

PGDM 15-17  
Statistics for Business Analysis  
DM-107

Trimester-I, End-Term Examination: September 2015

Time allowed: 2 hrs 30 min

Max marks: 50

Roll No: \_\_\_\_\_

**This paper contains 5 pages, and three sections.**

Please show all workings clearly. Calculators may be used. Required tables and some formulae have been provided at the end of this question booklet. A correct answer may not fetch credit unless backed by step-by-step working.

## Section A

Attempt ANY 3 questions from the 5 questions in this section. (3 x 5)

- A1. In what way may an estimate be less meaningful because of
- (a) A high confidence level?
  - (b) A narrow confidence interval?
- A2. The following sample of eight observations is from an infinite population with a normal distribution: 75.3 76.4 83.2 91.0 80.1 77.5 84.8 81.0
- (a) Find the sample mean.
  - (b) Estimate the population standard deviation.
  - (c) Construct a 98% confidence interval for the population mean.
- $$\left[ \sum_{i=1}^8 x_i = 649.3 \quad \sum_{i=1}^8 x_i^2 = 52884.59 \right]$$
- A3. The registrar for a university system needs to know what proportion of students have GPA < 2.0. How many students' grades should be looked at in order to determine this proportion to within  $\pm 0.01$  with a 95% confidence?
- A4. If our goal is to accept a null hypothesis that  $\mu = 36.5$  with 96% certainty when it is true, and our sample size is 50, diagram the acceptance and rejection regions for the following alternative hypothesis:
- (a)  $\mu \neq 36.5$
  - (b)  $\mu < 36.5$
- A5. Your null hypothesis is that the battery for a heart pacemaker has an average life of 300 days, with the alternative hypothesis being that the battery life is more than 300 days. You are the quality control engineer for the battery manufacturer.
- (a) Would you rather make a Type I or a Type II error? Why?
  - (b) Based on your answer to part (a), should you use a high or a low significance level ( $\alpha$ )? Justify.

## Section B

Attempt ANY 2 questions from the 3 questions in this section. (2 x 10)

- B1. The Government Accounting Office (GAO) is interested in seeing whether similar-sized offices spend similar amounts on personnel and equipment. (Offices spending more are targeted for special auditing.) Monthly expenses for three offices have been examined: one office each in the Agricultural Department, State Department and Interior Department. The data follow. At the 0.05 significance level, are there differences in expenses for the different offices?

|             |    |    |    |    |    |    |
|-------------|----|----|----|----|----|----|
| Agriculture | 10 | 8  | 11 | 9  | 12 |    |
| State       | 15 | 9  | 8  | 10 | 13 | 13 |
| Interior    | 8  | 16 | 12 |    |    |    |

| Value              | Group       |       |          |      |
|--------------------|-------------|-------|----------|------|
|                    | Agriculture | State | Interior | All  |
| $\sum X_{group}$   | 50          | 68    | 36       | 154  |
| $\sum X_{group}^2$ | 510         | 808   | 464      | 1782 |

- B2. An advertising firm is trying to determine the demographics for a new product. They have randomly selected 75 people in each of 5 different age groups and introduced the product to them. The results of the survey are given in the following table:

| Future Activity     | Age Group |       |       |       |       |
|---------------------|-----------|-------|-------|-------|-------|
|                     | 18-29     | 30-39 | 40-49 | 50-59 | 60-69 |
| Purchase frequently | 12        | 18    | 17    | 22    | 32    |
| Seldom purchase     | 18        | 25    | 29    | 24    | 30    |
| Never purchase      | 45        | 32    | 29    | 29    | 13    |

- (a) Calculate the sample  $\chi^2$  value.  
 (b) State the null and the alternative hypotheses.  
 (c) If the level of significance is 0.01, should the null hypothesis be rejected? (Sketch the sampling distribution, along with the test statistic and the critical region.)
- B3. Realtors are often interested in seeing how the appraised value of a home varies according to the size of the home. Some data on area (in thousands of square feet) and appraised value (in thousands of dollars) for a sample of 11 homes follow.

|       |     |     |     |     |     |     |     |     |     |     |     |
|-------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| Area  | 1.1 | 1.5 | 1.6 | 1.6 | 1.4 | 1.3 | 1.1 | 1.7 | 1.9 | 1.5 | 1.3 |
| Value | 75  | 95  | 110 | 102 | 95  | 87  | 82  | 115 | 122 | 98  | 90  |

- (a) Estimate the least-squares regression to predict appraised value from size.  
 (b) Calculate the standard error of the estimate,  $s_e$ , for these data.  
 (c) Calculate the sample coefficient of determination,  $r^2$ , for these data.

|             |    |              |      |               |       |                |        |                          |        |
|-------------|----|--------------|------|---------------|-------|----------------|--------|--------------------------|--------|
| $\sum Area$ | 16 | $\sum Value$ | 1071 | $\sum Area^2$ | 23.88 | $\sum Value^2$ | 106285 | $\sum Area \times Value$ | 1591.8 |
|-------------|----|--------------|------|---------------|-------|----------------|--------|--------------------------|--------|



# Section C

(1 x 15)

C1. Feronetics specializes in the use of gene-splicing techniques to produce new pharmaceutical compounds. It has recently developed a nasal spray containing *interferon*, which it believes will limit the transmission of the common cold within families. In the general population, 15.1% of all individuals will catch a rhinovirus-caused cold once another family member contracts such a cold. The interferon spray was tested on 180 people, one of whose family members subsequently contracted a rhinovirus-caused cold. Only 17 of the test subjects developed similar colds.

- (a) At a significance level of 0.05, should Feronetics conclude that the new spray effectively reduces transmission of colds?
- (b) What should it conclude at  $\alpha = 0.02$ ?
- (c) On the basis of these results do you think Feronetics should be allowed to market the new spray? Explain.

## Tables

F Table (Percentage point of F-Distribution ( $\alpha=0.05$ ))  
 Numerator Degrees of Freedom (Numerator DF)

| Denominator Degrees of Freedom | 1      | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     | 12     | 15     | 20     | 24     | 30     | 40     | 60     | 120    | Inf.   |
|--------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 1                              | 161.45 | 199.50 | 215.71 | 224.58 | 230.16 | 233.99 | 236.77 | 238.88 | 240.54 | 241.88 | 243.91 | 245.95 | 246.01 | 249.09 | 250.10 | 251.14 | 252.20 | 253.25 | 254.25 |
| 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   | 5.72   | 5.69   | 5.66   | 5.63   |
| 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   | 4.37   |
| 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   | 2.41   |
| 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   | 2.95   | 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                             | 4.36   | 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   | 1.85   |
| 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   | 1.82   |
| 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   | 1.79   |
| 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   | 1.74   |
| 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   | 2.96   | 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   | 1.68   |
| 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   | 1.66   |
| 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   | 2.33   | 2.27   | 2.21   | 2.16   | 2.09   | 2.01   | 1.93   | 1.89   | 1.84   | 1.79   | 1.74   | 1.68   | 1.63   |
| 40                             | 4.08   | 3.23   | 2.84   | 2.61   | 2.45   | 2.34   | 2.25   | 2.18   | 2.12   | 2.08   | 2.00   | 1.92   | 1.84   | 1.79   | 1.74   | 1.69   | 1.64   | 1.58   | 1.51   |
| 60                             | 4.00   | 3.15   | 2.76   | 2.53   | 2.37   | 2.25   | 2.17   | 2.10   | 2.04   | 1.99   | 1.92   | 1.84   | 1.75   | 1.70   | 1.65   | 1.59   | 1.53   | 1.47   | 1.39   |
| 120                            | 3.92   | 3.07   | 2.68   | 2.45   | 2.29   | 2.18   | 2.09   | 2.02   | 1.96   | 1.91   | 1.83   | 1.75   | 1.66   | 1.61   | 1.55   | 1.50   | 1.43   | 1.35   | 1.26   |
| Inf.                           | 3.84   | 3.00   | 2.61   | 2.37   | 2.22   | 2.10   | 2.01   | 1.94   | 1.88   | 1.83   | 1.75   | 1.67   | 1.57   | 1.52   | 1.46   | 1.40   | 1.32   | 1.22   | 1.05   |



### Standard Normal Cumulative Probability Table

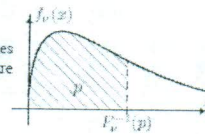
Cumulative probabilities for NEGATIVE z-values are shown in the following table:

| z    | 0.00   | 0.01   | 0.02   | 0.03   | 0.04   | 0.05   | 0.06   | 0.07   | 0.08   | 0.09   |
|------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| -3.4 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0002 |
| -3.3 | 0.0005 | 0.0005 | 0.0005 | 0.0004 | 0.0004 | 0.0004 | 0.0004 | 0.0004 | 0.0004 | 0.0003 |
| -3.2 | 0.0007 | 0.0007 | 0.0006 | 0.0006 | 0.0006 | 0.0006 | 0.0006 | 0.0005 | 0.0005 | 0.0005 |
| -3.1 | 0.0010 | 0.0009 | 0.0009 | 0.0009 | 0.0008 | 0.0008 | 0.0008 | 0.0008 | 0.0007 | 0.0007 |
| -3.0 | 0.0013 | 0.0013 | 0.0013 | 0.0012 | 0.0012 | 0.0011 | 0.0011 | 0.0011 | 0.0010 | 0.0010 |
| -2.9 | 0.0019 | 0.0018 | 0.0018 | 0.0017 | 0.0016 | 0.0016 | 0.0015 | 0.0015 | 0.0014 | 0.0014 |
| -2.8 | 0.0026 | 0.0025 | 0.0024 | 0.0023 | 0.0023 | 0.0022 | 0.0021 | 0.0021 | 0.0020 | 0.0019 |
| -2.7 | 0.0035 | 0.0034 | 0.0033 | 0.0032 | 0.0031 | 0.0030 | 0.0029 | 0.0028 | 0.0027 | 0.0026 |
| -2.6 | 0.0047 | 0.0045 | 0.0044 | 0.0043 | 0.0041 | 0.0040 | 0.0039 | 0.0038 | 0.0037 | 0.0036 |
| -2.5 | 0.0062 | 0.0060 | 0.0059 | 0.0057 | 0.0055 | 0.0054 | 0.0052 | 0.0051 | 0.0049 | 0.0048 |
| -2.4 | 0.0082 | 0.0080 | 0.0078 | 0.0075 | 0.0073 | 0.0071 | 0.0069 | 0.0068 | 0.0066 | 0.0064 |
| -2.3 | 0.0107 | 0.0104 | 0.0102 | 0.0099 | 0.0096 | 0.0094 | 0.0091 | 0.0089 | 0.0087 | 0.0084 |
| -2.2 | 0.0139 | 0.0136 | 0.0132 | 0.0129 | 0.0125 | 0.0122 | 0.0119 | 0.0116 | 0.0113 | 0.0110 |
| -2.1 | 0.0179 | 0.0174 | 0.0170 | 0.0166 | 0.0162 | 0.0158 | 0.0154 | 0.0150 | 0.0146 | 0.0143 |
| -2.0 | 0.0228 | 0.0222 | 0.0217 | 0.0212 | 0.0207 | 0.0202 | 0.0197 | 0.0192 | 0.0188 | 0.0183 |
| -1.9 | 0.0287 | 0.0281 | 0.0274 | 0.0268 | 0.0262 | 0.0256 | 0.0250 | 0.0244 | 0.0239 | 0.0233 |
| -1.8 | 0.0359 | 0.0351 | 0.0344 | 0.0336 | 0.0329 | 0.0322 | 0.0314 | 0.0307 | 0.0301 | 0.0294 |
| -1.7 | 0.0446 | 0.0436 | 0.0427 | 0.0418 | 0.0409 | 0.0401 | 0.0392 | 0.0384 | 0.0375 | 0.0367 |
| -1.6 | 0.0548 | 0.0537 | 0.0526 | 0.0516 | 0.0505 | 0.0495 | 0.0485 | 0.0475 | 0.0465 | 0.0455 |
| -1.5 | 0.0668 | 0.0655 | 0.0643 | 0.0630 | 0.0616 | 0.0606 | 0.0594 | 0.0582 | 0.0571 | 0.0559 |
| -1.4 | 0.0808 | 0.0793 | 0.0778 | 0.0764 | 0.0749 | 0.0735 | 0.0721 | 0.0708 | 0.0694 | 0.0681 |
| -1.3 | 0.0968 | 0.0951 | 0.0934 | 0.0918 | 0.0901 | 0.0885 | 0.0869 | 0.0853 | 0.0838 | 0.0823 |
| -1.2 | 0.1151 | 0.1131 | 0.1112 | 0.1093 | 0.1075 | 0.1056 | 0.1038 | 0.1020 | 0.1003 | 0.0985 |
| -1.1 | 0.1357 | 0.1335 | 0.1314 | 0.1292 | 0.1271 | 0.1251 | 0.1230 | 0.1210 | 0.1190 | 0.1170 |
| -1.0 | 0.1587 | 0.1562 | 0.1539 | 0.1515 | 0.1492 | 0.1469 | 0.1446 | 0.1423 | 0.1401 | 0.1379 |
| -0.9 | 0.1841 | 0.1814 | 0.1788 | 0.1762 | 0.1736 | 0.1711 | 0.1685 | 0.1660 | 0.1635 | 0.1611 |
| -0.8 | 0.2119 | 0.2090 | 0.2061 | 0.2033 | 0.2005 | 0.1977 | 0.1949 | 0.1922 | 0.1894 | 0.1867 |
| -0.7 | 0.2420 | 0.2389 | 0.2358 | 0.2327 | 0.2296 | 0.2265 | 0.2234 | 0.2203 | 0.2172 | 0.2141 |
| -0.6 | 0.2743 | 0.2709 | 0.2676 | 0.2643 | 0.2611 | 0.2578 | 0.2546 | 0.2514 | 0.2483 | 0.2451 |
| -0.5 | 0.3085 | 0.3050 | 0.3015 | 0.2981 | 0.2946 | 0.2912 | 0.2877 | 0.2843 | 0.2810 | 0.2776 |
| -0.4 | 0.3446 | 0.3409 | 0.3372 | 0.3336 | 0.3300 | 0.3264 | 0.3228 | 0.3192 | 0.3156 | 0.3121 |
| -0.3 | 0.3821 | 0.3783 | 0.3745 | 0.3707 | 0.3669 | 0.3632 | 0.3594 | 0.3557 | 0.3520 | 0.3483 |
| -0.2 | 0.4207 | 0.4168 | 0.4129 | 0.4090 | 0.4052 | 0.4013 | 0.3974 | 0.3936 | 0.3897 | 0.3859 |
| -0.1 | 0.4602 | 0.4562 | 0.4522 | 0.4483 | 0.4443 | 0.4404 | 0.4364 | 0.4325 | 0.4286 | 0.4247 |
| 0.0  | 0.5000 | 0.4960 | 0.4920 | 0.4880 | 0.4840 | 0.4801 | 0.4761 | 0.4721 | 0.4681 | 0.4641 |

### 5 $\chi^2$ distribution

Inverse  $F_{\nu}^{-1}(p)$  of the cumulative distribution function (quantiles)

The table below contains the quantiles of the  $\chi^2$  (chi-squared) distribution with  $\nu$  degrees of freedom. For  $0 < p < 1$  the quantile is the value of  $x$  for which  $P\{X \leq x\} = p$ , where  $X \sim \chi^2(\nu)$ . Thus  $x = F_{\nu}^{-1}(p)$ .



| $\nu$ | $p$    |        |        |        |        |        |        |        |        |        |        |        |
|-------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|       | 0.005  | 0.01   | 0.025  | 0.05   | 0.1    | 0.5    | 0.9    | 0.95   | 0.975  | 0.99   | 0.995  | 0.999  |
| 1     | 0.0000 | 0.0002 | 0.0010 | 0.0039 | 0.0158 | 0.4549 | 2.7055 | 3.8415 | 5.0239 | 6.6349 | 7.8794 | 10.828 |
| 2     | 0.0100 | 0.0201 | 0.0506 | 0.1026 | 0.2107 | 1.3863 | 4.6052 | 5.9915 | 7.3778 | 9.2103 | 10.597 | 13.816 |
| 3     | 0.0717 | 0.1148 | 0.2158 | 0.3518 | 0.5844 | 2.3660 | 6.2514 | 7.8147 | 9.3484 | 11.345 | 12.838 | 16.266 |
| 4     | 0.2070 | 0.2971 | 0.4844 | 0.7107 | 1.0636 | 3.3567 | 7.7794 | 9.4877 | 11.143 | 13.277 | 14.860 | 18.467 |
| 5     | 0.4117 | 0.5543 | 0.8312 | 1.1455 | 1.6108 | 4.3515 | 9.2364 | 11.070 | 12.833 | 15.088 | 16.750 | 20.515 |
| 6     | 0.6757 | 0.8721 | 1.2373 | 1.6354 | 2.2041 | 5.3481 | 10.645 | 12.592 | 14.449 | 16.812 | 18.548 | 22.458 |
| 7     | 0.9893 | 1.2390 | 1.6899 | 2.1673 | 2.8331 | 6.3458 | 12.017 | 14.067 | 16.013 | 18.475 | 20.278 | 24.322 |
| 8     | 1.3444 | 1.6465 | 2.1797 | 2.7326 | 3.4895 | 7.3441 | 13.362 | 15.507 | 17.535 | 20.090 | 21.955 | 26.124 |
| 9     | 1.7349 | 2.0879 | 2.7004 | 3.3251 | 4.1682 | 8.3428 | 14.684 | 16.919 | 19.023 | 21.666 | 23.589 | 27.877 |
| 10    | 2.1559 | 2.5782 | 3.2470 | 3.9403 | 4.8632 | 9.3418 | 15.987 | 18.307 | 20.483 | 23.209 | 25.188 | 29.588 |
| 11    | 2.6032 | 3.0535 | 3.8157 | 4.5748 | 5.5778 | 10.341 | 17.275 | 19.675 | 21.920 | 24.725 | 26.757 | 31.264 |
| 12    | 3.0738 | 3.5706 | 4.4338 | 5.2269 | 6.3098 | 11.330 | 18.549 | 21.026 | 23.337 | 26.217 | 28.300 | 32.909 |
| 13    | 3.5650 | 4.1369 | 5.0988 | 5.8919 | 7.0415 | 12.340 | 19.812 | 22.362 | 24.736 | 27.688 | 29.819 | 34.528 |
| 14    | 4.0747 | 4.6604 | 5.6287 | 6.5706 | 7.7895 | 13.339 | 21.064 | 23.685 | 26.119 | 29.141 | 31.319 | 36.123 |
| 15    | 4.6069 | 5.2203 | 6.2621 | 7.2609 | 8.5468 | 14.339 | 22.307 | 24.996 | 27.488 | 30.578 | 32.801 | 37.697 |
| 16    | 5.1422 | 5.8122 | 6.9077 | 7.9616 | 9.3122 | 15.338 | 23.542 | 26.296 | 28.845 | 32.000 | 34.267 | 39.252 |
| 17    | 5.6972 | 6.4078 | 7.5642 | 8.6718 | 10.085 | 16.338 | 24.769 | 27.587 | 30.191 | 33.400 | 35.718 | 40.790 |
| 18    | 6.2648 | 7.0149 | 8.2307 | 9.3905 | 10.865 | 17.338 | 25.989 | 28.869 | 31.526 | 34.805 | 37.156 | 42.312 |
| 19    | 6.8440 | 7.6327 | 8.9065 | 10.117 | 11.651 | 18.338 | 27.204 | 30.144 | 32.852 | 36.191 | 38.582 | 43.820 |
| 20    | 7.4338 | 8.2604 | 9.5908 | 10.851 | 12.443 | 19.337 | 28.412 | 31.410 | 34.170 | 37.566 | 39.997 | 45.315 |
| 21    | 8.0337 | 8.8972 | 10.283 | 11.591 | 13.240 | 20.337 | 29.615 | 32.671 | 35.479 | 38.932 | 41.401 | 46.797 |
| 22    | 8.6427 | 9.5425 | 10.982 | 12.338 | 14.041 | 21.337 | 30.813 | 33.924 | 36.781 | 40.289 | 42.796 | 48.268 |
| 23    | 9.2604 | 10.196 | 11.689 | 13.091 | 14.848 | 22.337 | 32.007 | 35.172 | 38.076 | 41.638 | 44.181 | 49.728 |
| 24    | 9.8862 | 10.856 | 12.401 | 13.848 | 15.659 | 23.337 | 33.196 | 36.415 | 39.364 | 42.980 | 45.559 | 51.179 |
| 25    | 10.520 | 11.524 | 13.120 | 14.611 | 16.473 | 24.337 | 34.382 | 37.652 | 40.616 | 44.314 | 46.928 | 52.620 |
| 26    | 11.160 | 12.198 | 13.844 | 15.379 | 17.292 | 25.336 | 35.563 | 38.885 | 41.923 | 45.642 | 48.290 | 54.052 |
| 27    | 11.808 | 12.879 | 14.573 | 16.151 | 18.114 | 26.336 | 36.741 | 40.113 | 43.195 | 46.963 | 49.645 | 55.476 |
| 28    | 12.461 | 13.565 | 15.308 | 16.928 | 18.939 | 27.336 | 37.916 | 41.337 | 44.461 | 48.278 | 50.993 | 56.892 |
| 29    | 13.121 | 14.256 | 16.047 | 17.708 | 19.768 | 28.336 | 39.087 | 42.557 | 45.722 | 49.588 | 52.336 | 58.301 |
| 30    | 13.787 | 14.953 | 16.791 | 18.493 | 20.599 | 29.336 | 40.256 | 43.773 | 46.979 | 50.892 | 53.672 | 59.700 |

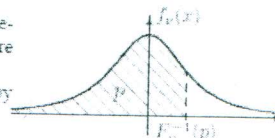


#### 4 Student's t distribution

Inverse  $F_v^{-1}(p)$  of the cumulative distribution function (quantiles)

The table below contains the quantiles of Student's t distribution with  $\nu$  degrees of freedom. For  $0 < p < 1$  the quantile is the value of  $x$  for which  $P\{X \leq x\} = p$ , where  $X \sim t(\nu)$ . Thus  $x = F_v^{-1}(p)$ .

The table only contains the quantiles for  $p \geq \frac{1}{2}$ . For  $p < \frac{1}{2}$  quantiles can be obtained by exploiting the symmetry of the t distribution:  $F_v^{-1}(p) = -F_v^{-1}(1-p)$ .



| $\nu$ | $p$    |        |        |        |        |        |        |        |        |        |        |        |
|-------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|       | 0.6    | 0.7    | 0.75   | 0.8    | 0.85   | 0.9    | 0.95   | 0.975  | 0.99   | 0.995  | 0.999  | 0.9995 |
| 1     | 0.3249 | 0.7265 | 1.0000 | 1.3764 | 1.9626 | 3.0777 | 6.3138 | 12.706 | 31.821 | 63.657 | 318.31 | 636.62 |
| 2     | 0.2887 | 0.6172 | 0.8155 | 1.0607 | 1.3862 | 1.8856 | 2.9200 | 4.3027 | 6.9646 | 9.9248 | 22.327 | 31.599 |
| 3     | 0.2567 | 0.5844 | 0.7649 | 0.9785 | 1.2498 | 1.6377 | 2.3534 | 3.1824 | 4.5407 | 5.8409 | 10.215 | 12.924 |
| 4     | 0.2370 | 0.5686 | 0.7197 | 0.9410 | 1.1896 | 1.5392 | 2.1318 | 2.7764 | 3.7469 | 4.6041 | 7.1732 | 8.6104 |
| 5     | 0.2262 | 0.5594 | 0.7267 | 0.9195 | 1.1558 | 1.4759 | 2.0150 | 2.5706 | 3.3649 | 4.0321 | 5.8934 | 6.8688 |
| 6     | 0.2204 | 0.5534 | 0.7176 | 0.9057 | 1.1342 | 1.4398 | 1.9432 | 2.4469 | 3.1427 | 3.7074 | 5.2076 | 5.9588 |
| 7     | 0.2162 | 0.5491 | 0.7111 | 0.8960 | 1.1192 | 1.4149 | 1.8946 | 2.3646 | 2.9980 | 3.4995 | 4.7853 | 5.4079 |
| 8     | 0.2131 | 0.5459 | 0.7064 | 0.8889 | 1.1081 | 1.3968 | 1.8595 | 2.3060 | 2.8965 | 3.3554 | 4.5008 | 5.0413 |
| 9     | 0.2109 | 0.5435 | 0.7027 | 0.8834 | 1.0997 | 1.3830 | 1.8341 | 2.2622 | 2.8214 | 3.2498 | 4.2968 | 4.7809 |
| 10    | 0.2092 | 0.5415 | 0.6998 | 0.8791 | 1.0931 | 1.3722 | 1.8125 | 2.2281 | 2.7638 | 3.1693 | 4.1437 | 4.5869 |
| 11    | 0.2079 | 0.5399 | 0.6974 | 0.8755 | 1.0877 | 1.3634 | 1.7959 | 2.2010 | 2.7181 | 3.1058 | 4.0247 | 4.4370 |
| 12    | 0.2069 | 0.5386 | 0.6955 | 0.8726 | 1.0832 | 1.3562 | 1.7823 | 2.1788 | 2.6810 | 3.0545 | 3.9296 | 4.3178 |
| 13    | 0.2060 | 0.5375 | 0.6938 | 0.8702 | 1.0795 | 1.3502 | 1.7709 | 2.1604 | 2.6503 | 3.0123 | 3.8529 | 4.2208 |
| 14    | 0.2052 | 0.5366 | 0.6924 | 0.8681 | 1.0763 | 1.3450 | 1.7613 | 2.1448 | 2.6245 | 2.9768 | 3.7874 | 4.1405 |
| 15    | 0.2045 | 0.5357 | 0.6912 | 0.8662 | 1.0735 | 1.3406 | 1.7531 | 2.1314 | 2.6025 | 2.9467 | 3.7328 | 4.0728 |
| 16    | 0.2039 | 0.5350 | 0.6901 | 0.8647 | 1.0711 | 1.3368 | 1.7459 | 2.1199 | 2.5835 | 2.9208 | 3.6862 | 4.0150 |
| 17    | 0.2034 | 0.5344 | 0.6892 | 0.8633 | 1.0690 | 1.3334 | 1.7396 | 2.1098 | 2.5669 | 2.8982 | 3.6458 | 3.9651 |
| 18    | 0.2029 | 0.5338 | 0.6884 | 0.8620 | 1.0672 | 1.3304 | 1.7341 | 2.1009 | 2.5524 | 2.8784 | 3.6105 | 3.9216 |
| 19    | 0.2025 | 0.5333 | 0.6876 | 0.8610 | 1.0655 | 1.3277 | 1.7291 | 2.0930 | 2.5395 | 2.8609 | 3.5794 | 3.8831 |
| 20    | 0.2021 | 0.5329 | 0.6870 | 0.8600 | 1.0640 | 1.3253 | 1.7247 | 2.0860 | 2.5280 | 2.8453 | 3.5518 | 3.8495 |
| 21    | 0.2018 | 0.5325 | 0.6864 | 0.8591 | 1.0627 | 1.3232 | 1.7207 | 2.0796 | 2.5176 | 2.8311 | 3.5272 | 3.8193 |
| 22    | 0.2015 | 0.5321 | 0.6858 | 0.8583 | 1.0614 | 1.3212 | 1.7171 | 2.0739 | 2.5083 | 2.8188 | 3.5050 | 3.7921 |
| 23    | 0.2012 | 0.5317 | 0.6853 | 0.8575 | 1.0603 | 1.3195 | 1.7139 | 2.0687 | 2.4999 | 2.8073 | 3.4850 | 3.7676 |
| 24    | 0.2010 | 0.5314 | 0.6848 | 0.8569 | 1.0593 | 1.3178 | 1.7109 | 2.0639 | 2.4922 | 2.7969 | 3.4668 | 3.7454 |
| 25    | 0.2008 | 0.5312 | 0.6844 | 0.8562 | 1.0584 | 1.3163 | 1.7081 | 2.0595 | 2.4851 | 2.7874 | 3.4502 | 3.7251 |
| 26    | 0.2006 | 0.5309 | 0.6840 | 0.8557 | 1.0575 | 1.3150 | 1.7056 | 2.0555 | 2.4786 | 2.7787 | 3.4350 | 3.7066 |
| 27    | 0.2004 | 0.5306 | 0.6837 | 0.8551 | 1.0567 | 1.3137 | 1.7033 | 2.0518 | 2.4727 | 2.7707 | 3.4210 | 3.6896 |
| 28    | 0.2003 | 0.5304 | 0.6834 | 0.8546 | 1.0560 | 1.3125 | 1.7011 | 2.0484 | 2.4671 | 2.7633 | 3.4082 | 3.6739 |
| 29    | 0.2002 | 0.5302 | 0.6830 | 0.8542 | 1.0553 | 1.3114 | 1.6991 | 2.0452 | 2.4620 | 2.7564 | 3.3962 | 3.6594 |
| 30    | 0.2001 | 0.5300 | 0.6828 | 0.8538 | 1.0547 | 1.3104 | 1.6973 | 2.0423 | 2.4573 | 2.7500 | 3.3852 | 3.6460 |
| 31    | 0.2000 | 0.5298 | 0.6825 | 0.8534 | 1.0541 | 1.3095 | 1.6955 | 2.0395 | 2.4528 | 2.7440 | 3.3749 | 3.6335 |

#### Formulae etc.

$$b = \frac{\sum XY - n\bar{X}\bar{Y}}{\sum X^2 - n\bar{X}^2} \quad a = \bar{Y} - b\bar{X} \quad s_e = \sqrt{\frac{\sum(Y - \hat{Y})^2}{n-2}}$$

$$s_e = \sqrt{\frac{\sum Y^2 - a\sum Y - b\sum XY}{n-2}} \quad s = \frac{1}{n-1} \sum (X_i - \bar{X})^2 \quad \sum (X_i - \bar{X})^2 = \sum X_i^2 - n\bar{X}^2$$

$$\chi_{(r-1)(c-1)}^2 = \sum \frac{(f_o - f_e)^2}{f_e} \quad X \sim Poi(\lambda); P(r) = e^{-\lambda} \frac{\lambda^r}{r!} \quad \sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}} \sqrt{\frac{N-n}{N-1}}$$

#### ANOVA

| SV              | SS  | d.f.   | MSS                       | F-ratio                            |
|-----------------|-----|--------|---------------------------|------------------------------------|
| Between Groups  | k-1 | $SS_B$ | $MS_B = \frac{SS_B}{k-1}$ | $F_{k-1, n-k} = \frac{MS_B}{MS_W}$ |
| Within Groups   | n-k | $SS_W$ | $MS_W = \frac{SS_W}{n-k}$ |                                    |
| Total Variation | n-1 | $SS_T$ |                           |                                    |

$$SS_T = SS_B + SS_W$$

$$F = \frac{\hat{\sigma}_B^2}{\hat{\sigma}_W^2}$$

$$1 - \frac{\sum(Y - \hat{Y})^2}{\sum(Y - \bar{Y})^2} = 1 - \frac{\sum Error^2}{SS_T}$$

$$\sigma_{\bar{p}} = \sqrt{\frac{pq}{n}}$$

$$\bar{X} \pm z_{\alpha/2} \frac{\hat{\sigma}}{\sqrt{n}}$$