

Popular Discrete and Continuous Distributions

Bayes' Theorem

$$P(A_j | B) = \frac{P(B | A_j)P(A_j)}{P(B)} = \frac{P(B | A_j)P(A_j)}{\sum_i P(B | A_i)P(A_i)}$$

Binomial(n,p)

$$f(x) = \binom{n}{x} p^x (1-p)^{n-x}, \quad x = 0, 1, 2, \dots$$

$$E[X] = np \quad \text{Var}[X] = np(1-p)$$

Poisson(λ)

$$f(x) = \frac{e^{-\lambda} \lambda^x}{x!}, \quad x = 0, 1, 2, \dots$$

$$E[X] = \lambda \quad \text{Var}[X] = \lambda$$

Negative Binomial(r,p)

$$f(x) = \binom{x+r-1}{r-1} p^r (1-p)^x, \quad x = 0, 1, 2, \dots$$

$$E[X] = \frac{r(1-p)}{p} \quad \text{Var}[X] = \frac{r(1-p)}{p^2}$$

Geometric(p)

$$f(x) = p(1-p)^x, \quad x = 0, 1, 2, \dots$$

$$E[X] = \frac{1-p}{p} \quad \text{Var}[X] = \frac{1-p}{p^2} \quad M_x(t) = \frac{p}{1-(1-p)e^t}, \quad t \in \mathbb{R}, (1-p)e^t < 1$$

Hypergeometric

$$f(x) = \frac{\binom{N_1}{x} \binom{N_2}{n-x}}{\binom{N_1 + N_2}{n}}, \quad x = 0, 1, 2, \dots, n$$

Gamma(α, β)

$$f(x) = \frac{1}{\Gamma(\alpha)\beta^\alpha} x^{\alpha-1} e^{-x/\beta}, \quad 0 \leq x < \infty \quad \text{Note: } \Gamma(r) = (r-1)!, \text{ for all } r = 1, 2, 3, \dots$$

$$E[X] = \alpha\beta \quad \text{Var}[X] = \alpha\beta^2$$

Normal(μ, σ)

$$f_X(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}, \quad x \in \mathbb{R}$$

$$E[X] = \mu \quad \text{Var}[X] = \sigma^2$$

Exponential (λ)

$$f(x) = \begin{cases} \lambda e^{-\lambda x} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

$$E[X] = 1/\lambda$$

$$\text{Var}[X] = 1/\lambda^2$$

R “base” commands for distributions:

“_” filled in with d, p or q

- _binom()
- _exp()
- _gamma()
- _hyper()
- _nbinom()
- _norm()
- _pois()
- _weibull()
- _t()
- _f()
- _tukey()

Formulas for joint distributions:

$$P(Y = y | X = x) = \frac{P(X = x, Y = y)}{P(X = x)} = \frac{p(x, y)}{p_X(x)}$$

$$P(X = x | Y = y) = \frac{P(X = x, Y = y)}{P(Y = y)} = \frac{p(x, y)}{p_Y(y)}$$

$$\mu_X = E[X] = \sum_{(x,y) \in \Omega} x p(x, y) = \sum_x x p_X(x)$$

$$\mu_Y = E[Y] = \sum_{(x,y) \in \Omega} y p(x, y) = \sum_y y p_Y(y)$$

$$E[g(X, Y)] = \sum_{(x,y) \in \Omega} g(x, y) p(x, y)$$

$$\text{cov}(X, Y) = E[XY] - E[X]E[Y]$$

$$\rho = \frac{\text{cov}(X, Y)}{\sigma_X \sigma_Y}$$

Hypothesis tests and confidence intervals:

| Test | Null Hypothesis | Test Statistic |
|-----------------------------------|------------------------|---|
| One-sample z-test for means | $\mu = \mu_o$ | $z = \frac{\bar{x} - \mu_o}{\frac{\sigma}{\sqrt{n}}}$ |
| One-sample t-test for means | $\mu = \mu_o$ | $t = \frac{\bar{x} - \mu_o}{\frac{s}{\sqrt{n}}}; \text{df} = n-1$ |
| Matched Pairs t-test | $\mu_D = \mu_{D_o}$ | $t = \frac{\bar{w} - \mu_{D_o}}{s / \sqrt{n}}; \text{df} = n - 1$ |
| One-sample z-test for proportions | $p = p_o$ | $z = \frac{\hat{p} - p}{\sqrt{\frac{p(1-p)}{n}}}$ |

Two-sample t-test for means

$$\mu_1 - \mu_2 = 0 \text{ or } \mu_1 = \mu_2$$

$$t = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}; \text{ df} = v$$

$$v = \frac{\left(\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}\right)^2}{\frac{(s_1^2/n_1)^2}{n_1-1} + \frac{(s_2^2/n_2)^2}{n_2-1}}$$

Two-sample z-test for means

$$\mu_1 - \mu_2 = 0 \text{ or } \mu_1 = \mu_2$$

$$z = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}} \text{ or } z = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$

Two-sample z-test for proportions

$$p_1 - p_2 = 0 \text{ or } p_1 = p_2$$

$$z = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1-\hat{p})\left(\frac{1}{n_1} + \frac{1}{n_2}\right)}}$$

χ^2 - Goodness of Fit

___ is same as ___

$$\chi^2 = \sum \frac{(O - E)^2}{E}$$

Confidence Intervals

One-sample z-test: $\bar{x} \pm z^* \frac{\sigma}{\sqrt{n}}$

One-sample t-test: $\bar{x} \pm t^* \frac{s}{\sqrt{n}}$

One-proportion z-test: $\hat{p} \pm z^* \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$

Confidence interval for σ^2 : $\left[\frac{(n-1)S^2}{\chi_{\alpha/2}^2}, \frac{(n-1)S^2}{\chi_{1-\alpha/2}^2} \right]$

Two-sample t-test: $(\bar{x}_1 - \bar{x}_2) \pm t^* \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$

χ^2 has $n-1$ degrees of freedom.

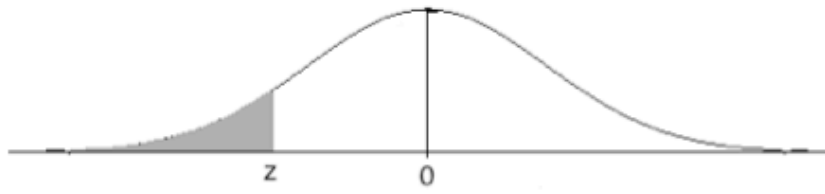
Two-sample z-test: $(\bar{x}_1 - \bar{x}_2) \pm z^* \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}$

Tukey's w : $w = Q_{\alpha, M, N-M} \sqrt{\frac{MS(\text{resid})}{N/M}}$

Two-proportion z-test: $(\hat{p}_1 - \hat{p}_2) \pm z^* \sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}$

Slope of regression line: $(\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 x)$: $\hat{\beta}_1 \pm t_{\alpha/2} SE_{\hat{\beta}_1}$

Table of Standard Normal Probabilities for Negative Z-scores



| z | 0.00 | 0.01 | 0.02 | 0.03 | 0.04 | 0.05 | 0.06 | 0.07 | 0.08 | 0.09 |
|------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| -3.4 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0003 | 0.0002 |
| -3.3 | 0.0005 | 0.0005 | 0.0005 | 0.0004 | 0.0004 | 0.0004 | 0.0004 | 0.0004 | 0.0004 | 0.0003 |
| -3.2 | 0.0007 | 0.0007 | 0.0006 | 0.0006 | 0.0006 | 0.0006 | 0.0006 | 0.0005 | 0.0005 | 0.0005 |
| -3.1 | 0.0010 | 0.0009 | 0.0009 | 0.0009 | 0.0008 | 0.0008 | 0.0008 | 0.0008 | 0.0007 | 0.0007 |
| -3.0 | 0.0013 | 0.0013 | 0.0013 | 0.0012 | 0.0012 | 0.0011 | 0.0011 | 0.0011 | 0.0010 | 0.0010 |
| -2.9 | 0.0019 | 0.0018 | 0.0018 | 0.0017 | 0.0016 | 0.0016 | 0.0015 | 0.0015 | 0.0014 | 0.0014 |
| -2.8 | 0.0026 | 0.0025 | 0.0024 | 0.0023 | 0.0023 | 0.0022 | 0.0021 | 0.0021 | 0.0020 | 0.0019 |
| -2.7 | 0.0035 | 0.0034 | 0.0033 | 0.0032 | 0.0031 | 0.0030 | 0.0029 | 0.0028 | 0.0027 | 0.0026 |
| -2.6 | 0.0047 | 0.0045 | 0.0044 | 0.0043 | 0.0041 | 0.0040 | 0.0039 | 0.0038 | 0.0037 | 0.0036 |
| -2.5 | 0.0062 | 0.0060 | 0.0059 | 0.0057 | 0.0055 | 0.0054 | 0.0052 | 0.0051 | 0.0049 | 0.0048 |
| -2.4 | 0.0082 | 0.0080 | 0.0078 | 0.0075 | 0.0073 | 0.0071 | 0.0069 | 0.0068 | 0.0066 | 0.0064 |
| -2.3 | 0.0107 | 0.0104 | 0.0102 | 0.0099 | 0.0096 | 0.0094 | 0.0091 | 0.0089 | 0.0087 | 0.0084 |
| -2.2 | 0.0139 | 0.0136 | 0.0132 | 0.0129 | 0.0125 | 0.0122 | 0.0119 | 0.0116 | 0.0113 | 0.0110 |
| -2.1 | 0.0179 | 0.0174 | 0.0170 | 0.0166 | 0.0162 | 0.0158 | 0.0154 | 0.0150 | 0.0146 | 0.0143 |
| -2.0 | 0.0228 | 0.0222 | 0.0217 | 0.0212 | 0.0207 | 0.0202 | 0.0197 | 0.0192 | 0.0188 | 0.0183 |
| -1.9 | 0.0287 | 0.0281 | 0.0274 | 0.0268 | 0.0262 | 0.0256 | 0.0250 | 0.0244 | 0.0239 | 0.0233 |
| -1.8 | 0.0359 | 0.0351 | 0.0344 | 0.0336 | 0.0329 | 0.0322 | 0.0314 | 0.0307 | 0.0301 | 0.0294 |
| -1.7 | 0.0446 | 0.0436 | 0.0427 | 0.0418 | 0.0409 | 0.0401 | 0.0392 | 0.0384 | 0.0375 | 0.0367 |
| -1.6 | 0.0548 | 0.0537 | 0.0526 | 0.0516 | 0.0505 | 0.0495 | 0.0485 | 0.0475 | 0.0465 | 0.0455 |
| -1.5 | 0.0668 | 0.0655 | 0.0643 | 0.0630 | 0.0618 | 0.0606 | 0.0594 | 0.0582 | 0.0571 | 0.0559 |
| -1.4 | 0.0808 | 0.0793 | 0.0778 | 0.0764 | 0.0749 | 0.0735 | 0.0721 | 0.0708 | 0.0694 | 0.0681 |
| -1.3 | 0.0968 | 0.0951 | 0.0934 | 0.0918 | 0.0901 | 0.0885 | 0.0869 | 0.0853 | 0.0838 | 0.0823 |
| -1.2 | 0.1151 | 0.1131 | 0.1112 | 0.1093 | 0.1075 | 0.1056 | 0.1038 | 0.1020 | 0.1003 | 0.0985 |
| -1.1 | 0.1357 | 0.1335 | 0.1314 | 0.1292 | 0.1271 | 0.1251 | 0.1230 | 0.1210 | 0.1190 | 0.1170 |
| -1.0 | 0.1587 | 0.1562 | 0.1539 | 0.1515 | 0.1492 | 0.1469 | 0.1446 | 0.1423 | 0.1401 | 0.1379 |
| -0.9 | 0.1841 | 0.1814 | 0.1788 | 0.1762 | 0.1736 | 0.1711 | 0.1685 | 0.1660 | 0.1635 | 0.1611 |
| -0.8 | 0.2119 | 0.2090 | 0.2061 | 0.2033 | 0.2005 | 0.1977 | 0.1949 | 0.1922 | 0.1894 | 0.1867 |
| -0.7 | 0.2420 | 0.2389 | 0.2358 | 0.2327 | 0.2296 | 0.2266 | 0.2236 | 0.2206 | 0.2177 | 0.2148 |
| -0.6 | 0.2743 | 0.2709 | 0.2676 | 0.2643 | 0.2611 | 0.2578 | 0.2546 | 0.2514 | 0.2483 | 0.2451 |
| -0.5 | 0.3085 | 0.3050 | 0.3015 | 0.2981 | 0.2946 | 0.2912 | 0.2877 | 0.2843 | 0.2810 | 0.2776 |
| -0.4 | 0.3446 | 0.3409 | 0.3372 | 0.3336 | 0.3300 | 0.3264 | 0.3228 | 0.3192 | 0.3156 | 0.3121 |
| -0.3 | 0.3821 | 0.3783 | 0.3745 | 0.3707 | 0.3669 | 0.3632 | 0.3594 | 0.3557 | 0.3520 | 0.3483 |
| -0.2 | 0.4207 | 0.4168 | 0.4129 | 0.4090 | 0.4052 | 0.4013 | 0.3974 | 0.3936 | 0.3897 | 0.3859 |
| -0.1 | 0.4602 | 0.4562 | 0.4522 | 0.4483 | 0.4443 | 0.4404 | 0.4364 | 0.4325 | 0.4286 | 0.4247 |
| 0.0 | 0.5000 | 0.4960 | 0.4920 | 0.4880 | 0.4840 | 0.4801 | 0.4761 | 0.4721 | 0.4681 | 0.4641 |

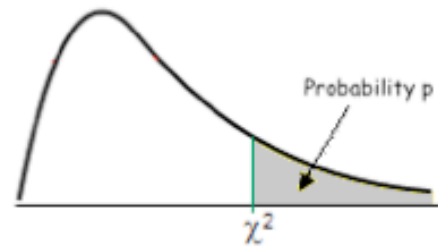
Table entry for p and C is the critical value t^* with probability p lying to its right and probability C lying between $-t^*$ and t^*



| df | Upper tail probability p | | | | | | | | | | | |
|-------|----------------------------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|---------|
| | 0.25 | 0.20 | 0.15 | 0.10 | 0.05 | 0.025 | 0.02 | 0.01 | 0.005 | 0.0025 | 0.001 | 0.0005 |
| 1 | 1.000 | 1.376 | 1.963 | 3.078 | 6.314 | 12.706 | 15.895 | 31.821 | 63.657 | 127.321 | 318.309 | 636.619 |
| 2 | 0.8165 | 1.0607 | 1.3862 | 1.8856 | 2.9200 | 4.3027 | 4.8487 | 6.9646 | 9.9248 | 14.0890 | 22.3271 | 31.5991 |
| 3 | 0.7649 | 0.9785 | 1.2498 | 1.6377 | 2.3534 | 3.1824 | 3.4819 | 4.5407 | 5.8409 | 7.4533 | 10.2145 | 12.9240 |
| 4 | 0.7407 | 0.9410 | 1.1896 | 1.5332 | 2.1318 | 2.7764 | 2.9985 | 3.7469 | 4.6041 | 5.5976 | 7.1732 | 8.6103 |
| 5 | 0.7267 | 0.9195 | 1.1558 | 1.4759 | 2.0150 | 2.5706 | 2.7565 | 3.3649 | 4.0321 | 4.7733 | 5.8934 | 6.8688 |
| 6 | 0.7176 | 0.9057 | 1.1342 | 1.4398 | 1.9432 | 2.4469 | 2.6122 | 3.1427 | 3.7074 | 4.3168 | 5.2076 | 5.9588 |
| 7 | 0.7111 | 0.8960 | 1.1192 | 1.4149 | 1.8946 | 2.3646 | 2.5168 | 2.9980 | 3.4995 | 4.0293 | 4.7853 | 5.4079 |
| 8 | 0.7064 | 0.8889 | 1.1081 | 1.3968 | 1.8595 | 2.3060 | 2.4490 | 2.8965 | 3.3554 | 3.8325 | 4.5008 | 5.0413 |
| 9 | 0.7027 | 0.8834 | 1.0997 | 1.3830 | 1.8331 | 2.2622 | 2.3984 | 2.8214 | 3.2498 | 3.6897 | 4.2968 | 4.7809 |
| 10 | 0.6998 | 0.8791 | 1.0931 | 1.3722 | 1.8125 | 2.2281 | 2.3593 | 2.7638 | 3.1693 | 3.5814 | 4.1437 | 4.5869 |
| 11 | 0.6974 | 0.8755 | 1.0877 | 1.3634 | 1.7959 | 2.2010 | 2.3281 | 2.7181 | 3.1058 | 3.4966 | 4.0247 | 4.4370 |
| 12 | 0.6955 | 0.8726 | 1.0832 | 1.3562 | 1.7823 | 2.1788 | 2.3027 | 2.6810 | 3.0545 | 3.4284 | 3.9296 | 4.3178 |
| 13 | 0.6938 | 0.8702 | 1.0795 | 1.3502 | 1.7709 | 2.1604 | 2.2816 | 2.6503 | 3.0123 | 3.3725 | 3.8520 | 4.2208 |
| 14 | 0.6924 | 0.8681 | 1.0763 | 1.3450 | 1.7613 | 2.1448 | 2.2638 | 2.6245 | 2.9768 | 3.3257 | 3.7874 | 4.1405 |
| 15 | 0.6912 | 0.8662 | 1.0735 | 1.3406 | 1.7531 | 2.1314 | 2.2485 | 2.6025 | 2.9467 | 3.2860 | 3.7328 | 4.0728 |
| 16 | 0.6901 | 0.8647 | 1.0711 | 1.3368 | 1.7459 | 2.1199 | 2.2354 | 2.5835 | 2.9208 | 3.2520 | 3.6862 | 4.0150 |
| 17 | 0.6892 | 0.8633 | 1.0690 | 1.3334 | 1.7396 | 2.1098 | 2.2238 | 2.5669 | 2.8982 | 3.2224 | 3.6458 | 3.9651 |
| 18 | 0.6884 | 0.8620 | 1.0672 | 1.3304 | 1.7341 | 2.1009 | 2.2137 | 2.5524 | 2.8784 | 3.1966 | 3.6105 | 3.9216 |
| 19 | 0.6876 | 0.8610 | 1.0655 | 1.3277 | 1.7291 | 2.0930 | 2.2047 | 2.5395 | 2.8609 | 3.1737 | 3.5794 | 3.8834 |
| 20 | 0.6870 | 0.8600 | 1.0640 | 1.3253 | 1.7247 | 2.0860 | 2.1967 | 2.5280 | 2.8453 | 3.1534 | 3.5518 | 3.8495 |
| 21 | 0.6864 | 0.8591 | 1.0627 | 1.3232 | 1.7207 | 2.0796 | 2.1894 | 2.5176 | 2.8314 | 3.1352 | 3.5272 | 3.8193 |
| 22 | 0.6858 | 0.8583 | 1.0614 | 1.3212 | 1.7171 | 2.0739 | 2.1829 | 2.5083 | 2.8188 | 3.1188 | 3.5050 | 3.7921 |
| 23 | 0.6853 | 0.8575 | 1.0603 | 1.3195 | 1.7139 | 2.0687 | 2.1770 | 2.4999 | 2.8073 | 3.1040 | 3.4850 | 3.7676 |
| 24 | 0.6848 | 0.8569 | 1.0593 | 1.3178 | 1.7109 | 2.0639 | 2.1715 | 2.4922 | 2.7969 | 3.0905 | 3.4668 | 3.7454 |
| 25 | 0.6844 | 0.8562 | 1.0584 | 1.3163 | 1.7081 | 2.0595 | 2.1666 | 2.4851 | 2.7874 | 3.0782 | 3.4502 | 3.7251 |
| 26 | 0.6840 | 0.8557 | 1.0575 | 1.3150 | 1.7056 | 2.0555 | 2.1620 | 2.4786 | 2.7787 | 3.0669 | 3.4350 | 3.7066 |
| 27 | 0.6837 | 0.8551 | 1.0567 | 1.3137 | 1.7033 | 2.0518 | 2.1578 | 2.4727 | 2.7707 | 3.0565 | 3.4210 | 3.6896 |
| 28 | 0.6834 | 0.8546 | 1.0560 | 1.3125 | 1.7011 | 2.0484 | 2.1539 | 2.4671 | 2.7633 | 3.0469 | 3.4082 | 3.6739 |
| 29 | 0.6830 | 0.8542 | 1.0553 | 1.3114 | 1.6991 | 2.0452 | 2.1503 | 2.4620 | 2.7564 | 3.0380 | 3.3962 | 3.6594 |
| 30 | 0.6828 | 0.8538 | 1.0547 | 1.3104 | 1.6973 | 2.0423 | 2.1470 | 2.4573 | 2.7500 | 3.0298 | 3.3852 | 3.6460 |
| 40 | 0.6807 | 0.8507 | 1.0500 | 1.3031 | 1.6839 | 2.0211 | 2.1229 | 2.4233 | 2.7045 | 2.9712 | 3.3069 | 3.5510 |
| 50 | 0.6794 | 0.8489 | 1.0473 | 1.2987 | 1.6759 | 2.0086 | 2.1087 | 2.4033 | 2.6778 | 2.9370 | 3.2614 | 3.4960 |
| 60 | 0.6786 | 0.8477 | 1.0455 | 1.2958 | 1.6706 | 2.0003 | 2.0994 | 2.3901 | 2.6603 | 2.9146 | 3.2317 | 3.4602 |
| 80 | 0.6776 | 0.8461 | 1.0432 | 1.2922 | 1.6641 | 1.9901 | 2.0878 | 2.3739 | 2.6387 | 2.8870 | 3.1953 | 3.4163 |
| 100 | 0.6770 | 0.8452 | 1.0418 | 1.2901 | 1.6602 | 1.9840 | 2.0809 | 2.3642 | 2.6259 | 2.8707 | 3.1737 | 3.3905 |
| 1000 | 0.6747 | 0.8420 | 1.0370 | 1.2824 | 1.6464 | 1.9623 | 2.0564 | 2.3301 | 2.5808 | 2.8133 | 3.0984 | 3.3003 |
| z^* | 0.6745 | 0.8416 | 1.0364 | 1.2816 | 1.6449 | 1.9600 | 2.0537 | 2.3263 | 2.5758 | 2.8070 | 3.0902 | 3.2905 |
| | 50% | 60% | 70% | 80% | 90% | 95% | 96% | 98% | 99% | 99.5% | 99.8% | 99.9% |

Confidence Level C

Table entry for p is the critical value χ^2 with probability p lying to its right.



| df | Upper tail probability p | | | | | | | | | | | |
|-----|----------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| | 0.25 | 0.20 | 0.15 | 0.10 | 0.05 | 0.025 | 0.02 | 0.01 | 0.005 | 0.0025 | 0.001 | 0.0005 |
| 1 | 1.323 | 1.642 | 2.072 | 2.706 | 3.841 | 5.024 | 5.412 | 6.635 | 7.879 | 9.141 | 10.828 | 12.116 |
| 2 | 2.773 | 3.219 | 3.794 | 4.605 | 5.991 | 7.378 | 7.824 | 9.210 | 10.597 | 11.983 | 13.816 | 15.202 |
| 3 | 4.108 | 4.642 | 5.317 | 6.251 | 7.815 | 9.348 | 9.837 | 11.345 | 12.838 | 14.320 | 16.266 | 17.730 |
| 4 | 5.385 | 5.989 | 6.745 | 7.779 | 9.488 | 11.143 | 11.668 | 13.277 | 14.860 | 16.424 | 18.467 | 19.997 |
| 5 | 6.626 | 7.289 | 8.115 | 9.236 | 11.070 | 12.833 | 13.388 | 15.086 | 16.750 | 18.386 | 20.515 | 22.105 |
| 6 | 7.841 | 8.558 | 9.446 | 10.645 | 12.592 | 14.449 | 15.033 | 16.812 | 18.548 | 20.249 | 22.458 | 24.103 |
| 7 | 9.037 | 9.803 | 10.748 | 12.017 | 14.067 | 16.013 | 16.622 | 18.475 | 20.278 | 22.040 | 24.322 | 26.018 |
| 8 | 10.219 | 11.030 | 12.027 | 13.362 | 15.507 | 17.535 | 18.168 | 20.090 | 21.955 | 23.774 | 26.124 | 27.868 |
| 9 | 11.389 | 12.242 | 13.288 | 14.684 | 16.919 | 19.023 | 19.679 | 21.666 | 23.589 | 25.462 | 27.877 | 29.666 |
| 10 | 12.549 | 13.442 | 14.534 | 15.987 | 18.307 | 20.483 | 21.161 | 23.209 | 25.188 | 27.112 | 29.588 | 31.420 |
| 11 | 13.701 | 14.631 | 15.767 | 17.275 | 19.675 | 21.920 | 22.618 | 24.725 | 26.757 | 28.729 | 31.264 | 33.137 |
| 12 | 14.845 | 15.812 | 16.989 | 18.549 | 21.026 | 23.337 | 24.054 | 26.217 | 28.300 | 30.318 | 32.909 | 34.821 |
| 13 | 15.984 | 16.985 | 18.202 | 19.812 | 22.362 | 24.736 | 25.472 | 27.688 | 29.819 | 31.883 | 34.528 | 36.478 |
| 14 | 17.117 | 18.151 | 19.406 | 21.064 | 23.685 | 26.119 | 26.873 | 29.141 | 31.319 | 33.426 | 36.123 | 38.109 |
| 15 | 18.245 | 19.311 | 20.603 | 22.307 | 24.996 | 27.488 | 28.259 | 30.578 | 32.801 | 34.950 | 37.697 | 39.719 |
| 16 | 19.369 | 20.465 | 21.793 | 23.542 | 26.296 | 28.845 | 29.633 | 32.000 | 34.267 | 36.456 | 39.252 | 41.308 |
| 17 | 20.489 | 21.615 | 22.977 | 24.769 | 27.587 | 30.191 | 30.995 | 33.409 | 35.718 | 37.946 | 40.790 | 42.879 |
| 18 | 21.605 | 22.760 | 24.155 | 25.989 | 28.869 | 31.526 | 32.346 | 34.805 | 37.156 | 39.422 | 42.312 | 44.434 |
| 19 | 22.718 | 23.900 | 25.329 | 27.204 | 30.144 | 32.852 | 33.687 | 36.191 | 38.582 | 40.885 | 43.820 | 45.973 |
| 20 | 23.828 | 25.038 | 26.498 | 28.412 | 31.410 | 34.170 | 35.020 | 37.566 | 39.997 | 42.336 | 45.315 | 47.498 |
| 21 | 24.935 | 26.171 | 27.662 | 29.615 | 32.671 | 35.479 | 36.343 | 38.932 | 41.401 | 43.775 | 46.797 | 49.011 |
| 22 | 26.039 | 27.301 | 28.822 | 30.813 | 33.924 | 36.781 | 37.659 | 40.289 | 42.796 | 45.204 | 48.268 | 50.511 |
| 23 | 27.141 | 28.429 | 29.979 | 32.007 | 35.172 | 38.076 | 38.968 | 41.638 | 44.181 | 46.623 | 49.728 | 52.000 |
| 24 | 28.241 | 29.553 | 31.132 | 33.196 | 36.415 | 39.364 | 40.270 | 42.980 | 45.559 | 48.034 | 51.179 | 53.479 |
| 25 | 29.339 | 30.675 | 32.282 | 34.382 | 37.652 | 40.646 | 41.566 | 44.314 | 46.928 | 49.435 | 52.620 | 54.947 |
| 26 | 30.435 | 31.795 | 33.429 | 35.563 | 38.885 | 41.923 | 42.856 | 45.642 | 48.290 | 50.829 | 54.052 | 56.407 |
| 27 | 31.528 | 32.912 | 34.574 | 36.741 | 40.113 | 43.195 | 44.140 | 46.963 | 49.645 | 52.215 | 55.476 | 57.858 |
| 28 | 32.620 | 34.027 | 35.715 | 37.916 | 41.337 | 44.461 | 45.419 | 48.278 | 50.993 | 53.594 | 56.892 | 59.300 |
| 29 | 33.711 | 35.139 | 36.854 | 39.087 | 42.557 | 45.722 | 46.693 | 49.588 | 52.336 | 54.967 | 58.301 | 60.735 |
| 30 | 34.800 | 36.250 | 37.990 | 40.256 | 43.773 | 46.979 | 47.962 | 50.892 | 53.672 | 56.332 | 59.703 | 62.162 |
| 40 | 45.616 | 47.269 | 49.244 | 51.805 | 55.758 | 59.342 | 60.436 | 63.691 | 66.766 | 69.699 | 73.402 | 76.095 |
| 50 | 56.334 | 58.164 | 60.346 | 63.167 | 67.505 | 71.420 | 72.613 | 76.154 | 79.490 | 82.664 | 86.661 | 89.561 |
| 60 | 66.981 | 68.972 | 71.341 | 74.397 | 79.082 | 83.298 | 84.580 | 88.379 | 91.952 | 95.344 | 99.607 | 102.695 |
| 80 | 88.130 | 90.405 | 93.106 | 96.578 | 101.879 | 106.629 | 108.069 | 112.329 | 116.321 | 120.102 | 124.839 | 128.261 |
| 100 | 109.141 | 111.667 | 114.659 | 118.498 | 124.342 | 129.561 | 131.142 | 135.807 | 140.169 | 144.293 | 149.449 | 153.167 |

Table A.4 The Incomplete Gamma Function

$$F(x; \alpha) = \int_0^x \frac{1}{\Gamma(\alpha)} y^{\alpha-1} e^{-y} dy$$

| x^α | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|------------|-------|-------|-------|-------|------|------|------|------|------|------|
| 1 | .632 | .264 | .080 | .019 | .004 | .001 | .000 | .000 | .000 | .000 |
| 2 | .865 | .594 | .323 | .143 | .053 | .017 | .005 | .001 | .000 | .000 |
| 3 | .950 | .801 | .577 | .353 | .185 | .084 | .034 | .012 | .004 | .001 |
| 4 | .982 | .908 | .762 | .567 | .371 | .215 | .111 | .051 | .021 | .008 |
| 5 | .993 | .960 | .875 | .735 | .560 | .384 | .238 | .133 | .068 | .032 |
| 6 | .998 | .983 | .938 | .849 | .715 | .554 | .394 | .256 | .153 | .084 |
| 7 | .999 | .993 | .970 | .918 | .827 | .699 | .550 | .401 | .271 | .170 |
| 8 | 1.000 | .997 | .986 | .958 | .900 | .809 | .687 | .547 | .407 | .283 |
| 9 | | .999 | .994 | .979 | .945 | .884 | .793 | .676 | .544 | .413 |
| 10 | | 1.000 | .997 | .990 | .971 | .933 | .870 | .780 | .667 | .542 |
| 11 | | | .999 | .995 | .985 | .962 | .921 | .857 | .768 | .659 |
| 12 | | | 1.000 | .998 | .992 | .980 | .954 | .911 | .845 | .758 |
| 13 | | | | .999 | .996 | .989 | .974 | .946 | .900 | .834 |
| 14 | | | | 1.000 | .998 | .994 | .986 | .968 | .938 | .891 |
| 15 | | | | | .999 | .997 | .992 | .982 | .963 | .930 |