

UNIVERSITY OF SWAZILAND

FINAL EXAMINATION PAPER 2008

TITLE OF PAPER : NONPARAMETRIC ANALYSIS
COURSE CODE : ST 409
TIME ALLOWED : 2 (TWO) HOURS
**REQUIREMENTS : STATISTICAL TABLES AND
CALCULATOR**
**INSTRUCTIONS : ANSWER ALL QUESTIONS IN SECTION
ONE AND ANY THREE FROM
SECTION TWO**

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

SECTION ONE

ANSWER ALL QUESTIONS

QUESTION ONE

[5 marks, 1 mark each]

- 1) The observed frequencies
 - a) Are always whole numbers
 - b) Can contain fractions or decimal values
 - c) Can contain both positive and negative values
 - d) Both B and C
- 2) The Mann-Whitney U-test provides a nonparametric alternative to the
 - a) Single sample t-test
 - b) Independent measures t-test
 - c) Repeated measures t-test
 - d) Pearson correlation
- 3) A sample of 100 people is classified by gender (male/female) and by whether or not they are registered voters. The sample consists of 60 females, of whom 50 are registered voters, and 40 males of whom 25 are registered voters. If these data were used for a chi-square test for independence, the expected frequency for registered males would be
 - a) 15
 - b) 25
 - c) 30
 - d) 45
- 4) The Wilcoxon signed rank test is an alternative to
 - a) Single sample t-test
 - b) Independent measures t-test
 - c) Pearson correlation
 - d) Repeated measures t-test
- 5) An experimenter wants to simultaneously evaluate two methods for teaching foreign languages and the languages that are being taught, French, German, Spanish and Italian. The results will be obtained through a standardized verbal language test (ratio scale). What is the appropriate test for this data?
 - a) Wilcoxon signed rank test
 - b) Kruskal-Wallis test
 - c) Chi-square test
 - d) Pearson's correlation

QUESTION TWO

[10 marks, 1 point each]

Indicate whether the sentence or statement is TRUE or FALSE.

- 1) Nonparametric tests have no assumptions.
- 2) The Mann-Whitney test is used for repeated-measures studies.
- 3) The same formula is used to compute chi-square for goodness-of-fit test and for the test for independence.
- 4) The null hypothesis for the sign test states that the sample differences will equal zero.
- 5) A nonparametric test should be used on occasions where it is more sensitive than a comparable parametric test.
- 6) The p-value is the probability of (only) observing values of the test statistic more extreme than the observed value of the test statistic given that the null hypothesis is true.

- 7) The McNemar test is used for ordinal data.
- 8) The Kruskal-Wallis test is used for repeated measures studies.
- 9) If a given result is significant with a nonparametric test, and can be examined with a parametric test, a significant result will also be obtained with the parametric test.
- 10) If a significant relationship between two variables exists, the linear correlation coefficient will always detect it.

QUESTION THREE

[25 marks, 5+10+5+5]

Researchers investigated the effect of socio-economic class on physical development of Turkish children. Physical development was classified on a scale of 1 (none) to 5 (fully developed) and the socio-economic class of their parents was assessed on a scale of 1 to 4. The data were as follows:

Socio-economic class of parents	Physical development				
	1	2	3	4	5
1	2	14	28	40	18
2	1	21	25	25	9
3	1	12	12	12	2
4	6	17	34	33	6

- a. Plot these data in a meaningful way and report your initial findings.
- b. Stating clearly your hypotheses, carry out an analysis to test for a relationship between physical development and socio-economic class using as many different categories of physical development as possible, and report your conclusions.
- c. Carry out a further analysis comparing those who are fully developed (stage 5) with those who are not (stages 1-4) and report your conclusion.
- d. Provide an explanation for these two conclusions.
(For any test where you detect a relationship, report on the nature of that relationship.)

SECTION TWO

ANSWER ANY TWO QUESTIONS

QUESTION FOUR

[10 marks]

In a diet test, each of four diet programs is applied to a sample of people. At the end of three weeks, the amount of pounds people lost are shown below.

Diet Program			
1	2	3	4
12	19	16	28
6	10	20	17
18	13	26	22
23	20	19	16
	25		20

Test to determine if there is enough evidence at the 1% significance level to infer that at least two population locations differ. State the hypothesis, critical region(s) and conclusions. Show all calculations.

QUESTION FIVE

[10 marks, 3+7]

The following data give the stroke index for 10 patients before and after treatment. We wish to test the hypothesis that the treatment has no effect.

Before	109,57,53,57,68,72,51,65,52,61
After	56,44,55,40,62,46,48,41,56,49

- i. Calculate the differences, draw a boxplot of these and comment on why a nonparametric test might be preferred.
- ii. Use an appropriate test to see if the treatment has no effect. Use a 5% significance level. State the hypothesis, define the critical region(s) and conclusion. Show all calculations.

QUESTION SIX

[10 marks]

Quality of life scores are often non-normally distributed in healthy populations, because many values tend to be near the upper range of the scale. The SF-36 scale ranges from 0 to 100, with 100 indicating perfect health. In a study measuring the quality of life of patients with wrist fractures, the following SF-36 data are collected:

Patients with wrist fractures	Healthy (unmatched) controls
85	98
87	93
97	99
62	89
75	65
92	100
91	
81	
76	
88	
90	

Perform an appropriate two-sided nonparametric test to examine if subjects with wrist fractures have different quality of life compared to healthy subjects. State the null and alternative hypothesis, critical/rejection region(s) and conclusion. Show all calculations.

TABLE A1 Normal Distribution*

p	Selected values									
	$x_{0.999}$ 3.7190	$x_{0.998}$ 3.7190	$x_{0.997}$ 3.7190	$x_{0.996}$ 3.7190	$x_{0.995}$ 3.7190	$x_{0.994}$ 3.7190	$x_{0.993}$ 3.7190	$x_{0.992}$ 3.7190	$x_{0.991}$ 3.7190	$x_{0.990}$ 3.7190
0.99	-3.0902	-2.8782	-2.7478	-2.6521	-2.5758	-2.5121	-2.4573	-2.4089	-2.3656	
0.91	-2.3263	-2.2904	-2.2571	-2.2262	-2.1973	-2.1701	-2.1444	-2.1201	-2.0969	-2.0749
0.82	-2.0537	-2.0335	-2.0141	-1.9954	-1.9774	-1.9600	-1.9431	-1.9268	-1.9110	-1.8957
0.83	-1.8808	-1.8663	-1.8522	-1.8384	-1.8250	-1.8119	-1.7991	-1.7866	-1.7744	-1.7624
0.84	-1.7507	-1.7372	-1.7239	-1.7109	-1.7060	-1.6964	-1.6849	-1.6747	-1.6646	-1.6546
0.85	-1.6449	-1.6352	-1.6258	-1.6164	-1.6072	-1.5982	-1.5893	-1.5805	-1.5718	-1.5632
0.86	-1.5548	-1.5464	-1.5382	-1.5301	-1.5220	-1.5141	-1.5063	-1.4985	-1.4909	-1.4833
0.87	-1.4738	-1.4664	-1.4611	-1.4538	-1.4466	-1.4395	-1.4325	-1.4255	-1.4187	-1.4118
0.88	-1.4051	-1.3984	-1.3917	-1.3852	-1.3787	-1.3722	-1.3658	-1.3595	-1.3532	-1.3469
0.89	-1.3488	-1.3426	-1.3365	-1.3305	-1.3245	-1.3186	-1.3127	-1.3068	-1.2998	-1.2933
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	-1.1453	-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	-0.8380	-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 A1 (Continued)

p	0.999	0.991	0.982	0.983	0.994	0.985	0.986	0.987	0.988	0.989
0.25	-0.6745	-0.6713	-0.6682	-0.6651	-0.6620	-0.6589	-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	-0.5241	-0.5212	-0.5183	-0.5154	-0.5125	-0.5096	-0.5067	-0.5038	-0.5009	-0.4980
0.31	-0.4937	-0.4908	-0.4879	-0.4850	-0.4821	-0.4792	-0.4763	-0.4734	-0.4705	-0.4676
0.32	-0.4677	-0.4648	-0.4619	-0.4590	-0.4561	-0.4532	-0.4503	-0.4474	-0.4445	-0.4416
0.33	-0.4399	-0.4370	-0.4341	-0.4312	-0.4283	-0.4254	-0.4225	-0.4196	-0.4167	-0.4138
0.34	-0.4125	-0.4096	-0.4067	-0.4038	-0.4009	-0.3980	-0.3951	-0.3922	-0.3893	-0.3864
0.35	-0.3853	-0.3824	-0.3795	-0.3766	-0.3737	-0.3708	-0.3679	-0.3650	-0.3621	-0.3592
0.36	-0.3580	-0.3551	-0.3522	-0.3493	-0.3464	-0.3435	-0.3406	-0.3377	-0.3348	-0.3319
0.37	-0.3319	-0.3290	-0.3261	-0.3232	-0.3203	-0.3174	-0.3145	-0.3116	-0.3087	-0.3058
0.38	-0.3055	-0.3026	-0.3000	-0.2976	-0.2950	-0.2924	-0.2898	-0.2871	-0.2845	-0.2819
0.39	-0.2798	-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	-0.0879	-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 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	0.0000
2	0.0004	0.0001	0.0000	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	0.0000
4	0.0096	0.0028	0.0004	0.0001	0.0000	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	0.0000
6	0.0835	0.0342	0.0116	0.0031	0.0006	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000
7	0.1796	0.0871	0.0332	0.0114	0.0028	0.0005	0.0000	0.0000	0.0000	0.0000	0.0000
8	0.3238	0.1641	0.0685	0.0347	0.0165	0.0033	0.0008	0.0000	0.0000	0.0000	0.0000
9	0.5000	0.2390	0.1061	0.0502	0.0235	0.0099	0.0016	0.0000	0.0000	0.0000	0.0000
10	0.6762	0.3628	0.1628	0.0865	0.0467	0.0209	0.0081	0.0016	0.0000	0.0000	0.0000
11	0.8204	0.4831	0.2122	0.1344	0.0718	0.0323	0.0113	0.0033	0.0004	0.0000	0.0000
12	0.9145	0.6273	0.2871	0.1588	0.0915	0.0417	0.0179	0.0075	0.0018	0.0000	0.0000
13	0.9682	0.8223	0.3871	0.2302	0.1932	0.1031	0.0517	0.0237	0.0086	0.0022	0.0000
14	0.9978	0.9720	0.5294	0.3500	0.2778	0.1546	0.0767	0.0349	0.0119	0.0012	0.0000
15	0.9978	0.9923	0.6779	0.4909	0.4048	0.2769	0.1549	0.0767	0.0349	0.0119	0.0012
16	0.9996	0.9985	0.7945	0.5830	0.4828	0.3807	0.2431	0.1307	0.0446	0.0143	0.0015
17	1.0000	0.9998	0.9072	0.6969	0.5895	0.4817	0.3015	0.1777	0.0643	0.0243	0.0015
18	1.0000	1.0000	0.9999	0.9997	0.9998	0.9998	0.9864	0.8844	0.7877	0.6878	0.5878
19	1.0000	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 $P(Y = y) = \binom{n}{y} p^y (1-p)^{n-y}$ for $p = 0.50, 0.55, 0.60, 0.65, 0.70, 0.75, 0.80, 0.85, 0.90, 0.95$. For a larger than 20, the $P(Y = y)$ of a binomial random variable may be approximated using $P = \phi + \frac{1}{2} \sqrt{\frac{p}{1-p}}$, where ϕ is the phi function of a standard normal random variable, obtained from Table A1.

TABLE A4 Exact Confidence Intervals for the Binomial Parameter p

n	y	90%		95%		97.5%		99%	
		Lower	Upper	Lower	Upper	Lower	Upper	Lower	Upper
1	0	0.000	0.900	0.000	0.900	0.000	0.900	0.000	0.900
2	0	0.000	0.776	0.000	0.825	0.000	0.843	0.000	0.879
3	0	0.000	0.678	0.000	0.713	0.000	0.707	0.000	0.757
4	0	0.000	0.594	0.000	0.613	0.000	0.590	0.000	0.629
5	0	0.000	0.521	0.000	0.521	0.000	0.521	0.000	0.521
6	0	0.000	0.458	0.000	0.458	0.000	0.458	0.000	0.458
7	0	0.000	0.404	0.000	0.404	0.000	0.404	0.000	0.404
8	0	0.000	0.358	0.000	0.358	0.000	0.358	0.000	0.358
9	0	0.000	0.319	0.000	0.319	0.000	0.319	0.000	0.319
10	0	0.000	0.285	0.000	0.285	0.000	0.285	0.000	0.285
11	0	0.000	0.255	0.000	0.255	0.000	0.255	0.000	0.255
12	0	0.000	0.228	0.000	0.228	0.000	0.228	0.000	0.228
13	0	0.000	0.204	0.000	0.204	0.000	0.204	0.000	0.204
14	0	0.000	0.182	0.000	0.182	0.000	0.182	0.000	0.182
15	0	0.000	0.162	0.000	0.162	0.000	0.162	0.000	0.162
16	0	0.000	0.144	0.000	0.144	0.000	0.144	0.000	0.144
17	0	0.000	0.128	0.000	0.128	0.000	0.128	0.000	0.128
18	0	0.000	0.114	0.000	0.114	0.000	0.114	0.000	0.114
19	0	0.000	0.101	0.000	0.101	0.000	0.101	0.000	0.101
20	0	0.000	0.090	0.000	0.090	0.000	0.090	0.000	0.090

TABLE A7 (Continued)

n	p	m=2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	
17	0.001	153	154	155	156	157	158	159	160	161	162	163	164	165	166	167	168	169	170	171	172
	0.005	153	154	155	156	157	158	159	160	161	162	163	164	165	166	167	168	169	170	171	172
	0.01	154	155	156	157	158	159	160	161	162	163	164	165	166	167	168	169	170	171	172	173
	0.025	154	155	156	157	158	159	160	161	162	163	164	165	166	167	168	169	170	171	172	173
	0.05	155	156	157	158	159	160	161	162	163	164	165	166	167	168	169	170	171	172	173	174
10	0.001	171	172	173	174	175	176	177	178	179	180	181	182	183	184	185	186	187	188	189	190
	0.005	171	172	173	174	175	176	177	178	179	180	181	182	183	184	185	186	187	188	189	190
	0.01	172	173	174	175	176	177	178	179	180	181	182	183	184	185	186	187	188	189	190	191
	0.025	172	173	174	175	176	177	178	179	180	181	182	183	184	185	186	187	188	189	190	191
	0.05	173	174	175	176	177	178	179	180	181	182	183	184	185	186	187	188	189	190	191	192
10	0.001	176	177	178	179	180	181	182	183	184	185	186	187	188	189	190	191	192	193	194	195
	0.005	176	177	178	179	180	181	182	183	184	185	186	187	188	189	190	191	192	193	194	195
	0.01	177	178	179	180	181	182	183	184	185	186	187	188	189	190	191	192	193	194	195	196
	0.025	177	178	179	180	181	182	183	184	185	186	187	188	189	190	191	192	193	194	195	196
	0.05	178	179	180	181	182	183	184	185	186	187	188	189	190	191	192	193	194	195	196	197
10	0.001	190	191	192	193	194	195	196	197	198	199	200	201	202	203	204	205	206	207	208	209
	0.005	190	191	192	193	194	195	196	197	198	199	200	201	202	203	204	205	206	207	208	209
	0.01	191	192	193	194	195	196	197	198	199	200	201	202	203	204	205	206	207	208	209	210
	0.025	191	192	193	194	195	196	197	198	199	200	201	202	203	204	205	206	207	208	209	210
	0.05	192	193	194	195	196	197	198	199	200	201	202	203	204	205	206	207	208	209	210	211
20	0.001	210	211	212	213	214	215	216	217	218	219	220	221	222	223	224	225	226	227	228	229
	0.005	211	212	213	214	215	216	217	218	219	220	221	222	223	224	225	226	227	228	229	230
	0.01	212	213	214	215	216	217	218	219	220	221	222	223	224	225	226	227	228	229	230	231
	0.025	212	213	214	215	216	217	218	219	220	221	222	223	224	225	226	227	228	229	230	231
	0.05	213	214	215	216	217	218	219	220	221	222	223	224	225	226	227	228	229	230	231	232

For n or m greater than 20, the job specific u_p of the Mann-Whitney test statistic may be approximated by

$$u_p = n(N+1)/2 + z_p \sqrt{nm(N+1)/12}$$

where z_p is the job specific of a standard normal random variable, obtained from Table A1, and where $N = m + n$.

*The entries in this table are quantiles u_p of the Mann-Whitney test statistic T , given by Equation E.1.1, for selected values of p . None that $P(T < u_p) = p$. Upper quantiles may be found from the equation

$$u_p = n(m + n + 1) - u_{1-p}$$

Critical regions correspond to values of T less than (or greater than) but not equal to the appropriate quantile.

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

Sample Sizes	$W_{1-\alpha}$	$W_{1-\alpha}$	$W_{1-\alpha}$
2, 2, 2	2.7143	4.5714	4.5714
2, 2, 1	2.8571	4.2857	4.2857
2, 2, 2	4.4443	4.5000	5.3571
2, 2, 1	4.0000	4.5714	5.1429
2, 2, 2	4.0000	5.1389	6.2500
2, 2, 1	4.0179	4.8214	4.8214
2, 2, 2	4.1667	5.1250	6.0000
2, 2, 1	2.8889	5.0000	5.8333
2, 2, 2	4.4444	5.4000	6.3000
2, 2, 1	4.7000	5.7273	6.7091
2, 2, 2	4.8647	4.8647	6.1667
2, 2, 1	4.4483	5.2144	6.0727
2, 2, 2	4.7726	5.5750	7.1364
2, 2, 1	4.0000	5.6538	7.2385
2, 2, 2	4.5000	4.4500	5.2500
2, 2, 1	2.8908	4.8711	6.1323
2, 2, 2	4.4946	5.1053	6.0000
2, 2, 1	4.4121	5.3153	6.8218
2, 2, 2	3.8600	4.8500	6.9818
2, 2, 1	4.5182	5.2482	6.8400
2, 2, 2	4.8231	6.2000	7.1182
2, 2, 1	4.6187	5.6176	7.2949
2, 2, 2	4.8944	4.9091	6.8264
2, 2, 1	4.8877	5.2482	7.2592
2, 2, 2	4.8263	5.5244	7.5429
2, 2, 1	4.8200	5.4529	7.2714
2, 2, 2	4.8088	5.6600	7.9800

Source: Adapted from Linn, Clark, and Alexander (1973), with permission from the American Psychologist.

*The null hypothesis may be rejected at the level α if the Kruskal-Wallis test statistic, given by Equation E.1.1, exceeds the $1 - \alpha$ quantile given in this table.

TABLE A10 Quantiles of Spearman's ρ

n	$p = 0.995$	0.990	0.975	0.950	0.925	0.900
4	0.8000	0.8000	0.9000	0.9000	0.9400	0.9443
5	0.7000	0.7000	0.8200	0.8200	0.8700	0.8706
6	0.6000	0.6000	0.7714	0.7714	0.8071	0.8071
7	0.5000	0.5000	0.7396	0.7396	0.7698	0.7698
8	0.4000	0.4000	0.7143	0.7143	0.7367	0.7367
9	0.3000	0.3000	0.6933	0.6933	0.7118	0.7118
10	0.2000	0.2000	0.6751	0.6751	0.6944	0.6944
11	0.1000	0.1000	0.6594	0.6594	0.6791	0.6791
12	0.0000	0.0000	0.6458	0.6458	0.6654	0.6654
13	0.2471	0.2471	0.6341	0.6341	0.6537	0.6537
14	0.2436	0.2436	0.6241	0.6241	0.6437	0.6437
15	0.2390	0.2390	0.6157	0.6157	0.6344	0.6344
16	0.2352	0.2352	0.6085	0.6085	0.6264	0.6264
17	0.2320	0.2320	0.6023	0.6023	0.6193	0.6193
18	0.2148	0.2148	0.5974	0.5974	0.6130	0.6130
19	0.2070	0.2070	0.5935	0.5935	0.6073	0.6073
20	0.2017	0.2017	0.5902	0.5902	0.6024	0.6024
21	0.2000	0.2000	0.5874	0.5874	0.5981	0.5981
22	0.2000	0.2000	0.5851	0.5851	0.5943	0.5943
23	0.2000	0.2000	0.5831	0.5831	0.5910	0.5910
24	0.2000	0.2000	0.5813	0.5813	0.5882	0.5882
25	0.2000	0.2000	0.5798	0.5798	0.5858	0.5858
26	0.2000	0.2000	0.5784	0.5784	0.5837	0.5837
27	0.2000	0.2000	0.5771	0.5771	0.5818	0.5818
28	0.2000	0.2000	0.5759	0.5759	0.5801	0.5801
29	0.2000	0.2000	0.5748	0.5748	0.5785	0.5785
30	0.2000	0.2000	0.5738	0.5738	0.5770	0.5770

For n greater than 30 the approximate quantiles of ρ may be obtained from

$$\rho \approx \frac{1}{\sqrt{1-n}}$$

where n is the joint quantile of a standard normal random variable obtained from Table A1.

Source: Adapted from Glasser and Wilcox (1981), with corrections, with permission from the American Statistician.

*The entries in this table are selected quantiles of the Spearman rank correlation coefficient ρ when used as a test statistic. The lower quantiles may be obtained from the equation

$$\rho = -\rho^*$$

The critical region corresponds to values of ρ smaller than (or greater than) but not including the upper (lower) quantile. Note that the median of ρ is 0.

TABLE A11 Quantiles of the Kendall test statistic $T = N_c - N_d$. Quantiles of Kendall's τ are given in parentheses. Lower quantiles are the negative of the upper quantiles, $\tau_0 = -\tau_{1-p}$.

n	$p = 0.995$	0.990	0.975	0.950	0.925
4	4 (0.6667)	4 (0.6667)	6 (1.0000)	6 (1.0000)	6 (1.0000)
5	5 (0.8000)	5 (0.8000)	8 (1.3333)	8 (1.3333)	8 (1.3333)
6	6 (0.9000)	6 (0.9000)	11 (0.8333)	11 (0.8333)	11 (0.8333)
7	7 (0.8571)	7 (0.8571)	13 (0.8571)	13 (0.8571)	13 (0.8571)
8	8 (0.8000)	8 (0.8000)	14 (0.8000)	14 (0.8000)	14 (0.8000)
9	9 (0.7500)	9 (0.7500)	16 (0.7500)	16 (0.7500)	16 (0.7500)
10	10 (0.7000)	10 (0.7000)	18 (0.7000)	18 (0.7000)	18 (0.7000)
11	11 (0.6667)	11 (0.6667)	19 (0.6667)	19 (0.6667)	19 (0.6667)
12	12 (0.6000)	12 (0.6000)	21 (0.6000)	21 (0.6000)	21 (0.6000)
13	13 (0.5714)	13 (0.5714)	22 (0.5714)	22 (0.5714)	22 (0.5714)
14	14 (0.5000)	14 (0.5000)	24 (0.5000)	24 (0.5000)	24 (0.5000)
15	15 (0.4762)	15 (0.4762)	25 (0.4762)	25 (0.4762)	25 (0.4762)
16	16 (0.4000)	16 (0.4000)	27 (0.4000)	27 (0.4000)	27 (0.4000)
17	17 (0.3846)	17 (0.3846)	28 (0.3846)	28 (0.3846)	28 (0.3846)
18	18 (0.3333)	18 (0.3333)	30 (0.3333)	30 (0.3333)	30 (0.3333)
19	19 (0.3158)	19 (0.3158)	31 (0.3158)	31 (0.3158)	31 (0.3158)
20	20 (0.3000)	20 (0.3000)	32 (0.3000)	32 (0.3000)	32 (0.3000)
21	21 (0.2857)	21 (0.2857)	33 (0.2857)	33 (0.2857)	33 (0.2857)
22	22 (0.2727)	22 (0.2727)	34 (0.2727)	34 (0.2727)	34 (0.2727)
23	23 (0.2609)	23 (0.2609)	35 (0.2609)	35 (0.2609)	35 (0.2609)
24	24 (0.2500)	24 (0.2500)	36 (0.2500)	36 (0.2500)	36 (0.2500)
25	25 (0.2400)	25 (0.2400)	37 (0.2400)	37 (0.2400)	37 (0.2400)
26	26 (0.2308)	26 (0.2308)	38 (0.2308)	38 (0.2308)	38 (0.2308)
27	27 (0.2222)	27 (0.2222)	39 (0.2222)	39 (0.2222)	39 (0.2222)
28	28 (0.2143)	28 (0.2143)	40 (0.2143)	40 (0.2143)	40 (0.2143)
29	29 (0.2070)	29 (0.2070)	41 (0.2070)	41 (0.2070)	41 (0.2070)
30	30 (0.2000)	30 (0.2000)	42 (0.2000)	42 (0.2000)	42 (0.2000)
31	31 (0.1935)	31 (0.1935)	43 (0.1935)	43 (0.1935)	43 (0.1935)
32	32 (0.1875)	32 (0.1875)	44 (0.1875)	44 (0.1875)	44 (0.1875)
33	33 (0.1818)	33 (0.1818)	45 (0.1818)	45 (0.1818)	45 (0.1818)
34	34 (0.1764)	34 (0.1764)	46 (0.1764)	46 (0.1764)	46 (0.1764)
35	35 (0.1714)	35 (0.1714)	47 (0.1714)	47 (0.1714)	47 (0.1714)
36	36 (0.1667)	36 (0.1667)	48 (0.1667)	48 (0.1667)	48 (0.1667)
37	37 (0.1623)	37 (0.1623)	49 (0.1623)	49 (0.1623)	49 (0.1623)
38	38 (0.1581)	38 (0.1581)	50 (0.1581)	50 (0.1581)	50 (0.1581)
39	39 (0.1540)	39 (0.1540)	51 (0.1540)	51 (0.1540)	51 (0.1540)
40	40 (0.1500)	40 (0.1500)	52 (0.1500)	52 (0.1500)	52 (0.1500)
41	41 (0.1462)	41 (0.1462)	53 (0.1462)	53 (0.1462)	53 (0.1462)
42	42 (0.1426)	42 (0.1426)	54 (0.1426)	54 (0.1426)	54 (0.1426)
43	43 (0.1391)	43 (0.1391)	55 (0.1391)	55 (0.1391)	55 (0.1391)
44	44 (0.1357)	44 (0.1357)	56 (0.1357)	56 (0.1357)	56 (0.1357)
45	45 (0.1324)	45 (0.1324)	57 (0.1324)	57 (0.1324)	57 (0.1324)
46	46 (0.1292)	46 (0.1292)	58 (0.1292)	58 (0.1292)	58 (0.1292)
47	47 (0.1261)	47 (0.1261)	59 (0.1261)	59 (0.1261)	59 (0.1261)
48	48 (0.1231)	48 (0.1231)	60 (0.1231)	60 (0.1231)	60 (0.1231)
49	49 (0.1202)	49 (0.1202)	61 (0.1202)	61 (0.1202)	61 (0.1202)
50	50 (0.1174)	50 (0.1174)	62 (0.1174)	62 (0.1174)	62 (0.1174)
51	51 (0.1147)	51 (0.1147)	63 (0.1147)	63 (0.1147)	63 (0.1147)
52	52 (0.1121)	52 (0.1121)	64 (0.1121)	64 (0.1121)	64 (0.1121)
53	53 (0.1096)	53 (0.1096)	65 (0.1096)	65 (0.1096)	65 (0.1096)
54	54 (0.1071)	54 (0.1071)	66 (0.1071)	66 (0.1071)	66 (0.1071)
55	55 (0.1047)	55 (0.1047)	67 (0.1047)	67 (0.1047)	67 (0.1047)
56	56 (0.1023)	56 (0.1023)	68 (0.1023)	68 (0.1023)	68 (0.1023)
57	57 (0.1000)	57 (0.1000)	69 (0.1000)	69 (0.1000)	69 (0.1000)
58	58 (0.0977)	58 (0.0977)	70 (0.0977)	70 (0.0977)	70 (0.0977)
59	59 (0.0955)	59 (0.0955)	71 (0.0955)	71 (0.0955)	71 (0.0955)
60	60 (0.0933)	60 (0.0933)	72 (0.0933)	72 (0.0933)	72 (0.0933)
61	61 (0.0911)	61 (0.0911)	73 (0.0911)	73 (0.0911)	73 (0.0911)
62	62 (0.0890)	62 (0.0890)	74 (0.0890)	74 (0.0890)	74 (0.0890)
63	63 (0.0869)	63 (0.0869)	75 (0.0869)	75 (0.0869)	75 (0.0869)
64	64 (0.0849)	64 (0.0849)	76 (0.0849)	76 (0.0849)	76 (0.0849)
65	65 (0.0829)	65 (0.0829)	77 (0.0829)	77 (0.0829)	77 (0.0829)
66	66 (0.0809)	66 (0.0809)	78 (0.0809)	78 (0.0809)	78 (0.0809)
67	67 (0.0789)	67 (0.0789)	79 (0.0789)	79 (0.0789)	79 (0.0789)
68	68 (0.0770)	68 (0.0770)	80 (0.0770)	80 (0.0770)	80 (0.0770)
69	69 (0.0751)	69 (0.0751)	81 (0.0751)	81 (0.0751)	81 (0.0751)
70	70 (0.0732)	70 (0.0732)	82 (0.0732)	82 (0.0732)	82 (0.0732)
71	71 (0.0713)	71 (0.0713)	83 (0.0713)	83 (0.0713)	83 (0.0713)
72	72 (0.0694)	72 (0.0694)	84 (0.0694)	84 (0.0694)	84 (0.0694)
73	73 (0.0675)	73 (0.0675)	85 (0.0675)	85 (0.0675)	85 (0.0675)
74	74 (0.0656)	74 (0.0656)	86 (0.0656)	86 (0.0656)	86 (0.0656)
75	75 (0.0637)	75 (0.0637)	87 (0.0637)	87 (0.0637)	87 (0.0637)
76	76 (0.0618)	76 (0.0618)	88 (0.0618)	88 (0.0618)	88 (0.0618)
77	77 (0.0600)	77 (0.0600)	89 (0.0600)	89 (0.0600)	89 (0.0600)
78	78 (0.0581)	78 (0.0581)	90 (0.0581)	90 (0.0581)	90 (0.0581)
79	79 (0.0562)	79 (0.0562)	91 (0.0562)	91 (0.0562)	91 (0.0562)
80	80 (0.0543)	80 (0.0543)	92 (0.0543)	92 (0.0543)	92 (0.0543)