## UNIVERSITY OF SWAZILAND

## SUPPLEMENTARY EXAMINATION PAPER 2016

| TITLE OF PAPER | $:$ SAMPLE SURVEY THEORY |
| :--- | :--- |
| COURSE CODE | $:$ ST306 |
| TIME ALLOWED | $:$ TWO (2) HOURS |
| REQUIREMENTS | $:$ CALCULATOR AND STATISTICAL TABLES |
| INSTRUCTIONS | $:$ ANSWER ANY THREE QUESTIONS |

## Question 1

[20 marks, 12+8]
(a) There are about 80,000 public schools, $23 \%$ of them in central cities, $24 \%$ in non-central urban areas, $25 \%$ in towns, and $28 \%$ in rural areas. We regard these 4 types of locations as strata, and wish to estimate the average yearly income earned by teachers. Assume that the standard deviations of yearly income in these strata are respectively $S_{1}=4200, S_{2}=3000, S_{3}=1900$, and $S_{4}=2400$. Find the optimal stratum sample-sizes for a stratified sample of total size $n=1000$ schools to estimate average yearly income, and find the theoretical MSE for the unbiased estimator to be derived from that stratified sample.
(b) For a health survey of a large population, estimates are wanted for two proportions, each measuring the yearly incidence of a disease? For designing the sample, we guess that one occurs with a frequency of 50 percent and the other with a frequency of only 1 percent. To obtain the same standard error of $\frac{1}{2}$ percent, how large an srs is needed for each disease. The large difference in the needed $n$ causes a re-evaluation of the requirements. Now the same coefficient of variation of 0.05 is declared desirable for each disease; how large a sample is needed for each disease?

## Question 2

[20 marks, 10+10]
A campus population of size $N=9000$ is to be surveyed by a stratified sample for the prevalence of a certain disease, based upon three strata of respective sizes $N_{h}=1000,3000,5000$ for $h=1,2,3$. The costs of sampling individuals from these strata are estimated to be respectively 40,20 , and 10 Swazi Emalangeni (SZL) per person. The campus health authorities believe that roughly $1 \%$ of stratum $1,5 \%$ of stratum 2 , and $12 \%$ of stratum 3 will test positive for the disease.
(a) What is the optimal number of individuals to sample in each stratum if the total budget for datacollection in the survey is $S Z L 20000$.
(b) Suppose that the same population were to be sampled by SRS. About how much would the SRS cost if you want to achieve the same MSE as in (a) in estimating the proportion of the population who have the disease?

## Question 3

[20 marks, $6+6+8]$
A village contains 175 children. Dr. Jones takes a SRS of 17 of them and counts the cavities in each ones mouth, finding the frequency table:

| Number of Cavities | 0 | 1 | 2 | 3 | 4 | 5 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Number of Children | 5 | 4 | 2 | 3 | 2 | 1 |

Dr. Smith examines all 175 childrens mouths and records that 55 have no cavities. Estimate the total number of cavities in the villages children using
(a) only Dr. Jones data,
(b) both Dr. Jones and Dr. Smiths data.
(c) Give approximately unbiased estimates for the variances of your (approximately) unbiased estimators in both (a) and (b).

## Question 4

(a) An investigator wishes to estimate the total number of trees on a 250 -acre plantation. She divides the plantation into $1000 \frac{1}{4}$-acre plots. She has aerial photographs from which she can easily estimate the total number of trees on each plot. She counts the actual number of trees on an SRS of 10 plots in order to calibrate her estimates from the photographs. Based on the aerial photographs, she estimates there are a total of 23100 trees on the whole plantation or 23.1 per plot. For the SRS of ten plots, she finds the following:

| Plot | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| Actual Number Trees | 25 | 15 | 22 | 24 | 13 | 18 | 35 | 30 | 10 | 29 |
| Photo Estimate | 23 | 14 | 20 | 25 | 12 | 18 | 30 | 27 | 8 | 31 |

(i) Draw a scatterplot of the data. Does it appear that a SRS estimate or ratio estimate is appropriate or should a regression estimate be used and why?
(ii) Use the appropriate method to estimate the total number of trees and its associated standard error.
(b) In a district containing 4000 houses the percentage of owned houses is to be estimated with a standard error of not more than $2 \%$ and the percentage of two-car households with a standard error of not more than $1 \%$. The true percentage of owners is thought to lie between 45 an $65 \%$ and the percentage of two-car households between 5 and $10 \%$. How large a sample is necessary to satisfy both aims?

## Question 5

[20 marks, 15+5]
(a) A sociologist wants to estimate the average per capita income in a certain small city. As no list of resident adults is available, she decides that each of the city blocks will be considered one cluster. The clusters are numbered on a city map from 1 to 415 , and the experimenter decides she has enough time and money to sample $n=25$ clusters where every household will be interviewed within the clusters (blocks) chosen. The data on the next table give the number of residents and the total income for each of the 25 blocks sampled.

| Cluster | Number of <br> Residents, <br> $i$ | Total Income <br> per Cluster, | Cluster <br> $M_{i}$ | $y_{i}$ | Number of <br> Residents, <br> $M_{i}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | | Total Income <br> per Cluster, |
| :---: |
| 1 |

Given that $M=2500$ residents, use these data to estimate the (unbiased) average per capita income in the city and its associated standard error.
(b) A survey of the $9^{\text {th }}$ graders in Ndunayithini is intended to determine the proportion intending to go to a four-year college. A preliminary estimate of $p=0.55$ was obtained from a small informal survey. How large must the survey be to provide an estimator with error at most 0.05 with probability at least $99 \%$ ?

$$
\begin{aligned}
& s^{2}=\frac{\sum_{i=1}^{n}\left(y_{i}-\bar{y}\right)^{2}}{n-1} \\
& \hat{\mu}_{\text {srs }}=\bar{y} \\
& \hat{\tau}_{s r s}=N \hat{\mu}_{s r s} \\
& \hat{p}_{s r g}=\sum_{i=1}^{n} \frac{y_{i}}{n} \\
& \hat{\tau}_{h h}=\frac{1}{n} \sum_{i=1}^{n} \frac{y_{i}}{p_{i}} \\
& \hat{\mu}_{h h}=\frac{\hat{\tau}_{h h}}{N} \\
& \hat{\tau}_{h t}=\sum_{i=1}^{\nu} \frac{y_{i}}{\pi_{i}} \\
& \hat{\mu}_{h t}=\frac{\hat{\tau}_{h t}}{N} \\
& \hat{r}=\frac{\sum_{i=1}^{n} y_{i}}{\sum_{i=1}^{n} x_{i}} \\
& \hat{\mu}_{r}=r \mu_{x} \\
& \hat{\tau}_{r}=N r \mu_{x}=r \tau_{x} \\
& \hat{\mu}_{L}=a+b \mu_{x} \\
& \hat{\tau}_{L}=N \mu_{L} \\
& \hat{\mu}_{s t r}=\sum_{h=1}^{L} \frac{N_{h}}{N} \bar{y}_{h} \\
& \hat{\tau}_{s t r}=N \hat{\mu}_{s t r} \\
& \hat{p}_{s t r}=\sum_{h=1}^{L} \frac{N_{h}}{N} \hat{p}_{h} \\
& \hat{\mu}_{p s t r}=\sum_{h=1}^{L} w_{h} \bar{y}_{h} \\
& \sum_{i=1}^{n}\left(y_{i}-\bar{y}\right)^{2}=\sum_{i=1}^{n} y_{i}^{2}-\frac{\sum_{i=1}^{n} y_{i}}{n} \\
& \hat{\mathrm{~V}}\left(\hat{\mu}_{s r s}\right)=\left(\frac{N-n}{N}\right) \frac{s^{2}}{n} \\
& \hat{V}\left(\hat{\tau}_{s r s}\right)=N^{2} \hat{V}\left(\hat{\mu}_{s r s}\right) \\
& \left(\frac{N-n}{N}\right) \frac{\hat{p}(1-\hat{p})}{n-1}\left(\frac{N-n}{N}\right) \\
& \hat{\mathrm{V}}\left(\hat{\mu}_{h h}\right)=\frac{1}{n(n-1)} \sum_{i=1}^{n}\left(\frac{y_{i}}{p_{i}}-\hat{\tau}_{h h}\right) \\
& \hat{V}\left(\hat{\mu}_{h h}\right)=\frac{1}{N^{2}} \hat{V}\left(\hat{\tau}_{h h}\right) \\
& \hat{\mathrm{V}}\left(\hat{\tau}_{h t}\right)=\sum_{i=1}^{\nu *}\left(\frac{1}{\pi_{i}^{2}}-\frac{1}{\pi_{i}}\right) y_{i}^{2}+ \\
& 2 \sum_{i=1}^{\nu} \sum_{j>i}^{\nu}\left(\frac{1}{\pi_{i} \pi_{j}}-\frac{1}{\pi_{i j}}\right) y_{i} y_{j} \\
& \hat{V}\left(\hat{\mu}_{h t}\right)=\frac{1}{N^{2}} \hat{V}\left(\hat{\tau}_{h t}\right) \\
& \hat{\mathrm{V}}(\hat{r})=\left(\frac{N-n}{N n \mu_{x}^{2}}\right) \frac{\sum_{i=1}^{n}\left(y_{i}-r x_{i}\right)^{2}}{n-1} \\
& \hat{\mathrm{~V}}\left(\hat{\mu}_{r}\right)=\left(\frac{N-n}{N n}\right) \frac{\sum_{i=1}^{n}\left(y_{i}-r x_{i}\right)^{2}}{n-1} \\
& \hat{\mathrm{~V}}\left(\hat{\tau}_{r}\right)=\frac{N(N-n)}{n} \frac{\sum_{i=1}^{n}\left(y_{i}-r x_{i}\right)^{2}}{n-1} \\
& \hat{\mathrm{~V}}\left(\hat{\mu}_{L}\right)=\frac{N-n}{N n(n-1)} \sum_{i=1}^{n}\left(y_{i}-a-b x_{i}\right)^{2} \\
& \hat{\mathrm{~V}}\left(\hat{\tau}_{L}\right)=\frac{N(N-n)}{n(n-1)} \sum_{i=1}^{n}\left(y_{i}-a-b x_{i}\right)^{2} \\
& \hat{V}\left(\hat{\mu}_{s t r}\right)=\frac{1}{N^{2}} \sum_{h=1}^{L} N_{h}^{2}\left(\frac{N_{h}-n_{h}}{N_{h}}\right) \frac{s_{h}^{2}}{n_{h}} \\
& \hat{\mathrm{~V}}\left(\hat{\tau}_{s t r}\right)=N^{2} \hat{\mathrm{~V}}\left(\hat{\mu}_{s t r}\right) \\
& \hat{\mathrm{V}}\left(\hat{p}_{s t r}\right)=\frac{1}{N^{2}} \sum_{h=1}^{L} N_{h}^{2}\left(\frac{N_{h}-n_{h}}{N_{h}}\right)\left(\frac{\hat{p}_{h}\left(1-\hat{p}_{h}\right)}{n_{h}-1}\right) \\
& \hat{\mathrm{V}}\left(\hat{\mu}_{p s t r}\right)=\frac{1}{n}\left(\frac{N-n}{N}\right) \sum_{h=1}^{L} w_{h} s_{h}^{2}+\frac{1}{n^{2}} \sum_{h=1}^{L}\left(1-w_{h}\right) s_{h}^{2}
\end{aligned}
$$

$$
\begin{array}{r}
\hat{\tau}_{c l}=\frac{M}{n L} \sum_{i=1}^{n} \sum_{j=1}^{L} y_{i j}=\frac{N}{n} \sum_{i=1}^{n} \sum_{j=1}^{L} y_{i j}=\frac{N}{n} \sum_{i=1}^{n} y_{i}=N \bar{y} \\
\hat{\mu}_{c l}=\frac{1}{n L} \sum_{i=1}^{n} \sum_{j=1}^{L} y_{i j}=\frac{1}{n L} \sum_{i=1}^{n} y_{i}=\frac{\bar{y}}{L}=\frac{\hat{\tau}_{c l}}{M}
\end{array}
$$

where $\bar{y}=\frac{1}{n} \sum_{i=1}^{n} y_{i}=\frac{\hat{\tau}_{c i}}{N}$

$$
\hat{\mathrm{V}}\left(\hat{\tau}_{c l}\right)=N(N-n) \frac{s_{u}^{2}}{n} \quad \hat{\mathrm{~V}}\left(\hat{\mu}_{c l}\right)=\frac{N(N-n)}{M^{2}} \frac{s_{u}^{2}}{n}
$$

where $s_{u}^{2}=\frac{\sum_{i=1}^{n}\left(y_{i}-\bar{y}\right)^{2}}{n-1}$.

$$
\hat{\mu}_{1}=\bar{y}=\frac{\hat{\tau}_{c l}}{N} \quad \hat{V}\left(\hat{\mu}_{1}=\frac{N-n}{N} \frac{s_{u}^{2}}{n}\right.
$$

The formulas for systematic sampling are the same as those used for one-stage cluster sampling. Change the subscript $c l$ to sys to denote the fact that data were collected under systematic sampling.

$$
\begin{array}{rr}
\hat{\mu}_{c(a)}=\frac{\sum_{i=1}^{n} y_{i}}{\sum_{i=1}^{n} M_{i}}=\frac{\sum_{i=1}^{n} y_{i}}{m} & \hat{\mathrm{~V}}\left(\hat{\mu}_{c(a)}\right)=\frac{(N-n) N}{n(n-1) M^{2}} \sum_{i=1}^{n} M_{i}^{2}\left(\bar{y}-\hat{\mu}_{c(a)}\right)^{2} \\
\hat{\mu}_{c(b)}=\frac{N}{M} \frac{\sum_{i=1}^{n} y_{i}}{n}=\frac{N}{n M} \sum_{i=1}^{n} y_{i} & \hat{V}\left(\hat{\mu}_{c(b)}\right)=\frac{(N-n) N}{n(n-1) M^{2}} \sum_{i=1}^{n}\left(y_{i}-\bar{y}\right)^{2}=\frac{(N-n) N}{n M^{2}} s_{u}^{2} \\
\hat{p}_{c}=\frac{\sum_{i=1}^{n} p_{i}}{n} & \hat{V}\left(\hat{p}_{c}\right)=\left(\frac{N-N n}{n N}\right) \sum_{i=1}^{n} \frac{\left(p_{i}-\hat{p}_{c}\right)^{2}}{n-1}=\left(\frac{1-f}{n}\right) \sum_{i=1}^{n} \frac{\left(p_{i}-\hat{p}_{c}\right)^{2}}{n-1} \\
\hat{p}_{c}=\frac{\sum_{i=1}^{n} y_{i}}{\sum_{i=1}^{n} M_{i}} & \hat{V}\left(\hat{p}_{c}\right)=\left(\frac{1-f}{n \bar{m}^{2}}\right) \frac{\sum_{i=1}^{n}\left(y_{i}-\hat{p}_{c} M_{i}\right)^{2}}{n-1}
\end{array}
$$

To estimate $\tau$, multiply $\hat{\mu}_{c(\cdot)}$ by $M$. To get the estimated variances, multiply $\hat{V}\left(\hat{\mu}_{c(\cdot)}\right)$ by $M^{2}$. If $M$ is not known, substitute $M$ with $N m / n . \bar{m}=\sum_{i=1}^{n} M_{i} / n$.

$$
\begin{array}{ll}
n \text { for } \mu \text { SRS } & n=\frac{N \sigma^{2}}{(N-1)\left(d^{2} / z^{2}\right)+\sigma^{2}} \\
n \text { for } \tau \text { SRS } & n=\frac{N \sigma^{2}}{(N-1)\left(d^{2} / z^{2} N^{2}\right)+\sigma^{2}} \\
n \text { for } p \text { SRS } & n=\frac{N p(1-p)}{(N-1)\left(d^{2} / z^{2}\right)+p(1-p)} \\
n \text { for } \mu \text { SYS } & n=\frac{N \sigma^{2}}{(N-1)\left(d^{2} / z^{2}\right)+\sigma^{2}} \\
n \text { for } \tau \text { SYS } & n=\frac{N \sigma^{2}}{(N-1)\left(d^{2} / z^{2} N^{2}\right)+\sigma^{2}} \\
n \text { for } \mu \text { STR } & n=\frac{\sum_{h=1}^{L} N_{h}^{2}\left(\sigma_{h}^{2} / w_{h}\right)}{N^{2}\left(d^{2} / z^{2}\right)+\sum_{h=1}^{L} N_{h} \sigma_{h}^{2}} \\
n \text { for } \tau \text { STR } & n=\frac{\sum_{h=1}^{L} N_{h}^{2}\left(\sigma_{h}^{2} / w_{h}\right)}{N^{2}\left(d^{2} / z^{2} N^{2}\right)+\sum_{h=1}^{L} N_{h} \sigma_{h}^{2}}
\end{array}
$$

where $w_{h}=\frac{n_{h}}{n}$.
Allocations for STR $\mu$ :

$$
\begin{aligned}
n_{h}=\left(c-c_{0}\right)\left(\frac{N_{h} \sigma_{h} / \sqrt{c_{h}}}{\sum_{k=1}^{L} N_{k} \sigma_{k} \sqrt{c_{k}}}\right) & \left(c-c_{0}\right)=\frac{\left(\sum_{k=1}^{L} N_{k} \sigma_{k} / \sqrt{c_{k}}\right)\left(\sum_{k=1}^{L} N_{k} \sigma_{k} \sqrt{c_{k}}\right)}{N^{2}\left(d^{2} / z^{2}\right)+\sum_{k=1}^{L} N_{k} \sigma_{k}^{2}} \\
n_{h}=n\left(\frac{N_{h}}{N}\right) & n=\frac{\sum_{k=1}^{L} N_{k} \sigma_{k}}{N^{2}\left(d^{2} / z^{2}\right)+\frac{1}{N} \sum_{k=1}^{L} N_{k} \sigma_{k}^{2}} \\
n_{h}=n\left(\frac{N_{h} \sigma_{h}}{\sum_{k=1}^{L} N_{k} \sigma_{k}}\right) & n=\frac{\left(\sum_{k=1}^{L} N_{k} \sigma_{k}\right)^{2}}{N^{2}\left(d^{2} / z^{2}\right)+\sum_{k=1}^{L} N_{k} \sigma_{k}^{2}}
\end{aligned}
$$

Allocations for STR $\tau$ :

$$
\text { change } N^{2}\left(d^{2} / z^{2}\right) \text { to } N^{2}\left(d^{2} / z^{2} N^{2}\right)
$$

Allocations for STR $p$ :

$$
n_{h}=n\left(\frac{N_{i} \sqrt{p_{h}\left(1-p_{h}\right) / c_{h}}}{\sum_{k=1}^{L} N_{k} \sqrt{p_{k}\left(1-p_{k}\right) / c_{k}}}\right) \quad n=\frac{\sum_{k=1}^{L} N_{k} p_{k}\left(1-p_{k}\right) / w_{k}}{N^{2}\left(d^{2} / z^{2}\right)+\sum_{k=1}^{L} N_{k} p_{k}\left(1-p_{k}\right)}
$$

Table A. 1
Cumulative Standardized Normal Distribution
$A(z)$ is the integral of the standardized normal distribution from $-\infty$ to $z$ (in other words, the area under the curve to the left of $z$ ). It gives the probability of a normal random variable not
 being more than $z$ standard deviations above its mean. Values of $z$ of particular importance:

| $z$ | $A(z)$ |  |
| :---: | :---: | :--- |
| $\mathbf{1 . 5 4 5}$ | 0.9500 | Lower limit of right $5 \%$ tail |
| 1.960 | 0.9750 | Lower limit of right $2.5 \%$ tail |
| 2.326 | 0.9900 | Lower limit of right $1 \%$ tail |
| 2.576 | 0.9950 | Lower limit of right $0.5 \%$ tail |
| 3.090 | 0.9990 | Lower limit of right $0.1 \%$ tail |
| 3.291 | 0.9995 | Lower limit of right $0.05 \%$ tail |


| $z$ | 0.00 | 0.01 | 0.02 | 0.03 | 0.04 | 0.05 | 0.06 | 0.07 | 0.08 | 0.09 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0.0 | 0.5000 | 0.5040 | 0.5080 | 0.5120 | 0.5160 | 0.5199 | 0.5239 | 0.5279 | 0.5319 | 0.5359 |
| 0.1 | 0.5398 | 0.5438 | 0.5478 | 0.5517 | 0.5557 | 0.5596 | 0.5636 | 0.5675 | 0.5714 | 0.5753 |
| 0.2 | 0.5793 | 0.5832 | 0.5871 | 0.5910 | 0.5948 | 0.5987 | 0.6026 | 0.6064 | 0.6103 | 0.6141 |
| 0.3 | 0.6179 | 0.6217 | 0.6255 | 0.6293 | 0.6331 | 0.6368 | 0.6406 | 0.6443 | 0.6480 | 0.6517 |
| 0.4 | 0.6554 | 0.6591 | 0.6628 | 0.6664 | 0.6700 | 0.6736 | 0.6772 | 0.6808 | 0.6844 | 0.6879 |
| 0.5 | 0.6915 | 0.6950 | 0.6985 | 0.7019 | 0.7054 | 0.7088 | 0.7123 | 0.7157 | 0.7190 | 0.7224 |
| 0.6 | 0.7257 | 0.7291 | 0.7324 | 0.7357 | 0.7389 | 0.7422 | 0.7454 | 0.7486 | 0.7517 | 0.7549 |
| 0.7 | 0.7580 | 0.7611 | 0.7642 | 0.7673 | 0.7704 | 0.7734 | 0.7764 | 0.7794 | 0.7823 | 0.7852 |
| 0.8 | 0.7881 | 0.7910 | 0.7939 | 0.7967 | 0.7995 | 0.8023 | 0.8051 | 0.8078 | 0.8106 | 0.8133 |
| 0.9 | 0.8159 | 0.8186 | 0.8212 | 0.8238 | 0.8264 | 0.8289 | 0.8315 | 0.8340 | 0.8365 | 0.8389 |
| 1.0 | 0.8413 | 0.8438 | 0.8461 | 0.8485 | 0.8508 | 0.8531 | 0.8554 | 0.8577 | 0.8599 | 0.8621 |
| 1.1 | 0.8643 | 0.8665 | 0.8686 | 0.8708 | 0.8729 | 0.8749 | 0.8770 | 0.8790 | 0.8810 | 0.8830 |
| 1.2 | 0.8849 | 0.8869 | 0.8888 | 0.8907 | 0.8925 | 0.8944 | 0.8962 | 0.8980 | 0.8997 | 0.9015 |
| 1.3 | 0.9032 | 0.9049 | 0.9066 | 0.9082 | 0.9099 | 0.9115 | 0.9131 | 0.9147 | 0.9162 | 0.9177 |
| 1.4 | 0.9192 | 0.9207 | 0.9222 | 0.9236 | 0.9251 | 0.9265 | 0.9279 | 0.9292 | 0.9306 | 0.9319 |
| 1.5 | 0.9332 | 0.9345 | 0.9357 | 0.9370 | 0.9382 | 0.9394 | 0.9406 | 0.9418 | 0.9429 | 0.9441 |
| 1.6 | 0.9452 | 0.9463 | 0.9474 | 0.9484 | 0.9495 | 0.9505 | 0.9515 | 0.9525 | 0.9535 | 0.9545 |
| 1.7 | 0.9554 | 0.9564 | 0.9573 | 0.9582 | 0.9591 | 0.9599 | 0.9608 | 0.9616 | 0.9625 | 0.9633 |
| 1.8 | 0.9641 | 0.9649 | 0.9656 | 0.9664 | 0.9671 | 0.9678 | 0.9686 | 0.9693 | 0.9699 | 0.9706 |
| 1.9 | 0.9713 | 0.9719 | 0.9726 | 0.9732 | 0.9738 | 0.9744 | 0.9750 | 0.9756 | 0.9761 | 0.9767 |
| 2.0 | 0.9772 | 0.9778 | 0.9783 | 0.9788 | 0.9793 | 0.9798 | 0.9803 | 0.9808 | 0.9812 | 0.9817 |
| 2.1 | 0.9821 | 0.9826 | 0.9830 | 0.9834 | 0.9838 | 0.9842 | 0.9846 | 0.9850 | 0.9854 | 0.9857 |
| 2.2 | 0.9861 | 0.9864 | 0.9868 | 0.9871 | 0.9875 | 0.9878 | 0.9881 | 0.9884 | 0.9887 | 0.9890 |
| 2.3 | 0.9893 | 0.9896 | 0.9898 | 0.9901 | 0.9904 | 0.9906 | 0.9909 | 0.9911 | 0.9913 | 0.9916 |
| 2.4 | 0.9918 | 0.9920 | 0.9922 | 0.9925 | 0.9927 | 0.9929 | 0.9931 | 0.9932 | 0.9934 | 0.9936 |
| 2.5 | 0.9938 | 0.9940 | 0.9941 | 0.9943 | 0.9945 | 0.9946 | 0.9948 | 0.9949 | 0.9951 | 0.9952 |
| 2.6 | 0.9953 | 0.9955 | 0.9956 | 0.9957 | 0.9959 | 0.9960 | 0.9961 | 0.9962 | 0.9963 | 0.9964 |
| 2.7 | 0.9965 | 0.9966 | 0.9967 | 0.9968 | 0.9969 | 0.9970 | 0.9971 | 0.9972 | 0.9973 | 0.9974 |
| 2.8 | 0.9974 | 0.9975 | 0.9976 | 0.9977 | 0.9977 | 0.9978 | 0.9979 | 0.9979 | 0.9980 | 0.9981 |
| 2.9 | 0.9981 | 0.9982 | 0.9982 | 0.9983 | 0.9984 | 0.9984 | 0.9985 | 0.9985 | 0.9986 | 0.9986 |
| 3.0 | 0.9987 | 0.9987 | 0.9987 | 0.9988 | 0.9988 | 0.9989 | 0.9989 | 0.9989 | 0.9990 | 0.9990 |
| 3.1 | 0.9990 | 0.9991 | 0.9991 | 0.9991 | 0.9992 | 0.9992 | 0.9992 | 0.9992 | 0.9993 | 0.9993 |
| 3.2 | 0.9993 | 0.9993 | 0.9994 | 0.9994 | 0.9994 | 0.9994 | 0.9994 | 0.9995 | 0.9995 | 0.9995 |
| 3.3 | 0.9995 | 0.9995 | 0.9995 | 0.9996 | 0.9996 | 0.9996 | 0.9996 | 0.9996 | 0.9996 | 0.9997 |
| 3.4 | 0.9997 | 0.9997 | 0.9997 | 0.9997 | 0.9997 | 0.9997 | 0.9997 | 0.9997 | 0.9997 | 0.9998 |
| 3.5 | 0.9998 | 0.9998 | 0.9998 | 0.9998 | 0.9998 | 0.9998 | 0.9998 | 0.9998 | 0.9998 | 0.9998 |
| 3.6 | 0.9998 | 0.9998 | 0.9999 |  |  |  |  |  |  |  |

Table A. 2
$t$ Distribution: Critical Values of $t$

|  |  | Significance level |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Degrees of freedom | Two-tailed test: One-tailed test: | $\begin{aligned} & 10 \% \\ & 5 \% \end{aligned}$ | $\begin{aligned} & 5 \% \\ & 2.5 \% \end{aligned}$ | $\begin{aligned} & 2 \% \\ & 1 \% \end{aligned}$ | $\begin{aligned} & 1 \% \\ & 0.5 \% \end{aligned}$ | $\begin{aligned} & 0.2 \% \\ & 0.1 \% \end{aligned}$ | $\begin{aligned} & 0.1 \% \\ & 0.05 \% \end{aligned}$ |
| 1 |  | 6.314 | 12.706 | 31.821 | 63.657 | 318.309 | 636.619 |
| 2 |  | 2.920 | 4.303 | 6.965 | 9.925 | 22.327 | 31.599 |
| 3 |  | 2.353 | 3.182 | 4.541 | 5.841 | 10.215 | 12.924 |
| 4 |  | 2.132 | 2.776 | 3.747 | 4.604 | 7.173 | 8.610 |
| 5 |  | 2.015 | 2.571 | 3.365 | 4.032 | 5.893 | 6.869 |
| 6 |  | 1.943 | 2.447 | 3.143 | 3.707 | 5.208 | 5.959 |
| 7 |  | 1.894 | 2.365 | 2.998 | 3.499 | 4.785 | 5.408 |
| 8 |  | 1.860 | 2.306 | 2.896 | 3.355 | 4,501 | 5.041 |
| 9 |  | 1.833 | 2.262 | 2.821 | 3.250 | 4.297 | 4.781 |
| 10 |  | 1.812 | 2.228 | 2.764 | 3.169 | 4.144 | 4.587 |
| 11 |  | 1.796 | 2.201 | 2.718 | 3.106 | 4.025 | 4.437 |
| 12 |  | 1.782 | 2.179 | 2.681 | 3.055 | 3.930 | 4.318 |
| 13 |  | 1.771 | 2.160 | 2.650 | 3.012 | 3.852 | 4.221 |
| 14 |  | 1.761 | 2.145 | 2.624 | 2.977 | 3.787 | 4.140 |
| 15 |  | 1.753 | 2.131 | 2.602 | 2.947 | 3.733 | 4.073 |
| 16 |  | 1.746 | 2.120 | 2.583 | 2.921 | 3.686 | 4.015 |
| 17 |  | 1.740 | 2.110 | 2.567 | 2.898 | 3.646 | 3.965 |
| 18 |  | 1.734 | 2.101 | 2.552 | 2.878 | 3.610 | 3.922 |
| 19 |  | 1.729 | 2.093 | 2.539 | 2.861 | 3.579 | 3.883 |
| 20 |  | 1.725 | 2.086 | 2.528 | 2.845 | 3.552 | 3.850 |
| 21 |  | 1.721 | 2.080 | 2.518 | 2.831 | 3.527 | 3.819 |
| 22 |  | 1.717 | 2.074 | 2.508 | 2.819 | 3.505 | 3.792 |
| 23 |  | 1.714 | 2.069 | 2.500 | 2.807 | 3.485 | 3.768 |
| 24 |  | 1.711 | 2.064 | 2.492 | 2.797 | 3.467 | 3.745 |
| 25 |  | 1.708 | 2.060 | 2.485 | 2.787 | 3.450 | 3.725 |
| 26 |  | 1.706 | 2.056 | 2.479 | 2.779 | 3.435 | 3.707 |
| 27 |  | 1.703 | 2.052 | 2.473 | 2.771 | 3.421 | 3.690 |
| 28 |  | 1.701 | 2.048 | 2.467 | 2.763 | 3.408 | 3.674 |
| 29 |  | 1.699 | 2.045 | 2.462 | 2.756 | 3.396 | 3.659 |
| 30 |  | 1.697 | 2.042 | 2.457 | 2.750 | 3.385 | 3.646 |
| 32 |  | 1.694 | 2.037 | 2.449 | 2.738 | 3.365 | 3.622 |
| 34 |  | 1.691 | 2.032 | 2.441 | 2.728 | 3.348 | 3.601 |
| 36 |  | 1.688 | 2.028 | 2.434 | 2.719 | 3.333 | 3.582 |
| 38 |  | 1.686 | 2.024 | 2.429 | 2.712 | 3.319 | 3.566 |
| 40 |  | 1.684 | 2.021 | 2.423 | 2.704 | 3.307 | 3.551 |
| 42 |  | 1.682 | 2.018 | 2.418 | 2.698 | 3.296 | 3.538 |
| 44 |  | 1.680 | 2.015 | 2.414 | 2.692 | 3.286 | 3.526 |
| 46 |  | 1.679 | 2.013 | 2.410 | 2.687 | 3.277 | 3.515 |
| 48 |  | 1.677 | 2.011 | 2.407 | 2.682 | 3.269 | 3.505 |
| 50 |  | 1.676 | 2.009 | 2.403 | 2.678 | 3.261 | 3.496 |
| 60 |  | 1.671 | 2.000 | 2.390 | 2.660 | 3.232 | 3.460 |
| 70 |  | 1.667 | 1.994 | 2.381 | 2.648 | 3.211 | 3.435 |
| 80 |  | 1.664 | 1.990 | 2.374 | 2.639 | 3.195 | 3.416 |
| 90 |  | 1.662 | 1.987 | 2.368 | 2.632 | 3.183 | 3.402 |
| 100 |  | 1.660 | 1.984 | 2.364 | 2.626 | 3.174 | 3.390 |
| 120 |  | 1.658 | 1.980 | 2.358 | 2.617 | 3.160 | 3.373 |
| 150 |  | 1.655 | 1.976 | 2.351 | 2.609 | 3.145 | 3.357 |
| 200 |  | 1.653 | 1.972 | 2.345 | 2.601 | 3.131 | 3.340 |
| 300 |  | 1.650 | 1.968 | 2.339 | 2.592 | 3.118 | 3.323 |
| 400 |  | 1.649 | 1.966 | 2.336 | 2.588 | 3.111 | 3.315 |
| 500 |  | 1.648 | 1.965 | 2.334 | 2.586 | 3.107 | 3.310 |
| 600 |  | 1.647 | 1.964 | 2.333 | 2.584 | 3.104 | 3.307 |
| $\infty$ |  | 1,645 | 1.960 | 2.326 | 2.576 | 3.090 | 3.291 |

