



MEI EXAMINATION FORMULAE AND TABLES (MF2)

For use with:

Advanced General Certificate of Education

Advanced Subsidiary General Certificate of Education

MEI STRUCTURED MATHEMATICS

and

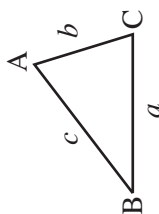
Advanced Subsidiary GCE

QUANTITATIVE METHODS (MEI)

MEI STRUCTURED MATHEMATICS
and
QUANTITATIVE METHODS (MEI)

EXAMINATION FORMULAE AND TABLES

<p>Arithmetic series</p> <p>General (kth) term, $u_k = a + (k - 1)d$ last (nth) term, $l = u_n = a + (n - 1)d$ Sum to n terms, $S_n = \frac{1}{2} n(a + l) = \frac{1}{2} n[2a + (n - 1)d]$</p> <p>Geometric series</p> <p>General (kth) term, $u_k = a r^{k-1}$ Sum to n terms, $S_n = \frac{a(1 - r^n)}{1 - r} = \frac{a(r^n - 1)}{r - 1}$ Sum to infinity $S_\infty = \frac{a}{1 - r}, -1 < r < 1$</p> <p>Binomial expansions</p> <p>When n is a positive integer</p> $(a + b)^n = a^n + \binom{n}{1} a^{n-1} b + \binom{n}{2} a^{n-2} b^2 + \dots + \binom{n}{r} a^{n-r} b^r + \dots b^n, n \in \mathbb{N}$ <p>where</p> $\binom{n}{r} = {}^n C_r = \frac{n!}{r!(n - r)!}$ <p>General case</p> $(1 + x)^n = 1 + nx + \frac{n(n-1)}{2!} x^2 + \dots + \frac{n(n-1) \dots (n-r+1)}{1.2 \dots r} x^r + \dots, x < 1, n \in \mathbb{R}$ <p>Logarithms and exponentials</p> $e^{x \ln a} = a^x \quad \log_a x = \frac{\log_b x}{\log_b a}$ <p>Numerical solution of equations</p> <p>Newton-Raphson iterative formula for solving $f(x) = 0$, $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$</p> <p>Complex Numbers</p> $\{r(\cos \theta + j \sin \theta)\}^n = r^n(\cos n\theta + j \sin n\theta)$ $e^{j\theta} = \cos \theta + j \sin \theta$ <p>The roots of $z^n = 1$ are given by $z = \exp(\frac{2\pi k}{n} j)$ for $k = 0, 1, 2, \dots, n-1$</p> <p>Finite series</p> $\sum_{r=1}^n r^2 = \frac{1}{6} n(n+1)(2n+1) \quad \sum_{r=1}^n r^3 = \frac{1}{4} n^2(n+1)^2$	<p>Infinite series</p> $f(x) = f(0) + xf'(0) + \frac{x^2}{2!} f''(0) + \dots + \frac{x^r}{r!} f^{(r)}(0) + \dots$ $f(x) = f(a) + (x-a)f'(a) + \frac{(x-a)^2}{2!} f''(a) + \dots + \frac{(x-a)^r f^{(r)}(a)}{r!} + \dots$ $f(a+x) = f(a) + xf'(a) + \frac{x^2}{2!} f''(a) + \dots + \frac{x^r}{r!} f^{(r)}(a) + \dots$ $e^x = \exp(x) = 1 + x + \frac{x^2}{2!} + \dots + \frac{x^r}{r!} + \dots, \text{ all } x$ $\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + (-1)^{r+1} \frac{x^r}{r} + \dots, -1 < x \leq 1$ $\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots + (-1)^r \frac{x^{2r+1}}{(2r+1)!} + \dots, \text{ all } x$ $\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots + (-1)^r \frac{x^{2r}}{(2r)!} + \dots, \text{ all } x$ $\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \dots + (-1)^r \frac{x^{2r+1}}{2r+1} + \dots, -1 \leq x \leq 1$ $\sinh x = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \dots + \frac{x^{2r+1}}{(2r+1)!} + \dots, \text{ all } x$ $\cosh x = 1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \dots + \frac{x^{2r}}{(2r)!} + \dots, \text{ all } x$ $\operatorname{artanh} x = x + \frac{x^3}{3} + \frac{x^5}{5} + \dots + \frac{x^{2r+1}}{(2r+1)} + \dots, -1 < x < 1$ <p>Hyperbolic functions</p> $\cosh^2 x - \sinh^2 x = 1, \quad \sinh 2x = 2 \sinh x \cosh x, \quad \cosh 2x = \cosh^2 x + \sinh^2 x$ $\operatorname{arsinh} x = \ln(x + \sqrt{x^2 + 1}), \quad \operatorname{arcosh} x = \ln(x + \sqrt{x^2 - 1}), x \geq 1$ $\operatorname{artanh} x = \frac{1}{2} \ln \left(\frac{1+x}{1-x} \right), x < 1$ <p>Matrices</p> <p>Anticlockwise rotation through angle θ, centre O: $\begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$</p> <p>Reflection in the line $y = x \tan \theta$: $\begin{pmatrix} \cos 2\theta & \sin 2\theta \\ \sin 2\theta & -\cos 2\theta \end{pmatrix}$</p>
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Cosine rule $\cos A = \frac{b^2 + c^2 - a^2}{2bc}$ (etc.)
 $a^2 = b^2 + c^2 - 2bc \cos A$ (etc.)

Trigonometry

$\sin(\theta \pm \phi) = \sin \theta \cos \phi \pm \cos \theta \sin \phi$
 $\cos(\theta \pm \phi) = \cos \theta \cos \phi \mp \sin \theta \sin \phi$
 $\tan(\theta \pm \phi) = \frac{\tan \theta \pm \tan \phi}{1 \mp \tan \theta \tan \phi}$, $[(\theta \pm \phi) \neq (k + \frac{1}{2})\pi]$
 For $t = \tan \frac{1}{2} \theta$: $\sin \theta = \frac{2t}{1+t^2}$, $\cos \theta = \frac{1-t^2}{1+t^2}$
 $\sin \theta + \sin \phi = 2 \sin \frac{1}{2}(\theta + \phi) \cos \frac{1}{2}(\theta - \phi)$
 $\sin \theta - \sin \phi = 2 \cos \frac{1}{2}(\theta + \phi) \sin \frac{1}{2}(\theta - \phi)$
 $\cos \theta + \cos \phi = 2 \cos \frac{1}{2}(\theta + \phi) \cos \frac{1}{2}(\theta - \phi)$
 $\cos \theta - \cos \phi = -2 \sin \frac{1}{2}(\theta + \phi) \sin \frac{1}{2}(\theta - \phi)$

Vectors and 3-D coordinate geometry

(The position vectors of points A, B, C are **a**, **b**, **c**.)

The position vector of the point dividing AB in the ratio $\lambda:\mu$ is $\frac{\mu\mathbf{a} + \lambda\mathbf{b}}{(\lambda + \mu)}$

Line: Cartesian equation of line through A in direction **u** is

$$\frac{x-a_1}{u_1} = \frac{y-a_2}{u_2} = \frac{z-a_3}{u_3} \quad (= t)$$

The resolved part of **a** in the direction **u** is $\frac{\mathbf{a} \cdot \mathbf{u}}{|\mathbf{u}|}$

Plane: Cartesian equation of plane through A with normal **n** is

$$n_1x + n_2y + n_3z + d = 0 \quad \text{where } d = -\mathbf{a} \cdot \mathbf{n}$$

The plane through non-collinear points A, B and C has vector equation

$$\mathbf{r} = \mathbf{a} + s(\mathbf{b} - \mathbf{a}) + t(\mathbf{c} - \mathbf{a}) = (1 - s - t)\mathbf{a} + s\mathbf{b} + t\mathbf{c}$$

The plane through A parallel to **u** and **v** has equation

$$\mathbf{r} = \mathbf{a} + s\mathbf{u} + t\mathbf{v}$$

Perpendicular distance of a point from a line and a plane

Line: (x_1, y_1) from $ax + by + c = 0$: $\frac{|ax_1 + by_1 + c|}{\sqrt{a^2 + b^2}}$

Plane: (α, β, γ) from $n_1x + n_2y + n_3z + d = 0$: $\frac{|n_1\alpha + n_2\beta + n_3\gamma + d|}{\sqrt{(n_1^2 + n_2^2 + n_3^2)}}$

Vector product

$$\mathbf{a} \times \mathbf{b} = |\mathbf{a}| |\mathbf{b}| \sin \theta \hat{\mathbf{n}} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \begin{pmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{pmatrix}$$

$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \begin{vmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix} = \mathbf{b} \cdot (\mathbf{c} \times \mathbf{a}) = \mathbf{c} \cdot (\mathbf{a} \times \mathbf{b})$$

$$\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{c} \cdot \mathbf{a})\mathbf{b} - (\mathbf{a} \cdot \mathbf{b})\mathbf{c}$$

Conics

	Ellipse	Parabola	Hyperbola	Rectangular hyperbola
Standard form	$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$	$y^2 = 4ax$	$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$	$xy = c^2$
Parametric form	$(a \cos \theta, b \sin \theta)$	$(at^2, 2at)$	$(a \sec \theta, b \tan \theta)$	$(ct, \frac{c}{t})$
Eccentricity	$e < 1$ $b^2 = a^2(1 - e^2)$	$e = 1$	$e > 1$ $b^2 = a^2(e^2 - 1)$	$e = \sqrt{2}$
Foci	$(\pm ae, 0)$	$(a, 0)$	$(\pm ae, 0)$	$(\pm c\sqrt{2}, \pm c\sqrt{2})$
Directrices	$x = \pm \frac{a}{e}$	$x = -a$	$x = \pm \frac{a}{e}$	$x + y = \pm c\sqrt{2}$
Asymptotes	none	none	$\frac{x}{a} = \pm \frac{y}{b}$	$x = 0, y = 0$

Any of these conics can be expressed in polar coordinates (with the focus as the origin) as: $\frac{l}{r} = 1 + e \cos \theta$ where l is the length of the semi-latus rectum.

Mensuration

Sphere : Surface area = $4\pi r^2$

Cone : Curved surface area = $\pi r \times$ slant height

Differentiation $f(x)$	$f'(x)$	Integration $f(x)$	$\int f(x) dx$ (+ a constant)
$\tan kx$ $\sec x$ $\cot x$ $\operatorname{cosec} x$ $\arcsin x$ $\arccos x$ $\arctan x$ $\sinh x$ $\cosh x$ $\tanh x$ $\operatorname{arsinh} x$ $\operatorname{arcosh} x$ $\operatorname{artanh} x$	$k \sec^2 kx$ $\sec x \tan x$ $-\operatorname{cosec}^2 x$ $-\operatorname{cosec} x \cot x$ $\frac{1}{\sqrt{(1-x^2)}}$ $\frac{-1}{\sqrt{(1-x^2)}}$ $\frac{1}{1+x^2}$ $\cosh x$ $\sinh x$ $\operatorname{sech}^2 x$ $\frac{1}{\sqrt{(1+x^2)}}$ $\frac{1}{\sqrt{(x^2-1)}}$ $\frac{1}{(1-x^2)}$	$\sec^2 kx$ $\tan x$ $\cot x$ $\operatorname{cosec} x$ $\sec x$ $\frac{1}{x^2 - a^2}$ $\frac{1}{\sqrt{(a^2 - x^2)}}$ $\frac{1}{a^2 + x^2}$ $\frac{1}{a^2 - x^2}$ $\sinh x$ $\cosh x$ $\tanh x$ $\frac{1}{\sqrt{(a^2 + x^2)}}$ $\frac{1}{\sqrt{(x^2 - a^2)}}$	$(1/k) \tan kx$ $\ln |\sec x|$ $\ln |\sin x|$ $-\ln |\operatorname{cosec} x + \cot x| = \ln \left| \tan \frac{x}{2} \right|$ $\ln |\sec x + \tan x| = \ln \left| \tan \left( \frac{x}{2} + \frac{\pi}{4} \right) \right|$ $\frac{1}{2a} \ln \left| \frac{x-a}{x+a} \right|$ $\arcsin \left( \frac{x}{a} \right), |x| < a$ $\frac{1}{a} \arctan \left(\frac{x}{a} \right)$ $\frac{1}{2a} \ln \left| \frac{a+x}{a-x} \right| = \frac{1}{a} \operatorname{artanh} \left(\frac{x}{a} \right), |x| < a$ $\cosh x$ $\sinh x$ $\ln \cosh x$ $\operatorname{arsinh} \left(\frac{x}{a} \right)$ or $\ln (x + \sqrt{x^2 + a^2})$, $\operatorname{arcosh} \left(\frac{x}{a} \right)$ or $\ln (x + \sqrt{x^2 - a^2}), x > a, a > 0$
<p>Quotient rule $y = \frac{u}{v}, \frac{dy}{dx} = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$</p> <p>Trapezium rule $\int_a^b y dx \approx \frac{1}{2} h \{ (y_0 + y_n) + 2(y_1 + y_2 + \dots + y_{n-1}) \}$, where $h = \frac{b-a}{n}$</p> <p>Integration by parts $\int u \frac{dv}{dx} dx = uv - \int v \frac{du}{dx} dx$</p> <p>Area of a sector $A = \frac{1}{2} \int r^2 d\theta$ (polar coordinates) $A = \frac{1}{2} \int (xy - yx) dt$ (parametric form)</p> <p>Arc length $s = \int \sqrt{(x^2 + y^2)} dt$ (parametric form) $s = \int \sqrt{(1 + \left[\frac{dy}{dx} \right]^2)} dx$ (cartesian coordinates) $s = \int \sqrt{(r^2 + \left[\frac{dr}{d\theta} \right]^2)} d\theta$ (polar coordinates)</p>	<p>Surface area of revolution $S_x = 2\pi \int y ds = 2\pi \int y \sqrt{(x^2 + y^2)} dt$ $S_y = 2\pi \int x ds = 2\pi \int x \sqrt{(x^2 + y^2)} dt$</p> <p>Curvature $\kappa = \frac{d\psi}{ds} = \frac{\dot{x}\dot{y} - \dot{y}\dot{x}}{(x^2 + y^2)^{3/2}} = \frac{\frac{d^2y}{dx^2}}{\left(1 + \left[\frac{dy}{dx}\right]^2\right)^{3/2}}$</p> <p>Radius of curvature $\rho = \frac{1}{\kappa}$, Centre of curvature $\mathbf{c} = \mathbf{r} + \rho \hat{\mathbf{n}}$</p> <p>L'Hôpital's rule If $f(a) = g(a) = 0$ and $g'(a) \neq 0$ then $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{f'(a)}{g'(a)}$</p> <p>Multi-variable calculus $\mathbf{grad} g = \begin{pmatrix} \frac{\partial g}{\partial x} \\ \frac{\partial g}{\partial y} \\ \frac{\partial g}{\partial z} \end{pmatrix}$ For $w = g(x, y, z), \delta w = \frac{\partial w}{\partial x} \delta x + \frac{\partial w}{\partial y} \delta y + \frac{\partial w}{\partial z} \delta z$</p>		

Centre of mass (uniform bodies)

- Triangular lamina: $\frac{2}{3}$ along median from vertex
- Solid hemisphere of radius r : $\frac{3}{8} r$ from centre
- Hemispherical shell of radius r : $\frac{1}{2} r$ from centre
- Solid cone or pyramid of height h : $\frac{1}{4} h$ above the base on the line from centre of base to vertex
- Sector of circle, radius r , angle 2θ : $\frac{2r \sin \theta}{3\theta}$ from centre
- Arc of circle, radius r , angle 2θ at centre: $\frac{r \sin \theta}{\theta}$ from centre
- Conical shell, height h : $\frac{1}{3} h$ above the base on the line from the centre of base to the vertex

Motion in polar coordinates

- Motion in a circle
- Transverse velocity: $v = r\dot{\theta}$
- Radial acceleration: $-\dot{r}\dot{\theta}^2 = -\frac{v^2}{r}$
- Transverse acceleration: $\dot{v} = r\ddot{\theta}$
- General motion
- Radial velocity: \dot{r}
- Transverse velocity: $r\dot{\theta}$
- Radial acceleration: $\ddot{r} - r\dot{\theta}^2$
- Transverse acceleration: $r\ddot{\theta} + 2\dot{r}\dot{\theta} = \frac{1}{r} \frac{d}{dt} (r^2\dot{\theta})$

Moments as vectors

The moment about O of \mathbf{F} acting at \mathbf{r} is $\mathbf{r} \times \mathbf{F}$

Moments of inertia (uniform bodies, mass M)

- Thin rod, length $2l$, about perpendicular axis through centre: $\frac{1}{3} Ml^2$
- Rectangular lamina about axis in plane bisecting edges of length $2l$: $\frac{1}{3} Ml^2$
- Thin rod, length $2l$, about perpendicular axis through end: $\frac{4}{3} Ml^2$
- Rectangular lamina about edge perpendicular to edges of length $2l$: $\frac{4}{3} Ml^2$
- Rectangular lamina, sides $2a$ and $2b$, about perpendicular axis through centre: $\frac{1}{3} M(a^2 + b^2)$
- Hoop or cylindrical shell of radius r about perpendicular axis through centre: Mr^2
- Hoop of radius r about a diameter: $\frac{1}{2} Mr^2$
- Disc or solid cylinder of radius r about axis: $\frac{1}{2} Mr^2$
- Disc of radius r about a diameter: $\frac{1}{4} Mr^2$
- Solid sphere of radius r about a diameter: $\frac{2}{5} Mr^2$
- Spherical shell of radius r about a diameter: $\frac{2}{3} Mr^2$
- Parallel axes theorem: $I_A = I_G + M(AG)^2$
- Perpendicular axes theorem: $I_z = I_x + I_y$ (for a lamina in the (x, y) plane)

Probability

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$P(A \cap B) = P(A) \cdot P(B|A)$$

$$P(A|B) = \frac{P(B|A)P(A)}{P(B|A)P(A) + P(B|A^c)P(A)}$$

$$\text{Bayes' Theorem: } P(A_j|B) = \frac{P(A_j)P(B|A_j)}{\sum P(A_i)P(B|A_i)}$$

Populations

Discrete distributions

X is a random variable taking values x_i in a discrete distribution with

$$P(X = x_i) = P_i$$

$$\text{Expectation: } \mu = E(X) = \sum x_i P_i$$

$$\text{Variance: } \sigma^2 = \text{Var}(X) = \sum (x_i - \mu)^2 P_i = \sum x_i^2 P_i - \mu^2$$

$$\text{For a function } g(X): E[g(X)] = \sum g(x_i) P_i$$

Continuous distributions

X is a continuous variable with probability density function (p.d.f.) $f(x)$

$$\text{Expectation: } \mu = E(X) = \int x f(x) dx$$

$$\text{Variance: } \sigma^2 = \text{Var}(X) = \int (x - \mu)^2 f(x) dx = \int x^2 f(x) dx - \mu^2$$

$$\text{For a function } g(X): E[g(X)] = \int g(x) f(x) dx$$

Cumulative

$$\text{distribution function } F(x) = P(X \leq x) = \int_{-\infty}^x f(t) dt$$

Correlation and regression For a sample of n pairs of observations (x_i, y_i)

$$S_{xx} = \sum (x_i - \bar{x})^2 = \sum x_i^2 - \frac{(\sum x_i)^2}{n}, S_{yy} = \sum (y_i - \bar{y})^2 = \sum y_i^2 - \frac{(\sum y_i)^2}{n},$$

$$S_{xy} = \sum (x_i - \bar{x})(y_i - \bar{y}) = \sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}$$

$$\text{Covariance } \frac{S_{xy}}{n} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{n} = \frac{\sum x_i y_i - \bar{x} \bar{y}}{n}$$

Product-moment correlation: Pearson's coefficient

$$r = \frac{S_{xy}}{\sqrt{S_{xx} S_{yy}}} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\left[\sum (x_i - \bar{x})^2 \right] \left[\sum (y_i - \bar{y})^2 \right]}} = \frac{\frac{\sum x_i y_i - \bar{x} \bar{y}}{n}}{\sqrt{\left[\left(\frac{\sum x_i^2}{n} - \bar{x}^2 \right) \left(\frac{\sum y_i^2}{n} - \bar{y}^2 \right) \right]}}$$

Rank correlation: Spearman's coefficient

$$r_s = 1 - \frac{6 \sum d_i^2}{n(n^2 - 1)}$$

Regression

Least squares regression line of y on $x: y - \bar{y} = b(x - \bar{x})$

$$b = \frac{S_{xy}}{S_{xx}} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2} = \frac{\frac{\sum x_i y_i - \bar{x} \bar{y}}{n}}{\frac{\sum x_i^2 - \bar{x}^2}{n}}$$

Estimates

Unbiased estimates from a single sample

$$\bar{X} \text{ for population mean } \mu; \text{ Var } \bar{X} = \frac{\sigma^2}{n}$$

$$S^2 \text{ for population variance } \sigma^2 \text{ where } S^2 = \frac{1}{n-1} \sum (x_i - \bar{x})^2 f_i$$

Probability generating functions

For a discrete distribution

$$G(t) = E(t^X)$$

$$E(X) = G'(1); \text{ Var}(X) = G''(1) + \mu - \mu^2$$

$G_{X+Y}(t) = G_X(t) G_Y(t)$ for independent X, Y

Moment generating functions:

$$M_X(\theta) = E(e^{\theta X})$$

$$E(X) = M'(0) = \mu; \quad E(X^n) = M^{(n)}(0)$$

$$\text{Var}(X) = M''(0) - \{M'(0)\}^2$$

$$M_{X+Y}(\theta) = M_X(\theta) M_Y(\theta) \text{ for independent } X, Y$$

Markov Chains

$$\mathbf{P}_{n+1} = \mathbf{P}_n \mathbf{P}$$

Long run proportion $\mathbf{p} = \mathbf{pP}$

Bivariate distributions

Covariance $\text{Cov}(X, Y) = E[(X - \mu_X)(Y - \mu_Y)] = E(XY) - \mu_X \mu_Y$

Product-moment correlation coefficient $\rho = \frac{\text{Cov}(X, Y)}{\sigma_X \sigma_Y}$

Sum and difference

$$\text{Var}(aX \pm bY) = a^2 \text{Var}(X) + b^2 \text{Var}(Y) \pm 2ab \text{Cov}(X, Y)$$

If X, Y are independent: $\text{Var}(aX \pm bY) = a^2 \text{Var}(X) + b^2 \text{Var}(Y)$

$$E(XY) = E(X) E(Y)$$

Coding

$$\left. \begin{aligned} X &= aX' + b \\ Y &= cY' + d \end{aligned} \right\} \Rightarrow \text{Cov}(X, Y) = ac \text{Cov}(X', Y')$$

Analysis of variance

One-factor model: $x_{ij} = \mu + \alpha_i + \varepsilon_{ij}$, where $\varepsilon_{ij} \sim N(0, \sigma^2)$

$$SS_B = \sum_i n_i (\bar{x}_i - \bar{x})^2 = \sum_i \frac{T_i^2}{n_i} - \frac{T^2}{n}$$

$$SS_T = \sum_{i,j} (x_{ij} - \bar{x})^2 = \sum_{i,j} x_{ij}^2 - \frac{T^2}{n}$$

Regression

Y_i	RSS	No. of parameters, p
$\alpha + \beta x_i + \varepsilon_i$	$\sum (y_i - a - bx_i)^2$	2
$\alpha + \beta f(x_i) + \varepsilon_i$	$\sum (y_i - a - bf(x_i))^2$	2
$\alpha + \beta x_i + \gamma z_i + \varepsilon_i$	$\sum (y_i - a - bx_i - cz_i)^2$	3

$\varepsilon_i \sim N(0, \sigma^2)$ a, b, c are estimates for α, β, γ . $\hat{\sigma}^2 = \frac{\text{RSS}}{n-p}$

For the model $Y_i = \alpha + \beta x_i + \varepsilon_i$,

$$b = \frac{S_{xy}}{S_{xx}}, b \sim N\left(\beta, \frac{\sigma^2}{S_{xx}}\right), \frac{b - \beta}{\sqrt{\hat{\sigma}^2 / S_{xx}}} \sim t_{n-2}$$

$$a = \bar{y} - b\bar{x}, a \sim N\left(\alpha, \frac{\sigma^2 \sum x_i^2}{n S_{xx}}\right)$$

$$a + bx_0 \sim N\left(\alpha + \beta x_0, \sigma^2 \left\{ \frac{1}{n} + \frac{(x_0 - \bar{x})^2}{S_{xx}} \right\}\right)$$

$$\text{RSS} = S_{yy} - \frac{(S_{xy})^2}{S_{xx}} = S_{yy}(1 - r^2)$$

Randomised response technique

$$E(\hat{p}) = \frac{\frac{y}{n} - (1 - \theta)}{(2\theta - 1)} \quad \text{Var}(\hat{p}) = \frac{[(2\theta - 1)p + (1 - \theta)][\theta - (2\theta - 1)p]}{n(2\theta - 1)^2}$$

Factorial design

Interaction between 1st and 2nd of 3 treatments

$$(-) \left\{ \frac{(Abc - abc) + (AbC - abc)}{2} - \frac{(Abc - aBC) + (ABC - aBC)}{2} \right\}$$

Exponential smoothing

$$\hat{y}_{n+1} = \alpha y_n + \alpha(1 - \alpha)y_{n-1} + \alpha(1 - \alpha)^2 y_{n-2} + \dots + \alpha(1 - \alpha)^{n-1} y_1 + (1 - \alpha)^n y_0$$

$$\hat{y}_{n+1} = \hat{y}_n + \alpha(y_n - \hat{y}_n)$$

$$\hat{y}_{n+1} = \alpha y_n + (1 - \alpha) \hat{y}_n$$

STATISTICS: HYPOTHESIS TESTS

Description	Test statistic	Distribution
<p><i>t</i>-test for the difference in the means of 2 samples</p>	$\frac{(\bar{x} - \bar{y}) - (\mu_1 - \mu_2)}{s \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$ <p>where $s^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}$</p>	$t_{n_1 + n_2 - 2}$
<p>Wilcoxon single sample test</p>	<p>A statistic <i>T</i> is calculated from the ranked data.</p>	<p>See tables</p>
<p>Wilcoxon Rank-sum (or Mann-Whitney) 2-Sample test</p>	<p>Samples size <i>m</i>, <i>n</i>: $m \leq n$ Wilcoxon W = sum of ranks of sample size <i>m</i> Mann-Whitney $T = W - \frac{1}{2} m(m + 1)$</p>	<p>See tables</p>
<p>Normal test on binomial proportion</p>	$\frac{p - \theta}{\sqrt{\left(\frac{\theta(1 - \theta)}{n}\right)}}$	<p>N(0, 1)</p>
<p>χ^2 test for variance</p>	$\frac{(n - 1)s^2}{\sigma^2}$	<p>$\chi^2_{n - 1}$</p>
<p><i>F</i>-test on ratio of two variances</p>	$\frac{s_1^2 / \sigma_1^2}{s_2^2 / \sigma_2^2}, \quad s_1^2 > s_2^2$	<p>$F_{n_1 - 1, n_2 - 1}$</p>

Description	Test statistic	Distribution
<p>Pearson's product moment correlation test</p>	$r = \frac{\sum x_i y_i - \bar{x} \bar{y}}{\sqrt{\left[\left(\frac{\sum x_i^2}{n} - \bar{x}^2 \right) \left(\frac{\sum y_i^2}{n} - \bar{y}^2 \right) \right]}}$	
<p>Spearman rank correlation test</p>	$r_s = 1 - \frac{6 \sum d_i^2}{n(n^2 - 1)}$	
<p>Normal test for a mean</p>	$\frac{\bar{x} - \mu}{\sigma / \sqrt{n}}$	<p>N(0, 1)</p>
<p><i>t</i>-test for a mean</p>	$\frac{\bar{x} - \mu}{s / \sqrt{n}}$	<p>$t_{n - 1}$</p>
<p>χ^2 test</p>	$\sum \frac{(f_o - f_e)^2}{f_e}$	<p>χ^2_v</p>
<p><i>t</i>-test for paired sample</p>	$\frac{(\bar{x}_1 - \bar{x}_2) - \mu}{s / \sqrt{n}}$	<p><i>t</i> with (<i>n</i> - 1) degrees of freedom</p>
<p>Normal test for the difference in the means of 2 samples with different variances</p>	$\frac{(\bar{x} - \bar{y}) - (\mu_1 - \mu_2)}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$	<p>N(0, 1)</p>

STATISTICS: DISTRIBUTIONS

Name	Function	Mean	Variance	p.g.f. G(t) (discrete) m.g.f. M(θ) (continuous)
Binomial B(n, p) <i>Discrete</i>	$P(X = r) = {}^n C_r q^{n-r} p^r$, for $r = 0, 1, \dots, n$, $0 < p < 1$, $q = 1 - p$	np	npq	$G(t) = (q + pt)^n$
Poisson (λ) <i>Discrete</i>	$P(X = r) = e^{-\lambda} \frac{\lambda^r}{r!}$, for $r = 0, 1, \dots$, $\lambda > 0$	λ	λ	$G(t) = e^{\lambda(t-1)}$
Normal N(μ, σ ²) <i>Continuous</i>	$f(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2\right)$, $-\infty < x < \infty$	μ	σ^2	$M(\theta) = \exp(\mu\theta + \frac{1}{2}\sigma^2\theta^2)$
Uniform (Rectangular) on [a, b] <i>Continuous</i>	$f(x) = \frac{1}{b-a}$, $a \leq x \leq b$	$\frac{a+b}{2}$	$\frac{1}{12}(b-a)^2$	$M(\theta) = \frac{e^{b\theta} - e^{a\theta}}{(b-a)\theta}$
Exponential <i>Continuous</i>	$f(x) = \lambda e^{-\lambda x}$, $x \geq 0$, $\lambda > 0$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$	$M(\theta) = \frac{\lambda}{\lambda - \theta}$
Geometric <i>Discrete</i>	$P(X = r) = q^{r-1} p$, $r = 1, 2, \dots$, $0 < p < 1$, $q = 1 - p$	$\frac{1}{p}$	$\frac{q}{p^2}$	$G(t) = \frac{pt}{1-qt}$
Negative binomial <i>Discrete</i>	$P(X = r) = {}^{r-1} C_{n-1} q^{r-n} p^n$, $r = n, n+1, \dots$, $0 < p < 1$, $q = 1 - p$	$\frac{n}{p}$	$\frac{nq}{p^2}$	$G(t) = \left(\frac{pt}{1-qt}\right)^n$

Numerical Solution of Equations

The Newton-Raphson iteration for solving $f(x) = 0 : x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$

Numerical integration

The trapezium rule

$$\int_a^b y dx \approx \frac{1}{2} h \{ (y_0 + y_n) + 2(y_1 + y_2 + \dots + y_{n-1}) \}, \text{ where } h = \frac{b-a}{n}$$

The mid-ordinate rule

$$\int_a^b y dx \approx h(y_{\frac{1}{2}} + y_{1\frac{1}{2}} + \dots + y_{n-1\frac{1}{2}} + y_{n-\frac{1}{2}}), \text{ where } h = \frac{b-a}{n}$$

Simpson's rule

for n even

$$\int_a^b y dx \approx \frac{1}{3} h \{ (y_0 + y_n) + 4(y_1 + y_3 + \dots + y_{n-1}) + 2(y_2 + y_4 + \dots + y_{n-2}) \},$$

where $h = \frac{b-a}{n}$

The Gaussian 2-point integration rule

$$\int_{-h}^h f(x) dx \approx h \left[f\left(\frac{-h}{\sqrt{3}}\right) + f\left(\frac{h}{\sqrt{3}}\right) \right]$$

Interpolation/finite differences

Lagrange's polynomial : $P_n(x) = \sum L_r(x)f(x_r)$ where $L_r(x) = \prod_{\substack{i=0 \\ i \neq r}}^n \frac{x - x_i}{x_r - x_i}$

Newton's forward difference interpolation formula

$$f(x) = f(x_0) + \frac{(x - x_0)}{h} \Delta f(x_0) + \frac{(x - x_0)(x - x_1)}{2!h^2} \Delta^2 f(x_0) + \dots$$

Newton's divided difference interpolation formula

$$f(x) = f[x_0] + (x - x_0)f[x_0, x_1] + (x - x_0)(x - x_1)f[x_0, x_1, x_2] + \dots$$

Numerical differentiation

$$f''(x) \approx \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}$$

Taylor polynomials

$$f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a) + \text{error}$$

$$f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a + \xi), \quad 0 < \xi < h$$

$$f(x) = f(a) + (x-a)f'(a) + \frac{(x-a)^2}{2!} f''(a) + \text{error}$$

$$f(x) = f(a) + (x-a)f'(a) + \frac{(x-a)^2}{2!} f''(\eta), \quad a < \eta < x$$

Numerical solution of differential equations

For $\frac{dy}{dx} = f(x, y)$:

Euler's method : $y_{r+1} = y_r + hf(x_r, y_r)$; $x_{r+1} = x_r + h$

Runge-Kutta method (order 2) (modified Euler method)

$$y_{r+1} = y_r + \frac{1}{2} (k_1 + k_2)$$

where $k_1 = hf(x_r, y_r)$, $k_2 = hf(x_r + h, y_r + k_1)$

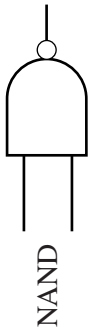
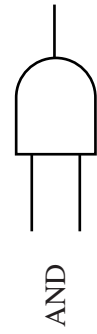
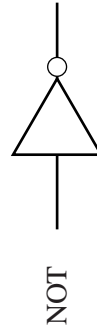
Runge-Kutta method, order 4:

$$y_{r+1} = y_r + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4),$$

where $k_1 = hf(x_r, y_r)$ $k_2 = hf(x_r + \frac{1}{2}h, y_r + \frac{1}{2}k_1)$

$$k_3 = hf(x_r + \frac{1}{2}h, y_r + \frac{1}{2}k_2) \quad k_4 = hf(x_r + h, y_r + k_3).$$

Logic gates



Statistical Tables

12–17	Cumulative binomial probability
18–20	Cumulative Poisson probability
21	Critical values for correlation coefficients
22	The Normal distribution and its inverse
23	Percentage points of the χ^2 distribution
23	Percentage points of the t -distribution
24–25	Critical values for the F -test
26–27	Critical values for the Mann-Whitney test
28–29	Critical values for the Wilcoxon Rank Sum 2-sample test
30	Critical values for the Wilcoxon Single sample and Paired sample tests
30	Shewhart Chart: Action and Warning lines
31	Estimation of standard deviation from range
31–32	Random permutations

CUMULATIVE BINOMIAL PROBABILITY

The Binomial distribution: cumulative probabilities

$$P(X \leq x) = \sum_{r=0}^x {}^n C_r (1-p)^{n-r} p^r$$

$n \setminus \begin{matrix} p \\ x \end{matrix}$	0.050	0.100	0.150	1/6	0.200	0.250	0.300	1/3	0.350	0.400	0.450	0.500	0.550	0.600	0.650	2/3	0.700	0.750	0.800	5/6	0.850	0.900	0.950	
1	0.9500	0.9000	0.8500	0.8333	0.8000	0.7500	0.7000	0.6667	0.6500	0.6000	0.5500	0.5000	0.4500	0.4000	0.3500	0.3333	0.3000	0.2500	0.2000	0.1667	0.1500	0.1000	0.0500	0.0000
2	0.9025	0.8100	0.7225	0.6944	0.6400	0.5625	0.4900	0.4444	0.4225	0.3600	0.3025	0.2500	0.2025	0.1600	0.1225	0.1111	0.0900	0.0625	0.0400	0.0278	0.0225	0.0100	0.0025	0.0000
3	0.8574	0.7290	0.6141	0.5787	0.5120	0.4219	0.3430	0.2963	0.2746	0.2160	0.1664	0.1250	0.0911	0.0640	0.0429	0.0370	0.0270	0.0156	0.0080	0.0046	0.0034	0.0010	0.0001	0.0000
4	0.8145	0.6561	0.5220	0.4823	0.4096	0.3164	0.2401	0.1975	0.1785	0.1296	0.0915	0.0625	0.0410	0.0256	0.0150	0.0123	0.0081	0.0039	0.0016	0.0008	0.0005	0.0001	0.0000	0.0000
5	0.7738	0.5905	0.4437	0.4019	0.3277	0.2373	0.1681	0.1317	0.1160	0.0778	0.0503	0.0313	0.0185	0.0102	0.0053	0.0041	0.0024	0.0010	0.0003	0.0001	0.0001	0.0000	0.0000	0.0000
6	0.7351	0.5314	0.3771	0.3349	0.2621	0.1780	0.1176	0.0878	0.0754	0.0467	0.0277	0.0156	0.0083	0.0041	0.0018	0.0014	0.0007	0.0002	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000
7	0.6983	0.4783	0.3206	0.2791	0.2097	0.1335	0.0824	0.0585	0.0490	0.0280	0.0152	0.0078	0.0037	0.0016	0.0006	0.0005	0.0002	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

CUMULATIVE BINOMIAL PROBABILITY

n	$\frac{p}{x}$	0.050	0.100	0.150	1/6	0.200	0.250	0.300	1/3	0.350	0.400	0.450	0.500	0.550	0.600	0.650	2/3	0.700	0.750	0.800	5/6	0.850	0.900	0.950	
		18	0	0.3972	0.1501	0.0536	0.0376	0.0180	0.0056	0.0016	0.0007	0.0004	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	1	0.7735	0.4503	0.2241	0.1728	0.0991	0.0395	0.0142	0.0068	0.0046	0.0013	0.0003	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	2	0.9419	0.7338	0.4794	0.4027	0.2713	0.1353	0.0600	0.0326	0.0236	0.0082	0.0025	0.0007	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	3	0.9891	0.9018	0.7202	0.6479	0.5010	0.3057	0.1646	0.1017	0.0783	0.0328	0.0120	0.0038	0.0010	0.0002	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	4	0.9985	0.9718	0.8794	0.8318	0.7164	0.5187	0.3327	0.2311	0.1886	0.0942	0.0411	0.0154	0.0049	0.0013	0.0003	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	5	0.9998	0.9936	0.9581	0.9347	0.8671	0.7175	0.5344	0.4122	0.3550	0.2088	0.1077	0.0481	0.0183	0.0058	0.0014	0.0009	0.0003	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	6	1.0000	0.9988	0.9882	0.9794	0.9487	0.8610	0.7217	0.6085	0.5491	0.3743	0.2258	0.1189	0.0537	0.0203	0.0062	0.0039	0.0014	0.0002	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	7	0.9998	0.9973	0.9947	0.9947	0.9837	0.9431	0.8593	0.7767	0.7283	0.5634	0.3915	0.2403	0.1280	0.0576	0.0212	0.0144	0.0061	0.0012	0.0002	0.0000	0.0000	0.0000	0.0000	0.0000
	8	1.0000	0.9995	0.9989	0.9989	0.9957	0.9807	0.9404	0.8924	0.8609	0.7368	0.5778	0.4073	0.2527	0.1347	0.0597	0.0433	0.0210	0.0054	0.0009	0.0002	0.0001	0.0000	0.0000	0.0000
	9	0.9999	0.9998	0.9999	0.9998	0.9991	0.9946	0.9790	0.9567	0.9403	0.8653	0.7473	0.5927	0.4222	0.2632	0.1391	0.1076	0.0596	0.0193	0.0043	0.0011	0.0005	0.0000	0.0000	0.0000
	10	1.0000	1.0000	1.0000	1.0000	0.9998	0.9988	0.9939	0.9856	0.9788	0.9424	0.8720	0.7597	0.6085	0.4366	0.2717	0.2233	0.1407	0.0569	0.0163	0.0053	0.0027	0.0002	0.0000	0.0000
	11	0.9985	0.9850	0.6841	0.6070	0.4551	0.2631	0.1332	0.0787	0.0591	0.0230	0.0077	0.0022	0.0005	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	12	0.9980	0.9648	0.8556	0.8011	0.6733	0.4654	0.2822	0.1879	0.1500	0.0696	0.0280	0.0096	0.0028	0.0006	0.0001	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	13	0.9998	0.9914	0.9463	0.9176	0.8369	0.6678	0.4739	0.3519	0.2968	0.1629	0.0777	0.0318	0.0109	0.0031	0.0007	0.0004	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	14	1.0000	0.9983	0.9837	0.9719	0.9324	0.8251	0.6655	0.5431	0.4812	0.3081	0.1727	0.0835	0.0342	0.0116	0.0031	0.0019	0.0006	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	15	0.9997	0.9959	0.9921	0.9921	0.9767	0.9225	0.8180	0.7207	0.6656	0.4878	0.3169	0.1796	0.0871	0.0352	0.0114	0.0074	0.0028	0.0005	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	16	1.0000	0.9992	0.9982	0.9982	0.9933	0.9713	0.9161	0.8538	0.8145	0.6675	0.4940	0.3238	0.1841	0.0885	0.0347	0.0241	0.0105	0.0023	0.0003	0.0001	0.0000	0.0000	0.0000	0.0000
	17	0.9999	0.9996	0.9999	0.9996	0.9984	0.9911	0.9674	0.9352	0.9125	0.8139	0.6710	0.5000	0.3290	0.1861	0.0875	0.0648	0.0326	0.0089	0.0016	0.0004	0.0001	0.0000	0.0000	0.0000
	18	1.0000	0.9999	1.0000	0.9999	0.9997	0.9977	0.9895	0.9759	0.9653	0.9115	0.8159	0.6762	0.5060	0.3325	0.1855	0.1462	0.0839	0.0287	0.0067	0.0018	0.0008	0.0000	0.0000	0.0000
	19	1.0000	1.0000	1.0000	1.0000	1.0000	0.9995	0.9972	0.9926	0.9886	0.9648	0.9129	0.8204	0.6831	0.5122	0.3344	0.2793	0.1820	0.0775	0.0233	0.0079	0.0041	0.0003	0.0000	0.0000
	12	0.9999	0.9994	0.9981	0.9981	0.9999	0.9994	0.9981	0.9981	0.9969	0.9884	0.9658	0.9165	0.8273	0.6919	0.5188	0.4569	0.3345	0.1749	0.0676	0.0281	0.0163	0.0017	0.0000	0.0000
	13	1.0000	0.9999	0.9999	0.9996	1.0000	0.9999	0.9996	0.9982	0.9993	0.9969	0.9891	0.9682	0.9223	0.8371	0.7032	0.6481	0.5261	0.3322	0.1631	0.0824	0.0537	0.0086	0.0002	0.0000
	14	1.0000	0.9999	1.0000	0.9999	1.0000	0.9999	0.9994	0.9972	0.9994	0.9994	0.9972	0.9904	0.9720	0.9304	0.8500	0.8121	0.7178	0.5346	0.3267	0.1989	0.1444	0.0352	0.0020	0.0000
	15	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9978	0.9999	0.9999	0.9978	0.9904	0.9723	0.9304	0.8500	0.8121	0.7178	0.5346	0.3267	0.1989	0.1444	0.0352	0.0020	0.0000
	16	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9996	0.9999	0.9999	0.9996	0.9904	0.9723	0.9304	0.8500	0.8121	0.7178	0.5346	0.3267	0.1989	0.1444	0.0352	0.0020	0.0000
	17	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9996	0.9999	0.9999	0.9996	0.9904	0.9723	0.9304	0.8500	0.8121	0.7178	0.5346	0.3267	0.1989	0.1444	0.0352	0.0020	0.0000
	18	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9996	0.9999	0.9999	0.9996	0.9904	0.9723	0.9304	0.8500	0.8121	0.7178	0.5346	0.3267	0.1989	0.1444	0.0352	0.0020	0.0000
	19	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

CUMULATIVE BINOMIAL PROBABILITY

n	p x																								
		0.050	0.100	0.150	1/6	0.200	0.250	0.300	1/3	0.350	0.400	0.450	0.500	0.550	0.600	0.650	2/3	0.700	0.750	0.800	5/6	0.850	0.900	0.950	
20	0	0.3585	0.1216	0.0388	0.0261	0.0115	0.0032	0.0008	0.0003	0.0002	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	1	0.7358	0.3917	0.1756	0.1304	0.0692	0.0243	0.0076	0.0033	0.0021	0.0005	0.0001	0.0000												
	2	0.9245	0.6769	0.4049	0.3287	0.2061	0.0913	0.0355	0.0176	0.0121	0.0036	0.0009	0.0002	0.0000											
	3	0.9841	0.8670	0.6477	0.5665	0.4114	0.2252	0.1071	0.0604	0.0444	0.0160	0.0049	0.0013	0.0003	0.0000										
	4	0.9974	0.9568	0.8298	0.7687	0.6296	0.4148	0.2375	0.1515	0.1182	0.0510	0.0189	0.0059	0.0015	0.0003	0.0000	0.0000								
	5	0.9997	0.9887	0.9327	0.8982	0.8042	0.6172	0.4164	0.2972	0.2454	0.1256	0.0553	0.0207	0.0064	0.0016	0.0003	0.0002	0.0000							
	6	1.0000	0.9976	0.9781	0.9629	0.9133	0.7858	0.6080	0.4793	0.4166	0.2500	0.1299	0.0577	0.0214	0.0065	0.0015	0.0009	0.0003	0.0000						
	7		0.9996	0.9941	0.9887	0.9679	0.8982	0.7723	0.6615	0.6010	0.4159	0.2520	0.1316	0.0580	0.0210	0.0060	0.0037	0.0013	0.0002	0.0000					
	8		0.9999	0.9987	0.9972	0.9900	0.9591	0.8867	0.8095	0.7624	0.5956	0.4143	0.2517	0.1308	0.0565	0.0196	0.0130	0.0051	0.0009	0.0001	0.0000				
	9		1.0000	0.9998	0.9994	0.9974	0.9861	0.9520	0.9081	0.8782	0.7553	0.5914	0.4119	0.2493	0.1275	0.0532	0.0376	0.0171	0.0039	0.0006	0.0001	0.0000			
	10		1.0000	0.9999	0.9999	0.9994	0.9961	0.9829	0.9624	0.9468	0.8725	0.7507	0.5881	0.4086	0.2447	0.1218	0.0919	0.0480	0.0139	0.0026	0.0006	0.0002	0.0000		
	11			1.0000	1.0000	0.9999	0.9991	0.9949	0.9870	0.9804	0.9435	0.8692	0.7483	0.5857	0.4044	0.2376	0.1905	0.1133	0.0409	0.0100	0.0028	0.0013	0.0001		
	12				1.0000	0.9998	0.9987	0.9963	0.9940	0.9790	0.9420	0.8684	0.7480	0.5841	0.3990	0.3385	0.2277	0.1018	0.0321	0.0113	0.0059	0.0004			
	13					1.0000	0.9997	0.9991	0.9985	0.9935	0.9786	0.9423	0.8701	0.7500	0.5834	0.5207	0.3920	0.2142	0.0867	0.0371	0.0219	0.0024	0.0000		
	14						1.0000	0.9998	0.9998	0.9984	0.9936	0.9793	0.9447	0.8744	0.7546	0.7028	0.5836	0.3828	0.1958	0.1018	0.0673	0.0113	0.0003		
	15							1.0000	1.0000	0.9997	0.9985	0.9941	0.9811	0.9490	0.8818	0.8485	0.7625	0.5852	0.3704	0.2313	0.1702	0.0432	0.0026		
	16								1.0000	0.9997	0.9987	0.9951	0.9840	0.9556	0.9396	0.8929	0.7748	0.5886	0.4335	0.3523	0.1330	0.0159			
	17									1.0000	0.9998	0.9991	0.9964	0.9879	0.9824	0.9645	0.9087	0.7939	0.6713	0.5951	0.3231	0.0755			
	18										1.0000	0.9999	0.9995	0.9979	0.9967	0.9924	0.9757	0.9308	0.8696	0.8244	0.6083	0.2642			
	19											1.0000	1.0000	0.9998	0.9997	0.9992	0.9968	0.9885	0.9739	0.9612	0.8784	0.6415			
	20															1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

CUMULATIVE POISSON PROBABILITY

The Poisson distribution: cumulative probabilities

$$P(X \leq x) = \sum_{r=0}^x e^{-\lambda} \frac{\lambda^r}{r!}$$

$\lambda \backslash x$	3.00	3.10	3.20	3.30	3.40	3.50	3.60	3.70	3.80	3.90
0	0.0498	0.0450	0.0408	0.0369	0.0334	0.0302	0.0273	0.0247	0.0224	0.0202
1	0.1991	0.1847	0.1712	0.1586	0.1468	0.1359	0.1257	0.1162	0.1074	0.0992
2	0.4232	0.4012	0.3799	0.3594	0.3397	0.3208	0.3027	0.2854	0.2689	0.2531
3	0.6472	0.6248	0.6025	0.5803	0.5584	0.5366	0.5152	0.4942	0.4735	0.4532
4	0.8153	0.7982	0.7806	0.7626	0.7442	0.7254	0.7064	0.6872	0.6678	0.6484
5	0.9161	0.9057	0.8946	0.8829	0.8705	0.8576	0.8441	0.8301	0.8156	0.8006
6	0.9665	0.9612	0.9554	0.9490	0.9421	0.9347	0.9267	0.9182	0.9091	0.8995
7	0.9881	0.9858	0.9832	0.9802	0.9769	0.9733	0.9692	0.9648	0.9599	0.9546
8	0.9962	0.9953	0.9943	0.9931	0.9917	0.9901	0.9883	0.9863	0.9840	0.9815
9	0.9989	0.9986	0.9982	0.9978	0.9973	0.9967	0.9960	0.9952	0.9942	0.9931
10	0.9997	0.9996	0.9995	0.9994	0.9992	0.9990	0.9987	0.9984	0.9981	0.9977
11	0.9999	0.9999	0.9999	0.9998	0.9998	0.9997	0.9996	0.9995	0.9994	0.9993
12	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9999	0.9999	0.9998	0.9998
13	.....	.....	.....	.....	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999
14	.....	.....	.....	.....	.....	.....	.....	.....	.....	1.0000

$\lambda \backslash x$	4.00	4.10	4.20	4.30	4.40	4.50	4.60	4.70	4.80	4.90
0	0.0183	0.0166	0.0150	0.0136	0.0123	0.0111	0.0101	0.0091	0.0082	0.0074
1	0.0916	0.0845	0.0780	0.0719	0.0663	0.0611	0.0563	0.0518	0.0477	0.0439
2	0.2381	0.2238	0.2102	0.1974	0.1851	0.1736	0.1626	0.1523	0.1425	0.1333
3	0.4335	0.4142	0.3954	0.3772	0.3594	0.3423	0.3257	0.3097	0.2942	0.2793
4	0.6288	0.6093	0.5898	0.5704	0.5512	0.5321	0.5132	0.4946	0.4763	0.4582
5	0.7851	0.7693	0.7531	0.7367	0.7199	0.7029	0.6858	0.6684	0.6510	0.6335
6	0.8893	0.8786	0.8675	0.8558	0.8436	0.8311	0.8180	0.8046	0.7908	0.7767
7	0.9489	0.9427	0.9361	0.9290	0.9214	0.9134	0.9049	0.8960	0.8867	0.8769
8	0.9786	0.9755	0.9721	0.9683	0.9642	0.9597	0.9549	0.9497	0.9442	0.9382
9	0.9919	0.9905	0.9889	0.9871	0.9851	0.9829	0.9805	0.9778	0.9749	0.9717
10	0.9972	0.9966	0.9959	0.9952	0.9943	0.9933	0.9922	0.9910	0.9896	0.9880
11	0.9991	0.9989	0.9986	0.9983	0.9980	0.9976	0.9971	0.9966	0.9960	0.9953
12	0.9997	0.9997	0.9996	0.9995	0.9993	0.9992	0.9990	0.9988	0.9986	0.9983
13	0.9999	0.9999	0.9999	0.9998	0.9998	0.9997	0.9997	0.9996	0.9995	0.9994
14	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9999	0.9999	0.9999	0.9998
15	.....	.....	.....	.....	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999
16	.....	.....	.....	.....	.....	.....	.....	.....	.....	1.0000

$\lambda \backslash x$	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0	0.9900	0.9802	0.9704	0.9608	0.9512	0.9418	0.9324	0.9231	0.9139
1	1.0000	0.9998	0.9996	0.9992	0.9988	0.9983	0.9977	0.9970	0.9962
2	.....	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9999
3	.....	.....	.....	.....	.....	.....	1.0000	1.0000	1.0000
4	.....	.....	.....	.....	.....	.....	.....	.....	.....
5	.....	.....	.....	.....	.....	.....	.....	.....	.....
6	.....	.....	.....	.....	.....	.....	.....	.....	.....
7	.....	.....	.....	.....	.....	.....	.....	.....	.....

$\lambda \backslash x$	0.10	0.20	0.30	0.40	0.50	0.60	0.70	0.80	0.90
0	0.9048	0.8187	0.7408	0.6703	0.6065	0.5488	0.4966	0.4493	0.4066
1	0.9953	0.9825	0.9631	0.9384	0.9098	0.8781	0.8442	0.8088	0.7725
2	0.9998	0.9989	0.9964	0.9921	0.9856	0.9769	0.9659	0.9526	0.9371
3	1.0000	0.9999	0.9997	0.9992	0.9982	0.9966	0.9942	0.9909	0.9865
4	.....	1.0000	1.0000	0.9999	0.9998	0.9996	0.9992	0.9986	0.9977
5	.....	.....	.....	1.0000	1.0000	1.0000	0.9999	0.9998	0.9997
6	.....	.....	.....	.....	.....	.....	1.0000	1.0000	1.0000
7	.....	.....	.....	.....	.....	.....	.....	.....	.....

$\lambda \backslash x$	1.00	1.10	1.20	1.30	1.40	1.50	1.60	1.70	1.80	1.90
0	0.3679	0.3329	0.3012	0.2725	0.2466	0.2231	0.2019	0.1827	0.1653	0.1496
1	0.7358	0.6990	0.6626	0.6268	0.5918	0.5578	0.5249	0.4932	0.4628	0.4337
2	0.9197	0.9004	0.8795	0.8571	0.8335	0.8088	0.7834	0.7572	0.7306	0.7037
3	0.9810	0.9743	0.9662	0.9569	0.9463	0.9344	0.9212	0.9068	0.8913	0.8747
4	0.9963	0.9946	0.9923	0.9893	0.9857	0.9814	0.9763	0.9704	0.9636	0.9559
5	0.9994	0.9990	0.9985	0.9978	0.9968	0.9955	0.9940	0.9920	0.9896	0.9868
6	0.9999	0.9999	0.9997	0.9996	0.9994	0.9991	0.9987	0.9981	0.9974	0.9966
7	1.0000	1.0000	1.0000	0.9999	0.9999	0.9998	0.9997	0.9996	0.9994	0.9992
8	.....	.....	.....	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9998
9	.....	.....	.....	.....	.....	.....	.....	1.0000	1.0000	1.0000

$\lambda \backslash x$	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90
0	0.1353	0.1225	0.1108	0.1003	0.0907	0.0821	0.0743	0.0672	0.0608	0.0550
1	0.4060	0.3796	0.3546	0.3309	0.3084	0.2873	0.2674	0.2487	0.2311	0.2146
2	0.6767	0.6496	0.6227	0.5960	0.5697	0.5438	0.5184	0.4936	0.4695	0.4460
3	0.8571	0.8386	0.8194	0.7993	0.7787	0.7576	0.7360	0.7141	0.6919	0.6696
4	0.9473	0.9379	0.9275	0.9162	0.9041	0.8912	0.8774	0.8629	0.8477	0.8318
5	0.9834	0.9796	0.9751	0.9700	0.9643	0.9580	0.9510	0.9433	0.9349	0.9258
6	0.9955	0.9941	0.9925	0.9906	0.9884	0.9858	0.9828	0.9794	0.9756	0.9713
7	0.9989	0.9985	0.9980	0.9974	0.9967	0.9958	0.9947	0.9934	0.9919	0.9901
8	0.9998	0.9997	0.9995	0.9994	0.9991	0.9989	0.9985	0.9981	0.9976	0.9969
9	1.0000	0.9999	0.9999	0.9999	0.9998	0.9997	0.9996	0.9995	0.9993	0.9991
10	.....	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9999	0.9998	0.9998
11	.....	.....	.....	.....	.....	1.0000	1.0000	1.0000	1.0000	0.9999
12	.....	.....	.....	.....	.....	.....	.....	.....	.....	1.0000

CUMULATIVE POISSON PROBABILITY

$\lambda \backslash x$	10.00	10.10	10.20	10.30	10.40	10.50	10.60	10.70	10.80	10.90
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	0.0005	0.0005	0.0004	0.0004	0.0003	0.0003	0.0003	0.0003	0.0002	0.0002
2	0.0028	0.0026	0.0023	0.0022	0.0020	0.0018	0.0016	0.0016	0.0014	0.0013
3	0.0103	0.0096	0.0089	0.0083	0.0077	0.0071	0.0066	0.0062	0.0057	0.0053
4	0.0293	0.0274	0.0257	0.0241	0.0225	0.0211	0.0197	0.0185	0.0173	0.0162
5	0.0671	0.0634	0.0599	0.0566	0.0534	0.0504	0.0475	0.0448	0.0423	0.0398
6	0.1301	0.1240	0.1180	0.1123	0.1069	0.1016	0.0966	0.0918	0.0872	0.0828
7	0.2202	0.2113	0.2027	0.1944	0.1863	0.1785	0.1710	0.1636	0.1566	0.1498
8	0.3328	0.3217	0.3108	0.3001	0.2896	0.2794	0.2694	0.2597	0.2502	0.2410
9	0.4579	0.4455	0.4332	0.4210	0.4090	0.3971	0.3854	0.3739	0.3626	0.3515
10	0.5830	0.5705	0.5580	0.5456	0.5331	0.5207	0.5084	0.4961	0.4840	0.4719
11	0.6968	0.6853	0.6738	0.6622	0.6505	0.6387	0.6269	0.6150	0.6031	0.5912
12	0.7916	0.7820	0.7722	0.7623	0.7522	0.7420	0.7316	0.7210	0.7104	0.6996
13	0.8645	0.8571	0.8494	0.8416	0.8336	0.8253	0.8169	0.8083	0.7995	0.7905
14	0.9165	0.9112	0.9057	0.9000	0.8940	0.8879	0.8815	0.8750	0.8682	0.8612
15	0.9513	0.9477	0.9440	0.9400	0.9359	0.9317	0.9272	0.9225	0.9177	0.9126
16	0.9730	0.9707	0.9684	0.9658	0.9632	0.9604	0.9574	0.9543	0.9511	0.9477
17	0.9857	0.9844	0.9830	0.9815	0.9799	0.9781	0.9763	0.9744	0.9723	0.9701
18	0.9928	0.9921	0.9913	0.9904	0.9895	0.9885	0.9874	0.9863	0.9850	0.9837
19	0.9965	0.9962	0.9957	0.9953	0.9948	0.9942	0.9936	0.9930	0.9923	0.9915
20	0.9984	0.9982	0.9980	0.9978	0.9975	0.9972	0.9969	0.9966	0.9962	0.9958
21	0.9993	0.9992	0.9991	0.9990	0.9989	0.9987	0.9986	0.9984	0.9982	0.9980
22	0.9997	0.9997	0.9996	0.9996	0.9995	0.9994	0.9994	0.9993	0.9992	0.9991
23	0.9999	0.9999	0.9998	0.9998	0.9998	0.9998	0.9997	0.9997	0.9996	0.9996
24	1.0000	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9998	0.9998
25	.....	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9999
26	.....	.....	.....	.....	.....	.....	.....	.....	1.0000	1.0000

$\lambda \backslash x$	9.00	9.10	9.20	9.30	9.40	9.50	9.60	9.70	9.80	9.90
0	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001
1	0.0012	0.0011	0.0010	0.0009	0.0009	0.0008	0.0007	0.0007	0.0006	0.0005
2	0.0062	0.0058	0.0053	0.0049	0.0045	0.0042	0.0038	0.0035	0.0033	0.0030
3	0.0212	0.0198	0.0184	0.0172	0.0160	0.0149	0.0138	0.0129	0.0120	0.0111
4	0.0550	0.0517	0.0486	0.0456	0.0429	0.0403	0.0378	0.0355	0.0333	0.0312
5	0.1157	0.1098	0.1041	0.0986	0.0935	0.0885	0.0838	0.0793	0.0750	0.0710
6	0.2068	0.1978	0.1892	0.1808	0.1727	0.1649	0.1574	0.1502	0.1433	0.1366
7	0.3239	0.3123	0.3010	0.2900	0.2792	0.2687	0.2584	0.2485	0.2388	0.2294
8	0.4557	0.4426	0.4296	0.4168	0.4042	0.3918	0.3796	0.3676	0.3558	0.3442
9	0.5874	0.5742	0.5611	0.5479	0.5349	0.5218	0.5089	0.4960	0.4832	0.4705
10	0.7060	0.6941	0.6820	0.6699	0.6576	0.6453	0.6329	0.6205	0.6080	0.5955
11	0.8030	0.7932	0.7832	0.7730	0.7626	0.7520	0.7412	0.7303	0.7193	0.7081
12	0.8758	0.8684	0.8607	0.8529	0.8448	0.8364	0.8279	0.8191	0.8101	0.8009
13	0.9261	0.9210	0.9156	0.9100	0.9042	0.8981	0.8919	0.8853	0.8786	0.8716
14	0.9585	0.9552	0.9517	0.9480	0.9441	0.9400	0.9357	0.9312	0.9265	0.9216
15	0.9780	0.9760	0.9738	0.9715	0.9691	0.9665	0.9638	0.9609	0.9579	0.9546
16	0.9889	0.9878	0.9865	0.9852	0.9838	0.9823	0.9806	0.9789	0.9770	0.9751
17	0.9947	0.9941	0.9934	0.9927	0.9919	0.9911	0.9902	0.9892	0.9881	0.9870
18	0.9976	0.9973	0.9969	0.9966	0.9962	0.9957	0.9952	0.9947	0.9941	0.9935
19	0.9989	0.9988	0.9986	0.9985	0.9983	0.9980	0.9978	0.9975	0.9972	0.9969
20	0.9996	0.9995	0.9994	0.9993	0.9992	0.9991	0.9990	0.9989	0.9987	0.9986
21	0.9998	0.9998	0.9998	0.9997	0.9997	0.9996	0.9996	0.9995	0.9995	0.9994
22	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9998	0.9998	0.9998	0.9997
23	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9999	0.9999	0.9999
24	.....	.....	.....	.....	.....	1.0000	1.0000	1.0000	1.0000	1.0000

Critical values for the product moment correlation coefficient, r

n	5%		2 1/2%		1%		1/2%	
	10%	5%	5%	2 1/2%	2%	1%	1%	1/2%
1	-	-	-	-	-	-	-	-
2	-	-	-	-	-	-	-	-
3	0.9877	0.9969	0.9995	0.9999				
4	0.9000	0.9500	0.9800	0.9900				
5	0.8054	0.8783	0.9343	0.9587				
6	0.7293	0.8114	0.8822	0.9172				
7	0.6694	0.7545	0.8329	0.8745				
8	0.6215	0.7067	0.7887	0.8343				
9	0.5822	0.6664	0.7498	0.7977				
10	0.5494	0.6319	0.7155	0.7646				
11	0.5214	0.6021	0.6851	0.7348				
12	0.4973	0.5760	0.6581	0.7079				
13	0.4762	0.5529	0.6339	0.6835				
14	0.4575	0.5324	0.6120	0.6614				
15	0.4409	0.5140	0.5923	0.6411				
16	0.4259	0.4973	0.5742	0.6226				
17	0.4124	0.4821	0.5577	0.6055				
18	0.4000	0.4683	0.5425	0.5897				
19	0.3887	0.4555	0.5285	0.5751				
20	0.3783	0.4438	0.5155	0.5614				
21	0.3687	0.4329	0.5034	0.5487				
22	0.3598	0.4227	0.4921	0.5368				
23	0.3515	0.4132	0.4815	0.5256				
24	0.3438	0.4044	0.4716	0.5151				
25	0.3365	0.3961	0.4622	0.5052				
26	0.3297	0.3882	0.4534	0.4958				
27	0.3233	0.3809	0.4451	0.4869				
28	0.3172	0.3739	0.4372	0.4785				
29	0.3115	0.3673	0.4297	0.4705				
30	0.3061	0.3610	0.4226	0.4629				
31	0.3009	0.3550	0.4158	0.4556				
32	0.2960	0.3494	0.4093	0.4487				
33	0.2913	0.3440	0.4032	0.4421				
34	0.2869	0.3388	0.3972	0.4357				
35	0.2826	0.3338	0.3916	0.4296				
36	0.2785	0.3291	0.3862	0.4238				
37	0.2746	0.3246	0.3810	0.4182				
38	0.2709	0.3202	0.3760	0.4128				
39	0.2673	0.3160	0.3712	0.4076				
40	0.2638	0.3120	0.3665	0.4026				
41	0.2605	0.3081	0.3621	0.3978				
42	0.2573	0.3044	0.3578	0.3932				
43	0.2542	0.3008	0.3536	0.3887				
44	0.2512	0.2973	0.3496	0.3843				
45	0.2483	0.2940	0.3457	0.3801				
46	0.2455	0.2907	0.3420	0.3761				
47	0.2429	0.2876	0.3384	0.3721				
48	0.2403	0.2845	0.3348	0.3683				
49	0.2377	0.2816	0.3314	0.3646				
50	0.2353	0.2787	0.3281	0.3610				
51	0.2329	0.2759	0.3249	0.3575				
52	0.2306	0.2732	0.3218	0.3542				
53	0.2284	0.2706	0.3188	0.3509				
54	0.2262	0.2681	0.3158	0.3477				
55	0.2241	0.2656	0.3129	0.3445				
56	0.2221	0.2632	0.3102	0.3415				
57	0.2201	0.2609	0.3074	0.3385				
58	0.2181	0.2586	0.3048	0.3357				
59	0.2162	0.2564	0.3022	0.3328				
60	0.2144	0.2542	0.2997	0.3301				

Critical values for Spearman's rank correlation coefficient, r_s

n	5%		2 1/2%		1%		1/2%	
	10%	5%	5%	2 1/2%	2%	1%	1%	1/2%
1	-	-	-	-	-	-	-	-
2	-	-	-	-	-	-	-	-
3	-	-	-	-	-	-	-	-
4	1.0000	-	-	-	-	-	-	-
5	0.9000	1.0000	1.0000	-	-	-	-	-
6	0.8286	0.8857	0.9429	1.0000				
7	0.7143	0.7857	0.8929	0.9286				
8	0.6429	0.7381	0.8333	0.8810				
9	0.6000	0.7000	0.7833	0.8333				
10	0.5636	0.6485	0.7455	0.7939				
11	0.5364	0.6182	0.7091	0.7545				
12	0.5035	0.5874	0.6783	0.7273				
13	0.4835	0.5604	0.6484	0.7033				
14	0.4637	0.5385	0.6264	0.6791				
15	0.4464	0.5214	0.6036	0.6536				
16	0.4294	0.5029	0.5824	0.6353				
17	0.4142	0.4877	0.5662	0.6176				
18	0.4014	0.4716	0.5501	0.5996				
19	0.3912	0.4596	0.5351	0.5842				
20	0.3805	0.4466	0.5218	0.5699				
21	0.3701	0.4364	0.5091	0.5558				
22	0.3608	0.4252	0.4975	0.5438				
23	0.3528	0.4160	0.4862	0.5316				
24	0.3443	0.4070	0.4757	0.5209				
25	0.3369	0.3977	0.4662	0.5108				
26	0.3306	0.3901	0.4571	0.5009				
27	0.3242	0.3828	0.4487	0.4915				
28	0.3180	0.3755	0.4401	0.4828				
29	0.3118	0.3685	0.4325	0.4749				
30	0.3063	0.3624	0.4251	0.4670				
31	0.3012	0.3560	0.4185	0.4593				
32	0.2962	0.3504	0.4117	0.4523				
33	0.2914	0.3449	0.4054	0.4455				
34	0.2871	0.3396	0.3995	0.4390				
35	0.2829	0.3347	0.3936	0.4328				
36	0.2788	0.3300	0.3882	0.4268				
37	0.2748	0.3253	0.3829	0.4211				
38	0.2710	0.3209	0.3778	0.4155				
39	0.2674	0.3168	0.3729	0.4103				
40	0.2640	0.3128	0.3681	0.4051				
41	0.2606	0.3087	0.3636	0.4002				
42	0.2574	0.3051	0.3594	0.3955				
43	0.2543	0.3014	0.3550	0.3908				
44	0.2513	0.2978	0.3511	0.3865				
45	0.2484	0.2945	0.3470	0.3822				
46	0.2456	0.2913	0.3433	0.3781				
47	0.2429	0.2880	0.3396	0.3741				
48	0.2403	0.2850	0.3361	0.3702				
49	0.2378	0.2820	0.3326	0.3664				
50	0.2353	0.2791	0.3293	0.3628				
51	0.2329	0.2764	0.3260	0.3592				
52	0.2307	0.2736	0.3228	0.3558				
53	0.2284	0.2710	0.3198	0.3524				
54	0.2262	0.2685	0.3168	0.3492				
55	0.2242	0.2659	0.3139	0.3460				
56	0.2221	0.2636	0.3111	0.3429				
57	0.2201	0.2612	0.3083	0.3400				
58	0.2181	0.2589	0.3057	0.3370				
59	0.2162	0.2567	0.3030	0.3342				
60	0.2144	0.2545	0.3005	0.3314				

THE NORMAL DISTRIBUTION AND ITS INVERSE

The Inverse Normal function: values of $\Phi^{-1}(p) = z$

Table of inverse normal function values for p from .50 to .99. Columns represent p from .000 to .009. Values range from .0000 to 2.326 for p=.50, increasing to 3.090 for p=.99.

The Normal distribution: values of $\Phi(z) = p$

The table gives the probability, p, of a random variable distributed as N(0, 1) being less than z.

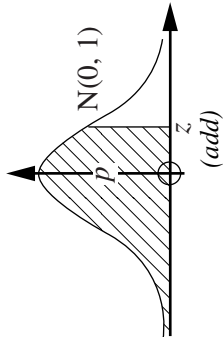
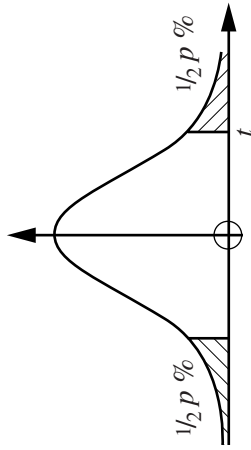


Table of normal distribution values for z from 0.0 to 3.4. Columns represent z from .00 to .09. Values range from .5000 to .9997 for z=0.0, increasing to .9997 for z=3.4.

PERCENTAGE POINTS OF χ^2 AND t - DISTRIBUTIONS

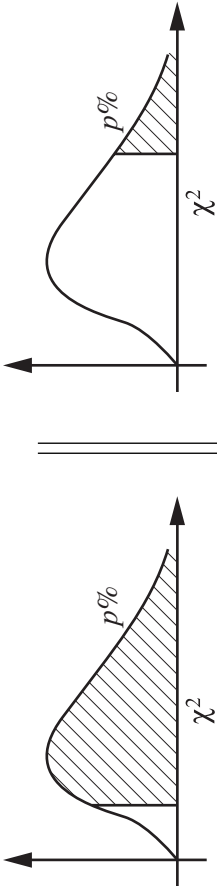
Percentage points of the t -distribution



$p\%$	10	5	2	1
$\nu = 1$	6.314	12.71	31.82	63.66
2	2.920	4.303	6.965	9.925
3	2.353	3.182	4.541	5.841
4	2.132	2.776	3.747	4.604
5	2.015	2.571	3.365	4.032
6	1.943	2.447	3.143	3.707
7	1.895	2.365	2.998	3.499
8	1.860	2.306	2.896	3.355
9	1.833	2.262	2.821	3.250
10	1.812	2.228	2.764	3.169
11	1.796	2.201	2.718	3.106
12	1.782	2.179	2.681	3.055
13	1.771	2.160	2.650	3.012
14	1.761	2.145	2.624	2.977
15	1.753	2.131	2.602	2.947
20	1.725	2.086	2.528	2.845
30	1.697	2.042	2.457	2.750
50	1.676	2.009	2.403	2.678
100	1.660	1.984	2.364	2.626
∞	1.645	1.960	2.326	2.576

= Percentage points of the Normal distribution $N(0, 1)$

Percentage points of the χ^2 (chi-squared) distribution



$p\%$	99	97.5	95	90	10	5.0	2.5	1.0	0.5
$\nu = 1$	.0001	.0010	.0039	.0158	2.706	3.841	5.024	6.635	7.879
2	.0201	.0506	0.103	0.211	4.605	5.991	7.378	9.210	10.60
3	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.34	12.84
4	0.297	0.484	0.711	1.064	7.779	9.488	11.14	13.28	14.86
5	0.554	0.831	1.145	1.610	9.236	11.07	12.83	15.09	16.75
6	0.872	1.237	1.635	2.204	10.64	12.59	14.45	16.81	18.55
7	1.239	1.690	2.167	2.833	12.02	14.07	16.01	18.48	20.28
8	1.646	2.180	2.733	3.490	13.36	15.51	17.53	20.09	21.95
9	2.088	2.700	3.325	4.168	14.68	16.92	19.02	21.67	23.59
10	2.558	3.247	3.940	4.865	15.99	18.31	20.48	23.21	25.19
11	3.053	3.816	4.575	5.578	17.28	19.68	21.92	24.72	26.76
12	3.571	4.404	5.226	6.304	18.55	21.03	23.34	26.22	28.30
13	4.107	5.009	5.892	7.042	19.81	22.36	24.74	27.69	29.82
14	4.660	5.629	6.571	7.790	21.06	23.68	26.12	29.14	31.32
15	5.229	6.262	7.261	8.547	22.31	25.00	27.49	30.58	32.80
16	5.812	6.908	7.962	9.312	23.54	26.30	28.85	32.00	34.27
17	6.408	7.564	8.672	10.09	24.77	27.59	30.19	33.41	35.72
18	7.015	8.231	9.390	10.86	25.99	28.87	31.53	34.81	37.16
19	7.633	8.907	10.12	11.65	27.20	30.14	32.85	36.19	38.58
20	8.260	9.591	10.85	12.44	28.41	31.41	34.17	37.57	40.00
21	8.897	10.28	11.59	13.24	29.62	32.67	35.48	38.93	41.40
22	9.542	10.98	12.34	14.04	30.81	33.92	36.78	40.29	42.80
23	10.20	11.69	13.09	14.85	32.01	35.17	38.08	41.64	44.18
24	10.86	12.40	13.85	15.66	33.20	36.42	39.36	42.98	45.56
25	11.52	13.12	14.61	16.47	34.38	37.65	40.65	44.31	46.93
26	12.20	13.84	15.38	17.29	35.56	38.89	41.92	45.64	48.29
27	12.88	14.57	16.15	18.11	36.74	40.11	43.19	46.96	49.64
28	13.56	15.31	16.93	18.94	37.92	41.34	44.46	48.28	50.99
29	14.26	16.05	17.71	19.77	39.09	42.56	45.72	49.59	52.34
30	14.95	16.79	18.49	20.60	40.26	43.77	46.98	50.89	53.67
35	18.51	20.57	22.47	24.80	46.06	49.80	53.20	57.34	60.27
40	22.16	24.43	26.51	29.05	51.81	55.76	59.34	63.69	66.77
50	29.71	32.36	34.76	37.69	63.17	67.50	71.42	76.15	79.49
100	70.06	74.22	77.93	82.36	118.5	124.3	129.6	135.8	140.2

CRITICAL VALUES FOR F - TEST

2 1/2% points of the F-distribution

$v_2 \backslash v_1$	1	2	3	4	5	6	7	8	10	12	24	∞
1	648	800	864	900	922	937	948	957	969	977	997	1018
2	38.5	39.0	39.2	39.2	39.3	39.3	39.4	39.4	39.4	39.4	39.5	39.5
3	17.4	16.0	15.4	15.1	14.9	14.7	14.6	14.5	14.4	14.3	14.1	13.9
4	12.22	10.65	9.98	9.60	9.36	9.20	9.07	8.98	8.84	8.75	8.51	8.26
5	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.62	6.52	6.28	6.02
6	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.46	5.37	5.12	4.85
7	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.76	4.67	4.42	4.14
8	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.30	4.20	3.95	3.67
9	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	3.96	3.87	3.61	3.33
10	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.72	3.62	3.37	3.08
11	6.72	5.26	4.63	4.28	4.04	3.88	3.76	3.66	3.53	3.43	3.17	2.88
12	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.37	3.28	3.02	2.72
13	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.25	3.15	2.89	2.60
14	6.30	4.86	4.24	3.89	3.66	3.50	3.38	3.29	3.15	3.05	2.79	2.49
15	6.20	4.76	4.15	3.80	3.58	3.41	3.29	3.20	3.06	2.96	2.70	2.40
16	6.12	4.69	4.08	3.73	3.50	3.34	3.22	3.12	2.99	2.89	2.63	2.32
17	6.04	4.62	4.01	3.66	3.44	3.28	3.16	3.06	2.92	2.82	2.56	2.25
18	5.98	4.56	3.95	3.61	3.38	3.22	3.10	3.01	2.87	2.77	2.50	2.19
19	5.92	4.51	3.90	3.56	3.33	3.17	3.05	2.96	2.82	2.72	2.45	2.13
20	5.87	4.46	3.86	3.51	3.29	3.13	3.01	2.91	2.77	2.68	2.41	2.09
21	5.83	4.42	3.82	3.48	3.25	3.09	2.97	2.87	2.73	2.64	2.37	2.04
22	5.79	4.38	3.78	3.44	3.22	3.05	2.93	2.84	2.70	2.60	2.33	2.00
23	5.75	4.35	3.75	3.41	3.18	3.02	2.90	2.81	2.67	2.57	2.30	1.97
24	5.72	4.32	3.72	3.38	3.15	2.99	2.87	2.78	2.64	2.54	2.27	1.94
25	5.69	4.29	3.69	3.35	3.13	2.97	2.85	2.75	2.61	2.51	2.24	1.91
26	5.66	4.27	3.67	3.33	3.10	2.94	2.82	2.73	2.59	2.49	2.22	1.88
27	5.63	4.24	3.65	3.31	3.08	2.92	2.80	2.71	2.57	2.47	2.19	1.85
28	5.61	4.22	3.63	3.29	3.06	2.90	2.78	2.69	2.55	2.45	2.17	1.83
29	5.59	4.20	3.61	3.27	3.04	2.88	2.76	2.67	2.53	2.43	2.15	1.81
30	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.51	2.41	2.14	1.79
32	5.53	4.15	3.56	3.22	3.00	2.84	2.72	2.62	2.48	2.38	2.10	1.75
34	5.50	4.12	3.53	3.19	2.97	2.81	2.69	2.59	2.45	2.35	2.08	1.72
36	5.47	4.09	3.51	3.17	2.94	2.79	2.66	2.57	2.43	2.33	2.05	1.69
38	5.45	4.07	3.48	3.15	2.92	2.76	2.64	2.55	2.41	2.31	2.03	1.66
40	5.42	4.05	3.46	3.13	2.90	2.74	2.62	2.53	2.39	2.29	2.01	1.64
60	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.27	2.17	1.88	1.48
120	5.15	3.80	3.23	2.89	2.67	2.52	2.39	2.30	2.16	2.05	1.76	1.31
∞	5.02	3.69	3.12	2.79	2.57	2.41	2.29	2.19	2.05	1.94	1.64	1.00

5% points of the F-distribution

$v_2 \backslash v_1$	1	2	3	4	5	6	7	8	10	12	24	∞
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	241.9	243.9	249.0	254.3
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.5	19.5
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.79	8.74	8.64	8.53
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	5.96	5.91	5.77	5.63
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.74	4.68	4.53	4.36
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.06	4.00	3.84	3.67
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.64	3.57	3.41	3.23
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.35	3.28	3.12	2.93
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.14	3.07	2.90	2.71
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	2.98	2.91	2.74	2.54
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.85	2.79	2.61	2.40
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.75	2.69	2.51	2.30
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.67	2.60	2.42	2.21
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.60	2.53	2.35	2.13
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.54	2.48	2.29	2.07
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.49	2.42	2.24	2.01
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.45	2.38	2.19	1.96
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.41	2.34	2.15	1.92
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.38	2.31	2.11	1.88
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.35	2.28	2.08	1.84
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.32	2.25	2.05	1.81
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.30	2.23	2.03	1.78
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.27	2.20	2.00	1.76
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.25	2.18	1.98	1.73
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.24	2.16	1.96	1.71
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.22	2.15	1.95	1.69
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.20	2.13	1.93	1.67
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.19	2.12	1.91	1.65
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.18	2.10	1.90	1.64
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.16	2.09	1.89	1.62
32	4.15	3.29	2.90	2.67	2.51	2.40	2.31	2.24	2.14	2.07	1.86	1.59
34	4.13	3.28	2.88	2.65	2.49	2.38	2.29	2.23	2.12	2.05	1.84	1.57
36	4.11	3.26	2.87	2.63	2.48	2.36	2.28	2.21	2.11	2.03	1.82	1.55
38	4.10	3.24	2.85	2.62	2.46	2.35	2.26	2.19	2.09	2.02	1.81	1.53
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.08	2.00	1.79	1.51
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	1.99	1.92	1.70	1.39
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.91	1.83	1.61	1.25
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.83	1.75	1.52	1.00

CRITICAL VALUES FOR F - TEST

0.1% points of the F -distribution

$v_2 \backslash v_1$	1	2	3	4	5	6	7	8	10	12	24	∞
1	4053	5000	5404	5625	5764	5859	5929	5981	6056	6107	6235	6366
2	998.5	999.0	999.2	999.2	999.3	999.3	999.4	999.4	999.4	999.4	999.4	999.5
3	167.0	148.5	141.1	137.1	134.6	132.8	131.5	130.6	129.2	128.3	125.9	123.5
4	74.14	61.25	56.18	53.44	51.71	50.53	49.66	49.00	48.05	47.41	45.77	44.05
5	47.18	37.12	33.20	31.09	29.75	28.83	28.16	27.65	26.92	26.42	25.14	23.79
6	35.51	27.00	23.70	21.92	20.80	20.03	19.46	19.03	18.41	17.99	16.90	15.75
7	29.25	21.69	18.77	17.20	16.21	15.52	15.02	14.63	14.08	13.71	12.73	11.70
8	25.42	18.49	15.83	14.39	13.48	12.86	12.40	12.05	11.54	11.19	10.30	9.34
9	22.86	16.39	13.90	12.56	11.71	11.13	10.69	10.37	9.87	9.57	8.72	7.81
10	21.04	14.91	12.55	11.28	10.48	9.93	9.52	9.20	8.74	8.44	7.64	6.76
11	19.69	13.81	11.56	10.35	9.58	9.05	8.66	8.35	7.92	7.63	6.85	6.00
12	18.64	12.97	10.80	9.63	8.89	8.38	8.00	7.71	7.29	7.00	6.25	5.42
13	17.82	12.31	10.21	9.07	8.35	7.86	7.49	7.21	6.80	6.52	5.78	4.97
14	17.14	11.78	9.73	8.62	7.92	7.44	7.08	6.80	6.40	6.13	5.41	4.60
15	16.59	11.34	9.34	8.25	7.57	7.09	6.74	6.47	6.08	5.81	5.10	4.31
16	16.12	10.97	9.01	7.94	7.27	6.80	6.46	6.19	5.81	5.55	4.85	4.06
17	15.72	10.66	8.73	7.68	7.02	6.56	6.22	5.96	5.58	5.32	4.63	3.85
18	15.38	10.39	8.49	7.46	6.81	6.35	6.02	5.76	5.39	5.13	4.45	3.67
19	15.08	10.16	8.28	7.27	6.62	6.18	5.85	5.59	5.22	4.97	4.29	3.51
20	14.82	9.95	8.10	7.10	6.46	6.02	5.69	5.44	5.08	4.82	4.15	3.38
21	14.59	9.77	7.94	6.95	6.32	5.88	5.56	5.31	4.95	4.70	4.03	3.26
22	14.38	9.61	7.80	6.81	6.19	5.76	5.44	5.19	4.83	4.58	3.92	3.15
23	14.19	9.47	7.67	6.70	6.08	5.65	5.33	5.09	4.73	4.48	3.82	3.05
24	14.03	9.34	7.55	6.59	5.98	5.55	5.23	4.99	4.64	4.39	3.74	2.97
25	13.88	9.22	7.45	6.49	5.89	5.46	5.15	4.91	4.56	4.31	3.66	2.89
26	13.74	9.12	7.36	6.41	5.80	5.38	5.07	4.83	4.48	4.24	3.59	2.82
27	13.61	9.02	7.27	6.33	5.73	5.31	5.00	4.76	4.41	4.17	3.52	2.75
28	13.50	8.93	7.19	6.25	5.66	5.24	4.93	4.69	4.35	4.11	3.46	2.69
29	13.39	8.85	7.12	6.19	5.59	5.18	4.87	4.64	4.29	4.05	3.41	2.64
30	13.29	8.77	7.05	6.12	5.53	5.12	4.82	4.58	4.24	4.00	3.36	2.59
32	13.12	8.64	6.94	6.01	5.43	5.02	4.72	4.48	4.14	3.91	3.27	2.50
34	12.97	8.52	6.83	5.92	5.34	4.93	4.63	4.40	4.06	3.83	3.19	2.42
36	12.83	8.42	6.74	5.84	5.26	4.86	4.56	4.33	3.99	3.76	3.12	2.35
38	12.71	8.33	6.66	5.76	5.19	4.79	4.49	4.26	3.93	3.70	3.06	2.29
40	12.61	8.25	6.59	5.70	5.13	4.73	4.44	4.21	3.87	3.64	3.01	2.23
60	11.97	7.77	6.17	5.31	4.76	4.37	4.09	3.86	3.54	3.32	2.69	1.89
120	11.38	7.32	5.78	4.95	4.42	4.04	3.77	3.55	3.24	3.02	2.40	1.54
∞	10.83	6.91	5.42	4.62	4.10	3.74	3.47	3.27	2.96	2.74	2.13	1.00

1% points of the F -distribution

$v_2 \backslash v_1$	1	2	3	4	5	6	7	8	10	12	24	∞
1	4052	5000	5403	5625	5764	5859	5928	5981	6056	6106	6235	6366
2	98.5	99.0	99.2	99.2	99.3	99.3	99.4	99.4	99.4	99.4	99.5	99.5
3	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.2	27.1	26.6	26.1
4	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.5	14.4	13.9	13.5
5	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.05	9.89	9.47	9.02
6	13.74	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.87	7.72	7.31	6.88
7	12.25	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.62	6.47	6.07	5.65
8	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.81	5.67	5.28	4.86
9	10.56	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.26	5.11	4.73	4.31
10	10.04	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.85	4.71	4.33	3.91
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.54	4.40	4.02	3.60
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.30	4.16	3.78	3.36
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.10	3.96	3.59	3.17
14	8.86	6.51	5.56	5.04	4.70	4.46	4.28	4.14	3.94	3.80	3.43	3.00
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.80	3.67	3.29	2.87
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.69	3.55	3.18	2.75
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.59	3.46	3.08	2.65
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.51	3.37	3.00	2.57
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.43	3.30	2.92	2.49
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.37	3.23	2.86	2.42
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.31	3.17	2.80	2.36
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.26	3.12	2.75	2.31
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.21	3.07	2.70	2.26
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.17	3.03	2.66	2.21
25	7.77	5.57	4.68	4.18	3.86	3.63	3.46	3.32	3.13	2.99	2.62	2.17
26	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.09	2.96	2.58	2.13
27	7.68	5.49	4.60	4.11	3.78	3.56	3.39	3.26	3.06	2.93	2.55	2.10
28	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.03	2.90	2.52	2.06
29	7.60	5.42	4.54	4.04	3.73	3.50	3.33	3.20	3.00	2.87	2.49	2.03
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	2.98	2.84	2.47	2.01
32	7.50	5.34	4.46	3.97	3.65	3.43	3.26	3.13	2.93	2.80	2.42	1.96
34	7.45	5.29	4.42	3.93	3.61	3.39	3.22	3.09	2.90	2.76	2.38	1.91
36	7.40	5.25	4.38	3.89	3.58	3.35	3.18	3.05	2.86	2.72	2.35	1.87
38	7.35	5.21	4.34	3.86	3.54	3.32	3.15	3.02	2.83	2.69	2.32	1.84
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.80	2.66	2.29	1.80
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.63	2.50	2.12	1.60
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.47	2.34	1.95	1.38
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.32	2.18	1.79	1.00

CRITICAL VALUES FOR THE MANN-WHITNEY TEST

Critical Values for the Mann-Whitney Test

The critical values in these tables are for the Mann-Whitney test statistic, T . Critical values for the Wilcoxon test statistic, W , may be derived by adding $\frac{1}{2}m(m+1)$ (where m is the size of the sample from which the rank sum has been obtained). These values are tabulated on pages 28 and 29.

1 - tail 2 - tail	m	n	5%		2 1/2%		1%	
			10%	5%	5%	2%	2%	1%
1 - tail	8	8	15	13	9	7		
2 - tail	8	9	18	15	11	9		
	8	10	20	17	13	11		
	8	11	23	19	15	13		
	8	12	26	22	17	15		
	8	13	28	24	20	17		
	8	14	31	26	22	18		
	8	15	33	29	24	20		
	8	16	36	31	26	22		
	8	17	39	34	28	24		
	8	18	41	36	30	26		
	8	19	44	38	32	28		
	8	20	47	41	34	30		
	8	21	49	43	36	32		
	8	22	52	45	38	34		
	8	23	54	48	40	35		
	8	24	57	50	42	37		
	8	25	60	53	45	39		
	9	9	21	17	14	11		
	9	10	24	20	16	13		
	9	11	27	23	18	16		
	9	12	30	26	21	18		
	9	13	33	28	23	20		
	9	14	36	31	26	22		
	9	15	39	34	28	24		
	9	16	42	37	31	27		
	9	17	45	39	33	29		
	9	18	48	42	35	31		
	9	19	51	45	38	33		
	9	20	54	48	40	36		
	9	21	57	50	43	38		
	9	22	60	53	45	40		
	9	23	63	56	48	43		
	9	24	66	59	50	45		
	9	25	69	62	53	47		

1 - tail 2 - tail	m	n	5%		2 1/2%		1%	
			10%	5%	5%	2%	2%	1%
1 - tail	6	10	14	11	8	6		
2 - tail	6	11	16	13	9	7		
	6	12	17	14	11	9		
	6	13	19	16	12	10		
	6	14	21	17	13	11		
	6	15	23	19	15	12		
	6	16	25	21	16	13		
	6	17	26	22	18	15		
	6	18	28	24	19	16		
	6	19	30	25	20	17		
	6	20	32	27	22	18		
	6	21	34	29	23	19		
	6	22	36	30	24	21		
	6	23	37	32	26	22		
	6	24	39	33	27	23		
	6	25	41	35	29	24		
	7	7	11	8	6	4		
	7	8	13	10	7	6		
	7	9	15	12	9	7		
	7	10	17	14	11	9		
	7	11	19	16	12	10		
	7	12	21	18	14	12		
	7	13	24	20	16	13		
	7	14	26	22	17	15		
	7	15	28	24	19	16		
	7	16	30	26	21	18		
	7	17	33	28	23	19		
	7	18	35	30	24	21		
	7	19	37	32	26	22		
	7	20	39	34	28	24		
	7	21	41	36	30	25		
	7	22	44	38	31	27		
	7	23	46	40	33	29		
	7	24	48	42	35	30		
	7	25	50	44	36	32		

1 - tail 2 - tail	m	n	5%		2 1/2%		1%	
			10%	5%	5%	2%	2%	1%
1 - tail	5	5	4	2	1	0		
2 - tail	5	6	5	3	2	1		
	5	7	6	5	3	1		
	5	8	8	6	4	2		
	5	9	9	7	5	3		
	5	10	11	8	6	4		
	5	11	12	9	7	5		
	5	12	13	11	8	6		
	5	13	15	12	9	7		
	5	14	16	13	10	7		
	5	15	18	14	11	8		
	5	16	19	15	12	9		
	5	17	20	17	13	10		
	5	18	22	18	14	11		
	5	19	23	19	15	12		
	5	20	25	20	16	13		
	5	21	26	22	17	14		
	5	22	28	23	18	14		
	5	23	29	24	19	15		
	5	24	30	25	20	16		
	5	25	32	27	21	17		
	6	6	7	5	3	2		
	6	7	8	6	4	3		
	6	8	10	8	6	4		
	6	9	12	10	7	5		

1 - tail 2 - tail	m	n	5%		2 1/2%		1%	
			10%	5%	5%	2%	2%	1%
1 - tail	3	14	7	5	2	1		
2 - tail	3	15	7	5	3	2		
	3	16	8	6	3	2		
	3	17	9	6	4	2		
	3	18	9	7	4	2		
	3	19	10	7	4	3		
	3	20	11	8	5	3		
	3	21	11	8	5	3		
	3	22	12	9	6	4		
	3	23	13	9	6	4		
	3	24	13	10	6	4		
	3	25	14	10	7	5		
	4	4	1	0	-	-		
	4	5	2	1	0	-		
	4	6	3	2	1	0		
	4	7	4	3	1	0		
	4	8	5	4	2	1		
	4	9	6	4	3	1		
	4	10	7	5	3	2		
	4	11	8	6	4	2		
	4	12	9	7	5	3		
	4	13	10	8	5	3		
	4	14	11	9	6	4		
	4	15	12	10	7	5		
	4	16	14	11	7	5		
	4	17	15	11	8	6		
	4	18	16	12	9	6		
	4	19	17	13	9	7		
	4	20	18	14	10	8		
	4	21	19	15	11	8		
	4	22	20	16	11	9		
	4	23	21	17	12	9		
	4	24	22	17	13	10		
	4	25	23	18	13	10		

1 - tail 2 - tail	m	n	5%		2 1/2%		1%	
			10%	5%	5%	2%	2%	1%
1 - tail	2	2	-	-	-	-		
2 - tail	2	3	-	-	-	-		
	2	4	-	-	-	-		
	2	5	0	-	-	-		
	2	6	0	-	-	-		
	2	7	0	-	-	-		
	2	8	1	0	-	-		
	2	9	1	0	-	-		
	2	10	1	0	-	-		
	2	11	1	0	-	-		
	2	12	2	1	0	-		
	2	13	2	1	0	-		
	2	14	3	1	0	-		
	2	15	3	1	0	-		
	2	16	3	1	0	-		
	2	17	3	2	0	-		
	2	18	4	2	0	-		
	2	19	4	2	1	0		
	2	20	4	2	1	0		
	2	21	5	3	1	0		
	2	22	5	3	1	0		
	2	23	5	3	1	0		
	2	24	6	3	1	0		
	2	25	6	3	1	0		
	3	3	0	-	-	-		
	3	4	0	-	-	-		
	3	5	1	0	-	-		
	3	6	2	1	0	-		
	3	7	2	1	0	-		
	3	8	3	2	0	-		
	3	9	4	2	1	0		
	3	10	4	3	1	0		
	3	11	5	3	1	0		
	3	12	5	4	2	1		
	3	13	6	4	2	1		

**CRITICAL VALUES FOR THE WILCOXON SINGLE SAMPLE AND PAIRED SAMPLE TESTS
SHEWHART CHART: ACTION AND WARNING LINES**

Action and Warning lines for Shewhart Chart for Ranges

Group Size <i>n</i>	Action Lines		Warning Lines	
	<i>D</i> ₁	<i>D</i> ₂	<i>D</i> ₃	<i>D</i> ₄
2	0.00	4.12	0.04	2.81
3	0.04	2.99	0.18	2.18
4	0.10	2.58	0.29	1.94
5	0.16	2.36	0.37	1.80
6	0.21	2.22	0.42	1.72
7	0.26	2.12	0.46	1.66
8	0.29	2.05	0.50	1.62
9	0.33	1.99	0.52	1.58
10	0.35	1.94	0.54	1.55

The action and warning lines are obtained by multiplying the values in the table by the mean range of the values obtained from the process.

Critical values for the Wilcoxon Single Sample and Paired Sample tests

<i>n</i>	5%		2 1/2%		1%		1/2%	
	1-tail	2-tail	5%	10%	5%	10%	2%	1%
2	-	-	-	-	84	75	-	-
3	-	-	-	-	92	83	-	-
4	-	-	-	-	101	91	-	-
5	0	-	-	-	110	100	-	-
6	2	0	-	-	120	109	-	-
7	3	2	0	-	130	118	-	-
8	5	3	1	0	140	128	-	-
9	8	5	3	1	151	138	-	-
10	10	8	5	3	162	148	-	-
11	13	10	8	5	173	159	-	-
12	17	13	10	7	185	171	-	-
13	21	17	13	9	198	182	-	-
14	25	21	17	12	211	194	-	-
15	30	25	21	15	224	207	-	-
16	35	29	25	19	238	220	-	-
17	41	34	29	23	252	233	-	-
18	47	40	34	27	266	247	-	-
19	53	46	40	32	281	261	-	-
20	60	52	46	37	296	276	-	-
21	67	58	52	43	312	291	-	-
22	75	65	58	49	328	307	-	-
23	83	73	65	55	345	322	-	-
24	91	81	73	62	362	339	-	-
25	100	89	81	69	379	355	-	-
26	110	98	89	76	397	373	-	-
27	119	107	98	84	415	389	-	-
28	130	116	107	92	434	407	-	-
29	140	126	116	101	453	426	-	-
30	151	137	126	110	473	446	-	-
31	163	147	137	120	494	466	-	-
32	175	159	147	130	515	486	-	-
33	187	170	159	140	537	507	-	-
34	200	182	170	151	560	529	-	-
35	213	195	182	162	584	552	-	-
36	227	208	195	173	609	576	-	-
37	241	221	208	185	635	601	-	-
38	256	235	221	198	662	627	-	-
39	271	249	235	211	691	654	-	-
40	286	264	249	224	721	682	-	-
41	302	279	264	238	753	711	-	-
42	319	294	279	252	787	741	-	-
43	336	310	294	266	823	772	-	-
44	353	327	310	281	861	804	-	-
45	371	343	327	296	901	837	-	-
46	389	361	343	312	943	871	-	-
47	407	378	361	328	987	906	-	-
48	426	396	378	345	1033	942	-	-
49	446	415	396	362	1081	979	-	-
50	466	434	415	379	1131	1017	-	-

For larger values of *n*, the Normal approximation with mean $\frac{n(n+1)}{4}$,

variance $\frac{n(n+1)(2n+1)}{24}$ should be used for $T = \min [P, Q]$.

**RANDOM NUMBERS AND RANDOM PERMUTATIONS
ESTIMATION OF STANDARD DEVIATION FROM RANGE**

Random permutations (size 4)

3 1 2 4	2 4 3 1	4 3 2 1	4 3 2 1
2 3 1 4	4 3 1 2	3 1 4 2	3 1 4 2
4 2 3 1	3 1 2 4	1 4 3 2	1 4 3 2
1 3 2 4	1 4 2 3	4 3 2 1	4 3 2 1
2 4 3 1	1 2 4 3	1 3 2 4	1 3 2 4
4 3 1 2	2 4 3 1	3 4 1 2	3 4 1 2
2 1 4 3	4 1 2 3	3 4 1 2	3 4 1 2
4 3 1 2	3 1 2 4	3 2 1 4	3 2 1 4
2 3 4 1	3 4 2 1	1 4 2 3	1 4 2 3
3 2 1 4	3 4 2 1	3 4 1 2	3 4 1 2
1 4 3 2	4 3 2 1	2 1 4 3	2 1 4 3
1 4 2 3	2 3 1 4	1 4 2 3	1 4 2 3
2 3 1 4	3 1 4 2	4 2 3 1	4 2 3 1
4 1 3 2	2 4 1 3	4 2 3 1	4 2 3 1
2 1 4 3	1 3 4 2	3 2 4 1	3 2 4 1
2 3 1 4	1 3 4 2	2 3 1 4	2 3 1 4
2 3 4 1	2 4 3 1	3 2 1 4	3 2 1 4
3 1 4 2	3 1 2 4	4 1 2 3	4 1 2 3
4 3 2 1	4 2 1 3	4 2 3 1	4 2 3 1
2 3 4 1	4 1 2 3	2 3 4 1	2 3 4 1
1 4 2 3	2 4 3 1	4 1 3 2	4 1 3 2
2 4 3 1	4 1 2 3	1 3 4 2	1 3 4 2
1 2 4 3	1 2 3 4	4 3 2 1	4 3 2 1
2 3 4 1	1 3 4 2	2 4 3 1	2 4 3 1
4 3 1 2	4 3 2 1	1 4 3 2	1 4 3 2
1 4 2 3	3 2 1 4	2 1 4 3	2 1 4 3
3 4 1 2	1 4 3 2	1 4 2 3	1 4 2 3
2 4 1 3	4 2 3 1	3 4 2 1	3 4 2 1
1 4 3 2	4 3 2 1	2 3 1 4	2 3 1 4
1 3 2 4	4 2 1 3	4 2 1 3	4 2 1 3
1 4 3 2	3 2 1 4	4 1 2 3	4 1 2 3
2 4 1 3	3 4 1 2	4 3 1 2	4 3 1 2
3 4 1 2	4 3 1 2	3 4 2 1	3 4 2 1
4 2 1 3	2 3 4 1	4 3 1 2	4 3 1 2
3 2 4 1	4 3 2 1	2 3 4 1	2 3 4 1
3 2 4 1	4 3 1 2	3 2 1 4	3 2 1 4
1 2 3 4	2 4 1 3	1 3 4 2	1 3 4 2
4 3 1 2	3 4 1 2	4 1 3 2	4 1 3 2
1 2 4 3	1 4 3 2	2 1 4 3	2 1 4 3
4 1 2 3	3 1 2 4	4 3 1 2	4 3 1 2

Random Numbers

68236	35335	71329	96803	24413
62385	36545	59305	59948	17232
64058	80195	30914	16664	50818
64822	68554	90952	64984	92295
17716	22164	05161	04412	59002
03928	22379	92325	79920	99070
11021	08533	83855	37723	77339
01830	68554	86787	90447	54796
36782	73208	93548	77405	58355
58158	45059	83980	40176	40737
91239	10532	27993	11516	61327
27073	98804	60544	12133	01422
81501	00633	62681	84319	03374
64374	26598	54466	94768	19144
29896	26739	30871	29795	13472
38996	72151	65746	16513	62796
73936	81751	00149	99126	23117
18795	93118	84105	18307	49807
76816	99822	92314	45035	43490
12091	60413	90467	42457	50490
41538	19059	69055	94355	84262
12909	04950	14986	08205	53582
49185	94608	87317	37725	66450
37771	48526	14939	32848	77677
22532	13814	69092	78342	37774
60132	24386	10989	54346	41531
23784	56693	45902	33406	53867
03081	20189	77226	89923	67301
51273	64049	19919	45518	43243
03281	40214	60679	68712	71636

Estimation of standard deviation from range

n	a_n	n	a_n	n	a_n	n	a_n
2	0.8862	5	0.4299	8	0.3512	11	0.3152
3	0.5908	6	0.3946	9	0.3367	12	0.3069
4	0.4857	7	0.3698	10	0.3249	13	0.2998

RANDOM PERMUTATIONS

Random permutations (size 10)

5 8 1 6 7 9 2 10 3 4	8 2 5 7 9 10 1 4 6 3
7 2 4 8 6 1 3 10 5 9	3 5 8 6 1 9 2 10 7 4
10 1 2 4 9 3 7 5 6 8	9 1 3 10 7 4 6 5 8 2
5 2 6 7 1 3 10 9 4 8	6 3 10 9 7 4 5 1 2 8
5 1 8 4 9 6 3 10 7 2	8 4 10 3 9 5 7 6 1 2
3 2 7 6 10 8 5 1 4 9	6 9 2 5 8 3 10 4 7 1
10 6 5 9 7 4 3 1 2 8	9 6 1 4 2 5 10 7 3 8
8 4 7 9 10 6 3 1 2 5	9 1 6 8 2 3 10 5 7 4
5 9 2 4 3 7 1 6 8 10	4 6 10 8 1 9 7 5 3 2
10 8 7 4 5 9 3 6 2 1	5 6 2 7 1 4 8 9 3 10
6 9 5 7 2 10 8 3 4 1	10 6 8 2 9 5 4 1 7 3
10 8 2 6 3 7 4 9 5 1	7 3 6 5 2 8 9 10 4 1
6 3 4 8 5 10 2 9 7 1	9 6 1 3 4 8 10 2 5 7
9 4 7 10 6 2 1 5 8 3	2 6 5 1 9 8 7 3 4 10
9 3 7 8 2 5 4 6 1 10	8 4 7 9 1 10 5 6 2 3
3 2 9 4 1 6 10 7 8 5	8 1 9 10 3 5 4 2 6 7
7 2 10 9 1 4 3 5 8 6	9 10 8 1 4 2 6 7 3 5
1 10 3 4 6 2 9 8 7 5	2 9 8 4 5 6 1 10 3 7
7 9 2 1 6 3 10 4 8 5	10 2 1 7 4 9 8 5 3 6
1 5 6 9 2 8 3 7 4 10	10 6 3 1 8 9 7 2 4 5
10 4 7 5 8 3 1 6 2 9	4 8 7 9 6 10 3 5 2 1
9 10 6 5 7 3 1 8 4 2	2 3 1 8 9 5 6 10 4 7
4 8 2 9 10 1 7 5 3 6	9 2 8 1 10 6 3 5 7 4
3 8 5 2 9 7 4 6 10 1	10 5 8 2 6 9 4 1 7 3
9 3 4 7 1 6 10 2 5 8	3 4 1 2 9 5 8 10 7 6
1 4 7 3 8 10 5 6 9 2	1 3 4 2 6 10 9 5 8 7
3 7 8 9 5 4 2 6 10 1	3 4 5 8 9 7 10 1 2 6
4 9 10 2 3 1 8 5 6 7	7 5 10 2 1 8 6 9 3 4
9 5 10 4 1 6 7 8 3 2	2 5 7 3 6 1 8 10 4 9
9 3 6 4 7 2 5 1 10 8	2 4 9 3 5 1 7 8 6 10
5 1 3 6 7 8 9 10 2 4	3 5 8 1 2 4 7 6 9 10
2 8 5 4 6 10 1 3 7 9	2 4 6 8 7 1 9 3 10 5
9 10 8 6 7 2 3 1 4 5	8 5 6 4 1 7 10 2 3 9
5 8 10 3 6 9 1 7 4 2	7 3 10 5 6 4 2 9 8 1
5 10 7 2 4 8 3 1 9 6	9 7 8 3 6 5 1 4 10 2
6 4 3 2 10 5 7 8 9 1	9 8 1 10 5 3 2 7 4 6
4 7 8 1 6 10 2 9 5 3	8 10 7 4 6 3 5 2 9 1
1 7 8 9 3 4 2 6 5 10	2 10 4 1 9 7 6 3 8 5
6 9 1 3 7 2 5 8 4 10	7 9 3 6 4 10 1 2 5 8
5 9 2 7 10 3 4 6 1 8	8 1 9 2 3 7 4 10 5 6

Random permutations (size 5)

5 2 3 4 1	4 2 3 5 1	3 1 5 4 2
2 5 1 3 4	3 1 2 4 5	5 3 2 4 1
4 5 3 2 1	2 1 4 3 5	2 1 5 4 3
2 5 3 4 1	1 5 3 4 2	1 4 3 2 5
5 2 3 1 4	5 3 4 1 2	2 5 4 3 1
3 5 1 4 2	5 4 3 2 1	5 1 4 3 2
2 3 4 1 5	4 5 2 3 1	2 5 3 4 1
1 2 5 4 3	2 4 5 3 1	3 4 1 2 5
2 4 1 5 3	1 2 3 5 4	4 1 2 5 3
2 5 1 3 4	3 5 2 1 4	5 4 2 1 3
3 4 1 5 2	5 2 3 1 4	3 2 1 5 4
2 1 5 3 4	3 1 4 2 5	1 4 5 2 3
2 4 1 3 5	3 1 5 2 4	1 2 3 5 4
5 1 3 2 4	4 2 3 5 1	4 5 1 3 2
3 2 4 1 5	1 5 3 4 2	1 3 5 2 4
5 2 4 3 1	1 5 2 4 3	3 4 1 5 2
3 2 4 5 1	4 5 3 1 2	5 3 1 4 2
3 4 1 5 2	1 5 3 4 2	3 5 4 1 2
4 2 1 5 3	1 5 3 4 2	1 2 5 4 3
4 2 1 5 3	2 3 5 1 4	5 1 4 3 2
2 1 4 3 5	1 4 3 5 2	5 2 4 3 1
5 3 2 4 1	1 3 5 4 2	5 1 4 2 3
2 4 3 5 1	3 5 2 1 4	2 5 4 1 3
4 1 5 3 2	1 3 5 2 4	4 1 5 3 2
2 4 5 1 3	3 5 4 1 2	4 1 5 3 2
5 3 4 1 2	1 2 3 4 5	5 4 3 1 2
5 1 2 4 3	4 3 1 2 5	2 1 3 5 4
5 2 4 1 3	5 2 3 1 4	4 3 5 2 1
4 5 2 1 3	2 5 3 4 1	2 4 3 5 1
5 2 4 1 3	2 5 3 1 4	3 1 5 4 2
3 5 4 1 2	5 4 2 3 1	3 5 4 1 2
5 2 1 4 3	1 5 3 2 4	3 4 5 2 1
5 1 3 4 2	1 2 5 3 4	2 5 4 1 3
2 1 5 3 4	3 5 4 2 1	2 1 5 4 3
2 3 4 5 1	3 4 2 5 1	3 5 2 1 4
1 3 5 4 2	4 1 5 3 2	5 3 1 2 4
5 1 4 2 3	5 3 1 4 2	5 1 3 4 2
3 5 1 2 4	1 5 2 3 4	1 5 3 2 4
3 4 1 5 2	4 3 5 1 2	1 5 2 4 3
2 5 1 3 4	1 2 3 5 4	1 5 2 4 3
2 5 1 3 4	1 2 3 5 4	2 3 5 1 4

