# Quantile Approximation of the Chi-square Distribution using the Quantile Mechanics 

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#### Abstract

In the field of probability and statistics, the quantile function and the quantile density function which is the derivative of the quantile function are one of the important ways of characterizing probability distributions and as well, can serve as a viable alternative to the probability mass function or probability density function. The quantile function (QF) and the cumulative distribution function (CDF) of the chi-square distribution do not have closed form representations except at degrees of freedom equals to two and as such researchers devise some methods for their approximations. One of the available methods is the quantile mechanics approach. The paper is focused on using the quantile mechanics approach to obtain the quantile density function and their corresponding quartiles or percentage points. The outcome of the method is second order nonlinear ordinary differential equation (ODE) which was solved using the traditional power series method. The quantile density function was transformed to obtain the respective percentage points (quartiles) which were represented on a table. The results compared favorably with known results at high quartiles. A very clear application of this method will help in modeling and simulation of physical processes.


Index Terms- Quantile, Quantile density function, Quantile mechanics, percentage points, Chi-square, approximation.

## I. INTRODUCTION

IN statistics, In statistics, quantile function is very important in prescribing probability distributions. It is indispensable in determining the location and spread of any given distribution, especially the median which is resistant to extreme values or outliers [1] [2]. Quantile function is used extensively in the simulation of non-uniform random variables [3] and also can be seen as an alternative to the CDF in analysis of lifetime probability models with heavy tails. Details on and the use of the quantile function in modeling, statistical, reliability and survival analysis can be found in: [4], [5].

It should be noted that probability distributions whose statistical reliability measures do not have a close or explicit form can be conveniently represented through the QF. Chi square distribution is one of such distribution whose CDF

[^0]does not have closed form.
The search for analytic expression of quantile functions has been a subject of intense research due to the importance of quantile functions. Several approximations are available in literature which can be categorized into four, namely functional approximations, series expansions; numerical algorithms and closed form written in terms of a quantile function of another probability distribution which can also be refer to quantile normalization.

The use of ordinary differential equations in approximating the quantile has been studied by Ulrich and Watson [6] and Leobacher and Pillichshammer [7]. The series solution to the ordinary differential equations used for the approximation of the quantile function was pioneered by Cornish and Fisher [8], Fisher and Cornish [9] and generalized as Quantile mechanics approach by Steinbrecher and Shaw [10]. The approach was inspired by the works of Hill and Davis [11].

Few researches done on the approximations of the quantile functions of Chi-square distribution were done by [12], [13], [14], [15], [16], [17], [18], [19], [20], [21], [22], [23].

## II. Formulation

The probability density function of the chi-square distribution and the cumulative distribution function are given by;

$$
\begin{align*}
& f(x)=\frac{1}{2^{\frac{k}{2}} \Gamma(k / 2)} x^{\frac{k}{2}-1} \mathrm{e}^{-\frac{x}{2}}, k>0, x \in[0,+\infty)  \tag{1}\\
& F(x, k)=\frac{\gamma\left(\frac{k}{2}, \frac{x}{2}\right)}{\Gamma\left(\frac{k}{2}\right)}=P\left(\frac{k}{2}, \frac{x}{2}\right) \tag{2}
\end{align*}
$$

where $\quad \gamma(.,)=$. incomplete gamma functions and $P(.,)=$. regularized gamma function.
The quantile mechanics ( QM ) approach was used to obtain the second order nonlinear differential equation. QM is applied to distributions whose CDF is monotone increasing and absolutely continuous. Chi-square distribution is one of such distributions. That is;

$$
\begin{equation*}
Q(p)=F^{-1}(p) \tag{3}
\end{equation*}
$$

Where the function $F^{-1}(p)$ is the compositional inverse of
the CDF. Suppose the PDF $f(x)$ is known and the differentiation exists. The first order quantile equation is obtained from the differentiation of equation (3) to obtain;

$$
\begin{equation*}
Q^{\prime}(p)=\frac{1}{F^{\prime}\left(F^{-1}(p)\right)}=\frac{1}{f(Q(p))} \tag{4}
\end{equation*}
$$

Since the probability density function is the derivative of the cumulative distribution function. The solution to equation (4) is often cumbersome as noted by Ulrich and Watson [6]. This is due to the nonlinearity of terms introduced by the density function f. Some algebraic operations are required to find the solution of equation (4).
Moreover, equation (4) can be written as;

$$
\begin{equation*}
f(Q(p)) Q^{\prime}(p)=1 \tag{5}
\end{equation*}
$$

Applying the traditional product rule of differentiation to obtain;

$$
\begin{equation*}
Q^{\prime \prime}(p)=V(Q(p))(Q(p))^{2} \tag{6}
\end{equation*}
$$

Where the nonlinear term;

$$
\begin{equation*}
V(x)=-\frac{d}{d x}(\ln f(x)) \tag{7}
\end{equation*}
$$

These were the results of [10].
It can be deduced that the further differentiation enables researchers to apply some known techniques to finding the solution of equation (6).
The reciprocal of the probability density function of the chisquare distribution is transformed as a function of the quantile function.

$$
\begin{equation*}
\frac{d Q(p)}{d p}=2^{\frac{k}{2}}(\Gamma(k / 2)) Q(p)^{1-\frac{k}{2}} \mathrm{e}^{\frac{Q(p)}{2}} \tag{8}
\end{equation*}
$$

Differentiate again to obtain;

$$
\frac{d^{2} Q(p)}{d p^{2}}=2^{\frac{k}{2}}(\Gamma(k / 2))\left[\begin{array}{l}
Q(p)^{1-\frac{k}{2}} \mathrm{e}^{\frac{Q(p)}{2}} \frac{d Q(p)}{2 d p}+ \\
\left(1-\frac{k}{2}\right) Q(p)^{-\frac{k}{2}} \mathrm{e}^{\frac{Q(p)}{2}} \frac{d Q(p)}{d p}
\end{array}\right.
$$

Factorization is carried out;

$$
\begin{align*}
& \frac{d^{2} Q(p)}{d p^{2}}=2^{\frac{k}{2}}(\Gamma(k / 2)) \\
& {\left[\begin{array}{l}
Q(p)^{1-\frac{k}{2}} \mathrm{e}^{\frac{Q(p)}{2}} \frac{d Q(p)}{2 d p} \\
\left.+\left(\frac{2-k}{2}\right) \frac{Q(p)^{1-\frac{k}{2}}}{Q(p)^{1-\frac{k}{2}}} Q(p)^{-\frac{k}{2}} \mathrm{e}^{\frac{Q(p)}{2}} \frac{d Q(p)}{d p}\right] \\
\frac{d^{2} Q(p)}{d p^{2}}=\frac{1}{2}\left(\frac{d Q(p)}{d p}\right)^{2}+\left(\frac{2-k}{2 Q(p)}\right)\left(\frac{d Q(p)}{d p}\right)^{2}
\end{array}\right.}
\end{align*}
$$

The second order nonlinear ordinary differential equations is given as;

$$
\begin{equation*}
\frac{d^{2} Q(p)}{d p^{2}}=\left(\frac{1}{2}+\frac{2-k}{2 Q(p)}\right)\left(\frac{d Q(p)}{d p}\right)^{2} \tag{12}
\end{equation*}
$$

With the boundary conditions; $\quad Q(0)=0, Q^{\prime}(0)=1$.

## III. Power Series Solution

The cumulative distribution function and its inverse (quantile function) of the chi- square distribution do not have closed form. The power series method was used to find the solution of the Chi-square quantile differential equation (equation (12)) for different degrees of freedom. It was observed that the series solution takes the form of equation (13)
The equations formed a series which can be used to predict p for any given degree of freedom k .

$$
\begin{equation*}
Q(p) \approx p+\frac{1}{4(k-1)} p^{2}, \quad k>1 \tag{13}
\end{equation*}
$$

For very large k ,

$$
\begin{equation*}
Q(p) \approx p \tag{14}
\end{equation*}
$$

In order to get a very close convergence approximations of the probability p, equation (13) is used for all the degrees of freedom. For examples the values of degrees of freedom from one to twelve is given in Tables 1a and 1b.

Table 1a: Quantile density function table for the Chi-square distribution for degrees of freedom from 1 to 6 .

| p | $\mathrm{k}=1$ | $\mathrm{k}=2$ | $\mathrm{k}=3$ |
| :--- | :--- | :--- | :--- |
| 0.001 | 0.001001 | 0.00100025 | 0.001000125 |
| 0.01 | 0.0101 | 0.010025 | 0.0100125 |
| 0.025 | 0.025625 | 0.02515625 | 0.025078125 |
| 0.05 | 0.0525 | 0.050625 | 0.0503125 |
| 0.10 | 0.11 | 0.1025 | 0.10125 |
| 0.25 | 0.3125 | 0.265625 | 0.2578125 |
| 0.50 | 0.75 | 0.5625 | 0.53125 |
| 0.75 | 1.3125 | 0.890625 | 0.8203125 |
| 0.90 | 1.71 | 1.1025 | 1.00125 |
| 0.95 | 1.8525 | 1.175625 | 1.0628125 |
| 0.975 | 1.925625 | 1.21265625 | 1.093828125 |
| p | $\mathrm{k}=4$ | $\mathrm{k}=5$ | $\mathrm{k}=6$ |
| 0.001 | 0.001000083 | 0.001000063 | 0.00100005 |
| 0.01 | 0.010008333 | 0.01000625 | 0.010005 |
| 0.025 | 0.025052083 | 0.025039063 | 0.02503125 |
| 0.05 | 0.050208333 | 0.05015625 | 0.050125 |
| 0.10 | 0.100833333 | 0.100625 | 0.1005 |
| 0.25 | 0.255208333 | 0.25390625 | 0.253125 |
| 0.50 | 0.520833333 | 0.515625 | 0.5125 |
| 0.75 | 0.796875 | 0.78515625 | 0.778125 |
| 0.90 | 0.9675 | 0.950625 | 0.9405 |
| 0.95 | 1.025208333 | 1.00640625 | 0.995125 |
| 0.975 | 1.05421875 | 1.034414063 | 1.02253125 |

Table 1b: Quantile density function table for the Chi-square distribution for degrees of freedom from 7 to 12 .

| P | $\mathrm{k}=7$ | $\mathrm{k}=8$ | $\mathrm{k}=9$ |
| :--- | :--- | :--- | :--- |
| 0.001 | 0.001000042 | 0.001000036 | 0.001000031 |
| 0.01 | 0.010004167 | 0.010003571 | 0.010003125 |
| 0.025 | 0.025026042 | 0.025022321 | 0.025019531 |
| 0.05 | 0.050104167 | 0.050089286 | 0.050078125 |
| 0.10 | 0.100416667 | 0.100357143 | 0.1003125 |
| 0.25 | 0.252604167 | 0.252232143 | 0.251953125 |
| 0.50 | 0.510416667 | 0.508928571 | 0.5078125 |
| 0.75 | 0.7734375 | 0.770089286 | 0.767578125 |
| 0.90 | 0.93375 | 0.928928571 | 0.9253125 |
| 0.95 | 0.987604167 | 0.982232143 | 0.978203125 |
| 0.975 | 1.014609375 | 1.008950893 | 1.004707031 |
| P | $\mathrm{k}=10$ | $\mathrm{k}=11$ | $\mathrm{k}=12$ |
| 0.001 | 0.001000028 | 0.001000025 | 0.001000023 |
| 0.01 | 0.010002778 | 0.0100025 | 0.010002273 |
| 0.025 | 0.025017361 | 0.025015625 | 0.025014205 |
| 0.05 | 0.050069444 | 0.0500625 | 0.050056818 |
| 0.10 | 0.100277778 | 0.10025 | 0.100227273 |
| 0.25 | 0.251736111 | 0.2515625 | 0.251420455 |
| 0.50 | 0.506944444 | 0.50625 | 0.505681818 |
| 0.75 | 0.765625 | 0.7640625 | 0.762784091 |
| 0.90 | 0.9225 | 0.92025 | 0.918409091 |
| 0.95 | 0.975069444 | 0.9725625 | 0.970511364 |
| 0.975 | 1.00140625 | 0.998765625 | 0.996605114 |
|  |  |  |  |

These values are the extent to which the Quantile Mechanics was able to approach the probability.

## IV. Transformation and comparison

Transformation to the percentage points and comparison with the exact was done here.
The probability p obtained is transformed using the definition.

## Definition

Given a probability p which lies between 0 and 1 , the percentage points or quartiles or quantile of the chi-square distribution with the non-negative k degrees of freedom is the value $\chi_{1-p}^{2}(k)$ such that the area under the curve and to the right of $\chi_{1-p}^{2}(k)$ is equals to the value $1-\mathrm{p}$. The quantile in Table 1 are computed and compared with the exact values. The readers are refer the $r$ software given as for example

$$
>q c h i s q(0.95,3)
$$

[1]7.814728
$>\operatorname{qchisq}(0.95,4)$
[2]9.48773

The comparisons are presented in Tables 2 for degrees of freedom ranges from 1 to 12 . The Quantile mechanics method compares favorably at the following: low probability, high percentage points and higher degrees of freedom. However the methods perform fairly well at the following: high probability, low percentage points and low degrees of freedom.

## V. Percentage Points For The Chi-SQuare Distribution

The final table for the percentage points or quantile of the chi-square distribution is shown on Table 3. The table of the quantile (percentage points) is quite similar to the one summarized by Goldberg and Levine [24], which includes the results of Fisher [25], Wilson and Hilferty [26], Peiser [27] and Cornish and Fisher [8]. In addition, the result is similar to the works of Thompson [28], Hoaglin [29], Zar [30], Johnson et al. [31] [32] and Ittrich et al. [33].

The same outcome was obtained when compared with the result of Severo and Zelen [15]. This can be seen in Table 4.

In particular, the QM method performs better at higher percentiles and degrees of freedom when compared with others. The summary is in Table 5.

## VI. Concluding Remarks

The quantile mechanics has been used to obtain the approximations of the percentage points of the chi-square distribution. The method is very efficient at high degrees of freedom, higher percentage points and lower probabilities. However the method performed fairly in the lower degrees of freedom, lower percentiles and high probabilities. This was a part of points noted by [34] that approximation efficiency decreases with the degrees of freedom.

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Table 2: Comparison between the exact and quantile mechanics for degrees of freedom from 1 to 12

| $p$ | $\mathrm{k}=1$ |  | $\mathrm{k}=2$ |  | $\mathrm{k}=3$ |  | $\mathrm{k}=4$ |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Exact | QM | Exact | QM | Exact | QM | Exact | QM |
| 0.001 | 10.82757 | 10.82572 | 13.81551 | 13.81501 | 16.26624 | 16.26597 | 18.46683 | 18.46664 |
| 0.01 | 6.63490 | 6.61717 | 9.21034 | 9.20535 | 11.34487 | 11.34216 | 13.27670 | 13.27479 |
| 0.025 | 5.02389 | 4.98115 | 7.3776 | 7.36530 | 9.34840 | 9.34155 | 11.14329 | 11.14132 |
| 0.05 | 3.84146 | 3.75976 | 5.99146 | 5.96662 | 7.81473 | 7.80082 | 9.48773 | 9.47766 |
| 0.10 | 2.70554 | 2.55422 | 4.60517 | 4.55578 | 6.25139 | 6.22302 | 7.77944 | 7.75857 |
| 0.25 | 1.32330 | 1.02008 | 2.77259 | 2.65134 | 4.10835 | 4.03403 | 5.38527 | 5.32863 |
| 0.50 | 0.45494 | 0.101531 | 1.38629 | 1.15073 | 2.36597 | 2.20355 | 3.35669 | 3.22545 |
| 0.75 | 0.10153 | - | 0.57536 | 0.23166 | 1.21253 | 0.92119 | 1.92256 | 1.66605 |
| 0.90 | 0.005 | - | 0.2000 | - | 0.58437 | - | 1.06362 | 0.55908 |
| 0.95 | 0.004 | - | 0.103 | - | 0.35185 | - | 0.71072 | - |
| 0.975 | 0.001 | - | 0.051 | - | 0.21580 | - | 0.48442 | - |
| $p$ | $\mathrm{k}=5$ | - | k=6 |  | $\mathrm{k}=7$ |  | k= 8 |  |
|  | Exact | QM | Exact | QM | Exact | QM | Exact | QM |
| 0.001 | 20.51501 | 20.51486 | 22.45774 | 22.45763 | 24.32189 | 24.32178 | 26.12448 | 26.12439 |
| 0.01 | 15.08627 | 15.08476 | 16.81189 | 16.81063 | 18.47531 | 18.47421 | 20.09024 | 20.08926 |
| 0.025 | 12.83250 | 12.82860 | 14.44938 | 14.44609 | 16.01276 | 16.00990 | 17.53455 | 17.53200 |
| 0.05 | 11.07050 | 11.06242 | 12.59159 | 12.58475 | 14.06714 | 14.06117 | 15.50731 | 15.50196 |
| 0.10 | 9.23636 | 9.21944 | 10.64464 | 10.63021 | 12.01704 | 12.00435 | 13.36157 | 13.35013 |
| 0.25 | 6.62568 | 6.57868 | 7.84080 | 7.80000 | 9.03715 | 9.00072 | 10.21885 | 10.18572 |
| 0.50 | 4.35146 | 4.23842 | 5.34812 | 5.24737 | 6.34581 | 6.25407 | 7.34412 | 7.25934 |
| 0.75 | 2.67460 | 2.44232 | 3.45460 | 3.24040 | 4.25485 | 4.05486 | 5.07064 | 4.88220 |
| 0.90 | 1.61031 | 1.13866 | 2.20413 | 1.75870 | 2.83311 | 2.40959 | 3.48954 | 3.08473 |
| 0.95 | 1.14548 | - | 1.63538 | 0.66954 | 2.16735 | 1.33055 | 2.73264 | 1.95937 |
| 0.975 | 0.83121 | - | 1.23734 | - | 1.68987 | - | 2.17973 | - |
| $p$ | $\mathrm{k}=9$ |  | k= 10 |  | $\mathrm{k}=11$ |  | $\mathrm{k}=12$ |  |
|  | Exact | QM | Exact | QM | Exact | QM | Exact | QM |
| 0.001 | 27.87716 | 27.87708 | 29.58830 | 29.58822 | 31.26413 | 31.26407 | 32.90949 | 32.90943 |
| 0.01 | 21.66599 | 21.66511 | 23.20925 | 23.20845 | 24.72497 | 24.72423 | 26.21697 | 26.21627 |
| 0.025 | 19.02277 | 19.02046 | 20.48318 | 20.48105 | 21.92005 | 21.91808 | 23.33666 | 23.33482 |
| 0.05 | 16.91898 | 16.91411 | 18.30704 | 18.30255 | 19.67514 | 19.67097 | 21.02607 | 21.02216 |
| 0.10 | 14.68366 | 14.67321 | 15.98718 | 15.97755 | 17.27501 | 17.26600 | 18.54935 | 18.54088 |
| 0.25 | 11.38875 | 11.35819 | 12.54886 | 12.52040 | 13.70069 | 13.67396 | 14.84540 | 14.82014 |
| 0.50 | 8.34283 | 8.26363 | 9.34182 | 9.26728 | 10.34100 | 10.27030 | 11.34032 | 11.27299 |
| 0.75 | 5.89883 | 5.72004 | 6.73720 | 6.56664 | 7.58414 | 7.42072 | 8.43842 | 8.28129 |
| 0.90 | 4.16816 | 3.77957 | 4.86518 | 4.49085 | 5.57778 | 5.21611 | 6.30380 | 5.95366 |
| 0.95 | 3.32511 | 2.59553 | 3.94030 | 3.24454 | 4.57481 | 3.90687 | 5.22603 | 4.58180 |
| 0.975 | 2.70039 | - | 3.24697 | - | 3.81575 | 1.91767 | 4.40379 | 2.83518 |

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Table 3: The percentage points of the Chi-square Distribution

| \%ile | 2.5 | 5 | 10 | 25 | 50 | 75 | 90 | 95 | 97.5 | 99 | 99.99 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| k |  |  |  |  |  |  |  |  |  |  |  |
| 1 | - | - | - | - | 0.101531 | 1.02008 | 2.55422 | 3.75976 | 4.98115 | 6.61717 | 10.82572 |
| 2 | - | - | - | 0.23166 | 1.15073 | 2.65134 | 4.55578 | 5.96662 | 7.36530 | 9.20535 | 13.81501 |
| 3 | - | - | - | 0.92119 | 2.20355 | 4.03403 | 6.22302 | 7.80082 | 9.34155 | 11.34216 | 16.26597 |
| 4 | - | - | 0.55908 | 1.66605 | 3.22545 | 5.32863 | 7.75857 | 9.47766 | 11.14132 | 13.27479 | 18.46664 |
| 5 | - | - | 1.13866 | 2.44232 | 4.23842 | 6.57868 | 9.21944 | 11.06242 | 12.82860 | 15.08476 | 20.51486 |
| 6 | - | 0.66954 | 1.75870 | 3.24040 | 5.24737 | 7.80000 | 10.63021 | 12.58475 | 14.44609 | 16.81063 | 22.45763 |
| 7 | - | 1.33055 | 2.40959 | 4.05486 | 6.25407 | 9.00072 | 12.00435 | 14.06117 | 16.00990 | 18.47421 | 24.32178 |
| 8 | - | 1.95937 | 3.08473 | 4.88220 | 7.25934 | 10.18572 | 13.35013 | 15.50196 | 17.53200 | 20.08926 | 26.12439 |
| 9 | - | 2.59553 | 3.77957 | 5.72004 | 8.26363 | 11.35819 | 14.67321 | 16.91411 | 19.02046 | 21.66511 | 27.87708 |
| 10 | - | 3.24454 | 4.49085 | 6.56664 | 9.26728 | 12.52040 | 15.97755 | 18.30255 | 20.48105 | 23.20845 | 29.58822 |
| 11 | 1.91767 | 3.90687 | 5.21611 | 7.42072 | 10.27030 | 13.67396 | 17.26600 | 19.67097 | 21.91808 | 24.72423 | 31.26407 |
| 12 | 2.83518 | 4.58180 | 5.95366 | 8.28129 | 11.27299 | 14.82014 | 18.54088 | 21.02216 | 23.33482 | 26.21627 | 32.90943 |
| 13 | 3.59246 | 5.26830 | 6.70144 | 9.14744 | 12.27531 | 15.95990 | 19.80393 | 22.35835 | 24.73387 | 27.68760 | 34.52812 |
| 14 | 4.31155 | 5.96541 | 7.45880 | 10.01867 | 13.27739 | 17.09402 | 21.05654 | 23.68130 | 26.11731 | 29.14062 | 36.12322 |
| 15 | 5.01771 | 6.67220 | 8.22456 | 10.89439 | 14.27925 | 18.22314 | 22.29988 | 24.99247 | 27.48684 | 30.57733 | 37.69725 |
| 16 | 5.72045 | 7.38784 | 8.99790 | 11.77415 | 15.28094 | 19.34778 | 23.53489 | 26.29306 | 28.84387 | 31.99937 | 39.25230 |
| 17 | 6.42400 | 8.11161 | 9.77811 | 12.65759 | 16.28247 | 20.46836 | 24.76237 | 27.58407 | 30.18959 | 33.40813 | 40.79017 |
| 18 | 7.13041 | 8.84287 | 10.56460 | 13.54439 | 17.28387 | 21.58527 | 25.98301 | 28.86638 | 31.52502 | 34.80480 | 42.31235 |
| 19 | 7.84071 | 9.58106 | 11.35686 | 14.43427 | 18.28516 | 22.69882 | 27.19738 | 30.14071 | 32.85102 | 36.19038 | 43.82015 |
| 20 | 8.55540 | 10.32567 | 12.15443 | 15.32699 | 19.28635 | 23.80928 | 28.40600 | 31.40772 | 34.16834 | 37.56576 | 45.31471 |
| 21 | 9.27470 | 11.07625 | 12.95693 | 16.22234 | 20.28745 | 24.91690 | 29.60929 | 32.66794 | 35.47765 | 38.93172 | 46.79700 |
| 22 | 9.99865 | 11.83241 | 13.76401 | 17.12014 | 21.28848 | 26.02187 | 30.80766 | 33.92189 | 36.77953 | 40.28892 | 48.26790 |
| 23 | 10.72722 | 12.59380 | 14.57536 | 18.02021 | 22.28944 | 27.12440 | 32.00143 | 35.16999 | 38.07448 | 41.63797 | 49.72820 |
| 24 | 11.46031 | 13.36008 | 15.39070 | 18.92242 | 23.29033 | 28.22463 | 33.19092 | 36.41262 | 39.36296 | 42.97941 | 51.17856 |
| 25 | 12.19779 | 14.13098 | 16.20980 | 19.82663 | 24.29118 | 29.32272 | 34.37640 | 37.65014 | 40.64538 | 44.31370 | 52.61962 |
| 26 | 12.93953 | 14.90623 | 17.03243 | 20.73273 | 25.29197 | 30.41880 | 35.55811 | 38.88286 | 41.92211 | 45.64129 | 54.05193 |
| 27 | 13.68537 | 15.68559 | 17.85839 | 21.64060 | 26.29273 | 31.51299 | 36.73628 | 40.11105 | 43.19348 | 46.96256 | 55.47599 |
| 28 | 14.43517 | 16.46884 | 18.68749 | 22.55015 | 27.29344 | 32.60540 | 37.91109 | 41.33497 | 44.45979 | 48.27786 | 56.89225 |
| 29 | 15.18877 | 17.25578 | 19.51958 | 23.46129 | 28.29411 | 33.69611 | 39.08275 | 42.55484 | 45.72130 | 49.58752 | 58.30114 |
| 30 | 15.94604 | 18.04624 | 20.35450 | 24.37394 | 29.29475 | 34.78524 | 40.25140 | 43.77089 | 46.97828 | 50.89183 | 59.70303 |
| 40 | 23.69227 | 26.11237 | 28.83341 | 33.56952 | 39.29978 | 45.60370 | 51.80118 | 55.75675 | 59.34091 | 63.69045 | 73.40193 |
| 50 | 31.68651 | 34.40245 | 37.49117 | 42.86025 | 49.30322 | 56.32274 | 63.16373 | 67.50330 | 71.41950 | 76.15364 | 86.66079 |
| 60 | 39.86265 | 42.85288 | 46.27634 | 52.21867 | 59.30577 | 66.97163 | 74.39395 | 79.08059 | 83.29706 | 88.37919 | 99.60721 |
| 70 | 48.17900 | 51.42548 | 55.15825 | 61.62842 | 69.30776 | 77.56762 | 85.52425 | 90.52999 | 95.02262 | 100.42498 | 112.31691 |
| 80 | 56.60758 | 60.09517 | 64.11690 | 71.07886 | 79.30937 | 88.12186 | 96.57562 | 101.87834 | 106.62805 | 112.32860 | 124.83921 |
| 90 | 65.12859 | 68.84444 | 73.13833 | 80.56257 | 89.31071 | 98.64205 | 107.5625 | 113.14421 | 118.13541 | 124.11614 | 137.20834 |
| 100 | 73.72743 | 77.66051 | 82.21238 | 90.07415 | 99.31184 | $\begin{aligned} & 109.1337 \\ & 9 \end{aligned}$ | $\begin{aligned} & 9 \\ & 118.4957 \\ & 3 \end{aligned}$ | 124.34111 | 129.56074 | 135.80656 | 149.44924 |

Table 4: Comparison with known results A

| Probability |  | 0.250 | 0.050 | 0.005 |  | 0.250 | 0.050 | 0.005 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Percentage points | k | 75 | 95 | 99.95 | k | 75 | 95 | 99.95 |
| Exact Value | 10 | 12.549 | 18.307 | 25.188 | 40 | 45.616 | 55.758 | 66.766 |
| Severo and Zelen |  | 12.550 | 18.313 | 25.178 |  | 45.722 | 55.473 | 65.712 |
| Quantile Mechanics |  | 12.520 | 18.302 | 25.186 |  | 45.604 | 55.757 | 66.766 |
|  |  |  |  |  |  |  |  |  |
| Exact Value | 20 | 23.828 | 31.410 | 39.997 | 50 | 56.334 | 67.505 | 78.488 |
| Severo and Zelen |  | 23.827 | 31.415 | 40.002 |  | 56.439 | 67.219 | 78.447 |
| Quantile Mechanics |  | 23.809 | 31.408 | 39.997 |  | 56.323 | 67.503 | 78.488 |
|  |  |  |  |  |  |  |  |  |
| Exact Value | 30 | 34.908 | 43.787 | 52.603 | 100 | 109.141 | 124.342 | 140.169 |
| Severo and Zelen |  | 34.799 | 43.772 | 52.665 |  | 109.242 | 124.056 | 139.154 |
| Quantile Mechanics |  | 34.785 | 43.771 | 52.603 |  | 109.138 | 124.341 | 140.169 |

Table 5: Comparison with known results B

| Percentage Points | K | Exact <br> Value | CornishFisher | Peiser | Wilson and Hilferty | Fisher | Quantile <br> Mechanics |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 75 | 1 | 1.3233 | 1.2730 | 1.2437 | 1.3156 | 1.4020 | 1.0201 |
| 90 |  | 2.7055 | 2.6857 | 2.7012 | 2.6390 | 2.6027 | 2.5542 |
| 95 |  | 3.8415 | 3.8632 | 3.9082 | 3.7468 | 3.4976 | 3.7598 |
| 99 |  | 6.6349 | 6.8106 | 6.9409 | 6.5858 | 5.5323 | 6.6172 |
| 99.95 |  | 7.8794 | 8.1457 | 8.3255 | 7.9048 | 6.3933 | 7.8704 |
| 75 | 2 | 2.7726 | 2.7595 | 2.7403 | 2.7628 | 2.8957 | 2.6513 |
| 90 |  | 4.6052 | 4.6018 | 4.6099 | 4.5590 | 4.5409 | 4.5558 |
| 95 |  | 5.9915 | 6.0004 | 6.0343 | 5.9369 | 5.7017 | 5.9666 |
| 99 |  | 9.2103 | 9.2632 | 9.3887 | 9.2205 | 8.2353 | 9.2054 |
| 99.95 |  | 10.5966 | 10.6749 | 10.8560 | 10.6729 | 9.2789 | 10.5941 |
| 75 | 10 | 12.5489 | 12.5484 | 12.5434 | 12.5386 | 12.6675 | 12.5204 |
| 90 |  | 15.9871 | 15.9872 | 15.9889 | 15.9677 | 15.9073 | 15.9776 |
| 95 |  | 18.3070 | 18.3077 | 18.3175 | 18.2918 | 18.0225 | 18.3024 |
| 99 |  | 23.2093 | 23.2120 | 23.2532 | 23.2304 | 22.3463 | 23.2085 |
| 99.95 |  | 25.1882 | 25.1921 | 25.2527 | 25.2523 | 24.0452 | 25.1878 |
| 75 | 20 | 23.8277 | 23.8276 | 23.8249 | 23.8194 | 23.9397 | 23.8093 |
| 90 |  | 28.4120 | 28.4120 | 28.4129 | 28.3989 | 28.3245 | 28.4060 |
| 95 |  | 31.4104 | 31.4106 | 31.4159 | 31.4017 | 31.1249 | 31.4077 |
| 99 |  | 37.5662 | 37.5670 | 37.5895 | 37.5914 | 36.7340 | 37.5658 |
| 99.95 |  | 39.9968 | 40.0309 | 40.0641 | 40.0461 | 38.9035 | 39.9966 |
| 75 | 40 | 45.6160 | 45.6160 | 45.6146 | 45.6097 | 45.7225 | 45.6037 |
| 90 |  | 51.8050 | 51.8051 | 51.8055 | 51.7963 | 51.7119 | 51.8012 |
| 95 |  | 55.7585 | 55.7585 | 55.7613 | 55.7534 | 55.4726 | 55.7568 |
| 99 |  | 63.6907 | 63.6909 | 63.7029 | 63.7104 | 62.8830 | 63.6905 |
| 99.95 |  | 66.7659 | 66.7896 | 66.8072 | 66.8024 | 65.7119 | 66.7660 |
| 75 | 60 | 66.9814 | 66.9814 | 66.9805 | 66.9762 | 67.0853 | 66.9716 |
| 90 |  | 74.3970 | 74.3970 | 74.3973 | 74.3900 | 74.3013 | 74.3940 |
| 95 |  | 79.0819 | 79.0820 | 79.0838 | 79.0782 | 78.7960 | 79.0806 |
| 99 |  | 88.3794 | 88.3795 | 88.3877 | 88.3961 | 88.5834 | 88.3792 |
| 99.5 |  | 91.9517 | 91.9709 | 91.9829 | 91.9820 | 90.9164 | 91.9516 |
| 75 | 80 | 88.1303 | 88.1303 | 88.1295 | 88.1256 | 88.2325 | 88.1219 |
| 90 |  | 96.5782 | 96.5782 | 96.5784 | 96.5723 | 96.4809 | 96.5756 |
| 95 |  | 101.879 | 101.879 | 101.881 | 101.876 | 101.594 | 101.878 |
| 99 |  | 112.329 | 112.329 | 112.335 | 112.344 | 111.540 | 112.329 |
| 99.5 |  | 116.321 | 116.338 | 116.347 | 116.348 | 115.297 | 116.321 |
| 75 | 100 | 109.141 | 109.141 | 109.141 | 109.137 | 109.242 | 109.138 |
| 90 |  | 118.498 | 118.498 | 118.498 | 118.493 | 118.400 | 118.496 |
| 95 |  | 124.342 | 124.342 | 124.343 | 124.340 | 124.056 | 124.341 |
| 99 |  | 135.807 | 135.807 | 135.812 | 135.820 | 135.023 | 135.807 |
| 99.5 |  | 140.169 | 140.184 | 140.192 | 140.193 | 139.154 | 140.169 |

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