

**UNIVERSITY OF SWAZILAND**

**FINAL EXAMINATION PAPER 2008**

**TITLE OF PAPER : NON-PARAMETRIC ANALYSIS**

**COURSE CODE : ST409**

**TIME ALLOWED : 2 (TWO) HOURS**

**REQUIRMENTS : STATISTICAL TABLES  
AND CALCULATOR**

**INSTRUCTIONS : ANSWER QUESTION ONE AND ANY  
THREE (3) QUESTIONS. ALL QUESTIONS  
CARRY MARKS AS INDICATED WITHIN THE  
PARENTHESIS.**

**THIS PAPER IS NOT TO BE OPENED UNTIL PERMISSION HAS BEEN  
GRANTED BY THE INVIGILATOR**

**ANSWER QUESTION ONE & ANY THREE QUESTIONS:**

**For all questions, clearly state the name of the test, the null & alternate hypotheses, the test statistics, the decision rule, the level of significance, the decision & the conclusions.**

**QUESTION ONE.**

[ 18 + 18 + 4 marks ]

The following data represents the number of cars imported by a country during the last 27 years:

<u>YEAR</u>	<u>#CARS IMPORTED</u>	<u>YEAR</u>	<u>#CARS IMPORTED</u>
1980	3125	1994	2459
1981	2259	1995	1831
1982	881	1996	1251
1983	756	1997	1451
1984	894	1998	2077
1985	1180	1999	1129
1986	1377	2000	2311
1987	1053	2001	2481
1988	1714	2002	2283
1989	1711	2003	1922
1990	2025	2004	2383
1991	1689	2005	2704
1992	1628	2006	2875
1993	2336		

- The government claims that the lower quartile of the number of cars imported is 1200 during the period, 1980-2006. Test the claim at 10% level of significance. Also calculate the P-value.
- Test whether the above data indicates an increasing trend in imported number of cars. Use  $\alpha = 0.10$ . Calculate the P-value.
- Comment on whether there exists any link between the results of these two tests. Explain.

**QUESTION TWO.**

[ 20 marks ]

Three different brands of magnetron tubes (the key components in microwave ovens) were subjected to stressful testing, and the number of hours each operated without repair was recorded. Although these times do not represent typical life lengths, they do indicate how well the tubes can withstand extreme stress:

	<u>Brand</u>		
	<u>A</u>	<u>B</u>	<u>C</u>
	36	49	71
	48	33	31
	5	60	140
	67	2	59
	53	55	42

Use the Kruskal-Wallis test to determine whether evidence exists to conclude that the brands of magnetron tubes tend to differ in length of life under stress. Test using  $\alpha = 0.05$ .

**QUESTION THREE.**

[ 20 marks ]

The number of accidents experienced by machinists in a certain industry was observed for a certain period of time, with the results as shown in the accompanying table. Use Kolmogorov Goodness of Fit Test to test, at the 5% level of significance, the hypothesis that the data come from a Poisson distribution with mean 0.5.

Accidents per Machinist	Number of Machinist
0	296
1	74
2	26
3	8
4	4
5	4
6	1
7	0
8	1

**QUESTION FOUR.**

[ 20 marks ]

Eight subjects were asked to perform a simple puzzle assembly task under normal conditions and under conditions of stress. During the stress condition the subjects were told that a mild shock would be delivered 3 minutes after the start of the experiment and every 30 seconds thereafter until the task was completed. Blood pressure readings were taken under both conditions. The accompanying data represent the highest reading during the experiment. Do the data present sufficient evidence to indicate higher blood pressure readings during conditions of stress? Analyse the data by using the Wilcoxon's Signed Rank Test with  $\alpha = 0.10$ . Also calculate the P-value.

Subject	Normal	Stress
1	126	130
2	117	118
3	115	125
4	118	120
5	118	121
6	128	125
7	125	130
8	120	120

**QUESTION FIVE.**

[ 20 marks ]

Suppose that eight elementary science teachers have been ranked by a judge according to their teaching ability, and all have taken a national teacher's examination. The data are given in the table below:

Teacher	Judge's Rank	Examination Score
1	7	44
2	4	72
3	2	69
4	6	70
5	1	93
6	3	82
7	8	67
8	5	80

Do the data suggest agreement between the judge's ranking and the examination score? Use either Spearman's  $\rho$  test or Kendall's Tau test with  $\alpha = 0.05$ .

TABLE AI Normal Distribution\*

p	Selected values										
	0.000	0.001	0.002	0.003	0.004	0.005	0.006	0.007	0.008	0.009	
	$z_{0.0001} = -3.7190$	$z_{0.0005} = -3.2905$	$z_{0.0025} = -1.9600$	$z_{0.05} = -1.6449$	$z_{0.9999} = 3.7190$	$z_{0.9995} = 3.2905$	$z_{0.975} = 1.9600$	$z_{0.95} = 1.6449$			
0.00		-3.0902	-2.8782	-2.7478	-2.6521	-2.5758	-2.5121	-2.4573	-2.4089	-2.3656	
0.01	-2.3263	-2.2904	-2.2571	-2.2262	-2.1973	-2.1701	-2.1444	-2.1201	-2.0969	-2.0749	
0.02	-2.0537	-2.0335	-2.0141	-1.9954	-1.9774	-1.9600	-1.9431	-1.9268	-1.9110	-1.8957	
0.03	-1.8808	-1.8663	-1.8522	-1.8384	-1.8250	-1.8119	-1.7991	-1.7866	-1.7744	-1.7624	
0.04	-1.7507	-1.7392	-1.7279	-1.7169	-1.7060	-1.6954	-1.6849	-1.6747	-1.6646	-1.6546	
0.05	-1.6449	-1.6352	-1.6258	-1.6164	-1.6072	-1.5982	-1.5893	-1.5805	-1.5718	-1.5632	
0.06	-1.5548	-1.5464	-1.5382	-1.5301	-1.5220	-1.5141	-1.5063	-1.4985	-1.4909	-1.4833	
0.07	-1.4758	-1.4684	-1.4611	-1.4538	-1.4466	-1.4395	-1.4325	-1.4255	-1.4187	-1.4118	
0.08	-1.4051	-1.3984	-1.3917	-1.3852	-1.3787	-1.3722	-1.3658	-1.3595	-1.3532	-1.3469	
0.09	-1.3408	-1.3346	-1.3285	-1.3225	-1.3165	-1.3106	-1.3047	-1.2988	-1.2930	-1.2873	
0.10	-1.2816	-1.2759	-1.2702	-1.2646	-1.2591	-1.2536	-1.2481	-1.2426	-1.2372	-1.2319	
0.11	-1.2265	-1.2212	-1.2160	-1.2107	-1.2055	-1.2004	-1.1952	-1.1901	-1.1850	-1.1800	
0.12	-1.1750	-1.1700	-1.1650	-1.1601	-1.1552	-1.1503	-1.1455	-1.1407	-1.1359	-1.1311	
0.13	-1.1264	-1.1217	-1.1170	-1.1123	-1.1077	-1.1031	-1.0985	-1.0939	-1.0893	-1.0848	
0.14	-1.0803	-1.0758	-1.0714	-1.0669	-1.0625	-1.0581	-1.0537	-1.0494	-1.0450	-1.0407	
0.15	-1.0364	-1.0322	-1.0279	-1.0237	-1.0194	-1.0152	-1.0110	-1.0069	-1.0027	-0.9986	
0.16	-0.9945	-0.9904	-0.9863	-0.9822	-0.9782	-0.9741	-0.9701	-0.9661	-0.9621	-0.9581	
0.17	-0.9542	-0.9502	-0.9463	-0.9424	-0.9385	-0.9346	-0.9307	-0.9269	-0.9230	-0.9192	
0.18	-0.9154	-0.9116	-0.9078	-0.9040	-0.9002	-0.8965	-0.8927	-0.8890	-0.8853	-0.8816	
0.19	-0.8779	-0.8742	-0.8705	-0.8669	-0.8633	-0.8596	-0.8560	-0.8524	-0.8488	-0.8452	
0.20	-0.8416	-0.8381	-0.8345	-0.8310	-0.8274	-0.8239	-0.8204	-0.8169	-0.8134	-0.8099	
0.21	-0.8064	-0.8030	-0.7995	-0.7961	-0.7926	-0.7892	-0.7858	-0.7824	-0.7790	-0.7756	
0.22	-0.7722	-0.7688	-0.7655	-0.7621	-0.7588	-0.7554	-0.7521	-0.7488	-0.7454	-0.7421	
0.23	-0.7388	-0.7356	-0.7323	-0.7290	-0.7257	-0.7225	-0.7192	-0.7160	-0.7128	-0.7095	
0.24	-0.7063	-0.7031	-0.6999	-0.6967	-0.6935	-0.6903	-0.6871	-0.6840	-0.6808	-0.6776	

TABLE AI (Continued)

p	0.000	0.001	0.002	0.003	0.004	0.005	0.006	0.007	0.008	0.009
0.25	-0.6745	-0.6713	-0.6682	-0.6651	-0.6620	-0.6588	-0.6557	-0.6526	-0.6495	-0.6464
0.26	-0.6433	-0.6403	-0.6372	-0.6341	-0.6311	-0.6280	-0.6250	-0.6219	-0.6189	-0.6158
0.27	-0.6128	-0.6098	-0.6068	-0.6038	-0.6008	-0.5978	-0.5948	-0.5918	-0.5888	-0.5858
0.28	-0.5828	-0.5799	-0.5769	-0.5740	-0.5710	-0.5681	-0.5651	-0.5622	-0.5592	-0.5563
0.29	-0.5534	-0.5505	-0.5476	-0.5446	-0.5417	-0.5388	-0.5359	-0.5330	-0.5302	-0.5273
0.30	-0.5244	-0.5215	-0.5187	-0.5158	-0.5129	-0.5101	-0.5072	-0.5044	-0.5015	-0.4987
0.31	-0.4959	-0.4930	-0.4902	-0.4874	-0.4845	-0.4817	-0.4789	-0.4761	-0.4733	-0.4705
0.32	-0.4677	-0.4649	-0.4621	-0.4593	-0.4565	-0.4538	-0.4510	-0.4482	-0.4454	-0.4427
0.33	-0.4399	-0.4372	-0.4344	-0.4316	-0.4289	-0.4261	-0.4234	-0.4207	-0.4179	-0.4152
0.34	-0.4125	-0.4097	-0.4070	-0.4043	-0.4016	-0.3989	-0.3961	-0.3934	-0.3907	-0.3880
0.35	-0.3853	-0.3826	-0.3799	-0.3772	-0.3745	-0.3719	-0.3692	-0.3665	-0.3638	-0.3611
0.36	-0.3585	-0.3558	-0.3531	-0.3505	-0.3478	-0.3451	-0.3425	-0.3398	-0.3372	-0.3345
0.37	-0.3319	-0.3292	-0.3266	-0.3239	-0.3213	-0.3186	-0.3160	-0.3134	-0.3107	-0.3081
0.38	-0.3055	-0.3029	-0.3002	-0.2976	-0.2950	-0.2924	-0.2898	-0.2871	-0.2845	-0.2819
0.39	-0.2793	-0.2767	-0.2741	-0.2715	-0.2689	-0.2663	-0.2637	-0.2611	-0.2585	-0.2559
0.40	-0.2533	-0.2508	-0.2482	-0.2456	-0.2430	-0.2404	-0.2378	-0.2353	-0.2327	-0.2301
0.41	-0.2275	-0.2250	-0.2224	-0.2198	-0.2173	-0.2147	-0.2121	-0.2096	-0.2070	-0.2045
0.42	-0.2019	-0.1993	-0.1968	-0.1942	-0.1917	-0.1891	-0.1866	-0.1840	-0.1815	-0.1789
0.43	-0.1764	-0.1738	-0.1713	-0.1687	-0.1662	-0.1637	-0.1611	-0.1586	-0.1560	-0.1535
0.44	-0.1510	-0.1484	-0.1459	-0.1434	-0.1408	-0.1383	-0.1358	-0.1332	-0.1307	-0.1282
0.45	-0.1257	-0.1231	-0.1206	-0.1181	-0.1156	-0.1130	-0.1105	-0.1080	-0.1055	-0.1030
0.46	-0.1004	-0.0979	-0.0954	-0.0929	-0.0904	-0.0878	-0.0853	-0.0828	-0.0803	-0.0778
0.47	-0.0753	-0.0728	-0.0702	-0.0677	-0.0652	-0.0627	-0.0602	-0.0577	-0.0552	-0.0527
0.48	-0.0502	-0.0476	-0.0451	-0.0426	-0.0401	-0.0376	-0.0351	-0.0326	-0.0301	-0.0276
0.49	-0.0251	-0.0226	-0.0201	-0.0175	-0.0150	-0.0125	-0.0100	-0.0075	-0.0050	-0.0025
0.50	0.0000	0.0025	0.0050	0.0075	0.0100	0.0125	0.0150	0.0175	0.0201	0.0226
0.51	0.0251	0.0276	0.0301	0.0326	0.0351	0.0376	0.0401	0.0426	0.0451	0.0476
0.52	0.0502	0.0527	0.0552	0.0577	0.0602	0.0627	0.0652	0.0677	0.0702	0.0728
0.53	0.0753	0.0778	0.0803	0.0828	0.0853	0.0878	0.0904	0.0929	0.0954	0.0979
0.54	0.1004	0.1030	0.1055	0.1080	0.1105	0.1130	0.1156	0.1181	0.1206	0.1231

Table A1 (Continued)

$p$	0.000	0.001	0.002	0.003	0.004	0.005	0.006	0.007	0.008	0.009
0.55	0.1257	0.1282	0.1307	0.1332	0.1358	0.1383	0.1408	0.1434	0.1459	0.1484
0.56	0.1510	0.1535	0.1560	0.1586	0.1611	0.1637	0.1662	0.1687	0.1713	0.1738
0.57	0.1764	0.1789	0.1815	0.1840	0.1866	0.1891	0.1917	0.1942	0.1968	0.1993
0.58	0.2019	0.2045	0.2070	0.2096	0.2121	0.2147	0.2173	0.2198	0.2224	0.2250
0.59	0.2275	0.2301	0.2327	0.2353	0.2378	0.2404	0.2430	0.2456	0.2482	0.2508
0.60	0.2533	0.2559	0.2585	0.2611	0.2637	0.2663	0.2689	0.2715	0.2741	0.2767
0.61	0.2793	0.2819	0.2845	0.2871	0.2898	0.2924	0.2950	0.2976	0.3002	0.3029
0.62	0.3055	0.3081	0.3107	0.3134	0.3160	0.3186	0.3213	0.3239	0.3266	0.3292
0.63	0.3319	0.3345	0.3372	0.3398	0.3425	0.3451	0.3478	0.3505	0.3531	0.3558
0.64	0.3585	0.3611	0.3638	0.3665	0.3692	0.3719	0.3745	0.3772	0.3799	0.3826
0.65	0.3853	0.3880	0.3907	0.3934	0.3961	0.3989	0.4016	0.4043	0.4070	0.4097
0.66	0.4125	0.4152	0.4179	0.4207	0.4234	0.4261	0.4289	0.4316	0.4344	0.4372
0.67	0.4399	0.4427	0.4454	0.4482	0.4510	0.4538	0.4565	0.4593	0.4621	0.4649
0.68	0.4677	0.4705	0.4733	0.4761	0.4789	0.4817	0.4845	0.4874	0.4902	0.4930
0.69	0.4959	0.4987	0.5015	0.5044	0.5072	0.5101	0.5129	0.5158	0.5187	0.5215
0.70	0.5244	0.5273	0.5302	0.5330	0.5359	0.5388	0.5417	0.5446	0.5476	0.5505
0.71	0.5534	0.5563	0.5592	0.5622	0.5651	0.5681	0.5710	0.5740	0.5769	0.5799
0.72	0.5828	0.5858	0.5888	0.5918	0.5948	0.5978	0.6008	0.6038	0.6068	0.6098
0.73	0.6128	0.6158	0.6189	0.6219	0.6250	0.6280	0.6311	0.6341	0.6372	0.6403
0.74	0.6433	0.6464	0.6495	0.6526	0.6557	0.6588	0.6620	0.6651	0.6682	0.6713
0.75	0.6745	0.6776	0.6808	0.6840	0.6871	0.6903	0.6935	0.6967	0.6999	0.7031
0.76	0.7063	0.7095	0.7128	0.7160	0.7192	0.7225	0.7257	0.7290	0.7323	0.7356
0.77	0.7388	0.7421	0.7454	0.7488	0.7521	0.7554	0.7588	0.7621	0.7655	0.7688
0.78	0.7722	0.7756	0.7790	0.7824	0.7858	0.7892	0.7926	0.7961	0.7995	0.8030
0.79	0.8064	0.8099	0.8134	0.8169	0.8204	0.8239	0.8274	0.8310	0.8345	0.8381
0.80	0.8416	0.8452	0.8488	0.8524	0.8560	0.8596	0.8633	0.8669	0.8705	0.8742
0.81	0.8779	0.8816	0.8853	0.8890	0.8927	0.8965	0.9002	0.9040	0.9078	0.9116
0.82	0.9154	0.9192	0.9230	0.9269	0.9307	0.9346	0.9385	0.9424	0.9463	0.9502

Table A1 (Continued)

$p$	0.000	0.001	0.002	0.003	0.004	0.005	0.006	0.007	0.008	0.009
0.83	0.9542	0.9581	0.9621	0.9661	0.9701	0.9741	0.9782	0.9822	0.9863	0.9904
0.84	0.9945	0.9986	1.0027	1.0069	1.0110	1.0152	1.0194	1.0237	1.0279	1.0322
0.85	1.0364	1.0407	1.0450	1.0494	1.0537	1.0581	1.0625	1.0669	1.0714	1.0758
0.86	1.0803	1.0848	1.0893	1.0939	1.0985	1.1031	1.1077	1.1123	1.1170	1.1217
0.87	1.1264	1.1311	1.1359	1.1407	1.1455	1.1503	1.1552	1.1601	1.1650	1.1700
0.88	1.1750	1.1800	1.1850	1.1901	1.1952	1.2004	1.2055	1.2107	1.2160	1.2212
0.89	1.2265	1.2319	1.2372	1.2426	1.2481	1.2536	1.2591	1.2646	1.2702	1.2759
0.90	1.2816	1.2873	1.2930	1.2988	1.3047	1.3106	1.3165	1.3225	1.3285	1.3346
0.91	1.3408	1.3469	1.3532	1.3595	1.3658	1.3722	1.3787	1.3852	1.3917	1.3984
0.92	1.4051	1.4118	1.4187	1.4255	1.4325	1.4395	1.4466	1.4538	1.4611	1.4684
0.93	1.4758	1.4833	1.4909	1.4985	1.5063	1.5141	1.5220	1.5301	1.5382	1.5464
0.94	1.5548	1.5632	1.5718	1.5805	1.5893	1.5982	1.6072	1.6164	1.6258	1.6352
0.95	1.6449	1.6546	1.6646	1.6747	1.6849	1.6954	1.7060	1.7169	1.7279	1.7392
0.96	1.7507	1.7624	1.7744	1.7866	1.7991	1.8119	1.8250	1.8384	1.8522	1.8663
0.97	1.8808	1.8957	1.9110	1.9268	1.9431	1.9600	1.9774	1.9954	2.0141	2.0335
0.98	2.0537	2.0749	2.0969	2.1201	2.1444	2.1701	2.1973	2.2262	2.2571	2.2904
0.99	2.3263	2.3656	2.4089	2.4573	2.5121	2.5758	2.6521	2.7478	2.8782	3.0902

SOURCE: Generated by R. L. Iman. Used with permission.

\* The entries in this table are quantiles  $z_p$  of the standard normal random variable  $Z$  selected so  $P(Z \leq z_p) = p$  and  $P(Z > z_p) = 1 - p$ . Note that the value of  $p$  to two decimal places determines which row to use; the third decimal place of  $p$  determines which column to use to find  $z_p$ .

TABLE A2 Chi-Squared Distribution\*

k =	p =										
	0.750	0.900	0.950	0.975	0.990	0.995	0.999				
1	1.323	2.706	3.841	5.024	6.635	7.879	10.83				
2	2.773	4.605	5.991	7.378	9.210	10.60	13.82				
3	4.108	6.251	7.815	9.348	11.34	12.84	16.27				
4	5.385	7.779	9.488	11.14	13.28	14.86	18.47				
5	6.626	9.236	11.07	12.83	15.09	16.75	20.51				
6	7.841	10.64	12.59	14.45	16.81	18.55	22.46				
7	9.037	12.02	14.07	16.01	18.48	20.28	24.32				
8	10.22	13.36	15.51	17.53	20.09	21.96	26.13				
9	11.39	14.68	16.92	19.02	21.67	23.59	27.88				
10	12.55	15.99	18.31	20.48	23.21	25.19	29.59				
11	13.70	17.28	19.68	21.92	24.73	26.76	31.26				
12	14.85	18.55	21.03	23.34	26.22	28.30	32.91				
13	15.98	19.81	22.36	24.74	27.69	29.82	34.53				
14	17.12	21.06	23.68	26.12	29.14	31.32	36.12				
15	18.25	22.31	25.00	27.49	30.58	32.80	37.70				
16	19.37	23.54	26.30	28.85	32.00	34.27	39.25				
17	20.49	24.77	27.59	30.19	33.41	35.72	40.79				
18	21.60	25.99	28.87	31.53	34.81	37.16	42.31				
19	22.72	27.20	30.14	32.85	36.19	38.58	43.82				
20	23.83	28.41	31.41	34.17	37.57	40.00	45.32				
21	24.93	29.62	32.67	35.48	38.93	41.40	46.80				
22	26.04	30.81	33.92	36.78	40.29	42.80	48.27				
23	27.14	32.01	35.17	38.08	41.64	44.18	49.73				
24	28.24	33.20	36.42	39.37	42.98	45.56	51.18				
25	29.34	34.38	37.65	40.65	44.31	46.93	52.62				
26	30.43	35.56	38.89	41.92	45.64	48.29	54.05				
27	31.53	36.74	40.11	43.19	46.96	49.64	55.48				
28	32.62	37.92	41.34	44.46	48.28	50.99	56.89				
29	33.71	39.09	42.56	45.72	49.59	52.34	58.30				
30	34.80	40.26	43.77	46.98	50.89	53.67	59.70				
40	45.62	51.81	55.76	59.34	63.69	66.77	73.40				
50	56.33	63.17	67.50	71.42	76.15	79.49	86.66				
60	66.78	74.40	79.08	83.30	88.38	91.95	99.61				
70	77.58	85.53	90.53	95.02	100.4	104.2	112.3				
80	88.13	96.58	101.9	106.6	112.3	116.3	124.8				
90	98.65	107.6	113.1	118.1	124.1	128.3	137.2				
100	109.1	118.5	124.3	129.6	135.8	140.2	149.4				
$\chi_2$	0.675	1.282	1.645	1.960	2.326	2.576	3.090				

For  $k > 100$  use the approximation  $w_k = (0)(z_k + \sqrt{2k} - 1)^2$ , or the more accurate  $w_k =$

$$k \left( 1 - \frac{2}{9k} + z_k \sqrt{\frac{2}{9k}} \right)^3$$

where  $z_k$  is the value from the standardized normal distribution shown in the bottom of the table.

Source: Abridged from Table 8, Vol. I of Pearson and Hartley (1976), with permission from the Biometrika Trustees.

\* The entries in this table are quantiles  $w_k$  of a chi-squared random variable  $W$  with  $k$  degrees of freedom, selected so  $P(W \leq w_k) = p$  and  $P(W > w_k) = 1 - p$ .

TABLE A3 Binomial Distribution\*

n	y	p =									
		0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	
1	0	0.9500	0.9000	0.8500	0.8000	0.7500	0.7000	0.6500	0.6000	0.5500	
1	1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	
2	0	0.9025	0.8100	0.7275	0.6400	0.5635	0.4900	0.4225	0.3600	0.3025	
2	1	0.9975	0.9900	0.9725	0.9600	0.9375	0.9100	0.8775	0.8400	0.7975	
3	0	0.8574	0.7290	0.6141	0.5120	0.4219	0.3430	0.2746	0.2160	0.1664	
3	1	0.9928	0.9720	0.9392	0.8980	0.8438	0.7840	0.7182	0.6480	0.5748	
3	2	0.9999	0.9990	0.9966	0.9920	0.9844	0.9730	0.9571	0.9360	0.9089	
4	0	0.8145	0.6561	0.5220	0.4096	0.3164	0.2401	0.1785	0.1296	0.0915	
4	1	0.9860	0.9477	0.8905	0.8192	0.7383	0.6517	0.5630	0.4752	0.3910	
4	2	0.9995	0.9963	0.9880	0.9728	0.9492	0.9163	0.8735	0.8208	0.7585	
4	3	1.0000	0.9999	0.9995	0.9984	0.9961	0.9919	0.9850	0.9744	0.9590	
5	0	0.7738	0.5905	0.4437	0.3277	0.2373	0.1681	0.1160	0.0778	0.0503	
5	1	0.9774	0.9185	0.8352	0.7373	0.6328	0.5282	0.4284	0.3370	0.2562	
5	2	0.9988	0.9914	0.9734	0.9421	0.8965	0.8369	0.7648	0.6826	0.5931	
5	3	1.0000	0.9995	0.9978	0.9933	0.9844	0.9692	0.9460	0.9130	0.8688	
5	4	1.0000	1.0000	0.9999	0.9997	0.9990	0.9976	0.9947	0.9898	0.9815	
6	0	0.7331	0.5314	0.3771	0.2621	0.1780	0.1176	0.0754	0.0467	0.0277	
6	1	0.9672	0.8857	0.7765	0.6554	0.5339	0.4202	0.3191	0.2333	0.1636	
6	2	0.9978	0.9842	0.9527	0.9011	0.8306	0.7443	0.6471	0.5443	0.4415	
6	3	0.9999	0.9987	0.9941	0.9830	0.9624	0.9295	0.8826	0.8208	0.7447	
6	4	1.0000	0.9999	0.9996	0.9984	0.9954	0.9891	0.9777	0.9590	0.9308	
7	0	1.0000	1.0000	1.0000	0.9999	0.9998	0.9993	0.9982	0.9959	0.9917	
7	1	0.6983	0.4783	0.3206	0.2097	0.1335	0.0824	0.0490	0.0280	0.0152	
7	2	0.9556	0.8503	0.7166	0.5767	0.4449	0.3294	0.2338	0.1586	0.1024	
7	3	0.9962	0.9743	0.9262	0.8520	0.7564	0.6471	0.5323	0.4199	0.3164	
7	4	0.9998	0.9973	0.9879	0.9677	0.9420	0.8740	0.8002	0.7102	0.6083	
7	5	1.0000	0.9998	0.9988	0.9953	0.9871	0.9712	0.9444	0.9037	0.8471	
7	6	1.0000	1.0000	0.9999	0.9996	0.9987	0.9962	0.9910	0.9812	0.9643	
7	7	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9984	0.9963	









TABLE A3 (Continued)

Table with 15 rows and 17 columns. Column headers are n, y, p = 0.50, 0.55, 0.60, 0.65, 0.70, 0.75, 0.80, 0.85, 0.90, 0.95. Rows 0-15 contain numerical data values.

TABLE A3 (Continued)

Table with 18 rows and 17 columns. Column headers are n, y, p = 0.05, 0.10, 0.15, 0.20, 0.25, 0.30, 0.35, 0.40, 0.45. Rows 0-17 contain numerical data values.



TABLE A3 (Continued)

n	y	p = 0.50	0.55	0.60	0.65	0.70	0.75	0.80	0.85	0.90	0.95
19	0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	1	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	2	0.0004	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	3	0.0022	0.0005	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	4	0.0096	0.0028	0.0006	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	5	0.0318	0.0109	0.0031	0.0007	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000
	6	0.0835	0.0342	0.0116	0.0031	0.0006	0.0001	0.0000	0.0000	0.0000	0.0000
	7	0.1796	0.0871	0.0352	0.0114	0.0028	0.0005	0.0000	0.0000	0.0000	0.0000
	8	0.3238	0.1841	0.0885	0.0347	0.0105	0.0023	0.0003	0.0000	0.0000	0.0000
	9	0.5000	0.3290	0.1861	0.0875	0.0326	0.0089	0.0016	0.0001	0.0000	0.0000
	10	0.6762	0.5060	0.3325	0.1855	0.0839	0.0287	0.0075	0.0008	0.0000	0.0000
	11	0.8204	0.6831	0.5122	0.3344	0.1820	0.0775	0.0233	0.0041	0.0003	0.0000
	12	0.9165	0.8273	0.6919	0.5188	0.3345	0.1749	0.0676	0.0163	0.0017	0.0000
	13	0.9682	0.9223	0.8371	0.7032	0.5261	0.3322	0.1631	0.0537	0.0086	0.0002
	14	0.9904	0.9720	0.9304	0.8500	0.7178	0.5346	0.3267	0.1444	0.0352	0.0020
	15	0.9978	0.9973	0.9770	0.9409	0.8668	0.7369	0.5449	0.3159	0.1150	0.0132
	16	0.9996	0.9998	0.9945	0.9830	0.9538	0.8887	0.7631	0.5587	0.2946	0.0665
	17	1.0000	0.9998	0.9992	0.9969	0.9896	0.9690	0.9171	0.8015	0.5797	0.2453
	18	1.0000	1.0000	0.9999	0.9997	0.9989	0.9958	0.9856	0.9544	0.8649	0.6226
	19	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
20	0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	1	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	2	0.0002	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	3	0.0013	0.0003	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	4	0.0059	0.0015	0.0003	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	5	0.0207	0.0064	0.0016	0.0003	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	6	0.0577	0.0214	0.0065	0.0015	0.0003	0.0000	0.0000	0.0000	0.0000	0.0000
	7	0.1316	0.0580	0.0210	0.0060	0.0013	0.0002	0.0000	0.0000	0.0000	0.0000
	8	0.2517	0.1308	0.0565	0.0196	0.0051	0.0009	0.0001	0.0000	0.0000	0.0000
	9	0.4119	0.2493	0.1275	0.0532	0.0171	0.0039	0.0006	0.0000	0.0000	0.0000
	10	0.5981	0.4086	0.2447	0.1218	0.0480	0.0139	0.0026	0.0002	0.0000	0.0000
	11	0.7483	0.5857	0.4044	0.2376	0.1133	0.0409	0.0100	0.0013	0.0001	0.0000
	12	0.8684	0.7480	0.5841	0.3990	0.2277	0.1018	0.0321	0.0059	0.0004	0.0000
	13	0.9423	0.8701	0.7500	0.5834	0.3920	0.2142	0.0867	0.0219	0.0024	0.0000
	14	0.9793	0.9447	0.8744	0.7546	0.5836	0.3828	0.1958	0.0673	0.0113	0.0003
	15	0.9941	0.9811	0.9490	0.8818	0.7625	0.5852	0.3704	0.1702	0.0432	0.0026
	16	0.9987	0.9951	0.9840	0.9556	0.8929	0.7748	0.5886	0.3523	0.1330	0.0159
	17	0.9998	0.9991	0.9879	0.9664	0.9879	0.9645	0.9087	0.7939	0.5951	0.3231
	18	1.0000	0.9999	0.9995	0.9979	0.9974	0.9757	0.9308	0.8244	0.6083	0.2642
	19	1.0000	1.0000	1.0000	0.9998	0.9992	0.9968	0.9885	0.9612	0.8784	0.6415
	20	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

\*  $y$  has the binomial distribution with parameters  $n$  and  $p$ . The entries are the values of  $P(Y \leq y) = \sum_{i=0}^y \binom{n}{i} p^i (1-p)^{n-i}$ , for  $p$  ranging from 0.05 to 0.95. For  $n$  larger than 20, the  $r$ th quantile  $y_r$  of a binomial random variable may be approximated using  $y_r = np + z_r \sqrt{np(1-p)}$ , where  $z_r$  is the  $r$ th quantile of a standard normal random variable, obtained from Table A1.

TABLE A8 Quantiles of the Kruskal-Wallis Test Statistic for Small Sample Sizes\*

Sample Sizes	$W_{.95}$	$W_{.90}$	$W_{.85}$
2, 2, 2	3.7143	4.5714	4.5714
3, 2, 1	3.8571	4.2857	4.2857
3, 2, 2	4.4643	4.5000	5.3571
3, 3, 1	4.0000	4.5714	5.1429
3, 3, 2	4.2500	5.1389	6.2500
3, 3, 3	4.6000	5.0667	6.4889
4, 2, 1	4.0179	4.8214	4.8214
4, 2, 2	4.1667	5.1250	6.0000
4, 3, 1	3.8889	5.0000	5.8333
4, 3, 2	4.4444	5.4000	6.3000
4, 3, 3	4.7000	5.7273	6.7091
4, 4, 1	4.0667	4.8667	6.1667
4, 4, 2	4.4455	5.2364	6.8727
4, 4, 3	4.7730	5.5758	7.1364
4, 4, 4	4.5000	5.6538	7.5385
5, 2, 1	4.0500	4.4500	5.2500
5, 2, 2	4.2933	5.0400	6.1333
5, 3, 1	3.8400	4.8711	6.4000
5, 3, 2	4.4946	5.1055	6.8218
5, 3, 3	4.4121	5.5152	6.9818
5, 4, 1	3.9600	4.8600	6.8400
5, 4, 2	4.5182	5.2682	7.1182
5, 4, 3	4.5231	5.6308	7.3949
5, 4, 4	4.6187	5.6176	7.7440
5, 5, 1	4.0364	4.9091	6.8364
5, 5, 2	4.5077	5.2462	7.2692
5, 5, 3	4.5363	5.6264	7.5429
5, 5, 4	4.5200	5.6429	7.7914
5, 5, 5	4.5000	5.6600	7.9800

Source: Adapted from Inman, Quade, and Alexander (1975), with permission from the American Mathematical Society.

\*The null hypothesis may be rejected at the level  $\alpha$  if the Kruskal-Wallis test statistic, given by Equation 5.2.5, exceeds the  $1 - \alpha$  quantile given in the table.

TABLE A10 Quantiles of Spearman's  $\rho^r$

n	p = 0.900	0.950	0.975	0.990	0.995	0.999
4	0.8000	0.8000	0.9000	0.9000	0.9429	0.9643
5	0.7000	0.8000	0.8286	0.8571	0.8929	0.9286
6	0.6000	0.7114	0.7500	0.8571	0.8571	0.9000
7	0.5357	0.6786	0.7143	0.8095	0.8167	0.8667
8	0.5000	0.6965	0.7667	0.7667	0.8167	0.8667
9	0.4667	0.5833	0.6833	0.7333	0.7818	0.8667
0	0.4424	0.5515	0.6364	0.7000	0.7455	0.8364
1	0.4182	0.5273	0.7455	0.6091	0.6091	0.8112
2	0.3986	0.4965	0.5804	0.5804	0.7203	0.8112
3	0.3791	0.4780	0.5549	0.6429	0.6978	0.7857
4	0.3626	0.4593	0.5341	0.6220	0.6747	0.7670
5	0.3500	0.4429	0.5179	0.6000	0.6500	0.7464
6	0.3382	0.4265	0.5000	0.5794	0.6324	0.7265
7	0.3260	0.4118	0.4853	0.5637	0.6152	0.7083
8	0.3148	0.3994	0.4696	0.5480	0.5975	0.6904
9	0.3070	0.3895	0.4579	0.5333	0.5825	0.6737
10	0.2977	0.3789	0.4451	0.5203	0.5684	0.6584
11	0.2909	0.3688	0.4351	0.5078	0.5545	0.6455
12	0.2829	0.3597	0.4241	0.4963	0.5426	0.6318
13	0.2767	0.3518	0.4150	0.4852	0.5306	0.6186
14	0.2704	0.3435	0.4061	0.4748	0.5200	0.6070
15	0.2646	0.3362	0.3977	0.4654	0.5100	0.5962
16	0.2588	0.3299	0.3894	0.4564	0.5002	0.5856
17	0.2540	0.3236	0.3822	0.4481	0.4915	0.5757
18	0.2490	0.3175	0.3749	0.4401	0.4828	0.5660
19	0.2443	0.3113	0.3685	0.4320	0.4744	0.5567
20	0.2400	0.3059	0.3620	0.4251	0.4665	0.5479

or n greater than 30 the approximate quantiles of  $\rho$  may be obtained from

$$w_p = \frac{z_p}{\sqrt{n-1}}$$

where  $z_p$  is the  $p$ th quantile of a standard normal random variable obtained from Table A1. Source: Adapted from Glaser and Winner (1961), with corrections, with permission from the Biometrika Trustees. The entries in this table are selected quantiles  $w_p$  of the Spearman rank correlation coefficient  $\rho$  when used as a test statistic. The lower quantiles may be obtained from the equation

$$w_p = -w_{1-p}$$

the critical region corresponds to values of  $\rho$  smaller than (or greater than) but not including the approximate quantile. Note that the median of  $\rho$  is 0.

TABLE A11 Quantiles of the Kendall test statistic  $T = N_+ - N_-$ . Quantiles of Kendall's  $\tau$  are given in parentheses. Lower quantiles are the negative of the upper quantiles,  $w_p = -w_{1-p}$ .

n	p = 0.900	0.950	0.975	0.990	0.995
4	4 (0.6667)	4 (0.6667)	6 (1.0000)	6 (1.0000)	6 (1.0000)
5	6 (0.6000)	6 (0.6000)	8 (0.8000)	8 (0.8000)	10 (1.0000)
6	7 (0.4667)	9 (0.6000)	11 (0.7333)	11 (0.7333)	13 (0.8667)
7	9 (0.4286)	11 (0.5238)	13 (0.6190)	15 (0.7143)	17 (0.8095)
8	10 (0.3571)	14 (0.5000)	16 (0.5714)	18 (0.6429)	20 (0.7143)
9	12 (0.3333)	16 (0.4444)	18 (0.5000)	22 (0.6111)	24 (0.6667)
10	15 (0.3333)	19 (0.4222)	21 (0.4667)	25 (0.5556)	27 (0.6000)
11	17 (0.3091)	21 (0.3818)	25 (0.4545)	29 (0.5273)	31 (0.5636)
12	18 (0.2727)	24 (0.3636)	28 (0.4242)	34 (0.5152)	36 (0.5455)
13	22 (0.2821)	26 (0.3333)	32 (0.4103)	38 (0.4872)	42 (0.5285)
14	23 (0.2527)	31 (0.3407)	35 (0.3846)	41 (0.4505)	45 (0.4945)
15	27 (0.2571)	33 (0.3143)	39 (0.3714)	47 (0.4476)	51 (0.4857)
16	28 (0.2333)	36 (0.3000)	44 (0.3667)	50 (0.4167)	56 (0.4667)
17	32 (0.2353)	40 (0.2941)	48 (0.3529)	56 (0.4118)	62 (0.4559)
18	35 (0.2288)	43 (0.2810)	51 (0.3333)	61 (0.3987)	67 (0.4379)
19	37 (0.2164)	47 (0.2749)	55 (0.3216)	65 (0.3801)	73 (0.4269)
20	40 (0.2105)	50 (0.2632)	60 (0.3158)	70 (0.3684)	78 (0.4105)
21	42 (0.2000)	54 (0.2571)	64 (0.3048)	76 (0.3619)	84 (0.4000)
22	45 (0.1948)	59 (0.2554)	69 (0.2987)	81 (0.3506)	89 (0.3853)
23	49 (0.1937)	63 (0.2490)	73 (0.2885)	87 (0.3439)	97 (0.3834)
24	52 (0.1884)	66 (0.2391)	78 (0.2826)	92 (0.3333)	102 (0.3696)
25	56 (0.1867)	70 (0.2333)	84 (0.2800)	98 (0.3267)	108 (0.3600)
26	59 (0.1815)	75 (0.2308)	89 (0.2738)	105 (0.3231)	115 (0.3538)
27	61 (0.1738)	79 (0.2251)	93 (0.2650)	111 (0.3162)	123 (0.3504)
28	66 (0.1746)	84 (0.2222)	98 (0.2593)	116 (0.3069)	128 (0.3386)
29	68 (0.1675)	88 (0.2167)	104 (0.2562)	124 (0.3054)	136 (0.3350)
30	73 (0.1678)	93 (0.2138)	109 (0.2506)	129 (0.2966)	143 (0.3287)
31	75 (0.1613)	97 (0.2086)	115 (0.2473)	135 (0.2903)	149 (0.3204)
32	80 (0.1613)	102 (0.2056)	120 (0.2419)	142 (0.2863)	158 (0.3185)
33	84 (0.1591)	106 (0.2008)	126 (0.2386)	150 (0.2841)	164 (0.3106)
34	87 (0.1551)	111 (0.1979)	131 (0.2335)	155 (0.2763)	173 (0.3084)
35	91 (0.1529)	115 (0.1933)	137 (0.2303)	163 (0.2739)	179 (0.3008)
36	94 (0.1492)	120 (0.1905)	144 (0.2286)	170 (0.2698)	188 (0.2984)
37	98 (0.1471)	126 (0.1892)	150 (0.2252)	176 (0.2643)	198 (0.2943)

TABLE A11 (Continued)

n	p = 0.900	0.950	0.975	0.990	0.995
18	103 (0.1465)	131 (0.1863)	155 (0.2205)	183 (0.2603)	203 (0.2888)
19	107 (0.1444)	137 (0.1849)	161 (0.2173)	191 (0.2578)	211 (0.2848)
20	110 (0.1372)	142 (0.1821)	168 (0.2154)	198 (0.2538)	220 (0.2821)
21	114 (0.1390)	146 (0.1780)	174 (0.2122)	206 (0.2512)	228 (0.2780)
22	119 (0.1382)	151 (0.1754)	181 (0.2102)	213 (0.2474)	235 (0.2729)
23	123 (0.1362)	157 (0.1739)	187 (0.2071)	221 (0.2447)	245 (0.2713)
24	128 (0.1353)	162 (0.1712)	194 (0.2051)	228 (0.2410)	252 (0.2664)
25	132 (0.1333)	168 (0.1697)	200 (0.2020)	236 (0.2383)	262 (0.2646)
26	135 (0.1304)	173 (0.1671)	207 (0.2000)	245 (0.2367)	271 (0.2618)
27	141 (0.1304)	179 (0.1656)	213 (0.1970)	253 (0.2340)	279 (0.2581)
28	144 (0.1277)	186 (0.1649)	220 (0.1950)	260 (0.2305)	288 (0.2553)
29	150 (0.1276)	190 (0.1616)	228 (0.1939)	268 (0.2279)	296 (0.2517)
30	153 (0.1249)	197 (0.1608)	233 (0.1902)	277 (0.2261)	305 (0.2490)
31	159 (0.1247)	203 (0.1592)	241 (0.1890)	285 (0.2235)	315 (0.2471)
32	162 (0.1222)	208 (0.1569)	248 (0.1870)	294 (0.2217)	324 (0.2443)
33	168 (0.1219)	214 (0.1553)	256 (0.1858)	302 (0.2192)	334 (0.2424)
34	173 (0.1209)	221 (0.1544)	263 (0.1838)	311 (0.2173)	343 (0.2397)
35	177 (0.1192)	227 (0.1529)	269 (0.1811)	319 (0.2148)	353 (0.2377)
36	182 (0.1182)	232 (0.1506)	276 (0.1792)	328 (0.2130)	362 (0.2351)
37	186 (0.1165)	240 (0.1504)	284 (0.1779)	336 (0.2105)	372 (0.2331)
38	191 (0.1155)	245 (0.1482)	291 (0.1760)	345 (0.2087)	381 (0.2305)
39	197 (0.1151)	251 (0.1467)	299 (0.1748)	355 (0.2075)	391 (0.2285)
40	202 (0.1141)	258 (0.1458)	306 (0.1729)	364 (0.2056)	402 (0.2271)

or n greater than 60, approximate quantiles of T may be obtained from

$$W_p \approx Z_p \sqrt{\frac{n(n-1)(2n+5)}{18}}$$

where  $Z_p$  is from the standard normal distribution given by Table A1. Approximate quantiles of  $\tau$  may be obtained from

$$W_p \approx Z_p \frac{\sqrt{2(2n+5)}}{3\sqrt{n(n-1)}}$$

critical regions correspond to values of T greater than (or less than) but not including the appropriate quantile. Note that the median of T is 0. Quantiles for  $\tau$  are obtained by dividing the quantiles of T by  $(n-1)/2$ .

Source: Adapted from Table I, Best (1974), with permission from the author.

TABLE A12 Quantiles of the Wilcoxon Signed Ranks Test Statistic

n	W(n+1)/2									
	0	1	2	3	4	5	6	7	8	9
4	0	0	0	0	0	0	0	0	0	0
5	0	0	0	1	3	4	5	6	7.5	15
6	0	0	1	3	4	6	8	9	10.5	21
7	0	1	3	4	6	9	11	12	14	28
8	1	2	4	6	9	12	14	16	18	36
9	2	4	6	9	11	15	18	22	25	45
10	4	6	9	11	15	19	22	25	27.5	55
11	6	8	11	14	18	23	27	30	33	66
12	8	10	14	18	22	28	32	36	39	78
13	10	13	18	22	27	33	38	42	45.5	91
14	13	16	22	26	32	39	44	48	52.5	105
15	16	20	26	31	37	45	51	55	60	120
16	20	24	30	36	43	51	58	63	68	136
17	24	28	35	42	49	58	65	71	76.5	153
18	28	33	41	48	56	66	73	80	85.5	171
19	33	38	47	54	63	74	82	89	95	190
20	38	44	53	61	70	83	91	98	105	210
21	44	50	59	68	78	91	100	108	115.5	231
22	49	56	67	76	87	100	110	119	126.5	253
23	55	63	74	84	95	110	120	130	138	276
24	62	70	82	92	105	120	131	141	150	300
25	69	77	90	101	114	131	143	153	162.5	325
26	76	85	99	111	125	142	155	165	175.5	351
27	84	94	108	120	135	154	167	178	189	378
28	92	102	117	131	146	166	180	192	203	406
29	101	111	127	141	158	178	193	206	217.5	435
30	110	121	138	152	170	191	207	220	232.5	465
31	119	131	148	164	182	205	221	235	248	496
32	129	141	160	176	195	219	236	250	264	528
33	139	152	171	188	208	233	251	266	280.5	561
34	149	163	183	201	222	248	263	279	297.5	595
35	160	175	196	214	236	263	283	299	315	630
36	172	187	209	228	251	279	299	317	333	666
37	184	199	222	242	266	295	316	335	351.5	703
38	196	212	236	257	282	312	334	353	370.5	741
39	208	225	250	272	298	329	352	372	390	780
40	221	239	265	287	314	347	371	391	410	820
41	235	253	280	303	331	365	390	411	430.5	861
42	248	267	295	320	349	384	409	431	451.5	903



TABLE A12 (Continued)

W <sub>0.05</sub>	W <sub>0.10</sub>	W <sub>0.25</sub>	W <sub>0.50</sub>	W <sub>0.75</sub>	W <sub>0.90</sub>	W <sub>0.95</sub>	W <sub>0.975</sub>	W <sub>0.99</sub>	n(n+1)/2	
									z <sub>1</sub>	z <sub>2</sub>
43	263	282	311	337	366	403	429	452	473	946
44	277	297	328	354	385	422	450	473	495	990
45	292	313	344	372	403	442	471	495	517.5	1035
46	308	329	362	390	423	463	492	517	540.5	1081
47	324	346	379	408	442	484	514	540	564	1128
48	340	363	397	428	463	505	536	563	588	1176
49	357	381	416	447	483	527	559	587	612.5	1225
50	374	398	435	467	504	550	583	611	637.5	1275

For n larger than 50, the job quantile w<sub>j</sub> of the Wilcoxon signed rank test statistic may be approximated by w<sub>j</sub> = [n(n+1)/4] + z<sub>j</sub>√n(n+1)/24, where z<sub>j</sub> is the job quantile of a standard normal random variable, obtained from Table A1.  
 Source: Adapted from Harter and Owen (1970), with permission from the American Mathematical Society.  
 \*The entries in this table are quantiles w<sub>j</sub> of the Wilcoxon signed rank test statistic T\*, given by Equation 5.7.3, for selected values of p ≤ 0.50. Quantiles w<sub>j</sub> for p > 0.50 may be computed from the equation

$$w_j = n(n+1)/2 - w_{j-p}$$

where n(n+1)/2 is given in the right hand column in the table. Note that P(T\* < w<sub>j</sub>) = p and P(T\* > w<sub>j</sub>) = 1 - p if H<sub>0</sub> is true. Critical regions correspond to values of T\* less than (or greater than) but not including the appropriate quantile.

TABLE A13 Quantiles of the Kolmogorov Test Statistic\*

n	p = 0.90					p = 0.95					p = 0.975					p = 0.99													
	0.80	0.90	0.95	0.98	0.99	0.80	0.90	0.95	0.98	0.99	0.80	0.90	0.95	0.98	0.99	0.80	0.90	0.95	0.98	0.99									
1	0.900	0.950	0.975	0.990	0.995	0.900	0.950	0.975	0.990	0.995	0.900	0.950	0.975	0.990	0.995	0.900	0.950	0.975	0.990	0.995									
2	0.684	0.776	0.842	0.900	0.929	0.684	0.776	0.842	0.900	0.929	0.684	0.776	0.842	0.900	0.929	0.684	0.776	0.842	0.900	0.929									
3	0.565	0.636	0.708	0.785	0.829	0.565	0.636	0.708	0.785	0.829	0.565	0.636	0.708	0.785	0.829	0.565	0.636	0.708	0.785	0.829									
4	0.493	0.565	0.624	0.689	0.734	0.493	0.565	0.624	0.689	0.734	0.493	0.565	0.624	0.689	0.734	0.493	0.565	0.624	0.689	0.734									
5	0.447	0.509	0.563	0.627	0.669	0.447	0.509	0.563	0.627	0.669	0.447	0.509	0.563	0.627	0.669	0.447	0.509	0.563	0.627	0.669									
6	0.410	0.468	0.519	0.577	0.617	0.410	0.468	0.519	0.577	0.617	0.410	0.468	0.519	0.577	0.617	0.410	0.468	0.519	0.577	0.617									
7	0.381	0.436	0.483	0.538	0.576	0.381	0.436	0.483	0.538	0.576	0.381	0.436	0.483	0.538	0.576	0.381	0.436	0.483	0.538	0.576									
8	0.358	0.410	0.454	0.507	0.542	0.358	0.410	0.454	0.507	0.542	0.358	0.410	0.454	0.507	0.542	0.358	0.410	0.454	0.507	0.542									
9	0.339	0.387	0.430	0.480	0.513	0.339	0.387	0.430	0.480	0.513	0.339	0.387	0.430	0.480	0.513	0.339	0.387	0.430	0.480	0.513									
10	0.323	0.369	0.409	0.457	0.489	0.323	0.369	0.409	0.457	0.489	0.323	0.369	0.409	0.457	0.489	0.323	0.369	0.409	0.457	0.489									
11	0.308	0.352	0.391	0.437	0.468	0.308	0.352	0.391	0.437	0.468	0.308	0.352	0.391	0.437	0.468	0.308	0.352	0.391	0.437	0.468									
12	0.296	0.338	0.375	0.419	0.449	0.296	0.338	0.375	0.419	0.449	0.296	0.338	0.375	0.419	0.449	0.296	0.338	0.375	0.419	0.449									
13	0.285	0.325	0.361	0.404	0.432	0.285	0.325	0.361	0.404	0.432	0.285	0.325	0.361	0.404	0.432	0.285	0.325	0.361	0.404	0.432									
14	0.275	0.314	0.349	0.390	0.418	0.275	0.314	0.349	0.390	0.418	0.275	0.314	0.349	0.390	0.418	0.275	0.314	0.349	0.390	0.418									
15	0.266	0.304	0.338	0.377	0.404	0.266	0.304	0.338	0.377	0.404	0.266	0.304	0.338	0.377	0.404	0.266	0.304	0.338	0.377	0.404									
16	0.258	0.295	0.327	0.366	0.392	0.258	0.295	0.327	0.366	0.392	0.258	0.295	0.327	0.366	0.392	0.258	0.295	0.327	0.366	0.392									
17	0.250	0.286	0.318	0.355	0.381	0.250	0.286	0.318	0.355	0.381	0.250	0.286	0.318	0.355	0.381	0.250	0.286	0.318	0.355	0.381									
18	0.244	0.279	0.309	0.346	0.371	0.244	0.279	0.309	0.346	0.371	0.244	0.279	0.309	0.346	0.371	0.244	0.279	0.309	0.346	0.371									
19	0.237	0.271	0.301	0.337	0.361	0.237	0.271	0.301	0.337	0.361	0.237	0.271	0.301	0.337	0.361	0.237	0.271	0.301	0.337	0.361									
20	0.232	0.265	0.294	0.329	0.352	0.232	0.265	0.294	0.329	0.352	0.232	0.265	0.294	0.329	0.352	0.232	0.265	0.294	0.329	0.352									
Approximation for n > 40																													
					1.07						1.22						1.36						1.52						1.63
					√n						√n						√n						√n						√n

Source: Adapted from Table 1 of Miller (1956). Used with permission of the American Statistical Association.  
 \*The entries in this table are selected quantiles w<sub>j</sub> of the Kolmogorov test statistics T\*, T\*, and T\* as defined by Equation 6.1.1 for two-sided tests and by Equations 6.1.2 and 6.1.3 for one-sided tests. Reject H<sub>0</sub> at the level α if T\* exceeds the 1 - α quantile given in this table. These quantiles are exact for n ≤ 40 in the two-sided test. The other quantiles are approximations that are equal to the exact quantiles in most cases. A better approximation for n > 40 results if (n + √n/10)<sup>1/2</sup> is used instead of √n in the denominator.

Table 2. Table of  $e^{-x}$

$x$	$e^{-x}$	$x$	$e^{-x}$	$x$	$e^{-x}$	$x$	$e^{-x}$
0.00	1.000000	2.60	.074274	5.10	.006097	7.60	.000501
0.10	.904837	2.70	.067206	5.20	.005517	7.70	.000453
0.20	.818731	2.80	.060810	5.30	.004992	7.80	.000410
0.30	.740818	2.90	.055023	5.40	.004517	7.90	.000371
0.40	.670320	3.00	.049787	5.50	.004087	8.00	.000336
0.50	.606531	3.10	.045049	5.60	.003698	8.10	.000304
0.60	.548812	3.20	.040762	5.70	.003346	8.20	.000275
0.70	.496585	3.30	.036883	5.80	.003028	8.30	.000249
0.80	.449329	3.40	.033373	5.90	.002739	8.40	.000225
0.90	.406570	3.50	.030197	6.00	.002479	8.50	.000204
1.00	.367879	3.60	.027324	6.10	.002243	8.60	.000184
1.10	.332871	3.70	.024724	6.20	.002029	8.70	.000167
1.20	.301194	3.80	.022371	6.30	.001836	8.80	.000151
1.30	.272532	3.90	.020242	6.40	.001661	8.90	.000136
1.40	.246597	4.00	.018316	6.50	.001503	9.00	.000123
1.50	.223130	4.10	.016573	6.60	.001360	9.10	.000112
1.60	.201897	4.20	.014996	6.70	.001231	9.20	.000101
1.70	.182684	4.30	.013569	6.80	.001114	9.30	.000091
1.80	.165299	4.40	.012277	6.90	.001008	9.40	.000083
1.90	.149569	4.50	.011109	7.00	.000912	9.50	.000075
2.00	.135335	4.60	.010052	7.10	.000825	9.60	.000068
2.10	.122456	4.70	.009095	7.20	.000747	9.70	.000061
2.20	.110803	4.80	.008230	7.30	.000676	9.80	.000056
2.30	.100259	4.90	.007447	7.40	.000611	9.90	.000050
2.40	.090718	5.00	.006738	7.50	.000553	10.00	.000045
2.50	.082085						

Table 3. Poisson Probabilities

$$P(Y \leq a) = \sum_{y=0}^a \frac{e^{-\lambda} \lambda^y}{y!}$$

$\lambda$	0	1	2	3	4	5	6	7	8	9
0.02	0.980	1.000								
0.04	0.961	0.999	1.000							
0.06	0.942	0.998	1.000							
0.08	0.923	0.997	1.000							
0.10	0.905	0.995	1.000							
0.15	0.861	0.990	0.999	1.000						
0.20	0.819	0.982	0.999	1.000						
0.25	0.779	0.974	0.998	1.000						
0.30	0.741	0.963	0.996	1.000						
0.35	0.705	0.951	0.994	1.000	1.000					
0.40	0.670	0.938	0.992	0.999	1.000	1.000				
0.45	0.638	0.925	0.989	0.999	1.000	1.000	1.000			
0.50	0.607	0.910	0.986	0.998	1.000	1.000	1.000	1.000		
0.55	0.577	0.894	0.982	0.988	1.000	1.000	1.000	1.000	1.000	
0.60	0.549	0.878	0.977	0.997	1.000	1.000	1.000	1.000	1.000	1.000
0.65	0.522	0.861	0.972	0.996	0.999	1.000	1.000	1.000	1.000	1.000
0.70	0.497	0.844	0.966	0.994	0.999	1.000	1.000	1.000	1.000	1.000
0.75	0.472	0.827	0.959	0.993	0.999	1.000	1.000	1.000	1.000	1.000
0.80	0.449	0.809	0.953	0.991	0.999	1.000	1.000	1.000	1.000	1.000
0.85	0.427	0.791	0.945	0.989	0.998	1.000	1.000	1.000	1.000	1.000
0.90	0.407	0.772	0.937	0.987	0.998	1.000	1.000	1.000	1.000	1.000
0.95	0.387	0.754	0.929	0.981	0.997	1.000	1.000	1.000	1.000	1.000
1.00	0.368	0.736	0.920	0.981	0.996	0.999	1.000	1.000	1.000	1.000
1.1	0.333	0.699	0.900	0.974	0.995	0.999	1.000	1.000	1.000	1.000
1.2	0.301	0.663	0.879	0.966	0.992	0.998	1.000	1.000	1.000	1.000
1.3	0.273	0.627	0.857	0.957	0.989	0.998	1.000	1.000	1.000	1.000
1.4	0.247	0.592	0.833	0.946	0.986	0.997	0.999	1.000	1.000	1.000
1.5	0.223	0.558	0.809	0.934	0.981	0.996	0.999	1.000	1.000	1.000
1.6	0.202	0.525	0.783	0.921	0.976	0.994	0.999	1.000	1.000	1.000
1.7	0.183	0.493	0.757	0.907	0.970	0.992	0.998	1.000	1.000	1.000
1.8	0.165	0.463	0.731	0.891	0.964	0.990	0.997	0.999	1.000	1.000
1.9	0.150	0.434	0.704	0.875	0.956	0.987	0.997	0.999	1.000	1.000
2.0	0.135	0.406	0.677	0.857	0.947	0.983	0.995	0.999	1.000	1.000