TUTORIAL 8 STA437 WINTER 2015

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1. Tests Comparing Covariance Matrices

1.1. Univariate Tests of Equality of Variances. From univariate statistics we know the following test for equality of variances. Let s_1 and s_2 denote the standard deviations of a variable in two independent samples of size n_1 and n_2 , respectively. If the null hypothesis of equality of the two population variances holds, the ration

$$F = \frac{s_1^2}{s_2^2}$$

deviates from unity only by sampling error. Under Normality assumptions, the distribution of the F-ratio is F with $n_1 - 1$ degrees of freedom and $n_2 - 1$ degrees of freedom. The hypothesis of equality is rejected if $F < f_l$ or $F > f_u$, where f_l and f_u are the lower and upper $\alpha/2$ -quantiles of the null distribution. We are now going to indicate how this univariate F-ratio can be generalized to the multivariate case. There is a simple argument that allows us to define Fratios also in the multivariate case: if the null hypothesis of equality of the two covariance matrices holds true, then the variance of every linear combination must be identical in both groups; conversely, if for every linear combination the variances are identical in both groups, then the covariance matrices must be the same. Our null hypothesis is therefore equivalent to the condition that for every linear combination the same standard deviation results in both groups, or, in other words, that the ratio of variances of every linear combination for which the empirical ratio

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of variances deviates as strongly as possible from one. Formally, we look at linear combinations

$$Y = a_1 X_1 + a_2 X_2 + \dots + a_p X_p,$$

compute their variances s_1^2 and s_2^2 in both groups and form the ratio

$$F = F(a_1, a_2, ..., a_p) = \frac{s_1^2}{s_2^2}.$$

The particular linear combination for which F becomes maximal is called Y_{max} ; analogously, Y_{min} will be the linear combination with minimal ratio of variances. If, instead of F, we form the reciprocal ratio

$$F' = \frac{1}{F} = \frac{s_2^2}{s_1^2}$$

then we obtain only the linear combinations $Y'_{max} = Y_{min}$ and $Y'_{min} = Y_{max}$. The respective maximal and minimal ratios of variances are $F'_{max} = 1/F_{min}$ and $F'_{min} = 1/F_{max}.$

From this we see that the choice of group identification, i. e. which group is labelled first and which second, leads only to unessential changes in the results.

1.2. Multivariate Tests of Equality of Variances. In order to determine Y_{max} and Y_{min} in the case of $p \geq 2$ variables, one has to compute the p eigenvectors and associated eigenvalues of the so-called multivariate F-matrix (We provide the mathematical details in the appendix).

Each of the p eigenvectors contains the coefficients of a particular linear combination, and the associated eigenvalue gives just the corresponding value of the ratio of variances. We denote the eigenvalues by $\lambda_1, \lambda_2, ..., \lambda_p$ and order them decreasingly, that is

$$\lambda_1 \ge \lambda_2 \ge \dots \ge \lambda_p$$

With this notation we have $F_{max} = \lambda_1$ and $F_{min} = \lambda_p$. From now on we will devote our attention mainly to λ_1 and λ_p . The extreme eigenvalues F_{max} and F_{min} can be used to test the hypothesis of equality of the two covariance matrices as follows. Under the null hypothesis, these two extremes differ from 1 only by sampling error, and so λ_1 and λ_p would be expected close to 1. On the other hand, if F_{max} is much larger than 1 or F_{min} much smaller than 1, this indicates that the covariance structures on the two groups are not identical. The test statistic is thus actually a pair of statistics (λ_1, λ_p) or (F_{max}, F_{min}) , and it is most often referred to as Roy's largest and smallest roots criterion. Since F_{max} and F_{min} are the maximum and minimum respectively over all linear combinations of p variables, they cannot be compared with critical values of the familiar F-distribution. What we need instead are quantiles of the so-called multivariate F-distribution; see table at the end. This table gives selected critical values c_{min} and c_{max} such that, under the null hypothesis of equality of both covariance matrices,

$$P(F_{min} \le c_{min}) = 0.025$$

and

$$P(F_{max} \ge c_{max}) = 0.025.$$

At a significance level of approximately $\alpha = 5\%$, the null hypothesis is rejected if F_{min} is smaller than c_{min} , or if F_{max} is larger than c_{max} .

Example. Comparison of the Covariance Matrices of Genuine and Forged Bank Notes

This set of data comes from an inquiry that was conducted into genuine and forged thousand franc bills. For each attribute we introduce the following notation.

 X_1 : length of bill = LENGTH.

 X_2 : width of bill, measured on the left = LEFT.

 X_3 : width of bill, measured on the right = RIGHT.

 X_4 : width of margin at the bottom = BOTTOM.

 X_5 : width of margin at the top = TOP.

 X_6 : length of the image diagonal = DIAGONAL.

All measurements are given in millimetres. Below we show the covariance matrices for all six variables in both groups.

Covariance matrix of 100 genuine bills.

| | length | left | right | bottom | top | diagonal |
|------------------------|--------|---------|---------|---------|---------|----------|
| length | 0.1502 | 0.0580 | 0.0573 | 0.0571 | 0.0145 | 0.0055 |
| left | 0.0580 | 0.1326 | 0.0859 | 0.0567 | 0.0491 | -0.0431 |
| right | 0.0573 | 0.0859 | 0.1263 | 0.0582 | 0.0306 | -0.0238 |
| bottom | 0.0571 | 0.0567 | 0.0582 | 0.4132 | -0.2635 | -0.0002 |
| top | 0.0145 | 0.0491 | 0.0306 | -0.2635 | 0.4212 | -0.0753 |
| diagonal | 0.0055 | -0.0431 | -0.0238 | -0.0002 | -0.0753 | 0.1998 |

Covariance matrix of 100 forged bills.

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| | 1 1 | 1 C | . 1 . | 1 | | 1. 1 |
|----------------------|---------|---------|---------|---------|----------------------|----------|
| | length | left | rıght | bottom | top | diagonal |
| length | 0.1240 | 0.0315 | 0.0240 | -0.1006 | 0.0194 | 0.0116 |
| left | 0.0315 | 0.0650 | 0.0468 | -0.0240 | -0.0119 | -0.0050 |
| right | 0.0240 | 0.0468 | 0.0889 | -0.0186 | 0.0001 | 0.0342 |
| bottom | -0.1006 | -0.0240 | -0.0186 | 1.2813 | -0.4902 | 0.2385 |
| top | 0.0194 | -0.0119 | 0.0001 | -0.4902 | 0.4045 | -0.0221 |
| diagonal | 0.0116 | -0.0050 | 0.0342 | 0.2385 | -0.0221 | 0.3112 |

In this example, maximization and minimization of the ratio s_F^2/s_G^2 yields the eigenvalues

 $F_{max} = 6.223, 1.675, 1.052, 0.900, 0.546, 0.284 = F_{min}.$

From the tables of the multivariate F-distribution we obtain the critical values $c_{min} = 0.43$ and $c_{max} = 2.32$. Since $F_{min} < c_{min}$ as well as $F_{max} > c_{max}$, we conclude (at a significance level of approximately 5%) that the two covariance matrices are different.

 $\mathbf{R} \ \mathbf{code}$

genuine

g1<-c(0.1502,0.0580,0.0573,0.0571,0.0145,0.0055)

g2<-c(0,0.1326,0.0859,0.0567,0.0491,-0.0431)

g3<-c(0,0,0.1263,0.0582,0.0306,-0.0238)

g4<-c(0,0,0,0.4132,-0.2635,-0.0002)

g5<-c(0,0,0,0,0.4212,-0.0753)

g6<-c(0,0,0,0,0,0.1998)

SG<-cbind(g1,g2,g3,g4,g5,g6)

NEW.SG<-SG+t(SG)-diag(diag(SG),6,6)</pre>

NEW.SG

forged

f1<-c(0.1240,0.0315,0.0240,-0.1006,0.0194,0.0116)

f2<-c(0,0.0650,0.0468,-0.0240,-0.0119,-0.0050)

f3<-c(0,0,0.0889,-0.0186,0.0001,0.0342)

f4<-c(0,0,0,1.2813,-0.4902,0.2385)

f5<-c(0,0,0,0,0.4045,-0.0221)

f6<-c(0,0,0,0,0,0.3112)

SF<-cbind(f1,f2,f3,f4,f5,f6)

NEW.SF<-SF+t(SF)-diag(diag(SF),6,6)</pre>

NEW.SF

```
## FINDING EIGENVALUES OF PRODUCT
## PROD 1 = (NEW.SG)^{-1} NEW.SF
```

prod1<-solve(NEW.SG)%*%NEW.SF

eigen(prod1)

FINDING EIGENVALUES OF PRODUCT
PROD 2 = (NEW.SF)^{-1} NEW.SG

prod2<-solve(NEW.SF)%*%NEW.SG

eigen(prod2)

1.3. Testing the Equality of Several Covariance Matrices. The hypothesis

$$H_0: \Sigma_1 = \Sigma_2 = \dots = \Sigma_k$$

of the equality of the covariance matrices of k p-dimensional Multinormal populations can be tested against the alternative of general positive definite matrices by a modified generalized likelihood-ratio statistic. Let \mathbf{S}_i be the unbiased estimate of Σ_i based on ν_i degrees of freedom, where $\nu_i = n_i - 1$ for the usual case of a random sample of n_i observation vectors from the *i*th population. When H_0 is true

$$\mathbf{S} = rac{1}{\sum
u_i} \sum_{i=1}^k
u_i \mathbf{S}_i$$

is the pooled estimate of the common covariance matrix. The test statistic is

$$M = \sum_{i=1}^{k} \nu_i ln |\mathbf{S}| - \sum_{i=1}^{k} \nu_i ln |\mathbf{S}_i|$$

it has been shown that if the scale factor

$$C^{-1} = 1 - \frac{2p^2 + 3p - 1}{6(p+1)(k-1)} \left(\sum_{i=1}^k \frac{1}{\nu_i} - \frac{1}{\sum_{i=1}^k \nu_i} \right)$$

is introduced the quantity MC^{-1} is approximately distributed as a chi-squared variate with degrees of freedom $\frac{1}{2}(k-1)p(p+1)$ as the ν_i become larger. If all the ν_i are equal to n,

$$C^{-1} = 1 - \frac{(2p^2 + 3p - 1)(k + 1)}{6(p + 1)(kn)}$$

Example. In a reaction-time study 32 male and 32 female young normal subjects reacted to visual stimuli preceded by warning intervals of different lengths. The sample covariance matrices of reaction times with preparatory intervals of 0.5 and 15 sec were

$$\mathbf{S}_{M} = \begin{pmatrix} 4.32 & 1.88\\ 1.88 & 9.18 \end{pmatrix},$$
$$\mathbf{S}_{F} = \begin{pmatrix} 2.52 & 1.90\\ 1.90 & 10.06 \end{pmatrix},$$

where the elements are in units of 10^{-4} sec^2 . It is desired to test the hypothesis of a common covariance matrix in both sexes. Use $\alpha = 0.05$.

Solution

 $p = 2, n_1 = n_2 = 32, \nu_1 = \nu_2 = 31$

$$\mathbf{S} = \frac{31}{62}\mathbf{S}_1 + \frac{31}{62}\mathbf{S}_2 = \begin{pmatrix} 3.42 & 1.89\\ 1.89 & 9.62 \end{pmatrix},$$

$$M = 62ln(29.328) - 31[ln(36.123) + ln(21.741)] = 2.82$$

 $C^{-1} = 0.965$, and since $MC^{-1} = 2.72$ is much smaller than the percentage point $\chi^2_{0.05,3} = 7.81$, we conclude that the null hypothesis is indeed tenable.

Exercise Test the hypothesis $H_0: \Sigma_1 = \Sigma_2$ for the psychological data.

1.4. Independence of Two Subvectors. Suppose the observation vector is partitioned into two subvectors of interest, which we label \mathbf{y} and \mathbf{x} , where \mathbf{y} is $p \times 1$ and \mathbf{x} is $q \times 1$. The corresponding partitioning of the population covariance matrix is

$$\mathbf{\Sigma} = \left(egin{array}{cc} \mathbf{\Sigma}_{yy} & \mathbf{\Sigma}_{yx} \ \mathbf{\Sigma}_{xy} & \mathbf{\Sigma}_{xx} \end{array}
ight),$$

with analogous partitioning of \mathbf{S} and \mathbf{R}

$$\mathbf{S} = \left(egin{array}{cc} \mathbf{S}_{yy} & \mathbf{S}_{yx} \ \mathbf{S}_{xy} & \mathbf{S}_{xx} \end{array}
ight), \ \mathbf{R} = \left(egin{array}{cc} \mathbf{R}_{yy} & \mathbf{R}_{yx} \ \mathbf{R}_{xy} & \mathbf{R}_{xx} \end{array}
ight),$$

The hypothesis of independence of \mathbf{y} and \mathbf{x} can be expressed as

$$H_0: \mathbf{\Sigma} = \left(\begin{array}{cc} \mathbf{\Sigma}_{yy} & \mathbf{O} \\ \mathbf{O} & \mathbf{\Sigma}_{xx} \end{array}\right),$$

or $H_0: \Sigma_{yx} = \mathbf{O}$.

The likelihood ratio test statistic for $H_0: \Sigma_{yx} = \mathbf{O}$ is given by

$$\Lambda = \frac{|\mathbf{S}|}{|\mathbf{S}_{yy}||\mathbf{S}_{xx}|} = \frac{|\mathbf{R}|}{|\mathbf{R}_{yy}||\mathbf{R}_{xx}|}$$

which is distributed as $\Lambda_{p,q,n-1-q}$. We reject H_0 if $\Lambda \leq \Lambda_{\alpha}$. Critical values for Wilk's Λ are given in Table A.9 using $\nu_H = q$ and $\nu_E = n - 1 - q$.

Example In an investigation of the relation of the Wechsler Adult Intelligence Scale to age. Researchers obtained this matrix of correlations among the digit span and vocabulary subsets, chronological age, and years of formal education:

$$\mathbf{R} = \begin{pmatrix} 1 & 0.45 & -0.19 & 0.43 \\ 0.45 & 1 & -0.02 & 0.62 \\ -0.19 & -0.02 & 1 & -0.29 \\ 0.43 & 0.62 & -0.29 & 1 \end{pmatrix},$$

The sample consisted of N = 933 men and women aged 25 to 64. From these data we wish to test at level $\alpha = 0.05$ the hypothesis that the pair of WAIS subtest variates is distributed independently of the age and education variates.

Solution

 $p = q = 2, \nu_H = 2, \text{ and } \nu_E = 933 - 1 - 2 = 930$ $|\mathbf{R}| = 0.4015025$ $|\mathbf{R}_{xx}| = 0.7975$ $|\mathbf{R}_{yy}| = 0.9159$

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$$\Lambda = \frac{|\mathbf{R}|}{|\mathbf{R}_{yy}||\mathbf{R}_{xx}|} = \frac{0.4015025}{(0.7975)(0.9159)} = 0.5497$$

$\Lambda_{0.05,2,2,930} \approx 0.9955$

Since $\Lambda = 0.5497 < \Lambda_{0.05,2,2,930} \approx 0.9955$, we reject the hypothesis of independence. We must conclude that the subtests are dependent upon age and education.

Exercise Test independence of (y_1, y_2) and (x_1, x_2) for the sons data (sons.dat).

2. Appendix

Let now S_1 and S_2 denote the $p \times p$ covariance matrices of two samples. To find the linear combinations with extreme variance ratios, we form the ratio

$$\frac{a' S_2 a}{a' S_1 a} = \frac{a' S_1^{1/2} S_1^{-1/2} S_2 S_1^{-1/2} S_1^{1/2} a}{a' S_1^{1/2} S_1^{1/2} a}$$

Let $\mathbf{x} = \mathbf{S}_1^{1/2} \mathbf{a}$ and recall that $(\mathbf{S}_1^{1/2})' = \mathbf{S}_1^{1/2}$, then

$$\max_{\mathbf{a}} \frac{\mathbf{a'} \mathbf{S_2} \mathbf{a}}{\mathbf{a'} \mathbf{S_1} \mathbf{a}} = \max_{\mathbf{x}} \frac{\mathbf{x'} \mathbf{S_1^{-1/2}} \mathbf{S_2} \mathbf{S_1^{-1/2}} \mathbf{x}}{\mathbf{x'} \mathbf{x}}$$

Using our result for maximization of quadratic forms from tutorial 4, we have

$$\max_{\mathbf{x}} \frac{\mathbf{x}' \mathbf{S}_1^{-1/2} \mathbf{S}_2 \mathbf{S}_1^{-1/2} \mathbf{x}}{\mathbf{x}' \mathbf{x}} = \lambda_1$$

where λ_1 is the largest eigenvalue of $\mathbf{S}_1^{-1/2} \mathbf{S}_2 \mathbf{S}_1^{-1/2}$. Now, using the definition of similar matrices and the fact that similar matrices have the same eigenvalues, we can show that λ_1 is also the largest eigenvalue of $\mathbf{S}_1^{-1} \mathbf{S}_2$ (again, see tutorial 4).

| Table 11.3 | Upper | 2.5% | quantiles | of the | largest | characteristic roo | t of | the | multivariate | F-matrix |
|------------|-------|------|-----------|--------|---------|--------------------|------|-----|--------------|----------|
|------------|-------|------|-----------|--------|---------|--------------------|------|-----|--------------|----------|

| P=2 | | | | | | | | | | | | | | | |
|--|---|---|---|--|---|--|---|--|--|---|---|---|---|---|---|
| v_2/v_1 | 43 | 53 | 63 | 73 | 83 | 103 | 123 | 143 | 173 | 203 | 243 | 283 | 343 | 403 | 603 |
| 43 53 63 73 83 103 143 173 203 243 343 403 603 P=3 | 2.245 2.124 2.043 1.985 1.942 1.881 1.881 1.781 1.759 1.739 1.739 1.724 1.709 1.698 1.677 | 2.188 2.065 1.983 1.924 1.880 1.777 1.747 1.747 1.746 1.693 1.657 1.642 1.630 1.609 | 2.147 2.023 1.940 1.881 1.836 1.773 1.771 1.701 1.689 1.646 1.624 1.609 1.592 1.581 1.559 | $\begin{array}{c} 2.117\\ 1.992\\ 1.908\\ 1.848\\ 1.803\\ 1.6739\\ 1.696\\ 1.666\\ 1.633\\ 1.609\\ 1.587\\ 1.555\\ 1.543\\ 1.520\end{array}$ | 2.094 1.968 1.884 1.823 1.777 1.713 1.669 1.638 1.604 1.581 1.558 1.525 1.513 1.439 | 2.060 1.933 1.847 1.786 1.739 1.629 1.597 1.562 1.538 1.515 1.498 1.480 1.467 1.443 | 2.036 1.908 1.822 1.760 1.713 1.646 1.601 1.568 1.532 1.507 1.483 1.468 1.448 1.434 1.409 | 2.019 1.891 1.804 1.741 1.693 1.626 1.579 1.546 1.510 1.484 1.460 1.442 1.423 1.410 1.384 | 2.001 1.871 1.784 1.720 1.672 1.603 1.556 1.552 1.485 1.459 1.445 1.459 1.435 1.382 1.355 | 1.988 1.857 1.769 1.705 1.656 1.539 1.505 1.467 1.440 1.414 1.396 1.375 1.361 | 1.975 1.844 1.755 1.691 1.571 1.523 1.488 1.449 1.422 1.395 1.376 1.376 1.350 1.340 1.311 | 1.966 1.834 1.745 1.680 1.631 1.5511 1.475 1.436 1.408 1.381 1.361 1.340 1.325 1.295 | 1.956 1.824 1.734 1.669 1.619 1.547 1.498 1.461 1.422 1.393 1.366 1.345 1.323 1.307 1.276 | 1.949 1.817 1.727 1.661 1.538 1.488 1.452 1.412 1.383 1.354 1.334 1.334 1.334 1.295 1.263 | 1.936 1.803 1.712 1.645 1.594 1.521 1.470 1.433 1.391 1.361 1.332 1.310 1.287 1.269 1.235 |
| v_2/v_1 | 44 | 54 | 64 | 74 | 84 | 104 | 124 | 144 | 174 | 204 | 244 | 284 | 344 | 404 | 604 |
| 44 54 64 74 104 124 144 204 244 284 344 404 604 | 2.588 2.418 2.306 2.226 2.167 2.084 2.030 1.990 1.949 1.920 1.893 1.873 1.853 1.811 | 2.516 2.345 2.232 2.152 2.092 2.008 1.953 1.913 1.871 1.871 1.841 1.814 1.773 1.758 1.730 | 2.465 2.293 2.180 2.099 2.038 1.954 1.857 1.814 1.784 1.756 1.735 1.714 1.699 1.670 | 2.427 2.255 2.140 2.059 1.998 1.912 1.855 1.814 1.771 1.740 1.711 1.691 1.689 1.653 1.624 | 2.398 2.225 2.110 2.028 1.966 1.880 1.822 1.781 1.737 1.706 1.676 1.655 1.633 1.617 1.587 | 2.356 2.181 2.065 1.982 1.920 1.832 1.773 1.731 1.686 1.654 1.624 1.624 1.602 1.579 1.563 1.531 | $\begin{array}{c} 2.326\\ 2.151\\ 2.034\\ 1.950\\ 1.887\\ 1.798\\ 1.739\\ 1.696\\ 1.650\\ 1.617\\ 1.586\\ 1.564\\ 1.564\\ 1.523\\ 1.491 \end{array}$ | $\begin{array}{c} 2.305\\ 2.128\\ 2.011\\ 1.927\\ 1.863\\ 1.713\\ 1.669\\ 1.622\\ 1.589\\ 1.558\\ 1.535\\ 1.510\\ 1.493\\ 1.460\\ \end{array}$ | 2.281 2.104 1.986 1.901 1.837 1.746 1.684 1.640 1.592 1.558 1.526 1.503 1.477 1.459 1.425 | 2.265 2.087 1.968 1.882 1.818 1.726 1.664 1.619 1.570 1.536 1.503 1.479 1.453 1.434 1.399 | 2.248 2.070 1.950 1.864 1.799 1.707 1.644 1.598 1.549 1.514 1.480 1.455 1.428 1.410 1.373 | 2.237 2.058 1.938 1.851 1.786 1.692 1.583 1.533 1.497 1.462 1.437 1.410 1.391 1.353 | 2.224 2.045 1.924 1.837 1.771 1.613 1.566 1.515 1.479 1.444 1.418 1.390 1.370 1.331 | $\begin{array}{c} 2.216\\ 2.036\\ 1.915\\ 1.827\\ 1.761\\ 1.686\\ 1.601\\ 1.554\\ 1.503\\ 1.466\\ 1.430\\ 1.404\\ 1.375\\ 1.355\\ 1.315\end{array}$ | 2.199 2.018 1.896 1.808 1.741 1.645 1.579 1.531 1.478 1.440 1.440 1.376 1.324 1.324 |
| P=6 | | | | | | | | | | | | | | | |
| v. /v | 45 | 55 | 65 | 75 | 8 E | 105 | 125 | 145 | 175 | 205 | 245 | 285 | 745 | 60E | 605 |
| 45 55 65 75 85 105 125 145 175 245 245 245 245 345 605 | 2.908 2.689 2.545 2.444 2.369 2.264 2.195 2.146 2.094 2.058 2.024 2.024 2.024 2.000 1.974 1.957 1.923 | 2.825 2.605 2.460 2.359 2.283 2.178 2.108 2.006 1.969 1.969 1.935 1.910 1.884 1.866 1.831 | 2.765 2.545 2.400 2.227 2.221 2.115 2.044 1.941 1.941 1.941 1.941 1.869 1.869 1.864 1.817 1.799 1.764 | 2.721 2.499 2.354 2.251 2.174 2.067 1.996 1.995 1.852 1.854 1.818 1.793 1.766 1.747 1.711 | 2.686 2.464 2.318 2.215 2.138 2.030 1.958 1.907 1.852 1.814 1.778 1.753 1.725 1.706 1.669 | 2.636 2.413 2.266 2.162 2.084 1.974 1.972 1.850 1.794 1.755 1.718 1.692 1.664 1.644 1.606 | 2.601 2.377 2.229 2.124 2.046 1.935 1.862 1.809 1.753 1.718 1.675 1.648 1.675 1.648 1.619 1.599 1.560 | 2.575 2.351 2.202 2.097 2.018 1.906 1.832 1.779 1.721 1.681 1.643 1.645 1.586 1.565 1.525 | 2.547 2.322 2.173 2.067 1.987 1.875 1.799 1.745 1.687 1.646 1.548 1.548 1.548 1.548 1.526 1.485 | 2.527 2.301 2.152 2.045 1.965 1.851 1.775 1.661 1.620 1.551 1.551 1.551 1.551 1.498 1.456 | 2.508 2.281 2.131 2.024 1.943 1.829 1.752 1.696 1.553 1.554 1.553 1.554 1.469 1.426 | 2.494 2.267 2.116 2.008 1.927 1.812 1.735 1.618 1.575 1.534 1.554 1.547 1.448 1.403 | 2.479 2.251 2.100 1.992 1.910 1.795 1.716 1.659 1.554 1.554 1.552 1.481 1.448 1.424 1.378 | 2.468 2.240 2.089 1.980 1.980 1.898 1.782 1.703 1.646 1.584 1.539 1.496 1.465 1.465 1.465 1.407 1.359 | 2.448 2.219 2.067 1.957 1.875 1.757 1.677 1.619 1.555 1.510 1.465 1.445 1.398 1.372 1.322 |
| P=5 | | | | | | | | | | | | | | | |
| v_2/v_2 | 46 | 56 | 66 | 76 | 86 | 106 | 126 | 146 | 176 | 206 | 246 | 286 | 346 | 406 | 606 |
| 46 56 66 106 126 146 176 206 246 286 346 | 3.220 2.949 2.772 2.649 2.557 2.430 2.347 2.288 2.226 2.182 2.142 2.142 2.142 2.142 2.142 | 3.125 2.854 2.678 2.554 2.334 2.250 2.191 2.128 2.084 2.043 2.014 1.983 | 3.058 2.786 2.609 2.485 2.393 2.265 2.180 2.120 2.057 2.013 1.971 1.941 1.910 | 3.007 2.735 2.558 2.433 2.340 2.213 2.126 2.066 2.002 1.957 1.915 1.885 1.885 | 2.967 2.695 2.517 2.392 2.299 2.170 2.084 2.023 1.959 1.913 1.871 1.840 1.808 | 2.909 2.636 2.458 2.332 2.238 2.108 2.021 1.959 1.894 1.848 1.804 1.773 1.760 | 2.869 2.596 2.417 2.290 2.196 2.064 1.976 1.914 1.847 1.801 1.756 1.725 | 2.839 2.565 2.386 2.259 2.164 2.031 1.943 1.880 1.813 1.765 1.720 1.688 | 2.807 2.533 2.352 2.224 2.129 1.995 1.995 1.842 1.774 1.726 1.680 1.6647 | 2.784 2.509 2.328 2.200 2.104 1.969 1.815 1.745 1.697 1.650 1.617 | 2.762 2.486 2.305 2.176 2.079 1.944 1.853 1.788 1.718 1.668 1.621 1.586 | 2.746 2.470 2.288 2.158 2.061 1.925 1.834 1.768 1.697 1.647 1.599 1.564 1.526 | 2.728 2.452 2.269 2.139 2.042 1.905 1.813 1.746 1.674 1.674 1.624 1.575 1.539 | 2.716 2.439 2.256 2.126 2.028 1.891 1.798 1.731 1.658 1.607 1.557 1.557 1.521 | 2.693 2.415 2.231 2.100 2.002 1.863 1.768 1.700 1.626 1.574 1.522 1.485 1.485 |

Table 11.3 (Continued)

| P=6 | | | | | | | | | | | | | | | |
|--|---|--|---|---|---|---|--|---|---|--|---|--|---|---|--|
| | | | | | | | | | | | | | | | |
| v_2/v_1 | 47 | 57 | 67 | 77 | 87 | 107 | 127 | 147 | 177 | 207 | 247 | 287 | 347 | 407 | 607 |
| 47 57 67 107 127 147 147 207 247 287 347 407 | 3.527 3.202 2.992 2.845 2.737 2.587 2.489 2.420 2.347 2.297 2.249 2.216 2.180 2.155 | 3.422 3.098 2.888 2.741 2.633 2.483 2.385 2.315 2.242 2.191 2.144 2.110 2.074 2.074 | 3.347 3.023 2.813 2.666 2.557 2.407 2.308 2.238 2.165 2.114 2.065 2.031 1.995 1.969 | 3.290 2.966 2.756 2.609 2.500 2.349 2.250 2.179 2.105 2.054 2.054 2.005 1.970 1.934 1.908 | 3.246 2.922 2.711 2.564 2.455 2.303 2.204 2.133 2.058 2.006 1.957 1.922 1.885 | 3.181 2.856 2.646 2.497 2.388 2.235 2.134 2.063 1.987 1.934 1.884 1.884 1.811 1.784 | 3.136 2.811 2.599 2.451 2.340 2.187 2.085 2.013 1.937 1.883 1.832 1.796 1.757 1.730 | 3.102 2.777 2.565 2.416 2.305 2.151 2.049 1.976 1.898 1.844 1.793 1.756 1.717 1.689 | 3.066 2.740 2.528 2.378 2.266 2.111 2.008 1.934 1.856 1.801 1.749 1.711 1.671 1.643 | 3.040 2.714 2.501 2.350 2.238 2.082 1.978 1.904 1.825 1.769 1.716 1.678 1.637 | 3.015 2.688 2.474 2.324 2.211 2.054 1.949 1.874 1.794 1.738 1.684 1.645 1.663 | 2.996 2.669 2.455 2.304 2.191 2.034 1.928 1.722 1.714 1.660 1.620 1.578 | 2.977 2.649 2.435 2.283 2.170 2.011 1.905 1.829 1.633 1.593 1.550 | 2.963 2.635 2.420 2.268 2.154 1.995 1.888 1.811 1.729 1.670 1.614 1.573 1.529 | 2.936 2.607 2.392 2.239 2.125 1.964 1.856 1.778 1.694 1.634 1.576 1.534 1.534 1.488 |
| 607 | 2.109 | 2.002 | 1.922 | 1.860 | 1.810 | 1.734 | 1.679 | 1.637 | 1.589 | 1.553 | 1.517 | 1.490 | 1.459 | 1.437 | 1.391 |
| P = 7 | | | | | | | | | | | | | | | |
| v_2/v_1 | 48 | 58 | 68 | 78 | 88 | 108 | 128 | 148 | 178 | 208 | 248 | 288 | 348 | 408 | 608 |
| 48 58 68 78 88 108 128 148 148 248 248 248 248 348 | 3.833 3.451 3.206 3.036 2.910 2.738 2.625 2.545 2.462 2.404 2.350 2.311 2.271 2.271 | 3.719 3.339 3.095 2.924 2.799 2.626 2.513 2.434 2.350 2.292 2.237 2.199 2.158 2.129 | 3.636 3.257 3.013 2.843 2.717 2.545 2.431 2.351 2.267 2.209 2.154 2.115 2.074 2.074 2.045 | 3.574 3.195 2.951 2.781 2.655 2.482 2.368 2.288 2.203 2.145 2.090 2.050 2.009 1.980 | 3.525 3.147 2.902 2.732 2.606 2.432 2.318 2.238 2.153 2.094 2.038 1.998 1.927 | 3.453 3.075 2.830 2.659 2.533 2.359 2.244 2.162 2.076 2.017 1.960 1.920 1.877 1.847 | 3.407 3.025 2.780 2.608 2.482 2.306 2.191 2.108 2.022 1.961 1.904 1.863 1.820 1.790 | 3.366 2.987 2.742 2.570 2.443 2.267 2.151 2.068 1.981 1.919 1.861 1.820 1.776 1.745 | 3.326 2.946 2.701 2.529 2.401 2.224 2.107 2.023 1.935 1.873 1.814 1.772 1.727 1.695 | 3.297 2.917 2.671 2.498 2.370 2.192 2.074 1.990 1.901 1.838 1.779 1.736 1.690 1.658 | 3.268 2.889 2.642 2.469 2.340 2.162 2.043 1.958 1.868 1.804 1.744 1.744 1.700 1.654 1.654 | 3.248 2.868 2.621 2.447 2.318 2.139 2.020 1.934 1.843 1.779 1.718 1.674 1.626 1.593 | 3.226 2.845 2.598 2.424 2.295 2.114 1.994 1.908 1.816 1.751 1.689 1.644 1.596 1.562 | 3.210 2.830 2.582 2.408 2.278 2.097 1.976 1.889 1.797 1.731 1.668 1.623 1.574 1.539 | 3.180 2.799 2.551 2.376 2.245 2.063 1.941 1.853 1.758 1.691 1.627 1.589 1.529 1.529 1.493 |
| 408 | 2.243 | 2.076 | 1.991 | 1.925 | 1.872 | 1.791 | 1.732 | 1.687 | 1.635 | 1.597 | 1.538 | 1.529 | 1.496 | 1.472 | 1.422 |
| 408 608 P=8 | 2.243 | 2.076 | 1.991 | 1.925 | 1.872 | 1.791 | 1.732 | 1.687 | 1.635 | 1.597 | 1.538 | 1.529 | 1.496 | 1.472 | 1.422 |
| P=8 v_2/v_1 | 2.243 2.190 | 2.076 | 69 | 79 | 89 | 1.791 | 1.732 | 1.687 | 1.635 | 200 | 1.558 | 1.529 | 1.496 | 1.472 | 1.422 |
| $P=8 v_2/v_1$ 49 59 69 79 89 109 129 149 179 209 249 249 249 249 609 609 | 49 4.139 3.699 3.418 3.223 2.755 2.665 2.571 2.505 2.444 2.401 2.355 2.354 2.264 | 59 4.016 3.579 3.298 3.104 2.765 2.637 2.547 2.547 2.387 2.326 2.283 2.237 2.205 2.145 | 69 3.927 3.491 3.211 3.017 2.874 2.678 2.550 2.460 2.365 2.300 2.238 2.195 2.149 2.117 2.056 | 79 3.859 3.424 3.145 2.950 2.808 2.611 2.483 2.393 2.298 2.232 2.170 2.126 2.080 2.080 1.987 | 89 3.806 3.371 3.092 2.898 2.755 2.558 2.430 2.339 2.244 2.177 2.115 2.071 2.024 1.992 1.930 | 1.791 109 3.728 3.293 3.014 2.820 2.676 2.479 2.350 2.258 2.162 2.095 2.033 1.988 1.940 1.907 1.845 | 1.732 129 3.673 3.238 2.959 2.764 2.621 2.423 2.293 2.201 2.104 2.036 1.973 1.927 1.879 1.846 1.782 | 1.687 149 3.632 3.198 2.918 2.723 2.579 2.381 2.250 2.157 2.060 1.992 1.927 1.881 1.833 1.799 1.734 | 1.635 179 3.588 3.153 2.678 2.533 2.334 2.203 2.109 2.011 1.942 1.876 1.830 1.780 1.745 1.679 | 209 3.555 3.121 2.841 2.645 2.500 2.168 2.074 1.974 1.975 1.839 1.791 1.741 1.706 1.638 | 249 3.524 3.090 2.809 2.613 2.468 2.267 2.134 2.039 1.939 1.868 1.801 1.753 1.702 1.666 1.597 | 289 3.502 3.067 2.786 2.590 2.444 2.242 2.109 2.013 1.912 1.841 1.773 1.725 1.673 1.636 1.566 | 349 3.477 3.042 2.761 2.564 2.216 2.081 1.985 1.883 1.811 1.743 1.693 1.640 1.603 1.531 | 409 3.460 3.025 2.743 2.546 2.400 2.197 2.062 1.965 1.862 1.790 1.627 1.617 1.578 1.505 | 609 3.427 2.991 2.709 2.511 2.364 2.160 2.023 1.926 1.821 1.747 1.676 1.625 1.569 1.529 1.452 |
| $\begin{array}{c} v_{10} \\ v_{10} \\ v_{2} \\ v_{1} \\ v_{2} \\ v_{1} \\ v_{1} \\ v_{2} \\ v_{2} \\ v_{1} \\ v_{2} \\ v_{2} \\ v_{1} \\ v_{2} \\ v_{1} \\ v_{2} \\ v_{2} \\ v_{2} \\ v_{1} \\ v_{2} \\ v_{2}$ | 49 4.139 3.699 3.418 3.223 2.755 2.665 2.571 2.505 2.444 2.401 2.355 2.324 2.264 | 59 4.016 3.579 3.298 3.104 2.961 2.765 2.637 2.547 2.547 2.326 2.283 2.237 2.205 2.145 | 69 3.927 3.491 3.211 3.017 2.874 2.678 2.550 2.460 2.365 2.300 2.238 2.195 2.149 2.117 2.056 | 79 3.859 3.424 3.145 2.950 2.808 2.611 2.483 2.298 2.232 2.170 2.126 2.080 2.047 1.987 | 89 3.806 3.371 3.092 2.898 2.755 2.558 2.430 2.339 2.244 2.177 2.115 2.071 2.024 1.992 1.930 | 1.791 109 3.728 3.293 3.014 2.820 2.676 2.479 2.350 2.258 2.162 2.095 2.033 1.988 1.940 1.907 1.845 | 1.732 129 3.673 3.238 2.959 2.764 2.621 2.423 2.293 2.201 2.104 2.036 1.973 1.879 1.879 1.846 1.782 | 1.687 149 3.632 3.193 2.918 2.723 2.579 2.381 2.250 2.157 2.060 1.992 1.927 1.881 1.833 1.799 1.734 | 1.635 179 3.588 3.153 2.873 2.678 2.533 2.334 2.203 2.109 2.011 1.942 1.876 1.830 1.780 1.745 1.679 | 209 3.555 3.121 2.841 2.645 2.500 2.300 2.300 2.300 2.168 2.074 1.974 1.905 1.839 1.791 1.741 1.706 1.638 | 249 3.524 3.090 2.613 2.468 2.267 2.134 2.039 1.939 1.868 1.801 1.753 1.702 1.666 1.597 | 289 3.502 3.067 2.786 2.590 2.444 2.242 2.109 2.013 1.912 1.841 1.773 1.636 1.566 | 349 3.477 3.042 2.761 2.564 2.216 2.081 1.985 1.883 1.811 1.743 1.693 1.640 1.603 1.531 | 409 3.460 3.025 2.743 2.546 2.400 2.197 2.062 1.965 1.862 1.790 1.720 1.617 1.578 1.505 | 609 3.427 2.991 2.709 2.511 2.364 2.160 2.023 1.926 1.821 1.747 1.676 1.625 1.529 1.452 |
| $\begin{array}{c} P=8 \\ \hline v_2/v_1 \\ 49 \\ 59 \\ 69 \\ 79 \\ 89 \\ 109 \\ 129 \\ 149 \\ 179 \\ 209 \\ 240 \\ 240 $ | 49 49 4.139 3.699 3.418 3.223 3.079 2.883 2.755 2.665 2.571 2.505 2.444 2.401 2.355 2.324 2.264 | 59 4.016 3.579 3.298 3.104 2.765 2.637 2.547 2.453 2.387 2.326 2.283 2.237 2.205 2.145 | 69 3.927 3.491 3.491 3.017 2.874 2.678 2.365 2.365 2.300 2.238 2.195 2.149 2.117 2.056 | 79 3.859 3.424 3.145 2.950 2.808 2.611 2.483 2.393 2.298 2.232 2.170 2.126 2.080 2.047 1.987 80 | 89 3.806 3.371 3.092 2.898 2.755 2.558 2.430 2.339 2.244 2.177 2.115 2.071 2.024 1.992 1.930 | 1.791 109 3.728 3.293 3.014 2.820 2.676 2.479 2.350 2.258 2.162 2.095 2.033 1.988 1.940 1.907 1.845 | 1.732 129 3.673 3.238 2.959 2.764 2.621 2.423 2.293 2.201 2.104 2.036 1.973 1.927 1.879 1.846 1.782 130 | 1.687 149 3.632 3.193 2.918 2.723 2.579 2.381 2.250 1.992 1.927 1.881 1.833 1.799 1.734 | 1.635 179 3.588 3.153 2.678 2.533 2.334 2.203 2.011 1.942 1.876 1.830 1.745 1.679 180 | 209 3.555 3.121 2.841 2.645 2.500 2.300 2.168 2.074 1.974 1.905 1.839 1.791 1.741 1.706 1.638 | 249 3.524 3.090 2.809 2.613 2.468 2.267 2.134 2.039 1.939 1.868 1.801 1.753 1.702 1.666 1.597 250 | 289 3.502 3.067 2.786 2.590 2.444 2.242 2.109 2.013 1.912 1.841 1.773 1.725 1.673 1.636 1.566 | 349 3.477 3.042 2.761 2.564 2.418 2.216 2.081 1.985 1.883 1.811 1.743 1.693 1.603 1.531 | 409 3.460 3.025 2.743 2.546 2.400 2.197 2.062 1.965 1.862 1.790 1.720 1.617 1.578 1.505 | 609 3.427 2.991 2.709 2.511 2.364 2.160 2.023 1.926 1.821 1.747 1.676 1.625 1.529 1.452 610 |

Table A.9. Lower Critical Values of Wilks $\Lambda, \alpha = .05$

$$\Lambda = \frac{|\mathbf{E}|}{|\mathbf{E} + \mathbf{H}|} = \prod_{i=1}^{s} \frac{1}{1 + \lambda_i},$$

where $\lambda_1, \lambda_2, \ldots, \lambda_s$ are eigenvalues of $\mathbf{E}^{-1}\mathbf{H}$. Reject H_0 if $\Lambda \leq$ table value. ^{*a*} Multiply entry by 10^{-3} .

| | | | | | | v _I | H | | | | | |
|-------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|--------------------------|-------------------|
| v_E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| | | | | | | p = 1 | | | | | | |
| 1 | 6.16 ^a | 2.50 ^a | 1.54 ^a | 1.11 ^a | .868 ^a | .712 ^a | .603 ^a | .523 ^a | .462 ^a | .413 ^a | .374 ^a | .341 ^a |
| 2 | .098 | .050 | .034 | .025 | .020 | .017 | .015 | .013 | .011 | .010 | 9.28 ^{<i>a</i>} | 8.51 ^a |
| 3 | .229 | .136 | .097 | .076 | .062 | .053 | .046 | .041 | .036 | .033 | .030 | .028 |
| 4 | .342 | .224 | .168 | .135 | .113 | .098 | .086 | .076 | .069 | .063 | .058 | .053 |
| 5 | .431 | .302 | .236 | .194 | .165 | .144 | .128 | .115 | .104 | .096 | .088 | .082 |
| 6 | .501 | .368 | .296 | .249 | .215 | .189 | .169 | .153 | .140 | .129 | .119 | .111 |
| 7 | .556 | .425 | .349 | .298 | .261 | .232 | .209 | .190 | .175 | .161 | .150 | .140 |
| 8 | .601 | .473 | .396 | .343 | .303 | .271 | .246 | .225 | .208 | .193 | .180 | .169 |
| 9 | .638 | .514 | .437 | .382 | .341 | .308 | .281 | .258 | .239 | .223 | .209 | .196 |
| 10 | .668 | .549 | .473 | .418 | .376 | .341 | .313 | .289 | .269 | .251 | .236 | .222 |
| 11 | .694 | .580 | .505 | .450 | .407 | .372 | .343 | .318 | .297 | .278 | .262 | .247 |
| 12 | .717 | .607 | .534 | .479 | .436 | .400 | .370 | .345 | .323 | .304 | .286 | .271 |
| 13 | .736 | .631 | .560 | .506 | .462 | .426 | .396 | .370 | .347 | .327 | .310 | .294 |
| 14 | .753 | .652 | .583 | .529 | .486 | .450 | .420 | .393 | .370 | .350 | .332 | .315 |
| 15 | .768 | .671 | .603 | .551 | .508 | .473 | .442 | .415 | .392 | .371 | .352 | .336 |
| 16 | .781 | .688 | .622 | .571 | .529 | .493 | .462 | .436 | .412 | .391 | .372 | .355 |
| 17 | .792 | .703 | .639 | .589 | .548 | .512 | .482 | .455 | .431 | .410 | .390 | .373 |
| 18 | .803 | .717 | .655 | .606 | .565 | .530 | .499 | .473 | .449 | .427 | .408 | .390 |
| 19 | .813 | .730 | .669 | .621 | .581 | .546 | .516 | .490 | .466 | .444 | .425 | .407 |
| 20 | .821 | .741 | .683 | .636 | .596 | .562 | .532 | .505 | .482 | .460 | .440 | .423 |
| 21 | .829 | .752 | .695 | .649 | .610 | .576 | .547 | .520 | .497 | .475 | .455 | .437 |
| 22 | .836 | .762 | .706 | .661 | .623 | .590 | .561 | .534 | .511 | .489 | .470 | .452 |
| 23 | .843 | .771 | .717 | .673 | .635 | .603 | .574 | .548 | .524 | .503 | .483 | .465 |
| 24 | .849 | .779 | .727 | .684 | .647 | .615 | .586 | .560 | .537 | .516 | .496 | .478 |
| 25 | .855 | .787 | .736 | .694 | .658 | .626 | .598 | .572 | .549 | .528 | .508 | .490 |
| 26 | .860 | .794 | .744 | .703 | .668 | .637 | .609 | .583 | .560 | .539 | .520 | .502 |
| 27 | .865 | .801 | .752 | .712 | .677 | .647 | .619 | .594 | .571 | .551 | .531 | .513 |
| 28 | .870 | .807 | .760 | .721 | .686 | .656 | .629 | .604 | .582 | .561 | .542 | .524 |
| 29 | .874 | .813 | .767 | .729 | .695 | .665 | .638 | .614 | .592 | .571 | .552 | .535 |
| 30 | .878 | .819 | .774 | .736 | .703 | .674 | .647 | .623 | .601 | .581 | .562 | .544 |
| 40 | .907 | .861 | .824 | .793 | .766 | .741 | .718 | .696 | .677 | .658 | .641 | .625 |
| 60 | .938 | .905 | .879 | .856 | .835 | .816 | .798 | .781 | .766 | .751 | .736 | .723 |
| 80 | .953 | .928 | .907 | .889 | .873 | .858 | .843 | .829 | .816 | .804 | .792 | .780 |
| 100 | .962 | .942 | .925 | .910 | .897 | .884 | .872 | .860 | .849 | .838 | .828 | .818 |
| 120 | .968 | .951 | .937 | .925 | .913 | .902 | .891 | .882 | .872 | .863 | .854 | .845 |
| 140 | .973 | .958 | .946 | .935 | .925 | .915 | .906 | .897 | .889 | .881 | .873 | .865 |
| 170 | .978 | .965 | .955 | .946 | .937 | .929 | .922 | .914 | .907 | .900 | .893 | .887 |
| 200 | .981 | .970 | .962 | .954 | .947 | .940 | .933 | .926 | .920 | .914 | .908 | .902 |
| 240 | .984 | .975 | .968 | .961 | .955 | .949 | .944 | .938 | .933 | .928 | .923 | .918 |
| 320 | .988 | .981 | .976 | .971 | .966 | .962 | .957 | .953 | .949 | .945 | .941 | .937 |
| 440 | .991 | .986 | .982 | .979 | .975 | .972 | .969 | .966 | .963 | .960 | .957 | .954 |
| 600 | .994 | .990 | .987 | .984 | .982 | .979 | .977 | .975 | .972 | .970 | .968 | .966 |
| 800 | .995 | .993 | .990 | .988 | .986 | .984 | .983 | .981 | .979 | .977 | .976 | .974 |
| 1000 | .996 | .994 | .992 | .991 | .989 | .988 | .986 | .985 | .983 | .982 | .981 | .979 |
| | | | | | | | | | | | (cor | tinued) |

| | | | | | | | v_H | | | | | |
|------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|--------------------------|--------------------------|-------------------|-------------------|-------------------|
| ν_E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| | | | | | | p = | 2 | | | | | |
| 1 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 |
| 2 | 2.50 ^a | .641 ^a | .287 ^a | .162 ^a | .104 ^a | .072 ^a | .053 ^a | .041 ^a | .032 ^a | .026 ^a | .022 ^a | .018 ^a |
| 3 | .050 | .018 | 9.53 ^a | 5.84 ^a | 3.95 ^a | 2.85 ^a | 2.15 ^a | 1.68 ^a | 1.35 ^a | 1.11 ^a | .928 ^a | .787 ^a |
| 4 | .136 | .062 | .036 | .023 | .017 | .012 | 9.56 ^a | 7.62 ^{<i>a</i>} | 6.21 ^{<i>a</i>} | 5.17 ^a | 4.36 ^a | 3.73 ^a |
| 5 | .224 | .117 | .074 | .051 | .037 | .028 | .023 | .018 | .015 | .013 | .011 | .009 |
| 6 | .302 | .175 | .116 | .084 | .063 | .049 | .040 | .033 | .027 | .023 | .020 | .017 |
| 7 | .368 | .230 | .160 | .119 | .092 | .074 | .060 | .050 | .042 | .036 | .032 | .028 |
| 8 | .4256 | .280 | .203 | .155 | .122 | .099 | .082 | .069 | .059 | .051 | .045 | .040 |
| 10 | .4/3 | .326 | .243 | .190 | .153 | .126 | .106 | .090 | .078 | .068 | .060 | .053 |
| 10 | .514 | .367 | .281 | .223 | .183 | .152 | .129 | .111 | .097 | .085 | .075 | .067 |
| 11 | .549 | .404 | .310 | .200 | .212 | .179 | .153 | .133 | .110 | .102 | .091 | .082 |
| 12 | .500 | .457 | .340 | .200 | .240 | .204 | .170 | .154 | .150 | .120 | .108 | .097 |
| 13 | 631 | .407 | .576 | 340 | .200 | .229 | .199 | .175 | .155 | .138 | .124 | .112 |
| 15 | 652 | 510 | .405 | 365 | 315 | 275 | 242 | 215 | 103 | 174 | 157 | .120 |
| 16 | 671 | 542 | 454 | 389 | 337 | 296 | 263 | 235 | 211 | 101 | 174 | 150 |
| 17 | .688 | 562 | 476 | 410 | 359 | 317 | 282 | 254 | 229 | 208 | 190 | 174 |
| 18 | .703 | .581 | .496 | .431 | 379 | 337 | 301 | 272 | 246 | 225 | 206 | 189 |
| 19 | .717 | .598 | .515 | .450 | .398 | .355 | .320 | .289 | .263 | .241 | 221 | .204 |
| 20 | .730 | .614 | .532 | .468 | .416 | .373 | .337 | .306 | .279 | .256 | .236 | .218 |
| 21 | .741 | .629 | .548 | .485 | .433 | .390 | .354 | .322 | .295 | .271 | .251 | .232 |
| 22 | .752 | .643 | .564 | .501 | .449 | .406 | .370 | .338 | .310 | .286 | .265 | .246 |
| 23 | .762 | .656 | .578 | .516 | .465 | .422 | .385 | .353 | .325 | .300 | .279 | .259 |
| 24 | .771 | .668 | .591 | .530 | .479 | .436 | .399 | .367 | .339 | .314 | .292 | .272 |
| 25 | .779 | .679 | .604 | .544 | .493 | .450 | .413 | .381 | .353 | .328 | .305 | .285 |
| 26 | .787 | .689 | .616 | .556 | .506 | .464 | .427 | .395 | .366 | .341 | .318 | .297 |
| 27 | .794 | .699 | .627 | .568 | .519 | .477 | .440 | .407 | .379 | .353 | .330 | .309 |
| 28 | .801 | .708 | .638 | .580 | .531 | .489 | .452 | .420 | .391 | .365 | .342 | .321 |
| 29 | .807 | .717 | .648 | .591 | .542 | .501 | .464 | .432 | .403 | .377 | .354 | .332 |
| 30 | .813 | .725 | .657 | .601 | .553 | .512 | .475 | .443 | .414 | .388 | .365 | .344 |
| 40 | .858 | .786 | .730 | .682 | .640 | .602 | .568 | .537 | .509 | .484 | .460 | .439 |
| 60 | .903 | .853 | .811 | .774 | .741 | .710 | .682 | .656 | .632 | .609 | .588 | .568 |
| 80 | .927 | .888 | .854 | .825 | .798 | .772 | .749 | .727 | .706 | .686 | .667 | .649 |
| 100 | .941 | .909 | .882 | .857 | .834 | .813 | .793 | .774 | .755 | .738 | .721 | .705 |
| 120 | .951 | .924 | .900 | .879 | .860 | .841 | .823 | .807 | .791 | .775 | .760 | .746 |
| 140 | .958 | .934 | .914 | .895 | .878 | .862 | .846 | .831 | .817 | .803 | .790 | .777 |
| 200 | .905 | .940 | .929 | .913 | .898 | .885 | .8/1 | .859 | .846 | .834 | .823 | .812 |
| 200 | .970 | .934 | .939 | .920 | .913 | .901 | .889 | .8/8 | .80/ | .85/ | .84/ | .83/ |
| 240 | .973 | 071 | .949 | .938 | .921 | .917 | .907 | .89/ | .888 | .8/9 | .870 | .802 |
| 320 110 | .701 | 070 | .902 | .933 | .943 | .931 | .929 | .922 | .914 | .907 | .901 | .094 |
| 600 | 900 | 981 | 970 | 975 | 070 | .935 | .940 | 057 | .937 | 040 | .920 | .921 |
| 800 | 993 | 988 | 984 | 981 | 977 | 974 | 971 | 968 | 965 | 962 | 050 | 956 |
| 1000 | .994 | .991 | .987 | .985 | .982 | .979 | .977 | .974 | .972 | .969 | .967 | .964 |

| 5 | 6 | 8 |
|---|---|---|
| _ | _ | - |

| Table A.9. | (Continued) |
|------------|-------------|
| Table A.J. | (Commuca) |

| | | | | | | | VH | | | | | |
|---------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|--------------------------|--------------------------|-------------------|
| ν_E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| | | | | | | <i>p</i> = | = 3 | | | | | |
| 1 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 |
| 2 | .000 | .000 | .000 | .000 | .000 | .001 ^a | .002 ^a | .004 ^a | .005 ^a | .008 ^a | .010 ^a | .013 ^a |
| 3 | 1.70 ^a | .354 ^a | .179 ^a | .127 ^a | .105 ^a | .095 ^a | .091 ^a | .090 ^a | .091 ^a | .092 ^a | .095 ^a | .098 ^a |
| 4 | .034 | .010 | .004 | .002 | .001 | .001 | .809 ^a | .659 ^a | .562 ^a | .496 ^a | .449 ^a | .416 ^a |
| 5 | .097 | .036 | .018 | .010 | 6.36 ^a | 4.37 ^a | 3.20 ^a | 2.46 ^a | 1.97 ^a | 1.64 ^{<i>a</i>} | 1.40 ^a | 1.22^{a} |
| 6 | .168 | .074 | .040 | .024 | .016 | .011 | .008 | .006 | .004 | 3.94 ^{<i>a</i>} | 3.28 ^a | 2.79 ^a |
| 7 | .236 | .116 | .068 | .043 | .029 | .021 | .016 | .012 | 9.49 ^a | 7.67 ^a | 6.35 ^{<i>a</i>} | 5.35 ^a |
| 8 | .296 | .160 | .099 | .066 | .046 | .034 | .026 | .020 | .016 | .013 | .011 | 9.00 ^a |
| 9 | .349 | .203 | .131 | .091 | .066 | .049 | .038 | .030 | .024 | .020 | .016 | .014 |
| 10 | .396 | .243 | .164 | .117 | .086 | .066 | .052 | .041 | .034 | .028 | .023 | .020 |
| . 11 | .437 | .281 | .196 | .143 | .108 | .084 | .067 | .054 | .044 | .037 | .031 | .026 |
| 12 | .473 | .316 | .226 | .169 | .130 | .103 | .083 | .067 | .056 | .047 | .040 | .034 |
| 13 | .505 | .348 | .255 | .194 | .152 | .122 | .099 | .082 | .068 | .058 | .049 | .042 |
| 14 | .534 | .378 | .283 | .219 | .1/4 | .141 | .116 | .096 | .081 | .069 | .059 | .051 |
| 15 | .560 | .405 | .309 | .243 | .195 | .100 | .133 | .111 | .095 | .081 | .070 | .001 |
| 10 | .583 | .431 | .334 | .200 | .210 | .179 | .149 | .127 | .108 | .093 | .081 | .071 |
| 10 | .003 | .454 | .337 | .200 | .230 | .197 | .100 | .142 | .122 | .100 | .092 | .001 |
| 10 | .022 | .470 | .379 | .309 | .230 | .215 | .105 | 172 | 140 | .110 | .104 | 102 |
| 20 | .039 | .490 | .399 | .529 | .273 | .255 | .199 | .172 | 163 | 144 | 127 | .102 |
| 20 | .033 | 532 | .419 | .540 | .293 | .250 | .215 | 201 | 177 | 156 | 130 | 124 |
| 21 | 683 | 548 | .457 | 383 | 327 | 282 | .230 | 215 | 190 | 169 | 150 | 135 |
| 22 | 695 | 564 | 470 | 300 | 343 | 202 | 260 | 220 | 203 | 181 | 162 | 146 |
| 23 | 706 | 578 | 486 | 415 | 359 | 313 | 275 | 243 | 216 | 193 | 173 | 156 |
| 25 | 717 | 591 | 500 | 430 | 374 | 327 | 289 | 256 | 229 | 205 | 185 | 167 |
| 26 | 727 | 604 | 514 | 444 | 388 | 341 | 302 | 269 | 241 | .217 | .196 | .178 |
| 27 | 736 | 616 | 527 | 458 | 401 | 355 | 315 | .282 | .2.53 | .229 | .207 | .188 |
| 28 | .744 | .627 | .540 | .471 | .415 | .368 | .328 | .294 | .265 | .240 | .218 | .199 |
| 29 | .752 | .638 | .552 | .483 | .427 | .380 | .340 | .306 | .277 | .251 | .229 | .209 |
| 30 | .760 | .648 | .563 | .495 | .439 | .392 | .352 | .318 | .288 | .262 | .239 | .219 |
| 40 | .816 | .724 | .651 | .591 | .539 | .494 | .454 | .419 | .387 | .359 | .334 | .311 |
| 60 | .875 | .808 | .752 | .704 | .661 | .623 | .587 | .555 | .526 | .498 | .473 | .449 |
| 80 | .905 | .853 | .808 | .769 | .733 | .700 | .670 | .641 | .615 | .590 | .566 | .544 |
| 100 | .924 | .881 | .844 | .810 | .780 | .751 | .725 | .700 | .676 | .654 | .632 | .612 |
| 120 | .936 | .900 | .868 | .839 | .813 | .788 | .764 | .742 | .721 | .700 | .681 | .663 |
| 140 | .945 | .913 | .886 | .861 | .837 | .815 | .794 | .774 | .755 | .736 | .719 | .702 |
| 170 | .955 | .928 | .905 | .884 | .864 | .845 | .827 | .809 | .792 | .776 | .761 | .746 |
| 200 | .961 | .939 | .919 | .900 | .883 | .866 | .850 | .835 | .820 | .806 | .792 | .779 |
| 240 | .968 | .949 | .932 | .916 | .901 | .887 | .873 | .860 | .848 | .835 | .823 | .811 |
| 320 | .976 | .961 | .948 | .936 | .925 | .914 | .903 | .893 | .883 | .873 | .864 | .854 |
| 440 | .982 | .972 | .962 | .953 | .945 | .937 | .929 | .921 | .913 | .906 | .899 | .891 |
| 600 | .987 | .979 | .972 | .966 | .959 | .953 | .947 | .941 | .936 | .930 | .924 | .919 |
| 800 | .990 | .984 | .979 | .974 | .969 | .965 | .960 | .956 | .951 | .947 | .943 | .939 |
| 1000 | .992 | .987 | .983 | .979 | .975 | .972 | .968 | .964 | .961 | .957 | .954 | .950 |

| | | | | | | | v_H | | | | | |
|---------|-------|-------------------|-------------------|-------------------|-------------------|-------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|-------------------|
| ν_E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| | | | | | | <i>p</i> = | = 4 | | | | | |
| 1 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 |
| 2 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 |
| 3 | .000 | .000 | .000 | .000 | .000 | .001 ^a | .001 ^a | .001 ^a | .002 ^a | .002 ^a | .002 ^a | .003 ^a |
| 4 | 1.384 | .292 ^a | .127 ^a | .075 ^a | .052 ^a | .040 ^a | .033 ^a | .029 ^a | .026 ^a | .025 ^a | .023 ^a | .022 ^a |
| 5 | .026 | 6.09 ^a | 2.31 ^a | 1.13 ^a | .647 ^a | .416 ^a | .292 ^a | .218 ^a | .172 ^a | .141 ^a | .120 ^a | .105 ^a |
| 6 | .076 | .024 | .010 | 5.07 ^a | 2.90 ^a | 1.82 ^a | 1.22 ^{<i>a</i>} | .872 ^a | .652 ^a | .508 ^a | .409 ^a | .338 ^a |
| 7 | .135 | .051 | .024 | .013 | 7.74 ^a | 4.94 ^a | 3.34 ^a | 2.36 ^a | 1.74 ^{<i>a</i>} | 1.33 ^a | 1.05 ^a | .848 ^a |
| 8 | .194 | .084 | .043 | .025 | .015 | .010 | 6.98 ^{<i>a</i>} | 4.99 ^a | 3.70 ^{<i>a</i>} | 2.82 ^a | 2.21 ^a | 1.77 ^a |
| 9 | .249 | .119 | .066 | .040 | .026 | .017 | .012 | 8.91 ^{<i>a</i>} | 6.66 ^{<i>a</i>} | 5.11 ^a | 4.01 ^{<i>a</i>} | 3.21 ^a |
| 10 | .298 | .155 | .091 | .057 | .038 | .027 | .019 | .014 | .011 | 8.29 ^{<i>a</i>} | 6.54 ^{<i>a</i>} | 5.25 ^a |
| 11 | .343 | .190 | .117 | .077 | .053 | .037 | .027 | .021 | .016 | .012 | 9.84 ^a | 7.95 ^a |
| 12 | .382 | .223 | .143 | .097 | .068 | .049 | .037 | .028 | .022 | .017 | .014 | .011 |
| 13 | .418 | .255 | .169 | .117 | .085 | .063 | .047 | .037 | .029 | .023 | .019 | .015 |
| 14 | .450 | .286 | .194 | .138 | .102 | .077 | .059 | .046 | .037 | .030 | .024 | .020 |
| 15 | .479 | .314 | .219 | .159 | .119 | .091 | .071 | .056 | .045 | .037 | .030 | .025 |
| 16 | .506 | .340 | .243 | .180 | .136 | .106 | .083 | .067 | .054 | .044 | .037 | .031 |
| 17 | .529 | .365 | .266 | .200 | .154 | .121 | .096 | .078 | .064 | .053 | .044 | .037 |
| 18 | .551 | .389 | .288 | .219 | .171 | .136 | .109 | .089 | .074 | .061 | .051 | .044 |
| 19 | .571 | .410 | .309 | .239 | .188 | .151 | .123 | .101 | .084 | .070 | .059 | .051 |
| 20 | .589 | .431 | .329 | .257 | .205 | .166 | .136 | .113 | .094 | .079 | .068 | .058 |
| 21 | .606 | .450 | .348 | .275 | .221 | .181 | .149 | .124 | .105 | .089 | .076 | .065 |
| 22 | .621 | .468 | .366 | .292 | .237 | .195 | .162 | .136 | .115 | .098 | .085 | .073 |
| 23 | .636 | .485 | .383 | .309 | .253 | .210 | .175 | .148 | .126 | .108 | .093 | .081 |
| 24 | .649 | .501 | .399 | .325 | .268 | .224 | .188 | .160 | .137 | .118 | .102 | .089 |
| 25 | .661 | .516 | .415 | .340 | .283 | .237 | .201 | .172 | .148 | .128 | .111 | .097 |
| 26 | .673 | .530 | .430 | .355 | .297 | .251 | .214 | .183 | .158 | .138 | .120 | .106 |
| 27 | .684 | .544 | .444 | .369 | .311 | .264 | .226 | .195 | .169 | .147 | .129 | .114 |
| 28 | .694 | .556 | .458 | .383 | .324 | .277 | .238 | .206 | .180 | .157 | .138 | .122 |
| 29 | .703 | .568 | .471 | .396 | .337 | .289 | .250 | .217 | .190 | .167 | .147 | .131 |
| 30 | .712 | .580 | .483 | .409 | .349 | .301 | .261 | .228 | .200 | .177 | .157 | .139 |
| 40 | .779 | .668 | .583 | .513 | .455 | .406 | .364 | .327 | .295 | .267 | .243 | .221 |
| 60 | .849 | .767 | .700 | .643 | .592 | .547 | .507 | .471 | .438 | .409 | .382 | .357 |
| 80 | .885 | .821 | .766 | .718 | .675 | .636 | .600 | .567 | .536 | .508 | .482 | .457 |
| 100 | .908 | .854 | .809 | .768 | .730 | .696 | .664 | .634 | .606 | .580 | .555 | .532 |
| 120 | .923 | .877 | .838 | .802 | .770 | .739 | .711 | .684 | .658 | .634 | .611 | .590 |
| 140 | .934 | .894 | .860 | .828 | .799 | .772 | .746 | .721 | .698 | .676 | .655 | .635 |
| 170 | .945 | .912 | .883 | .856 | .831 | .808 | .785 | .764 | .743 | .724 | .705 | .687 |
| 200 | .953 | .925 | .900 | .876 | .855 | .834 | .814 | .795 | .777 | .759 | .742 | .726 |
| 240 | .961 | .937 | .916 | .896 | .877 | .859 | .842 | .826 | .810 | .795 | .780 | .765 |
| 320 | .971 | .952 | .936 | .921 | .907 | .893 | .879 | .866 | .854 | .841 | .829 | .818 |
| 440 | .979 | .965 | .953 | .942 | .931 | .921 | .911 | .901 | .891 | .882 | .872 | .863 |
| 600 | .984 | .974 | .966 | .957 | .949 | .941 | .934 | .926 | .919 | .912 | .905 | .898 |
| 800 | .988 | .981 | .974 | .968 | .961 | .956 | .950 | .944 | .938 | .933 | .927 | .922 |
| 1000 | .991 | .985 | .979 | .974 | .969 | .964 | .960 | .955 | .950 | .946 | .941 | .937 |

Table A.9. (Continued)

| | | $ u_H$ | | | | | | | | | | | |
|-------|-------------------|-------------------|--------------------------|-------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|-------------------|--------------------------|--|
| v_E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | |
| | | | | | | p = 3 | 5 | | | | | | |
| 1 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 2 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 3 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 4 | .000 | .000 | .000 | .000 | .001 ^a | .001 ^a | .001 ^a | |
| 5 | 1.60 ^a | .291 ^a | .105 ^a | .052 ^a | .031 ^a | .021 ^a | .015 ^a | .012 ^a | .010 ^a | .008 ^a | .007 ^a | .007 ^a | |
| 6 | .021 | 4.39 ^a | 1.48 ^a | .647 ^a | .335 ^a | .197 ^a | .126 ^a | .087 ^a | .064 ^a | .049 ^a | .039 ^a | .032 ^a | |
| 7 | .063 | .017 | 6.36 ^{<i>a</i>} | 2.90 ^a | 1.51 ^a | .872 ^a | .544 ^a | .361 ^a | .253 ^a | .185 ^a | .141 ^a | .110 ^a | |
| 8 | .114 | .037 | .016 | 7.74 ^a | 4.21 ^{<i>a</i>} | 2.48 ^{<i>a</i>} | 1.56 ^{<i>a</i>} | 1.03 ^{<i>a</i>} | .716 ^a | .516 ^a | .385 ^a | .296 ^a | |
| 9 | .165 | .063 | .029 | .015 | 8.79 ^a | 5.35 ^a | 3.43 ^a | 2.30 ^a | 1.61 ^{<i>a</i>} | 1.16 ^a | .861 ^a | .657 ^a | |
| 10 | .215 | .092 | .046 | .026 | .015 | 9.64 ^{<i>a</i>} | 6.34 ^{<i>a</i>} | 4.34 ^a | 3.06 ^a | 2.22 ^a | 1.66 ^a | 1.27 ^a | |
| 11 | .261 | .122 | .066 | .038 | .024 | .015 | .010 | 7.22 ^a | 5.17 ^a | 3.80 ^a | 2.86 ^a | 2.19 ^a | |
| 12 | .303 | .153 | .086 | .053 | .034 | .022 | .015 | .011 | 7.99 ^a | 5.95 ^a | 4.51 ^a | 3.49 ^a | |
| 13 | .341 | .183 | .108 | .068 | .045 | .031 | .022 | .016 | .012 | 8.68 ^{<i>a</i>} | 6.66 ^a | 5.19 ^a | |
| 14 | .376 | .212 | .130 | .085 | .057 | .040 | .029 | .021 | .016 | .012 | 9.31 ^a | 7.32 ^a | |
| 15 | .407 | .239 | .152 | .102 | .070 | .050 | .037 | .027 | .021 | .016 | .012 | 9.88 ^{<i>a</i>} | |
| 16 | .436 | .266 | .174 | .119 | .084 | .061 | .045 | .034 | .026 | .020 | .016 | .013 | |
| 17 | .462 | .291 | .195 | .136 | .098 | .072 | .054 | .042 | .032 | .025 | .020 | .016 | |
| 18 | .486 | .315 | .216 | .154 | .113 | .084 | .064 | .050 | .039 | .031 | .025 | .020 | |
| 19 | .508 | .337 | .236 | .171 | .127 | .096 | .074 | .058 | .046 | .037 | .030 | .024 | |
| 20 | .529 | .359 | .256 | .188 | .142 | .109 | .085 | .067 | .053 | .043 | .035 | .029 | |
| 21 | .548 | .379 | .275 | .205 | .156 | .121 | .095 | .076 | .061 | .050 | .041 | .034 | |
| 22 | .565 | .398 | .293 | .221 | .171 | .134 | .106 | .085 | .069 | .057 | .047 | .039 | |
| 23 | .581 | .416 | .310 | .237 | .185 | .146 | .117 | .095 | .077 | .064 | .053 | .044 | |
| 24 | .596 | .433 | .327 | .253 | .199 | .159 | .128 | .104 | .086 | .071 | .060 | .050 | |
| 25 | .610 | .449 | .343 | .268 | .213 | .171 | .139 | .114 | .094 | .079 | .066 | .056 | |
| 26 | .623 | .465 | .359 | .283 | .226 | .183 | .150 | .124 | .103 | .087 | .073 | .062 | |
| 27 | .635 | .479 | .374 | .297 | .239 | .195 | .161 | .134 | .112 | .094 | .080 | .068 | |
| 28 | .647 | .493 | .388 | .311 | .252 | .207 | .172 | .143 | .121 | .102 | .087 | .075 | |
| 29 | .658 | .506 | .401 | .324 | .265 | .219 | .182 | .153 | .130 | .110 | .094 | .081 | |
| 30 | .668 | .519 | .415 | .337 | .277 | .230 | .193 | .163 | .138 | .118 | .102 | .088 | |
| 40 | .744 | .617 | .522 | .446 | .384 | .333 | .291 | .255 | .224 | .198 | .176 | .156 | |
| 60 | .825 | .729 | .652 | .587 | .531 | .482 | .438 | .400 | .366 | .336 | .308 | .284 | |
| 80 | .867 | .791 | .727 | .672 | .623 | .578 | .538 | .502 | .469 | .438 | .410 | .385 | |
| 100 | .893 | .830 | .//6 | .728 | .685 | .645 | .609 | .576 | .544 | .516 | .489 | .464 | |
| 120 | .910 | .856 | .810 | .768 | .730 | .694 | .661 | .631 | .602 | .575 | .549 | .525 | |
| 140 | .923 | .876 | .835 | .798 | .763 | .731 | .701 | .673 | .647 | .621 | .598 | .575 | |
| 170 | .936 | .897 | .862 | .830 | .801 | .773 | ./4/ | .722 | .698 | .6/5 | .654 | .633 | |
| 200 | .945 | .912 | .882 | .854 | .828 | .803 | ./80 | ./58 | ./36 | ./16 | .696 | .677 | |
| 240 | .954 | .926 | .900 | .8/7 | .835 | .833 | .813 | . 193 | .115 | ./5/ | ./39 | .122 | |
| 300 | .966 | .944 | .925 | .906 | .889 | .872 | .830 | .841 | .825 | .811 | .191 | .183 | |
| 440 | .975 | .959 | .945 | .931 | .918 | .905 | .893 | .881 | .870 | .858 | .84/ | .830 | |
| 000 | .982 | .970 | .939 | .949 | .939 | .930 | .920 | .911 | .903 | .894 | .000 | .0// | |
| 1000 | .980 | .9// | .909 | .901 | .934 | .947 | .940 | .933 | .920 | .919 | 020 | 024 | |

| | | ν _H | | | | | | | | | | | |
|-------|-------------------|-------------------|-------------------|-------------------|--------------------------|-------------------|-------------------|-------------------|--------------------------|-------------------|--------------------------|-------------------|--|
| v_E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | |
| | | | | | | p = 6 | ò | | | | | | |
| 1 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 2 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 3 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 4 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 5 | .007 ^a | .002 ^a | .001 ^a | .001 ^a | .001 ^a | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 6 | 2.04 ^a | .315 ^a | .095 ^a | .040 ^a | .021 ^a | .012 ^a | .008 ^a | .006 ^a | .004 ^a | .003 ^a | .003 ^a | .002 ^a | |
| 7 | .019 | 3.48 ^a | 1.05 ^a | .416 ^a | .197 ^a | .106 ^a | .063 ^a | .040 ^a | .027 ^a | .020 ^a | .015 ^a | .011 ^a | |
| 8 | .054 | .013 | 4.37 ^a | 1.82 ^a | .872 ^a | .465 ^a | .270 ^a | .168 ^a | .111 ^a | .076 ^a | .055 ^a | .041 ^a | |
| 9 | .098 | .029 | .011 | 4.94 ^a | 2.48 ^a | 1.36 ^a | .798 ^a | .497 ^a | .325 ^a | .222 ^a | .157 ^a | .115 ^a | |
| 10 | .144 | .050 | .021 | .010 | 5.35 ^a | 3.04 ^a | 1.83 ^a | 1.16 ^a | .762 ^a | .521 ^a | .369 ^a | .269 ^a | |
| 11 | .189 | .074 | .034 | .017 | 9.64 ^{<i>a</i>} | 5.67 ^a | 3.51 ^a | 2.26 ^a | 1.51 ^a | 1.05 ^a | .744 ^a | .543 ^a | |
| 12 | .232 | .099 | .049 | .027 | .015 | 9.35 ^a | 5.94 ^a | 3.92 ^a | 2.66 ^a | 1.86 ^a | 1.34 ^a | .983 ^a | |
| 13 | .271 | .126 | .066 | .037 | .022 | .014 | 9.17 ^a | 6.17 ^a | 4.27 ^a | 3.03 ^a | 2.20^{a} | 1.63 ^a | |
| 14 | .308 | .152 | .084 | .049 | .031 | .020 | .013 | 9.07 ^a | 6.38 ^{<i>a</i>} | 4.59 ^a | 3.37 ^a | 2.52 ^a | |
| 15 | .341 | .179 | .103 | .063 | .040 | .026 | .018 | .013 | 9.00 ^a | 6.57 ^a | 4.88 ^a | 3.68 ^a | |
| 16 | .372 | .204 | .122 | .077 | .050 | .034 | .024 | .017 | .012 | 8.97 ^a | 6.74 ^{<i>a</i>} | 5.14 ^a | |
| 17 | .400 | .229 | .141 | .091 | .061 | .042 | .030 | .021 | .016 | .012 | 8.97 ^a | 6.90 ^a | |
| 18 | .426 | .252 | .160 | .106 | .072 | .051 | .037 | .027 | .020 | .015 | .012 | 8.97 ^a | |
| 19 | .450 | .275 | .179 | .121 | .084 | .060 | .044 | .033 | .025 | .019 | .015 | .011 | |
| 20 | .473 | .296 | .197 | .136 | .096 | .070 | .052 | .039 | .030 | .023 | .018 | .014 | |
| 21 | .493 | .317 | .215 | .151 | .109 | .080 | .060 | .045 | .035 | .027 | .021 | .017 | |
| 22 | .512 | .337 | .233 | .166 | .121 | .090 | .068 | .052 | .041 | .032 | .025 | .020 | |
| 23 | .530 | .355 | .250 | .181 | .134 | .101 | .077 | .060 | .047 | .037 | .030 | .024 | |
| 24 | .546 | .373 | .266 | .195 | .146 | .111 | .086 | .067 | .053 | .042 | .034 | .028 | |
| 25 | .562 | .390 | .282 | .210 | .159 | .122 | .095 | .075 | .060 | .048 | .039 | .032 | |
| 26 | .576 | .406 | .298 | .224 | .171 | .133 | .104 | .083 | .066 | .054 | .044 | .036 | |
| 27 | .590 | .422 | .313 | .237 | .183 | .143 | .113 | .091 | .073 | .060 | .049 | .040 | |
| 28 | .603 | .436 | .327 | .251 | .195 | .154 | .123 | .099 | .080 | .066 | .054 | .045 | |
| 29 | .615 | .450 | .341 | .264 | .207 | .165 | .132 | .107 | .088 | .072 | .060 | .050 | |
| 30 | .626 | .464 | .355 | .277 | .219 | .175 | .142 | .116 | .095 | .079 | .066 | .055 | |
| 40 | .711 | .570 | .467 | .387 | .324 | .273 | .232 | .198 | .170 | .147 | .127 | .110 | |
| 60 | .802 | .693 | .608 | .536 | .476 | .424 | .379 | .340 | .305 | .275 | .249 | .225 | |
| 80 | .849 | .762 | .690 | .629 | .574 | .526 | .483 | .445 | .410 | .378 | .350 | .324 | |
| 100 | .878 | .806 | .745 | .691 | .642 | .599 | .559 | .523 | .489 | .458 | .430 | .404 | |
| 120 | .898 | .836 | .783 | .735 | .692 | .652 | .616 | .582 | .551 | .521 | .494 | .468 | |
| 140 | .912 | .858 | .811 | .769 | .730 | .694 | .660 | .629 | .599 | .572 | .546 | .521 | |
| 170 | .927 | .882 | .842 | .806 | .772 | .740 | .710 | .682 | .656 | .630 | .607 | .584 | |
| 200 | .938 | .899 | .864 | .832 | .803 | .774 | .748 | .722 | .698 | .675 | .653 | .632 | |
| 240 | .948 | .915 | .886 | .858 | .833 | .808 | .785 | .763 | .741 | .721 | .701 | .682 | |
| 320 | .961 | .936 | .913 | .892 | .872 | .852 | .834 | .816 | .799 | .782 | .766 | .750 | |
| 440 | .972 | .953 | .936 | .920 | .905 | .890 | .876 | .862 | .849 | .836 | .823 | .811 | |
| 600 | .979 | .965 | .953 | .941 | .930 | .918 | .908 | .897 | .887 | .877 | .867 | .857 | |
| 800 | .984 | .974 | .964 | .955 | .947 | .938 | .930 | .922 | .914 | .906 | .898 | .891 | |
| 1000 | .987 | .979 | .971 | .964 | .957 | .950 | .944 | .937 | .930 | .924 | .918 | .912 | |

| 5 | 7 | 2 |
|---|---|---|
| 5 | 1 | 4 |

| Table A.9. | (Continued) |
|------------|-------------|
| Table A.J. | (Commucu) |

| | | ν _H | | | | | | | | | | | |
|---------|-------------------|-------------------|-------------------|--------------------------|--------------------------|-------------------|--------------------------|-------------------|-------------------|-------------------|-------------------|-------------------|--|
| ν_E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | |
| | | | | | | p = 7 | 1 | | | | | | |
| 1 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 2 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 3 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 4 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 5 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 6 | .043 ^a | .006 ^a | .002 ^a | .001 ^a | .001 ^a | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 7 | 2.62 ^a | .350 ^a | .091 ^a | .033 ^a | .015 ^a | .008 ^a | .005 ^a | .003 ^a | .002 ^a | .002 ^a | .001 ^a | .001 ^a | |
| 8 | .018 | 2.95 ^a | .809 ^a | .292 ^a | .126 ^a | .063 ^a | .034 ^a | .020 ^a | .013 ^a | .009 ^a | .006 ^a | .005 ^a | |
| 9 | .048 | .010 | 3.20 ^a | 1.22^{a} | .543 ^a | .270 ^a | .147 ^a | .086 ^a | .053 ^a | .035 ^a | .024 ^a | .017 ^a | |
| 10 | .087 | .023 | 8.07 ^a | 3.34 ^a | 1.56 ^a | .798 ^a | .440 ^a | .259 ^a | .160 ^a | .104 ^a | .070 ^a | .049 ^a | |
| 11 | .128 | .040 | .016 | 6.97 ^{<i>a</i>} | 3.43 ^a | 1.83 ^a | 1.04 ^{<i>a</i>} | .619 ^a | .387 ^a | .252 ^a | .170 ^a | .119 ^a | |
| 12 | .170 | .060 | .026 | .012 | 6.34 ^{<i>a</i>} | 3.51 ^a | 2.05 ^a | 1.25 ^a | .796 ^a | .525 ^a | .357 ^a | .249 ^a | |
| 13 | .209 | .083 | .038 | .019 | .010 | 5.94 ^a | 3.57 ^a | 2.23 ^a | 1.45 ^a | .967 ^a | .665 ^a | .468 ^a | |
| 14 | .246 | .106 | .052 | .027 | .015 | 9.17 ^a | 5.67 ^a | 3.634 | 2.40 ^a | 1.62 ^a | 1.13ª | .804" | |
| 15 | .281 | .129 | .067 | .037 | .022 | .013 | 8.37 ^a | 5.48" | 3.684 | 2.54 | 1.79 ^a | 1.28" | |
| 16 | .313 | .153 | .083 | .047 | .029 | .018 | .012 | 7.804 | 5.34 ^a | 3.734 | 2.66 ^a | 1.94" | |
| 17 | .343 | .176 | .099 | .059 | .037 | .024 | .016 | .011 | 7.384 | 5.24" | 3.78" | 2.78" | |
| 18 | .370 | .199 | .116 | .071 | .045 | .030 | .020 | .014 | 9.81ª | 7.06" | 5.16" | 3.83ª | |
| 19 | .396 | .221 | .133 | .083 | .054 | .037 | .025 | .018 | .013 | 9.20 ^a | 6.80 ^a | 5.10 ^a | |
| 20 | .420 | .242 | .149 | .096 | .064 | .044 | .031 | .022 | .016 | .012 | 8.72ª | 0.00 ^e | |
| 21 | .442 | .263 | .100 | .109 | .074 | .052 | .037 | .026 | .019 | .014 | .011 | 8.34" | |
| 22 | .462 | .283 | .183 | .123 | .085 | .060 | .043 | .031 | .023 | .018 | .015 | .010 | |
| 23 | .482 | .301 | .199 | .130 | .095 | .008 | .050 | .037 | .028 | .021 | .010 | .015 | |
| 24 | .499 | .520 | .215 | .149 | .100 | .077 | .057 | .042 | .032 | .025 | .019 | .013 | |
| 25 | .510 | .557 | .230 | .102 | .117 | .000 | .004 | .040 | .037 | .029 | .022 | .018 | |
| 20 | .332 | 370 | .240 | .175 | 120 | 104 | .071 | .055 | .042 | .033 | .020 | .020 | |
| 27 | 561 | 385 | .200 | 201 | 150 | 113 | .079 | .001 | 053 | .037 | 033 | 027 | |
| 20 | 574 | 300 | 289 | 214 | 161 | 123 | .007 | .000 | 059 | 047 | 037 | 030 | |
| 30 | 586 | 413 | 302 | 226 | 172 | 132 | 103 | 081 | .052 | .052 | 042 | 034 | |
| 40 | 679 | 526 | 417 | 335 | 273 | 224 | 185 | 154 | 128 | .108 | .091 | .077 | |
| 60 | .779 | .660 | .566 | .490 | .426 | .373 | .327 | .288 | .254 | .225 | .200 | .178 | |
| 80 | .832 | .735 | .656 | .588 | .530 | .479 | .434 | .394 | .358 | .326 | .298 | .272 | |
| 100 | .864 | .783 | .715 | .656 | .603 | .556 | .513 | .475 | .439 | .408 | .378 | .352 | |
| 120 | .886 | .817 | .757 | .704 | .657 | .613 | .574 | .537 | .504 | .473 | .444 | .418 | |
| 140 | .902 | .841 | .788 | .741 | .698 | .658 | .621 | .587 | .556 | .526 | .498 | .472 | |
| 170 | .919 | .868 | .823 | .782 | .744 | .709 | .676 | .645 | .616 | .589 | .563 | .539 | |
| 200 | .931 | .887 | .848 | .812 | .778 | .747 | .717 | .689 | .662 | .637 | .613 | .590 | |
| 240 | .942 | .905 | .871 | .841 | .812 | .784 | .758 | .733 | .709 | .687 | .665 | .644 | |
| 320 | .957 | .928 | .902 | .878 | .855 | .833 | .812 | .792 | .773 | .754 | .736 | .719 | |
| 440 | .968 | .947 | .928 | .910 | .893 | .876 | .860 | .844 | .829 | .814 | .800 | .786 | |
| 600 | .977 | .961 | .947 | .933 | .920 | .908 | .895 | .883 | .872 | .860 | .849 | .838 | |
| 800 | .982 | .971 | .960 | .950 | .940 | .930 | .920 | .911 | .902 | .893 | .884 | .876 | |
| 1000 | .986 | .977 | .968 | .959 | .951 | .943 | .936 | .928 | .921 | .914 | .906 | .899 | |

| | | v_H | | | | | | | | | | | |
|---------|-------------------|--------------------------|--------------------------|-------------------|--------------------------|--------------------------|-------------------|--------------------------|--------------------------|--------------------------|--------------------------|-------------------|--|
| ν_E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | |
| | | | | | | p = 8 | | | | | | | |
| 1 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 2 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 3 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 4 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 5 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 6 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 7 | .138 ^a | .015 ^a | .004 ^a | .001 ^a | .001 ^a | .000 | .000 | .000 | .000 | .000 | .000 | .000 | |
| 8 | 3.30 ^a | .393 ^a | .090 ^a | .029 ^a | .012 ^a | .006 ^a | .003 ^a | .002 ^a | .001 ^a | .001 ^a | .001 ^a | .000 | |
| 9 | .017 | 2.63 ^{<i>a</i>} | .659 ^a | .218 ^a | .087 ^a | .040 ^a | .020 ^a | .011 ^a | .007 ^a | .004 ^a | .003 ^a | .002 ^a | |
| 10 | .044 | 8.63 ^{<i>a</i>} | 2.46 ^a | .872 ^a | .361 ^a | .168 ^a | .086 ^a | .047 ^a | .028 ^a | .017 ^a | .011 ^a | .008 ^a | |
| 11 | .078 | .019 | 6.15 ^{<i>a</i>} | 2.36 ^a | 1.03 ^{<i>a</i>} | .497 ^a | .259 ^a | .144 ^a | .085 ^a | .052 ^a | .034 ^a | .023 ^a | |
| 12 | .116 | .033 | .012 | 4.99 ^a | 2.30 ^a | 1.16 ^a | .619 ^a | .351 ^a | .209 ^a | .130 ^a | .084 ^a | .056 ^a | |
| 13 | .154 | .051 | .020 | 8.91 ^a | 4.34 ^a | 2.26 ^a | 1.25 ^a | .727 ^a | .441 ^a | .278 ^a | .181 ^a | .122 ^a | |
| 14 | .190 | .070 | .030 | .014 | 7.22 ^a | 3.92 ^{<i>a</i>} | 2.23 ^a | 1.33 ^a | .824 ^a | .527 ^a | .347 ^a | .235 ^a | |
| 15 | .225 | .090 | .041 | .021 | .011 | 6.17 ^a | 3.63 ^a | 2.22 ^a | 1.40 ^a | .910 ^a | .608 ^a | .416 ^a | |
| 16 | .258 | .111 | .054 | .028 | .016 | 9.06 ^{<i>a</i>} | 5.48 ^a | 3.42 ^{<i>a</i>} | 2.20^{a} | 1.46 ^a | .987 ^a | .683 ^a | |
| 17 | .289 | .133 | .067 | .037 | .021 | .013 | 7.80 ^a | 4.98 ^{<i>a</i>} | 3.27 ^a | 2.20^{a} | 1.51 ^a | 1.06 ^a | |
| 18 | .318 | .154 | .082 | .046 | .027 | .017 | .011 | 6.92 ^{<i>a</i>} | 4.62 ^{<i>a</i>} | 3.15 ^a | 2.19 ^a | 1.56 ^a | |
| 19 | .345 | .175 | .096 | .056 | .034 | .021 | .014 | 9.23 ^{<i>a</i>} | 6.26 ^a | 4.34 ^{<i>a</i>} | 3.06 ^{<i>a</i>} | 2.19 ^a | |
| 20 | .370 | .195 | .111 | .067 | .042 | .027 | .018 | .012 | 8.22 ^{<i>a</i>} | 5.77 ^a | 4.12 ^{<i>a</i>} | 2.99 ^a | |
| 21 | .393 | .215 | .127 | .078 | .050 | .033 | .022 | .015 | .010 | 7.46 ^a | 5.39 ^a | 3.95 ^a | |
| 22 | .415 | .235 | .142 | .089 | .058 | .039 | .026 | .018 | .013 | 9.40 ^a | 6.86 ^{<i>a</i>} | 5.08 ^a | |
| 23 | .436 | .254 | .157 | .101 | .067 | .045 | .031 | .022 | .016 | .012 | 8.56 ^a | 6.39 ^a | |
| 24 | .455 | .272 | .172 | .113 | .076 | .052 | .037 | .026 | .019 | .014 | .010 | 7.88^{a} | |
| 25 | .473 | .289 | .187 | .124 | .085 | .060 | .042 | .031 | .023 | .017 | .013 | 9.56 ^a | |
| 26 | .490 | .306 | .201 | .136 | .095 | .067 | .048 | .035 | .026 | .020 | .015 | .011 | |
| 27 | .505 | .322 | .215 | .148 | .104 | .075 | .055 | .040 | .030 | .023 | .017 | .013 | |
| 28 | .520 | .338 | .229 | .160 | .114 | .083 | .061 | .045 | .034 | .026 | .020 | .016 | |
| 29 | .534 | .353 | .243 | .172 | .124 | .091 | .068 | .051 | .039 | .030 | .023 | .018 | |
| 30 | .548 | .367 | .256 | .183 | .134 | .099 | .074 | .056 | .043 | .034 | .026 | .021 | |
| 40 | .649 | .485 | .372 | .290 | .229 | .182 | .146 | .118 | .096 | .079 | .065 | .054 | |
| 60 | .758 | .627 | .527 | .447 | .381 | .327 | .282 | .244 | .212 | .184 | .161 | .141 | |
| 80 | .815 | .709 | .623 | .551 | .489 | .435 | .389 | .348 | .313 | .281 | .253 | .229 | |
| 100 | .851 | .761 | .687 | .622 | .566 | .516 | .471 | .431 | .395 | .362 | .333 | .306 | |
| 120 | .875 | .798 | .732 | .675 | .623 | .577 | .535 | .496 | .461 | .429 | .399 | .372 | |
| 140 | .892 | .825 | .767 | .715 | .667 | .625 | .585 | .549 | .515 | .484 | .455 | .428 | |
| 170 | .911 | .854 | .804 | .759 | .717 | .679 | .644 | .610 | .579 | .550 | .523 | .497 | |
| 200 | .924 | .875 | .831 | .791 | .755 | .720 | .688 | .657 | .629 | .602 | .576 | .551 | |
| 240 | .936 | .895 | .858 | .823 | .791 | .761 | .732 | .705 | .679 | .655 | .631 | .609 | |
| 320 | .952 | .920 | .891 | .865 | .839 | .815 | .792 | .770 | .748 | .728 | .708 | .689 | |
| 440 | .965 | .942 | .920 | .900 | .880 | .862 | .844 | .827 | .810 | .794 | .778 | .762 | |
| 600 | .974 | .957 | .941 | .926 | .911 | .897 | .883 | .870 | .857 | .844 | .831 | .819 | |
| 800 | .981 | .968 | .955 | .944 | .933 | .922 | .911 | .901 | .890 | .880 | .871 | .861 | |
| 1000 | .985 | .974 | .964 | .955 | .946 | .937 | .928 | .920 | .911 | .903 | .895 | .887 | |