## MATH274001

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Examination for the Module MATH2740
(May-June 2007)

## Environmental Statistics

## Time allowed: $\mathbf{2}$ hours

Do not answer more than four questions.
All questions carry equal marks.

1. (a) Define, in terms of the mean number of points per unit area and the variance in the number of points per unit area: (i) a random point pattern; (ii) a clustered point pattern; (iii) a regular point pattern.
(b) (i) The number of clusters, $M$, in a given area follows a Poisson distribution with probability generating function:

$$
G_{M}(s)=\exp \left[\lambda_{1}(s-1)\right], \quad\left(\lambda_{1}>0\right) .
$$

The number of points in the $j$ th cluster is denoted by $Y_{j}$ for $j=1,2, \ldots, M$ each following an independent Poisson distribution shifted by a unit increase (i.e. $Y_{j}-1$ follows a Poisson distribution). It may be shown that each $Y_{j}$ has a probability generating function:

$$
G_{Y}(s)=s \exp \left[\lambda_{2}(s-1)\right], \quad\left(\lambda_{2}>0\right) .
$$

This distribution was first used by Thomas (1949) as a model for the distribution of plants of a given species in randomly placed quadrats. It is well suited to situations in which the parent as well as the offspring is included in the count for each cluster arising from an initial individual.

Briefly explain (in two sentences or less) why this might be an appropriate distribution under a parent-offspring model of plant locations.
(ii) The total number of points in the given area is calculated as $X=Y_{1}+\cdots+Y_{M}$. Show that the probability generating function of $X, G_{X}(s)$ is given by:

$$
G_{X}(s)=\exp \left[\lambda_{1}\left\{s \exp \left[\lambda_{2}(s-1)\right]-1\right\}\right] .
$$

(iii) Use the probability generating function, $G_{X}(s)$ to show that:

$$
\begin{aligned}
\mathrm{P}(X=0) & =\exp \left[-\lambda_{1}\right] \\
\mathrm{P}(X=1) & =\lambda_{1} \exp \left[-\left(\lambda_{1}+\lambda_{2}\right)\right]
\end{aligned}
$$

(c) The table below gives the distribution of the number of Acer pseudoplatanus (sycamore) saplings in $N=900$ quadrats each of size 25 square metres:

| Number of saplings | 0 | 1 | 2 | 3 | 4 | 5 | 6 | $7+$ | Total |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :--- |
| Number of quadrats | $f_{0}=486$ | $f_{1}=156$ | 130 | 63 | 31 | 16 | 13 | 5 | 900 |

Let the random variable $X$ denote the number of saplings per quadrat. It has been suggested that the Thomas distribution with parameters $\lambda_{1}$ and $\lambda_{2}$ be used to model $X$.
(i) The Thomas distribution can be fitted by setting the observed proportion of quadrats containing zero and one saplings ( $f_{0} / N$ and $f_{1} / N$ respectively) equal to their probabilities under the model. Show that this leads to parameter estimates $\widehat{\lambda}_{1}=0.6162$ and $\widehat{\lambda}_{2}=0.6521$ (to 4 decimal places).
(ii) The expected frequencies (to 2 decimal places) under the Thomas model are shown below.

| Number of saplings | 0 | 1 | 2 | 3 | 4 | 5 | 6 | $7+$ | Total |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :--- |
| Number of quadrats | $e_{0}$ | $e_{1}$ | 126.77 | 68.51 | 33.96 | 16.14 | 7.29 | $e_{7+}$ | 900 |

Calculate the values to be inserted in place of $e_{0}, e_{1}$ and $e_{7+}$.
(iii) Perform a $\chi^{2}$ goodness-of-fit test to assess the proposed model, and comment on the result.
2. (a) Explain how departure from a spatially random pattern affects the distance from a randomly chosen point to the nearest neighbouring plant assuming: (i) a clustered pattern; (ii) a regular pattern.
(b) Consider a Poisson forest of plants, with intensity $\lambda$ plants per unit area. Let the random variable $U$ denote the squared distance from a randomly selected point to its second nearest plant.
(i) Recall the probability density function of a random variable $T$ following a gamma distribution with parameters $r$ and $\alpha>0$ :

$$
\mathrm{f}(t)=\frac{\alpha^{r}}{\Gamma(r)} t^{r-1} \exp (-\alpha t) \quad(t \geq 0)
$$

The gamma function $\Gamma(r)$ has the form:

$$
\Gamma(r)=\int_{z=0}^{\infty} z^{r-1} \exp (-z) \mathrm{d} z .
$$

The random variable $U$ follows a gamma distribution with parameters $r=2$ and $\alpha=\lambda \pi$.

State the probability density function of $U$ and show that:

$$
\begin{aligned}
\mathrm{E}(U) & =2 /(\lambda \pi), \\
\operatorname{Var}(U) & =2 /(\lambda \pi)^{2} .
\end{aligned}
$$

You may quote without proof that, for positive integer $r, \Gamma(r)=(r-1)$ !.
(ii) Let the random variable $\bar{U}=\left(U_{1}+\cdots+U_{m}\right) / m$ denote the mean of a set of $m$ independent squared point to second nearest plant measurements from the Poisson forest. The random variable $\bar{U}$ follows a gamma distribution with parameters $r=2 m$ and $\alpha=\lambda \pi m$.

Use this result to derive the probability density function of $Y=2 m \lambda \pi \bar{U}$.
(iii) The random variable $Y$ follows a gamma distribution. A gamma distribution with parameters $r=\nu / 2$ and $\alpha=1 / 2$ is a $\chi^{2}$ distribution with $\nu$ degrees of freedom and thus has expectation $\nu$.

Use this result to state $\mathrm{E}(Y)$.
Show how $\mathrm{E}(Y)$ can be derived from $\mathrm{E}(U)=2 /(\lambda \pi)$ using the definition $\mathrm{E}(Y)=$ $2 m \lambda \pi \mathrm{E}(\bar{U})$.
(c) A quadrat sample reveals that there are, on average, 3.4 Brassica rapa (wild turnip) plants per 6.4 square metre quadrat. A set of $m=20$ distances from a randomly selected point to the second nearest plant are taken, giving a mean of $\bar{u}=0.80$ square metres. The test statistic $y=2 m \lambda \pi \bar{u}$ will follow a $\chi^{2}$ distribution with $4 m$ degrees of freedom under the null hypothesis that the plants are located at random.

Test the null hypothesis against an alternative that the locations are non-random. Briefly describe (in two sentences or less) any reservations you have about the test procedure.
3. (a) Briefly explain what is meant by the terms: (i) positive spatial autocorrelation; (ii) negative spatial autocorrelation.
(iii) State the values of the test statistics $Z_{W W}$ and $Z_{B W}$ that provide evidence against the null hypothesis of no spatial autocorrelation in favour of the alternative hypothesis of positive spatial autocorrelation at the $5 \%$ level.
(b) (i) Justify the use of the formula:

$$
W W=\frac{1}{2} \sum_{i} \sum_{j} \delta_{i j}\left(1-x_{i}\right)\left(1-x_{j}\right),
$$

for the number of white/white (i.e. $W W$ ) joins in a black/white map of spatial pattern, where:

$$
x_{i}= \begin{cases}1 & \text { if cell } i \text { is } B \\ 0 & \text { if cell } i \text { is } W\end{cases}
$$

and $\delta_{i j}$ denotes the contiguity matrix defined as:

$$
\delta_{i j}=\left\{\begin{array}{lc}
1 & \text { if cells } i \text { and } j \text { are joined } \\
0 & \text { otherwise }
\end{array}\right.
$$

with $\delta_{i i}=0$ for all $i$.
(ii) Let $L$ denote the total number of joins in the map. Let $q$ denote the probability that a cell in the map is labelled $W$. Assume cells are labelled $B$ and $W$ independently of each other (i.e. free-sampling is assumed). Show that:

$$
\mathrm{E}(W W)=L q^{2}
$$

(c) A town is divided in to 7 regions as shown in the map below.


The proportion of households that recycle their garden waste in each region is show in the following table:

| Region | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Proportion recycling | 0.62 | 0.53 | 0.71 | 0.41 | 0.45 | 0.32 | 0.28 |

(i) Nationally, the median proportion of households that recycle garden waste is 0.48 . Denote regions in which the proportion recycling is above the national median as $B$ and all other region as $W$. Regard two regions as joined if they meet at a boundary of non-zero length. Assess the evidence for the presence of positive spatial autocorrelation by calculating and interpreting the $Z_{W W}$ test statistic.
(ii) Assuming $Z_{W W}$ is normally distributed under the null hypothesis, what is the $p$-value associated with the test statistic you calculated in (i)? Do you have any reservations about the test procedure?
(iii) When the number of regions is small, rather than assuming normality, an alternative method to determine the distribution of $W W$ under the null hypothesis of no spatial autocorrelation is Monte-Carlo testing. In this method the observed $B$ and $W$ regions are randomly re-assigned to the map and the join count statistic $W W$ is re-evaluated. The procedure is repeated a fixed number of times to build up a distribution for $W W$. The table below shows the distribution of $W W$ based on 99 random re-assignments to the map:

| $W W$ | 1 | 2 | 3 | 4 | 5 | Total |
| :--- | :---: | :---: | :---: | :---: | :---: | :--- |
| Number of occurrences | 6 | 29 | 39 | 15 | 10 | 99 |

Large values of $W W$ suggest positive spatial autocorrelation. Comment on whether the observed number of $W W$ joins in part (i) appears large in relation to this distribution.
4. (a) (i) Explain what is meant by a saturated model.
(ii) State and interpret the formula that relates the AIC criterion to the (log) likelihood ratio statistic, $Y^{2}$.
(b) Let $O$ denote the observed frequencies in a $r \times c$ contingency table, and $E$ the expected frequencies under a log-linear model. Both the Pearson test statistic, $X^{2}$, and the likelihood ratio test statistic, $Y^{2}$ are members of a general class of power divergence statistics, given by:

$$
D(\phi)=\frac{2}{\phi(\phi+1)} \sum[E+(O-E)]\left[\left(1+\frac{O-E}{E}\right)^{\phi}-1\right] .
$$

Assuming $\phi$ is a positive integer, and disregarding terms involving $(O-E)^{k}$ for $k \geq 3$, show that:

$$
D(\phi) \approx X^{2}=\sum \frac{(O-E)^{2}}{E}
$$

provided that $\left|\frac{O-E}{E}\right|<1$.
You may quote, without proof, the result:

$$
(1+z)^{\phi}=\sum_{n=0}^{\infty}\binom{\phi}{n} z^{n}, \quad|z|<1
$$

Hence state the approximate distribution of $D(\phi)$ under the null hypothesis that observed frequencies, $O$ are a realisation from a model with $\nu$ degrees of freedom and expected frequencies, $E$.
(c) Howarth (1983) considered the relationship between the region, $A$, (measured in degrees latitude south) and the season, $B$, for the occurrence of cyclones near Antarctica between September 1973 and May 1975. The observed frequencies, $O$, are shown in the $3 \times 4$ table below:

| Region / Season | Autumn | Winter | Spring | Summer | Total |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $40-49^{\circ} \mathrm{S}$ | 370 | 452 | 273 | 422 | 1517 |
| $50-59^{\circ} \mathrm{S}$ | 526 | 624 | 513 | 1059 | 2722 |
| $60-79^{\circ} \mathrm{S}$ | 980 | 1200 | 995 | 1751 | 4926 |
| Total | 1876 | 2276 | 1781 | 3232 | 9165 |

The likelihood ratio statistic, $Y^{2}$, and the number of independent parameters, $p$, are reported below for various log-linear models fitted to the $3 \times 4$ table.

| Model | $A B$ | $A / B$ | $A$ | $B$ | null |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $Y^{2}$ | 0 | 71.34 | 617.00 | 2025.86 | 2571.52 |
| $p$ | 12 | 6 | 3 | 4 | 1 |

(i) Calculate the AIC for each model, and determine which model is proposed by the forward-selection procedure.
(ii) The residuals, $O-E$ for the independence $(A / B)$ model, are shown in the $3 \times 4$ table below:

| Region / Season | Autumn | Winter | Spring | Summer | Total |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $40-49^{\circ} \mathrm{S}$ | missing | missing | -21.79 | -112.96 | 0 |
| $50-59^{\circ} \mathrm{S}$ | missing | missing | -15.96 | 99.10 | 0 |
| $60-79^{\circ} \mathrm{S}$ | -28.31 | -23.30 | 37.75 | 13.87 | 0 |
|  | 0 | 0 | 0 | 0 |  |

Calculate any values that are missing. What do these residuals tell you about the nature of any association between region, $A$, and the season, $B$, for the occurrence of cyclones near Antarctica?
5. A study was conducted on the association between education, business travel, and concern over the environmental impact of aviation. Data from the study were analysed using R. The variables were $A$, plane, ( $1=$ concerned about the impact of aviation on the environment, $2=$ not concerned $), B$, travel, ( $1=$ not travelled abroad in the last 12 months on business, $2=$ travelled abroad in the last 12 months on business) and $C$, school, ( $1=$ beyond elementary education, $2=$ elementary education only).

The aim of the analysis was to build a log-linear model which explained the significant factors and interactions present in the data. Consider the extract from an R session shown overleaf.
(a) Consider the output of the summary (AB.model) command. List the factors and interactions which are significant at the $5 \%$ level. Interpret any significant factors and interactions with reference to business travel and concern over the environmental impact of aviation.
(b) Consider the output of the summary (ABC.model) command. List the factors and interactions which are significant at the $5 \%$ level. Interpret any significant interactions with reference to education, business travel and concern over the environmental impact of aviation. Explain how and why your analysis differs from (a) above.
(c) Explain in detail the purpose of the step() command. Using hierarchy notation, write down the model selected by the step() command.


## Formulae Sheet

## Poisson

$$
\begin{gathered}
\mathrm{P}(X=x)=\frac{\exp (-\lambda) \lambda^{x}}{x!}, \quad(x=0,1, \ldots) . \\
\mathrm{E}(X)=\operatorname{Var}(X)=\lambda, \quad G_{X}(s)=\exp [\lambda(s-1)] .
\end{gathered}
$$

## Logarithmic

$$
\begin{gathered}
\mathrm{P}(X=x)=c \frac{q^{x}}{x}, \quad(x=1,2, \ldots), \quad(0<q<1), \quad c=\frac{-1}{\ln (1-q)} . \\
\mathrm{E}(X)=\frac{c q}{(1-q)}, \quad G_{X}(s)=-c \ln (1-q s) .
\end{gathered}
$$

## Neyman Type A

$$
\mathrm{E}(X)=\lambda_{1} \lambda_{2}, \quad \operatorname{Var}(X)=\lambda_{1} \lambda_{2}\left(1+\lambda_{2}\right), \quad G_{X}(s)=\exp \left[\lambda_{1}\left\{\exp \left[\lambda_{2}(s-1)\right]-1\right\}\right] .
$$

## Negative Binomial

$$
\begin{gathered}
\mathrm{P}(X=x)=\binom{r+x-1}{x} p^{r}(1-p)^{x}, \quad(x=0,1, \ldots), \quad(0<p<1) . \\
\mathrm{E}(X)=\frac{r(1-p)}{p}, \quad \operatorname{Var}(X)=\frac{r(1-p)}{p^{2}}, \quad G_{X}(s)=\left(\frac{p}{1-q s}\right)^{r}, \quad(q=1-p) .
\end{gathered}
$$

## Gamma

$$
\begin{gathered}
\mathrm{f}(x)=\frac{\alpha^{r}}{\Gamma(r)} x^{r-1} \exp (-\alpha x), \quad(x \geq 0), \quad(r, \alpha>0) . \\
\mathrm{E}(X)=\frac{r}{\alpha}, \quad \operatorname{Var}(X)=\frac{r}{\alpha^{2}} .
\end{gathered}
$$

Weibull

$$
\begin{gathered}
\mathrm{f}(r)=2 \lambda \pi r \exp \left(-\lambda \pi r^{2}\right), \quad(r \geq 0), \quad(\lambda>0) . \\
\mathrm{E}(R)=\frac{1}{2 \sqrt{\lambda}}, \quad \operatorname{Var}(R)=\frac{4-\pi}{4 \lambda \pi} .
\end{gathered}
$$

Testing for spatial randomness

$$
\begin{gathered}
Z=\frac{(n-1) s^{2}}{\bar{x}} \sim \chi_{n-1}^{2} . \\
\mathrm{E}(\bar{r})=\mathrm{E}(R)=\frac{1}{2 \sqrt{\lambda}} . \\
\operatorname{Var}(\bar{r})=\frac{\operatorname{Var}(R)}{m}=\frac{4-\pi}{4 \lambda \pi m} . \\
S=2 m \widehat{\lambda} \pi \bar{u} \sim \chi_{2 m}^{2} . \\
H=\frac{\sum r_{1 i}^{2}}{\sum r_{2 i}^{2}} \sim \mathrm{~F}_{2 m, 2 m} .
\end{gathered}
$$

## Spatial autocorrelation

$L=\frac{1}{2} \sum_{i} L_{i}$ where $L_{i}$ is the number of cells joined to cell $i, \quad K=\frac{1}{2} \sum_{i} L_{i}\left(L_{i}-1\right)$.

## Free-sampling

$$
\begin{array}{rl}
\mathrm{E}(B B)=L p^{2} & \mathrm{E}(B W)=2 L p q, \quad \mathrm{E}(W W)=L q^{2} \\
\operatorname{Var}(B B) & =L p^{2}+2 K p^{3}-(L+2 K) p^{4} . \\
\operatorname{Var}(B W) & =2(L+K) p q-4(L+2 K) p^{2} q^{2} . \\
\operatorname{Var}(W W) & =L q^{2}+2 K q^{3}-(L+2 K) q^{4} .
\end{array}
$$

## Non-free sampling

$$
\begin{gathered}
\mathrm{E}(B B)=L \frac{n_{1}\left(n_{1}-1\right)}{n(n-1)} . \\
\mathrm{E}(B W)=2 L \frac{n_{1} n_{2}}{n(n-1)} . \\
\mathrm{E}(W W)=L \frac{n_{2}\left(n_{2}-1\right)}{n(n-1)} . \\
\left.\begin{array}{rl}
\operatorname{Var}(B B)=L \frac{n_{1}\left(n_{1}-1\right)}{n(n-1)}+2 K \frac{n_{1}\left(n_{1}-1\right)\left(n_{1}-2\right)}{n(n-1)(n-2)} \\
+ & {[L(L-1)-2 K] \frac{n_{1}\left(n_{1}-1\right)\left(n_{1}-2\right)\left(n_{1}-3\right)}{n(n-1)(n-2)(n-3)}-\left[L \frac{n_{1}\left(n_{1}-1\right)}{n(n-1)}\right]^{2} .} \\
\operatorname{Var}(B W)= & \frac{2(L+K) n_{1} n_{2}}{n(n-1)}+4[L(L-1)-2 K] \frac{n_{1}\left(n_{1}-1\right) n_{2}\left(n_{2}-1\right)}{n(n-1)(n-2)(n-3)} \\
& -L n_{1} n_{2} \\
n(n-1)
\end{array}\right]^{2} . \\
\operatorname{Var}(W W)=L \frac{n_{2}\left(n_{2}-1\right)}{n(n-1)}+2 K \frac{n_{2}\left(n_{2}-1\right)\left(n_{2}-2\right)}{n(n-1)(n-2)} \\
+[L(L-1)-2 K] \frac{n_{2}\left(n_{2}-1\right)\left(n_{2}-2\right)\left(n_{2}-3\right)}{n(n-1)(n-2)(n-3)}-\left[L \frac{n_{2}\left(n_{2}-1\right)}{n(n-1)}\right]^{2} .
\end{gathered}
$$

## Categorical data

For a $2 \times 2$ contingency table: $Y^{2}=2 \sum_{i j} f_{i j} \ln \left(f_{i j} / e_{i j}\right)$.
For the $A / B$ model: $e_{i j}=\frac{f_{i 0} f_{0 j}}{f_{00}}$.
For the $A$ model: $e_{i j}=\frac{f_{i 0}}{2}$.
For the $B$ model: $e_{i j}=\frac{f_{0 j}}{2}$.

## Normal Distribution Function Tables

The first table gives

$$
\Phi(x)=\frac{1}{\sqrt{2 \pi}} \int_{-\infty}^{x} e^{-\frac{1}{2} t^{2}} d t
$$

and this corresponds to the shaded area in the figure to the right. $\Phi(x)$ is the probability that a random variable, normally distributed with zero mean amd unit variance, will be less than or equal to $x$. When $x<0$ use $\Phi(x)=1-\Phi(-x)$, as the normal distribution with mean zero is symmetric about zero.


Table 1

| $x$ | $\Phi(x)$ | $x$ | $\Phi(x)$ | $x$ | $\Phi(x)$ | $x$ | $\Phi(x)$ | $x$ | $\Phi(x)$ | $x$ | $\Phi(x)$ |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
|  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{0 . 0 0}$ | 0.5000 | $\mathbf{0 . 5 0}$ | 0.6915 | $\mathbf{1 . 0 0}$ | 0.8413 | $\mathbf{1 . 5 0}$ | 0.9332 | $\mathbf{2 . 0 0}$ | 0.9772 | $\mathbf{2 . 5 0}$ | 0.9938 |
| $\mathbf{0 . 0 5}$ | 0.5199 | $\mathbf{0 . 5 5}$ | 0.7088 | $\mathbf{1 . 0 5}$ | 0.8531 | $\mathbf{1 . 5 5}$ | 0.9394 | $\mathbf{2 . 0 5}$ | 0.9798 | $\mathbf{2 . 5 5}$ | 0.9946 |
| $\mathbf{0 . 1 0}$ | 0.5398 | $\mathbf{0 . 6 0}$ | 0.7257 | $\mathbf{1 . 1 0}$ | 0.8643 | $\mathbf{1 . 6 0}$ | 0.9452 | $\mathbf{2 . 1 0}$ | 0.9821 | $\mathbf{2 . 6 0}$ | 0.9953 |
| $\mathbf{0 . 1 5}$ | 0.5596 | $\mathbf{0 . 6 5}$ | 0.7422 | $\mathbf{1 . 1 5}$ | 0.8749 | $\mathbf{1 . 6 5}$ | 0.9505 | $\mathbf{2 . 1 5}$ | 0.9842 | $\mathbf{2 . 6 5}$ | 0.9960 |
| $\mathbf{0 . 2 0}$ | 0.5793 | $\mathbf{0 . 7 0}$ | 0.7580 | $\mathbf{1 . 2 0}$ | 0.8849 | $\mathbf{1 . 7 0}$ | 0.9554 | $\mathbf{2 . 2 0}$ | 0.9861 | $\mathbf{2 . 7 0}$ | 0.9965 |
|  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{0 . 2 5}$ | 0.5987 | $\mathbf{0 . 7 5}$ | 0.7734 | $\mathbf{1 . 2 5}$ | 0.8944 | $\mathbf{1 . 7 5}$ | 0.9599 | $\mathbf{2 . 2 5}$ | 0.9878 | $\mathbf{2 . 7 5}$ | 0.9970 |
| $\mathbf{0 . 3 0}$ | 0.6179 | $\mathbf{0 . 8 0}$ | 0.7881 | $\mathbf{1 . 3 0}$ | 0.9032 | $\mathbf{1 . 8 0}$ | 0.9641 | $\mathbf{2 . 3 0}$ | 0.9893 | $\mathbf{2 . 8 0}$ | 0.9974 |
| $\mathbf{0 . 3 5}$ | 0.6368 | $\mathbf{0 . 8 5}$ | 0.8023 | $\mathbf{1 . 3 5}$ | 0.9115 | $\mathbf{1 . 8 5}$ | 0.9678 | $\mathbf{2 . 3 5}$ | 0.9906 | $\mathbf{2 . 8 5}$ | 0.9978 |
| $\mathbf{0 . 4 0}$ | 0.6554 | $\mathbf{0 . 9 0}$ | 0.8159 | $\mathbf{1 . 4 0}$ | 0.9192 | $\mathbf{1 . 9 0}$ | 0.9713 | $\mathbf{2 . 4 0}$ | 0.9918 | $\mathbf{2 . 9 0}$ | 0.9981 |
| $\mathbf{0 . 4 5}$ | 0.6736 | $\mathbf{0 . 9 5}$ | 0.8289 | $\mathbf{1 . 4 5}$ | 0.9265 | $\mathbf{1 . 9 5}$ | 0.9744 | $\mathbf{2 . 4 5}$ | 0.9929 | $\mathbf{2 . 9 5}$ | 0.9984 |
|  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{0 . 5 0}$ | 0.6915 | $\mathbf{1 . 0 0}$ | 0.8413 | $\mathbf{1 . 5 0}$ | 0.9332 | $\mathbf{2 . 0 0}$ | 0.9772 | $\mathbf{2 . 5 0}$ | 0.9938 | $\mathbf{3 . 0 0}$ | 0.9987 |

The inverse function $\Phi^{-1}(p)$ is tabulated below for various values of $p$.
Table 2

| $p$ | $\mathbf{0 . 9 0 0}$ | $\mathbf{0 . 9 5 0}$ | $\mathbf{0 . 9 7 5}$ | $\mathbf{0 . 9 9 0}$ | $\mathbf{0 . 9 9 5}$ | $\mathbf{0 . 9 9 9}$ | $\mathbf{0 . 9 9 9 5}$ |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $\Phi^{-1}(p)$ | 1.2816 | 1.6449 | 1.9600 | 2.3263 | 2.5758 | 3.0902 | 3.2905 |

## Percentage Points of the $\chi^{2}$-Distribution

This table gives the percentage points $\chi_{\nu}^{2}(P)$ for various values of $P$ and degrees of freedom $\nu$, as indicated by the figure to the right.

If $X$ is a variable distributed as $\chi^{2}$ with $\nu$ degrees of freedom, $P / 100$ is the probability that $X \geq \chi_{\nu}^{2}(P)$.

For $\nu>100, \sqrt{2 X}$ is approximately normally distributed with mean $\sqrt{2 \nu-1}$ and unit variance.


|  | Percentage points $P$ |  |  |  |  |  |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $\boldsymbol{\nu}$ | $\mathbf{9 9}$ | $\mathbf{9 7 . 5}$ | $\mathbf{9 5}$ | $\mathbf{5}$ | $\mathbf{2 . 5}$ | $\mathbf{1}$ |
| $\mathbf{1}$ | 0.000 | 0.001 | 0.004 | 3.841 | 5.024 | 6.635 |
| $\mathbf{2}$ | 0.020 | 0.051 | 0.103 | 5.992 | 7.378 | 9.210 |
| $\mathbf{3}$ | 0.115 | 0.216 | 0.352 | 7.815 | 9.348 | 11.345 |
| $\mathbf{4}$ | 0.297 | 0.484 | 0.711 | 9.488 | 11.143 | 13.277 |
| $\mathbf{5}$ | 0.554 | 0.831 | 1.145 | 11.070 | 12.833 | 15.086 |
|  |  |  |  |  |  |  |
| $\mathbf{6}$ | 0.872 | 1.237 | 1.635 | 12.592 | 14.449 | 16.812 |
| $\mathbf{7}$ | 1.239 | 1.690 | 2.167 | 14.067 | 16.013 | 18.475 |
| $\mathbf{8}$ | 1.646 | 2.180 | 2.733 | 15.507 | 17.535 | 20.090 |
| $\mathbf{9}$ | 2.088 | 2.700 | 3.325 | 16.919 | 19.023 | 21.666 |
| $\mathbf{1 0}$ | 2.558 | 3.247 | 3.940 | 18.307 | 20.483 | 23.209 |
|  |  |  |  |  |  |  |
| $\mathbf{1 1}$ | 3.053 | 3.816 | 4.575 | 19.675 | 21.920 | 24.725 |
| $\mathbf{1 2}$ | 3.571 | 4.404 | 5.226 | 21.026 | 23.337 | 26.217 |
| $\mathbf{1 3}$ | 4.107 | 5.009 | 5.892 | 22.362 | 24.736 | 27.688 |
| $\mathbf{1 4}$ | 4.660 | 5.629 | 6.571 | 23.685 | 26.119 | 29.141 |
| $\mathbf{1 5}$ | 5.229 | 6.262 | 7.261 | 24.996 | 27.488 | 30.578 |
|  |  |  |  |  |  |  |
| $\mathbf{1 6}$ | 5.812 | 6.908 | 7.962 | 26.296 | 28.845 | 32.000 |
| $\mathbf{1 7}$ | 6.408 | 7.564 | 8.672 | 27.587 | 30.191 | 33.409 |
| $\mathbf{1 8}$ | 7.015 | 8.231 | 9.390 | 28.869 | 31.526 | 34.805 |
| $\mathbf{1 9}$ | 7.633 | 8.907 | 10.117 | 30.144 | 32.852 | 36.191 |
| $\mathbf{2 0}$ | 8.260 | 9.591 | 10.851 | 31.410 | 34.170 | 37.566 |
|  |  |  |  |  |  |  |
| $\mathbf{2 5}$ | 11.524 | 13.120 | 14.611 | 37.652 | 40.646 | 44.314 |
| $\mathbf{3 0}$ | 14.953 | 16.791 | 18.493 | 43.773 | 46.979 | 50.892 |
| $\mathbf{4 0}$ | 22.164 | 24.433 | 26.509 | 55.758 | 59.342 | 63.691 |
| $\mathbf{5 0}$ | 29.707 | 32.357 | 34.764 | 67.505 | 71.420 | 76.154 |
| $\mathbf{8 0}$ | 53.540 | 57.153 | 60.391 | 101.879 | 106.629 | 112.329 |

### 2.5 Percent Points of the $\boldsymbol{F}$-Distribution

This table gives the percentage points $F_{\nu_{1}, \nu_{2}}(P)$ for $P=0.025$ and degrees of freedom $\nu_{1}, \nu_{2}$, as indicated by the figure to the right.

The lower percentage points, that is the values $F_{\nu_{1}, \nu_{2}}^{\prime}(P)$ such that the probability that $F \leq$ $F_{\nu_{1}, \nu_{2}}^{\prime}(P)$ is equal to $P / 100$, may be found using the formula

$$
F_{\nu_{1}, \nu_{2}}^{\prime}(P)=1 / F_{\nu_{1}, \nu_{2}}(P)
$$



|  |  |  |  |  | $\boldsymbol{\nu}_{1}$ |  |  |  |  |  |  |  |  |  |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | :---: | :---: | :---: | :---: | :---: |
| $\boldsymbol{\nu}_{2}$ | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ | $\mathbf{1 2}$ | $\mathbf{2 4}$ | $\boldsymbol{\infty}$ |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{2}$ | 38.506 | 39.000 | 39.165 | 39.248 | 39.298 | 39.331 | 39.415 | 39.456 | 39.498 |  |  |  |  |  |
| $\mathbf{3}$ | 17.443 | 16.044 | 15.439 | 15.101 | 14.885 | 14.735 | 14.337 | 14.124 | 13.902 |  |  |  |  |  |
| $\mathbf{4}$ | 12.218 | 10.649 | 9.979 | 9.605 | 9.364 | 9.197 | 8.751 | 8.511 | 8.257 |  |  |  |  |  |
| $\mathbf{5}$ | 10.007 | 8.434 | 7.764 | 7.388 | 7.146 | 6.978 | 6.525 | 6.278 | 6.015 |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{6}$ | 8.813 | 7.260 | 6.599 | 6.227 | 5.988 | 5.820 | 5.366 | 5.117 | 4.849 |  |  |  |  |  |
| $\mathbf{7}$ | 8.073 | 6.542 | 5.890 | 5.523 | 5.285 | 5.119 | 4.666 | 4.415 | 4.142 |  |  |  |  |  |
| $\mathbf{8}$ | 7.571 | 6.059 | 5.416 | 5.053 | 4.817 | 4.652 | 4.200 | 3.947 | 3.670 |  |  |  |  |  |
| $\mathbf{9}$ | 7.209 | 5.715 | 5.078 | 4.718 | 4.484 | 4.320 | 3.868 | 3.614 | 3.333 |  |  |  |  |  |
| $\mathbf{1 0}$ | 6.937 | 5.456 | 4.826 | 4.468 | 4.236 | 4.072 | 3.621 | 3.365 | 3.080 |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{1 1}$ | 6.724 | 5.256 | 4.630 | 4.275 | 4.044 | 3.881 | 3.430 | 3.173 | 2.883 |  |  |  |  |  |
| $\mathbf{1 2}$ | 6.554 | 5.096 | 4.474 | 4.121 | 3.891 | 3.728 | 3.277 | 3.019 | 2.725 |  |  |  |  |  |
| $\mathbf{1 3}$ | 6.414 | 4.965 | 4.347 | 3.996 | 3.767 | 3.604 | 3.153 | 2.893 | 2.595 |  |  |  |  |  |
| $\mathbf{1 4}$ | 6.298 | 4.857 | 4.242 | 3.892 | 3.663 | 3.501 | 3.050 | 2.789 | 2.487 |  |  |  |  |  |
| $\mathbf{1 5}$ | 6.200 | 4.765 | 4.153 | 3.804 | 3.576 | 3.415 | 2.963 | 2.701 | 2.395 |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{1 6}$ | 6.115 | 4.687 | 4.077 | 3.729 | 3.502 | 3.341 | 2.889 | 2.625 | 2.316 |  |  |  |  |  |
| $\mathbf{1 7}$ | 6.042 | 4.619 | 4.011 | 3.665 | 3.438 | 3.277 | 2.825 | 2.560 | 2.247 |  |  |  |  |  |
| $\mathbf{1 8}$ | 5.978 | 4.560 | 3.954 | 3.608 | 3.382 | 3.221 | 2.769 | 2.503 | 2.187 |  |  |  |  |  |
| $\mathbf{1 9}$ | 5.922 | 4.508 | 3.903 | 3.559 | 3.333 | 3.172 | 2.720 | 2.452 | 2.133 |  |  |  |  |  |
| $\mathbf{2 0}$ | 5.871 | 4.461 | 3.859 | 3.515 | 3.289 | 3.128 | 2.676 | 2.408 | 2.085 |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{2 5}$ | 5.686 | 4.291 | 3.694 | 3.353 | 3.129 | 2.969 | 2.515 | 2.242 | 1.906 |  |  |  |  |  |
| $\mathbf{3 0}$ | 5.568 | 4.182 | 3.589 | 3.250 | 3.026 | 2.867 | 2.412 | 2.136 | 1.787 |  |  |  |  |  |
| $\mathbf{4 0}$ | 5.424 | 4.051 | 3.463 | 3.126 | 2.904 | 2.744 | 2.288 | 2.007 | 1.637 |  |  |  |  |  |
| $\mathbf{5 0}$ | 5.340 | 3.975 | 3.390 | 3.054 | 2.833 | 2.674 | 2.216 | 1.931 | 1.545 |  |  |  |  |  |
| $\mathbf{1 0 0}$ | 5.179 | 3.828 | 3.250 | 2.917 | 2.696 | 2.537 | 2.077 | 1.784 | 1.347 |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| $\mathbf{\infty}$ | 5.024 | 3.689 | 3.116 | 2.786 | 2.567 | 2.408 | 1.945 | 1.640 | 1.003 |  |  |  |  |  |
| $\mathbf{0}$ |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

