

UNIVERSITI SAINS MALAYSIA

Peperiksaan Semester Pertama  
Sidang 1992/93

Oktober/November, 1992

ASP300 - STATISTIK PERNIAGAAN

Masa: [3 jam]

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**ARAHAN**

Sila pastikan bahawa kertas peperiksaan ini mengandungi LAPAN BELAS muka surat yang bercetak sebelum anda memulakan peperiksaan ini.

Jawab ENAM soalan. Soalan 1 dan 2 adalah WAJIB. Jawab EMPAT soalan yang lain.

1. (a) (i) Bagaimanakah regresi berganda berbeza dari regresi mudah?
- (ii) Dalam analisis regresi berganda, jika model secara keseluruhan adalah signifikan, mengapakah kita masih perlu menguji setiap koefisien individu?
- (iii) Terangkan dengan ringkas, multikolinearan dan kenalpasti satu cara yang mudah untuk mengurangkan atau mengelakkannya.

[6 markah]

...2/-

- (b) Analisis regresi direka untuk membantu ramalan kadar muatan penumpang, Y, bagi sebuah pesawat berdasarkan enam pembolehubah peramal. Sebahagian output komputer diberikan di bawah:

Correlation matrix

Y	1.00	0.48	-0.26	0.74	0.48	0.72	0.56
X <sub>1</sub>	0.48	1.00	0.32	0.55	0.85	0.26	0.18
X <sub>2</sub>	-0.26	0.32	1.00	0.16	0.37	0.27	0.14
X <sub>3</sub>	0.74	0.55	0.16	1.00	0.18	0.64	0.36
X <sub>4</sub>	0.08	0.85	0.37	0.18	1.00	0.21	0.14
X <sub>5</sub>	0.72	0.26	0.27	0.64	0.21	1.00	0.32
X <sub>6</sub>	0.56	0.18	0.19	0.36	0.14	0.32	1.00

R - squared      0.921  
 Adj R - squared   0.896  
 Standard error    3.862

Analisis Jadual Varians

Source	DF	Sum of square	Mean square	F
Regression	6	7904,884		
Residual	20	3008,968		
Total	26	10913,852		

Regression Coefficients Table

Parameter	Value	Std. error	t-value
Intercept	240.8	80.666	
X <sub>1</sub> Ticket cost	-0.452	0.327	
X <sub>2</sub> Check-in min	-0.763	0.642	
X <sub>3</sub> Depart-time	-0.224	0.998	
X <sub>4</sub> Food items	-3.326	1.443	
X <sub>5</sub> Arrival-time	0.32	0.357	
X <sub>6</sub> Bag-retrival	-0.841	1.09	

...3/-

- (i) Tuliskan persamaan garis regresi berganda.
- (ii) Adakah regresi ini bererti pada aras 0.05?
- (iii) Apakah peratusan varians bagi kadar muatan penumpang yang dapat dijelaskan oleh enam pembolehubah itu?
- (iv) Apakah pembolehubah-pembolehubah peramal yang mempunyai hubungan yang kadar bererti dengan muatan penumpang? Guna tahap 0.05.
- (v) Apakah pembolehubah-pembolehubah peramal yang berkemungkinan besar menyebabkan masalah multi-koekelinearan.

[14 markah]

2. (a) Sampel rawak yang tidak bersandar dipilih dari 2 populasi dengan keputusan seperti berikut:

Sampel 1	10	7	8	11	10	9	9
Sampel 2	12	8	13	0	10	11	

Dengan menggunakan ANOVA, uji hipotesis yang sampel ini dipilih dari dua populasi yang mempunyai min yang sama.

[10 markah]

- (b) Analisis varians bagi analisis dua arah memberi jadual ANOVA (separa) yang seperti berikut:

Source	DF	SS	MS	F
Treatments	3	27.1	-	-
Rows	5	-	14.90	-
Error	-	33.4	-	-

- (i) Lengkapkan jadual ANOVA di atas dengan mengisi tempat-tempat kosong.
- (ii) Uji hipotesis yang kesan baris dan kesan 'treatment' adalah tidak bererti dari segi statistik.

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- (iii) Andaikan data di atas berkaitan dengan keluaran ladang. Tulis suatu laporan ringkas kepada Kementerian Pertanian mengenai keputusan kamu.

[10 markah]

3. Pengurus Besar sebuah pasaraya tempatan sedang meneliti perbelanjaan pengiklanan bulanan. Oleh kerana perbelanjaan pengiklanan di surat khabar merupakan butiran perbelanjaan utama, Pengurus Besar ingin menganalisis seterusnya untuk memaksimumkan keberkesanan kos. Dia ingin mengkaji perhubungan antara jumlah pengiklanan dengan bilangan orang dewasa (dalam ribu) yang mengunjungi pasaraya kerana pengiklanan. Untuk tujuan ini, data berikut dikumpul:

Bilangan iklan (X) 5 6 7 5 1 8 10 2 6 7 8 5 9 7 8 2

Bilangan orang  
(dalam ribu) (Y) 33 37 42 32 10 40 61 8 35 39 48 30 51 45 41 7

$$\Sigma X = 96$$

$$\Sigma Y = 359$$

$$\Sigma X^2 = 676$$

$$\Sigma Y^2 = 23037$$

$$\Sigma XY = 3930$$

- (i) Bina garis regresi yang dianggarkan yang menjelaskan bilangan orang yang mengunjungi pasaraya itu sebagai fungsi bilangan iklan.
- (ii) Adakah terdapat bukti yang cukup untuk menyimpulkan bahawa wujud perhubungan langsung antara kedua-dua pembolehubah? ( $\alpha = 0.05$ ).
- (iii) Apakah peratusan kebolehubahan dalam bilangan orang yang mengunjungi pasaraya yang dapat dijelaskan oleh kebolehubahan dalam jumlah iklan?
- (iv) Cari selang ramalan 95% bagi bilangan orang (dalam ribu) yang mengunjungi pasaraya jika pasaraya ingin mengeluarkan lima iklan bulan depan.

[15 markah]

...5/-

4. (a) (i) Bagaimanakah regresi mudah berbeza dari korelasi?  
 (ii) Bincangkan dengan ringkas dua cara yang digunakan untuk membina satu regresi linear mudah.

[5 markah]

- (b) Sebuah agensi perumahan ingin meramal harga jualan rumah satu tingkat. Satu kajian yang dijalankan menunjukkan pembolehubah yang mempunyai hubungan rapat dengan harga rumah adalah luas kawasan rumah. Data dari sampel rawak 15 rumah yang baru dijual diambil. Data itu mengenai harga jualan, Y (dalam ribu \$) dan saiz X (dalam ratus kaki persegi) dan dimasukkan ke dalam komputer untuk dianalisis. Output komputer adalah seperti berikut:

Dependent variable: Y

Analysis of Variance

Source	DF	Sum of squares	Mean square	F-value	Prob > F
Model	1	4034,4144	4034,4144	23885	0.0003
Error	13	2185.8215	168.9093		

Root MSE	12.9965	R-Square	0.6476
Dep. mean	88.840	Adj. R-Square	0.6204
C. V.	14.6291		

Parameter Estimates

Variable	DF	Parameter estimate	Standard error	t for Ho parameter=0	Prob >  T
Intercept	1	18.3538	14.8077		
X	1	3.8785	0.7936		

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- (i) Cari persamaan garis regresi.
- (ii) Uji secara keseluruhan utiliti model ini.
- (ii) Apakah peratusan varians dalam harga jualan yang dapat dijelaskan oleh persamaan ini?
- (iv) Ramalkan dengan aras keyakinan 90%, harga jualan sebuah rumah dengan luas kawasan rumah sebenar 1600 kaki persegi.

[10 markah]

5. (a) 45 kereta digunakan dalam satu ujian yang dijalankan untuk mengukur kerosakan yang berlaku di lebuhraya. Susunan di mana kereta tempatan (L) dan kereta luar negeri (F) mengalami kerosakkan di lebuhraya dicatat.

LLFFFFLLFFLLLFLLFFFFLLFFLLLFLLLFLLFFFLFF

Uji sama ada kereta-kereta dipilih secara rawak dengan menggunakan aras keertian 0.10.

[7 markah]

- (b) Seorang penyelidik pasaran memilih 24 kedai runcit secara rawak untuk menguji dua minuman ringan baru yang diimpot dan memberi markah 0 (tidak baik) ke 9 (terbaik). Markah-markah yang dicatatkan diberi di bawah:

Kedai runcit	1	2	3	4	5	6	7	8	9	10	11	12
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Markah:

Jus epal	4	6	6	7	8	4	9	5	5	4	8	2
Jus anggur	6	8	7	4	9	2	8	7	4	4	2	4

Kedai runcit	13	14	15	16	17	18	19	20	21	22	23	24
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Markah:

Jus epal	7	4	8	4	6	9	9	6	3	7	4	6
Jus anggur	4	2	5	4	5	8	6	7	5	4	1	6

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Gunakan ujian tanda untuk mengkaji sama ada terdapat perbezaan sebenar dalam keutamaan pelanggan bagi kedua-dua minuman ringan. Gunakan aras keertian 5%.

[8 markah]

6. (a) Sebuah syarikat insurans memperkenalkan tiga skim gaji yang berbeza bagi pegawai jualan: komisen, gaji tetap dan komisen dan gaji. Untuk melihat kesan skim-skim ini, syarikat ini memilih tiga sampel tidak bersandar dengan  $n_1 = 7$ ,  $n_2 = 7$ ,  $n_3 = 6$ . Pegawai-pegawai jualan dipilih dan jualan (dalam ribu \$) yang diperolehi dari mereka bagi suku tahun dicatat. Data yang diperolehi seperti berikut:

Sampel I (komisen)	65	98	130	210	195	187	240
Sampel II (gaji tetap)	120	115	90	126	107	155	80
Sampel III (komisen dengan gaji tetap)	140	156	220	112	104	235	

Gunakan ujian Kruskal-Wallis H untuk menentukan sama ada data memberi bukti yang cukup untuk menunjukkan aras jualan suku tahun bergantung kepada jenis ganjaran yang diterima oleh pegawai jualan. Gunakan 5% aras keertian.

[9 markah]

- (b) Analisis rekod-rekod lampau menunjukkan bahawa kilang telah mengalami 50 kemalangan sepanjang dua tahun yang lalu. Dari maklumat yang diberi di bawah, adakah berpatutan untuk mempercayai bahawa kejadian kemalangan tertabur secara seragam (uniform) di antara kelima-lima hari bekerja ataupun adakah kita boleh menjangka lebih banyak kemalangan berlaku dipertengahan minggu berbanding dengan hari-hari lain? Gunakan  $\alpha = 0.05$ .

Hari	Isnin	Selasa	Rabu	Khamis	Jumaat
Bilangan kemalangan	8	10	12	14	6

[6 markah]

...8/-

7. (a) Superitenden Hospital ingin mengkaji ketibaan pesakit-pesakit dalam wad kecemasan untuk meningkatkan kemudahan perubatan dalam wad. Data yang berikut menunjukkan ketibaan pesakit-pesakit sejam:

Jumlah ketibaan/jam	0	1	2	3	4	5	6 dan ke atas
Frekuensi	13	7	12	16	15	10	7

Adakah berpatutan untuk mempercayai bahawa ketibaan pesakit di wad kecemasan bertaburan Poisson? Guna  $\alpha = 0.05$ .

[9 markah]

- (b) Persatuan Alumni sebuah sekolah perniagaan telah mengumpul data bagi alumni yang telah tamat pengajian 5 tahun yang lalu. Mereka telah mengumpul data mengenai gaji tahunan masa kini untuk mengetahui sama ada siswazah bidang pemasaran memperolehi pendapatan kini yang lebih dari siswazah bidang kewangan. Matlumat yang diberi adalah seperti berikut:

Siswazah pemasaran	22,400; 21,100;	17,800; 19,100;	26,500; 43,500	19,300;	18,200
Siswazah kewangan	21,900; 32,900	16,800;	18,700;	19,400;	17,300

Jalankan satu ujian Mann-Whitney untuk mengesahkan hipotesis bahawa tiada perbezaan yang bererti antara gaji kedua-dua kumpulan siswazah ini.

[6 markah]

...9/-



LAMPIRAN 1

$$\hat{b} = \frac{\sum xy - n\bar{x}\bar{y}}{\sum x^2 - n\bar{x}^2}$$

$$\hat{a} = \bar{y} - b\bar{x}$$

$$\hat{\sigma} = \sqrt{\frac{\sum (y - \hat{y})^2}{n-2}}$$

$$R^2 = 1 - \frac{\sum (y - \hat{y})^2}{\sum (y - \bar{y})^2}$$

$$S_b^2 = \frac{\hat{\sigma}^2}{\sum x^2 - n\bar{x}^2}$$

$$P = \sum_{i=0}^x \binom{n}{i} p_i q^{n-i}$$

$$\chi^2 = \sum_{i=1}^k \frac{(O_i - E_i)^2}{E_i} \quad \text{or} \quad \chi^2 = \frac{(|B-C|-1)^2}{B+C}$$

$$D = \max \{ |F_0(x) - S_n(x)| \}$$

$$D^* = \frac{1.36}{\sqrt{n}}$$

$$E(r) = \frac{2n_1n_2}{n_1+n_2} + 1$$

$$\text{Var}(r) = \frac{2n_1n_2(2n_1n_2 - n_1 - n_2)}{(n_1 + n_2)^2 (n_1 + n_2 - 1)}$$

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$$U = \frac{n_1 n_2 + n_1 (n_1 + 1)}{2} - R_1$$

$$E(U) = \frac{n_1 n_2}{2}$$

$$\text{Var}(U) = \frac{n_1 n_2 (n_1 + n_2 + 1)}{12}$$

$$H = \frac{12}{n(n+1)} \sum_{i=1}^k \frac{r_i^2}{n_i} - 3(n+1)$$

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$$\text{Probabilities } P[X \leq c] = \sum_{x=0}^c \frac{e^{-m} m^x}{x!}$$

Table 2: CUMULATIVE POISSON PROBABILITIES

c	m									
	.10	.20	.30	.40	.50	.60	.70	.80	.90	1.00
0	.905	.819	.741	.670	.607	.549	.497	.449	.407	.368
1	.995	.982	.963	.938	.910	.878	.844	.809	.772	.736
2	1.000	.999	.996	.992	.986	.977	.966	.953	.937	.920
3	1.000	1.000	1.000	.999	.998	.997	.994	.991	.987	.981
4	1.000	1.000	1.000	1.000	1.000	1.000	.999	.999	.998	.996
5	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	.999
6	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
7	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000

c	m									
	1.10	1.20	1.30	1.40	1.50	1.60	1.70	1.80	1.90	2.00
0	.333	.301	.273	.247	.223	.202	.183	.165	.150	.135
1	.699	.663	.627	.592	.558	.525	.493	.463	.434	.406
2	.900	.879	.857	.833	.809	.783	.757	.731	.704	.677
3	.974	.966	.957	.946	.934	.921	.907	.891	.875	.857
4	.995	.992	.989	.986	.981	.976	.970	.964	.956	.947
5	.999	.998	.998	.997	.996	.994	.992	.990	.987	.983
6	1.000	1.000	1.000	.999	.999	.999	.998	.997	.997	.995
7	1.000	1.000	1.000	1.000	1.000	1.000	1.000	.999	.999	.999
8	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
9	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000

c	m									
	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00
0	.122	.111	.100	.091	.082	.074	.067	.061	.055	.050
1	.380	.355	.331	.308	.287	.267	.249	.231	.215	.199
2	.650	.623	.596	.570	.544	.518	.494	.469	.446	.423
3	.839	.819	.799	.779	.758	.736	.714	.692	.670	.647
4	.938	.928	.916	.904	.891	.877	.863	.848	.832	.815
5	.980	.975	.970	.964	.958	.951	.943	.935	.926	.916
6	.994	.993	.991	.988	.986	.983	.979	.976	.971	.966
7	.999	.998	.997	.997	.996	.995	.993	.992	.990	.988
8	1.000	1.000	.999	.999	.999	.999	.998	.998	.997	.996
9	1.000	1.000	1.000	1.000	1.000	1.000	.999	.999	.999	.999
10	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
11	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
12	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000

Table 2: (Continued)

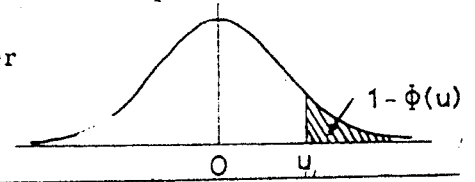
c	m									
	3.10	3.20	3.30	3.40	3.50	3.60	3.70	3.80	3.90	4.00
0	.045	.041	.037	.033	.030	.027	.025	.022	.020	.018
1	.185	.171	.159	.147	.136	.126	.116	.107	.099	.092
2	.401	.380	.359	.340	.321	.303	.285	.269	.253	.238
3	.625	.603	.580	.558	.537	.515	.494	.473	.453	.433
4	.798	.781	.763	.744	.725	.706	.687	.668	.648	.629
5	.906	.895	.883	.871	.858	.844	.830	.816	.801	.785
6	.961	.955	.949	.942	.935	.927	.918	.909	.899	.889
7	.986	.983	.980	.977	.973	.969	.965	.960	.955	.949
8	.995	.994	.993	.992	.990	.988	.986	.984	.981	.979
9	.999	.998	.998	.997	.997	.996	.995	.994	.993	.992
10	1.000	1.000	.999	.999	.999	.999	.998	.998	.998	.997
11	1.000	1.000	1.000	1.000	1.000	1.000	1.000	.999	.999	.999
12	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
13	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
14	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000

c	m									
	4.50	5.00	5.50	6.00	6.50	7.00	7.50	8.00	8.50	9.00
0	.011	.007	.004	.002	.002	.001	.001	.000	.000	.000
1	.061	.040	.027	.017	.011	.007	.005	.003	.002	.001
2	.174	.125	.088	.062	.043	.030	.020	.014	.009	.006
3	.342	.265	.202	.151	.112	.082	.059	.042	.030	.021
4	.532	.440	.358	.285	.224	.173	.132	.100	.074	.055
5	.703	.616	.529	.446	.369	.301	.241	.191	.150	.116
6	.831	.762	.686	.606	.527	.450	.378	.313	.256	.207
7	.913	.867	.809	.744	.673	.599	.525	.453	.386	.324
8	.960	.932	.894	.847	.792	.729	.662	.593	.523	.456
9	.983	.968	.946	.916	.877	.830	.776	.717	.653	.587
10	.993	.986	.975	.957	.933	.901	.862	.816	.763	.706
11	.998	.995	.989	.980	.966	.947	.921	.888	.849	.803
12	.999	.998	.996	.991	.984	.973	.957	.936	.909	.876
13	1.000	.999	.998	.996	.993	.987	.978	.966	.949	.926
14	1.000	1.000	.999	.999	.997	.994	.990	.983	.973	.959
15	1.000	1.000	1.000	1.000	.999	.999	.995	.992	.986	.978
16	1.000	1.000	1.000	1.000	1.000	.999	.998	.996	.993	.989
17	1.000	1.000	1.000	1.000	1.000	1.000	.999	.998	.997	.995
18	1.000	1.000	1.000	1.000	1.000	1.000	1.000	.999	.999	.998
19	1.000	1.000	1.000	1.000	1.000	1.000	1.000	.999	.999	.999
20	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
21	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
22	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000

AREAS IN TAIL OF THE NORMAL DISTRIBUTION

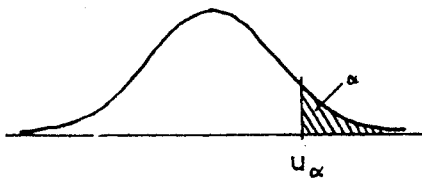
The function tabulated is  $1 - \Phi(u)$  where  $\Phi(u)$  is the cumulative distribution function of a standardised Normal variable  $u$ . Thus  $1 - \Phi(u) = \frac{1}{\sqrt{2\pi}} \int_u^{\infty} e^{-x^2/2} dx$  is the probability that a standardised Normal variable selected at random will be greater than a value of  $u$  ( $= \frac{x-\mu}{\sigma}$ ).



$\frac{(x - \mu)}{\sigma}$	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.5000	.4960	.4920	.4880	.4840	.4801	.4761	.4721	.4681	.4641
0.1	.4602	.4562	.4522	.4483	.4443	.4404	.4364	.4325	.4286	.4247
0.2	.4207	.4168	.4129	.4090	.4052	.4013	.3974	.3936	.3897	.3859
0.3	.3821	.3783	.3745	.3707	.3669	.3632	.3594	.3557	.3520	.3483
0.4	.3446	.3409	.3372	.3336	.3300	.3264	.3228	.3192	.3156	.3121
0.5	.3085	.3050	.3015	.2981	.2946	.2912	.2877	.2843	.2810	.2776
0.6	.2743	.2709	.2676	.2643	.2611	.2578	.2546	.2514	.2483	.2451
0.7	.2420	.2389	.2358	.2327	.2296	.2266	.2236	.2206	.2177	.2148
0.8	.2119	.2090	.2061	.2033	.2005	.1977	.1949	.1922	.1894	.1867
0.9	.1841	.1814	.1788	.1762	.1736	.1711	.1685	.1660	.1635	.1611
1.0	.1587	.1562	.1539	.1515	.1492	.1469	.1446	.1423	.1401	.1379
1.1	.1357	.1335	.1314	.1292	.1271	.1251	.1230	.1210	.1190	.1170
1.2	.1151	.1131	.1112	.1093	.1075	.1056	.1038	.1020	.1003	.0985
1.3	.0968	.0951	.0934	.0918	.0901	.0885	.0869	.0853	.0838	.0823
1.4	.0808	.0793	.0778	.0764	.0749	.0735	.0721	.0708	.0694	.0681
1.5	.0668	.0655	.0643	.0630	.0618	.0606	.0594	.0582	.0571	.0559
1.6	.0548	.0537	.0526	.0516	.0505	.0495	.0485	.0475	.0465	.0455
1.7	.0446	.0436	.0427	.0418	.0409	.0401	.0392	.0384	.0375	.0367
1.8	.0359	.0351	.0344	.0336	.0329	.0322	.0314	.0307	.0301	.0294
1.9	.0287	.0281	.0274	.0268	.0262	.0256	.0250	.0244	.0239	.0233
2.0	.02275	.02222	.02169	.02118	.02068	.02018	.01970	.01923	.01876	.01831
2.1	.01786	.01743	.01700	.01659	.01618	.01578	.01539	.01500	.01463	.01426
2.2	.01390	.01355	.01321	.01287	.01255	.01222	.01191	.01160	.01130	.01101
2.3	.01072	.01044	.01017	.00990	.00964	.00939	.00914	.00889	.00866	.00842
2.4	.00820	.00798	.00776	.00755	.00734	.00714	.00695	.00676	.00657	.00639
2.5	.00621	.00604	.00587	.00570	.00554	.00539	.00523	.00508	.00494	.00480
2.6	.00466	.00453	.00440	.00427	.00415	.00402	.00391	.00379	.00368	.00357
2.7	.00347	.00336	.00326	.00317	.00307	.00298	.00289	.00280	.00272	.00264
2.8	.00256	.00248	.00240	.00233	.00226	.00219	.00212	.00205	.00199	.00193
2.9	.00187	.00181	.00175	.00169	.00164	.00159	.00154	.00149	.00144	.00139
3.0	.00135									
3.1	.00097									
3.2	.00069									
3.3	.00048									
3.4	.00034									
3.5	.00023									
3.6	.00016									
3.7	.00011									
3.8	.00007									
3.9	.00005									
4.0	.00003									

PERCENTAGE POINTS OF THE NORMAL DISTRIBUTION

The table gives the  $100\alpha$  percentage points,  $u_\alpha$ , of a standardised Normal distribution where  $\alpha = \frac{1}{\sqrt{2\pi}} \int_{u_\alpha}^{\infty} e^{-x^2/2} dx$ . Thus  $u_\alpha$  is the value of a standardised Normal variate which has probability  $\alpha$  of being exceeded.



$\alpha$	$u_\alpha$	$\alpha$	$u_\alpha$	$\alpha$	$u_\alpha$	$\alpha$	$u_\alpha$	$\alpha$	$u_\alpha$	$\alpha$	$u_\alpha$
.50	0.0000	.050	1.6449	.030	1.8808	.020	2.0537	.010	2.3263	.050	1.6449
.45	0.1257	.048	1.6646	.029	1.8957	.019	2.0749	.009	2.3656	.010	2.3263
.40	0.2533	.046	1.6849	.028	1.9110	.018	2.0969	.008	2.4089	.001	3.0902
.35	0.3853	.044	1.7060	.027	1.9268	.017	2.1201	.007	2.4573	.0001	3.7190
.30	0.5244	.042	1.7279	.026	1.9431	.016	2.1444	.006	2.5121	.00001	4.2649
.25	0.6745	.040	1.7507	.025	1.9600	.015	2.1701	.005	2.5758	.025	1.9600
.20	0.8416	.038	1.7744	.024	1.9774	.014	2.1973	.004	2.6521	.005	2.5758
.15	1.0364	.036	1.7991	.023	1.9954	.013	2.2262	.003	2.7478	.0005	3.2905
.10	1.2816	.034	1.8250	.022	2.0141	.012	2.2571	.002	2.8782	.00005	3.8906
.05	1.6449	.032	1.8522	.021	2.0335	.011	2.2904	.001	3.0902	.000005	4.4172

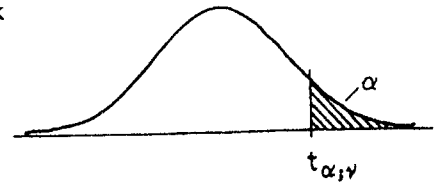
PERCENTAGE POINTS OF THE t DISTRIBUTION

The table gives the value of  $t_{\alpha; \nu}$  — the  $100\alpha$  percentage point of the t distribution for  $\nu$  degrees of freedom.

The values of  $t$  are obtained by solution of the equation:-

$$\alpha = \Gamma\{\frac{1}{2}(\nu+1)\} \{\Gamma(\frac{1}{2}\nu)\}^{-1} (\nu\pi)^{-1/2} \int_t^{\infty} (1 + x^2/\nu)^{-(\nu + 1)/2} dx$$

Note. The tabulation is for one tail only i.e. for positive values of  $t$ . For  $|t|$  the column headings for  $\alpha$  must be doubled.



$\alpha =$	0.10	0.05	0.025	0.01	0.005	0.001	0.0005
$\nu = 1$	3.078	6.314	12.706	31.821	63.657	318.31	636.62
2	1.886	2.920	4.303	6.965	9.925	22.326	31.598
3	1.638	2.353	3.182	4.541	5.841	10.213	12.924
4	1.533	2.132	2.776	3.747	4.604	7.173	8.610
5	1.476	2.015	2.571	3.365	4.032	5.893	6.869
6	1.440	1.943	2.447	3.143	3.707	5.208	5.959
7	1.415	1.895	2.365	2.998	3.499	4.785	5.408
8	1.397	1.860	2.306	2.896	3.355	4.501	5.041
9	1.383	1.833	2.262	2.821	3.250	4.297	4.781
10	1.372	1.812	2.228	2.764	3.169	4.144	4.587
11	1.363	1.796	2.201	2.718	3.106	4.025	4.437
12	1.356	1.782	2.179	2.681	3.055	3.930	4.318
13	1.350	1.771	2.160	2.650	3.012	3.852	4.221
14	1.345	1.761	2.145	2.624	2.977	3.787	4.140
15	1.341	1.753	2.131	2.602	2.947	3.733	4.073
16	1.337	1.746	2.120	2.583	2.921	3.686	4.015
17	1.333	1.740	2.110	2.567	2.898	3.646	3.965
18	1.330	1.734	2.101	2.552	2.878	3.610	3.922
19	1.328	1.729	2.093	2.539	2.861	3.579	3.883
20	1.325	1.725	2.086	2.528	2.845	3.552	3.850
21	1.323	1.721	2.080	2.518	2.831	3.527	3.819
22	1.321	1.717	2.074	2.508	2.819	3.505	3.792
23	1.319	1.714	2.069	2.500	2.807	3.485	3.767
24	1.318	1.711	2.064	2.492	2.797	3.467	3.745
25	1.316	1.708	2.060	2.485	2.787	3.450	3.725
26	1.315	1.706	2.056	2.479	2.779	3.435	3.707
27	1.314	1.703	2.052	2.473	2.771	3.421	3.690
28	1.313	1.701	2.048	2.467	2.763	3.408	3.674
29	1.311	1.699	2.045	2.462	2.756	3.396	3.659
30	1.310	1.697	2.042	2.457	2.750	3.385	3.646
40	1.303	1.684	2.021	2.423	2.704	3.307	3.551
60	1.296	1.671	2.000	2.390	2.660	3.232	3.460
120	1.289	1.658	1.980	2.358	2.617	3.160	3.373
$\infty$	1.282	1.645	1.960	2.326	2.576	3.090	3.291

This table is taken from Table III of Fisher & Yates: Statistical Tables for Biological, Agricultural and Medical Research, published by Oliver & Boyd Ltd., Edinburgh, and by permission of the authors and publishers and also from Table 12 of Biometrika Tables for Statisticians, Volume 1, by permission of the Biometrika Trustees.

PERCENTAGE POINTS OF THE  $\chi^2$  DISTRIBUTION

Table of  $\chi^2_{\alpha, \nu}$  - the 100  $\alpha$  percentage point of the  $\chi^2$  distribution for  $\nu$  degrees of freedom



Table with columns for alpha (0.995 to 0.001) and rows for degrees of freedom (nu) from 1 to 100. Each cell contains a numerical value representing the percentage point.

For values of  $\nu > 30$ , approximate values for  $\chi^2$  may be obtained from the expression  $\nu \left[ 1 - \frac{z}{\sqrt{\nu}} + \frac{z^2}{6\nu} \right]$ , where  $\frac{z}{\sqrt{\nu}}$  is the normal deviate cutting off the corresponding tails of a normal distribution

If  $\frac{z}{\sqrt{\nu}}$  is taken at the 0.02 level, so that 0.01 of the normal distribution is in each tail, the expression yields  $\chi^2$  at the 0.99 and 0.01 points. For very large values of  $\nu$  it is sufficiently accurate to compute  $\sqrt{2\nu}$ , the distribution of which is approximately normal around a mean of  $\sqrt{2\nu} - 1$  and with a standard deviation of 1. This table is taken by consent from Statistical Tables for Biological, Agricultural, and Medical Research, by R. A. Fisher and F. Yates, published by Oliver and Boyd, Edinburgh, and from Table 8 of Biometrika Tables for Statisticians, Vol. 1, by permission of the Biometrika Trustees.

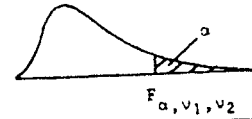
PERCENTAGE POINTS OF THE F DISTRIBUTION

The table gives the values of  $F_{\alpha; \nu_1, \nu_2}$  the 100 $\alpha$  percentage point of the F distribution having  $\nu_1$  degrees of freedom in the numerator and  $\nu_2$  degrees of freedom in the denominator.

For each pair of values of  $\nu_1$  and  $\nu_2$ ,  $F_{\alpha; \nu_1, \nu_2}$  is tabulated for  $\alpha = 0.05, 0.025, 0.01, 0.001$ , the 0.025 values being bracketed.

The lower percentage points of the distribution may be obtained from the relation:-

$$F_{1-\alpha; \nu_1, \nu_2} = 1/F_{\alpha; \nu_2, \nu_1}$$



e.g.  $F_{.95; 12, 8} = 1/F_{.05; 8, 12} = 1/2.85 = 0.351$

$\nu_2 \backslash \nu_1$	1	2	3	4	5	6	7	8	10	12	24	$\infty$
1	161.4 (648) 4052 4053*	199.5 (800) 5000 5000*	215.7 (864) 5403 5404*	224.6 (900) 5625 5625*	230.2 (922) 5764 5764*	234.0 (937) 5859 5859*	236.8 (948) 5928 5929*	238.9 (957) 5981 5981*	241.9 (969) 6056 6056*	243.9 (977) 6106 6107*	249.0 (997) 6235 6235*	254.3 (1018) 6368 6368*
2	18.5 (38.5) 98.5 998.5	19.0 (39.0) 99.0 999.0	19.2 (39.2) 99.2 999.2	19.2 (39.2) 99.2 999.2	19.3 (39.3) 99.3 999.3	19.3 (39.3) 99.3 999.3	19.4 (39.4) 99.4 999.4	19.4 (39.4) 99.4 999.4	19.4 (39.4) 99.4 999.4	19.4 (39.4) 99.4 999.4	19.5 (39.5) 99.5 999.5	19.5 (39.5) 99.5 999.5
3	10.13 (17.4) 34.1 187.0	9.55 (16.0) 30.8 148.5	9.28 (15.4) 29.5 141.1	9.12 (15.1) 28.7 137.1	9.01 (14.9) 28.2 134.6	8.94 (14.7) 27.9 132.8	8.89 (14.6) 27.7 131.5	8.85 (14.5) 27.5 130.6	8.79 (14.4) 27.2 129.2	8.74 (14.3) 27.1 128.3	8.64 (14.1) 26.6 125.9	8.53 (13.9) 26.1 123.5
4	7.71 (12.22) 21.2 74.14	6.94 (10.65) 18.0 61.25	6.59 (9.98) 16.7 56.18	6.39 (9.60) 16.0 53.44	6.26 (9.36) 15.5 51.71	6.16 (9.20) 15.2 50.53	6.09 (9.07) 15.0 49.66	6.04 (8.98) 14.8 49.00	5.96 (8.84) 14.5 48.05	5.91 (8.75) 14.4 47.41	5.77 (8.51) 13.9 45.77	5.63 (8.26) 13.5 44.05
5	6.61 (10.01) 16.26 47.18	5.79 (8.43) 13.27 37.12	5.41 (7.76) 12.06 33.20	5.19 (7.39) 11.39 31.09	5.05 (7.15) 10.97 29.75	4.95 (6.98) 10.67 28.83	4.88 (6.85) 10.46 28.16	4.82 (6.76) 10.29 27.65	4.74 (6.62) 10.05 26.92	4.68 (6.52) 9.89 26.42	4.53 (6.28) 9.47 25.14	4.36 (6.02) 9.02 23.79
6	5.99 (8.81) 13.74 35.51	5.14 (7.26) 10.92 27.00	4.76 (6.60) 9.78 23.70	4.53 (6.23) 9.15 21.92	4.39 (5.99) 8.75 20.80	4.28 (5.82) 8.47 20.03	4.21 (5.70) 8.26 19.46	4.15 (5.60) 8.10 19.03	4.06 (5.46) 7.87 18.41	4.00 (5.37) 7.72 17.99	3.84 (5.12) 7.31 16.90	3.67 (4.85) 6.88 15.75
7	5.59 (8.07) 12.25 29.25	4.74 (6.54) 9.55 21.69	4.35 (5.89) 8.45 18.77	4.12 (5.52) 7.85 17.20	3.97 (5.29) 7.46 16.21	3.87 (5.12) 7.19 15.52	3.79 (4.99) 6.99 15.02	3.73 (4.90) 6.84 14.63	3.64 (4.76) 6.62 14.08	3.57 (4.67) 6.47 13.71	3.41 (4.42) 6.07 12.73	3.23 (4.14) 5.85 11.70
8	5.32 (7.57) 11.26 25.42	4.46 (6.06) 8.65 18.49	4.07 (5.42) 7.59 15.83	3.84 (5.05) 7.01 14.39	3.69 (4.82) 6.63 13.48	3.58 (4.65) 6.37 12.86	3.50 (4.53) 6.18 12.40	3.44 (4.43) 6.03 12.05	3.35 (4.30) 5.81 11.54	3.28 (4.20) 5.67 11.19	3.12 (3.95) 5.28 10.30	2.93 (3.67) 4.88 9.34
9	5.12 (7.21) 10.56 22.86	4.26 (5.71) 8.02 16.39	3.86 (5.08) 6.99 13.90	3.63 (4.72) 6.42 12.56	3.48 (4.48) 6.06 11.71	3.37 (4.32) 5.80 11.13	3.29 (4.20) 5.61 10.69	3.23 (4.10) 5.47 10.37	3.14 (3.96) 5.26 9.87	3.07 (3.87) 5.11 9.57	2.90 (3.61) 4.73 8.72	2.71 (3.33) 4.31 7.81
10	4.96 (6.94) 10.04 21.04	4.10 (5.46) 7.56 14.91	3.71 (4.83) 6.55 12.55	3.48 (4.47) 5.99 11.28	3.33 (4.24) 5.64 10.48	3.22 (4.07) 5.39 9.93	3.14 (3.95) 5.20 9.52	3.07 (3.85) 5.06 9.20	2.98 (3.72) 4.85 8.74	2.91 (3.62) 4.71 8.44	2.74 (3.37) 4.33 7.64	2.54 (3.08) 3.91 6.76
11	4.84 (6.72) 9.65 19.69	3.98 (5.26) 7.21 13.81	3.59 (4.63) 6.22 11.56	3.36 (4.28) 5.67 10.35	3.20 (4.04) 5.32 9.58	3.09 (3.88) 5.07 9.05	3.01 (3.76) 4.89 8.66	2.95 (3.66) 4.74 8.35	2.85 (3.53) 4.54 7.92	2.79 (3.43) 4.40 7.63	2.61 (3.17) 4.02 6.85	2.40 (2.88) 3.60 6.00
12	4.75 (6.55) 9.33 18.64	3.89 (5.10) 6.93 12.97	3.49 (4.47) 5.95 10.80	3.26 (4.12) 5.41 9.63	3.11 (3.89) 5.06 8.89	3.00 (3.73) 4.82 8.38	2.91 (3.61) 4.64 8.00	2.85 (3.51) 4.50 7.71	2.75 (3.37) 4.30 7.29	2.69 (3.28) 4.16 7.00	2.51 (3.02) 3.78 6.25	2.30 (2.72) 3.36 5.42
13	4.67 (6.41) 9.07 17.82	3.81 (4.97) 6.70 12.31	3.41 (4.35) 5.74 10.21	3.18 (4.00) 5.21 9.07	3.03 (3.77) 4.86 8.35	2.92 (3.60) 4.62 7.86	2.83 (3.48) 4.44 7.49	2.77 (3.39) 4.30 7.21	2.67 (3.25) 4.10 6.80	2.60 (3.15) 3.96 6.52	2.42 (2.89) 3.59 5.78	2.21 (2.60) 3.17 4.97

\* Entries marked thus must be multiplied by 100



ASP300

$\nu_2 \backslash \nu_1$	1	2	3	4	5	6	7	8	10	12	24	$\infty$
14	4.60 (6.30) 8.86 17.14	3.74 (4.86) 6.51 11.78	3.34 (4.24) 5.56 9.73	3.11 (3.89) 5.04 8.62	2.96 (3.66) 4.70 7.92	2.85 (3.50) 4.46 7.44	2.76 (3.38) 4.28 7.08	2.70 (3.29) 4.14 6.80	2.60 (3.15) 3.94 6.40	2.53 (3.05) 3.80 6.13	2.35 (2.79) 3.43 5.41	2.13 (2.49) 3.00 4.60
16	4.49 (6.12) 8.53 16.12	3.63 (4.69) 6.23 10.97	3.24 (4.08) 5.29 9.01	3.01 (3.73) 4.77 7.94	2.85 (3.50) 4.44 7.27	2.74 (3.34) 4.20 6.80	2.66 (3.22) 4.03 6.46	2.59 (3.12) 3.89 6.19	2.49 (2.99) 3.69 5.81	2.42 (2.89) 3.55 5.55	2.24 (2.63) 3.18 4.85	2.01 (2.32) 2.75 4.06
18	4.41 (5.98) 8.29 15.38	3.55 (4.56) 6.01 10.39	3.16 (3.95) 5.09 8.49	2.93 (3.61) 4.58 7.46	2.77 (3.38) 4.25 6.81	2.66 (3.22) 4.01 6.35	2.58 (3.10) 3.84 6.02	2.51 (3.01) 3.71 5.76	2.41 (2.87) 3.51 5.39	2.34 (2.77) 3.37 5.13	2.15 (2.50) 3.00 4.45	1.92 (2.19) 2.57 3.67
20	4.35 (5.87) 8.10 14.82	3.49 (4.46) 5.85 9.95	3.10 (3.86) 4.94 8.10	2.87 (3.51) 4.43 7.10	2.71 (3.29) 4.10 6.46	2.60 (3.13) 3.87 6.02	2.51 (3.01) 3.70 5.69	2.45 (2.91) 3.56 5.44	2.35 (2.77) 3.37 5.08	2.28 (2.68) 3.23 4.82	2.08 (2.41) 2.86 4.15	1.84 (2.09) 2.42 3.38
22	4.30 (5.79) 7.95 14.38	3.44 (4.38) 5.72 9.61	3.05 (3.78) 4.82 7.80	2.82 (3.44) 4.31 6.81	2.66 (3.22) 3.99 6.19	2.55 (3.05) 3.76 5.76	2.46 (2.93) 3.59 5.44	2.40 (2.84) 3.45 5.19	2.30 (2.70) 3.26 4.83	2.23 (2.60) 3.12 4.58	2.03 (2.33) 2.75 3.92	1.78 (2.00) 2.31 3.15
24	4.26 (5.72) 7.82 14.03	3.40 (4.32) 5.61 9.34	3.01 (3.72) 4.72 7.55	2.78 (3.38) 4.22 6.59	2.62 (3.15) 3.90 5.98	2.51 (2.99) 3.67 5.55	2.42 (2.87) 3.50 5.23	2.36 (2.78) 3.36 4.99	2.25 (2.64) 3.17 4.64	2.18 (2.54) 3.03 4.39	1.98 (2.27) 2.66 3.74	1.73 (1.94) 2.21 2.97
26	4.23 (5.66) 7.72 13.74	3.37 (4.27) 5.53 9.12	2.98 (3.67) 4.64 7.36	2.74 (3.33) 4.14 6.41	2.59 (3.10) 3.82 5.80	2.47 (2.94) 3.59 5.38	2.39 (2.82) 3.42 5.07	2.32 (2.73) 3.29 4.83	2.22 (2.59) 3.09 4.48	2.15 (2.49) 2.96 4.24	1.95 (2.22) 2.58 3.59	1.69 (1.88) 2.13 2.82
28	4.20 (5.61) 7.64 13.50	3.34 (4.22) 5.45 8.93	2.95 (3.63) 4.57 7.19	2.71 (3.29) 4.07 6.25	2.56 (3.06) 3.75 5.66	2.45 (2.90) 3.53 5.24	2.36 (2.78) 3.36 4.93	2.29 (2.69) 3.23 4.69	2.19 (2.55) 3.03 4.35	2.12 (2.45) 2.90 4.11	1.91 (2.17) 2.52 3.46	1.65 (1.83) 2.06 2.69
30	4.17 (5.57) 7.56 13.29	3.32 (4.18) 5.39 8.77	2.92 (3.59) 4.51 7.05	2.69 (3.25) 4.02 6.12	2.53 (3.03) 3.70 5.53	2.42 (2.87) 3.47 5.12	2.33 (2.75) 3.30 4.82	2.27 (2.65) 3.17 4.58	2.16 (2.51) 2.98 4.24	2.09 (2.41) 2.84 4.00	1.89 (2.14) 2.47 3.36	1.62 (1.79) 2.01 2.59
40	4.08 (5.42) 7.31 12.61	3.23 (4.05) 5.18 8.25	2.84 (3.46) 4.31 6.59	2.61 (3.13) 3.83 5.70	2.45 (2.90) 3.51 5.13	2.34 (2.74) 3.29 4.73	2.25 (2.62) 3.12 4.44	2.18 (2.53) 2.99 4.21	2.08 (2.39) 2.80 3.87	2.00 (2.29) 2.66 3.64	1.79 (2.01) 2.29 3.01	1.51 (1.64) 1.80 2.23
60	4.00 (5.29) 7.08 11.97	3.15 (3.93) 4.98 7.77	2.76 (3.34) 4.13 6.17	2.53 (3.01) 3.65 5.31	2.37 (2.79) 3.34 4.76	2.25 (2.63) 3.12 4.37	2.17 (2.51) 2.95 4.09	2.10 (2.41) 2.82 3.86	1.99 (2.27) 2.63 3.54	1.92 (2.17) 2.50 3.32	1.70 (1.88) 2.12 2.69	1.39 (1.48) 1.60 1.89
120	3.92 (5.15) 6.85 11.38	3.07 (3.80) 4.79 7.32	2.68 (3.23) 3.95 5.78	2.45 (2.89) 3.48 4.95	2.29 (2.67) 3.17 4.42	2.18 (2.52) 2.96 4.04	2.09 (2.39) 2.79 3.77	2.02 (2.30) 2.66 3.55	1.91 (2.16) 2.47 3.24	1.83 (2.05) 2.34 3.02	1.61 (1.76) 1.95 2.40	1.25 (1.31) 1.38 1.54
$\infty$	3.84 (5.02) 6.63 10.83	3.00 (3.69) 4.61 6.91	2.60 (3.12) 3.78 5.42	2.37 (2.79) 3.32 4.62	2.21 (2.57) 3.02 4.10	2.10 (2.41) 2.80 3.74	2.01 (2.29) 2.64 3.47	1.94 (2.19) 2.51 3.27	1.83 (2.05) 2.32 2.96	1.75 (1.94) 2.18 2.74	1.52 (1.64) 1.79 2.13	1.00 (1.00) 1.00 1.00

This table is taken from Table V of Fisher & Yates: Statistical Tables for Biological, Agricultural and Medical Research, published by Oliver & Boyd Ltd., Edinburgh, and by permission of the authors and publishers and also from Table 18 of Biometrika Tables for Statisticians, Volume 1, by permission of the Biometrika Trustees.

TABLE K. TABLE OF CRITICAL VALUES OF  $U$  IN THE MANN-WHITNEY TEST\* (Continued)

Table K1. Critical Values of  $U$  for a One-tailed Test at  $\alpha = .01$  or for a Two-tailed Test at  $\alpha = .02$

$n_2$ \ $n_1$	9	10	11	12	13	14	15	16	17	18	19	20
1												
2												
3												
4												
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17												
18												
19												
20												

\* Adapted and abridged from Tables 1, 3, 5, and 7 of Aulbe, D. 1953. Extended tables for the Mann-Whitney statistic. *Bulletin of the Institute of Educational Research at Indiana University*, 1, No. 2, with the kind permission of the author and the publisher.

TABLE K. TABLE OF CRITICAL VALUES OF  $U$  IN THE MANN-WHITNEY TEST\*  
Table K1. Critical Values of  $U$  for a One-tailed Test at  $\alpha = .001$  or for a Two-tailed Test at  $\alpha = .002$

$n_2$ \ $n_1$	9	10	11	12	13	14	15	16	17	18	19	20
1												
2												
3												
4												
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17												
18												
19												
20												

\* Adapted and abridged from Tables 1, 3, 5, and 7 of Aulbe, D. 1953. Extended tables for the Mann-Whitney statistic. *Bulletin of the Institute of Educational Research at Indiana University*, 1, No. 2, with the kind permission of the author and the publisher.

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