

# GCE

## Edexcel GCE in Mathematics

### Mathematical Formulae and Statistical Tables

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# For use in Edexcel Advanced Subsidiary GCE and Advanced GCE examinations

Core Mathematics C1 – C4

Further Pure Mathematics FP1 – FP3

Mechanics M1 – M5

Statistics S1 – S4

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***There are no formulae provided for Decision Mathematics units D1 and D2.***

The formulae in this booklet have been arranged according to the unit in which they are first introduced. Thus a candidate sitting a unit may be required to use the formulae that were introduced in a preceding unit (e.g. candidates sitting C3 might be expected to use formulae first introduced in C1 or C2).

It may also be the case that candidates sitting Mechanics and Statistics units need to use formulae introduced in appropriate Core Mathematics units, as outlined in the specification.

## Core Mathematics C1

### *Mensuration*

$$\text{Surface area of sphere} = 4\pi r^2$$

$$\text{Area of curved surface of cone} = \pi r \times \text{slant height}$$

### *Arithmetic series*

$$u_n = a + (n - 1)d$$

$$S_n = \frac{1}{2}n(a + l) = \frac{1}{2}n[2a + (n - 1)d]$$

## Core Mathematics C2

Candidates sitting C2 may also require those formulae listed under Core Mathematics C1.

### *Cosine rule*

$$a^2 = b^2 + c^2 - 2bc \cos A$$

### *Binomial series*

$$(a+b)^n = a^n + \binom{n}{1} a^{n-1}b + \binom{n}{2} a^{n-2}b^2 + \dots + \binom{n}{r} a^{n-r}b^r + \dots + b^n \quad (n \in \mathbb{N})$$

$$\text{where } \binom{n}{r} = {}^n C_r = \frac{n!}{r!(n-r)!}$$

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{1 \times 2} x^2 + \dots + \frac{n(n-1)\dots(n-r+1)}{1 \times 2 \times \dots \times r} x^r + \dots \quad (|x| < 1, n \in \mathbb{R})$$

### *Logarithms and exponentials*

$$\log_a x = \frac{\log_b x}{\log_b a}$$

### *Geometric series*

$$u_n = ar^{n-1}$$

$$S_n = \frac{a(1-r^n)}{1-r}$$

$$S_\infty = \frac{a}{1-r} \text{ for } |r| < 1$$

### *Numerical integration*

The trapezium rule:  $\int_a^b y \, dx \approx \frac{1}{2} h \{ (y_0 + y_n) + 2(y_1 + y_2 + \dots + y_{n-1}) \}$ , where  $h = \frac{b-a}{n}$

## Core Mathematics C3

Candidates sitting C3 may also require those formulae listed under Core Mathematics C1 and C2.

### *Logarithms and exponentials*

$$e^{x \ln a} = a^x$$

### *Trigonometric identities*

$$\sin(A \pm B) = \sin A \cos B \pm \cos A \sin B$$

$$\cos(A \pm B) = \cos A \cos B \mp \sin A \sin B$$

$$\tan(A \pm B) = \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B} \quad (A \pm B \neq (k + \frac{1}{2})\pi)$$

$$\sin A + \sin B = 2 \sin \frac{A+B}{2} \cos \frac{A-B}{2}$$

$$\sin A - \sin B = 2 \cos \frac{A+B}{2} \sin \frac{A-B}{2}$$

$$\cos A + \cos B = 2 \cos \frac{A+B}{2} \cos \frac{A-B}{2}$$

$$\cos A - \cos B = -2 \sin \frac{A+B}{2} \sin \frac{A-B}{2}$$

### *Differentiation*

<b>f(x)</b>	<b>f'(x)</b>
$\tan kx$	$k \sec^2 kx$
$\sec x$	$\sec x \tan x$
$\cot x$	$-\operatorname{cosec}^2 x$
$\operatorname{cosec} x$	$-\operatorname{cosec} x \cot x$
$\frac{f(x)}{g(x)}$	$\frac{f'(x)g(x) - f(x)g'(x)}{(g(x))^2}$



## Core Mathematics C4

Candidates sitting C4 may also require those formulae listed under Core Mathematics C1, C2 and C3.

### *Integration (+ constant)*

$f(x)$	$\int f(x) \, dx$
$\sec^2 kx$	$\frac{1}{k} \tan kx$
$\tan x$	$\ln \sec x $
$\cot x$	$\ln \sin x $
$\operatorname{cosec} x$	$-\ln \operatorname{cosec} x + \cot x  = \ln\left \tan\left(\frac{1}{2}x\right)\right $
$\sec x$	$\ln \sec x + \tan x  = \ln\left \tan\left(\frac{1}{2}x + \frac{1}{4}\pi\right)\right $

  
$$\int u \frac{dv}{dx} dx = uv - \int v \frac{du}{dx} dx$$

## Further Pure Mathematics FP1

Candidates sitting FP1 may also require those formulae listed under Core Mathematics C1, C2, C3 and C4.

### *Summations*

$$\sum_{r=1}^n r^2 = \frac{1}{6} n(n+1)(2n+1)$$

$$\sum_{r=1}^n r^3 = \frac{1}{4} n^2 (n+1)^2$$

### *Area of a sector*

$$A = \frac{1}{2} \int r^2 \, d\theta \quad (\text{polar coordinates})$$

### *Numerical solution of equations*

The Newton-Raphson iteration for solving  $f(x) = 0$ :  $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$

## Further Pure Mathematics FP2

Candidates sitting FP2 may also require those formulae listed under Further Pure Mathematics FP1 and Core Mathematics C1–C4.

### Hyperbolic functions

$$\cosh^2 x - \sinh^2 x = 1$$

$$\sinh 2x = 2 \sinh x \cosh x$$

$$\cosh 2x = \cosh^2 x + \sinh^2 x$$

$$\operatorname{arcosh} x = \ln \left\{ x + \sqrt{x^2 - 1} \right\} \quad (x \geq 1)$$

$$\operatorname{arsinh} x = \ln \left\{ x + \sqrt{x^2 + 1} \right\}$$

$$\operatorname{artanh} x = \frac{1}{2} \ln \left( \frac{1+x}{1-x} \right) \quad (|x| < 1)$$

### Coordinate geometry

The perpendicular distance from  $(h, k)$  to  $ax + by + c = 0$  is  $\frac{|ah + bk + c|}{\sqrt{a^2 + b^2}}$

The acute angle between lines with gradients  $m_1$  and  $m_2$  is  $\arctan \left| \frac{m_1 - m_2}{1 + m_1 m_2} \right|$

### Conics

	Ellipse	Parabola	Hyperbola	Rectangular Hyperbola
Standard Form	$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$	$y^2 = 4ax$	$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$	$xy = c^2$
Parametric Form	$(a \cos \theta, b \sin \theta)$	$(at^2, 2at)$	$(a \sec \theta, b \tan \theta)$ $(\pm a \cosh \theta, b \sinh \theta)$	$(ct, \frac{c}{t})$
Eccentricity	$e < 1$ $b^2 = a^2(1 - e^2)$	$e = 1$	$e > 1$ $b^2 = a^2(e^2 - 1)$	$e = \sqrt{2}$
Foci	$(\pm ae, 0)$	$(a, 0)$	$(\pm ae, 0)$	$(\pm\sqrt{2}c, \pm\sqrt{2}c)$
Directrices	$x = \pm \frac{a}{e}$	$x = -a$	$x = \pm \frac{a}{e}$	$x + y = \pm\sqrt{2}c$
Asymptotes	none	none	$\frac{x}{a} = \pm \frac{y}{b}$	$x = 0, y = 0$

## Differentiation

$f(x)$	$f'(x)$
$\arcsin x$	$\frac{1}{\sqrt{1-x^2}}$
$\arccos x$	$-\frac{1}{\sqrt{1-x^2}}$
$\arctan x$	$\frac{1}{1+x^2}$
$\sinh x$	$\cosh x$
$\cosh x$	$\sinh x$
$\tanh x$	$\operatorname{sech}^2 x$
$\operatorname{arsinh} x$	$\frac{1}{\sqrt{1+x^2}}$
$\operatorname{arcosh} x$	$\frac{1}{\sqrt{x^2-1}}$
$\operatorname{artanh} x$	$\frac{1}{1-x^2}$

## Integration (+ constant; $a > 0$ where relevant)

$f(x)$	$\int f(x) \, dx$
$\sinh x$	$\cosh x$
$\cosh x$	$\sinh x$
$\tanh x$	$\ln \cosh x$
$\frac{1}{\sqrt{a^2-x^2}}$	$\arcsin\left(\frac{x}{a}\right) \quad ( x  < a)$
$\frac{1}{a^2+x^2}$	$\frac{1}{a} \arctan\left(\frac{x}{a}\right)$
$\frac{1}{\sqrt{x^2-a^2}}$	$\operatorname{arcosh}\left(\frac{x}{a}\right) = \ln\{x + \sqrt{x^2-a^2}\} \quad (x > a)$
$\frac{1}{\sqrt{a^2+x^2}}$	$\operatorname{arsinh}\left(\frac{x}{a}\right) = \ln\{x + \sqrt{x^2+a^2}\}$
$\frac{1}{a^2-x^2}$	$\frac{1}{2a} \ln\left \frac{a+x}{a-x}\right  = \frac{1}{a} \operatorname{artanh}\left(\frac{x}{a}\right) \quad ( x  < a)$
$\frac{1}{x^2-a^2}$	$\frac{1}{2a} \ln\left \frac{x-a}{x+a}\right $

### **Curvature**

$$\text{Radius of curvature: } \rho = \frac{1}{\kappa} = \frac{ds}{d\psi} = \frac{\left(1 + \left(\frac{dy}{dx}\right)^2\right)^{\frac{3}{2}}}{\frac{d^2y}{dx^2}} = \frac{(x^2 + y^2)^{\frac{3}{2}}}{\ddot{x}y - x\ddot{y}}$$

### **Arc length**

$$s = \int \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx \quad (\text{cartesian coordinates})$$

$$s = \int \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt \quad (\text{parametric form})$$

### **Surface area of revolution**

$$S_x = 2\pi \int y ds = 2\pi \int y \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

## Further Pure Mathematics FP3

Candidates sitting FP3 may also require those formulae listed under Further Pure Mathematics FP1 and FP2, and Core Mathematics C1–C4.

### Complex numbers

$$e^{i\theta} = \cos \theta + i \sin \theta$$

$$\{r(\cos \theta + i \sin \theta)\}^n = r^n (\cos n\theta + i \sin n\theta)$$

The roots of  $z^n = 1$  are given by  $z = e^{\frac{2\pi ki}{n}}$ , for  $k = 0, 1, 2, \dots, n-1$

### Maclaurin's and Taylor's Series

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \dots + \frac{x^r}{r!} f^{(r)}(0) + \dots$$

$$f(x) = f(a) + (x-a) f'(a) + \frac{(x-a)^2}{2!} f''(a) + \dots + \frac{(x-a)^r}{r!} f^{(r)}(a) + \dots$$

$$f(a+x) = f(a) + x f'(a) + \frac{x^2}{2!} f''(a) + \dots + \frac{x^r}{r!} f^{(r)}(a) + \dots$$

$$e^x = \exp(x) = 1 + x + \frac{x^2}{2!} + \dots + \frac{x^r}{r!} + \dots \quad \text{for all } x$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + (-1)^{r+1} \frac{x^r}{r} + \dots \quad (-1 < x \leq 1)$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots + (-1)^r \frac{x^{2r+1}}{(2r+1)!} + \dots \quad \text{for all } x$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots + (-1)^r \frac{x^{2r}}{(2r)!} + \dots \quad \text{for all } x$$

$$\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \dots + (-1)^r \frac{x^{2r+1}}{2r+1} + \dots \quad (-1 \leq x \leq 1)$$

$$\sinh x = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \dots + \frac{x^{2r+1}}{(2r+1)!} + \dots \quad \text{for all } x$$

$$\cosh x = 1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \dots + \frac{x^{2r}}{(2r)!} + \dots \quad \text{for all } x$$

$$\operatorname{artanh} x = x + \frac{x^3}{3} + \frac{x^5}{5} + \dots + \frac{x^{2r+1}}{2r+1} + \dots \quad (-1 < x < 1)$$

## Vectors

The resolved part of  $\mathbf{a}$  in the direction of  $\mathbf{b}$  is  $\frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|}$

The point dividing  $AB$  in the ratio  $\lambda : \mu$  is  $\frac{\lambda \mathbf{a} + \mu \mathbf{b}}{\lambda + \mu}$

Vector product:  $\mathbf{a} \times \mathbf{b} = |\mathbf{a}| |\mathbf{b}| \sin \theta \hat{\mathbf{n}} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \begin{pmatrix} a_2 b_3 - a_3 b_2 \\ a_3 b_1 - a_1 b_3 \\ a_1 b_2 - a_2 b_1 \end{pmatrix}$

$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = \mathbf{b} \cdot (\mathbf{c} \times \mathbf{a}) = \mathbf{c} \cdot (\mathbf{a} \times \mathbf{b})$$

$$\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \cdot \mathbf{c})\mathbf{b} - (\mathbf{a} \cdot \mathbf{b})\mathbf{c}$$

If  $A$  is the point with position vector  $\mathbf{a} = a_1 \mathbf{i} + a_2 \mathbf{j} + a_3 \mathbf{k}$  and the direction vector  $\mathbf{b}$  is given by  $\mathbf{b} = b_1 \mathbf{i} + b_2 \mathbf{j} + b_3 \mathbf{k}$ , then the straight line through  $A$  with direction vector  $\mathbf{b}$  has cartesian equation

$$\frac{x - a_1}{b_1} = \frac{y - a_2}{b_2} = \frac{z - a_3}{b_3} (= \lambda)$$

The plane through  $A$  with normal vector  $\mathbf{n} = n_1 \mathbf{i} + n_2 \mathbf{j} + n_3 \mathbf{k}$  has cartesian equation

$$n_1 x + n_2 y + n_3 z + d = 0 \text{ where } d = -\mathbf{a} \cdot \mathbf{n}$$

The plane through non-collinear points  $A$ ,  $B$  and  $C$  has vector equation

$$\mathbf{r} = \mathbf{a} + \lambda(\mathbf{b} - \mathbf{a}) + \mu(\mathbf{c} - \mathbf{a}) = (1 - \lambda - \mu)\mathbf{a} + \lambda\mathbf{b} + \mu\mathbf{c}$$

The plane through the point with position vector  $\mathbf{a}$  and parallel to  $\mathbf{b}$  and  $\mathbf{c}$  has equation

$$\mathbf{r} = \mathbf{a} + s\mathbf{b} + t\mathbf{c}$$

The perpendicular distance of  $(\alpha, \beta, \gamma)$  from  $n_1 x + n_2 y + n_3 z + d = 0$  is  $\frac{|n_1 \alpha + n_2 \beta + n_3 \gamma + d|}{\sqrt{n_1^2 + n_2^2 + n_3^2}}$ .

### **Matrix transformations**

Anticlockwise rotation through  $\theta$  about  $O$ :  $\begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$

Reflection in the line  $y = (\tan \theta)x$ :  $\begin{pmatrix} \cos 2\theta & \sin 2\theta \\ \sin 2\theta & -\cos 2\theta \end{pmatrix}$

The matrices for rotations (in 3D) through an angle  $\theta$  about one of the axes are

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos \theta & -\sin \theta \\ 0 & \sin \theta & \cos \theta \end{pmatrix} \text{ for the } x\text{-axis}$$

$$\begin{pmatrix} \cos \theta & 0 & \sin \theta \\ 0 & 1 & 0 \\ -\sin \theta & 0 & \cos \theta \end{pmatrix} \text{ for the } y\text{-axis}$$

$$\begin{pmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{pmatrix} \text{ for the } z\text{-axis}$$

### **Taylor polynomials**

$$f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a) + \text{error}$$

$$f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a+\xi) \quad (0 < \xi < h)$$

$$f(x) = f(a) + (x-a)f'(a) + \frac{(x-a)^2}{2!} f''(a) + \text{error}$$

$$f(x) = f(a) + (x-a)f'(a) + \frac{(x-a)^2}{2!} f''(\xi) \quad (a < \xi < x)$$

### **Numerical differentiation**

$$f''(x) \approx \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}$$



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**TURN OVER FOR MECHANICS & STATISTICS FORMULAE**

## Mechanics M1

There are no formulae given for M1 in addition to those candidates are expected to know.

**Candidates sitting M1 may also require those formulae listed under Core Mathematics C1.**

## Mechanics M2

**Candidates sitting M2 may also require those formulae listed under Core Mathematics C1, C2 and C3.**

### *Centres of mass*

For uniform bodies:

Triangular lamina:  $\frac{2}{3}$  along median from vertex

Circular arc, radius  $r$ , angle at centre  $2\alpha$ :  $\frac{r \sin \alpha}{\alpha}$  from centre

Sector of circle, radius  $r$ , angle at centre  $2\alpha$ :  $\frac{2r \sin \alpha}{3\alpha}$  from centre

## Mechanics M3

**Candidates sitting M3 may also require those formulae listed under Mechanics M2, and also those formulae listed under Core Mathematics C1–C4.**

### *Motion in a circle*

Transverse velocity:  $v = r\dot{\theta}$

Transverse acceleration:  $\dot{v} = r\ddot{\theta}$

Radial acceleration:  $-r\dot{\theta}^2 = -\frac{v^2}{r}$

### *Centres of mass*

For uniform bodies:

Solid hemisphere, radius  $r$ :  $\frac{3}{8}r$  from centre

Hemispherical shell, radius  $r$ :  $\frac{1}{2}r$  from centre

Solid cone or pyramid of height  $h$ :  $\frac{1}{4}h$  above the base on the line from centre of base to vertex

Conical shell of height  $h$ :  $\frac{1}{3}h$  above the base on the line from centre of base to vertex

### *Universal law of gravitation*

$$\text{Force} = \frac{Gm_1m_2}{d^2}$$

## Mechanics M4

There are no formulae given for M4 in addition to those candidates are expected to know.

**Candidates sitting M4 may also require those formulae listed under Mechanics M2 and M3, and also those formulae listed under Core Mathematics C1–C4 and Further Pure Mathematics FP1.**

## Mechanics M5

**Candidates sitting M5 may also require those formulae listed under Mechanics M2 and M3, and also those formulae listed under Core Mathematics C1–C4 and Further Pure Mathematics FP1.**

### *Moments of inertia*

For uniform bodies of mass  $m$ :

Thin rod, length  $2l$ , about perpendicular axis through centre:  $\frac{1}{3}ml^2$

Rectangular lamina about axis in plane bisecting edges of length  $2l$ :  $\frac{1}{3}ml^2$

Thin rod, length  $2l$ , about perpendicular axis through end:  $\frac{4}{3}ml^2$

Rectangular lamina about edge perpendicular to edges of length  $2l$ :  $\frac{4}{3}ml^2$

Rectangular lamina, sides  $2a$  and  $2b$ , about perpendicular axis through centre:  $\frac{1}{3}m(a^2 + b^2)$

Hoop or cylindrical shell of radius  $r$  about axis through centre:  $mr^2$

Hoop of radius  $r$  about a diameter:  $\frac{1}{2}mr^2$

Disc or solid cylinder of radius  $r$  about axis through centre:  $\frac{1}{2}mr^2$

Disc of radius  $r$  about a diameter:  $\frac{1}{4}mr^2$

Solid sphere, radius  $r$ , about diameter:  $\frac{2}{5}mr^2$

Spherical shell of radius  $r$  about a diameter:  $\frac{2}{3}mr^2$

Parallel axes theorem:  $I_A = I_G + m(AG)^2$

Perpendicular axes theorem:  $I_z = I_x + I_y$  (for a lamina in the  $x$ - $y$  plane)

### *Moments as vectors*

The moment about  $O$  of  $\mathbf{F}$  acting at  $\mathbf{r}$  is  $\mathbf{r} \times \mathbf{F}$

# Statistics S1

## Probability

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$P(A \cap B) = P(A)P(B | A)$$

$$P(A | B) = \frac{P(B | A)P(A)}{P(B | A)P(A) + P(B | A')P(A')}$$

## Discrete distributions

For a discrete random variable  $X$  taking values  $x_i$  with probabilities  $P(X = x_i)$

Expectation (mean):  $E(X) = \mu = \sum x_i P(X = x_i)$

Variance:  $\text{Var}(X) = \sigma^2 = \sum (x_i - \mu)^2 P(X = x_i) = \sum x_i^2 P(X = x_i) - \mu^2$

For a function  $g(X)$ :  $E(g(X)) = \sum g(x_i) P(X = x_i)$

## Continuous distributions

Standard continuous distribution:

Distribution of $X$	P.D.F.	Mean	Variance
Normal $N(\mu, \sigma^2)$	$\frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$	$\mu$	$\sigma^2$

## Correlation and regression

For a set of  $n$  pairs of values  $(x_i, y_i)$

$$S_{xx} = \Sigma(x_i - \bar{x})^2 = \Sigma x_i^2 - \frac{(\Sigma x_i)^2}{n}$$

$$S_{yy} = \Sigma(y_i - \bar{y})^2 = \Sigma y_i^2 - \frac{(\Sigma y_i)^2}{n}$$

$$S_{xy} = \Sigma(x_i - \bar{x})(y_i - \bar{y}) = \Sigma x_i y_i - \frac{(\Sigma x_i)(\Sigma y_i)}{n}$$

The product moment correlation coefficient is

$$r = \frac{S_{xy}}{\sqrt{S_{xx} S_{yy}}} = \frac{\Sigma(x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\{\Sigma(x_i - \bar{x})^2\} \{\Sigma(y_i - \bar{y})^2\}}} = \frac{\Sigma x_i y_i - \frac{(\Sigma x_i)(\Sigma y_i)}{n}}{\sqrt{\left(\Sigma x_i^2 - \frac{(\Sigma x_i)^2}{n}\right) \left(\Sigma y_i^2 - \frac{(\Sigma y_i)^2}{n}\right)}}$$

The regression coefficient of  $y$  on  $x$  is  $b = \frac{S_{xy}}{S_{xx}} = \frac{\Sigma(x_i - \bar{x})(y_i - \bar{y})}{\Sigma(x_i - \bar{x})^2}$

Least squares regression line of  $y$  on  $x$  is  $y = a + bx$  where  $a = \bar{y} - b\bar{x}$

## THE NORMAL DISTRIBUTION FUNCTION

The function tabulated below is  $\Phi(z)$ , defined as  $\Phi(z) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^z e^{-\frac{1}{2}t^2} dt$ .

$z$	$\Phi(z)$	$z$	$\Phi(z)$	$z$	$\Phi(z)$	$z$	$\Phi(z)$	$z$	$\Phi(z)$
0.00	0.5000	0.50	0.6915	1.00	0.8413	1.50	0.9332	2.00	0.9772
0.01	0.5040	0.51	0.6950	1.01	0.8438	1.51	0.9345	2.02	0.9783
0.02	0.5080	0.52	0.6985	1.02	0.8461	1.52	0.9357	2.04	0.9793
0.03	0.5120	0.53	0.7019	1.03	0.8485	1.53	0.9370	2.06	0.9803
0.04	0.5160	0.54	0.7054	1.04	0.8508	1.54	0.9382	2.08	0.9812
0.05	0.5199	0.55	0.7088	1.05	0.8531	1.55	0.9394	2.10	0.9821
0.06	0.5239	0.56	0.7123	1.06	0.8554	1.56	0.9406	2.12	0.9830
0.07	0.5279	0.57	0.7157	1.07	0.8577	1.57	0.9418	2.14	0.9838
0.08	0.5319	0.58	0.7190	1.08	0.8599	1.58	0.9429	2.16	0.9846
0.09	0.5359	0.59	0.7224	1.09	0.8621	1.59	0.9441	2.18	0.9854
0.10	0.5398	0.60	0.7257	1.10	0.8643	1.60	0.9452	2.20	0.9861
0.11	0.5438	0.61	0.7291	1.11	0.8665	1.61	0.9463	2.22	0.9868
0.12	0.5478	0.62	0.7324	1.12	0.8686	1.62	0.9474	2.24	0.9875
0.13	0.5517	0.63	0.7357	1.13	0.8708	1.63	0.9484	2.26	0.9881
0.14	0.5557	0.64	0.7389	1.14	0.8729	1.64	0.9495	2.28	0.9887
0.15	0.5596	0.65	0.7422	1.15	0.8749	1.65	0.9505	2.30	0.9893
0.16	0.5636	0.66	0.7454	1.16	0.8770	1.66	0.9515	2.32	0.9898
0.17	0.5675	0.67	0.7486	1.17	0.8790	1.67	0.9525	2.34	0.9904
0.18	0.5714	0.68	0.7517	1.18	0.8810	1.68	0.9535	2.36	0.9909
0.19	0.5753	0.69	0.7549	1.19	0.8830	1.69	0.9545	2.38	0.9913
0.20	0.5793	0.70	0.7580	1.20	0.8849	1.70	0.9554	2.40	0.9918
0.21	0.5832	0.71	0.7611	1.21	0.8869	1.71	0.9564	2.42	0.9922
0.22	0.5871	0.72	0.7642	1.22	0.8888	1.72	0.9573	2.44	0.9927
0.23	0.5910	0.73	0.7673	1.23	0.8907	1.73	0.9582	2.46	0.9931
0.24	0.5948	0.74	0.7704	1.24	0.8925	1.74	0.9591	2.48	0.9934
0.25	0.5987	0.75	0.7734	1.25	0.8944	1.75	0.9599	2.50	0.9938
0.26	0.6026	0.76	0.7764	1.26	0.8962	1.76	0.9608	2.55	0.9946
0.27	0.6064	0.77	0.7794	1.27	0.8980	1.77	0.9616	2.60	0.9953
0.28	0.6103	0.78	0.7823	1.28	0.8997	1.78	0.9625	2.65	0.9960
0.29	0.6141	0.79	0.7852	1.29	0.9015	1.79	0.9633	2.70	0.9965
0.30	0.6179	0.80	0.7881	1.30	0.9032	1.80	0.9641	2.75	0.9970
0.31	0.6217	0.81	0.7910	1.31	0.9049	1.81	0.9649	2.80	0.9974
0.32	0.6255	0.82	0.7939	1.32	0.9066	1.82	0.9656	2.85	0.9978
0.33	0.6293	0.83	0.7967	1.33	0.9082	1.83	0.9664	2.90	0.9981
0.34	0.6331	0.84	0.7995	1.34	0.9099	1.84	0.9671	2.95	0.9984
0.35	0.6368	0.85	0.8023	1.35	0.9115	1.85	0.9678	3.00	0.9987
0.36	0.6406	0.86	0.8051	1.36	0.9131	1.86	0.9686	3.05	0.9989
0.37	0.6443	0.87	0.8078	1.37	0.9147	1.87	0.9693	3.10	0.9990
0.38	0.6480	0.88	0.8106	1.38	0.9162	1.88	0.9699	3.15	0.9992
0.39	0.6517	0.89	0.8133	1.39	0.9177	1.89	0.9706	3.20	0.9993
0.40	0.6554	0.90	0.8159	1.40	0.9192	1.90	0.9713	3.25	0.9994
0.41	0.6591	0.91	0.8186	1.41	0.9207	1.91	0.9719	3.30	0.9995
0.42	0.6628	0.92	0.8212	1.42	0.9222	1.92	0.9726	3.35	0.9996
0.43	0.6664	0.93	0.8238	1.43	0.9236	1.93	0.9732	3.40	0.9997
0.44	0.6700	0.94	0.8264	1.44	0.9251	1.94	0.9738	3.50	0.9998
0.45	0.6736	0.95	0.8289	1.45	0.9265	1.95	0.9744	3.60	0.9998
0.46	0.6772	0.96	0.8315	1.46	0.9279	1.96	0.9750	3.70	0.9999
0.47	0.6808	0.97	0.8340	1.47	0.9292	1.97	0.9756	3.80	0.9999
0.48	0.6844	0.98	0.8365	1.48	0.9306	1.98	0.9761	3.90	1.0000
0.49	0.6879	0.99	0.8389	1.49	0.9319	1.99	0.9767	4.00	1.0000
0.50	0.6915	1.00	0.8413	1.50	0.9332	2.00	0.9772		

## PERCENTAGE POINTS OF THE NORMAL DISTRIBUTION

The values  $z$  in the table are those which a random variable  $Z \sim N(0, 1)$  exceeds with probability  $p$ ; that is,  $P(Z > z) = 1 - \Phi(z) = p$ .

$p$	$z$	$p$	$z$
0.5000	0.0000	0.0500	1.6449
0.4000	0.2533	0.0250	1.9600
0.3000	0.5244	0.0100	2.3263
0.2000	0.8416	0.0050	2.5758
0.1500	1.0364	0.0010	3.0902
0.1000	1.2816	0.0005	3.2905

## Statistics S2

Candidates sitting S2 may also require those formulae listed under Statistics S1, and also those listed under Core Mathematics C1 and C2.

### Discrete distributions

Standard discrete distributions:

Distribution of $X$	$P(X = x)$	Mean	Variance
Binomial $B(n, p)$	$\binom{n}{x} p^x (1-p)^{n-x}$	$np$	$np(1-p)$
Poisson $Po(\lambda)$	$e^{-\lambda} \frac{\lambda^x}{x!}$	$\lambda$	$\lambda$

### Continuous distributions

For a continuous random variable  $X$  having probability density function  $f$

$$\text{Expectation (mean): } E(X) = \mu = \int x f(x) dx$$

$$\text{Variance: } \text{Var}(X) = \sigma^2 = \int (x - \mu)^2 f(x) dx = \int x^2 f(x) dx - \mu^2$$

$$\text{For a function } g(X): E(g(X)) = \int g(x) f(x) dx$$

$$\text{Cumulative distribution function: } F(x_0) = P(X \leq x_0) = \int_{-\infty}^{x_0} f(t) dt$$

Standard continuous distribution:

Distribution of $X$	P.D.F.	Mean	Variance
Uniform (Rectangular) on $[a, b]$	$\frac{1}{b-a}$	$\frac{1}{2}(a+b)$	$\frac{1}{12}(b-a)^2$



## BINOMIAL CUMULATIVE DISTRIBUTION FUNCTION

The tabulated value is  $P(X \leq x)$ , where  $X$  has a binomial distribution with index  $n$  and parameter  $p$ .

$p =$	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50
$n = 5, x = 0$	0.7738	0.5905	0.4437	0.3277	0.2373	0.1681	0.1160	0.0778	0.0503	0.0312
1	0.9774	0.9185	0.8352	0.7373	0.6328	0.5282	0.4284	0.3370	0.2562	0.1875
2	0.9988	0.9914	0.9734	0.9421	0.8965	0.8369	0.7648	0.6826	0.5931	0.5000
3	1.0000	0.9995	0.9978	0.9933	0.9844	0.9692	0.9460	0.9130	0.8688	0.8125
4	1.0000	1.0000	0.9999	0.9997	0.9990	0.9976	0.9947	0.9898	0.9815	0.9688
$n = 6, x = 0$	0.7351	0.5314	0.3771	0.2621	0.1780	0.1176	0.0754	0.0467	0.0277	0.0156
1	0.9672	0.8857	0.7765	0.6554	0.5339	0.4202	0.3191	0.2333	0.1636	0.1094
2	0.9978	0.9842	0.9527	0.9011	0.8306	0.7443	0.6471	0.5443	0.4415	0.3438
3	0.9999	0.9987	0.9941	0.9830	0.9624	0.9295	0.8826	0.8208	0.7447	0.6563
4	1.0000	0.9999	0.9996	0.9984	0.9954	0.9891	0.9777	0.9590	0.9308	0.8906
5	1.0000	1.0000	1.0000	0.9999	0.9998	0.9993	0.9982	0.9959	0.9917	0.9844
$n = 7, x = 0$	0.6983	0.4783	0.3206	0.2097	0.1335	0.0824	0.0490	0.0280	0.0152	0.0078
1	0.9556	0.8503	0.7166	0.5767	0.4449	0.3294	0.2338	0.1586	0.1024	0.0625
2	0.9962	0.9743	0.9262	0.8520	0.7564	0.6471	0.5323	0.4199	0.3164	0.2266
3	0.9998	0.9973	0.9879	0.9667	0.9294	0.8740	0.8002	0.7102	0.6083	0.5000
4	1.0000	0.9998	0.9988	0.9953	0.9871	0.9712	0.9444	0.9037	0.8471	0.7734
5	1.0000	1.0000	0.9999	0.9996	0.9987	0.9962	0.9910	0.9812	0.9643	0.9375
6	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9994	0.9984	0.9963	0.9922
$n = 8, x = 0$	0.6634	0.4305	0.2725	0.1678	0.1001	0.0576	0.0319	0.0168	0.0084	0.0039
1	0.9428	0.8131	0.6572	0.5033	0.3671	0.2553	0.1691	0.1064	0.0632	0.0352
2	0.9942	0.9619	0.8948	0.7969	0.6785	0.5518	0.4278	0.3154	0.2201	0.1445
3	0.9996	0.9950	0.9786	0.9437	0.8862	0.8059	0.7064	0.5941	0.4770	0.3633
4	1.0000	0.9996	0.9971	0.9896	0.9727	0.9420	0.8939	0.8263	0.7396	0.6367
5	1.0000	1.0000	0.9998	0.9988	0.9958	0.9887	0.9747	0.9502	0.9115	0.8555
6	1.0000	1.0000	1.0000	0.9999	0.9996	0.9987	0.9964	0.9915	0.9819	0.9648
7	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9993	0.9983	0.9961
$n = 9, x = 0$	0.6302	0.3874	0.2316	0.1342	0.0751	0.0404	0.0207	0.0101	0.0046	0.0020
1	0.9288	0.7748	0.5995	0.4362	0.3003	0.1960	0.1211	0.0705	0.0385	0.0195
2	0.9916	0.9470	0.8591	0.7382	0.6007	0.4628	0.3373	0.2318	0.1495	0.0898
3	0.9994	0.9917	0.9661	0.9144	0.8343	0.7297	0.6089	0.4826	0.3614	0.2539
4	1.0000	0.9991	0.9944	0.9804	0.9511	0.9012	0.8283	0.7334	0.6214	0.5000
5	1.0000	0.9999	0.9994	0.9969	0.9900	0.9747	0.9464	0.9006	0.8342	0.7461
6	1.0000	1.0000	1.0000	0.9997	0.9987	0.9957	0.9888	0.9750	0.9502	0.9102
7	1.0000	1.0000	1.0000	1.0000	0.9999	0.9996	0.9986	0.9962	0.9909	0.9805
8	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9992	0.9980
$n = 10, x = 0$	0.5987	0.3487	0.1969	0.1074	0.0563	0.0282	0.0135	0.0060	0.0025	0.0010
1	0.9139	0.7361	0.5443	0.3758	0.2440	0.1493	0.0860	0.0464	0.0233	0.0107
2	0.9885	0.9298	0.8202	0.6778	0.5256	0.3828	0.2616	0.1673	0.0996	0.0547
3	0.9990	0.9872	0.9500	0.8791	0.7759	0.6496	0.5138	0.3823	0.2660	0.1719
4	0.9999	0.9984	0.9901	0.9672	0.9219	0.8497	0.7515	0.6331	0.5044	0.3770
5	1.0000	0.9999	0.9986	0.9936	0.9803	0.9527	0.9051	0.8338	0.7384	0.6230
6	1.0000	1.0000	0.9999	0.9991	0.9965	0.9894	0.9740	0.9452	0.8980	0.8281
7	1.0000	1.0000	1.0000	0.9999	0.9996	0.9984	0.9952	0.9877	0.9726	0.9453
8	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9995	0.9983	0.9955	0.9893
9	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9990

$p =$	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50
$n = 12, x = 0$	0.5404	0.2824	0.1422	0.0687	0.0317	0.0138	0.0057	0.0022	0.0008	0.0002
1	0.8816	0.6590	0.4435	0.2749	0.1584	0.0850	0.0424	0.0196	0.0083	0.0032
2	0.9804	0.8891	0.7358	0.5583	0.3907	0.2528	0.1513	0.0834	0.0421	0.0193
3	0.9978	0.9744	0.9078	0.7946	0.6488	0.4925	0.3467	0.2253	0.1345	0.0730
4	0.9998	0.9957	0.9761	0.9274	0.8424	0.7237	0.5833	0.4382	0.3044	0.1938
5	1.0000	0.9995	0.9954	0.9806	0.9456	0.8822	0.7873	0.6652	0.5269	0.3872
6	1.0000	0.9999	0.9993	0.9961	0.9857	0.9614	0.9154	0.8418	0.7393	0.6128
7	1.0000	1.0000	0.9999	0.9994	0.9972	0.9905	0.9745	0.9427	0.8883	0.8062
8	1.0000	1.0000	1.0000	0.9999	0.9996	0.9983	0.9944	0.9847	0.9644	0.9270
9	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9992	0.9972	0.9921	0.9807
10	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9989	0.9968
11	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998
$n = 15, x = 0$	0.4633	0.2059	0.0874	0.0352	0.0134	0.0047	0.0016	0.0005	0.0001	0.0000
1	0.8290	0.5490	0.3186	0.1671	0.0802	0.0353	0.0142	0.0052	0.0017	0.0005
2	0.9638	0.8159	0.6042	0.3980	0.2361	0.1268	0.0617	0.0271	0.0107	0.0037
3	0.9945	0.9444	0.8227	0.6482	0.4613	0.2969	0.1727	0.0905	0.0424	0.0176
4	0.9994	0.9873	0.9383	0.8358	0.6865	0.5155	0.3519	0.2173	0.1204	0.0592
5	0.9999	0.9978	0.9832	0.9389	0.8516	0.7216	0.5643	0.4032	0.2608	0.1509
6	1.0000	0.9997	0.9964	0.9819	0.9434	0.8689	0.7548	0.6098	0.4522	0.3036
7	1.0000	1.0000	0.9994	0.9958	0.9827	0.9500	0.8868	0.7869	0.6535	0.5000
8	1.0000	1.0000	0.9999	0.9992	0.9958	0.9848	0.9578	0.9050	0.8182	0.6964
9	1.0000	1.0000	1.0000	0.9999	0.9992	0.9963	0.9876	0.9662	0.9231	0.8491
10	1.0000	1.0000	1.0000	1.0000	0.9999	0.9993	0.9972	0.9907	0.9745	0.9408
11	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9995	0.9981	0.9937	0.9824
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9989	0.9963
13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9995
14	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
$n = 20, x = 0$	0.3585	0.1216	0.0388	0.0115	0.0032	0.0008	0.0002	0.0000	0.0000	0.0000
1	0.7358	0.3917	0.1756	0.0692	0.0243	0.0076	0.0021	0.0005	0.0001	0.0000
2	0.9245	0.6769	0.4049	0.2061	0.0913	0.0355	0.0121	0.0036	0.0009	0.0002
3	0.9841	0.8670	0.6477	0.4114	0.2252	0.1071	0.0444	0.0160	0.0049	0.0013
4	0.9974	0.9568	0.8298	0.6296	0.4148	0.2375	0.1182	0.0510	0.0189	0.0059
5	0.9997	0.9887	0.9327	0.8042	0.6172	0.4164	0.2454	0.1256	0.0553	0.0207
6	1.0000	0.9976	0.9781	0.9133	0.7858	0.6080	0.4166	0.2500	0.1299	0.0577
7	1.0000	0.9996	0.9941	0.9679	0.8982	0.7723	0.6010	0.4159	0.2520	0.1316
8	1.0000	0.9999	0.9987	0.9900	0.9591	0.8867	0.7624	0.5956	0.4143	0.2517
9	1.0000	1.0000	0.9998	0.9974	0.9861	0.9520	0.8782	0.7553	0.5914	0.4119
10	1.0000	1.0000	1.0000	0.9994	0.9961	0.9829	0.9468	0.8725	0.7507	0.5881
11	1.0000	1.0000	1.0000	0.9999	0.9991	0.9949	0.9804	0.9435	0.8692	0.7483
12	1.0000	1.0000	1.0000	1.0000	0.9998	0.9987	0.9940	0.9790	0.9420	0.8684
13	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9985	0.9935	0.9786	0.9423
14	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9984	0.9936	0.9793
15	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9985	0.9941
16	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9987
17	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998
18	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

$p =$	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50
$n = 25, x = 0$	0.2774	0.0718	0.0172	0.0038	0.0008	0.0001	0.0000	0.0000	0.0000	0.0000
1	0.6424	0.2712	0.0931	0.0274	0.0070	0.0016	0.0003	0.0001	0.0000	0.0000
2	0.8729	0.5371	0.2537	0.0982	0.0321	0.0090	0.0021	0.0004	0.0001	0.0000
3	0.9659	0.7636	0.4711	0.2340	0.0962	0.0332	0.0097	0.0024	0.0005	0.0001
4	0.9928	0.9020	0.6821	0.4207	0.2137	0.0905	0.0320	0.0095	0.0023	0.0005
5	0.9988	0.9666	0.8385	0.6167	0.3783	0.1935	0.0826	0.0294	0.0086	0.0020
6	0.9998	0.9905	0.9305	0.7800	0.5611	0.3407	0.1734	0.0736	0.0258	0.0073
7	1.0000	0.9977	0.9745	0.8909	0.7265	0.5118	0.3061	0.1536	0.0639	0.0216
8	1.0000	0.9995	0.9920	0.9532	0.8506	0.6769	0.4668	0.2735	0.1340	0.0539
9	1.0000	0.9999	0.9979	0.9827	0.9287	0.8106	0.6303	0.4246	0.2424	0.1148
10	1.0000	1.0000	0.9995	0.9944	0.9703	0.9022	0.7712	0.5858	0.3843	0.2122
11	1.0000	1.0000	0.9999	0.9985	0.9893	0.9558	0.8746	0.7323	0.5426	0.3450
12	1.0000	1.0000	1.0000	0.9996	0.9966	0.9825	0.9396	0.8462	0.6937	0.5000
13	1.0000	1.0000	1.0000	0.9999	0.9991	0.9940	0.9745	0.9222	0.8173	0.6550
14	1.0000	1.0000	1.0000	1.0000	0.9998	0.9982	0.9907	0.9656	0.9040	0.7878
15	1.0000	1.0000	1.0000	1.0000	1.0000	0.9995	0.9971	0.9868	0.9560	0.8852
16	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9992	0.9957	0.9826	0.9461
17	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9988	0.9942	0.9784
18	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9984	0.9927
19	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9996	0.9980
20	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9995
21	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999
22	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
$n = 30, x = 0$	0.2146	0.0424	0.0076	0.0012	0.0002	0.0000	0.0000	0.0000	0.0000	0.0000
1	0.5535	0.1837	0.0480	0.0105	0.0020	0.0003	0.0000	0.0000	0.0000	0.0000
2	0.8122	0.4114	0.1514	0.0442	0.0106	0.0021	0.0003	0.0000	0.0000	0.0000
3	0.9392	0.6474	0.3217	0.1227	0.0374	0.0093	0.0019	0.0003	0.0000	0.0000
4	0.9844	0.8245	0.5245	0.2552	0.0979	0.0302	0.0075	0.0015	0.0002	0.0000
5	0.9967	0.9268	0.7106	0.4275	0.2026	0.0766	0.0233	0.0057	0.0011	0.0002
6	0.9994	0.9742	0.8474	0.6070	0.3481	0.1595	0.0586	0.0172	0.0040	0.0007
7	0.9999	0.9922	0.9302	0.7608	0.5143	0.2814	0.1238	0.0435	0.0121	0.0026
8	1.0000	0.9980	0.9722	0.8713	0.6736	0.4315	0.2247	0.0940	0.0312	0.0081
9	1.0000	0.9995	0.9903	0.9389	0.8034	0.5888	0.3575	0.1763	0.0694	0.0214
10	1.0000	0.9999	0.9971	0.9744	0.8943	0.7304	0.5078	0.2915	0.1350	0.0494
11	1.0000	1.0000	0.9992	0.9905	0.9493	0.8407	0.6548	0.4311	0.2327	0.1002
12	1.0000	1.0000	0.9998	0.9969	0.9784	0.9155	0.7802	0.5785	0.3592	0.1808
13	1.0000	1.0000	1.0000	0.9991	0.9918	0.9599	0.8737	0.7145	0.5025	0.2923
14	1.0000	1.0000	1.0000	0.9998	0.9973	0.9831	0.9348	0.8246	0.6448	0.4278
15	1.0000	1.0000	1.0000	0.9999	0.9992	0.9936	0.9699	0.9029	0.7691	0.5722
16	1.0000	1.0000	1.0000	1.0000	0.9998	0.9979	0.9876	0.9519	0.8644	0.7077
17	1.0000	1.0000	1.0000	1.0000	0.9999	0.9994	0.9955	0.9788	0.9286	0.8192
18	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9986	0.9917	0.9666	0.8998
19	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9996	0.9971	0.9862	0.9506
20	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9991	0.9950	0.9786
21	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9984	0.9919
22	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9996	0.9974
23	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9993
24	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998
25	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

$p =$	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50
$n = 40, x = 0$	0.1285	0.0148	0.0015	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	0.3991	0.0805	0.0121	0.0015	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000
2	0.6767	0.2228	0.0486	0.0079	0.0010	0.0001	0.0000	0.0000	0.0000	0.0000
3	0.8619	0.4231	0.1302	0.0285	0.0047	0.0006	0.0001	0.0000	0.0000	0.0000
4	0.9520	0.6290	0.2633	0.0759	0.0160	0.0026	0.0003	0.0000	0.0000	0.0000
5	0.9861	0.7937	0.4325	0.1613	0.0433	0.0086	0.0013	0.0001	0.0000	0.0000
6	0.9966	0.9005	0.6067	0.2859	0.0962	0.0238	0.0044	0.0006	0.0001	0.0000
7	0.9993	0.9581	0.7559	0.4371	0.1820	0.0553	0.0124	0.0021	0.0002	0.0000
8	0.9999	0.9845	0.8646	0.5931	0.2998	0.1110	0.0303	0.0061	0.0009	0.0001
9	1.0000	0.9949	0.9328	0.7318	0.4395	0.1959	0.0644	0.0156	0.0027	0.0003
10	1.0000	0.9985	0.9701	0.8392	0.5839	0.3087	0.1215	0.0352	0.0074	0.0011
11	1.0000	0.9996	0.9880	0.9125	0.7151	0.4406	0.2053	0.0709	0.0179	0.0032
12	1.0000	0.9999	0.9957	0.9568	0.8209	0.5772	0.3143	0.1285	0.0386	0.0083
13	1.0000	1.0000	0.9986	0.9806	0.8968	0.7032	0.4408	0.2112	0.0751	0.0192
14	1.0000	1.0000	0.9996	0.9921	0.9456	0.8074	0.5721	0.3174	0.1326	0.0403
15	1.0000	1.0000	0.9999	0.9971	0.9738	0.8849	0.6946	0.4402	0.2142	0.0769
16	1.0000	1.0000	1.0000	0.9990	0.9884	0.9367	0.7978	0.5681	0.3185	0.1341
17	1.0000	1.0000	1.0000	0.9997	0.9953	0.9680	0.8761	0.6885	0.4391	0.2148
18	1.0000	1.0000	1.0000	0.9999	0.9983	0.9852	0.9301	0.7911	0.5651	0.3179
19	1.0000	1.0000	1.0000	1.0000	0.9994	0.9937	0.9637	0.8702	0.6844	0.4373
20	1.0000	1.0000	1.0000	1.0000	0.9998	0.9976	0.9827	0.9256	0.7870	0.5627
21	1.0000	1.0000	1.0000	1.0000	1.0000	0.9991	0.9925	0.9608	0.8669	0.6821
22	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9970	0.9811	0.9233	0.7852
23	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9989	0.9917	0.9595	0.8659
24	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9996	0.9966	0.9804	0.9231
25	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9988	0.9914	0.9597
26	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9996	0.9966	0.9808
27	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9988	0.9917
28	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9996	0.9968
29	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9989
30	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997
31	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999
32	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

$p =$	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50
$n = 50, x = 0$	0.0769	0.0052	0.0003	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	0.2794	0.0338	0.0029	0.0002	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2	0.5405	0.1117	0.0142	0.0013	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000
3	0.7604	0.2503	0.0460	0.0057	0.0005	0.0000	0.0000	0.0000	0.0000	0.0000
4	0.8964	0.4312	0.1121	0.0185	0.0021	0.0002	0.0000	0.0000	0.0000	0.0000
5	0.9622	0.6161	0.2194	0.0480	0.0070	0.0007	0.0001	0.0000	0.0000	0.0000
6	0.9882	0.7702	0.3613	0.1034	0.0194	0.0025	0.0002	0.0000	0.0000	0.0000
7	0.9968	0.8779	0.5188	0.1904	0.0453	0.0073	0.0008	0.0001	0.0000	0.0000
8	0.9992	0.9421	0.6681	0.3073	0.0916	0.0183	0.0025	0.0002	0.0000	0.0000
9	0.9998	0.9755	0.7911	0.4437	0.1637	0.0402	0.0067	0.0008	0.0001	0.0000
10	1.0000	0.9906	0.8801	0.5836	0.2622	0.0789	0.0160	0.0022	0.0002	0.0000
11	1.0000	0.9968	0.9372	0.7107	0.3816	0.1390	0.0342	0.0057	0.0006	0.0000
12	1.0000	0.9990	0.9699	0.8139	0.5110	0.2229	0.0661	0.0133	0.0018	0.0002
13	1.0000	0.9997	0.9868	0.8894	0.6370	0.3279	0.1163	0.0280	0.0045	0.0005
14	1.0000	0.9999	0.9947	0.9393	0.7481	0.4468	0.1878	0.0540	0.0104	0.0013
15	1.0000	1.0000	0.9981	0.9692	0.8369	0.5692	0.2801	0.0955	0.0220	0.0033
16	1.0000	1.0000	0.9993	0.9856	0.9017	0.6839	0.3889	0.1561	0.0427	0.0077
17	1.0000	1.0000	0.9998	0.9937	0.9449	0.7822	0.5060	0.2369	0.0765	0.0164
18	1.0000	1.0000	0.9999	0.9975	0.9713	0.8594	0.6216	0.3356	0.1273	0.0325
19	1.0000	1.0000	1.0000	0.9991	0.9861	0.9152	0.7264	0.4465	0.1974	0.0595
20	1.0000	1.0000	1.0000	0.9997	0.9937	0.9522	0.8139	0.5610	0.2862	0.1013
21	1.0000	1.0000	1.0000	0.9999	0.9974	0.9749	0.8813	0.6701	0.3900	0.1611
22	1.0000	1.0000	1.0000	1.0000	0.9990	0.9877	0.9290	0.7660	0.5019	0.2399
23	1.0000	1.0000	1.0000	1.0000	0.9996	0.9944	0.9604	0.8438	0.6134	0.3359
24	1.0000	1.0000	1.0000	1.0000	0.9999	0.9976	0.9793	0.9022	0.7160	0.4439
25	1.0000	1.0000	1.0000	1.0000	1.0000	0.9991	0.9900	0.9427	0.8034	0.5561
26	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9955	0.9686	0.8721	0.6641
27	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9981	0.9840	0.9220	0.7601
28	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9993	0.9924	0.9556	0.8389
29	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9966	0.9765	0.8987
30	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9986	0.9884	0.9405
31	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9995	0.9947	0.9675
32	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9978	0.9836
33	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9991	0.9923
34	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9967
35	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9987
36	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9995
37	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998
38	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

## POISSON CUMULATIVE DISTRIBUTION FUNCTION

The tabulated value is  $P(X \leq x)$ , where  $X$  has a Poisson distribution with parameter  $\lambda$ .

$\lambda =$	0.5	1.0	1.5	2.0	2.5	3.0	3.5	4.0	4.5	5.0
$x = 0$	0.6065	0.3679	0.2231	0.1353	0.0821	0.0498	0.0302	0.0183	0.0111	0.0067
1	0.9098	0.7358	0.5578	0.4060	0.2873	0.1991	0.1359	0.0916	0.0611	0.0404
2	0.9856	0.9197	0.8088	0.6767	0.5438	0.4232	0.3208	0.2381	0.1736	0.1247
3	0.9982	0.9810	0.9344	0.8571	0.7576	0.6472	0.5366	0.4335	0.3423	0.2650
4	0.9998	0.9963	0.9814	0.9473	0.8912	0.8153	0.7254	0.6288	0.5321	0.4405
5	1.0000	0.9994	0.9955	0.9834	0.9580	0.9161	0.8576	0.7851	0.7029	0.6160
6	1.0000	0.9999	0.9991	0.9955	0.9858	0.9665	0.9347	0.8893	0.8311	0.7622
7	1.0000	1.0000	0.9998	0.9989	0.9958	0.9881	0.9733	0.9489	0.9134	0.8666
8	1.0000	1.0000	1.0000	0.9998	0.9989	0.9962	0.9901	0.9786	0.9597	0.9319
9	1.0000	1.0000	1.0000	1.0000	0.9997	0.9989	0.9967	0.9919	0.9829	0.9682
10	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9990	0.9972	0.9933	0.9863
11	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9991	0.9976	0.9945
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9992	0.9980
13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9993
14	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998
15	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999
16	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
17	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
18	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
19	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
$\lambda =$	5.5	6.0	6.5	7.0	7.5	8.0	8.5	9.0	9.5	10.0
$x = 0$	0.0041	0.0025	0.0015	0.0009	0.0006	0.0003	0.0002	0.0001	0.0001	0.0000
1	0.0266	0.0174	0.0113	0.0073	0.0047	0.0030	0.0019	0.0012	0.0008	0.0005
2	0.0884	0.0620	0.0430	0.0296	0.0203	0.0138	0.0093	0.0062	0.0042	0.0028
3	0.2017	0.1512	0.1118	0.0818	0.0591	0.0424	0.0301	0.0212	0.0149	0.0103
4	0.3575	0.2851	0.2237	0.1730	0.1321	0.0996	0.0744	0.0550	0.0403	0.0293
5	0.5289	0.4457	0.3690	0.3007	0.2414	0.1912	0.1496	0.1157	0.0885	0.0671
6	0.6860	0.6063	0.5265	0.4497	0.3782	0.3134	0.2562	0.2068	0.1649	0.1301
7	0.8095	0.7440	0.6728	0.5987	0.5246	0.4530	0.3856	0.3239	0.2687	0.2202
8	0.8944	0.8472	0.7916	0.7291	0.6620	0.5925	0.5231	0.4557	0.3918	0.3328
9	0.9462	0.9161	0.8774	0.8305	0.7764	0.7166	0.6530	0.5874	0.5218	0.4579
10	0.9747	0.9574	0.9332	0.9015	0.8622	0.8159	0.7634	0.7060	0.6453	0.5830
11	0.9890	0.9799	0.9661	0.9467	0.9208	0.8881	0.8487	0.8030	0.7520	0.6968
12	0.9955	0.9912	0.9840	0.9730	0.9573	0.9362	0.9091	0.8758	0.8364	0.7916
13	0.9983	0.9964	0.9929	0.9872	0.9784	0.9658	0.9486	0.9261	0.8981	0.8645
14	0.9994	0.9986	0.9970	0.9943	0.9897	0.9827	0.9726	0.9585	0.9400	0.9165
15	0.9998	0.9995	0.9988	0.9976	0.9954	0.9918	0.9862	0.9780	0.9665	0.9513
16	0.9999	0.9998	0.9996	0.9990	0.9980	0.9963	0.9934	0.9889	0.9823	0.9730
17	1.0000	0.9999	0.9998	0.9996	0.9992	0.9984	0.9970	0.9947	0.9911	0.9857
18	1.0000	1.0000	0.9999	0.9999	0.9997	0.9993	0.9987	0.9976	0.9957	0.9928
19	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9995	0.9989	0.9980	0.9965
20	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9996	0.9991	0.9984
21	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9996	0.9993
22	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9997

## Statistics S3

Candidates sitting S3 may also require those formulae listed under Statistics S1 and S2.

### *Expectation algebra*

For independent random variables  $X$  and  $Y$

$$E(XY) = E(X)E(Y), \quad \text{Var}(aX \pm bY) = a^2 \text{Var}(X) + b^2 \text{Var}(Y)$$

### *Sampling distributions*

For a random sample  $X_1, X_2, \dots, X_n$  of  $n$  independent observations from a distribution having mean  $\mu$  and variance  $\sigma^2$

$$\bar{X} \text{ is an unbiased estimator of } \mu, \text{ with } \text{Var}(\bar{X}) = \frac{\sigma^2}{n}$$

$$S^2 \text{ is an unbiased estimator of } \sigma^2, \text{ where } S^2 = \frac{\Sigma(X_i - \bar{X})^2}{n-1}$$

For a random sample of  $n$  observations from  $N(\mu, \sigma^2)$

$$\frac{\bar{X} - \mu}{\sigma / \sqrt{n}} \sim N(0, 1)$$

For a random sample of  $n_x$  observations from  $N(\mu_x, \sigma_x^2)$  and, independently, a random sample of  $n_y$  observations from  $N(\mu_y, \sigma_y^2)$

$$\frac{(\bar{X} - \bar{Y}) - (\mu_x - \mu_y)}{\sqrt{\frac{\sigma_x^2}{n_x} + \frac{\sigma_y^2}{n_y}}} \sim N(0, 1)$$

### *Correlation and regression*

Spearman's rank correlation coefficient is  $r_s = 1 - \frac{6\Sigma d^2}{n(n^2 - 1)}$

### *Non-parametric tests*

Goodness-of-fit test and contingency tables:  $\sum \frac{(O_i - E_i)^2}{E_i} \sim \chi^2_v$

## PERCENTAGE POINTS OF THE $\chi^2$ DISTRIBUTION

The values in the table are those which a random variable with the  $\chi^2$  distribution on  $\nu$  degrees of freedom exceeds with the probability shown.

$\nu$	0.995	0.990	0.975	0.950	0.900	0.100	0.050	0.025	0.010	0.005
1	0.000	0.000	0.001	0.004	0.016	2.705	3.841	5.024	6.635	7.879
2	0.010	0.020	0.051	0.103	0.211	4.605	5.991	7.378	9.210	10.597
3	0.072	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.345	12.838
4	0.207	0.297	0.484	0.711	1.064	7.779	9.488	11.143	13.277	14.860
5	0.412	0.554	0.831	1.145	1.610	9.236	11.070	12.832	15.086	16.750
6	0.676	0.872	1.237	1.635	2.204	10.645	12.592	14.449	16.812	18.548
7	0.989	1.239	1.690	2.167	2.833	12.017	14.067	16.013	18.475	20.278
8	1.344	1.646	2.180	2.733	3.490	13.362	15.507	17.535	20.090	21.955
9	1.735	2.088	2.700	3.325	4.168	14.684	16.919	19.023	21.666	23.589
10	2.156	2.558	3.247	3.940	4.865	15.987	18.307	20.483	23.209	25.188
11	2.603	3.053	3.816	4.575	5.580	17.275	19.675	21.920	24.725	26.757
12	3.074	3.571	4.404	5.226	6.304	18.549	21.026	23.337	26.217	28.300
13	3.565	4.107	5.009	5.892	7.042	19.812	22.362	24.736	27.688	29.819
14	4.075	4.660	5.629	6.571	7.790	21.064	23.685	26.119	29.141	31.319
15	4.601	5.229	6.262	7.261	8.547	22.307	24.996	27.488	30.578	32.801
16	5.142	5.812	6.908	7.962	9.312	23.542	26.296	28.845	32.000	34.267
17	5.697	6.408	7.564	8.672	10.085	24.769	27.587	30.191	33.409	35.718
18	6.265	7.015	8.231	9.390	10.865	25.989	28.869	31.526	34.805	37.156
19	6.844	7.633	8.907	10.117	11.651	27.204	30.144	32.852	36.191	38.582
20	7.434	8.260	9.591	10.851	12.443	28.412	31.410	34.170	37.566	39.997
21	8.034	8.897	10.283	11.591	13.240	29.615	32.671	35.479	38.932	41.401
22	8.643	9.542	10.982	12.338	14.042	30.813	33.924	36.781	40.289	42.796
23	9.260	10.196	11.689	13.091	14.848	32.007	35.172	38.076	41.638	44.181
24	9.886	10.856	12.401	13.848	15.659	33.196	36.415	39.364	42.980	45.558
25	10.520	11.524	13.120	14.611	16.473	34.382	37.652	40.646	44.314	46.928
26	11.160	12.198	13.844	15.379	17.292	35.563	38.885	41.923	45.642	48.290
27	11.808	12.879	14.573	16.151	18.114	36.741	40.113	43.194	46.963	49.645
28	12.461	13.565	15.308	16.928	18.939	37.916	41.337	44.461	48.278	50.993
29	13.121	14.256	16.047	17.708	19.768	39.088	42.557	45.722	49.588	52.336
30	13.787	14.953	16.791	18.493	20.599	40.256	43.773	46.979	50.892	53.672



## CRITICAL VALUES FOR CORRELATION COEFFICIENTS

These tables concern tests of the hypothesis that a population correlation coefficient  $\rho$  is 0. The values in the tables are the minimum values which need to be reached by a sample correlation coefficient in order to be significant at the level shown, on a one-tailed test.

Product Moment Coefficient					Sample Level	Spearman's Coefficient		
0.10	0.05	Level 0.025	0.01	0.005		0.05	Level 0.025	0.01
0.8000	0.9000	0.9500	0.9800	0.9900	4	1.0000	-	-
0.6870	0.8054	0.8783	0.9343	0.9587	5	0.9000	1.0000	1.0000
0.6084	0.7293	0.8114	0.8822	0.9172	6	0.8286	0.8857	0.9429
0.5509	0.6694	0.7545	0.8329	0.8745	7	0.7143	0.7857	0.8929
0.5067	0.6215	0.7067	0.7887	0.8343	8	0.6429	0.7381	0.8333
0.4716	0.5822	0.6664	0.7498	0.7977	9	0.6000	0.7000	0.7833
0.4428	0.5494	0.6319	0.7155	0.7646	10	0.5636	0.6485	0.7455
0.4187	0.5214	0.6021	0.6851	0.7348	11	0.5364	0.6182	0.7091
0.3981	0.4973	0.5760	0.6581	0.7079	12	0.5035	0.5874	0.6783
0.3802	0.4762	0.5529	0.6339	0.6835	13	0.4835	0.5604	0.6484
0.3646	0.4575	0.5324	0.6120	0.6614	14	0.4637	0.5385	0.6264
0.3507	0.4409	0.5140	0.5923	0.6411	15	0.4464	0.5214	0.6036
0.3383	0.4259	0.4973	0.5742	0.6226	16	0.4294	0.5029	0.5824
0.3271	0.4124	0.4821	0.5577	0.6055	17	0.4142	0.4877	0.5662
0.3170	0.4000	0.4683	0.5425	0.5897	18	0.4014	0.4716	0.5501
0.3077	0.3887	0.4555	0.5285	0.5751	19	0.3912	0.4596	0.5351
0.2992	0.3783	0.4438	0.5155	0.5614	20	0.3805	0.4466	0.5218
0.2914	0.3687	0.4329	0.5034	0.5487	21	0.3701	0.4364	0.5091
0.2841	0.3598	0.4227	0.4921	0.5368	22	0.3608	0.4252	0.4975
0.2774	0.3515	0.4133	0.4815	0.5256	23	0.3528	0.4160	0.4862
0.2711	0.3438	0.4044	0.4716	0.5151	24	0.3443	0.4070	0.4757
0.2653	0.3365	0.3961	0.4622	0.5052	25	0.3369	0.3977	0.4662
0.2598	0.3297	0.3882	0.4534	0.4958	26	0.3306	0.3901	0.4571
0.2546	0.3233	0.3809	0.4451	0.4869	27	0.3242	0.3828	0.4487
0.2497	0.3172	0.3739	0.4372	0.4785	28	0.3180	0.3755	0.4401
0.2451	0.3115	0.3673	0.4297	0.4705	29	0.3118	0.3685	0.4325
0.2407	0.3061	0.3610	0.4226	0.4629	30	0.3063	0.3624	0.4251
0.2070	0.2638	0.3120	0.3665	0.4026	40	0.2640	0.3128	0.3681
0.1843	0.2353	0.2787	0.3281	0.3610	50	0.2353	0.2791	0.3293
0.1678	0.2144	0.2542	0.2997	0.3301	60	0.2144	0.2545	0.3005
0.1550	0.1982	0.2352	0.2776	0.3060	70	0.1982	0.2354	0.2782
0.1448	0.1852	0.2199	0.2597	0.2864	80	0.1852	0.2201	0.2602
0.1364	0.1745	0.2072	0.2449	0.2702	90	0.1745	0.2074	0.2453
0.1292	0.1654	0.1966	0.2324	0.2565	100	0.1654	0.1967	0.2327

## RANDOM NUMBERS

86 13	84 10	07 30	39 05	97 96	88 07	37 26	04 89	13 48	19 20
60 78	48 12	99 47	09 46	91 33	17 21	03 94	79 00	08 50	40 16
78 48	06 37	82 26	01 06	64 65	94 41	17 26	74 66	61 93	24 97
80 56	90 79	66 94	18 40	97 79	93 20	41 51	25 04	20 71	76 04
99 09	39 25	66 31	70 56	30 15	52 17	87 55	31 11	10 68	98 23
56 32	32 72	91 65	97 36	56 61	12 79	95 17	57 16	53 58	96 36
66 02	49 93	97 44	99 15	56 86	80 57	11 78	40 23	58 40	86 14
31 77	53 94	05 93	56 14	71 23	60 46	05 33	23 72	93 10	81 23
98 79	72 43	14 76	54 77	66 29	84 09	88 56	75 86	41 67	04 42
50 97	92 15	10 01	57 01	87 33	73 17	70 18	40 21	24 20	66 62
90 51	94 50	12 48	88 95	09 34	09 30	22 27	25 56	40 76	01 59
31 99	52 24	13 43	27 88	11 39	41 65	00 84	13 06	31 79	74 97
22 96	23 34	46 12	67 11	48 06	99 24	14 83	78 37	65 73	39 47
06 84	55 41	27 06	74 59	14 29	20 14	45 75	31 16	05 41	22 96
08 64	89 30	25 25	71 35	33 31	04 56	12 67	03 74	07 16	49 32
86 87	62 43	15 11	76 49	79 13	78 80	93 89	09 57	07 14	40 74
94 44	97 13	77 04	35 02	12 76	60 91	93 40	81 06	85 85	72 84
63 25	55 14	66 47	99 90	02 90	83 43	16 01	19 69	11 78	87 16
11 22	83 98	15 21	18 57	53 42	91 91	26 52	89 13	86 00	47 61
01 70	10 83	94 71	13 67	11 12	36 54	53 32	90 43	79 01	95 15

## Statistics S4

Candidates sitting S4 may also require those formulae listed under Statistics S1, S2 and S3.

### *Sampling distributions*

For a random sample of  $n$  observations from  $N(\mu, \sigma^2)$

$$\frac{(n-1)S^2}{\sigma^2} \sim \chi_{n-1}^2$$

$$\frac{\bar{X} - \mu}{S/\sqrt{n}} \sim t_{n-1} \quad (\text{also valid in matched-pairs situations})$$

For a random sample of  $n_x$  observations from  $N(\mu_x, \sigma_x^2)$  and, independently, a random sample of  $n_y$  observations from  $N(\mu_y, \sigma_y^2)$

$$\frac{S_x^2 / \sigma_x^2}{S_y^2 / \sigma_y^2} \sim F_{n_x-1, n_y-1}$$

If  $\sigma_x^2 = \sigma_y^2 = \sigma^2$  (unknown) then

$$\frac{(\bar{X} - \bar{Y}) - (\mu_x - \mu_y)}{\sqrt{S_p^2 \left( \frac{1}{n_x} + \frac{1}{n_y} \right)}} \sim t_{n_x+n_y-2} \quad \text{where} \quad S_p^2 = \frac{(n_x - 1)S_x^2 + (n_y - 1)S_y^2}{n_x + n_y - 2}$$

## PERCENTAGE POINTS OF STUDENT'S $t$ DISTRIBUTION

The values in the table are those which a random variable with Student's  $t$  distribution on  $\nu$  degrees of freedom exceeds with the probability shown.

$\nu$	0.10	0.05	0.025	0.01	0.005
1	3.078	6.314	12.706	31.821	63.657
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.440	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	3.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.350	1.771	2.160	2.650	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.120	2.583	2.921
17	1.333	1.740	2.110	2.567	2.898
18	1.330	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.080	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.060	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
30	1.310	1.697	2.042	2.457	2.750
32	1.309	1.694	2.037	2.449	2.738
34	1.307	1.691	2.032	2.441	2.728
36	1.306	1.688	2.028	2.435	2.719
38	1.304	1.686	2.024	2.429	2.712
40	1.303	1.684	2.021	2.423	2.704
45	1.301	1.679	2.014	2.412	2.690
50	1.299	1.676	2.009	2.403	2.678
55	1.297	1.673	2.004	2.396	2.668
60	1.296	1.671	2.000	2.390	2.660
70	1.294	1.667	1.994	2.381	2.648
80	1.292	1.664	1.990	2.374	2.639
90	1.291	1.662	1.987	2.369	2.632
100	1.290	1.660	1.984	2.364	2.626
110	1.289	1.659	1.982	2.361	2.621
120	1.289	1.658	1.980	2.358	2.617

## PERCENTAGE POINTS OF THE $F$ DISTRIBUTION

The values in the table are those which a random variable with the  $F$  distribution on  $\nu_1$  and  $\nu_2$  degrees of freedom exceeds with probability 0.05 or 0.01.

Probability	$\nu_2/\nu_1$	1	2	3	4	5	6	8	10	12	24	$\infty$
0.05	1	161.4	199.5	215.7	224.6	230.2	234.0	238.9	241.9	243.9	249.1	254.3
	2	18.51	19.00	19.16	19.25	19.30	19.33	19.37	19.40	19.41	19.46	19.50
	3	10.13	9.55	9.28	9.12	9.01	8.94	8.85	8.79	8.74	8.64	8.53
	4	7.71	6.94	6.59	6.39	6.26	6.16	6.04	5.96	5.91	5.77	5.63
	5	6.61	5.79	5.41	5.19	5.05	4.95	4.82	4.74	4.68	4.53	4.37
	6	5.99	5.14	4.76	4.53	4.39	4.28	4.15	4.06	4.00	3.84	3.67
	7	5.59	4.74	4.35	4.12	3.97	3.87	3.73	3.64	3.57	3.41	3.23
	8	5.32	4.46	4.07	3.84	3.69	3.58	3.44	3.35	3.28	3.12	2.93
	9	5.12	4.26	3.86	3.63	3.48	3.37	3.23	3.14	3.07	2.90	2.71
	10	4.96	4.10	3.71	3.48	3.33	3.22	3.07	2.98	2.91	2.74	2.54
	11	4.84	3.98	3.59	3.36	3.20	3.09	2.95	2.85	2.79	2.61	2.40
	12	4.75	3.89	3.49	3.26	3.11	3.00	2.85	2.75	2.69	2.51	2.30
	14	4.60	3.74	3.34	3.11	2.96	2.85	2.70	2.60	2.53	2.35	2.13
	16	4.49	3.63	3.24	3.01	2.85	2.74	2.59	2.49	2.42	2.24	2.01
	18	4.41	3.55	3.16	2.93	2.77	2.66	2.51	2.41	2.34	2.15	1.92
	20	4.35	3.49	3.10	2.87	2.71	2.60	2.45	2.35	2.28	2.08	1.84
	25	4.24	3.39	2.99	2.76	2.60	2.49	2.34	2.24	2.16	1.96	1.71
	30	4.17	3.32	2.92	2.69	2.53	2.42	2.27	2.16	2.09	1.89	1.62
	40	4.08	3.23	2.84	2.61	2.45	2.34	2.18	2.08	2.00	1.79	1.51
	60	4.00	3.15	2.76	2.53	2.37	2.25	2.10	1.99	1.92	1.70	1.39
120	3.92	3.07	2.68	2.45	2.29	2.18	2.02	1.91	1.83	1.61	1.25	
$\infty$	3.84	3.00	2.60	2.37	2.21	2.10	1.94	1.83	1.75	1.52	1.00	
0.01	1	4052.	5000.	5403.	5625.	5764.	5859.	5982.	6056.	6106.	6235.	6366.
	2	98.50	99.00	99.17	99.25	99.30	99.33	99.37	99.40	99.42	99.46	99.50
	3	34.12	30.82	29.46	28.71	28.24	27.91	27.49	27.23	27.05	26.60	26.13
	4	21.20	18.00	16.69	15.98	15.52	15.21	14.80	14.55	14.37	13.93	13.45
	5	16.26	13.27	12.06	11.39	10.97	10.67	10.29	10.05	9.89	9.47	9.02
	6	13.70	10.90	9.78	9.15	8.75	8.47	8.10	7.87	7.72	7.31	6.88
	7	12.20	9.55	8.45	7.85	7.46	7.19	6.84	6.62	6.47	6.07	5.65
	8	11.30	8.65	7.59	7.01	6.63	6.37	6.03	5.81	5.67	5.28	4.86
	9	10.60	8.02	6.99	6.42	6.06	5.80	5.47	5.26	5.11	4.73	4.31
	10	10.00	7.56	6.55	5.99	5.64	5.39	5.06	4.85	4.71	4.33	3.91
	11	9.65	7.21	6.22	5.67	5.32	5.07	4.74	4.54	4.40	4.02	3.60
	12	9.33	6.93	5.95	5.41	5.06	4.82	4.50	4.30	4.16	3.78	3.36
	14	8.86	6.51	5.56	5.04	4.70	4.46	4.14	3.94	3.80	3.43	3.00
	16	8.53	6.23	5.29	4.77	4.44	4.20	3.89	3.69	3.55	3.18	2.75
	18	8.29	6.01	5.09	4.58	4.25	4.01	3.71	3.51	3.37	3.00	2.57
	20	8.10	5.85	4.94	4.43	4.10	3.87	3.56	3.37	3.23	2.86	2.42
	25	7.77	5.57	4.68	4.18	3.86	3.63	3.32	3.13	2.99	2.62	2.17
	30	7.56	5.39	4.51	4.02	3.70	3.47	3.17	2.98	2.84	2.47	2.01
	40	7.31	5.18	4.31	3.83	3.51	3.29	2.99	2.80	2.66	2.29	1.80
	60	7.08	4.98	4.13	3.65	3.34	3.12	2.82	2.63	2.50	2.12	1.60
120	6.85	4.79	3.95	3.48	3.17	2.96	2.66	2.47	2.34	1.95	1.38	
$\infty$	6.63	4.61	3.78	3.32	3.02	2.80	2.51	2.32	2.18	1.79	1.00	

If an *upper* percentage point of the  $F$  distribution on  $\nu_1$  and  $\nu_2$  degrees of freedom is  $f$ , then the corresponding *lower* percentage point of the  $F$  distribution on  $\nu_2$  and  $\nu_1$  degrees of freedom is  $1/f$ .





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