Go to step 19.

- 18. When "Use same coding scheme?" is displayed:
  - a. Press: YES if the same intervals and codes are desired, that is, if the identical recoding scheme is to be applied to another variable.
  - b. Go to steps 1-4, then directly to 16.

- a. Press: NO if a different recoding scheme is desired.
- b. Go to step 1.
- 19. At this point the altered data matrix and related information are stored on file "DATA" of the program medium.
- 20. When "List data?" is displayed:
  - a. Press: YES if a hard-copy listing of the data is desired.
  - b. Go to step 1 of the user instructions for LIST. or
  - a. Press: NO if no listing is desired.
- 21. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to step 1 of the user instructions for the selected key.

## Example

Using the original data, variable 5, Water Use, was recoded, and the resulting data was stored as a new variable, 6. The purpose of the recoding operation was to simplify the data, replacing entire intervals by single numbers.

```
Store recoded data in Variable # (\langle \neq 6 \rangle)
6
Variable name (<= 10 characters) = ?
Coded Use
Number of the variable to be recoded = ?
5
Option number = ?
1
Number of recoding intervals to be specified (<=20) = ?
5
Length of each interval = ?
400
Lower limit of first interval = ?
3000
For data falling in interval 1 , code =
2
30
For data falling in interval 2 , code =
2
34
For data falling in interval 3 , code =
\sim
38
For data falling in interval 4 , code =
2
42
For data falling in interval 5 , code =
2.
46
Is above information correct?
"YES"
```

Variable # 5 is recoded into 5 categories, and the recoded values are stored in Variable # 6 , where: CATEGORY BOUNDS # 0BS UPPER LOWER CODED CO⊅E 3000.000 3400.000 8 30.000 3400.000 3800.000 4 34.000 3800.000 4200.000 2 38.000 4600.000 2 42.000 4200.000 4600.000 5000.000 1 46.000 Recode more data? "YES" Use same coding scheme? Recode more data? YES Recode more data? NO. SAMPLE Variable # 1 Variable # 2 Variable # 3 Variable # 4 Variable # 5 Variable # 6 088# 1 3373.00000 21.00000 134.00000 14.90000 6396.00000 30.00000 2 22.00000 146.000000 3110.00000 18.40000 5736.00000 30.00000 3 22.00000 158.00000 3180.00000 6116.00000 21.60000 30.00000 4 171.00000 3293.00000 20.00000 8287.00000 25.20000 30.00000 5 198.00000 3390.00000 25.00000 13313.00000 26.30000 30.00000 6 4287.00000 194.00000 23.00000 13108.00000 27.20000 42.00000 7 180.00000 3852.00000 22.20000 10768.00000 20.00000

38.00000

42

| 8  |                              |             |          |           |            |
|----|------------------------------|-------------|----------|-----------|------------|
|    | 17.70000<br>30.00000         | 12173.00000 | 23.00000 | 191.00000 | 3366.00000 |
| 9  |                              |             |          |           |            |
|    | 12.50000<br>34.00000         | 11390.00800 | 20.00000 | 195.00000 | 3532.00000 |
| 10 |                              |             |          |           |            |
|    | 6.90000<br>34.00000          | 12707.00000 | 20.00000 | 192.00000 | 3614,00000 |
| 11 |                              |             |          |           |            |
|    | 6.40000<br>38.00000          | 15022.00000 | 22.00000 | 200.00000 | 3896.00000 |
| 12 |                              |             |          |           |            |
|    | 13.30000<br>34.00000         | 13114.00000 | 19.00000 | 211.00000 | 3437.00000 |
| 13 |                              |             |          |           |            |
|    | 18.20000<br>30.00000         | 12257.00000 | 22.00000 | 203.00000 | 3324.00000 |
| 14 |                              |             |          |           |            |
|    | 22.80000<br>30.00000         | 13118.00000 | 22.00000 | 197.00000 | 3214.00000 |
| 15 |                              |             |          |           |            |
|    | 26.10000<br>42.00000         | 13100.00000 | 21.00000 | 196.00000 | 4345.00000 |
| 16 |                              |             |          |           |            |
|    | 26.30000<br>46.00000         | 16716.00000 | 21.00000 | 205.00000 | 4936.00000 |
| 17 |                              |             |          |           |            |
|    | 4.20000<br>34.0 <b>0</b> 000 | 14056.00000 | 22.00000 | 205.00000 | 3624.00000 |

# Sort

# **Object of Program**

This program allows the data matrix, or subfiles thereof, to be sorted according to the values of one variable. For example, suppose an investigator has five observations of three variables, say height, weight and age and wanted to arrange the observations in ascending order according to age. This is accomplished by sorting the data matrix according to variable three.

## **Special Considerations**

## Subfile Structure Options

If subfiles are ignored, the entire data set will be sorted and, in the process, the composition of the subfiles is subject to change. The option of sorting certain subfiles may be used to sort a single subfile or a set of successive subfiles according to one variable. The option of sorting all subfiles may be used to sort every subfile. The options of sorting certain subfiles and sorting all subfiles treat each subfile as if it were a separate data set. Thus, the sort is done with respect to one subfile at a time.

## What Happens

It is important to note that entire observations are moved when the sort is carried out. Thus, referring to the example given in Object of Program, a person's height and weight remain with the person's age as shown below.

### **Original Matrix**

| _           |   | Height | Weight | Age |
|-------------|---|--------|--------|-----|
|             | 1 | 72     | 170    | 21  |
|             | 2 | • 70   | 165    | 25  |
| OBSERVATION | 3 | 69     | 150    | 20  |
|             | 4 | 70     | 165    | 25  |
|             | 5 | 73     | 160    | 19  |

### Matrix Sorted By Age

### VARIABLE

| -           |   | Height | Weight | Age |
|-------------|---|--------|--------|-----|
| OBSERVATION | 1 | 73     | 160    | 19  |
|             | 2 | 69     | 150    | 20  |
|             | 3 | 72     | 170    | 21  |
|             | 4 | 70     | 165    | 25  |
|             | 5 | 70     | 165    | 25  |

## **User Instructions**

Press: The special function key labeled Sort.

- 1. At this point the subprogram "Sort" is called. A subprogram is used here for the sole purpose of variable dimensioning.
- 2. When "Number of the Variable on which to sort=?" is displayed:
  - a. Enter the number of the variable on which the matrix will be sorted; that is, the variable whose observations will be arranged in ascending order.
  - b. Press: CONT
- 3. If the data set contains no subfiles, go to step 7.
- 4. When the subfile structure options are printed and "Option number =?" is displayed:
  - a. Enter 1 if you desire to ignore the subfile structure, that is, to lump all the observations together for the sort. Note that this may shift observations from subfile to subfile.
  - b. Press: CONT
  - c. Go to step 7.

or

- a. Enter 2 if you desire to sort a set of one or more successive subfiles, for example, to sort subfiles 3 through 5. The sort will be done by subfile: subfile 3 will be sorted, then 4, and finally 5.
- b. Press: CONT
- c. Go to step 5.

- a. Enter 3 if you desire to sort all of the subfiles. Each subfile will be sorted as if it were a separate data set.
- b. Press: CONT
- c. Go to step 7.
- 5. When "Number of first subfile=?" is displayed:
  - a. Enter the number of the first subfile to be sorted.
  - b. Press: CONT
- 6. When "Number of last subfile =?" is displayed:
  - a. Enter the number of the last subfile to be sorted. All subfiles between and including the first and last specified will be sorted as though they were separate data sets.
  - b. Press: CONT

- 7. At this point the desired sorting is performed, a hard-copy note of the sort is printed, and the sorted data is stored on file "DATA" of the program medium.
- 8. When "List data?" is displayed:
  - a. Press: YES if a hard-copy listing of the sorted data is desired.
  - b. Go to step 1 of the user instructions for LIST.

or

- a. Press: NO if no listing is desired.
- 9. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to step 1 of the user instructions for the selected key.

## Example

The data was sorted by variable 2. That is, the observations were arranged so that monthly production was in ascending order. Notice that the other variables are carried by the sort operation, so that although the order of the observations has changed, each observation remains intact.

```
Data set:
                                          SAMPLE
   has been arranged in ascending order according to Variable # 2
   (Subfiles ignored)
     Variable # 1 Variable # 2
                                    Variable # 3
                                                    Variable # 4
                                                                   Variable # 5
        Variable # 6
088#
   1
         18.40000
                       5736.00000
                                        22.00000
                                                       146.00000
                                                                      3110.00000
            30.00000
   2
         21.60000
                       6116.00000
                                        22.00000
                                                       158.00000
                                                                      3180.00000
            30.00000
   3
                       6396.00000
         14.90000
                                        21.00000
                                                       134.00000
                                                                      3373.00000
            30,00000
   4
         25.20000
                       8287.00000
                                        20.00000
                                                       171.00000
                                                                      3293.00000
            30.00000
   5
         22.20000
                    10768.00000
                                         20.00000
                                                       188.00000
                                                                      3852.00000
            38.00000
   6
         12.50000
                     11393.00000
                                        28.00000
                                                       195.00000
                                                                      3532.00000
            34.00000
```

| 7   |                      |             |          |           |            |
|-----|----------------------|-------------|----------|-----------|------------|
|     | 17.70000<br>30.00003 | 12173.00000 | 23.00000 | 191.00000 | 3366.00000 |
| 8   | 18.20000<br>30.00000 | 12257.00000 | 22.00000 | 203.00000 | 3324.00000 |
| 9   | 6.90000<br>34.00000  | 12707.00000 | 20.00000 | 192,00000 | 3614.00000 |
| 10  | 26.10000<br>42.00000 | 13100.00000 | 21.00000 | 196.00000 | 4345.00000 |
| 1   | 42.00000             | 13108.00000 | 23.00000 | 194.00000 | 4287.00000 |
| 12  | 42.00000             | 13114.00000 | 19.00000 | 211.00000 | 3437.00000 |
| 13  | 34.00000             |             |          |           |            |
| 14  | 22.80000<br>30.00000 | 13118.00000 | 22.00000 | 197.00000 | 3214.00000 |
| 15  | 26.30000<br>30.00000 | 13313.00000 | 25.00000 | 198.00000 | 3390.00000 |
| 1.0 | 4.20000<br>34.00000  | 14056.00000 | 22.00000 | 205.00000 | 3624.00000 |
| 16  | 6.49888<br>38.99800  | 15022.00000 | 22.00000 | 200.00000 | 3896.00000 |
| 17  | 26.30000<br>46.00000 | 16716.00000 | 21.00000 | 205.00000 | 4936.00000 |
|     |                      |             |          |           |            |

# Subfiles

# **Object of Program**

This program allows you to specify subfiles or logical groupings of the observations. This may be accomplished by entering the number of observations in each subfile or by entering the observation number of the first observation in each subfile. Names for the subfiles are entered in both cases. A third option allows you to destroy the existing subfile structure.

## **Special Considerations**

## **Use of Subfiles**

Subfiles may be created in order to specify logical groupings of observations. A subfile structure allows you to consider each subfile as a separate data set or to lump all the subfiles together and analyze the overall data set. For example, suppose an investigator wished to measure several variables on 50 trout. He would like to analyze the data separately for each of the three varieties of the trout. He could form three separate data sets and do the individual analyses, then later join the three sets together for the overall analysis. However, since the same variables were measured on each variety of fish, this situation is well-handled by specifying a subfile for each variety. The subfile structure options make it possible to do the analysis by subfile as well as for the overall data set.

### **Editing and Sorting**

Certain operations in the editing and sorting programs may cause observations to move from one subfile to another. To avoid undesired results such as this, it is recommended that subfiles be specified after any editing or sorting has been carried out.

## **User Instructions**

Press: The special function key labeled Subfile.

- 1. When the subfile characterization options are printed and "Option number=?" is displayed:
  - a. Enter 1 if you desire to specify subfiles by entering the number of observations in each subfile.
  - b. Press: CONT
  - c. Go to step 2.

- a. Enter 2 if you desire to specify subfiles by entering the number of the first observation in each subfile.
- b. Press: CONT
- c. Go to step 2.

- a. Enter 3 if you desire to destroy the existing subfiles structure, that is, lump all the data together.
- b. Press: CONT
- c. Go to step 8.
- 2. When "Number of subfiles ( $\langle = 20 \rangle =$ ?" is displayed:
  - a. Enter the number of subfiles which will be specified.
  - b. Press: CONT
- 3. When "Name of subfile #'I' (<= 10 characters)=?" is displayed:
  - a. Enter the name of the Ith subfile if may be up to 10 characters long.
  - b. Press: CONT
- 4. If the option number you chose was 2, go to step 6.
- 5. When "Subfile #'I', number of observations =?" is displayed:
  - a. Enter the number of observations which will be in the Ith subfile.
  - b. Press: CONT
  - c. Repeat steps 3 and 5 until all subfiles have been specified.
  - d. Go to step 7.
- 6. When "Subfile 'I', number of first observation =?" is displayed:
  - a. Enter the number of the first observation in the Ith subfile.
  - b. Press: CONT
  - c. Repeat steps 3 and 6 until all subfiles have been specified.
- 7. When "Is above information correct?" is displayed:
  - a. Press: NO if a mistake has been made while entering the required information.
  - b. Go to step 2.
    - or
  - a. Press: YES if the subfile characterizations are as desired.
- 8. At this point a hard-copy record of the subfiles will be printed, and the information will be printed on file "DATA" of the program medium.
- 9. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to step 1 of the user instructions for the selected key.

# Example

The original data (before sorting and recoding) was grouped into two subfiles. The first 12 observations make up the first subfile (Fiscal year '76) and the remaining observations make up the second subfile (Fiscal year '77).

```
Option number = 🤉
2
Number of subfiles ( \langle =10 \rangle = ?
2
Name of Subfile # 1 ( <= 10 characters ) =
\odot
FY'76
Name of Subfile # 2 ( <= 10 characters ) =
2
FY'77
Subfile # 2 ; number of first observation =
2
13
Is above information correct?
"YES"
Subfile name:
                 beginning observation--number of observations
1. FY'76
                                       1
                                                                12
 2. FY'77
                                       13
                                                                  5
SELECT ANY KEY
```

# Name

# **Object of Program**

This program allows you to rename variables and/or to rename subfiles. These names are then stored, along with the data, on the program medium's scratch file ("DATA").

## **User Instructions**

Press: The special function key labeled Name.

- 1. When "Rename data set?" is displayed:
  - a. Press: NO to leave the data set name unchanged.
  - b. Go to step 3.

or

- a. Press: YES to change the data set name.
- 2. When "Name of data set (<= 80 characters)=?" is displayed:
  - a. Enter the project title for the data set.
  - b. Press: CONT
- 3. When the title is printed and "Name variables?" is displayed:
  - a. Press: NO if no variables are to be renamed.
  - b. Go to step 9.

- a. Press: YES if you desire to rename some variables.
- 4. When "Name beginning with variable #?" is displayed:
  - a. Enter the number of the first variable to be renamed.
  - b. Press: CONT
- 5. When "Name ending with variable #?" is displayed:
  - a. Enter the number of the last variable to be renamed.
  - b. Press: CONT

- 6. When "Name of variable #'l' (<= 10 characters)=?" is displayed:
  - a. Enter the name of the Ith variable it may be up to 10 characters long.
  - b. Press: CONT
  - c. Repeat parts a and b until all specified variables have been renamed.
- 7. When "Is above information correct?" is displayed:
  - a. Press: NO if a mistake has been made while entering variable names.
  - b. Go to step 1.
    - or
  - a. Press: YES if the variable names are as desired.
- 8. At this point a hard-copy list of all the current variable names will be printed. If there are no subfiles in the data set, go to step 15.
- 9. When "Name subfiles?" is displayed:
  - a. Press: NO if no subfiles are to be renamed.
  - b. Go to step 15.
    - or
  - a. Press: YES if you desire to rename some subfiles.
- 10. When "Name beginning with subfile #?" is displayed:
  - a. Enter the number of the first subfile to be renamed.
  - b. Press: CONT
- 11. When "Name ending with subfile #?" is displayed:
  - a. Enter the number of the last subfile to be renamed.
  - b. Press: CONT
- 12. When "Name of subfile #'l' (<= 10 characters)=?" is displayed:
  - a. Enter the name of the lth subfile it may be up to 10 characters long.
  - b. Press: CONT
  - c. Repeat parts a and b until all specified subfiles have been named.
- 13. When "Is above information correct?" is displayed:
  - a. Press: NO if a mistake has been made while entering subfile names.
  - b. Go to step 10.

# Example

The name of variable four was changed from 'Payroll' to 'Payroll (#)'.

```
Name variables?
"YES"
Name beginning with Variable # ?
4
Name ending with Variable # ?
4
Name of Variable # 4 ( <= 10 characters ) =
?
Payroll(#)
Is above information correct?
"YES"
CURRENT VARIABLE NAMES
1. Temp(C)
 2. Production
 3. Days
 4. Payroll(#)
 5. Water Use
 6. Coded Use
Name subfiles?
"NO"
SELECT ANY KEY
```

# Store

# **Object of Program**

This program allows you to store the data matrix and related information in a file so that it may be retrieved at a later date for further analysis. The program also allows you to specify the file name.

## **Special Considerations**

### Use of Program

The store feature will be useful in two different situations. First, if an investigator has a data set which he may want to analyze further at a later date, he may store it and retrieve it later via the BASIC STATISTICS AND DATA MANIPULATION routine. Secondly, if several people have access to the data input programs, it becomes mandatory that each be able to store his data set in a unique place. Note that if only one person uses the routine on one data set it is unnecessary to use the store feature since the data and related information are kept in "DATA" - the scratch file on the program medium.

#### Protecting Existing Data

The existence of a file is checked in the program in an attempt to avoid the accidental loss of existing data. Thus, when a file is specified to receive the data, an attempt is made to ensure that you are not accidentally storing the new data in a file which you did not know existed.

## **User Instructions**

Press: The special function key labeled Store.

- 1. When the program notes are printed and "Name of data file=?" is displayed:
  - a. Enter the name of the file in which the data matrix and related information are to be stored refer to the program note for the proper form of the file name.
  - b. Press: CONT
- 2. When "Is data medium placed in device 'I'?" is displayed:
  - a. Press: YES when the medium on which the data and related information are to be stored is in place.
- 3. When "Does this file already exist?" is displayed:
  - a. Press: YES if the file has been previously created (and is of the form specified in the Special Considerations) and you desire to "print over" the information that is currently in the file.
  - b. Go to step 4.

or

a. Press: NO if the file has not been previously created.

#### NOTE

This step is an attempt to prevent you from accidentally writing over an existing file. If the response to the question in step 3 is negative and the program finds a file by this name, a note will be displayed and control will pass to step 1.

- 4. At this point, the file will be created if necessary and the data matrix along with the related information will be stored in the specified file. A hard-copy note of the storage will be printed.
- 5. When "Is program medium replaced in device?" is displayed:
  - a. Press: YES when the program medium is in place (or if it was never removed).
- 6. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to step 1 of the user instructions for the selected key.

# List

# **Object of Program**

This program allows you to obtain a listing of the data matrix. The listing will appear on the device that has been specified for hard-copy in the START routine or in the output unit routine.

## **User Instructions**

Press: The special function key labeled List.

- 1. When the data listing options are printed and "Option number=?" is displayed:
  - a. Enter 1 if you desire to obtain a hard-copy listing of all data the listing will be by observation.
  - b. Press: CONT
  - c. Go to step 6.

or

- a. Enter 2 if you desire to obtain a hard-copy listing of data by variable it may be all the data or just a set of successive variables.
- b. Press: CONT
- c. Go to step 2.

- a. Enter 3 if you desire to obtain a hard-copy listing of data by observation the observations are to be successive but need not be the entire data set.
- b. Press: CONT
- c. Go to step 4.
- 2. When "List beginning with variable #?" is displayed:
  - a. Enter the number of the first variable to be included in the list.
  - b. Press: CONT
- 3. When "Ending with Variable #?" is displayed:
  - a. Enter the number of the last variable to be included in the list (all variables between the first and last variables specified will be included in the list).
  - b. Press: CONT
  - c. Go to step 6.

- 4. When "List beginning with Observation #?" is displayed:
  - a. Enter the number of the first observation to be included in the list.
  - b. Press: CONT
- 5. When "Ending with Observation #?" is displayed:
  - a. Enter the number of the last observation to be included in the list.
- 6. At this point the hard-copy listing of the data will be printed.
- 7. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to step 1 of the user instructions for the selected key.

# Join

# **Object of Program**

This program allows you to join or combine two data sets into a single unit. One data set must be in memory and the other data set must have been previously stored by the BASIC STATISTICS AND DATA MANIPULATION program. Two options are available. First, observations may be added together (if both sets have the same number of variables). Second, variables may be added together (if both sets have the same number of observations).

## **Special Considerations**

### **Adding Observations**

Suppose data on six variables was gathered in each of the 52 weeks in 1975, analyzed, and stored on an auxiliary data tape. Suppose the same variables were measured in 1976, analyzed, and stored. If the investigator is interested in lumping the two sets of data together for an overall analysis, he may use the Add Observations option of the joining routine. One set of data must be retrieved via the START routine. Then, after pressing the JOIN key, the second set may be retrieved and the joining carried out. Notice that the variables must be in the same order in the two data sets.

#### **Adding Variables**

Suppose an investigator measured five variables on each of 50 mice in an experiment. These were analyzed and stored on disk. Later, he realized that three more variables were of interest. He measured these variables on the mice in the same order as before and analyzed them. All eight variables measured on each mouse could be combined into a single data set via the joining routine.

#### **Subfiles**

If variables are added, the subfile structure assigned to the resultant data set is the subfile structure of data set #1, that is, the data set that is in the machine prior to the joining operation. If observations are added, the following procedures are employed: 1) If no subfiles exist in either data set, the resultant set has no subfiles. 2) If data set #1 has no subfiles, but data set #2 does, then a subfile named "SET #1" is created which consists of data set #1 and the subfiles of data set #2 remain unchanged. 3) If data set #1 contains subfiles, but data set #2 does not, then a subfile named "SET #2" is created which consists of data set #2 does not, then a subfile named "SET #2" is created which consists of data set #2 and the subfiles of data set #1 remain unchanged. 4) If both data sets contain subfiles, all of the subfiles of data set #1 are retained and as many subfiles of data set #2 are retained as possible - the upper limit of total subfiles for the resultant set being 20.

## User Instructions

Press: The special function key labeled Join.

- 1. At this point the subprogram "Join" is called. A subprogram is used here for the sole purpose of variable dimensioning.
- 2. When the joining options are printed and "Option number=?" is displayed:
  - a. Enter 1 if you desire to add **variables** from an external data medium to those which are currently in memory.
  - b. Press: CONT
  - c. Go to step 3.
    - or
  - a. Enter 2 if you desire to add **observations** from an external data medium to those which are currently in memory.
  - b. Press: CONT
- 3. When the requirements are printed and "OK to continue?" is displayed:
  - a. Press: NO if the requirements have not been met.
  - b. Go to step 16.
    - or
  - a. Press: YES if you feel that the requirements have been satisfied.
- 4. When "Project title for the combined data set ( $\leq 80$  characters) =?" is displayed:
  - a. Enter up to 80 characters to be used as the name of the joined data set.
  - b. Press: CONT
- 5. When the program note is printed and "File name of data set #2=?" is displayed:
  - a. Enter the name of the data file in which the data to be joined to the set already in memory resides. Refer to the program note for the proper form of the file name.
  - b. Press: CONT
- 6. When "Is data set #2 medium placed in device 'I'?" is displayed:
  - a. Press: YES when the medium on which data set #2 resides in place.
- 7. At this point, the number of variables, number of observations, and subfile structures are printed for data sets 1 and 2 as well as for the resultant set. The requirements are checked internally and if they have not been met, control is passed to step 16.

- 8. When "OK to continue?" is displayed:
  - a. Press: NO if, after reviewing the summary, you realize that the resultant data set will not turn out as expected (remember, the subfile structure may be changed at a later time).
  - b. Go to step 12.

or

- a. Press: YES if the resultant data set will be as expected.
- 9. At this point a summary of the variable names for data sets 1 and 2 as well as for the resulting joined data set are printed.
- 10. When "OK to continue?" is displayed:
  - a. Press: NO if, after reviewing the summary, you desire to abort the joining operation (remember, the variable names may be changed at a later time).
  - b. Go to step 12.

or

- a. Press: YES if the joining operation is to be carried out.
- 11. At this point the joining operation is performed and a hard-copy summary of the resultant data set is printed.
- 12. When "Is program medium replaced in device?" is displayed:

a. Press: YES when the program medium is in place (or if it was never removed).

- 13. If the joining operation was aborted, go to step 16.
- 14. At this point the resultant data set and related information are printed on file "DATA" of the program medium.
- 15. When "List data?" is displayed:
  - a. Press: YES if a hard-copy listing of the resultant data set is desired.
  - b. Go to step 1 of the user instructions for LIST.

- a. Press: NO if no listing is desired.
- 16. When "SELECT ANY KEY" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to step 1 of the user instructions for the selected key.

# Example

Three observations were entered by keyboard and stored in file "TDATA5". Then the JOIN program added these observations to the end of the original data set to form a new set.

```
Option number = ?
2
OK to continue?
"YES"
Project title for combined data set (<= 80 characters) = ?
SAMPLE
File name of data set #2 = ?
TDATA5:F8
Is data set #2 medium placed in device F8
\mathcal{O}
"YES"
OK to continue?
"YES"
OK to continue?
"YES"
Is program medium replaced in device?
"YES"
List data?
"YES"
```

| 063#     | Variable <b># 1</b> | Variable # 2 | Variable <b>#</b> 3 | Variable <b>#</b> 4 | Variable <b>#</b> 5 |
|----------|---------------------|--------------|---------------------|---------------------|---------------------|
| 1        | ** 00000            |              | <u>.</u>            | 404 00000           |                     |
| 2        | 14.90000            | 6396.00000   | 21.00000            | 134.00000           | 3373.00000          |
| 3        | 18.40000            | 5736.00000   | 22.00000            | 146.00000           | 3110.00000          |
| 4        | 21.60000            | 6116.00000   | 22.00000            | 158.00000           | 3180.00000          |
| 5        | 25.20000            | 8287.00000   | 20.00000            | 171.00000           | 3293.00000          |
| 6        | 26.30000            | 13313.00000  | 25.00000            | 198.00000           | 3390.00000          |
| 7        | 27.20000            | 13108.00000  | 23.00000            | 194.00000           | 4287.00000          |
| 8        | 22.20000            | 10768.00000  | 20.00000            | 180.00000           | 3852.00000          |
| 9        | 17.70000            | 12173.00000  | 23.00000            | 191.00000           | 3366.00000          |
| 10       | 12.50000            | 11390.00000  | 20.00000            | 195.00000           | 3532.00000          |
| 11       | 6.90000             | 12707.00000  | 20.00000            | 192.00000           | 3614.00000          |
| 12       | 6,40000             | 15022.00000  | 22.00000            | 200.00000           | 3896.00000          |
| 13       | 13.30000            | 13114.00000  | 19.00000            | 211.00090           | 3437.00000          |
| 14       | 18.20000            | 12257.00000  | 22.00000            | 203.00000           | 3324.00000          |
| 15       | 22.80000            | 13118.00000  | 22.00000            | 197.00000           | 3214.00000          |
|          | 26.10000            | 13100.00000  | 21.00000            | 196.00000           | 4345.00000          |
| 16<br>17 | 26.30000            | 16716.00000  | 21.00000            | 205.00000           | 4936.00000          |
| 18       | 4.20000             | 14056.00000  | 22.00000            | 205.00000           | 3624.00000          |
| 19       | 25.30000            | 9315.00000   | 20.00000            | 183.00000           | 3356.00000          |
| 20       | 12,40000            | 11298.00000  | 19.00000            | 203.00000           | 4205.00000          |
| 2. U     | 18.60000            | 14653.00000  | 21.00000            | 189.00000           | 4256.00000          |

## SAMPLE

# **Output Unit**

## **Object of Program**

This program allows you to change the device on which the hard-copy output will be printed, or conversely, to specify that no hard-copy is desired.

In lieu of this routine, the hard-copy device may be changed at any time by the following procedure:

### Non HP-IB Printer

- 1. Type: Hc=
- 2. Key in the select code of the printer desired.
- 3. Press: EXECUTE
- 4. Type: Hcbus=999
- 5. Press: EXECUTE

#### **HP-IB** Printer

- 1. Type: Hc=
- 2. Key in select code of the printer desired.
- 3. Press: EXECUTE
- 4. Type: Hcbus=
- 5. Key in the bus address of the HP-IB device.
- 6. Press: EXECUTE

## **User Instructions**

Press: The special function key labeled Output Unit.

- 1. When the hard-copy options are printed and "Option number =?" is displayed:
  - a. Enter 1 if no hard-copy is desired.
  - b. Press: CONT
  - c. Go to step 5.

or

- a. Enter 2 if a hard-copy is desired from the computer's internal printer.
- b. Press: CONT
- c. Go to step 5.

- a. Enter 3 if a hard-copy is desired from an external printer.
- b. Press: CONT



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  - When "Are you using an HP-IB Printer?" is displayed: (See Appendix for explanation of HP-IB.)
    - a. Press: YES if an HP-IB printer is being used.
    - b. Go to step 3.
      - or
    - a. Press: NO if the printer is not HP-IB.
    - b. Go to step 4.
  - 3. When "Printer select code, bus address =? [for example, 7,1]" is displayed:
    - a. Enter the select code, bus address for the HP-IB printer.
    - b. Press: CONT
    - c. Go to step 5.
  - 4. When "Printer select code =?" is displayed:
    - a. Enter the select c le of the printer desired for hard-copy.
    - b. Press: CONT
  - 5. When "SELECT ANY KEY" is displayed:
    - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
    - b. Go to step 1 of the user instructions for the selected key.

## **Basic Statistics**

## **Object of Program**

This program computes a variety of summary statistics for data which was entered via the BASIC STATISTICS AND DATA MANIPULATION program set. The statistics may be computed by subfile or for the entire data set (ignoring subfiles). Basic statistics which are computed include: number of observations, number of missing values, sum, mean, variance, standard deviation, coefficient of skewness, coefficient of kurtosis, coefficient of variation, standard error of the mean, and confidence interval of the mean. An option is available to obtain the correlation matrix. Order statistics computed include: the maximum, the minimum, range, and midrange. Additional order statistics which may be obtained include: the median, 25th percentile, 75th percentile, Tukey's middlemeans, and user-specified percentiles.

## **Special Considerations**

### Hard-copy Output

If a hard-copy of the statistics is not being made, the program halts occasionally so that you may study the results. In this case, it is necessary only to press 'CONT' to continue program execution.

#### Additional Order Statistics

If the option to obtain additional order statistics (Tukey's middlemeans and percentiles) is exercised, the data matrix is sorted and the observations of each variable are arranged in ascending order. At the end of the program the original data matrix is re-loaded. Thus, if the program is aborted, that is, if another key is pressed before the re-loading can occur, the data matrix will be in the sorted state. Hence, if the portion of the program used to calculate additional order statistics is accessed, abortion of the program should be discouraged.

## Methods and Formulae

## Ith Variable

Let N(J) be the number of observations of the Jth variable in the data set or subfile, whichever is applicable. Let D(I,J) be the Jth observations of the Ith variable. The following formulas are computed for the Ith variable.

•Sum: 
$$S(I) = \sum_{J=1}^{N(I)} D(I,J)$$

• Mean: 
$$M(I) = \frac{S(I)}{N(I)}$$

• Variance: V(I) = 
$$\sum_{J=1}^{N(I)} (D(I,J))^2 - N(I)(M(I))^2$$

• Standard deviation: 
$$Sd(I) = (V(I))^{1/2}$$

• Second moment: 
$$M_0(I) = \frac{(N(I)-1)V(I)}{N(I)}$$

• Skewness: 
$$Sk(I) = \frac{J=1}{(M_0(I))^3 - 3M(I) \sum_{j=1}^{N(I)} (D(I,J))^2 + (2M(I))^3}{(M_0(I))^3/2 N(I)}$$

• Kurtosis:

$$K(I) = \frac{J=1}{(M_0(I))^2 N(I)} = \frac{N(I)}{M_0(I)^2 N(I)} = \frac{N(I)}{M_0(I)} = \frac{N(I)}{M_0(I)^2 N(I)} = \frac{N(I)}{M_0(I)} = \frac{N(I)}{M_0(I)$$

#### t-value

Let C be the confidence coefficient for a confidence interval on the mean. The following operations are used to obtain the desired t-value.

$$P = \frac{1-c}{100}$$

$$V = (\ln(\frac{1}{p^2}))^{1/2}$$

$$X = 2.5155174 + .802853V + .010328V^2$$

$$Y = 1 + 1.432788V + .189269V^2 + .001308V^3$$

$$Z = V - \frac{X}{Y}$$

$$M = N(J) - 1$$

• Then the desired t-value is:

$$T = Z + \frac{Z^{3} + Z}{4M} + \frac{5Z^{5} + 16Z^{3} + 3Z}{96M^{2}} + \frac{3Z^{7} + 19Z^{5} + 17Z^{3} - 15Z}{384M^{3}}$$
$$+ \frac{79Z^{9} + 776Z^{7} + 1482Z^{5} - 1920Z^{3} - 945Z}{92160M^{4}}$$
$$\bullet \text{Standard error: } Se(I) = \frac{(V(I))^{1}/2}{(N(I))^{1}/2}$$

• Confidence interval on mean:  $M(I) \pm T(Se(I))$ 

• Coefficient of variation: 
$$Cv(I) = \left| \frac{(V(I))}{M(I)} \right|^{1/2} (100)$$

• Correlations: Suppose we have the following data matrix:

#### OBSERVATION

|          |   | 1 | 2 | 3 | 4 | 5 |
|----------|---|---|---|---|---|---|
| VARIABLE | 1 | 5 | M | 3 | 4 | 5 |
|          | 2 | 6 | 7 | M | 6 | 4 |
|          | 3 | 1 | 3 | 2 | 1 | 1 |

An M denotes a missing value. When computing the correlation between variables 1 and 2, we discard observations 2 and 3 since variable 1 is missing a data value for observation 2 and variable 2 is missing the data value for observation 3. However, when computing the correlation between variables 1 and 3, we need only discard observation 2. Similarly, the correlation between 2 and 3 is computed by discarding only observation 3. Hence, the correlations may be based on different numbers of observations. An observation is thrown out if and only if a data value from that observation is missing from one of the two variables for which the correlation is being computed. With this in mind, let N(I,J) be the number of observations used to compute the correlation between variables I and J. Then, the correlation is:

$$C(I,J) = \begin{bmatrix} N(I,J) & N(I,J) & N(I,J) \\ \Sigma & D(I,K)D(J,K) - \Sigma & D(I,K) & \Sigma & D(J,K) \\ K=1 & K=1 & K=1 \\ \hline N(I,J) & N(I,J) & N(I,J) \\ \Sigma & (D(I,K))^{2} - \Sigma & D(I,K)^{2} \\ K=1 & \frac{K=1}{N(I,J)} \end{bmatrix}^{\frac{1}{2}} \begin{bmatrix} N(I,J) & N(I,J) & N(I,J) \\ \Sigma & (D(J,K))^{2} - \Sigma & D(I,K)^{2} \\ K=1 & \frac{K=1}{N(I,J)} \end{bmatrix}^{\frac{1}{2}} \begin{bmatrix} N(I,J) & N(I,J) &$$

#### **Ranges and Percentiles**

Let M(I) be the largest data value of the Ith variable, m(I) be the smallest data value of the Ith variable.

- 1. Range: R(I) = M(I) m(I)
- 2. Midrange:  $Mr(I) = \frac{M(I)+m(I)}{2}$

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3. The percentiles are computed as follows: Let P be the percentile in question. If  $P^*N(I)$  is an integer, the  $P(I) = (D(I,P^*N(I)) + D(1,Q))/2$ , where Q is the next integer value between  $P^*N(I)$  and the observation index of the median. If  $P^*N(I)$  is not an integer, the  $P(I) = D(I,N(I)^*P+Q)$  where

$$Q = 1 \text{ if } P \le 50$$
  
-1 if P > 50

The median refers to the 50th percentile.

#### Tukey's Middlemeans

- Midmean: Mm (I) =1/N  $\Sigma$  all observations between (and including, if applicable) 25th and 75th percentile.
- Trimean:  $Tm(I) = \frac{1}{4}$  (25th percentile + 2(median) + 75th percentile).
- Midspread: Ms(I) = 75th percentile 25th percentile.

## **User Instructions**

Press: The special function key labeled Stats.

- 1. If there is only one variable in the data set, go to step 5.
- 2. When "Summary statistics on all variables?" is displayed:
  - a. Press: YES if summary statistics are desired for all of the variables in the data set.
  - b. Go to step 5.

or

- a. Press: NO if summary statistics are desired for only one variable or a set of successive variables in the data set.
- 3. When "Number of first variable =?" is displayed:
  - a. Enter the number of the first variable for which summary statistics are desired.
  - b. Press: CUNT
- 4. When "Number of last variable =?" is displayed:
  - a. Enter the number of the last variable for which summary statistics are desired. Summary statistics will be calculated for all variables between and including the first and last specified.
  - b. Press: CONT
- 5. If the data set contains no subfiles, go to step 9.

- 6. When the subfile structure options are printed and "Option number=?" is displayed:
  - a. Enter 1 if you desire to ignore the subfile structure, that is, to lump all the observations together and calculate summary statistics on the data set as a whole.
  - b. Press: CONT
  - c. Go to step 9.

or

- a. Enter 2 if you desire to calculate summary statistics for only one subfile or for each of a set of adjacent subfiles; for example, for subfiles 3 through 5. The statistics will be calculated by subfile, that is, calculated as though each subfile were a separate data set.
- b. Press: CONT
- c. Go to step 7.

or

- a. Enter 3 if you desire to calculate summary statistics for all of the subfiles. The statistics will be calculated as though each subfile were a separate data set.
- b. Press: CONT
- c. Go to step 9.
- 7. When "Number of first subfile=?" is displayed:
  - a. Enter the number of the first subfile for which summary statistics will be calculated.
  - b. Press: CONT
- 8. When "Number of last subfile=?" is displayed:
  - a. Enter the number of the last subfile for which summary statistics will be calculated. Statistics will be calculated for all subfiles between and including the first and last subfiles specified as though they were separate data sets.
  - b. Press: CONT
- 9. At this point a heading and basic statistics will be output. If no hard-copy printer has been specified, the program will pause occasionally to allow examination of the output and "Press 'CONT' when ready." will be displayed. To resume execution, press: CONT.
- 10. When "Confidence coefficient for confidence interval on the mean . . ." is displayed:
  - a. Enter the confidence coefficient or confidence level to be used in constructing a confidence interval on the mean; for example, enter 95 for a 95% confidence on the mean.
  - b. Press: CONT
- 11. At this point several more statistics will be output. If the output is to the screen, it will be necessary to press 'CONT' to resume program execution after examining the output.
- 12. If summary statistics are being computed for a single variable, go to step 15.

- 13. When "Correlation matrix?" is displayed:
  - a. Press: NO if correlations are not desired.
  - b. Go to step 15.
    - or
  - a. Press: YES to obtain a matrix of correlations among the variables.
- 14. At this point the correlation matrix will be computed and output. If output is to the screen, it will be necessary to press 'CONT' to resume program execution after examining the correlations.
- 15. At this point several order statistics are computed and output.
- 16. When "More order statistics (Tukey's middlemeans & percentiles)?" is displayed:
  - a. Press: NO if no further order statistics are desired.
  - b. Go to step 21.

or

- a. Press: YES if Tukey's middlemeans (see Methods and Formulae), the 25th, 50th, and 75th percentiles, are desired.
- 17. At this point the data matrix is sorted by variable. Then, several order statistics are computed and output.
- 18. When "Other percentiles?" is displayed:
  - a. Press: NO if no further percentiles are desired.
  - b. Go to step 21.

or

- a. Press: YES if additional percentiles are desired.
- 19. When "Press 'NO' when finished Percentile =?" is displayed:
  - a. Enter the percentile which is desired; for example, enter 90 to obtain the 90th percentile. The number entered must be between 1 and 99, inclusive.
  - b. Press: CONT

or

- a. Press: NO if no more percentiles are desired.
- b. Go to step 21.
- 20. At this point, the desired percentile is computed for each variable under consideration and the results are output. Go to step 19.
- 21. If summary statistics are being computed for more than one subfile, steps 9-20 are repeated for each subfile.

- 22. If the additional order statistics were computed for the data set (or any subfile), the original data matrix is re-loaded at this point.
- 23. When "SELECT ANY KEY?" is displayed:
  - a. Press: Any of the keys identified on the BASIC STATISTICS AND DATA MANIPULA-TION overlay.
  - b. Go to the start of the user instructions.

## Example

When the basic statistics key (Stats) is pressed, basic statistics and order statistics are printed, first for the entire data set, and then for individual subfiles.

| <pre> ************************************</pre>                  |   |   |  |   |  |
|---|---|---|--|---|--|
|   |   | BASIC STATISTIC   | S  |   |  |
| VARIABLE<br>Temp(C)<br>Production<br>Days<br>Payroll<br>Water Use | # OBSERVATIONS<br>20<br>20<br>20<br>20<br>20<br>20                            | # MISS. VALUES<br>0<br>0<br>0<br>0<br>0   | SUM<br>366.50000<br>232643.00000<br>425.00000<br>3751.00000<br>73590.00000                       | MEAN<br>18.32500<br>11632.15000<br>21.25000<br>187.55000<br>3679.50000                            |  |
| VARIABLE<br>Temp(C)<br>Production<br>Days<br>Payroll<br>Water Use | VARIANCE<br>51.93987<br>9253846.44947<br>2.19737<br>421.62895<br>242672.26316 | STANDARD DEV.<br>7.20693<br>3042.01355<br>1.48235<br>20.53361<br>492.61777              | COEF OF<br>SKEWNESS<br>51175<br>64356<br>.55329<br>-1.37170<br>.99654                            | COEF OF<br>KURTOSIS<br>87415<br>42042<br>.23443<br>.95821<br>.11191                               |  |
| VARIABLE<br>Temp(C)<br>Production<br>Days<br>Payroll<br>Water Use | COEF VARIATION<br>39.32841<br>26.15177<br>6.97578<br>10.94834<br>13.38817     | STANDARD ERROR<br>OF THE MEAN<br>1.61152<br>680.21491<br>.33146<br>4.59145<br>110.15268 | 95 % CONFIDENCE<br>LOWER LIMIT<br>14.95123<br>10208.09757<br>20.55607<br>177.93764<br>3448.89172 | INTERVAL ON MEAN<br>ÚPPER LIMIT<br>21.69877<br>13056.20243<br>21.94393<br>197.16236<br>3910.10828 |  |
| ngen ind julie time mind him dras daar in inden ander i           |   | CORRELATION MATR  | IX   |   |  |
| Temp(C)<br>Production<br>Days<br>Payroll                          | Production<br>1165685   | Days Payroll<br>.25359511443165<br>.1245049 .8729479<br>0272339                         | .1428234<br>.6347921   |   |  |

#### ORDER STATISTICS

| Days<br>Payroll | MAXIMUM<br>27.20000<br>16716.00000<br>25.00000<br>211.00000<br>4936.00000 | 19.00000<br>134.00000 | 6.00000<br>77.00000 | 22.00000<br>172.50000 |
|-----------------|---|-----------------------|---------------------|-----------------------|
|                 |   | тик:                  | EY'S HINGES         |                       |
| VARIABLE        | MEDIAN  |                       |                     | le                    |
| Temp(C)         | MEDIAN<br>18.50000  | 12.90000              | 25.2509             | 90                    |
| Production      | 12482.00000   | 10041.50000           | 13215.5000          | 90                    |
| Days            | 21.00000  | 20.00000              | 22.0000             | 30                    |
|                 | 194.50000   |                       |                     |                       |
| Water Use       | 3484.50000  | 3340.00000            | 4050.5000           | 90                    |
|                 |   | TUKEY'S MIDDLEME      | <br>ANG             |                       |
| VARIABLE        | MIDMEAN   |                       |                     | 9 D                   |
|                 | 19.29000  |                       |                     |                       |
|                 | 12303.30000   | 12055.25000           | 3174.0000           | 30                    |
|                 | 21.20000  |                       |                     |                       |
| Payroll         |   |                       | 20.0000             | 30                    |
| Water Use       | 3544.00000  | 3589.87500            | 710.500             | 90                    |
| VARIABLE        | 10-th percentile  |                       |                     |                       |
| Temp(C)         | 6.65000   |                       |                     |                       |
| Production      | 6256.00000  |                       |                     |                       |
| Days            | 19.50000  |                       |                     |                       |
| Payroll         | 152.00000   |                       |                     |                       |
| Water Use       | 3197.00000  |                       |                     |                       |
| VARIABLE        | 90-th percentile  |                       |                     |                       |
| Temp(C)         | 26.30000  |                       |                     |                       |
|                 | 14837.50000   |                       |                     |                       |
| Days            | 23.00000  |                       |                     |                       |
|                 | 205.00000   |                       |                     |                       |
| Water Use       | 4316.00000  |                       |                     |                       |
|                 |   |                       |                     |                       |

| ÷<br>÷  |  | **************************************                           | s  | ÷<br>÷  |  |
|---|--|--|--|---|--|
| Subfile: FY'  |  |  |  |   |  |
|   |  | BASIC STATISTICS   |  |   |  |
| VARIABLE<br>Temp(C)<br>Production<br>Bays<br>Payroll<br>Water Use | # OBSERVATIONS<br>12<br>12<br>12<br>12<br>12<br>12 | # MISS. VALUES<br>0<br>0<br>0<br>0<br>0                          | SUM<br>212.60000<br>128130.00000<br>257.00000<br>2170.00000<br>42330.00000 | MEAN<br>17.71667<br>10677.50000<br>21.41667<br>180.83333<br>3527.50000                            |  |
| VARIABLE<br>Temp(C)<br>Production<br>10346097.909                 | 50.45242<br>91 M7D.5D                              | STANDARD DEV.<br>7.10299   | COEF OF<br>Skewness<br>24164   | COEF OF<br>Kurtosis   |  |
| 3216.<br>Baua   | - 53508 -<br>2.99242                               | .47514 -1.24<br>1.72986  | 4452<br>.53169   | 47442   |  |
| Payroll   | 563.60606  | 1.72986<br>23.74039<br>337.44185                                 | .33169<br>78573<br>.94917  | 47442<br>59264<br>.15129  |  |
| Temp(C)<br>Production<br>Days<br>Payroll<br>Water Use             | 8.07718<br>13.12833<br>9.56603                     | 2.05046  | LOWER LIMIT<br>13.20247<br>8633.28011<br>20.31728<br>165.74549             | INTERVAL ON MEAN<br>UPPER LIMIT<br>22.23086<br>12721.71989<br>22.51605<br>195.92118<br>3741.95603 |  |
| CORRELATION MATRIX  |  |  |  |   |  |
| Temp(C)<br>Production<br>Days<br>Payroll                          | Production<br>2644635                              | Days Payroll<br>.43960541782662<br>.1294077 .9312213<br>.0040583 | 0077412<br>.6450021  |   |  |

ORDER STATISTICS

| VARIABLE   | MAXIMUM               | MINIMUM           | RANGE      |            |
|------------|-----------------------|-------------------|------------|------------|
|            |                       | 6.40000           |            |            |
|            | 15022.00000           |                   |            |            |
| Days       | 25.00000              | 19.00000          | 6.00000    | 22.00000   |
| Payroll    | 25.00000<br>211.00000 | 134.00000         | 77.00000   | 172.50000  |
| Water Use  | 4287.00000            | 3110.00000        | 1177.00000 | 3698.50000 |
|            |                       |                   | Y'S HINGES |            |
| VARIABLE   | MEDIAN                | 25-th %-ile       |            | -ile       |
| Temp(C)    | 18.05000              | 12.90000          | 23.70      | 3999       |
| Production | 11781.50000           | 7341.50000        | 13111.0    | 3888       |
| Days       | 21.50000              | 20.00000          | 22.5       | 3998       |
| Payroll    | 191.50000             | 164.50000         |            | 3999       |
|            | 3413.50000            | 3329.50000        |            |            |
|            |                       | TUKEY'S MIDDLEMER | INS        |            |
| VARIABLE   | MIDMEAN               | TRIMEAN           | MIDSP      | READ       |
| Temp(C)    | 18.01667              | 18.17500          | 10.8       | 3888       |
| Production | 11405.50000           | 11003.87500       | 5769.5     | 3888       |
| Days       | 21.16667              | 21.37500          | 2.5        | 0000       |
| Pauroll    | 187.16667             | 186.00000         | 32.0       | 0000       |
| Water Use  | 3452.00000            | 3472.37500        | 403.5      | 0000       |
|            | 10-th percentile      |                   |            |            |
| Temp(C)    | 6,90000               |                   |            |            |
| Production | 6116.00000            |                   |            |            |
| Days       | 20.00000              |                   |            |            |
| Payroll    | 146.00000             |                   |            |            |
| Water Use  | 3180,00000            |                   |            |            |
| VARIABLE   | 90-th percentile      |                   |            |            |
| Temp(C)    | 25.20000              |                   |            |            |
|            | 13114.00000           |                   |            |            |
| Days       | 23.00000              |                   |            |            |
| Payroll    | 198.00000             |                   |            |            |
| Water Use  | 3852.00000            |                   |            |            |
|            |                       |                   |            |            |

| Subfile: FY'77 |  |
|----------------|--|
|                |  |

## BASIC STATISTICS

| VARIABLE<br>Temp(C)<br>Production<br>Days<br>Payroll<br>Water Use | # OBSERVATIONS<br>8<br>8<br>8<br>8<br>8<br>8     | # MISS. VALUES<br>อ<br>อ<br>อ<br>อ<br>อ<br>อ                              | 104513.00000<br>168.00000<br>1581.00000                         | MEAN<br>19.23750<br>13064.12503<br>21.00000<br>197.62500<br>3907.50000 |
|---|--|---|---|--|
| Bays<br>Payroll   | 60.11125<br>4953615.26714<br>1.14286<br>65.41071 | STANDARD DEV.<br>7.75314<br>2225.67187<br>1.06904<br>8.08769<br>617.03392 | 91030<br>06985<br>75000<br>76833                                | COEF OF<br>KURTOSIS<br>30986<br>38572<br>50000<br>75334<br>-1.17044    |
| Temp(C)<br>Production<br>Days                                     | 40.30225<br>17.03652<br>5.09069                  | .37796<br>2.85943   | LOWER LIMIT<br>12.75397<br>11202.91630<br>20.10602<br>190.86170 | UPPER LIMIT<br>25.72103<br>14925.33370<br>21.89398                     |
| Temp(C)<br>Production<br>Days<br>Payroll                          | .0040190 -                                       |   | l Water Use<br>7 .2109508<br>5 .6262209                         |  |

## ORDER STATISTICS

| Days<br>Payroll | MAXIMUM<br>26.30000<br>16716.00000<br>22.00000<br>205.00000<br>4936.00000 | 9315.00000<br>19.00000<br>183.00000                             | 3.00000<br>22.00000<br>1722.00000           | 20.50000<br>194.00000 |
|-----------------|---|---|---|-----------------------|
|                 |   |   | Y'S HINGES                                  |                       |
| i colli con r   | MEDIAN<br>20.70000<br>13109.00000<br>21.00000<br>200.00000<br>3914.50000  | 25-th %-ile<br>15.30000<br>11777.50000<br>20.50000<br>192.50000 | 75-th 2<br>25.7<br>14354.5<br>22.0<br>204.0 | 00000                 |
|                 |   |   |   |                       |
| VARIABLE        | MIDMERN   | TUKEY'S MIDDLEMER<br>TRIMERN                                    | MIDSF                                       | PREAD                 |
| Temp(C)         | 21.22500  |   | 10.4  |                       |
|                 | 13132.75000   | 13087.50000   |   | 00000                 |
| Days            | 21.25000  | 21.12500  | 1.5   |                       |
| Days<br>Payroll | 199.75000   | 199.12500   | 11.5  |                       |
| Water Use       | 3860.25000  | 3867.37500  | 960.5                                       | 50000                 |
| VARIABLE        | 10-th percentile  |   |   |                       |
|                 | 4.20000   |   |   |                       |
| Production      | 9315.00000  |   |   |                       |
|                 | 19.00000  |   |   |                       |
|                 | 183.00000   |   |   |                       |
|                 | 321 <b>4.0000</b> 0<br>90-th percentile                                   |   |   |                       |
| Temp(C)         | 26.10000  |   |   |                       |
|                 | 14653.00000   |   |   |                       |
| Days            | 00 00000  |   |   |                       |
| Payroll         | 22.00000<br>205.00000   |   |   |                       |
| Water Use       | 4345.00000  |   |   |                       |

# **One Sample Tests**

## **Object of Program**

This program allows you to run a series of tests and plots on one variable (or subfile of one variable) from the data matrix defined by the Data Manipulation program. Each test will automatically sort or restore the data to its original form as needed.

## **Special Considerations**

If your system configuration does not contain Graphics, then Serial Plot and Histogram may not be run. Since Serial Correlation is in the same file as these programs, ignore any message appearing on the CRT. When the program is loaded in, just press 'RUN'.

## **Methods and Formulas**

In general, whenever a population is estimated, it is estimated by the maximum likelihood estimator.

Let N denote the same size,  $X_i$  denote the ith sample value, (i=1,2,...,N).

The sample mean:  $\overline{X} = \sum_{i=1}^{N} X_i / N_i$ 

The sample variance:  $S^2 = (\sum_{i=1}^{N} x_i^2 - N \cdot \overline{x}^2)/(N-1)$ .



The sample standard deviation:  $S = \sqrt{S^2}$ 

Serial Correlation with lag k: 
$$\begin{bmatrix} N-k \\ \Sigma \\ i=1 \end{bmatrix} (X_{i+k} - \overline{X}) / \begin{bmatrix} N \\ \Sigma \\ i=1 \end{bmatrix} (X_{i+k} - \overline{X}) / \begin{bmatrix} N \\ \Sigma \\ i=1 \end{bmatrix} (X_{i+k} - \overline{X})$$

Standard error of the mean: S /  $\sqrt{N}$ .

Coefficient of variation:  $(S/\overline{X}) \cdot 100$ .

Skewness: 
$$\begin{bmatrix} N & 3 \\ \Sigma & X_{i}^{3} / N - 3\overline{X} \cdot \sum_{i=1}^{N} X_{i}^{2} / N + 2\overline{X}^{3} \end{bmatrix} / S^{3} .$$
  
Kurtosis: 
$$\begin{bmatrix} N & 4 / N - 4\overline{X} \cdot \sum_{i=1}^{N} X_{i}^{3} / N + 6\overline{X}^{2} \cdot \sum_{i=1}^{N} X_{i}^{2} / N - 3\overline{X}^{4} \end{bmatrix} / S^{4} .$$

A(1- $\alpha$ ) x 100% confidence interval on the mean:

$$[\overline{X} - t_{N-1,\alpha/2} \cdot S \sqrt{N}; \overline{X} + t_{N-1,\alpha/2} \cdot S \sqrt{N}]$$

where  $N-1, \alpha/2$  is the value of the student's t-distribution with N-1 degrees of freedom such that  $P[T > t_{N-1,\alpha/2}] = \alpha/2$ , where  $t_{n-1,\alpha/2}$  is approximated by an asymptotic expansion.

 $A(1-\alpha)x100\%$  confidence interval on the variance

=  $[(N - 1)S^2/\chi^2_{N-1}, \alpha/2, (N - 1)S^2/\chi^2_{N-1}, 1-\alpha/2].$ 

Where  $\chi^2_{N-1,(.)}$  is the value of the chi-square distribution with N-1 degrees of freedom such that  $P[X > \chi^2_{N-1,\alpha/2}] = \alpha/2$  and  $P[X > \chi^2_{N-1,1-\alpha/2}] = 1 - \alpha/2$ .

 $\chi^2_{N-1,\alpha/2}$  and  $\chi^2_{N-1,1-\alpha/2}$  are approximated.

In the  $X^2$ -G.O.F. and K.S.-G.O.F. keys, the cumulative normal probabilities are computed by Simpson's Rule. The exponential and uniform cumulative probabilities are computed using their cumulative density function.

#### NOTE:

- **1.** Serial Correlation allows you to check for randomness of the sample by computing the serial correlation with lag=0,1,2,3..., up to one-half the sample size.
- 2. Serial Plot produces a plot of the observed values against the observation number.
- 3. **Ranks** orders the data and then prints each distinct data point with its rank. Ties are assigned their average ranks.
- 4. Histogram plots the relative frequency for each cell, then prints the cell statistics.
- 5. t-test computes a one or two tailed student's t-test of the hypothesis:

H0: $\mu$  = user specified mean.

The computed t-value and corresponding one or two tailed probability are printed.

- 6. Kolmogorov-Smirnov Goodness-of-fit test performs a fit for a normal, exponential or uniform distribution as selected by the user.
- Chi-Square Goodness-of-fit test computes a fit for a normal, exponential or uniform distribution as you select.
- 8. Shapiro-Wilk test performs a test for normality for a sample of size 3 to 50, inclusive.
- 9. **Runs test** counts the number of runs, N, above and below the median and then compares it to the statistic Wp for significance.

$$W_p = N+1 + X_p \sqrt{\frac{N^2 N}{2N-1}}$$

where Xp is the pth quantile of a standard normal random variable.

## References

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## **User Instructions**

## One Sample Start-Up

- 1. When ''IS THE ONE SAMPLE TESTS OVERLAY IN PLACE?'' is displayed:
  - a. Put the overlay in place.
  - b. Press: YES
- 2. When "TESTS ON WHICH VARIABLE NUMBER?" is displayed:
  - a. Enter: The variable number
  - b. Press: CONT
- 3. When "SUBFILE NUMBER? (0=IGNORE SUBFILES)" is displayed:
  - a. Enter: The subfile number, or 0 to use all the observations of the variable.
  - b. Press: CONT
- 4. "ONE SAMPLE TESTS" and the chosen variable and subfile names will be printed.
- 5. When "SELECT KEY" is displayed:
  - a. Press: Any special function key defined on the overlay.
  - b. If a One Sample Test is pressed, go to step 1 of that test.
  - c. If the "Data Manipulation" key is pressed, go to step 6.
- 6. The following menu will be displayed:
  - 1. ONE SAMPLE TESTS
  - 2. MULTIPLE SAMPLE TESTS
  - 3. STATISTICAL DISTRIBUTIONS
  - 4. DATA MANIPULATION
- 7. When "CHOOSE A NUMBER AND PRESS CONT" is displayed:
  - a. To pick another set of data for a one sample test:
    - 1. Enter: 1
    - 2. Press: CONT
    - 3. Go to step 1.

- b. To perform multiple sample tests:
  - 1. Enter: 2
  - 2. Press: CONT
  - 3. Go to step 1 of Multiple Sample Start-up.
- c. To perform statistical distributions:
  - 1. Enter: 3
  - 2. Press: CONT
  - 3. Go to step 1 of Distributions Start-up.

**NOTE** The current data set in use has been stored in the data scratch file.)

- d. To define another data base, or to manipulate the current one:
  - 1. Enter: 4
  - 2. Press: CONT
  - 3. Go to step 4 of User Instructions in START.

## **Serial Correlation**

- 1. "SERIAL CORRELATION" will be printed.
- 2. When "CORRELATION LAG=?" is displayed:
  - a. Enter: The desired correlation lag. (0,1,2,...; up to one-half the sample size)
- 3. If an incorrect correlation lag is entered:
  - a. "LAG=(incorrect correlation lag) IS OUTSIDE OF BOUNDS (0,<sup>1</sup>/<sub>2</sub> the sample size) OR ISN'T AN INTEGER" is printed.
  - b. Go to step 2.
- 4. The correlation value will be printed.
- 5. When "ENTER ANOTHER LAG?" is displayed:
  - a. To enter another correlation lag:
    - 1. Press: YES
    - 2. Go to step 2.
  - b. To continue with another test:
    - 1. Press: NO
    - 2. Got to step 5 of One Sample Start-up.

#### **Serial Plot**

- 1. When "PLOTTER SELECT CODE=?" is displayed:
  - a. Enter: The plotter select code.
  - b. Press: CONT
  - c. If plotter is set to CRT (select code 13), go to step 5.
- 2. When "USING HP-IB?" is displayed: (See Appendix for explanation of HP-IB.)
  - a. If using an HP-IB interface cable:
    - 1. Press: YES
    - 2. Go to step 3.
  - b. If not using an HP-IB interface cable:
    - 1. Press: NO
    - 2. Go to step 4.
- 3. When "HP-IB ADDRESS =?" is displayed:
  - a. Enter: HP-IB address of the plotter.
  - b. Press: CONT
- 4. When "PLOTTER ID=?" is displayed:
  - a. Enter: Plotter identifier string (9872A for the 9872 Plotter, INCREMENTAL for an incremental plotter)
  - b. Press: CONT
- 5. The serial plot will then be plotted.
  - a. Press: CONT
- 6. If "DO YOU WANT A HARD COPY?" is displayed:
  - a. To have the plot dumped to the thermal line printer:
    - 1. Press: YES
  - b. If no hard-copy is desired:
    - 1. Press: NO

- 7. If "ARE YOU USING PERFORATED PAPER?" is displayed:
  - a. If you have perforated paper:
    - 1. Press: YES
  - b. If you don't have perforated paper:
    - 1. Press: NO
- 8. To continue the program:
  - a. Press: CONT
  - b. Go to step 5 of One Sample Start-up.

- 1. ''RANKED DATA'' will be printed.
- 2. A table of all distinct data points and their ranks will be printed.
- 3. Go to step 5 of One Sample Start-up.

## Ranks

#### Histogram

- 1. When "PLOTTER SELECT CODE=?" is displayed:
  - a. Enter: The plotter select code.
  - b. Press: CONT
  - c. If plotter is set to CRT (select code 13) go to step 5.
- When "USING HP-IB?" is displayed: (See Appendix for explanation of HP-IB)
  - a. If using an HP-IB interface cable:
    - 1. Press: YES
    - 2. Go to step 3.
  - b. If not using an HP-IB interface cable:
    - 1. Press: NO
    - 2. Go to step 4.
- 3. When "HP-IB ADDRESS =?" is displayed:
  - a. Enter: HP-IB address of the plotter
  - b. Press: CONT
- 4. When "PLOTTER ID =?" is displayed:
  - a. Enter: Plotter identifier string (9872A for the 9872 Plotter, INCREMENTAL for an incremental plotter)
  - b. Press: CONT
- 5. "HISTOGRAM", along with the minimum and maximum values of the data set will be printed.
- 6. When "OFFSET =?" is displayed:
  - a. Enter: The desired lower bound for the first cell.
  - b. Press: CONT
  - c. "OFFSET = (entered offset)" will be printed.
- 7. When "NUMBER OF CELLS =?" is displayed:
  - a. Enter: The desired number of cells.
  - b. Press: CONT
  - c. "NUMBER OF CELLS = (entered # of cells)" will be printed.

- 8. "OPTIMUM CELL WIDTH = (computed cell width)" will be printed.
- 9. When "CELL WIDTH=?" is displayed:
  - a. Enter: The desired cell width.
  - b. Press: CONT
  - c. "CELL WIDTH = (the entered cell width)" will be printed.
- 10. If any observations are below the offset or above the last cell's upper bound, a message will be printed.
- 11. When "OFFSET AND CELL WIDTH OK?" is displayed:
  - a. If these values are acceptable:
    - 1. Press: YES
    - 2. Go to step 1/1\_
  - b. If these values are incorrect:
    - 1. Press: NO
    - 2. Go to step 6.
- 12. The histogram will then be plotted.
- 13. To continue the program:
  - a. Press: CONT
- 14. If "DO YOU WANT A HARD COPY?" is displayed:
  - a. To receive a hard-copy of the histogram on the thermal line printer:
    - 1. Press: YES
  - b. If a hard-copy is not desired:
    - 1. Press: NO
- 15. If "ARE YOU USING PERFORATED PAPER?" is displayed:
  - a. If you have perforated paper:
    - 1. Press: YES
  - b. If you don't have perforated paper:
    - 1. Press: NO
- 16. The cell numbers with their corresponding lower bounds and relative frequencies will be printed.
- 17. Go to step 5 of One Sample Start-up.

- 1. "ONE-SAMPLE t TEST" will be printed.
- 2. When "1 OR 2 TAIL TEST" is displayed:
  - a. Enter: 1 or 2
  - b. Press: CONT
  - c. The type of test will be printed.
- 3. When "H0: MU=(Sample mean) OR =" is displayed:
  - a. Enter: The mean value to be used for H0.
  - b. Press: CONT
- 4. The null hypothesis, sample size, sample mean, standard deviation, standard error of the mean, computed t-value and degrees of freedom will be printed.
- 5. If computing a one tail test:
  - a. "P(t > (computed t-value)) = (computed probability)" will be printed.
  - b. Go to step 5 of One Sample Start-up.
- 6. If computing a two tail test:
  - a. ''1-P(-(computed t-value) < t < (computed t-value)) = (computed probability)'' will be printed.</li>
  - b. Go to step 5 of One Sample Start-up.



#### Kolmogorov-Smirnov Goodness-of-Fit

- 1. "KOLMOGOROV-SMIRNOV GOODNESS-OF-FIT TEST" will be printed.
- The following codes will be displayed:
   "GOODNESS-OF-FIT (GOF) CODES:"
   "1-NORMAL; 2=EXPONENTIAL; 3=UNIFORM"
- 3. When "SEE ABOVE: GOF CODE =" is displayed: Select one of the three distributions as the assumed form of the underlying distribution:
  - a. For a normal GOF:
    - 1. Enter: 1
    - 2. Press: CONT
    - 3. Go to step 10.
  - b. For an exponential GOF:
    - 1. Enter: 2
    - 2. Press: CONT
    - 3. Go to step 7.
  - c. For a uniform GOF:
    - 1. Enter: 3
    - 2. Press: CONT
    - 3. Go to step 4.
- 4. When "LOWER & UPPER LIMIT ON UNIFORM=?" is displayed:
  - a. Enter: The lower and upper limits separated by a comma.
  - b. Press: CONT
- 5. "TEST ON UNIFORM (lower limit, upper limit)" will be printed.
- б. Go to step 13.
- 7. When "MEAN = (sample mean) OR = ?" is displayed:
  - a. Enter: Hypothesized mean. (The hypothesized mean for exponential GOF must be greater than zero.)
  - b. Press: CONT
- 8. "MEAN = (hypothesized mean)" will be printed.
- 9. Go to step 13.

- 10. When "MEAN = (sample mean) OR=?" is displayed:
  - a. Enter: Hypothesized mean.
  - b. Press: CONT
- 11. When "VARIANCE = (sample variance) OR =?" is displayed:
  - a. Enter: Hypothesized variance.
  - b. Press: CONT
- 12. "MEAN = (hypothesized mean) VARIANCE = (hypothesized variance)" will be printed.
- ''N = (sample size), KOLMOGOROV-SMIRNOV STATISTICS: DN = (computed value), SQR(N)\*DN-KN = (computed value)'' will be printed.
- 14. When "ANOTHER GOF CODE?" is displayed:
  - a. To enter another code:
    - 1. Press: YES
    - 2. Go to step 2.
  - b. To continue the program:
    - 1. Press: NO
    - 2. Go to step 5 of One Sample Start-up.

#### **Chi-Square Goodness-of-Fit**

- 1. "CHI-SQUARE GOODNESS-OF-FIT TEST" will be printed.
- 2. The following codes will be displayed:
  "GOODNESS-OF-FIT (GOF) CODES:
  1 = NORMAL; 2 = EXPONENTIAL; 3 = UNIFORM"
- 3. When "SEE ABOVE: GOF CODE=?" is displayed:
  - a. For a normal GOF:
    - 1. Enter: 1
    - 2. Press: CONT
    - 3. Go to step 7.
  - b. For an exponential GOF:
    - 1. Enter: 2
    - 2. Press: CONT
    - 3. Go to step 6.
  - c. For a uniform GOF:
    - 1. Enter: 3
    - 2. Press: CONT
    - 3. Go to step 4.
- 4. When "LOWER & UPPER LIMIT ON UNIF. =?" is displayed:
  - a. Enter: The lower and upper limits, separated by a comma.
  - b. Press: CONT
- 5. "TEST ON UNIFORM (lower limit, upper limit)" will be printed. Go to step 7.
- 6. If the sample mean is negative or zero, a message is displayed. Go to step 3.
- 7. When "OFFSET=?" is displayed:
  - a. Enter: The lower limit of the first cell.
  - b. Press: CONT

## NOTE:

The offset must not be less than zero for GOF code = 2 and must not be less than the lower limit of the uniform distribution.

- 8. "OFFSET = (offset)" will be printed.
- 9. If the offset is greater than the maximum sample value:
  - a. Go to step 8.
- 10. When "# OF CELLS = ?" is displayed:
  - a. Enter: The number of desired cells.
  - b. Press: CONT

**NOTE:** Maximum number of cells allowed = 50.

- 11. "OPTIMUM CELL WIDTH = (optimum computed width)" will be printed.
- 12. When "CELL WIDTH = (optimum cell width) OR = ?" is displayed:
  - a. Enter: The desired cell width.
  - b. Press: CONT
- 13. "YOUR CELL WIDTH = (desired cell width)" is printed.
- 14. If there are observations either too large or too small for the specified offset, number of cells, and cell width, messages will be printed.
- 15. When "OFFSET AND CELL WIDTH OK?" is displayed:
  - a. If the offset and cell width are acceptable:
    - 1. Press: YES
    - 2. Go to step 16.
  - b. If the offset and cell width are not correct:
    - 1. Press: NO
    - 2. Go to step 7.
- 16. The cell numbers, lower limits, observed number of observations, and calculated expected number of observations for every cell will be printed.
- 17. The chi-square value and number of degrees of freedom will be printed.

## 18. When "ANOTHER GOF CODE?" is displayed:

- a. To run another chi-square test:
  - 1. Press: YES
  - 2. Go to step 2.
- b. To continue the program:
  - 1. Press: NO
  - 2. Go to step 5 of One Sample Start-up.

1. "SHAPIRO-WILK NORMALITY TEST" will be printed.

### NOTE

If the sample size is less than 3 or greater than 50, a message is printed stating that this program will not work and to try a chi-square goodness of fit test for N>50. Go to step 5 of One Sample Start-up.

- 2. "W STATISTIC FOR NORMALITY (N=(sample size)) = (computed value)" is printed.
- 3. "% POINTS FOR W (SMALL VALUE SIGNIFICANT) .01, .02, .05, .1, .5" is printed, along with their corresponding W values.
- 4. Go to step 5 of One Sample Start-up.

### **Runs Test**

- 1. "RUNS TEST" will be printed.
- 2. When "TEST FOR TOO FEW RUNS?" is displayed:
  - a. To test for too few runs about the median:
    - 1. Press: YES
  - b. To continue the program:
    - 1. Press: NO
    - 2. Go to step 6.
- 3. The following significance levels will be displayed: SIGNIFICANCE LEVELS
  - 1. .01
  - 2. .025
  - 3. .05
- 4. When "CHOOSE A NUMBER AND PRESS CONT" is displayed:
  - a. Enter: The number corresponding to the desired significance level.
  - b. Press: CONT
- 5. A message indicating if the test is significant will be printed.
- 6. When "TEST FOR TOO MANY RUNS?" is displayed:
  - a. To test for too many runs about the median:
    - 1. Press: YES
  - b. To continue the program:
    - 1. Press: NO
    - 2. Go to step 10.
- 7. The following significance levels will be displayed: SIGNIFICANCE LEVELS
  - 1. .01
  - 2. .025
  - 3. .05

- 8. When "CHOOSE A NUMBER AND PRESS CONT" is displayed:
  - a. Enter: The number corresponding to the desired significance level.
  - b. Press: CONT
- 9. A message indicating if the test is significant will be printed.
- 10. Go to step 5 of One Sample Start-up.

# Examples

## One Hundred Failure - Time Data

One hundred observations of the time until failure of an electronic circuit were obtained from a life testing experiment. The coded data values are shown below. The serial correlations with lag 1 and lag 2 were quite small indicating apparent "independence" of the observation. Also, a serial plot of the data shows no particular patterns. The Runs test further confirms the randomness of the data.

This type of data is assumed to come from an exponential random variable with parameter m mean = 1.0. The histogram of the data indicates that this assumption might be valid. If the data really is exponential with parameter  $\lambda = 1$ , then the sample mean and standard deviation also should be about 1. From the output we see that x = 1.0856 and s = .9301 which do not differ from 1 by a great deal. This is confirmed by the one sample t test.

Both the Chi-square Goodness of Fit Test and the Kolmogorov-Smirnov Goodness of Fit Test indicate that we cannot reject the hypothesis that the data came from an exponentially distributed population with parameter  $\lambda = 1$ . The  $\chi^2$  test yields a test statistic of 9.248 with 8 degrees of freedom, which is not significant even at the  $\alpha = .10$  level. The K-S test statistic DN = .09907, is not significant at  $\alpha = .20$  level. However, both tests ( $\chi^2$  and K-S) indicate that the data is not normally distributed.

Since the sample size for this example was too large to perform a Shapiro Wilk Normality test, half of the observations were selected to give you an idea of the output.

TIME DATA

### Data file name: Number of observations: 100 Number of variables: 1

### Variables names: 1. X1

### TIME DATA

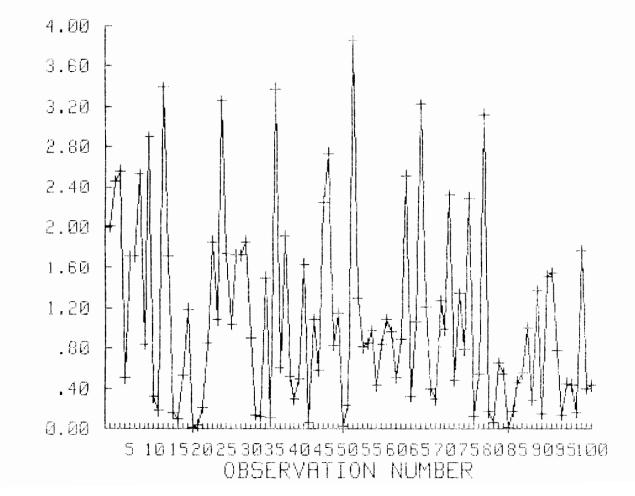
| VARIABLE # 1 |         |          |          |          |          |  |
|--------------|---------|----------|----------|----------|----------|--|
| I            | OBS(I)  | OBS(I+1) | OBS(I+2) | 0BS(I+3) | 0BS(1+4) |  |
| 1            | 2.00790 | 2.45450  | 2.55760  | .50250   | 1.71430  |  |
| 6            | 1.71430 | 2.52480  | .84390   | 2.89900  | .32220   |  |
| 11           | .18180  | 3.38780  | 1.71490  | .16020   | .10360   |  |
| 16           | .53530  | 1.18870  | .01480   | .03510   | .21580   |  |
| 21           | .84770  | 1.85770  | 1.08500  | 3.25370  | 1.73570  |  |
| 26           | 1.03880 | 1.72300  | 1.72300  | 1.85588  | .89840   |  |
| 31           | .14220  | .12790   | 1.49950  | .11010   | 3.37350  |  |
| 36           | .60190  | 1.90800  | .52140   | .29580   | .49730   |  |
| 41           | 1.63010 | .05740   | 1.08360  | .57650   | 2.25210  |  |
| 46           | 2.72780 | .83400   | 1.14640  | .02070   | . 23900  |  |
| 51           | 3.84480 | 1.29530  | .81290   | .85020   | .97390   |  |
| 56           | .43280  | .83970   | 1.08490  | .95980   | .51170   |  |
| 61           | .89530  | 2.51070  | .32380   | 1.06270  | 3.21960  |  |
| 66           | 1.20550 | .39400   | .29730   | 1.27110  | .98670   |  |
| 71           | 2.31500 | .48060   | 1.34410  | .78670   | 2.28790  |  |
| 76           | .12190  | .54020   | 3.11250  | .17480   | .06320   |  |
| 81           | .65310  | .54450   | .01050   | .18050   | .46430   |  |
| 86           | .55340  | .99490   | .28950   | 1.36600  | .15090   |  |
| 91           | 1.51270 | 1.53900  | .77450   | .14300   | .44980   |  |
| 96           | .43349  | .16540   | 1.76060  | .40100   | .43230   |  |

ONE SAMPLE TESTS

SERIAL CORRELATION

| SERIAL | CORRELATION | ИІТН | LAG | = | Ţ | IS | .01605 |
|--------|-------------|------|-----|---|---|----|--------|
| SERIAL | CORRELATION | ИІТН | LAG | = | 2 | 18 | 01235  |



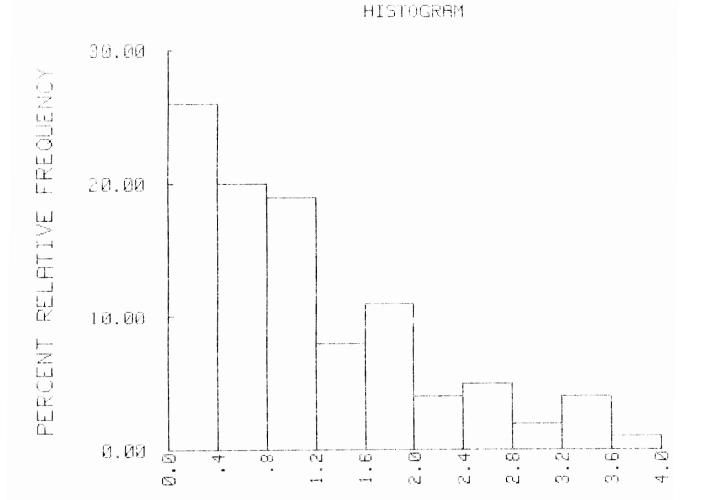


OBSERVATION VALUE

### HISTOGRAM

MINIMUM VALUE = .0105 MAXIMUM VALUE = 3.8448

OFFSET = 0.0000 NUMBER OF CELLS = 10 OPTIMUM CELL WIDTH = .3845 CELL WIDTH = .4000



| CELL # | LOWER BOUND | RELATIVE<br>FREQUENCY |
|--------|-------------|-----------------------|
| 1      | 0.080       | 26                    |
| 2      | .400        | 20                    |
| 3      | .800        | 19                    |
| 4      | 1.200       | e                     |
| 5      | 1.600       | 1 i                   |
| 6      | 2.000       | 4                     |
| - 7    | 2.400       | 5                     |
| 8      | 2.800       | 2                     |
| 9      | 3.200       | 4                     |
| 16     | 3.600       | 1                     |

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CHI-SQUARE GOODNESS-OF-FIT TEST GOODNESS-OF-FIT CODE = 2 OFFSET = 0.0000 # OF CELLS = 10.0000 OPTIMUM CELL WIDTH = .3845 YOUR CELL WIDTH = .4000 OBSERVED CELL # EXPECTED LOWER # OF 0BS. LIMIT # OF OBS. 1 0,0000 26 30.82 21.32 2 .4000 20 19 14.75 3 .8000 10.204 1.2000 8 5 1.6000 11 7.06 4 6 2.0000 4.88 5 7 2.40003.38 8 2.8000 2 2.34 9 3,2000 4 1.62103.6000 1 1.12 CHI-SQUARE GOODNESS-OF-FIT FOR EXPONENTIAL DISTRIBUTION CHI-SQUARE VALUE = 9.248; DEGREES OF FREEDOM = 8 KOLMOGOROV-SMIRNOV GOODNESS-OF-FIT TEST MEAN= 1.0000

N= 100, KOLMOGOROV-SMIRNOV STATISTICS: DN = .09907 SQR(N)\*DN - KN = .99

#### RUNS TEST

# OF RUNS IS NOT SIGNIFICANT AT THE .05 SIGNIFICANCE LEVEL FOR TOO FEW RUNS # OF RUNS IS NOT SIGNIFICANT AT THE .05 SIGNIFICANCE LEVEL FOR TOO MANY RUNS

#### RANKED DATA: \*\*\*\*\*\*\*\*\*

|                              |                | DISTINCT                        |                   | DISTINCT               |                   | DISTINCT                |
|------------------------------|----------------|---------------------------------|-------------------|------------------------|-------------------|-------------------------|
| <                            | RANK           | DATA POINT) (                   | RAMK              | DATH POINTE (          | RANK              | DATA POINT)             |
| ¢                            | 1.00           | .0105> (                        | 0 00              | in a and in the        |                   |                         |
| è                            | 4.60           | .0351) (                        | 2.00<br>5.00      | .0148) (<br>Geran      | 2.00              | .8207)                  |
| č                            | 7.00           | .1036) (                        | 5.00<br>8.00      | .0574) (               | 6.00              | .06320                  |
| È                            | 10.00          | .1279) (                        | 11.00             | .1101) (               | 9.00              | .1219)                  |
| È                            | 13.00          | .12/9/ (                        | 11.00<br>14.00    | .1422) (               | 12.00             | .1430)                  |
| Ì                            | 15.00<br>16.00 | .1748) (                        | 14.00             | .1602) (               | 15.00             | .1654)                  |
| È.                           | 19.00          | .2158) (                        | 20.00             | .1805) (               | 18.00             | .1818)                  |
| è                            | 12.00<br>22.00 | .2958) (                        |                   | .2390) (               | 21.00             | .2895)                  |
| È                            | 25,00<br>25,00 |                                 | 23.00<br>26.00    | .2973) (               | 24.00             | .3222)                  |
| č                            | 28.00          | .3238) (<br>.4323) (            |                   | .3940) (               | 27.00             | .40102                  |
| $\tilde{c}$                  | 31.30          | .4490) (                        | 29.00<br>32.00    | .4328) (               | 30.00             | .4334)                  |
| Č.                           | ा.००<br>34.00  | .4973) (                        | 35.00             | .4643) (<br>.5025) (   | 33.00<br>34 80    | .4806)                  |
| è                            | 37.00          | .49/32 (                        | 33.00<br>38.00    | .5025) (<br>.5353) (   | 36.00             | .51170                  |
| è                            | 40.00          | .5445) (                        | 38.00<br>41.00    |                        | 39.00<br>40.00    | .5402)                  |
| $\tilde{c}$                  | 43.00          | .6019) (                        | 44.00<br>44.00    |                        | 42.00<br>45.00    | .5765)                  |
| è                            | 46.00          | .7867) (                        | 47.00             | .6531) (<br>.8129) (   | 48.00<br>48.00    | .7745)                  |
| č                            | 49.00          | .8397) (                        | 47.00<br>50.00    | .8439) (               | 40.00<br>51.00    | .8340)                  |
| č                            | 52.00          | .8502) (                        | 53.00             | .8953) (               | 54.00             | .8477)<br>.8984)        |
| è                            | 55.00          | .9598) (                        | 56.00             | .9739) (               | 57.00<br>57.00    | .9867)                  |
| è                            | 58.00          | .9949) (                        | 59.00             | 1.0388) (              | 57.00<br>60.00    | 1.8627)                 |
| $\langle \rangle$            | 51.00          | 1.0836) (                       | 62.00             | 1.0320/ (<br>1.0849) ( | 63.00             | 1.0850)                 |
| $\tilde{\boldsymbol{\zeta}}$ | 64.00          | 1.1464) (                       | 65.00             | 1.1887) (              | 63.00<br>65.00    | 1.2855)                 |
| Ì                            | 67.00          | 1.2711) (                       | 68.00             | 1.2953) (              | 69.00             | 1.3441)                 |
| è                            | 70.00          | 1.3660) (                       | 71.00             | 1.4995) (              | 72.00             | 1.5127>                 |
| ç                            | 73.00          | 1.5390) (                       | 74.00             | 1.6301) (              | 75.50             | 1.7143)                 |
| È.                           | 77.00          | 1.7149) (                       | 78.50             | 1.7230) (              | 80.00             | 1.7357)                 |
| è                            | 81.00          | 1.7606) (                       | s2.00             | 1.3558) (              | 83.00             | 1.8577)                 |
| Ì.                           | 84.60          | 1.9080) (                       | 85.00             | 2.0079) (              | 86.00             | 2.2521>                 |
| È.                           | 87.00          | 2.2879) (                       | 88.00             | 2.3150) (              | 89.00             | 2.4545)                 |
| Ì.                           | 90.00          | 2.5107) (                       | 91.00             | 2.5248) (              | 92.00             | 2.5576)                 |
| Č.                           | 93.00          | 2.7278) (                       | 94.00             | 2.8998) (              | 95.00             | 3.1125)                 |
| È                            | 96.00          | 3.2196) (                       | 97.00             | 3.2537) (              | 98.00             | 3.3735)                 |
| č                            | 99.00          | 3.3878) (                       | 100.00            | 3.8448)                | an tha an tha tha | الالميانية الارام واليا |
| `                            | ್ ನಿ ಕಾರ್ಟ್ರಿ  | And a substantial statistics in | a carear e carear |                        |                   |                         |

# ONE-SAMPLE t-TEST

# 2 TAIL TEST

|   | Н0:   | MU= | 1.0000 |
|---|-------|-----|--------|
| Ы   |       |     | 100    |
| MEAN=   |       |     | 1.0856 |
| STD DEV =   |       |     | .9301  |
| STD ERROR OF  | MEAN= |     | .0930  |
| North Control |       |     | .9204  |
| DF=   |       |     | 99     |

B. Since the sample size for this example was too large to perform a Shapiro Wilk Normality test, half of the observations were selected to give you an idea of the output.

ONE SAMPLE TESTS

SHAPIRO-WILK HORMALITY TEST

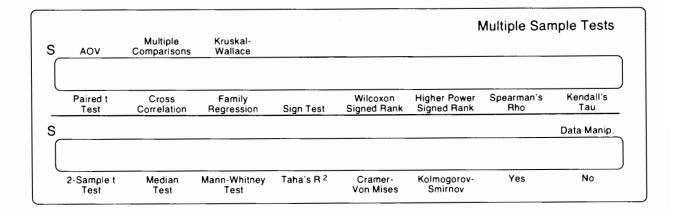
| W STATISTIC FOR | NORMALITY (N= 50 ) | ) =    | .9048218  | 34786    |      |
|-----------------|--------------------|--------|-----------|----------|------|
|                 | な POINTS FOR W     | (SMALL | VALUE SIG | NIFICAND |      |
|                 | .01                | .02    | .05       | . 1      | .5   |
| CORRESPONDING W | VALUES: .93        | .938   | .947      | .955     | .974 |

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# **Multiple Sample Tests**

# Introduction





# **Object of Program**

This program allows you to run a series of tests on more than one variable or subfile from the data matrix defined by the Data Manipulation program. (The only exception is the Multiple Comparisons program which will be discussed later.) Each test will automatically sort, rank or restore the data to its raw form as needed.

# **Special Considerations**

In the Multiple Sample Start-up program, you may select which kind of test to run and which data under the following guidelines:

- 1. For Paired Sample tests, two variables or the same subfile of two variables must be used.
- 2. For Two Independent Sample tests, two different subfiles of the same variable must be used.
- 3. For  $\geq$ 3 Sample tests, three or more different subfiles of the same variable must be used.

If you specify data for one type of test (for example, Paired Samples), you will not be allowed to run a test of a different kind (for example,  $\geq$ 3 Samples) without returning to the Multiple Sample Start-up. You would then redefine the segment of the data matrix to be tested.

# References

Bancroft, T.A., <u>Topics in Intermediate Statistical Methods</u>, Volume I. Iowa State University Press; Ames, Iowa, 1968.

Boardman, T.J., and Moffitt, D.R., "Graphical Monte Carlo Type I Error Rates for Multiple Comparison Procedures", <u>Biometrics</u>, 27: September 1971.

Conover, W.M. (1971), Practical Nonparametric Statistics. John Wiley and Sons, Inc. New York.

Conover, W.J. (1974), "Some Reasons for Not Using the Yates Contingency Correction on 2x2 Contingency Tables". JASA, June 1974, 69:374.

Dixon, Wilfred and Massey, Frank, Introduction to Statistical Analysis, McGraw-Hill, New York, 1969, pp. 119-123.

Draper, N.R. and Smith, H., <u>Applied Regression Analysis</u>, John Wiley & Sons, New York, 1966, pp. 7-20.

Mielke, P.W. (1967), "Note on Some Squared Rank Tests with Existing Ties". <u>Technometrics</u>, 9:312.

Mielke, P.W. (1972), "Asymptotic Behavior of Two-Sample Tests Based on Powers of Ranks for Detecting Scales and Location Alternatives".

Mosteller, F. and Robert E.K. Rourke (1973), <u>Sturdy Statistics</u>. Addison-Wesley Publishing Co., Reading, Mass.

Siegel, S. (1956), Nonparametric Statistics. McGraw-Hill, New York.

Snedecor, George and Cochran, William, <u>Statistical Methods</u>, Iowa State University Press, Ames, Iowa; 1971, pp. 91-119.

# **Multiple Sample Start-up**

# **User Instructions**

- 1. When "IS THE MULTIPLE SAMPLE OVERLAY IN PLACE?" is displayed:
  - a. Put the multiple sample overlay in place.
  - b. Press: YES

### NOTE

If you have just come from the Multiple Sample Start-up, go to step 4 for two paired sample tests, or go to step 10 for two independent sample tests, or go to step 14 for multiple sample tests.)

- 2. The following menu will be displayed:
  - 1. PAIRED SAMPLES
  - 2. TWO INDEPENDENT SAMPLES
  - 3. MULTIPLE SAMPLES
- 3. When "CHOOSE A NUMBER AND PRESS CONT" is displayed:
  - a. To run two paired sample tests:
    - 1. Enter: 1
    - 2. Press: CONT
    - 3. Go to step 4.
  - b. To run two independent sample tests:

;

- 1. Enter: 2
- 2. Press: CONT
- 3. Go to step 10.
- c. To run multiple sample tests:
  - 1. Enter: 3
  - 2. Press: CONT
  - Go to step 14.

- 4. If the data being tested contains only one variable:
  - a. "ONLY ONE VARIABLE HAS BEEN DEFINED, SO PAIRED SAMPLE TESTS MAY NOT BE RUN." is displayed.
  - b. Go to step 2.
- 5. When "VARIABLE NUMBER FOR X =?" is displayed:
  - a. Enter: The variable number for the X sample.
  - b. Press: CONT
- 6. When "VARIABLE NUMBER FOR Y=?" is displayed:
  - a. Enter: The variable number for the Y sample.
  - b. Press: CONT
- 7. When "WHAT SUBFILE NUMBER? (0 = IGNORE SUBFILE) is displayed:
  - a. To use subfile boundaries on the chosen variables:
    - 1. Enter: The subfile number.
    - 2. Press: CONT
  - b. To compare all observations:
    - 1. Enter: 0
    - 2. Press: CONT
- 8. "PAIRED SAMPLE TESTS", and the chosen variable and subfile names will be printed.
- 9. Go to step 18.
- 10. If the data being used contains one or no subfiles:
  - a. "IMPROPER NUMBER OF SUBFILES AVAILABLE. TWO INDEPENDENT SAMPLE TESTS MAY NOT BE RUN." will be displayed.
  - b. Go to step 2.
- 11. When "VARIABLE NUMBER =?" is displayed:
  - a. Enter: The variable number.
  - b. Press: CONT
  - c. "TWO INDEPENDENT SAMPLE TESTS" will be printed.
  - d. The variable name will be printed.

- 12. When "SUBFILE NUMBER FOR THE 'X' DATA?" is displayed:
  - a. Enter: The subfile number for sample X.
  - b. Press: CONT
  - c. The subfile name will be printed.
- 13. When "SUBFILE NUMBER FOR THE 'Y' DATA?" is displayed:
  - a. Enter: The subfile number for sample Y.
  - b. Press: CONT
  - c. The subfile name will be printed.
  - d. Go to step 18.
- 14. If the data being used contains less than three subfiles:
  - a. "IMPROPER NUMBER OF SUBFILES AVAILABLE. MULTIPLE SAMPLE TESTS MAY NOT BE RUN." is displayed.
  - b. Go to step 2.
- 15. When "NUMBER OF TREATMENTS =?" is displayed:
  - a. Enter: The number of samples.
  - b. Press: CONT
- 16. When "VARIABLE NUMBER=?" is displayed:
  - a. Enter: The variable number.
  - b. Press: CONT
  - c. "MULTIPLE SAMPLE TESTS" and the variable name will be printed.
- 17. When "SUBFILE NUMBER FOR TREATMENT # (treatment number) =?" is displayed:
  - a. Enter: The desired subfile number.
  - b. Press: CONT
  - c. The subfile name will be printed.
  - d. Repeat: Step 17 for each treatment.
- 18. When "SELECT KEY" is displayed:
  - a. Press: Any special function key defined on the overlay, corresponding to the type of data selected.
  - b. If a particular test is selected, go to step 1 of that test.
  - c. If the "Data Manipulation" key is pressed, go to step 19.

# NOTE

If the type of data does not correspond to the kind of test chosen, a message will be displayed.

- 19. The following menu will be displayed:
  - 1. ONE SAMPLE TESTS
  - 2. MULTIPLE SAMPLE TESTS
  - 3. STATISTICAL DISTRIBUTIONS
  - 4. DATA MANIPULATION
- 20. When "CHOOSE A NUMBER AND PRESS CONT" is displayed:
  - a. To choose another set of samples for paired, independent or multiple sample tests:
    - 1. Enter: 2
    - 2. Press: CONT
    - 3. Go to step 2.
  - b. To perform one sample test:
    - 1. Enter: 1
    - 2. Press: CONT
    - 3. Go to step 1 of the One Sample Start-up.
  - c. To perform statistical distributions:
    - 1. Enter: 3
    - 2. Press: CONT
    - 3. Go to step 1 of Distributions Start-up.
  - d. To define another data base, or manipulate the current one:
    - 1. Enter: 4
    - 2. Press: CONT
    - 3. Go to step 4 of User Instructions in START.

# Example

# **Paired Sample Tests:**

```
IS THE MULTIPLE SAMPLE OVERLAY IN PLACE?

YES

VARIABLE NUMBER FOR X =?

1

VARIABLE NUMBER FOR Y =?

2

PAIRED SAMPLE TESTS

VARIABLE FOR X -- X1

VARIABLE FOR Y -- X2

WHAT SUBFILE NUMBER? (0=IGNORE SUBFILES)

0

SELECT KEY
```

### **Two Independent Sample Tests:**

```
IS THE MULTIPLE SAMPLE OVERLAY IN PLACE?

YES

VARIABLE NUMBER =?

1

TWO INDEPENDENT SAMPLE TESTS

VARIABLE -- X1

SUBFILE NUMBER FOR THE 'X' DATA?

1

X SUBFILE -- SUB1

SUBFILE NUMBER FOR THE 'Y' DATA?

3

Y SUBFILE -- SUB3
```

## ≥3 Sample Tests:

```
IS THE MULTIPLE SAMPLE OVERLAY IN PLACE?
YES
NUMBER OF TREATMENTS =?
3
VARIABLE NUMBER =?
1
MULTIPLE SAMPLE TESTS
VARIABLE ---
                    	imes 1
SUBFILE NUMBER FOR TREATMENT # 1 =
2
1
SUBFILE ---
                   SUB1
SUBFILE NUMBER FOR TREATMENT # 2 =
\mathcal{O}
\geq
SUBFILE ---
                   SUB2
SUBFILE NUMBER FOR TREATMENT # 3 =
2
З
SUBFILE ---
                   SUBS
SELECT KEY
```

# **Two Paired Sample Tests**

# **Methods and Formulas**

- Paired-t test is performed on the differences between two paired samples. The null hypothesis is that the population average difference between the two samples is D (user specified) or that U<sub>d</sub>=D. A large t value indicates rejection of the null hypothesis.
- 2. Cross Correlation provides a correlation between two paired samples with a lag between them.
- 3. Family Regression provides four different regression models. All of the models are solved (except quadratic) by "linearizing" the model to the form f(y) = "b" + "a" g(x) and solving by ordinary linear least squares. The AOV table which is printed out for each model is in units of the transformed y's (f(y)). R<sup>2</sup>, the squared multiple correlation coefficient is expressed in units of the transformed y's. The following models are provided:

Linear y=ax+bQuadratic  $y=ax^2+bx+c$ Exponential  $y=a \exp(bx)$ 

Power  $y = ax_b$ 

4. Sign Test determines the number of positive differences (T) and a normalized T, based on T being distributed binomially under the hypothesis. Points where X<sub>i</sub>=Y<sub>i</sub> are excluded from the analysis, reducing the total number of pairs (N). The normalized T is given by

$$\frac{T - \frac{N}{2}}{\sqrt{\frac{N}{4}}}$$

5. Wilcoxon Signed Rank ranks the N differences,  $|X_i - Y_i|$  from greatest to smallest. T, the test statistic, is given by the sum of the ranks of the positive differences. Pairs for which  $X_i = Y_i$  are excluded from the analysis. Two standard normal deviates based on the conditional distribution of the existing ties are output: 1) with correction for continuity, 1/2, and 2) without the correction for continuity. The standard normal deviates are derived from:

$$\frac{T - \mu_T}{\sigma_T} \quad \text{where}$$

$$\mu_T = \frac{N(N+1)}{4} , \quad \text{or} \quad \mu_T = \frac{N(N+1)}{4} - \frac{1}{2}$$

6. Higher Power Signed Rank ranks the N differences, X<sub>i</sub>-Y<sub>i</sub>, from smallest to greatest. T, the test statistic, is given by the sum of the ranks of the positive differences raised to the specified power (2, 3, 4, or 5). Note that if the power specified were 1, this test is the Wilcoxon Signed Rank test, and if the power were 0, this test is the Sign test.

Using higher powers of the ranks can lead to a more powerful test when it is desired to weigh larger values more heavily. This would be true in highly skewed distributions.

In addition to T, the output consists of a standard normal deviate based on the existing ties as given by:

$$\frac{T - \mu_T}{\sigma_T} \text{ where } \mu_T = \frac{1}{2} \sum_{j=1}^k \sum_{s=j+1}^{s} I^r \text{ and } \sigma_T^2 = \frac{1}{4} \sum_{j=1}^k \frac{1}{t_j} \begin{pmatrix} S \\ \Sigma^j & I^r \\ I = S \\ j-1 + 1 \end{pmatrix}^2$$
  
and  $t_j$  = the number of distinct observations at the jth data point and  $s_j = \sum_{i=1}^j t_j$ 

7. Spearman's Rho obtains from the N pairs, the measure of rank correlation, or degree of association between two samples X and Y, given by  $\rho$ , where

$$d = \sum_{i=1}^{N} \left( R_{X_i} - R_{Y_i} \right)^2 , \text{ and } \rho = 1 - \frac{6d}{N(N^2 - 1)}$$

 $(R_{x_i} \text{ is the rank of } X_i \text{ among the } X's \text{ and } R_{Y_i} \text{ is the rank of } Y_i \text{ among the } Y's.)$ 

8. Kendall's Tau determines from the N pairs, the number of concordant pairs, P<sub>c</sub>, and the number of discordant pairs, P<sub>d</sub>, for the permutations of N pairs taken two pairs at a time. A pair ((X<sub>i</sub>, Y<sub>i</sub>) and (X<sub>j</sub>, Y<sub>j</sub>)) is concordant if X<sub>i</sub>-X<sub>j</sub>>0 and Y<sub>i</sub>-Y<sub>j</sub>>0 or X<sub>i</sub>-X<sub>j</sub>< 0 and Y<sub>i</sub>-Y<sub>j</sub><0. If X<sub>i</sub>=X<sub>i</sub> or Y<sub>i</sub>=Y<sub>i</sub>, the pair is disregarded, and the pair is discordant otherwise. The test statistic is given by

$$\tau = -\frac{P_c - P_d}{N(N-1)/2}$$

# **User Instructions**

Paired t

- 1. "PAIRED-t-TEST" will be printed.
- 2. When "1 or 2 TAILED?" is displayed:
  - a. For a one tail test:
    - 1. Enter: 1
    - 2. Press: CONT
    - 3. Go to step 3.
  - b. For a two tailed test:
    - 1. Enter: 2
    - 2. Press: CONT
    - 3. Go to step 6.
- 3. When "H0:MU(X) MU(Y) =?" is displayed:
  - a. Enter: The hypothesized difference between the means of the two populations, noting the sign.
  - b. Press: CONT
- 4. The following hypotheses will be printed:

"H0: MU(X) - MU(Y) = (hypothesized difference) H1: MU(X) - MU(Y) > (<) (hypothesized difference)"

- 5. Go to step 8.
- 6. When "H0: MU(X) MU(Y) =" is displayed:
  - a. Enter: The hypothesized difference.
  - b. Press: CONT
- 7. The following hypotheses will be printed:

"H0: MU(X) - MU(Y) = (hypothesized difference) H1: MU(X) - MU(Y) = (hypothesized difference)"

- 8. When "LEVEL OF SIGNIFICANCE" is displayed:
  - a. Enter: A number between .005 and .3.
  - b. Press: CONT

- 9. The calculated t value, the degrees of freedom and calculated probability will be printed.
- 10. A message to either accept or reject H0 at the chosen level of significance will be printed.
- 11. When "ANOTHER TEST?" is displayed:
  - a. To perform another paired-t test:
    - 1. Press: YES
    - $2. \ \ Go \ to \ step \ 2.$
  - b. To another paired sample test:
    - 1. Press: NO
    - 2. Go to step 18 of Multiple Sample Start-up.

# **Cross Correlation**

- 1. "CROSS CORRELATION" will be printed.
- 2. When "LAG ON X OR Y" is displayed:
  - a. For a lag on X:
    - 1. Enter: X
    - 2. Press: CONT
  - b. For a lag on Y:
    - 1. Enter: Y
    - 2. Press: CONT
- 3. When "LAG ON (X or Y) = ?" is displayed:
  - a. Enter: The lag desired for the correlation.
  - b. Press: CONT
- 4. "Lag on (X or Y) # (lag) COEFF. = (calculated coefficient)" will be printed.
- 5. When "ANOTHER CROSS CORRELATION?" is displayed:
  - a. To run another cross correlation:
    - 1. Press: YES
    - 2. Go to step 2.
  - b. To run another paired sample test:
    - 1. Press: NO
    - 2. Go to step 18 of Multiple Sample Start-up.

### **Family Regression**

- 1. "FAMILY REGRESSION / AOV" will be printed.
- 2. The following regression codes will be displayed:

### **REGRESSION CODES**

- 0: FINISHED
- 1: Y = A + BX
- 2:  $Y = A + BX + CX \land 2$
- 3:  $Y = Ae \wedge BX$
- 4:  $Y = AX \wedge B$
- 3. When "REGRESSION CODE =?" is displayed:
  - a. To select another paired sample test:
    - 1. Enter: 0
    - 2. Press: CONT
    - 3. Go to step 18 of Multiple Sample Start-up.
  - b. To choose a linear model:
    - 1. Enter: 1
    - 2. Press: CONT
    - 3. "AOV: LINEAR REG OF Y ON X CODE 1" will be printed.
  - c. To choose a quadratic model:
    - 1. Enter: 2
    - 2. Press: CONT
    - 3. "AOV: QUADRATIC CODE 2" will be printed.
  - d. To choose an exponential model:
    - 1. Enter: 3
    - 2. Press: CONT
    - 3. "AOV: EXPONENTIAL CODE 3" will be printed.
  - e. To choose a power model:
    - 1. Enter: 4
    - 2. Press: CONT
    - 3. "AOV: POWER CODE 4" will be printed.

- 5. When "EVALUATE Y AT X?" is displayed:
  - a. To evaluate Y at X:
    - 1. Press: YES
    - 2. Go to step 6.
  - b. To choose another regression code:
    - 1. Press: NO
    - 2. Go to step 2.
- 6. When "AT ALL X(I)'S?" is displayed:
  - a. To estimate Y at all X values:
    - 1. Press: YES
    - 2. Go to step 7.
  - b. To estimate Y at selected X values:
    - 1. Press: NO
    - 2. Go to step 9.
- 7. A listing of all X(I) vs. Y is printed with Y(I) and RES(I) = Y Y(I).
- 8. To continue the program:
  - a. Press: CONT
  - b. Go to step 2.
- 9. When ''YHAT EVAL. AT X=?'' is displayed:
  - a. Enter: X value
  - b. Press: CONT
  - c. X and Y are printed.
- 10. When 'ANOTHER YHAT?'' is displayed:
  - a. To evaluate another X value:
    - 1. Press: YES
    - 2. Go to step 9.

b. To choose another regression code:

- 1. Press: NO
- 2. To continue the program: a. Press: CONT

  - b. Go to step 2.



Sign Test

- 1. "SIGN TEST" will be printed.
- 2. The following output is printed: N=(number of pairs) NUMBER OF POSITIVE DIFFERENCES = (THE (#) POINTS WHERE X(I)=Y(I) ARE EXCLUDED FROM THE TEST) YIELDS AN APPROX. STD. NOR. DEV. =
- 3. Go to step 18 of Multiple Sample Start-up.

- 1. "WILCOXON SIGNED RANK" will be printed.
- 2. The following is then printed:
  - N=(# of differences)

SUM OF POSITIVE RANKS = (#)

USING RANKS OF X(I) – Y(I) AND EXCLUDING THE (#) POINTS WHERE X(I) = Y(I)

YIELDS APPROXIMATE STANDARD NORMAL DEVIATES

- 1) WITHOUT CORRELATION FOR CONTINUITY:
  - A) NOT COMPENSATING FOR TIED DIFFERENCES: (#)
  - B) CONDITIONAL ON THE EXISTING TIED DIFFERENCES: (#)
- 2) WITH CORRECTION FOR CONTINUITY:
  - A) NOT COMPENSATING FOR TIED DIFFERENCES (#)
  - B) CONDITIONAL ON THE EXISTING TIED DIFFERENCES: (#)
- 3. Go to step 18 of Multiple Sample Start-up.

# Higher Power Signed Rank

- 1. "HIGHER POWERED SIGNED RANKS" will be printed.
- 2. When "POWER OF THE RANK" is displayed:
  - a. Enter: The desired power (2 through 5).
  - b. Press: CONT

×

- 3. The sum of the positive ranks and the standard normal deviate will be printed.
- 4. Go to step 18 of Multiple Sample Start-up.

## Spearman's Rho

- 1. "SPEARMAN's RHO" will be printed.
- 2. The sum of the squared rank differences and rho will be printed.
- 3. Go to step 18 of Multiple Sample Start-up.

Kendall's Tau

- 1. ''KENDALL'S TAU'' will be printed
- 2. The number of concordant and discordant pairs and tau will be printed.
- 3. Go to step 18 of Multiple Sample Start-up.

## Examples

## **Pig Weight Changes**

176 pigs were paired on the basis of sex, age, and initial weight, and fed daily one of two iron compounds to supplement that which they lacked due to confinement in pens. It was desired to determine if there was any difference in pig weight due to the two different compounds as applied over a one month period. From the Paired-t test and the correlation coefficient we see the difference is not significant.

PIGS

Data file name: Number of observations: 88 Number of variables: 2 Variables names: 1. CMPD#1 2. CMPD#2

PIGS

| 0BS#         | Variable # 1 | Variable # 2 |       |           |                                   |
|--------------|--------------|--------------|-------|-----------|-----------------------------------|
| 1            |              |              |       |           |                                   |
|              | 54.00000     | 46.00000     |       | 52,00000  | 54.00000                          |
| 2            |              |              | 14    |           |                                   |
|              | 44.00000     | 42.00000     |       | 50.00000  | 55.00000                          |
| 3            | 46.00000     | 44.00000     | 15    | 54.00000  |                                   |
| 4            | 40.00000     | 44.00000     | 16    | 04.00000  | 62.00000                          |
|              | 54.00000     | 44.00000     |       | 49.00000  | 41.00000                          |
| 5            |              |              | 17    |           |                                   |
| <i>,</i> ~   | 45.00000     | 45.00000     |       | 30.00000  | 48.00000                          |
| 6            | 46.00000     | 52.00000     | 18    | 50.00000  | al sector on a sector on a sector |
| 7            | 40.00000     | 02.00000     | 19    |           | 45.00000                          |
|              | 50.00000     | 51.00000     |       | 48.00000  | 46.00000                          |
| 8            |              |              | 20    |           |                                   |
| 9            | 43.00000     | 55.00000     |       | 38.00000  | 31.00000                          |
| 2            | 47.00000     | 60.00000     | 21    | 27.00000  | 35.00000                          |
| 10           | 1.100000     | 00.00000     | 22    | 21.00000  | 22.00000                          |
|              | 40.00000     | 43.00000     |       | 50.00000  | 59.00000                          |
| 1 1          |              |              | 23    |           |                                   |
| 12           | 40.00000     | 20.00000     | -11 A | 107.00000 | 135.00000                         |
| <b>⊥</b> 25. | 46.00000     | 48.00900     | 24    | 77.00000  | 99.86988                          |
| 13           |              | 10100000     |       | 11.00000  | 20.00000                          |

| 25   |           |           | 53       |           |           |
|------|-----------|-----------|----------|-----------|-----------|
| 26   | 91.00000  | 98.00000  | 54       | 175.00000 | 196.00000 |
| 27   | 38.00000  | 98.00000  | 55       | 147.00000 | 138.00000 |
| 28   | 93.00000  | 96.00000  | 56       | 209.00000 | 133.00080 |
| 29   | 89.00000  | 74.00000  | 57       | 194.00000 | 159.00000 |
| 30   | 95.00000  | 98.00000  | 90<br>10 | 203.00000 | 209.00000 |
| 31   | 105.00000 | 133.00000 | 59       | 179.00000 | 205.00000 |
| 32   | 107.00000 | 126.00000 | 59<br>60 | 170.00000 | 201.00000 |
|      | 95.00000  | 91.00000  | 61       | 148.00000 | 149.00000 |
| 34   | 114.00000 | 52.00000  | 62       | 138.00000 | 159.00000 |
| 35   | 128.00000 | 98.00000  | 63       | 232.00000 | 230.00000 |
| 36   | 110.00000 | 119.00000 | 64       | 223.00000 | 198.00000 |
| 37   | 104.00000 | 105.00000 | 04<br>65 | 151.00000 | 161.00000 |
| 38   | 94.00000  | 110.00000 | 66       | 142.00000 | 147.00000 |
| 39   | 87.00000  | 81.00000  | 00<br>67 | 167.00000 | 176.00000 |
| 40   | 66.00000  | 83.00000  | 68       | 210.00000 | 320.00000 |
| 41   | 96.00000  | 112.00000 | 69       | 240.00000 | 267.00000 |
| 42   | 120.00000 | 104.00000 | 70       | 245.00000 | 221.00000 |
| 43   | 90.00000  | 101.00000 | 71       | 263.00000 | 247.00000 |
| 44   | 95.00000  | 88.00009  | 72       | 263.00000 | 293.00000 |
| 45   | 36.00000  | 86.00000  | 73       | 182.00000 | 211.00000 |
| 46   | 158.00000 | 221.00000 | 24       | 261.00000 | 178.00000 |
| -1 0 | 125.00000 | 176.00000 | 75       | 280.00000 | 320.00000 |
| 47   | 149.00000 | 150.00000 | :0<br>:6 | 264.00000 | 266.00000 |
| 48   | 175.00000 | 176.00000 | 77       | 187.00000 | 178.00000 |
| 49   | 196.00000 | 289.00000 |          | 280.00000 | 199.00000 |
| 50   | 121.00000 | 113.00000 | 79<br>79 | 287.00000 | 230.00000 |
| 51   | 181.00000 | 180.00000 |          | 230.00000 | 256.00000 |
| 52   | 201.00000 | 238.00000 | 80       | 234.00000 | 272.00000 |
|      |           |           |          |           |           |

| 81 |           |           |
|----|-----------|-----------|
|    | 238.00000 | 245.00000 |
| 82 | 202.00000 | 222.00000 |
| 83 | 202.00000 | 245.00000 |
| 84 | 317.00000 | 243.00000 |
| 85 | 293.00000 | 264.00000 |
| 86 | 215.00000 | 215.00000 |
| 87 | 171.00000 | 172.00000 |
| 88 | 242.00000 | 233.00000 |

### PAIRED SAMPLE TESTS

VARIABLE FOR X -- CMPD#1 VARIABLE FOR Y -- CMPD#2

### PAIRED-t TEST

| 1<br>H0 : MU(X)-MU(Y) = 0<br>H1 : MU(X)-MU(Y) < 0 |                  |                |
|---|------------------|----------------|
| T VALUE =<br>DF =                                 | 736<br>87        |                |
| T( .950, 87 ) =                                   | 1.663            |                |
| DO NOT REJECT                                     | H0 AT .050 LEVEL | OF SIGNFICANCE |

#### CROSS CORRELATION

| LAG ON | Y = | 1  | COEFF. = | .8513 |
|--------|-----|----|----------|-------|
| LAG ON | Υ = | 2  | COEFF. = | .8253 |
| LAG ON | Υ = | 3  | COEFF. = | .8823 |
| LAG ON | Υ = | 22 | COEFF. = | .8905 |

| AOV : LINEAR  | REG OF Y ON X                                      | COBE 1                             |
|---|--|------------------------------------|
| anang prope nggan nggan ngang ngang ngang ngang ngang ngan ngan ang | alaan ahaa waxa aasa ahaa kana kana kana ahaa ahaa | 1994 - 19 <b>89 - 1</b> 974 - 1974 |
| SOURCE  | SS   | DF                                 |
| REG   | 481475.711   | 1                                  |
| RES   | 71246.789  | 86                                 |
| TOTAL COR   | 552722.500   | 87                                 |
| R SQUARED =   | .871   |                                    |

| F RATIO |
|---------|
| 581.18  |
|         |
|         |

## PAIRED SAMPLE TESTS

| VHRIABLE | FOR | Х |   | Ħ  | BOP | RDING |
|----------|-----|---|---|----|-----|-------|
| VARIABLE | FOR | Ŷ | - | SE | RΥ  | TIME  |

| AOV : LINEAF | REG OF Y ON X | CODE 1 |          |         |
|--------------|---------------|--------|----------|---------|
| SOURCE       | SS            | DF     | MS       | F RATIO |
| REG          | 3970.237      | 1      | 3970.237 | 543.72  |
| RES          | 211.758       | 29     | 7.302    |         |
| TOTAL COR    | 4181.995      | 30     |          |         |
| R SQUARED ≈  | .949          |        |          |         |

YHAT = .586 + 1.996 X OR YHAT = .5863300971 + 1.99576699029 X

|         | X(I)   | YHAT      | $\lambda \in I$ ) | RES(I)  |
|---------|--------|-----------|-------------------|---------|
| 1       | 11.000 | 22.539767 | 22.60000          | .06023  |
| 2       | 1.000  | 2.582097  | 3.00000           | .41790  |
| 3       | 5.000  | 10.565165 | 7.50000           | 3.06517 |
| 4       | 13.000 | 26.531301 | 25.20000          | 1.33130 |
| 5       | 1.000  | 2.582097  | 1.80000           | .78210  |
| 6       | 2.000  | 4.577864  | 4.70000           | .12214  |
| 7       | 1.000  | 2.582097  | 2.00000           | .58210  |
| 8       | 2.000  | 4.577864  | 2.50000           | 2.07786 |
| 9       | 3.000  | 6.573631  | 6.20000           | .37363  |
| 10      | 7.000  | 14.556699 | 13.50000          | 1.05670 |
| 11      | 2.000  | 4.577864  | 8.00000           | 3.42214 |
| 12      | 8.000  | 16.552466 | 26.00000          | 9.44753 |
| 13      | 1.000  | 2.582097  | 2.80000           | .21790  |
| 14      | 8.000  | 16.552466 | 14.10000          | 2.45247 |
| 15      | 11.000 | 22.539767 | 22,90000          | .36023  |
| 16      | 4.000  | 8.569398  | 11.70000          | 3.13060 |
| 17      | 9.000  | 18.548233 | 19.00000          | .45177  |
| 18      | 6.000  | 12.560932 | 13.60000          | 1.03907 |
| $1 \Im$ | 8.000  | 16.552466 | 12.00000          | 4.55247 |
| 20      | 6.000  | 12.560932 | 11.60000          | .96093  |
| 21      | 3.000  | 6.573631  | 5.20000           | 1.37363 |
| 22      | 2.000  | 4.577864  | 3.00000           | 1.57786 |
| 23      | 3.000  | 6.573631  | 9.40000           | 2.82637 |
| 24      | 7.000  | 14.556699 | 14.70000          | .14330  |
| 25      | 10.000 | 20.544000 | 21.20000          | .65600  |
| 26      | 1.000  | 2.582097  | 1.40000           | 1.18210 |
| 27      | 25.000 | 50.480505 | 54.20000          | 3.71950 |
| 28      | 5.000  | 10.565165 | 11.90000          | 1.33483 |
| 29      | 17.000 | 34.514369 | 33.50090          | 1.01437 |
| 30      | 19.000 | 38.505903 | 33.70000          | 4.80590 |
| 31      | 6.000  | 12.560932 | 12.40000          | .16093  |

3. This example is included for your convenience as a check sample problem.

ANOTHER EXAMPLE

```
Data file name:
Number of observations: 12
Number of variables: 2
Variables names:
1. X
2. Y
```

ANOTHER EXHMPLE

|      | Variable       | e #                                     | 1   | Variab            | le   | #    | 2  |
|------|----------------|---|-----|-------------------|------|------|----|
| 088# |                |   |     |                   |      |      |    |
| 1    | 86.4           | 3006                                    | 30  | 88                | .00  | 100  | 10 |
| 2    | Zi.            | 900(                                    | 30  | 77                | .00  | พย   | 10 |
| Э    | 77.1           | ទលធំ                                    | 3.0 | 76                | . 00 | 160  | 10 |
| 4    | 11.            | 0000                                    | 00  | · ·               |      | 100  |    |
|      | 68.            | 0000                                    | 30  | 64                | .00  | 900  | 99 |
| 5    | 91.            | 9996                                    | 30  | 9 G               | .00  | 100  | 90 |
| 6    | 72.            | ផតផា                                    | 30  | 7.2               | , 00 | រគេខ | រធ |
| 7    | f ( 2          | C., P P P P P P P P P P P P P P P P P P |     | · ·               |      |      |    |
|      | 77.            | 000                                     | 99  | 65                | 6.00 | 996  | 99 |
| 8    | 91.            | 000                                     | 88  | ្នុ               | 1.00 | 906  | 90 |
| 9    | 7 <b>6</b> .   | ពតតា                                    | аа  | 65                | 5.06 | រគន  | 16 |
| 10   | ( <b>"</b> " 9 |   |     | 564 <sup>-1</sup> |      |      |    |
|      | 71.            | 000                                     | 00  | 86                | ).00 | 906  | 98 |
| 11   | 88.            | 000                                     | 00  | 81                | .00  | 906  | 30 |
| 12   | 87.            | ดดด                                     | йй  | 72                | 2.00 | 306  | 30 |
|      | 5ar 1 🔹        |   |     |                   |      |      |    |
| PHIR | ED SAMPL       | ET                                      | EST | <u>s</u>          |      |      |    |

VARIABLE FOR X --- X VARIABLE FOR Y --- Y

### **Bus Passenger Service Time**

The time required to service passengers boarding at a bus stop was measured together with the actual number of passengers boarding. The service time as recorded from the moment that the bus stopped and the door opened until the last passenger boarded the bus. The objective is to determine a model for predictive passengers service time, given knowledge of the number boarding at a particular stop. Let X = number boarding and Y = passenger service time, the following data was gathered during the month of May 1968 at twelve downtown locations in Louisville, Kentucky.

```
BUS
```

|      | Variable # 1 | Variable # 2 |
|------|--------------|--------------|
| 0BS# |              |              |
| į    |              |              |
|      | 11.00000     | 22.60000     |
| 2    |              |              |
|      | 1.00000      | 3.00000      |
| 3    |              |              |
|      | 5.00000      | 7.50000      |
| 4    |              |              |
|      | 13.00000     | 25.20000     |
| 5    |              |              |
| 6    | 1.00900      | 1.80000      |
| to-  | 2.88999      | a            |
| 7    | 5,00000      | 4.70000      |
| 1    | 1.00000      | 2.00000      |
| 8    |              | 2.00000      |
|      | 2.00000      | 2.50000      |
| q    | 2100000      |              |
| -    | З.00000      | 6.20000      |
| 10   |              | 0.20000      |
|      | 7.00000      | 13.50000     |
|      |              |              |

|          | <b>a aaaa</b> | <b></b>  |
|----------|---------------|----------|
| 12       | 2.00000       | 8.00000  |
| 13       | 8.00000       | 26.00000 |
| 14       | 1.00000       | 2.80009  |
| 15       | 8.00000       | 14.10000 |
| 16       | 11.00000      | 22.90000 |
|          | 4.00000       | 11.70000 |
| 17       | 9.00000       | 19.00000 |
| 18       | 6.00000       | 13.60000 |
| 19<br>20 | 8.00000       | 12.00000 |
|          | 6.00000       | 11.60000 |
| 21       | 3.09800       | 5.20000  |
| 22       | 2.00009       | 3.00000  |
| 20       | 3.00000       | 9.40000  |
| 24       | 7.00000       | 14.70000 |
| 25       |               |          |
|          | 10.00000      | 21.20000 |
| 27       | 1.00000       | 1.40000  |
| 28       | 25.00000      | 54.20000 |
| 29       | 5.00000       | 11.90000 |
|          | 17.00000      | 33.50000 |
| 30       | 19.00000      | 33.70000 |
| 31       | 6.00000       | 12.40000 |

SIGN TEST

N= t1 NUMBER OF POSITIVE DIFFERENCES = 7 (THE 1 POINTS WHERE X(I)=Y(I) ARE EXCLUDED FROM THE TEST)

YIELDS AN APPROX. STD. NOR. DEV. = .9045

WILCOXON SIGHED RANK

N= 11 SUM OF POSITIVE RANKS - 41.5860

(USING RANKS OF X(I)-Y(I) AND EXCLUDING THE 1 POINTS WHERE X(I)=Y(I))

YIELDS APPROXIMATE STANDARD NORMAL DEVIATES

1) WITHOUT CORRECTION FOR CONTINUITY :

A) NOT COMPENSATING FOR TIED DIFFERENCES : .7557

B) CONDITIONAL ON THE EXISTING TIED DIFFERENCES : .7565

2) WITH CORRECTION FOR CONTINUITY :

A) NOT COMPENSATING FOR TIED DIFFERENCES : .7113

B) CONDITIONAL ON THE EXISTING TIED DIFFERENCES : .7120

### HIGHER POWERED SIGNED RANKS

N= 11 SUM OF POSITIVE RANKS SQUARED = 335.75 (USING RANKS OF X(I)-Y(I) AND EXCLUDING THE 1 POINTS WHERE X(I)=Y(I))

YIELDS AN APPROX. STD. NOR. DEV. OF .8284 CONDITIONAL ON THE EXISTING TIES AND WITHOUT A CORRECTION FOR CONTINUITY

#### SPEARMAN'S RHO

SUM OF SQUARED RANK DIFFERENCES = 75

RH0 = .7378

KENDHLL'S THU

NUMBER OF CONCORDANT PAIRS = 49 NUMBER OF DISCORDANT PAIRS = 12

TAU = .5606

## **Two Independent Samples Tests**

## **Methods and Formulae**

1. The **Two Sample t test** is used to determine whether the means of two samples drawn from normal populations having the same variance are equal. The t statistic is computed as follows:

$$t = \frac{\bar{X} - \bar{Y}}{\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \sqrt{\frac{\Sigma X_i^2 - n_1 \bar{X}^2 + \Sigma Y_i^2 - n_2 \bar{Y}^2}{\frac{n_1 + n_2 - 2}{2}}}$$

where  $n_1$  and  $n_2$  are the X and Y sample sizes, respectively.

2. **Median test** provides three separate tests of the null hypothesis that both populations have the same median. First, a test statistic T is derived using the ranking function as defined:

$$\Psi(I) = \begin{cases} -1 \text{ if } 0 < \frac{I}{N+1} < \frac{1}{2} \\ 0 \text{ if } \frac{I}{N+1} = \frac{1}{2} \\ 1 \text{ if } \frac{1}{2} < \frac{I}{N+1} < 1 \end{cases}$$

T is then the number of X's greater than the grand median minus the number of X's less than the grand median. The standard normal deviate for T based on the distribution of the existing ties is given. Secondly, a more familiar  $2x^2$  contingency table is given with the corresponding chi-square value. In addition, if N+M<30, Fisher's exact probability is given, where N=sample size of X's and M=sample size of Y's.

3. **Mann-Whitney** assumes the null hypothesis that the two populations have the same distribution, and ranks the pooled sample of X and Y from smallest to largest. The test statistic, T, is then the sum of the X ranks.

T is standardized by 
$$\frac{T - \mu_T}{\sigma_T}$$
 where  $\mu = \frac{N(N+M+1)}{2}$   
and

 $\sigma_{T}^{2} = \frac{MN}{12(M+N)(M+N-1)} \begin{bmatrix} (M+N)^{3} - \sum_{j=1}^{k} j^{3} \end{bmatrix}$ 

Output consists of T, and the standard normal deviate of T based on the existing ties.

4. **Taha's Squared R** is similar to the Mann-Whitney test, because it ranks the pooled sample of X's and Y's, and defines (I) by (I) = I<sup>2</sup>. Again, the null hypothesis is that the two populations have the same distribution. T is normalized by  $T-\mu_T$  where

 $\mu_{\rm T} = \frac{N(N+M+1) (2(N+M)+1)}{6} \quad \text{and}$ 

 $\sigma$ T is complicated, but can be found in Mielke. (See References)

5. **Cramer-Von Mises** is another test of the hypothesis that the two populations are identical, that is, the distribution function F(X) = G(Y). It calculates  $\Sigma(\tilde{F}(Xi) - \tilde{G}(Yj))^2$  where  $\Sigma$  is over consecutive i and j. That is, over the "pooled" cumulative distribution functions.  $\tilde{F}(Xi)$  and  $\tilde{G}(Yj)$  are empirical cumulative distribution functions.

The output consists of  $\Sigma(\tilde{F}(Xi) - \tilde{G}(Yj))^2$  and .10, .05, and .01 significance levels.

6. **Kolmogorov-Smirnov**, as with the Cramer-Von Mises test, the null hypothesis is that the two cumulative distribution functions are equal, that is,  $\tilde{F}(X) = \tilde{G}(Y)$ . It calculates max  $|\tilde{F}(X_i) - \tilde{G}(Y_i)|$  over consecutive i and j in the "pooled" cumulative distribution functions. The output consists of the maximum absolute deviation and the .10, .05, and .01 significance levels.

## **User Instructions**

Two Sample t Test

- 1. "t STAT FOR THE MEAN OF TWO SAMPLES" will be printed.
- 2. The number of observations, beginning and ending data points, the mean and the standard deviation for each sample are printed.
- 3. The degrees of freedom, t table value and t probability are printed.
- 4. Go to step 18 of Multiple Sample Start-up.

- 1. "MEDIAN TESTS" will be printed.
- 2. When "PRINT COMBINED RANKS?" is displayed:
  - a. To have the combined ranks printed:
    - 1. Press: YES
  - b. To continue the program:
    - 1. Press: NO
- 3. The following output will be printed:
  - a. The test statistic.
  - b. The standard normal deviate.
  - c. The contingency table analysis.
  - d. The chi-square value.
  - e. The Fisher's exact probability.
- 4. Go to step 18 of Multiple Sample Start-up.

- 1. "MANN-WHITNEY TEST" will be printed.
- 2. When "PRINT COMBINED RANKS?" is displayed:
  - a. To have the combined ranks printed:
    - 1. Press: YES
  - b. To continue the program:
    - 1. Press: NO
- 3. The following output will be printed:
  - a. The sum of the ranks of X.
  - b. The standard normal deviate.
  - c. The number of ties.
- 4. Go to step 18 of Multiple Sample Start-up.

## Taha's Squared Rank

- 1. "TAHA'S SQUARED RANK" is printed.
- 2. When "PRINT COMBINED RANKS?" is displayed:
  - a. To have the combined ranks printed:
    - 1. Press: YES
  - b. To continue the program:
    - 1. Press: NO
- 3. The following output will be printed:
  - a. The sum of the X ranks squared.
  - b. The standard normal deviate.
  - c. The number of ties.
- 4. Go to step 18 of Multiple Sample Start-up.

**Cramer-Von Mises** 

- 1. "CRAMER-VON MISES" is printed.
- 2. The following output is printed:
  - a. The sum of the squared differences.
  - b. The test statistic T.
  - c. The critical regions for .1, .05, and .01.
- 3. Go to step 18 of Multiple Sample Start-up.

.

Kolmogorov-Smirnov

- 1. "KOLMOGOROV-SMIRNOV" is printed.
- 2. The following output is printed:
  - a. The maximum difference.
  - b. The large sample critical regions for .1, .05, and .01.
- 3. Go to step 18 of Multiple Sample Start-up.

# Examples

## 1. The following is an example of a two-sample t test.

```
ANOTHER EXAMPLE
```

| Variables<br>1. MER                |                            |                           |                    |                    |                    |
|------------------------------------|----------------------------|---------------------------|--------------------|--------------------|--------------------|
|                                    |                            | on observation:           | -number of obs-    | rvations           |                    |
| 1. X<br>2. Y                       | aner begrunn               | 1 1 7                     |                    | 6<br>7             |                    |
|                                    |                            |                           |                    |                    |                    |
|                                    |                            | ANOTH                     | ER EXAMPLE         |                    |                    |
|                                    |                            |                           |                    |                    |                    |
| ī                                  | OBS(I)                     | $OBS \langle I+1 \rangle$ |                    |                    | 0BS(1+4)           |
| 1<br>6                             | 2.00000<br>4.00000         | 3.00000<br>5.00000        | 4.00000<br>4.00000 | 2.06000<br>2.00000 | 3.00000<br>2.00000 |
| 11                                 | 6.00000                    | 3.90000                   | 7.00000            |                    |                    |
| TWO INDEP                          | ENDENT SAMPLE 1            | E575                      |                    |                    |                    |
| VARIABLE<br>X SUBFILE<br>Y SUBFILE | X                          | IS                        |                    |                    |                    |
| t stat fo                          | R THE MEAN OF 1            | WO SAMPLES                |                    |                    |                    |
| SAMPLE 1                           |                            |                           |                    |                    |                    |
| N = 6                              | 2.00000                    | 3.00000                   | 6.686              | 36                 |                    |
| MEAN =<br>SID. DEV.                | 3.0890<br>= .8944          |                           |                    |                    |                    |
| SAMPLE 2<br>N = 7                  |                            |                           |                    |                    |                    |
|                                    | 5.00000                    | 4.00000                   | 13.00              | 366                |                    |
| MEAN =<br>STD. DEV.                | 4.1429<br>= 1.9518         |                           |                    |                    |                    |
| t≕                                 | 1.3731 I<br>(1.37311) = .0 |                           |                    |                    |                    |

2. A cloud seeding experiment was performed, using 16 nonseeded and 10 seeded days. The amount of rainfall, in inches, was recorded for the seeded (X) and nonseeded (Y) cases.

Three tests to see if the median rainfall was identical were performed, none of which indicates that the two medians differ significantly.

Taha's squared rank test was performed, since it was assumed that greater precipitation amounts are more important, and should therefore be weighed more heavily in this type of experiment.

|                                      |  | C                          | LGUD            |                      |          |
|--------------------------------------|--|----------------------------|-----------------|----------------------|----------|
|                                      | name:<br>observations:<br>variables: 1 | 26                         |                 |                      |          |
| /ariables<br>1. DAYS                 |  |                            |                 |                      |          |
| Bubfile na<br>1. SEEDEU<br>2. NONSEE | )                                      | ng observation-<br>1<br>11 | -number of obse | rvations<br>10<br>16 |          |
|                                      |  | ζ.                         | LOUD            |                      |          |
|                                      |  | VARIA                      | BLE # 1         |                      |          |
| I                                    | OBS(I)                                 | 0BS(1+1)                   | 0BS(I+2)        | 06S(I+3)             | OBS(I+4) |
| 1                                    | .05000                                 | .72909                     | .69008          | . 89698              | .04000   |
| E                                    | .62680                                 | .37000                     | .23000          | 1.18000              | .26000   |
| 11                                   | .18000                                 | .88000                     | .12000          | .74000               | .43000   |
| 16                                   | .18009                                 | .65000                     | .06000          | .09000               | .41060   |
|                                      | .12000                                 | .41990                     | .05000          | .03000               | .32080   |
| 21<br>26                             | . 05099                                |                            |                 |                      |          |

| VARIABLE  | DAYS      |
|-----------|-----------|
| X ŞUBFILE | SEEDED    |
| Y SUBFILE | NONSEEDED |

| ΠE | Ð | 1 | ĤΝ | Т          | ESTS                   |
|----|---|---|----|------------|------------------------|
|    |   |   |    | ** - *** * | 111-112 of 11-11 1 1 1 |
|    |   |   |    |            |                        |

|          |   | мзінер  | <b>e</b> n en successo  | men diz V v  |   |  |                |
|----------|---|---|---|--|---|--|----------------|
| Ι        | RANK OF X(I)  |   | MHNK (  | DF 7(I)  |   |  |                |
| 1        | 4.000   |   |   | 2.000  |   |  |                |
| 2<br>3   | 23.000  |   |   | 5.000<br>3.500   |   |  |                |
|          | 22.000<br>7.500   |   |   | 4.000  |   |  |                |
| 5        | 2.000   |   |   | 7.000<br>9.000   |   |  |                |
| 6        | 20.005  |   |   | 9.000  |   |  |                |
| 7        | 16.000  |   | 20  | 1.000  |   |  |                |
| 8        | 13.000  |   |   | 5.000  |   |  |                |
| 9        | 26.000  |   |   | 7.500  |   |  |                |
| 10       | 14.000  |   |   | 7.500  |   |  |                |
| 11<br>12 |   |   |   | 9.500<br>7.500   |   |  |                |
| 13       |   |   |   | 4.000  |   |  |                |
| 14       |   |   |   | 1.000  |   |  |                |
| 15       |   |   |   | 5.000  |   |  |                |
| 16       |   |   | -   | 4.000  |   |  |                |
|          | CONDITIONAL ON T  | HE 5 E)<br>   | (ISTIN)   | G TIES   | * • • • • • • • • • • • • • • • • • • •                                       |  |                |
| II>      | CONTINGENCY TABLE AN  | ALYSIS<br>>   | <   |  | Y   |  | TOTAL          |
| 11>      | CONTINGENCY TABLE AN  | *****   |   |  | Y<br>******   |  | TOTAL          |
| II>      |   | ;<br>******<br>*  | • * * * * * * *   | ÷2   | *****   | • <b>1</b>   |                |
| 11>      | CONTINGENCY TABLE AN<br># OF OBS. ><br>GRAND MEDIAN   | ;<br>******<br>*  |   |  |   |  | тотаL<br>13    |
|          | <b>#</b> OF OBS. >  | * * * * * *<br>*<br>*<br>*  | (*****<br>6   | 令<br>关<br>关  | *****   | -÷<br>÷<br>*   |                |
| ID       | # OF OBS. ><br>Grand median   | ÷   | (*****<br>6   | 令<br>关<br>关  | *******<br>7<br>******  | *<br>*<br>*<br>* * * *   | 13             |
| II>      | # OF OBS. ><br>Grand Median<br># OF Obs. <≕   | ******<br>*<br>*<br>*<br>*<br>*<br>*<br>*   | (*****<br>6   | 상<br>옷<br>옷 옷 옷 것 옷 옷 옷<br>옷<br>옷  | *******<br>7  | *<br>*<br>*<br>*<br>*<br>*<br>*  |                |
| II>      | # OF OBS. ><br>Grand median   | *****<br>*<br>*<br>*<br>*<br>*<br>*<br>*  | • * * * * * * * *<br>6<br>• * * * * * * *<br>4                                      | 分<br>关<br>子<br>중 중 중 것 중 중 중<br>중<br>중<br>중  | *******<br>7<br>*******   | ·····································  | 13             |
| II>      | # OF OBS. ><br>Grand Median<br># OF Obs. <≕   | *****<br>*<br>*<br>*<br>*<br>*<br>*<br>*  | • * * * * * * * *<br>6<br>• * * * * * * *<br>4                                      | 分<br>关<br>子<br>중 중 중 것 중 중 중<br>중<br>중<br>중  | *******<br>7<br>******  | ·····································  | 13             |
| II>      | # OF OBS. ><br>Grand Median<br># OF Obs. <≕   | * * * * * * *<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*  | • * * * * * * * *<br>6<br>• * * * * * * *<br>4                                      | 상<br>옷<br>옷 옷 옷 것 옷 옷 옷<br>옷<br>옷<br>옷<br>옷 옷 옷 것 상 옷 옷  | *******<br>7<br>*******   | ·····································  | 13             |
| II>      | # OF OBS. ><br>GRAND MEDIAN<br># OF OBS. <≕<br>GRAND MEDIAN   | ;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;<br>;   | 6 *****<br>6 *****<br>4<br>*******<br>10  | ☆<br>关<br>关<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え<br>え | *******<br>7<br>********<br>9<br>********                                     | 代<br>关<br>关<br>关<br>关<br>关<br>关<br>关<br>关<br>关<br>关<br>关<br>、<br>关<br>关<br>、<br>关<br>、<br>关<br>、 | 13<br>13<br>26 |
| II>      | # OF OBS. ><br>GRAND MEDIAN<br># OF OBS. <≕<br>GRAND MEDIAN<br>TOTAL  | )<br>******<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*  | 6<br>6<br>4<br>10<br>CHI-SQU  | %<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>* | *******<br>7<br>********<br>9<br>********<br>16<br>LUE WIT                    | +<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>1 DF                                      | 13<br>13<br>26 |
| II>      | # OF OBS. ><br>GRAND MEDIAN<br># OF OBS. <≕<br>GRAND MEDIAN<br>TOTAL<br>1> YIELDS AN APPROX   | <pre> ******* * * * * * * * * * * * * * * *</pre>   | 6<br>4<br>4<br>10<br>CHI-SQU  | *<br>*<br>*<br>*<br>*<br>*<br>*<br>!ARE VA<br>FOR CO   | *******<br>7<br>********<br>9<br>*******<br>16<br>LUE WIT<br>NTINUIT          | +<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>1 DF                                      | 13<br>13<br>26 |
| II>      | <ul> <li># OF OBS. &gt;<br/>GRAND MEDIAN</li> <li># OF OBS. &lt;=<br/>GRAND MEDIAN</li> <li>TOTAL</li> <li>1&gt; YIELDS AN APPROX</li> <li>A&gt; USING YATES</li> </ul> | <pre>     *******     *</pre> | 6<br>*******<br>4<br>******<br>10<br>CHI-SQU<br>CHI-SQU<br>ECTION<br>FOR (<br>FOR ( | *<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*<br>*      | *******<br>7<br>********<br>9<br>*******<br>16<br>LUE WIT<br>NTINUIT<br>ITY : | +<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>+<br>1 DF                                      | 13<br>13<br>26 |

### MANN-WHITHEY TEST

SUM OF THE RANKS OF X = 147.5

YIELDS AN APPROX. STD. NOR. DEV. OF : .6583 CONDITIONAL ON THE 5 EXISTING TIES

TAHA'S SQUARED RANK

SUM OF X RANKS SQUARED = 2786.25

YIELDS AN APPROX. STD. NOR. DEV. OF : .7605 CONDITIONAL ON THE 5 EXISTING TIES 3. An investigator is interested in whether there is a significant difference in the time required to pace himself for one mile between a near sea level location and a high-altitude location.

Forty-five low-altitude observations (Y) and forty high-altitude observations (X) were collected. It was decided to test whether the two populations from which the investigator sampled have the same distribution.

Initially, histograms of both sets of data were drawn to get a feel for the data. Both the Cramer-Von Mises and Kolmogorov-Smirnov tests were performed, neither of which indicates that there is a significant difference between low-altitude and high-altitude pacing.

Data file name: Mumber of observations: 85 Number of variables: 1 Variables names: 1. ALTITUDE Subfile name: beginning observation--number of observations 1. HIGH 1 40 2. LON 41

ALTITUDE

VARIABLE # 1

| 0BS(I)    | GBS(I+1)   | 0BS(1+2)  | 088(1+3)   | OBS(I+4)   |
|-----------|--|---|--|--|
| 405.00000 | 387.00000  | 480.00000   | 392.00000  | 343.00900  |
| 394.00000 | 366.0000 <b>0</b>  | 389.00000   | 356.00000  | 330.00000  |
| 394.00000 | 379.00000  | 359.00000   | 357.00000  | 342.00000  |
| 367.00000 | 380.00000  | 395.00000   | 442.00000  | 358.00000  |
| 361.00000 | 361.00000  | 360.00000   | 353.00000  | 361.00060  |
| 387.00000 | 352.00000  | 385.00000   | 349.00000  | 384.00000  |
| 351.00000 | 367.00000  | 364.00000   | 363.00000  | 345.00000  |
| 348.00000 | 350.0000 <b>0</b>  | 353.00000   | 355,00000  | 353.00000  |
| 361.80600 | 362.00000  | 359.00000   | 382.00000  | 350.00000  |
| 392.00000 | 371.00000  | 398,00000   | 400.00000  | 367.08000  |
| 379,00000 | 370.00000  | 365.00000   | 362.00000  | 355.00000  |
| 376.00000 | 371.00000  | 369.00000   | 375.00000  | 366.00000  |
| 373.00000 | 360,00000  | 374.00800   | 412.00009  | 397.00000  |
| 360.00000 | 364.00000  | 377.00000   | 360.00000  | 450,90300  |
| 438.90000 | 408.00000  | 380.00000   | 414.00000  | 383.00000  |
| 386,00000 | 362.00000  | 380.00000   | 377.00000  | 360.00000  |
| 357,00000 | 393.00000  | 357.00000   | 369,00000  | 373.00000  |
|           | 405.00000<br>394.00000<br>394.00000<br>367.00000<br>361.00000<br>351.00000<br>348.00000<br>348.00000<br>379.00000<br>379.00000<br>375.00000<br>375.00000<br>360.00000<br>360.00000 | 405.00000       387.00000         394.00000       366.00000         394.00000       379.00000         367.00000       380.00000         367.00000       352.00000         351.00000       352.00000         348.00000       350.00000         361.00000       350.00000         361.00000       360.00000         379.00000       371.00000         379.00000       360.00000         373.00000       360.00000         360.00000       364.00000         360.00000       364.00000         360.00000       364.00000         360.00000       364.00000         360.00000       364.00000 | 405.00000       387.00000       400.00000         394.00000       366.00000       389.0000         394.00000       379.00000       359.00000         367.00000       369.00000       369.00000         367.00000       361.00000       369.00000         387.00000       361.00000       369.00000         387.00000       361.00000       365.00000         387.00000       362.00000       365.00000         387.00000       362.00000       365.00000         387.00000       367.00000       365.00000         388.00000       367.00000       365.00000         392.00000       360.00000       359.00000         379.00000       371.00000       365.00000         374.00000       371.00000       369.00000         375.00000       360.00000       374.00000         374.00000       369.00000       374.00000         375.00000       360.00000       374.00000         360.00000       364.00000       370.00000         360.00000       364.00000       380.00000         360.00000       380.00000       380.00000         386.00000       380.00000       380.00000 | 405.00000       387.00000       400.00000       392.00000         394.00000       366.00000       389.00000       356.00000         394.00000       379.00000       359.00000       357.00000         367.00000       380.00000       395.00000       353.00000         367.00000       361.00000       369.00000       353.00000         387.00000       361.00000       369.00000       353.00000         387.00000       352.00000       385.00000       363.00000         387.00000       367.00000       355.00000       363.00000         387.00000       367.00000       355.00000       363.00000         387.00000       367.00000       365.00000       363.00000         387.00000       367.00000       355.00000       363.00000         387.00000       367.00000       355.00000       362.00000         348.00000       362.00000       359.00000       362.00000         348.00000       362.00000       359.00000       362.00000         379.00000       371.00000       369.00000       362.00000         376.00000       361.00000       374.00000       360.00000         373.00000       364.00000       377.000000       360.00000 |

ALTITUDE

### THO INDEPENDENT SAMPLE TESTS

| ٧F     | RIABL | Ε - | <br>ALTITUDE |
|--------|-------|-----|--------------|
| $\geq$ | SUBFI | UΕ  | <br>HIGH     |
| Y      | SUBFI | LΕ  | <br>LOM      |

#### CRAMER-VON MISES

SUM OF THE SQUARED DIFFERENCES .947 YIELDS A TEST STATISTIC, T= .236 CRITICAL REGION OF SIZE 0.10 IS FOR T > 0.347 0.05 IS FOR T > 0.461 0.01 IS FOR T > 0.743

#### KOLMOGOROV-SMIRNOV

MAXIMUM DIFFERENCE, T (IN ABS. VALUE) = .256 LARGE SAMPLE CRITICAL REGION OF SIZE 0.10 IS FOR T > .265 0.05 IS FOR T > .296 0.01 IS FOR T > .354

# Multiple Samples (≥3 Samples) Tests

## **Methods And Formulae**

1. **One-way Analysis of Variance** is used to test the hypothesis that the means of several populations are equal. The assumption is that all the populations are normal and have equal variances, although the sample sizes may be unequal.

Suppose k is the number of populations and  $n_i$  is the number of observations in the sample from the ith population. The total variation of the data is

$$SST = \sum_{i=1}^{k} \left( \sum_{j=1}^{n_i} \left( (X_{ij} - \overline{\overline{X}})^2 \right) \right)$$

where X is the overall mean. The variation due to error, or variation within samples is

$$SSE = \sum_{i=1}^{k} \begin{pmatrix} n_i \\ \sum_{j=1} \end{pmatrix} ((X_{ij} - \overline{X}_i)^2)$$

where  $X_1$  is the mean of the ith sample. The variation between samples is

$$SSB = \sum_{i=1}^{k} \left( n_i \ (\overline{X}_i - \overline{\overline{X}})^2 \right).$$

The error mean square is defined as

MSE = SSE / (N-k), where N = 
$$\sum_{i=1}^{k} (n_i)$$

and the between samples mean square is defined as MSB = SSB  $\neq$  (k-1).

The F-ratio, MSB/MSE, has the F distribution with k-1 and N-k degrees of freedom. The null hypothesis that the population means are equal may be rejected if the F ratio is greater than or equal to  $F^{\alpha}$ , k-1, N-k, where  $\alpha$  is the significance level of the experiment. This may be summarized in a table:

| Source of<br>Variation | Degrees of<br>Freedom | Sum of<br>Squares | Mean<br>Square          | F                 |
|------------------------|-----------------------|-------------------|-------------------------|-------------------|
| Between samples        | k-1                   | SSB               | $MSB = \frac{SSB}{k-1}$ | <u>MSB</u><br>MSE |
| Error                  | N-k                   | SSE               | <u>SSE</u><br>MSE=N-k   |                   |
| Total                  | N-1                   | SST               |                         |                   |

- 2. Multiple Comparisons will perform the following tests: Least Significant Difference, Tukey's HSD, Scheffe's Test, Student-Newman-Keuls, and Duncan's Test. If this test is entered via the Multiple Sample Start-up, or from another multiple sample test, the maximum number of means to be compared is 10, the maximum number of subfiles allowed. However, you may run these tests with up to 30 means by following these instructions:
  - 1. Enter: LOAD"MltCmp",10
  - 2. Press: EXECUTE

You then input the mean values, as well as the standard error of a mean and the appropriate table values. The notation used in these tests is defined as follows:

EMS = Error mean square used in testing for significance in the analysis of

n = number of observations per mean (you may wish to use a harmonic average if sample sizes are not equal)

$$S_{\overline{x}} = \sqrt{\frac{EMS}{n}}$$
 = standard error of a mean

 $\nu$  = degrees of freedom for EMS

 $\begin{array}{l} k = number \ of \ groups \\ X_i = ith \ group \ mean \ (unordered); \ i = 1,2,...k \\ Y_j = jth \ ordered \ group \ mean; \ j=1,2,...k \\ Q = Appropriate \ table \ value \\ \delta = Q \ ^* S_{\overline{X}} \ = minimum \ significant \ differences \end{array}$ 

Group means are sorted and then all possible comparisons are made. Only one table value is necessary for Least Significant Difference, Tukey's HSD or Scheffe's test while k-1 table values are needed for either Student-Newman-Keuls test or Duncan's Multiple Range test. The minimum significant difference ( $\delta$ ) is the smallest difference there can be between two means for the means to be significantly different. Calculation of the various  $\delta$ 's is described below, assuming a chosen level of significance of  $\alpha$ .

- 1. Least Significance Difference:  $\delta = Q^*S_{\overline{X}}$ Q is selected from a table of the Student's t on the basis of  $\nu$ , the degrees of freedom for the EMS.
- 2. Tukey's HSD:  $\delta = Q^*S_{\overline{X}}$ Q is selected from a table of the Studentized range on the basis of K, the total number of means, and  $\nu$ , the degrees of freedom for the EMS.
- 3. Scheffe's Test:  $\delta = \sqrt{2(K-1)F^{\alpha}, K-1, \nu} S^{-x}, Q = \sqrt{2(K)-1)F^{\alpha}, K-1, \nu}$ where  $F^{\alpha}, K-1, \nu$  is the  $(1-\alpha)$ th Quantile from an F distribution with K-1 and  $\nu$  degrees of freedom.
- 4. Student-Newman-Keuls:  $\delta g = Qg^*S_{\overline{x}}$ Qg is selected from a table of the Studentized range on the basis of  $\nu$ , the degrees of freedom for the EMS and g, the number of ordered means between and including the two means being compared.

5. Duncan's Test:  $\delta g = Qg^*S_{\overline{X}}$ 

Qg is selected from a table of the New Multiple Range Test on the basis of  $\nu$ , the degrees of freedom for the EMS, and g, the number of ordered means between and including the two means being compared.

#### NOTE

When the groups have different numbers of observations, an approximate procedure for the HSD, SNK, and Duncan's test is to use  $\overline{n}_{h}$ , the harmonic mean of the sample sizes, in calculating  $S_{\frac{1}{x}}$ . An exact method is available for Scheffe's test. See Bancroft for a more complete discussion.

In all cases, comparisons are made starting with the largest difference and then progressing to the smallest difference. The process should be terminated when there are no significant differences found at a given step.

Once again, if you do not have graphics capability, ignore all messages displayed on the CRT. When the program has been loaded in, press "RUN".

 The Kruskal-Wallis procedure computes a test statistic that is a function of the ranks of the combined samples' observations. First, let N denote the total number of observations,

Then the observations are ranked and a summation of ranks for each sample is performed.

$$n_i$$
  
 $R_i = \sum R(X_{ij}), i = 1, 2, ..., k.$   
 $j = 1$ 

The null hypothesis is that the k populations have identical means, although the populations need not be normal. The T statistic is then defined as follows:

$$T = \frac{12}{N(N+1)} \sum_{i=1}^{k} \frac{Ri^2}{n_i} - 3(N+1).$$

The chi-square distribution with K-1 degreees of freedom is found, and the probability that the chi-square value is greater than T is computed.

# **User Instructions**

One Way AOV

- 1. "ONE WAY AOV" is printed.
- 2. The treatments and their sample size, mean, variance, standard deviation, and standard error is printed along with the AOV table.
- 3. Go to step 18 of Multiple Sample Start-up.

#### **Multiple** Comparisons

- 1. If the data set has been selected through the Multiple Sample Start-up:
  - a. Go to step 5.
- 2. When "NUMBER OF SAMPLE MEANS?" is displayed:
  - a. Enter: The number of means.
  - b. Press: CONT
- 3. When "NUMBER OF OBSERVATIONS IN SAMPLE # (#)" is displayed:
  - a. Enter: The number of observations for that sample.
  - b. Press: CONT
- 4. When "MEAN # (#) = " is displayed:
  - a. Enter: The mean for that sample.
  - b. Press: CONT
- 5. NOTE: If the number of observations in the samples are not equal, the harmonic mean of the sample sizes will be used in all calculations.
- 6. The following menu will be displayed:
  - 1. LEAST SIGNIFICANT DIFFERENCE
  - 2. TUKEY'S HSD
  - 3. SCHEFFE'S TEST
  - 4. STUDENT-NEWMAN-KEULS
  - 5. DUNCAN'S TEST
  - 6. SELECT KEY
- 7. When "CHOOSE A NUMBER AND PRESS CONT" is displayed:
  - a. Enter: The number corresponding to the desired test.
  - b. Press: CONT

or

- a. Enter: 6 to select another multiple sample test.
- b. Go to step 18 of Multiple Sample Start-up.
- 8. If the One-Way AOV test was run immediately before this test:
  - a. Go to step 11.



- 9. When "ERROR MEAN SQUARE=" is displayed:
  - a. Enter: The error mean square.
  - b. Press: CONT
- 10. When "DEGREES OF FREEDOM=" is displayed:
  - a. Enter: The degrees of freedom.
  - b. Press: CONT
- 11. When "WHAT CONFIDENCE LEVEL? (.99, .95, etc.)" is displayed:
  - a. Enter: The level of confidence.
  - b. Press: CONT
- 12. Go to the following steps, depending on which test was chosen:
  - a. LEAST SIGNIFICANT DIFFERENCE step 13.
  - b. TUKEY'S HSD step 14.
  - c. SCHEFFE'S TEST step 15.
  - d. STUDENT-NEWMAN-KEULS step 16.
  - e. DUNCAN'S TEST step 17.
- 13. When "TABLE VALUE FROM STUDENT'S T" is displayed:
  - a. Enter: The correct table value.
  - b. Press: CONT
  - c. Go to step 18.
- 14. When "TABLE VALUE FROM STUDENTIZED RANGE" is displayed:
  - a. Enter: The correct table value.
  - b. Press: CONT
  - c. Go to step 18.
- 15. When "TABLE VALUE FROM F DISTRIBUTION" is displayed:
  - a. Enter: The correct table value.
  - b. Press: CONT
  - c. Go to step 18.

- 16. When "INPUT TABLE VALUE FROM THE STUDENTIZED RANGE FOR (#) MEANS" is displayed:
  - a. Enter: The correct table value.
  - b. Press: CONT
  - c. Repeat step 16 for # of means -1 times.
  - d. Go to step 25.
- When "INPUT TABLE VALUE FROM THE NEW MULTIPLE RANGE TEST FOR (#) MEANS" is displayed:
  - a. Enter: The correct table value.
  - b. Press: CONT
  - c. Repeat: Step 17 for # of means-1 times.
  - d. Go to step 25.
- 18. When "PLOTTER SELECT CODE=?" is displayed:
  - a. Enter: The plotter select code.
  - b. Press: CONT
  - c. If plotter is set to CRT (select code 13) go to step 22.
- 19. When "ARE YOU USING HP-IB?" is displayed: (See Appendix for explanation of HP-IB)
  - a. If using an HP-IB interface cable:
    - 1. Press: YES
    - 2. Go to step 20.
  - b. If not using an HP-IB interface cable:
    - 1. Press: NO
    - 2. Go to step 21.
- 20. When "SELECT CODE FOR HP-IB=?" is displayed:
  - a. Enter: The select code.
  - b. Press: CONT
- 21. When "PLOTTER ID=?" is displayed:
  - a. Enter: The plotter identifier string (The plotter ID for the 9872 Plotter = 9872A; INCRE-MENTAL for an incremental plotter).
  - b. Press: CONT

- 22. The difference graph will be plotted.
- 23. Press: CONT to continue the program.
- 24. If the plotter select code was 13:
  - a. When "DO YOU WANT A HARD COPY?" is displayed:
    - 1. To have the graph dumped on the thermal line printer:
      - a. Press: YES
      - b. The graph will be dumped.
- 25. If "ARE YOU USING PERFORATED PAPER?" is displayed:
  - a. If you are using perforated paper:
    - 1. Press: YES
  - b. If you aren't using perforated paper:
    - 1. Press: NO
- 26. The following output will be printed:
  - a. The name of the test.
  - b. The error mean square.
  - c. The degrees of freedom.
  - d. The level of confidence.
  - e. The input table values.
  - f. The difference value.
  - g. Two pictorial representations of how the sample means are related. (See "\*" below for explanation.)
- 27. When "PRESS CONT TO CONTINUE PROGRAM" is displayed:
  - a. Press: CONT
  - b. Go to step 6.

\* – The first table shows the samples ranked. Those continuously underlined are not significantly different. The second table lists the sample numbers. Any two means not containing the same letter are significantly different.

#### Kruskal-Wallis Test

- 1. "KRUSKAL-WALLIS TEST" will be printed.
- 2. The following output will be printed:
  - a. The chi-square table value.
  - b. The degrees of freedom.
  - c. The chi-square probability.
- 3. Go to step 18 of Multiple Sample Start-up.

# Examples

- 1. The following example was run to determine the effect of the addition of different sugars on length (in ocular units) of pea sections grown in tissue culture with auxin present. The first sample contains the control results, while the other samples contain:
  - a. 2% glucose added
  - b. 2% fructose added
  - c. 1% glucose and 1% fructose added, and
  - d. 2% sucrose added

After running the one way AOV, a large F value was calculated, indicating there was some difference. To determine which samples were different, two multiple comparison tests were run. In both the Least Significant Difference and in the Duncan's test, all samples differed significantly from the control sample. The Kruskal-Wallis test further supports this conclusion.

DATA MANIPULATION ÷ ÷ TISSUE CULTURE GROWTH Data file name: Number of observations: 50 Number of variables: 1 Variables names: 1. LENGTH beginning observation -- number of observations Subfile name: 1. CONTROL 1 10102. 2% GLUCOSE 11 10 3. 2% FRUCT. 21 4. 1%GLU+1FRU 1034 10 5. 2%SUCROSE 41 TISSUE CULTURE GROWTH VARIABLE # 1 0BS(I+4) ODS(I+2) 0ES(I+3) OBS(1+1) OBS(I) Τ 65.00000 75.00000 67.00000 70.00000 75.00000 1 68.00000 67.00000 67.00000 76.00000 71.00000 6 59,00000 62.00000 58.00000 60.00000 11 57.00000 57.00000 61.00030 59.00000 60.00000 60.00000 1657.00000 58.00000 61.00000 56.00000 58,00000 21 57.00000 58.00000 68.00000 61.00000 26 56.00000 61.00000 57.00000 53,80689 59.00000 31 58.00000 57.00000 59.00000 57.00000 58.00000 56.00000 36 63.00000 64.00000 65.00000 66,00000 62.00000 4167.00000 62.00000 65.00000 62.00000 65.00000 46

#### MULTIPLE SAMPLE TESTS

| VARIABLE | LENGTH     |
|----------|------------|
| SUBFILE  | CONTROL    |
| SUBFILE  | 2% GLUCOSE |
| SUBFILE  | 2% FRUCT.  |
| SUBFILE  | 1%GLU+1FRU |
| SUBFILE  | 2%SUCROSE  |

ONE WAY BOY

| TRT # | 1 |                  |          |          |         |           |
|-------|---|------------------|----------|----------|---------|-----------|
|       |   | 75.00000         | 67.00000 | 70.000   | 300     |           |
|       |   | 75.0000 <b>0</b> | 65,00000 | 71.000   | 300     | 67.00000  |
|       |   | 67.00000         | 76.00000 | 68.000   | 300     |           |
| 18T # | 2 |                  |          |          |         |           |
|       |   | 57.00000         | 58.00000 | 60.000   | 300     |           |
|       |   | 53.00000         | 62.00000 | 60.000   | 300     | 60.00000  |
|       |   | 57.00000         | 59.00000 | 61,000   | 986     |           |
| TRT # | 3 |                  |          |          |         |           |
|       |   | 58.00000         | 61.00000 | 56.000   | 300     |           |
|       |   | 58.00000         | 57.00000 | 56.030   | 388     | 61.00000  |
|       |   | 60.00090         | 57.00000 | 58.000   | 300     |           |
| TR7 # | 4 |                  |          |          |         |           |
|       |   | 58.00000         | 59.00000 | 58.00    | 399     |           |
|       |   | 61.00000         | 57.00000 | 56.00    | 300     | 58.00000  |
|       |   | 57.00000         | 57.00000 | 59.00    | 000     |           |
| TET # | 5 |                  |          |          |         |           |
|       |   | 62.00000         | 66.00000 | 65.00    | 399     |           |
|       |   | 63.00000         | 64.00000 | 62.00    | 300     | 65.00000  |
|       |   | 65.00000         | 62.00000 | 67.00    | 300     |           |
| TRT.# |   | M                | MEAN     | VARIANCE | STD DEV | SID ERROR |
| 1     |   | 10               | 70.1000  | 15.8778  | 3.9847  | 1.2601    |
| 2     |   | 10               | 59.3000  | 2.6778   | 1.6364  | .5175     |
|       |   | 10               | 58.2000  | 3.5111   | 1.8738  |           |
| 4     |   | 10               | 58.0000  | 2.0000   | 1.4142  | .4472     |
| 5     |   | 10               | 64.1000  | 3.2111   | 1.7928  | .5667     |

#### AOV

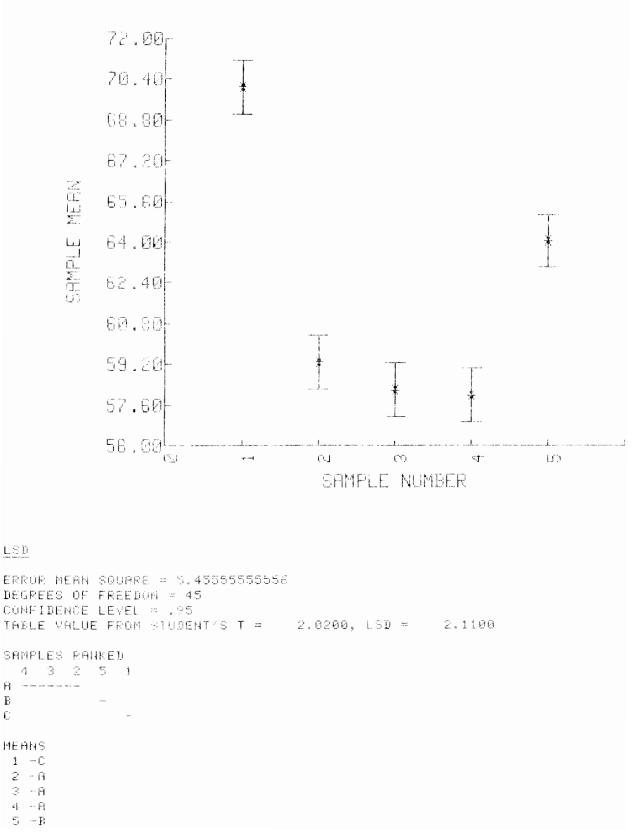
| SOURCE | DF | SS        | MS       | F       |
|--------|----|-----------|----------|---------|
| TOTAL  | 49 | 1322.8209 |          |         |
| TRTS   | .4 | 1077.3200 | 259.3300 | 49.3680 |
| ERROR  | 45 | 245.5000  | 5.4556   |         |

PROB (F > 49.3680 ) = .0000

)

BARTLETT'S TEST DF = 4.0000 ,CHI-SQUARE = 13.9386 PROB (CHI-SQUARE > 13.9386 ) = .0075





DUNCAN'S TEST

```
EPROR MEAN SQUARE = 5.455555555
DEGREES OF FREEDOM = 45
LEVEL OF CONFIDENCE = .95
NUMBER OF MEANS = 5, TABLE VALUE =3.170 , DIFFERENCE =2.341NUMBER OF MEANS = 4, TABLE VALUE =3,100 , DIFFERENCE =2.290NUMBER OF MEANS = 3, TABLE VALUE =3.010 , DIFFERENCE =2.223NUMBER OF MEANS = 2, TABLE VALUE =2.860 , DIFFERENCE =2.112
SAMPLES RANKED
 4 3 2 5 1
h - ------
В
C
                    - ----
MERNS
1 -0
 2 · A
 З -А
 4 - A
 5 -B
KRUSKAL-WALLIS TEST
CHI-SQUARE = 19.0551 DF = 2
P(CHI-SQUARE > 38.110117647 > = 1.06344991475E-07
```

# **Statistical Distributions**

| Logistic |       |             |             |            | Statistical Distributions |         |            |            |
|----------|-------|-------------|-------------|------------|---------------------------|---------|------------|------------|
| Norm     | nal   | Gamma       | F           | Beta       | t                         | Weibull | Chi-Square | Laplace    |
| Bin. Co  | oeff. | N!          | Gamma Func. | Beta Func. |                           |         |            | Data Manij |
| Binon    | nial  | Neg. Binom. | Poisson     | Hypergeom. |                           |         | Tabled     | Prob.      |



# **Object of Program**

This program allows you to run a series of continuous and discrete statistical distributions. Both tabled values and right-tailed probabilities are available for the continuous distribution. The discrete distributions calculate right-tail probabilities, single term probabilities and an approximate value for a specified right-tailed probability.

Additionally, this program will calculate n factorial, the complete gamma function, the complete beta function and binomial coefficients.

This program may be entered via Data Manipulation, any One Sample test, or any Multiple Sample test. You may also load the program directly by following these instructions:

- 1. Insert second program cartridge.
- 2. Enter: LOAD "Distri",10
- 3. Press: EXECUTE

# Methods and Formulae

#### Continuous

The continuous distributions included in this program are:

- 1. Normal (Gaussian)
- 2. Two-parameter gamma
- 3. Central F
- 4. Beta

- 5. Student's T
- 6. Weibull
- 7. Chi-squared
- 8. Laplace (double exponential, bilateral exponential, extreme value distribution, or Poisson's first law of error)
- 9. Logistic (autocatalytic function, growth curve)

For the central F, beta, T, chi-square and gamma distributions, the algorithms generally converge most rapidly for small or large right tail probabilities. For moderate tails, the time increases as the right tail approaches .5. For the beta distribution, both parameters should be greater than  $10^{-3}$ . If the parameters are smaller than this, the time required for convergence is excessive.

For the chi-square, it is recommended that the degrees of freedom be less than 500.

For the logistic, Laplace and Weibull it is necessary that the right-tailed probabilities, p, satisfy  $1 - 10^{-95} > p > 10^{-95}$ .

For the incomplete gamma, it is recommended that the ratio A/B be less than 250.

Some special terms used are:

- 1. **Right-tailed probability**. Given that X is a random variable and "a" is an observable value of X, then the right-tailed probability associated wih "a" is PR(X > a).
- 2. **Tabled values**. Given that X is a random variable and P is a right-tailed probability, then the tabled value associated with P is that value "a" such that PR(X > a) = P.

To specify the distributions, the respective density functions that are evaluated will be written down. Let f(x) be a density then

1. Normal (standard)

$$f(x) = \frac{1}{\sqrt{2\pi}} e^{-x^2/2}$$

2. Two parameter gamma, parameters A,B

$$f(x) = \frac{1}{\Gamma(A) B^{A}} * x^{A-1} * e^{-x/B}$$

3. Central F with N degrees of freedom in the numerator and D in the denominator

$$f(\mathbf{x}) = \frac{\Gamma((N+D)/2) (N/D)^{N/2}}{\Gamma(N/2) \Gamma(D/2)} \qquad \left(\frac{\mathbf{x}^{N/2} - 1}{\left(1 + \frac{N\mathbf{x}}{D}\right)^{(N+D)/2}}\right)$$

4. Beta with parameters A and B

$$f(x) = \frac{\Gamma (A + B)}{\Gamma (A) \Gamma (B)} * (1-x)^{B-1} *^{A-1}$$
$$0 \le x \le 1$$

5. Student's t with N degrees of freedom

$$f(x) = \frac{\Gamma((N + 1)/2)}{\sqrt{N\pi} \Gamma(N/2)} * \frac{1}{(1 + x^2/N)^{(N+1)/2}}$$
$$- \infty < x < \infty$$

6. Weibull with parameters A,B

$$f(x) = -ABx_{\star}^{B-1} \exp[-Ax_{\star}^{B}]$$
$$x > 0$$

7. Chi-square with N degrees of freedom

$$f(x) = \frac{1}{\Gamma(N/2) 2^{N/2}} * x^{N/2-1} e^{-x/2}$$

8. Laplace with parameters A,B

$$f(x) = \frac{Bx \exp(-(A + Bx))}{[1 + \exp(-(A + Bx))]^2}$$

$$B > 0$$
 and  $-\infty < x < \infty$ 

9. Logistic with parameters A and B

$$f(x) = \frac{1}{2B} \exp\{-|x - A|/B\}$$

B > 0 and -  $\infty < \chi < \infty$ 

#### Discrete

The discrete distributions included in this program are:

- 1. Binomial
- 2. Negative Binomial
- 3. Poisson
- 4. Hypergeometric
- 5. Gamma Function
- 6. Beta Function
- 7. Single Term Binomial
- 8. Single Term Negative Binomial
- 9. Single Term Poisson
- 10. Single Term Hypergeometric

Other routines of this program are N factorial and Binomial Coefficients.

Some special terms used are:

- 1. **Tabled value**. Let X be a binomial, hypergeometric or Poisson random variable. Given all appropriate parameters and p, a desired right-tailed probability, then the tabled value is defined to be x such that P(X>x) = p.
- 2. Single term probability. Given that X is one of the above three distributions and x is the counter domain of X, then the single term probability is defined to be P(X = x).

All tabled values are normal approximations. It should be noted that if a right-tailed probability p is desired, it is an unlikely coincidence that there will exist an element x in the counter domain such that P(X>x) = p where x is one of the distributions in (2) above. Thus, after getting the normal approximation to the tabled value, values in the counter domain near the approximation should be checked to see which value is best for the particular application.

The distributions are defined as follows:

1. Hypergeometric

Let  $N\,=\,number$  of items in a lot

- M = sample size
- K = number of defective items in the sample
- X = number of defective items in the lot

then P (exactly x defectives are in the sample)

$$= P(X = x) = {\binom{K}{x} {\binom{N - K}{M - x}} \times = 0, 1, \dots, M}$$

$$\times = 0, 1, \dots, M$$

and

$$P = P(X \ge x) = \sum_{i=x}^{\min(M,K)} P(X=i)$$

2. Binomial

Let N = number of trials

p = probability of success at each trial

X = number of successes

$$P(X = R) = {\binom{N}{R}} p^{R} (1 - p)^{N-R} R = 0, 1, ..., N$$

and

$$PO = P(X \ge R) = \sum_{i=R}^{N} {N \choose i} p^{i} (1-p)^{N-i}$$

3. Poisson

Let m = rate parameter or mean = lambdaX = number of occurrences

$$P = P(X \ge N) = e^{-m} \sum_{i=N}^{\infty} \frac{m^{i}}{i!}$$

#### 4. Negative Binomial

For a sequence of Bernoulli trials with probability p of success,

let R = number of failures before the Nth success then

$$P(X = R) = {\binom{N + R - 1}{R}} p^{N} (1 - p)^{R} R = 0, 1, 2...$$

and

A = number of failures before the Nth success then

$$P(X \ge A) = \sum_{i=A}^{\infty} {N + i - 1 \choose i} p^{N}(1 - p)^{i}; A = 0, 1, 2$$

5. N! and r (x) and complete beta function.

An asymptotic Stirling's approximation is used to calculate N! and  $\Gamma$  (x) and complete beta function.

#### NOTE

For right-tailed probabilities, the exact probabilities are calculated. Thus, there is no need to use a continuity correction. There is no restriction that the parameters be integers, so if for some reason a continuity correction is desired, one may be used.

# References

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Erdelyi, A., editor (1953) Higher Transcendental Functions, Vol. 1, McGraw-Hill, New York.

Johnson, N., and Kotz, S. (1970) <u>Continuous Univariate Distributions</u>, Vol. 1 and 2, Houghton-Mifflin, New York.

Khovanskii, A.N., (1956) The Applications of Continued Fractions and Their Generation to Problems in Approximation Theory, P. Noordhoff, Groningen.

Kopitzke, R., Ph.D. Dissertation, 1974.

Kopitzke, Robert W., Unpublished research notes.

Lieberman, G.J. and Owen, D.B., <u>Tables of the Hypergeometric Probability Distribution</u>, Stanford University Press, 1961.

Wall, H.S., (1948) Analytic Theory of Continued Fractions, D. Van Nostrand, New York.

Whitaker, E.T., and Watson, G.N., (1940) Modern Analysis, Cambridge University Press.

## **User Instructions**

#### **Distributions Start-Up**

- 1. When "IS THE SECOND PROGRAM TAPE IN PLACE?" is displayed:
  - a. Put the distributions tape in place.
  - b. Enter: YES
  - c. Press: CONT

#### NOTE

If the distributions tape is being used in a storage device other than the first program tape, set the standard mass storage device to that storage device first. See Appendix.

- 2. When "IS THE STATISTICAL DISTRIBUTIONS OVERLAY IN PLACE (Y/N)?" is displayed:
  - a. Put the overlay in place.
  - b. Enter: YES
  - c. Press: CONT
- 3. When "SELECT KEY" is displayed:
  - a. To perform a distribution:
    - 1. Press: "Tabled" for a tabled value, or "Prob" for a probability (when applicable).
    - 2. Press: The corresponding special function key.
    - 3. Go to step 1 of that distribution.

#### NOTE

The program will continue to perform this distribution until another is chosen.

- b. To return to the Data Manipulation program:
  - 1. Press: The Data Manipulation special function key.
  - 2. When "IS THE FIRST PROGRAM TAPE IN PLACE (Y / N)?", is displayed:
    - a. Put the first program tape in place.
    - b. Enter: YES
    - c. Press: CONT

### NOTE

If the standard mass storage device was changed to use the distributions tape, reset it to where the first program tape is. See Appendix.

3. Go to step 4 of User Instructions in START.

Normal

- 1. If a table value has been selected:
  - a. "NORMAL TABLED" is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. The table value will be printed.
  - d. This step will be repeated until another distribution is chosen.
- 2. If a probability has been selected:
  - a. "NORMAL PROB" is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press: CONT
  - c. The probability will be printed.
  - d. This step will be repeated until another distribution is chosen.

- 1. If a table value has been chosen:
  - a. "GAMMA TABLED" is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The table value will be printed.
  - e. This step will be repeated until another distribution is chosen.
- 2. If a probability has been chosen:
  - a. "GAMMA PROB" is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The probability will be printed.
  - e. This step will be repeated until another distribution is chosen.

- 1. If a table value has been chosen:
  - a. "F TABLED" is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. When "PARAMETERS N,D" is displayed:
    - 1. Enter: N = numerator, degrees of freedom, D = denominator, degrees of freedom.
    - 2. Press: CONT
  - d. The table value will be printed.
  - e. This step will be repeated until another distribution is chosen.
- 2. If a probability has been chosen:
  - a. "F PROB" is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press: CONT
  - c. When "PARAMETERS N,D" is displayed:
    - 1. Enter: N = numerator, degrees of freedom, D = denominator, degrees of freedom.
    - 2. Press: CONT
  - d. The probability will be printed.
  - e. This step will be repeated until another distribution is chosen.

- 1. If a table value has been chosen:
  - a. ''BETA TABLED'' is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The table value will be printed.
  - e. This step will be repeated until another distribution is chosen.
- 2. If a probability has been chosen:
  - a. ''BETA PROB'' is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The probability will be printed.
  - e. This step will be repeated until another distribution is chosen.

- 1. If a table value has been chosen:
  - a. "T TABLED" is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. When "DEGREES OF FREEDOM" is displayed:
    - 1. Enter: The number of degrees of freedom.
    - 2. Press: CONT
  - d. The table value will be printed.
  - e. This step will be repeated until another distribution is chosen.
- 2. If a probability has been chosen:
  - a. "T PROB" is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press: CONT
  - c. When "DEGREES OF FREEDOM" is displayed:
    - 1. Enter: The number of degrees of freedom.
    - 2. Press: CONT
  - d. The probability will be printed.
  - e. This step will be repeated until another distribution is chosen.

t

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- 1. If a table value has been chosen:
  - a. "WEIBULL TABLED" is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The table value will be printed.
  - e. This step will be repeated until another distribution is chosen.
- 2. If a probability has been chosen:
  - a. "WEIBULL PROB" is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The probability will be printed.
  - e. This step will be repeated until another distribution is chosen.



**Chi-Square** 

- 1. If a table value has been chosen:
  - a. "CHI-SQUARE TABLED" is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. When "DEGREES OF FREEDOM" is displayed:
    - 1. Enter: The number of degrees of freedom.
    - 2. Press: CONT
  - d. The table value will be printed.
  - e. This step will be repeated until another distribution is chosen.
- 2. If a probability has been chosen:
  - a. "CHI-SQUARE PROB" is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press CONT
  - c. When "DEGREES OF FREEDOM" is displayed:
    - 1. Enter: The number of degrees of freedom.
    - 2. Press: CONT
  - d. The probability will be printed.
  - e. This step will be repeated until another distribution is chosen.

- 1. If a table value has been chosen:
  - a. "LAPLACE TABLED" is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The table value will be printed.
  - e. This step will be repeated until another distribution is chosen.
- 2. If a probability has been chosen.
  - a. "LAPLACE PROB" is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press CONT
  - d. The probability will be printed.
  - e. This step will be repeated until another distribution is chosen.

- 1. If a table value has been chosen:
  - a. "LOGISTIC TABLED" is printed.
  - b. When "ENTER PROB" is displayed:
    - 1. Enter: The probability.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The table value will be printed.
  - e. This step will be repeated until another distribution is chosen.
- 2. If a probability has been chosen:
  - a. "LOGISTIC PROB" is printed.
  - b. When "ENTER TABLE VALUE" is displayed:
    - 1. Enter: The table value.
    - 2. Press: CONT
  - c. When "PARAMETERS A,B" is displayed:
    - 1. Enter: The parameters A and B.
    - 2. Press: CONT
  - d. The probability will be printed.
  - e. This step will be repeated until another distribution is chosen.

#### Binomial

- 1. If a table value has been chosen:
  - a. "TABLED BINOMIAL" is printed.
  - b. When "N,P,P0" is displayed:
    - 1. Enter: The number of trials, the probability of success at each trial and P(X>R).
    - 2. Press: CONT
  - c. The table value will be printed.
  - d. This step will be repeated until another distribution is chosen.
- 2. If a probability is desired:
  - a. When "RIGHT TAIL (0) OR SINGLE TERM (1)" is displayed:
    - 1. To obtain a right tail probability:
      - a. Enter: 0 b. Press: CONT
      - c. Go to step 3.
    - 2. To obtain a single term probability:
      - a. Enter: 1 b. Press: CONT
      - c. Go to step 4.
- 3. The following sequence will occur:
  - a. "RIGHT TAIL BINOMIAL" is printed.
  - b. When "N,R,P" is displayed:
    - 1. Enter: The number of trials, R = 0, 1, ... N, and the probability of success at each trial.
  - c. The probability will be printed.
  - d. This step will be repeated until another distribution is chosen.

- 4. The following sequence will occur:
  - a. "SINGLE TERM BINOMIAL" is printed.
  - b. When ''N,R,P'' is displayed:
    - 1. Enter: Parameters N and R -- NR and the probability.
    - 2. Press: CONT
  - c. The single term binomial will be printed.
  - d. This step will be repeated until another distribution is chosen.

### **Negative Binomial**

#### 1. When "RIGHT TAIL (0) OR SINGLE TERM (1)" is displayed:

- a. To obtain a right tail probability:
  - 1. Enter: 0
  - 2. Press: CONT
  - 3. Go to step 2.
- b. To obtain a single term probability:
  - 1. Enter: 0
  - 2. Press: CONT
  - 3. Go to step 3.
- 2. The following sequence will occur:
  - a. "NEGATIVE BINOMIAL" is printed.
  - b. When "N,A,P" is displayed:
    - 1. Enter: The Nth success, the number of failures before the Nth success and the probability of success.
    - 2. Press: CONT
  - c. The negative binomial will be printed.
  - d. This step will be repeated until another distribution is chosen.
- 3. The following sequence will occur:
  - a. "SINGLE TERM NEGATIVE BINOMIAL" is printed.
  - b. When "N,R,P" is displayed:
    - 1. Enter: The parameters N and R -- N R and the probability.
    - 2. Press: CONT
  - c. The single term negative binomial will be printed.
  - d. This step will be repeated until another distribution is chosen.

- 1. If a tabled value has been chosen:
  - a. "TABLED POISSON" is printed.
  - b. When "LAMBDA,P" is displayed:
    - 1. Enter: The rate parameter and the probability.
    - 2. Press: CONT
  - c. The table value will be printed.
  - d. This step will be repeated until another distribution is chosen.
- 2. If a probability is desired:
  - a. When "RIGHT TAIL (0) OR SINGLE TERM (1)" is displayed:
    - 1. To obtain a right tail probability:
      - a. Enter: 0
      - b. Press: CONT
      - c. Go to step 3.
    - 2. To obtain a single term probability:
      - a. Enter: 1
      - b. Press: CONT
      - c. Go to step 4.
- 3. The following sequence will occur:
  - a. "RIGHT TAIL POISSON" is printed.
  - b. When "LAMBDA,N" is displayed:
    - 1. Enter: The rate parameter and N = 0, 1, ...
    - 2. Press: CONT
  - c. The probability will be printed.
  - d. This step will be repeated until another distribution is chosen.

- 4. The following sequence will occur:
  - a. "SINGLE TERM POISSON" is printed.
  - b. When ''LAMBDA,N'' is displayed:
    - 1. Enter: The parameters Lambda and N.
    - 2. Press: CONT
  - c. The single term poisson will be printed.
  - d. This step will be repeated until another distribution is chosen.

#### Hypergeometric

- 1. If a tabled value has been chosen:
  - a. "TABLED HYPERGEOMETRIC" is printed.
  - b. When ''N,M,K,P'' is displayed:
    - 1. Enter: Number of items in a lot, sample size, number of defective items and probability.
    - 2. Press: CONT
  - c. The tabled value will be printed.
  - d. This step will be repeated until another distribution is chosen.
- 2. If a probability is desired:
  - a. When "RIGHT TAIL (0) OR SINGLE TERM (1)" is displayed:
    - 1. To obtain a right tail probability:
      - a. Enter: 0
      - b. Press: CONT
      - c. Go to step 3.
    - 2. To obtain a single term probability:
      - a. Enter: 0
      - b. Press: CONT
      - c. Go to step 4.
- 3. The following sequence will occur:
  - a. "RIGHT TAIL HYPERGEOMETRIC" is printed.
  - b. When "N,M,K,X" is displayed:
    - 1. Enter: Number of items in a lot, sample size, number of defective items in the lot, number of defective items in the sample.
    - 2. Press: CONT
  - c. The probability will be printed.
  - d. This step will be repeated until another distribution is chosen.

- 4. The following sequence will occur:
  - a. "SINGLE TERM HYPERGEOMETRIC" is printed.
  - b. When ''N,M,K,X'' is displayed:
    - $1. \ Enter: \ The \ parameters \ N,M,K \ and \ X.$
    - 2. Press: CONT
  - c. The single term hypergeometric will be printed.
  - d. This step will be repeated until another distribution is chosen.

**Binomial Coefficients** 

- 1. "BINOMIAL COEFFICIENTS" is printed.
- 2. When "N,R" is displayed:
  - a. Enter: The parameters N and R -- NR  $% \left( {{{\mathbf{N}}_{{\mathbf{N}}}} \right)$
  - b. Press: CONT
- 3. The binomial coefficient will be printed.
- 4. Binomial Coefficients will be repeated until another distribution is chosen.



N Factorial

1. "N FACTORIAL" is printed.

# 2. When ''N'' is displayed:

- a. Enter: A number.
- b. Press: CONT
- 3. The number entered and its factorial will be printed.
- 4. N factorial will be repeated until another distribution is chosen.

**Gamma Function** 

- 1. "GAMMA FUNCTION" is printed.
- 2. When "X" is displayed:
  - a. Enter: X
  - b. Press: CONT
- 3. The gamma function will be printed.
- 4. Gamma function will be repeated until another distribution is chosen.

**Beta Function** 

- 1. "BETA FUNCTION" is printed.
- 2. When "A,B" is displayed:
  - a. Enter: The parameters A and B.
  - b. Press: CONT
- 3. The beta function will be printed.
- 4. Beta function will be repeated until another distribution is chosen.

## Examples

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NORMAL TRBLED
P= .05 , Z= 1.6448534742
P= .25 , Z= .67448952474
P= .001 , Z= 3.09025257902
NORMAL PROB
P(Z) = 1.2 ) = .115069731586
P(2) 5) = 2.87104999481E-07
P(Z) .56 ) = .287739682643
GAMMA TABLED
A = 12, B = 4, P = .05, GRMMA= 72.83002782
A = 12, B = 3, P = .05, GAMMA= 54.622520865
A = 12, B = 3, P = .00001. GRMMA= 98.3713621875
GRMMA PPOB
A = 50, B = 4, P(G > 65) = .999999999999
A = 12, B = 3, P(G> 5) = .99939979253
H = 12, B = 3, P(G > 75) = 1.41595597435E-03
F IABLED
N = 1, D = 4, P = .05, F = 7.70864742246
N = 1 , D = 4 , P = .95 , F = 4.45269198504E-03 N = 4 , D = 26 , P = .0001 , F = 9.07362193428
F PROB
N \approx 2, D = 2, P(F > 19) = .050000000006
N = 100, D = 100, P(F > 1) = .49999999963
N = 4, D = 1250, P(F > 1.2) = .30902526863
BETH THBLED
A = 1, B = 1, P = .05, X = .95000000000
A = 3.6, B = 1.2, P = .0001, X = .99986379277
A = 2.3, B = 12, P = .9999, X = 2.23290066002E-03
BETH PROB
A = 1, B = 1, P(X > .5) = .49999999999
H = 1.2, B = 3.6, P(X > .7) = .01803678837
H = 27.123, B = 25, F(X > .4) = .95985398092
T TABLED
DEGREES OF FREEDOM = 1 , P = .05 , T = 6.31375151546
DFGREES OF FREEDOM = 60 , P = .01 , T = 2.3901194722
DEGREES OF FREEDOM = 4 , P = .999 , T = -7.1731822201
T FROE
DEGREES OF FREEDOM = 2 , P(T> 12 ) = 3.43646683907E-03
DEGREES OF FREEDOM = 25 , P(T> 2.01 ) = 2.76695014438E-02
DEGREES OF FREEDOM = 25 , P(T> 1.95 ) = 3.06162829054E-02
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WEIBULL TABLED A = 2, B = 2, P = .05, X = 1.22387341534A = 2, B = 6, P = .99, X = .413864742303A = 2, B = 8, P = .5, X = .875940149694WEIBULL PROB A = 2, B = 2, P(X > 1.25) = 4.39369336225E-02 A = 2, B = 6, P(X > .5) = .969233234447 A = 2, B = 8, P(X > .77) = .781025672568CHI-SQUARE TABLED DEGREES OF FREEDOM = 90 , P = .01 , CHI-SQUARE = 124.116224183 DEGREES OF FREEDOM - 2 , P = .05 , CHI-SOUARE = 5.99146285894 DEGREES OF FREEDOM = 1250 , P = .01 , CHI-SQUARE = 1369.24623136 CHI-SQUARE PROE DEGREES OF FREEDOM = 11 . P(X) 19 ) = 6.10935302602E-02 DEGREES OF FREEDOM = 100 , P(X> 120 > = 8.44038898692E-02 DEGREES OF FREEDOM = 250 , P(X) 275 ) = .132952812313 LAPLACE TABLED A = 5, B = 9, P = .3, X = 9.59743061393A = 12, B = 3, P = .99, X = .2639309837A = 12,  $B = \epsilon$ , P = .27, X = 15.5971168366LAPLACE PROB A = 5, B = 9, P(X) = 10 ) = .28687671037 H = 12, B = 3, P(k) = 4) = .96525827439 A = 12, B = 6, P(X > 31.2) = .02038110199LOGISTIC TABLED A = 2, B = 4, P = .05, X = .23610974479H = 2, B = 4, P = .99, X = -1.64877996253A = 5, B = 4, P = .01, X = -.101220037467LOCISTIC PROB A = 2, B = 2, P(X) .01) = .117118998873 B = 6 , P(X> 10 ) = 4.35960999955E-28 А÷З, H = 1, B = 3, P(X > 5) = 1.12535162049E-07 N FACTORIAL N= 12 , N!= 479601600 N= 6, H!= 720 N= 650 , LOC(N!)= 1547.90787085 TABLED BINOMIAL N = 10, P = .5, P0 = .05,  $\lambda = 8.10377220242$ H = 12, P = .4, P0 = .01, X = 9.25098347572N = 50, P = .4, P0 = .05, X = 26.2045796785RIGHT TAIL BINOMIAL N = 15 , R = 12 , P = .5 , P = 1.75781250806E-92 N = 50, R = 10, P = .4, P = .99924270342 N = 50, R = 40, P = .4, P = 8.928423662856-09

NEGATIVE BINOMIAL .400000, P0 = N ~ 60 , A = 50 , P = N ~ 60 , A = 80 , P = .998943 .400000, P0 = .751167 N = 10, R = 20, P = .500000, P0 = .030714 THBLED POISSON LAMBDA = 25 , P = .05 , X = 34.2338506679 LAMBDA = 69 , P = .01 , X = .89.3389777982LAMBDA = 12 , P = .5 , X = 13.0073083049RIGHT TAIL POISSON LAMEDA = 4, N = 2, P = .90842180554 LAMEDA = 25, N = 6, P = .99999860288 LAMEDA = 25, N = 44, P = .00036895261 TABLED HYPERGEOMETRIC N= 125 , M= 25 , K= 12 , P= .05 , X= 5.07827132989 N= 560 , M= 268 , K= 50 , P= .01 , X= 31.5563866907 N= 60 , M= 23 , K= 10 . P= .2 , X= 5.52690765957 RIGHT TAIL HYPERSEOMETRIC N = 125 , M = 25 , K = 12 , X = 4 , P = .19620961689 N = 125 , M = 25 , K = 12 , X = 3 , P = .44457408868 N = 500 , N = 260 , K = 100 , X = 50 , P = .71221599618 GAMMA FUNCTION GBMMA(25) = 6.20448401632E+23GAMMA( 3 ) = 1.90995099964 LOG(GANMA( 89 ) = 134.268303272 BIHOMIAL COEFFICIENTS N= 25 , R= 12 , COEFF = 5200300 N= 3 , R= 2 , COEFF = 3 H= 890 , R= 450 , LOG(COEFF) = 266.319447525 SINGLE JERM BINOMIAL N - 25 , R = 12 , P = .3 , PROB = 2.67767568652E-02 H = 1500, P = 1200, P = 16, PROB = 6.21144339691E-62N = 125 , R = 12 , P = .8 , PROB = 1.25710385560E-64 SINGLE TERM NEGATIVE BINOMIAL N = 25 , R = 10 , P = .25 , P0 = 6.55856386075E-09 N = 24 , R = 12 , P = .36 , P0 = 8.84750796208E-05 N = 18 , R = 13 , P = .25 , P0 = 4.14026199156E-05 SINGLE TERM POISSON N = 2, LAMBDA = 4, P = .146525111138N = 5, LAMRDA = 8, P = 9.16036615987E-02 N = 25, LAMBDA = 8, P = 8.17049071498E-07 SINGLE TERM HTPERGEOMETRIC N = 125, M = 25. K = 12, X = 4, P = .133636884463N = 125, M = 25, K = 12, X = 3, P = .248364471983N  $\times$  125 , M = 25 , K = 12 , X = 2 , P = .294797829893



| n  | p = .900 | .950  | .975  | .990  | .995  | .999  |
|----|----------|-------|-------|-------|-------|-------|
| 4  | .8000    | .8000 |       |       |       |       |
| 5  | .7000    | .8000 | .9000 | .9000 |       |       |
| 6  | .6000    | .7714 | .8286 | .8857 | .9429 |       |
| 7  | .5357    | .6786 | .7450 | .8571 | .8929 | .9643 |
| 8  | .5000    | .6190 | .7143 | .8095 | .8571 | .9286 |
| 9  | .4667    | .5833 | .6833 | .7667 | .8167 | .9000 |
| 10 | .4424    | .5515 | .6364 | .7333 | .7818 | .8667 |
| 11 | .4182    | .5273 | .6091 | .7000 | .7455 | .8364 |
| 12 | .3986    | .4965 | .5804 | .6713 | .7273 | .8182 |
| 13 | .3791    | .4780 | .5549 | .6429 | .6978 | .7912 |
| 14 | .3626    | .4593 | .5341 | .6220 | .6747 | .7670 |
| 15 | .3500    | .4429 | .5179 | .6000 | .6536 | .7464 |
| 16 | .3382    | .4265 | .5000 | .5824 | .6324 | .7265 |
| 17 | .3260    | .4118 | .4853 | .5637 | .6152 | .7083 |
| 18 | .3148    | .3994 | .4716 | .5480 | .5975 | .6904 |
| 19 | .3070    | .3895 | .4579 | .5333 | .5825 | .6737 |
| 20 | .2977    | .3789 | .4451 | .5203 | .5684 | .6586 |
| 21 | .2909    | .3688 | .4351 | .5078 | .5545 | .6455 |
| 22 | .2829    | .3597 | .4241 | .4963 | .5426 | .6318 |
| 23 | .2767    | .3518 | .4150 | .4852 | .5306 | .6186 |
| 24 | .2704    | .3435 | .4061 | .4748 | .5200 | .6070 |
| 25 | .2646    | .3362 | .3977 | .4654 | .5100 | .5962 |
| 26 | .2588    | .3299 | .3894 | .4564 | .5002 | .5856 |
| 27 | .2540    | .3236 | .3822 | .4481 | .4915 | .5757 |
| 28 | .2490    | .3175 | .3749 | .4401 | .4828 | .5660 |
| 29 | .2443    | .3113 | .3685 | .4320 | .4744 | .5567 |
| 30 | .2400    | .3059 | .3620 | .4251 | .4665 | .5479 |

#### Quantiles of the Spearman Test Statistic<sup> $\alpha$ </sup>

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<sup>a</sup> The entries in this table are selected quantiles  $w_p$  of the Spearman rank correlation coefficient  $\rho$  when used as a test statistic. The lower quantiles may be obtained from the equation

$$w_p = -w_{1-p}$$

The critical region corresponds to values of  $\rho$  smaller than (or greater than) but not including the appropriate quantile. Note that the median of  $\rho$  is 0.

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|       | W.005 | W.01 | W.025 | W.05 | W.10 | W.20 | W. <b>3</b> 0 | w <sub>.40</sub> | w.50 | $\frac{n(n+1)}{2}$ |
|-------|-------|------|-------|------|------|------|---------------|------------------|------|--------------------|
| n = 4 | 0     | 0    | 0     | 0    | 1    | 3    | 3             | 4                | 5    | 10                 |
| 5     | 0     | 0    | 0     | 1    | 3    | 4    | 5             | 6                | 7.5  | 15                 |
| 6     | 0     | 0    | 1     | 3    | 4    | 6    | 8             | 9                | 10.5 | 21                 |
| 7     | 0     | 1    | 3     | 4    | 6    | 9    | 11            | 12               | 14   | 28                 |
| 8     | 1     | 2    | 4     | 6    | 9    | 12   | 14            | 16               | 18   | 36                 |
| 9     | 2     | 4    | 6     | 9    | 11   | 15   | 18            | 20               | 22.5 | 45                 |
| 10    | 4     | 6    | 9     | 11   | 15   | 19   | 22            | 25               | 27.5 | 55                 |
| 11    | 6     | 8    | 11    | 14   | 18   | 23   | 27            | 30               | 33   | 66                 |
| 12    | 8     | 10   | 14    | 18   | 22   | 28   | 32            | 36               | 39   | 78                 |
| 13    | 10    | 13   | 18    | 22   | 27   | 33   | 38            | 42               | 45.5 | 91                 |
| 14    | 13    | 16   | 22    | 26   | 32   | 39   | 44            | 48               | 52.5 | 105                |
| 15    | 16    | 20   | 26    | 31   | 37   | 45   | 51            | 55               | 60   | 120                |
| 16    | 20    | 24   | 30    | 36   | 43   | 51   | 58            | 63               | 68   | 136                |
| 17    | 24    | 28   | 35    | 42   | 49   | 58   | 65            | 71               | 76.5 | 153                |
| 18    | 28    | 33   | 41    | 48   | 56   | 66   | 73            | 80               | 85.5 | 171                |
| 19    | 33    | 38   | 47    | 54   | 63   | 74   | 82            | 89               | 95   | 190                |
| 20    | 38    | 44   | 53    | 61   | 70   | 82   | 91            | 98               | 105  | 210                |

Quantiles of the Wilcoxon Signed Ranks Test Statistic<sup>a</sup>

<sup>*a*</sup> The entries in this table are quantiles  $w_p$  of the Wilcoxon signed ranks test statistic *T*, for selected values of  $p \le .50$ . Quantiles  $w_p$  for p > .50 may be computed from the equation

$$w_p = n(n+1)/2 - w_{1-p}$$

where n(n + 1)/2 is given in the right hand column in the table. Note that  $P(T < w_p) \le p$  and  $P(T > w_p) \le 1 - p$  if  $H_0$  is true. Critical regions correspond to values of T less than (or greater than) but not including the appropriate quantile.

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| One-Side | p d Test<br>p = .90 | .95   | .975  | .99   | .995    |        | p = .90     | .95        | .975       | .99  | .995                  |
|----------|---------------------|-------|-------|-------|---------|--------|-------------|------------|------------|------|-----------------------|
|          |                     | .,,,, | .,,,  | .,,,  | .,,,,   |        | <i>p</i> 50 | .,,,       | .,,,       | .,,, | .,,,,                 |
| Two-Side |                     |       |       |       |         |        |             |            |            |      |                       |
|          | p = .80             | .90   | .95   | .98   | .99     |        | p = .80     | .90        | .95        | .98  | .99                   |
| n = 1    | .900                | .950  | .975  | .990  | .995    | n = 21 | .226        | .259       | .287       | .321 | .344                  |
| 2        | .684                | .776  | .842  | .900  | .929    | 22     | .221        | .253       | .281       | .314 | .337                  |
| 3        | .565                | .636  | .708  | .785  | .829    | 23     | .216        | .247       | .275       | .307 | .330                  |
| 4        | .493                | .565  | .624  | .689  | .734    | 24     | .212        | .242       | .269       | .301 | .323                  |
| 5        | .447                | . 509 | .563  | .627  | .669    | 25     | .208        | .238       | .264       | .295 | .317                  |
| 6        | .410                | .468  | .519  | .577  | .617    | 26     | .204        | .233       | .259       | .290 | .311                  |
| 7        | .381                | .436  | .483  | .538  | .576    | 27     | .200        | .229       | .254       | .284 | .305                  |
| 8        | .358                | .410  | .454  | . 507 | .542    | 28     | .197        | .225       | .250       | .279 | .300                  |
| 9        | .339                | .387  | .430  | .480  | .513    | 29     | .193        | .221       | .246       | .275 | .295                  |
| 10       | .323                | .369  | .409  | .457  | .489    | 30     | .190        | .218       | .242       | .270 | .290                  |
| 11       | .308                | .352  | . 391 | .437  | .468    | 31     | .187        | .214       | .238       | .266 | .285                  |
| 12       | .296                | .338  | .375  | .419  | .449    | 32     | .184        | .211       | .234       | .262 | .281                  |
| 13       | .285                | .325  | .361  | .404  | .432    | 33     | .182        | .208       | .231       | .258 | .277                  |
| 14       | .275                | .314  | .349  | .390  | .418    | 34     | .179        | .205       | .227       | .254 | .273                  |
| 15       | .266                | .304  | .338  | .377  | .404    | 35     | .177        | .202       | .224       | .251 | .269                  |
| 16       | .258                | .295  | .327  | .366  | .392    | 36     | .174        | .199       | .221       | .247 | .265                  |
| 17       | .250                | .286  | .318  | .355  | .381    | 37     | .172        | .196       | .218       | .244 | .262                  |
| 18       | .244                | .279  | .309  | .346  | .371    | 38     | .170        | .194       | .215       | .241 | .258                  |
| 19       | .237                | .271  | .301  | .337  | .361    | 39     | .168        | .191       | .213       | .238 | .255                  |
| 20       | .232                | .265  | .294  | .329  | .352    | 40     | .165        | .189       | .210       | .235 | .252                  |
|          |                     |       |       |       | pproxin |        | 1.07        | 1.22       | 1.36       | 1.52 | 1.63                  |
|          |                     |       |       | fo    | r n > 4 | 10     | $\sqrt{n}$  | $\sqrt{n}$ | $\sqrt{n}$ | vn   | $\overline{\sqrt{n}}$ |

#### Quantiles of the Kolmogorov Test Statistic<sup>a</sup>

<sup>a</sup> The entries in this table are selected quantiles  $w_p$  of the Kolmogorov test statistics  $T_1$ ,  $T_1^+$ , and  $T_1^-$  as defined by (6.1.1) for two-sided tests and by (6.1.2) and (6.1.3) for one-sided tests. Reject  $H_0$  at the level  $\alpha$  if T exceeds the  $1 - \alpha$  quantile given in this table. These quantiles are exact for  $n \leq 20$  in the two-tailed test. The other quantiles are approximations which are equal to the exact quantiles in most cases.

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| n  | р   | <i>m</i> = 2               | 3                          | 4                           | 5                             | 6                              | 7                               | 8                               | 9                                | 10                               | 11                               | 12                               | 13                               | 14                               | 15                               | 16                               | 17                               | 18                               | 19                               | 20                               |
|----|---|----------------------------|----------------------------|-----------------------------|-------------------------------|--------------------------------|---------------------------------|---------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|
| 2  | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>1      | 0<br>0<br>0<br>0<br>0<br>1  | 0<br>0<br>0<br>1<br>2         | 0<br>0<br>0<br>1<br>2          | 0<br>0<br>0<br>1<br>2           | 0<br>0<br>1<br>2<br>3           | 0<br>0<br>1<br>2<br>3            | 0<br>0<br>0<br>1<br>2<br>4       | 0<br>0<br>0<br>1<br>2<br>4       | 0<br>0<br>2<br>3<br>5            | 0<br>0<br>1<br>2<br>3<br>5       | 0<br>0<br>1<br>2<br>4<br>5       | 0<br>0<br>1<br>2<br>4<br>6       | 0<br>0<br>1<br>2<br>4<br>6       | 0<br>0<br>1<br>3<br>4<br>7       | 0<br>0<br>1<br>3<br>5<br>7       | 0<br>1<br>2<br>3<br>5<br>8       | 0<br>1<br>2<br>3<br>5<br>8       |
| 3  | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 0<br>0<br>0<br>0<br>1      | 0<br>0<br>0<br>1<br>2      | 0<br>0<br>0<br>1<br>2       | 0<br>0<br>1<br>2<br>3         | 0<br>0<br>2<br>3<br>4          | 0<br>0<br>1<br>2<br>3<br>5      | 0<br>0<br>1<br>3<br>4<br>6      | 0<br>1<br>2<br>3<br>5<br>6       | 0<br>1<br>2<br>4<br>5<br>7       | 0<br>1<br>2<br>4<br>6<br>8       | 0<br>2<br>3<br>5<br>6<br>9       | 0<br>2<br>3<br>5<br>7<br>10      | 0<br>2<br>3<br>6<br>8<br>11      | 0<br>3<br>4<br>6<br>8<br>11      | 0<br>3<br>4<br>7<br>9<br>12      | 1<br>3<br>5<br>7<br>10<br>13     | 1<br>3<br>5<br>8<br>10<br>14     | 1<br>4<br>5<br>8<br>11<br>15     | 1<br>6<br>9<br>12<br>16          |
| 4  | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 0<br>0<br>0<br>0<br>1      | 0<br>0<br>0<br>1<br>2      | 0<br>0<br>1<br>2<br>4       | 0<br>0<br>1<br>2<br>3<br>5    | 0<br>1<br>2<br>3<br>4<br>6     | 0<br>1<br>2<br>4<br>5<br>7      | 0<br>2<br>3<br>5<br>6<br>8      | 0<br>2<br>4<br>5<br>7<br>10      | 1<br>3<br>4<br>6<br>8<br>11      | 1<br>3<br>5<br>7<br>9<br>12      | 1<br>6<br>8<br>10<br>13          | 2<br>4<br>6<br>9<br>11<br>14     | 2<br>5<br>7<br>10<br>12<br>16    | 2<br>6<br>9<br>11<br>13<br>17    | 3<br>6<br>8<br>12<br>15<br>18    | 3<br>7<br>9<br>12<br>16<br>19    | 4<br>7<br>10<br>13<br>17<br>21   | 4<br>8<br>10<br>14<br>18<br>22   | 4<br>9<br>11<br>15<br>19<br>23   |
| 5  | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 0<br>0<br>0<br>1<br>2      | 0<br>0<br>1<br>2<br>3      | 0<br>0<br>1<br>2<br>3<br>5  | 0<br>1<br>2<br>3<br>5<br>6    | 0<br>2<br>3<br>4<br>6<br>8     | 0<br>2<br>4<br>6<br>7<br>9      | 1<br>3<br>5<br>7<br>9<br>11     | 2<br>4<br>6<br>8<br>10<br>13     | 2<br>5<br>7<br>9<br>12<br>14     | 3<br>6<br>8<br>10<br>13<br>16    | 3<br>7<br>9<br>12<br>14<br>18    | 4<br>8<br>10<br>13<br>16<br>19   | 4<br>8<br>11<br>14<br>17<br>21   | 5<br>9<br>12<br>15<br>19<br>23   | 6<br>10<br>13<br>16<br>20<br>24  | 6<br>11<br>14<br>18<br>21<br>26  | 7<br>12<br>15<br>19<br>23<br>28  | 8<br>13<br>16<br>20<br>24<br>29  | 8<br>14<br>17<br>21<br>26<br>31  |
| 6  | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 0<br>0<br>0<br>1<br>2      | 0<br>0<br>2<br>3<br>4      | 0<br>1<br>2<br>3<br>4<br>6  | 0<br>2<br>3<br>4<br>6<br>8    | 0<br>3<br>4<br>6<br>8<br>10    | 0<br>4<br>5<br>7<br>9<br>12     | 2<br>5<br>7<br>9<br>11<br>14    | 3<br>6<br>8<br>11<br>13<br>16    | 4<br>7<br>9<br>12<br>15<br>18    | 5<br>8<br>10<br>14<br>17<br>20   | 5<br>10<br>12<br>15<br>18<br>22  | 6<br>11<br>13<br>17<br>20<br>24  | 7<br>12<br>14<br>18<br>22<br>26  | 8<br>13<br>16<br>20<br>24<br>28  | 9<br>14<br>17<br>22<br>26<br>30  | 10<br>16<br>19<br>23<br>27<br>32 | 11<br>17<br>20<br>25<br>29<br>35 | 12<br>18<br>21<br>26<br>31<br>37 | 13<br>19<br>23<br>28<br>33<br>39 |
| 7  | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 0<br>0                     | 0<br>0<br>1<br>2<br>3<br>5 | 0<br>1<br>2<br>4<br>5<br>7  | 0<br>2<br>4<br>6<br>7<br>9    | 1<br>4<br>5<br>7<br>9<br>12    | 2<br>5<br>7<br>9<br>12<br>14    | 3<br>7<br>8<br>11<br>14<br>17   | 4<br>8<br>10<br>13<br>16<br>19   | 6<br>10<br>12<br>15<br>18<br>22  | 7<br>11<br>13<br>17<br>20<br>24  | 8<br>13<br>15<br>19<br>22<br>27  | 9<br>14<br>17<br>21<br>25<br>29  | 10<br>16<br>18<br>23<br>27<br>32 | 11<br>17<br>20<br>25<br>29<br>34 | 12<br>19<br>22<br>27<br>31<br>37 | 14<br>20<br>24<br>29<br>34<br>39 | 15<br>22<br>25<br>31<br>36<br>42 | 16<br>23<br>27<br>33<br>38<br>44 | 17<br>25<br>29<br>35<br>40<br>47 |
| 8  | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 5 0<br>0                   | 0<br>0<br>1<br>3<br>4<br>6 | 0<br>2<br>3<br>5<br>6<br>8  | 1<br>3<br>5<br>7<br>9<br>11   | 2<br>5<br>7<br>9<br>11<br>14   | 3<br>7<br>8<br>11<br>14<br>17   | 5<br>8<br>10<br>14<br>16<br>20  | 6<br>10<br>12<br>16<br>19<br>23  | 7<br>12<br>14<br>18<br>21<br>25  | 9<br>14<br>16<br>20<br>24<br>28  | 10<br>16<br>18<br>23<br>27<br>31 | 12<br>18<br>21<br>25<br>29<br>34 | 13<br>19<br>23<br>27<br>32<br>37 | 15<br>21<br>25<br>30<br>34<br>40 | 16<br>23<br>27<br>32<br>37<br>43 | 18<br>25<br>29<br>35<br>40<br>46 | 19<br>27<br>31<br>37<br>42<br>49 | 21<br>29<br>33<br>39<br>45<br>52 | 22<br>31<br>35<br>42<br>48<br>55 |
| 9  | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 0                          | 0<br>1<br>2<br>3<br>5<br>6 | 0<br>2<br>4<br>5<br>7<br>10 | 2<br>4<br>6<br>8<br>10<br>13  | 3<br>6<br>8<br>11<br>13<br>16  | 4<br>8<br>10<br>13<br>16<br>19  | 6<br>10<br>12<br>16<br>19<br>23 | 8<br>12<br>15<br>18<br>22<br>26  | 9<br>14<br>17<br>21<br>25<br>29  | 11<br>17<br>19<br>24<br>28<br>32 | 13<br>19<br>22<br>27<br>31<br>36 | 15<br>21<br>24<br>29<br>34<br>39 | 16<br>23<br>27<br>32<br>37<br>42 | 18<br>25<br>29<br>35<br>40<br>46 | 20<br>28<br>32<br>38<br>43<br>49 | 22<br>30<br>34<br>40<br>46<br>53 | 24<br>32<br>37<br>43<br>49<br>56 | 26<br>34<br>39<br>46<br>52<br>59 | 27<br>37<br>41<br>49<br>55<br>63 |
| 10 | .001<br>.005<br>.01<br>.025<br>.05<br>.10 | 5 0<br>0<br>5 1<br>2       | 0<br>1<br>2<br>4<br>5<br>7 | 1<br>3<br>4<br>6<br>8<br>11 | 2<br>5<br>7<br>9<br>12<br>14  | 4<br>7<br>9<br>12<br>15<br>18  | 6<br>10<br>12<br>15<br>18<br>22 | 7<br>12<br>14<br>18<br>21<br>25 | 9<br>14<br>17<br>21<br>25<br>29  | 11<br>17<br>20<br>24<br>28<br>33 | 13<br>19<br>23<br>27<br>32<br>37 | 15<br>22<br>25<br>30<br>35<br>40 | 18<br>25<br>28<br>34<br>38<br>44 | 20<br>27<br>31<br>37<br>42<br>48 | 22<br>30<br>34<br>40<br>45<br>52 | 24<br>32<br>37<br>43<br>49<br>55 | 26<br>35<br>39<br>46<br>52<br>59 | 28<br>38<br>42<br>49<br>56<br>63 | 30<br>40<br>45<br>53<br>59<br>67 | 33<br>43<br>48<br>56<br>63<br>71 |
| 11 | .001<br>.002<br>.01<br>.022<br>.05<br>.10 | 5 0<br>0<br>5 1<br>2       | 0<br>1<br>2<br>4<br>6<br>8 | 1<br>3<br>5<br>7<br>9<br>12 | 3<br>6<br>8<br>10<br>13<br>16 | 5<br>8<br>10<br>14<br>17<br>20 | 7<br>11<br>13<br>17<br>20<br>24 | 9<br>14<br>16<br>20<br>24<br>28 | 11<br>17<br>19<br>24<br>28<br>32 | 13<br>19<br>23<br>27<br>32<br>37 | 16<br>22<br>26<br>31<br>35<br>41 | 18<br>25<br>29<br>34<br>39<br>45 | 21<br>28<br>32<br>38<br>43<br>49 | 23<br>31<br>35<br>41<br>47<br>53 | 25<br>34<br>38<br>45<br>51<br>58 | 28<br>37<br>42<br>48<br>55<br>62 | 30<br>40<br>45<br>52<br>58<br>66 | 33<br>43<br>48<br>56<br>62<br>70 | 35<br>46<br>51<br>59<br>66<br>74 | 38<br>49<br>54<br>63<br>70<br>79 |

# Quantiles of the Mann-Whitney Test Statistic

|    |              |        | 3             | 4        | 5        | 6        | 7        | 8        | 9        | 10       | 11       | 12       | 13       | 14       | 15       | 16       | 17       | 18        | 19        | 20         |
|----|--------------|--------|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|-----------|-----------|------------|
|    | .001         | 0      | 0             | 1        | 3        | 5        | 8        | 10       | 13       | 15       | 18       | 21       | 24       | 26       | 29       | 32       | 35       | 38        | 41        | 43         |
|    | .005         | 0      | 2             | 4        | 7        | 10       | 13       | 16       | 19       | 22       | 25       | 28       | 32       | 35       | 38       | 42       | 45       | 48        | 52        | 55         |
| 12 | .01          | 0      | 3             | 6        | 9        | 12       | 15       | 18       | 22       | 25       | 29       | 32       | 36       | 39       | 43       | 47       | 50       | 54        | 57        | 61         |
|    | .025         | 2      | 5             | 8        | 12       | 15       | 19       | 23       | 27       | 30       | 34       | 38       | 42       | 46       | 50       | 54       | 58       | 62        | 66        | 70         |
|    | .05          | 3      | 6<br>9        | 10       | 14       | 18       | 22<br>27 | 27<br>31 | 31       | 35       | 39       | 43       | 48       | 52       | 56       | 61       | 65       | 69<br>79  | 73        | 78         |
|    | .10          | 5      | 9             | 13       | 18       | 22       | 21       | 51       | 36       | 40       | 45       | 50       | 54       | 59       | 64       | 68       | 73       | 78        | 82        | 87         |
|    | .001         | 0      | 0             | 2        | 4        | 6        | 9        | 12       | 15       | 18       | 21       | 24       | 27       | 30       | 33       | 36       | 39       | 43        | 46        | 49         |
|    | .005         | 0      | 2             | 4        | 8        | 11       | 14       | 18       | 21       | 25       | 28       | 32       | 35       | 39       | 43       | 46       | 50       | 54        | 58        | 61         |
| 13 | .01          | 1      | 3             | 6        | 10       | 13       | 17       | 21       | 24       | 28       | 32       | 36       | 40       | 44       | 48       | 52       | 56       | 60        | 64        | 68         |
|    | .025         | 2      | 5             | 9        | 13       | 17       | 21       | 25       | 29       | 34       | 38       | 42       | 46       | 51       | 55       | 60       | 64       | 68        | 73        | 77         |
|    | .05          | 3      | 7             | 11       | 16<br>19 | 20<br>24 | 25<br>29 | 29<br>34 | 34<br>39 | 38       | 43<br>49 | 48<br>54 | 52       | 57       | 62       | 66       | 71       | 76        | 81        | 85         |
|    | .10          | 5      | 10            | 14       | 19       | 24       | 29       | 34       | 39       | 44       | 49       | 54       | 59       | 64       | 69       | 75       | 80       | 85        | 90        | 95         |
|    | .001         | 0      | 0             | 2        | 4        | 7        | 10       | 13       | 16       | 20       | 23       | 26       | 30       | 33       | 37       | 40       | 44       | 47        | 51        | 55         |
|    | .005         | 0      | 2             | 5        | .8       | 12       | 16       | 19       | 23       | 27       | 31       | 35       | 39       | 43       | 47       | 51       | 55       | 59        | 64        | 68         |
| 14 | .01          | 1      | 3             | 7        | 11       | 14       | 18       | 23       | 27       | 31       | 35       | 39       | 44       | 48       | 52       | 57       | 61       | 66        | 70        | 74         |
|    | .025         | 2      | 6<br>8        | 10       | 14       | 18       | 23       | 27<br>32 | 32<br>37 | 37       | 41       | 46       | 51       | 56       | 60       | 65       | 70       | 75        | 79        | 84         |
|    | .05<br>.10   | 4      | 11            | 12<br>16 | 17<br>21 | 22<br>26 | 27<br>32 | 32<br>37 | 42       | 42<br>48 | 47<br>53 | 52<br>59 | 57<br>64 | 62<br>70 | 67<br>75 | 72<br>81 | 78<br>86 | 83<br>92  | 88<br>98  | 93<br>103  |
|    | .10          | 5      |               | 10       | 21       | 20       | 32       | 37       | 42       | 40       | 55       | 39       | 04       | 70       | 15       | 01       | 80       | 92        | 90        | 103        |
|    | .001         | 0      | 0             | 2        | 5        | 8        | 11       | 15       | 18       | 22       | 25       | 29       | 33       | 37       | 41       | 44       | 48       | 52        | 56        | 60         |
|    | .005         | 0      | 3             | 6        | 9        | 13       | 17       | 21       | 25       | 30       | 34       | 38       | 43       | 47       | 52       | 56       | 61       | 65        | 70        | 74         |
| 15 | .01          | 1      | 4             | 8        | 12       | 16       | 20       | 25       | 29       | 34       | 38       | 43       | 48       | 52       | 57       | 62       | 67       | 71        | 76        | 81         |
|    | .025         | 2      | 6             | 11       | 15       | 20       | 25       | 30       | 35       | 40       | 45       | 50       | 55       | 60       | 65       | 71       | 76       | 81        | 86        | 91         |
|    | .05          | 4      | . 8           | 13       | 19       | 24       | 29       | 34       | 40       | 45       | 51       | 56       | 62       | 67       | 73       | 78       | 84       | 89        | 95        | 101        |
|    | .10          | 6      | 11            | 17       | 23       | 28       | 34       | 40       | 46       | 52       | 58       | 64       | 69       | 75       | 81       | 87       | 93       | 99        | 105       | 111        |
|    | .001         | 0      | 0             | 3        | 6        | 9        | 12       | 16       | 20       | 24       | 28       | 32       | 36       | 40       | 44       | 49       | 53       | 57        | 61        | 66         |
| 16 | .005         | 0      | 3             | 6        | 10       | 14       | 19       | 23       | 28       | 32       | 37       | 42       | 46       | 51       | 56       | 61       | 66       | 71<br>77  | 75<br>83  | 80         |
| 16 | .01          | 1<br>2 | 4<br>7        | 8<br>12  | 13<br>16 | 17<br>22 | 22<br>27 | 27<br>32 | 32<br>38 | 37<br>43 | 42<br>48 | 47<br>54 | 52<br>60 | 57<br>65 | 62<br>71 | 67<br>76 | 72<br>82 | 87        | 83<br>93  | 88<br>99   |
|    | .025<br>.05  | 4      | ģ             | 15       | 20       | 26       | 31       | 32       | 38<br>43 | 43<br>49 | 55       | 61       | 66       | 72       | 78       | 84       | 90       | 96        | 102       | 108        |
|    | .10          | 6      | 12            | 18       | 24       | 30       | 37       | 43       | 49       | 55       | 62       | 68       | 75       | 81       | 87       | 94       | 100      | 107       | 113       | 120        |
|    | .001         | 0      | 1             | 3        | 6        | 10       | 14       | 18       | 22       | 26       | 30       | 35       | 39       | 44       | 48       | 53       | 58       | 62        | 67        | 71         |
|    | .005         | õ      | 3             | 7        | 11       | 16       | 20       | 25       | 30       | 35       | 40       | 45       | 50       | 55       | 61       | 66       | 71       | 76        | 82        | 87         |
| 17 | .01          | 1      | 5             | 9        | 14       | 19       | 24       | 29       | 34       | 39       | 45       | 50       | 56       | 61       | 67       | 72       | 78       | 83        | 89        | 94         |
|    | .025         | 3      | 7             | 12       | 18       | 23       | 29       | 35       | 40       | 46       | 52       | 58       | 64       | 70       | 76       | 82       | 88       | 94        | 100       | 106        |
|    | .05          | 4      | 10            | 16       | 21       | 27       | 34       | 40       | 46       | 52       | 58       | 65       | 71       | 78       | 84       | 90       | 97       | 103       | 110       | 116        |
|    | .10          | 7      | 13            | 19       | 26       | 32       | 39       | 46       | 53       | 59       | 66       | 73       | 80       | 86       | 93       | 100      | 107      | 114       | 121       | 128        |
|    | .001         | 0      | 1             | 4        | 7        | 11       | 15       | 19       | 24       | 28       | 33       | 38       | 43       | 47       | 52       | 57       | 62       | 67        | 72        | 77         |
| 10 | .005         | 0      | 3             | 7        | 12       | 17       | 22       | 27       | 32       | 38       | 43       | 48       | 54       | 59       | 65       | 71       | 76       | 82        | 88        | 93         |
| 18 | .01          | 1      | 5             | 10       | 15       | 20       | 25       | 31<br>37 | 37<br>43 | 42<br>49 | 48<br>56 | 54<br>62 | 60<br>68 | 66<br>75 | 71<br>81 | 77<br>87 | 83<br>94 | 89<br>100 | 95<br>107 | 101<br>113 |
|    | .025         | 3      | 8             | 13<br>17 | 19<br>23 | 25<br>29 | 31<br>36 | 42       | 43<br>49 | 49<br>56 | 56<br>62 | 62<br>69 | 08<br>76 | 83       | 89       | 96       | 103      | 110       | 117       | 124        |
|    | .05<br>.10   | 5<br>7 | 10<br>14      | 21       | 23<br>28 | 35       | 42       | 42<br>49 | 49<br>56 | 63       | 70       | 78       | 85       | 92       | 99       | 107      | 114      | 121       | 129       | 136        |
|    | .001         | 0      | 1             | 4        | 8        | 12       | 16       | 21       | 26       | 30       | 35       | 41       | 46       | 51       | 56       | 61       | 67       | 72        | 78        | 83         |
|    | .005         | 1      | 4             | 8        | 13       | 18       | 23       | 29       | 34       | 40       | 46       | 52       | 58       | 64       | 70       | 75       | 82       | 88        | 94        | 100        |
| 19 | .01          | 2      | 5             | 10       | 16       | 21       | 27       | 33       | 39       | 45       | 51       | 57       | 64       | 70       | 76       | 83       | 89       | 95        | 102       | 108        |
|    | .025         | 3      | 8             | 14       | 20       | 26,      | 33       | 39       | 46       | 53       | 59       | 66       | 73       | 79       | 86       | 93       | 100      | 107       | 114       | 120        |
|    | .05          | 5      | 11            | 18       | 24       | 31       | 38       | 45       | 52       | 59       | 66       | 73       | 81       | 88       | 95       | 102      | 110      | 117       | 124       | 131        |
|    | .10          | 8      | 15            | 22       | 29       | 37       | 44       | 52       | 59       | 67       | 74       | 82       | 90<br>40 | 98       | 105      | 113      | 121      | 129       | 136       | 144        |
|    | .001<br>.005 | 0<br>1 | 1<br>4        | 4<br>9   | 8<br>14  | 13<br>19 | 17<br>25 | 22<br>31 | 27<br>37 | 33<br>43 | 38<br>49 | 43<br>55 | 49<br>61 | 55<br>68 | 60<br>74 | 66<br>80 | 71<br>87 | 77<br>93  | 83<br>100 | 89<br>106  |
| 20 | .005         | 2      | <b>4</b><br>6 | 11       | 17       | 23       | 29       | 35       | 41       | 48       | 54       | 61       | 68       | 74       | 81       | 88       | 94       | 101       | 108       | 115        |
| 20 | .025         | 3      | 9             | 15       | 21       | 28       | 35       | 42       | 49       | 56       | 63       | 70       | 77       | 84       | 91       | 99       | 106      | 113       | 120       | 128        |
|    | .05          | 5      | 12            | 19       | 26       | 33       | 40       | 48       | 55       | 63       | 70       | 78       | 85       | 93       | 101      | 108      | 116      | 124       | 131       | 139        |
|    | .10          | 8      | 16            | 23       | 31       | 39       | 47       | 55       | 63       | 71       | 79       | 87       | 95       | 103      | 111      | 120      | 128      | 136       | 144       | 152        |

### Quantiles of the Mann-Whitney Test Statistic (continued)

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| p<br>ni | 2    | 3    | 4    | 5    | 6    | 7    | 8            | 9    | 10   | 12   | 14   | 16   | 18   | 20   | 50   | 100  |
|---------|------|------|------|------|------|------|--------------|------|------|------|------|------|------|------|------|------|
| 1       | 18.0 | 18.0 | 18.0 | 18.0 | 18.0 | 18.0 | 18.0         | 18.0 | 18.0 | 18.0 | 18.0 | 18.0 | 18.0 | 18.0 | 18.0 | 18.0 |
| 2       | 6.09 | 6.09 | 6.09 | 6.09 | 6.09 | 6.09 | 6.09         | 6.09 | 6.09 | 6.09 | 6.09 | 6.09 | 6.09 | 6.09 | 6.09 | 6.09 |
| 23      | 4.50 | 4.50 | 4.50 | 4.50 | 4.50 | 4.50 | 4.50         | 4.50 | 4.50 | 4.50 | 4.50 | 4.50 | 4.50 | 4.50 | 4.50 | 4.50 |
| 4       | 3.93 | 4.01 | 4.02 | 4.02 | 4.02 | 4.02 | 4.02         | 4.02 | 4.02 | 4.02 | 4.02 | 4.02 | 4.02 | 4.02 | 4.02 | 4.02 |
| -       | 3.83 | 4.01 | 4.02 | 4.02 | 4.04 | 4.02 | 4.02         | 4.02 | 1.02 | 4.02 | 4.02 | 1.02 | 1.00 | 1.02 | 1.02 |      |
| 5       | 3.64 | 3.74 | 3.79 | 3.83 | 3.83 | 3.83 | 3.83         | 3.83 | 3.83 | 3.83 | 3.83 | 3.83 | 3.83 | 3.83 | 3.83 | 3.83 |
| 6       | 3.46 | 3.58 | 3.64 | 3.68 | 3.68 | 3.68 | 3.68         | 3.68 | 3.68 | 3.68 | 3.68 | 3.68 | 3.68 | 3.68 | 3.68 | 3.68 |
| 7       | 3.35 | 3.47 | 3.54 | 3.58 | 3.60 | 3.61 | 3.61         | 3.61 | 3.61 | 3.61 | 3.61 | 3.61 | 3.61 | 3.61 | 3.61 | 3.61 |
| 8       | 3.26 | 3.39 | 3.47 | 3.52 | 3.55 | 3.56 | 3.56         | 3.56 | 3.56 | 3.56 | 3.56 | 3.56 | 3.56 | 3.56 | 3.56 | 3.56 |
| 9       | 3.20 | 3.34 | 3.41 | 3.47 | 3.50 | 3.52 | 3.52         | 3.52 | 3.52 | 3.52 | 3.52 | 3.52 | 3.52 | 3.52 | 3.52 | 3.52 |
|         |      |      |      |      |      |      |              |      | ]    | 1    |      |      |      |      |      |      |
| 10      | 3.15 | 3.30 | 3.37 | 3.43 | 3.46 | 3.47 | 3.47         | 3.47 | 3.47 | 3.47 | 3.47 | 3.47 | 3.47 | 3.48 | 3.48 | 3.48 |
| 11      | 3.11 | 3.27 | 3.35 | 3.39 | 3.43 | 3.44 | 3.45         | 3.46 | 3.46 | 3.46 | 3.46 | 3.46 | 3.47 | 3.48 | 3.48 | 3.48 |
| 12      | 3.08 | 3.23 | 3.33 | 3.36 | 3.40 | 3.42 | 3.44         | 3.44 | 3.46 | 3.46 | 3.46 | 3.46 | 3.47 | 3.48 | 3.48 | 3.48 |
| 13      | 3.06 | 3.21 | 3.30 | 3.35 | 3.38 | 3.41 | 3.42         | 3.44 | 3,45 | 3.45 | 3.46 | 3.46 | 3.47 | 3.47 | 3.47 | 3.47 |
| 14      | 3.03 | 3.18 | 3.27 | 3.33 | 3.37 | 3.39 | 3.41         | 3.42 | 3.44 | 3.45 | 3.46 | 3.46 | 3.47 | 3.47 | 3.47 | 3.47 |
|         |      |      |      |      |      |      |              |      |      |      | }    | 1    |      |      |      |      |
| 15      | 3.01 | 3.16 | 3.25 | 3.31 | 3.36 | 3.38 | 3.40         | 3.42 | 3.43 | 3.44 | 3.45 | 3.46 | 3.47 | 3.47 | 3.47 | 3.47 |
| 16      | 3.00 | 3.15 | 3.23 | 3.30 | 3.34 | 3.37 | 3.39         | 3.41 | 3.43 | 3.44 | 3.45 | 3.46 | 3.47 | 3.47 | 3.47 | 3.47 |
| 17      | 2.98 | 3.13 | 3.22 | 3.28 | 3.33 | 3.36 | 3.38         | 3.40 | 3.42 | 3.44 | 3.45 | 3.46 | 3.47 | 3.47 | 3.47 | 3.47 |
| 18      | 2.97 | 3.12 | 3.21 | 3.27 | 3.32 | 3.35 | 3.37         | 3.39 | 3.41 | 3.43 | 3.45 | 3.46 | 3.47 | 3.47 | 3.47 | 3.47 |
| 19      | 2.96 | 3.11 | 3.19 | 3.26 | 3.31 | 3.35 | 3.37         | 3.39 | 3.41 | 3.43 | 3.44 | 3.46 | 3.47 | 3.47 | 3.47 | 3.47 |
|         |      |      |      |      | 0.00 |      | 0.00         | 3.38 | 3.40 | 3.43 | 3.44 | 3.46 | 3.46 | 3.47 | 3.47 | 3.47 |
| 20      | 2.95 | 3.10 | 3.18 | 3.25 | 3.30 | 3.34 | 3.36<br>3.35 | 3.38 | 3.40 | 3.43 | 3.44 | 3.40 | 3.46 | 3.47 | 3.47 | 3.47 |
| 22      | 2.93 | 3.08 | 3.17 | 3.24 | 3.29 | 3.32 | 3.35         | 3.37 | 3.39 | 3.42 | 3.44 | 3.45 | 3.46 | 3.47 | 3.47 | 3.47 |
| 24      | 2.92 | 3.07 | 3.15 | 3.22 | 3.28 | 3.31 | 3.34         | 3.36 | 3.38 | 3.41 | 3.44 | 3.45 | 3.46 | 3.47 | 3.47 | 3.47 |
| 26      | 2.91 | 3.06 | 3.14 | 3.21 | 3.27 | 3.30 |              | 1    | 3.38 | 3.41 | 3.43 | 3.45 | 3.46 | 3.47 | 3.47 | 3.47 |
| 28      | 2.90 | 3.04 | 3.13 | 3.20 | 3.26 | 3.30 | 3.33         | 3.35 | 3.31 | 3.40 | 3.43 | 3.40 | 0.40 | 0.4/ | 0.47 | 5.11 |
| 30      | 2.89 | 3.04 | 3.12 | 3.20 | 3.25 | 3.29 | 3.32         | 3.35 | 3.37 | 3.40 | 3.43 | 3.44 | 3.46 | 3.47 | 3.47 | 3.47 |
| 40      | 2.86 | 3.01 | 3.10 | 3.17 | 3.22 | 3.27 | 3.30         | 3.33 | 3.35 | 3.39 | 3.42 | 3.44 | 3.46 | 3.47 | 3.47 | 3.47 |
| 60      | 2.83 | 2.98 | 3.08 | 3.14 | 3.20 | 3.24 | 3.28         | 3.31 | 3.33 | 3.37 | 3.40 | 3.43 | 3.45 | 3.47 | 3.48 | 3.48 |
| 100     | 2.80 | 2.95 | 3.05 | 3.12 | 3.18 | 3.22 | 3.26         | 3.29 | 3.32 | 3.36 | 3.40 | 3.42 | 3.45 | 3.47 | 3.53 | 3.53 |
| ~       | 2.77 | 2.92 | 3.02 | 3.09 | 3.15 | 3.19 | 3.23         | 3.26 | 3.29 | 3.34 | 3.38 | 3.41 | 3.44 | 3.47 | 3.61 | 3.67 |

Percentage Points of the Duncan New Multiple Range Test

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\*Using special protection levels based on degrees of freedom.

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## Percentage Points of the Studentized Range, $q=(x_n-x_1)/s_{\nu}$ .

| <u>\</u> |              |              |                       |                       |              |                       | 1     |       |       |
|----------|--------------|--------------|-----------------------|-----------------------|--------------|-----------------------|-------|-------|-------|
| v<br>v   | 2            | 3            | 4                     | 5                     | 6            | 7                     | 8     | 9     | 10    |
| 1        | 8·9 <b>3</b> | 13.44        | 16.36                 | 18.49                 | 20.15        | 21.51                 | 22.64 | 23.62 | 24.48 |
| 2        | 4.13         | 5.73         | 6.77                  | 7.54                  | 8.14         | 8.63                  | 9.05  | 9.41  | 9.72  |
| 3        | 3.33         | 4.47         | <b>5</b> ·20          | 5.74                  | 6-16         | 6.51                  | 6-81  | 7.06  | 7.29  |
| 4        | <b>3</b> ·01 | 3.98         | 4.59                  | 5.03                  | 5.39         | 5.68                  | 5.93  | 6.14  | 6.33  |
| 5        | 2.85         | 3.72         | 4.26                  | 4.66                  | <b>4</b> ·98 | 5.24                  | 5.46  | 5.65  | 5.82  |
| 6        | 2.75         | 3.56         | 4.07                  | 4.44                  | 4.73         | 4.97                  | 5.17  | 5.34  | 5.50  |
| 7        | 2.68         | 3.45         | 3.93                  | 4.28                  | 4.55         | 4.78                  | 4.97  | 5.14  | 5.28  |
| 8        | $2 \cdot 63$ | 3.37         | 3.83                  | 4.17                  | 4.43         | 4.65                  | 4.83  | 4.99  | 5.13  |
| 9        | 2.59         | 3.32         | 3.76                  | 4.08                  | 4.34         | 4.54                  | 4.72  | 4.87  | 5.01  |
| 10       | 2.56         | 3.27         | 3.70                  | 4.02                  | 4.26         | 4.47                  | 4.64  | 4.78  | 4.91  |
| 11       | 2.54         | 3.23         | 3.66                  | 3.96                  | <b>4</b> ·20 | 4.40                  | 4.57  | 4.71  | 4.84  |
| 12       | 2.52         | <b>3</b> ·20 | 3.62                  | 3.92                  | 4.16         | 4.35                  | 4.51  | 4.65  | 4.78  |
| 13       | 2.50         | 3.18         | 3.59                  | <b>3</b> ⋅88          | 4.12         | <b>4</b> ⋅ <b>3</b> 0 | 4.46  | 4.60  | 4.72  |
| 14       | 2.49         | 3.16         | 3.56                  | 3.85                  | 4.08         | 4.27                  | 4.42  | 4.56  | 4.68  |
| 15       | 2.48         | 3.14         | 3.54                  | 3.83                  | 4.05         | 4.23                  | 4.39  | 4.52  | 4.64  |
| 16       | 2.47         | 3.12         | 3.52                  | 3.80                  | 4.03         | 4.21                  | 4.36  | 4.49  | 4.61  |
| 17       | 2.46         | 3.11         | 3.50                  | 3.78                  | 4.00         | 4.18                  | 4.33  | 4.46  | 4.58  |
| 18       | 2.45         | <b>3</b> ·10 | 3.49                  | 3.77                  | 3.98         | 4.16                  | 4.31  | 4.44  | 4.55  |
| 19       | $2 \cdot 45$ | 3.09         | 3.47                  | 3.75                  | 3.97         | 4.14                  | 4.29  | 4.42  | 4.53  |
| 20       | 2.44         | 3.08         | 3.46                  | 3.74                  | 3.95         | 4.12                  | 4.27  | 4.40  | 4.51  |
| 24       | 2.42         | 3.05         | 3.42                  | 3.69                  | 3.90         | 4.07                  | 4.21  | 4.34  | 4.44  |
| 30       | $2 \cdot 40$ | 3.02         | 3.39                  | 3.65                  | 3.85         | 4.02                  | 4.16  | 4.28  | 4.38  |
| 40       | 2.38         | 2.99         | <b>3</b> ∙ <b>3</b> 5 | <b>3</b> ⋅ <b>6</b> 0 | 3.80         | 3.96                  | 4.10  | 4.21  | 4.32  |
| 60       | $2 \cdot 36$ | 2.96         | 3.31                  | 3.56                  | 3.75         | <b>3</b> ·91          | 4.04  | 4.16  | 4.25  |
| 120      | 2.34         | 2.93         | 3.28                  | 3.52                  | 3.71         | 3.86                  | 3.99  | 4.10  | 4.19  |
| ∞        | 2.33         | 2.90         | 3.24                  | 3.48                  | 3.66         | 3.81                  | 3.93  | 4.04  | 4.13  |

Upper 10% points

| n<br>v | 11    | 12           | 13    | 14    | 15    | 16    | 17    | 18             | 19             | 20    |
|--------|-------|--------------|-------|-------|-------|-------|-------|----------------|----------------|-------|
| 1      | 25.24 | 25.92        | 26.54 | 27.10 | 27.62 | 28.10 | 28.54 | 28.96          | 29.35          | 29.71 |
| 2      | 10.01 | 10.26        | 10.49 | 10.70 | 10.89 | 11·07 | 11.24 | 28.90<br>11.39 | 29.35<br>11.54 | 11.68 |
| 3      | 7.49  | 7.67         | 7.83  | 7.98  | 8.12  | 8.25  | 8.37  | 8.48           | 8.58           | 8.68  |
| 4      | 6.49  | 6.65         | 6.78  | 6-91  | 7.02  | 7.13  | 7.23  | 7.33           | 7.41           | 7.50  |
| 5      | 5.97  | <b>6</b> ⋅10 | 6.22  | 6.34  | 6.44  | 6.54  | 6.63  | 6.71           | 6.79           | 6.86  |
| 6      | 5.64  | 5.76         | 5.87  | 5.98  | 6.07  | 6.16  | 6.25  | 6.32           | 6.40           | 6.47  |
| 7      | 5.41  | 5.53         | 5.64  | 5.74  | 5.83  | 5.91  | 5.99  | 6.06           | 6.13           | 6.19  |
| 8      | 5.25  | 5.36         | 5.46  | 5.56  | 5.64  | 5.72  | 5.80  | 5.87           | 5.93           | 6.00  |
| 9      | 5.13  | 5.23         | 5.33  | 5.42  | 5.51  | 5.58  | 5.66  | 5.72           | 5.79           | 5.85  |
| 10     | 5.03  | 5.13         | 5.23  | 5.32  | 5.40  | 5.47  | 5.54  | 5.61           | 5.67           | 5.73  |
| 11     | 4.95  | 5.05         | 5.15  | 5.23  | 5.31  | 5.38  | 5.45  | 5.51           | 5.57           | 5.63  |
| 12     | 4.89  | 4.99         | 5.08  | 5.16  | 5.24  | 5.31  | 5.37  | 5.44           | 5.49           | 5.55  |
| 13     | 4.83  | 4.93         | 5.02  | 5.10  | 5.18  | 5.25  | 5.31  | 5.37           | 5.43           | 5.35  |
| 14     | 4.79  | 4.88         | 4.97  | 5.05  | 5.12  | 5.19  | 5.26  | 5.32           | 5.37           | 5.43  |
| 15     | 4.75  | 4.84         | 4.93  | 5.01  | 5.08  | 5.15  | 5.21  | 5.27           | 5.32           | 5.38  |
| 16     | 4.71  | 4.81         | 4.89  | 4.97  | 5.04  | 5.11  | 5.17  | 5.23           | 5.28           | 5.33  |
| 17     | 4.68  | 4.77         | 4.86  | 4.93  | 5.01  | 5.07  | 5.17  | 5·23           | 5.24           | 5.30  |
| 18     | 4.65  | 4.75         | 4.83  | 4.90  | 4.98  | 5.04  | 5.10  | 5.16           | 5.24           | 5.26  |
| 19     | 4.63  | 4.72         | 4.80  | 4.88  | 4.95  | 5.01  | 5.07  | 5.13           | 5.18           | 5.23  |
| 20     | 4.61  | 4.70         | 4.78  | 4.85  | 4.92  | 4.99  | 5.05  | 5.10           | 5.16           | 5.20  |
| 24     | 4.54  | 4.63         | 4.71  | 4.78  | 4.85  | £·91  | 4.97  | 5.02           | 5.07           | 5.12  |
| 30     | 4.47  | 4.56         | 4.64  | 4.71  | 4.77  | 4.83  | 4.89  | 3·02<br>4·94   | 4.99           | 5.03  |
| 40     | 4.41  | 4.49         | 4.56  | 4.63  | 4.69  | 4.83  | 4.89  | 4.94           | 4.99           | 4.95  |
| 60     | 4.34  | 4.42         | 4.49  | 4.56  | 4.62  | 4.67  | 4.01  | 4.80           | 4.90           | 4.86  |
| 120    | 4.28  | 4.35         | 4.42  | 4.48  | 4.54  | 4.60  | 4.73  | 4.78           | 4.02           | 4.78  |
| 80     | 4.21  | 4.28         | 4.35  | 4.41  | 4.47  | 4.52  | 4.03  | 4.09           | 4.65           | 4.69  |

n: size of sample from which range obtained.  $\nu$ : degrees of freedom of independent  $s_{\mu}$ .

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71 2 3 4 5 7 8 9 10 6 ν 1 17.97 26.98 32.82 **37**.08 **4**0·41 43.12  $45 \cdot 40$ **47·3**6 49.07 2 6.08 8.33 9.80 10.88 11.74 12.44 13.03 13.54 13.99 3 7.50 **4**•50 5.91 6.828.04 8.48 8.85 9.18 9.46 4 5 3.93 5.04 5.76 6.296.71 7.057.35 7.60 7.83 6.80 6·03 6.33 6.99 3.64 4.60 5.225.676.586 **5·3**0 5·63 5.90 6.126.32 6.49 3.46 4.34 **4**·90 7 3.34 4.16 4.68 5.06 5.36 5.61 5.82 6.00 6.16 8 4.04 4.89 5.17 5.40 5.605.77 5.923.26 4.539 3·20 **3**·95 4.41 4.76 5.02 $5 \cdot 24$ 5.43 5.59 5.74 10 4.65 5.125.305.603.15 3·88 **4**·33 4·91 5.465·03 11 3.11 3.82 4·26 4.574.825.205·35 5.49 5.12 5.27 5.39 12 **3**⋅08 3.77 **4**·20 4·51 **4**·75 **4**·95 13 **4**∙69 4·88 **5**·05 5.19 5.323.06 3.73 4.12 4.45 14 **3**·0**3** 3.70 4.41 4.64 4·83 4.99 5.13 5.254.11 15 **3**·01 3.67 **4**⋅08 4.37 **4**∙59 4.78 4.94 5.08 5.2016 **3**⋅00 3.65 **4**·05 **4**·33 4.56 4.74 **4**·90 5.035.153.63 4.30 4.524.70 4.86 4.99 5.11 17 2.984.02 18 2.973.61 **4**⋅00 4.284.49 4.67 4.824.96 5.0719 2.96 **3**·59 **3**∙98 **4**·25 4.47 **4**∙65 4.79 **4**·92 5·04 4.77 5.01 20 2.95**3**∙58 **3**∙96 4·23 **4**·45 4.62**4**·90 **4**·92 24 2.92**3**.53 3.90 4.17 4.37 4.544.68 4.81 30 **4**·10 **4**∙**3**0 4.46 **4**.60 4.72**4**·82 2.89 **3**·85 3.49 4.73 40 **2**·86 3.44 **3**·79 4.044·23 **4·3**9 4.524.63 60  $2 \cdot 83$ **3**·40 3.74 3·98 4.16 4.31 4.44 **4**∙55 4.65 **4**·24 4.56 120 3.36 **3**·92 **4·3**6 4·47 **2**·80 **3**.68 **4**·10 2.773.31 3.63 **3**∙86 **4**·03 **4**·17 **4**·29 **4·3**9 4.47 æ

| Percentage Points of the Studentized Range, $q=(x_n-x_1)/s_{\nu}$ . | (continued) |
|---|-------------|
|---|-------------|

Upper 5% points

| n<br>v                          | 11   | 12   | 13  | 14                                   | 15  | 16  | 17  | 18  | 19  | 20                                   |
|---------------------------------|--|--|---|--------------------------------------|---|---|---|---|---|--------------------------------------|
| 1<br>2<br>3<br>4<br>5<br>6<br>7 | 50·59<br>14·39<br>9·72<br>8·03<br>7·17<br>6·65<br>6·30 | 51.96<br>14.75<br>9.95<br>8.21<br>7.32<br>6.79<br>6.43 | 53.20<br>15.08<br>10.15<br>8.37<br>7.47<br>6.92<br>6.55 | 54.3315.3810.35 $8.527.607.036.66$   | 55·36<br>15·65<br>10·52<br>8·66<br>7·72<br>7·14<br>6·76 | 56·32<br>15·91<br>10·69<br>8·79<br>7·83<br>7·24<br>6·85 | 57·22<br>16·14<br>10·84<br>8·91<br>7·93<br>7·34<br>6·94 | 58.04<br>16.37<br>10.98<br>9.03<br>8.03<br>7.43<br>7.02 | 58-83<br>16-57<br>11-11<br>9-13<br>8-12<br>7-51<br>7-10 | 59.5616.7711.249.238.217.597.17      |
| 7<br>8<br>9<br>10<br>11<br>12   | 6·30<br>6·05<br>5·87<br>5·72<br>5·61<br>5·51           | 6·43<br>6·18<br>5·98<br>5·83<br>5·71<br>5·61           | 6·33<br>6·29<br>6·09<br>5·93<br>5·81<br>5·71            | 6.39<br>6.19<br>6.03<br>5.90<br>5.80 | 6·48<br>6·28<br>6·11<br>5·98<br>5·88                    | 6·35<br>6·36<br>6·19<br>6·06<br>5·95                    | 6·65<br>6·44<br>6·27<br>6·13<br>6·02                    | 6·73<br>6·51<br>6·34<br>6·20<br>6·09                    | 6.80<br>6.58<br>6.40<br>6.27<br>6.15                    | 6.87<br>6.64<br>6.47<br>6.33<br>6.21 |
| 13<br>14<br>15<br>16<br>17      | 5·43<br>5·36<br>5·31<br>5·26<br>5·21                   | 5·53<br>5·46<br>5·40<br>5·35<br>5·31                   | 5.63<br>5.55<br>5.49<br>5.44<br>5.39                    | 5.71<br>5.64<br>5.57<br>5.52<br>5.47 | 5.79<br>5.71<br>5.65<br>5.59<br>5.54                    | 5·86<br>5·79<br>5·72<br>5·66<br>5·61                    | 5·93<br>5·85<br>5·78<br>5·73<br>5·67                    | 5·99<br>5·91<br>5·85<br>5·79<br>5·73                    | 6.05<br>5.97<br>5.90<br>5.84<br>5.79                    | 6.11<br>6.03<br>5.96<br>5.90<br>5.84 |
| 18<br>19<br>20<br>24            | 5·17<br>5·14<br>5·11<br>5·01                           | 5.27<br>5.23<br>5.20<br>5.10<br>5.00                   | 5.35<br>5.35<br>5.31<br>5.28<br>5.18<br>5.08            | 5.43<br>5.39<br>5.36<br>5.25<br>5.15 | 5·50<br>5·46<br>5·43<br>5·32<br>5·21                    | 5·57<br>5·53<br>5·49<br>5·38<br>5·27                    | 5.63<br>5.59<br>5.55<br>5.44<br>5.33                    | 5.69<br>5.65<br>5.61<br>5.49<br>5.38                    | 5·74<br>5·70<br>5·66<br>5·55<br>5·43                    | 5·79<br>5·75<br>5·71<br>5·59<br>5·47 |
| 30<br>40<br>60<br>120<br>∞      | 4.92<br>4.82<br>4.73<br>4.64<br>4.55                   | 5.00<br>4.90<br>4.81<br>4.71<br>4.62                   | 5.08<br>4.98<br>4.88<br>4.78<br>4.68                    | 5·15<br>5·04<br>4·94<br>4·84<br>4·74 | 5.21<br>5.11<br>5.00<br>4.90<br>4.80                    | 5.27<br>5.16<br>5.06<br>4.95<br>4.85                    | 5.33<br>5.22<br>5.11<br>5.00<br>4.89                    | 5.38<br>5.27<br>5.15<br>5.04<br>4.93                    | 5-31<br>5-20<br>5-09<br>4-97                            | 5·36<br>5·24<br>5·13<br>5·01         |

n: size of sample from which range obtained.  $\nu$ : degrees of freedom of independent  $s_{\nu}$ .

| Percentage Points of the  | e Studentized Range. | , $q=(x_n-x_1)/s_{\nu}$ . (continued) |
|---------------------------|----------------------|---------------------------------------|
| · ereentage · onno or the | oruaentinea mange    | , a (all all or (continued)           |

| n<br>v | 2            | 3            | 4     | 5     | 6     | 7     | 8     | 9     | 10    |
|--------|--------------|--------------|-------|-------|-------|-------|-------|-------|-------|
| 1      | <b>90.03</b> | 135.0        | 164.3 | 185-6 | 202-2 | 215.8 | 227.2 | 237.0 | 245.6 |
| 2      | 14.04        | 19.02        | 22.29 | 24.72 | 26.63 | 28.20 | 29.53 | 30.68 | 31.69 |
| 3      | 8.26         | 10.62        | 12.17 | 13.33 | 14.24 | 15.00 | 15.64 | 16.20 | 16.69 |
| 4      | 6.51         | 8.12         | 9.17  | 9.96  | 10.58 | 11.10 | 11.55 | 11.93 | 12.27 |
| 5      | 5.70         | 6.98         | 7.80  | 8.42  | 8.91  | 9.32  | 9.67  | 9.97  | 10.24 |
| 6      | 5-24         | 6.33         | 7.03  | 7.56  | 7.97  | 8.32  | 8.61  | 8.87  | 9.10  |
| 7      | 4.95         | 5.92         | 6.54  | 7.01  | 7.37  | 7.68  | 7.94  | 8.17  | 8.37  |
| 8      | 4.75         | 5.64         | 6.20  | 6.62  | 6.96  | 7.24  | 7.47  | 7.68  | 7.86  |
| 9      | 4.60         | 5.43         | 5.96  | 6.35  | 6.66  | 6.91  | 7.13  | 7.33  | 7.49  |
| 10     | 4.48         | 5.27         | 5.77  | 6.14  | 6.43  | 6.67  | 6.87  | 7.05  | 7.21  |
| 11     | 4.39         | 5.15         | 5.62  | 5.97  | 6.25  | 6.48  | 6.67  | 6.84  | 6.99  |
| 12     | 4.32         | 5.05         | 5.50  | 5.84  | 6.10  | 6.32  | 6.51  | 6.67  | 6.81  |
| 13     | $4 \cdot 26$ | 4.96         | 5.40  | 5.73  | 5.98  | 6.19  | 6.37  | 6.53  | 6.67  |
| 14     | 4.21         | 4.89         | 5.32  | 5.63  | 5.88  | 6.08  | 6.26  | 6.41  | 6.54  |
| 15     | 4.17         | 4.84         | 5.25  | 5.56  | 5.80  | 5.99  | 6.16  | 6.31  | 6.44  |
| 16     | 4.13         | 4.79         | 5.19  | 5.49  | 5.72  | 5.92  | 6.08  | 6.22  | 6.35  |
| 17     | <b>4</b> ·10 | 4.74         | 5.14  | 5.43  | 5.66  | 5.85  | 6.01  | 6.15  | 6.27  |
| 18     | 4.07         | 4.70         | 5.09  | 5.38  | 5.60  | 5.79  | 5.94  | 6.08  | 6.20  |
| 19     | 4.05         | 4.67         | 5.05  | 5.33  | 5.55  | 5.73  | 5.89  | 6.02  | 6.14  |
| 20     | 4.02         | 4.64         | 5.02  | 5.29  | 5.51  | 5.69  | 5.84  | 5.97  | 6.09  |
| 24     | 3.96         | 4.55         | 4.91  | 5.17  | 5.37  | 5.54  | 5.69  | 5.81  | 5.92  |
| 30     | <b>3</b> ·89 | 4.45         | 4.80  | 5.05  | 5.24  | 5.40  | 5.54  | 5.65  | 5.76  |
| 40     | 3.82         | 4.37         | 4.70  | 4.93  | 5.11  | 5.26  | 5.39  | 5.50  | 5.60  |
| 60     | 3.76         | <b>4</b> ·28 | 4.59  | 4.82  | 4.99  | 5.13  | 5.25  | 5.36  | 5.45  |
| 120    | 3.20         | <b>4</b> ·20 | 4.50  | 4.71  | 4.87  | 5.01  | 5.12  | 5.21  | 5.30  |
| ∞      | 3.64         | <b>4</b> ·12 | 4.40  | 4.60  | 4.76  | 4.88  | 4.99  | 5.08  | 5.16  |

Upper 1% points

| n<br>v | 11           | 12    | 13    | 14                   | 15    | 16    | 17    | 18     | 19    | 20    |
|--------|--------------|-------|-------|----------------------|-------|-------|-------|--------|-------|-------|
| 1      | 253.2        | 260.0 | 266-2 | 271.8                | 277.0 | 281.8 | 286.3 | 290.4  | 294.3 | 298.0 |
| 2      | 32.59        | 33.40 | 34.13 | 34.81                | 35.43 | 36.00 | 36.53 | .37.03 | 37.50 | 37.95 |
| 3      | 17.13        | 17.53 | 17.89 | 18.22                | 18.52 | 18.81 | 19.07 | 19.32  | 19.55 | 19.77 |
| 4      | 12.57        | 12.84 | 13.09 | 13.32                | 13.53 | 13.73 | 13.91 | 14.08  | 14.24 | 14.40 |
| 5      | 10.48        | 10.70 | 10.89 | 11.08                | 11.24 | 11.40 | 11.55 | 11.68  | 11.81 | 11.93 |
| 6      | 9.30         | 9.48  | 9.65  | 9.81                 | 9.95  | 10.08 | 10.21 | 10.32  | 10.43 | 10.54 |
| 7      | 8.55         | 8.71  | 8.86  | 9.00                 | 9.12  | 9.24  | 9.35  | 9.46   | 9.55  | 9.65  |
| 8      | 8.03         | 8.18  | 8.31  | 8.44                 | 8.55  | 8.66  | 8.76  | 8.85   | 8.94  | 9.03  |
| 9      | 7.65         | 7.78  | 7.91  | 8.03                 | 8.13  | 8.23  | 8.33  | 8.41   | 8.49  | 8.57  |
| 10     | 7.36         | 7.49  | 7.60  | 7.71                 | 7.81  | 7.91  | 7.99  | 8.08   | 8.15  | 8.23  |
| 11     | 7.13         | 7.25  | 7.36  | 7.46                 | 7.56  | 7.65  | 7.73  | 7.81   | 7.88  | 7.95  |
| 12     | 6·9 <b>4</b> | 7.06  | 7.17  | 7.26                 | 7.36  | 7.44  | 7.52  | 7.59   | 7.66  | 7.73  |
| 13     | 6.79         | 6.90  | 7.01  | 7.10                 | 7.19  | 7.27  | 7.35  | 7.42   | 7.48  | 7.55  |
| 14     | 6.66         | 6.77  | 6.87  | 6.96                 | 7.05  | 7.13  | 7.20  | 7.27   | 7.33  | 7.39  |
| 15     | 6.52         | 6.66  | 6.76  | <b>6</b> ·3 <b>4</b> | 6.93  | 7.00  | 7.07  | 7.14   | 7.20  | 7.26  |
| 16     | 6.46         | 6.56  | 6.66  | 6.74                 | 6.82  | 6.90  | 6.97  | 7.03   | 7.09  | 7.15  |
| 17     | 6.38         | 6.48  | 6.57  | 6.66                 | 6.73  | 6.81  | 6.87  | 6.94   | 7.00  | 7.05  |
| 18     | 6.31         | 6.41  | 6.50  | 6.58                 | 6.65  | 6.73  | 6.79  | 6.85   | 6.91  | 6.97  |
| 19     | 6.25         | 6.34  | 6.43  | 6.51                 | 6.58  | 6.65  | 6.72  | 6.78   | 6.84  | 6.89  |
| 20     | 6.19         | 6.28  | 6.37  | 6.45                 | 6.52  | 6.59  | 6.65  | 6.71   | 6.77  | 6.82  |
| 24     | 6.02         | 6.11  | 6.19  | 6.26                 | 6.33  | 6.39  | 6.45  | 6.51   | 6.56  | 6.61  |
| 30     | 5.85         | 5.93  | 6.01  | 6.08                 | 6.14  | 6.20  | 6.26  | 6.31   | 6.36  | 6.41  |
| 40     | 5.69         | 5.76  | 5.83  | 5.90                 | 5.96  | 6.02  | 6.07  | 6.12   | 6.16  | 6.21  |
| 60     | 5.53         | 5.60  | 5.67  | 5.73                 | 5.78  | 5.84  | 5.89  | 5.93   | 5.97  | 6.01  |
| 120    | 5.37         | 5.44  | 5.50  | 5.56                 | 5.61  | 5.66  | 5.71  | 5.75   | 5.79  | 5.83  |
| œ      | 5.23         | 5.29  | 5.35  | 5.40                 | 5.45  | 5.49  | 5.54  | 5.57   | 5.61  | 5.65  |

#### The Normal Probability Function

| x            | P(X)              | 8<br>+                | 8*<br>- | Z(X)                       | 8              | 81<br>-     |   | x           | P(X)              | 8<br>+                | 8ª<br>-     |
|--------------|-------------------|-----------------------|---------|----------------------------|----------------|-------------|---|-------------|-------------------|-----------------------|-------------|
| -00          | ·5000000          |                       | 0       | 3989423                    |                | 309         |   | •50         | ·6914625          |                       | 176         |
| ·01          | ·5039594          | <b>3</b> 9894         | 4       | 3989223                    | 199            | <b>3</b> 99 |   | •51         | ·6949743          | 35118                 | 179         |
| ·02          | -5079783          | <b>39</b> 890         | 8       | 3988625                    | 598            |             |   | .52         | ·6984682          | 34939                 |             |
| .03          | •5119665          | <b>3</b> 988 <b>2</b> | 12      | ·3987628                   | 997            | 399         |   |             |                   | 34758                 | 181         |
|              | -5159534          | <b>39</b> 870         |         |                            | 1395           | <b>3</b> 98 |   | ·5 <b>3</b> | •7019440          | 34574                 | 184         |
| -04          |                   | 39854                 | 16      | ·3986233                   | 1793           | 398         |   | •54         | •7054015          | 34388                 | 186         |
| -05          | · <b>5</b> 199388 | 39834                 | 20      | · <b>3</b> 984439          | 2191           | 397         |   | •55         | ·7088403          | 34200                 | 189         |
| -06          | ·5239222          | <b>3</b> 9810         | 24      | ·3982248                   | 2588           | 397         |   | •56         | ·7122603          | 34009                 | 191         |
| •07          | •5279032          | 39782                 | 28      | ·3979661                   | 2984           | <b>3</b> 96 |   | •57         | ·7156612          | 33815                 | 193         |
| •08          | -5318814          | 39750                 | 32      | 3976677                    | 3379           | <b>3</b> 95 |   | •58         | ·7190427          | 33620                 | 196         |
| •09          | •5358564          | 39714                 | 36      | ·3973298                   | 3773           | 394         |   | •59         | •7224047          | 33422                 | 198         |
| •10          | ·5398278          | 39675                 | 40      | ·3969525                   | 4166           | 393         |   | •60         | •7257469          | 33222                 | 200         |
| •11          | •5437953          | 39631                 | 44      | ·3965360                   | 4558           | 392         |   | ·61         | ·7290691          | 33020                 | 202         |
| •12          | ·5477584          | 39584                 | 48      | ·3960802                   | 4948           | 390         |   | ·62         | ·7323711          | <b>3</b> 2816         | 204         |
| •13          | ·5517168          | 39532                 | 51      | <b>·3</b> 955854           | 5337           | 389         |   | ·63         | .7356527          | <b>3</b> 2610         | 206         |
| •14          | •5556700          | 39477                 | 55      | ·3950517                   | 5724           | 387         |   | •64         | ·7389137          | 32402                 | 208         |
| 15           | •5596177          | 39418                 | 59      | ·3944793                   |                | 386         |   | •65         | ·7421539          |                       | 210         |
|              |                   | 39410                 |         |                            | 6110           |             |   |             |                   | <b>3</b> 219 <b>2</b> |             |
| •16          | •5635595          | 39355                 | 63      | 3938684                    | 6493           | 384         |   | •66         | •7453731          | 31980                 | 212         |
| •17          | ·5674949          | 39288                 | 67      | ·3932190                   | 6875           | 382         |   | •67         | ·7485711          | 31767                 | 214         |
| •18          | ·5714237          | 39217                 | 71      | ·3925315                   | 7255           | 380         |   | •68         | 7517478           | 31551                 | 215         |
| •19          | .5753454          | 39143                 | 74      | ·3918060                   | 7633           | 378         |   | •69         | ·7549029          | 31334                 | 217         |
| •20          | •5792597          | 39065                 | 78      | ·3910427                   | 8008           | 375         |   | 70          | ·7580363          | 31116                 | 219         |
| · <b>2</b> 1 | ·5831662          | 38983                 | 82      | · <b>3</b> 90 <b>2</b> 419 | 8381           | 373         |   | •71         | .7611479          | <b>3</b> 08 <b>96</b> | <b>22</b> 0 |
| ·22          | ·5870644          | 38897                 | 86      | ·3894038                   | 8752           | 371         |   | •72         | 7642375           | <b>3</b> 0674         | 222         |
| -25          | ·5909541          | 38808                 | 89      | ·3885286                   | 9120           | 368         |   | •73         | 7673049           | 30674 30451           | 223         |
| -24          | ·5948349          |                       | 93      | ·3876166                   |                | 365         |   | 74          | .7703500          |                       | 225         |
| <b>·2</b> 5  | ·5987063          | 38715<br>38618        | 97      | ·3866681                   | 9485<br>9847   | 362         |   | •75         | ·7733726          | 30226<br>30001        | <b>2</b> 26 |
| <b>-2</b> 6  | ·6025681          | 20510                 | 100     | 3856834                    | 10007          | 360         |   | •76         | ·7763727          | 00770                 | 227         |
| -27          | 6064199           | 38518                 | 104     | ·3846627                   | 10207          | 357         |   | .77         | ·7793501          | 29773                 | 228         |
| -28          | ·6102612          | 38414                 | 107     | ·3836063                   | 10564          | 354         |   | -78         | ·7823046          | 29545                 | 230         |
| .29          | ·6140919          | 38306                 | 111     | ·3825146                   | 10917          | 350         |   | •79         | .7852361          | 29316                 | 231         |
| .30          | •6179114          | 38195                 | 114     | ·3813878                   | 11268          | 347         |   | -80         | ·7881446          | 29085                 | 232         |
|              |                   | 38081                 |         |                            | 11615          |             |   |             |                   | 28853                 |             |
| •31          | ·6217195          | 37963                 | 118     | 3802264                    | 11958          | 344         |   | •81         | ·7910299          | 28620                 | 233         |
| •32          | ·6255158          | 37842                 | 121     | ·3790305                   | 12298          | 340         |   | ·82         | ·7938919          | 28387                 | 234         |
| -33          | ·6293000          | 37717                 | 125     | ·3778007                   | 12635          | 337         |   | ·83         | ·7967306          | 28152                 | 235         |
| •34          | ·6330717          | 37589                 | 128     | 3765372                    | 12968          | 333         |   | •84         | ·7995458          | 27917                 | 235         |
| •35          | ·6368307          | 37458                 | 131     | ·3752403                   | 13297          | 329         |   | •85         | ·802 <b>33</b> 75 | 27680                 | 236         |
| ·36          | ·6405764          | 37323                 | 135     | ·3739106                   | 13623          | 325         |   | •86         | ·8051055          | 27443                 | 237         |
| -37          | ·6443088          | 37185                 | 138     | ·3725483                   | 13023          | 322         |   | ·87         | ·8078498          | 27205                 | 238         |
| ·38          | ·6480273          |                       | 141     | ·3711539                   |                | 318         |   | •88         | ·8105703          | 26967                 | 238         |
| .39          | ·6517317          | 37044                 | 144     | ·3697277                   | 14262          | 313         |   | •89         | ·8132671          | 26907                 | 239         |
| •40          | ·6554217          | 36900<br>36753        | 147     | ·3682701                   | 14575<br>14885 | <b>3</b> 09 |   | •90         | ·8159 <b>39</b> 9 | 26489                 | 239         |
| •41          | ·6590970          | 36602                 | 150     | ·3667817                   | 16100          | 305         |   | ·91         | ·8185887          | 26249                 | 240         |
| .42          | ·6627573          |                       | 153     | ·3652627                   | 15190          | 301         |   | •92         | ·8212136          | 26008                 | 240         |
| .45          | ·6664022          | 36449                 | 156     | ·3637136                   | 15491          | 296         |   | ·93         | ·8238145          | 25768                 | 241         |
| •44          | ·6700314          | 36293                 | 159     | ·3621349                   | 15787          | 292         |   | •94         | ·8263912          |                       | 241         |
| -45          | 6736448           | 36133<br>35971        | 162     | ·3605270                   | 16079<br>16367 | 288         |   | •95         | ·8289439          | 25527<br>25285        | 241         |
| •46          | 6772419           |                       | 165     | ·3588903                   |                | 283         |   | •96         | ·8314724          |                       | 242         |
| .47          | 6808225           | 35806                 | 168     | ·3572253                   | 16650          | 278         |   | .97         | ·8339768          | 25044                 | 242         |
| 1.48         | ·6843863          | 35638                 | 171     | •3555325                   | 16928          | 274         | l | •98         | ·8364569          | 24802                 | 242         |
| .49          | ·6879331          | 35467                 | 173     | ·3538124                   | 17202          | 269         |   | •99         | ·8389129          | 24560                 | 242         |
| .50          | ·6914625          | 35294                 | 176     | 3520653                    | 17470          | 264         |   | 1.00        | ·8413447          | 24318                 | 242         |
| Ľ            |                   | <u> </u>              | 1       |                            | !              |             | ļ |             |                   |                       |             |

The integral P(X) and ordinate Z(X) in terms of the standardized deviate X

 $Z(X) = e^{-\frac{1}{2}X^2} / \sqrt{(2\pi)}, \quad P(X) = 1 - Q(X) = \int_{-\infty}^{X} Z(u) \, du.$ 

|                           |                |             | Ì |                  |                          |                |                            | · · · · · · · · · · · · · · · · · · · |                       |            |
|---------------------------|----------------|-------------|---|------------------|--------------------------|----------------|----------------------------|---------------------------------------|-----------------------|------------|
| Z(X)                      | δ              | δ3          |   | x                | P(X)                     | 8              | δ*                         | Z(X)                                  | 8                     | §2         |
|                           |                | -           |   |                  | - ()                     | +              | -                          | 2(11)                                 | -                     | _ +        |
| ·3520653                  | 17734          | 264         |   | 1.00             | ·8413447                 | 0.4070         | <b>24</b> 2                | ·2419707                              |                       | 0          |
| · <b>3</b> 502919         | 17994          | 259         |   | 1.01             | ·8437524                 | <b>24</b> 076  | 242                        | 2395511                               | 24196                 | 5          |
| ·3484925                  | 18248          | 254         |   | 1.02             | ·8461358                 | 23834          | 242                        | ·2371320                              | 24191                 | 10         |
| · <b>3</b> 466677         | 18497          | 249         |   | 1.03             | ·8484950                 | 23592          | 242                        | ·2347138                              | 24182                 | 14         |
| ·3448180                  | 18497          | 244         |   | 1.04             | ·8508300                 | 23351          | 242                        | 2322970                               | 24168                 | 19         |
| ·3429439                  | 18981          | 239         |   | 1.05             | ·8531409                 | 23109<br>22868 | 241                        | ·2298821                              | 24149                 | 24         |
| .9410489                  |                |             |   |                  |                          | 22000          |                            |                                       | 24125                 |            |
| ·3410458<br>·3391243      | 19215          | 234         |   | 1.06             | ·8554277                 | <b>2</b> 2626  | 241                        | ·2274696                              | 24097                 | 28         |
| ·3371799                  | 19444          | 229         |   | 1.07             | •8576903                 | 22386          | 241                        | ·2250599                              | 24064                 | 33         |
| -3352132                  | 19667          | 224         |   | 1.08             | 8599289                  | 22145          | 240                        | ·2226535                              | 24027                 | 37         |
| ·3332246                  | 19886          | 219         |   | 1.09             | 8621434                  | 21905          | <b>24</b> 0                | $\cdot 2202508$                       | 23986                 | 41         |
| 0002240                   | 20099          | 213         |   | 1.10             | • <b>86433</b> 39        | 21665          | 240                        | <b>·217</b> 8522                      | 23940                 | 46         |
| ·3312147                  | 0.000          | <b>2</b> 08 |   | 1.11             | ·8665005                 | ]              | 239                        | ·2154582                              |                       | 50         |
| ·3291840                  | 20307          | 203         |   | 1.12             | *8686431                 | 21426          | 239                        | ·2130691                              | 23890                 | 54         |
| ·3271330                  | 20510<br>20707 | 197         |   | 1.13             | 8707619                  | 21188          | 238                        | •2106856                              | 23836                 | 58         |
| ·3250623                  | 20707          | 192         | 1 | 1.14             | 8728568                  | 20950          | 237                        | 2083078                               | 23778                 | 62         |
| ·3229724                  |                | 187         |   | 1.15             | ·8749281                 | 20712          | 237                        | ·2059363                              | 23715                 | 66         |
|                           | <b>2</b> 1086  |             |   |                  |                          | 20475          |                            | 2000000                               | 23649                 |            |
| ·3208638                  | 21267          | 181         |   | 1.16             | ·8769756                 | 20239          | 236                        | ·2035714                              | 23578                 | 70         |
| ·3187371<br>·3165929      | 21442          | 176         | ļ | 1.17             | ·8789995                 | 20004          | 235                        | ·2012135                              | 23504                 | 74         |
| 3165929                   | 21613          | 170         |   | 1.18             | ·8809999                 | 19769          | 235                        | ·1988631                              | 23304                 | 78         |
| ·3122539                  | 21777          | 165         |   | 1.19             | ·8829768                 | 19535          | 234                        | ·1965205                              | 23344                 | 82         |
| 0122039                   | <b>2</b> 1936  | 159         |   | 1.20             | ·8849303                 | 19302          | 233                        | ·1941861                              | 23259                 | 85         |
| ·3100603                  |                | 154         |   | 1.21             | ·8868606                 |                | 232                        | 1010000                               | 10100                 |            |
| ·3078513                  | 22090          | 148         |   | 1.22             | ·8887676                 | 19070          | <b>2</b> 32<br><b>2</b> 31 | ·1918602                              | 23170                 | 89         |
| ·3056274                  | <b>2</b> 2239  | 143         |   | 1.23             | ·8906514                 | 18839          | 231                        | ·1895432<br>·1872354                  | 23077                 | 93         |
| ·3033893                  | 22381          | 137         |   | 1.24             | 8925123                  | 18609          | 230                        | 1872354                               | 22981                 | 96<br>99   |
| ·3011374                  | 22519          | 132         |   | 1.25             | ·8943502                 | 18379          | 229<br>228                 | 1849373                               | <b>2</b> 288 <b>2</b> |            |
|                           | <b>2</b> 2650  |             |   |                  | 0010002                  | 18151          | 220                        | 1020451                               | 22779                 | 103        |
| ·2988724                  | 22777          | 126         |   | 1.26             | ·8961653                 | 17004          | 227                        | ·1803712                              |                       | 106        |
| ·2965948                  | <b>2</b> 2897  | 121         |   | 1.27             | 8979577                  | 17924          | <b>2</b> 26                | .1781038                              | <b>2</b> 2673         | 109        |
| ·2943050                  | 23013          | 115         |   | 1.28             | ·8997274                 | 17697<br>17472 | 225                        | ·1758474                              | 22564                 | 112        |
| ·2920038                  | 23122          | 110         |   | 1.29             | ·9014747                 | 17472          | 224                        | ·1736022                              | 22452                 | 115        |
| ·2896916                  | 23227          | 104         |   | 1.30             | ·90 <b>31</b> 995        | 17248          | 223                        | · <b>1</b> 713686                     | 22337<br>22218        | 118        |
| ·2873689                  |                | 99          |   | 1.31             | -0040001                 |                |                            |                                       | 22210                 |            |
| 2850364                   | 23325          | 93          |   | 1.32             | ·9049021<br>·9065825     | 16804          | 222                        | ·1691468                              | 22097                 | 121        |
| 2826945                   | 23419          | 88          |   | 1.33             | ·9082409                 | 16584          | 220<br>810                 | ·1669370                              | 21973                 | 124        |
| 2803438                   | 23507          | 83          |   | 1.34             | ·9098773                 | 16365          | 219<br>218                 | ·1647397<br>·1625551                  | 21847                 | 127        |
| ·2779849                  | 23589          | 77          |   | 1.35             | ·9114920                 | 16147          | 218<br>217                 | ·1603833                              | 21717                 | 129<br>132 |
| 0                         | 23666          |             |   |                  | 0111020                  | 15930          | 211                        | 1003033                               | 21585                 | 152        |
| ·2756182                  | 23738          | 72          |   | 1.36             | ·9130850                 | 15717          | <b>2</b> 15                | ·1582248                              |                       | 134        |
| 2732444                   | 23805          | 66          |   | 1.37             | ·9146565                 | 15715          | 214                        | ·1560797                              | 21451                 | 137        |
| ·2708640                  | 23866          | 61          |   | 1.38             | 9162067                  | 15501          | 212                        | 1539483                               | 21314                 | 139        |
| ·2684774                  | 23922          | 56          |   | 1· <b>3</b> 9    | ·9177356                 | 15289<br>15078 | 211                        | ·1518308                              | 21175                 | 142        |
| ·2660852                  | 23972          | 51          |   | 1.40             | <b>·9</b> 1924 <b>33</b> | 14868          | 210                        | ·1497275                              | 21033<br>20890        | 144        |
| ·2636880                  |                | 45          |   | 1.11             | 0207202                  |                | 000                        |                                       | 20030                 |            |
| 2612863                   | 24017          | 40          |   | 1·41<br>1·42     | ·9207302<br>·9221962     | 14660          | 208                        | ·1476385                              | 20744                 | 146        |
| 2588805                   | 24058          | 35          |   | $14^{2}$<br>1.43 | ·9236415                 | 14453          | 207<br>205                 | ·1455641<br>·1435046                  | 20596                 | 148        |
| ·2564713                  | 24093          | 30          |   | 1.44             | ·9250663                 | 14248          | 203                        | ·1414600                              | 20446                 | 150<br>152 |
| <b>·25</b> 405 <b>9</b> 1 | 24122<br>24147 | 25          |   | 1.45             | 9264707                  | 14044          | 204                        | 1394306                               | 20294                 | 152        |
| 2516440                   | 21141          |             |   |                  |                          | 13842          |                            | 1001000                               | 20140                 | 104        |
| ·2516443<br>·2492277      | <b>2</b> 4167  | 20          |   | 1.46             | 9278550                  | 13642          | 201                        | ·1374165                              | 19985                 | 155        |
| 2468095                   | 24182          | 15          |   | 1.47             | ·9292191                 | 13443          | 199                        | ·1354181                              | 199828                | 157        |
| 2400033                   | <b>2</b> 4191  | 10          |   | 1.48             | ·9305634                 | 13245          | 197                        | 1334353                               | 19669                 | 159        |
| 2419707                   | 24196          | 5<br>0      |   | 1.49             | ·9318879                 | 13049          | 196                        | 1314684                               | 19508                 | 160        |
|                           |                |             |   | 1.50             | ·9331928                 |                | 194                        | ·1295176                              |                       | 162        |
|                           |                |             |   |                  |                          |                |                            |                                       |                       |            |

#### The Normal Probability Function (continued)

Note sign of second difference,  $\delta^2$ .

| The Normal | Probability | Function | (continued) |
|------------|-------------|----------|-------------|

|              |                      | δ            | 82     |  | δ               | 81    | ] [                            |              |                   | 8            | 82  |
|--------------|----------------------|--------------|--------|--|-----------------|-------|--------------------------------|--------------|-------------------|--------------|-----|
| x            | P(X)                 | +            | -      | Z(X)                                   | -               | +     |                                | x            | P(X)              | +            | -   |
| 1.50         | -9331928             | 10055        | 194    | ·1295176                               | 10010           | 162   |                                | <b>£</b> .00 | 9772499           |              | 108 |
| 1.51         | 9344783              | 12855        | 193    | ·1275830                               | 19346           | 163   | {                              | 2.01         | 9777844           | 5345         | 106 |
| 1.52         | 9357445              | 12662        | 191    | ·1256646                               | 19183           | 165   | 1                              | 2.02         | 9783083           | 5239         | 105 |
| 1.53         | 9369916              | 12471        | 189    | ·1237628                               | 19018           | 168   | 1 1                            | 2.03         | 9788217           | 5134         | 103 |
| 1.54         | <b>9382</b> 198      | 12282        | 188    | ·1218775                               | 18853           | 167   |                                | 2.01         | 9793248           | 5031         | 102 |
| 1.55         | 9394292              | 12094        | 186    | ·1200090                               | 18685           | 168   |                                | 2.05         | 9798178           | 4929         | 100 |
|              |                      | 11908        |        |  | 18517           |       |                                |              |                   | <b>4829</b>  |     |
| 1.56         | 9406201              | 11724        | 184    | ·1181573                               | 18348           | 169   | 1                              | <b>2</b> ·06 | 9803007           | 4731         | 98  |
| 1.57         | ·9417924             | 11541        | 183    | ·1163225                               | 18177           | 170   | 1                              | <b>2</b> ·07 | ·9807738          | 4634         | 97  |
| 1.58         | <b>9</b> 429466      | 11360        | 181    | ·1145048                               | 18006           | 171   |                                | <b>2</b> ·08 | 9812372           | 4539         | 95  |
| 1.59         | 9440826              | 11181        | 179    | ·1127042                               | 17834           | 172   |                                | <b>2</b> ·09 | -9816911          | 4445         | 94  |
| 1.60         | -9452007             | 11004        | 177    | ·1109208                               | 17661           | 173   |                                | <b>2</b> ·10 | 9821356           | 4352         | 92  |
| 1.61         | ·9463011             |              | 176    | ·1091548                               |                 | 174   |                                | <b>2</b> ·11 | 9825708           |              | 91  |
| 1.62         | 9473839              | 10828        | 174    | ·1074061                               | 17487           | 174   |                                | 2.12         | 9829970           | 4262         | 89  |
| 1.63         | 9484493              | 10654        | 172    | ·1056748                               | 17312           | 175   |                                | 2.13         | 9834142           | 4172         | 88  |
| 1.64         | 9494974              | 10482        | 170    | .1039611                               | 17137           | 176   |                                | 2.14         | 9838226           | 4084         | 86  |
| 1.65         | 9505285              | 10311        | 169    | ·1022649                               | 16962           | 176   |                                | <b>2</b> ·15 | 9842224           | 3998         | 85  |
|              |                      | 10142        |        |  | 16786           |       |                                |              |                   | 3913         |     |
| 1.66         | ·9515428             | 9975         | 167    | ·1005864                               | 16609           | 177   |                                | <b>2</b> ·16 | 9846137           | 3829         | 84  |
| 1.67         | 9525403              | 9810         | 165    | <b>·09</b> 89 <b>255</b>               | 16432           | 177   |                                | <b>2</b> ·17 | <b>·9</b> 849966  | 3747         | 82  |
| 1.68         | 9535213              | 9647         | 163    | 0972823                                | 16255           | 177   |                                | <b>2</b> ·18 | 9853713           | 3666         | 81  |
| 1.69         | <b>954486</b> 0      | 9485         | 162    | 0956568                                | 16077           | 178   |                                | <b>2</b> ·19 | 9857379           | 3587         | 79  |
| 1.70         | <b>·9554</b> 345     | 9325         | 160    | -0940491                               | 15899           | 178   |                                | <b>£</b> ·20 | -9860966          | 3509         | 78  |
| 171          | -9563671             |              | 158    | 0924591                                |                 | 178   |                                | 2.21         | 9864474           |              | 77  |
| 1.72         | 9572838              | 9167         | 156    | 0908870                                | 15722           | 178   |                                | 2.22         | 9867906           | 3432         | 75  |
| 173          | 9581849              | 9011         | 155    | 0893326                                | 15544           | 178   |                                | 2.23         | 9871263           | 3357         | 74  |
| 1.74         | 9590705              | 8856         | 153    | -0877961                               | 15366           | 178   |                                | 2.24         | 9874545           | 3283         | 73  |
| 175          | ·9599408             | 8704<br>8553 | 151    | -0862773                               | 15188<br>15010  | 178   |                                | <b>L·L</b> 5 | <b>-9</b> 877755  | 3210<br>3138 | 71  |
| 1.00         | -0207021             |              | 1.00   | -0947764                               |                 | 178   | 1                              | <b>£·2</b> 6 | -9380894          |              | 70  |
| 176          | ·9607961             | 8403         | 149    | 0847764                                | 14832           |       |                                | 2.20         | 9883962           | 3068         | 69  |
| 1.77         | <b>-9616364</b>      | 8256         | 147    | 0832932                                | 14654           | 178   |                                | £ 21<br>£ 28 | 9886962           | 2999         | 68  |
| 1.78         | <b>9624</b> 620      | 8110         | 146    | -0818278                               | 14477           | 177   |                                | 2.20<br>2.29 | ·9889893          | 2932         | 66  |
| 1.79         | <b>-963</b> 2730     | 7966         | 144    | 0803801                                | 14300           | 177   | 1                              |              |                   | 2865         | 65  |
| 1.80         | <b>-96406</b> 97     | 7824         | 142    | 0789502                                | 14123           | 177   |                                | <b>2·3</b> 0 | <b>·9</b> 892759  | 2800         |     |
| 1.81         | 9648521              |              | 140    | 0775379                                | 1 10040         | 176   |                                | 2.31         | -9895559          | 2736         | 64  |
| 1.82         | 9656205              | 7684         | 139    | 0761433                                | 13946-<br>13770 | 176   | 1                              | 2.32         | ·9898296          | 2674         | 63  |
| 1.83         | ·9663750             | 7545         | 137    | 0747663                                |                 | 176   |                                | 2.33         | -9900969          | 2612         | 62  |
| 1.84         | 9671159              | 7409         | 135    | -0734068                               | 13594           | 175   |                                | 2.34         | -9903581          | 2552         | 60  |
| 1.85         | 9678432              | 7273<br>7140 | 133    | 0720649                                | 13419<br>13245  | 175   |                                | <b>2.3</b> 5 | ·9906133          | 2492         | 59  |
| 1.86         | <b>·9</b> 685572     |              | 132    | 0707404                                |                 | 174   |                                | <b>2.3</b> 6 | <b>-9</b> 908625  | 0.04         | 58  |
| 1.87         | 9692581              | 7009         | 130    | 0694333                                | 13071           | 173   |                                | 2.37         | -9911060          | 2434         | 57  |
| 1.88         | 9699460              | 6879         | 128    | ·0681436                               | 12897           | 173   |                                | 2.38         | -9913437          | 2377         | 56  |
| 1.89         | <b>9706210</b>       | 6751         | 126    | -0668711                               | 12725           | 172   |                                | 2.39         | ·9915758          | 2321         | 55  |
| 1.90         | ·9712834             | 6624<br>6500 | 125    | 0656158                                | 12553<br>12382  | 171   |                                | <b>2</b> ·40 | ·9918025          | 2267<br>2213 | 54  |
| 1.91         | -0710224             | 0.000        | 123    | -0643777                               |                 | 170   |                                | <b>2</b> ·41 | ·9920237          | 1            | 53  |
| 1.92         | ·9719334             | 6377         | 123    | -0631566                               | 12211           | 170   |                                | 2.42         | ·9922397          | 2160         | 52  |
| 1.92         | ·9725711<br>·9731966 | 6255         | 121    | <b>063</b> 1366<br><b>06</b> 19524     | 12041           | 169   |                                | 2.43         | 9924506           | 2108         | 51  |
|              |                      | 6136         |        | 0607652                                | 11873           | 168   | 1                              | 2.44         | 9926564           | 2058         | 50  |
| 1.94         | <b>9738</b> 102      | 6018         | 118    |  | 11705           | 167   |                                | 2.45         | ·9928572          | 2008         | 49  |
| 1.95         | ·9744119             | 5902         | 116    | ·0595947                               | 11538           | 10/   |                                |              |                   | 1960         |     |
| 1.96         | 9750021              | 5787         | 115    | -0584409                               | 11372           | 166   | 1                              | 2.46         | -9930531          | 1912         | 48  |
| 1.97         | <b>-975</b> 5808     | 5674         | 113    | 0573038                                | 11206           | 165   | -                              | 2.47         | ·9932443          | 1865         | 47  |
| 1.98         | ·9761482             |              | 111    | 0561831                                | 11042           | 164   |                                | 2.48         | 9934309           | 1820         | 46  |
| 1.99         | <b>·9</b> 767045     | 5563         | 110    | -0550789                               | 10879           | 163   |                                | <b>2</b> ·49 | · <b>993</b> 6128 | 1775         | 45  |
| <b>2</b> .00 | · <b>97724</b> 99    | 5453         | 108    | <b>053</b> 9910                        | 10019           | 162   |                                | <b>2</b> ·50 | -9937903          |              | 44  |
| ·            |                      |              | Z(X) = | $e^{-i \mathbf{X}^{*}}/\sqrt{(2\pi)},$ | P(X) = 1        | -Q(X) | $=\int_{-\infty}^{\mathbf{X}}$ | Z(u) du.     |                   |              |     |

| 7(8)                                | δ     | 82  |                              | DIV               | 8            | δ2       |                            | 8                    | δ <sup>2</sup> |
|-------------------------------------|-------|-----|------------------------------|-------------------|--------------|----------|----------------------------|----------------------|----------------|
| Z(X)                                | -     | +   | X                            | P(X)              | +            | -        | Z(X)                       | -                    | +              |
| -0539910                            |       | 162 | 2.50                         | ·9937903          |              | 44       | 0175283                    |                      | 92             |
| 0529192                             | 10717 | 161 | £.51                         | ·9939634          | 1731         | 43       | 0170947                    | 4336                 | 91             |
| 0518636                             | 10557 | 160 | 2.52                         | 9941323           | 1688         | 42       | -0166701                   | 4246                 |                |
| 0508239                             | 10397 | 159 | 2.52<br>2.53                 | ·9942969          | 1646         |          |                            | 4157                 | 89             |
| 0498001                             | 10238 | 157 |                              |                   | 1605         | 41       | 0162545                    | 4069                 | 88             |
| 0487920                             | 10081 | 156 | 2.54                         | -9944574          | 1565         | 40       | 0158476                    | 3982                 | 86             |
| 0407320                             | 9924  | 100 | <b>2</b> ·55                 | ·9946139          | 1525         | 39       | 0154493                    | 3897                 | 85             |
| 0477996                             | 9769  | 155 | <b>£</b> `56                 | ·9947664          | 1487         | 39       | -0150596                   | 3814                 | 84             |
| 0468226                             | 9616  | 154 | <b>2</b> ·57                 | ·9949151          | 1407         | 38       | <b>·01467</b> 82           |                      | 82             |
| -0458611                            | 9463  | 153 | <b>2</b> ·58                 | 9950600           | 1412         | 37       | 0143051                    | 3731                 | 81             |
| 0449148                             | 9312  | 151 | <b>2</b> •59                 | 9952012           |              | 36       | ·0139401                   | 3650                 | 80             |
| <b>·043</b> 98 <b>36</b>            | 9162  | 150 | <b>2</b> .60                 | <b>·9953388</b>   | 1376<br>1341 | 35       | 0135830                    | 3571<br>3493         | 78             |
| -0430674                            | 9013  | 149 | 2.61                         | ·9954729          |              | 35       | 0132337                    |                      | 77             |
| -0421661                            |       | 147 | 2.62                         | 9956035           | 1306         | 34       | 0128921                    | 3416                 | 76             |
| -0412795                            | 8866  | 146 | £.63                         | 9957308           | 1272         | 33       | 0125581                    | 3340                 | 74             |
| 0404076                             | 8720  | 145 | 2.64                         | -9958547          | 1239         | 32       | 0122315                    | <b>3</b> 266         |                |
| 0395500                             | 8575  | 143 | <b>2</b> .65                 | 9959754           | 1207         | 32       | -0119122                   | 3193                 | 73             |
|                                     | 8432  |     |                              |                   | 1176         | 52       | 0113122                    | 3121                 | 72             |
| -0387069                            | 8290  | 142 | <b>2</b> .66                 | ·9960930          | 11.48        | 31       | ·0116001                   |                      | 70             |
| 0378779                             | 8149  | 140 | \$.67                        | 9962074           | 1145         | 30       | 0112951                    | 3051                 | 69             |
| 0370629                             | 8010  | 139 | <b>2</b> •68                 | ·9963189          | 1115         | 29       | -010996 <b>9</b>           | 2981                 | 68             |
| ·0362619                            | 7873  | 138 | 2.69                         | ·9964274          | 1085         | 29       | ·0107()56                  | 291 <b>3</b>         | 67             |
| 0354746                             | 7737  | 136 | <b>2</b> ·70                 | ·9965330          | 1056         | 28       | .0104209                   | 2847                 | 66             |
| -02.47000                           | 1.01  |     |                              |                   | 1028         |          |                            | 2781                 |                |
| <b>-0347009</b><br><b>-033</b> 9408 | 7602  | 135 | <b>2</b> ·71                 | • <b>9</b> 966358 | 1001         | 27       | 0101428                    | 2717                 | 64             |
|                                     | 7468  | 133 | 2.72                         | 9967359           | 974          | 27       | 0098712                    | 2654                 | 63             |
| ·0331939                            | 7337  | 132 | <b>2</b> .73                 | ·9968333          | 948          | 26       | ·0096058                   | 2034                 | 62             |
| 0324603                             | 7206  | 130 | 2.74                         | <b>·9</b> 969280  | 922          | 26       | ·0093466                   | 2532                 | 61             |
| ·0 <b>3</b> 17397                   | 7077  | 129 | 2.75                         | ·9970202          | 897          | 25       | 0090936                    | 2331                 | <b>6</b> 0     |
| <b>-031</b> 031 <b>9</b>            | 6950  | 127 | 2.76                         | ·9971099          |              | 24       | -0088465                   |                      | 59             |
| 0303370                             |       | 126 | 2.77                         | ·9971972          | 873          | 24       | 0086052                    | 2413                 | 57             |
| <b>02</b> 96546                     | 6824  | 125 | 2.78                         | 9972821           | 849          | 23       | <b>-0083</b> 697           | 2355                 |                |
| 0289847                             | 6699  | 123 | <b>2</b> .79                 | 9973646           | 825          | 23       | 0081398                    | <b>2</b> 29 <b>9</b> | 56             |
| 0283270                             | 6576  | 122 | <b>2</b> .80                 | 9974449           | 803          | 22       | 0079155                    | 2244                 | 55             |
|                                     | 6455  |     | 200                          | 0014445           | 781          |          | 0073133                    | <b>2</b> 189         | 54             |
| 0276816                             | 6335  | 120 | <b>2</b> ·81                 | · <b>9975</b> 229 |              | 22       | 0076965                    |                      | 53             |
| 0270481                             | 6216  | 119 | <b>2</b> ·8 <b>2</b>         | ·9975988          | 759          | 21       | 0074829                    | 2136                 | 52             |
| 0264265                             | 6099  | 117 | <b>2</b> ·83                 | ·9976726          | 738          | 21       | 0072741                    | 2084                 | 51             |
| 0258166                             | 5984  | 116 | 2.84                         | ·9977443          | 717          | 20       | -0070711                   | 2033                 | 50             |
| 0252182                             | 5870  | 114 | <b>2</b> ·85                 | 9978140           | 697<br>678   | 20       | 0068728                    | 198 <b>3</b><br>1934 | 49             |
| -0246313                            |       | 113 | <b>2</b> ·86                 | ·9978818          | 5,0          | 19       | .0062703                   | 1004                 |                |
| 0240556                             | 5757  | iii | <b>2</b> .80<br><b>2</b> .87 | ·9979476          | 658          |          | ·0066793                   | 1886                 | 48             |
| 0234910                             | 5646  | 110 | <b>2</b> .87                 | 9980116           | 640          | 19       | -0064907                   | 1839                 | 47             |
| 0229374                             | 5536  | 108 | <b>2</b> 00<br><b>2</b> 89   | ·9980738          | 622          | 18       | -0063067                   | 1793                 | 46             |
| 0223945                             | 5428  | 107 | 2°33<br>2.90                 |                   | 604          | 18       | 0061274                    | 1748                 | 45             |
|                                     | 5322  |     | 2 30                         | <b>·99813</b> 42  | 587          | 17       | 0059525                    | 1704                 | 44             |
| 0218624                             | 5217  | 105 | <b>2</b> ·91                 | ·9981929          |              | 17       | -0057821                   |                      | 43             |
| 0213407                             | 5113  | 104 | <b>2</b> ·32                 | ·9982498          | 570          | 16       | 0056160                    | 1661                 | 42             |
| 0208294                             | 5011  | 102 | <b>2</b> ·9 <b>3</b>         | 9083052           | 553          | 16       | 0054541                    | 1619                 | 41             |
| 0203284                             | 4910  | 101 | <b>2</b> ·94                 | 9983589           | 537          | 16       | <b>-0</b> 05296 <b>3</b>   | 1578                 | 40             |
| 0198374                             | 4811  | 99  | <b>2</b> ·95                 | 9984111           | 522<br>507   | 15       | 0051426                    | 1537<br>1497         | 40             |
| 0193563                             |       | 98  | <b>2</b> ·96                 | ·9984618          | 001          | 1.6      |                            | 1497                 |                |
| 0188850                             | 4713  | 96  | 2.97                         | ·9985110          | 492          | 15       | 0049929                    | 1459                 | 39             |
| 0184233                             | 4617  | 95  | 2.98                         | ·9985588          | 478          | 14       | 10048470                   | 1421                 | 38             |
| 0179711                             | 4522  | 93  | 2·99                         | 9986051           | 464          | 14       | -0047050                   | 1384                 | 37             |
| <b>-017</b> 528 <b>3</b>            | 4428  | 92  | 3.00                         | ·9986501          | 450          | 14<br>13 | 004566 <b>6</b><br>0044318 | 1347                 | 36             |
|                                     |       |     |                              | 0000001           |              | 10       | 0044318                    |                      | 35             |

### The Normal Probability Function (continued)

Note sign of second difference,  $\delta^2$ .

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| x                    | P(X)                      | δ<br>+      | δ²<br> | Z(X)                     | δ<br>_      | δ <sup>2</sup><br>+ |   | X                    | P(X)                     | δ<br>+          | 8ª<br>-       |
|----------------------|---------------------------|-------------|--------|--------------------------|-------------|---------------------|---|----------------------|--------------------------|-----------------|---------------|
| <b>3</b> .00         | ·9986501                  |             | 13     | 0044318                  |             | 35                  |   | 9.50                 | -0007074                 |                 |               |
| <b>3</b> ∙01         | 9986938                   | 437         | 13     | 0043007                  | 1312        |                     |   | <b>3</b> •50         | 9997674                  | 86              | 3             |
| <b>3</b> .02         |                           | 424         |        |                          | 1277        | 35                  |   | <b>3</b> ·51         | 9997759                  | 83              | 3             |
|                      | ·9987361                  | 411         | 13     | 0041729                  | 1243        | 34                  |   | <b>3</b> ·52         | ·9997842                 | 80              | 3             |
| <b>3</b> ·0 <b>3</b> | ·9987772                  | 399         | 12     | 0040486                  | 1210        | 33                  |   | <b>3</b> ·5 <b>3</b> | <b>-9</b> 997922         | 77              | 3             |
| <b>3</b> ·04         | <b>-99</b> 88171          | 387         | 12     | 0039276                  | 1178        | 32                  | 1 | <b>3</b> ·54         | <b>-9</b> 997999         | 74              | 3             |
| <b>3</b> ∙05         | <b>-9</b> 988558          | 375         | 12     | <b>·003</b> 8098         | 1146        | 32                  |   | <b>3</b> ·55         | <b>-99</b> 9807 <b>4</b> | 72              | 3             |
| <b>3</b> ·06         | ·9988933                  |             | 11     | -0036951                 |             | 31                  |   | <b>3</b> ·56         | ·9998146                 |                 | 3             |
| <b>3</b> .07         | ·9989297                  | 364         | 11     | 0035836                  | 1115        | 30                  |   | <b>3</b> .57         | 9998215                  | 69              | 2             |
| <b>3</b> ·08         | 9989650                   | 353         | 11     | 0034751                  | 1085        | 29                  |   | <b>3</b> .58         | 9998282                  | 67              |               |
| <b>3</b> ·09         | ·9989992                  | 342         | 10     | 0033695                  | 1056        | 29                  |   | <b>3</b> .59         | -9998347                 | 65              | 2<br>2<br>2   |
| <b>3</b> ·10         | ·9990324                  | <b>33</b> 2 | 10     | 0032668                  | 1027        | 28                  |   | <b>3</b> ∙60         | 9998409                  | 62              | 20            |
|                      |                           | <b>3</b> 22 |        |                          | 999         |                     |   | 5 00                 | <b>3</b> 330403          | <b>6</b> 0      | 2             |
| <b>3</b> ·11         | 9990646                   | 312         | 10     | 0031669                  | 971         | 27                  |   | <b>3</b> ·61         | <b>9</b> 9984 <b>6</b> 9 | 58              | 2             |
| <b>3</b> ·12         | 9990957                   | 302         | 10     | .0030698                 | 944         | 27                  |   | <b>3</b> ·62         | 9998527                  | 56              | 2<br>2<br>2   |
| <b>3</b> ·1 <b>3</b> | <b>*9</b> 991260          | 293         | 9      | 0029754                  | <b>9</b> 18 | 26                  |   | <b>3</b> ·6 <b>3</b> | <b>·9</b> 99858 <b>3</b> |                 | 2             |
| <b>3</b> ·14         | 999155 <b>3</b>           | 284         | 9      | 0028835                  |             | 26                  |   | <b>3</b> ·64         | ·9998637                 | 54              | 2             |
| <b>3</b> ·15         | <b>·9</b> 9918 <b>3</b> 6 | 204         | 9      | 0027943                  | 893<br>868  | 25                  |   | <b>3</b> .65         | <b>·99</b> 98689         | 52<br>50        | 2             |
| <b>3</b> ·16         | ·9992112                  |             | 9      | 0027075                  |             | 24                  |   | <b>3</b> .66         | <b>·9</b> 998739         |                 | 2             |
| 3.17                 | ·9992378                  | 267         | 8      | 0026231                  | 843         | 24                  |   | <b>3</b> .67         | -9998787                 | <b>4</b> 8      | 5             |
| <b>3</b> ·18         | 9992636                   | 258         | 8      | 0025412                  | 820         | 23                  |   | <b>3</b> .68         | 9998834                  | 47              | 2<br>2<br>2   |
| <b>3</b> ·19         | 9992886                   | 250         | 8      | 0024615                  | 797         | 23                  |   | <b>3</b> ∙69         | <b>-99</b> 9887 <b>9</b> | 45              |               |
|                      |                           | 242         |        |                          | 774         |                     |   |                      |                          | 43              | $\frac{z}{2}$ |
| <b>3</b> ·20         | <b>-9</b> 99 <b>3129</b>  | 235         | 8      | -0023841                 | 752         | 22                  |   | <b>3</b> •70         | <b>·99</b> 98922         | 42              | _             |
| <b>3</b> ·21         | <b>·9</b> 99 <b>336</b> 3 | 227         | 7      | <b>·0023</b> 089         | 731         | 21                  |   | 371                  | •9998964                 | 40              | 2             |
| <b>3</b> ·22         | ·9993590                  | 220         | 7      | 0022358                  |             | 21                  |   | 3.72                 | <b>-99990</b> 04         |                 | 1             |
| 3.23                 | <b>·9</b> 993810          |             | 7      | 0021649                  | 710         | 20                  |   | 3.73                 | <b>·9</b> 999043         | <b>3</b> 9      | 1             |
| 3.24                 | ·9994024                  | 213         | 7      | <b>•0020960</b>          | 689         | 20                  |   | 3.74                 | ·9999080                 | 37              | 1             |
| <b>3</b> .25         | ·9994230                  | 206         | 7      | 0020290                  | 669         | 19                  |   | <b>3</b> .75         | -9999116                 | <b>3</b> 6      | ī             |
|                      |                           | <b>2</b> 00 |        |                          | <b>6</b> 50 |                     |   |                      |                          | 35              |               |
| <b>3</b> ·26         | <b>·</b> 9994429          | 19 <b>3</b> | 6      | 0019641                  | 631         | 19                  |   | <b>3</b> 76          | •9999150                 | 33              | 1             |
| <b>3</b> ·27         | <b>·9</b> 994623          | 187         | 6      | ·0019010                 | 612         | 18                  |   | <b>3</b> ·77         | <b>·9</b> 999184         | 32              | 1             |
| <b>3</b> -28         | <b>·9</b> 994810          | 181         | 6      | <b>-0</b> 018 <b>397</b> | 595         | 18                  |   | <b>3</b> ·78         | ·9999216                 | 31              | 1             |
| <b>3</b> ·29         | -9994991                  |             | 6      | <b>-0017803</b>          |             | 17                  |   | <b>3</b> ·79         | <b>·</b> 9999247         |                 | 1             |
| <b>3·3</b> 0         | 9995166                   | 175<br>169  | 6      | <b>-001722</b> 6         | 577<br>560  | 17                  |   | <b>3</b> ·80         | -9999277                 | <b>30</b><br>29 | 1             |
| 3.31                 | -9995335                  |             | 6      | -0016666                 |             | 17                  |   | <b>3</b> ·81         | ·9999305                 |                 | 1             |
|                      | •9995499                  | 164         | 5      | -0016122                 | 543         | 16                  |   | 3.82                 | -9999333                 | 28              | î             |
| <b>3</b> .32         |                           | 159         | 5      | 0015595                  | 527         | 16                  |   | 3.83                 | •9999359                 | 27              | i             |
| 3.33                 | •9995658                  | 153         |        | 0015084                  | 512         | 15                  |   | <b>3</b> ·84         | <b>·</b> 9999385         | 26              | î             |
| <b>3·3</b> 4         | ·9995811                  | 148         | 5      |                          | 496         | 15                  |   | <b>3</b> ·85         | 99999409                 | <b>25</b>       | 1             |
| <b>3.3</b> 5         | •999595 <b>9</b>          | 143         | 5      | 0014587                  | 481         | 15                  |   | 0.00                 |                          | 24              | _             |
| <b>3·3</b> 6         | <b>-9</b> 99610 <b>3</b>  | 139         | 5      | 0014106                  | 467         | 15                  |   | <b>3</b> ·86         | ·9999433                 | 23              | 1             |
| 3.37                 | 9996242                   |             | 5      | -0013639                 |             | 14                  |   | <b>3</b> ·87         | <b>·9</b> 999456         | 23              | 1             |
| <b>3.3</b> 8         | -9996376                  | 134         | 4      | 0013187                  | 453         | 14                  |   | <b>3</b> ·88         | <b>•9</b> 999478         |                 | 1             |
| <b>3.3</b> 9         | ·9996505                  | 130         | 4      | 0012748                  | 439         | 13                  |   | <b>3</b> ·89         | <b>•9</b> 9994 <b>99</b> | 21              | 1             |
| <b>3</b> ·40         | -9996631                  | 125         | 4      | 0012322                  | 426         | 13                  |   | <b>3</b> ·90         | ·9999519                 | 20              | 1             |
| ·                    |                           | 121         | _      |                          | 413         |                     | 1 |                      |                          | 19              | ,             |
| <b>S</b> •41         | <b>·9</b> 9967 <b>52</b>  | 117         | 4      | -0011970                 | 400         | 13                  |   | <b>3</b> ·91         | 9999539                  | 19              |               |
| 3.42                 | ·9996869                  | 113         | 4      | <b>-001151</b> 0         | 388         | 12                  |   | <b>3</b> ·9 <b>2</b> | -9999557                 | 18              | 1             |
| 3.43                 | <b>·9</b> 996982          | 109         | 4      | -0011122                 | 376         | 12                  |   | <b>3</b> ·9 <b>3</b> | <b>-9</b> 999575         | 17              | 1             |
| <b>3</b> ·44         | <b>-9</b> 997091          | 105         | 4      | -0010747                 | 364         | 12                  |   | <b>3</b> ·94         | <b>·</b> 999959 <b>3</b> | 17              | 1             |
| <b>3</b> ·45         | <b>·9</b> 997197          | 108         | 4      | <b>·0010383</b>          | 353         | 11                  |   | <b>3</b> ·95         | -9999609                 | 16              | 1             |
| <b>3</b> ·46         | <b>·9</b> 997299          | 00          | 33     | -0010030                 | <b>3</b> 42 | 11                  |   | <b>3</b> ·96         | 9999625                  | 15              | 1             |
| 3.47                 | 9997398                   | 99          | 3      | <b>-0</b> 009689         |             | 11                  |   | <b>3</b> ·97         | •9999641                 | 15              | 1             |
| <b>3</b> .48         | 9997493                   | 95          | 3      | 0009358                  | 331         | 10                  | 1 | <b>3</b> ·98         | ·9999655                 | 14              | 1             |
| 3.49                 | -9997585                  | 92          | 3      | 0009037                  | 320         | 10                  |   | <b>3</b> ·99         | ·9999670                 |                 | 1             |
|                      | ·9997674                  | 89          | 3      | 0008727                  | 310         | 10                  |   | 4.00                 | ·9999683                 | 14              | 1             |
| <b>3</b> ·50         | 3031014                   |             |        | 0000121                  |             | <u> </u>            | J | 700                  |                          | I               | I             |

The Normal Probability Function (continued)

 $Z(X) = e^{-iX^*} / \sqrt{(2\pi)}, \quad P(X) = 1 - Q(X) = \int_{-\infty}^{X} Z(u) \, du.$ 

|                              | δ           | 62     | İ   |  |                                      | δ  | Sz |                                    | δ          | 82     |
|------------------------------|-------------|--------|-----|--|--------------------------------------|----|----|------------------------------------|------------|--------|
| Z(X)                         | -           | +      |     | X                                      | P(X)                                 | +  | -  | Z(X)                               | _          | +      |
| -0008727                     | 301         | 10     |     | 4.00                                   | ·999968 <b>3</b>                     | 13 | 1  | 0001338                            | 53         | 2      |
| 0008426                      | 291         | 10     |     | 4.01                                   | <b>•99</b> 99696                     | 13 | 1  | ·0001286                           | 53<br>51   | 2      |
| 0008135                      | 282         | 9      |     | 4.02                                   | ·9999709                             | 13 | 0  | 0001235                            | 49         | 2      |
| 0007853                      | 273         | 9      |     | 4.03                                   | ·9999721                             | 12 |    | -0001186                           | 47         | 2      |
| • <b>0</b> 007 <b>5</b> 81   | 213         | 9      |     | 4.04                                   | ·99997 <b>33</b>                     | 11 |    | 0001140                            | 45         | 2      |
| 0007317                      | 256         | 8      |     | <b>4</b> ·05                           | ·9999744                             | ii |    | <b>·0001</b> 094                   | 43         | 2      |
| ·0007061                     | 247         | 8      |     | 4.06                                   | ·9999755                             | 10 |    | 0001051                            | 42         | 2      |
| 0006814<br>0006575           | 239         | 8      |     | 407                                    | ·9099765                             | 10 |    | <b>0001009</b>                     | 40         | 2      |
| 0006343                      | <b>2</b> 32 | 8<br>8 |     | 4 <sup>.</sup> 08<br>4 <sup>.</sup> 09 | ·9999775<br>·9999784                 | 9  |    | -0000969<br>-0000930               | 39         | 2<br>1 |
| 0006119                      | 224         | 7      |     | 403<br>4·10                            | 9999793                              | 9  |    | <b>1000</b> 0893                   | 37         | 1      |
| -0005902                     | 217         |        |     | ·                                      | <b>-9</b> 99980 <b>2</b>             | 9  |    | 0000857                            | <b>3</b> 6 | 1      |
| ·0005693                     | <b>2</b> 10 | 777    |     | 4·11<br>4·12                           | <b>-9999</b> 802<br>-9999811         | 8  |    | 0000857                            | 35         | 1      |
| 0005490                      | 203         | 7      |     | 412                                    | <b>9999819</b>                       | 8  |    | <b>0000789</b>                     | 33         | 1      |
| 0005294                      | 196         | 6      |     | 4.14                                   | <b>99</b> 999826                     | 8  |    | 0000757                            | 32         | i      |
| 0005105                      | 189         | 6      |     | 4.15                                   | 9999834                              | 7  |    | 0000726                            | 31         | l î    |
| -0004921                     | 183         |        |     |  |                                      | 7  |    |                                    | <b>3</b> 0 |        |
| 0004921                      | 177         | 6<br>6 | t i | 4·16<br>4·17                           | <b>-9999841</b><br>- <b>9</b> 999848 | 7  |    | -0000697<br>-0000668               | <b>2</b> 8 | 1      |
| ·0004573                     | 171         | 6      |     | 4.17                                   | <b>99</b> 99848<br><b>9</b> 999854   | 7  |    | <b>1000</b> 0668                   | 27         | 1      |
| 0004408                      | 165         | 6      |     | 418<br>4·19                            | ·9999861                             | 6  |    | 0000615                            | 26         | 1      |
| 0004248                      | 160         | 5      |     | <b>4</b> 13<br><b>5</b> 20             | <b>99999</b> 867                     | 6  |    | 0000589                            | 25         | i      |
|                              | 155         |        |     |  |                                      | 6  |    | _                                  | 24         |        |
| -0004093                     | 149         | 5      |     | 4.21                                   | <b>-9909872</b>                      | 6  |    | <b>*0000565</b>                    | 23         | 1      |
| <b>10003944</b><br>10003800  | 144         | 5      |     | 4.22                                   | <b>999</b> 99878                     | 5  |    | 0000542                            | 22         | 1      |
| -0003661                     | 139         | 5      |     | 4.23                                   | <b>-9999883</b>                      | 5  |    | -0000519<br>-0000108               | 22         | 1<br>1 |
| 0003526                      | 135         | 5      |     | 4.24                                   | •9999888<br>•9999893                 | 5  |    | <b>0</b> 000498<br><b>0</b> 000477 | 21         | 1      |
|                              | 130         |        |     | <b>4</b> ·25                           | .9903693                             | 5  |    | 0000477                            | 20         |        |
| 0003396                      | 125         | 4      | ĺ   | 4 <sup>.</sup> 26                      | <b>-9</b> 999898                     | 4  |    | 0000457                            | 19         | 1      |
| 0003271                      | 121         | 4      |     | 4.27                                   | <b>·9</b> 999902                     | 4  |    | <b>-00</b> 00438                   | 18         | 1      |
| 0003149                      | 117         | 4      |     | 4.28                                   | <b>99999</b> 07                      | 4  |    | 0000420                            | 18         | 1      |
| 0003032                      | 113         | 4      |     | 4.29                                   | 9999911                              | 4  |    | 0000402                            | 17         | 1      |
| <b>·00</b> 02919             | 109         | 4      |     | 4.30                                   | 9999915                              | 4  |    | <b>000</b> 0385                    | 16         | 1      |
| <b>-00</b> 02810             | 105         | 4      | 1   | 4.31                                   | • <b>9</b> 909918                    |    |    | ·0000369                           | 10         | 1      |
| · <b>00</b> 02705            | 105         | 4      |     | 4.32                                   | ·9999922                             | 4  |    | 0000354                            | 16<br>15   | 1      |
| 0002604                      | 98          | 4      |     | 4.33                                   | 9999925                              | 3  |    | <b>-00</b> 00339                   | 15         | 1      |
| <b>0</b> 002506              | 95          | 3      |     | 4.34                                   | <b>-9</b> 99992 <b>9</b>             | 3  |    | ·0000324                           | 14         | 1      |
| <b>10</b> 002411             | 91          | 3      |     | 4.35                                   | •9999932                             | 3  |    | <b>-000031</b> 0                   | 13         | 1      |
| <b>000</b> 2320              |             | 3      |     | 4.36                                   | <b>-9</b> 99999 <b>35</b>            |    |    | 0000297                            | 10         | 1      |
| · <b>0</b> 0022 <b>32</b>    | 88<br>85    | 3      |     | 4.37                                   | <b>-999</b> 99938                    | 3  |    | <b>*000</b> 0284                   | 13         | 1      |
| 0002147                      | 80<br>82    | 3      |     | 4.38                                   | <b>-9</b> 999941                     | 3  |    | · <b>000</b> 0272                  | 12<br>12   | 0      |
| 0002065                      | 79          | 3      |     | 4.39                                   | <b>·9</b> 999943                     | 3  |    | <b>-0</b> 000261                   | 12         |        |
| <b>·00</b> 01987             | 76          | 3      |     | <b>4</b> ·40                           | <b>-99</b> 99946                     | 2  |    | <b>·000024</b> 9                   | 11         |        |
| 0001910                      | 73          | 3      |     | <b>4</b> ·41                           | • <b>9</b> 999948                    | 2  |    | 0000239                            | 10         |        |
| 0001837                      | 71          | 3      |     | 4.42                                   | ·9999951                             | 2  |    | 0000228                            | 10         |        |
| 0001766                      | 68          | 3      |     | 4.43                                   | <b>9999</b> 953                      | 2  |    | ·0000218                           | 9          |        |
| •0001698<br>•000163 <b>3</b> | 66          | 2      |     | 4:44                                   | ·9999955                             | 2  |    | *0000209                           | 9          |        |
| _                            | 63          | 2      |     | <b>4</b> ·45                           | • <b>9</b> 999957                    | 2  |    | 0000200                            | 9          |        |
| <b>0</b> 001569              | 61          | 2      |     | <b>4</b> ·46                           | <b>-99</b> 99959                     | 2  |    | <b>00</b> 001 <b>91</b>            | 8          |        |
| 0001508                      | 59          | 2      |     | 4:47                                   | <b>·9</b> 999961                     | 2  |    | <b>-0</b> 00018 <b>3</b>           | 8          |        |
| 0001449                      | 57          | 2      |     | 4:48                                   | <b>•9</b> 999963                     | 2  |    | 0000175                            | 8          |        |
| 0001393                      | 55          | 2      |     | 4:49                                   | ·9999964                             | 2  |    | 0000167                            | 7          |        |
| 0001338                      |             | 2      |     | 4.20                                   | <b>•9</b> 909966                     |    |    | ·0000160                           | ·          |        |
|                              |             |        |     |  |                                      |    |    |                                    | ·          | ·      |

#### The Normal Probability Function (continued)

Note sign of second difference,  $\delta^{2}$ .



The Normal Probability Function (continued)

|                      |                                    |                       | 1 <b>1</b> |                      | 1                              |                                    | ,      |                      |                |             |
|----------------------|------------------------------------|-----------------------|------------|----------------------|--------------------------------|------------------------------------|--------|----------------------|----------------|-------------|
| X                    | <i>P</i> ( <i>X</i> ) <sup>€</sup> | $Z(X)^*$              |            | X                    | $P(X)^*$                       | $Z(X)^{\bullet}$                   |        | x                    | $P(X)^*$       | $Z(X)^*$    |
| 4.50                 | 66023                              | 159837                |            | 5.00                 | 97133                          | 14867                              |        |                      |                |             |
| 4.51                 | 67586                              | 152797                | 1 1        | 5.01                 | 97278                          | 14141                              |        | 5.50                 | 99810          | 1077        |
| 4.52                 | 69080                              | 146051                |            | 5-02                 | 97416                          | 13450                              |        | 5.51                 | 99821          | 1019        |
| 4.55                 | 70508                              | 139590                | 1 1        | 5.0 <b>5</b>         | 97548                          | 13450                              |        | 5·52                 | 99831          | 965         |
| 4.54                 | 71873                              | 133401                |            | 5.07                 | 97672                          |                                    |        | 5.65                 | 99840          | 913         |
| 4.22                 | 73177                              | 127473                |            | 5.05                 | 97791                          | 12162                              | ł      | 5.54                 | 99849          | 864         |
|                      |                                    | 12/4/5                |            | 000                  | 97791                          | 11564                              |        | 5.55                 | 99857          | 817         |
| 4.26                 | 74423                              | 121797                |            | 5.06                 | 97904                          | 10994                              |        | 5.56                 | 99865          | 773         |
| 4.57                 | 75614                              | 116362                |            | 5.07                 | 98011                          | 10451                              |        | <b>5</b> .57         | 99873          | 731         |
| 4.58                 | 76751                              | 111159                | 1          | 5.08                 | 98113                          | 9934                               |        | <b>5</b> .58         | 99880          | 691         |
| 4.59                 | 77838                              | 106177                |            | <b>5</b> ·0 <b>9</b> | 98210                          | 9441                               |        | 5·59                 | <b>99886</b>   | 654         |
| 4.60                 | 78875                              | 101409                |            | 5.10                 | 98302                          | 8972                               |        | 5.60                 | 9989 <b>3</b>  | 618         |
| 4.61                 | 79867                              | <b>9</b> 6845         |            | 5.11                 | 98389                          | 8526                               |        | 5.61                 | 99899          | 585         |
| 4.62                 | 8081 <b>3</b>                      | 92477                 |            | 5·12                 | 98472                          | 8101                               |        | 5.62                 | 99905          | 553         |
| 4.63                 | 81717                              | 88297                 |            | 5.13                 | 98551                          | 7696                               |        | 5.65                 | 99910          | 522         |
| 4.64                 | 82580                              | 84298                 |            | 5.14                 | 98626                          | 7311                               |        | 5.64                 | 99915          | 494         |
| 4.65                 | 83403                              | 80472                 |            | 5.12                 | 98698                          | 6944                               |        | <b>5</b> .65         | 99920          | 467         |
| 4.66                 | 84190                              | 76812                 |            | 5.16                 | 98765                          | 6595                               |        | 5.66                 | 99924          | 441         |
| 4.67                 | 84940                              | 73311                 |            | 5.17                 | 98830                          | 6263                               |        | 5.67                 | 99929          | 417         |
| 4.68                 | 856 <b>56</b>                      | 69962                 |            | 5.18                 | 98891                          | 5947                               |        | 5.68                 | 9993 <b>3</b>  | 394         |
| 4.69                 | 86340                              | 66760                 |            | <b>5</b> ·19         | 98949                          | 5647                               |        | 5.69                 | 99936          | 372         |
| <b>4</b> .70         | 86992                              | 63698                 |            | 5.20                 | 99004                          | 5361                               |        | 570                  | 99940          | 372<br>351  |
| 1.71                 | 87614                              | 80771                 |            | 5-21                 | 00010                          |                                    |        |                      |                |             |
| 4·71<br>4·72         | 88208                              | 60771<br>57972        |            | 5.22                 | 99056<br>99105                 | 5089                               |        | 571                  | 99944          | 332         |
| 4.73                 | 88774                              | 55296                 |            | 5.25                 | 99105<br>99152                 | 4831                               |        | 572                  | 99947          | 313         |
| 474                  | 89314                              | 52739                 |            | 5.24                 | 99152<br>99197                 | 4585                               |        | 5.75                 | 99950          | 296         |
| 475                  | 89829                              | 50295                 |            | 5.25                 | 99197<br>99240                 | 4351                               |        | 5.74                 | 99953          | 280         |
| 410                  | 09029                              | 00295                 |            | 0 20                 | 99240                          | 4128                               |        | 5.75                 | <b>9</b> 9955  | 264         |
| 4.76                 | 90320                              | 47960                 |            | 5.26                 | 99280                          | 3917                               |        | 5·76                 | <b>9</b> 9958  | 249         |
| 4.77                 | <b>9</b> 0789                      | 45728                 |            | 5.27                 | 99318                          | 3716                               |        | 5·77                 | 99960          | 235         |
| 4.78                 | 91235                              | 43596                 |            | 5.28                 | 99354                          | 3525                               |        | 578                  | 99963          | <b>2</b> 22 |
| 4.79                 | 91661                              | 41559                 |            | 5.29                 | <b>993</b> 88                  | 3344                               |        | 5.79                 | <b>999</b> 65  | 210         |
| 4.80                 | 92067                              | <b>3</b> 961 <b>3</b> |            | 5·30                 | 99421                          | 3171                               |        | <b>5</b> ·80         | 99967          | 198         |
| 4.81                 | 92453                              | 37755                 |            | 5 <b>·3</b> 1        | 99452                          | 3007                               |        | <b>5</b> ·81         | 99969          | 187         |
| 4.88                 | 92822                              | 35980                 |            | 5.32                 | 99481                          | 2852                               |        | 5·82                 | 99971          | 176         |
| 4.85                 | 93173                              | <b>3</b> 4285         |            | 5.33                 | 99509                          | 2704                               |        | 5·85                 | 99972          | 166         |
| 4.84                 | 93508                              | <b>32667</b>          |            | 5.34                 | 99535                          | 2563                               |        | <b>5</b> ·84         | 99974          | 157         |
| 4.85                 | <b>9</b> 38 <b>2</b> 7             | <b>3</b> 1122         |            | 5.35                 | 99560                          | 2430                               |        | 5 85                 | 99975          | 148         |
| <b>↓</b> ·86         | 94131                              | 29647                 |            | <b>5·3</b> 6         | 99584                          | 2303                               |        | 5.86                 | 99977          | 139         |
| 4.87                 | 94420                              | 28239                 |            | 5.37                 | 99606                          | 2183                               |        | 5.87                 | 99978          | 133         |
| 4.88                 | 94696                              | 26895                 |            | <b>5.3</b> 8         | 99628                          | 2069                               |        | 5.88                 | 99979          | 124         |
| 4.89                 | 94958                              | <b>2</b> 5613         |            | <b>5·3</b> 9         | 99648                          | 1960                               |        | 5.89                 | 99981          | 117         |
| 4.90                 | 95208                              | <b>2</b> 4390         |            | 5.40                 | 99667                          | 1857                               |        | 5.90                 | 99982          | 110         |
| 4.91                 | 95446                              | <b>2</b> 3222         |            | 5.41                 | <b>99</b> 685                  | 1760                               |        | 5·91                 | 9994 <b>3</b>  | 104         |
| 4 9 <b>2</b>         | 95673                              | 22108                 |            | 5.42                 | 99702                          | 1667                               |        | 5.92                 |                | 104         |
| 4 92<br>4 9 <b>3</b> | 958 <b>89</b>                      | 21046                 |            | 5.43                 | <b>99</b> 702<br><b>9</b> 9718 | 1007                               |        | 5.92<br>5.95         | 99984<br>99985 | 98<br>92    |
| 4 93                 | 96094                              | 20033                 |            | 5.44                 | <b>9</b> 9718<br><b>9</b> 9734 | 1495                               |        |                      |                | -           |
| 4 94<br>4 95         | 96289                              | 19066                 |            | 5.45                 | 99748                          | 1495                               |        | 5·94<br><b>5</b> ·95 | 99986<br>99987 | 87<br>82    |
| ·                    |                                    |                       |            |                      |                                |                                    |        |                      |                |             |
| <b>4</b> ·96         | 96475                              | 18144                 |            | 5.46                 | 99762                          | 1341                               |        | <b>5</b> ·96         | 99987          | 77          |
| 4.97                 | 96652                              | 17265                 |            | 5.47                 | 99775                          | 1270                               |        | <b>5</b> ·97         | <b>99</b> 988  | 73          |
| 4.98                 | 96821                              | 16428                 |            | 5.48                 | 99787                          | 1202                               |        | <b>5</b> ·98         | 99989          | 68          |
| 4.99                 | 96981                              | 15629                 |            | 5.49                 | 9979 <b>9</b>                  | 1138                               |        | <b>5</b> ·99         | 90000          | 65          |
|                      |                                    |                       |            |                      |                                |                                    |        | 6.00                 | 99990          | 61          |
|                      |                                    | 7/ 2                  |            | (0-) *               |                                | $(\mathbf{x})  \int^{\mathbf{x}}$  | 7      | <i>.</i>             |                |             |
|                      |                                    | Z(X) =                | e-11 /√    | $(2\pi), F$          | $P(X) = 1 - \epsilon$          | $\mathcal{L}^{(X)} = \int_{-}^{-}$ | ∞ Z(u) | au.                  |                |             |
|                      |                                    |                       |            |                      |                                |                                    |        |                      |                |             |

The entries for P(X) and Z(X) on this page are given to 10 decimal places; thus 0.99999 should be prefixed to each entry for P(X) and a decimal point, followed by four, five, ..., eight zeros, as appropriate, to Z(X).

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Percentage Points of the F-distribution (Variance Ratio)

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95 0/

Percentage Points of the F-distribution (Variance Ratio) (continued)

Upper 10% points

|      | ····                                  |  |  |   |   |  |   |
|------|---------------------------------------|--|--|---|---|--|---|
| 8    | 63-33<br>9-49<br>5-13<br>3-76         | 3.10<br>2.47<br>2.29<br>2.16   | 2.06<br>1.97<br>1.90<br>1.85<br>1.85   | 1.76<br>1.72<br>1.69<br>1.68<br>1.63  | 1.61<br>1.59<br>1.57<br>1.55<br>1.53  | 1.52<br>1.50<br>1.49<br>1.48                                   | 1.46<br>1.38<br>1.29<br>1.19<br>1.00  |
| 120  | 63-06<br>9-48<br>5-14<br>3-78         | 3.12<br>2.49<br>2.32<br>2.18<br>2.18   | 2.08<br>2.00<br>1.93<br>1.88<br>1.83   | 1.79<br>1.75<br>1.75<br>1.69<br><b>1.6</b> 7  | 1.64<br>1.62<br>1.60<br>1.59<br>1.57  | 1-56<br>1-54<br>1-53<br>1-53<br>1-61                           | 1.50<br>1.42<br>1.35<br>1.35<br>1.26<br>1.17                                |
| 60   | 62:79<br>9:47<br>5:15<br>3:79         | 3-14<br>2-76<br>2-34<br>2-21   | 2.11<br>2.03<br>1.96<br>1.96<br>1.86   | 1.82<br>1.78<br>1.75<br>1.75<br>1.72<br>1.70  | 1 68<br>1 66<br>1 66<br>1 64  | 1.59<br>1.58<br>1.58<br>1.58<br>1.56                           | 1.54<br>1.47<br>1.40<br>1.32<br>1.24  |
| 40   | 62-53<br>9-47<br>5-16<br>3-80         | <b>3-16</b><br>2-54<br>2-236<br>2-23   | $2 \cdot 13$<br>$2 \cdot 05$<br>$1 \cdot 99$<br>$1 \cdot 93$<br>$1 \cdot 89$ | 1.85<br>1.81<br>1.78<br>1.78<br>1.75  | 1.71<br>1.69<br>1.67<br>1.66<br>1.64  | 1.63<br>1.61<br>1.60<br>1.59<br>1.58                           | 1.57<br>1.61<br>1.44<br>1.37<br>1.30  |
| 30   | 62-26<br>9-46<br>5-17<br><b>3</b> -82 | 3.17<br>2.56<br>2.38<br>2.38<br>2.38<br>2.56<br>2.56<br>2.56<br>2.56<br>2.56<br>2.56<br>2.56<br>2.56 | 2.16<br>2.01<br>2.01<br>1.91   | 1.87<br>1.84<br>1.84<br>1.78<br>1.78  | 1.74<br>1.72<br>1.72<br>1.69<br>1.69  | 1.66<br>1.65<br>1.65<br>1.64<br>1.62                           | 1.61<br>1.54<br>1.54<br>1.48<br>1.48<br>1.34                                |
| 24   | 62-00<br>9-45<br>5-18<br>3-83         | 3.19<br>2.58<br>2.40<br>2.58<br>2.40<br>2.58<br>2.40   | 2.18<br>2.10<br>2.04<br>1.94   | 1-90<br>1-87<br>1-84<br>1-81<br>1-79  | 1.77<br>1.75<br>1.75<br>1.73<br>1.72<br>1.72  | 1.69<br>1.68<br>1.68<br>1.66<br>1.66                           | 1.64<br>1.57<br>1.51<br>1.45<br>1.38<br>1.38                                |
| 20   | 61-74<br>9-44<br>5-18<br>3-84         | <b>3</b> -21<br>2-84<br>2-42<br>2-30   | 2-20<br>2-12<br>2-06<br>1-96   | 1.92<br>1.89<br>1.86<br>1.84<br>1.81  | 1.79<br>1.78<br>1.78<br>1.78<br>1.78  | 1.72<br>1.71<br>1.70<br>1.69<br>1.68                           | 1.67<br>1.61<br>1.54<br>1.48<br>1.42  |
| 15   | 61-22<br>9-42<br>5-20<br><b>3</b> -87 | 3-24<br>2-87<br>2-63<br>2-46<br>2-34   | 2:24<br>2:17<br>2:05<br>2:01<br>2:01   | 1.97<br>1.94<br>1.91<br>1.89<br>1.89  | 1.84<br>1.83<br>1.81<br>1.81<br>1.80<br>1.78  | 1.77<br>1.76<br>1.75<br>1.75<br>1.75                           | 1.72<br>1.66<br>1.66<br>1.55<br>1.55  |
| 12   | 60-71<br>9-41<br>5-22<br>3-90         | 3-27<br>2-90<br>2-50<br>2-38   | 2.28<br>2.15<br>2.16<br>2.10<br>2.10<br>2.06                                 | 2.02<br>1.99<br>1.98<br>1.93  | $\begin{array}{c} 1.89\\ 1.87\\ 1.86\\ 1.86\\ 1.84\\ 1.82\\ 1.83\end{array}$                              | 1.82<br>1.81<br>1.80<br>1.79<br>1.78                           | $\begin{array}{c} 1.77 \\ 1.71 \\ 1.66 \\ 1.66 \\ 1.65 \\ 1.55 \end{array}$ |
| 10   | 60-19<br>9-39<br>5-23<br>3-92         | 3-30<br>2-94<br>2-54<br>2-54<br>2-54   | 2:32<br>2:25<br>2:19<br>2:14<br>2:10   | 2·06<br>2·03<br>1·98<br>1·96  | $\begin{array}{c} 1\cdot 94 \\ 1\cdot 92 \\ 1\cdot 90 \\ 1\cdot 89 \\ 1\cdot 88 \\ 1\cdot 88 \end{array}$ | 1.87<br>1.86<br>1.85<br>1.85<br>1.84                           | 1.82<br>1.76<br>1.71<br>1.65<br>1.65<br>1.60                                |
| •    | 59-86<br>9-38<br>5-24<br><b>3-94</b>  | 3:32<br>2:96<br>2:44<br>2:44   | 2:35<br>2:27<br>2:12<br>2:12   | 2:09<br>1:08<br>1:08  | 1.96<br>1.95<br>1.93<br>1.92<br>1.91  | 1.89<br>1.88<br>1.87<br>1.87<br>1.87<br>1.87                   | 1.85<br>1.79<br>1.74<br>1.68<br>1.68  |
| œ    | 59-44<br>9-37<br>5-25<br>3-95         | 3:34<br>2:98<br>2:75<br>2:47<br>2:47   | 2-38<br>2-30<br>2-24<br>2-15<br>2-15   | 2.12<br>2.06<br>2.04<br>2.02<br>2.02  | 2.00<br>1.98<br>1.97<br>1.95<br>1.95  | 1-93<br>1-92<br>1-91<br>1-89                                   | 1.88<br>1.83<br>1.77<br>1.77<br>1.72<br>1.67                                |
| 2    | 58-91<br>9-35<br>5-27<br>3-98         | 3-37<br>3-01<br>2-78<br>2-62<br>2-61   | 2-41<br>2-34<br>2-28<br>2-19<br>2-19   | 2:16<br>2:13<br>2:08<br>2:08<br>2:06  | 2.04<br>2.02<br>1.99<br>1.98  | $\begin{array}{c} 1.97\\ 1.96\\ 1.95\\ 1.94\\ 1.93\end{array}$ | $\begin{array}{c} 1.93 \\ 1.87 \\ 1.82 \\ 1.77 \\ 1.72 \\ 1.72 \end{array}$ |
| ę    | 58-20<br>9-33<br>5-28<br>4-01         | 3.40<br>3.05<br>2.63<br>2.65   | 2:24<br>2:33<br>2:28<br>2:28<br>2:28<br>2:28                                 | 2-21<br>2-18<br>2-15<br>2-13<br>2-11  | 2-06<br>2-06<br>2-05<br>2-05  | 2.02<br>2.01<br>2.00<br>2.00<br>1.99                           | 1-98<br>1-93<br>1-87<br>1-87<br>1-82<br>1-77                                |
| s.   | 67-24<br>9-29<br>5-31<br>4-05         | 3.45<br>3.11<br>2.88<br>2.73<br>2.61   | 2.52<br>2.45<br>2.33<br>2.33<br>2.33   | 2-27<br>2-24<br>2-20<br>2-18  | 2-16<br>2-14<br>2-13<br>2-10<br>2-10  | 2:09<br>2:08<br>2:08<br>2:08<br>2:08                           | 2.05<br>2.00<br>1.95<br>1.90  |
| -    | 65-83<br>9-24<br>5-34<br>4-11         | <b>3</b> ·52<br><b>3</b> ·18<br>2·96<br><b>2</b> ·81<br><b>2</b> ·69                                 | 2.61<br>2.54<br>2.48<br>2.48<br>2.39   | 2-36<br>2-33<br>2-29<br>2-29<br>2-29  | 2-25<br>2-23<br>2-22<br>2-21<br>2-19  | 2.18<br>2.17<br>2.16<br>2.16<br>2.16                           | 2.14<br>2.09<br>2.04<br>1.99<br>1.94  |
| ŝ    | 63-59<br>9-16<br>6-39<br>4-19         | 3.62<br>3.29<br>2.92<br>2.92<br>2.92   | 2.73<br>2.66<br>2.56<br>2.55<br>2.55   | 2:49<br>2:45<br>2:42<br>2:42<br>4:40<br>2:45<br>4:40<br>2:45<br>4:40<br>4:40<br>4:40<br>4:40<br>4:40<br>4:40<br>4:40<br>4 | 2:38<br>2:36<br>2:35<br>2:34<br>2:33<br>2:33  | 2:32<br>2:31<br>2:30<br>2:29<br>2:28                           | 2.28<br>2.18<br>2.13<br>2.13<br>2.08  |
| 2    | 49-50<br>9-00<br>4-32<br>4-32         | 3.78<br>3.46<br>3.26<br>3.11<br>3.01   | 2-92<br>2-86<br>2-81<br>2-76<br>2-76<br>2-73                                 | 2.61<br>2.64<br>2.61<br>2.61<br>2.61  | 2.55<br>2.56<br>2.56<br>2.55<br>2.55<br>2.55  | 2.63<br>2.63<br>2.61<br>2.60<br>2.60                           | 2.49<br>2.39<br>2.33<br>2.33<br>2.33<br>2.33                                |
| 1    | 39.86<br>8.53<br>4.54<br>4.54         | 4.06<br>3.78<br>3.59<br>3.46<br>3.36   | 3·29<br>3·18<br>3·14<br>3·14   | 3.07<br>3.05<br>3.03<br>3.01<br>2.99  | 2-97<br>2-96<br>2-95<br>2-94<br>2-93  | 2.92<br>2.91<br>2.89<br>2.89                                   | 2.88<br>2.84<br>2.75<br>2.71<br>2.71  |
| 14 4 | -464                                  | 50700  | 91224  | 198126  | 222222  | 25<br>26<br>29<br>29<br>29                                     | 30<br>120<br>8  |

Percentage Points of the F-distribution (Variance Ratio) (continued)

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Upper 5 % points

| 8         | 254-3<br>19-50<br>8-53<br>5-63  | 4-36<br>3-67<br>3-23<br>2-93<br>2-71   | 2:54<br>2:54<br>2:21<br>2:21<br>2:13          | 2.07<br>2.01<br>1.96<br>1.88  | 1.84<br>1.84<br>1.78<br>1.78<br>1.76<br>1.76   | 1.71<br>1.69<br>1.67<br>1.65<br>1.65  | 1.62<br>1.51<br>1.39<br>1.39<br>1.25   |
|-----------|---------------------------------|--|---|---|--|---|--|
| 120       | 253-3<br>19 49<br>8-55<br>5-66  | 4-40<br>3-70<br>2-97<br>2-75   | 2.58<br>2.45<br>2.34<br>2.18<br>2.18          | 2.11<br>2.06<br>2.01<br>1.97<br>1.93  | 1-90<br>1-87<br>1-84<br>1-81<br>1-81   | 1.77<br>1.75<br>1.73<br>1.71<br>1.71  | 1-68<br>1-58<br>1-47<br>1-35<br>1-22   |
| 99        | 252·2<br>19·48<br>8·57<br>5-69  | 4 43<br>3 74<br>3 30<br>2 79   | $2^{+}$                                       | 2.16<br>2.06<br>2.08<br>1.98  | 1.95<br>1.92<br>1.89<br>1.86<br>1.84   | 1.82<br>1.80<br>1.79<br>1.77<br>1.77  | 1.74<br>1.64<br>1.53<br>1.43<br>1.32   |
| 40        | 251-1<br>19-47<br>8-59<br>5-72  | 4.46<br>3.77<br>3.34<br>3.04<br>2.83   | 2-53<br>2-53<br>2-24<br>2-24<br>2-27          | 2.20<br>2.15<br>2.10<br>2.08<br>2.03  | 1.99<br>1.96<br>1.94<br>1.91<br>1.89   | 1.87<br>1.85<br>1.84<br>1.84<br>1.82<br>1.81  | 1.79<br>1.69<br>1.50<br>1.39   |
| 30        | 250-1<br>19-46<br>8-62<br>5-75  | 2 3 38<br>3 81<br>2 9 08<br>86<br>86<br>86<br>86<br>86<br>86<br>86<br>86<br>86<br>86<br>86<br>86<br>86 | 2:570<br>2:570<br>2:338<br>2:338<br>2:338     | 2:19<br>2:19<br>2:15<br>2:11<br>2:07  | 2.04<br>2.01<br>1.98<br>1.96   | 1.92<br>1.90<br>1.88<br>1.85<br>1.85  | 1.84<br>1.74<br>1.65<br>1.55<br>1.46   |
| 24        | 249-1<br>19-45<br>8-64<br>5-77  | 4.53<br>3.41<br>3.41<br>2.90   | 2.51<br>2.51<br>2.35<br>2.35<br>2.35          | 2.29<br>2.24<br>2.19<br>2.15<br>2.11  | 2.08<br>2.05<br>1.98   | 1.96<br>1.95<br>1.93<br>1.91<br>1.90  | 1.89<br>1.79<br>1.70<br>1.61<br>1.61   |
| 20        | 248-0<br>19-45<br>8-66<br>5-80  | 4 56<br>3 87<br>3 44<br>2 94   | 2.65<br>2.65<br>2.54<br>2.39<br>2.39          | 2-23<br>2-23<br>2-19<br>2-16  | 2.12<br>2.10<br>2.03<br>2.03   | 2.01<br>1.99<br>1.97<br>1.96<br>1.96  | 1.93<br>1.75<br>1.75<br>1.66   |
| 15        | 245-9<br>19-43<br>8-70<br>5-86  | <b>4</b> .62<br>3.51<br>3.22<br>3.22   | 2.48<br>2.48<br>2.48<br>2.48                  | 2:40<br>2:35<br>2:23<br>2:23<br>2:23  | 2:20<br>2:18<br>2:15<br>2:13<br>2:13   | 200<br>200<br>200<br>200<br>200<br>200<br>200<br>200<br>200<br>200  | 2.01<br>1.92<br>1.84<br>1.75<br>1.67   |
| 12        | 243-9<br>19-41<br>8-74<br>5-91  | 4 4 - 68<br>3 - 57<br>3 - 28<br>3 - 28   | 2-91<br>2-79<br>2-69<br>2-53                  | 2.48<br>2.42<br>2.34<br>2.34<br>2.31  | 2:23<br>2:23<br>2:23<br>2:23<br>2:28   | 2-16<br>2-15<br>2-13<br>2-13<br>2-10<br>2-10  | $\begin{array}{c} 2 \\ 2 \\ 0 \\ 1 \\ 1 \\ 8 \\ 1 \\ 1 \\ 7 \\ 5 \\ 1 \\ 7 \\ 5 \\ 1 \\ 7 \\ 5 \\ 1 \\ 7 \\ 5 \\ 1 \\ 7 \\ 5 \\ 1 \\ 7 \\ 5 \\ 1 \\ 7 \\ 5 \\ 1 \\ 1 \\ 7 \\ 5 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1$ |
| 10        | 241 9<br>19-40<br>8-79<br>5-96  | 4-74<br>4-74<br>3-64<br>3-35<br>3-14   | 2.98<br>2.98<br>2.67<br>2.60                  | 2.54<br>2.49<br>2.45<br>2.41<br>2.38<br>2.38  | 2:35<br>2:32<br>2:23<br>2:23<br>2:25<br>2:25<br>2:25   | 2-24<br>2-22<br>2-19<br>2-18  | 2.16<br>2.08<br>1.99<br>1.91<br>1.83   |
| 6         | 240.5<br>19.38<br>8-81<br>6-00  | 4.77<br>4.10<br>3.68<br>3.39<br>3.39   | 2.90<br>2.90<br>2.71<br>2.65                  | 2.55<br>2.49<br>2.46<br>2.46<br>2.46<br>2.46<br>2.46<br>2.46<br>2.46<br>2.46  | 2:33<br>2:33<br>2:33<br>2:33<br>2:33<br>2:33<br>2:33<br>2:33   | 2 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5   | 2.21<br>2.12<br>2.04<br>1.96   |
| æ         | 238-9<br>19-37<br>8-85<br>6-04  | 4-82<br>3-44<br>3-44<br>3-44<br>3-23   | 2.95<br>2.95<br>2.71<br>2.71                  | 2.559<br>2.559<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.551<br>2.5551<br>2.5551<br>2.5551<br>2.5551<br>2.5551<br>2.5551<br>2.5551<br>2.5551<br>2.5551<br>2.5 | 2.45<br>2.42<br>2.31<br>2.33<br>2.33   | 2:23<br>2:31<br>2:29<br>2:29<br>2:29  | 2.27<br>2.18<br>2.10<br>1.94   |
| 2         | 236-8<br>19-35<br>8-89<br>6-09  | 4-88<br>3-79<br>3-29<br>3-29   | 3.14<br>3.01<br>2.83<br>2.83                  | 2.58<br>2.58<br>2.58<br>2.58  | 2:51<br>2:49<br>2:44<br>2:44<br>2:44<br>2:42   | 2-40<br>2-39<br>2-37<br>2-36<br>2-37  | 2-33<br>2-25<br>2-17<br>2-09<br>2-01   |
| ę         | 234-0<br>19-33<br>8-94<br>6-16  | 4-96<br>3-87<br>3-87<br>3-87<br>3-87<br>3-87<br>3-87<br>3-87<br>3-87                                   | 5 5 5 0 0 0 5 5<br>5 5 5 0 0 0 5 5<br>5 5 5 5 | 2.79<br>2.74<br>2.68<br>2.68  | 2.65<br>2.65<br>2.53<br>2.53<br>2.53<br>2.53   | 2.45<br>2.45<br>2.45<br>2.45<br>2.45<br>2.45  | 2-12<br>2-25<br>2-11<br>2-11   |
| 2         | 230-2<br>19-30<br>9-01<br>6-26  | 5-05<br>3-97<br>3-97<br>3-97<br>3-97   | 3-33<br>3-11<br>2-96<br>2-96                  | 2.90<br>2.85<br>2.71<br>2.74  | 2.71<br>2.68<br>2.68<br>2.68   | 2.59<br>2.59<br>2.56<br>2.57<br>2.56  | 2-53<br>2-45<br>2-37<br>2-29<br>2-21   |
| 4         | 224.6<br>19-25<br>9-12<br>6-39  | 6-19<br>3-619<br>3-64<br>3-63<br>3-63<br>3-63  | 3-48<br>3-36<br>3-26<br>3-18<br>3-18          | 3.06<br>3.01<br>2.93<br>2.93  | 2-81<br>2-84<br>2-88<br>2-88<br>2-80<br>2-80   | 2:74<br>2:74<br>2:73<br>2:71  | 2.69<br>2.61<br>2.53<br>2.37<br>2.37   |
| •         | 215-7<br>19-16<br>9-28<br>6-59  | 5.41<br>4.76<br>4.35<br>3.86   | 3.71<br>3.59<br>3.41<br>3.41                  | 3·29<br>3·24<br>3·16<br>3·16  | <b>3.10</b><br>3.07<br>3.03<br>3.03<br>3.03  | 5 5 0 0 8 5 | 2.92<br>2.92<br>2.68<br>2.68<br>2.68   |
| 7         | 199-5<br>19-00<br>9-55<br>6-94  | 5-79<br>5-19<br>4-74<br>4-74<br>4-88<br>4-28   | 4.10<br>3.98<br>3.74<br>3.74                  | 3 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9   | 3-49<br>3-44<br>3-42<br>3-42   | 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9   | 3-32<br>3-15<br>3-16<br>3-00   |
| T         | 161-4<br>18-51<br>10-13<br>7-71 | 6-61<br>6-59<br>6-59<br>6-32<br>6-12   | 4 98<br>4 98<br>4 60<br>7 5<br>6 7<br>7 5     | <b>4</b> 5 <b>4</b> 9 <b>4</b> 5 <b>4</b> 9 <b>4</b> 5 <b>5</b> 4 9 <b>5</b> 1 3 8 1 3 8 1 1 1 1 1 1 1 1 1 1 1 1 1 1  | 4 4 4 35<br>28 32<br>28 br>28<br>28<br>28<br>28<br>28<br>28 | 4 · 24<br>4 · 23<br>4 · 20<br>4 · 18  | 4.17<br>4.08<br>3.92<br>3.84   |
| <b>IA</b> | -0.64                           | 500000   | <b>4</b> 3516                                 | 51 12 12 12 12 12 12 12 12 12 12 12 12 12   | 22222  | *****   | 8 9 9 9 8  |

Percentage Points of the F-distribution (Variance Ratio) (continued) Upper 2.5 % points

 $\frac{|S_1|}{p_1}$ , where  $s_1^2 = S_1/\nu_1$  and  $s_2^2 = S_2/\nu_3$  are independent mean squares estimating a common variance  $\sigma^3$  and based on  $\nu_1$  and  $\nu_3$  degrees of freedom, respectively.

Percentage Points of the F-distribution (Variance Ratio) (continued)  $Upper~1\,\%\,points$ 

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6

|          | 0.00                              | 8100 10 00                                | 10820  | F 10 10 F 10   | 10101   | N0007   | -00%0                                   |
|----------|-----------------------------------|---|--|--|---|---|---|
| 3        | 6366<br>99-50<br>26-13<br>13-46   | 9-02<br>6-88<br>6-88<br>4-86<br>4-31      | 3.91<br>3.17<br>3.17<br>3.17   | 2.81<br>2.65<br>2.65<br>2.65<br>2.65                 | 2-42<br>2-42<br>2-23<br>2-21<br>2-21<br>2-21<br>2-21<br>2-21<br>2-21<br>2-2   | 2:11<br>2:12<br>2:03<br>2:03<br>2:03<br>2:03<br>2:03<br>2:03<br>2:03<br>2:0   | 2:01<br>1:80<br>1:60<br>1:38            |
| 170      | 6339<br>99-49<br>26-22<br>13-56   | 9-11<br>6-97<br>5-74<br>4-95<br>4-40      | 4 00<br>3 4 5<br>3 4 5<br>9 0<br>9 4 5<br>9 0<br>9 4 5<br>9 0<br>9 0<br>9 0<br>9 0<br>9 0<br>9 0<br>9 0<br>9 0<br>9 0<br>9 0   | 2-96<br>2-34<br>2-66<br>2-66<br>2-66<br>2-66         | 2.52<br>2.46<br>2.35<br>2.35<br>2.31  | 2.23<br>2.23<br>2.11<br>2.14  | 2.11<br>1.92<br>1.73<br>1.53<br>1.32    |
| 8        | 6313<br>99-48<br>26-32<br>13-65   | 9-20<br>5-82<br>5-03<br>4-48              | 4-08<br>3-54<br>3-34<br>3-34<br>3-18   | 3.05<br>2.93<br>2.45<br>2.45<br>2.61                 | 2.60<br>2.60<br>2.40<br>2.40  | 5 5 5 3 3 3 5 5 5 5 5 5 5 5 5 5 5 5 5 5   | 2.21<br>2.02<br>1.84<br>1.66<br>1.47    |
| 3        | 6287<br>99-47<br>26-41<br>13-75   | 9-29<br>7-14<br>5-91<br>5-12<br>4-57      | 4-17<br>3-86<br>3-62<br>3-43<br>3-27   | 3-13<br>3-02<br>2-92<br>2-84<br>2-76                 | 2 5 6 8 4 0<br>5 6 8 4 0<br>5 6 8 4 0<br>7 6 8 4 0<br>7 6 8 4 0<br>7 6 8 4 0<br>7 6 9 7 6 0<br>7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 | 5 5 3 8 5<br>5 3 4 5<br>5 3 8 5<br>5 4 7<br>5 7<br>7 4 7<br>5 7<br>7 4 7<br>5 7<br>7 7<br>7 7<br>7 7<br>7 7<br>7 7<br>7 7<br>7 7<br>7 7<br>7  | 2:30<br>2:11<br>1:94<br>1:76<br>1:59    |
| 8        | 6261<br>99-47<br>26-50<br>13-84   | 9-38<br>5-09<br>5-20<br>4-65              | 4-25<br>3-76<br>3-70<br>3-351<br>3-35  | 3.21<br>3.10<br>2.92<br>2.84                         | 2:12<br>2:12<br>2:62<br>2:62<br>2:63<br>2:63  | 2.56<br>2.41<br>2.41<br>2.41  | 2:39<br>2:20<br>1:86<br>1:70            |
| 24       | 6235<br>09-46<br>26-60<br>13-93   | 9-47<br>7-31<br>6-07<br>6-28<br>4-73      | 3 4 4<br>3 3 4 0 2<br>3 4 7 0 2<br>3 4 3 3<br>3 4 5 6 6 7 1<br>3 4 6 7 1<br>3 7 6 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 | 3-29<br>3-18<br>3-08<br>3-08<br>3-08                 | 2.86<br>2.75<br>2.75<br>2.76  | 262<br>49<br>2558<br>249<br>2558<br>249<br>2558<br>249<br>2558<br>249<br>2558<br>2558<br>2558<br>2558<br>2558<br>2558<br>2558<br>255  | 2.47<br>2.29<br>2.12<br>1.95<br>1.79    |
| 8        | 6209<br>99·45<br>26·69<br>14·02   | 9-55<br>7-40<br>6-16<br>5-36<br>4-81      | 4-41<br>4-10<br>3-86<br>3-66<br>3-51   | 3-37<br>3-26<br>3-16<br>3-08<br>3-00                 | 2:18<br>2:18<br>2:18<br>2:18<br>2:18  | 2:40<br>2:66<br>2:63<br>2:60<br>2:61  | 2.55<br>2.37<br>2.03<br>1.88            |
| 15       | 6157<br>99-43<br>26-87<br>14-20   | 9-72<br>7-56<br>6-31<br>5-52<br>4-96      | 3.682<br>3.682<br>3.682<br>3.682   | 3.62<br>3.41<br>3.31<br>3.23<br>3.23                 | 5 5 5 3 3 3 3 3 5 5 5 5 5 5 5 5 5 5 5 5   | 2.48<br>2.48<br>2.48<br>2.48<br>2.48<br>2.48<br>2.48<br>2.48  | 2.70<br>2.35<br>2.35<br>2.94            |
| 13       | 6106<br>99·42<br>27·05<br>14·37   | 9-89<br>7-72<br>6-47<br>5-67<br>5-11      | 4-71<br>4-40<br>3-96<br>3-80   | 3.65<br>3.65<br>3.46<br>3.337<br>3.337<br>3.337      | 3-17<br>3-17<br>3-17<br>3-07<br>3-03  | 2.99<br>2.99<br>2.93<br>2.93<br>2.90<br>2.90  | 2.84<br>2.566<br>2.550<br>2.334<br>2.18 |
| 10       | 6056<br>99-40<br>27-23<br>14-55   | 10-05<br>7-87<br>6-62<br>5-81<br>5-26     | 4-85<br>4-54<br>4-30<br>3-94   | 3.69<br>3.69<br>3.51<br>3.43                         | 3-37<br>3-31<br>3-31<br>3-26<br>3-21  | 3 3 00<br>3 00<br>0<br>0<br>0 | 2.98<br>2.63<br>2.41<br>2.32            |
| 6        | 6022<br>99-39<br>27-35<br>14-66   | 10-16<br>7-98<br>6-72<br>5-91<br>5-35     | 4-94<br>4-63<br>4-19<br>4-13   | 3-78<br>3-78<br>3-60<br>3-60<br>3-60<br>3-60<br>3-60 | 3-46<br>3-46<br>3-35<br>3-35<br>3-35<br>3-46<br>3-35<br>3-46<br>3-35<br>3-46<br>3-35<br>3-46<br>3-35<br>3-46<br>3-35<br>3-46<br>3-35<br>3-46<br>3-35<br>3-46<br>3-35<br>3-35<br>3-35<br>3-35<br>3-35<br>3-35<br>3-35<br>3-3   | 3.22<br>3.18<br>3.15<br>3.09  | 3.07<br>2.72<br>2.41                    |
| æ        | 5981<br>99-37<br>27-49<br>14-80   | 10-29<br>8-10<br>6-84<br>6-03<br>5-47     | 5.06<br>4.74<br>4.50<br>4.30   | 4.00<br>3.89<br>3.71<br>3.63                         | 3-56<br>3-51<br>3-45<br>3-41<br>3-41<br>3-41<br>3-36  | 3.23<br>3.23<br>3.23<br>3.23<br>3.23<br>3.23<br>3.23<br>3.23  | 3.17<br>2.99<br>2.82<br>2.66<br>2.61    |
| 2        | 5928<br>99-36<br>27-67<br>14-98   | 10-46<br>8-26<br>6-99<br>6-18<br>5-61     | 5 20<br>4 4 5 8 9<br>4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4   | 4.14<br>4.03<br>3.93<br>3.84<br>3.77                 | 3-50<br>3-54<br>3-54<br>3-54<br>3-54  | 3 3 3 4 6<br>3 3 4 2 6<br>3 3 3 9 6<br>3 3 3 6<br>3 6   | 3:30<br>3:12<br>2:49<br>2:64            |
| Q        | 5859<br>99-33<br>27-91<br>15-21   | 10-67<br>8-47<br>7-19<br>6-37<br>6-37     | 5.39<br>4.682<br>4.682<br>4.682  | 4-32<br>4-20<br>4-10<br>3-94                         | 3-87<br>3-81<br>3-81<br>3-76<br>3-71<br>3-71  | 3 5 6 9 3 3 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9   | 3.47<br>3.29<br>2.96<br>2.80<br>2.80    |
| ŝ        | 5764<br>99-30<br>28-24<br>15-52   | 10-97<br>8-75<br>7-46<br>6-63<br>6-08     | 5.32<br>5.32<br>5.06<br>4.86<br>4.69   | 4 56<br>4 44<br>4 34<br>4 25<br>4 17                 | 4.10<br>3.99<br>3.94<br>3.94  | 3-85<br>3-85<br>3-78<br>3-75<br>3-73  | 3.51<br>3.51<br>3.34<br>3.17<br>3.02    |
| 4        | 5625<br>99-25<br>28-71<br>15-98   |   |  | 4-89<br>4-77<br>4-67<br>4-58<br>50                   | 4:31<br>4:31<br>4:26<br>4:22  | 4.18<br>4.14<br>4.14<br>11<br>104<br>404  | 3                                       |
| 3        | 5403<br>99-17<br>29-46<br>16-69   | 12.06<br>9.78<br>8.45<br>7.59<br>6.99     | 6 55<br>6 22<br>5 95<br>5 74<br>5 56   | 5 42<br>5 29<br>5 09<br>5 01                         | 4 4 4 9 4 4 9 4 4 9 4 4 9 4 4 9 4 4 9 4 4 9 4 7 9 4 9 7 9 7   | 4 - 68<br>4 - 68<br>4 - 68<br>4 - 57<br>4 - 57<br>4 - 57  | 4-51<br>4-31<br>3-95<br>3-78            |
| 2        | 4999-5<br>99-00<br>30-82<br>18-00 | 13.27<br>10-92<br>9.55<br>8.65<br>8.02    | 7.56<br>7.21<br>6.93<br>6.70<br>6.51   | 6-36<br>6-23<br>6-11<br>6-01<br>5-93                 | 5.85<br>5.78<br>5.66<br>5.61  | 5-57<br>5-53<br>5-49<br>5-45<br>5-42  | 5-39<br>5-18<br>4-98<br>4-79<br>4-61    |
| -        | 4052<br>98·50<br>34·12<br>21·20   | 16-26<br>13-75<br>12-25<br>11-26<br>10-56 | 10-04<br>9-65<br>9-33<br>9-07<br>8-86  | 8-68<br>8-53<br>8-40<br>8-18<br>8-18                 | 8.10<br>8.02<br>7.95<br>7.88  | 7-77<br>7-72<br>7-68<br>7-64  | 7.56<br>7.31<br>7.08<br>6.85<br>6.63    |
| <u>,</u> |                                   |   | 13215  | 15<br>1176<br>118                                    | 33228   | 238 235 236 236 236 236 236 236 236 236 236 236   | 8 20 6 4 30                             |

Percentage Points of the F-distribution (Variance Ratio) (continued)  $Upper \ 0.5 \% \ points$ 

| 8        | 25466<br>199-5<br>41-83<br>19-32   | 12-14<br>8-88<br>7-08<br>6-95<br>6-19     | 4 • 64<br>3 • 90<br>3 • 90<br>3 • 44<br>4 •  | 3.26<br>3.11<br>2.98<br>2.78<br>2.78   | 2.69<br>2.66<br>2.55<br>2.43<br>2.43<br>2.43  | 2:23<br>2:23<br>2:25<br>2:21<br>2:25<br>2:21<br>2:21<br>2:21<br>2:21<br>2:21  | 2·18<br>1·93<br>1·69<br>1·43   |
|----------|------------------------------------|---|--|--|---|---|--|
| 120      | 25359<br>199-5<br>41-99<br>19-47   | 12·27<br>9·00<br>7·19<br>6·06             | <b>4 4 75</b><br><b>3 4 934</b><br><b>3 76</b><br><b>3 76</b>  | 3.37<br>3.22<br>2.99<br>2.89   | 2:55<br>2:55<br>2:55<br>2:55  | 2.41<br>2.31<br>2.33<br>2.33  | 2.30<br>2.30<br>1.83<br>1.61<br>1.61   |
| 99       | 25253<br>199-5<br>42-15<br>19-61   | 12.40<br>9.12<br>7.31<br>6.18<br>6.41     | 4-86<br>4-12<br>3-66   | 3.48<br>3.33<br>3.21<br>3.10<br>3.00   | 2.92<br>2.34<br>2.77<br>2.66  | 2.61<br>2.56<br>2.48<br>2.48<br>2.48  | 2.42<br>2.18<br>1.96<br>1.75   |
| \$       | 25148<br>199-5<br>42-31<br>19-75   | 12.63<br>9.24<br>7.42<br>6.29<br>5.52     | 4.97<br>4.55<br>4.23<br>3.97<br>3.76   | 3.58<br>3.44<br>3.31<br>3.20<br>3.11   | 2.95<br>2.95<br>2.42<br>2.42<br>2.42  | 2.72<br>2.63<br>2.59<br>2.56  | 2.52<br>2.30<br>2.08<br>1.87<br>1.67   |
| 30       | 25044 2<br>199-5<br>42-47<br>19-89 | 12.66<br>9.36<br>7.53<br>6.40<br>5.62     | 6.07<br>4.65<br>4.33<br>3.86<br>3.86   | 3.69<br>3.54<br>3.31<br>3.30<br>3.21   | 3.12<br>3.05<br>2.98<br>2.87<br>2.87  | 2.82<br>2.73<br>2.66<br>2.66  | 2.63<br>2.40<br>2.19<br>1.98<br>1.79   |
| 24       | 24940<br>199-5<br>42-62<br>20-03   | 12.78<br>9.47<br>7.65<br>6.50<br>5.73     | 5.17<br>4.76<br>4.43<br>4.17<br>3.96   | 3-79<br>3-64<br>3-51<br>3-40<br>3-31   | 3.22<br>3.15<br>3.08<br>3.02<br>2.97  | 2.92<br>2.83<br>2.76<br>2.76  | 2.73<br>2.50<br>2.99<br>1.90   |
| 30       | 24836<br>199-4<br>42-78<br>20-17   | 12-90<br>9-59<br>7-75<br>6-61<br>5-83     | 6.27<br>4.53<br>4.53<br>4.06   | 3-88<br>3-73<br>3-50<br>3-40   | 3.32<br>3.32<br>3.18<br>3.12<br>3.06  | 3.01<br>2.93<br>2.89<br>2.89  | 2.82<br>2.60<br>2.19<br>2.19   |
| 15       | 24630 2<br>199-4<br>43-08<br>20-44 | 13-15<br>9-81<br>7-97<br>6-81<br>6-03     | 5.47<br>5.05<br>4.72<br>4.25   | 4-07<br>3-92<br>3-68<br>3-69   | 3 3 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2   | 3-20<br>3-15<br>3-11<br>3-04  | 3-01<br>2-78<br>2-57<br>2-37<br>2-19   |
| 12       | 24426<br>199-4<br>43-39<br>20-70   | 13-38<br>10-03<br>8-18<br>7-01<br>6-23    | 5-66<br>5-24<br>4-91<br>4-43   | 4-25<br>3-97<br>3-76<br>3-76   | 3.68<br>3.54<br>3.47<br>3.47  | 3.33<br>3.33<br>3.28<br>3.28<br>3.25  | 3.18<br>2.95<br>2.36<br>2.36   |
| 10       | 24224<br>199-4<br>43-69<br>20-97   | 13.62<br>10.25<br>8.38<br>7.21<br>6.42    | 5 - 5 - 5 - 5 - 5 - 5 - 5 - 5 - 5 - 5 -  | 4 4 4 4 4 4 4 4 4 4 4 2 4 2 4 4 1 4 4 2 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3  | 3.47<br>3.47<br>3.64<br>3.64  | 3-54<br>3-45<br>3-45<br>3-41<br>3-38  | 3:12<br>3:12<br>2:71<br>2:71<br>2:71   |
| 6        | 24091 24091 24091 21-14            | 13-77<br>10-39<br>8-51<br>7-34<br>6-64    | 5-97<br>5-54<br>5-20<br>4-94   | 4-54<br>4-38<br>4-25<br>4-14   | 3.996<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.975<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.9755<br>3.97555<br>3.9755<br>3.97555<br>3.97555<br>3.97555<br>3.97555<br>3.975555<br>3.97555555555555555555555555555555555555 | 3.60<br>3.56<br>3.56<br>8.52<br>8.48<br>8.48  | 3.45<br>3.22<br>3.01<br>2.81   |
| ø        | 23025<br>199-4<br>44-13<br>21-35   | 13-96<br>10-57<br>8-68<br>7-50<br>6-69    | 6-12<br>5-35<br>5-35<br>4-86   | 4 4 67<br>4 4 52<br>4 28<br>4 18<br>8 18   | 3.334<br>3.94<br>3.88<br>88<br>83<br>83<br>83   | 3-78<br>3-73<br>3-65<br>3-61  | 2:03<br>2:03<br>2:03<br>2:03<br>2:03<br>2:03<br>2:03<br>2:03   |
| 2        | 23715<br>199-4<br>44-43<br>21-62   | 14-20<br>10-79<br>8-89<br>7-69<br>6-88    | 0.35<br>5<br>5<br>5<br>5<br>5<br>5<br>5<br>5<br>5<br>6<br>0<br>3<br>5<br>5<br>5<br>0<br>3<br>5<br>5<br>5<br>5<br>5<br>0<br>3<br>5<br>5<br>5<br>0<br>3<br>5<br>5<br>5<br>0<br>5<br>3<br>0<br>5<br>5<br>0<br>0<br>3<br>0<br>0<br>5<br>0<br>0<br>3<br>0<br>0<br>5<br>0<br>0<br>0<br>0 | 4 4 4 4<br>6 6 5<br>7 4 6<br>7 6<br>7 6<br>7 6<br>7 6<br>7 7 7 7 7 7 7 7 7 7 7 | 4 - 26<br>4 - 18<br>4 - 11<br>3 - 99<br>3 - 99  | 3-94<br>3-85<br>3-85<br>3-81<br>3-77  | 3.51<br>3.51<br>3.29<br>2.90   |
| ¢        | 437<br>199-3<br>44-84<br>21-97     | 14.61<br>11.07<br>9.16<br>7.95<br>7.13    | 6-54<br>6-10<br>5-76<br>5-26<br>8-26   | 5-07<br>4-91<br>4-66<br>4-66   | 4-4-7<br>4-33<br>4-26<br>4-20   | 4-15<br>4-10<br>4-06<br>3-98  | 3.95<br>3.71<br>3.49<br>3.28<br>3.09   |
| so.      | 23056 23<br>199-3<br>5 22-46       | 14-94<br>11-46<br>9-52<br>8-30<br>7-47    | 6-87<br>6-42<br>6-07<br>5-79<br>5-56   | 5-37<br>5-21<br>5-07<br>4-96<br>4-85   | 4-76<br>4-68<br>4-61<br>4-49  | 4 4 4 3 4 3 4 3 3 8 3 4 3 3 4 5 3 4 5 3 4 5 3 4 5 3 4 5 5 6 0 5 4 5 6 0 5 4 5 6 0 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 | 4-23<br>3-5-76<br>3-5-76<br>3-5-76   |
| 4        | 22500 2<br>199·2<br>46·19<br>23·15 | 15.56<br>12.03<br>10.05<br>8-81<br>7-96   | 7.34<br>6.52<br>6.03<br>6.03   | 5-80<br>5-50<br>5-37<br>5-27   | 5-17<br>5-09<br>4-95<br>4-895   | 48-7-4<br>47-4<br>47-70<br>460<br>66  | 9.444.60<br>9.414.00<br>9.924.14<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.925<br>7.955<br>7.955<br>7.955<br>7.955<br>7.955<br>7.9557<br>7.9557<br>7.9557<br>7.95577<br>7.95577<br>7.955777<br>7.9557777<br>7.9557777777777 |
| 3        | 21615 2<br>199-2<br>47-47<br>24-26 | 16-53<br>12-92<br>10-88<br>9-60<br>8-72   | 8-08<br>7-60<br>6-03<br>6-68   | 6-48<br>6-30<br>6-16<br>6-03<br>5-92   | 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5   | 5-46<br>5-41<br>5-36<br>5-32<br>5-28  | 4 5 0 8<br>4 5 7 3<br>4 5 5 0<br>8 5 0<br>8 6<br>8 6<br>8 7<br>3 8<br>4 5 5 0<br>8 6<br>8 7<br>3 8<br>4 5 5 0<br>8 7<br>8 7<br>8 7<br>8 7<br>8 7<br>8 7<br>8 7<br>8 7<br>8 7<br>8 7  |
| 3        | 20000 2<br>199-0<br>49-80<br>26-28 | 18-31<br>14-54<br>12-40<br>11-04<br>10-11 | 9-43<br>8-91<br>8-51<br>7-92   | 7-70<br>7-51<br>7-35<br>7-21   | 6-99<br>6-89<br>6-73<br>6-73  | 6-60<br>6-54<br>6-49<br>6-40<br>6-40  | 6-35<br>6-07<br>5-79<br>5-54<br>5-30   |
| -        | 6211<br>198·5<br>55·55<br>31·33    | 22-78<br>18-63<br>16-24<br>14-69<br>13-61 | 12-83<br>12-83<br>11-75<br>11-37<br>11-37  | 10-80<br>10-58<br>10-58<br>10-22<br>10-07  | 9-94<br>9-63<br>9-63<br>9-65  | 9-48<br>9-41<br>9-34<br>9-28<br>9-23  | 9.18<br>8.49<br>8.18<br>7.88<br>8.18   |
| <u>,</u> |                                    | 50780                                     | 132110   | 15<br>16<br>19<br>19   | 2532210   | 29<br>29<br>29<br>29<br>29  | 8 <b>1</b> 2 6 4 3   |

Percentage Points of the F- distribution (Variance Ratio) (continued) Upper 0.1% points

5

| points       |
|--------------|
| %            |
| 0 <b>·</b> 1 |
| Upper        |

| 8       | 3366*<br>999-5<br>123-5<br>44-05   | 23-79<br>16-75<br>11-70<br>9-33<br>7-81                               | 6-76<br>6-00<br>6-8-97<br>4-97<br>60         | 4:31<br>4:06<br>3:85<br>3:67<br>3:51  | 3-38<br>3-16<br>3-16<br>2-97<br>2-97   | 2.83<br>2.15<br>2.69<br>2.69<br>2.69   | 2.59<br>2.23<br>1.89<br>1.64                 |
|---------|------------------------------------|---|--|---|--|--|--|
|         |                                    |   |  |   |  | 90<br>90<br>88<br>88<br>81<br>81   |  |
| 120     | 6340*<br>999-5<br>124-0<br>44-40   | 24.06<br>15.99<br>11.91<br>9.53<br>8.00                               | 6-94<br>6-17<br>6-17<br>4-17                 | 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4   | 3.54<br>3.32<br>3.12<br>3.14<br>3.14   | 886660<br>666666   | 2.76<br>2.41<br>2.08<br>1.76<br>1.45         |
| 60      | 6313<br>999-5<br>124-5<br>44-75    | 24-33<br>16-21<br>12-12<br>9-73<br>8-19                               | 7-12<br>6-35<br>5-76<br>5-30<br><b>4</b> -94 | 4 4 4 4 6<br>4 9 4 9<br>3 4 4 1 8<br>3 8 4 00<br>8 4 00<br>8 4 00                                     | 3-70<br>3-58<br>3-29<br>3-29<br>2-29   | 3.22<br>3.15<br>3.08<br>2.92<br>2.92   | 2-92<br>2-57<br>2-25<br>1-95<br>1-68         |
| 40      | 6287*<br>999-5<br>125-0<br>45-09   | 24-60<br>16-44<br>12-33<br>9-92<br>8-37                               | 7-30<br>6-52<br>5-93<br>5-47<br>5-10         | 4 80<br>4 54<br>4 15<br>3 99<br>3 99  | 88<br>87<br>85<br>85<br>85<br>85<br>85<br>85<br>85<br>85<br>85<br>85<br>85<br>85<br>85 | 3:37<br>3:30<br>3:23<br>3:18<br>3:12   | 3.07<br>2.73<br>2.41<br>2.11<br>1.84         |
| 30      | 6261*<br>999-5<br>125-4<br>45-43   | 24-87<br>16-67<br>12-53<br>10-11<br>8-55                              | 7-47<br>6-68<br>6-09<br>5-63<br>5-25         | 4-95<br>4-70<br>4-48<br>4-14  | 4-00<br>3-78<br>3-59<br>3-59   | 3.52<br>3.44<br>3.338<br>3.22<br>27  | 3-22<br>2-87<br>2-55<br>1-99                 |
| 24      | 6235*<br>999-5<br>125-9<br>45-77   | 25-14<br>16-89<br>12-73<br>10-30<br>8-72                              | 7.64<br>6.85<br>6.25<br>5.78<br>5.41         | 5-10<br>4-85<br>4-63<br>4-29<br>4-29  | 4-15<br>3-92<br>3-74<br>3-74   | 3-66<br>3-59<br>3-52<br>3-46<br>3-41   | 3-36<br>3-01<br>2-69<br>2-13<br>2-13         |
| 30      | 6209*<br>999-4<br>126-4<br>46-10   | $\begin{array}{c} 25.39\\ 17.12\\ 12.93\\ 10.48\\ 8.90\\ \end{array}$ | 7-80<br>6-40<br>5-56                         | 6 25<br>4 4 4 4<br>4 5<br>9 9 9<br>7 8<br>7 8<br>7 8<br>7 8<br>7 8<br>7 8<br>7 8<br>7 8<br>7 8<br>7 8 | 4-29<br>4-17<br>3-96<br>3-87   | 3-79<br>3-72<br>3-66<br>3-54   | 3-49<br>3-15<br>2-83<br>2-83<br>2-83<br>2-27 |
| 15      | 6158*<br>999-4<br>127-4<br>46-76   | 25-91<br>17-56<br>13-32<br>10-84<br>9-24                              | 8-13<br>7-32<br>6-71<br>6-23<br>6-23         | 5-57<br>5-27<br>5-05<br>4-80<br>70  | 4 4 66<br>4 4 4 66<br>4 1 2 3 3 3 4 4 4 4 5 6<br>4 1 2 3 3 3 4 5 6                     | 4<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9<br>9 | 3-75<br>3-40<br>3-40<br>2-78<br>2-78<br>2-78 |
| 13      | 6107*<br>999-4<br>128-3<br>47-41   | 26-42<br>17-99<br>13-71<br>11-19<br>9-57                              | 8-45<br>7-63<br>6-52<br>6-13                 | 5-81<br>5-55<br>5-13<br>5-13<br>4-97  | 4 4 4 4 8<br>9 4 4 4 8<br>9 9 8 8<br>9 9 8<br>9 9 8<br>9 8<br>9 8<br>9 8<br>9 8<br>9   | 4 31<br>4 24<br>4 17<br>4 11<br>4 05   | 4-00<br>3-64<br>3-31<br>2-74                 |
| 10      | 6056*<br>999-4<br>129-2<br>48-05   | 26-92<br>18-41<br>14-08<br>11-54<br>9-89                              | 8-75<br>7-92<br>6-80<br>6-40                 | 6-08<br>5-81<br>5-39<br>5-22<br>5-22  | 5-08<br>4-95<br>4-13<br>4-13<br>4-13<br>4-13<br>4-13<br>4-13<br>4-13<br>4-13           | 4-4-66<br>4-4-4-8<br>4-29<br>20<br>29  | 4-24<br>3-54<br>2-96<br>2-96                 |
| 6       | 6023*<br>999-4<br>129-9<br>48-47   | 27-24<br>18-69<br>14-33<br>11-77<br>10-11                             | 8-96<br>6-98<br>6-98<br>6-98<br>6-98<br>6-98 | 6-26<br>5-98<br>5-75<br>5-75<br>5-75  | 5-24<br>5-11<br>4-89<br>4-89<br>4-89   | 4-64<br>4-64<br>4-57<br>4-55<br>4-55   | 4-39<br>4-02<br>3-69<br>3-38<br>3-38<br>3-10 |
| 8       | 5981*<br>999-4<br>130-6<br>49-00   | 27.64<br>19-03<br>14-63<br>12-04<br>10-37                             | 9-20<br>8-35<br>7-71<br>7-21<br>6-80         | 6-47<br>6-19<br>5-96<br>5-76<br>5-76  | 5-44<br>5-31<br>5-19<br>5-09<br>4-99   | 4 4 91<br>4 4 4 83<br>4 76<br>4 69<br>4 69   | 4-68<br>4-21<br>3-87<br>3-555<br>3-27        |
| 7       | 5929*<br>999-4<br>131-6<br>49-66   | 28-16<br>19-46<br>15-02<br>12-40<br>10-70                             | 9-52<br>8-66<br>8-00<br>7-49<br>7-08         | 6-74<br>6-46<br>6-22<br>6-02<br>5-85  | 5-56<br>5-56<br>5-33<br>5-33<br>5-33<br>5-33<br>5-33<br>5-33                           | 5-15<br>5-07<br>5-00<br>4-93<br>4-93   | 4-44<br>4-44<br>3-77<br>3-77                 |
| ę       | 5859*<br>999-3<br>132-8<br>50-53   | 28-84<br>20-03<br>15-52<br>12-86<br>11-13                             | 9-92<br>9-05<br>7-86<br>7-43                 | 7-09<br>6-81<br>6-56<br>6-35<br>6-35  | 6-02<br>5-55<br>555<br>555<br>555<br>555<br>555<br>555<br>555<br>555<br>5              | 5-46<br>5-38<br>5-31<br>5-24<br>5-18   | 6.12<br>4.73<br>3.74<br>4.37<br>3.74         |
| ю       | 5764*<br>999.3<br>134.6<br>51.71   | 29-75<br>20-81<br>16-21<br>13-49<br>11-71                             | 10.48<br>9.58<br>8.89<br>8.35<br>7.92        | 7-67<br>7-27<br>7-02<br>6-81<br>6-82  | 6-46<br>6-32<br>6-19<br>5-98<br>5-98   | 5-88<br>5-88<br>5-66<br>5-66   | 5.53<br>5.13<br>4.76<br>4.10                 |
| 4       | 5625*<br>999-2<br>137-1<br>53-44   | 31.09<br>21.92<br>17.19<br>14.39<br>12.66                             | 11.28<br>10.35<br>9.63<br>8.62<br>8.62       | 8-25<br>7-94<br>7-68<br>7-68<br>7-26  | 7-10<br>6-81<br>6-69<br>6-69   | 6-49<br>6-41<br>6-33<br>6-25<br>6-19   | 6-12<br>5-70<br>4-95<br>4-62                 |
| ю       | 5404*<br>999.2<br>141.1<br>56.18   | 33-20<br>23-70<br>18-77<br>15-83<br>13-90                             | 12-55<br>11-56<br>10-80<br>10-21<br>9-73     | 9-34<br>9-00<br>8-73<br>8-49<br>8-28  | 8-10<br>7-94<br>7-80<br>7-67<br>7-55   | 7-45<br>7-36<br>7-27<br>7-19<br>7-12   | 7-05<br>6-60<br>6-17<br>5-79<br>5-42         |
| n       | 5000*<br>999-0<br>148-5<br>61-25   | 37-12<br>27-00<br>21-69<br>18-49<br>16-39                             | 14-91<br>13-81<br>12-97<br>12-31<br>11-78    | 11-34<br>10-97<br>10-66<br>10-39<br>10-39   | 9-95<br>9-61<br>9-61<br>9-34   | 8-9-22<br>8-92<br>8-93<br>8-93<br>8-93<br>8-93<br>8-93<br>8-93<br>8-93<br>8-93                   | 8-77<br>8-25<br>7-76<br>7-32<br>6-91         |
| -       | 4053* 5<br>998-5<br>167-0<br>74-14 | 47.18<br>35.51<br>29.25<br>22.88                                      | 21.04<br>19.69<br>18.64<br>17.81<br>17.14    | 16-59<br>16-12<br>15-72<br>15-38<br>15-08   | 14-82<br>14-59<br>14-38<br>14-38<br>14-03  | 13.88<br>13.74<br>13.61<br>13.50<br>13.39  | 13-29<br>12-61<br>11-97<br>11-38<br>10-83    |
| · · / · | -004                               | 10.01.00  | 91254  | 19226   | \$2222   | 282728   | 8 20 6 9 30                                  |

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#### Percentage Points of the t-distribution

|     |                           |             |             |               |                |                 | _               |
|-----|---------------------------|-------------|-------------|---------------|----------------|-----------------|-----------------|
| v   | Q = <b>0.4</b> $2Q = 0.8$ | 0·25<br>0·5 | 0·05<br>0·1 | 0·025<br>0·05 | 0-005<br>0-01  | 0.0025<br>0.005 | 0.0005<br>0.001 |
| 1   | 0.325                     | 1.000       | 6.314       | 12.706        | 63.657         | 127.32          | 636-62          |
| 2   | ·289                      | 0.816       | 2.920       | 4.303         | 9.925          | 14.089          | 31.598          |
| 3   | ·277                      | ·765        | 2.353       | 3.182         | 5.841          | 7.453           | 12.924          |
| 4   | ·271                      | •741        | 2.132       | 2.776         | 4.604          | 5.598           | 8.610           |
| 5   | 0.267                     | 0.727       | 2.015       | 2.571         | 4.032          | 4.773           | 6.869           |
| 6   | ·265                      | ·718        | 1.943       | 2.447         | 3.707          | 4.317           | 5·959           |
| 7   | ·263                      | .711        | 1.895       | 2.365         | 3.499          | 4.029           | 5.408           |
| 8   | ·262                      | .706        | 1.860       | 2.306         | 3.355          | 3.833           | 5.041           |
| 9   | ·261                      | ·703        | 1.833       | 2.262         | 3.250          | 3.690           | 4.781           |
| 10  | 0.260                     | 0.700       | 1.812       | 2.228         | 3.169          | 3·581           |                 |
| 11  | ·260                      | •697        | 1.796       | 2.201         | 3.109          | 3.497           | 4.587           |
| 12  | .259                      | ·695        | 1.782       | 2.179         | 3.100          | 3.497           | 4.437           |
| 13  | ·259                      | ·694        | 1.771       | 2.160         | 3.035          | 3.428           | 4.318           |
| 14  | .258                      | -692        | 1.761       | 2.145         | 2.977          | 3.372           | 4·221<br>4·140  |
| 15  | 0.258                     | 0.691       | 1.753       | 2.130         | 2.947          |                 |                 |
| 16  | ·258                      | ·690        | 1.746       | 2.131         | 2.947          | 3·286<br>3·252  | 4.073           |
| 17  | +257                      | -689        | 1.740       | 2.120         | 2.898          | 3·232<br>3·222  | 4.015           |
| 18  | ·257                      | -688        | 1.734       | 2.110         | 2.838          | 3·222<br>3·197  | 3.965           |
| 19  | ·257                      | .688        | 1.729       | 2.093         | 2.878          | 3.197           | 3·922<br>3·883  |
| 20  | 0.257                     | 0.687       | 1.725       | 2.086         | 2.845          | 3.153           |                 |
| 21  | -257                      | ·686        | 1.721       | 2.080         | 2.843          | 3.135           | 3.850           |
| 22  | -256                      | -686        | 1.717       | 2.080         | 2.819          | 3.135           | 3.819           |
| 23  | ·256                      | .685        | 1.714       | 2.069         | 2.813          | 3.119           | 3.792           |
| 24  | ·256                      | ·685        | 1.711       | 2.064         | 2.797          | 3.091           | 3·767<br>3·745  |
| 25  | 0.256                     | 0.684       | 1.708       | 2.060         | 2.787          |                 |                 |
| 26  | -256                      | •684        | 1.708       | 2.000         | 2.787          | 3·078           | 3.725           |
| 27  | -256                      | ·684        | 1.703       | 2.050         | 2.779          | 3.067           | 3.707           |
| 28  | ·256                      | .683        | 1.703       | 2.032         |                | <b>3</b> .057   | 3.690           |
| 29  | -256                      | •683        | 1.699       | 2.048         | 2·763<br>2·756 | 3.047           | 3.674           |
|     |                           |             |             |               |                | 3.038           | <b>3</b> ∙659   |
| 30  | 0.256                     | 0.683       | 1.697       | 2.042         | 2.750          | 3.030           | 3.646           |
| 40  | ·255                      | •681        | 1.684       | 2.021         | 2.704          | 2.971           | <b>3</b> ∙551   |
| 60  | ·254                      | ·679        | 1.671       | 2.000         | 2.660          | 2.915           | 3.460           |
| 120 | ·254                      | ·677        | 1.658       | 1.980         | 2.617          | 2.860           | 3.373           |
| 8   | ·253                      | ·674        | 1.645       | 1.960         | 2.576          | 2.807           | 3 291           |

 $Q=1-P(t|\nu)$  is the upper-tail area of the distribution for  $\nu$  degrees of freedom, appropriate for use in a single-tail test. For a two-tail test, 2Q must be used.

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|     | 0.995                   | ;          | 0.990           | 0.975                    | 0.950                | 0.900           | 0.750            | 0.500              |
|-----|-------------------------|------------|-----------------|--------------------------|----------------------|-----------------|------------------|--------------------|
| 200 | 2704.]                  |            | 157088.10-9     | 000000.10.0              |                      |                 |                  |                    |
|     | 0.01002                 |            | 0.0201007       | 982069.10-9<br>0.0506356 | 393214.10-8          | 0.0157908       | 0.1015308        | 0.454936           |
| -   | 0.01002                 |            | 0.114832        | 0.0300330<br>0.215795    | 0·102587<br>0·351846 | 0.210721        | 0.575364         | 1.38629            |
| -   | 0.20698                 |            | 0.297109        | 0.213795                 |                      | 0.584374        | 1.212534         | 2.36597            |
| 0   | 0.20030                 | 58         | 0.297109        | 0.464319                 | 0.710723             | 1.063623        | 1.92256          | 3.35669            |
| 0   | 0.41174                 | <b>4</b> 2 | 0.554298        | 0.831212                 | 1.145476             | 1.61031         | 2.67460          | 4.35146            |
| 0   | 0.67572                 | 27         | 0.872090        | 1.23734                  | 1.63538              | $2 \cdot 20413$ | 3.45460          | 5.34812            |
| 0   | 0.98925                 | 56         | 1.239043        | 1.68987                  | $2 \cdot 16735$      | 2.83311         | 4.25485          | 6-34581            |
| 1   | 1.34441                 | 1          | 1.64650         | 2.17973                  | 2.73264              | 3.48954         | 5.07064          | 7.34412            |
| 1   | l·73493                 | 3          | 2.08790         | 2.70039                  | 3.32511              | 4.16816         | 5.89883          | 8.34283            |
| 9   | 2.15586                 | 3          | 2.55821         | 3.24697                  | 3.94030              | 4.96510         | 0 79790          | 0.04102            |
|     | 2·60322                 | -          | 3.05348         | 3.81575                  | 3·94030<br>4·57481   | 4.86518         | 6.73720          | 9.34182            |
|     | 3·07382                 |            | 3.57057         | 4.40379                  | 5.22603              | 5.57778         | 7.58414          | 10.3410            |
|     | 3.56503                 |            | 4.10692         | 5.00875                  | 5.89186              | 6.30380         | 8.43842          | 11.3403            |
|     | 1·07467                 | -          | 4.66043         | 5.00873<br>5.62873       |                      | 7.04150         | 9.29907          | 12.3398            |
| 4   | 1.01401                 | '          | 4.00043         | 5.02873                  | 6.57063              | 7.78953         | 10.1653          | 1 <b>3</b> ·3393   |
| 4   | <b>4</b> ∙60092         | 2          | $5 \cdot 22935$ | $6 \cdot 26214$          | 7.26094              | 8.54676         | 11.0365          | 14.3389            |
|     | 5.14221                 |            | $5 \cdot 81221$ | 6.90766                  | 7.96165              | 9.31224         | 11.9122          | 15.3385            |
| 5   | 5.69722                 | 2          | 6-40776         | 7.56419                  | 8.67176              | 10.0852         | 12.7919          | 16.3382            |
| 6   | <b>3</b> ∙26480         | )          | 7.01491         | 8.23075                  | 9.39046              | 10.8649         | 13.6753          | 17.3379            |
| 6   | 6.84397                 | 7          | 7.63273         | 8.90652                  | 10.1170              | 11.6509         | $14 \cdot 5620$  | 18.3377            |
| 7   | 7.43384                 | 1          | 8.26040         | 9.59078                  | 10.8508              | 12.4426         | 15.4518          | 19.3374            |
|     | 8.03365                 | -          | 8.89720         | 10-28293                 | 11.5913              | 13.2396         | 16.3444          | 20.3372            |
| -   | 8.64272                 |            | 9.54249         | 10.9823                  | 12.3380              | 14.0415         | 17.2396          | 20.3372<br>21.3370 |
|     | 9.26043                 |            | 10.19567        | 11.6886                  | 13.0905              | 14.8480         | 18.1373          | 22.3369            |
|     | 9.88623                 |            | 10.8564         | 12.4012                  | 13.8484              | 15.6587         | 19.0373          | 23.3367            |
|     |                         |            |                 |                          | 10 0101              | 10 0001         | 10 0010          | 23.3307            |
|     | 0·519 <b>7</b>          |            | 11.5240         | 13.1197                  | 14.6114              | 16-4734         | 19.9393          | 24.3366            |
|     | 1.1602                  |            | 12.1981         | 13.8439                  | 15.3792              | 17.2919         | 20.8434          | $25 \cdot 3365$    |
|     | 1.8076                  |            | 12.8785         | 14.5734                  | 16·1514              | 18.1139         | 21.7494          | 26.3363            |
|     | 2· <b>4</b> 61 <b>3</b> |            | 13.5647         | 15.3079                  | 16.9279              | 18.9392         | $22 \cdot 6572$  | 27.3362            |
| 13  | 3-1211                  |            | 14.2565         | 16.0471                  | 17.7084              | 19.7677         | 23.5666          | 28.3361            |
| 13  | 3.7867                  |            | 14-9535         | 16.7908                  | 18-4927              | 20.5992         | 24.4776          | 29.3360            |
|     | 0.7065                  |            | 22.1643         | 24.4330                  | 26.5093              | 29.0505         | 33.6603          |                    |
|     | 7.9907                  |            | 29.7067         | 32.3574                  | 34.7643              | 37.6886         | 42.9421          | 39∙3353<br>49∙3349 |
|     | 5.5345                  |            | 37.4849         | 40.4817                  | 43.1880              | 46.4589         | 52·2938          | 49·3349<br>59·3347 |
| 4.7 |                         |            |                 |                          |                      |                 |                  | 30 0011            |
|     | 3·2752                  |            | 45.4417         | 48.7576                  | 51.7393              | $55 \cdot 3289$ | 61.6983          | 69.3345            |
|     | 1.1719                  |            | 53.5401         | 57.1532                  | 60.3915              | $64 \cdot 2778$ | 7 <b>1</b> ·1445 | 79.3343            |
|     | 9.1963                  |            | 61.7541         | 65.6466                  | 69.1260              | 73-2911         | 80.6247          | 89.3342            |
| 67  | 7.3276                  |            | 70·0649         | 74.2219                  | 77.9295              | 82.3581         | 90.1332          | 99·3341            |
| - 2 | 2.5758                  |            | -2.3263         | -1.9600                  | -1.6449              | -1.2816         | - 0.6745         | 0.0000             |
| - 2 | 2.5758                  |            | - 2.3263        | -1.9600                  | - 1.6449             |                 | - 1.2816         | -1.2816 -0.6745    |

#### Percentage Points of the X<sup>2</sup>-Distribution

 $Q = Q(\chi^2 \mid \nu) = 1 - P(\chi^2 \mid \nu) = 2^{-i\nu} \{\Gamma(\frac{1}{2}\nu)\}^{-1} \int_{\chi^2}^{\infty} e^{-ix} x^{i\nu-1} dx.$ 

| 0   |                 |                 |                 | 1               |                 |                 |                  |
|-----|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|------------------|
| v   | 0.250           | 0.100           | 0.020           | 0.025           | 0.010           | 0.005           | 0.001            |
| 1   | 1.32330         | 2.70554         | 3.84146         | 5.02389         | 6.63490         | 7.87944         | 10.000           |
| 2   | 2.77259         | 4.60517         | 5.99146         | 7.37776         | 9.21034         | 10.5966         | 10.828           |
| 3   | 4.10834         | 6.25139         | 7.81473         | 9.34840         | 11.3449         | 12.8382         | 13.816<br>16.266 |
| 4   | 5.38527         | 7.77944         | 9.48773         | 11.1433         | 13.2767         | 12.8382         | 18.467           |
| 5   | 6.62568         | <b>9</b> ·23636 | 11.0705         | 12.8325         | 15.0863         | 16.7496         | 20.515           |
| 6   | 7.84080         | 10.6446         | 12.5916         | $14 \cdot 4494$ | 16.8119         | 18.5476         | 22.458           |
| 7   | 9.03715         | 12.0170         | 14.0671         | 16.0128         | 18.4753         | 20.2777         | 24.322           |
| 8   | 10.2189         | 13.3616         | 15.5073         | 17.5345         | 20.0902         | 21.9550         | 26.125           |
| 9   | 11.3888         | 14.6837         | 16.9190         | 19.0228         | 21.6660         | 23.5894         | 27.877           |
| 10  | 12.5489         | 15.9872         | 18.3070         | 20.4832         | 23.2093         | 25.1882         | 29.588           |
| 11  | 13.7007         | $17 \cdot 2750$ | 19.6751         | 21.9200         | 24.7250         | 26.7568         | 31.264           |
| 12  | 14.8454         | 18.5493         | <b>21</b> ·0261 | 23.3367         | 26.2170         | 28.2995         | 32.909           |
| 13  | 15.9839         | 19.8119         | $22 \cdot 3620$ | 24.7356         | 27.6882         | 29.8195         | 34.528           |
| 14  | 17-1169         | 21.0641         | 23.6848         | 26.1189         | 29.1412         | 31.3194         | 36.123           |
| 15  | 18.2451         | 22.3071         | 24.9958         | 27.4884         | 30.5779         | 32.8013         | 37.697           |
| 16  | 19.3689         | $23 \cdot 5418$ | $26 \cdot 2962$ | 28.8454         | 31.9999         | $34 \cdot 2672$ | 39.252           |
| 17  | 20.4887         | 24.7690         | 27.5871         | 30.1910         | 33.4087         | 35.7185         | 40.790           |
| 18  | $21 \cdot 6049$ | 25.9894         | $28 \cdot 8693$ | $31 \cdot 5264$ | 34.8053         | 37.1565         | 42.312           |
| 19  | 22.7178         | 27.2036         | 30.1435         | $32 \cdot 8523$ | 36.1909         | 38.5823         | 43.820           |
| 20  | 23.8277         | 28.4120         | 31.4104         | <b>34</b> ·1696 | 37.5662         | 39.9968         | <b>45·3</b> 15   |
| 21  | $24 \cdot 9348$ | 29.6151         | 32.6706         | 35.4789         | 38.9322         | <b>41</b> ·4011 | 46.797           |
| 22  | 26.0393         | 30.8133         | 33.9244         | 36.7807         | 40.2894         | 42.7957         | 48.268           |
| 23  | $27 \cdot 1413$ | 32.0069         | 35.1725         | 38.0756         | 41.6384         | 44.1813         | 49.728           |
| 24  | $28 \cdot 2412$ | 33.1962         | 36.4150         | 39.3641         | 42.9798         | 45.5585         | 51.179           |
| 25  | 29.3389         | 34.3816         | 37.6525         | 40.6465         | 44.3141         | 46.9279         | 52.618           |
| 26  | 30.4346         | $35 \cdot 5632$ | $38 \cdot 8851$ | 41.9232         | 45.6417         | 48.2899         | 54.052           |
| 27  | $31 \cdot 5284$ | 36.7412         | 40.1133         | 43.1945         | 46.9629         | 49.6449         | 55.476           |
| 28  | 32.6205         | 37.9159         | 41.3371         | 44.4608         | 48.2782         | 50.9934         | 56.892           |
| 29  | 33.7109         | 39.0875         | 42.5570         | 45.7223         | 49.5879         | 52.3356         | <b>5</b> 8·301   |
| 30  | 34.7997         | 40.2560         | 43.7730         | 46.9792         | 50.8922         | 53.6720         | 59.703           |
| 40  | 45.6160         | 51.8051         | 55.7585         | 59.3417         | 63.6907         | 66.7660         | 73.402           |
| 50  | 56.3336         | 63.1671         | 67.5048         | 71.4202         | 76.1539         | 79.4900         | 86.661           |
| 60  | $66 \cdot 9815$ | 74.3970         | 79.0819         | 83-2977         | 88·3794         | 91.9517         | 99.607           |
| 70  | 77.5767         | 85.5270         | 90.5312         | 95.0232         | 100.425         | 104.215         | 112.317          |
| 80  | 88.1303         | 96.5782         | $101 \cdot 879$ | 106-629         | 112.329         | 116.321         | 124.839          |
| 90  | 98.6499         | 107.565         | 113.145         | 118.136         | $124 \cdot 116$ | 128.299         | 137.208          |
| 100 | 109.141         | 118-498         | 124.342         | 129.561         | $135 \cdot 807$ | 140.169         | 149-449          |
| x   | +0.6745         | +1.5816         | +1.6449         | +1.9600         | +2.3263         | +2.5758         | + 3.0902         |

#### Percentage Points of the X<sup>2</sup>-Distribution (continued)

For  $\nu > 100$  take

$$\chi^2 = \nu \left\{ 1 - \frac{2}{9\nu} + X \sqrt{\frac{2}{9\nu}} \right\}^3$$
 or  $\chi^2 = \frac{1}{2} \{ X + \sqrt{(2\nu - 1)} \}^2$ 

according to the degree of accuracy required. X is the standardized normal deviate corresponding to P=1-Q, and is shown in the bottom line of the table.

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# Appendix

## HP-IB

"HP-IB" stands for Hewlett-Packard Interface Bus and is our version of IEEE Standard 488,1975 which is a universal standard interface. In this program package, it is used to refer to the interface between the computer and the 9872A Plotter. The select code may be found on the interface card. The bus address is found on the back of the plotter itself in binary form. For further information consult the Programming or Operating and Service Manual for the plotter.

## **Changing the Mass Storage Device**

To change the mass storage to a different tape drive, or to a disk, follow these instructions:

- 1. Type: MASS STORAGE IS":unit specifier"
- 2. Press: EXECUTE

Some examples are ":T15" for the righthand side tape drive and ":F8" for the flexible disk master.

HEWLETT PACKARD

Part No. 09845-15131 Rev. C

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