

A p p e n d i x G

Statistical Tables

TABLE G.1

Cumulative Areas Under the Standard Normal Distribution

<i>z</i>	0	1	2	3	4	5	6	7	8	9
-3.0	0.0013	0.0013	0.0013	0.0012	0.0012	0.0011	0.0011	0.0011	0.0010	0.0010
-2.9	0.0019	0.0018	0.0018	0.0017	0.0016	0.0016	0.0015	0.0015	0.0014	0.0014
-2.8	0.0026	0.0025	0.0024	0.0023	0.0023	0.0022	0.0021	0.0021	0.0020	0.0019
-2.7	0.0035	0.0034	0.0033	0.0032	0.0031	0.0030	0.0029	0.0028	0.0027	0.0026
-2.6	0.0047	0.0045	0.0044	0.0043	0.0041	0.0040	0.0039	0.0038	0.0037	0.0036
-2.5	0.0062	0.0060	0.0059	0.0057	0.0055	0.0054	0.0052	0.0051	0.0049	0.0048
-2.4	0.0082	0.0080	0.0078	0.0075	0.0073	0.0071	0.0069	0.0068	0.0066	0.0064
-2.3	0.0107	0.0104	0.0102	0.0099	0.0096	0.0094	0.0091	0.0089	0.0087	0.0084
-2.2	0.0139	0.0136	0.0132	0.0129	0.0125	0.0122	0.0119	0.0116	0.0113	0.0110
-2.1	0.0179	0.0174	0.0170	0.0166	0.0162	0.0158	0.0154	0.0150	0.0146	0.0143
-2.0	0.0228	0.0222	0.0217	0.0212	0.0207	0.0202	0.0197	0.0192	0.0188	0.0183
-1.9	0.0287	0.0281	0.0274	0.0268	0.0262	0.0256	0.0250	0.0244	0.0239	0.0233
-1.8	0.0359	0.0351	0.0344	0.0336	0.0329	0.0322	0.0314	0.0307	0.0301	0.0294
-1.7	0.0446	0.0436	0.0427	0.0418	0.0409	0.0401	0.0392	0.0384	0.0375	0.0367
-1.6	0.0548	0.0537	0.0526	0.0516	0.0505	0.0495	0.0485	0.0475	0.0465	0.0455
-1.5	0.0668	0.0655	0.0643	0.0630	0.0618	0.0606	0.0594	0.0582	0.0571	0.0559
-1.4	0.0808	0.0793	0.0778	0.0764	0.0749	0.0735	0.0721	0.0708	0.0694	0.0681
-1.3	0.0968	0.0951	0.0934	0.0918	0.0901	0.0885	0.0869	0.0853	0.0838	0.0823
-1.2	0.1151	0.1131	0.1112	0.1093	0.1075	0.1056	0.1038	0.1020	0.1003	0.0985
-1.1	0.1357	0.1335	0.1314	0.1292	0.1271	0.1251	0.1230	0.1210	0.1190	0.1170
-1.0	0.1587	0.1562	0.1539	0.1515	0.1492	0.1469	0.1446	0.1423	0.1401	0.1379
-0.9	0.1841	0.1814	0.1788	0.1762	0.1736	0.1711	0.1685	0.1660	0.1635	0.1611
-0.8	0.2119	0.2090	0.2061	0.2033	0.2005	0.1977	0.1949	0.1922	0.1894	0.1867
-0.7	0.2420	0.2389	0.2358	0.2327	0.2296	0.2266	0.2236	0.2206	0.2177	0.2148

continued

TABLE G.1 (concluded)

<i>z</i>	0	1	2	3	4	5	6	7	8	9
-0.6	0.2743	0.2709	0.2676	0.2643	0.2611	0.2578	0.2546	0.2514	0.2483	0.2451
-0.5	0.3085	0.3050	0.3015	0.2981	0.2946	0.2912	0.2877	0.2843	0.2810	0.2776
-0.4	0.3446	0.3409	0.3372	0.3336	0.3300	0.3264	0.3228	0.3192	0.3156	0.3121
-0.3	0.3821	0.3783	0.3745	0.3707	0.3669	0.3632	0.3594	0.3557	0.3520	0.3483
-0.2	0.4207	0.4168	0.4129	0.4090	0.4052	0.4013	0.3974	0.3936	0.3897	0.3859
-0.1	0.4602	0.4562	0.4522	0.4483	0.4443	0.4404	0.4364	0.4325	0.4286	0.4247
-0.0	0.5000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641
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

Examples: If $Z \sim \text{Normal}(0,1)$ then $P(Z \leq -1.32) = .0934$ and $P(Z \leq 1.84) = .9671$.

Source: This table was generated using the Stata[®] function `normd`.

TABLE G.2Critical Values of the t Distribution

		Significance Level				
		1-Tailed: 2-Tailed:	.10 .20	.05 .10	.025 .05	.01 .02
D e g r e e s o f F r e e d o m	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
40	1.303	1.684	2.021	2.423	2.704	
60	1.296	1.671	2.000	2.390	2.660	
90	1.291	1.662	1.987	2.368	2.632	
120	1.289	1.658	1.980	2.358	2.617	
∞	1.282	1.645	1.960	2.326	2.576	

Examples: The 1% critical value for a one-tailed test with 25 df is 2.485. The 5% critical for a two-tailed test with large (> 120) df is 1.96.

Source: This table was generated using the Stata® function `invtt`.

TABLE G.3a10% Critical Values of the *F* Distribution

		Numerator Degrees of Freedom									
		1	2	3	4	5	6	7	8	9	10
D e n o m i n a t o r	10	3.29	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35	2.32
	11	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.30	2.27	2.25
	12	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21	2.19
	13	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16	2.14
	14	3.10	2.73	2.52	2.39	2.31	2.24	2.19	2.15	2.12	2.10
	15	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09	2.06
	16	3.05	2.67	2.46	2.33	2.24	2.18	2.13	2.09	2.06	2.03
	17	3.03	2.64	2.44	2.31	2.22	2.15	2.10	2.06	2.03	2.00
	18	3.01	2.62	2.42	2.29	2.20	2.13	2.08	2.04	2.00	1.98
	19	2.99	2.61	2.40	2.27	2.18	2.11	2.06	2.02	1.98	1.96
D e g r e e s	20	2.97	2.59	2.38	2.25	2.16	2.09	2.04	2.00	1.96	1.94
	21	2.96	2.57	2.36	2.23	2.14	2.08	2.02	1.98	1.95	1.92
	22	2.95	2.56	2.35	2.22	2.13	2.06	2.01	1.97	1.93	1.90
	23	2.94	2.55	2.34	2.21	2.11	2.05	1.99	1.95	1.92	1.89
	24	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91	1.88
	25	2.92	2.53	2.32	2.18	2.09	2.02	1.97	1.93	1.89	1.87
	26	2.91	2.52	2.31	2.17	2.08	2.01	1.96	1.92	1.88	1.86
	27	2.90	2.51	2.30	2.17	2.07	2.00	1.95	1.91	1.87	1.85
	28	2.89	2.50	2.29	2.16	2.06	2.00	1.94	1.90	1.87	1.84
	29	2.89	2.50	2.28	2.15	2.06	1.99	1.93	1.89	1.86	1.83
o f F r e e d o m	30	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85	1.82
	40	2.84	2.44	2.23	2.09	2.00	1.93	1.87	1.83	1.79	1.76
	60	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74	1.71
	90	2.76	2.36	2.15	2.01	1.91	1.84	1.78	1.74	1.70	1.67
	120	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68	1.65
	∞	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63	1.60

Example: The 10% critical value for numerator $df = 2$ and denominator $df = 40$ is 2.44.

Source: This table was generated using the Stata[®] function `invfprob`.

TABLE G.3b5% Critical Values of the F Distribution

		Numerator Degrees of Freedom									
		1	2	3	4	5	6	7	8	9	10
D e n o m i n a t o r	10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98
	11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85
	12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75
	13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67
	14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60
D e g r e e s	15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54
	16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49
	17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45
	18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41
	19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38
D e g r e e s	20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35
	21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32
	22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30
	23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27
	24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25
o f	25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24
	26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22
	27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20
	28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19
	29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18
F r e e d o m	30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16
	40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08
	60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99
	90	3.95	3.10	2.71	2.47	2.32	2.20	2.11	2.04	1.99	1.94
	120	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96	1.91
	∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83

Example: The 5% critical value for numerator $df = 4$ and large denominator $df (\infty)$ is 2.37.

Source: This table was generated using the Stata[®] function `invfprob`.

TABLE G.3c1% Critical Values of the F Distribution

		Numerator Degrees of Freedom									
		1	2	3	4	5	6	7	8	9	10
D e n o m i n a t o r	10	10.04	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85
	11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54
	12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30
	13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10
	14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94
	15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80
	16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69
	17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	3.59
	18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51
	19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43
D e g r e e s	20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37
	21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	3.31
	22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26
	23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21
	24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17
	25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22	3.13
o f	26	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.18	3.09
	27	7.68	5.49	4.60	4.11	3.78	3.56	3.39	3.26	3.15	3.06
	28	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.12	3.03
	29	7.60	5.42	4.54	4.04	3.73	3.50	3.33	3.20	3.09	3.00
	30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98
	40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80
F r e e d o m	60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63
	90	6.93	4.85	4.01	3.54	3.23	3.01	2.84	2.72	2.61	2.52
	120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47
	∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32

Example: The 1% critical value for numerator $df = 3$ and denominator $df = 60$ is 4.13.

Source: This table was generated using the Stata® function `invfprob`.

TABLE G.4

Critical Values of the Chi-Square Distribution

		Significance Level		
		.10	.05	.01
D e g r e e s o f F r e e d o m	1	2.71	3.84	6.63
	2	4.61	5.99	9.21
	3	6.25	7.81	11.34
	4	7.78	9.49	13.28
	5	9.24	11.07	15.09
	6	10.64	12.59	16.81
	7	12.02	14.07	18.48
	8	13.36	15.51	20.09
	9	14.68	16.92	21.67
	10	15.99	18.31	23.21
	11	17.28	19.68	24.72
	12	18.55	21.03	26.22
	13	19.81	22.36	27.69
	14	21.06	23.68	29.14
	15	22.31	25.00	30.58
	16	23.54	26.30	32.00
	17	24.77	27.59	33.41
	18	25.99	28.87	34.81
	19	27.20	30.14	36.19
	20	28.41	31.41	37.57
	21	29.62	32.67	38.93
	22	30.81	33.92	40.29
	23	32.01	35.17	41.64
	24	33.20	36.42	42.98
	25	34.38	37.65	44.31
	26	35.56	38.89	45.64
	27	36.74	40.11	46.96
	28	37.92	41.34	48.28
	29	39.09	42.56	49.59
	30	40.26	43.77	50.89

Example: The 5% critical value with $df = 8$ is 15.51.

Source: This table was generated using the Stata[®] function `invchi`.