



MEI EXAMINATION FORMULAE AND STATISTICAL TABLES (ST1)

For use with:

H867/02 STATISTICAL PROBLEM SOLVING

**ST1
CST262
July 2014**

STATISTICS: HYPOTHESIS TESTS

Description	Test statistic
Spearman rank correlation test	$r_s = 1 - \frac{6 \sum d_i^2}{n(n^2 - 1)}$
χ^2 test	$X^2 = \sum \frac{(f_o - f_e)^2}{f_e}$

CRITICAL VALUES FOR CORRELATION COEFFICIENTS

Critical values for the product moment correlation coefficient, r

	5%	2½%	1%	½%	1-Tail Test	5%	2½%	1%	½%
	10%	5%	2%	1%		2-Tail Test	10%	5%	2%
<i>n</i>					<i>n</i>				
1	–	–	–	–	31	0.3009	0.3550	0.4158	0.4556
2	–	–	–	–	32	0.2960	0.3494	0.4093	0.4487
3	0.9877	0.9969	0.9995	0.9999	33	0.2913	0.3440	0.4032	0.4421
4	0.9000	0.9500	0.9800	0.9900	34	0.2869	0.3388	0.3972	0.4357
5	0.8054	0.8783	0.9343	0.9587	35	0.2826	0.3338	0.3916	0.4926
6	0.7293	0.8114	0.8822	0.9172	36	0.2785	0.3291	0.3862	0.4238
7	0.6694	0.7545	0.8329	0.8745	37	0.2746	0.3246	0.3810	0.4182
8	0.6215	0.7067	0.7887	0.8343	38	0.2709	0.3202	0.3760	0.4128
9	0.5822	0.6664	0.7498	0.7977	39	0.2673	0.3160	0.3712	0.4076
10	0.5494	0.6319	0.7155	0.7646	40	0.2638	0.3120	0.3665	0.4026
11	0.5214	0.6021	0.6851	0.7348	41	0.2605	0.3081	0.3621	0.3978
12	0.4973	0.5760	0.6581	0.7079	42	0.2573	0.3044	0.3578	0.3932
13	0.4762	0.5529	0.6339	0.6835	43	0.2542	0.3008	0.3536	0.3887
14	0.4575	0.5324	0.6120	0.6614	44	0.2512	0.2973	0.3496	0.3843
15	0.4409	0.5140	0.5923	0.6411	45	0.2483	0.2940	0.3457	0.3801
16	0.4259	0.4973	0.5742	0.6226	46	0.2455	0.2907	0.3420	0.3761
17	0.4124	0.4821	0.5577	0.6055	47	0.2429	0.2876	0.3384	0.3721
18	0.4000	0.4683	0.5425	0.5897	48	0.2403	0.2845	0.3348	0.3683
19	0.3887	0.4555	0.5285	0.5751	49	0.2377	0.2816	0.3314	0.3646
20	0.3783	0.4438	0.5155	0.5614	50	0.2353	0.2787	0.3281	0.3610
21	0.3687	0.4329	0.5034	0.5487	51	0.2329	0.2759	0.3249	0.3575
22	0.3598	0.4227	0.4921	0.5368	52	0.2306	0.2732	0.3218	0.3542
23	0.3515	0.4132	0.4815	0.5256	53	0.2284	0.2706	0.3188	0.3509
24	0.3438	0.4044	0.4716	0.5151	54	0.2262	0.2681	0.3158	0.3477
25	0.3365	0.3961	0.4622	0.5052	55	0.2241	0.2656	0.3129	0.3445
26	0.3297	0.3882	0.4534	0.4958	56	0.2221	0.2632	0.3102	0.3415
27	0.3233	0.3809	0.4451	0.4869	57	0.2201	0.2609	0.3074	0.3385
28	0.3172	0.3739	0.4372	0.4785	58	0.2181	0.2586	0.3048	0.3357
29	0.3115	0.3673	0.4297	0.4705	59	0.2162	0.2564	0.3022	0.3328
30	0.3061	0.3610	0.4226	0.4629	60	0.2144	0.2542	0.2997	0.3301

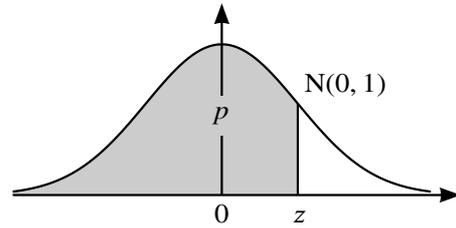
Critical values for Spearman's rank correlation coefficient, r_s

n	5%	2½%	1%	½%	1-Tail Test	5%	2½%	1%	½%
	10%	5%	2%	1%		10%	5%	2%	1%
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 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 .



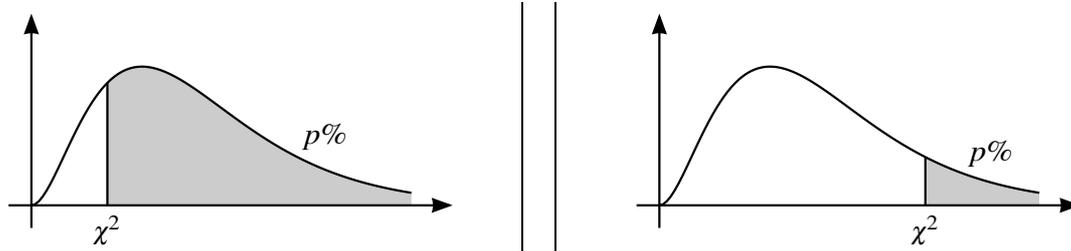
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z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09	1	2	3	4	5	6	7	8	9
0.0	.5000	5040	5080	5120	5160	5199	5239	5279	5319	5359	4	8	12	16	20	24	28	32	36
0.1	.5398	5438	5478	5517	5557	5596	5636	5675	5714	5753	4	8	12	16	20	24	28	32	35
0.2	.5793	5832	5871	5910	5948	5987	6026	6064	6103	6141	4	8	12	15	19	23	27	31	35
0.3	.6179	6217	6255	6293	6331	6368	6406	6443	6480	6517	4	8	11	15	19	23	26	30	34
0.4	.6554	6591	6628	6664	6700	6736	6772	6808	6844	6879	4	7	11	14	18	22	25	29	32
0.5	.6915	6950	6985	7019	7054	7088	7123	7157	7190	7224	3	7	10	14	17	21	24	27	31
0.6	.7257	7291	7324	7357	7389	7422	7454	7486	7517	7549	3	6	10	13	16	19	23	26	29
0.7	.7580	7611	7642	7673	7704	7734	7764	7794	7823	7852	3	6	9	12	15	18	21	24	27
0.8	.7881	7910	7939	7967	7995	8023	8051	8078	8106	8133	3	6	8	11	14	17	19	22	25
0.9	.8159	8186	8212	8238	8264	8289	8315	8340	8365	8389	3	5	8	10	13	15	18	20	23
1.0	.8413	8438	8461	8485	8508	8531	8554	8577	8599	8621	2	5	7	9	12	14	16	18	21
1.1	.8643	8665	8686	8708	8729	8749	8770	8790	8810	8830	2	4	6	8	10	12	14	16	19
1.2	.8849	8869	8888	8907	8925	8944	8962	8980	8997	9015	2	4	6	7	9	11	13	15	16
1.3	.9032	9049	9066	9082	9099	9115	9131	9147	9162	9177	2	3	5	6	8	10	11	13	14
1.4	.9192	9207	9222	9236	9251	9265	9279	9292	9306	9319	1	3	4	6	7	8	10	11	13
1.5	.9332	9345	9357	9370	9382	9394	9406	9418	9429	9441	1	2	4	5	6	7	8	10	11
1.6	.9452	9463	9474	9484	9495	9505	9515	9525	9535	9545	1	2	3	4	5	6	7	8	9
1.7	.9554	9564	9573	9582	9591	9599	9608	9616	9625	9633	1	2	3	3	4	5	6	7	8
1.8	.9641	9649	9656	9664	9671	9678	9686	9693	9699	9706	1	1	2	3	4	4	5	6	6
1.9	.9713	9719	9726	9732	9738	9744	9750	9756	9761	9767	1	1	2	2	3	4	4	5	5
2.0	.9772	9778	9783	9788	9793	9798	9803	9808	9812	9817	0	1	1	2	2	3	3	4	4
2.1	.9821	9826	9830	9834	9838	9842	9846	9850	9854	9857	0	1	1	2	2	2	3	3	4
2.2	.9861	9864	9868	9871	9875	9878	9881	9884	9887	9890	0	1	1	1	2	2	2	3	3
2.3	.9893	9896	9898	9901	9904	9906	9909	9911	9913	9916	0	1	1	1	1	2	2	2	2
2.4	.9918	9920	9922	9925	9927	9929	9931	9932	9934	9936	0	0	1	1	1	1	1	2	2
2.5	.9938	9940	9941	9943	9945	9946	9948	9949	9951	9952	<i>differences untrustworthy</i>								
2.6	.9953	9955	9956	9957	9959	9960	9961	9962	9963	9964									
2.7	.9965	9966	9967	9968	9969	9970	9971	9972	9973	9974									
2.8	.9974	9975	9976	9977	9977	9978	9979	9979	9980	9981									
2.9	.9981	9982	9982	9983	9984	9984	9985	9985	9986	9986									
3.0	.9987	9987	9987	9988	9988	9989	9989	9989	9990	9990	<i>differences untrustworthy</i>								
3.1	.9990	9991	9991	9991	9992	9992	9992	9992	9993	9993									
3.2	.9993	9993	9994	9994	9994	9994	9994	9995	9995	9995									
3.3	.9995	9995	9996	9996	9996	9996	9996	9996	9996	9997									
3.4	.9997	9997	9997	9997	9997	9997	9997	9997	9997	9998									

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

p	.000	.001	.002	.003	.004	.005	.006	.007	.008	.009
.50	.0000	.0025	.0050	.0075	.0100	.0125	.0150	.0175	.0201	.0226
.51	.0251	.0276	.0301	.0326	.0351	.0376	.0401	.0426	.0451	.0476
.52	.0502	.0527	.0552	.0577	.0602	.0627	.0652	.0677	.0702	.0728
.53	.0753	.0778	.0803	.0828	.0853	.0878	.0904	.0929	.0954	.0979
.54	.1004	.1030	.1055	.1080	.1105	.1130	.1156	.1181	.1206	.1231
.55	.1257	.1282	.1307	.1332	.1358	.1383	.1408	.1434	.1459	.1484
.56	.1510	.1535	.1560	.1586	.1611	.1637	.1662	.1687	.1713	.1738
.57	.1764	.1789	.1815	.1840	.1866	.1891	.1917	.1942	.1968	.1993
.58	.2019	.2045	.2070	.2096	.2121	.2147	.2173	.2198	.2224	.2250
.59	.2275	.2301	.2327	.2353	.2378	.2404	.2430	.2456	.2482	.2508
.60	.2533	.2559	.2585	.2611	.2637	.2663	.2689	.2715	.2741	.2767
.61	.2793	.2819	.2845	.2871	.2898	.2924	.2950	.2976	.3002	.3029
.62	.3055	.3081	.3107	.3134	.3160	.3186	.3213	.3239	.3266	.3292
.63	.3319	.3345	.3372	.3398	.3425	.3451	.3478	.3505	.3531	.3558
.64	.3585	.3611	.3638	.3665	.3692	.3719	.3745	.3772	.3799	.3826
.65	.3853	.3880	.3907	.3934	.3961	.3989	.4016	.4043	.4070	.4097
.66	.4125	.4152	.4179	.4207	.4234	.4261	.4289	.4316	.4344	.4372
.67	.4399	.4427	.4454	.4482	.4510	.4538	.4565	.4593	.4621	.4649
.68	.4677	.4705	.4733	.4761	.4789	.4817	.4845	.4874	.4902	.4930
.69	.4959	.4987	.5015	.5044	.5072	.5101	.5129	.5158	.5187	.5215
.70	.5244	.5273	.5302	.5330	.5359	.5388	.5417	.5446	.5476	.5505
.71	.5534	.5563	.5592	.5622	.5651	.5681	.5710	.5740	.5769	.5799
.72	.5828	.5858	.5888	.5918	.5948	.5978	.6008	.6038	.6068	.6098
.73	.6128	.6158	.6189	.6219	.6250	.6280	.6311	.6341	.6372	.6403
.74	.6433	.6464	.6495	.6526	.6557	.6588	.6620	.6651	.6682	.6713
.75	.6745	.6776	.6808	.6840	.6871	.6903	.6935	.6967	.6999	.7031
.76	.7063	.7095	.7128	.7160	.7192	.7225	.7257	.7290	.7323	.7356
.77	.7388	.7421	.7454	.7488	.7521	.7554	.7588	.7621	.7655	.7688
.78	.7722	.7756	.7790	.7824	.7858	.7892	.7926	.7961	.7995	.8030
.79	.8064	.8099	.8134	.8169	.8204	.8239	.8274	.8310	.8345	.8381
.80	.8416	.8452	.8488	.8524	.8560	.8596	.8633	.8669	.8705	.8742
.81	.8779	.8816	.8853	.8890	.8927	.8965	.9002	.9040	.9078	.9116
.82	.9154	.9192	.9230	.9269	.9307	.9346	.9385	.9424	.9463	.9502
.83	.9542	.9581	.9621	.9661	.9701	.9741	.9782	.9822	.9863	.9904
.84	.9945	.9986	1.003	1.007	1.011	1.015	1.019	1.024	1.028	1.032
.85	1.036	1.041	1.045	1.049	1.054	1.058	1.063	1.067	1.071	1.076
.86	1.080	1.085	1.089	1.094	1.099	1.103	1.108	1.112	1.117	1.122
.87	1.126	1.131	1.136	1.141	1.146	1.150	1.155	1.160	1.165	1.170
.88	1.175	1.180	1.185	1.190	1.195	1.200	1.206	1.211	1.216	1.221
.89	1.227	1.232	1.237	1.243	1.248	1.254	1.259	1.265	1.270	1.276
.90	1.282	1.287	1.293	1.299	1.305	1.311	1.317	1.323	1.329	1.335
.91	1.341	1.347	1.353	1.360	1.366	1.372	1.379	1.385	1.392	1.398
.92	1.405	1.412	1.419	1.426	1.433	1.440	1.447	1.454	1.461	1.468
.93	1.476	1.483	1.491	1.499	1.506	1.514	1.522	1.530	1.538	1.546
.94	1.555	1.563	1.572	1.581	1.589	1.598	1.607	1.616	1.626	1.635
.95	1.645	1.655	1.665	1.675	1.685	1.695	1.706	1.717	1.728	1.739
.96	1.751	1.762	1.774	1.787	1.799	1.812	1.825	1.838	1.852	1.866
.97	1.881	1.896	1.911	1.927	1.943	1.960	1.977	1.995	2.014	2.034
.98	2.054	2.075	2.097	2.120	2.144	2.170	2.197	2.226	2.257	2.290
.99	2.326	2.366	2.409	2.457	2.512	2.576	2.652	2.748	2.878	3.090

PERCENTAGE POINTS OF THE χ^2 DISTRIBUTION



$p\%$	99	97.5	95	90	10	5	2.5	1	0.5
$v = 1$.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

