

16. STATISTICAL TABLES

The following tables are presented in a format that is compatible with the needs of analytical chemists: the significance level $P = 0.05$ has been used in most cases, and it has been assumed that the number of measurements available is fairly small. Except where stated otherwise, these abbreviated tables have been taken, with permission, from *Elementary Statistics Tables* by Henry R. Neave, published by George Allen & Unwin Ltd. (Tables 1–3, 5–6, and 7–11). The reader requiring statistical data corresponding to significance levels and/or numbers of measurements not covered in the tables is referred to these sources.

Table 1 The t -distribution

| Value of $ t $ for a confidence interval of: Critical value of t for P values of: Number of degrees of freedom | 90% | 95% | 98% | 99% |
|--|------|-------|-------|-------|
| 1 | 6.31 | 12.71 | 31.82 | 63.66 |
| 2 | 2.92 | 4.30 | 6.96 | 9.92 |
| 3 | 2.35 | 3.18 | 4.54 | 5.84 |
| 4 | 2.13 | 2.78 | 3.75 | 4.60 |
| 5 | 2.02 | 2.57 | 3.36 | 4.03 |
| 6 | 1.94 | 2.45 | 3.14 | 3.71 |
| 7 | 1.89 | 2.36 | 3.00 | 3.50 |
| 8 | 1.86 | 2.31 | 2.90 | 3.36 |
| 9 | 1.83 | 2.26 | 2.82 | 3.25 |
| 10 | 1.81 | 2.23 | 2.76 | 3.17 |
| 12 | 1.78 | 2.18 | 2.68 | 3.05 |
| 14 | 1.76 | 2.14 | 2.62 | 2.98 |
| 16 | 1.75 | 2.12 | 2.58 | 2.92 |
| 18 | 1.73 | 2.10 | 2.55 | 2.88 |
| 20 | 1.72 | 2.09 | 2.53 | 2.85 |
| 30 | 1.70 | 2.04 | 2.46 | 2.75 |
| 50 | 1.68 | 2.01 | 2.40 | 2.68 |
| ∞ | 1.64 | 1.96 | 2.33 | 2.58 |

The critical values of $|t|$ are appropriate for a *two*-tailed test. For a *one*-tailed test the value is taken from the column for *twice* the desired P -value, e.g. for a one-tailed test, $P = 0.05$, 5 degrees of freedom, the critical value is read from the $P = 0.10$ column and is equal to 2.02.

Table 2 Critical values of F for a one-tailed test ($P = 0.05$)

| v_1 : | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 12 | 15 | 20 |
|---------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1 | 161.4 | 199.5 | 215.7 | 224.6 | 230.2 | 234.0 | 236.8 | 238.9 | 240.5 | 241.9 | 243.9 | 245.9 | 248.0 |
| 2 | 18.51 | 19.00 | 19.16 | 19.25 | 19.30 | 19.33 | 19.35 | 19.37 | 19.38 | 19.40 | 19.41 | 19.43 | 19.45 |
| 3 | 10.13 | 9.552 | 9.277 | 9.117 | 9.013 | 8.941 | 8.887 | 8.845 | 8.812 | 8.786 | 8.745 | 8.703 | 8.660 |
| 4 | 7.709 | 6.944 | 6.591 | 6.388 | 6.256 | 6.163 | 6.094 | 6.041 | 5.999 | 5.964 | 5.912 | 5.858 | 5.803 |
| 5 | 6.608 | 5.786 | 5.409 | 5.192 | 5.050 | 4.950 | 4.876 | 4.818 | 4.772 | 4.735 | 4.678 | 4.619 | 4.558 |
| 6 | 5.987 | 5.143 | 4.757 | 4.534 | 4.387 | 4.284 | 4.207 | 4.147 | 4.099 | 4.060 | 4.000 | 3.938 | 3.874 |
| 7 | 5.591 | 4.737 | 4.347 | 4.120 | 3.972 | 3.866 | 3.787 | 3.726 | 3.677 | 3.637 | 3.575 | 3.511 | 3.445 |
| 8 | 5.318 | 4.459 | 4.066 | 3.838 | 3.687 | 3.581 | 3.500 | 3.438 | 3.388 | 3.347 | 3.284 | 3.218 | 3.150 |
| 9 | 4.600 | 4.256 | 3.863 | 3.633 | 3.482 | 3.374 | 3.293 | 3.230 | 3.179 | 3.137 | 3.073 | 3.006 | 2.936 |
| 10 | 4.965 | 4.103 | 3.708 | 3.478 | 3.326 | 3.217 | 3.135 | 3.072 | 3.020 | 2.978 | 2.913 | 2.845 | 2.774 |
| 11 | 4.844 | 3.982 | 3.587 | 3.357 | 3.204 | 3.095 | 3.012 | 2.948 | 2.896 | 2.854 | 2.788 | 2.719 | 2.646 |
| 12 | 4.747 | 3.885 | 3.490 | 3.259 | 3.106 | 2.996 | 2.913 | 2.849 | 2.796 | 2.753 | 2.687 | 2.617 | 2.544 |
| 13 | 4.667 | 3.806 | 3.411 | 3.179 | 3.025 | 2.915 | 2.832 | 2.767 | 2.714 | 2.671 | 2.604 | 2.533 | 2.459 |
| 14 | 4.600 | 3.739 | 3.344 | 3.112 | 2.958 | 2.848 | 2.764 | 2.699 | 2.646 | 2.602 | 2.534 | 2.463 | 2.388 |
| 15 | 4.543 | 3.682 | 3.287 | 3.056 | 2.901 | 2.790 | 2.707 | 2.641 | 2.588 | 2.544 | 2.475 | 2.403 | 2.328 |
| 16 | 4.494 | 3.634 | 3.239 | 3.007 | 2.852 | 2.741 | 2.657 | 2.591 | 2.538 | 2.494 | 2.425 | 2.352 | 2.276 |
| 17 | 4.451 | 3.592 | 3.197 | 2.965 | 2.810 | 2.699 | 2.614 | 2.548 | 2.494 | 2.450 | 2.381 | 2.308 | 2.230 |
| 18 | 4.414 | 3.555 | 3.160 | 2.928 | 2.773 | 2.661 | 2.577 | 2.510 | 2.456 | 2.412 | 2.342 | 2.269 | 2.191 |
| 19 | 4.381 | 3.522 | 3.127 | 2.895 | 2.740 | 2.628 | 2.544 | 2.477 | 2.423 | 2.378 | 2.308 | 2.234 | 2.155 |
| 20 | 4.351 | 3.493 | 3.098 | 2.866 | 2.711 | 2.599 | 2.514 | 2.447 | 2.393 | 2.348 | 2.278 | 2.203 | 2.124 |

v_1 = number of degrees of freedom of the numerator and v_2 = number of degrees of freedom of the denominator.

Table 3 Critical values of F for a two-tailed test ($P = 0.05$)

| v_1 : | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 12 | 15 | 20 |
|---------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1 | 647.8 | 799.5 | 864.2 | 899.6 | 921.8 | 937.1 | 948.2 | 956.7 | 963.3 | 968.6 | 976.7 | 984.9 | 993.1 |
| 2 | 38.51 | 39.00 | 39.17 | 39.25 | 39.30 | 39.33 | 39.36 | 39.37 | 39.39 | 39.40 | 39.41 | 39.43 | 39.45 |
| 3 | 17.44 | 16.04 | 15.44 | 15.10 | 14.88 | 14.73 | 14.62 | 14.54 | 14.47 | 14.42 | 14.34 | 14.25 | 14.17 |
| 4 | 12.22 | 10.65 | 9.979 | 9.605 | 9.364 | 9.197 | 9.074 | 8.980 | 8.905 | 8.844 | 8.751 | 8.657 | 8.560 |
| 5 | 10.01 | 8.434 | 7.764 | 7.388 | 7.146 | 6.978 | 6.853 | 6.757 | 6.681 | 6.619 | 6.525 | 6.428 | 6.329 |
| 6 | 8.813 | 7.260 | 6.599 | 6.227 | 5.988 | 5.820 | 5.695 | 5.600 | 5.523 | 5.461 | 5.366 | 5.269 | 5.168 |
| 7 | 8.073 | 6.542 | 5.890 | 5.523 | 5.285 | 5.119 | 4.995 | 4.899 | 4.823 | 4.761 | 4.666 | 4.568 | 4.467 |
| 8 | 7.571 | 6.059 | 5.416 | 5.053 | 4.817 | 4.652 | 4.529 | 4.433 | 4.357 | 4.295 | 4.200 | 4.101 | 3.999 |
| 9 | 7.209 | 5.715 | 5.078 | 4.718 | 4.484 | 4.320 | 4.197 | 4.102 | 4.026 | 3.964 | 3.868 | 3.769 | 3.667 |
| 10 | 6.937 | 5.456 | 4.826 | 4.468 | 4.236 | 4.072 | 3.950 | 3.855 | 3.779 | 3.717 | 3.621 | 3.522 | 3.419 |
| 11 | 6.724 | 5.256 | 4.630 | 4.275 | 4.044 | 3.881 | 3.759 | 3.664 | 3.588 | 3.526 | 3.430 | 3.330 | 3.226 |
| 12 | 6.554 | 5.096 | 4.474 | 4.121 | 3.891 | 3.728 | 3.607 | 3.512 | 3.436 | 3.374 | 3.277 | 3.177 | 3.073 |
| 13 | 6.414 | 4.965 | 4.347 | 3.996 | 3.767 | 3.604 | 3.483 | 3.388 | 3.312 | 3.250 | 3.153 | 3.053 | 2.948 |
| 14 | 6.298 | 4.857 | 4.242 | 3.892 | 3.663 | 3.501 | 3.380 | 3.285 | 3.209 | 3.147 | 3.050 | 2.949 | 2.844 |
| 15 | 6.200 | 4.765 | 4.153 | 3.804 | 3.576 | 3.415 | 3.293 | 3.199 | 3.123 | 3.060 | 2.963 | 2.862 | 2.756 |
| 16 | 6.115 | 4.687 | 4.077 | 3.729 | 3.502 | 3.341 | 3.219 | 3.125 | 3.049 | 2.986 | 2.889 | 2.788 | 2.681 |
| 17 | 6.042 | 4.619 | 4.011 | 3.665 | 3.438 | 3.277 | 3.156 | 3.061 | 2.985 | 2.922 | 2.825 | 2.723 | 2.616 |
| 18 | 5.978 | 4.560 | 3.954 | 3.608 | 3.382 | 3.221 | 3.100 | 3.005 | 2.929 | 2.866 | 2.769 | 2.667 | 2.559 |
| 19 | 5.922 | 4.508 | 3.903 | 3.559 | 3.333 | 3.172 | 3.051 | 2.956 | 2.880 | 2.817 | 2.720 | 2.617 | 2.509 |
| 20 | 5.871 | 4.461 | 3.859 | 3.515 | 3.289 | 3.128 | 3.007 | 2.913 | 2.837 | 2.774 | 2.676 | 2.573 | 2.464 |

v_1 = number of degrees of freedom of the numerator and v_2 = number of degrees of freedom of the denominator.

Table 4 Critical values of Q ($P = 0.05$)

| Sample size | Critical value |
|-------------|----------------|
| 4 | 0.831 |
| 5 | 0.717 |
| 6 | 0.621 |
| 7 | 0.570 |
| 8 | 0.524 |
| 9 | 0.492 |
| 10 | 0.464 |

Taken from E.P. King, *J. Am. Statist. Assoc.*, 1958, **48**, 531, by permission of the American Statistical Association.

Table 5 Critical values of χ^2 ($P = 0.05$)

| Number of degrees of freedom | Critical value |
|------------------------------|----------------|
| 1 | 3.84 |
| 2 | 5.99 |
| 3 | 7.81 |
| 4 | 9.49 |
| 5 | 11.07 |
| 6 | 12.59 |
| 7 | 14.07 |
| 8 | 15.51 |
| 9 | 16.92 |
| 10 | 18.31 |

Table 6 The sign test

| n | $r=0$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|-----|-------|-------|-------|-------|-------|-------|-------|-------|
| 4 | 0.063 | 0.313 | 0.688 | | | | | |
| 5 | 0.031 | 0.188 | 0.500 | | | | | |
| 6 | 0.016 | 0.109 | 0.344 | 0.656 | | | | |
| 7 | 0.008 | 0.063 | 0.227 | 0.500 | | | | |
| 8 | 0.004 | 0.035 | 0.144 | 0.363 | 0.637 | | | |
| 9 | 0.002 | 0.020 | 0.090 | 0.254 | 0.500 | | | |
| 10 | 0.001 | 0.011 | 0.055 | 0.172 | 0.377 | 0.623 | | |
| 11 | 0.001 | 0.006 | 0.033 | 0.113 | 0.274 | 0.500 | | |
| 12 | 0.000 | 0.003 | 0.019 | 0.073 | 0.194 | 0.387 | 0.613 | |
| 13 | 0.000 | 0.002 | 0.011 | 0.046 | 0.133 | 0.290 | 0.500 | |
| 14 | 0.000 | 0.001 | 0.006 | 0.029 | 0.090 | 0.212 | 0.395 | 0.605 |
| 15 | 0.000 | 0.000 | 0.004 | 0.018 | 0.059 | 0.151 | 0.304 | 0.500 |

The table uses the binomial distribution with $P = 0.5$ to give the probabilities of r or less successes for $n = 4-15$. These values correspond to a one-tailed sign test and should be doubled for a two-tailed test.

Table 7 Wilcoxon signed rank test. Critical values for the test statistic at $P = 0.05$

| n | One-tailed test | Two-tailed test |
|-----|-----------------|-----------------|
| 5 | 0 | NA |
| 6 | 2 | 0 |
| 7 | 3 | 2 |
| 8 | 5 | 3 |
| 9 | 8 | 5 |
| 10 | 10 | 8 |
| 11 | 13 | 10 |
| 12 | 17 | 13 |
| 13 | 21 | 17 |
| 14 | 25 | 21 |
| 15 | 30 | 25 |

The null hypothesis can be rejected when the test statistic is \leq the tabulated value. NA indicates that the test cannot be applied.

Table 8 Wilcoxon rank sum test; Mann-Whitney U -test. Critical values for U or the lower of T_1 and T_2 at $P = 0.05$

| n_1 | n_2 | One-tailed test | Two-tailed test |
|-------|-------|-----------------|-----------------|
| 3 | 3 | 0 | NA |
| 3 | 4 | 0 | NA |
| 3 | 5 | 1 | 0 |
| 3 | 6 | 2 | 1 |
| 4 | 4 | 1 | 0 |
| 4 | 5 | 2 | 1 |
| 4 | 6 | 3 | 2 |
| 4 | 7 | 4 | 3 |
| 5 | 5 | 4 | 2 |
| 5 | 6 | 5 | 3 |
| 5 | 7 | 6 | 5 |
| 6 | 6 | 7 | 5 |
| 6 | 7 | 8 | 6 |
| 7 | 7 | 11 | 8 |

The null hypothesis can be rejected when U or the lower T value is \leq the tabulated value. NA indicates that the test cannot be applied.

Table 9 The Spearman rank correlation coefficient. Critical values for ρ at $P = 0.05$

| <i>n</i> | <i>One-tailed test</i> | <i>Two-tailed test</i> |
|----------|------------------------|------------------------|
| 5 | 0.900 | 1.000 |
| 6 | 0.829 | 0.886 |
| 7 | 0.714 | 0.786 |
| 8 | 0.643 | 0.738 |
| 9 | 0.600 | 0.700 |
| 10 | 0.564 | 0.649 |
| 11 | 0.536 | 0.618 |
| 12 | 0.504 | 0.587 |
| 13 | 0.483 | 0.560 |
| 14 | 0.464 | 0.538 |
| 15 | 0.446 | 0.521 |
| 16 | 0.429 | 0.503 |
| 17 | 0.414 | 0.488 |
| 18 | 0.401 | 0.472 |
| 19 | 0.391 | 0.460 |
| 20 | 0.380 | 0.447 |

Table 10 The Kolmogorov goodness of fit test

| <i>n</i> | <i>One-tailed test</i> | <i>Two-tailed test</i> |
|----------|------------------------|------------------------|
| 1 | 0.950 | 0.975 |
| 2 | 0.776 | 0.842 |
| 3 | 0.636 | 0.708 |
| 4 | 0.565 | 0.624 |
| 5 | 0.509 | 0.563 |
| 6 | 0.468 | 0.519 |
| 7 | 0.436 | 0.483 |
| 8 | 0.410 | 0.454 |
| 9 | 0.388 | 0.430 |
| 10 | 0.369 | 0.409 |
| 11 | 0.352 | 0.392 |
| 12 | 0.338 | 0.375 |
| 13 | 0.326 | 0.361 |
| 14 | 0.314 | 0.349 |
| 15 | 0.304 | 0.338 |
| 16 | 0.295 | 0.327 |
| 17 | 0.286 | 0.318 |
| 18 | 0.278 | 0.309 |
| 19 | 0.271 | 0.301 |
| 20 | 0.265 | 0.294 |

Critical values for one-tailed and two-tailed tests at $P = 0.05$. The appropriate value is compared with the maximum difference between the experimental and theoretical cumulative frequency curves.

Table 11 The Kolmogorov test for normality

| <i>n</i> | <i>One-tailed test</i> | <i>Two-tailed test</i> |
|----------|------------------------|------------------------|
| 3 | 0.367 | 0.376 |
| 4 | 0.345 | 0.375 |
| 5 | 0.319 | 0.343 |
| 6 | 0.297 | 0.323 |
| 7 | 0.280 | 0.304 |
| 8 | 0.265 | 0.288 |
| 9 | 0.252 | 0.274 |
| 10 | 0.241 | 0.262 |
| 11 | 0.231 | 0.251 |
| 12 | 0.222 | 0.242 |
| 13 | 0.215 | 0.234 |
| 14 | 0.208 | 0.226 |
| 15 | 0.201 | 0.219 |
| 16 | 0.195 | 0.213 |
| 17 | 0.190 | 0.207 |
| 18 | 0.185 | 0.202 |
| 19 | 0.181 | 0.197 |
| 20 | 0.176 | 0.192 |

Critical values for one-tailed and two-tailed tests at $P = 0.05$. The appropriate value is compared with the maximum difference between the experimental and theoretical cumulative frequency curves.