#### MATH274001

This question paper consists of 12 printed pages, each of which is identified by the reference MATH274001.

Statistical tables are attached.
A formulae sheet is attached.
Only approved basic scientific
calculators may be used.

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Examination for the Module MATH2740 (May-June 2005)

#### **Environmental Statistics**

Time allowed: 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 random variable X follows a Bernoulli distribution with probability mass function

$$P(X = 0) = 1 - p,$$
  
 $P(X = 1) = p,$   $(0$ 

Starting from the definition of the probability generating function,

$$G_X(s) = \mathrm{E}(s^X) = \sum_x s^x \mathrm{P}(X = x),$$

derive the probability generating function of X,  $G_X(s)$ .

(ii) Let  $Y = X_1 + \ldots + X_n$ , where  $X_1, \ldots, X_n$  each follow independent Bernoulli distributions with common parameter p. Using the result of (i) show that the probability generating of Y,  $G_Y(s)$ , is given by:

$$G_Y(s) = [1 + p(s-1)]^n$$
.

(iii) Using the result of (ii) show that:

$$E(Y) = np.$$

(c) The table below gives the distribution of the number of *Prunus serotina* (black cherry) trees in 250 quadrats each of size 9 square metres:

Let the random variable Y denote the number of trees per quadrat. It has been suggested that the binomial distribution with parameters n and p be used to model Y.

- (i) A plausible parameter estimation scheme is to equate n with the maximum observed number of trees per quadrat, and to estimate p by a method of moments (treating n as known). Show that this leads to estimates  $\hat{n} = 5$  and  $\hat{p} = 0.3776$ .
- (ii) Use the probability mass function:

$$P(Y = y) = \binom{n}{y} p^y (1 - p)^{n - y}, \quad (y = 0, 1, ..., n),$$

to determine the expected frequencies under a binomial model.

- (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  $\overline{U}$  denote the mean of a set of m squared point-plant measurements.
    - (i) Consider the probability density function of  $\overline{U}$ :

$$f(\bar{u}) = \frac{(\lambda \pi m)^m}{\Gamma(m)} \bar{u}^{m-1} \exp(-\lambda \pi m \bar{u}), \quad (\bar{u} \ge 0).$$

Using the substitution  $y = \lambda \pi m \bar{u}$  show that:

$$E(1/\overline{U}) = \frac{\lambda \pi m}{m-1}.$$

You may quote, without proof, the results:

$$\begin{split} \Gamma(k) &= \int_{z=0}^{\infty} z^{k-1} \exp(-z) \mathrm{d}z, \quad k > 0, \\ \Gamma(k) &= (k-1)!, \quad k = 1, 2, \dots, \\ \mathrm{E}[\mathrm{g}(Z)] &= \int_{z=0}^{\infty} \mathrm{g}(z) \mathrm{f}(z) \mathrm{d}z, \end{split}$$

where g(z) is a real-valued function and f(z) is a probability density function, with f(z) = 0 for z < 0.

(ii) Use the result from (i) to show that an unbiased estimator of  $\lambda$  in a Poisson forest of plants is given by:

$$\widetilde{\lambda} = \frac{m-1}{m\pi \bar{u}}.$$

- (c) A census reveals that there are 12 Brassica oleracea (wild cabbage) plants in a 25 square metre study region. A set of m=15 squared point-plant measurements are taken, giving a mean of  $\bar{u}=0.78$  square metres.
  - (i) By comparing  $\widehat{\lambda}$  (the estimate of intensity based on the complete census) with  $\widetilde{\lambda}$ , determine whether any departure from spatial randomness is towards clustering or regularity.
  - (ii) Perform the Skellam-Moore test to determine whether there is significant evidence of a departure from spatial randomness in the locations of the *Brassica oleracea* plants.
- **3.** (a) Briefly explain what is meant by the terms: (i) positive spatial autocorrelation; (ii) negative spatial autocorrelation.
  - (b) (i) Justify the use of the formula:

$$BB = \frac{1}{2} \sum_{i} \sum_{j} \delta_{ij} x_i x_j,$$

for the number of black/black (i.e. BB) 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  $\delta_{ij}$  denotes the contiguity matrix defined as:

$$\delta_{ij} = \begin{cases} 1 & \text{if cells } i \text{ and } j \text{ are joined} \\ 0 & \text{otherwise} \end{cases}$$

with  $\delta_{ii} = 0$  for all i.

(ii) A set of observations  $(X_1, Y_1), \ldots, (X_n, Y_n)$  are to be modelled by the regression equation:

$$Y_i = \beta X_i + \epsilon_i, \quad (i = 1, \dots, n).$$

Show that the least-squares estimate of  $\beta$  is given by:

$$\widehat{\beta} = \frac{\sum_{i=1}^{n} X_i Y_i}{\sum_{i=1}^{n} X_i^2}.$$

(c) A plot of land used for growing wheat is divided into a grid of  $3 \times 3$  equally sized quadrats. In each quadrat, the percentage of  $Triticum\ aestivum\ (common\ wheat)$  seeds that germinate,  $X_i$ , and the percentage of  $Triticum\ monococcum\ (einkorn\ wheat)$  seeds that germinate,  $Y_i$ , are recorded. The results,  $(X_i, Y_i)$ , are summarised below:

| (47, 41) | (39, 30) | (52, 40) |
|----------|----------|----------|
| (46, 38) | (64, 49) | (53, 39) |
| (55, 41) | (53, 37) | (52, 33) |

$$\sum_{i=1}^{9} X_i = 461, \quad \sum_{i=1}^{9} X_i^2 = 23993, \quad \sum_{i=1}^{9} Y_i = 348, \quad \sum_{i=1}^{9} Y_i^2 = 13686, \quad \sum_{i=1}^{9} X_i Y_i = 18060.$$

(i) It has been suggested that the regression equation,  $\widehat{Y}_i = \widehat{\beta} X_i$ , be used to model the data. Calculate the least-squares estimator  $\widehat{\beta}$ . Hence fit the model to the data, recording the predicted values  $\{\widehat{Y}_i\}$  and the residuals  $\{\widehat{Y}_i - Y_i\}$ . By denoting quadrats in which the residual is positive as B (and all other quadrats as W), show that the following black/white map is produced:



- (ii) Assess the evidence for the presence of spatial autocorrelation in the residuals using BB joins. Comment on the outcome of the test, and the validity of any assumptions in the test procedure.
- 4. (a) Explain what is meant by: (i) a saturated model; (ii) a parsimonious model.
  - (b) (i) Consider a  $2 \times 2$  contingency table in which the variables A and B are independent, and there are an equal number of observations in category 1 and category 2 of variable B. An appropriate model for the expected frequencies,  $\{e_{ij}\}$ , in this table is provided by the (multiplicative) A model:

$$e_{ij} = \eta \tau_i^A$$
,  $(i = 1, 2)$ ,  $(j = 1, 2)$ ,

subject to the constraint:

$$\prod_i \tau_i^A = 1.$$

Show that:

$$\eta = (e_{11}e_{12}e_{21}e_{22})^{\frac{1}{4}}, \quad au_1^A = \left(\frac{e_{11}e_{12}}{e_{21}e_{22}}\right)^{\frac{1}{4}}.$$

(ii) Show that, for the model of (i), the expected frequencies,  $\{e_{ij}\}$ , have an odds ratio  $\phi = 1$ .

(c) The results of a survey into the relationship between gender and concern about declining fish stocks in the North Atlantic are summarised in the following table. The variables are A (1=male, 2=female) and B (1=concerned about declining fish stocks, 2=not concerned about declining fish stocks).

$$egin{array}{c|ccc} & A_1 & A_2 \\ B_1 & 89 & 44 \\ B_2 & 76 & 53 \\ \hline \end{array}$$

(i) Show that the expected frequencies,  $\{e_{ij}\}$ , for the A model are:

$$e_{11} = 82.5$$
,  $e_{12} = 82.5$ ,  $e_{21} = 48.5$ ,  $e_{22} = 48.5$ .

- (ii) Use these expected frequencies to obtain parameter estimates  $\widehat{\eta}$  and  $\widehat{\tau}_1^A$  for the A model.
- (iii) Using the likelihood-ratio statistic,  $Y^2$ , test whether the A model is a good fit to the data. Interpret the result with reference to gender and concern over declining fish stocks.
- (iv) The null model:

$$e_{ij} = \eta, \quad (i = 1, 2), \quad (j = 1, 2),$$

has a likelihood-ratio statistic  $Y^2 = 19.71$  (correct to 2 decimal places) when fitted to these data. Use this, together with the  $Y^2$  value calculated in (iii), to test whether removing the parameter  $\tau_1^A$  significantly affects the explanation provided by the A model.

5. A study was conducted on the association between gender, marital status and support for house building on green belt land. Data from the study were analysed using R. The variables were gender (1=female, 2=male), marital (1=married, 2=not married) and build (1=supports house building on green belt land, 2=does not support house building on green belt land). Let A denote the variable gender, B denote the variable marital, and C denote the variable build.

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 following extract from an R session:

```
options(contrasts=c("contr.sum","contr.poly"))
    ABC.model = glm(count~gender*marital*build,family=poisson)
    summary(ABC.model)
               Coefficients:
                               Estimate Std. Error z value Pr(>|z|)
                 (Intercept) 3.876570 0.052880 73.309 < 2e-16 ***
                    gender1 -0.213437 0.052880 -4.036 5.43e-05 ***
marital1 -0.265347 0.052880 -5.018 5.22e-07 ***
                      build1 -0.090318 0.052880 -1.708 0.0876 .
    gender1:marital1 -0.001613 0.052880 -0.031 0.9757
gender1:build1 -0.133136 0.052880 -2.518 0.0118 *
marital1:build1 0.121506 0.052880 2.298 0.0216 *
gender1:marital1:build1 0.001613 0.052880 0.031 0.9757
    Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
> AIC(ABC.model)
[1] 61.7454
> AB.AC.BC.model = glm(count~gender*marital+gender*build+marital*build,
    family=poisson)
> AIC(AB.AC.BC.model)
[1] 59.74633
> AB.AC.model = glm(count~gender*marital+gender*build,family=poisson)
> AIC(AB.AC.model)
[1] 63.28473
> AB.BC.model = glm(count~gender*marital+marital*build,family=poisson)
> AIC(AB.BC.model)
[1] 64.62736
> AC.BC.model = glm(count~gender*build+marital*build,family=poisson)
   AIC(AC.BC.model)
[1] 57.74744
> AB.C.model = glm(count~gender*marital+build,family=poisson)
> AIC(AB.C.model)
[1] 68.28026
> AC.B.model = glm(count~gender*build+marital,family=poisson)
> AIC(AC.B.model)
[1]
> BC.A.model = glm(count~marital*build+gender,family=poisson)
> AIC(BC.A.model)
[1] 62.74297
> A.B.C.model = glm(count~gender+marital+build,family=poisson)
   AIC(A.B.C.model)
[1] 66.39587
```

Use the extract from the R session to answer the following questions.

- (a) Briefly explain the use of the \* symbol in the glm() commands.
- (b) Consider the output of the summary() command. List the factors and interactions in the saturated model which are significant at the 5% level. Interpret any significant factors and interactions with reference to gender, marital status and support for house building on green belt land.
- (c) Use the output from the AIC() commands to carry out the process of forward selection on these data. Illustrate your answer by sketching the appropriate model tree. Mark on the tree the branches the forward selection process moves along. How many degrees of freedom are available to test the model proposed when the forward selection process terminates?

## Formulae Sheet

Poisson

$$P(X = x) = \frac{\exp(-\lambda)\lambda^x}{x!}, \quad (x = 0, 1, \dots).$$
  
$$E(X) = Var(X) = \lambda, \quad G_X(s) = \exp[\lambda(s - 1)].$$

Logarithmic

$$P(X = x) = c \frac{q^x}{x}, \quad (x = 1, 2, ...), \quad (0 < q < 1), \quad c = \frac{-1}{\ln(1 - q)}.$$
  $E(X) = \frac{cq}{(1 - q)}, \quad G_X(s) = -c\ln(1 - qs).$ 

Neyman Type A

$$E(X) = \lambda_1 \lambda_2, \quad Var(X) = \lambda_1 \lambda_2 (1 + \lambda_2), \quad G_X(s) = \exp[\lambda_1 \{ \exp[\lambda_2 (s - 1)] - 1 \}].$$

**Negative Binomial** 

$$P(X = x) = {r + x - 1 \choose x} p^r (1 - p)^x, \quad (x = 0, 1, ...), \quad (0 
$$E(X) = \frac{r(1 - p)}{p}, \quad Var(X) = \frac{r(1 - p)}{p^2}, \quad G_X(s) = \left(\frac{p}{1 - qs}\right)^r, \quad (q = 1 - p).$$$$

Gamma

$$f(x) = \frac{\alpha^r}{\Gamma(r)} x^{r-1} \exp(-\alpha x), \quad (x \ge 0), \quad (r, \alpha > 0).$$
$$E(X) = \frac{r}{\alpha}, \quad Var(X) = \frac{r}{\alpha^2}.$$

Weibull

$$f(r) = 2\lambda\pi r \exp(-\lambda\pi r^2), \quad (r \ge 0), \quad (\lambda > 0).$$
 
$$E(R) = \frac{1}{2\sqrt{\lambda}}, \quad Var(R) = \frac{4-\pi}{4\lambda\pi}.$$

Testing for spatial randomness

$$Z = \frac{(n-1)s^2}{\bar{x}} \sim \chi_{n-1}^2.$$

$$E(\bar{r}) = E(R) = \frac{1}{2\sqrt{\lambda}}.$$

$$Var(\bar{r}) = \frac{Var(R)}{m} = \frac{4-\pi}{4\lambda\pi m}.$$

$$S = 2m\hat{\lambda}\pi\bar{u} \sim \chi_{2m}^2.$$

$$H = \frac{\sum r_{1i}^2}{\sum r_{2i}^2} \sim F_{2m,2m}.$$

#### Spatial autocorrelation

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

#### Free-sampling

$$E(BB) = Lp^2$$
,  $E(BW) = 2Lpq$ ,  $E(WW) = Lq^2$   
 $Var(BB) = Lp^2 + 2Kp^3 - (L+2K)p^4$ .  
 $Var(BW) = 2(L+K)pq - 4(L+2K)p^2q^2$ .  
 $Var(WW) = Lq^2 + 2Kq^3 - (L+2K)q^4$ .

#### Non-free sampling

$$E(BB) = L\frac{n_1(n_1 - 1)}{n(n - 1)}.$$

$$E(BW) = 2L\frac{n_1n_2}{n(n - 1)}.$$

$$E(WW) = L\frac{n_2(n_2 - 1)}{n(n - 1)}.$$

$$Var(BB) = L\frac{n_1(n_1-1)}{n(n-1)} + 2K\frac{n_1(n_1-1)(n_1-2)}{n(n-1)(n-2)} + \left[L(L-1) - 2K\right] \frac{n_1(n_1-1)(n_1-2)(n_1-3)}{n(n-1)(n-2)(n-3)} - \left[L\frac{n_1(n_1-1)}{n(n-1)}\right]^2.$$

$$\operatorname{Var}(BW) = \frac{2(L+K)n_1n_2}{n(n-1)} + 4\left[L(L-1) - 2K\right] \frac{n_1(n_1-1)n_2(n_2-1)}{n(n-1)(n-2)(n-3)} - 4\left[\frac{Ln_1n_2}{n(n-1)}\right]^2.$$

$$Var(WW) = L\frac{n_2(n_2-1)}{n(n-1)} + 2K\frac{n_2(n_2-1)(n_2-2)}{n(n-1)(n-2)} + [L(L-1)-2K]\frac{n_2(n_2-1)(n_2-2)(n_2-3)}{n(n-1)(n-2)(n-3)} - \left[L\frac{n_2(n_2-1)}{n(n-1)}\right]^2.$$

#### Categorical data

For a 2 × 2 contingency table: 
$$Y^2 = 2 \sum_{ij} f_{ij} \ln(f_{ij}/e_{ij})$$
.

For the 
$$A/B$$
 model:  $e_{ij} = \frac{f_{i0}f_{0j}}{f_{00}}$ .

For the A model: 
$$e_{ij} = \frac{f_{i0}}{2}$$

For the *B* model: 
$$e_{ij} = \frac{f_{0j}}{2}$$
.

## Normal Distribution Function Tables

The first table gives

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

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.

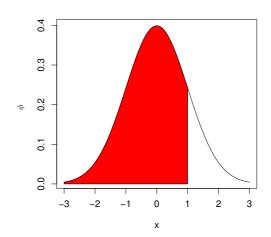


Table 1

| x           | $\Phi(x)$ | x    | $\Phi(x)$ | x    | $\Phi(x)$ | x    | $\Phi(x)$ | x          | $\Phi(x)$ | x          | $\Phi(x)$ |
|-------------|-----------|------|-----------|------|-----------|------|-----------|------------|-----------|------------|-----------|
| 0.00        | 0.5000    | 0.50 | 0.6915    | 1.00 | 0.8413    | 1.50 | 0.9332    | 2.00       | 0.9772    | 2.50       | 0.9938    |
| 0.05        | 0.5199    | 0.55 | 0.7088    | 1.05 | 0.8531    | 1.55 | 0.9394    | $\bf 2.05$ | 0.9798    | $\bf 2.55$ | 0.9946    |
| 0.10        | 0.5398    | 0.60 | 0.7257    | 1.10 | 0.8643    | 1.60 | 0.9452    | 2.10       | 0.9821    | 2.60       | 0.9953    |
| 0.15        | 0.5596    | 0.65 | 0.7422    | 1.15 | 0.8749    | 1.65 | 0.9505    | 2.15       | 0.9842    | $\bf 2.65$ | 0.9960    |
| 0.20        | 0.5793    | 0.70 | 0.7580    | 1.20 | 0.8849    | 1.70 | 0.9554    | 2.20       | 0.9861    | 2.70       | 0.9965    |
|             |           |      |           |      |           |      |           |            |           |            |           |
| 0.25        | 0.5987    | 0.75 | 0.7734    | 1.25 | 0.8944    | 1.75 | 0.9599    | $\bf 2.25$ | 0.9878    | 2.75       | 0.9970    |
| 0.30        | 0.6179    | 0.80 | 0.7881    | 1.30 | 0.9032    | 1.80 | 0.9641    | 2.30       | 0.9893    | 2.80       | 0.9974    |
| 0.35        | 0.6368    | 0.85 | 0.8023    | 1.35 | 0.9115    | 1.85 | 0.9678    | 2.35       | 0.9906    | 2.85       | 0.9978    |
| 0.40        | 0.6554    | 0.90 | 0.8159    | 1.40 | 0.9192    | 1.90 | 0.9713    | 2.40       | 0.9918    | 2.90       | 0.9981    |
| <b>0.45</b> | 0.6736    | 0.95 | 0.8289    | 1.45 | 0.9265    | 1.95 | 0.9744    | 2.45       | 0.9929    | 2.95       | 0.9984    |
| 0.50        | 0.6015    | 1 00 | 0.0419    | 1 50 | 0.0222    | 2 00 | 0.0779    | 2 50       | 0.0020    | 9 00       | 0.0007    |
| 0.50        | 0.6915    | 1.00 | 0.8413    | 1.50 | 0.9332    | 2.00 | 0.9772    | 2.50       | 0.9938    | 3.00       | 0.9987    |

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

Table 2

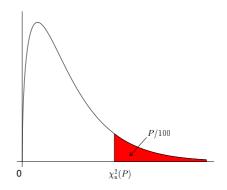
| p              | 0.900  | 0.950  | 0.975  | 0.990  | 0.995  | 0.999  | 0.9995 |
|----------------|--------|--------|--------|--------|--------|--------|--------|
| $\Phi^{-1}(p)$ | 1.2816 | 1.6449 | 1.9600 | 2.3263 | 2.5758 | 3.0902 | 3.2905 |

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

This table gives the percentage points  $\chi^2_{\nu}(P)$  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  $X \geq \chi^2_{\nu}(P)$ .

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



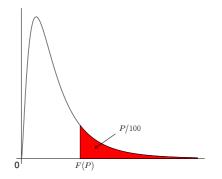
|           | Percentage points $P$ |        |        |         |         |         |  |  |  |  |
|-----------|-----------------------|--------|--------|---------|---------|---------|--|--|--|--|
| u         | 99                    | 97.5   | 95     | 5       | 2.5     | 1       |  |  |  |  |
| 1         | 0.000                 | 0.001  | 0.004  | 3.841   | 5.024   | 6.635   |  |  |  |  |
| <b>2</b>  | 0.020                 | 0.051  | 0.103  | 5.992   | 7.378   | 9.210   |  |  |  |  |
| 3         | 0.115                 | 0.216  | 0.352  | 7.815   | 9.348   | 11.345  |  |  |  |  |
| 4         | 0.297                 | 0.484  | 0.711  | 9.488   | 11.143  | 13.277  |  |  |  |  |
| 5         | 0.554                 | 0.831  | 1.145  | 11.070  | 12.833  | 15.086  |  |  |  |  |
|           |                       |        |        |         |         |         |  |  |  |  |
| 6         | 0.872                 | 1.237  | 1.635  | 12.592  | 14.449  | 16.812  |  |  |  |  |
| 7         | 1.239                 | 1.690  | 2.167  | 14.067  | 16.013  | 18.475  |  |  |  |  |
| 8         | 1.646                 | 2.180  | 2.733  | 15.507  | 17.535  | 20.090  |  |  |  |  |
| 9         | 2.088                 | 2.700  | 3.325  | 16.919  | 19.023  | 21.666  |  |  |  |  |
| 10        | 2.558                 | 3.247  | 3.940  | 18.307  | 20.483  | 23.209  |  |  |  |  |
|           |                       |        |        |         |         |         |  |  |  |  |
| 11        | 3.053                 | 3.816  | 4.575  | 19.675  | 21.920  | 24.725  |  |  |  |  |
| 12        | 3.571                 | 4.404  | 5.226  | 21.026  | 23.337  | 26.217  |  |  |  |  |
| 13        | 4.107                 | 5.009  | 5.892  | 22.362  | 24.736  | 27.688  |  |  |  |  |
| 14        | 4.660                 | 5.629  | 6.571  | 23.685  | 26.119  | 29.141  |  |  |  |  |
| 15        | 5.229                 | 6.262  | 7.261  | 24.996  | 27.488  | 30.578  |  |  |  |  |
|           |                       |        |        |         |         |         |  |  |  |  |
| 16        | 5.812                 | 6.908  | 7.962  | 26.296  | 28.845  | 32.000  |  |  |  |  |
| 17        | 6.408                 | 7.564  | 8.672  | 27.587  | 30.191  | 33.409  |  |  |  |  |
| 18        | 7.015                 | 8.231  | 9.390  | 28.869  | 31.526  | 34.805  |  |  |  |  |
| 19        | 7.633                 | 8.907  | 10.117 | 30.144  | 32.852  | 36.191  |  |  |  |  |
| 20        | 8.260                 | 9.591  | 10.851 | 31.410  | 34.170  | 37.566  |  |  |  |  |
|           |                       |        |        |         |         |         |  |  |  |  |
| 25        | 11.524                | 13.120 | 14.611 | 37.652  | 40.646  | 44.314  |  |  |  |  |
| 30        | 14.953                | 16.791 | 18.493 | 43.773  | 46.979  | 50.892  |  |  |  |  |
| 40        | 22.164                | 24.433 | 26.509 | 55.758  | 59.342  | 63.691  |  |  |  |  |
| <b>50</b> | 29.707                | 32.357 | 34.764 | 67.505  | 71.420  | 76.154  |  |  |  |  |
| 80        | 53.540                | 57.153 | 60.391 | 101.879 | 106.629 | 112.329 |  |  |  |  |

# 2.5 Percent Points of the 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  $F'_{\nu_1,\nu_2}(P)$  such that the probability that  $F \leq F'_{\nu_1,\nu_2}(P)$  is equal to P/100, may be found using the formula

$$F'_{\nu_1,\nu_2}(P) = 1/F_{\nu_1,\nu_2}(P)$$



|                   | $ u_1 $ |        |        |        |        |        |        |        |          |
|-------------------|---------|--------|--------|--------|--------|--------|--------|--------|----------|
| $oldsymbol{ u}_2$ | 1       | 2      | 3      | 4      | 5      | 6      | 12     | 24     | $\infty$ |
| 2                 | 38.506  | 39.000 | 39.165 | 39.248 | 39.298 | 39.331 | 39.415 | 39.456 | 39.498   |
| 3                 | 17.443  | 16.044 | 15.439 | 15.101 | 14.885 | 14.735 | 14.337 | 14.124 | 13.902   |
| 4                 | 12.218  | 10.649 | 9.979  | 9.605  | 9.364  | 9.197  | 8.751  | 8.511  | 8.257    |
| 5                 | 10.007  | 8.434  | 7.764  | 7.388  | 7.146  | 6.978  | 6.525  | 6.278  | 6.015    |
|                   | 10.001  | 0.101  | 1.101  | 1.000  | 1.110  | 0.510  | 0.020  | 0.210  | 0.010    |
| 6                 | 8.813   | 7.260  | 6.599  | 6.227  | 5.988  | 5.820  | 5.366  | 5.117  | 4.849    |
| 7                 | 8.073   | 6.542  | 5.890  | 5.523  | 5.285  | 5.119  | 4.666  | 4.415  | 4.142    |
| 8                 | 7.571   | 6.059  | 5.416  | 5.053  | 4.817  | 4.652  | 4.200  | 3.947  | 3.670    |
| 9                 | 7.209   | 5.715  | 5.078  | 4.718  | 4.484  | 4.320  | 3.868  | 3.614  | 3.333    |
| 10                | 6.937   | 5.456  | 4.826  | 4.468  | 4.236  | 4.072  | 3.621  | 3.365  | 3.080    |
|                   |         |        |        |        |        |        |        |        |          |
| 11                | 6.724   | 5.256  | 4.630  | 4.275  | 4.044  | 3.881  | 3.430  | 3.173  | 2.883    |
| 12                | 6.554   | 5.096  | 4.474  | 4.121  | 3.891  | 3.728  | 3.277  | 3.019  | 2.725    |
| 13                | 6.414   | 4.965  | 4.347  | 3.996  | 3.767  | 3.604  | 3.153  | 2.893  | 2.595    |
| 14                | 6.298   | 4.857  | 4.242  | 3.892  | 3.663  | 3.501  | 3.050  | 2.789  | 2.487    |
| 15                | 6.200   | 4.765  | 4.153  | 3.804  | 3.576  | 3.415  | 2.963  | 2.701  | 2.395    |
|                   |         |        |        |        |        |        |        |        |          |
| 16                | 6.115   | 4.687  | 4.077  | 3.729  | 3.502  | 3.341  | 2.889  | 2.625  | 2.316    |
| 17                | 6.042   | 4.619  | 4.011  | 3.665  | 3.438  | 3.277  | 2.825  | 2.560  | 2.247    |
| 18                | 5.978   | 4.560  | 3.954  | 3.608  | 3.382  | 3.221  | 2.769  | 2.503  | 2.187    |
| 19                | 5.922   | 4.508  | 3.903  | 3.559  | 3.333  | 3.172  | 2.720  | 2.452  | 2.133    |
| 20                | 5.871   | 4.461  | 3.859  | 3.515  | 3.289  | 3.128  | 2.676  | 2.408  | 2.085    |
|                   |         |        |        |        |        |        |        |        |          |
| ${\bf 25}$        | 5.686   | 4.291  | 3.694  | 3.353  | 3.129  | 2.969  | 2.515  | 2.242  | 1.906    |
| 30                | 5.568   | 4.182  | 3.589  | 3.250  | 3.026  | 2.867  | 2.412  | 2.136  | 1.787    |
| 40                | 5.424   | 4.051  | 3.463  | 3.126  | 2.904  | 2.744  | 2.288  | 2.007  | 1.637    |
| 50                | 5.340   | 3.975  | 3.390  | 3.054  | 2.833  | 2.674  | 2.216  | 1.931  | 1.545    |
| 100               | 5.179   | 3.828  | 3.250  | 2.917  | 2.696  | 2.537  | 2.077  | 1.784  | 1.347    |
| $\infty$          | 5.024   | 3.689  | 3.116  | 2.786  | 2.567  | 2.408  | 1.945  | 1.640  | 1.003    |

12 END