Fall 2024

STAT 5870-1/A

Exam II (80 points)

Instructions:

- Write your name on the top, but do not open the exam.
- You are allowed to use one 8.5" x 11" page of notes (front and back) and a calculator.
- A total of 5 pages with a front and back.
- For full/partial credit, show all your work.
- Please turn in extra pages.

(page intentionally left blank)

1. The Verbio company has an anaerobic digester in Nevada, IA that produces ethanol from corn stover (the post-harvest corn plant material). To understand daily production of ethanol, engineers measure the amount of ethanol produced from each of 15 digesters on one day in July.

From these 15 digesters, they observe a sample mean of 4.7 m^3 and a sample standard deviation of 1.1 m^3 . For the following questions, let y_i be the gallons of ethanol produced from digester *i* with i = 1, ..., 15 and assume $Y_i \stackrel{ind}{\sim} N(\mu, \sigma^2)$ with prior $p(\mu, \sigma^2) \propto 1/\sigma^2$.

- (a) Identify the 4 assumptions indicated by the model $Y_i \stackrel{ind}{\sim} N(\mu, \sigma^2)$. (4 points) Answer:
 - Observations are independent
 - Observations are normally distributed
 - Observations have the same mean
 - Observations have the same variance (or standard deviation)
- (b) What is the posterior expectation for the **mean** amount of ethanol (including units) produced by a digester on that day? (2 points) Answer: 4.7 m^3
- (c) What is the posterior expectation for the variance in the amount of ethanol (including units) produced by a digester on that day? (4 points)
 Answer: (15-1)×1.1²/15-3 (m³)² = 1.4 m⁶
- (d) Calculate a 95% credible interval for the mean ethanol produced (including units).
 (5 points)

Answer: The formula is

$$\overline{y} \pm t_{n-1,1-a/2} s / \sqrt{n} = 4.7 \pm 2.14 \times 1.1 / \sqrt{15} = (4.1, 5.3) m^3$$

(e) Calculate the posterior probability that the **mean** amount of ethanol produced is greater than 5 m^3 . (5 points)

Answer:

$$P(\mu > 5|y) = P\left(\frac{\mu - \overline{y}}{s/\sqrt{n}} > \frac{5 - 4.7}{1.1/\sqrt{15}} \middle| y\right)$$

= $P\left(T_{15-1} > 1.056|y\right)$
= $1 - P\left(T_{14} < 1.056|y\right)$
 $\approx 1 - 0.846 = 0.154$

Choosing the answer from the table that is closest to 1.056 would suggest approximately 1 - 0.85 = 0.15.

2. The Iowa Environmental Council provides information to the public about the number of Iowa beaches that have *E. coli* (a bacteria) advisories, i.e. measured *E. coli* are above the state standard. On 6 Sep 6 2024, 14 of the 83 beaches in Iowa had *E. coli* advisories. For these data, assume a binomial distribution for the number of beaches with an advisory.

Answer: This example taken from https://www.iaenvironment.org/our-work/clean-water-and-l weekly-water-watch

Answer:

- (a) What are the two main assumptions in a binomial model? (2 points) Answer:
 - Each attempt is independent
 - Each attempt has the same probability of success
- (b) What is the maximum likelihood estimate for the probability of a beach having an advisory? (2 points)

Answer: Let y = 14 be the number of beaches with an advisor and n = 83 be the total number of beaches. The MLE for the probability of a beach having an advisory is y/n = 0.17.

(c) Calculate a two-sided *p*-value for the null hypothesis that the probability of a beach advisory is 0.1. (5 points)

Answer:

$$2P\left(Z < -\left|\frac{\hat{\theta} - 0.1}{\sqrt{\frac{\hat{\theta}(1-\hat{\theta})}{n}}}\right|\right) = 2P\left(Z < -\left|\frac{0.17 - 0.1}{\sqrt{\frac{0.17(1-0.17)}{83}}}\right|\right) = 2P\left(Z < -|z|\right) = 2*0.045 = 0.09$$

(d) Construct an approximate, equal-tail 95% confidence interval for the probability of a beach having an advisory. (5 points)

Answer: Let $\hat{\theta} = 0.17$. An approximate equal-tail 95% confidence interval can be found using the formula

$$\hat{\theta} \pm z_{a/2} \sqrt{\frac{\hat{\theta}(1-\hat{\theta})}{n}} = 0.17 \pm 1.96 \sqrt{\frac{0.17(1-0.17)}{83}} = (0.09, 0.25)$$

(e) Is it reasonable to use the formula that you used in constructing the confidence interval? Why or why not? (3 points)

Answer: Yes, it is reasonable as the number of attempts is relatively large and the probability of success is not too close to 0 or 1. With that being said, using 'binom.test()' or 'prop.test()' would be better as 'binom.test()' is exact and 'prop.test()' uses an improved formula.

- 3. For this question, please refer to the **R Output** on page 8.
 - (a) Let $Y_{i,g}$ be the *i*th observation from the *g*th group. Using statistical notation, write the model being fit to these data. (5 points) Answer:

$$Y_{i,g} \stackrel{ind}{\sim} N(\mu_g, \sigma^2)$$

- (b) How many total observations do we have for this data set? (2 points) Answer: The degrees of freedom is $n_1 + n_2 - 2$ and is equal to 20. Thus $n_1 + n_2 = 20 + 2 = 22$.
- (c) What is the null hypothesis for the *p*-value? (2 points) Answer: $H_0: \mu = 0$
- (d) What is the alternative hypothesis for the p-value? (2 points) Answer: $H_A: \mu \neq 0$
- (e) What is the estimated difference in the group means? (3 points) Answer:

1.1972642 - -0.4983988 = 1.7

If the difference was taken the other direction, that would be fine.

(f) Construct an approximate, equal-tail 68% confidence interval for the difference in group means. (6 points)

Answer: This answer requires the estimated difference in means (from the previous part) as well as the standard error of that difference. The standard error can be obtained from the confidence interval provided since the difference of the confidence interval endpoints is $2 \times t_{n_1+n_2-2,.025} \times SE$ where $t_{20,.025} = 2.0859634$ from the t-table. (5 points) So we find

$$SE = (2.7541797 - 0.6371463)/(2 \times 2.0859634) = 0.51$$

Since we are only looking for an approximate interval, we will use the z-critical value for a 68% interval which is 1. Thus an approximate, equal-tail 68% interval is

 $1.7 \pm 1 \times 0.51 = (1.19, 2.21)$

If the difference was taken the other direction (resulting in an interval that is the negative of this), that would be fine.

4. High school robotics competitions are fought with 1 alliance of 3 robots competing against another alliance of 3 robots. After qualification rounds, the top robotics teams choose other teams to join an alliance that lasts for the whole playoffs. At the most recent competition, the Ames High School Team had to choose between Team A and Team B based on which team could score notes in an amplifier. During qualification, Ames scouted these two teams and found that Team A scored on 3 of 4 attempts while Team B scored on 14 of 20 attempts.

Answer: The solutions below require the following.

yA <- 3; nA <- 4 yB <- 14; nB <- 20

Also, R code below is executed, but would not have been executed by students taking this exam.

(a) State the posterior distribution for the probability of scoring for **both** teams. (4 points)

Answer:

 $\theta_t | y \stackrel{ind}{\sim} Be(1+y_t, 1+n_t-y_t)$

where $t \in \{A, B\}$ indicates the team.

(b) Calculate the Bayes estimator for the probability of scoring for **Team B**. (2 points) Answer:

$$\frac{1+14}{2+20} = \frac{15}{22} = 0.6818182$$

(c) Write R code to construct an equal-tail 95% credible interval for the probability of scoring for Team B. (4 points)
 Answer:

qbeta(c(.025, .975), 1 + yB, 1 + nB - yB)
[1] 0.4782489 0.8541231

(d) Write R code to calculate the posterior probability that the probability of scoring for **Team B** is greater than 0.75. (4 points)

Answer: The exact answer is

1 - pbeta(0.75, 1 + yB, 1 + nB - yB) ## [1] 0.2563704

A simulation based answer (which is approximate) is

```
nreps <- 1e6
thetaB <- rbeta(nreps, 1 + yB, 1 + nB - yB)
mean(thetaB > 0.75)
## [1] 0.256602
```

(e) Write R code to estimate the posterior probability that the probability of scoring is larger for Team B than for Team A. (6 points) Answer:

```
thetaA <- rbeta(nreps, 1 + yA, 1 + nA - yA)
thetaB <- rbeta(nreps, 1 + yB, 1 + nB - yB)
mean(thetaB > thetaA)
## [1] 0.502865
```

R Output

(feel free to remove but I do need this page)

```
##
## Two Sample t-test
##
## data: y by group
## t = 3.3416, df = 20, p-value = 0.003251
## alternative hypothesis: true difference in means between group A and group B is not equ
## 95 percent confidence interval:
## 0.6371463 2.7541797
## sample estimates:
## mean in group A mean in group B
## 1.1972642 -0.4983988
```

(scratch paper)

Table 1: Cumulative distribution function, P(Z < z), for standard normal

$\begin{array}{cccccccccccccccccccccccccccccccccccc$											
0.1 0.5398 0.5438 0.5478 0.5517 0.5557 0.5596 0.5636 0.5675 0.5714 0. 0.2 0.5793 0.5832 0.5871 0.5910 0.5948 0.5987 0.6026 0.6044 0.6103 0. 0.4 0.6554 0.6591 0.6225 0.6233 0.6331 0.6368 0.6406 0.6443 0.6480 0. 0.5 0.6915 0.6950 0.6985 0.7019 0.7054 0.7788 0.7123 0.7157 0.7190 0.7123 0.7422 0.7454 0.7744 0.7794 0.7823 0. 0.6 0.7257 0.7291 0.7324 0.7375 0.7995 0.8023 0.8051 0.8078 0.8166 0.7517 0. 0.8 0.7881 0.7910 0.7939 0.7967 0.7935 0.8023 0.8051 0.8376 0.8370 0.8289 0.8315 0.8340 0.8365 0.8365 0.6610 0.8434 0.8655 0.8666 0.8729 <t< td=""><td>Z</td><td>0</td><td></td><td>0.02</td><td>0.03</td><td></td><td>0.05</td><td>0.06</td><td>0.07</td><td>0.08</td><td>0.09</td></t<>	Z	0		0.02	0.03		0.05	0.06	0.07	0.08	0.09
0.2 0.5793 0.5832 0.5871 0.5910 0.5987 0.6026 0.6064 0.6103 $0.$ 0.3 0.6179 0.6217 0.6255 0.6293 0.6331 0.6368 0.6406 0.6443 0.6480 $0.$ 0.4 0.6554 0.6691 0.6628 0.6664 0.6700 0.6736 0.6772 0.6808 0.8844 $0.$ 0.5 0.6915 0.6925 0.7019 0.7327 0.7389 0.7422 0.7454 0.7746 0.7784 0.7783 0.7794 0.7580 0.7611 0.7642 0.7377 0.7734 0.7764 0.7744 0.7823 $0.$ 0.8 0.7811 0.7642 0.7637 0.7704 0.7744 0.7744 0.7824 0.8365 0.8179 0.8 0.7811 0.7642 0.7633 0.7704 0.7744 0.7744 0.7744 0.7823 $0.$ 0.8 0.7811 0.7642 0.7633 0.7295 0.8233 0.8511 0.8370 0.8365 0.817 0.8 0.8163 0.8413 0.8465 0.8289 0.8289 0.8315 0.8370 0.8365 0.817 1.2 0.8443 0.8465 0.8868 0.8707 0.8255 0.8749 0.8770 0.8790 0.8810 0.8977 $0.$ 1.3 0.932 0.9046 0.8869 0.8897 0.9257 0.9279 0.9292 0.9306 0.9111 0.9425 0.9555 0.9555	0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.3 0.6179 0.6217 0.6255 0.6293 0.6331 0.6368 0.6406 0.6443 0.6480 $0.$ 0.4 0.6554 0.6591 0.6628 0.6664 0.6700 0.6736 0.6772 0.6808 0.6844 $0.$ 0.5 0.6915 0.6950 0.6985 0.7019 0.7054 0.7088 0.7123 0.7157 0.7190 $0.$ 0.6 0.7257 0.7291 0.7324 0.7357 0.7389 0.7422 0.7454 0.7486 0.7517 $0.$ 0.7 0.7580 0.7611 0.7673 0.7794 0.7734 0.7764 0.7794 0.7830 0.8078 0.8078 0.8078 0.8078 0.8078 0.8078 0.8015 0.8078 0.8078 0.8015 0.8150 0.8316 0.8166 0.8686 0.8708 0.8259 0.8151 0.8340 0.8369 0.8816 0.7774 0.7794 0.7892 0.8707 0.8700 0.8810 $0.$ 1.0 0.8413 0.8465 0.8686 0.8708 0.8259 0.8717 0.8790 0.8810 $0.$ 1.1 0.8643 0.8665 0.8686 0.8708 0.8729 0.8770 0.8770 0.8790 0.8810 $0.$ 1.2 0.8849 0.8869 0.8888 0.8907 0.8925 0.8944 0.8962 0.8980 0.8997 $0.$ 1.3 0.9032 0.9046 0.9463 0.9927 0.9225 0.9255 </td <td>0.1</td> <td>0.5398</td> <td>0.5438</td> <td>0.5478</td> <td>0.5517</td> <td>0.5557</td> <td>0.5596</td> <td>0.5636</td> <td>0.5675</td> <td>0.5714</td> <td>0.5753</td>	0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.4 0.6554 0.6591 0.6628 0.6664 0.6700 0.6736 0.6772 0.6808 0.6844 $0.$ 0.5 0.6915 0.6950 0.6985 0.7019 0.7054 0.7088 0.7123 0.7157 0.7190 $0.$ 0.6 0.7257 0.7291 0.7324 0.7357 0.7389 0.7422 0.7454 0.7744 0.7744 0.7744 0.7794 0.7794 0.7881 0.7911 0.7622 0.7673 0.7704 0.7744 0.7744 0.7794 0.8780 0.8106 0.8159 0.8166 0.8212 0.8238 0.8264 0.8289 0.8315 0.8340 0.8365 0.8361 1.0 0.8413 0.8486 0.8485 0.8584 0.8297 0.8790 0.8790 0.8790 0.8790 0.8790 0.8790 0.8790 0.8197 0.8790 0.8790 0.8790 0.8790 0.8797 0.8790 0.8797 0.8997 0.9932 0.9049 0.9066 0.9082 0.9099 0.9115 0.9111 0.9147 0.9162 0.9111 1.4 0.9192 0.9207 0.9222 0.9236 0.9251 0.9255 0.9279 0.9292 0.9366 0.9616 1.5 0.9332 0.9443 0.9474 0.9484 0.9495 0.9575 0.9525 0.9535 0.9525 1.7 0.9564 0.9573 0.9738 0.9744 0.9766 0.9633 0.9699 0.9911 1.9 <	0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.5 0.6915 0.6950 0.6985 0.7019 0.7054 0.7088 0.7123 0.7157 0.7190 $0.$ 0.6 0.7257 0.7291 0.7324 0.7357 0.7389 0.7422 0.7454 0.7486 0.7517 $0.$ 0.7 0.7580 0.7611 0.7642 0.7764 0.7734 0.7764 0.7794 0.7843 0.794 0.7823 $0.$ 0.8 0.7881 0.7910 0.7939 0.7967 0.7995 0.8023 0.8051 0.8078 0.8166 0.8160 $0.$ 0.9 0.8159 0.8186 0.8212 0.8238 0.8264 0.8289 0.8315 0.8340 0.8365 0.8636 1.0 0.8413 0.8463 0.8665 0.8708 0.8729 0.8719 0.8770 0.8790 0.8810 $0.$ 1.1 0.8643 0.8665 0.8686 0.8707 0.8295 0.8444 0.8622 0.8980 0.8897 $0.$ 1.2 0.8449 0.8869 0.8888 0.8907 0.8255 0.8944 0.9426 0.9418 0.9429 $0.$ 1.3 0.9020 0.9027 0.9222 0.9236 0.9251 0.9255 0.9279 0.9292 0.9306 $0.$ 1.4 0.9122 0.9247 0.9372 0.9372 0.9373 0.9756 0.9515 0.9525 0.9555 0.9555 0.9515 0.9525 0.9535 0.9525 0.9535 0.9664 0.96	0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.6 0.7257 0.7291 0.7324 0.7357 0.7389 0.7422 0.7454 0.7486 0.7517 $0.$ 0.7 0.7580 0.7611 0.7642 0.7673 0.7704 0.7734 0.7764 0.7794 0.7823 $0.$ 0.8 0.7881 0.7910 0.7939 0.7967 0.7995 0.8023 0.8051 0.8078 0.8106 $0.$ 0.9 0.8159 0.8186 0.8212 0.8238 0.8244 0.8289 0.8315 0.8440 0.8365 $0.$ 1.0 0.8413 0.8438 0.8461 0.8485 0.8508 0.8531 0.8554 0.8577 0.8599 $0.$ 1.1 0.8643 0.8665 0.8686 0.8708 0.8729 0.8770 0.8790 0.8810 $0.$ 1.2 0.8849 0.8869 0.8888 0.8907 0.8925 0.8944 0.8962 0.8980 0.8997 $0.$ 1.3 0.9032 0.9049 0.9066 0.9082 0.9099 0.9115 0.9117 0.9147 0.9162 0.9306 1.4 0.9192 0.9207 0.9222 0.9236 0.9279 0.9292 0.9306 0.9141 1.4 0.9192 0.9345 0.9375 0.9375 0.9375 0.9515 0.9525 0.9555 0.9555 1.5 0.9542 0.9463 0.9474 0.9444 0.9495 0.9545 0.9515 0.9525 0.9555 0.9555 0.9566 <td>0.4</td> <td>0.6554</td> <td>0.6591</td> <td>0.6628</td> <td>0.6664</td> <td>0.6700</td> <td>0.6736</td> <td>0.6772</td> <td>0.6808</td> <td>0.6844</td> <td>0.6879</td>	0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.8 0.7881 0.7910 0.7939 0.7967 0.7995 0.8023 0.8051 0.8078 0.8106 $0.$ 0.9 0.8159 0.8186 0.8212 0.8238 0.8264 0.8289 0.8315 0.8340 0.8365 $0.$ 1.0 0.8413 0.8438 0.8461 0.8485 0.8508 0.8531 0.8554 0.8577 0.8599 $0.$ 1.1 0.8643 0.8665 0.8686 0.8708 0.8729 0.8749 0.8770 0.8790 0.8810 $0.$ 1.2 0.8849 0.8869 0.8888 0.8907 0.8925 0.8944 0.8962 0.8980 0.8997 $0.$ 1.3 0.9032 0.9049 0.9066 0.9022 0.9295 0.9241 0.9111 0.9147 0.9162 $0.$ 1.4 0.9192 0.9207 0.9222 0.9236 0.9251 0.9265 0.9279 0.9292 0.9306 $0.$ 1.5 0.9332 0.9445 0.9474 0.9484 0.9495 0.9555 0.9515 0.9525 0.9535 $0.$ 1.6 0.9452 0.9463 0.9474 0.9484 0.9495 0.9505 0.9515 0.9525 0.9535 0.9515 1.7 0.9544 0.9573 0.9582 0.9591 0.9599 0.9608 0.9616 0.9625 0.9616 1.9 0.9713 0.9778 0.9773 0.9783 0.9784 0.9750 0.9756 0.9761 <t< td=""><td>0.6</td><td>0.7257</td><td>0.7291</td><td>0.7324</td><td>0.7357</td><td>0.7389</td><td>0.7422</td><td>0.7454</td><td>0.7486</td><td>0.7517</td><td>0.7549</td></t<>	0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
1.0 0.8413 0.8438 0.8461 0.8485 0.8508 0.8531 0.8554 0.8577 0.8599 $0.$ 1.1 0.8643 0.8665 0.8686 0.8708 0.8729 0.8749 0.8770 0.8790 0.8810 $0.$ 1.2 0.8849 0.8869 0.8888 0.8977 0.8925 0.8944 0.8962 0.8980 0.8997 $0.$ 1.3 0.9032 0.9049 0.9066 0.9082 0.9099 0.9115 0.9131 0.9147 0.9162 $0.$ 1.4 0.9192 0.9207 0.9222 0.9236 0.9251 0.9265 0.9279 0.9292 0.9306 $0.$ 1.5 0.9332 0.9345 0.9357 0.9370 0.9382 0.9394 0.9406 0.9418 0.9429 $0.$ 1.6 0.9452 0.9463 0.9474 0.9484 0.9495 0.9505 0.9515 0.9525 0.9535 $0.$ 1.7 0.9554 0.9564 0.9573 0.9582 0.9599 0.9608 0.9616 0.9625 $0.$ 1.8 0.9641 0.9656 0.9664 0.9671 0.9678 0.9686 0.9633 0.9699 $0.$ 1.9 0.9772 0.9778 0.9783 0.9788 0.9788 0.9803 0.9886 0.9812 $0.$ 2.1 0.9826 0.9830 0.9841 0.9865 0.9876 0.9975 0.9976 0.9991 0.9913 0.9922 0.9934 0.9994 <td>0.8</td> <td>0.7881</td> <td>0.7910</td> <td>0.7939</td> <td>0.7967</td> <td>0.7995</td> <td>0.8023</td> <td>0.8051</td> <td>0.8078</td> <td>0.8106</td> <td>0.8133</td>	0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
1.1 0.8643 0.8665 0.8686 0.8708 0.8729 0.8749 0.8770 0.8790 0.8810 $0.$ 1.2 0.8849 0.8869 0.8888 0.8907 0.8925 0.8944 0.8962 0.8980 0.8997 $0.$ 1.3 0.9032 0.9049 0.9066 0.9082 0.9099 0.9115 0.9131 0.9147 0.9162 $0.$ 1.4 0.9192 0.9207 0.9222 0.9236 0.9251 0.9265 0.9279 0.9292 0.9306 $0.$ 1.5 0.9332 0.9345 0.9377 0.9382 0.9394 0.9406 0.9418 0.9429 $0.$ 1.6 0.9452 0.9463 0.9474 0.9484 0.9495 0.9505 0.9515 0.9525 0.9535 $0.$ 1.7 0.9554 0.9564 0.9573 0.9582 0.9511 0.9668 0.9616 0.9625 $0.$ 1.8 0.9641 0.9649 0.9656 0.9664 0.9671 0.9678 0.9686 0.9693 0.9699 $0.$ 1.9 0.9713 0.9718 0.9783 0.9738 0.9744 0.9750 0.9756 0.9761 $0.$ 2.0 0.9772 0.9778 0.9783 0.9733 0.9798 0.9803 0.9884 0.9877 $0.$ 2.1 0.9826 0.9830 0.9834 0.9875 0.9876 0.9945 0.9944 0.9911 0.9913 $0.$ 2.2 0.9	0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.2 0.8849 0.8869 0.8888 0.8907 0.8925 0.8944 0.8962 0.8980 0.8997 $0.$ 1.3 0.9032 0.9049 0.9066 0.9082 0.9099 0.9115 0.9131 0.9147 0.9162 $0.$ 1.4 0.9192 0.9207 0.9222 0.9236 0.9251 0.9265 0.9279 0.9292 0.9306 $0.$ 1.5 0.9332 0.9345 0.9357 0.9370 0.9382 0.9394 0.9406 0.9418 0.9429 $0.$ 1.6 0.9452 0.9463 0.9474 0.9484 0.9495 0.9505 0.9515 0.9525 0.9535 $0.$ 1.7 0.9554 0.9564 0.9573 0.9582 0.9591 0.9508 0.9616 0.9663 0.9699 $0.$ 1.8 0.9641 0.9644 0.9656 0.9664 0.9671 0.9678 0.9686 0.9693 0.9699 $0.$ 1.9 0.9713 0.9718 0.9783 0.9798 0.9798 0.9803 0.9808 0.9812 $0.$ 2.0 0.9772 0.9778 0.9783 0.9798 0.9803 0.9808 0.9812 $0.$ 2.1 0.9821 0.9864 0.9868 0.9871 0.9875 0.9878 0.9846 0.9887 $0.$ 2.2 0.9861 0.9866 0.9971 0.9972 0.9931 0.9931 0.9931 0.9931 0.9931 0.9931 0.9931 0.993	1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
2.00.97720.97780.97830.97880.97930.97980.98030.98080.98120.2.10.98210.98260.98300.98340.98380.98420.98460.98500.98540.2.20.98610.98640.98680.98710.98750.98780.98810.98840.98870.2.30.98930.98960.98980.90110.99040.99060.90990.99110.99130.2.40.99180.99200.99220.99250.99270.99290.99310.99320.99340.2.50.99380.99400.99410.99430.99450.99460.99480.99490.99510.2.60.99530.99550.99560.99570.99590.99600.99610.99620.99630.2.70.99650.99660.99670.99680.99690.99700.99710.99720.99730.2.80.99740.99750.99760.99770.99770.99780.99790.99800.2.90.99810.99820.99820.99830.99840.99840.99850.99850.99860.3.00.99870.99870.99870.99880.99890.99890.99890.99900.3.10.99900.99910.99910.99910.99940.99940.99940.99950.99950.3.20.99930.99930.9994 <td< td=""><td>1.8</td><td>0.9641</td><td>0.9649</td><td>0.9656</td><td>0.9664</td><td>0.9671</td><td>0.9678</td><td>0.9686</td><td>0.9693</td><td>0.9699</td><td>0.9706</td></td<>	1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
2.10.98210.98260.98300.98340.98380.98420.98460.98500.98540.2.20.98610.98640.98680.98710.98750.98780.98810.98840.98870.2.30.98930.98960.98980.9010.99040.99060.99090.99110.99130.2.40.99180.99200.99220.99250.99270.99290.99310.99320.99340.2.50.99380.99400.99410.99430.99450.99460.99480.99490.99510.2.60.99530.99550.99560.99570.99590.99600.99610.99620.99630.2.70.99650.99660.99670.99680.99700.99710.99720.99730.2.80.99740.99750.99760.99770.99780.99790.99790.99800.2.90.99810.99870.99870.99880.99840.99850.99850.99860.3.00.99870.99870.99870.99880.99890.99890.99990.3.10.99900.99910.99910.99940.99940.99940.99940.99950.99950.3.20.99930.99930.99940.99940.99940.99940.99940.99950.99950.	1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.30.98930.98960.98980.99010.99040.99060.99090.99110.99130.2.40.99180.99200.99220.99250.99270.99290.99310.99320.99340.2.50.99380.99400.99410.99430.99450.99460.99480.99490.99510.2.60.99530.99550.99560.99570.99590.99600.99610.99620.99630.2.70.99650.99660.99670.99680.99690.99700.99710.99720.99730.2.80.99740.99750.99760.99770.99770.99780.99790.99790.99800.2.90.99810.99820.99820.99830.99840.99840.99850.99850.99860.3.00.99870.99870.99870.99880.99890.99890.99890.99900.3.10.99930.99910.99910.99940.99940.99940.99940.99950.99950.	2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.40.99180.99200.99220.99250.99270.99290.99310.99320.99340.2.50.99380.99400.99410.99430.99450.99460.99480.99490.99510.2.60.99530.99550.99560.99570.99590.99600.99610.99620.99630.2.70.99650.99660.99670.99680.99690.99700.99710.99720.99730.2.80.99740.99750.99760.99770.99770.99780.99790.99790.99800.2.90.99810.99820.99820.99830.99840.99840.99850.99850.99860.3.00.99870.99870.99870.99880.99890.99890.99890.99900.3.10.99900.99910.99910.99940.99940.99940.99940.99950.99950.	2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.50.99380.99400.99410.99430.99450.99460.99480.99490.99510.2.60.99530.99550.99560.99570.99590.99600.99610.99620.99630.2.70.99650.99660.99670.99680.99690.99700.99710.99720.99730.2.80.99740.99750.99760.99770.99770.99780.99790.99790.99800.2.90.99810.99820.99820.99830.99840.99840.99850.99850.99860.3.00.99870.99870.99870.99880.99880.99890.99890.99890.99900.3.10.99900.99910.99910.99940.99940.99940.99940.99950.99550.3.20.99930.99930.99940.99940.99940.99940.99950.99550.	2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.80.99740.99750.99760.99770.99770.99780.99790.99790.99800.2.90.99810.99820.99820.99830.99840.99840.99850.99850.99860.3.00.99870.99870.99870.99880.99880.99890.99890.99890.99900.3.10.99900.99910.99910.99910.99920.99920.99920.99920.99930.3.20.99930.99930.99940.99940.99940.99940.99940.99950.99550.	2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.90.99810.99820.99820.99830.99840.99840.99850.99850.99860.3.00.99870.99870.99870.99880.99880.99890.99890.99890.99900.3.10.99900.99910.99910.99910.99920.99920.99920.99920.99920.99930.3.20.99930.99930.99940.99940.99940.99940.99940.99950.	2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
3.00.99870.99870.99870.99880.99880.99890.99890.99890.99900.3.10.99900.99910.99910.99910.99920.99920.99920.99920.99920.99930.3.20.99930.99930.99940.99940.99940.99940.99940.99940.99950.99550.	2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
3.1 0.9990 0.9991 0.9991 0.9991 0.9992 0.9992 0.9992 0.9992 0.9993 0.9993 0. 3.2 0.9993 0.9993 0.9994 0.9994 0.9994 0.9994 0.9994 0.9994 0.9995 0.9995 0.	2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.2 0.9993 0.9993 0.9994 0.9994 0.9994 0.9994 0.9994 0.9995 0.9995 0.	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
$3.3 \mid 0.9995 0.9995 0.9995 0.9996 0.9996 0.9996 0.9996 0.9996 0.9996 0.$	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 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.9997 \ 0.99$	3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998

Table 2: T-critical values, i.e. $P(T_{df} < t_p) = p$, for a standard T distribution with df degrees of freedom.

df	$t_{0.75}$	$t_{0.8}$	$t_{0.85}$	$t_{0.9}$	$t_{0.95}$	$t_{0.975}$	$t_{0.99}$	$t_{0.995}$
2	0.816	1.061	1.386	1.886	2.920	4.303	6.965	9.925
3	0.765	0.978	1.250	1.638	2.353	3.182	4.541	5.841
4	0.741	0.941	1.190	1.533	2.132	2.776	3.747	4.604
5	0.727	0.920	1.156	1.476	2.015	2.571	3.365	4.032
6	0.718	0.906	1.134	1.440	1.943	2.447	3.143	3.707
7	0.711	0.896	1.119	1.415	1.895	2.365	2.998	3.499
8	0.706	0.889	1.108	1.397	1.860	2.306	2.896	3.355
9	0.703	0.883	1.100	1.383	1.833	2.262	2.821	3.250
10	0.700	0.879	1.093	1.372	1.812	2.228	2.764	3.169
11	0.697	0.876	1.088	1.363	1.796	2.201	2.718	3.106
12	0.695	0.873	1.083	1.356	1.782	2.179	2.681	3.055
13	0.694	0.870	1.079	1.350	1.771	2.160	2.650	3.012
14	0.692	0.868	1.076	1.345	1.761	2.145	2.624	2.977
15	0.691	0.866	1.074	1.341	1.753	2.131	2.602	2.947
16	0.690	0.865	1.071	1.337	1.746	2.120	2.583	2.921
17	0.689	0.863	1.069	1.333	1.740	2.110	2.567	2.898
18	0.688	0.862	1.067	1.330	1.734	2.101	2.552	2.878
19	0.688	0.861	1.066	1.328	1.729	2.093	2.539	2.861
20	0.687	0.860	1.064	1.325	1.725	2.086	2.528	2.845
21	0.686	0.859	1.063	1.323	1.721	2.080	2.518	2.831
22	0.686	0.858	1.061	1.321	1.717	2.074	2.508	2.819
23	0.685	0.858	1.060	1.319	1.714	2.069	2.500	2.807
24	0.685	0.857	1.059	1.318	1.711	2.064	2.492	2.797
25	0.684	0.856	1.058	1.316	1.708	2.060	2.485	2.787
26	0.684	0.856	1.058	1.315	1.706	2.056	2.479	2.779
27	0.684	0.855	1.057	1.314	1.703	2.052	2.473	2.771
28	0.683	0.855	1.056	1.313	1.701	2.048	2.467	2.763
29	0.683	0.854	1.055	1.311	1.699	2.045	2.462	2.756
30	0.683	0.854	1.055	1.310	1.697	2.042	2.457	2.750
40	0.681	0.851	1.050	1.303	1.684	2.021	2.423	2.704
60	0.679	0.848	1.045	1.296	1.671	2.000	2.390	2.660
80	0.678	0.846	1.043	1.292	1.664	1.990	2.374	2.639
100	0.677	0.845	1.042	1.290	1.660	1.984	2.364	2.626
1000	0.675	0.842	1.037	1.282	1.646	1.962	2.330	2.581
Inf	0.674	0.842	1.036	1.282	1.645	1.960	2.326	2.576