## Tutorial Letter 104/1/2014

# Applied Statistics II STA2601

**Semester 1** 

**Department of Statistics** 

TRIAL EXAMINATION PAPER

BAR CODE





Learn without limits.

## Dear Student

Congratulations if you obtained examination admission by submitting assignment 1. I would like to take the opportunity of wishing you well in the coming examinations. I hope you found the module stimulating.

## The examination

Please note the following with regard to the examination:

- \* The duration of the examination paper is **two-hours**. You will be able to complete the set paper in 2 hours, but there will be no time for dreaming or sitting on questions you are unsure about. Make sure that you take along a functional scientific calculator that you can operate with ease as it can save you some time. My advice to you would be to do those questions you find easy *first;* then go back to the ones that need more thinking. I do not mind to mark questions in whatever order you do them, just *make sure that you number them clearly*!
- \* A copy of the list of formulae is attached to the trial examination paper. Please ensure that you know how to test the various hypotheses.
- \* All the necessary statistical tables will be supplied (see the trial paper).
- \* Pocket calculators are necessary for doing the calculations.
- \* Working through (and understanding!) ALL the examples and exercises in the study guide, workbook and in the assignments as well as the trial paper will provide beneficial supplementary preparation.
- \* Make sure that you know all the theory as well as the practical applications.
- \* All the chapters in the study guide are equally important and don't try to spot!
- \* Start preparing early and don't hesitate to call or email me if something is unclear.

## **Trial paper**

Reserve two hours for yourself and do the trial paper under exam conditions on your own!

## **Duration: 2 hours**

## INSTRUCTIONS

100 Marks

- 1. Answer ALL questions.
- 2. Marks will not be given for answers only. Show clearly how you solve each problem.
- 3. For all hypothesis-testing problems always give
  - (i) the null and alternative hypothesis to be tested;
  - (ii) the test statistic to be used; and
  - (iii) the critical region for rejecting the null hypothesis.
- 4. Justify your answer completely if you make use of JMP output to answer a question.

## **QUESTION 1**

Complete the following statements in your answer book (i.e. **give the missing words** and **do not** waste time to rewrite everything).

(a) We commit a.....error if we do not reject  $H_0$  when  $H_0$  is false.

 $\beta = P$  (not rejecting  $H_0 | H_1$  is true)

(1)

[4]

(7)

(6)

[19]

- (c) Repeated measurements on the same individual, for example "paired observations"  $(X_i, Y_i)$  for i = 1, 2, 3, ..., n cannot be considered as .....observations. (1)
- **QUESTION 2** 
  - (a) Let  $X_1$  and  $X_2$  be independent random variables such that

$$E(X_1) = 4\theta_1;$$
  $E(X_2) = 6\theta_2;$   
 $Var(X_1) = Var(X_2) = \sigma^2.$ 

Determine the least squares estimators of  $\theta_1$  and  $\theta_2$ .

(b) Let  $X_1, X_2$  and  $X_3$  be a random sample of size 3 drawn from a normal population with mean  $\mu$  and variance  $\sigma^2$ . Consider the following two estimators for  $\mu$ .

 $T_1 = \frac{X_1 + X_2 + X_3}{3}$  (The sample mean)  $T_2 = \frac{X_1 + 2X_2 + 2X_3}{5}$  (A weighted mean)

- (i) Show that both  $T_1$  and  $T_2$  are unbiased estimators of  $\mu$ . (6)
- (ii) Which estimator would you prefer and why?

4

## **QUESTION 3**

The velocity of the wind (measured in km per hour) at a specific point on the Cape South Coast (and specifically on Christmas day) was measured for 36 consecutive years. Consider the observations  $X_1, X_2..., X_{36}$  to constitute a random sample from the population of Christmas day wind velocities. The measurements are as follows:

(Note that **the sample values are ordered in order of magnitude** to ease classification into intervals.)

 5
 8
 11
 15
 18
 21
 22
 27
 28
 29
 30
 33

 34
 35
 36
 37
 39
 40
 41
 42
 45
 48
 50
 52

 53
 54
 55
 57
 60
 65
 75
 78
 80
 83
 88
 90

You may make use of any of the following calculations:

$$\sum_{i=1}^{36} X_i = 1584; \qquad \sum_{i=1}^{36} X_i^2 = 87838; \qquad \sum_{i=1}^{36} (X_i - \bar{X})^2 = 18142$$

Consider the following six equiprobable class intervals.

(a) The following 6 equal-probability intervals that are symmetrical with respect to  $\mu$  are derived assuming  $\mu = 45$  and  $\sigma = 25$ .

Equal probability intervals	Observed frequency $(O_i)$	Expected frequency $(E_i)$
$-\infty < X \le 20.85$		
$20.85 < X \le 34.20$		
$34.20 < X \le 45.00$		
$45.00 < X \le 55.80$		
$55.80 < X \le 69.15$		
$69.15 < X < \infty$		
Total	36	36

At the  $\alpha = 0.05$  level of significance, use a chi-square goodness-of-fit test to test whether the data shown above comes from a normal distribution with mean 45 and variance 625. Show the following three steps:

(i) Show how the last interval is derived.

(5)

- (ii) Fill in the columns for  $O_i$  and  $E_i$
- (iii) At the 0.05 level, use the chi-square goodness-of-fit test to test if the 36 observations in the sample come from the normal distribution with mean 45 and variance 625.
- (b) Suppose that another area had velocity of the wind taken for 40 consecutive years and the following statistics were obtained.

$$\sum_{i=1}^{40} Y_i = 1700 \quad \text{and} \quad \sum_{i=1}^{40} (Y_i - \bar{Y})^2 = 25966.4.$$

- [ $Y_i$  represents the statistics mark of the i-<sup>th</sup> student of the second sample.].
  - (i) Test  $H_0: \sigma_1^2 = \sigma_2^2$  against  $H_1: \sigma_1^2 \neq \sigma_2^2$  at the 5% level of significance. (7)
  - (ii) Test the hypothesis  $H_0: \mu_X = \mu_Y$  against  $H_1: \mu_X \neq \mu_Y$  at the 5% level of significance, that is, can you conclude that the mean velocities of the two groups are different? (8)

[34]

## **QUESTION 4**

(a) A large electronics firm that hires many workers with disabilities wants to determine whether their disabilities affect such workers's performance. The following table was obtained.

Disability	P	erformanc	e	Total
	Above average	Average	Below average	
Blind	21	64	17	102
Deaf	16	49	14	79
No disability	29	93	28	150
Total	66	206	59	331

The following JMP output was obtained.



Figure 1: Mosaic Plot

eq:	Count	-			
C	onungency i	able	Dischilit		
	Count Total % Col % Row %	Blind	Deaf	No disability	
0	Above average	21 6.93 20.59 31.82	16 5.28 19.75 24.24	29 9.57 24.17 43.94	66 21.78
erformance	Average	64 21.12 62.75 36.36	49 16.17 60.49 27.84	63 20.79 52.50 35.80	176 58.09
٩.	Below average	17 5.61 16.67 27.87	16 5.28 19.75 26.23	28 9.24 23.33 45.90	61 20.13
		102 33.66	81 26.73	120 39.60	303
Te	ests				
	N D	F -Log 4 1.439	J <mark>Like RS</mark> 6628	quare (U) 0.0044	N.
Te Li Pe	e <b>st</b> kelihood Ratio earson	ChiSquar 2.87 2.86	e Prob> 9 0 5 0	ChiSq .5782 .5807	

Contingency Analysis of Disability By Performance

Figure 2: Contigency Table

Use the level of significance  $\alpha = 0.05$  to decide on the basis of the sample data whether it is reasonable to maintain that the disabilities have no effect on the workers' performance.

### Justify your answer by giving attention to the following detail:

- (i) State the appropriate null and alternative hypothesis for this test. (2)
- (ii) What test statistic is used to test these hypotheses and what is the value of the test statistic? (2)
- (iii) Looking at the row percentages in **Figure 2**, can you draw any conclusions? (3)

- (iv) What is your final conclusion?
- (v) Looking at the Mosaic Plot, does the findings confirm what can be interpreted from the diagram. Substantiate.(3)
- (b) If the data on ages and prices of 25 pieces of equipment yielded r = -0.58, test the null hypothesis that  $\rho = -0.40$  against the alternative hypothesis  $\rho < -0.40$  at the 0.05 level of significance. Assume that the sample comes from a bivariate normal distribution with population correlation coefficient  $\rho$ . (5)

[17]

(2)

## **QUESTION 5**

An industrial engineer tests 4 different shop-f loor layouts by having each of 6 work crews construct a subassembly and measuring the construction times (minutes) as follows:

Crew	Layout												
А	1	2	3	4									
В	48.2	53.1	51.2	58.6									
С	49.5	52.9	50.0	60.1									
D	50.7	56.8	49.9	62.4									
E	48.6	50.6	47.5	57.5									
F	47.1	51.8	49.1	55.3									
G	52.4	57.2	53.5	61.7									

Study the following JMP output and answer the questions given below:



Figure 3: JMP Ouput for ANOVA



18.6003 3 10.995 0.0001\*

#### Figure 4: JMP Output for Equality of Variances





#### Means Comparisons

	compa	130113				
Com	parisons	for all pair	rs using T	ukey-Krar	ner HSD	
Cor	fidence	Quantile				
2.1	<b>q</b> * 19864	Alpha 0.05				
LSD	Thresh	old Matrix				
Absi	DC) HSD					
	4	2	3	1		
2	-3.7965 1.7363	1.7358	5.2701 -0.2632	6 0534 0 5201		
3	5.2701	-0.2632	-3.7966 -	3 0132		
Posit	ive values	show pairs of	means that a	resion fican	lly different.	
Cor	nnecting	Letters Re	eport			
Leve	81	Me	ean			
1	A	59.256	667			
2	в	53.733	333			
3	BC	50.200	000			
1	C	49.416	667			
Leve	le not conn	octed by sam	e letter are si	on freently di	ffcrent.	
Ore	lered Dif	ferences F	Report			
Leve	Level	Difference	Std Err Dif	Lower CL	Upper CL	p-Value
1	1	9.850000	1.356135	6.05342	13.64658	<.0001×
1	3	9.056657	1.356135	5.27009	12.86324	<.0001 <sup>4</sup>
1	2	5 533333	1.356135	1.73576	9.32591	0.0030*
2	1	4 3 16657	1.356135	0.52009	8.11324	0.0223*
2	3	3 533333	1.356135	-0.26324	7.32991	0.0738
		0.700000				

Figure 5: JMP Output for Means Comparison

- (a) Use Bartlett's test to determine if the four groups have equal population variances? Use  $\alpha = 0.05$ . (3)
- (b) **Do these results indicate that the layouts gave the same result** at the 5% level of significance?

Justify your answer by giving attention to the following detail:

- (i) State the appropriate null and alternative hypothesis for this test.
- (ii) What test statistic is used to test these hypotheses?
- (iii) What is the value of the test statistic? (4)
- (c) Discuss the results of the multiple comparisons in **Figure** 5 on all pairs. (5)

[12]

### **QUESTION 6**

Raw material used in the production of a synthetic fibre is stored in a place which has no humidity control. Measurements of the relative humidity in the storage place and the moisture content of a sample of the raw material (both in percentages) on 12 days yielded the following results:

Humidity, x	Moisture content, y
42	12
35	8
50	14
43	9
48	11
62	16
31	7
36	9
44	12
39	10
55	13
48	11

The following output was obtained:



Figure 6: JMP Output for Simple Linear Regression

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(a)	Brief ly discuss the applicability of simple linear regression for this data set.	(1)
(b)	What are the estimates of $\beta_0$ and $\beta_1$ ? Hence, give the least squares regression line.	(3)
(c)	Interpret the slope of the regression line.	(1)
(d)	Test for the significance of the slope, $\beta_1$ at the 5% level of significance. Justify your answer by giving attention to the following detail	
	(i) State the appropriate null and alternative hypothesis for this test.	
	(ii) What test statistic is used to test these hypotheses?	

- (iii) What is the value of the test statistic? (4)
- (e) Predict the amount of moisture content of the raw material when the humidity of the storage place is 40%. (1)
- (f) Interpret  $R^2$ . (1)
- (g) Calculate the standard error of estimate for the expected amount of moisture content of the raw material when the humidity of the storage place is 40%. Hint:  $d^2 = \sum_{i=1}^{n} (X_i \overline{X})^2 = 854.9167$  (3)

[14]

[100]

$$B_{1} = \frac{\frac{1}{n} \sum_{i=1}^{n} (X_{i} - \overline{X})^{3}}{\left[\frac{1}{n} \sum_{i=1}^{n} (X_{i} - \overline{X})^{2}\right]^{\frac{3}{2}}}$$

$$B_{2} = \frac{\frac{1}{n} \sum_{i=1}^{n} (X_{i} - \overline{X})^{4}}{\left[\frac{1}{n} \sum_{i=1}^{n} (X_{i} - \overline{X})^{2}\right]^{2}}$$

$$\rho = \frac{e^{\eta} - e^{-\eta}}{e^{\eta} + e^{-\eta}}$$

$$T = \sqrt{n - 2} \frac{U_{11} - U_{22}}{2\sqrt{U_{11}U_{22} - U_{12}^{2}}}$$

$$T = \frac{(\overline{X}_{1} - \overline{X}_{2}) - (\mu_{1} - \mu_{2})}{S\sqrt{\frac{1}{n_{1}} + \frac{1}{n_{2}}}}$$

$$v = \frac{\left[\frac{S_{1}^{2}}{n_{1}^{2}(n_{1} - 1)} + \frac{S_{2}^{2}}{n_{2}^{2}(n_{2} - 1)}\right]^{2}}{\frac{S_{1}^{4}}{n_{1}^{2}(n_{1} - 1)} + \frac{S_{2}^{4}}{n_{2}^{2}(n_{2} - 1)}}$$

$$F = \frac{n \sum_{i=1}^{k} (\overline{X}_{i} - \overline{X})^{2} / (k - 1)}{\sum_{i=1}^{k} \sum_{j=1}^{n} (X_{ij} - \overline{X}_{i})^{2} / (k n - k)}$$

$$\widehat{\beta}_{1} = \frac{\sum_{i=1}^{n} Y_{i}(X_{i} - \overline{X})}{d^{2}}$$

#### TABEL I

Oppervlaktes onder die Normaalkromme

$$\Phi(z) = \frac{1}{\sqrt{2 \pi}} \int_{-\infty}^{z} e^{-\frac{1}{2}x^2} dx$$

 $\Phi\left(-z\right)=1-\Phi\left(z\right)$ 

TABLE I

Areas under the Normal Curve

$$\Phi(z) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{z} e^{-\frac{1}{2}x^2} dx$$

 $\Phi\left(-z\right)=1-\Phi\left(z\right)$ 

Die oppervlakte  $\Phi(z)$  is teen z vir  $z \ge 0$  getabelleer.

Entries in the table are values of  $\tilde{\Phi}(z)$  for  $z \ge 0$ .

z	0,00	0,01	0,02	0,03	0,04	0,05	0,06	0,07	0,08	0,09
0,0	0,5000	0,5040	0,5080	0,5120	0,5160	0,5199	0,5239	0,5279	0,5319	0,5359
0,1	0,5398	0,5438	0,5478	0,5517	0,5557	0,5596	0,5636	0,5675	0,5714	0,5753
0,2	0,5793	0,5832	0,5871	0,5910	0,5948	0,5987	0,6026	0,6064	0,6103	0,6141
0,3	0,6179	0,6217	0,6255	0,6293	0,6331	0,6368	0,6406	0,6443	0,6480	0,6517
0,4	0,6554	0,6591	0,6628	0,6664	0,6700	0,6736	0,6772	0,6808	0,6844	0,6879
0,5	0,6915	0,6950	0,6985	0,7019	0,7054	0,7088	0,7123	0,7157	0,7190	0,7224
0,6	0,7257	0,7291	0,7324	0,7357	0,7389	0,7422	0,7454	0,7486	0,7517	0,7549
0,7	0,7580	0,7611	0,7642	0,7673	0,7704	0,7734	0,7764	0,7794	0,7823	0,7852
0,8	0,7881	0,7910	0,7939	0,7967	0,7995	0,8023	0,8051	0.8078	0,8106	0,8133
0,9	0,8159	0,8186	0,8212	0,8238	0,8264	0,8289	0,8315	0,8340	0,8365	0,8389
1.0	0,8413	0,8438	0,8461	0,8485	0,8508	0,8531	0,8554	0,8577	0,8599	0,8621
1,1	0,8643	0,8665	0,8686	0,8708	0,8729	0,8749	0,8770	0,8790	0,8810	0,8830
1,2	0,8849	0,8869	0,8888	0,8907	0,8925	0,8944	0,8962	0,8980	0,8997	0,9015
1,3	0,9032	0,9049	0,9066	0,9082	0,9099	0,9115	0,9131	0,9147	0,9162	0,9177
1,4	0,9192	0,9207	0,9222	0,9236	0,9251	0,9265	0,9279	0,9292	0,9306	0,9319
1,5	0,9332	0,9345	0,9357	0,9370	0,9382	0,9394	0,9406	0,9418	0,9429	0,9441
1,6	0,9452	0,9463	0,9474	0,9484	0,9495	0,9505	0,9515	0,9525	0,9535	0,9545
1,7	0,9554	0,9564	0,9573	0,9582	0,9591	0,9599	0,9608	0,9616	0,9625	0,9633
1,8	0,9641	0,9649	0,9656	0,9664	0,9671	0,9678	0,9686	0,9693	0,9699	0,9706
1,9	0,9713	0,9719	0,9726	0,9732	0,9738	0,9744	0,9750	0,9756	0,9761	0,9767
2,0	0,9772	0,9778	0,9783	0,9788	0,9793	0,9798	0,9803	0,9808	0,9812	0,9817
2,1	0,9821	0,9826	0,9830	0,9834	0,9838	0,9842	0,9846	0,9850	0,9854	0,9857
2,2	0,9861	0,9864	0,9868	0,9871	0,9875	0,9878	0,9881	0,9884	0,9887	0,9890
2,3	0,98928	0,98956	0,98983	0,99010	0,99036	0,99061	0,99086	0,99111	0,99134	0,99158
2,4	0,99180	0,99202	0,99224	0,99245	0,99266	0,99286	0,99305	0,99324	0,99343	0,99361
2,5	0,99379	0,99396	0,99413	0,99430	0,99446	0,99461	0,99477	0,99492	0,99506	0,99520
2,6	0,99534	0,99547	0,99560	0,99573	0,99585	0,99598	0,99609	0,99621	0,99632	0,99643
2,7	0,99653	0,99664	0,99674	0,99683	0,99693	0,99702	0,99711	0,99720	0,99728	0,99736
2,8	0,99744	0,99752	0,99760	0,99767	0,99774	0,99781	0,99788	0,99795	0,99801	0,99807
2,9	0,99813	0,99819	0,99825	0,99831	0,99836	0,99841	0,99846	0,99851	0,99856	0,99861
3,0	0,99865	0,99869	0,99874	0,99878	0,99822	0,99886	0,99889	0,99893	0,99896	0,99900
3,1	0,99903	0,99906	0,99910	0,99913	0,99916	0,99918	0,99921	0,99924	0,99926	0,99929
3,2	0,99931	0,99934	0,99936	0,99938	0,99940	0,99942	0,99944	0,99946	0,99948	0,99950
3,3	0,99952	0,99953	0,99955	0,99957	0,99958	0,99960	0,99961	0,99962	0,99964	0,99965
3,4	0,99966	0,99968	0,99969	0,99970	0,99971	0,99972	0,99973	0,99974	0,99975	0,99976
3,5 3,6 3,7 3,8 3,9	0,99977 0,99984 0,99989 0,99993 0,99993									
4,0	0,99997									

 $\Phi(z)$ 

0 z

#### TABEL II

#### Waardes van die Inverse Normaalverdeling

Die inverse funksie  $z = \Phi^{-1}(u)$  is teen u vir  $u \ge 0,5$  getabelleer, waar  $u = \Phi(z)$  die standaard normaalverdelingsfunksie aandui. Let op dat vir  $u = \Phi(z) < 0,5$  is  $\Phi(-z) = 1 - \Phi(z) > 0,5$ 

#### TABLE II

#### Values of the Inverse Normal Distribution

Entries in the table are values of the inverse function  $z = \Phi^{-1}(u)$  for  $u \ge 0.5$ , where  $u = \Phi(z)$  denotes the standard normal distribution function. Note that  $\Phi(-z) = 1 - \Phi(z) \ge 0.5$  when  $u = \Phi(z) \le 0.5$ .

Ф(z)	0,000	0,001	0,002	0,003	0,004	0,005	0,006	0,007	0,008	0,009
0,50	0,000	0,003	0,005	0,008	0,010	0,013	0,015	0,018	0,020	0,023
0,51	0,025	0,028	0,030	0,033	0,035	0,038	0,040	0,043	0,045	0,048
0,52	0,050	0,053	0,055	0,058	0,060	0,063	0,065	0,068	0,070	0,073
0,53	0,075	0,078	0,080	0,083	0,085	0,088	0,090	0,093	0,095	0,098
0,54	0,100	0,103	0,105	0,108	0,111	0,113	0,116	0,118	0,121	0,123
0,55	0,126	0,128	0,131	0,133	0,136	0,138	0,141	0,143	0,146	0,148
0,56	0,151	0,154	0,156	0,159	0,161	0,164	0,166	0,169	0,171	0,174
0,57	0,176	0,179	0,181	0,184	0,187	0,189	0,192	0,194	0,197	0,199
0,58	0,202	0,204	0,207	0,210	0,212	0,215	0,217	0,220	0,222	0,225
0,59	0,228	0,230	0,233	0,235	0,238	0,240	0,243	0,246	0,248	0,251
0,60	0,253	0,256	0,259	0,261	0,264	0,266	0,269	0,272	0,274	0,277
0,61	0,279	0,282	0,285	0,287	0,290	0,292	0,295	0,298	0,300	0,303
0,62	0,305	0,308	0,311	0,313	0,316	0,319	0,321	0,324	0,327	0,329
0,63	0,332	0,335	0,337	0,340	0,342	0,345	0,348	0,350	0,353	0,356
0,64	0,358	0,361	0,364	0,366	0,369	0,372	0,375	0,377	0,380	0,383
0,65	$\begin{array}{c} 0,385\\ 0,412\\ 0,440\\ 0,468\\ 0,496\end{array}$	0,388	0,391	0,393	0,396	0,399	0,402	0,404	0,407	0,410
0,66		0,415	0,418	0,421	0,423	0,426	0,429	0,432	0,434	0,437
0,67		0,443	0,445	0,448	0,451	0,454	0,457	0,459	0,462	0,465
0,68		0,471	0,473	0,476	0,479	0,482	0,485	0,487	0,490	0,493
0,69		0,499	0,502	0,504	0,507	0,510	0,513	0,516	0,519	0,522
0,70	0,524	0,527	0,530	0,533	0,536	0,539	0,542	0,545	0,548	0,550
0,71	0,553	0,556	0,559	0,562	0,565	0,568	0,571	0,574	0,577	0,580
0,72	0,583	0,586	0,589	0,592	0,595	0,598	0,601	0,604	0,607	0,610
0,73	0,613	0,616	0,619	0,622	0,625	0,628	0,631	0,634	0,637	0,640
0,74	0,643	0,646	0,650	0,653	0,656	0,659	0,662	0,665	0,668	0,671
0,75	0,674	0,678	0,681	0,684	0,687	0,690	0,693	0,697	0,700	0,703
0,76	0,706	0,710	0,713	0,716	0,719	0,722	0,726	0,729	0,732	0,736
0,77	0,739	0,742	0,745	0,749	0,752	0,755	0,759	0,762	0,765	0,769
0,78	0,772	0,776	0,779	0,782	0,786	0,789	0,793	0,796	0,800	0,803
0,79	0,806	0,810	0,813	0,817	0,820	0,824	0,827	0,831	0,835	0,838
0,80	0,842	0,845	0,849	0,852	0,856	0,860	0,863	0,867	0,871	0,874
0,81	0,878	0,882	0,885	0,889	0,893	0,896	0,900	0,904	0,908	0,912
0,82	0,915	0,919	0,923	0,927	0,931	0,935	0,938	0,942	0,946	0,950
0,83	0,954	0,958	0,962	0,966	0,970	0,974	0,978	0,982	0,986	0,990
0,84	0,994	0,999	1,003	1,007	1,011	1,015	1,019	1,024	1,028	1,032
0,85	1,036	1,041	1,045	1,049	1,054	1,058	1,063	1,067	1,071	1,076
0,86	1,080	1,085	1,089	1,094	1,098	1,103	1,108	1,112	1,117	1,122
0,87	1,126	1,131	1,136	1,141	1,146	1,150	1,155	1,160	1,165	1,170
0,88	1,175	1,180	1,185	1,190	1,195	1,200	1,206	1,211	1,216	1,221
0,89	1,227	1,232	1,237	1,243	1,248	1,254	1,259	1,265	1,270	1,276
0,90	1 282	1,287	1,293	1,299	1,305	1,311	1,317	1,323	1,329	1,335
0,91	1,341	1,347	1,353	1,359	1,366	1,372	1,379	1,385	1,392	1,398
0,92	1,405	1,412	1,419	1,426	1,433	1,440	1,447	1,454	1,461	1,468
0,93	1,476	1,483	1,491	1,499	1,506	1,514	1,522	1,530	1,538	1,546
0,94	1,555	1,563	1,572	1,580	1,589	1,598	1,607	1,616	1,626	1,635
0,95	1,645	1,655	1,665	1,675	1,685	1,695	1,706	1,717	1,728	1,739
0,96	1,751	1,762	1,774	1,787	1,799	1,812	1,825	1,838	1,852	1,866
0,97	1,881	1,896	1,911	1,927	1,943	1,960	1,977	1,995	2,014	2,034
0,98	2,054	2,075	2,097	2,120	2,144	2,170	2,197	2,226	2,257	2,290
0,99	2,326	2,366	2,409	2,457	2,512	2,576	2,652	2,748	2,878	3,090

#### TABEL III

#### Die t-verdeling: Boonste Waarskynlikheidspunte

$$P = P(t \ge t_{\nu,P}) = P(t \le -t_{\nu,P})$$

met  $t_{\nu,P} = -t_{\nu,1-P}$  sodat

$$P(|t| \ge t_{\nu,P}) = 2P, \quad t_{\nu,P} > 0.$$

Die waardes  $t_{\nu}$  p van die t-verdeling is teen die aantal vryheidsgrade  $\nu$  en die eenkantige oorskrydingswaarskynlikheid P getabelleer.

#### TABLE III

#### The t-Distribution: Upper Probability Points

$$P = P(t \ge t_{\nu,P}) = P(t \le -t_{\nu,P})$$
  
with  $t_{\nu,P} = -t_{\nu,1-P}$  so that  
 $P(|t| \ge t_{\nu,P}) = 2P, \quad t_{\nu,P} \ge 0.$ 

Entries in the table are the values  $t_{\nu} p$  of the t-distribution for various degrees of freedom  $\nu$  and one-tailed probabilities P.

νP	0,25	0,10	0,05	0,025	0,01	0,005
1	1,000	3,078	6,314	12,706	31,821	63,657
2	0,816	1,886	2,920	4,303	6,965	9,925
3	0,765	1,638	2,353	3,182	4,541	5,841
4	0,741	1,533	2,132	2,776	3,747	4,604
5	0,727	1,476	2,015	2,571	3,365	4,032
6	0,718	1,440	1,943	2,447	3,143	3,707
7	0,711	1,415	1,895	2,365	2,998	3,499
8	0,706	1,397	1,860	2,306	2,896	3,355
9	0,703	1,383	1,833	2,262	2,821	3,250
10	0,700	1,372	1,812	2,228	2,764	3,169
11	0,697	1,363	1,796	2,201	2,718	3,106
12	0,695	1,356	1,782	2,179	2,681	3,055
13	0,694	1,350	1,771	2,160	2,650	3,012
14	0,692	1,345	1,761	2,145	2,624	2,977
15	0,691	1,341	1,753	2,131	2,602	2,947
16	0,690	1,337	1,746	2,120	2,583	2,921
17	0,689	1,333	1,740	2,110	2,567	2,898
18	0,688	1,330	1,734	2,101	2,552	2,878
19	0,688	1,328	1,729	2,093	2,539	2,861
20	0,688	1,325	1,725	2,086	2,528	2,845
21 22 23 24 25	0,686 0,686 0,685 0,685 0,685 0,684	1,323 1,321 1,319 1,318 1,316	1,721 1,717 1,714 1,711 1,708	2,080 2,074 2,069 2,064 2,060	2,518 2,508 2,500 2,492 2,485	2,831 2,819 2,807 2,797 2,787
26 27 28 29 30	0,684 0,684 0,683 0,683 0,683	1,315 1,314 1,313 1,311 1,310	1,706 1,703 1,701 1,699 1,697	2,056 2,052 2,048 2,045 2,045 2,042	2,479 2,473 2,467 2,462 2,457	2,779 2,771 2,763 2,756 2,750
35	0,682	1,306	1,690	2,030	2,438	2,724
40	0,681	1,303	1,684	2,021	2,423	2,704
60	0,679	1,296	1,671	2,000	2,390	2,660
100	0,677	1,290	1,660	1,984	2,364	2,626
∞	0,675	1,282	1,645	1,960	2,326	2,576

0

<sup>t</sup>ν, P

#### TABEL IV

#### Die $\chi^2$ -verdeling: Boonste Waarskynlikheidspunte

$$\mathbf{P} = \mathbf{P}(\chi^2 \ge \chi^2_{\nu,\mathbf{P}})$$

Die waardes  $\chi_{\nu}^2 p$  van die  $\chi^2$ verdeling is teen die aantal vryheidsgrade  $\nu$  en die eenkantige oorskrydingswaarskynlikheid P getabelleer. TABLE IV

The  $\chi^2$ -Distribution: Upper Probability Points

$$P = P(\chi^2 \ge \chi^2_{\nu,P})$$

Entries in the table are the values  $\chi^2_{\nu, p}$  p of the  $\chi^2$  distribution for various degrees of freedom  $\nu$  and one-tailed probabilities P.

νP	0.990	0.975	0.950	0.900	0.500	0.100	0.050	0.025	0.010	0.005
1	157088.10-9	982069.10-9	393214.10 <sup>-8</sup>	0.0157908	0·454937	2·70554	3·84146	5-02389	6.63490	7.87944
2	0.0201007	0.0506356	0·102587	0.210720	1·38629	4·60517	5·99147	7-37776	9.21034	10.5966
3	0.114832	0.215795	0·351846	0.584375	2·36597	6·25139	7·81473	9-34840	11.3449	12.8381
4	0.297110	0.484419	0·710721	1.063623	3·35670	7·77944	9·48773	11-1433	13.2767	14.8602
5 6 7 8 9	0-554300 0-872085 1-239043 1-646482 2-087912	0.831211 1.237347 1.68987 2.17973 2.70039	1 • 145476 1 • 63539 2 • 16735 2 • 73264 3 • 32511	$\begin{array}{c} 1 \cdot 61031 \\ 2 \cdot 20413 \\ 2 \cdot 83311 \\ 3 \cdot 48954 \\ 4 \cdot 16816 \end{array}$	4·35146 5·34812 6·34581 7·34412 8·34283	9·23635 10·6446 12·0170 13·3616 14·6837	$     \begin{array}{r} 11 \cdot 0705 \\     12 \cdot 5916 \\     14 \cdot 0671 \\     15 \cdot 5073 \\     16 \cdot 9190 \end{array} $	12.8325 14.4494 16.0128 17.5346 19.0228	15.086316.811918.475320.090221.6660	16·7496 18·5476 20·2777 21·9550 23·5893
10	2.55821	3-24697	3.94030	4-86518	9-34182	15.9871	18·3070	20·4831	23·2093	25·1882
11	3.05347	3-81575	4.57481	5-57779	10-3410	17.2750	19·6751	21·9200	24·7250	26·7569
12	3.57056	4-40379	5.22603	6-30380	11-3403	18.5494	21·0261	23·3367	26·2170	28·2995
13	4.10691	5-00874	5.89186	7-04150	12-3398	19.8119	22·3621	24·7356	27·6883	29·8194
14	4.66043	5-62872	6.57063	7-78953	13-3393	21.0642	23·6848	26·1190	29·1413	31·3193
15	5-22935	6-26214	7.26094	8·54675	14-3389	22·3072	24-9958	27·4884	30·5779	$\begin{array}{c} 32 \cdot 8013 \\ 34 \cdot 2672 \\ 35 \cdot 7185 \\ 37 \cdot 1564 \\ 38 \cdot 5822 \end{array}$
16	5-81221	6-90766	7.96164	9·31223	15-3385	23·5418	26-2962	28·8454	31·9999	
17	6-40776	7-56418	8.67176	10·0852	16-3381	24·7690	27-5871	30·1910	33·4087	
18	7-01491	8-23075	9.39046	10·8649	17-3379	25·9894	28-8693	31·5264	34·8053	
19	7-63273	8-90655	10.1170	11·6509	18-3376	27·2036	30-1435	32·8523	36·1908	
20	8-26040	9.59083	$10.8508 \\11.5913 \\12.3380 \\13.0905 \\13.8484$	12·4426	19-3374	28.4120	31.4104	34·1696	37.5662	39·9968
21	8-89720	10.28293		13·2396	20-3372	29.6151	32.6705	35·4789	38.9321	41·4010
22	9-54249	10.9823		14·0415	21-3370	30.8133	33.9244	36·7807	40.2894	42·7956
23	10-19567	11.6885		14·8479	22-3369	32.0069	35.1725	38·0757	41.6384	44·1813
24	10-8564	12.4011		15·6587	23-3367	33.1963	36.4151	39·3641	42.9798	45·5585
25	11.5240	13.1197	14-6114	16-4734	24-3366	34·3816	37.6525	40.6465	44·3141	46.9278
26	12.1981	13.8439	15-3791	17-2919	25-3364	35·5631	38.8852	41.9232	45·6417	48.2899
27	12.8786	14.5733	16-1513	18-1138	26-3363	36·7412	40.1133	43.1944	46·9630	49.6449
28	13.5648	15.3079	16-9279	18-9392	27-3363	37·9159	41.3372	44.4607	48·2782	50.9933
29	14.2565	16.0471	17-7083	19-7677	28-3362	39·0875	42.5569	45.7222	49·5879	52.3356
30 40 50 60	$\begin{array}{c} 14 \cdot 9535\\ 22 \cdot 1643\\ 29 \cdot 7067\\ 37 \cdot 4848 \end{array}$	16.790824.433132.357440.4817	18·4926 26·5093 34·7642 43·1879	20.5992 29.0505 37.6886 46.4589	29·3360 39·3354 49·3349 59·3347	40·2560 51·8050 63·1671 74·3970	43.7729 55.7585 67.5048 79.0819	46.9792 59.3417 71.4202 83.2976	50-8922 63-6907 76-1539 88-3794	53.6720 66.7659 79.4900 91.9517
70 80 90 100	45·4418 53·5400 61·7541 70·0648	$\begin{array}{r} 48.7576\\ 57.1532\\ 65.6466\\ 74.2219\end{array}$	51·7393 60·3915 69·1260 77·9295	55·3290 64·2778 73·2912 82·3581	69-3344 79-3343 89-3342 99-3341	85.5271 96.5782 107.565 118.498	$\begin{array}{c} 90.5312 \\ 101.879 \\ 113.145 \\ 124.342 \end{array}$	95.0231 106.629 118.136 129.561	$ \begin{array}{r} 100.425 \\ 112.329 \\ 124.116 \\ 135.807 \end{array} $	$     \begin{array}{r}       104 \cdot 215 \\       116 \cdot 321 \\       128 \cdot 299 \\       140 \cdot 169     \end{array} $

P

χ<sup>2</sup> ν, Ρ

o

#### TABEL V

#### Die F-verdeling: Boonste 5% Punte

( $v_1$  vryheidsgrade in die teller en  $v_2$  in die noemer)

#### The F-Distribution: Upper 5% Points

( $v_1$  degrees of freedom in numerator and  $v_2$  in denominator)

$v_2$	$v_1 = 1$	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251	252	253	254
2	18,5	19,0	19,2	19,2	19,3	19,3	19,4	19,4	19,4	19,4	19,4	19,4	19,4	19,5	19,5	19,5	19,5	19,5	19,5
3	10,1	9,55	9,28	9,12	9,01	8,94	8,89	8,85	8,81	8,79	8,74	8,70	8,66	8,64	8,62	8,59	8,57	8,55	8,53
4	7,71	6,94	6,59	6,39	6,26	6,16	6,09	6,04	6,00	5,96	5,91	5,86	5,80	5,77	5,75	5,72	5,69	5,66	5,63
5	6,61	5,79	5,41	5,19	5,05	4,95	4,88	4,82	4,77	4,74	4,68	4,62	4,56	4,53	4,50	4,46	4,43	4,40	4,36
6	5,99	5,14	4,76	4,53	4,39	4,28	4,21	4,15	4,10	4,06	4,00	3,94	3,87	3,84	3,81	3,77	3,74	3,70	3,67
7	5,59	4,74	4,35	4,12	3,97	3,87	3,79	3,73	3,68	3,64	3,57	3,51	3,44	3,41	3,38	3,34	3,30	3,27	3,23
8	5,32	4,46	4,07	3,84	3,69	3,58	3,50	3,44	3,39	3,35	3,28	3,22	3,15	3,12	3,08	3,04	3,01	2,97	2,93
9	5,12	4,26	3,86	3,63	3,48	3,37	3,29	3,23	3,18	3,14	3,07	3,01	2,94	2,90	2,86	2,83	2,79	2,75	2,71
10	4,96	4,10	3,71	3,48	3,33	3,22	3,14	3,07	3,02	2,98	2,91	2,85	2,77	2,74	2,70	2,66	2,62	2,58	2,54
11	4,84	3,98	3,59	3,36	3,20	3,09	3,01	2,95	2,90	2,85	2,79	2,72	2,65	2,61	2,57	2,53	2,49	2,45	2,40
12	4,75	3,89	3,49	3,26	3,11	3,00	2,91	2,85	2,80	2,75	2,69	2,62	2,54	2,51	2,47	2,43	2,38	2,34	2,30
13	4,67	3,81	3,41	3,18	3,03	2,92	2,83	2,77	2,71	2,67	2,60	2,53	2,46	2,42	2,38	2,34	2,30	2,25	2,21
14	4,60	3,74	3,34	3,11	2,96	2,85	2,76	2,70	2,65	2,60	2,53	2,46	2,39	2,35	2,31	2,27	2,22	2,18	2,13
15	4,54	3,68	3,29	3,06	2,90	2,79	2,71	2,64	2,59	2,54	2,48	2,40	2,33	2,29	2,25	2,20	2,16	2,11	2,07
16	4,49	3,63	3,24	3,01	2,85	2,74	2,66	2,59	2,54	2,49	2,42	2,35	2,28	2,24	2,19	2,15	2,11	2,06	2,01
17	4,45	3,59	3,20	2,96	2,81	2,70	2,61	2,55	2,49	2,45	2,38	2,31	2,23	2,19	2,15	2,10	2,06	2,01	1,96
18	4,41	3,55	3,16	2,93	2,77	2,66	2,58	2,51	2,46	2,41	2,34	2,27	2,19	2,15	2,11	2,06	2,02	1,97	1,92
19	4,38	3,52	3,13	2,90	2,74	2,63	2,54	2,48	2,42	2,38	2,31	2,23	2,16	2,11	2,07	2,03	1,98	1,93	1,88
20	4,35	3,49	3,10	2,87	2,71	2,60	2,51	2,45	2,39	2,35	2,28	2,20	2,12	2,08	2,04	1,99	1,95	1,90	1,84
21	4,32	3,47	3,07	2,84	2,68	2,57	2,49	2,42	2,37	2,32	2,25	2,18	2,10	2,05	2,01	1,96	1,92	1,87	1,81
22	4,30	3,44	3,05	2,82	2,66	2,55	2,46	2,40	2,34	2,30	2,23	2,15	2,07	2,03	1,98	1,94	1,89	1,84	1,78
23	4,28	3,42	3,03	2,80	2,64	2,53	2,44	2,37	2,32	2,27	2,20	2,13	2,05	2,01	1,96	1,91	1,86	1,81	1,76
24	4,26	3,40	3,01	2,78	2,62	2,51	2,42	2,36	2,30	2,25	2,18	2,11	2,03	1,98	1,94	1,89	1,84	1,79	1,73
25	4,24	3,39	2,99	2,76	2,60	2,49	2,40	2,34	2,28	2,24	2,16	2,09	2,01	1,96	1,92	1,87	1,82	1,77	1,71
28	4,20	3,34	2,95	2,71	2,56	2,45	2,36	2,29	2,24	2,19	2,12	2,04	1,96	1,91	1,87	1,82	1,77	1,71	1,65
30	4,17	3,32	2,92	2,69	2,53	2,42	2,33	2,27	2,21	2,16	2,09	2,01	1,93	1,89	1,84	1,79	1,74	1,68	1,62
34	4,13	3,28	2,88	2,65	2,49	2,38	2,29	2,23	2,17	2,12	2,05	1,97	1,89	1,84	1,80	1,75	1,69	1,63	1,57
40	4,08	3,23	2,84	2,61	2,45	2,34	2,25	2,18	2,12	2,08	2,00	1,92	1,84	1,79	1,74	1,69	1,64	1,58	1,51
48	4,04	3,19	2,80	2,57	2,41	2,29	2,21	2,14	2,08	2,03	1,96	1,88	1,79	1,75	1,70	1,64	1,59	1,52	1,45
60	4,00	3,15	2,76	2,53	2,37	2,25	2,17	2,10	2,04	1,99	1,92	1,84	1,75	1,70	1,65	1,59	1,53	1,47	1,39
80	3,96	3,11	2,72	2,49	2,33	2,21	2,13	2,06	2,00	1,95	1,88	1,79	1,70	1,65	1,60	1,54	1,48	1,41	1,32
120	3,92	3,07	2,68	2,45	2,29	2,18	2,09	2,02	1,96	1,91	1,83	1,75	1,66	1,61	1,55	1,50	1,43	1,35	1,25
∞	3,84	3,00	2,60	2,37	2,21	2,10	2,01	1,94	1,88	1,83	1,75	1,67	1,57	1,52	1,46	1,39	1,32	1,22	1,00

#### TABEL VI

#### Die F-verdeling: Boonste 2,5% Punte

( $\nu_1$  vryheidsgrade in die teller en  $\nu_2$  in die noemer)

#### TABLE VI

#### The F-Distribution: Upper 2,5% Points

( $\nu_1$  degrees of freedom in numerator and  $\nu_2$  in denominator)

$\nu_{2}$	$v_1 = 1$	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	~
1	648	800	864	900	922	937	948	957	963	969	977	985	993	997	1001	1006	1010	1014	1018
2	38,5	39,0	39,2	39,2	39,3	39,3	39,4	39,4	39,4	39,4	39,4	39,4	39,4	39,5	39,5	39,5	39,5	39,5	39,5
3	17,4	16,0	15,4	15,1	14,9	14,7	14,6	14,5	14,5	14,4	14,3	14,3	14,2	14,1	14,1	14,0	14,0	13,9	13,9
4	12,2	10,6	9,98	9,60	9,36	9,20	9,07	8,98	8,90	8,84	8,75	8,66	8,56	8,51	8,46	8,41	8,36	8,31	8,26
5	10,0	8,43	7,76	7,39	7,15	6,98	6,85	6,76	6,68	6,62	6,52	6,43	6,33	6,28	6,23	6,18	6,12	6,07	6,02
6	8,81	7,26	6,60	6,23	5,99	5,82	5,70	5,60	5,52	5,46	5,37	5,27	5,17	5,12	5,07	5,01	4,96	4,90	4,85
7	8,07	6,54	5,89	5,52	5,29	5,12	4,99	4,90	4,82	4,76	4,67	4,57	4,47	4,42	4,36	4,31	4,25	4,20	4,14
8	7,57	6,06	5,42	5,05	4,82	4,65	4,53	4,43	4,36	4,30	4,20	4,10	4,00	3,95	3,89	3,84	3,78	3,73	3,67
9	7,21	5,71	5,08	4,72	4,48	4,32	4,20	4,10	4,03	3,96	3,87	3,77	3,67	3,61	3,56	3,51	3,45	3,39	3,33
10	6,94	5,46	4,83	4,47	4,24	4,07	3,95	3,85	3,78	3,72	3,62	3,52	3,42	3,37	3,31	3,26	3,20	3,14	3,08
11	6,72	5,26	4,63	4,28	4,04	3,88	3,76	3,66	3,59	3,53	3,43	3,33	3,23	3,17	3,12	3,06	3,00	2,94	2,88
12	6,55	5,10	4,47	4,12	3,89	3,73	3,61	3,51	3,44	3,37	3,28	3,18	3,07	3,02	2,96	2,91	2,85	2,79	2,72
13	6,41	4,97	4,35	4,00	3,77	3,60	3,48	3,39	3,31	3,25	3,15	3,05	2,95	2,89	2,84	2,78	2,72	2,66	2,60
14	6,30	4,86	4,24	3,89	3,66	3,50	3,38	3,29	3,21	3,15	3,05	2,95	2,84	2,79	2,73	2,67	2,61	2,55	2,49
15	6,20	4,77	4,15	3,80	3,58	3,41	3,29	3,20	3,12	3,06	2,96	2,86	2,76	2,70	2,64	2,58	2,52	2,46	2,40
16	6,12	4,69	4,08	3,73	3,50	3,34	3,22	3,12	3,05	2,99	2,89	2,79	2,68	2,63	2,57	2,51	2,45	2,38	2,32
17	6,04	4,62	4,01	3,66	3,44	3,28	3,16	3,06	2,98	2,92	2,82	2,72	2,62	2,56	2,50	2,44	2,38	2,32	2,25
18	5,98	4,56	3,95	3,61	3,38	3,22	3,10	3,01	2,93	2,87	2,77	2,67	2,56	2,50	2,44	2,38	2,32	2,26	2,19
19	5,92	4,51	3,90	3,56	3,33	3,17	3,05	2,96	2,88	2,82	2,72	2,62	2,51	2,45	2,39	2,33	2,27	2,20	2,13
20	5,87	4,46	3,86	3,51	3,29	3,13	3,01	2,91	2,84	2,77	2,68	2,57	2,46	2,41	2,35	2,29	2,22	2,16	2,09
21	5,83	4,42	3,82	3,48	3,25	3,09	2,97	2,87	2,80	2,73	2,64	2,53	2,42	2,37	2,31	2,25	2,18	2,11	2,04
22	5,79	4,38	3,78	3,44	3,22	3,05	2,93	2,84	2,76	2,70	2,60	2,50	2,39	2,33	2,27	2,21	2,14	2,08	2,00
23	5,75	4,35	3,75	3,41	3,18	3,02	2,90	2,81	2,73	2,67	2,57	2,47	2,36	2,30	2,24	2,18	2,11	2,04	1,97
24	5,72	4,32	3,72	3,38	3,15	2,99	2,87	2,78	2,70	2,64	2,54	2,44	2,33	2,27	2,21	2,15	2,08	2,01	1,94
25	5,69	4,29	3,69	3,35	3,13	2,97	2,85	2,75	2,68	2,61	2,51	2,41	2,30	2,24	2,18	2,12	2,05	1,98	1,91
28	5,61	4,22	3,63	3,29	3,06	2,90	2,78	2,69	2,61	2,55	2,45	2,34	2,23	2,17	2,11	2,05	1,98	1,91	1,83
30	5,57	4,18	3,59	3,25	3,03	2,87	2,75	2,65	2,57	2,51	2,41	2,31	2,20	2,14	2,07	2,01	1,94	1,87	1,79
34	5,50	4,12	3,53	3,19	2,97	2,81	2,69	2,59	2,52	2,45	2,35	2,25	2,13	2,07	2,01	1,95	1,88	1,80	1,72
40	5,42	4,05	3,46	3,13	2,90	2,74	2,62	2,53	2,45	2,39	2,29	2,18	2,07	2,01	1,94	1,88	1,80	1,72	1,64
48	5,35	3,99	3,40	3,07	2,84	2,69	2,56	2,47	2,39	2,33	2,23	2,12	2,01	1,94	1,88	1,81	1,73	1,65	1,56
60	5,29	3,93	3,34	3,01	2,79	2,63	2,51	2,41	2,33	2,27	2,17	2,06	1,94	1,88	1,82	1,74	1,67	1,58	1,48
80	5,22	3,86	3,28	2,95	2,73	2,57	2,45	2,35	2,28	2,21	2,11	2,00	1,88	1,82	1,75	1,68	1,60	1,51	1,40
120	5,15	3,80	3,23	2,89	2,67	2,52	2,39	2,30	2,22	2,16	2,05	1,94	1,82	1,76	1,69	1,61	1,53	1,43	1,31
∞	5,02	3,69	3,12	2,79	2,57	2,41	2,29	2,19	2,11	2,05	1,94	1,83	1,71	1,64	1,57	1,48	1,39	1,27	1,00

#### TABEL IX

#### Die Produkmoment-korrelasiekoëffisiënt: Boonste Kritieke Waardes (vir $\rho=0$ )

#### TABLE IX

#### The Product Moment Correlation Coefficient: Upper Critical Values (for $\rho$ =0)

n = aantal pare waarnemings

#### n = number of pairs of observations

	Betekenis	peil vir eenkant	tige toets	Significance level for one-tailed test			
n	0,25	0,10	0,05	0,025	0,01	0,005	
3	0,7071	0,9511	0,9877	0,9969	0,9995	0,9999	
4	0,5000	0,8000	0,9000	0,9500	0,9800	0,9900	
5	0,4040	0,6870	0,8054	0,8783	0,9343	0,9587	
6	0,3473	0,6084	0,7293	0,8114	0,8822	0,9172	
7	0,3091	0,5509	0,6694	0,7545	0,8329	0,8745	
8	0,2811	0,5067	0,6215	0,7067	0,7887	0,8343	
9	0,2596	0,4716	0,5822	0,6664	0,7498	0,7977	
10	0,2423	0,4428	0,5494	0,6319	0,7155	0,7646	
11	0,2281	0,4187	0,5214	0,6021	0,6851	0,7348	
12	0,2161	0,3981	0,4973	0,5760	0,6581	0,7079	
13	0,2058	0,3802	0,4762	0,5529	0,6339	0,6835	
14	0,1968	0,3646	0,4575	0,5324	0,6120	0,6614	
15	0,1890	0,3507	0,4409	0,5140	0,5923	0,6411	
16	0,1820	0,3383	0,4259	0,4973	0,5742	0,6226	
17	0,1757	0,3271	0,4124	0,4821	0,5577	0,6055	
18	0,1700	0,3170	0,4000	0,4683	0,5425	0,5897	
19	0,1649	0,3077	0,3887	0,4555	0,5285	0,5751	
20	0,1602	0,2992	0,3783	0,4438	0,5155	0,5614	
21	0,1558	0,2914	0,3687	0,4329	0,5034	0,5487	
22	0,1518	0,2841	0,3598	0,4227	0,4921	0,5368	
23	0,1481	0,2774	0,3515	0,4132	0,4815	0,5256	
24	0,1447	0,2711	0,3438	0,4044	0,4716	0,5151	
25	0,1415	0,2653	0,3365	0,3961	0,4622	0,5052	
26	0,1384	0,2598	0,3297	0,3882	0,4534	0,4958	
27	0,1356	0,2546	0,3233	0,3809	0,4451	0,4896	
28	0,1330	0,2497	0,3172	0,3739	0,4372	0,4785	
29	0,1305	0,2451	0,3115	0,3673	0,4297	0,4705	
30	0,1281	0,2407	0,3061	0,3610	0,4226	0,4629	
31	0,1258	0,2366	0,3009	0,3550	0,4158	0,4556	
32	0,1237	0,2327	0,2960	0,3494	0,4093	0,4487	
35	0,1179	0,2220	0,2826	0,3338	0,3916	0,4296	
40	0,1098	0,2070	0,2638	0,3120	0,3665	0,4026	
45	0,1032	0,1947	0,2483	0,2940	0,3457	0,3801	
50	0,0976	0,1843	0,2353	0,2787	0,3281	0,3610	
60	0,0888	0,1678	0,2144	0,2542	0,2997	0,3301	
70	0,0820	0,1550	0,1982	0,2352	0,2776	0,3060	
80	0,0765	0,1448	0,1852	0,2199	0,2597	0,2864	
90	0,0720	0,1364	0,1745	0,2072	0,2449	0,2702	
100	0,0682	0,1292	0,1654	0,1966	0,2324	0,2565	

TABEL X

#### Die z-transformasie vir die Korrelasiekoëffisiënt

Die getransformeerde waardes

$$z = \tanh^{-1} r = \frac{1+r}{1-r}$$

is teen die korrelasiekoëffisiënt r getabelleer.

TABLE X

## The z-Transformation for the Correlation Coefficient

Entries in the table are the transformed values

$$z = \tanh^{-1} r = \frac{1}{2}\log_e \frac{1+r}{1-r}$$

for various values of the correlation coefficient r.

Г	0,00	0,01	0,02	0,03	0,04	0,05	0,06	0,07	0,08	0,09
0,0	0,0000	0,0100	0,0200	0,0300	0,0400	0,0500	0,0601	0,0701	0,0802	0.0902
0,1	0,1003	0,1104	0,1206	0,1307	0,1409	0,1511	0,1614	0,1717	0,1820	0,1923
0,2	0,2027	0,2132	0,2237	0,2342	0,2448	0,2554	0,2661	0,2769	0,2877	0,2986
0,3	0,3095	0,3205	0,3316	0,3428	0,3541	0,3654	0,3769	0,3884	0,4001	0,4118
0,4	0,4236	0,4356	0,4477	0,4599	0,4722	0,4847	0,4973	0,5101	0,5230	0,5361
0,5	0,5493	0.5627	0.5763	0.5901	0.6042	0.6184	0.6328	0.6475	0.6625	0.6777
0,6	0,6931	0,7089	0,7250	0,7414	0,7582	0.7753	0.7928	0.8107	0.8291	0.8480
0,7	0,8673	0,8872	0,9076	0,9287	0,9505	0,9730	0,9962	1,0203	1,0454	1,0714
0,8	1,0986	1,1270	1,1568	1,1881	1,2212	1,2562	1,2933	1,3331	1,3758	1,4219
0,9	1,4722	1,5275	1,5890	1,6584	1,7380	1,8318	1,9459	2,0923	2,2976	2,6466
	-									
r	0,000	0,001	0,002	0,003	0,004	0,005	0,006	0,007	0,008	0,009
г 0,90	0,000	0,001	0,002	0,003	0,004	0,005	0,006	0,007	0,008	0,009
r 0,90 0,91	0,000 1,4722 1,5275	0,001 1,4775 1,5334	0,002 1,4828 1,5393	0,003 1,4882 1,5453	0,004 1,4937 1,5513	0,005 1,4992 1,5574	0,006 1,5047 1.5636	0,007 1,5103 1,5698	0,008 1,5160 1,5762	0,009 1,5217 1,5826
г 0,90 0,91 0,92	0,000 1,4722 1,5275 1,5890	0,001 1,4775 1,5334 1,5956	0,002 1,4828 1,5393 1,6022	0,003 1,4882 1,5453 1,6089	0,004 1,4937 1,5513 1,6157	0,005 1,4992 1,5574 1,6226	0,006 1,5047 1,5636 1,6296	0,007 1,5103 1,5698 1,6366	0,008 1,5160 1,5762 1,6438	0,009 1,5217 1,5826 1,6510
r 0,90 0,91 0,92 0,93	0,000 1,4722 1,5275 1,5890 1,6584	0,001 1,4775 1,5334 1,5956 1,6658	0,002 1,4828 1,5393 1,6022 1,6734	0,003 1,4882 1,5453 1,6089 1,6811	0,004 1,4937 1,5513 1,6157 1,6888	0,005 1,4992 1,5574 1,6226 1,6967	0,006 1,5047 1,5636 1,6296 1,7047	0,007 1,5103 1,5698 1,6366 1,7129	0,008 1,5160 1,5762 1,6438 1,7211	0,009 1,5217 1,5826 1,6510 1,7295
r 0,90 0,91 0,92 0,93 0,94	0,000 1,4722 1,5275 1,5890 1,6584 1,7380	0,001 1,4775 1,5334 1,5956 1,6658 1,7467	0,002 1,4828 1,5393 1,6022 1,6734 1,7555	0,003 1,4882 1,5453 1,6089 1,6811 1,7645	0,004 1,4937 1,5513 1,6157 1,6888 1,7736	0,005 1,4992 1,5574 1,6226 1,6967 1,7828	0,006 1,5047 1,5636 1,6296 1,7047 1,7923	0,007 1,5103 1,5698 1,6366 1,7129 1,8019	0,008 1,5160 1,5762 1,6438 1,7211 1,8117	0,009 1,5217 1,5826 1,6510 1,7295 1,8216
r 0,90 0,91 0,92 0,93 0,94 0,95	0,000 1,4722 1,5275 1,5890 1,6584 1,7380 1,8318	0,001 1,4775 1,5334 1,5956 1,6658 1,7467 1,8421	0,002 1,4828 1,5393 1,6022 1,6734 1,7555 1,8527	0,003 1,4882 1,5453 1,6089 1,6811 1,7645 1,8635	0,004 1,4937 1,5513 1,6157 1,6888 1,7736 1,8745	0,005 1,4992 1,5574 1,6226 1,6967 1,7828 1,8857	0,006 1,5047 1,5636 1,6296 1,7047 1,7923 1,8972	0,007 1,5103 1,5698 1,6366 1,7129 1,8019 1,9090	0,008 1,5160 1,5762 1,6438 1,7211 1,8117 1,9210	0,009 1,5217 1,5826 1,6510 1,7295 1,8216 1,9333
r 0,90 0,91 0,92 0,93 0,94 0,95 0,96	0,000 1,4722 1,5275 1,5890 1,6584 1,7380 1,8318 1,9459	0,001 1,4775 1,5334 1,5956 1,6658 1,7467 1,8421 1,9588	0,002 1,4828 1,5393 1,6022 1,6734 1,7555 1,8527 1,9721	0,003 1,4882 1,5453 1,6089 1,6811 1,7645 1,8635 1,9857	0,004 1,4937 1,5513 1,6157 1,6888 1,7736 1,8745 1,9996	0,005 1,4992 1,5574 1,6226 1,6967 1,7828 1,8857 2,0139	0,006 1,5047 1,5636 1,6296 1,7047 1,7923 1,8972 2,0287	0,007 1,5103 1,5698 1,6366 1,7129 1,8019 1,9090 2,0439	0,008 1,5160 1,5762 1,6438 1,7211 1,8117 1,9210 2,0595	0,009 1,5217 1,5826 1,6510 1,7295 1,8216 1,9333 2,0756
r 0,90 0,91 0,92 0,93 0,94 0,95 0,96 0,97	0,000 1,4722 1,5275 1,5890 1,6584 1,7380 1,8318 1,9459 2,0923	0,001 1,4775 1,5334 1,5956 1,6658 1,7467 1,8421 1,9588 2,1095	0,002 1,4828 1,5393 1,6022 1,6734 1,7555 1,8527 1,9721 2,1273	0,003 1,4882 1,5453 1,6089 1,6811 1,7645 1,8635 1,9857 2,1457	0,004 1,4937 1,5513 1,6157 1,6888 1,7736 1,8745 1,9996 2,1649	0,005 1,4992 1,5574 1,6226 1,6967 1,7828 1,8857 2,0139 2,1847	0,006 1,5047 1,5636 1,6296 1,7047 1,7923 1,8972 2,0287 2,2054	0,007 1,5103 1,5698 1,6366 1,7129 1,8019 1,9090 '2,0439 2,2269	0,008 1,5160 1,5762 1,6438 1,7211 1,8117 1,9210 2,0595 2,2494	0,009 1,5217 1,5826 1,6510 1,7295 1,8216 1,9333 2,0756 2,2729
r 0,90 0,91 0,92 0,93 0,94 0,95 0,96 0,97 0,98	0,000 1,4722 1,5275 1,5890 1,6584 1,7380 1,8318 1,9459 2,0923 2,2976	0,001 1,4775 1,5334 1,5956 1,6658 1,7467 1,8421 1,9588 2,1095 2,3235	0,002 1,4828 1,5393 1,6022 1,6734 1,7555 1,8527 1,9721 2,1273 2,3507	0,003 1,4882 1,5453 1,6089 1,6811 1,7645 1,8635 1,9857 2,1457 2,3796	0,004 1,4937 1,5513 1,6157 1,6888 1,7736 1,8745 1,9996 2,1649 2,4101	0,005 1,4992 1,5574 1,6226 1,6967 1,7828 1,8857 2,0139 2,1847 2,4427	0,006 1,5047 1,5636 1,6296 1,7047 1,7923 1,8972 2,0287 2,2054 2,4774	0,007 1,5103 1,5698 1,6366 1,7129 1,8019 1,9090 2,0439 2,269 2,5147	0,008 1,5160 1,5762 1,6438 1,7211 1,8117 1,9210 2,0595 2,2494 2,5550	0,009 1,5217 1,5826 1,6510 1,7295 1,8216 1,9333 2,0756 2,2729 2,5987

Size of sample	Percentage points	Size of sample	Percentage points
n	5%	n	5%
25	0,711	200	0,280
30	0,662	250	0,251
35	0,621	300	0,230
40	0, 587	350	0,213
45	0, 558	400	0,200
50	0, 534	450	0, 188
		500	0,179
60	0,492	550	0,171
70	0,459	600	0, 163
80	0,432	650	0, 157
90	0,409	700	0, 151
100	0, 389	750	0, 146
		800	0, 142
125	0,350	850	0,138
150	0, 321	900	0,134
175	0,298	950	0,130
200	0,280	1000	0,127

Table A. Percentage points for the distribution of  $B_1$ Lower percentage point = - (tabulated upper percentage point)

Size of	Percenta	ge points
sample n	Upper 5%	Lower 5%
50	3,99	2, 15
75	3, 87	2,27
100	3,77	2,35
125	3,71	2,40
150	3, 65	2,45
200	3, 57	2, 51
250	3, 52	2, 55
300	3,47	2, 59
350	3,44	2,62
400	3,41	2,64
450	3, 39	2,66
500	3, 37	2,67
550	3,35	2,69
600	3,34	2,70
650	3, 33	2,71
700	3, 31	2,72
800	3, 29	2,74
900	3, 28	2,75
1000	3,26	2,76

Table B. Percentage points of the distribution of  $B_2$ 

Size of		Percentage points							
sample n	n-1	Upper 5%	Upper 10%	Lower 10%	Lower 5%				
11	10	0,9073	0,8899	0,7409	0,7153				
16	15	0,8884	0,8733	0,7452	0,7236				
21	20	0,8768	0,8631	0,7495	0,7304				
26	25	0,8686	0,8570	0,7530	0,7360				
31	30	0,8625	0,8511	0,7559	0,7404				
36	35	0,8578	0,8468	0,7583	0,7440				
41	40	0,8540	0,8436	0,7604	0,7470				
46	45	0,8508	0,8409	0,7621	0,7496				
51	50	0,8481	0,8385	0,7636	0,7518				
61	60	0,8434	0,8349	0,7662	0,7554				
71	70	0,8403	0,8321	0,7683	0,7583				
81	80	0,8376	0,8298	0,7700	0,7607				
91	90	0,8353	0,8279	0,7714	0,7626				
101	100	0,8344	0,8264	0,7726	0,7644				

Table C. Percentage points for the distribution of  $A = \frac{\text{mean deviation}}{\text{standard deviation}}$ 

## Table D *Tabel D*

The hypergeometric probability distribution:  $P(X \le x)$  for N = 12

Die hipergeometriese verdeling:  $P(X \le x)$  vir N = 12

n	k	x	Р	n	k	x	Р	n	k	x	Р
1	1	0	0,917	4	4	0	0,141	6	2	0	0,227
1	1	1	1,000	4	4	1	0,594	6	2	1	0,773
				4	4	2	0,933	6	2	2	1,000
2	1	0	0,833	4	4	3	0,998				
2	1	1	1,000	4	4	4	1,000	6	3	0	0,091
								6	3	1	0,500
2	2	0	0,682	5	1	0	0,583	6	3	2	0,909
2	2	1	0,985	5	1	1	1,000	6	3	3	1,000
2	2	2	1,000								
				5	2	0	0,318	6	4	0	0,030
3	1	0	0,750	5	2	1	0,848	6	4	1	0,273
3	1	1	1,000	5	2	2	1,000	6	4	2	0,727
								6	4	3	0,970
3	2	0	0,545	5	3	0	0,159	6	4	4	1,000
3	2	1	0,955	5	3	1	0,636				
3	2	2	1,000	5	3	2	0,955	6	5	0	0,008
				5	3	3	1,000	6	5	1	0,121
3	3	0	0,382	1				6	5	2	0,500
3	3	1	0,873	5	4	0	0,071	6	5	3	0,879
3	3	2	0,995	5	4	1	0,424	6	5	4	0,992
3	3	3	1,000	5	4	2	0,848	6	5	5	1,000
				5	4	3	0,990				
4	1	0	0,667	5	4	4	1,000	6	6	0	0,001
4	1	1	1,000					6	6	1	0,040
				5	5	0	0,027	6	6	2	0,284
4	2	0	0,424	5	5	1	0,247	6	6	3	0,716
4	2	1	0,909	5	5	2	0,689	6	6	4	0,960
4	2	2	1,000	5	5	3	0,955	6	6	5	0,999
				5	5	4	0,999	6	6	6	1,000
4	3	0	0,255	5	5	5	1,000				
4	3	1	0,764								
4	3	2	0,982	6	1	0	0,500				
4	3	3	1,000	6	1	1	1,000				

$s_{\rm max}$										
v	k = 2	3	4	5	6					
2	39,0	87,5	142	202	266					
3	15,4	27,8	39, 2	50, 7	62, 0					
4	9,60	15,5	20,6	25, 2	29, 5					
5	7,15	10, 8	13,7	16, 3	18, 7					
6	5,82	8,38	10,4	12, 1	13, 7					
7	4,99	6,94	8,44	9,70	10, 8					
8	4,43	6,00	7,18	8,12	9,03					
9	4,03	5,34	6,31	7,11	7,80					
10	3,72	4,85	5,67	6,34	6,92					
12	3,28	4, 16	4, 79	5,30	5,72					
15	2,86	3, 54	4,01	4,37	4, 68					
20	2,46	2,95	3, 29	3,54	3,76					
30	2,07	2,40	2,61	2,78	2, 91					
60	1,67	1,85	1,96	2,04	2, 11					
$\infty$	1,00	1,00	1,00	1,00	1,00					

Table E Upper 5% percentage points of the ratio,  $S_{\rm max}^2/S_{\rm min}^2$ 

k = number of samples

v =degrees of freedom for each sample variance

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