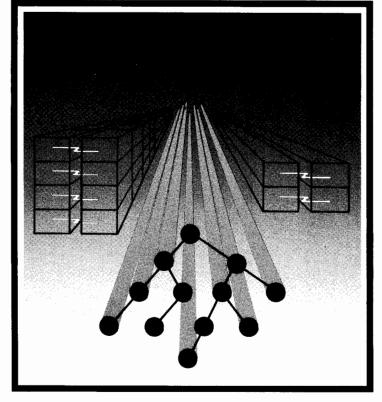
# HP 9800 Computer Systems

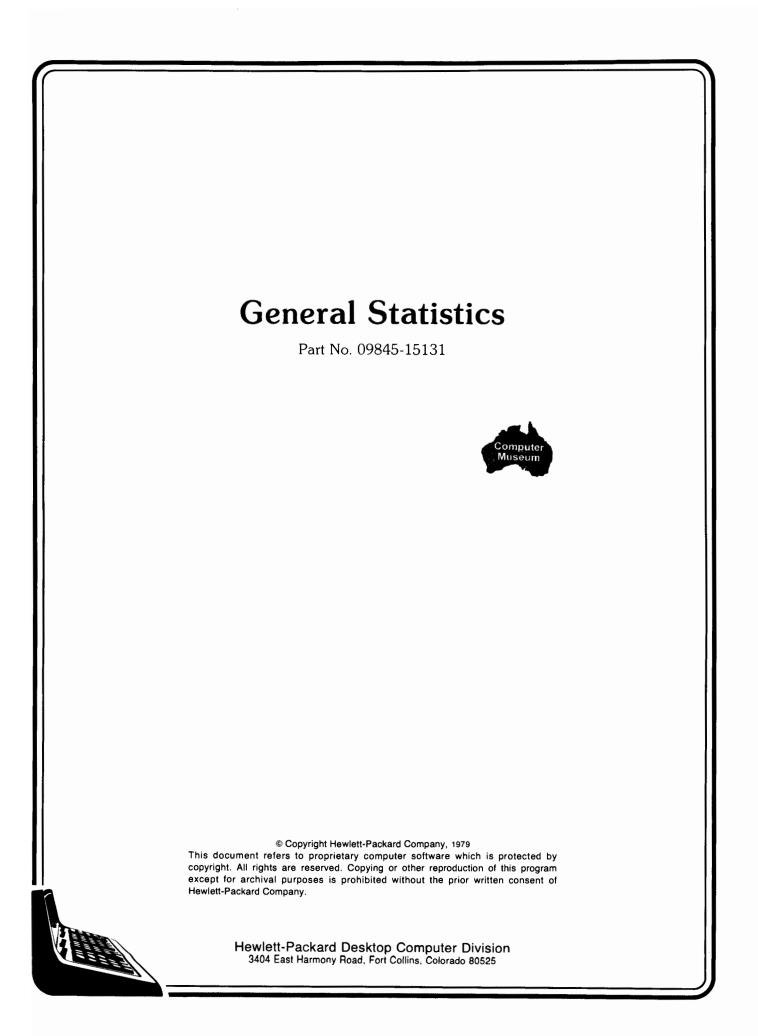
1

# **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.

# HP Computer Museum www.hpmuseum.net

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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:

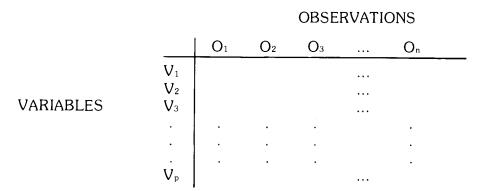
Option 312	<ul> <li>I/O ROM for data entry from external devices</li> </ul>
Option 311	– Graphics ROM (9845B only)
Option 600	<ul> <li>Secondary tape drive</li> </ul>
Option 700	— Graphics Display Subsystem (9845B only)
9872A	<ul> <li>External plotter</li> </ul>
9885M	<ul> <li>Flexible Disk Drive (requires 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".

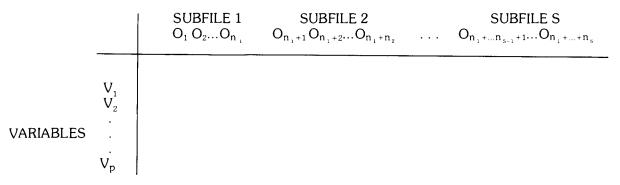
## **Special Considerations**

### 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.

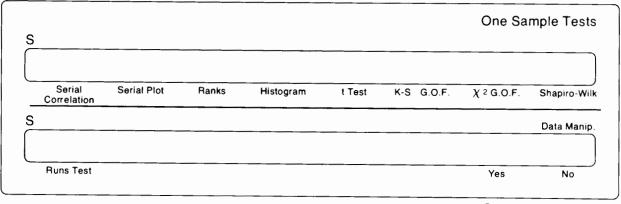
If a plausible response is given, but it is not correct, one of three possibilities exists. First, if an incorrect value has been entered for a data point, it may be corrected using the EDIT program. Second, in many cases, responses to several questions are printed on the CRT and then a question such 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.

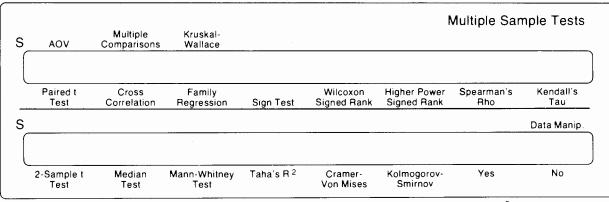
## **Special Function Keys**

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. Samples	Two Paired 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 Cartridges		09845-15131 09845-15134 09845-15135
Key Overlays:	"General Statistics" "One Sample Tests" "Multiple Sample Tests" "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 2 3 4	10 11 9 9	2 2 3 2	5 6 7 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# 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
+ 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
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

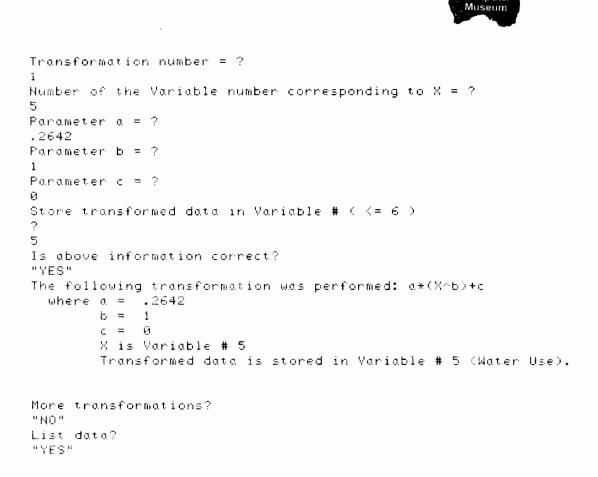
- a. Press: NO if no more transformations are desired.
- 18. At this point the altered data matrix and related information are stored on file "DATA" of the program medium.
- 19. When "List data?" is displayed:
  - a. Press: YES if a hard-copy listing of the data is desired.
  - b. Go to step 1 of the 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 30.00000	12173.00000	23.00000	191.00000	3366.00000
9					
	12.50000 34.00000	11390.00800	20.00000	195.00000	3532.00000
10					
	6.90000 34.00000	12707.00000	20.00000	192.00000	3614,00000
11					
	6.40000 38.00000	15022.00000	22.00000	200.00000	3896.00000
12					
	13.30000 34.00000	13114.00000	19.00000	211.00000	3437.00000
13					
	18.20000 30.00000	12257.00000	22.00000	203.00000	3324.00000
14					
	22.80000 30.00000	13118.00000	22.00000	197.00000	3214.00000
15					
	26.10000 42.00000	13100.00000	21.00000	196.00000	4345.00000
16					
	26.30000 46.00000	16716.00000	21.00000	205.00000	4936.00000
17					
	4.20000 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 30.00003	12173.00000	23.00000	191.00000	3366.00000
8	18.20000 30.00000	12257.00000	22.00000	203.00000	3324.00000
9	6.90000 34.00000	12707.00000	20.00000	192,00000	3614.00000
10	26.10000 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 30.00000	13118.00000	22.00000	197.00000	3214.00000
15	26.30000 30.00000	13313.00000	25.00000	198.00000	3390.00000
1.0	4.20000 34.00000	14056.00000	22.00000	205.00000	3624.00000
16	6.49888 38.99800	15022.00000	22.00000	200.00000	3896.00000
17	26.30000 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 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 Temp(C) Production Days Payroll Water Use	# OBSERVATIONS 20 20 20 20 20 20	# MISS. VALUES 0 0 0 0 0	SUM 366.50000 232643.00000 425.00000 3751.00000 73590.00000	MEAN 18.32500 11632.15000 21.25000 187.55000 3679.50000	
VARIABLE Temp(C) Production Days Payroll Water Use	VARIANCE 51.93987 9253846.44947 2.19737 421.62895 242672.26316	STANDARD DEV. 7.20693 3042.01355 1.48235 20.53361 492.61777	COEF OF SKEWNESS 51175 64356 .55329 -1.37170 .99654	COEF OF KURTOSIS 87415 42042 .23443 .95821 .11191	
VARIABLE Temp(C) Production Days Payroll Water Use	COEF VARIATION 39.32841 26.15177 6.97578 10.94834 13.38817	STANDARD ERROR OF THE MEAN 1.61152 680.21491 .33146 4.59145 110.15268	95 % CONFIDENCE LOWER LIMIT 14.95123 10208.09757 20.55607 177.93764 3448.89172	INTERVAL ON MEAN ÚPPER LIMIT 21.69877 13056.20243 21.94393 197.16236 3910.10828	
ngen ind julie time mind him dras daar in inden ander i		CORRELATION MATR	IX		
Temp(C) Production Days Payroll	Production 1165685	Days Payroll .25359511443165 .1245049 .8729479 0272339	.1428234 .6347921		

#### ORDER STATISTICS

Days Payroll	MAXIMUM 27.20000 16716.00000 25.00000 211.00000 4936.00000	19.00000 134.00000	6.00000 77.00000	22.00000 172.50000
		тик:	EY'S HINGES	
VARIABLE	MEDIAN			le
Temp(C)	MEDIAN 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	 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			

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

ORDER STATISTICS

VARIABLE	MAXIMUM	MINIMUM	RANGE	
		6.40000		
	15022.00000			
Days	25.00000	19.00000	6.00000	22.00000
Payroll	25.00000 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 Temp(C) Production Days Payroll Water Use	# OBSERVATIONS 8 8 8 8 8 8	# MISS. VALUES อ อ อ อ อ อ	104513.00000 168.00000 1581.00000	MEAN 19.23750 13064.12503 21.00000 197.62500 3907.50000
Bays Payroll	60.11125 4953615.26714 1.14286 65.41071	STANDARD DEV. 7.75314 2225.67187 1.06904 8.08769 617.03392	91030 06985 75000 76833	COEF OF KURTOSIS 30986 38572 50000 75334 -1.17044
Temp(C) Production Days	40.30225 17.03652 5.09069	.37796 2.85943	LOWER LIMIT 12.75397 11202.91630 20.10602 190.86170	UPPER LIMIT 25.72103 14925.33370 21.89398
Temp(C) Production Days Payroll	.0040190 -		l Water Use 7 .2109508 5 .6262209	

## ORDER STATISTICS

Days Payroll	MAXIMUM 26.30000 16716.00000 22.00000 205.00000 4936.00000	9315.00000 19.00000 183.00000	3.00000 22.00000 1722.00000	20.50000 194.00000
			Y'S HINGES	
i colli con r	MEDIAN 20.70000 13109.00000 21.00000 200.00000 3914.50000	25-th %-ile 15.30000 11777.50000 20.50000 192.50000	75-th 2 25.7 14354.5 22.0 204.0	00000
VARIABLE	MIDMERN	TUKEY'S MIDDLEMER TRIMERN	MIDSF	PREAD
Temp(C)	21.22500		10.4	
	13132.75000	13087.50000		00000
Days	21.25000	21.12500	1.5	
Days 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 90-th percentile			
Temp(C)	26.10000			
	14653.00000			
Days	00 00000			
Payroll	22.00000 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

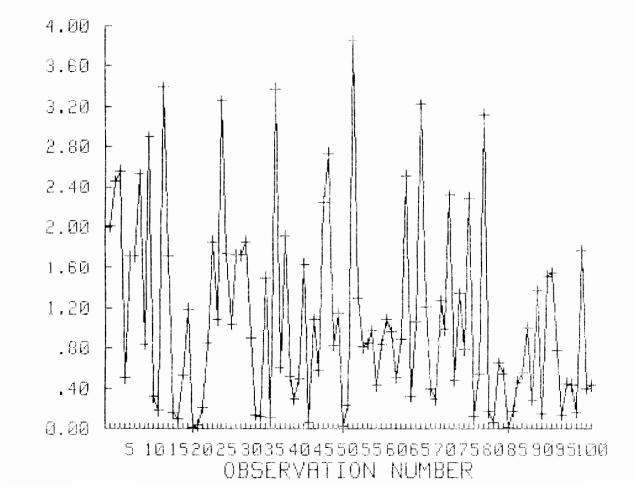
VARIABLE # 1						
I	OBS(I)	OBS(I+1)	OBS(I+2)	0BS(I+3)	0BS(1+4)	
1	2.00790	2.45450	2.55760	.50250	1.71430	
6	1.71430	2.52480	.84390	2.89900	.32220	
11	.18180	3.38780	1.71490	.16020	.10360	
16	.53530	1.18870	.01480	.03510	.21580	
21	.84770	1.85770	1.08500	3.25370	1.73570	
26	1.03880	1.72300	1.72300	1.85588	.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



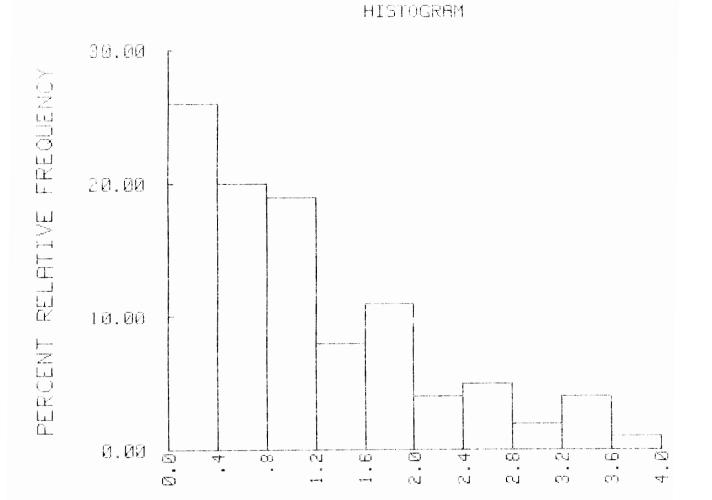


OBSERVATION VALUE

### 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 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 5.00	.0148) ( Geran	2.00	.8207)
č	7.00	.1036) (	5.00 8.00	.0574) (	6.00	.06320
È	10.00	.1279) (	11.00	.1101) (	9.00	.1219)
È	13.00	.12/9/ (	11.00 14.00	.1422) (	12.00	.1430)
Ì	15.00 16.00	.1748) (	14.00	.1602) (	15.00	.1654)
È.	19.00	.2158) (	20.00	.1805) (	18.00	.1818)
è	12.00 22.00	.2958) (		.2390) (	21.00	.2895)
È	25,00 25,00		23.00 26.00	.2973) (	24.00	.3222)
č	28.00	.3238) ( .4323) (		.3940) (	27.00	.40102
$\tilde{c}$	31.30	.4490) (	29.00 32.00	.4328) (	30.00	.4334)
Č.	ा.०० 34.00	.4973) (	35.00	.4643) ( .5025) (	33.00 34 80	.4806)
è	37.00	.49/32 (	33.00 38.00	.5025) ( .5353) (	36.00	.51170
è	40.00	.5445) (	38.00 41.00		39.00 40.00	.5402)
$\tilde{c}$	43.00	.6019) (	44.00 44.00		42.00 45.00	.5765)
è	46.00	.7867) (	47.00	.6531) ( .8129) (	48.00 48.00	.7745)
č	49.00	.8397) (	47.00 50.00	.8439) (	40.00 51.00	.8340)
č	52.00	.8502) (	53.00	.8953) (	54.00	.8477) .8984)
è	55.00	.9598) (	56.00	.9739) (	57.00 57.00	.9867)
è	58.00	.9949) (	59.00	1.0388) (	57.00 60.00	1.8627)
$\langle \rangle$	51.00	1.0836) (	62.00	1.0320/ ( 1.0849) (	63.00	1.0850)
$\tilde{\boldsymbol{\zeta}}$	64.00	1.1464) (	65.00	1.1887) (	63.00 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

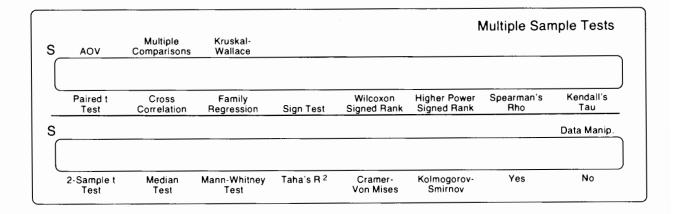
W STATISTIC FOR	NORMALITY (N= 50 )	) =	.9048218	34786	
	な POINTS FOR W	(SMALL	VALUE SIG	NIFICAND	
	.01	.02	.05	. 1	.5
CORRESPONDING W	VALUES: .93	.938	.947	.955	.974

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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

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

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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 10	203.00000	209.00000
31	105.00000	133.00000	59	179.00000	205.00000
32	107.00000	126.00000	59 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 65	151.00000	161.00000
38	94.00000	110.00000	66	142.00000	147.00000
39	87.00000	81.00000	00 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 :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 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 H0 : MU(X)-MU(Y) = 0 H1 : MU(X)-MU(Y) < 0		
T VALUE = DF =	736 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 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.

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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 1. MER					
		on observation:	-number of obs-	rvations	
1. X 2. Y	aner begrunn	1 1 7		6 7	
		ANOTH	ER EXAMPLE		
ī	OBS(I)	$OBS \langle I+1 \rangle$			0BS(1+4)
1 6	2.00000 4.00000	3.00000 5.00000	4.00000 4.00000	2.06000 2.00000	3.00000 2.00000
11	6.00000	3.90000	7.00000		
TWO INDEP	ENDENT SAMPLE 1	E575			
VARIABLE X SUBFILE 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 = SID. DEV.	3.0890 = .8944				
SAMPLE 2 N = 7					
	5.00000	4.00000	13.00	366	
MEAN = STD. DEV.	4.1429 = 1.9518				
t≕	1.3731 I (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: observations: variables: 1	26			
/ariables 1. DAYS					
Bubfile na 1. SEEDEU 2. NONSEE	)	ng observation- 1 11	-number of obse	rvations 10 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 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 3	23.000			5.000 3.500			
	22.000 7.500			4.000			
5	2.000			7.000 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 12				9.500 7.500			
13				4.000			
14				1.000			
15				5.000			
16			-	4.000			
	CONDITIONAL ON T	HE 5 E) 	(ISTIN)	G TIES	* • • • • • • • • • • • • • • • • • • •		
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II>	# OF OBS. > GRAND MEDIAN # OF OBS. <≕ GRAND MEDIAN TOTAL 1> YIELDS AN APPROX	<pre> ******* * * * * * * * * * * * * * * *</pre>	6 4 4 10 CHI-SQU	* * * * * * * !ARE VA FOR CO	******* 7 ******** 9 ******* 16 LUE WIT NTINUIT	+ + + + + + + + + + + 1 DF	13 13 26
II>	<ul> <li># OF OBS. &gt; GRAND MEDIAN</li> <li># OF OBS. &lt;= GRAND MEDIAN</li> <li>TOTAL</li> <li>1&gt; YIELDS AN APPROX</li> <li>A&gt; USING YATES</li> </ul>	<pre>     *******     *</pre>	6 ******* 4 ****** 10 CHI-SQU CHI-SQU ECTION FOR ( FOR (	* * * * * * * * * * * * * * * * * * *	******* 7 ******** 9 ******* 16 LUE WIT NTINUIT ITY :	+ + + + + + + + + + + 1 DF	13 13 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 394.00000 394.00000 367.00000 361.00000 351.00000 348.00000 348.00000 379.00000 379.00000 375.00000 375.00000 360.00000 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

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$\geq$	SUBFI	UΕ	 HIGH
Y	SUBFI	LΕ	 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 Variation	Degrees of Freedom	Sum of Squares	Mean Square	F
Between samples	k-1	SSB	$MSB = \frac{SSB}{k-1}$	<u>MSB</u> MSE
Error	N-k	SSE	<u>SSE</u> 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

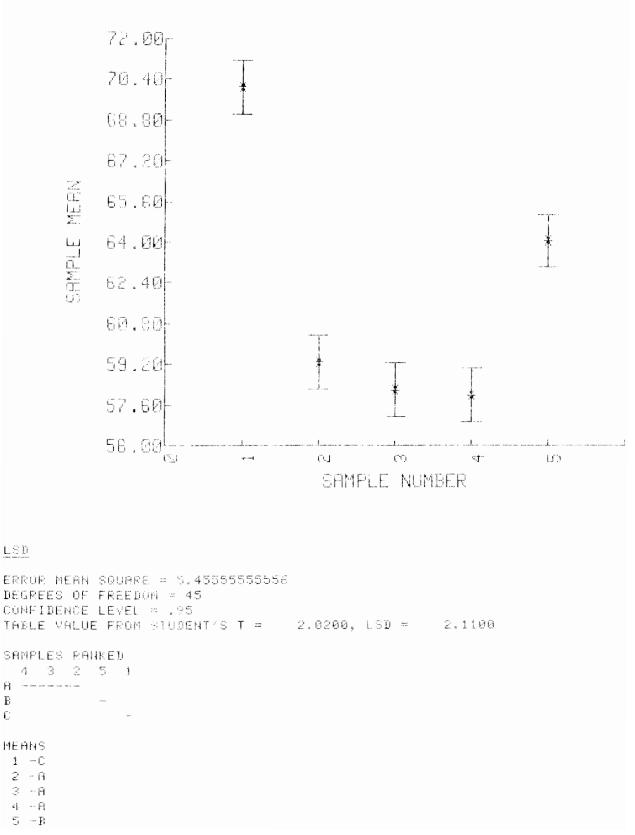
SOURCE	DF	SS	MS	F
TOTAL	49	1322.8209		
TRTS	.4	1077.3200	259.3300	49.3680
ERROR	45	245.5000	5.4556	

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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Abramowitz, M., and Stegun, I. (1964) N.B.S. Handbook Series 55, Government Printing Office.

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.

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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 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 .005 .01 .025 .05 .10	0 0 0 0 0 0	0 0 0 0 1	0 0 0 0 0 1	0 0 0 1 2	0 0 0 1 2	0 0 0 1 2	0 0 1 2 3	0 0 1 2 3	0 0 0 1 2 4	0 0 0 1 2 4	0 0 2 3 5	0 0 1 2 3 5	0 0 1 2 4 5	0 0 1 2 4 6	0 0 1 2 4 6	0 0 1 3 4 7	0 0 1 3 5 7	0 1 2 3 5 8	0 1 2 3 5 8
3	.001 .005 .01 .025 .05 .10	0 0 0 0 1	0 0 0 1 2	0 0 0 1 2	0 0 1 2 3	0 0 2 3 4	0 0 1 2 3 5	0 0 1 3 4 6	0 1 2 3 5 6	0 1 2 4 5 7	0 1 2 4 6 8	0 2 3 5 6 9	0 2 3 5 7 10	0 2 3 6 8 11	0 3 4 6 8 11	0 3 4 7 9 12	1 3 5 7 10 13	1 3 5 8 10 14	1 4 5 8 11 15	1 6 9 12 16
4	.001 .005 .01 .025 .05 .10	0 0 0 0 1	0 0 0 1 2	0 0 1 2 4	0 0 1 2 3 5	0 1 2 3 4 6	0 1 2 4 5 7	0 2 3 5 6 8	0 2 4 5 7 10	1 3 4 6 8 11	1 3 5 7 9 12	1 6 8 10 13	2 4 6 9 11 14	2 5 7 10 12 16	2 6 9 11 13 17	3 6 8 12 15 18	3 7 9 12 16 19	4 7 10 13 17 21	4 8 10 14 18 22	4 9 11 15 19 23
5	.001 .005 .01 .025 .05 .10	0 0 0 1 2	0 0 1 2 3	0 0 1 2 3 5	0 1 2 3 5 6	0 2 3 4 6 8	0 2 4 6 7 9	1 3 5 7 9 11	2 4 6 8 10 13	2 5 7 9 12 14	3 6 8 10 13 16	3 7 9 12 14 18	4 8 10 13 16 19	4 8 11 14 17 21	5 9 12 15 19 23	6 10 13 16 20 24	6 11 14 18 21 26	7 12 15 19 23 28	8 13 16 20 24 29	8 14 17 21 26 31
6	.001 .005 .01 .025 .05 .10	0 0 0 1 2	0 0 2 3 4	0 1 2 3 4 6	0 2 3 4 6 8	0 3 4 6 8 10	0 4 5 7 9 12	2 5 7 9 11 14	3 6 8 11 13 16	4 7 9 12 15 18	5 8 10 14 17 20	5 10 12 15 18 22	6 11 13 17 20 24	7 12 14 18 22 26	8 13 16 20 24 28	9 14 17 22 26 30	10 16 19 23 27 32	11 17 20 25 29 35	12 18 21 26 31 37	13 19 23 28 33 39
7	.001 .005 .01 .025 .05 .10	0 0	0 0 1 2 3 5	0 1 2 4 5 7	0 2 4 6 7 9	1 4 5 7 9 12	2 5 7 9 12 14	3 7 8 11 14 17	4 8 10 13 16 19	6 10 12 15 18 22	7 11 13 17 20 24	8 13 15 19 22 27	9 14 17 21 25 29	10 16 18 23 27 32	11 17 20 25 29 34	12 19 22 27 31 37	14 20 24 29 34 39	15 22 25 31 36 42	16 23 27 33 38 44	17 25 29 35 40 47
8	.001 .005 .01 .025 .05 .10	5 0 0	0 0 1 3 4 6	0 2 3 5 6 8	1 3 5 7 9 11	2 5 7 9 11 14	3 7 8 11 14 17	5 8 10 14 16 20	6 10 12 16 19 23	7 12 14 18 21 25	9 14 16 20 24 28	10 16 18 23 27 31	12 18 21 25 29 34	13 19 23 27 32 37	15 21 25 30 34 40	16 23 27 32 37 43	18 25 29 35 40 46	19 27 31 37 42 49	21 29 33 39 45 52	22 31 35 42 48 55
9	.001 .005 .01 .025 .05 .10	0	0 1 2 3 5 6	0 2 4 5 7 10	2 4 6 8 10 13	3 6 8 11 13 16	4 8 10 13 16 19	6 10 12 16 19 23	8 12 15 18 22 26	9 14 17 21 25 29	11 17 19 24 28 32	13 19 22 27 31 36	15 21 24 29 34 39	16 23 27 32 37 42	18 25 29 35 40 46	20 28 32 38 43 49	22 30 34 40 46 53	24 32 37 43 49 56	26 34 39 46 52 59	27 37 41 49 55 63
10	.001 .005 .01 .025 .05 .10	5 0 0 5 1 2	0 1 2 4 5 7	1 3 4 6 8 11	2 5 7 9 12 14	4 7 9 12 15 18	6 10 12 15 18 22	7 12 14 18 21 25	9 14 17 21 25 29	11 17 20 24 28 33	13 19 23 27 32 37	15 22 25 30 35 40	18 25 28 34 38 44	20 27 31 37 42 48	22 30 34 40 45 52	24 32 37 43 49 55	26 35 39 46 52 59	28 38 42 49 56 63	30 40 45 53 59 67	33 43 48 56 63 71
11	.001 .002 .01 .022 .05 .10	5 0 0 5 1 2	0 1 2 4 6 8	1 3 5 7 9 12	3 6 8 10 13 16	5 8 10 14 17 20	7 11 13 17 20 24	9 14 16 20 24 28	11 17 19 24 28 32	13 19 23 27 32 37	16 22 26 31 35 41	18 25 29 34 39 45	21 28 32 38 43 49	23 31 35 41 47 53	25 34 38 45 51 58	28 37 42 48 55 62	30 40 45 52 58 66	33 43 48 56 62 70	35 46 51 59 66 74	38 49 54 63 70 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 9	10	14	18	22 27	27 31	31	35	39	43	48	52	56	61	65	69 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 19	20 24	25 29	29 34	34 39	38	43 49	48 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 8	10	14	18	23	27 32	32 37	37	41	46	51	56	60	65	70	75	79	84
	.05 .10	4	11	12 16	17 21	22 26	27 32	32 37	42	42 48	47 53	52 59	57 64	62 70	67 75	72 81	78 86	83 92	88 98	93 103
	.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 77	75 83	80
16	.01	1 2	4 7	8 12	13 16	17 22	22 27	27 32	32 38	37 43	42 48	47 54	52 60	57 65	62 71	67 76	72 82	87	83 93	88 99
	.025 .05	4	ģ	15	20	26	31	32	38 43	43 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 37	37 43	42 49	48 56	54 62	60 68	66 75	71 81	77 87	83 94	89 100	95 107	101 113
	.025	3	8	13 17	19 23	25 29	31 36	42	43 49	49 56	56 62	62 69	08 76	83	89	96	103	110	117	124
	.05 .10	5 7	10 14	21	23 28	35	42	42 49	49 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 40	98	105	113	121	129	136	144
	.001 .005	0 1	1 4	4 9	8 14	13 19	17 25	22 31	27 37	33 43	38 49	43 55	49 61	55 68	60 74	66 80	71 87	77 93	83 100	89 106
20	.005	2	<b>4</b> 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 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 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 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 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 11.39	29.35 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 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)
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Upper 5% points

n v	11	12	13	14	15	16	17	18	19	20
1 2 3 4 5 6 7	50·59 14·39 9·72 8·03 7·17 6·65 6·30	51.96 14.75 9.95 8.21 7.32 6.79 6.43	53.20 15.08 10.15 8.37 7.47 6.92 6.55	54.3315.3810.35 $8.527.607.036.66$	55·36 15·65 10·52 8·66 7·72 7·14 6·76	56·32 15·91 10·69 8·79 7·83 7·24 6·85	57·22 16·14 10·84 8·91 7·93 7·34 6·94	58.04 16.37 10.98 9.03 8.03 7.43 7.02	58-83 16-57 11-11 9-13 8-12 7-51 7-10	59.5616.7711.249.238.217.597.17
7 8 9 10 11 12	6·30 6·05 5·87 5·72 5·61 5·51	6·43 6·18 5·98 5·83 5·71 5·61	6·33 6·29 6·09 5·93 5·81 5·71	6.39 6.19 6.03 5.90 5.80	6·48 6·28 6·11 5·98 5·88	6·35 6·36 6·19 6·06 5·95	6·65 6·44 6·27 6·13 6·02	6·73 6·51 6·34 6·20 6·09	6.80 6.58 6.40 6.27 6.15	6.87 6.64 6.47 6.33 6.21
13 14 15 16 17	5·43 5·36 5·31 5·26 5·21	5·53 5·46 5·40 5·35 5·31	5.63 5.55 5.49 5.44 5.39	5.71 5.64 5.57 5.52 5.47	5.79 5.71 5.65 5.59 5.54	5·86 5·79 5·72 5·66 5·61	5·93 5·85 5·78 5·73 5·67	5·99 5·91 5·85 5·79 5·73	6.05 5.97 5.90 5.84 5.79	6.11 6.03 5.96 5.90 5.84
18 19 20 24	5·17 5·14 5·11 5·01	5.27 5.23 5.20 5.10 5.00	5.35 5.35 5.31 5.28 5.18 5.08	5.43 5.39 5.36 5.25 5.15	5·50 5·46 5·43 5·32 5·21	5·57 5·53 5·49 5·38 5·27	5.63 5.59 5.55 5.44 5.33	5.69 5.65 5.61 5.49 5.38	5·74 5·70 5·66 5·55 5·43	5·79 5·75 5·71 5·59 5·47
30 40 60 120 ∞	4.92 4.82 4.73 4.64 4.55	5.00 4.90 4.81 4.71 4.62	5.08 4.98 4.88 4.78 4.68	5·15 5·04 4·94 4·84 4·74	5.21 5.11 5.00 4.90 4.80	5.27 5.16 5.06 4.95 4.85	5.33 5.22 5.11 5.00 4.89	5.38 5.27 5.15 5.04 4.93	5-31 5-20 5-09 4-97	5·36 5·24 5·13 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 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 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 +	8* -	Z(X)	8	81 -		x	P(X)	8 +	8ª -
-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 38618	97	·3866681	9485 9847	362		•75	·7733726	30226 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 36753	147	·3682701	14575 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 35971	162	·3605270	16079 16367	288		•95	·8289439	25527 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 22868	241	·2298821	24149	24
.9410489						22000			24125	
·3410458 ·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 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 ·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 <b>2</b> 31	·1918602	23170	89
·3056274	<b>2</b> 2239	143		1.23	·8906514	18839	231	·1895432 ·1872354	23077	93
·3033893	22381	137		1.24	8925123	18609	230	1872354	22981	96 99
·3011374	22519	132		1.25	·8943502	18379	229 228	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 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 22218	118
·2873689		99		1.31	-0040001				22210	
2850364	23325	93		1.32	·9049021 ·9065825	16804	222	·1691468	22097	121
2826945	23419	88		1.33	·9082409	16584	220 810	·1669370	21973	124
2803438	23507	83		1.34	·9098773	16365	219 218	·1647397 ·1625551	21847	127
·2779849	23589	77		1.35	·9114920	16147	218 217	·1603833	21717	129 132
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 15078	211	·1518308	21175	142
·2660852	23972	51		1.40	<b>·9</b> 1924 <b>33</b>	14868	210	·1497275	21033 20890	144
·2636880		45		1.11	0207202		000		20030	
2612863	24017	40		1·41 1·42	·9207302 ·9221962	14660	208	·1476385	20744	146
2588805	24058	35		$14^{2}$ 1.43	·9236415	14453	207 205	·1455641 ·1435046	20596	148
·2564713	24093	30		1.44	·9250663	14248	203	·1414600	20446	150 152
<b>·25</b> 405 <b>9</b> 1	24122 24147	25		1.45	9264707	14044	204	1394306	20294	152
2516440	21141					13842		1001000	20140	104
·2516443 ·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 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 8553	151	-0862773	15188 15010	178		<b>L·L</b> 5	<b>-9</b> 877755	3210 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 £ 28	9886962	2999	68
1.78	<b>9624</b> 620	8110	146	-0818278	14477	177		2.20 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- 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 7140	133	0720649	13419 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 6500	125	0656158	12553 12382	171		<b>2</b> ·40	·9918025	2267 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 ·9731966	6255	121	<b>063</b> 1366 <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 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 1341	35	0135830	3571 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> <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	697 678	20	0068728	198 <b>3</b> 1934	49
-0246313		113	<b>2</b> ·86	·9978818	5,0	19	.0062703	1004	
0240556	5757	iii	<b>2</b> .80 <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 <b>2</b> 89	·9980738	622	18	-0063067	1793	46
0223945	5428	107	2°33 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	522 507	15	0051426	1537 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 13	004566 <b>6</b> 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 +	δ² 	Z(X)	δ _	δ <sup>2</sup> +		X	P(X)	δ +	8ª -
<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 2 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 2 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	893 868	25		<b>3</b> .65	<b>·99</b> 98689	52 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 2 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	175 169	6	<b>-001722</b> 6	577 560	17		<b>3</b> ·80	-9999277	<b>30</b> 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 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 0006575	239	8		407	·9099765	10		<b>0001009</b>	40	2
0006343	<b>2</b> 32	8 8		4 <sup>.</sup> 08 4 <sup>.</sup> 09	·9999775 ·9999784	9		-0000969 -0000930	39	2 1
0006119	224	7		403 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 4·12	<b>-9999</b> 802 -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 6	t i	4·16 4·17	<b>-9999841</b> - <b>9</b> 999848	7		-0000697 -0000668	<b>2</b> 8	1
·0004573	171	6		4.17	<b>99</b> 99848 <b>9</b> 999854	7		<b>1000</b> 0668	27	1
0004408	165	6		418 4·19	·9999861	6		0000615	26	1
0004248	160	5		<b>4</b> 13 <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> 10003800	144	5		4.22	<b>999</b> 99878	5		0000542	22	1
-0003661	139	5		4.23	<b>-9999883</b>	5		-0000519 -0000108	22	1 1
0003526	135	5		4.24	•9999888 •9999893	5		<b>0</b> 000498 <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 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 85	3		4.37	<b>-999</b> 99938	3		<b>*000</b> 0284	13	1
0002147	80 82	3		4.38	<b>-9</b> 999941	3		· <b>000</b> 0272	12 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 •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	372 351
1.71	87614	80771		5-21	00010					
4·71 4·72	88208	60771 57972		5.22	99056 99105	5089		571	99944	332
4.73	88774	55296		5.25	99105 99152	4831		572	99947	313
474	89314	52739		5.24	99152 99197	4585		5.75	99950	296
475	89829	50295		5.25	99197 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 4 9 <b>3</b>	958 <b>89</b>	21046		5.43	<b>99</b> 702 <b>9</b> 9718	1007		5.92 5.95	99984 99985	98 92
4 93	96094	20033		5.44	<b>9</b> 9718 <b>9</b> 9734	1495				-
4 94 4 95	96289	19066		5.45	99748	1495		5·94 <b>5</b> ·95	99986 99987	87 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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Percentage Points of the F-distribution (Variance Ratio) (continued)

Upper 10% points

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

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

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Upper 5 % points

8	254-3 19-50 8-53 5-63	4-36 3-67 3-23 2-93 2-71	2:54 2:54 2:21 2:21 2:13	2.07 2.01 1.96 1.88	1.84 1.84 1.78 1.78 1.76 1.76	1.71 1.69 1.67 1.65 1.65	1.62 1.51 1.39 1.39 1.25
120	253-3 19 49 8-55 5-66	4-40 3-70 2-97 2-75	2.58 2.45 2.34 2.18 2.18	2.11 2.06 2.01 1.97 1.93	1-90 1-87 1-84 1-81 1-81	1.77 1.75 1.73 1.71 1.71	1-68 1-58 1-47 1-35 1-22
99	252·2 19·48 8·57 5-69	4 43 3 74 3 30 2 79	$2^{+}$	2.16 2.06 2.08 1.98	1.95 1.92 1.89 1.86 1.84	1.82 1.80 1.79 1.77 1.77	1.74 1.64 1.53 1.43 1.32
40	251-1 19-47 8-59 5-72	4.46 3.77 3.34 3.04 2.83	2-53 2-53 2-24 2-24 2-27	2.20 2.15 2.10 2.08 2.03	1.99 1.96 1.94 1.91 1.89	1.87 1.85 1.84 1.84 1.82 1.81	1.79 1.69 1.50 1.39
30	250-1 19-46 8-62 5-75	2 3 38 3 81 2 9 08 86 86 86 86 86 86 86 86 86 86 86 86 86	2:570 2:570 2:338 2:338 2:338	2:19 2:19 2:15 2:11 2:07	2.04 2.01 1.98 1.96	1.92 1.90 1.88 1.85 1.85	1.84 1.74 1.65 1.55 1.46
24	249-1 19-45 8-64 5-77	4.53 3.41 3.41 2.90	2.51 2.51 2.35 2.35 2.35	2.29 2.24 2.19 2.15 2.11	2.08 2.05 1.98	1.96 1.95 1.93 1.91 1.90	1.89 1.79 1.70 1.61 1.61
20	248-0 19-45 8-66 5-80	4 56 3 87 3 44 2 94	2.65 2.65 2.54 2.39 2.39	2-23 2-23 2-19 2-16	2.12 2.10 2.03 2.03	2.01 1.99 1.97 1.96 1.96	1.93 1.75 1.75 1.66
15	245-9 19-43 8-70 5-86	<b>4</b> .62 3.51 3.22 3.22	2.48 2.48 2.48 2.48	2:40 2:35 2:23 2:23 2:23	2:20 2:18 2:15 2:13 2:13	200 200 200 200 200 200 200 200 200 200	2.01 1.92 1.84 1.75 1.67
12	243-9 19-41 8-74 5-91	4 4 - 68 3 - 57 3 - 28 3 - 28	2-91 2-79 2-69 2-53	2.48 2.42 2.34 2.34 2.31	2:23 2:23 2:23 2:23 2:28	2-16 2-15 2-13 2-13 2-10 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 19-40 8-79 5-96	4-74 4-74 3-64 3-35 3-14	2.98 2.98 2.67 2.60	2.54 2.49 2.45 2.41 2.38 2.38	2:35 2:32 2:23 2:23 2:25 2:25 2:25	2-24 2-22 2-19 2-18	2.16 2.08 1.99 1.91 1.83
6	240.5 19.38 8-81 6-00	4.77 4.10 3.68 3.39 3.39	2.90 2.90 2.71 2.65	2.55 2.49 2.46 2.46 2.46 2.46 2.46 2.46 2.46 2.46	2:33 2:33 2:33 2:33 2:33 2:33 2:33 2:33	2 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	2.21 2.12 2.04 1.96
æ	238-9 19-37 8-85 6-04	4-82 3-44 3-44 3-44 3-23	2.95 2.95 2.71 2.71	2.559 2.559 2.551 2.5551 2.5551 2.5551 2.5551 2.5551 2.5551 2.5551 2.5551 2.5551 2.5	2.45 2.42 2.31 2.33 2.33	2:23 2:31 2:29 2:29 2:29	2.27 2.18 2.10 1.94
2	236-8 19-35 8-89 6-09	4-88 3-79 3-29 3-29	3.14 3.01 2.83 2.83	2.58 2.58 2.58 2.58	2:51 2:49 2:44 2:44 2:44 2:42	2-40 2-39 2-37 2-36 2-37	2-33 2-25 2-17 2-09 2-01
ę	234-0 19-33 8-94 6-16	4-96 3-87 3-87 3-87 3-87 3-87 3-87 3-87 3-87	5 5 5 0 0 0 5 5 5 5 5 0 0 0 5 5 5 5 5 5	2.79 2.74 2.68 2.68	2.65 2.65 2.53 2.53 2.53 2.53	2.45 2.45 2.45 2.45 2.45 2.45	2-12 2-25 2-11 2-11
2	230-2 19-30 9-01 6-26	5-05 3-97 3-97 3-97 3-97	3-33 3-11 2-96 2-96	2.90 2.85 2.71 2.74	2.71 2.68 2.68 2.68	2.59 2.59 2.56 2.57 2.56	2-53 2-45 2-37 2-29 2-21
4	224.6 19-25 9-12 6-39	6-19 3-619 3-64 3-63 3-63 3-63	3-48 3-36 3-26 3-18 3-18	3.06 3.01 2.93 2.93	2-81 2-84 2-88 2-88 2-80 2-80	2:74 2:74 2:73 2:71	2.69 2.61 2.53 2.37 2.37
•	215-7 19-16 9-28 6-59	5.41 4.76 4.35 3.86	3.71 3.59 3.41 3.41	3·29 3·24 3·16 3·16	<b>3.10</b> 3.07 3.03 3.03 3.03	5 5 0 0 8 5	2.92 2.92 2.68 2.68 2.68
7	199-5 19-00 9-55 6-94	5-79 5-19 4-74 4-74 4-88 4-28	4.10 3.98 3.74 3.74	3 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	3-49 3-44 3-42 3-42	9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	3-32 3-15 3-16 3-00
T	161-4 18-51 10-13 7-71	6-61 6-59 6-59 6-32 6-12	4 98 4 98 4 60 7 5 6 7 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 28 32 28 br>28 28 28 28 28 28	4 · 24 4 · 23 4 · 20 4 · 18	4.17 4.08 3.92 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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	0.00	8100 10 00	10820	F 10 10 F 10	10101	N0007	-00%0
3	6366 99-50 26-13 13-46	9-02 6-88 6-88 4-86 4-31	3.91 3.17 3.17 3.17	2.81 2.65 2.65 2.65 2.65	2-42 2-42 2-23 2-21 2-21 2-21 2-21 2-21 2-21 2-2	2:11 2:12 2:03 2:03 2:03 2:03 2:03 2:03 2:03 2:0	2:01 1:80 1:60 1:38
170	6339 99-49 26-22 13-56	9-11 6-97 5-74 4-95 4-40	4 00 3 4 5 3 4 5 9 0 9 4 5 9 0 9 4 5 9 0 9 0 9 0 9 0 9 0 9 0 9 0 9 0 9 0 9 0	2-96 2-34 2-66 2-66 2-66 2-66	2.52 2.46 2.35 2.35 2.31	2.23 2.23 2.11 2.14	2.11 1.92 1.73 1.53 1.32
8	6313 99-48 26-32 13-65	9-20 5-82 5-03 4-48	4-08 3-54 3-34 3-34 3-18	3.05 2.93 2.45 2.45 2.61	2.60 2.60 2.40 2.40	5 5 5 3 3 3 5 5 5 5 5 5 5 5 5 5 5 5 5 5	2.21 2.02 1.84 1.66 1.47
3	6287 99-47 26-41 13-75	9-29 7-14 5-91 5-12 4-57	4-17 3-86 3-62 3-43 3-27	3-13 3-02 2-92 2-84 2-76	2 5 6 8 4 0 5 6 8 4 0 5 6 8 4 0 7 6 8 4 0 7 6 8 4 0 7 6 8 4 0 7 6 9 7 6 0 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	5 5 3 8 5 5 3 4 5 5 3 8 5 5 4 7 5 7 7 4 7 5 7 7 4 7 5 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	2:30 2:11 1:94 1:76 1:59
8	6261 99-47 26-50 13-84	9-38 5-09 5-20 4-65	4-25 3-76 3-70 3-351 3-35	3.21 3.10 2.92 2.84	2:12 2:12 2:62 2:62 2:63 2:63	2.56 2.41 2.41 2.41	2:39 2:20 1:86 1:70
24	6235 09-46 26-60 13-93	9-47 7-31 6-07 6-28 4-73	3 4 4 3 3 4 0 2 3 4 7 0 2 3 4 3 3 3 4 5 6 6 7 1 3 4 6 7 1 3 7 6 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	3-29 3-18 3-08 3-08 3-08	2.86 2.75 2.75 2.76	262 49 2558 249 2558 249 2558 249 2558 249 2558 2558 2558 2558 2558 2558 2558 255	2.47 2.29 2.12 1.95 1.79
8	6209 99·45 26·69 14·02	9-55 7-40 6-16 5-36 4-81	4-41 4-10 3-86 3-66 3-51	3-37 3-26 3-16 3-08 3-00	2:18 2:18 2:18 2:18 2:18	2:40 2:66 2:63 2:60 2:61	2.55 2.37 2.03 1.88
15	6157 99-43 26-87 14-20	9-72 7-56 6-31 5-52 4-96	3.682 3.682 3.682 3.682	3.62 3.41 3.31 3.23 3.23	5 5 5 3 3 3 3 3 5 5 5 5 5 5 5 5 5 5 5 5	2.48 2.48 2.48 2.48 2.48 2.48 2.48 2.48	2.70 2.35 2.35 2.94
13	6106 99·42 27·05 14·37	9-89 7-72 6-47 5-67 5-11	4-71 4-40 3-96 3-80	3.65 3.65 3.46 3.337 3.337 3.337	3-17 3-17 3-17 3-07 3-03	2.99 2.99 2.93 2.93 2.90 2.90	2.84 2.566 2.550 2.334 2.18
10	6056 99-40 27-23 14-55	10-05 7-87 6-62 5-81 5-26	4-85 4-54 4-30 3-94	3.69 3.69 3.51 3.43	3-37 3-31 3-31 3-26 3-21	3 3 00 3 00 0 0 0	2.98 2.63 2.41 2.32
6	6022 99-39 27-35 14-66	10-16 7-98 6-72 5-91 5-35	4-94 4-63 4-19 4-13	3-78 3-78 3-60 3-60 3-60 3-60 3-60	3-46 3-46 3-35 3-35 3-35 3-46 3-35 3-46 3-35 3-46 3-35 3-46 3-35 3-46 3-35 3-46 3-35 3-46 3-35 3-46 3-35 3-35 3-35 3-35 3-35 3-35 3-35 3-3	3.22 3.18 3.15 3.09	3.07 2.72 2.41
æ	5981 99-37 27-49 14-80	10-29 8-10 6-84 6-03 5-47	5.06 4.74 4.50 4.30	4.00 3.89 3.71 3.63	3-56 3-51 3-45 3-41 3-41 3-41 3-36	3.23 3.23 3.23 3.23 3.23 3.23 3.23 3.23	3.17 2.99 2.82 2.66 2.61
2	5928 99-36 27-67 14-98	10-46 8-26 6-99 6-18 5-61	5 20 4 4 5 8 9 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	4.14 4.03 3.93 3.84 3.77	3-50 3-54 3-54 3-54 3-54	3 3 3 4 6 3 3 4 2 6 3 3 3 9 6 3 3 3 6 3 6	3:30 3:12 2:49 2:64
Q	5859 99-33 27-91 15-21	10-67 8-47 7-19 6-37 6-37	5.39 4.682 4.682 4.682	4-32 4-20 4-10 3-94	3-87 3-81 3-81 3-76 3-71 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 3.29 2.96 2.80 2.80
ŝ	5764 99-30 28-24 15-52	10-97 8-75 7-46 6-63 6-08	5.32 5.32 5.06 4.86 4.69	4 56 4 44 4 34 4 25 4 17	4.10 3.99 3.94 3.94	3-85 3-85 3-78 3-75 3-73	3.51 3.51 3.34 3.17 3.02
4	5625 99-25 28-71 15-98			4-89 4-77 4-67 4-58 50	4:31 4:31 4:26 4:22	4.18 4.14 4.14 11 104 404	3
3	5403 99-17 29-46 16-69	12.06 9.78 8.45 7.59 6.99	6 55 6 22 5 95 5 74 5 56	5 42 5 29 5 09 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 4 - 68 4 - 68 4 - 57 4 - 57 4 - 57	4-51 4-31 3-95 3-78
2	4999-5 99-00 30-82 18-00	13.27 10-92 9.55 8.65 8.02	7.56 7.21 6.93 6.70 6.51	6-36 6-23 6-11 6-01 5-93	5.85 5.78 5.66 5.61	5-57 5-53 5-49 5-45 5-42	5-39 5-18 4-98 4-79 4-61
-	4052 98·50 34·12 21·20	16-26 13-75 12-25 11-26 10-56	10-04 9-65 9-33 9-07 8-86	8-68 8-53 8-40 8-18 8-18	8.10 8.02 7.95 7.88	7-77 7-72 7-68 7-64	7.56 7.31 7.08 6.85 6.63
<u>,</u>			13215	15 1176 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 199-5 41-83 19-32	12-14 8-88 7-08 6-95 6-19	4 • 64 3 • 90 3 • 90 3 • 44 4 •	3.26 3.11 2.98 2.78 2.78	2.69 2.66 2.55 2.43 2.43 2.43	2:23 2:23 2:25 2:21 2:25 2:21 2:21 2:21 2:21 2:21	2·18 1·93 1·69 1·43
120	25359 199-5 41-99 19-47	12·27 9·00 7·19 6·06	<b>4 4 75</b> <b>3 4 934</b> <b>3 76</b> <b>3 76</b>	3.37 3.22 2.99 2.89	2:55 2:55 2:55 2:55	2.41 2.31 2.33 2.33	2.30 2.30 1.83 1.61 1.61
99	25253 199-5 42-15 19-61	12.40 9.12 7.31 6.18 6.41	4-86 4-12 3-66	3.48 3.33 3.21 3.10 3.00	2.92 2.34 2.77 2.66	2.61 2.56 2.48 2.48 2.48	2.42 2.18 1.96 1.75
\$	25148 199-5 42-31 19-75	12.63 9.24 7.42 6.29 5.52	4.97 4.55 4.23 3.97 3.76	3.58 3.44 3.31 3.20 3.11	2.95 2.95 2.42 2.42 2.42	2.72 2.63 2.59 2.56	2.52 2.30 2.08 1.87 1.67
30	25044 2 199-5 42-47 19-89	12.66 9.36 7.53 6.40 5.62	6.07 4.65 4.33 3.86 3.86	3.69 3.54 3.31 3.30 3.21	3.12 3.05 2.98 2.87 2.87	2.82 2.73 2.66 2.66	2.63 2.40 2.19 1.98 1.79
24	24940 199-5 42-62 20-03	12.78 9.47 7.65 6.50 5.73	5.17 4.76 4.43 4.17 3.96	3-79 3-64 3-51 3-40 3-31	3.22 3.15 3.08 3.02 2.97	2.92 2.83 2.76 2.76	2.73 2.50 2.99 1.90
30	24836 199-4 42-78 20-17	12-90 9-59 7-75 6-61 5-83	6.27 4.53 4.53 4.06	3-88 3-73 3-50 3-40	3.32 3.32 3.18 3.12 3.06	3.01 2.93 2.89 2.89	2.82 2.60 2.19 2.19
15	24630 2 199-4 43-08 20-44	13-15 9-81 7-97 6-81 6-03	5.47 5.05 4.72 4.25	4-07 3-92 3-68 3-69	3 3 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	3-20 3-15 3-11 3-04	3-01 2-78 2-57 2-37 2-19
12	24426 199-4 43-39 20-70	13-38 10-03 8-18 7-01 6-23	5-66 5-24 4-91 4-43	4-25 3-97 3-76 3-76	3.68 3.54 3.47 3.47	3.33 3.33 3.28 3.28 3.25	3.18 2.95 2.36 2.36
10	24224 199-4 43-69 20-97	13.62 10.25 8.38 7.21 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 3.47 3.64 3.64	3-54 3-45 3-45 3-41 3-38	3:12 3:12 2:71 2:71 2:71
6	24091 24091 24091 21-14	13-77 10-39 8-51 7-34 6-64	5-97 5-54 5-20 4-94	4-54 4-38 4-25 4-14	3.996 3.9755 3.97555 3.9755 3.97555 3.97555 3.97555 3.97555 3.975555 3.97555555555555555555555555555555555555	3.60 3.56 3.56 8.52 8.48 8.48	3.45 3.22 3.01 2.81
ø	23025 199-4 44-13 21-35	13-96 10-57 8-68 7-50 6-69	6-12 5-35 5-35 4-86	4 4 67 4 4 52 4 28 4 18 8 18	3.334 3.94 3.88 88 83 83 83	3-78 3-73 3-65 3-61	2:03 2:03 2:03 2:03 2:03 2:03 2:03 2:03
2	23715 199-4 44-43 21-62	14-20 10-79 8-89 7-69 6-88	0.35 5 5 5 5 5 5 5 5 5 6 0 3 5 5 5 0 3 5 5 5 5 5 0 3 5 5 5 0 3 5 5 5 0 5 3 0 5 5 0 0 3 0 0 5 0 0 3 0 0 5 0 0 0 0	4 4 4 4 6 6 5 7 4 6 7 6 7 6 7 6 7 6 7 7 7 7 7 7 7 7 7 7 7	4 - 26 4 - 18 4 - 11 3 - 99 3 - 99	3-94 3-85 3-85 3-81 3-77	3.51 3.51 3.29 2.90
¢	437 199-3 44-84 21-97	14.61 11.07 9.16 7.95 7.13	6-54 6-10 5-76 5-26 8-26	5-07 4-91 4-66 4-66	4-4-7 4-33 4-26 4-20	4-15 4-10 4-06 3-98	3.95 3.71 3.49 3.28 3.09
so.	23056 23 199-3 5 22-46	14-94 11-46 9-52 8-30 7-47	6-87 6-42 6-07 5-79 5-56	5-37 5-21 5-07 4-96 4-85	4-76 4-68 4-61 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 3-5-76 3-5-76 3-5-76
4	22500 2 199·2 46·19 23·15	15.56 12.03 10.05 8-81 7-96	7.34 6.52 6.03 6.03	5-80 5-50 5-37 5-27	5-17 5-09 4-95 4-895	48-7-4 47-4 47-70 460 66	9.444.60 9.414.00 9.924.14 7.925 7.955 7.955 7.955 7.955 7.955 7.9557 7.9557 7.9557 7.95577 7.95577 7.955777 7.9557777 7.9557777777777
3	21615 2 199-2 47-47 24-26	16-53 12-92 10-88 9-60 8-72	8-08 7-60 6-03 6-68	6-48 6-30 6-16 6-03 5-92	5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	5-46 5-41 5-36 5-32 5-28	4 5 0 8 4 5 7 3 4 5 5 0 8 5 0 8 6 8 6 8 7 3 8 4 5 5 0 8 6 8 7 3 8 4 5 5 0 8 7 8 7 8 7 8 7 8 7 8 7 8 7 8 7 8 7 8 7
3	20000 2 199-0 49-80 26-28	18-31 14-54 12-40 11-04 10-11	9-43 8-91 8-51 7-92	7-70 7-51 7-35 7-21	6-99 6-89 6-73 6-73	6-60 6-54 6-49 6-40 6-40	6-35 6-07 5-79 5-54 5-30
-	6211 198·5 55·55 31·33	22-78 18-63 16-24 14-69 13-61	12-83 12-83 11-75 11-37 11-37	10-80 10-58 10-58 10-22 10-07	9-94 9-63 9-63 9-65	9-48 9-41 9-34 9-28 9-23	9.18 8.49 8.18 7.88 8.18
<u>,</u>		50780	132110	15 16 19 19	2532210	29 29 29 29 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* 999-5 123-5 44-05	23-79 16-75 11-70 9-33 7-81	6-76 6-00 6-8-97 4-97 60	4:31 4:06 3:85 3:67 3:51	3-38 3-16 3-16 2-97 2-97	2.83 2.15 2.69 2.69 2.69	2.59 2.23 1.89 1.64
						90 90 88 88 81 81	
120	6340* 999-5 124-0 44-40	24.06 15.99 11.91 9.53 8.00	6-94 6-17 6-17 4-17	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	3.54 3.32 3.12 3.14 3.14	886660 666666	2.76 2.41 2.08 1.76 1.45
60	6313 999-5 124-5 44-75	24-33 16-21 12-12 9-73 8-19	7-12 6-35 5-76 5-30 <b>4</b> -94	4 4 4 4 6 4 9 4 9 3 4 4 1 8 3 8 4 00 8 4 00 8 4 00	3-70 3-58 3-29 3-29 2-29	3.22 3.15 3.08 2.92 2.92	2-92 2-57 2-25 1-95 1-68
40	6287* 999-5 125-0 45-09	24-60 16-44 12-33 9-92 8-37	7-30 6-52 5-93 5-47 5-10	4 80 4 54 4 15 3 99 3 99	88 87 85 85 85 85 85 85 85 85 85 85 85 85 85	3:37 3:30 3:23 3:18 3:12	3.07 2.73 2.41 2.11 1.84
30	6261* 999-5 125-4 45-43	24-87 16-67 12-53 10-11 8-55	7-47 6-68 6-09 5-63 5-25	4-95 4-70 4-48 4-14	4-00 3-78 3-59 3-59	3.52 3.44 3.338 3.22 27	3-22 2-87 2-55 1-99
24	6235* 999-5 125-9 45-77	25-14 16-89 12-73 10-30 8-72	7.64 6.85 6.25 5.78 5.41	5-10 4-85 4-63 4-29 4-29	4-15 3-92 3-74 3-74	3-66 3-59 3-52 3-46 3-41	3-36 3-01 2-69 2-13 2-13
30	6209* 999-4 126-4 46-10	$\begin{array}{c} 25.39\\ 17.12\\ 12.93\\ 10.48\\ 8.90\\ \end{array}$	7-80 6-40 5-56	6 25 4 4 4 4 4 5 9 9 9 7 8 7 8 7 8 7 8 7 8 7 8 7 8 7 8 7 8 7 8	4-29 4-17 3-96 3-87	3-79 3-72 3-66 3-54	3-49 3-15 2-83 2-83 2-83 2-27
15	6158* 999-4 127-4 46-76	25-91 17-56 13-32 10-84 9-24	8-13 7-32 6-71 6-23 6-23	5-57 5-27 5-05 4-80 70	4 4 66 4 4 4 66 4 1 2 3 3 3 4 4 4 4 5 6 4 1 2 3 3 3 4 5 6	4 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	3-75 3-40 3-40 2-78 2-78 2-78
13	6107* 999-4 128-3 47-41	26-42 17-99 13-71 11-19 9-57	8-45 7-63 6-52 6-13	5-81 5-55 5-13 5-13 4-97	4 4 4 4 8 9 4 4 4 8 9 9 8 8 9 9 8 9 9 8 9 8 9 8 9 8 9 8 9	4 31 4 24 4 17 4 11 4 05	4-00 3-64 3-31 2-74
10	6056* 999-4 129-2 48-05	26-92 18-41 14-08 11-54 9-89	8-75 7-92 6-80 6-40	6-08 5-81 5-39 5-22 5-22	5-08 4-95 4-13 4-13 4-13 4-13 4-13 4-13 4-13 4-13	4-4-66 4-4-4-8 4-29 20 29	4-24 3-54 2-96 2-96
6	6023* 999-4 129-9 48-47	27-24 18-69 14-33 11-77 10-11	8-96 6-98 6-98 6-98 6-98 6-98	6-26 5-98 5-75 5-75 5-75	5-24 5-11 4-89 4-89 4-89	4-64 4-64 4-57 4-55 4-55	4-39 4-02 3-69 3-38 3-38 3-10
8	5981* 999-4 130-6 49-00	27.64 19-03 14-63 12-04 10-37	9-20 8-35 7-71 7-21 6-80	6-47 6-19 5-96 5-76 5-76	5-44 5-31 5-19 5-09 4-99	4 4 91 4 4 4 83 4 76 4 69 4 69	4-68 4-21 3-87 3-555 3-27
7	5929* 999-4 131-6 49-66	28-16 19-46 15-02 12-40 10-70	9-52 8-66 8-00 7-49 7-08	6-74 6-46 6-22 6-02 5-85	5-56 5-56 5-33 5-33 5-33 5-33 5-33 5-33	5-15 5-07 5-00 4-93 4-93	4-44 4-44 3-77 3-77
ę	5859* 999-3 132-8 50-53	28-84 20-03 15-52 12-86 11-13	9-92 9-05 7-86 7-43	7-09 6-81 6-56 6-35 6-35	6-02 5-55 555 555 555 555 555 555 555 555 5	5-46 5-38 5-31 5-24 5-18	6.12 4.73 3.74 4.37 3.74
ю	5764* 999.3 134.6 51.71	29-75 20-81 16-21 13-49 11-71	10.48 9.58 8.89 8.35 7.92	7-67 7-27 7-02 6-81 6-82	6-46 6-32 6-19 5-98 5-98	5-88 5-88 5-66 5-66	5.53 5.13 4.76 4.10
4	5625* 999-2 137-1 53-44	31.09 21.92 17.19 14.39 12.66	11.28 10.35 9.63 8.62 8.62	8-25 7-94 7-68 7-68 7-26	7-10 6-81 6-69 6-69	6-49 6-41 6-33 6-25 6-19	6-12 5-70 4-95 4-62
ю	5404* 999.2 141.1 56.18	33-20 23-70 18-77 15-83 13-90	12-55 11-56 10-80 10-21 9-73	9-34 9-00 8-73 8-49 8-28	8-10 7-94 7-80 7-67 7-55	7-45 7-36 7-27 7-19 7-12	7-05 6-60 6-17 5-79 5-42
n	5000* 999-0 148-5 61-25	37-12 27-00 21-69 18-49 16-39	14-91 13-81 12-97 12-31 11-78	11-34 10-97 10-66 10-39 10-39	9-95 9-61 9-61 9-34	8-9-22 8-92 8-93 8-93 8-93 8-93 8-93 8-93 8-93 8-93	8-77 8-25 7-76 7-32 6-91
-	4053* 5 998-5 167-0 74-14	47.18 35.51 29.25 22.88	21.04 19.69 18.64 17.81 17.14	16-59 16-12 15-72 15-38 15-08	14-82 14-59 14-38 14-38 14-03	13.88 13.74 13.61 13.50 13.39	13-29 12-61 11-97 11-38 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 0·5	0·05 0·1	0·025 0·05	0-005 0-01	0.0025 0.005	0.0005 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 4·140
15	0.258	0.691	1.753	2.130	2.947		
16	·258	·690	1.746	2.131	2.947	3·286 3·252	4.073
17	+257	-689	1.740	2.120	2.898	3·232 3·222	4.015
18	·257	-688	1.734	2.110	2.838	3·222 3·197	3.965
19	·257	.688	1.729	2.093	2.878	3.197	3·922 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 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 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 0.0506356	393214.10-8	0.0157908	0.1015308	0.454936
-	0.01002		0.114832	0.0300330 0.215795	0·102587 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 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 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 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 49∙3349
	5.5345		37.4849	40.4817	43.1880	46.4589	52·2938	49·3349 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 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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