Exam Empirical Methods

VU University Amsterdam, Faculty of Exact Sciences 18.30 – 21.15h, February 12, 2015

- Question 1 is on this page.
- Always motivate your answers.
- Write your answers in English.
- Only the use of a simple, non-graphical calculator is allowed.
- Programmable/graphical calculators, laptops, mobile phones, smart watches, books, own formula sheets, etc. are not allowed.
- On the last four pages of the exam, some formulas and tables that you may want to use can be found.
- The total number of points you can receive is 90: Grade = $1 + \frac{\text{points}}{10}$.
- The division of points per question and subparts is as follows:

| Question | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|----------|----|----|----|----|----|----|----|
| Part a) | 3 | 3 | 4 | 2 | 8 | 4 | 2 |
| Part b) | 4 | 3 | 3 | 5 | 2 | 2 | 2 |
| Part c) | 4 | 3 | 8 | 2 | 2 | 2 | 6 |
| Part d) | 3 | 2 | 3 | 2 | - | 6 | - |
| Total | 14 | 11 | 18 | 11 | 12 | 14 | 10 |

- If you are asked to perform a test, do not only give the conclusion of your test, but report:
 - 1. the hypotheses in terms of the population parameter of interest;
 - 2. the significance level;
 - 3. the test statistic and its distribution under the null hypothesis;
 - 4. the observed value of the test statistic;
 - 5. the *P*-value or the critical value(s);
 - 6. whether or not the null hypothesis is rejected and why;
 - 7. finally, phrase your conclusion in terms of the context of the problem.
- 1. Alice throws a fair coin twice.
 - (a) Give the sample space Ω and probability measure P for this experiment.
 - (b) Are the events $A = \{\text{First throw is Heads}\}\$ and $B = \{\text{Precisely one throw is Tails}\}\$ independent events?
 - (c) Alice receives 2 euros for each time she throws Heads, but she loses 1 euro for each time she throws Tails. Let X be the random variable which denotes the amount Alice earns after the two throws.
 - What is the probability distribution of X?
 - (d) Compute, using part (c), the expectation E(X) of X.

- 2. Figure 1 below shows a boxplot and a normal Q-Q plot of a sample x.
 - (a) Describe briefly what the boxplot tells you about the location, spread and shape of the underlying distribution of the data.
 - (b) What can you deduce from the Q-Q plot with respect to the tails of the underlying distribution of the data compared to the tails of a normal distribution?
 - (c) For each of the histograms in Figure 2 below indicate why it could or could not be a histogram of the sample x.
 - (d) Will the sample mean of x be larger, smaller or roughly equal to the sample median?

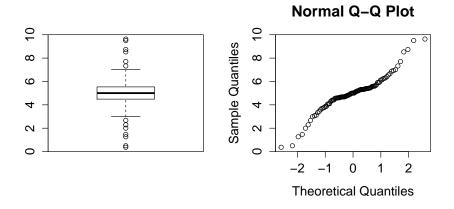


Figure 1: Boxplot and normal Q-Q plot of a sample x.

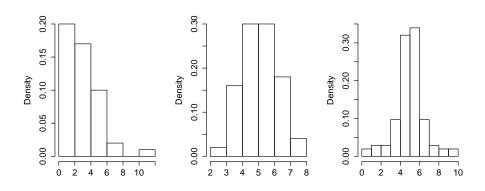


Figure 2: Three histograms.

- 3. Assume that the amount of beer in a randomly selected beer bottle has a normal distribution with mean $\mu = 300$ ml and standard deviation $\sigma = 5$ ml.
 - (a) What is the probability that one randomly selected beer bottle contains between 294 and 307 ml of beer?
 - (b) What is the probability that the mean volume of beer in a random sample of n = 25 beer bottles is at least 299 ml?

Now assume the amount of beer in a beer bottle from company A is normally distributed with unknown mean μ and known standard deviation $\sigma=5$ ml. The amount of beer in n=16 randomly selected beer bottles from company A is measured and the sample mean equals $\overline{x}=298.2$

- (c) Use the P-value method for a suitable hypothesis test (motivate your choice!) to test the claim that the mean amount of beer is less than 300 ml at significance level $\alpha = 0.05$.
- (d) If a 90% confidence interval with margin of error E = 1 ml were required for the mean amount of beer in a bottle, how many bottles should be measured?
- 4. On a particular day, 22 out of 542 visitors to a website clicked on a certain web banner. After the banner was modified, it was found that 64 out of 601 visitors to the website on a day clicked on the web banner.
 - (a) Give a point estimate for the difference between the proportions of people who click on the banner before and after the modification.
 - (b) Construct a 95% confidence interval for the difference between the proportions of people who click on the banner before and after the modification.
 - (c) What is the interpretation of the confidence interval obtained in part (b)?
 - (d) Based on your answer of part (b), was the modification successful?
- 5. A researcher wants to investigate the claim that among married couples, females speak more words in a day than males. She randomly selects 71 couples and the total number of words spoken in a day is counted for both the husband (sample 1) and wife (sample 2). Some sample statistics regarding this experiment which you may or may not use in your analysis are shown below (\bar{d} and s_d denote the mean and standard deviation of the pairwise differences in total number of words spoken between husband and wife and s_p denotes the pooled sample standard deviation):

$$\overline{x}_1 = 16576.1, \overline{x}_2 = 18443.3, \overline{d} = -1867.2,$$

 $s_1 = 7871.5, s_2 = 7459.6, s_d = 8955.2, s_p = 7668.3.$

- (a) Test with a suitable hypothesis test (motivate your choice!) the claim that among married couples, females speak more words in a day than males. Take significance level $\alpha = 0.05$.
- (b) The test you performed in part (a) should only be used if certain requirement(s) are met. What are these requirement(s) and are they met in this case?
- (c) What is the interpretation of the significance level $\alpha = 0.05$?
- 6. Estimating the costs of drilling oil wells is an important consideration for the oil industry. For 16 randomly selected oil wells both their depth (km) and drilling costs (mln EUR) were measured and stored in respective datasets x and y. A linear regression analysis was carried out with explanatory variable 'depth' and response variable 'drilling costs'. Some sample statistics of the data that you may or may not use are:

$$\overline{x} = 2.58, \overline{y} = 6.35, s_x = 0.80, s_y = 2.80, r = 0.95, \sqrt{\frac{1 - r^2}{n - 2}} = 0.081, s_{b_0} = 0.77, s_{b_1} = 0.28.$$

Furthermore, a scatterplot of the drilling costs against the depth of oil wells is shown in Figure 3 (see next page).

- (a) Provide an estimate for the regression equation by eye.
- (b) Based on your answer of part (a), what is your prediction for the drillings costs of a well with a depth of 4.0 km?
- (c) Compute the coefficient of determination. What is its interpretation?
- (d) Test the claim that $\rho = 0$, i.e. that there is no linear correlation between depth and drilling costs of oil wells. Take significance level $\alpha = 0.05$.

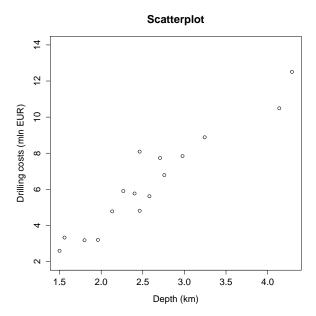


Figure 3: Scatterplot of drilling costs against depth of oil wells.

7. A variety of different datasets includes numbers with leading (first) digits that follow, according to Benford's law, the following distribution:

| Leading digit | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---------------|-------|-------|-------|------|------|------|------|------|------|
| Percentage | 30.1% | 17.6% | 12.5% | 9.7% | 7.9% | 6.7% | 5.8% | 5.1% | 4.6% |

Since the numbers people report in tax files are among the datasets that should behave according to Benford's law, this law can be used to detect fraud: if the observed frequencies of the leading digits differ significantly from the expected frequencies according to Benford's law, then the tax file appears to result from fraud. A tax inspector checks a tax file with 377 numbers and finds the following frequencies of leading digits:

| Leading digit | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---------------|-----|----|----|----|----|----|----|----|---|
| Frequency | 132 | 61 | 51 | 43 | 32 | 25 | 18 | 11 | 4 |

- (a) Compute the expected frequency of 9 as leading digit for this tax file under the assumption that the leading digits follow the distribution specified by Benford's law.
- (b) Use part (a) to show that the requirements for a chi-square goodness-of-fit test are satisfied.
- (c) Perform a chi-square goodness-of-fit test to investigate whether the tax file appears to be legitimate. Use significance level $\alpha = 0.01$.

 The observed value for the test statistic is 19.87, so you do not have to compute this

value!

Formulas and Tables for Exam Empirical Methods

Probability

We use the following notation:

 Ω sample space, P probability measure.

 B, A_1, A_2, \ldots, A_m events,

 A_1, A_2, \ldots, A_m a partition of Ω with $P(A_i) > 0$ for all $i \in \{1, 2, \ldots, m\}$.

Law of Total Probability:

$$P(B) = \sum_{i=1}^{m} P(B \cap A_i) = \sum_{i=1}^{m} P(B|A_i)P(A_i).$$

Bayes' Theorem:

$$P(A_r|B) = \frac{P(A_r \cap B)}{\sum_{i=1}^m P(B|A_i)P(A_i)} = \frac{P(B|A_r)P(A_r)}{\sum_{i=1}^m P(B|A_i)P(A_i)}.$$

Two independent samples

(The statements below hold if certain requirements are met.)

For two *independent* samples,

(i) if σ_1 and σ_2 are unknown and $\sigma_1 \neq \sigma_2$, the test statistic

$$T_2 = \frac{(\bar{x}_1 - \bar{x}_2) - (\mu_1 - \mu_2)}{\sqrt{s_1^2/n_1 + s_2^2/n_2}}$$

has a t-distribution with approximately \tilde{n} degrees of freedom under the null hypothesis. We use the conservative estimate $\tilde{n} = \min\{n_1 - 1, n_2 - 1\}$.

(ii) if σ_1 and σ_2 are unknown and $\sigma_1 = \sigma_2$, then the test statistic

$$T_2^{\text{eq}} = \frac{(\bar{x}_1 - \bar{x}_2) - (\mu_1 - \mu_2)}{\sqrt{s_p^2/n_1 + s_p^2/n_2}}$$

has a t-distribution with $n_1 + n_2 - 2$ degrees of freedom under the null hypothesis. Here s_p is the square root of the pooled sample variance s_p^2 given by

$$s_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}.$$

(iii) if σ_1 and σ_2 are known, then the test statistic

$$Z = \frac{(\bar{x}_1 - \bar{x}_2) - (\mu_1 - \mu_2)}{\sqrt{\sigma_1^2/n_1 + \sigma_2^2/n_2}}$$

has a standard normal distribution under the null hypothesis.

(iv) if $p_1 = p_2$, the test statistic

$$Z = \frac{(\hat{p}_1 - \hat{p}_2) - (p_1 - p_2)}{\sqrt{\bar{p}(1 - \bar{p})/n_1 + \bar{p}(1 - \bar{p})/n_2}}$$

approximately has a standard normal distribution. Here $\bar{p} = (x_1 + x_2)/(n_1 + n_2)$ is the pooled sample proportion.

(v) the margin of error for a $1-\alpha$ confidence interval for p_1-p_2 is given by

$$E = z_{\alpha/2} \sqrt{\hat{p}_1(1-\hat{p}_1)/n_1 + \hat{p}_2(1-\hat{p}_2)/n_2}.$$

Correlation

Under certain conditions the test statistic

$$T_{cor} = \frac{r - \rho}{\sqrt{(1 - r^2)/(n - 2)}}$$

has a t-distribution with n-2 degrees of freedom. Here ρ is the population linear correlation coefficient and r is the sample linear correlation coefficient given by

$$r = \frac{1}{n-1} \sum_{i=1}^{n} \left[\frac{(x_i - \bar{x})(y_i - \bar{y})}{s_x s_y} \right].$$

Linear regression

Let β_0 be the unknown intercept and β_1 the unknown slope of a linear regression model with one explanatory variable, and let b_0 and b_1 be the corresponding estimators, i.e. the intercept and slope of the regression line (the 'best' line). Then b_0 and b_1 are given by

$$b_1 = r \frac{s_y}{s_x}$$

and

$$b_0 = \bar{y} - b_1 \bar{x}.$$

If certain requirements are met, then the test statistic

$$T_1 = \frac{b_1 - \beta_1}{s_{b_1}}$$

has a t-distribution with n-2 degrees of freedom. Here s_{b_1} is the standard error (i.e. estimated standard deviation) of the estimator b_1 .

NEGATIVE z Scores

| 5. | .00 | .03 | .04 | 4 | 90. | 90. | 70. | 80. | 60: |
|-------|---|-------|-------|-------|-------|-------|---------|-------|-------------|
| | | | | | | | | | |
| 0003 | .0003 | .0003 | .0003 | 03 | .0003 | .0003 | .0003 | .0003 | .0002 |
| 9000 | 50000 | .0004 | .0004 | 04 | .0004 | .0004 | .0004 | .0004 | .0003 |
| 2000 | 9000 | 9000 | 9000 | 90 | 9000 | 9000 | .0005 | 9000 | .0005 |
| 6000 | 6000 | 6000 | i00: | 8000 | 8000 | 8000 | 8000 | .0007 | 7000. |
| 0013 | .0013 | .0012 | 00. | 0012 | .0011 | .0011 | .0011 | .0010 | .0010 |
| 0018 | .0018 | .0017 | 00 | 0016 | .0016 | .0015 | .0015 | .0014 | .0014 |
| 0025 | .0024 | .0023 | :00 | 0023 | .0022 | .0021 | .0021 | .0020 | .0019 |
| 0034 | .0033 | .0032 | :00: | 0031 | .0030 | .0029 | .0028 | .0027 | .0026 |
| 0045 | .0044 | .0043 | .00 | .0041 | .0040 | 6800° | .0038 | .0037 | 9800. |
| 0900 | 6900 | .0057 | .00 | 9900 | .0054 | .0052 | * 1500. | .0049 | .0048 |
| 0000 | 8200. | .0075 | .00 | 6200 | .0071 | 6900 | 8900" | 9900" | .0064 |
| 0104 | .0102 | 6600 | .00 | 9600 | .0094 | .0091 | 6800° | 7800. | .0084 |
| 0136 | .0132 | .0129 | .01 | .0125 | .0122 | .0119 | .0116 | .0113 | .0110 |
| 0174 | .0170 | .0166 | .01 | .0162 | .0158 | .0154 | .0150 | .0146 | .0143 |
| 0222 | .0217 | .0212 | .02 | .0207 | .0202 | 7610. | .0192 | .0188 | .0183 |
| 0281 | .0274 | .0268 | .02 | .0262 | .0256 | .0250 | .0244 | .0239 | .0233 |
| 0351 | .0344 | .0336 | .03 | .0329 | .0322 | .0314 | .0307 | .0301 | .0294 |
| 0436 | .0427 | .0418 | .04 | 0409 | .0401 | .0392 | .0384 | .0375 | .0367 |
| 0537 | .0526 | .0516 | .05 | 0505 | .0495 | .0485 | .0475 | .0465 | .0455 |
| 0655 | .0643 | .0630 | 90. | 0618 | 9090 | .0594 | .0582 | .0571 | .0559 |
| 0793 | .0778 | .0764 | .07 | 0749 | .0735 | .0721 | 8020. | .0694 | .0681 |
| 0951 | .0934 | .0918 | .00 | 0901 | .0885 | 6980 | .0853 | .0838 | .0823 |
| 1131 | .1112 | .1093 | .10 | .1075 | .1056 | .1038 | .1020 | .1003 | 0985 |
| 1335 | .1314 | .1292 | .12 | .1271 | .1251 | .1230 | .1210 | .1190 | .1170 |
| .1562 | .1539 | .1515 | .14 | .1492 | .1469 | .1446 | .1423 | .1401 | .1379 |
| 1814 | .1788 | .1762 | 17. | 1736 | 1711 | .1685 | .1660 | .1635 | .1611 |
| 2090 | .2061 | .2033 | .20 | 2005 | 1977 | .1949 | .1922 | .1894 | .1867 |
| 2389 | .2358 | .2327 | .22 | 2296 | .2266 | .2236 | .2206 | .2177 | .2148 |
| 2709 | .2676 | .2643 | .26 | 2611 | .2578 | .2546 | .2514 | .2483 | .2451 |
| 3050 | .3015 | .2981 | .29 | 2946 | .2912 | .2877 | .2843 | .2810 | .2776 |
| 3409 | .3372 | .3336 | .33 | 3300 | .3264 | .3228 | .3192 | .3156 | .3121 |
| 3783 | .3745 | .3707 | .36 | 3669 | .3632 | .3594 | .3557 | .3520 | .3483 |
| 4168 | .4129 | .4090 | .40 | 4052 | .4013 | .3974 | .3936 | .3897 | .3859 |
| 4562 | .4522 | .4483 | .44 | .4443 | .4404 | .4364 | .4325 | .4286 | .4247 |
| .4960 | .4920 | .4880 | .48 | .4840 | .4801 | .4761 | .4721 | .4681 | .4641 |
| 00 E | NOTE: For values of z below 3.49, use 0.0001 for the area. *Use these common values that result from interpolation: | | | | | | | | (continued) |
| | | | | | | | | | |
| | | | | | | | | | |

Appendix Tables

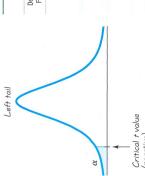
POSITIVE z Scores

Table 2 (continued) Cumulative Area from the LEFT

| | | | 00 | 00 | 100 | 20 | 90 | 70 | 08 | 60 |
|--|-----------------|-----------------------|--------------|--------|---------|---|-------|---------|------------|------------------------|
| Z | 00: | .0i | .02 | sn: | ÷5. | 20. | 2 | | | 2 |
| 0.0 | .5000 | .5040 | .5080 | .5120 | .5160 | .5199 | .5239 | .5279 | .5319 | .5359 |
| 0.1 | .5398 | .5438 | .5478 | .5517 | .5557 | .5596 | .5636 | .5675 | .5714 | .5753 |
| 0.2 | .5793 | .5832 | .5871 | .5910 | .5948 | .5987 | .6026 | .6064 | .6103 | .6141 |
| 0.3 | .6179 | .6217 | .6255 | .6293 | .6331 | .6368 | .6406 | .6443 | .6480 | .6517 |
| 0.4 | .6554 | .6591 | .6628 | .6664 | 00299 | .6736 | .6772 | .6808 | .6844 | 6889 |
| 0.5 | .6915 | 0969 | .6985 | .7019 | .7054 | .7088 | .7123 | .7157 | .7190 | .7224 |
| 9.0 | .7257 | .7291 | .7324 | .7357 | .7389 | .7422 | .7454 | .7486 | .7517 | .7549 |
| 0.7 | .7580 | .7611 | .7642 | .7673 | .7704 | .7734 | .7764 | .7794 | .7823 | .7852 |
| 8.0 | 7881 | .7910 | .7939 | 7967. | 7995 | .8023 | .8051 | 8078 | .8106 | .8133 |
| 6.0 | .8159 | .8186 | .8212 | .8238 | .8264 | .8289 | .8315 | .8340 | .8365 | .8389 |
| 1.0 | .8413 | .8438 | .8461 | .8485 | 8208 | .8531 | .8554 | .8577 | .8599 | .8621 |
| 1.1 | .8643 | .8665 | 9898 | .8708 | .8729 | .8749 | 02. | 0628. | .8810 | .8830 |
| 1.2 | .8849 | .8869 | .8888 | 7068. | .8925 | .8944 | .8962 | .8980 | 7668. | .9015 |
| 1.3 | .9032 | .9049 | 9906 | .9082 | 6606 | .9115 | .9131 | .9147 | .9162 | 7216. |
| 1.4 | .9192 | .9207 | .9222 | .9236 | .9251 | .9265 | .9279 | .9292 | .9306 | .9319 |
| 1.5 | .9332 | .9345 | .9357 | .9370 | .9382 | .9394 | .9406 | .9418 | .9429 | .9441 |
| 1.6 | .9452 | .9463 | .9474 | .9484 | .9495 * | .9505 | .9515 | .9525 | .9535 | .9545 |
| 1.7 | .9554 | .9564 | .9573 | .9582 | .9591 | .9599 | 8096 | 9616 | .9625 | .9633 |
| 1.8 | .9641 | .9649 | .9656 | .9664 | .9671 | 8296. | 9896 | .9693 | 6696 | 9026. |
| 1.9 | .9713 | 9719 | .9726 | .9732 | .9738 | .9744 | .9750 | 9226 | 1976. | 7926. |
| 5.0 | .9772 | 8778. | .9783 | .9788 | .9793 | 8626. | .9803 | 8086 | .9812 | .9817 |
| 2.1 | .9821 | .9826 | .9830 | .9834 | .9838 | .9842 | .9846 | .9850 | .9854 | .9857 |
| 2.2 | .9861 | .9864 | .9868 | .9871 | 9875 | 8286. | .9881 | .9884 | .9887 | 0686. |
| 2.3 | .9893 | 9686. | 8686. | .9901 | 9904 | 9066 | 6066 | .9911 | .9913 | .9916 |
| 2.4 | .9918 | .9920 | .9922 | .9925 | .9927 | .9929 | .9931 | .9932 | .9934 | .9936 |
| 2.5 | .9938 | .9940 | .9941 | .9943 | .9945 | .9946 | .9948 | * 6566. | .9951 | .9952 |
| 2.6 | .9953 | .9955 | 9366 | 79857 | .9959 | 0966 | .9961 | .9962 | .9963 | .9964 |
| 2.7 | 3966 | 9966 | 7966. | 8966 | 6966 | 0266. | .9971 | .9972 | .9973 | .9974 |
| 2.8 | .9974 | 3975 | 9266. | 7.266. | 7266. | 8266. | 6266. | 6266. | .9980 | .9981 |
| 2.9 | .9981 | .9982 | .9982 | .9983 | 9984 | .9984 | 3866. | 3886 | 9866 | 9866 |
| 3.0 | 7866. | 7866. | 7866. | .9988 | 8866 | 6866 | 6866 | 6866 | 0666 | 0666 |
| 3.1 | 0666 | 1666 | .9991 | .9991 | 3995 | 3992 | .9992 | .9992 | .9993 | .9993 |
| 3.2 | .9993 | .9993 | .9994 | .9994 | 9884 | 9884 | .9994 | 3666. | 3885 | 3995 |
| 3.3 | 3666 | 3666 | 3666. | 9666 | 9666. | 9666. | 9666. | 9666 | 9666 | 7666. |
| 3.4 | 7666. | 7666. | 7666. | 7666. | 7666. | 7666. | 7666. | 7666. | 7666. | 8666 |
| 3.50 and up | 6666 | Alter Alter | | - | 1000 | National Property of the Party | | | | |
| NOTE: For values of z above 3.49, use 0.9999 for the area. | of z above 3.49 | , use 0.9999 fc | or the area. | | | • | | | Common C | Common Critical Values |
| Use these comm. | non values that | result from int. - | erpolation: | | Ĺ | | | | Confidence | Critical |
| Z Score | Area | | | | | | | D. | 08.0 | 1 645 |
| 1.645 | 0.9500 | \ | | | | | | ē | 0.95 | 1.96 |
| 9 575 | 0 9950 | - | | | | | | | 20:50 | 25.1 |

1.645 1.96 2.575

0.90



0.10 6.314 2.920 2.353 2.132 2.015 1.943 1.895

12.706 4.303 3.182 2.776 2.571 2.447 2.365

Area in Two Tails 0.05 Area in One Tail 0.025

0.01

0.005

1.860

1.833

2.306 2.262 2.228 2.201

| Degrees of Freedom | - | 2 | က | 4 | 2 | 9 | 7 | 80 | 6 | 10 | = | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | 56 | 27 | 28 | 53 | 30 |
|-----------------------|---|---|---|---|---|---|---|----|------------------|------------|---|----|----|----|------------|----|----|----|----|----|----|----|----|----|----------|----|-------------------|-----------|----|----|
| | | | | | | | | | | | | | | | | | | | | | | | σ | | → | | (critical t value | 62 | | |
| | | | | | | | | | | | | | | | Right tail | | | | | | | | | | | ; | Critical | (positive | | |
| | | | | | α | | * | | Critical + value | (negative) | | | | | Righ | | | | | | | \ | 1 | | | | | | | |

0.20 3.3078 1.886 1.638 1.440 1.415 1.397 1.372 1.366 1.366 1.368 1.372

\$1,821 \$2,656 \$1,454 \$1,454 \$1,456 \$1

0.01 9.925 9.925 9.925 9.926 3.007 3.250 3.106 3.106 3.106 3.106 3.106 3.106 3.106 3.106 3.106 3.106 2.277 2.277 2.287 2.277 2.287 2.277 2.2

1.729 1.725

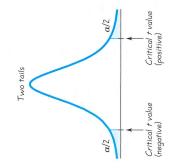
2 145 2 131 2 120 2 110 2 110 2 100 3 100 5 100

1.734

1.761

2.179

1.721 1.717 1.714 1.711 1.708 1.703 1.703 1.699 1.699



| | 31 | 2.744 | 2.453 | 2.040 | 1.696 |
|-----|-------|-------|-------|-------|--------------|
| | 32 | 2.738 | 2.449 | 2.037 | 1.69 |
| | 33 | 2.733 | 2.445 | 2.035 | 1.692 |
| | 34 | 2.728 | 2.441 | 2.032 | 1.69 |
| | 35 | 2.724 | 2.438 | 2.030 | - |
| | 36 | 2.719 | 2.434 | 2.028 | - |
| | 37 | 2.715 | 2.431 | 2.026 | - |
| | 38 | 2.712 | 2.429 | 2.024 | - |
| | 39 | 2.708 | 2.426 | 2.023 | - |
| | 40 | 2.704 | 2.423 | 2.021 | - |
| | 45 | 2.690 | 2.412 | 2.014 | - |
| | 90 | 2.678 | 2.403 | 2.009 | - |
| N. | 09 | 2.660 | 2.390 | 2.000 | - |
| | 70 | 2.648 | 2.381 | 1.994 | - |
| | 80 | 2.639 | 2.374 | 1.990 | ÷ |
| 1 | 06 | 2.632 | 2.368 | 1.987 | 1.662 |
| anı | 100 | 2.626 | 2.364 | 1.984 | 1.660 |
| | 200 | 2.601 | 2.345 | 1.972 | 1.653 |
| | 300 | 2.592 | 2.339 | 1.968 | 1.650 |
| | 400 | 2.588 | 2.336 | 1.966 | 1.64 |
| | 200 | 2.586 | 2.334 | 1.965 | 1.648 |
| | 1000 | 2.581 | 2.330 | 1.962 | = |
| | 2000 | 2.578 | 2.328 | 1.961 | 1.646 |
| | Large | 2.576 | 2.326 | 1.960 | 1.645 |

Appendix Tables

Table 4 Chi-Square (χ^2) Distribution

| Freedom | 0.995 | 0.99 | 0.975 | 0.95 | 0.90 | 0.10 | 0.05 | 0.025 | 0.01 | 0.005 |
|---------|--------|--------|--------|--------|--------|---------|---------|---------|---------|---------|
| - | I | 1 | 0.001 | 0.004 | 0.016 | 2.706 | 3.841 | 5.024 | 6.635 | 7.879 |
| 2 | 0.010 | 0.020 | 0.051 | 0.103 | 0.211 | 4.605 | 5.991 | 7.378 | 9.210 | 10.597 |
| 3 | 0.072 | 0.115 | 0.216 | 0.352 | 0.584 | 6.251 | 7.815 | 9.348 | 11.345 | 12.838 |
| 4 | 0.207 | 0.297 | 0.484 | 0.711 | 1.064 | 7.779 | 9.488 | 11.143 | 13.277 | 14.860 |
| 2 | 0.412 | 0.554 | 0.831 | 1.145 | 1.610 | 9.236 | 11.071 | 12.833 | 15.086 | 16.750 |
| 9 | 0.676 | 0.872 | 1.237 | 1.635 | 2.204 | 10.645 | 12.592 | 14.449 | 16.812 | 18.548 |
| 1. | 0.989 | 1.239 | 1.690 | 2.167 | 2.833 | 12.017 | 14.067 | 16.013 | 18.475 | 20.278 |
| 00 | 1.344 | 1.646 | 2.180 | 2.733 | 3.490 | 13.362 | 15.507 | 17.535 | 20.090 | 21.955 |
| 6 | 1.735 | 2.088 | 2.700 | 3.325 | 4.168 | 14.684 | 16.919 | 19.023 | 21.666 | 23.589 |
| 10 | 2.156 | 2.558 | 3.247 | 3.940 | 4.865 | 15.987 | 18.307 | 20.483 | 23.209 | 25.188 |
| F | 2.603 | 3.053 | 3.816 | 4.575 | 5.578 | 17.275 | 19.675 | 21.920 | 24.725 | 26.757 |
| 12 | 3.074 | 3.571 | 4.404 | 5.226 | 6.304 | 18.549 | 21.026 | 23.337 | 26.217 | 28.299 |
| 13 | 3.565 | 4.107 | 5.009 | 5.892 | 7.042 | 19.812 | 22.362 | 24.736 | 27.688 | 29.819 |
| 14 | 4.075 | 4.660 | 5.629 | 6.571 | 7.790 | 21.064 | 23.685 | 26.119 | 29.141 | 31.319 |
| 15 | 4.601 | 5.229 | 6.262 | 7.261 | 8.547 | 22.307 | 24.996 | 27.488 | 30.578 | 32.801 |
| 16 | 5.142 | 5.812 | 806.9 | 7.962 | 9.312 | 23.542 | 26.296 | 28.845 | 32.000 | 34.267 |
| 17 | 2.697 | 6.408 | 7.564 | 8.672 | 10.085 | 24.769 | 27.587 | 30.191 | 33.409 | 35.718 |
| 18 | 6.265 | 7.015 | 8.231 | 9.390 | 10.865 | 25.989 | 28.869 | 31.526 | 34.805 | 37.156 |
| 19 | 6.844 | 7.633 | 8.907 | 10.117 | 11.651 | 27.204 | 30.144 | 32.852 | 36.191 | 38.582 |
| 20 | 7.434 | 8.260 | 9.591 | 10.851 | 12.443 | 28.412 | 31.410 | 34.170 | 37.566 | 39.997 |
| 21 | 8.034 | 8.897 | 10.283 | 11.591 | 13.240 | 29.615 | 32.671 | 35.479 | 38.932 | 41.401 |
| 22 | 8.643 | 9.542 | 10.982 | 12.338 | 14.042 | 30.813 | 33.924 | 36.781 | 40.289 | 42.796 |
| 23 | 9.260 | 10.196 | 11.689 | 13.091 | 14.848 | 32.007 | 35.172 | 38.076 | 41.638 | 44.181 |
| 24 | 9.886 | 10.856 | 12.401 | 13.848 | 15.659 | 33.196 | 36.415 | 39.364 | 42.980 | 45.559 |
| 25 | 10.520 | 11.524 | 13.120 | 14.611 | 16.473 | 34.382 | 37.652 | 40.646 | 44.314 | 46.928 |
| 26 | 11.160 | 12.198 | 13.844 | 15.379 | 17.292 | 35.563 | 38.885 | 41.923 | 45.642 | 48.290 |
| 27 | 11.808 | 12.879 | 14.573 | 16.151 | 18.114 | 36.741 | 40.113 | 43.194 | 46.963 | 49.645 |
| 28 | 12.461 | 13.565 | 15.308 | 16.928 | 18.939 | 37.916 | 41.337 | 44.461 | 48.278 | 50.993 |
| 29 | 13.121 | 14.257 | 16.047 | 17.708 | 19.768 | 39.087 | 42.557 | 45.722 | 49.588 | 52.336 |
| 30 | 13.787 | 14.954 | 16.791 | 18.493 | 20.599 | 40.256 | 43.773 | 46.979 | 50.892 | 53.672 |
| 40 | 20.707 | 22.164 | 24.433 | 26.509 | 29.051 | 51.805 | 55.758 | 59.342 | 63.691 | 997.99 |
| 20 | 27.991 | 29.707 | 32.357 | 34.764 | 37.689 | 63.167 | 67.505 | 71.420 | 76.154 | 79.490 |
| 09 | 35.534 | 37.485 | 40.482 | 43.188 | 46.459 | 74.397 | 79.082 | 83.298 | 88.379 | 91.952 |
| 70 | 43.275 | 45.442 | 48.758 | 51.739 | 55.329 | 85.527 | 90.531 | 95.023 | 100.425 | 104.215 |
| 80 | 51.172 | 53.540 | 57.153 | 60.391 | 64.278 | 96.578 | 101.879 | 106.629 | 112.329 | 116.321 |
| 06 | 59.196 | 61.754 | 65.647 | 69.126 | 73.291 | 107.565 | 113.145 | 118.136 | 124.116 | 128.299 |
| 400 | | | | | | | | | | |

Source: Donald B. Owen, Handbook of Statistical Tables.

| | Confidence interval or hypothesis test for a standard deviation σ or variance σ^2 |
|-------|---|
| | Goodness-of-fit with k categories |
| (c-1) | (r-1) $(c-1)$ Contingency table with rrows and coolumns |
| | Kruskal-Wallis test with k samples |

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