

**MEI EXAMINATION FORMULAE AND
STATISTICAL TABLES (ST1)**

For use with:

H867/02 STATISTICAL PROBLEM SOLVING

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

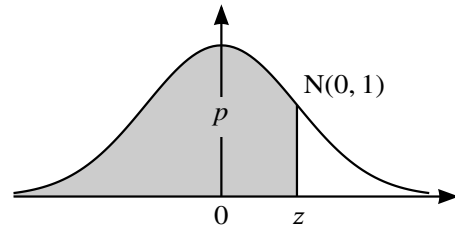
n	5%	2½%	1%	½%
	10%	5%	2%	1%
1	–	–	–	–
2	–	–	–	–
3	–	–	–	–
4	1.0000	–	–	–
5	0.9000	1.0000	1.0000	–
6	0.8286	0.8857	0.9429	1.0000
7	0.7143	0.7857	0.8929	0.9286
8	0.6429	0.7381	0.8333	0.8810
9	0.6000	0.7000	0.7833	0.8333
10	0.5636	0.6485	0.7455	0.7939
11	0.5364	0.6182	0.7091	0.7545
12	0.5035	0.5874	0.6783	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

n	5%	2½%	1%	½%
	10%	5%	2%	1%
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 .



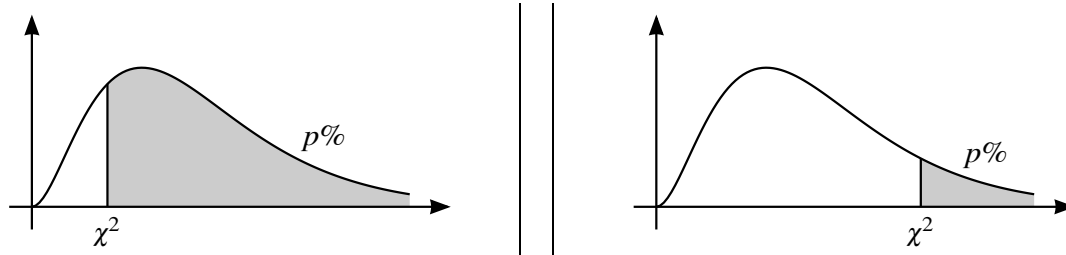
(add)

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									
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

