



**NAMIBIA UNIVERSITY  
OF SCIENCE AND TECHNOLOGY**  
**FACULTY OF HEALTH AND APPLIED SCIENCES**

**DEPARTMENT OF MATHEMATICS AND STATISTICS**

|   |  |
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| <b>QUALIFICATION:</b> Bachelor of science in Applied Mathematics and Statistics |  |
| <b>QUALIFICATION CODE:</b> 07BAMS   | <b>LEVEL:</b> 6  |
| <b>COURSE CODE:</b> RAA602S   | <b>COURSE NAME:</b> REGRESSION ANALYSIS AND ANALYSIS OF VARIANCE |
| <b>SESSION:</b> NOVEMBER 2019   | <b>PAPER:</b> THEORY   |
| <b>DURATION:</b> 3 HOURS  | <b>MARKS:</b> 100  |

| <b>FIRST OPPORTUNITY EXAMINATION QUESTION PAPER</b>   |  |
|---|--|
| <b>EXAMINER</b>   | Dr. D. NTIRAMPEBA<br><br>Mr. R. MUMBUU |
| <b>MODERATOR:</b>   | Dr. C. R. KIKAWA                       |
| <b>INSTRUCTIONS</b>   |  |
| 1. Answer ALL the questions in the booklet provided.<br>2. Show clearly all the steps used in the calculations.<br>3. All written work must be done in blue or black ink and sketches must be done in pencil. Marks will not be awarded for answers obtained without showing the necessary steps leading to them. |  |

**PERMISSIBLE MATERIALS**

1. Non-programmable calculator without a cover.

**ATTACHMENTS**

1. Statistical tables (Z, T, Chi-square, and F tables)

**THIS QUESTION PAPER CONSISTS OF 5 PAGES (Excluding this front page and Tables)**

**QUESTION 1 [20 MARKS]**

The grades of a class of 9 students on a midterm report (x) and on the final examination (y) are as follows:

|   |    |    |    |    |    |    |    |    |    |
|---|----|----|----|----|----|----|----|----|----|
| x | 77 | 50 | 71 | 72 | 81 | 94 | 96 | 99 | 67 |
| y | 82 | 66 | 78 | 34 | 47 | 85 | 99 | 99 | 68 |

- 1.1. Fit the model  $Y = \beta_0 + \beta_1 x + \varepsilon$  to these data.  
[5]
- 1.2. Obtain a point estimate of:
  - 1.2.1 the variance of  $\varepsilon$ , the random deviation in the model equation  
[2]
  - 1.2.2 the variance of  $\hat{\beta}_0$   
[2]
  - 1.2.3 the variance of  $\hat{\beta}_1$   
[2]
  - 1.3.4 The  $\text{cov}(\hat{\beta}_0, \hat{\beta}_1)$   
[2]
- 1.4. Use a 5% significance level to test for the significance of the slope of the model  
[7]

**QUESTION 2 [33 MARKS]****2.1**

The district sales manager for a major automobile manufacturer is studying car sales. Specifically, he would like to determine what factors affect the number of cars sold at a dealership. To investigate, he randomly selects 12 dealers. From the dealers, he obtains the number of cars sold last month, the minutes of radio advertising purchased last month, the number of full-time salespeople employed in the dealership, and whether the dealer is in the city. For the variable "whether the dealer is in the city", assume the value of one (1) if the dealer is located in the city, otherwise zero (0). In short, the district sales manager wishes to fit a model of this type

$$Y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3 + \varepsilon$$

The information obtained is as follows:

| Advertising | Sales force | City | Cars sold last month |
|-------------|-------------|------|----------------------|
| 18          | 10          | yes  | 127                  |
| 15          | 15          | no   | 138                  |
| 22          | 14          | yes  | 159                  |
| 23          | 12          | yes  | 144                  |
| 17          | 12          | no   | 139                  |
| 16          | 12          | yes  | 128                  |
| 25          | 14          | yes  | 161                  |
| 26          | 17          | yes  | 180                  |
| 15          | 7           | no   | 102                  |
| 24          | 16          | yes  | 163                  |
| 18          | 10          | no   | 106                  |
| 25          | 11          | yes  | 149                  |

The given data were analysed using R-software and below are some of the computer readouts.

$$(X^t X)^{-1} = \begin{bmatrix} 3.41621577 & -0.138861098 & -0.082702085 & 0.786603916 \\ -0.13886110 & 0.012332319 & -0.005594463 & -0.062947914 \\ -0.08270208 & -0.005594463 & 0.015782919 & -0.001245483 \\ 0.78660392 & -0.062947914 & -0.001245483 & 0.763358311 \end{bmatrix}$$

and  $X'Y = \begin{bmatrix} 1696 \\ 35357 \\ 21833 \\ 1211 \end{bmatrix}$

2.1.1 Estimate the multiple linear regression model for the given data. [6]

2.1.2 Construct the 95% confidence interval for regression coefficient of the variable  $X_3$  and use it to deduce whether or not  $X_3$  contributes significant information for prediction of  $Y$ . [15]

## 2.2

Efficient design of certain types of municipal waste incinerators requires that information about energy content of the waste be available. The authors of the article "Modeling the Energy Content of Municipal Solid Waste Using Multiple Regression Analysis" (*J. of the Air and Waste Mgmt. Assoc.*, 1996: 650–656) kindly provided us with data (although not shown here) on  $Y$  = energy content (Kcal/kg), the three physical composition variables  $X_1$  = % plastics by weight,  $X_2$  = % paper by weight, and  $X_3$  = % garbage by weight, and the proximate analysis variable  $X_4$  = % moisture (water) by weight for waste specimens obtained from a certain region.

Using R-software to analyse the data and ultimately fit a multiple regression model with the four aforementioned variables as predictors of energy content resulted in the following output:

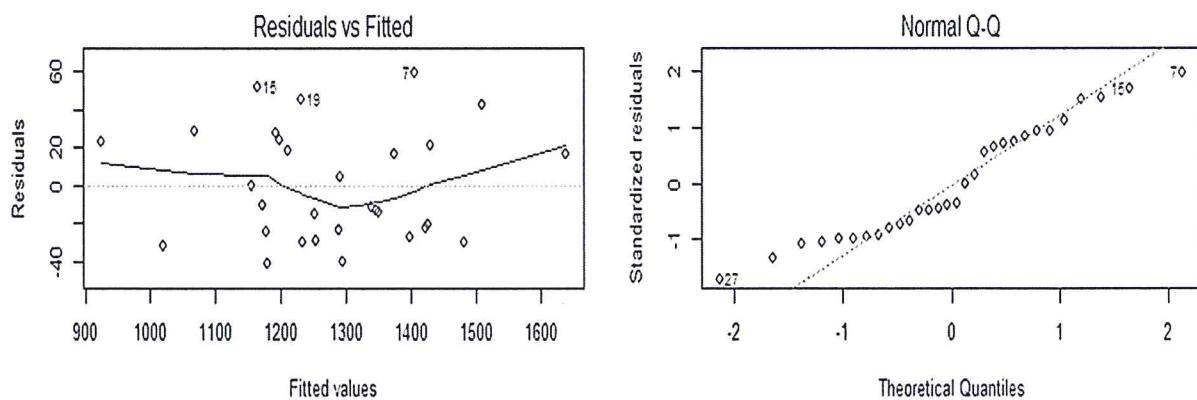
### Model summary

| Predictor | Coef    | StDev | T      | P     |
|-----------|---------|-------|--------|-------|
| Constant  | 2244.9  | 177.9 | 12.62  | 0.000 |
| plastics  | 28.925  | 2.824 | -      | 0.000 |
| paper     | 7.644   | 2.314 | 3.30   | 0.003 |
| garbage   | 4.297   | 1.916 | 2.24   | 0.034 |
| water     | -37.354 | 1.834 | -20.36 | 0.000 |

| Analysis of | Variance |        |        |        |       |
|-------------|----------|--------|--------|--------|-------|
| Source      | DF       | SS     | MS     | F      | P     |
| Regression  | 4        | 664931 | 166233 | 167.71 | 0.000 |
| Error       | 25       | 24779  | 991    |        |       |
| Total       | 29       | 689710 |        |        |       |

### Charts



- 2.2.1 Compute and interpret the coefficient of determination. [3]  
 2.2.2 Compute and interpret the adjusted coefficient of determination. [3]  
 2.2.3 Compute the test statistic (t-value) associated with the variable "Plastics". [2]  
 2.2.4 Using information provided, can we say that  
     (a) the assumption of normality is met? Motivate your answer? [2]  
     (b) the assumption of constant variance of errors is constant? Motivate your answer. [2]

### **QUESTION 3 [33 MARKS]**

3.1

Briefly explain the following terminologies as they are applied to Regression Analysis and Analysis of Variance.

- 3.1.1 Experimental design [2]  
 3.1.2 Experimental units [2]  
 3.1.3 Nuisance factor [2]

3.2

The study of Loss of Nitrogen Through Sweat by Preadolescent Boys Consuming Three Levels of Dietary Protein was conducted by the Department of Human Nutrition and Foods at Virginia Tech to determine perspiration nitrogen loss at various dietary protein levels.

Twelve preadolescent boys ranging in age from 7 years, 8 months to 9 years, 8 months, all judged to be clinically healthy, were used in the experiment. Each boy was subjected to one of three controlled diets in which 29, 54, or 84 grams of protein were consumed per day.

The following data represent the body perspiration nitrogen loss, in milligrams, during the last two days of the experimental period: Use  $\alpha = 0.05$  level of significance.

| 29 grams | 54 grams | 84 grams |
|----------|----------|----------|
| 190      | 318      | 390      |
| 266      | 295      | 321      |
| 270      | 271      | 396      |
|          | 438      | 399      |
|          |          | 402      |

- 3.2.1 Write down an appropriate means model for the data. [4]  
 3.2.2 State the null hypothesis and the alternative hypothesis. [2]  
 3.2.3 What is the rejection rule? [1]  
 3.2.4 Compute  $SST, SSE, \text{ and } SSTOT$ . [6]  
 3.2.5 Construct an ANOVA table. [4]  
 3.2.6 State your decision about the null hypothesis (at 5% significance of level). [1]

- 3.2.7 What is your conclusion (at 5% significance of level)? [1]
- 3.2.8 Estimate the overall mean and the treatment effects. [4]
- 3.2.9 Construct a 95% confidence interval for the difference between the means of nitrogen loss for the first (29 mg) and second diets (54 mg), respectively. [4]

#### **QUESTION 4 [14 MARKS]**

The results below are from a study to determine the predictors of fever among children under five years. The dependent variable was “fever” (0=child had no fever in the last two weeks / 1= child had fever in the last two weeks). The seven potential predictor variables are type of place of residence (1= urban/2=rural), sex of the child (1=male/2=female), diarrhea (0= child had no diarrhea in last two weeks/1= child had diarrhea in last two weeks), Vaccination ( 0= child had no vaccination in last two weeks/1=child had vaccination in last two weeks), Vitamin A (0=child had no vitamin A in last six months/1=child had no vitamin A in last six months), BMI (body mass index) and age (in months).

| Covariate                    | Parameter Estimates | Std. Error | 95% Wald CI |        | Wald Stat |
|------------------------------|---------------------|------------|-------------|--------|-----------|
|                              |                     |            | Lower       | Upper  |           |
| (Intercept)                  | 0.256               | 0.6217     | -0.963      | 1.474  | 0.169     |
| [Place of residence=1]       | -0.044              | 0.2627     | -0.559      | 0.471  | 0.028     |
| [Place of residence=2 (Ref)] | 0                   | .          | .           | .      | .         |
| [Sex =1]                     | -0.168              | 0.2476     | -0.653      | 0.317  | 0.46      |
| [Sex =2 (Ref)]               | 0                   | .          | .           | .      | .         |
| [Diarrhoea =.00]             | -1.308              | 0.2827     | -1.863      | -0.754 | 21.416    |
| [Diarrhoea =1.00 (Ref)]      | 0                   | .          | .           | .      | .         |
| [Vaccination =.00]           | -0.262              | 0.6174     | -1.472      | 0.948  | 0.18      |
| [Vaccination =1.00 (Ref)]    | 0                   | .          | .           | .      | .         |
| [Vitamin A =.00]             | -0.623              | 0.3637     | -1.336      | 0.09   | 2.934     |
| [Vitamin A =1.00(Ref)]       | 0                   | .          | .           | .      | .         |
| BMI                          | 4.98E-05            | 0.0002     | 0           | 0.001  | 0.042     |
| Age (in months)              | -0.009              | 0.0076     | -0.023      | 0.006  |           |

- 4.1 What type of analysis was used in this situation? Motivate your answer. [2]
- 4.2 Write down the model for this analysis. [2]
- 4.3 Compute Wald chi-square statistic and use it to test if the variable “Age” is significantly associated with fever (use a 5% significance of level). [5]
- 4.4 Construct the 95 % confidence interval for odds ratio of Diarrhea variable and use your it to infer whether this variable is significantly associated with fever. [5]

**END OF QUESTION PAPER**

## Standard Normal Probabilities

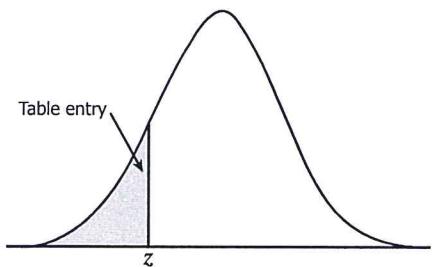


Table entry for  $z$  is the area under the standard normal curve to the left of  $z$ .

| $z$  | .00   | .01   | .02   | .03   | .04   | .05   | .06   | .07   | .08   | .09   |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| -3.4 | .0003 | .0003 | .0003 | .0003 | .0003 | .0003 | .0003 | .0003 | .0003 | .0002 |
| -3.3 | .0005 | .0005 | .0005 | .0004 | .0004 | .0004 | .0004 | .0004 | .0004 | .0003 |
| -3.2 | .0007 | .0007 | .0006 | .0006 | .0006 | .0006 | .0006 | .0005 | .0005 | .0005 |
| -3.1 | .0010 | .0009 | .0009 | .0009 | .0008 | .0008 | .0008 | .0008 | .0007 | .0007 |
| -3.0 | .0013 | .0013 | .0013 | .0012 | .0012 | .0011 | .0011 | .0011 | .0010 | .0010 |
| -2.9 | .0019 | .0018 | .0018 | .0017 | .0016 | .0016 | .0015 | .0015 | .0014 | .0014 |
| -2.8 | .0026 | .0025 | .0024 | .0023 | .0023 | .0022 | .0021 | .0021 | .0020 | .0019 |
| -2.7 | .0035 | .0034 | .0033 | .0032 | .0031 | .0030 | .0029 | .0028 | .0027 | .0026 |
| -2.6 | .0047 | .0045 | .0044 | .0043 | .0041 | .0040 | .0039 | .0038 | .0037 | .0036 |
| -2.5 | .0062 | .0060 | .0059 | .0057 | .0055 | .0054 | .0052 | .0051 | .0049 | .0048 |
| -2.4 | .0082 | .0080 | .0078 | .0075 | .0073 | .0071 | .0069 | .0068 | .0066 | .0064 |
| -2.3 | .0107 | .0104 | .0102 | .0099 | .0096 | .0094 | .0091 | .0089 | .0087 | .0084 |
| -2.2 | .0139 | .0136 | .0132 | .0129 | .0125 | .0122 | .0119 | .0116 | .0113 | .0110 |
| -2.1 | .0179 | .0174 | .0170 | .0166 | .0162 | .0158 | .0154 | .0150 | .0146 | .0143 |
| -2.0 | .0228 | .0222 | .0217 | .0212 | .0207 | .0202 | .0197 | .0192 | .0188 | .0183 |
| -1.9 | .0287 | .0281 | .0274 | .0268 | .0262 | .0256 | .0250 | .0244 | .0239 | .0233 |
| -1.8 | .0359 | .0351 | .0344 | .0336 | .0329 | .0322 | .0314 | .0307 | .0301 | .0294 |
| -1.7 | .0446 | .0436 | .0427 | .0418 | .0409 | .0401 | .0392 | .0384 | .0375 | .0367 |
| -1.6 | .0548 | .0537 | .0526 | .0516 | .0505 | .0495 | .0485 | .0475 | .0465 | .0455 |
| -1.5 | .0668 | .0655 | .0643 | .0630 | .0618 | .0606 | .0594 | .0582 | .0571 | .0559 |
| -1.4 | .0808 | .0793 | .0778 | .0764 | .0749 | .0735 | .0721 | .0708 | .0694 | .0681 |
| -1.3 | .0968 | .0951 | .0934 | .0918 | .0901 | .0885 | .0869 | .0853 | .0838 | .0823 |
| -1.2 | .1151 | .1131 | .1112 | .1093 | .1075 | .1056 | .1038 | .1020 | .1003 | .0985 |
| -1.1 | .1357 | .1335 | .1314 | .1292 | .1271 | .1251 | .1230 | .1210 | .1190 | .1170 |
| -1.0 | .1587 | .1562 | .1539 | .1515 | .1492 | .1469 | .1446 | .1423 | .1401 | .1379 |
| -0.9 | .1841 | .1814 | .1788 | .1762 | .1736 | .1711 | .1685 | .1660 | .1635 | .1611 |
| -0.8 | .2119 | .2090 | .2061 | .2033 | .2005 | .1977 | .1949 | .1922 | .1894 | .1867 |
| -0.7 | .2420 | .2389 | .2358 | .2327 | .2296 | .2266 | .2236 | .2206 | .2177 | .2148 |
| -0.6 | .2743 | .2709 | .2676 | .2643 | .2611 | .2578 | .2546 | .2514 | .2483 | .2451 |
| -0.5 | .3085 | .3050 | .3015 | .2981 | .2946 | .2912 | .2877 | .2843 | .2810 | .2776 |
| -0.4 | .3446 | .3409 | .3372 | .3336 | .3300 | .3264 | .3228 | .3192 | .3156 | .3121 |
| -0.3 | .3821 | .3783 | .3745 | .3707 | .3669 | .3632 | .3594 | .3557 | .3520 | .3483 |
| -0.2 | .4207 | .4168 | .4129 | .4090 | .4052 | .4013 | .3974 | .3936 | .3897 | .3859 |
| -0.1 | .4602 | .4562 | .4522 | .4483 | .4443 | .4404 | .4364 | .4325 | .4286 | .4247 |
| -0.0 | .5000 | .4960 | .4920 | .4880 | .4840 | .4801 | .4761 | .4721 | .4681 | .4641 |

## Standard Normal Probabilities

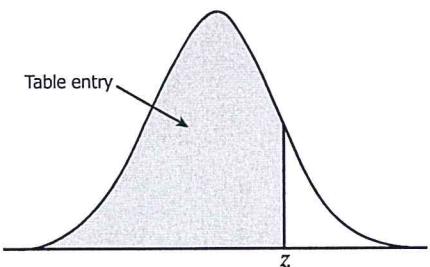
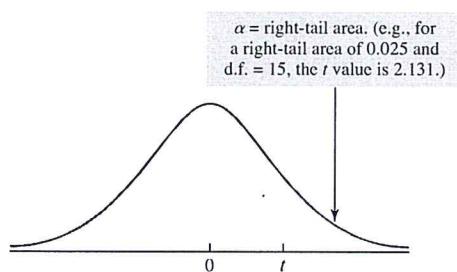


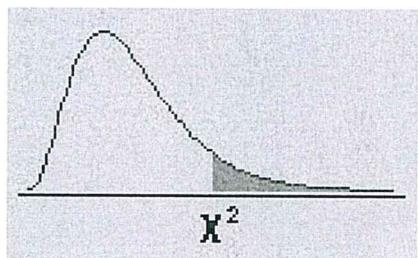
Table entry for  $z$  is the area under the standard normal curve to the left of  $z$ .

### The *t*-Distribution



| $\alpha:$ | 0.10  | 0.05  | 0.025  | 0.01   | 0.005  |
|-----------|-------|-------|--------|--------|--------|
| d.f. = 1  | 3.078 | 6.314 | 12.706 | 31.821 | 63.657 |
| 2         | 1.886 | 2.920 | 4.303  | 6.965  | 9.925  |
| 3         | 1.638 | 2.353 | 3.182  | 4.541  | 5.841  |
| 4         | 1.533 | 2.132 | 2.776  | 3.747  | 4.604  |
| 5         | 1.476 | 2.015 | 2.571  | 3.365  | 4.032  |
| 6         | 1.440 | 1.943 | 2.447  | 3.143  | 3.707  |
| 7         | 1.415 | 1.895 | 2.365  | 2.998  | 3.499  |
| 8         | 1.397 | 1.860 | 2.306  | 2.896  | 3.355  |
| 9         | 1.383 | 1.833 | 2.262  | 2.821  | 3.250  |
| 10        | 1.372 | 1.812 | 2.228  | 2.764  | 3.169  |
| 11        | 1.363 | 1.796 | 2.201  | 2.718  | 3.106  |
| 12        | 1.356 | 1.782 | 2.179  | 2.681  | 3.055  |
| 13        | 1.350 | 1.771 | 2.160  | 2.650  | 3.012  |
| 14        | 1.345 | 1.761 | 2.145  | 2.624  | 2.977  |
| 15        | 1.341 | 1.753 | 2.131  | 2.602  | 2.947  |
| 16        | 1.337 | 1.746 | 2.120  | 2.583  | 2.921  |
| 17        | 1.333 | 1.740 | 2.110  | 2.567  | 2.898  |
| 18        | 1.330 | 1.734 | 2.101  | 2.552  | 2.878  |
| 19        | 1.328 | 1.729 | 2.093  | 2.539  | 2.861  |
| 20        | 1.325 | 1.725 | 2.086  | 2.528  | 2.845  |
| 21        | 1.323 | 1.721 | 2.080  | 2.518  | 2.831  |
| 22        | 1.321 | 1.717 | 2.074  | 2.508  | 2.819  |
| 23        | 1.319 | 1.714 | 2.069  | 2.500  | 2.807  |
| 24        | 1.318 | 1.711 | 2.064  | 2.492  | 2.797  |
| 25        | 1.316 | 1.708 | 2.060  | 2.485  | 2.787  |
| 26        | 1.315 | 1.706 | 2.056  | 2.479  | 2.779  |
| 27        | 1.314 | 1.703 | 2.052  | 2.473  | 2.771  |
| 28        | 1.313 | 1.701 | 2.048  | 2.467  | 2.763  |
| 29        | 1.311 | 1.699 | 2.045  | 2.462  | 2.756  |
| 30        | 1.310 | 1.697 | 2.042  | 2.457  | 2.750  |
| 31        | 1.309 | 1.696 | 2.040  | 2.453  | 2.744  |
| 32        | 1.309 | 1.694 | 2.037  | 2.449  | 2.738  |
| 33        | 1.308 | 1.692 | 2.035  | 2.445  | 2.733  |
| 34        | 1.307 | 1.691 | 2.032  | 2.441  | 2.728  |
| 35        | 1.306 | 1.690 | 2.030  | 2.438  | 2.724  |
| 36        | 1.306 | 1.688 | 2.028  | 2.435  | 2.719  |
| 37        | 1.305 | 1.687 | 2.026  | 2.431  | 2.715  |
| 38        | 1.304 | 1.686 | 2.024  | 2.429  | 2.712  |
| 39        | 1.304 | 1.685 | 2.023  | 2.426  | 2.708  |
| 40        | 1.303 | 1.684 | 2.021  | 2.423  | 2.704  |
| 41        | 1.303 | 1.683 | 2.020  | 2.421  | 2.701  |
| 42        | 1.302 | 1.682 | 2.018  | 2.418  | 2.698  |
| 43        | 1.302 | 1.681 | 2.017  | 2.416  | 2.695  |
| 44        | 1.301 | 1.680 | 2.015  | 2.414  | 2.692  |
| 45        | 1.301 | 1.679 | 2.014  | 2.412  | 2.690  |

# The Chi-Square Distribution



| df\p | .995     | .990     | .975     | .950     | .900     | .750     | .500     | .250     | .100     | .050     | .025     | .010     | .005     |
|------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| 1    | 0.00004  | 0.00016  | 0.00098  | 0.00393  | 0.01579  | 0.10153  | 0.45494  | 1.32330  | 2.70554  | 3.84146  | 5.02389  | 6.63490  | 7.87944  |
| 2    | 0.01003  | 0.02010  | 0.05064  | 0.10259  | 0.21072  | 0.57536  | 1.38629  | 2.77259  | 4.60517  | 5.99146  | 7.37776  | 9.21034  | 10.59663 |
| 3    | 0.07172  | 0.11483  | 0.21580  | 0.35185  | 0.58437  | 1.21253  | 2.36597  | 4.10834  | 6.25139  | 7.81473  | 9.34840  | 11.34487 | 12.83816 |
| 4    | 0.20699  | 0.29711  | 0.48442  | 0.71072  | 1.06362  | 1.92256  | 3.35669  | 5.38527  | 7.77944  | 9.48773  | 11.14329 | 13.27670 | 14.86026 |
| 5    | 0.41174  | 0.55430  | 0.83121  | 1.14548  | 1.61031  | 2.67460  | 4.35146  | 6.62568  | 9.23636  | 11.07050 | 12.83250 | 15.08627 | 16.74960 |
| 6    | 0.67573  | 0.87209  | 1.23734  | 1.63538  | 2.20413  | 3.45460  | 5.34812  | 7.84080  | 10.64464 | 12.59159 | 14.44938 | 16.81189 | 18.54758 |
| 7    | 0.98926  | 1.23904  | 1.68987  | 2.16735  | 2.83311  | 4.25485  | 6.34581  | 9.03715  | 12.01704 | 14.06714 | 16.01276 | 18.47531 | 20.27774 |
| 8    | 1.34441  | 1.64650  | 2.17973  | 2.73264  | 3.48954  | 5.07064  | 7.34412  | 10.21885 | 13.36157 | 15.50731 | 17.53455 | 20.09024 | 21.95495 |
| 9    | 1.73493  | 2.08790  | 2.70039  | 3.32511  | 4.16816  | 5.89883  | 8.34283  | 11.38875 | 14.68366 | 16.91898 | 19.02277 | 21.66599 | 23.58935 |
| 10   | 2.15586  | 2.55821  | 3.24697  | 3.94030  | 4.86518  | 6.73720  | 9.34182  | 12.54886 | 15.98718 | 18.30704 | 20.48318 | 23.20925 | 25.18818 |
| 11   | 2.60322  | 3.05348  | 3.81575  | 4.57481  | 5.57778  | 7.58414  | 10.34100 | 13.70069 | 17.27501 | 19.67514 | 21.92005 | 24.72497 | 26.75685 |
| 12   | 3.07382  | 3.57057  | 4.40379  | 5.22603  | 6.30380  | 8.43842  | 11.34032 | 14.84540 | 18.54935 | 21.02607 | 23.33666 | 26.21697 | 28.29952 |
| 13   | 3.56503  | 4.10692  | 5.00875  | 5.89186  | 7.04150  | 9.29907  | 12.33976 | 15.98391 | 19.81193 | 22.36203 | 24.73560 | 27.68825 | 29.81947 |
| 14   | 4.07467  | 4.66043  | 5.62873  | 6.57063  | 7.78953  | 10.16531 | 13.33927 | 17.11693 | 21.06414 | 23.68479 | 26.11895 | 29.14124 | 31.31935 |
| 15   | 4.60092  | 5.22935  | 6.26214  | 7.26094  | 8.54676  | 11.03654 | 14.33886 | 18.24509 | 22.30713 | 24.99579 | 27.48839 | 30.57791 | 32.80132 |
| 16   | 5.14221  | 5.81221  | 6.90766  | 7.96165  | 9.31224  | 11.91222 | 15.33850 | 19.36886 | 23.54183 | 26.29623 | 28.84535 | 31.99993 | 34.26719 |
| 17   | 5.69722  | 6.40776  | 7.56419  | 8.67176  | 10.08519 | 12.79193 | 16.33818 | 20.48868 | 24.76904 | 27.58711 | 30.19101 | 33.40866 | 35.71847 |
| 18   | 6.26480  | 7.01491  | 8.23075  | 9.39046  | 10.86494 | 13.67529 | 17.33790 | 21.60489 | 25.98942 | 28.86930 | 31.52638 | 34.80531 | 37.15645 |
| 19   | 6.84397  | 7.63273  | 8.90652  | 10.11701 | 11.65091 | 14.56200 | 18.33765 | 22.71781 | 27.20357 | 30.14353 | 32.85233 | 36.19087 | 38.58226 |
| 20   | 7.43384  | 8.26040  | 9.59078  | 10.85081 | 12.44261 | 15.45177 | 19.33743 | 23.82769 | 28.41198 | 31.41043 | 34.16961 | 37.56623 | 39.99685 |
| 21   | 8.03365  | 8.89720  | 10.28290 | 11.59131 | 13.23960 | 16.34438 | 20.33723 | 24.93478 | 29.61509 | 32.67057 | 35.47888 | 38.93217 | 41.40106 |
| 22   | 8.64272  | 9.54249  | 10.98232 | 12.33801 | 14.04149 | 17.23962 | 21.33704 | 26.03927 | 30.81328 | 33.92444 | 36.78071 | 40.28936 | 42.79565 |
| 23   | 9.26042  | 10.19572 | 11.68855 | 13.09051 | 14.84796 | 18.13730 | 22.33688 | 27.14134 | 32.00690 | 35.17246 | 38.07563 | 41.63840 | 44.18128 |
| 24   | 9.88623  | 10.85636 | 12.40115 | 13.84843 | 15.65868 | 19.03725 | 23.33673 | 28.24115 | 33.19624 | 36.41503 | 39.36408 | 42.97982 | 45.55851 |
| 25   | 10.51965 | 11.52398 | 13.11972 | 14.61141 | 16.47341 | 19.93934 | 24.33659 | 29.33885 | 34.38159 | 37.65248 | 40.64647 | 44.31410 | 46.92789 |
| 26   | 11.16024 | 12.19815 | 13.84390 | 15.37916 | 17.29188 | 20.84343 | 25.33646 | 30.43457 | 35.56317 | 38.88514 | 41.92317 | 45.64168 | 48.28988 |
| 27   | 11.80759 | 12.87850 | 14.57338 | 16.15140 | 18.11390 | 21.74940 | 26.33634 | 31.52841 | 36.74122 | 40.11327 | 43.19451 | 46.96294 | 49.64492 |
| 28   | 12.46134 | 13.56471 | 15.30786 | 16.92788 | 18.93924 | 22.65716 | 27.33623 | 32.62049 | 37.91592 | 41.33714 | 44.46079 | 48.27824 | 50.99338 |
| 29   | 13.12115 | 14.25645 | 16.04707 | 17.70837 | 19.76774 | 23.56659 | 28.33613 | 33.71091 | 39.08747 | 42.55697 | 45.72229 | 49.58788 | 52.33562 |
| 30   | 13.78672 | 14.95346 | 16.79077 | 18.49266 | 20.59923 | 24.47761 | 29.33603 | 34.79974 | 40.25602 | 43.77297 | 46.97924 | 50.89218 | 53.67196 |

F Table for alpha=0.05

|     |          | F <sub>(0.05; df1, df2)</sub> |         |          |          |         |          |          |          |          |         |         |          |          |          |          |          |          |          |     |
|-----|----------|-------------------------------|---------|----------|----------|---------|----------|----------|----------|----------|---------|---------|----------|----------|----------|----------|----------|----------|----------|-----|
|     |          | 1                             | 2       | 3        | 4        | 5       | 6        | 7        | 8        | 9        | 10      | 12      | 15       | 20       | 24       | 30       | 40       | 60       | 120      | INF |
| 1   | 161.4476 | 199.5                         | 215.073 | 224.5832 | 230.1619 | 233.986 | 236.7684 | 238.8827 | 240.5433 | 241.8817 | 243.506 | 245.949 | 248.0131 | 249.0518 | 250.0951 | 251.1432 | 252.1957 | 253.2579 | 254.3144 |     |
| 2   | 18.5128  | 19                            | 19.1643 | 19.2468  | 19.2964  | 19.3395 | 19.3332  | 19.371   | 19.3948  | 19.3959  | 19.4125 | 19.4291 | 19.4458  | 19.4501  | 19.4624  | 19.4707  | 19.4791  | 19.4874  | 19.4957  |     |
| 3   | 10.128   | 9.5521                        | 9.2766  | 9.1172   | 9.0135   | 8.9406  | 8.8867   | 8.8452   | 8.8123   | 8.755    | 8.7446  | 8.7029  | 8.6602   | 8.6395   | 8.6166   | 8.594    | 8.572    | 8.5494   | 8.5264   |     |
| 4   | 7.7086   | 6.9443                        | 6.5914  | 6.3882   | 6.2561   | 6.1631  | 6.0942   | 6.041    | 5.9988   | 5.9544   | 5.9117  | 5.8578  | 5.8025   | 5.7744   | 5.7459   | 5.717    | 5.6877   | 5.6581   | 5.6281   |     |
| 5   | 6.6079   | 5.7861                        | 5.4095  | 5.1922   | 5.0503   | 4.9503  | 4.8759   | 4.8183   | 4.7725   | 4.7351   | 4.6777  | 4.6188  | 4.5581   | 4.5272   | 4.4638   | 4.4314   | 4.3985   | 4.365    |          |     |
| 6   | 5.5974   | 5.1433                        | 4.7571  | 4.5337   | 4.3874   | 4.2899  | 4.2067   | 4.1468   | 4.099    | 4.05     | 3.9999  | 3.9381  | 3.8742   | 3.8415   | 3.8082   | 3.7743   | 3.7598   | 3.7047   | 3.669    |     |
| 7   | 5.5914   | 4.7374                        | 4.3468  | 4.1203   | 3.9715   | 3.866   | 3.787    | 3.725    | 3.6767   | 3.6365   | 3.5747  | 3.5107  | 3.4445   | 3.4105   | 3.3758   | 3.3404   | 3.3043   | 3.2674   | 3.2298   |     |
| 8   | 5.3177   | 4.459                         | 4.0662  | 3.8379   | 3.6875   | 3.5805  | 3.5005   | 3.4381   | 3.3881   | 3.3472   | 3.2839  | 3.2184  | 3.1503   | 3.0794   | 3.0428   | 3.0053   | 2.9669   | 2.9276   |          |     |
| 9   | 5.1174   | 4.2565                        | 3.8625  | 3.6331   | 3.4817   | 3.3738  | 3.2927   | 3.2296   | 3.1789   | 3.1373   | 3.0729  | 3.0061  | 2.9565   | 2.9005   | 2.8637   | 2.8259   | 2.7872   | 2.7475   | 2.7067   |     |
| 10  | 4.9646   | 4.1028                        | 3.7083  | 3.478    | 3.3258   | 3.2172  | 3.1355   | 3.0717   | 3.0204   | 2.9782   | 2.913   | 2.845   | 2.774    | 2.7372   | 2.6996   | 2.6609   | 2.6211   | 2.5801   | 2.5379   |     |
| 11  | 4.3843   | 3.9823                        | 3.3874  | 3.0567   | 3.0209   | 3.0946  | 3.0123   | 2.948    | 2.8962   | 2.8336   | 2.7876  | 2.7186  | 2.6464   | 2.609    | 2.5705   | 2.5309   | 2.4901   | 2.448    | 2.4045   |     |
| 12  | 4.7472   | 3.8853                        | 3.4903  | 3.2592   | 3.1059   | 2.996   | 2.8486   | 2.7964   | 2.7534   | 2.6666   | 2.6169  | 2.5336  | 2.5055   | 2.4663   | 2.4259   | 2.3842   | 2.341    | 2.2962   |          |     |
| 13  | 4.6572   | 3.8053                        | 3.4105  | 3.1791   | 3.0254   | 2.9153  | 2.8324   | 2.7669   | 2.7144   | 2.6271   | 2.5331  | 2.4589  | 2.4202   | 2.3503   | 2.3292   | 2.2966   | 2.2524   | 2.2064   |          |     |
| 14  | 4.5001   | 3.7389                        | 3.3439  | 3.1122   | 2.9582   | 2.8477  | 2.7642   | 2.6987   | 2.6458   | 2.6022   | 2.5342  | 2.3879  | 2.3487   | 2.3082   | 2.2664   | 2.2229   | 2.1778   | 2.1307   |          |     |
| 15  | 4.5431   | 3.6823                        | 3.2874  | 3.0556   | 2.9013   | 2.7905  | 2.7066   | 2.6408   | 2.5876   | 2.5437   | 2.4753  | 2.4034  | 2.3275   | 2.2878   | 2.2468   | 2.2043   | 2.1601   | 2.1141   | 2.0658   |     |
| 16  | 4.494    | 3.6337                        | 3.3389  | 3.0069   | 2.8324   | 2.7413  | 2.6572   | 2.5911   | 2.5577   | 2.4935   | 2.4247  | 2.3522  | 2.2756   | 2.2354   | 2.1938   | 2.1507   | 2.1058   | 2.0589   | 2.0096   |     |
| 17  | 4.3513   | 3.5915                        | 3.1968  | 2.9647   | 2.81     | 2.6587  | 2.6543   | 2.548    | 2.4943   | 2.4499   | 2.3807  | 2.3077  | 2.2304   | 2.198    | 2.1477   | 2.104    | 2.0584   | 2.0107   | 1.9604   |     |
| 18  | 4.4139   | 3.5546                        | 3.1599  | 2.9277   | 2.7719   | 2.6513  | 2.5757   | 2.5163   | 2.4563   | 2.4147   | 2.3501  | 2.2816  | 2.1906   | 2.1497   | 2.101    | 2.0629   | 2.0166   | 1.9681   | 1.9168   |     |
| 19  | 4.3807   | 3.5219                        | 3.1274  | 2.8951   | 2.7401   | 2.6283  | 2.5453   | 2.4768   | 2.4227   | 2.3779   | 2.308   | 2.2341  | 2.1555   | 2.1141   | 2.0712   | 2.0269   | 1.9795   | 1.9302   | 1.878    |     |
| 20  | 4.3512   | 3.4928                        | 3.0984  | 2.8661   | 2.7109   | 2.599   | 2.514    | 2.4471   | 2.3928   | 2.3479   | 2.2776  | 2.2033  | 2.1242   | 2.0825   | 2.0391   | 1.9938   | 1.9464   | 1.8963   | 1.8432   |     |
| 21  | 4.3248   | 3.4668                        | 3.0725  | 2.801    | 2.6848   | 2.5727  | 2.4876   | 2.4205   | 2.356    | 2.321    | 2.2504  | 2.1757  | 2.096    | 2.054    | 2.0102   | 1.9645   | 1.9165   | 1.8657   | 1.8117   |     |
| 22  | 4.3009   | 3.4434                        | 3.0491  | 2.8167   | 2.6613   | 2.5691  | 2.4838   | 2.3965   | 2.3419   | 2.2867   | 2.2258  | 2.1508  | 2.0707   | 2.0283   | 1.9842   | 1.938    | 1.8894   | 1.838    | 1.7831   |     |
| 23  | 4.2793   | 3.4221                        | 3.028   | 2.7956   | 2.64     | 2.5277  | 2.4422   | 2.3748   | 2.301    | 2.247    | 2.2036  | 2.1382  | 2.0476   | 2.005    | 1.9605   | 1.9139   | 1.8648   | 1.8128   | 1.757    |     |
| 24  | 4.2597   | 3.4028                        | 3.0088  | 2.7768   | 2.6207   | 2.5082  | 2.4226   | 2.3551   | 2.3002   | 2.2547   | 2.1834  | 2.1077  | 2.0367   | 1.9838   | 1.939    | 1.892    | 1.8424   | 1.7896   | 1.733    |     |
| 25  | 4.2417   | 3.3852                        | 2.9912  | 2.7587   | 2.603    | 2.4904  | 2.3371   | 2.2821   | 2.2365   | 2.1649   | 2.0889  | 2.0075  | 1.9643   | 1.9192   | 1.8718   | 1.8217   | 1.7684   | 1.711    |          |     |
| 26  | 4.2252   | 3.369                         | 2.9752  | 2.7426   | 2.5868   | 2.4741  | 2.3983   | 2.306    | 2.2655   | 2.2197   | 2.1479  | 2.0716  | 1.998    | 1.964    | 1.901    | 1.833    | 1.8027   | 1.7488   | 1.6906   |     |
| 27  | 4.21     | 3.3541                        | 2.9604  | 2.7278   | 2.5719   | 2.4591  | 2.3732   | 2.3053   | 2.2501   | 2.2043   | 2.1323  | 2.0558  | 1.9735   | 1.9299   | 1.8842   | 1.8361   | 1.7851   | 1.7306   | 1.6717   |     |
| 28  | 4.196    | 3.3404                        | 2.9467  | 2.7141   | 2.5581   | 2.4453  | 2.3593   | 2.2918   | 2.236    | 2.19     | 2.1179  | 2.0411  | 1.9886   | 1.9147   | 1.8867   | 1.8203   | 1.7689   | 1.7138   | 1.6541   |     |
| 29  | 4.183    | 3.3277                        | 2.934   | 2.7014   | 2.5454   | 2.4324  | 2.3463   | 2.2783   | 2.2229   | 2.1768   | 2.1045  | 2.0275  | 1.9446   | 1.9005   | 1.843    | 1.805    | 1.7337   | 1.6881   | 1.6376   |     |
| 30  | 4.1709   | 3.3156                        | 2.9223  | 2.6896   | 2.4205   | 2.3543  | 2.2662   | 2.2107   | 2.1564   | 2.0921   | 2.048   | 1.9317  | 1.8874   | 1.8409   | 1.7918   | 1.7596   | 1.6835   | 1.6223   |          |     |
| 40  | 4.0847   | 3.2317                        | 2.8387  | 2.606    | 2.4495   | 2.3359  | 2.249    | 2.1802   | 2.124    | 2.0772   | 2.0035  | 1.9245  | 1.8839   | 1.7929   | 1.7444   | 1.6928   | 1.6373   | 1.5766   | 1.5089   |     |
| 60  | 4.0012   | 3.1504                        | 2.7581  | 2.5252   | 2.3683   | 2.2541  | 2.1665   | 2.097    | 2.0401   | 1.9926   | 1.9174  | 1.8364  | 1.748    | 1.7001   | 1.6491   | 1.5943   | 1.543    | 1.4673   | 1.3893   |     |
| 120 | 3.9201   | 3.0718                        | 2.6802  | 2.4472   | 2.2899   | 2.175   | 2.0868   | 2.0164   | 1.9588   | 1.9105   | 1.8337  | 1.7505  | 1.6587   | 1.6084   | 1.5543   | 1.4952   | 1.429    | 1.3519   | 1.2559   |     |
| inf | 3.8415   | 2.9957                        | 2.6049  | 2.3719   | 2.2141   | 2.0986  | 2.0095   | 1.9384   | 1.8799   | 1.8307   | 1.7522  | 1.6664  | 1.5705   | 1.5173   | 1.4591   | 1.394    | 1.318    | 1.2214   | 1        |     |