

# Post Exam 2 Practice Questions, 18.05, Spring 2014

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*Note: This is a set of practice problems for the material that came after exam 2. In preparing for the final you should use the previous review materials, the psets, the notes and slides.*

### 1 Confidence intervals

*To practice for the exam use the  $t$  and  $z$ -tables supplied at the end of this file. Be sure to learn to use these tables. Note the  $t$  and  $z$ -tables give left tail probabilities and the  $\chi^2$ -table gives right tail critical values.*

**1. Basketball.** Suppose that against a certain opponent the number of points the MIT basketball team scores is normally distributed with unknown mean  $\theta$  and unknown variance,  $\sigma^2$ . Suppose that over the course of the last 10 games between the two teams MIT scored the following points:

59, 62, 59, 74, 70, 61, 62, 66, 62, 75

(a) Compute a 95%  $t$ -confidence interval for  $\theta$ . Does 95% confidence mean that the probability  $\theta$  is in the interval you just found is 95%?

(b) Now suppose that you learn that  $\sigma^2 = 25$ . Compute a 95%  $z$ -confidence interval for  $\theta$ . How does this compare to the interval in (a)?

(c) Let  $X$  be the number of points scored in a game. Suppose that your friend is a confirmed Bayesian with *a priori* belief  $\theta \sim N(60, 16)$  and that  $X \sim N(\theta, 25)$ . He computes a 95% probability interval for  $\theta$ , given the data in part (a). How does this interval compare to the intervals in (a) and (b)?

(d) Which of the three intervals constructed above do you prefer? Why?

**2.** The volume in a set of wine bottles is known to follow a  $N(\mu, 25)$  distribution. You take a sample of the bottles and measure their volumes. How many bottles do you have to sample to have a 95% confidence interval for  $\mu$  with width 1?

**3.** Suppose data  $x_1, \dots, x_n$  are i.i.d. and drawn from  $N(\mu, \sigma^2)$ , where  $\mu$  and  $\sigma$  are unknown.

Suppose a data set is taken and we have  $n = 49$ , sample mean  $\bar{x} = 92$  and sample standard deviation  $s = 0.75$ .

Find a 90% confidence interval for  $\mu$ .

4. You do a poll to see what fraction  $p$  of the population supports candidate A over candidate B.

(a) How many people do you need to poll to know  $p$  to within 1% with 95% confidence.

(b) Let  $p$  be the fraction of the population who prefer candidate A. If you poll 400 people, how many have to prefer candidate A to so that the 90% confidence interval is entirely above  $p = 0.5$ .

5. Suppose you made 40 confidence intervals with confidence level 95%. About how many of them would you expect to be “wrong”? That is, how many would not actually contain the parameter being estimated? Should you be surprised if 10 of them are wrong?

## 2 $\chi^2$ confidence interval

6. **Hotel.** A statistician chooses 27 randomly selected dates, and when examining the occupancy records of a particular motel for those dates, finds a standard deviation of 5.86 rooms rented. If the number of rooms rented is normally distributed, find the 95% confidence interval for the population standard deviation of the number of rooms rented.

## 3 Bootstrapping

### 7. Parametric bootstrap

Suppose we have a sample of size 100 drawn from a  $\text{geom}(p)$  distribution with unknown  $p$ . The MLE estimate for  $p$  is given by  $\hat{p} = 1/\bar{x}$ . Assume for our data  $\bar{x} = 3.30$ , so  $\hat{p} = 1/\bar{x} = 0.30303$ .

(a) Outline the steps needed to generate a parametric bootstrap 90% confidence interval.

(b) Suppose the following sorted list consists of 200 bootstrap means computed from a sample of size 100 drawn from a  $\text{geometric}(0.030303)$  distribution. Use the list to construct a 90% CI for  $p$ .

2.68 2.77 2.79 2.81 2.82 2.84 2.84 2.85 2.88 2.89  
 2.91 2.91 2.91 2.92 2.94 2.94 2.95 2.97 2.97 2.99  
 3.00 3.00 3.01 3.01 3.01 3.03 3.04 3.04 3.04 3.04  
 3.04 3.05 3.06 3.06 3.07 3.07 3.07 3.08 3.08 3.08  
 3.08 3.09 3.09 3.10 3.11 3.11 3.12 3.13 3.13 3.13  
 3.13 3.15 3.15 3.15 3.16 3.16 3.16 3.16 3.17 3.17  
 3.17 3.18 3.20 3.20 3.20 3.21 3.21 3.22 3.23 3.23  
 3.23 3.23 3.23 3.24 3.24 3.24 3.24 3.25 3.25 3.25

3.25 3.25 3.25 3.26 3.26 3.26 3.26 3.27 3.27 3.27  
 3.28 3.29 3.29 3.30 3.30 3.30 3.30 3.30 3.30 3.31  
 3.31 3.32 3.32 3.34 3.34 3.34 3.34 3.35 3.35 3.35  
 3.35 3.35 3.36 3.36 3.37 3.37 3.37 3.37 3.37 3.37  
 3.38 3.38 3.39 3.39 3.40 3.40 3.40 3.40 3.41 3.42  
 3.42 3.42 3.43 3.43 3.43 3.43 3.44 3.44 3.44 3.44  
 3.44 3.45 3.45 3.45 3.45 3.45 3.45 3.45 3.46 3.46  
 3.46 3.46 3.47 3.47 3.49 3.49 3.49 3.49 3.49 3.50  
 3.50 3.50 3.52 3.52 3.52 3.52 3.53 3.54 3.54 3.54  
 3.55 3.56 3.57 3.58 3.59 3.59 3.60 3.61 3.61 3.61  
 3.62 3.63 3.65 3.65 3.67 3.67 3.68 3.70 3.72 3.72  
 3.73 3.73 3.74 3.76 3.78 3.79 3.80 3.86 3.89 3.91

### 8. Empirical bootstrap

Suppose we had 100 data points  $x_1, \dots, x_{100}$  with sample median  $q_{0.5}^{\hat{}} = 3.3$ .

(a) Outline the steps needed to generate an empirical bootstrap 90% confidence interval for the median  $q_{0.5}$ .

(b) Suppose now that the sorted list in the previous problems consists of 200 empirical bootstrap medians computed from a sample of size 100 drawn from a geometric(0.030303) distribution. Use the list to construct a 90% CI for  $q_{0.5}$ .

## 4 Linear regression/Least squares

### 9. Fitting a line to data using the MLE.

Suppose you have bivariate data  $(x_1, y_1), \dots, (x_n, y_n)$ . A common model is that there is a linear relationship between  $x$  and  $y$ , so in principle the data should lie exactly along a line. However since data has random noise and our model is probably not exact this will not be the case. What we can do is look for the line that best fits the data. To do this we will use a simple linear regression model.

For bivariate data the simple linear regression model assumes that the  $x_i$  are not random but that for some values of the parameters  $a$  and  $b$  the value  $y_i$  is drawn from the random variable

$$Y_i \sim ax_i + b + \varepsilon_i$$

where  $\varepsilon_i$  is a normal random variable with mean 0 and variance  $\sigma^2$ . We assume all of the random variables  $\varepsilon_i$  are independent.

**Notes.** 1. The model assumes that  $\sigma$  is a known constant, the same for each  $\varepsilon_i$ .

2. We think of  $\varepsilon_i$  as the measurement error, so the model says that

$$y_i = ax_i + b + \text{random measurement error.}$$

3. Remember that  $(x_i, y_i)$  are not variables. They are values of data.

(a) The distribution of  $Y_i$  depends on  $a$ ,  $b$ ,  $\sigma$  and  $x_i$ . Of these only  $a$  and  $b$  are not known. Give the formula for the likelihood function  $f(y_i | a, b, x_i, \sigma)$  corresponding to one random value  $y_i$ . (Hint:  $y_i - ax_i - b \sim N(0, \sigma^2)$ .)

(b) (i) Suppose we have data  $(1, 8)$ ,  $(3, 2)$ ,  $(5, 1)$ . Based on our model write down the likelihood and log likelihood as functions of  $a$ ,  $b$ , and  $\sigma$ .

(ii) For general data  $(x_1, y_1), \dots, (x_n, y_n)$  give the likelihood and log likelihood functions (again as functions of  $a$ ,  $b$ , and  $\sigma$ ).

(c) Assume  $\sigma$  is a constant, known value. For the data in part b(i) find the maximum likelihood estimates for  $a$  and  $b$

10. What is the relationship between correlation and least squares fit line?

11. You have bivariate data  $(x_i, y_i)$ . You have reason to suspect the data is related by  $y_i = a/x_i + U_i$  where  $U_i$  is a random variable with mean 0 and variance  $\sigma^2$  (the same for all  $i$ ).

Find the least squares estimate of  $a$ .

12. **Least Squares and MLE.** In this problem we will see that the least squares fit of a line is just the MLE assuming the error terms are normally distributed.

For bivariate data  $(x_1, y_1), \dots, (x_n, y_n)$ , the simple linear regression model says that  $y_i$  is a random value generated by a random variable

$$Y_i = ax_i + b + \varepsilon_i$$

where  $a$ ,  $b$ ,  $x_i$  are fixed (not random) values, and  $\varepsilon_i$  is a random variable with mean 0 and variance  $\sigma^2$ .

(a) Suppose that each  $\varepsilon_i \sim N(0, \sigma^2)$ . Show that  $Y_i \sim N(ax_i + b, \sigma^2)$ .

(b) Give the formula for the pdf  $f_{Y_i}(y_i)$  of  $Y_i$ .

(c) Write down the likelihood of the data as a function of  $a$ ,  $b$ , and  $\sigma$ .

**Standard normal table of left tail probabilities.**

$z$	$\Phi(z)$	$z$	$\Phi(z)$	$z$	$\Phi(z)$	$z$	$\Phi(z)$
-4.00	0.0000	-2.00	0.0228	0.00	0.5000	2.00	0.9772
-3.95	0.0000	-1.95	0.0256	0.05	0.5199	2.05	0.9798
-3.90	0.0000	-1.90	0.0287	0.10	0.5398	2.10	0.9821
-3.85	0.0001	-1.85	0.0322	0.15	0.5596	2.15	0.9842
-3.80	0.0001	-1.80	0.0359	0.20	0.5793	2.20	0.9861
-3.75	0.0001	-1.75	0.0401	0.25	0.5987	2.25	0.9878
-3.70	0.0001	-1.70	0.0446	0.30	0.6179	2.30	0.9893
-3.65	0.0001	-1.65	0.0495	0.35	0.6368	2.35	0.9906
-3.60	0.0002	-1.60	0.0548	0.40	0.6554	2.40	0.9918
-3.55	0.0002	-1.55	0.0606	0.45	0.6736	2.45	0.9929
-3.50	0.0002	-1.50	0.0668	0.50	0.6915	2.50	0.9938
-3.45	0.0003	-1.45	0.0735	0.55	0.7088	2.55	0.9946
-3.40	0.0003	-1.40	0.0808	0.60	0.7257	2.60	0.9953
-3.35	0.0004	-1.35	0.0885	0.65	0.7422	2.65	0.9960
-3.30	0.0005	-1.30	0.0968	0.70	0.7580	2.70	0.9965
-3.25	0.0006	-1.25	0.1056	0.75	0.7734	2.75	0.9970
-3.20	0.0007	-1.20	0.1151	0.80	0.7881	2.80	0.9974
-3.15	0.0008	-1.15	0.1251	0.85	0.8023	2.85	0.9978
-3.10	0.0010	-1.10	0.1357	0.90	0.8159	2.90	0.9981
-3.05	0.0011	-1.05	0.1469	0.95	0.8289	2.95	0.9984
-3.00	0.0013	-1.00	0.1587	1.00	0.8413	3.00	0.9987
-2.95	0.0016	-0.95	0.1711	1.05	0.8531	3.05	0.9989
-2.90	0.0019	-0.90	0.1841	1.10	0.8643	3.10	0.9990
-2.85	0.0022	-0.85	0.1977	1.15	0.8749	3.15	0.9992
-2.80	0.0026	-0.80	0.2119	1.20	0.8849	3.20	0.9993
-2.75	0.0030	-0.75	0.2266	1.25	0.8944	3.25	0.9994
-2.70	0.0035	-0.70	0.2420	1.30	0.9032	3.30	0.9995
-2.65	0.0040	-0.65	0.2578	1.35	0.9115	3.35	0.9996
-2.60	0.0047	-0.60	0.2743	1.40	0.9192	3.40	0.9997
-2.55	0.0054	-0.55	0.2912	1.45	0.9265	3.45	0.9997
-2.50	0.0062	-0.50	0.3085	1.50	0.9332	3.50	0.9998
-2.45	0.0071	-0.45	0.3264	1.55	0.9394	3.55	0.9998
-2.40	0.0082	-0.40	0.3446	1.60	0.9452	3.60	0.9998
-2.35	0.0094	-0.35	0.3632	1.65	0.9505	3.65	0.9999
-2.30	0.0107	-0.30	0.3821	1.70	0.9554	3.70	0.9999
-2.25	0.0122	-0.25	0.4013	1.75	0.9599	3.75	0.9999
-2.20	0.0139	-0.20	0.4207	1.80	0.9641	3.80	0.9999
-2.15	0.0158	-0.15	0.4404	1.85	0.9678	3.85	0.9999
-2.10	0.0179	-0.10	0.4602	1.90	0.9713	3.90	1.0000
-2.05	0.0202	-0.05	0.4801	1.95	0.9744	3.95	1.0000

$\Phi(z) = P(Z \leq z)$  for  $N(0, 1)$ .

*(Use interpolation to estimate  $z$  values to a 3rd decimal place.)*

**t-table of left tail probabilities.** (The tables show  $P(T < t)$  for  $T \sim t(df)$ .)

t\df	1	2	3	4	5	6	7	8	9
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.2	0.5628	0.5700	0.5729	0.5744	0.5753	0.5760	0.5764	0.5768	0.5770
0.4	0.6211	0.6361	0.6420	0.6452	0.6472	0.6485	0.6495	0.6502	0.6508
0.6	0.6720	0.6953	0.7046	0.7096	0.7127	0.7148	0.7163	0.7174	0.7183
0.8	0.7148	0.7462	0.7589	0.7657	0.7700	0.7729	0.7750	0.7766	0.7778
1.0	0.7500	0.7887	0.8045	0.8130	0.8184	0.8220	0.8247	0.8267	0.8283
1.2	0.7789	0.8235	0.8419	0.8518	0.8581	0.8623	0.8654	0.8678	0.8696
1.4	0.8026	0.8518	0.8720	0.8829	0.8898	0.8945	0.8979	0.9005	0.9025
1.6	0.8222	0.8746	0.8960	0.9076	0.9148	0.9196	0.9232	0.9259	0.9280
1.8	0.8386	0.8932	0.9152	0.9269	0.9341	0.9390	0.9426	0.9452	0.9473
2.0	0.8524	0.9082	0.9303	0.9419	0.9490	0.9538	0.9572	0.9597	0.9617
2.2	0.8642	0.9206	0.9424	0.9537	0.9605	0.9649	0.9681	0.9705	0.9723
2.4	0.8743	0.9308	0.9521	0.9628	0.9692	0.9734	0.9763	0.9784	0.9801
2.6	0.8831	0.9392	0.9598	0.9700	0.9759	0.9797	0.9823	0.9842	0.9856
2.8	0.8908	0.9463	0.9661	0.9756	0.9810	0.9844	0.9867	0.9884	0.9896
3.0	0.8976	0.9523	0.9712	0.9800	0.9850	0.9880	0.9900	0.9915	0.9925
3.2	0.9036	0.9573	0.9753	0.9835	0.9880	0.9907	0.9925	0.9937	0.9946
3.4	0.9089	0.9617	0.9788	0.9864	0.9904	0.9928	0.9943	0.9953	0.9961
3.6	0.9138	0.9654	0.9816	0.9886	0.9922	0.9943	0.9956	0.9965	0.9971
3.8	0.9181	0.9686	0.9840	0.9904	0.9937	0.9955	0.9966	0.9974	0.9979
4.0	0.9220	0.9714	0.9860	0.9919	0.9948	0.9964	0.9974	0.9980	0.9984

t\df	10	11	12	13	14	15	16	17	18	19
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.2	0.5773	0.5774	0.5776	0.5777	0.5778	0.5779	0.5780	0.5781	0.5781	0.5782
0.4	0.6512	0.6516	0.6519	0.6522	0.6524	0.6526	0.6528	0.6529	0.6531	0.6532
0.6	0.7191	0.7197	0.7202	0.7206	0.7210	0.7213	0.7215	0.7218	0.7220	0.7222
0.8	0.7788	0.7797	0.7804	0.7810	0.7815	0.7819	0.7823	0.7826	0.7829	0.7832
1.0	0.8296	0.8306	0.8315	0.8322	0.8329	0.8334	0.8339	0.8343	0.8347	0.8351
1.2	0.8711	0.8723	0.8734	0.8742	0.8750	0.8756	0.8762	0.8767	0.8772	0.8776
1.4	0.9041	0.9055	0.9066	0.9075	0.9084	0.9091	0.9097	0.9103	0.9107	0.9112
1.6	0.9297	0.9310	0.9322	0.9332	0.9340	0.9348	0.9354	0.9360	0.9365	0.9370
1.8	0.9490	0.9503	0.9515	0.9525	0.9533	0.9540	0.9546	0.9552	0.9557	0.9561
2.0	0.9633	0.9646	0.9657	0.9666	0.9674	0.9680	0.9686	0.9691	0.9696	0.9700
2.2	0.9738	0.9750	0.9759	0.9768	0.9774	0.9781	0.9786	0.9790	0.9794	0.9798
2.4	0.9813	0.9824	0.9832	0.9840	0.9846	0.9851	0.9855	0.9859	0.9863	0.9866
2.6	0.9868	0.9877	0.9884	0.9890	0.9895	0.9900	0.9903	0.9907	0.9910	0.9912
2.8	0.9906	0.9914	0.9920	0.9925	0.9929	0.9933	0.9936	0.9938	0.9941	0.9943
3.0	0.9933	0.9940	0.9945	0.9949	0.9952	0.9955	0.9958	0.9960	0.9962	0.9963

t\df	20	21	22	23	24	25	26	27	28	29
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.2	0.5782	0.5783	0.5783	0.5784	0.5784	0.5785	0.5785	0.5785	0.5785	0.5786
0.4	0.6533	0.6534	0.6535	0.6536	0.6537	0.6537	0.6538	0.6538	0.6539	0.6540
0.6	0.7224	0.7225	0.7227	0.7228	0.7229	0.7230	0.7231	0.7232	0.7233	0.7234
0.8	0.7834	0.7837	0.7839	0.7841	0.7842	0.7844	0.7845	0.7847	0.7848	0.7849
1.0	0.8354	0.8357	0.8359	0.8361	0.8364	0.8366	0.8367	0.8369	0.8371	0.8372
1.2	0.8779	0.8782	0.8785	0.8788	0.8791	0.8793	0.8795	0.8797	0.8799	0.8801
1.4	0.9116	0.9119	0.9123	0.9126	0.9128	0.9131	0.9133	0.9136	0.9138	0.9139
1.6	0.9374	0.9377	0.9381	0.9384	0.9387	0.9389	0.9392	0.9394	0.9396	0.9398
1.8	0.9565	0.9569	0.9572	0.9575	0.9578	0.9580	0.9583	0.9585	0.9587	0.9589
2.0	0.9704	0.9707	0.9710	0.9713	0.9715	0.9718	0.9720	0.9722	0.9724	0.9725
2.2	0.9801	0.9804	0.9807	0.9809	0.9812	0.9814	0.9816	0.9817	0.9819	0.9820
2.4	0.9869	0.9871	0.9874	0.9876	0.9877	0.9879	0.9881	0.9882	0.9884	0.9885
2.6	0.9914	0.9916	0.9918	0.9920	0.9921	0.9923	0.9924	0.9925	0.9926	0.9927
2.8	0.9945	0.9946	0.9948	0.9949	0.9950	0.9951	0.9952	0.9953	0.9954	0.9955
3.0	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9971	0.9972	0.9973

t\df	30	31	32	33	34	35	36	37	38	39
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.2	0.5786	0.5786	0.5786	0.5786	0.5787	0.5787	0.5787	0.5787	0.5787	0.5787
0.4	0.6540	0.6541	0.6541	0.6541	0.6542	0.6542	0.6542	0.6543	0.6543	0.6543
0.6	0.7235	0.7236	0.7236	0.7237	0.7238	0.7238	0.7239	0.7239	0.7240	0.7240
0.8	0.7850	0.7851	0.7852	0.7853	0.7854	0.7854	0.7855	0.7856	0.7857	0.7857
1.0	0.8373	0.8375	0.8376	0.8377	0.8378	0.8379	0.8380	0.8381	0.8382	0.8383
1.2	0.8802	0.8804	0.8805	0.8807	0.8808	0.8809	0.8810	0.8811	0.8812	0.8813
1.4	0.9141	0.9143	0.9144	0.9146	0.9147	0.9148	0.9150	0.9151	0.9152	0.9153
1.6	0.9400	0.9401	0.9403	0.9404	0.9406	0.9407	0.9408	0.9409	0.9411	0.9412
1.8	0.9590	0.9592	0.9594	0.9595	0.9596	0.9598	0.9599	0.9600	0.9601	0.9602
2.0	0.9727	0.9728	0.9730	0.9731	0.9732	0.9733	0.9735	0.9736	0.9737	0.9738
2.2	0.9822	0.9823	0.9824	0.9825	0.9826	0.9827	0.9828	0.9829	0.9830	0.9831
2.4	0.9886	0.9887	0.9888	0.9889	0.9890	0.9891	0.9892	0.9892	0.9893	0.9894
2.6	0.9928	0.9929	0.9930	0.9931	0.9932	0.9932	0.9933	0.9933	0.9934	0.9935
2.8	0.9956	0.9956	0.9957	0.9958	0.9958	0.9959	0.9959	0.9960	0.9960	0.9960
3.0	0.9973	0.9974	0.9974	0.9974	0.9975	0.9975	0.9976	0.9976	0.9976	0.9977

t\df	40	41	42	43	44	45	46	47	48	49
0.0	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000
0.2	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788	0.5788
0.4	0.6544	0.6544	0.6544	0.6544	0.6545	0.6545	0.6545	0.6545	0.6545	0.6546
0.6	0.7241	0.7241	0.7241	0.7242	0.7242	0.7242	0.7243	0.7243	0.7243	0.7244
0.8	0.7858	0.7858	0.7859	0.7859	0.7860	0.7860	0.7861	0.7861	0.7862	0.7862
1.0	0.8383	0.8384	0.8385	0.8385	0.8386	0.8387	0.8387	0.8388	0.8388	0.8389
1.2	0.8814	0.8815	0.8816	0.8816	0.8817	0.8818	0.8819	0.8819	0.8820	0.8820
1.4	0.9154	0.9155	0.9156	0.9157	0.9157	0.9158	0.9159	0.9160	0.9160	0.9161
1.6	0.9413	0.9414	0.9415	0.9415	0.9416	0.9417	0.9418	0.9419	0.9419	0.9420
1.8	0.9603	0.9604	0.9605	0.9606	0.9606	0.9607	0.9608	0.9609	0.9609	0.9610
2.0	0.9738	0.9739	0.9740	0.9741	0.9742	0.9742	0.9743	0.9744	0.9744	0.9745
2.2	0.9832	0.9833	0.9833	0.9834	0.9834	0.9835	0.9836	0.9836	0.9837	0.9837
2.4	0.9894	0.9895	0.9895	0.9896	0.9897	0.9897	0.9898	0.9898	0.9898	0.9899
2.6	0.9935	0.9935	0.9936	0.9936	0.9937	0.9937	0.9938	0.9938	0.9938	0.9939
2.8	0.9961	0.9961	0.9962	0.9962	0.9962	0.9962	0.9963	0.9963	0.9963	0.9964
3.0	0.9977	0.9977	0.9977	0.9978	0.9978	0.9978	0.9978	0.9978	0.9979	0.9979



$\chi^2$ -table of right tail critical values

The table shows  $c_{df,p}$  = the  $1 - p$  quantile of  $\chi^2(df)$ .

In R notation  $c_{df,p} = \text{qchisq}(1-p,m)$ .

df\p	0.010	0.025	0.050	0.100	0.200	0.300	0.500	0.700	0.800	0.900	0.950	0.975	0.990
1	6.63	5.02	3.84	2.71	1.64	1.07	0.45	0.15	0.06	0.02	0.00	0.00	0.00
2	9.21	7.38	5.99	4.61	3.22	2.41	1.39	0.71	0.45	0.21	0.10	0.05	0.02
3	11.34	9.35	7.81	6.25	4.64	3.66	2.37	1.42	1.01	0.58	0.35	0.22	0.11
4	13.28	11.14	9.49	7.78	5.99	4.88	3.36	2.19	1.65	1.06	0.71	0.48	0.30
5	15.09	12.83	11.07	9.24	7.29	6.06	4.35	3.00	2.34	1.61	1.15	0.83	0.55
6	16.81	14.45	12.59	10.64	8.56	7.23	5.35	3.83	3.07	2.20	1.64	1.24	0.87
7	18.48	16.01	14.07	12.02	9.80	8.38	6.35	4.67	3.82	2.83	2.17	1.69	1.24
8	20.09	17.53	15.51	13.36	11.03	9.52	7.34	5.53	4.59	3.49	2.73	2.18	1.65
9	21.67	19.02	16.92	14.68	12.24	10.66	8.34	6.39	5.38	4.17	3.33	2.70	2.09
10	23.21	20.48	18.31	15.99	13.44	11.78	9.34	7.27	6.18	4.87	3.94	3.25	2.56
16	32.00	28.85	26.30	23.54	20.47	18.42	15.34	12.62	11.15	9.31	7.96	6.91	5.81
17	33.41	30.19	27.59	24.77	21.61	19.51	16.34	13.53	12.00	10.09	8.67	7.56	6.41
18	34.81	31.53	28.87	25.99	22.76	20.60	17.34	14.44	12.86	10.86	9.39	8.23	7.01
19	36.19	32.85	30.14	27.20	23.90	21.69	18.34	15.35	13.72	11.65	10.12	8.91	7.63
20	37.57	34.17	31.41	28.41	25.04	22.77	19.34	16.27	14.58	12.44	10.85	9.59	8.26
21	38.93	35.48	32.67	29.62	26.17	23.86	20.34	17.18	15.44	13.24	11.59	10.28	8.90
22	40.29	36.78	33.92	30.81	27.30	24.94	21.34	18.10	16.31	14.04	12.34	10.98	9.54
23	41.64	38.08	35.17	32.01	28.43	26.02	22.34	19.02	17.19	14.85	13.09	11.69	10.20
24	42.98	39.36	36.42	33.20	29.55	27.10	23.34	19.94	18.06	15.66	13.85	12.40	10.86
25	44.31	40.65	37.65	34.38	30.68	28.17	24.34	20.87	18.94	16.47	14.61	13.12	11.52
30	50.89	46.98	43.77	40.26	36.25	33.53	29.34	25.51	23.36	20.60	18.49	16.79	14.95
31	52.19	48.23	44.99	41.42	37.36	34.60	30.34	26.44	24.26	21.43	19.28	17.54	15.66
32	53.49	49.48	46.19	42.58	38.47	35.66	31.34	27.37	25.15	22.27	20.07	18.29	16.36
33	54.78	50.73	47.40	43.75	39.57	36.73	32.34	28.31	26.04	23.11	20.87	19.05	17.07
34	56.06	51.97	48.60	44.90	40.68	37.80	33.34	29.24	26.94	23.95	21.66	19.81	17.79
35	57.34	53.20	49.80	46.06	41.78	38.86	34.34	30.18	27.84	24.80	22.47	20.57	18.51
40	63.69	59.34	55.76	51.81	47.27	44.16	39.34	34.87	32.34	29.05	26.51	24.43	22.16
41	64.95	60.56	56.94	52.95	48.36	45.22	40.34	35.81	33.25	29.91	27.33	25.21	22.91
42	66.21	61.78	58.12	54.09	49.46	46.28	41.34	36.75	34.16	30.77	28.14	26.00	23.65
43	67.46	62.99	59.30	55.23	50.55	47.34	42.34	37.70	35.07	31.63	28.96	26.79	24.40
44	68.71	64.20	60.48	56.37	51.64	48.40	43.34	38.64	35.97	32.49	29.79	27.57	25.15
45	69.96	65.41	61.66	57.51	52.73	49.45	44.34	39.58	36.88	33.35	30.61	28.37	25.90
46	71.20	66.62	62.83	58.64	53.82	50.51	45.34	40.53	37.80	34.22	31.44	29.16	26.66
47	72.44	67.82	64.00	59.77	54.91	51.56	46.34	41.47	38.71	35.08	32.27	29.96	27.42
48	73.68	69.02	65.17	60.91	55.99	52.62	47.34	42.42	39.62	35.95	33.10	30.75	28.18
49	74.92	70.22	66.34	62.04	57.08	53.67	48.33	43.37	40.53	36.82	33.93	31.55	28.94

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