

# Probability

Spring 2007

1) Define:

a) (4 points) Event

b) (4 pts.) Random variables  $X$  and  $Y$  are independent.

2) (5 pts.) What properties must a real-valued function  $F$  on the real line possess in order to be a cumulative distribution function?

3) (10 pts.) Let  $X_1, \dots, X_n$  be independent random variables, each with mean  $\mu$  and variance  $\sigma^2$ . Let  $S^2 = \sum_{i=1}^n (X_i - \bar{X})^2 / (n - 1)$ . Prove that  $E(S^2) = \sigma^2$ .

4) (10 pts.) Two dice are tossed 400 times. Find an approximation for the probability that the number of tosses with a total of exactly 8 exceeds 60.

5) (10 pts.) Let A, B, C be independent events, with  $P(A) = 0.9$ ,  $P(B) = 0.8$ ,  $P(C) = 0.7$ . Find  $P(A \cup B | B \cup C)$ .

6) Let X have density  $f(x) = x$  for  $0 \leq x \leq 1$ , and  $f(x) = 1/2$  for  $1 \leq x \leq 2$ . Let  $Y = 1/X$ . Find

a) (6 pts.)  $\text{Var}(Y)$

b) (7 pts.) The density of Y.

7) a) (5 pts.) Two 6-sided dice are thrown 108 times. Give an approximation for the probability that the number of times both are 6 is at least two.

b) (6 pts.) How many times must the 2 dice be thrown in order to have probability at least 0.90 that 6-6 occurs at least once?

8) Two salesmen each visit different customers independently until each has made one sale. For each customer the first salesman has probability 0.1 of making a sale. The second salesman has probability 0.2 of making a sale to any one customer. Find the probability that

a) (7 pts.) Both make their first sale before they have visited 10 customers.

b) (8 pts.) The first salesman visits exactly one more customer than the second salesman.

c) (10 pts.) Suppose these two salesmen each visit 200 customers. Find an approximation for the probability that they make sales to a total of at least 50 customers.

9) Let  $X$  and  $Y$  be independent, each with the uniform distribution on  $[0, 1]$ . Let  $W = XY$ .

a) (8 pts.) Find the cumulative distribution function for  $W$ .

b) (10 pts.) Let  $W_1, \dots, W_n$  be independent, each with the distribution of  $W$ . Let  $\bar{W} = (W_1 + \dots + W_n)/n$ . Find an approximation for  $P(\bar{W} \leq 0.20)$  (Hint: You do not need to know the cdf or density of  $W$ .)

c) (6 pts.) Find the correlation of  $W$  and  $X$ .

10) (8 pts.) A random sample of  $n$  people is to be chosen from the population of all Michigan voters in order to estimate the proportion  $p$  who favor a new law. How large must  $n$  be in order to have probability at least 0.90 that the sample proportion is within 0.02 of  $p$ ?

## Statistics

11) Company XXX has 200 employees. In order to estimate the number of automobiles owned by these employees the company takes a simple random sample of 80 of them, and determines that 22 have no auto, 40 have one auto, 14 have two autos, and 4 have 3 autos.

a) (5 pts.) What is meant by "simple random sample"?

b) (8 pts.) Find the sample mean  $\bar{X}$  and sample variance  $S^2$  for the numbers of autos owned by the 80 employees sampled.

c) (5 pts.) Estimate  $\text{Var}(\bar{X})$ .

d) (6 pts.) Find an approximate 95% confidence interval on the population total  $T$  of all autos owned by the 200 employees.

12

e) (6 pts.) Explain what is meant by "95% confidence interval" so your friend would understand. Your friend understands the meanings of "population and sample means", and of "sample variances," but has never heard of "confidence intervals."

12. Let  $(X_1, X_2, \dots, X_{25})$  be the values observed when a random sample of 25 is taken from  $N(\mu, \sigma^2)$ , with  $\sigma^2 = 100$  known.

a) (8 pts.) Give the uniformly most powerful  $\alpha = .05$  test of  $H_0: \mu = 40$  versus  $H_1: \mu > 40$ . Just give the test. You need not prove that it is uniformly most powerful.

b) (8 pts.) Give the power of the test for  $\mu = 45$ .

c) (5 pts.) Suppose that  $\sigma$  was **not** known, that  $\bar{X}$  was observed to be 43.0 and  $S^2$  (the sample variance) was 81.0. Find a 99% confidence interval on  $\mu$ .

13. Let  $X_1, X_2, \dots, X_n$  be a random sample from the distribution with density

$$f(x; \theta) = \theta x^{-\theta-1} \text{ for } x \geq 1, \theta > 1$$

a) (7 pts.) Find the method of moments estimator  $\hat{\theta}_n$  of  $\theta$ .

b) (5 pts.) What does it mean to say that a sequence  $\{\hat{\theta}_n\}$  of estimator of a parameter  $\theta$  is a **consistent sequence** of estimators of  $\theta$ ?

c) (5 pts.) Is the sequence  $\{\hat{\theta}_n\}$  you obtained in a) consistent for  $\theta$ ? Why?

d) (10 pts.) Find the maximum likelihood estimator of  $\theta$ .

14. Suppose that  $X_1$  and  $X_2$  are independent, with the same probability mass function  $f_0$  or  $f_1$ , where  $f_0$  and  $f_1$  are as follows:

k:	0	1	2
$f_1(k)$	0.6	0.3	0.1
$f_0(k)$	0.1	0.2	0.7

a) (8 pts.) Use the table below to determine the likelihood ratio  $\Lambda(x_1, x_2)$  for all possible samples. You can use the cells of the table to do the necessary computations.

		$x_2$		
		0	1	2
$x_1$	0			
	1			
	2			

b) (6 pts.) Of all possible tests of size  $\alpha = 0.09$ , which is most powerful?

c) (5 pts.) What is the power of the most powerful test of size  $\alpha = 0.09$ ?

6

15. Consider the standard normal theory regression model with regression function  $E(Y|x) = \beta_0 + \beta_1x + \beta_2x^2$  and the data

x	-1	-1	0	1	1
y	1	3	3	7	5

a) (10 pts.) Find the least squares estimates of the parameters  $\beta_0$ ,  $\beta_1$ , and  $\beta_2$ . (If you know how to invert a 2 by 2 matrix, you should be able to invert the 3 by 3 matrix to be used in this case.)

b) (5 pts.) Determine SSE. (Error Sum of Squares)

c) (6 pts.) Estimate the variance of  $\hat{\beta}_2$ .

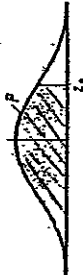
d) (5 pts.) Give a 95% CI estimate on  $\beta_2$ .

16. (12 pts.) A crop scientist had 5 plots of land available for experimentation. In order to determine which of two seed, A or B, would produce the greatest yield of corn, he divided each plot into two parts, and randomly assigned the A to one part, B to the other. The plots and yields in kilograms of corn were:

Plot:	1	2	3	4	5
A	9	12	6	12	8
B	7	9	4	7	5

The scientist wishes to decide whether the new seed A is better than the old seed B. His plan is to continue to use B unless there is strong evidence that A is better. State a model, state null and alternative hypotheses, and then carry out an appropriate one-sided test. Use  $\alpha = 0.05$ .

T A B L E 2  
Cumulative Normal Distribution—Values of P Corresponding to  $z_r$  for the Normal Curve



$z$  is the standard normal variable. The value of  $P$  for  $-z_r$  equals  $1$  minus the value of  $P$  for  $+z_r$ ; for example, the  $P$  for  $-1.62$  equals  $1 - .9474 = .0526$ .

$z_r$	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
10	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
11	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
12	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
13	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
14	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
15	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
16	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
17	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
18	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
19	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
20	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
21	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
22	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
23	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
24	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
25	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
26	.9953	.9955	.9956	.9957	.9958	.9959	.9960	.9961	.9962	.9964
27	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
28	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
29	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
30	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
31	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
32	.9993	.9994	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
33	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9997	.9997
34	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

T A B L E 4  
Percentiles of the  $t$  Distribution



df	$t_{.99}$	$t_{.95}$	$t_{.90}$	$t_{.85}$	$t_{.80}$	$t_{.75}$	$t_{.70}$	$t_{.65}$	$t_{.60}$	$t_{.55}$	$t_{.50}$	$t_{.45}$	$t_{.40}$	$t_{.35}$	$t_{.30}$	$t_{.25}$	$t_{.20}$	$t_{.15}$	$t_{.10}$	$t_{.05}$	$t_{.025}$	$t_{.01}$	$t_{.005}$	
1	.325	.375	.423	.467	.508	.548	.586	.623	.658	.691	.723	.753	.781	.808	.833	.856	.877	.897	.915	.932	.948	.963	.977	
2	.289	.339	.387	.431	.472	.512	.549	.585	.620	.653	.685	.715	.743	.769	.794	.817	.838	.858	.876	.893	.909	.924	.938	.952
3	.277	.326	.374	.417	.458	.498	.535	.571	.605	.638	.670	.700	.727	.753	.777	.800	.821	.841	.858	.875	.891	.905	.919	.933
4	.271	.319	.367	.410	.451	.491	.528	.564	.598	.631	.663	.693	.720	.746	.770	.793	.814	.834	.852	.869	.885	.900	.913	.927
5	.267	.314	.362	.405	.446	.486	.523	.559	.593	.626	.657	.687	.714	.740	.764	.787	.808	.827	.845	.862	.878	.893	.906	.919
6	.265	.312	.360	.403	.444	.484	.521	.557	.591	.624	.655	.685	.712	.738	.762	.785	.806	.825	.843	.860	.876	.891	.904	.917
7	.263	.310	.358	.401	.442	.482	.519	.555	.589	.622	.653	.683	.710	.736	.760	.783	.804	.823	.841	.858	.874	.889	.902	.915
8	.262	.309	.357	.400	.441	.481	.518	.554	.588	.621	.652	.682	.709	.735	.759	.782	.803	.822	.840	.857	.873	.888	.901	.914
9	.261	.308	.356	.399	.440	.480	.517	.553	.587	.620	.651	.681	.708	.734	.758	.781	.802	.821	.839	.856	.872	.887	.900	.913
10	.260	.307	.355	.398	.439	.479	.516	.552	.586	.619	.650	.680	.707	.733	.757	.780	.801	.820	.838	.855	.871	.886	.899	.912
11	.260	.307	.355	.398	.439	.479	.516	.552	.586	.619	.650	.680	.707	.733	.757	.780	.801	.820	.838	.855	.871	.886	.899	.912
12	.259	.306	.354	.397	.438	.478	.515	.551	.585	.618	.649	.679	.706	.732	.756	.779	.800	.819	.837	.854	.870	.885	.898	.911
13	.259	.306	.354	.397	.438	.478	.515	.551	.585	.618	.649	.679	.706	.732	.756	.779	.800	.819	.837	.854	.870	.885	.898	.911
14	.258	.305	.353	.396	.437	.477	.514	.550	.584	.617	.648	.678	.705	.731	.755	.778	.799	.818	.836	.853	.869	.884	.897	.910
15	.258	.305	.353	.396	.437	.477	.514	.550	.584	.617	.648	.678	.705	.731	.755	.778	.799	.818	.836	.853	.869	.884	.897	.910
16	.258	.305	.353	.396	.437	.477	.514	.550	.584	.617	.648	.678	.705	.731	.755	.778	.799	.818	.836	.853	.869	.884	.897	.910
17	.257	.304	.352	.395	.436	.476	.513	.549	.583	.616	.647	.677	.704	.730	.754	.777	.798	.817	.835	.852	.868	.883	.896	.909
18	.257	.304	.352	.395	.436	.476	.513	.549	.583	.616	.647	.677	.704	.730	.754	.777	.798	.817	.835	.852	.868	.883	.896	.909
19	.257	.304	.352	.395	.436	.476	.513	.549	.583	.616	.647	.677	.704	.730	.754	.777	.798	.817	.835	.852	.868	.883	.896	.909
20	.257	.304	.352	.395	.436	.476	.513	.549	.583	.616	.647	.677	.704	.730	.754	.777	.798	.817	.835	.852	.868	.883	.896	.909
21	.257	.304	.352	.395	.436	.476	.513	.549	.583	.616	.647	.677	.704	.730	.754	.777	.798	.817	.835	.852	.868	.883	.896	.909
22	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
23	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
24	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
25	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
26	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
27	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
28	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
29	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
30	.256	.303	.351	.394	.435	.475	.512	.548	.582	.615	.646	.676	.703	.729	.753	.776	.797	.816	.834	.851	.867	.882	.895	.908
40	.255	.302	.350	.393	.434	.474	.511	.547	.581	.614	.645	.675	.702	.728	.752	.775	.796	.815	.833	.850	.866	.881	.894	.907
60	.254	.301	.349	.392	.433	.473	.510	.546	.580	.613	.644	.674	.701	.727	.751	.774	.795	.814	.832	.849	.865	.880	.893	.906
120	.254	.301	.349	.392	.433	.473	.510	.546	.580	.613	.644	.674	.701	.727	.751	.774	.795	.814	.832	.849	.865	.880	.893	.906
$\infty$	.253	.300	.348	.391	.432	.472	.509	.545	.579	.612	.643	.673	.700	.726	.750	.773	.794	.813	.831	.848	.864	.879	.892	.905

df	$\chi^2_{.99}$	$\chi^2_{.95}$	$\chi^2_{.90}$	$\chi^2_{.85}$	$\chi^2_{.80}$	$\chi^2_{.75}$	$\chi^2_{.70}$	$\chi^2_{.65}$	$\chi^2_{.60}$	$\chi^2_{.55}$	$\chi^2_{.50}$	$\chi^2_{.45}$	$\chi^2_{.40}$	$\chi^2_{.35}$	$\chi^2_{.30}$	$\chi^2_{.25}$	$\chi^2_{.20}$	$\chi^2_{.15}$	$\chi^2_{.10}$	$\chi^2_{.05}$	$\chi^2_{.025}$	$\chi^2_{.01}$	$\chi^2_{.005}$	
1	.00039	.00016	.00098	.0039	.0158	.0384	.0599	.0843	.1064	.1259	.1432	.1585	.1718	.1833	.1935	.2026	.2107	.2179	.2244	.2301	.2351	.2395	.2434	.2469
2	.0100	.0201	.0506	.1026	.1584	.2176	.2770	.3357	.3927	.4471	.4986	.5471	.5927	.6356	.6758	.7134	.7485	.7812	.8116	.8398	.8659	.8899	.9119	.9318
3	.0717	.115	.216	.352	.584	.878	1.213	1.577	1.96															





$F_{90}(n_1, n_2)$

$n_1$  = degrees of freedom for numerator

$n_1 \backslash n_2$	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	$\infty$
1	39.86	49.50	53.59	55.83	57.24	58.20	58.91	59.44	59.86	60.19	60.71	61.22	61.74	62.00	62.26	62.53	62.79	63.06	63.33
2	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38	9.39	9.41	9.42	9.44	9.45	9.46	9.47	9.47	9.48	9.49
3	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24	5.23	5.22	5.20	5.18	5.18	5.17	5.16	5.15	5.14	5.13
4	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94	3.92	3.90	3.87	3.84	3.83	3.82	3.80	3.79	3.78	3.76
5	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32	3.30	3.27	3.24	3.21	3.19	3.17	3.16	3.14	3.12	3.10
6	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96	2.94	2.90	2.87	2.84	2.82	2.80	2.78	2.76	2.74	2.72
7	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72	2.70	2.67	2.63	2.59	2.58	2.56	2.54	2.51	2.49	2.47
8	3.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56	2.50	2.50	2.46	2.42	2.40	2.38	2.36	2.34	2.32	2.29
9	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44	2.42	2.38	2.34	2.30	2.28	2.25	2.23	2.21	2.18	2.16
10	3.29	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35	2.32	2.28	2.24	2.20	2.18	2.16	2.13	2.11	2.08	2.06
11	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.30	2.27	2.25	2.21	2.17	2.12	2.10	2.08	2.05	2.03	2.00	1.97
12	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21	2.19	2.15	2.10	2.06	2.04	2.01	1.99	1.96	1.93	1.90
13	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16	2.14	2.10	2.05	2.01	1.98	1.96	1.93	1.90	1.88	1.85
14	3.10	2.73	2.52	2.39	2.31	2.24	2.19	2.15	2.12	2.10	2.05	2.01	1.96	1.94	1.91	1.89	1.86	1.83	1.80
15	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09	2.06	2.02	1.97	1.92	1.90	1.87	1.85	1.82	1.79	1.76
16	3.05	2.67	2.46	2.33	2.24	2.18	2.13	2.09	2.06	2.03	1.99	1.94	1.89	1.87	1.84	1.81	1.78	1.75	1.72
17	3.03	2.64	2.44	2.31	2.22	2.15	2.10	2.06	2.03	2.00	1.96	1.91	1.86	1.84	1.81	1.78	1.75	1.72	1.69
18	3.01	2.62	2.42	2.29	2.20	2.13	2.08	2.04	2.00	1.98	1.93	1.89	1.84	1.81	1.78	1.75	1.72	1.69	1.66
19	2.99	2.61	2.40	2.27	2.18	2.11	2.06	2.02	1.98	1.96	1.91	1.86	1.81	1.79	1.76	1.73	1.70	1.67	1.63
20	2.97	2.59	2.38	2.25	2.16	2.09	2.04	2.00	1.96	1.94	1.89	1.84	1.79	1.77	1.74	1.71	1.68	1.64	1.61
21	2.96	2.57	2.36	2.23	2.14	2.08	2.02	1.98	1.95	1.92	1.87	1.83	1.78	1.75	1.72	1.69	1.66	1.62	1.59
22	2.95	2.56	2.35	2.22	2.13	2.06	2.01	1.97	1.93	1.90	1.86	1.81	1.76	1.73	1.70	1.67	1.64	1.60	1.57
23	2.94	2.55	2.34	2.21	2.11	2.05	1.99	1.95	1.92	1.89	1.84	1.80	1.74	1.72	1.69	1.66	1.62	1.59	1.55
24	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91	1.88	1.83	1.78	1.73	1.70	1.67	1.64	1.61	1.57	1.53
25	2.92	2.53	2.32	2.18	2.09	2.02	1.97	1.93	1.89	1.87	1.82	1.77	1.72	1.69	1.66	1.63	1.59	1.56	1.52
26	2.91	2.52	2.31	2.17	2.08	2.01	1.96	1.92	1.88	1.86	1.81	1.76	1.71	1.68	1.65	1.61	1.58	1.54	1.50
27	2.90	2.51	2.30	2.17	2.07	2.00	1.95	1.91	1.87	1.85	1.80	1.75	1.70	1.67	1.64	1.60	1.57	1.53	1.49
28	2.89	2.50	2.29	2.16	2.06	2.00	1.94	1.90	1.87	1.84	1.79	1.74	1.69	1.66	1.63	1.59	1.56	1.52	1.48
29	2.89	2.50	2.28	2.15	2.06	1.99	1.93	1.89	1.86	1.83	1.78	1.73	1.68	1.65	1.62	1.58	1.55	1.51	1.47
30	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85	1.82	1.77	1.72	1.67	1.64	1.61	1.57	1.54	1.50	1.46
40	2.84	2.44	2.23	2.09	2.00	1.93	1.87	1.83	1.79	1.76	1.71	1.66	1.61	1.57	1.54	1.51	1.47	1.42	1.38
60	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74	1.71	1.66	1.60	1.54	1.51	1.48	1.44	1.40	1.35	1.29
120	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68	1.65	1.60	1.55	1.48	1.45	1.41	1.37	1.32	1.26	1.19
$\infty$	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63	1.60	1.55	1.49	1.42	1.38	1.34	1.30	1.24	1.17	1.00

TABLE 5 (Continued)  
Percentiles of the F Distribution:  $F_{95}(n_1, n_2)$

$n_1$  = degrees of freedom for numerator

$n_1 \backslash n_2$	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	$\infty$
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5	241.9	243.9	245.9	248.0	249.1	250.1	251.1	252.2	253.3	254.3
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.69	5.66	5.63	5.60
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30	4.17	3.32	2.92	2.69	2.53	2.42</													