

V17 - Sampling Distribution Theory - Part 12

- ❑ F Distribution
- ❑ F probability table (table of critical values)
- ❑ How to use it
- ❑ Practice examples

Course: Statistical Testing & Regression
Dr. Renee Clark
Swanson School of Engineering
Industrial Engineering
University of Pittsburgh

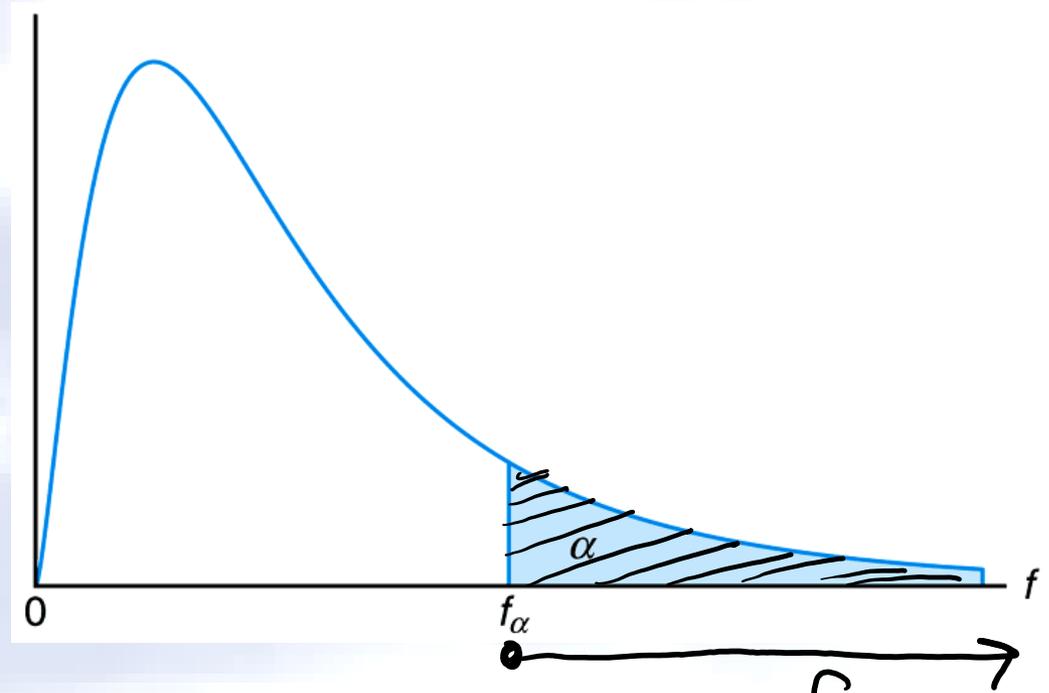


F-distribution

Continuous distribution

Skewed to the Right
Not Symmetric

$[0, +\infty)$



2 parameters: v_1 and v_2
2 different degrees of freedom

Convention: critical value written as: f_α .

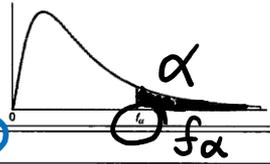
α is area/probability to the Right of f_α .

Order in which specified matters.

$$v_1 = n_1 - 1$$
$$v_2 = n_2 - 1$$



α 's
 $\alpha = .05$ visual legend



α : Area to right

2

Table A.6 Critical Values of the F-Distribution

$f_{0.05}(v_1, v_2)$										
v_2	v_1									
	1	2	3	4	5	6	7	8	9	
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54	
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	

Table A.6 (continued) Critical Values of the F-Distribution

$f_{0.05}(v_1, v_2)$										
v_2	v_1									
	10	12	15	20	24	30	40	60	120	∞
1	241.88	243.91	245.95	248.01	249.05	250.10	251.14	252.20	253.25	254.31
2	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93

values of f

What is f-value with $v_1 = 4$ and $v_2 = 6$ degrees of freedom with area of 0.05 to the right?

$\alpha = .05$

4.53



$\alpha = .01$

(2)

Table A.6 (continued) Critical Values of the F-Distribution

		$f_{0.01}(v_1, v_2)$								
		v_1								
v_2	1	2	3	4	5	6	7	8	9	
1	4052.18	4999.50	5403.35	5624.58	5763.65	5858.99	5928.36	5981.07	6022.47	
2	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.39	
3	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35	
4	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66	
5	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.16	
6	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98	
7	12.25	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	
8	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	
9	10.56	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	
10	10.04	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	
25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22	
26	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.18	
27	7.68	5.49	4.60	4.11	3.78	3.56	3.39	3.26	3.15	
28	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.12	
29	7.60	5.42	4.54	4.04	3.73	3.50	3.33	3.20	3.09	
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	

Table A.6 (continued) Critical Values of the F-Distribution

		$f_{0.01}(v_1, v_2)$								
		v_1								
v_2	10	12	15	20	24	30	40	60	120	∞
1	6055.85	6106.32	6157.28	6208.73	6234.63	6260.65	6286.78	6313.03	6339.39	6365.86
2	99.40	99.42	99.43	99.45	99.46	99.47	99.47	99.48	99.49	99.50
3	27.23	27.05	26.87	26.69	26.60	26.50	26.41	26.32	26.22	26.13
4	14.55	14.37	14.20	14.02	13.93	13.84	13.75	13.65	13.56	13.46
5	10.05	9.89	9.72	9.55	9.47	9.38	9.29	9.20	9.11	9.02



Calculating Additional Critical Values of f

Table A.6: Only gives values for $\alpha = 0.05$ and 0.01

→ $f_{0.05}$ and $f_{0.01}$



Can get values for $f_{0.95}$ and $f_{0.99}$



Thm 8.7

$$f_{1-\alpha}(v_1, v_2) = \frac{1}{f_{\alpha}(v_2, v_1)}$$

\downarrow 0.99 \rightarrow

What is f-value with 11 and 7 degrees of freedom with area of 0.99 to right?

$$f_{0.99}(11, 7) = \frac{1}{f_{0.01}(7, 11)} = \frac{1}{4.89} = 0.204$$



Table A.6 (continued) Critical Values of the F-Distribution

		$f_{0.01}(v_1, v_2)$								
		v_1								
v_2	1	2	3	4	5	6	7	8	9	
1	4052.18	4999.50	5403.35	5624.58	5763.65	5858.99	5928.36	5981.07	6022.47	
2	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.39	
3	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35	
4	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66	
5	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.16	
6	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98	
7	12.25	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	
8	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	
9	10.56	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	
10	10.04	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	



Acknowledgement

This material is based upon work partially supported by the National Science Foundation under Grant# 2335802. Any opinions, findings, and conclusions, or recommendations expressed in this material are those of the author(s) and do not necessarily reflect the views of the National Science Foundation.





You are free

- to **Share** – to copy, distribute, display and perform the work
- to **Remix** – to make derivative works

Under the following conditions

- **Attribution** — You must attribute the work in the manner specified by the author or licensor (but not in any way that suggests that they endorse you or your use of the work).
- **Noncommercial** — You may not use this work for commercial purposes.
- **Share Alike** — If you alter, transform, or build upon work, you may distribute the resulting work only under the same or similar license to this one.





THE END

