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EVALUATION OF AN EXPERIMENT AFTER

ANALYSIS OF VARIANCE

by

Abdullah Sulaiman Atheem

A report submitted in partial fulfillment of the requirements for the degree

of

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in

Statistics

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CHAPTER I

INTRODUCTION AND REVIEW OF LITERATURE

Introduction

If experimental data are obtained according to an experimental design for which analysis of variance (AOV) is appropriate, the result of the analysis is one of the following decisions:

- 1. A significant difference exists among treatment effects.
- 2. No significant difference exists.

Interpretation in the first case has been studied very thoroughly by many statisticians resulting, for example, in the multiple comparison procedure. Too often, in the second case, the AOV analysis is thought to be completed with no further attempt to interpret a non-significant outcome.

Of the many possible explanations for significance in the first case, the multiple comparison procedure seeks to find the most plausible explanation. Similarly, there are two possible explanations for the non-significant result:

- 1. There is truly no meaningful difference among the treatments.
- 2. The experimental design did not offer sufficient precision to detect differences which may be of interest.

In this paper a method is sought which gives some indication of the most plausible explanation for a non-significant result. There are two main objectives for developing this report.

- To develop an analysis following a non-significant AOV result that provides a plausible interpretation of the reason for non-significance.
- 2. To present the analysis procedure in such a way that experimenters not highly trained in statistics can easily perform the calculation.

In order to attain these objectives, the power calculation presented by Henry Scheffé (1959) provides a good starting point for the main part of this work. His procedure will be modified to accomplish the first objective. Since he described in detail the power calculation for the one-way layout, it is necessary in order to accomplish the second objective that his work be extended in detail to a general balanced fixed effect factorial experiment. This extension will be modified as needed for the purpose of this report.

The entire balanced analysis of variance is reviewed including the expected mean square and the multiple comparison procedure. This review is intended to place the problem of a non-significant result from an analysis of variance in its proper context.

Some notation and definitions is presented in order to make the reader familiar with the terms that are used in the procedure. Then an interpretation of the meaningful difference between effects is presented, and also the nature and use of the available tables and charts for determining the power of the F distribution. The power calculation will be presented using the non-centrality parameter.

A detailed description of the procedure will then be given in a non-statistical term to describe the analysis by summarizing the

procedure in steps to make it easier to follow. Several examples using difference experimental designs will be worked out for illustration of the procedure.

Definitions and Notations

Let: H_0 be the null hypothesis

 H_1 be the alternative hypothesis

 $\alpha\,$ be the type I error. It is called the significant level.

 $\alpha = P_r(\text{reject } H_0/H_1 \text{ true}).$

Thus α is the probability of rejecting the null hypothesis, when it is true.

 β be the type II error.

 $\beta = P_r(accept H_0/H_1 true).$

Thus β is the probability of accepting the null hypothesis when the alternative hypothesis should be taken.

The power of the test is $(1-\beta)$ and it is the probability of rejecting the null hypothesis when it should be rejected.

- \mathbf{f}_1 is the degrees of freedom for the numerator of the F-test ratio.
- \mathbf{f}_2 is the degrees of freedom for the denominator of the F-test ratio.
- n is the number of observations on each treatment in one-way layout, or the number of observations in each cell for higherway layout in the balanced case.
- δ is the non-centrality parameter for the non-central F distribution. For convenience in later work, define φ by

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}}$$

Review of Literature

There is very little written that specifically addresses the problem described previously. However, the computations to be used in the solution of the problem are those associated with the standard power calculation.

On this subject there is a great deal written. Henry Scheffé (1959) wrote about the power calculation of the F-test in the analysis of variance in his book, <u>The Analysis of Variance</u>, and he did that for just one-way layout and stated "calculation for other experimental designs are similar". An example in Section 3.3 (example on power calculation) is given in his book. He uses both Pearson and Hartley charts and Fox's charts.

An early paper on this subject by Tang (1938), discussed the linear hypothesis for the analysis of variance including type I and type II error, and the power. He wrote his paper in a theoretical manner and finished it with applications in which he summarized his procedure into six steps and he gave two examples. Also, he tabulated the second type error β which is (1-power).

Pearson and Hartley (1951), give charts for the power function of the analysis of variance tests derived from the non-central F-distribution.

In this paper they started with the distribution of non-central chi-square and F-distributions, then they discussed applying the power function on the analysis of variance and derived the non-centrality parameter for special cases such as one-way classification, two-way classification with one observation in each cell, two-way classification

n observations per cell and latin square. They used the true effect in deriving the non-centrality parameter, then they interpreted the power function through examples. They constructed charts for power function of the F-distribution through examples. They constructed charts for power function of the F-distribution using ν_1 , ν_2 as degrees of freedom for the numerator and denominator, ϕ which is a function of the non-centrality parameter and the significance level, α . These charts were used to calculate the power.

As an extension of Tang's tables, Tiku (1967) has given tables for type II error which is (1-power). The advantage of these tables compared with Tang's tables is that these tables have smaller increments for the value of ϕ than Tang's tables have, and more values for the degrees of freedom for the numerator. He did the tables for two values of α , .01 and .05, but in 1972 he added another set for α = .1. He discussed the computation of the tables.

Fox (1956) has constructed eight different charts for different power values and two different α 's, .01, .05, and two other charts for interpolation of the power and states an example to show how to use them.

Fox and Odeh (1975) extended the previous charts by using a combination of many levels of significance α and more levels for the power. They were trying to find the appropriate sample size for an experiment using specific power value. This procedure was applied on one and two-way layouts.

There are many books which include a discussion of hypothesis testing, type I and type II error and experimental design, such as

Lindgren (1962), Anderson and McLean (1974), Winner (1971) and Hicks (1974).

Tables and charts are available for calculating the power. The first tables for the power of the F-test were constructed by Tang (1938). He tabled type II error which is (1-power) for a given α , f_1 , f_2 , and ϕ , such that:

$$\alpha = .01, .05$$

 $f_1 = 1(1)8$ (f_1 value starting at one and increasing by one until 8)

$$f_2 = 2, 4, 6(1) 30, 60, \infty$$

 ϕ = 1(.5)3(1)8(ϕ value starting at one and increasing by .5 until three then increasing by one until 8)

An extension of Tang's tables have been done by Tiku (1967). The parameters for Tiku's tables are:

$$\alpha = .005, .01, .025, .05$$

$$f_1 = 1(1)12$$

$$f_2 = 2(2)30, 40, 60, 120, \infty$$

$$\phi = .5, 1(.2)2.2(.4)3$$

In 1972 he added another set of tables with α = .1 and the same values for the other parameters to use it for bigger α . In these tables, as Tang did, he tabulated type II error β which is equal to (1-power).

Pearson and Hartley (1951) constructed charts to calculate the power function for the analysis of variance test using the non-central F-distribution with these parameters:

 $\alpha = .01, .05$

 $f_1 = v_1$ (in his charts) = 1 (1) 8

 $f_2 = v_2$ (in his charts) = 6 (1) 10, 12, 15, 20, 30, 60, ∞ .

The parameter ϕ differs from one chart to another.

Martin Fox (1956) constructed charts for the power of the F-test. Each chart has several curves indexed by the parameter ϕ for a given level of significance and power.

 $\alpha = .01, .05$

power = .5, .7, .8, .9

 $f_1 = 3$ (1) 10 (2) 20 (20) 100, 200, ∞ .

 $f_2 = 4$ (1) 10 (2) 20 (20) 100, 200, ∞ .

There are eight charts for different combinations of α and power. In addition to these, two nomograms for α = .01, .05 are provided to allow for interpolation in the power.

In 1975 Martin Fox and Robert E. Odeh again prepared the previous charts with more levels for α and power.

To discuss how to use the tables and the charts for calculating the power, an example is presented. Assume in an experiment f_1 = 5, f_2 = 42, ϕ = 2.6, and the significant level α = .01. From Tiku's tables go to the table which has f_1 = 5 and α = .01, column 2.6 for ϕ and row 40 for f_2 the β = .01; the power = 1 - β = 1 - .01 = .99.

In Pearson and Hartley charts, enter the chart which is for f_1 = 5, for ϕ = 2.6 and for α = .01. Find the curve with f_1 = 42 (between 30,60) and note the power line you hit. The power is seen to be .99.

The charts are easier than the tables to use and do not require linear interpolation for the values of f_1 , f_2 . However, Fox's charts

are more convenient to use if you want to determine the sample size for a given power. Pearson and Hartley charts are better for finding the power.

CHAPTER II

REVIEW OF THE ANALYSIS OF VARIANCE

Underlying Assumption

When the analysis of variance is used to summarize the properties of the data, no assumption is needed to validate them. On the other hand, when the analysis of variance is used as a tool of statistical inference to make inferences about the population parameters from which the data was drawn, a certain assumption about the population and the sampling procedures must be fulfilled if the inferences are to be valid. The analysis of variance can be used with two types of problems:

- 1. To investigate the existence of and to estimate the parameters of a fixed relation among the population means.
- 2. To investigate the existence of and to estimate the components of variance.

There are assumptions associated with each of these types of problems. Since the first type is the most important in this report, the assumptions associated with this type of problem will be considered below.

Assumption 1: (Random variable or random sampling procedure)

The sampling of individuals should be completely randomized, i.e., in an experiment for study in the effects of four doses of drugs on six rats allocated to each dose, the rats used within each dose must be selected at random.

The purpose of randomization is to avoid introducing a systematic bias, e.g., if one were to select rats in the order they are caught, the more active energetic ones may be in the last group.

Assumption 2: (Addivity)

If there is one observation per cell in a multi-way layout, some assumption of no interaction is required. The cell mean must be explained by μ , the grand mean and a_i , the effect of A treatment; b_j , the effect of B treatment, etc. If the response is not explained by these, there must be another term which is the interaction between the treatments. In this case, we can say that the treatments are not additive.

Assumption 3: (Equal variance and zero correlation)

The Y 's are homoscedastic and mutually uncorrelated, they have a common variance, $\sigma^2,$ and all covariances among them are zero.

Assumption 4: (Normality)

The Y_{ij} 's are jointly distributed in a multivariate normal distribution. This assumption is used to conduct exact test of significance.

The error terms E_{ij} 's are independent and identically distributed as normal with mean zero and common variance, σ^2 . If the assumptions two through four are all satisfied, then the analysis of variance is a good device for analyzing and making inferences about the population parameters, if not the data might be transformed in order to meet assumptions by using the appropriate transformation.

Analysis of Variance Tables for Some Fixed Effect Model Designs

In this section some tables will be presented to summarize the analysis of variance degrees of freedom, sums of squares, means of squares, expected mean square (EMS) for fixed effect model and F-ratio for the one-way layout, two-way layout, three-way layout and latin square.

Multiple Comparison Procedures

Interpretation of a significant F-test in the analysis of variance usually leads to discussion about the means and the multiple comparison procedures. There are several multiple comparison procedures, i.e., least significance difference (LSD), Student-Newman Keuls procedure, Duncan Multiple Range test, Tukey Significant Difference, Scheffé, etc.

These multiple comparison procedures are prepared to determine which treatment(s) led to the significant difference.

In the multiple comparison procedures, one or more critical value for each procedure is calculated and the difference between any pair of means is compared to the corresponding critical value. If the difference between a pair of means exceeds the appropriate critical value, the means are declared significantly different, otherwise the difference is considered non-significant.

TABLE 1.--Analysis of variance table for one-way layout with equal number of observations per cell.

Source of Variation	Degrees of Freedom	Sum of Squares	Mean Square	Expected Mean Square (Fixed)	F-Ratio
Treatment	I-1	$\sum_{i=1}^{I} \frac{Y_{i}^{2}}{n} - \frac{\left(\sum_{i=1}^{I} \sum_{j=1}^{n} Y_{ij}\right)^{2}}{In}$	SS treatment I-1	$\sigma_e^2 + \frac{n}{I-1} \sum_{i=1}^{I} a_i^2$	MS Trt
Error	nI-I	SS total - SS treatment	SS error nI-I	σ ² e	
Total Corrected	nI-1	$ \sum_{i=1}^{I} \sum_{j=1}^{n} Y_{ij}^{2} - \frac{\left(\sum_{i=1}^{I} \sum_{j=1}^{n} Y_{ij}\right)^{2}}{In} $			

I = number of treatments

TABLE 2.-- Analysis of variance table for two-way layout with one observation per cell

Source of Variation	Degrees of Freedom	Sums of Squares	Mean Square	Expected Mean Square (EMS)	F-Ratio	
A.	I-1	$\sum_{i=1}^{I} Y_i^2 / J - \frac{\left[\sum\limits_{i=1}^{I} \sum\limits_{j=1}^{J} Y_{ij}\right]^2}{IJ}$	SSA I-1	$\sigma_{e}^{2} + \frac{J}{I-1} \sum_{i=1}^{I} a_{i}^{2}$	MSA MSE	
^B j	J-1	$\sum_{j=1}^{J} Y_{\cdot j}^{2} / I - \frac{\left[\sum_{i=1}^{I} \sum_{j=1}^{J} Y_{ij}\right]^{2}}{IJ}$	SSB J-1	$\sigma_{e}^{2} + \frac{I}{J-1} \sum_{j=1}^{J} b_{j}^{2}$	MSB MSE	
Error	(I-1)(J-1)	SS total corrected-SSA-SSB	SS error (I-1)(J-1)	σ ² e		
Total Corrected	IJ-1	$\sum_{i=1}^{I} \sum_{j=1}^{J} Y_{ij}^{2} - \frac{\left(\sum_{i=1}^{I} \sum_{j=1}^{J} Y_{ij}\right)^{2}}{IJ}$	SS total IJ-1			
<pre>I = number of levels of factor A J = number of levels of factor B</pre>						

TABLE 3.--Analysis of variance for two-way layout with n observations per cell

Source of Variation	Degrees of Freedom	Sums of Squares	Mean Square	Expected Mean Square (EMS)	F-Ratio
Ai	I-1	$\sum_{i=1}^{I} \frac{Y_{i}^{2}}{JN} - \underbrace{\begin{bmatrix} \sum_{i=1}^{I} & \sum_{j=1}^{N} X_{ijk} \\ \sum_{i=1}^{N} & \sum_{j=1}^{N} X_{ijk} \end{bmatrix}^{2}}_{IJn}$	SSA I-1	$\sigma_{e}^{2} + \frac{Jn}{I-1} \sum_{i=1}^{I} a_{i}^{2}$	MSA MSE
Вј	J-1	$\sum_{j=1}^{J} \frac{Y^2}{\text{In}} - \frac{\left(\sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{n} Y_{ijk}\right)^2}{\text{IJn}}$	SSB J-1	$\sigma_{e}^{2} + \frac{\operatorname{In}}{J-1} \sum_{j=1}^{J} b_{j}^{2}$	MSB MSE
AB _{ij}	(I-1) (J-1)	$\sum_{i=1}^{I} \sum_{j=1}^{J} Y_{ij}^{2} ./n - \sum_{i=1}^{I} Y_{i}^{2}/Jn -$	SSAB (I-1)(J-1)	$\sigma_{e}^{2} + \frac{n}{(I-1)(J-1)} \sum_{i=1}^{I} \sum_{j=1}^{J} ab_{ij}^{2}$	MSAB MSE
		$\int_{j=1}^{J} \frac{1}{1} \int_{j=1}^{2} \frac{1}{j} \int_{k=1}^{n} \frac{1}{j} \int_{k$			
Error	IJ(n-1)	SS _{total} - SS _A - SS _B - SS _{AB}	SS error IJ (n-1)	σ ² _e	
Total Corrected	IJ n-1	$ \sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{n} Y_{ijk}^{2} - \frac{\left(\sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{n} Y_{ijk}\right)^{2}}{IJK} $	SS total IJn - 1		

TABLE 4.--Analysis of variance table for three-way layout

Source of Variation	Degrees of Freedom	Sum of Squares	Mean Square	Expected Mean Squares (EMS)	F-Ratio
A	I-1	$ \sum_{i=1}^{I} \frac{Y_{i}^{2}}{J_{Kn}} - \underbrace{\left(\sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} \sum_{1=1}^{n} Y_{ijk1}\right)^{2}}_{IJKn} $	SS _A I-1	$\sigma_{e}^{2} + \frac{JKn}{I-1} \sum_{i=1}^{I} a_{i}^{2}$	MSA MSE
В	J-1	$\sum_{j=1}^{J} \frac{Y^2}{IKn} - \left(\sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} \sum_{1=1}^{n} Y_{ijk1} \right)^2$	$\frac{SS_B}{J-1}$	$\sigma_{e}^{2} + \frac{IKn}{J-1} \sum_{j=1}^{J} b_{k}^{2}$	MSB MSE
С	K-1	$\sum_{k=1}^{K} \frac{Y^2}{IJn} - \left(\sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} \sum_{l=1}^{n} \frac{Y}{ijkl} \right)^2$	SS _C K-1	$\sigma_e^2 + \frac{IJn}{K-1} \sum_{k=1}^K c_k^2$	MSC MSE
AB	(I-1) (J-1)	$\sum_{i=1}^{I} \sum_{j=1}^{J} \frac{Y_{ij}^2}{Kn} - \sum_{i=1}^{I} \frac{Y_{i}^2}{JKn} -$	SS _{AB} (I-1) (J-1)	$\sigma_{\rm e}^2 + \frac{{\rm Kn}}{{\rm (I-1)(J-1)}}$	MSAB MSE
		$\int_{j=1}^{J} \frac{Y^{2}}{IKn} + \left(\int_{i=1}^{I} \int_{j=1}^{J} \int_{k=1}^{K} \int_{1=1}^{n} Y_{ijk1} \right)^{2}$		$ \sum_{i=1}^{I} \sum_{j=1}^{J} ab_{ij}^{2} $	

TABLE 4.--Continued

Source of Variation	Degrees of Freedom	Sum of Squares	Mean Square	Expected Mean Squares (EMS)	F-Ratio
AC	(I-1)(K-1)	$\frac{\sum_{i=1}^{I} \sum_{k=1}^{K} Y_{i.k.}^{2}}{Jn} - \sum_{i=1}^{I} \frac{Y_{i.k.}^{2}}{JKn} - \frac{\sum_{k=1}^{K} Y_{i.k.}^{2}}{IJn}$	SS _{AC} (I-1) (K-1)	$\sigma_{\rm e}^2 + \frac{\rm Jn}{(\rm I-1)(\rm K-1)}$	MSAC MSE
		$+ \underbrace{\begin{pmatrix} \sum_{i=1}^{I} & \sum_{j=1}^{K} & \sum_{k=1}^{N} & \sum_{1jk1} \\ i = 1 & j = 1 & k = 1 & 1 = 1 \end{pmatrix}^{2}}_{IJKn}$		$\sum_{i=1}^{I} \sum_{k=1}^{K} ac_{ik}^{2}$	
ВС	(J-1) (K-1)	$\sum_{j=1}^{J} \sum_{k=1}^{K} \frac{Y^2}{\text{In}} - \sum_{j=1}^{J} \frac{Y^2}{\text{IJn}} - \sum_{k=1}^{K} \frac{Y^2}{\text{IJn}} +$	SS _{BC} (J-1) (K-1)		MSBC MSE
		$\underbrace{\sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} \sum_{l=1}^{n} Y_{ijkl}}_{IJKn}^{2}$		$ \sum_{j=1}^{J} \sum_{k=1}^{K} bc_{jk}^{2} $	
ABC	(I-1) (J-1) (K-1)	$ \sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} \frac{Y_{ijk}^{2}}{n} -SSA-SSB-SSC-SSAB $			
		SSAC-SSBC - $\left(\frac{\sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} \sum_{1=1}^{n} Y_{ijk1}}{IJKn}\right)^{2}$		$ \sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} abc_{ij}^{2} $	k

TABLE 4.--Continued

Source of Variation	Degrees of Freedom	Sum of Squares	Mean Square	Expected Mean Squares (EMS)	F-Ratio
Error	IJK (n-1)	$SS_{total} - SS_A - SS_B - SS_C - SS_{AB}$ $SS_{AC} - SS_{BC} - SS_{ABC}$	SSE IJK(n-1)	σ ² e	
Total Corrected	IJKn-1	$ \sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} \sum_{l=1}^{n} Y_{ijkl}^{2} - \sum_{i=1}^{I} \sum_{u=1}^{J} \sum_{k=1}^{K} \sum_{l=1}^{n} Y_{ijkl}^{2} $ $ \underbrace{\left(\sum_{i=1}^{I} \sum_{u=1}^{J} \sum_{k=1}^{K} \sum_{l=1}^{n} Y_{ijkl}^{2}\right)^{2}}_{IJKn} $	SS _{total} IJKn-1		

I = number of levels of factor A

J = number of levels of factor B

K = number of levels of factor C

TABLE 5.--Analysis of variance table for latin square

Source of Variation	Degrees of Variation	Sum of Squares	Mean Square	Expected Mean Squares (EMS)	F-Ratio
Rows	K-1	$\sum_{i=1}^{K} \frac{Y_{i}^{2}}{K} - \left(\sum_{i=1-j=1}^{K} \sum_{j=1}^{K} Y_{ijt}\right)^{2}$	SS _R K-1	$\sigma_{e}^{2} + \frac{K}{K-1} \sum_{i=1}^{K} R_{i}^{2}$	MSR MSE
Columns	K-1	$\sum_{j=1}^{K} \frac{Y^{2}}{K} \cdot \frac{\int_{i=1}^{K} \sum_{j=1}^{K} Y_{ijt}}{K^{2}}^{2}$	SS _C K-1	$\sigma_{e}^{2} + \frac{K}{K-1} \sum_{j=1}^{K} C_{j}^{2}$	MSC MSE
Treatment	K-1	$\sum_{t=1}^{K} \frac{Y^2}{K} - \left(\frac{\sum_{i=1}^{K} \sum_{j=1}^{K} Y_{ijt}}{K^2} \right)^2$	SS _{treat} K-1	$\sigma_{e}^{2} + \frac{K}{K-1} \sum_{j=1}^{K} T_{t}^{2}$	MST MSE
Error	(K-1) (K-2)	SS _{total} -SS _{columns} -SS _{row} -SS _{treat}	SS error (K-1)(K-2)	σ_{e}^{2}	
Total	K ² -1	$\sum_{i=1}^{K} \sum_{j=1}^{K} Y_{ijt}^{2} - \frac{\left(\sum_{i=1}^{K} \sum_{j=1}^{K} Y_{ijt}\right)^{2}}{K^{2}}$	$\frac{\text{SS}_{\text{total}}}{\text{K}^2-1}$		

CHAPTER III

EVALUATION OF A NON-SIGNIFICANT ANALYSIS USING THE POWER FUNCTION

Method of Deriving the Non-Centrality Parameter

In order to find the non-centrality parameter, the appropriate model for the design, the hypothesis to be tested, and the sums of squares should be presented. The non-centrality parameter is a function of both the true effect and σ^2 which is estimated by the mean square error used in the denominator of the F-ratio.

To discuss the procedure for deriving the non-centrality parameter, a simple one-way layout example will be presented.

In an experiment six different teaching methods were used on a sample of 48 students (eight students for each method).

Model:
$$y_{ij} = \mu + a_i + \epsilon_{ij}$$

where $\begin{cases} i = 1, 2, ..., I \\ j = 1, 2, ..., n \end{cases}$

 $\mathbf{y}_{\mathbf{i}\mathbf{j}}$ is the score for jth student in the ith method.

 H_0 : $a_1 = a_2 = ...a_I$ (testing whether the methods are the same or not?)

$$SS_{A} = n \sum_{i=1}^{I} (\bar{Y}_{i}. - \bar{Y}..)^{2}$$

where $\begin{cases} \bar{Y}_i \end{cases}$ is the mean score for the ith method \bar{Y}_i is the overall mean score (over all groups)

If in the sum of squares used in the numerator of the F-ratio each value of y is replaced by its expected value, then this value would be equal to the non-centrality parameter $\sigma^2 \delta^2$.

Hence,
$$\sigma^2 \delta^2 = n \sum_{i=1}^{I} (a_i - \bar{a})^2$$

where \boldsymbol{a}_{i} is the true effect of the ith method and

$$\bar{a} = \frac{1}{I} \sum_{i=1}^{I} a_i.$$

It can be seen that given σ^2 , the δ depends upon the effect values a_i , i = 1, ..., I.

Let Δ represent the maximum meaningful difference between any pair of effects, i.e.,

$$\Delta = \max |a_i - a_i|.$$

By meaningful, it is meant that differences which are less than Δ are not worth detecting in a practical sense. Differences greater than Δ are important and worth detecting. Since the power of the F-test is monotone increasing with δ , we shall use the following criteria for determining δ . There are many possible values of δ given a value of Δ .

If
$$\delta = \min \left[n \sum_{i=1}^{I} (a_i - \bar{a})^2 / \sigma^2 \right]$$

The constraint max $|a_i - a_{i'}| = \Delta$, then δ represents a conservative choice for the non-centrality parameter (that is, given Δ the power of the test is at least as great as that computed using δ).

It will now be shown that $\delta^2 \sigma^2$ will be minimum if two of the a_i 's differ by \triangle or more and the remaining (I - 2) a_i 's are equal to the average of the two.

This can be shown analytically as follows,

$$\sigma^{2}\delta^{2} = n \sum_{i=1}^{I} (a_{i} - \bar{a})^{2}$$

$$\min \sigma^{2}\delta^{2} = \min n \sum_{i=1}^{I} (a_{i} - \bar{a})^{2}$$

Conditions on minimizing $n \sum_{i=1}^{1} (a_i - \bar{a})^2$ are

$$a_1 = \min (a_i)$$
 $a_2 = \max (a_i)$
 $a_2 - a_1 = \Delta$
 $a_2 = a_1 + \Delta$

Now we can write

$$\sum_{i=1}^{I} (a_i - \bar{a})^2 = (a_1 - \bar{a})^2 + (a_1 + \Delta - \bar{a})^2 + \sum_{i=3}^{I} (a_i - \bar{a})^2$$
 (1)

To minimize this value, it should be differentiated with respect to a, and the derivative set equal to zero.

The partial derivative taken with respect to a is

The partial derivative taken with respect to
$$a_{i}$$
 is
$$\frac{1}{\frac{1}{2}\sum_{i=1}^{I}(a_{i}-\bar{a})^{2}}{\frac{1}{2}a_{i}} = \begin{cases}
2(a_{1}-\bar{a})(1-\frac{2}{1}) + 2(a_{1}+\Delta-\bar{a})(1-\frac{2}{1}) \\
\text{if } i = 1 \\
2\sum_{i=3}^{I}(a_{i}-\bar{a})(1-\frac{1}{1}) \\
\text{if } i \neq 1
\end{cases}$$

If
$$i = 1$$

$$2(a_{1} - \bar{a})(1 - \frac{2}{1}) + 2(a_{1} + \Delta - \bar{a})(1 - \frac{2}{1}) = 0$$

$$(a_{1} - \bar{a}) + (a_{1} + \Delta - \bar{a}) = 0$$

$$2a_{1} + \Delta - 2\bar{a} = 0 \rightarrow \bar{a} = a_{1} + \frac{\Delta}{2}$$

If $i \neq 1$

$$2\sum_{i=3}^{I} (a_i - \bar{a}) (1 - \frac{1}{I}) = 0$$

$$\sum_{i=3}^{I} (a_i - \bar{a}) = 0$$

There are many solutions for this equation, one of the solutions is obtained when

$$a_{i} = a_{1} + \frac{\Delta}{2} = \bar{a}$$
 $i = 3, ..., I$

Going back to equation (1)

$$\sum_{i=1}^{I} (a_i - \bar{a})^2 = (a_1 - \bar{a})^2 + (a_1 + \Delta - \bar{a})^2 + \sum_{i=3}^{I} (a_i - \bar{a})^2$$

In the right hand side of this equation, plug in \bar{a} for each a in the

term

$$\sum_{i=3}^{I} (a_i - \bar{a})^2$$

So this quantity will go to zero and

$$\sum_{i=1}^{I} (a_i - \bar{a})^2 = (a_1 - \bar{a})^2 + (a_1 + \Delta - \bar{a})^2$$

will be minimum if the usual assumption that $\sum_{i} a_{i} = 0$ is used.

This implies that $\bar{a} = 0$, and

$$\sum_{i=1}^{I} (a_i - \bar{a})^2 = \sum_{i=1}^{I} a_i^2 ,$$

$$\begin{vmatrix} \mathbf{a_i} \end{vmatrix} = \begin{cases} 1/2 & \Delta \text{ for the two extremes} \\ 0 & \text{for the others} \end{cases}$$

$$\sigma^2 \delta^2 = n \left(\frac{\Delta^2}{4} + \frac{\Delta^2}{4} \right) ,$$

$$= n \frac{\Delta^2}{2} ,$$

$$\delta^2 = \frac{n\Delta^2}{2\sigma^2} ,$$

Therefore,

$$\delta = \sqrt{\frac{n\Delta^2}{2}}$$

To show how to calculate δ , assume in our previous example we tested the hypothesis that there is no difference between the six methods and we fail to reject. Assume also that we found the mean square error to be $100\,(\hat{\sigma}^2=100)$ and the meaningful difference for us is $(\Delta=10)$. This gives

$$\delta = \sqrt{\frac{(8)(10)^2}{2(100)}} = 2$$

Further derivation for the non-centrality parameter for different balanced factorial designs will be presented in the power calculation section.

Power Calculation for Specific Balanced Factorial Designs

In calculating the power function for the F-test in the analysis of variance, we need these parameters: α , f_1 , f_2 , σ^2 , ϕ .

If an AOV is done, we will get all these parameters except ϕ . But ϕ will be found by deriving the non-centrality parameter, since ϕ is a function of the non-centrality parameter

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}}$$

In this section the non-centrality parameter will be derived for the main effects and interactions in different balanced experimental designs and from this non-centrality parameter we will obtain the value of ϕ needed to enter the tables or the charts to calculate the power. The first derivation will be for the simplest design, a one-way layout, then the general balanced case will be considered. The derivation method discussed before will be used throughout this section.

One-way layout:

This case has been discussed before and the result was

$$\delta = \sqrt{\frac{n\Delta^2}{2\sigma^2}}$$
 Since
$$\phi = \frac{\delta}{\sqrt{f_1 + 1}}$$
 Thus,
$$\phi = \sqrt{\frac{n\Delta^2}{2(f_1 + 1)\sigma^2}}$$

The power of the test will be found in the tables or chart using the parameter $\boldsymbol{\varphi}.$

Two-way layout with one observation per cell:

The model:
$$Y_{ij} = \mu + a_i + b_j + \epsilon_{ij}$$

where
$$\begin{cases} i = 1, 2, ..., I \\ j = 1, 2, ..., J \end{cases}$$

$$\sum_{i=1}^{I} a_i = \sum_{j=1}^{J} b_j = 0 \qquad \epsilon_{ij} \text{ NID } (0, \sigma^2)$$

In this case we assume no interaction between the two factors and we wish to test the following two hypotheses:

$$H_0: a_1 = a_2 = ... = a_I$$

and

$$H_0: b_1 = b_2 = \dots = b_J$$

This case is similar to the one-way layout. For this case we just change n, the number of observations in the one-way layout, to the number of levels in the other factor for finding the non-centrality parameter. So the non-centrality parameter for factor A is:

$$\delta_{A} = \sqrt{\frac{J\Delta^2}{2\sigma^2}}$$

and

$$\phi = \sqrt{\frac{J\Delta^2}{2(f_1 + 1)\sigma^2}} \quad .$$

For factor B the necessary parameters are:

$$\delta_{\rm B} = \sqrt{\frac{I\Delta^2}{2\sigma^2}}$$

and

$$\phi = \sqrt{\frac{I\Delta^2}{2(f_1 + 1)\sigma^2}}$$

Two-way layout with more than one observation per cell:

Model:
$$Y_{ij} = \mu + a_i + b_j + ab_{ij} + \epsilon_{ijk}$$

where
$$\begin{cases} i = 1, 2, ..., I \\ j = 1, 2, ..., J \\ k = 1, 2, ..., n \end{cases}$$

and

$$\sum_{i=1}^{I} a_{i} = 0, \sum_{j=1}^{J} b_{j} = 0, \sum_{i=1}^{I} ab_{ij} = \sum_{j=1}^{J} ab_{ij} = 0$$

$$\epsilon_{\text{ijk}}$$
 is NID $(0,\sigma^2)$

In the two-way and higher order layout, there are three different situations to consider in deriving the non-centrality parameters.

Situation A:

In this situation we test for the main effects with no additional assumptions about interactions.

To test the hypothesis that there is no treatment effect.

For factor A

$$H_0: a_1 = a_2 = ... = a_I$$

To calculate the power, the non-centrality parameter should be derived.

$$SS_A = nJ \sum_{i=1}^{I} (\bar{Y}_i \dots - \bar{Y} \dots)^2$$

and

$$\sigma^2 \delta^2 = nJ \sum_{i=1}^{I} a_i^2$$

where $a_{\underline{i}}$ is the true effect of the ith level of factor A.

To find the minimum δ , as it was shown before, the two extreme a. differ by Δ and the remaining (I-2) are equal to the average of these two.

$$|a_i| = \begin{cases} 1/2 & \Delta \text{ for the two extremes} \\ 0 & \text{for the others} \end{cases}$$

$$\sigma^2 \delta^2 = nJ \left(\frac{\Delta^2}{4} + \frac{\Delta^2}{4} \right) = nJ \frac{\Delta^2}{2} ,$$

$$\delta^2 = \frac{\text{nJ } \Delta^2}{2 \sigma^2} ,$$

$$\delta = \sqrt{\frac{\text{nJ }\Delta^2}{2 \sigma^2}} ,$$

Therefore,

$$\phi = \sqrt{\frac{\text{nJ }\Delta^2}{2 \sigma^2(\text{f}_1 + 1)}}$$

where σ^2 is estimated by the mean square used in the denominator of the F-ratio.

For the other factor (B), ϕ would be the same except that J should be changed to I since

$$SS_B = In \sum_{j=1}^{J} (\bar{Y}_{.j} - \bar{Y}_{..})^2$$

Therefore,

$$\phi = \sqrt{\frac{\text{nI }\Delta^2}{2\sigma^2(\text{f }1+1)}}$$

where Δ is that for factor B.

Now the power is easy to find using either the tables or the charts.

Situation B:

In this situation we test for the main effects assuming that the interactions are zero (no interaction effects). That means that we throw the interactions in the error. So this situation will be the same as situation A except that f_2 would be IJn - I - J + 1.

Situation C:

In this situation, testing the hypothesis that the interactions are zeros (no interaction effect).

$$H_{o}$$
: $ab_{ij} = 0$

$$f_{1} = (J-1)(J-1),$$

$$f_{2} = IJ(n-1)$$

$$SS_{AB} = n \sum_{i=1}^{I} \sum_{j=1}^{J} (\bar{Y}_{ij} - \bar{Y}_{i..} - \bar{Y}_{.j} + \bar{Y}_{...})^{2}$$

where

 $\bar{\gamma}_{\mbox{\scriptsize ij.}}$ is the mean of the ijth cell

 \bar{Y}_{i} is the mean of the ith level in factor A

 \bar{Y} is the mean of the jth level in factor B

 \bar{Y} is the grand mean.

If (ab_{ij}) is the true effect of the ijth cell, then

$$\sigma^2 \delta^2 = n \sum_{i=1}^{I} \sum_{j=1}^{J} (ab_{ij})^2$$

To find min δ^2 the two extreme (ab ij) will differ by Δ and the remaining (IJ-2) will be equal to the average of the two

$$\begin{vmatrix} ab_{ij} \end{vmatrix} = \begin{cases} 1/2 & \Delta \text{ for the two extremes} \\ 0 & \text{for the other} \end{cases}$$

$$\sigma^2 \delta^2 = n \left(\frac{\Delta^2}{4} + \frac{\Delta^2}{4} \right) = n \left(\frac{\Delta^2}{2} \right) ,$$

$$\delta^2 = \frac{n\Delta^2}{2\sigma^2} \rightarrow \delta = \sqrt{\frac{n\Delta^2}{2\sigma^2}} ,$$

Therefore,
$$\phi = \sqrt{\frac{n\Delta^2}{2(f_1 + 1)\sigma^2}}$$

Then the power can be easily found from the tables or the charts.

Three and higher-way layout:

For three-way layout, the model is:

$$Y_{ijkl} = \mu + a_i + b_j + c_k + ab_{ij} + bc_{jk} + ac_{ik} + abc_{ijk} + \epsilon_{ijkl}$$

where

$$\begin{cases}
i = 1, 2, ..., I \\
j = 1, 2, ..., J \\
k = 1, 2, ..., K \\
1 = 1, 2, ..., n
\end{cases}$$

and

$$\sum_{i=1}^{I} a_{i} = 0, \sum_{j=1}^{J} b_{j} = 0, \sum_{k=1}^{K} c_{k} = 0, \sum_{i=1}^{I} ab_{ij} = \sum_{j=1}^{J} ab_{ij} = 0,$$

$$\sum_{j=1}^{J} bc_{jk} = \sum_{k=1}^{K} bc_{jk} = 0, \sum_{i=1}^{I} ac_{ik} = \sum_{k=1}^{K} ac_{ik} = 0,$$

$$\sum_{j=1}^{I} abc_{ijk} = \sum_{j=1}^{J} abc_{ijk} = \sum_{k=1}^{K} abc_{ijk} = 0$$

$$\epsilon_{ijkl}$$
 NID $(0,\sigma^2)$.

In order to calculate the power, an analysis of variance table should be produced including the expected mean squares (EMS).

In deriving the non-centrality parameter, as in the two-way AOV, there are three situations with which we must be concerned.

Situation A:

In this situation we test for the main effects with no additional assumption about the interactions.

For factor A:

$$H_0: a_1 = a_2 = ... = a_1$$

$$SS_{A} = nJK \sum_{i=1}^{I} (\bar{Y}_{i}... - \bar{Y}...)^{2}$$

and

$$\sigma^2 \delta^2 = nJK \sum_{i=1}^{I} a_i^2$$

where $a_{\underline{i}}$ is the true effect of the ith level of factor A.

To find min δ the two extreme a 's should differ by Δ and the remaining (I-2) should be equal to the average of the two. So

$$\begin{vmatrix} a_i \end{vmatrix} = \begin{cases} 1/2 & \Delta \text{ for the two extremes} \\ 0 & \text{for the rest} \end{cases}$$

$$\sigma^2 \delta^2 = nJK \left(\frac{\Delta^2}{4} + \frac{\Delta^2}{4}\right) ,$$

$$= nJK \frac{\Delta^2}{2}$$

$$\delta^2 = \frac{nJK\Delta^2}{2\sigma^2} \quad ,$$

$$\delta = \sqrt{\frac{nJK\Delta^2}{2\sigma^2}} ,$$

Therefore,
$$\phi = \sqrt{\frac{nJK\Delta^2}{2\sigma^2(f_1 + 1)}}$$

For factor B substitute I for J and specify Δ , which is considered as a meaningful difference for the factor.

For factor C substitute I for K and put Δ associated with factor C. σ^2 will be estimated by the mean square in the denominator of the F-ratio for each factor.

In general, if we want to find the non-centrality parameter for any factor of a higher order layout, just multiply Δ^2 (the square of a difference that is meaningful to detect a significant difference in that factor) by the levels of the other factors and the number of observations per cell (n), and divide by $[2_{\sigma}^2]$ and take the square root of that quantity.

For example, suppose we have an experiment with five factors. A contains I level, B contains J level, C contains K level, D contains L level, and E contains M level. To find the non-centrality parameter δ for A

$$\delta_{A} = \sqrt{\frac{J K L M n \Delta^{2}}{2\sigma^{2}}}$$

$$\phi = \sqrt{\frac{JKLMn \Delta^2}{2\sigma^2(f_1 + 1)}}$$

and the other factor would be the same except changing some number, i.e. for B substitute I for J etc., and σ^2 would be estimated by mean square

for the denominator in F-ratio and f_1 is the degrees of freedom for the numerator. The power may then be easily computed.

Situation B:

In this situation, we are testing for the main effects assuming no interaction. In this case, we include the interaction sum of squares with error. The procedure here would be the same as in situation A except that the degrees of freedom for the denominator will change, and for a higher-way layout in general it would be the same as in situation A.

Situation C:

In this situation we are testing for the interaction. For a three-way layout we have two kinds of interactions: interaction between any two factors and interaction between all the three factors.

Two-way interaction. We have three-two way interactions each of which has two factors present and the third one absent. To derive the AB interaction non-centrality parameter, we follow the same procedure as before.

$$SS_{AB} = Kn \sum_{i=1}^{I} \sum_{j=1}^{J} (\bar{Y}_{ij}.. - \bar{Y}_{i}... - \bar{Y}_{.j}... + \bar{Y}_{...})^{2}$$

$$\sigma^{2}\delta^{2} = Kn \sum_{i=1}^{I} \sum_{j=1}^{J} (ab_{ij})^{2}$$

To find min δ the two extremes (ab $_{\mbox{ij}}$) will differ by Δ and the remaining (IJ-2) will be equal to the average of these two.

$$|ab_{ij}| = \begin{cases} 1/2 & \Delta \text{ for the two extremes} \\ 0 & \text{for the others} \end{cases}$$

$$\sigma^{2}\delta^{2} = \operatorname{Kn}\left(\frac{\Delta^{2}}{4} + \frac{\Delta^{2}}{4}\right),$$

$$= \operatorname{Kn}\frac{\Delta^{2}}{2},$$

$$\delta^{2} = \frac{\operatorname{Kn}\Delta^{2}}{2\sigma^{2}},$$

$$\delta = \sqrt{\frac{\operatorname{Kn}\Delta^{2}}{2\sigma^{2}}},$$

$$\phi = \sqrt{\frac{\operatorname{Kn}\Delta^{2}}{2\sigma^{2}}},$$

Therefore

To find the non-centrality parameter for (AC) interaction, replace K by J and use the same formula above for (BC) interaction and replace K by I and use the same formula as above. Now we can calculate the power for any two-way interaction.

<u>Three-way interaction</u>: Also in three-way layout, there is one three-way interaction (ABC) deriving the non-centrality parameter δ for this interaction is as follows:

$$SS_{ABC} = n \sum_{i=1}^{\bar{I}} \sum_{j=1}^{\bar{J}} \sum_{k=1}^{\bar{K}} (\bar{Y}_{ijk} - \bar{Y}_{ij} - \bar{Y}_{ik} - \bar{Y}_{jk} + \bar{Y}_{ik} - \bar{Y}_{ik})^{2}$$

$$\bar{Y}_{i...} + \bar{Y}_{.j.} + \bar{Y}_{..k} - \bar{Y}_{...})^{2}$$

and

$$\sigma^{2}\delta^{2} = n \sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} (abc_{ijk})^{2}$$

To find the min δ , the two extremes (abc _ijk) will differ by Δ and the remaining (IJK-2) equal to the average of these two. So

$$\left| abc_{ijk} \right| = \begin{cases} 1/2 & \Delta \text{ for the two extremes} \\ 0 & \text{for the others} \end{cases}$$

$$\sigma^{2}\delta^{2} = n\left(\frac{\Delta^{2}}{4} + \frac{\Delta^{2}}{4}\right) ,$$

$$= n\frac{\Delta^{2}}{2} ,$$

$$\delta^{2} = \frac{n\Delta^{2}}{2\sigma^{2}} ,$$

$$\delta = \sqrt{\frac{n\Delta^{2}}{2\sigma^{2}}} ,$$

$$\phi = \sqrt{\frac{n\Delta^{2}}{2\sigma^{2}(f_{1} + 1)}} ,$$

Therefore,

For higher-way layout interaction, if we have K factors, there will be $\binom{K}{2}$ two-way interactions, $\binom{K}{3}$ three-way interactions, and one K-way interaction.

To derive the non-centrality parameter for any of these interactions, just multiply Δ^2 by the number of observations per cell (n) and by the levels for the absent factor. In the previous example with five factors, A, B, C, D, and E.

The non-centrality parameter for ABC interaction would be:

$$\delta_{ABC} = \sqrt{\frac{LMn\Delta^2}{2\sigma^2}} ,$$
 Therefore,
$$\phi = \sqrt{\frac{LMn\Delta^2}{2\sigma^2(f_1 + 1)}}$$

where Δ is the meaningful differences for detecting a significant difference. In testing for this interaction, σ^2 can be estimated by the mean square used in the denominator of F-ratio. The value f_1 is the degrees of freedom for one numerator. It is now easy to find the power for the main effects and the interactions in factorial experiment.

Latin Square

Latin square is an experimental design in which the levels of each of three factors is combined only once with each level of two other factors.

Latin square is K by K square with three factors which are usually designated row, column and treatment.

The model:
$$Y_{ijt} = \mu + R_i + C_j + T_t + \epsilon_{ijt}$$

where $\begin{cases} R_i \text{ is the effect of the ith row} \\ C_j \text{ is the effect of the jth column} \\ T_t \text{ is the effect of the tth treatment} \end{cases}$

and

$$\sum_{i=1}^{K} R_{i} = \sum_{j=1}^{K} C_{j} = \sum_{t=1}^{K} T_{t} = 0$$

$$\varepsilon_{ijt}$$
 NID $(0,\sigma^2)$

and also ($I=J=t=1, 2, \ldots, K$),

if we test the null hypothesis $T_t = 0$.

To find the non-centrality parameter:

$$SS_{T} = K \sum_{t=1}^{K} (\overline{Y}_{..t} - \overline{Y}_{...})^{2}$$

$$\sigma^2 \delta^2 = K \sum_{t=1}^{K} T_t^2$$

To find the min δ let the two extremes of T_t differ by Δ and the remaining (K-2) equal to the average of these two as before. So,

$$|T_t| = \begin{cases} 1/2 & \Delta \text{ for the two extremes} \\ 0 & \text{for the others} \end{cases}$$

$$\sigma^{2}\delta^{2} = K(\frac{\Delta^{2}}{4} + \frac{\Delta^{2}}{4}) ,$$

$$= K\frac{\Delta^{2}}{2} ,$$

$$\delta^{2} = \frac{K\Delta^{2}}{2\sigma^{2}} ,$$

$$\delta = \sqrt{\frac{K\Delta^{2}}{2\sigma^{2}}} ,$$

Therefore,

$$\phi = \sqrt{\frac{K\Delta^2}{2\sigma^2(f_1 + 1)}}$$

Since in latin square I=J=t=K and $f_1+1=K$, thus K in the numerator of ϕ will cancel with (f_1+1) in the denominator, and

$$\phi = \sqrt{\frac{\Delta^2}{2}}$$

The non-centrality parameter for the rows and columns would be the same as the one for treatment which has been given above, then it is easy to find the power from either the tables or the charts.

Presentation of Post AOV Analysis

After designing the experiment and doing the appropriate analysis of variance for the hypotheses tested, the outcome will be one with these two results.

- 1. A significant difference exists among the treatments tested.
- No significant difference exists. The first result can be interpreted by finding which is the most different treatment

using multiple comparison. In the second result, there are one of these decisions:

- a. There is truly no meaningful difference, or
- b. The experimental design did not offer sufficient precision to detect difference.

For the second case, investigation of which is the primary goal in this report, we have to use the non-centrality parameter and ϕ as derived in this chapter. If the experiment has high power, the decision should be there is truly no meaningful difference. If the power is low, it is indicated that the experimental design does not permit sufficient precision to detect the difference.

In this section some steps will be presented.

- Step 1: Design the experiment and state the appropriate model for the experiment according to the best information available.
- Step 2: State the hypotheses that you are interested in and the alternative hypotheses also.
- Step 3: State the significance level α that you are going to use in your test.
- Step 4: State the difference to be detected in order to consider it as a meaningful difference Δ .
 - Step 5: Do the analysis of variance for your experiment.
- Step 6: Compute δ from the previous equations, since you know Δ , σ^2 , f_1 , number of observations per cell and the levels of each factor.
 - Step 7: Compute ϕ using the equation

$$\phi = \frac{\delta}{\sqrt{(f_1 + 1)}}$$

Step 8: Now since you know α , f_1 , f_2 , and ϕ , enter the charts or the tables in the appendices at the end of this report and find the power. If the power is high enough, stop and conclude that there is truly no meaningful difference otherwise continue these steps to find the appropriate sample size.

Step 9: Specify the power you need and enter the tables or the charts with f_1 from the AOV table and f_2 = ∞ and α , find ϕ value.

Step 10: Solve for n from the value of ϕ you found in Step (9) and round it to the next largest integer.

Step 11: Using the latest value of n compute the value of \mathbf{f}_2 and $\boldsymbol{\phi}_*$

Step 12: Return to the tables or the charts with the value of ϕ in Step 11, f_1 and the power specificed in Step 9 and ϕ to find the value of f_2 .

Step 13: If the value of f_2 in Step 11 is less than in Step 12, increase n by one and go back to Step 11, otherwise this is the desired value n for specified power.

CHAPTER IV

ILLUSTRATIVE EXAMPLES ON THE EVALUATION OF A NON-SIGNIFICANT AOV RESULT Layouts

One-way layout

Example 1. An experimenter wishes to investigate three methods (fixed) of teaching. Five students are assigned randomly to each method. The improvement score is recorded below for each student.

TABLE 6 .-- Teaching method

	I	II	III				
	185	182	179				
	175	183	181				
	171	184	186				
	165	191	188				
	182	162	158				
Y _i .	878	902	892				
Ÿi.	175.6	180.4	178.4				
		Y = 2672					

Model:
$$Y_{ij} = \mu + M_i + \epsilon_{ij}$$

 ${\rm H}_{\rm o}$: No difference between the three methods.

$$M_1 = M_2 = M_3$$

TABLE 7.-- AOV table-a

Source	d.f.	MS	EMS	F-ratio
Methods	2	29.06665	$\sigma_{\mathbf{e}}^2 + \frac{5}{2} \sum_{\mathbf{i}=1}^{\mathbf{I}} M_{\mathbf{i}}^2$. 266
Error	12	109.1333	$\sigma_{\rm e}^2$	
Total corr.	14			

The conclusion in this case is fail to reject the hypothesis, i.e., there is no significant difference among the three methods. To investigate the reason for a non-significant result, we compute the power of the test using the meaningful difference Δ . Assume that Δ = 15 has been determined by the experimenter. Then for this data

$$f_1 = 2$$
, $f_2 = 12$, $\sigma^2 = 109.1333$

$$\delta = \sqrt{\frac{n\Delta^2}{2\sigma^2}} = \sqrt{\frac{5(15)^2}{2(109.133)}} = 2.2703$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{2.2703}{\sqrt{3}} = 1.31$$

Enter the charts with f_1 = 2, f_2 = 12, α = .05, ϕ = 1.31.

The estimated power is seen to be .40 with this design using the estimated $\hat{\sigma}^2$ = 109.1333. Thus, the probability of detecting the meaningful difference Δ is only .4, indicating that the experiment had little chance of detecting the difference even if it exists.

Since the power is very small (.4), he may decide to see how many observations one needs in order to conduct a more powerful experiment (say power .9).

Now enter the charts with f_1 = 2, f_2 = ∞ , and power = .9. It is found that ϕ = 2.05 for α = .05. To find the value of n

$$\phi = \sqrt{\frac{n(15)^2}{2(109.1333)3}} = 2.05,$$

$$\frac{n(15)^2}{6(109.1333)} = 4.2025,$$

Therefore n = 12.23 or n = 13.

Thus $f_2 = 3(13-1) = 36$

$$\phi = \sqrt{\frac{13(15)^2}{2(109.1333)3}} = 2.11$$

Enter the charts with f_1 = 2 power = .9, ϕ = 2.11 and α = .05 and find f_2 . It will be found that

$$f_2 = 60$$

Since 36 < 60, increase n by one

$$n = 13 + 1 = 14$$

Therefore, $f_2 = 3(14-1) = 39$, and

$$\phi = \sqrt{\frac{14(15)^2}{2(109.1333)3}} = 2.2$$

Enter the charts with f_1 = 2, power = .9, ϕ = 2.2, and α = .05 to find f_2 . It will be found that

$$f_2 = 20$$
, since $39 > 20$.

Stop and the sample size should be n = 14 in order to make the power .9.

Two-way layout with one observation per cell.

Example 2. (From Design of Experiments, V, L. Anderson and R. A. McLean). In an experiment on stress-rupture life of material used to make turbine blades in fan jet aircraft engines, two factors: blade temperatures, which might be encountered at take-off "of the aircraft", and alloys or materials that are of interest to the research engineer, are to be investigated. The data for this experiment are given below.

TABLE 8.-- Temperatures

Material	1	2	3	Total
a	185	182	182	549
b	175	183	184	542
С	171	184	189	544
d	165	191	189	545
Total	696	740	744	2180

Let us assume that for part of the experiment 12 treatment combinations (4 material x 3 temperature) are the only ones of interest and that these combinations can be run completely at random in the experiment. It can be analyzed as a fixed two-way AOV with only one observation per cell.

$$H_0: M_i = 0, T_j = 0$$
 $H_1: M_i \neq 0, T_j \neq 0$

The model:
$$Y_{ij} = \mu + M_i + T_j + \epsilon_{ij}$$

TABLE 9.-- AOV table-b

Source	d.f.	Mean Square	Expected Mean Square	F-Ratio
Material (M _i)	3	2.89	$\sigma_{e}^{2} + \frac{3}{3} \sum_{i=1}^{I} M_{i}^{2}$	< 1
Temperature (T _j)	2	177.34	$\sigma_{\mathbf{e}}^2 + \frac{4}{2} \sum_{\mathbf{j}=1}^{\mathbf{J}} T_{\mathbf{j}}^2$	3.7
Error	6	48.56	$\sigma_{\rm e}^2$	
Total Corrected	11			

F(3, 6, .05) = 4.76 and F(2, 6, .05) = 5.14

The conclusion is that no effects are significant at the .05 level. To investigate the reason for a non-significant result, we compute the power of the test for each factor using the meaningful difference Δ .

Assume that values Δ = 25 for temperatures and Δ = 20 for material have been determined by the experimenter.

Then for temperatures:

$$f_1 = 2$$
, $f_2 = 6$, $\sigma^2 = 48.56$ using $\alpha = .05$

$$\delta = \sqrt{\frac{I\Delta^2}{2\sigma^2}} = \sqrt{\frac{4(25)^2}{2(48.56)}} = 5.074$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{5.074}{\sqrt{3}} = 2.93$$

Enter the charts with f_1 = 2, f_2 = 6, α = .05, and ϕ = 2.93.

The estimated power is seen to be .94 for temperature with the design using the estimated σ^2 = 48.56. Thus the probability of detecting the meaningful difference Δ among the temperatures is .94. Thus indicating that we have a good chance of detecting the difference if it exists, but it seems that there is no meaningful difference among the temperature levels.

For the material:

$$f_1 = 3$$
, $f_2 = 6$, $\sigma^2 = 48.56$, using $\alpha = .05$ and $\Delta = 20$.

$$\delta = \sqrt{\frac{J\Delta^2}{2\sigma^2}} = \sqrt{\frac{3(20)^2}{2(48.56)}} = 3.5151$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{3.5151}{\sqrt{4}} = 1.7575$$

Now enter the charts with f_1 = 3, f_2 = 6, α = .05, and ϕ = 1.7575.

The estimated power is seen to be .55 for material with this design, using the estimated σ^2 = 48.56. Thus, the probability of detecting a meaningful difference as defined by Δ is only .55, indicating that the experiment might not detect the difference even if it exists.

Since the power is small, the experimenter might decide to see the number of observations one needs in order to conduct a more powerful experiment with power equal to say .95.

Now enter the charts with f_1 = 3, f_2 = ∞ , and power = .95, ϕ would be 2.07 for α = .05. To find the value of n

$$\phi = \sqrt{\frac{\operatorname{Jn}(\Delta)^2}{2\sigma 4}} = 2.07$$

$$\sqrt{\frac{3n(20)^2}{2(48.56)4}} = 2.07$$

$$\frac{1200n}{8(48.56)} = 4.2849$$

$$n = 1.387 \text{ or } n = 2$$

$$f_2 = (3)(4)(2 - 1) = 12$$

$$\phi = \sqrt{\frac{3(2)(20)^2}{2(48.56)4}} = 2.49$$

Enter the chart with f_1 = 3, power = .95, and ϕ = 2.49, and α = .05, and find f_2

$$f_2 = 11$$

Since 12 > 11, we stop and the sample size should be n = 2 to gain .95 power.

Two-way layout with n observations

Example 3. An experiment was conducted to see the effect of price and advertising on television sales. Two levels of prices were used. Sales were examined with and without advertising. Four stores were chosen at random for each combination. The data represent the total units sold in these four stores. The pooled variance was 100.

	Price		
	\$60	\$65	Tota1
Advertising	110	92	202
No Advertising	170	104	274
Total	280	196	476

Model:
$$Y_{ijk} = \mu + a_i + b_j + ab_{ij} + \epsilon_{ijk}$$
 H_0 : $a_i = 0$ H_1 : $a_i \neq 0$
 $b_j = 0$ $b_j \neq 0$
 $ab_{ij} = 0$ $ab_{ij} \neq 0$

TABLE 10.-- AOV table-c

Source	d.f.	M.S.	f	EMS
Total	15	140.6		
A	1	441	4.41	$\sigma_{\rm e}^2 + 8\Sigma a_{\rm i}^2$
В	1	324	3.24	$\sigma_{\rm e}^2 + 8\Sigma b_{\rm i}^2$
АхВ	1	144	1.44	$\sigma_{\rm e}^2 + 4\Sigma\Sigma ab_{\rm ij}^2$
Error	12	100		σ ² e

The conclusion is that no effects are significant at the .05 level. To investigate the reason for a non-significant results we compute the power for the main effects and the interaction using meaningful difference Δ .

The meaningful difference for factor A: Since factor A is two different prices, Δ should be the difference that will give at least the same profit before reducing the price in order to be a meaningful difference. Assume that the cost is \$55; therefore, the profit is \$10 per unit before reducing the prices and \$5 per unit after reducing the price.

The profit before reducing the price = $196 \times 10 = 1960$. To find the total units that will give the same profit after reducing the

price:
$$196(10) = 5X$$
. $X = \frac{1960}{5} = 392$

therefore,
$$\Delta = \frac{392}{8} - \frac{196}{8} = 24.5$$

From that
$$\delta \ = \sqrt{\frac{nJ\Delta^2}{2\sigma^2}} \ ,$$

$$=\sqrt{\frac{4(24.5)^2}{2(100)}} = 3.46$$

Thus
$$\phi = \frac{3.46}{2} = 2.45$$

Enter the charts with f_1 = 1, f_2 = 12, α = .05 and ϕ = 2.45.

The probability is seen to be .89 for price effect using $\hat{\sigma}^2$ = 100. Thus, the probability of detecting the meaningful difference Δ is .89, indicating that the experiment has a good chance of detecting the difference if it exists. But since a non-significant AOV resulted, we can conclude that there is probably no meaningful difference existing among the price levels.

For factor B it can be done as in factor A considering the fact that there is an additional cost which is the advertising cost.

The interaction: When reducing the price and advertising the demand should be higher, therefore, the meaningful difference Δ for the interaction should be that which at least gives the same profit as before. Assume the cost before advertising is \$55 and the cost of advertising is \$1 per unit, therefore, there is a \$10 profit before advertising and reducing the price, but after reducing the price and advertising it is \$4 per unit. To gain at least the same profit

$$92(10) = 4X$$

$$X = \frac{920}{4} = 230$$
 , therefore

$$\Delta = \frac{230}{4} - \frac{92}{4} = 34.5$$

From that

$$\delta = \sqrt{\frac{n\Delta^2}{2\sigma^2}},$$

$$= \sqrt{\frac{4(34.5)^2}{2(100)}} = 4.88$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{4.88}{\sqrt{2}} = 3.45$$

Enter the charts with f_1 = 1, f_2 = 12, α = .05 and ϕ = 3.45. The power is seen to be 100% for the interaction effect using $\hat{\sigma}^2$ = 100, indicating that we have a good chance of detecting the meaningful difference if it exists, but probably it does not exist.

Example 4. In an experiment there is two factors A with 4 level and B with 5 level, each cell has five observations replaced by the sum within each cell. Assume that mean square error = 4.6

				В				
		_1	2	3	4	5	Total	Mean
	1	21.0	21.5	14.4	19.0	17.1	93	3.72
A	2	15.2	24.3	23.2	21.9	16.2	100.8	4.032
A	3	16.1	30.8	26.5	26.1	20.2	119.7	4.788
	4	14.2	21.1	28.1	16.7	19.8	99.9	3.996
Tota1		66.5	97.7	92.2	83.7	73.3	413.4	
Mean		3.325	4.885	4.61	4.185	3.665		4.134

Model:
$$Y_{ijk} = \mu + a_i + b_j + ab_{ij} + \epsilon_{ijk}$$

$$H_0: a_i = 0$$
 $H_1: a_i \neq 0$ $b_j = 0$ $b_j \neq 0$ $ab_{ij} \neq 0$

TABLE 11. -- AOV table-d

Source	d.f.	MS	F	EMS
Total	99			
A	3	5.238	1.14	$\sigma_{\rm e}^2 + \frac{25}{3} \Sigma a_{\rm i}^2$
В	4	8.3381	1.81	$\sigma_{e}^{2} + 5 \Sigma b_{j}^{2}$
АхВ	12	3.0378	<1	$\sigma^2 + \frac{5}{12} \Sigma \Sigma ab_{ij}^2$
Error	80	4.6		σ ² e

The procedure has failed to reject the above three hypotheses, i.e. there are no significant differences existing among the main effects or the interaction. To investigate the reason for a non-significant result, we compute the power of the test for the main effects and the interaction using the meaningful difference Δ .

Main effects: Assume that Δ for A is 2, Δ for B is 3 has been determined by the experimenter. Then for A

$$\delta = \sqrt{\frac{nJ\Delta^2}{2\sigma^2}} = \sqrt{\frac{(5)(5)(2)^2}{2(4.6)}} = 3.297$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{3.297}{\sqrt{4}} = \frac{3.247}{2} = 1.65$$

Now enter the charts with f_1 = 3, f_2 = 80, α = .05, and ϕ = 1.65.

The estimated power is seen to be .82 for factor A with this design using the estimated σ^2 = 4.6. Thus the probability of detecting the meaningful difference Δ is .82, indicating that the experiment has a good chance of detecting the difference if it exists. But it might not exist, so we can conclude in this case that there is probably no meaningful difference existing among the level of factor A.

For factor B:

$$\delta = \sqrt{\frac{nI\Delta^2}{2\sigma^2}} = \sqrt{\frac{(5)(4)(3)^2}{2(4.6)}} = 4.4233$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{4.4233}{\sqrt{4 + 1}} = 1.98$$

Enter the charts with f_1 = 4, f_2 = 80, α = .05, and ϕ = 1.98. The power is seen to be .96 for factor B with this design using $\hat{\sigma}^2$ = 4.6.

Thus, the probability of detecting the meaningful difference Δ is .96, indicating that the experiment has a very good chance of detecting the difference if it exists. But since a non-significant AOV resulted, we can conclude that there is probably no meaningful difference existing among the level of factor B.

Interaction: Assume that Δ for the interaction is 5.5.

$$\delta = \sqrt{\frac{n\Delta^2}{2\sigma^2}} = \sqrt{\frac{5(5.5)^2}{2(4.6)}} = 4.055$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{4.055}{\sqrt{13}} = 1.125$$

Enter Tiku's tables with f_1 = 12, ϕ = 1.125, f_2 = 80 and α = .05 will find that β = .30.

Power =
$$1 - \beta = 1 - .30 = .70$$

The estimated power is .70 for the interaction with this design using the estimated σ^2 = 4.6. Thus, the probability of detecting the meaningful difference Δ is .70 indicating that the experiment has a good chance of detecting the difference if it exists. Because this probability is high, we can conclude that there is no meaningful difference among the levels of the main effects and the interaction.

Three-way layout.

Example 5. In an experiment of the effect of three kinds of fertilizer and two soils and three types of irrigation, the data recorded below is the yield in tons per acre. The experimenter is interested in only these levels of each factor (fixed).

TABLE 12.-- Yield in tons per acre

			Soil 1			Soil	2		
		I:	rrigat	ion	I1	rrigat	ion		
		1	2	3	1	2	3	Total	
	1	28 16	32 15	40 25	38 20	30 15	25 12	296	
Fertilizer	2	15 27	16 30	28 35	40 23	20 30	47 32	343	
	3	15 31	32 18	29 40	38 21	15 29	27 13	308	
Total		132	143	197	180	139	156	947	

The model:
$$y_{ijkl} = \mu + F_i + S_j + I_k + FS_{ij} + FI_{ik} + SI_{jk} + FSI_{ijk} + \epsilon_{ijkl}$$

where
$$\begin{cases} i = 1, 2, 3 \\ j = 1, 2 \end{cases}$$

 $k = 1, 2, 3$
 $1 = 1, 2$
 H_0 : $F_1 = F_2 = F_3 = 0$
 $S_1 = S_2 = 0$
 $I_1 = I_2 = I_3 = 0$
 $FS_{ij} = 0$
 $FI_{jk} = 0$

Using STATPAC/LIBRARYA program, the analysis of variance table is listed on the following page.

In this problem none of the hypothesis associated with the above effects are significant. To find out what is the reason for non-significance of our results, we compute the power of the test using the meaningful difference Δ for each of the main effects and the interactions.

Main effects.

Assume that the meaningful differences were determined by the experimenter for the main effects as

 Δ for fertilizer = 8

 Δ for soils = 6

 Δ for irrigation = 10

TABLE 13.-- AOV table-e

Source	d.f.	MS	EMS	F-Ratio
Fertilizer (F)	2	49.695	$\sigma_{\mathbf{e}}^2 + 6 \sum_{i=1}^{\mathbf{I}} F_i^2$.49
Soil (S)	1	. 25	$\sigma_{e}^{2} + 18 \sum_{j=1}^{J} S_{j}^{2}$.0025
Irrigation (I)	2	105.86	$\sigma_{e}^{2} + 6 \sum_{k=1}^{K} I_{k}^{2}$	1.05
FxS	2	100.75	$\sigma_{e}^{2} + 3 \sum_{i=1}^{I} \sum_{j=1}^{J} FS_{ij}^{2}$.998
F x I	4	33.07	$\sigma_{e}^{2} + \sum_{i=1}^{I} \sum_{k=1}^{K} FI_{ik}^{2}$. 328
SxI	2	166.584	$\sigma_{e}^{2} + 3 \sum_{j=1}^{J} \sum_{k=1}^{K} SI_{jk}^{2}$	1.651
FxSxI	4	37.71	$\sigma_{e}^{2} + \frac{2}{4} \sum_{i=1}^{I} \sum_{j=1}^{J} \sum_{k=1}^{K} FSI_{ijk}^{2}$.374
Error	18	100.9167	σ ² e	
Total	35	84,1611		

Fertilizer.

$$f_1 = 2$$
, $f_2 = 18$, $\hat{\sigma}^2 = 100.9167$ using $\alpha = 0.5$

$$\delta = \sqrt{\frac{J \text{Kn}(\Delta)^2}{2\sigma^2}} = \sqrt{\frac{(2)(3)(2)(8)^2}{(2)100.9167}} = 1.951$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{1.951}{\sqrt{3}} = 1.13$$

Enter the chart with f_1 = 2, f_2 = 18, ϕ = 1.13, and α = .05.

The estimated power is .35 for fertilizer with this design, using the esimate $\hat{\sigma}^2$ = 100.916. Therefore the probability of detecting the meaningful difference Δ is only .35, indicating that the experiment had little chance of detecting the difference even if it exists.

Because the power looks very small, the experimenter might be interested to see how many observations one needs in order to conduct a more powerful experiment (say power .85). To find out about this, go back to the chart with $f_1=2$, $f_2=\infty$, power = .85 and $\alpha=.05$, you will find that $\phi=1.9$.

To find n

$$\phi = \sqrt{\frac{J \text{Kn} \Delta^2}{2\sigma^2 3}} = 1.9$$

$$\frac{n(2)(3)(8)^2}{(2)(100.9167)(3)} = 3.61$$

$$\frac{(8)^2 n}{100.9167} = 3.61$$

$$64n = 364.31$$

$$n = \frac{364.31}{64} = 5.69 \Rightarrow 6$$

$$f_2 = (3)(2)(3)(6-1) = 90$$

$$\phi = \sqrt{\frac{(2)(3)(6)(8)^2}{(2)(100.9167)(3)}} = 1.951$$

Now enter the chart with f_1 = 2, power = .85, ϕ = 1.951 and α = .05 to find f_2 from the charts. You will find that f_2 = 60. Since 90 > 60,

stop and the sample size should be n=6 to gain .85 power for the fertilizer factor.

Soil.
$$f_1 = 1, f_2 = 18, \hat{\sigma}^2 = 100.9167 \text{ using } \alpha = .05$$

$$\delta = \sqrt{\frac{IKn(\Delta)^2}{2\sigma^2}} = \sqrt{\frac{(3)(3)(6)^2}{2(100.9167)}} = 1.61$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{1.61}{\sqrt{2}} = 1.14$$

Enter the charts with f_1 = 1, f_2 = 18, ϕ = 1.14 and α = .05. The power estimated is .35 for soil with this design, using the estimated σ^2 = 100.9167. Therefore the probability of detecting the meaningful difference Δ is only .35, indicating that the experiment had little chance of detecting the difference even if there is any.

Since the power is very low, the experimenter might be interested to see how large the sample should have been in order to conduct a more powerful experiment (say power .9). To find out about this, enter the chart with $f_1 = 1$, $f_2 = \infty$, power = .9 and $\alpha = .05$. You will find that $\phi = 2.3$.

To calculate n

$$\phi = \sqrt{\frac{I \text{Kn}\Delta^2}{2\sigma^2 (f_1 + 1)}} = 2.3$$

$$\frac{n(3)(3)(6)^2}{(2)(100.9167)(2)} = 5.29$$

$$\frac{324n}{403.6668} = 5.29$$

Therefore, n = 6.59 or n = 7

$$f_2 = (3)(2)(3)(7-1) = 108$$

$$\phi = \sqrt{\frac{(3)(3)(7)(6)^2}{(2)(100.9167)(2)}} = 2.37$$

Enter the charts with f_1 = 1, power = .9, ϕ = 2.37 and α = .05 to find f_2 .

$$f_2 = 30$$

Since 108 > 30, stop and the appropriate sample size to get .9 power is n = 7.

Irrigation.

$$f_1 = 2$$
, $f_2 = 18$, $\hat{\sigma}^2 = 100.9167$ and $\alpha = .05$

$$\delta = \sqrt{\frac{\text{IJn}(\Delta)^2}{2\sigma^2}} = \frac{(3)(2)(2)(10)^2}{(2)100.9167} = 2.44$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{2.44}{\sqrt{3}} = 1.41$$

Enter the charts with f_1 = 2, f_2 = 18, ϕ = 1.41 and α = .05. We can see that the estimated power is .53 for the irrigation with this design using the estimated σ^2 = 100.9167. Therefore the probability of detecting the meaningful difference Δ in irrigation is only .53, implies that the experiment had little chance of detecting the difference even if it exists.

Since the power is low, the experimenter might be interested to see the sample size that provides good power (say .80), to find out enter the charts with f_1 = 2, f_2 = ∞ , power = .80 and α = .05. You will find that ϕ = 1.8.

To find n

$$\phi = \sqrt{\frac{I J n \Delta^2}{2\sigma^2 (f_1 + 1)}} = 1.8$$

$$\frac{n(3)(2)(10)^2}{2(100.9167)(3)} = 3.24$$

$$\frac{100n}{100.9167} = 3.24$$

$$n = 3.27 \rightarrow 4$$

$$f_2 = (3)(2)(3)(4-1) = 54$$

$$\phi = \sqrt{\frac{(3)(2)(4)(10)^2}{(2)(100.9167)(3)}} = 1.991$$

Now enter the charts with f_1 = 2, power = .8, ϕ = 1.991 and α = .05, to find f_2 from the charts you will find that f_2 = 20. Since 54 > 20, stop and the sample size would be n = 4 in order to gain 0.8 power.

Two-way interactions.

In this problem we have three two-way interactions. The power for one of these interactions will be calculated as an example.

<u>Fertilizer x irrigation</u>. Assume that the meaningful difference for fertilizer by irrigation Δ = 20. Then we have

$$f_1 = 4$$
, $f_2 = 18$, $\hat{\sigma}^2 = 100.9167$ and $\alpha = .05$.

$$\delta = \sqrt{\frac{\text{Jn}(\Delta^2)}{2\sigma^2}} = \sqrt{\frac{(2)(2)(20)^2}{2(100.9167)}} = 2.82$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{2.82}{\sqrt{5}} = 1.26$$

Enter the chart with f_1 = 4, and f_2 = 18, ϕ = 1.26 and α = .05.

The estimated power is .52 for Fertilizer x Irrigation with this design using the estimated σ^2 = 100.9167. Therefore, the probability of detecting the meaningful difference in Fertilizer x Irrigation interaction is only .52, indicating that the experiment had little chance of detecting the meaningful difference even if it exists.

If the experimenter is interested in seeing the number of observations needed to perform more powerful experiment (say .9) enter the charts with f_1 = 4, f_2 = ∞ , power = .9 and α = .05, you will find that ϕ = 1.75. To calculate n

$$\phi = \sqrt{\frac{\text{nJ}\Delta^2}{2\sigma^2(f_1 + 1)}} = 1.75$$

$$\sqrt{\frac{\text{n(2)}(20)^2}{2(100.9167)(5)}} = 1.75$$

$$\frac{800\text{n}}{1009.167} = 3.0625$$

$$f_2 = (3)(2)(3)(4-1) = 54$$

 $n = 3.86 \rightarrow 4$

$$\phi = \sqrt{\frac{(4)(2)(20)^2}{2(100.9167)5}} = 1.781$$

Now enter the charts with f_1 = 4, power = .9, φ = 1.781 and α = .05, to find f_2 from the charts

$$f_2 = 60$$

Since f_2 found from the chart > f_2 calculated increase n by one.

Therefore, n = 4 + 1 = 5

$$f_2 = (3)(2)(3)(5-1) = 72$$

$$\phi = \sqrt{\frac{(5)(2)(20)^2}{2(100.9167)(5)}} = 1.99$$

Now enter the table with f_1 = 4, power = .9, ϕ = 1.99 and α = .05. It will be found that f_2 = 18. Since 18 < 72, stop and the appropriate sample size would be n = 5 in order to gain .9 power for Fertilizer x Irrigation in this experiment.

Three-way interaction.

In three-way interaction, Fertilizer x Soil x Irrigation, assume that the experimenter considered any difference more than or equal to 40 is a meaningful difference. Therefore

$$\Delta = 40$$

Now we have f_1 = 4, f_2 = 18, $\hat{\sigma}^2$ = 100.916 and α = .05.

$$\delta = \sqrt{\frac{n\Delta^2}{2\sigma^2}} = \sqrt{\frac{(2)(40)^2}{2(100.9167)}} = 3.982$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{3.982}{\sqrt{5}} = 1.781$$

The power is .82 for Fertilizer x Soil x Irrigation with this design using the estimated σ^2 = 100.9167.

Thus the probability of detecting the meaningful difference for Fertilizer x Soil x Irrigation Δ is .82, indicating that we have a good chance of detecting the meaningful difference Δ if it exists. As before we conclude no meaningful difference exists since the probability of detecting that difference is estimated to be high (.82) if it exists for the given design.

Latin Square

Example 6. In a latin square design experiment on explosive switches, there were five (fixed) levels treatments, which is five levels of packing pressure (A = 10,000, B = 15,000, C = 20,000, D = 25,000, E = 30,000 PSI), five fixed machines (rows), and five fixed men (columns). The data below represent the firing time.

TABLE 14.-- Firing time

Machine	1	2	3	4	5	Total
I	25 (C)	17 (B)	18 (A)	22 (D)	32 (E)	114
II	12 (B)	26 (D)	25 (E)	12 (C)	20 (A)	95
III	19 (A)	33 (E)	16 (C)	24 (B)	25 (D)	117
IV	27 (D)	25 (A)	27 (B)	21 (E)	19 (C)	119
V	21 (E)	22 (C)	21 (D)	17 (A)	23 (B)	104
Total	104	123	107	96	119	549

Model:
$$Y_{ijt} = \mu = R_i + C_j + T_t + \epsilon_{ijt}$$

$$H_o: R_i = 0$$

$$C_j = 0$$

$$T_t = 0$$

TABLE 15.-- AOV table-f

Source	d.f.	Sum of Square	Mean Square	EMS	F-Ratio
Row (men)	4	81.36	20.34	$\sigma_{e}^{2} + \frac{K}{k-1} \sum_{i=1}^{K} R_{i}^{2}$.91
Column (machine)	4	98.16	24.54	$\sigma_{e}^{2} + \frac{K}{k-1} \sum_{j=1}^{K} C_{j}^{2}$	1.1
Treatment	4	206.16	51.54	$\sigma_e^2 + \frac{K}{k-1} \sum_{t=1}^K T_t^2$	2.3
Error	12	269.28	22.44	$\sigma_{\mathbf{e}}^2$	
Total	24	654.96	27.29		

The conclusion in this analysis is that none of these effects (row, columns, and treatment) are significantly different at .05 significance level. To investigate the reason for a non-significant result, we compute the power of the test for each factor using the meaningful difference Δ for each factor.

Assume the meaningful difference was determined by the experimenter as follows:

 Δ for row = 10, Δ for column = 12, Δ for treatment = 15.

Row .

$$f_1 = 4$$
, $f_2 = 12$, $\hat{\sigma}^2 = 22.44$, $\Delta = 10$

Therefore,
$$\delta = \sqrt{\frac{K\Delta^2}{2\sigma^2}} = \sqrt{\frac{5(10)^2}{2(22.44)}} = 3.34$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{3.34}{\sqrt{5}} = 1.49$$

Enter the charts with f_1 = 4, f_2 = 12, ϕ = 1.49, and α = .05.

The estimated power is 0.60 for the row with this design using the estimated σ^2 = 22.44, indicating that the experiment had little chance of detecting the difference even if it exists. The experimenter might be interested to find the sample size that will provide a good power for his experiment (say .9). Now enter the charts with f_1 = 4, f_2 = ∞ , power = .9 and α = .05. It is found that ϕ = 1.75, to find the value of n

$$\phi = \sqrt{\frac{nK\Delta^2}{2\sigma^2(f_1 + 1)}} = \sqrt{\frac{n5(10)^2}{2(22.44)5}} = 1.75$$

$$\frac{500n}{224.4} = 3.0625$$

Therefore, n = 1.37 or n = 2

$$f_2 = 25$$

$$\phi = \sqrt{\frac{2(5)(10)^2}{2(22.44)5}} = 2.11$$

Now enter the charts with f_1 = 4, power = .9, ϕ = 2.11 and α = .05. It is found that f_2 = 14. Since 25 > 14, stop and the appropriate sample size is n = 2.

Columns.

$$f_1 = 4$$
, $f_2 = 12$, $\hat{\sigma}^2 = 22.44$ and $\Delta = 12$.

$$\delta = \sqrt{\frac{K\Delta^2}{2\sigma^2}} = \sqrt{\frac{5(12)^2}{2(22.44)}} = 4.00$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{4.00}{\sqrt{5}} = 1.79$$

Now enter the charts with f_1 = 4, f_2 = 12, ϕ = 1.79 and α = .05.

The estimated value of the estimated power is seen to be .76 for the columns using the estimated σ^2 = 22.44. Thus the probability of detecting the meaningful difference in columns Δ is .76, indicating that we have a good chance of detecting this difference if it exists but it might not exist.

Treatment.

$$f_1 = 4$$
, $f_2 = 12$, $\hat{\sigma}^2 = 22.44$ and $\Delta = 15$

Therefore

$$\delta = \sqrt{\frac{K\Delta^2}{2\sigma^2}} = \sqrt{\frac{5(15)^2}{2(22.44)}} = 5.01$$

$$\phi = \frac{\delta}{\sqrt{f_1 + 1}} = \frac{5.01}{\sqrt{5}} = 2.24$$

Now enter the charts with f_1 = 4, f_2 = 12, ϕ = 2.24 and α = .05. The estimated value of the power is seen to be .93 for the treatment using the estimated σ^2 = 22.44.

Thus, the probability of detecting the meaningful difference among the treatment levels (Δ) is .93, indicating that we have a very good chance of detecting the meaningful difference if it exists, but it might not exist. So we can conclude that there are probably no meaningful differences existing among the treatment levels.

All the power calculated in these examples are the estimated powers because the variance used here is the sample variance.

CHAPTER V

SUMMARY AND CONCLUSIONS

The result of the analysis of variance for an experiment is one of these two outcomes:

- 1. A significant difference exists among the treatments.
- 2. No significant difference exists among the treatments.

 Interpretation of the second outcome is the major emphasis of this report. Most of the experimental design and analysis of variance books devote little or no attention to the interpretation of a non-significant result. If they do, no quantitative evaluation is suggested. Since a non-significant result may be due either to poor design or lack of true difference, it seems that any information which can be obtained to help explain the result should be useful.

Interpretation of the non-significant result has been developed here through the power calculation. This calculation is based upon the difference between treatment effects which is meaningful as determined by the investigator. The power is an estimated power because the variance σ^2 is estimated by the sample variance.

If the power is reasonably high, we can say that there is truly no significant difference among the treatments, otherwise the experimental design does not offer sufficient precision to detect the difference. This might be because we did not have enough observations in

our experiment, in order to find the difference or else additional sources of variation should be identified.

If it is determined that the design had low power, an increased sample size may be all that is needed to improve the design. The procedure for estimating sample size from prior data is reviewed.

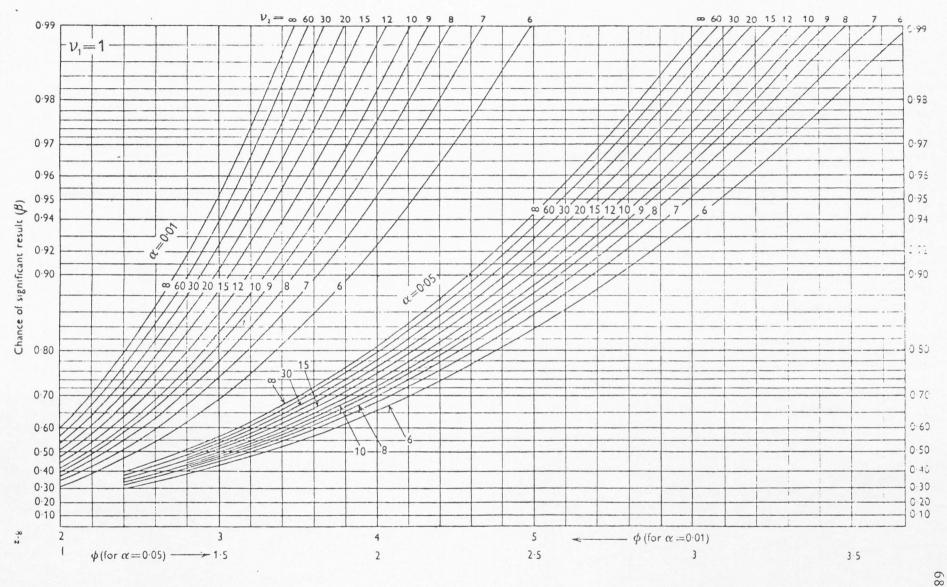
APPENDICES

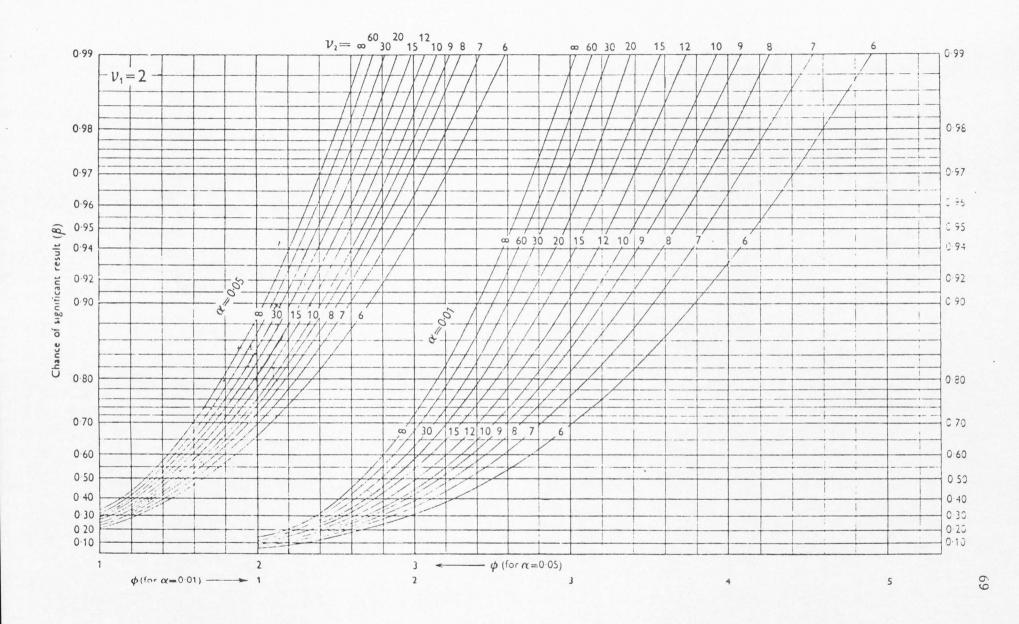
A P P E N D E X A

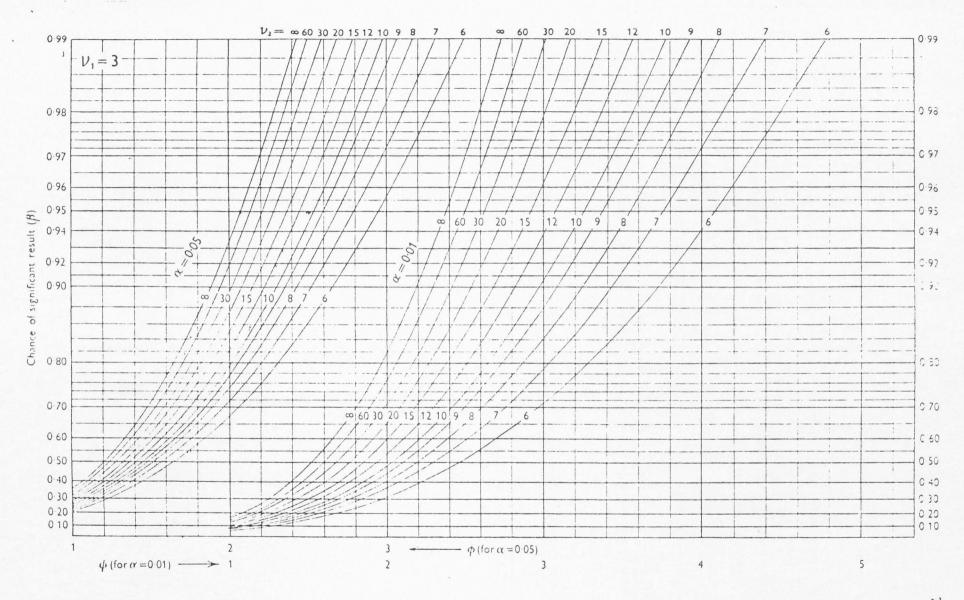
Charts to Find the Power

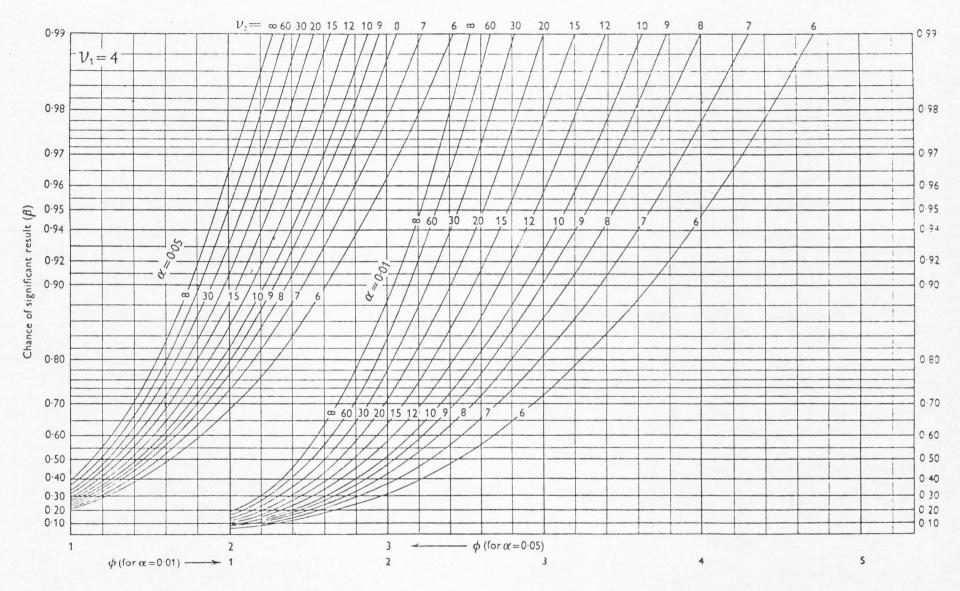
by

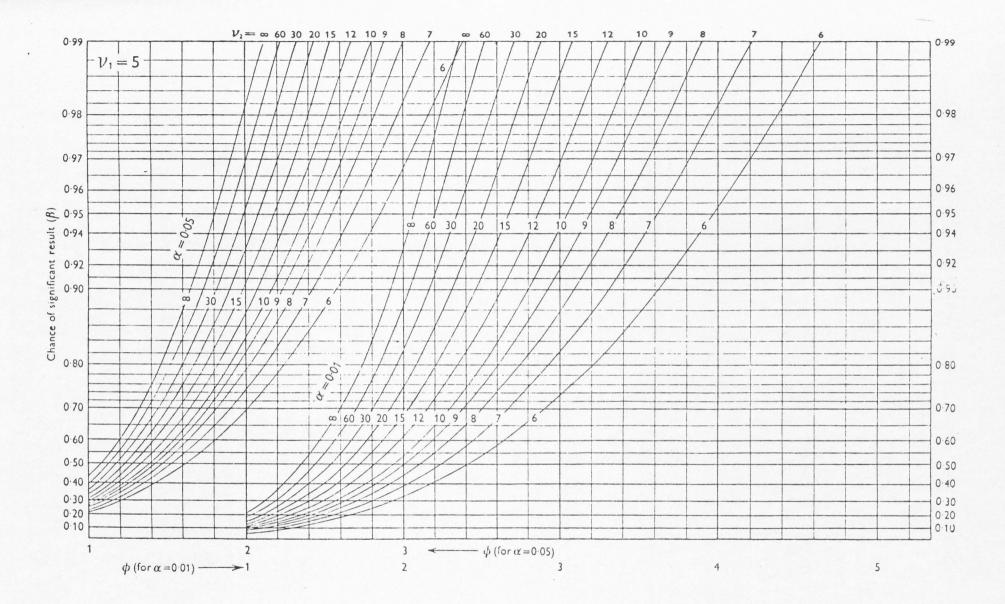
E. S. Pearson and H. O. Hartley
Biometrika, 38, (1951)

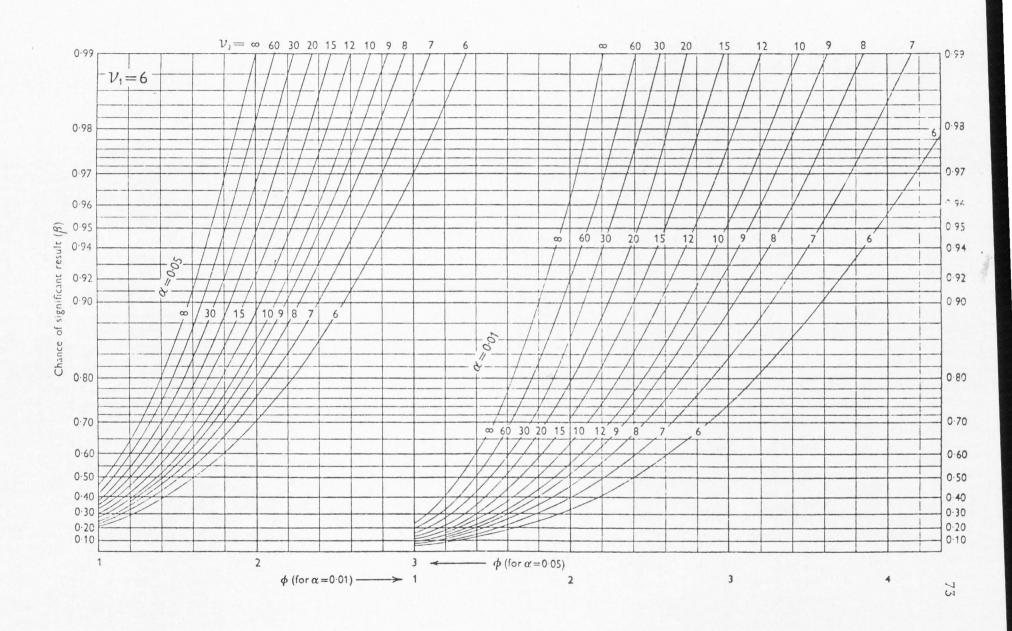


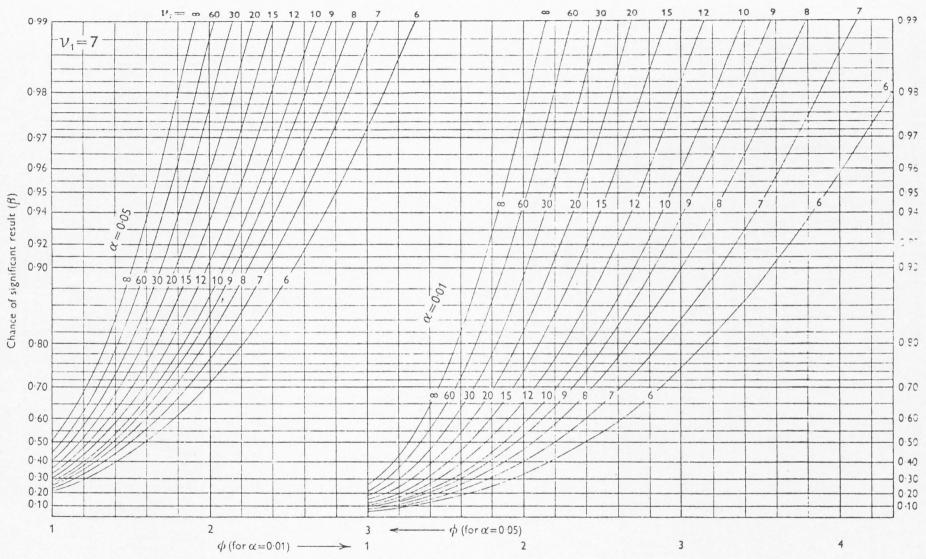


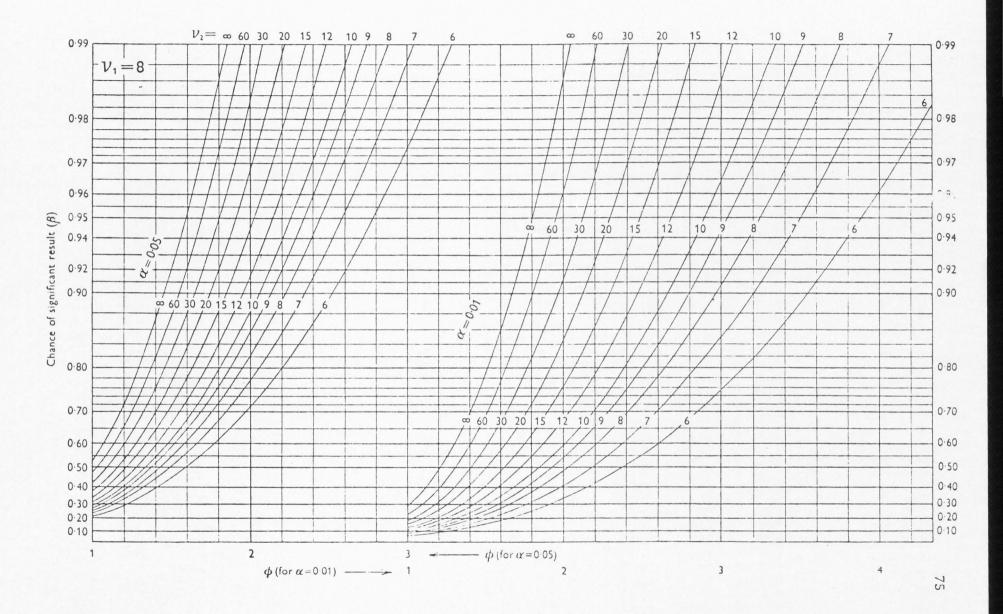












APPENDIX B

Table for Finding the Power

by

M. L. Tiku

JASA 62 June 67

F1	1'5	1.0	1.2	1.4	1.0	1.8	2.0	2.2	2.6	3.0
				$F_1 =$	1. A = 0.0					
2 4 6 8 10 12 14 16 18 20 22 24 26 30 40 60 120 30	.9925 .9902 .9886 .9874 .9866 .9860 .9855 .9851 .9848 .9840 .9843 .9842 .9840 .9839 .9833 .9829 .9838	.9851 .9729 .9630 .9557 .9502 .9461 .9429 .9404 .9383 .9365 .9351 .9338 .9310 .9280 .9240 .9240 .9182	98/08 9610 9441 9314 9220 9149 9093 9048 9012 8982 8937 8916 8906 8886 8834 8724 8665	.9757 .9454 .9185 .8983 .8882 .8718 .8629 .8558 .8601 .8453 .8413 .8379 .8350 .8324 .8324 .8302 .8221 .8050 .7959	9699 9258 8855 8551 8326 8157 9026 7770 7712 7663 7620 77582 7437 7318 74195 7069	9634 9017 8413 8014 7700 7467 7288 7149 7035 68942 6895 6744 6695 6653 6652 631	.9561 .8721 .7951 .7377 .6965 .6663 .6436 .6258 .6117 .6002 .5907 .5827 .5758 .5699 .5648 .5467 .5284 .5100 .4915	.9481 .8398 .7382 .6653 .6144 .5778 .5507 .5298 .5134 .5001 .4892 .4801 .4724 .4658 .4609 .4199 .4199 .4001 .3805	.9301 .7602 .6062 .5052 .4390 .3942 .3887 .3206 .2956 .2777 .2710 .2158 .2256 .2256 .2158 .2290 .2192 .2192	.9096 .6663 .4646 .3460 .2762 .2325 .2033 .1527 .1676 .1396 .1396 .1286 .1244 .1104 .0976 .0860 .0756
				$F_1 =$	2, A = 0.0	05				
2 4 6 8 10 12 14 16 18 12 22 24 26 28 30 40 60 120	.9931 .9913 .9308 .9856 .9878 .9865 .9861 .9857 .9854 .9854 .9854 .9849 .9846 .9849 .9846 .9839 .9833 .9826 .9819	.9878 .9772 .9674 .9593 .9528 .9475 .9432 .9397 .9368 .9343 .9321 .9302 .9272 .9272 .9259 .9212 .9162 .9108 .9049	.9843 .9673 .9500 .9354 .9235 .9139 .9061 .8996 .8942 .8897 .8858 .8724 .8768 .8768 .8745 .8661 .8570 .8472 .8368	.9805 .9541 .9259 .9015 .8818 .8658 .8529 .8423 .8334 .8250 .8196 .8141 .8093 .8051 .8051 .8014 .7578 .7734	.9761 .9371 .8938 .8562 .8258 .8015 .7820 .7662 .7530 .7421 .7327 .7247 .7117 .7064 .6870 .6455 .6234	.9711 .9161 .8530 .7958 .7553 .7214 .6945 .6728 .6405 .6282 .6107 .6098 .6008 .5939 .5692 .5438 .5137 .4912	.9656 .8307 .8033 .7293 .6720 .6280 .5939 .5670 .5453 .5276 .5128 .5003 .4897 .4805 .4725 .4443 .4159 .3576 .3594	.9595 .8608 .7452 .6593 .5793 .5265 .4867 .4317 .4121 .3961 .3827 .3714 .3617 .3534 .3244 .2961 .2686 .2422	.9458 .7881 .6093 .4784 .3896 .3256 .2328 .2517 .2294 .1961 .1846 .17.51 .1605 .1383 .1181 .0999 .0838	.9201 .7004 .4615 .3089 .2199 .1664 .1326 .0941 .0941 .0573 .0670 .0617 .0537 .0425 .0322 .0256 .0196
	4			F1 =	=3, A=0.0	Ю5				
2 4 6 8 10 112 114 116 118 20 22 24 226 228 30 40 60 120	. 9933 .9916 .9902 .9890 .9881 .9862 .9854 .9854 .9854 .9854 .9846 .9842 .9835 .9835 .9835 .9836 .9849	.9884 .9787 .9686 .9597 .9521 .9458 .9404 .9359 .9258 .9258 .9233 .9211 .9191 .9173 .9107 .9034 .8953 .8863	.9855 .9693 .9514 .9349 .9207 .9083 .8938 .8938 .8830 .8768 .8714 .8867 .8825 .8555 .8433 .8298 .8151 .7990	.9821 .9569 .9271 .8992 .8751 .8549 .8379 .8237 .8117 .8014 .7925 .7780 .7780 .7766 .7470 .7257 .7029 .6783	.9781 .9408 .8944 .8504 .8132 .7821 .77564 .7351 .7172 .68782 .6683 .6597 .6522 .6247 .5652 .5652 .5653	. 9737 . 9206 . 8525 . 7886 . 7349 . 6561 . 6274 . 6637 . 5840 . 5673 . 5531 . 5408 . 5301 . 5207 . 4872 . 4528 . 4177 . 3824	.9688 .8962 .8012 .7138 .6429 .5570 .5431 .5082 .4801 .4371 .4380 .4219 .4084 .3364 .3362 .3504 .3149 .2803 .2469	.9634 .8673 .7409 .6289 .5417 .4760 .4263 .3881 .3581 .3341 .3146 .2985 .2850 .2735 .2637 .2302 .1985 .1690 .1420	.9511 .7966 .6000 .4449 .3389 .2680 .2196 .1854 .1605 .1419 .1275 .0996 .0934 .0736 .0570 .0432 .0322	.9370 .7107 .4478 .2742 .1758 .1201 .0525 .0431 .0363 .0213 .0225 .045 .0222 .0163 .0067 .0067
				$F_1 =$	4, 4 = 0.0	05				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 8	.9934 .9918 .9903 .9892 .9882 .9874 .9867 .9856 .9856 .9852 .9842 .9845 .9845 .9845 .9845 .9849 .9838 .9838 .9838 .9838 .9839 .9839	.9888 .9794 .9691 .9595 .9510 .9436 .9372 .9318 .9270 .9228 .9192 .9159 .9131 .9105 .9082 .8094 .8784 .8658	.9861 .9703 .9518 .9237 .9175 .9034 .8912 .8807 .8716 .8637 .8568 .8452 .8404 .8360 .8197 .8014 .7510	.9829 .9582 .9271 .8961 .8063 .8441 .8234 .8057 .7904 .7773 .7658 .7470 .7321 .7061 .6167 .6167	.9792 .9425 .8937 .8448 .S011 .7638 .7323 .7059 .6334 .6643 .6479 .6336 .6212 .6103 .6006 .5653 .5278 .4885 .4477	.9750 .9228 .8306 .7788 .7163 .6642 .6215 .5863 .5572 .5329 .5123 .4948 .4797 .4665 .4550 .4140 .3723 .3306 .2895	.9704 .8988 .7978 .6995 .6171 .5512 .4990 .4576 .4242 .3970 .3745 .3557 .3398 .3261 .3144 .2737 .2345 .1973 .1631	.9653 .8703 .7357 .6099 .5097 .4338 .3765 .3328 .2722 .2507 .2331 .2156 .2064 .1965 .1303 .1027 .0791	9538 8004 5907 4189 3016 2248 1739 1392 1148 0971 0839 0737 0858 0594 0543 0387 0267 0177	.9405 7153 4354 2477 1448 0897 0592 0414 0304 0232 0184 0150 0125 0106 0092 0054 0030

F_1	r 5	1.0	1.2	1 4	1.6	1.8	2.0	2.2	2.6	3.0
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 ∞	.9035 .9019 .9005 .9892 .9873 .9866 .9860 .9854 .9839 .9836 .9838 .9839 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838 .9838	.9890 9798 9698 9698 9591 9445 9442 9278 9278 9278 9021 9172 9088 9053 9054 8992 8882 8755 8641	.9864 .9701 .9718 .9325 .9145 .8984 .8842 .8718 .8099 .8513 .8285 .8285 .8275 .8276 .7763 .7763 .7764 .7767	9834 9590 9207 8033 8621 8343 8100 7890 7707 7547 77408 77408 7079 6092 6667 63018 5496	.5, A = 0.0 .9798 .9435 .8927 .8934 .7993 .7474 .7107 .6527 .6299 .6102 .5931 .5781 .5582 .5106 .4485 .4185 .3704	9758 -9240 -9486 -7703 -7090 -6104 -5911 -5503 -5164 -4881 -4438 -4263 -4111 -3979 -3510 -3041 -2581 -2143	.9714 .9602 .7914 .6873 .5952 .7207 .4617 .4148 .3773 .3469 .3220 .3013 .2838 .2690 .2563 .2132 .1730 .1364 .1045	.9685 .8720 .7308 .5940 .4832 .3991 .3361 .2886 .2522 .2239 .2015 .1835 .1835 .1687 .1565 .1462 .1130 .0845 .0609 .0423	9554 8025 5826 1981 2726 11923 1407 1069 0839 0678 0410 0360 0310 0203 0123 0070 0039	.9428 7.177 4.251 1.2275 1.2275 0605 0420 0.289 0.1183 0.130 0.0097 .0074 .0059 0.047 .0059 0.0099 0.0099
				$F_1 =$	6, A = 0.0	05				
2 4 6 8 10 12 14 16 18 20 22 24 25 28 30 40 60 120 60	.9873 .9865 .9858	9892 9801 9694 9587 9386 9395 9314 9241 9416 9118 9066 9020 8978 8640 8905 8778 8641 8615 8631 8615	.9867 .9713 .9617 .9313 .9313 .9313 .8039 .8738 .8039 .8296 .8296 .8296 .8296 .8296 .8296 .8296 .8296 .8296 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126 .8126	.9837 .9995 9483 .9007 .8666 .8255 .7438 .7525 .7339 .7175 .7030 .6901 .6786 .6082 .6294 .5865 .5395 .4588	.6251	.9763 .9247 .8468 .7630 .6860 .6198 .5646 .5188 .4808 .4491 .4223 .3996 .3302 .3634 .2975 .2473 .1996 .1558	.9720 .9011 .7915 .6769 .5766 .4949 .4301 .3789 .3381 .3954 .2787 .2568 .2385 .2230 .2099 .1662 .1269 .0931	.9673 .8730 .7266 .5807 .4612 .3705 .3032 .2530 .2152 .1863 .1637 .1458 .1314 .1196 .1099 .0793 .0356 .0219	9565 8037 5759 3842 2497 1674 1163 0849 0828 0485 0384 0261 0221 0191 0108 0057 0077	.9440 .7191 .4167 .2117 .1091 .0555 .0308 .0182 .0115 .0076 .0053 .0038 .0028 .0028 .0028 .0017 .0007 .0003 .0001 .0003
				F ₁ =	=7, A=0.0	005				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 60	9936 9920 9906 9893 9882 9872 9864 9857 9846 9835 9831 9827 9824 9811 9776 9778	.9893 .9802 .9694 .9583 .9476 .9378 .9288 .9207 .9134 .9069 .8955 .8906 .8462 .8822 .8822 .8864 .8476 .8252 .7985	.9868 .9716 .9516 .9302 .9993 .8898 .8720 .8416 .8288 .8172 .8099 .7976 .7891 .7814 .7518 .6778 .6326	.9839 .9598 .9259 .8885 .8317 .7881 .7359 .7148 .6665 .6513 .6394 .5446 .4901 .4317	.9805 .9445 .8907 .8308 .7727 .7202 .6743 .6346 .6004 .5709 .5454 .5231 .5037 .4866 .4715 .4166 .3594 .3013 .2445	.9767 .9252 .8451 .7567 .6738 .6019 .5415 .4914 .4497 .4151 .2860 .3614 .3223 .3067 .2526 .2007 .1531 .1114	.9725 .9017 .7889 .6681 .5608 .4729 .4033 .2708 .2204 .2017 .1860 .1729 .1300 .0930 .0629 .0400	.9678 .8737 .7230 .5695 .4428 .3467 .2761 .2242 .1857 .1567 .1171 .1034 .0923 .0859 .0351 .0205 .0111	.9572 8046 .5703 .3074 .2314 .1481 .0980 .0673 .0180 .0270 .0212 .0170 .0139 .0116 .0056 .0026 .0010	.9450 7200 4098 1992 .0937 .0455 .0234 .0128 .0075 .0046 .0020 .0010 .0010 .0010 .0001 .0001 .0001 .0000
					= 8, A = 0.0					
2 4 6 8 10 12 14 16 18 20 22 24 25 28 30 40 60 120 \$\infty\$	9936 9921 9906 9813 9882 9872 9863 9855 9849 9837 9832 9828 9824 9824 9820 9866 9788 9767	9894 9804 9694 9579 9467 9362 9264 9175 9095 9095 8894 8839 8788 8742 8559 8772 7750	.9870 .9718 .9515 .9293 .9071 .8861 .8491 .8331 .8187 .8057 .7940 .7834 .7737 .7650 .7308 .6909 .6446 .5913	.9841 .9601 .9255 .8465 .8474 .8107 .7773 .7474 .7208 .6972 .6762 .6575 .6108 .6259 .6125 .5617 .5054 .4441 .3790	.9807 .9448 .8899 .8273 .7655 .7089 .8590 .6156 .5781 .5457 .5177 .4933 .4720 .4532 .4367 .3768 .3152 .2540 .1956	.9770 .9256 .8437 .7512 .6633 .5862 .5212 .4673 .4226 .3855 .3544 .3283 .3061 .2871 .2708 .2149 .1628 .1168	.9728 .9021 .7867 .6606 .5471 .4539 .3803 .3226 .2775 .2419 .2134 .1905 .1717 .1562 .1433 .1020 .0681 .0422 .0240	.9682 .8742 .7199 .5601 .4271 .3267 .2535 .2006 .1619 .1333 .1117 .0951 .0822 .0720 .0637 .0397 .0227 .0117	.9578 .8052 .5655 .3560 .2164 .1327 .0338 .0550 .0375 .0194 .0113 .0089 .0072 .0032 .0012	.9458 .7208 .4041 .1891 .0840 .0381 .0182 .0093 .0003 .0009 .0018 .0001 .0008 .0005 .0004 .0000 .0000

F1	P = .5	1.0	1.2	1.1	1.6	1.8	2.0	2.2	2.0	3.0
				F_1 (0, 7 = 0.00	15				
2 4 6 8 10 12 14 16 18 20 22 24 26 30 40 60 120	9936 9921 9906 9893 9882 9871 9862 9854 9835 9835 9829 9825 9820 9816 9840 9757	9895 9805 9694 9576 9459 9317 9243 9147 9059 8978 8904 8975 8718 8666 8458 8204 7893 7512	.9871 .9719 .9514 .9283 .9051 .8628 .8619 .8427 .8252 .8094 .7950 .7819 .7700 .7592 .7493 .7108 .6108 .6122 .5510	9842 9603 9252 8847 8436 8014 7059 7069 6810 6579 6873 8189 6024 5875 5013 4015 3309	.9809 .9451 .8592 .8242 .7591 .6989 .6453 .5985 .5580 .5230 .4927 .4664 .4434 .4232 .4054 .3414 .2764 .2103 .1552	.0772 .9250 .8121 .7465 .6540 .5724 .4461 .3987 .3595 .3269 .2765 .2568 .2400 .1833 .1321 .0887 .0548	.9734 .9024 .7848 .6540 .5353 .4075 .3604 .3005 .2176 .1888 .1659 .1473 .1324 .1195 .0804 .0499 .0284	.9686 .8715 .7173 .5519 .4136 .3096 .2347 .1811 .1145 .0937 .0781 .0660 .0567 .6493 .0284 .0967 .0067	.9583 .8056 .5615 .3463 .2039 .1207 .02728 .0457 .0298 .0202 .0141 .0102 .0076 .0018 .0018 .0006 .0001	.9164 7211 3002 1507 .0763 .0325 .0145 .0059 .6035 .0019 .0011 .0006 .0004 .0003 .0002 .0000 .0000 .0000 .0000
				$F_1 = 1$	01 = 0.0)05				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120	. 9936 . 9921 . 9907 . 9893 . 9882 . 9871 . 9881 . 9832 . 9827 . 9822 . 9827 . 9812 . 9774 . 9774 . 9713	.9895 .9806 .9694 .9573 .9451 .9334 .9223 .9120 .9025 .8937 .8857 .8783 .8514 .8651 .8593 .8360 .8072 .7715 .7273	.9871 .9720 .9513 .9277 .9034 .8798 .8575 .8369 .8180 .8007 .7849 .7575 .7455 .7456 .6916 .6407 .5809 .5120	9843 9604 9248 8832 7987 7604 7255 6941 6410 6186 5986 5805 5643 5630 4352 3624 2574	.9811 .9450 .8885 .8215 .7534 .6899 .6300 .5831 .5390 .5025 .4702 .4121 .4176 .3062 .3073 .3099 .2426 .1787 .1221	- 9774 9261 8413 7423 6458 5661 4575 4273 3776 3028 2745 2508 208 2137 1569 1073 0671	97.83 9027 78.92 64.83 52.49 42.02 28.14 23.38 19.69 16.81 14.54 10.03 0.608 0.067 0.187 0.083	.0688 .8718 .7150 .5448 .4020 .2950 .2186 .1647 .1266 .0993 .0794 .0847 .0556 .0451 .0385 .0205 .0095 .0028	.95×6 .8059 .55×0 .33×0 .1935 .1101 .0640 .03×5 .0241 .0156 .0105 .0053 .0053 .0039 .0030 .0000	9469 7214 3951 1737 0701 0282 0118 0053 00025 0001 0007 0001 0000 0000 0000 0000
				$F_1 =$	12, .1 = 0.	00.5				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120	9937 9921 9907 9893 9881 9870 9860 9851 9843 9825 9828 9828 9816 9811 9760 9760 9769 9768	.9896 .9807 .9694 .9568 .9430 .9311 .9189 .9073 .8065 .8683 .8693 .8528 .8458 .8175 .7818 .7365 .6792	.9873 .9722 .9510 .9264 .9004 .8746 .8498 .8265 .8049 .7850 .7667 .7499 .7345 .7203 .7073 .6059 .5044 .5218	.9845 .9606 .9243 .8806 .8344 .7890 .7463 .7071 .6716 .6396 .6109 .5852 .5622 .5414 .5227 .4523 .3750 .2939 .2137	.9813 .9455 .8875 .8875 .8169 .7438 .6745 .6117 .5565 .5085 .4670 .4311 .4601 .3732 .2497 .3292 .2560 .1871 .1246 .0740	.9777 .9264 .8395 .7354 .6395 .4607 .3956 .3452 .2986 .2628 .2334 .2090 .1886 .1714 .1162 .0711 .0382 .0174	.9736 .9030 7804 .6388 .5077 .3994 .3147 .2501 .2013 .1642 .1358 .1128 .1128 .0967 .0531 .0721 .0108 .0200 .0082 .0031	.9602 .87.52 .71.12 .5332 .2930 .2713 .1930 .1291 .1022 .07.66 .0457 .0384 .0294 .0294 .0100 .0012 .0003	.9592 .8063 .5523 .3247 .1770 .0945 .0511 .0285 .0164 .0990 .0061 .0040 .0027 .0018 .0013 .0001	.9476 .7219 .3884 .1627 .0907 .0083 .0014 .0006 .0003 .0001 .0001 .0000 .0000 .0000 .0000 .0000
				F1 =	=1, A =0.	01				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120	.9851 .9809 .9782 .9764 .9752 .9743 .9736 .9730 .9726 .9723 .9727 .9715 .9715 .9699 .9693 .9687	.9705 .9492 .9340 .9236 .9163 .9163 .9075 .9010 .9089 .9071 .8956 .8943 .8922 .8356 .8850 .8812 .8773	.9620 .9280 .9020 .8459 .8738 .8450 .8582 .8329 .8452 .8423 .8338 .8377 .8359 .8343 .8285 .8285 .8285	.9521 .9012 .8629 .8367 .8184 .8050 .7949 .7870 .7755 .7715 .7644 .7617 .7593 .7309 .7423 .7335 .7244	.9408 .8682 .8131 .7759 .7301 .7314 .7174 .7066 .6908 .6850 .6891 .6758 .6752 .6690 .6578 .6463 .6347 .6347	.0282 8292 .7541 .7043 .6704 .6462 .6283 .6145 .6036 .5047 .5813 .5760 .5777 .5530 .5777 .55401 .5261	.9143 .7843 .6870 .6242 .5824 .5532 .5318 .5156 .5028 .4925 .4841 .4771 .4771 .4617 .4617 .4403 .4155 .4003	.8901 .7341 .6126 .5387 .4904 .4574 .1336 .4158 .4020 .3910 .3820 .3746 .3683 .3683 .3683 .3584 .3424 .3267 .3113 .2962	.8654 .6216 .4580 .3678 .3136 .2787 .2547 .2243 .2141 .2060 .1994 .1892 .1852 .1719 .1590 .1468 .1354	.8277 .5014 .3125 .2211 .1725 .1437 .1250 .1121 .1027 .0957 .0952 .0858 .0852 .0792 .0763 .0608 .0539 .0478

F1	15	1.0	1.2	1.4	1.6	1.8	2.0	2.2	2.6	3.0
				F_1	-2, A =0.	01				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120	.9863 .9828 .9828 .9774 .9770 .9760 .9752 .9745 .9735 .9731 .9728 .9725 .9723 .9721 .9713 .9704 .9686	.9753 .9567 .9409 .9288 .9196 .9124 .9067 .9021 .8083 .8053 .8054 .8890 .8881 .8863 .8848 .8791 .8731 .8668 .8690	.9688 .9386 .9118 .8910 .8751 .8627 .8459 .8450 .8381 .8285 .8246 .8212 .8182 .8182 .8186 .8060 .7960 .7854	.9613 .9153 .8730 .8401 .8150 .7957 .7896 .7684 .7585 .7585 .7585 .7373 .7373 .7322 .7227 .7238 .7096 .6948 .6794	.9527 .8862 .8237 .7754 .77393 .7118 .6905 .6736 .6800 .6486 .6312 .6243 .6182 .6130 .5943 .5551 .5349	.0430 .8511 .7040 .6082 .6500 .6142 .5869 .5655 .5445 .5215 .5229 .5132 .5048 .4976 .4469 .4469 .4469 .4244 .4019	.9223 .8100 .0951 .6110 .5515 .5085 .4765 .4519 .4326 .4170 .3345 .3768 .3768 .3768 .3237 .3011 .2780	.9207 .7635 .6191 .6182 .4498 .4022 .3678 .3420 .3221 .3063 .2936 .2830 .2742 .2667 .2603 .2382 .2170 .1968 .1776	.8045 .0571 .4576 .3358 .2026 .2163 .1854 .1636 .1476 .1354 .1260 .1184 .1122 .1070 .1027 .0885 .0757 .0643	.8650 .5401 .2052 .1869 .0934 .0733 .0603 .0513 .0449 .0401 .0364 .0312 .0293 .0233 .0143 .0143
				F_1 :	$=3, \Lambda = 0.$	01				
2 4 6 8 10 12 14 16 16 18 20 22 24 26 28 30 40 60 120	.9867 .9835 .9809 .9790 .9775 .9763 .9753 .9746 .9739 .9734 .9725 .9721 .9718 .9716 .9705 .9669	.9769 .9592 .9427 .9291 .9181 .9093 .9021 .8061 .8010 .8568 .8831 .8799 .8772 .8747 .8745 .8545 .8546 .8568	.9711 .9421 .9136 .8296 .8703 .8547 .8419 .8314 .8227 .8152 .8089 .8034 .7986 .7944 .7996 .769 .7692 .7464 .7295	.9644 .9199 .8742 .8357 .8047 .7800 .7600 .7437 .7302 .7188 .7092 .7008 .6973 .6817 .6614 .6400 .6475 .5938	.9567 .8919 .8237 .7065 .7214 .6561 .6580 .6354 .6169 .6018 .5886 .5776 .5681 .5599 .5526 .4997 .4721 .4439	.94\$1 .85\$0 .7620 .6835 .5234 .5776 .5421 .5142 .4917 .4733 .45\$0 .44\$1 .4247 .4164 .3573 .35\$2 .3292 .3005	.9385 .8181 .6906 .5902 .5166 .4625 .4220 .3910 .3666 .3471 .3311 .3178 .3066 .2971 .2859 .2606 .2332 .2070 .1821	.9280 .7726 .6117 .4917 .4917 .4955 .3504 .3086 .2776 .2540 .2355 .2207 .2087 .1987 .1993 .1831 .1590 .1367 .1163 .0978	.9015 .6678 .4448 .3032 .2191 .1675 .1343 .1118 .0958 .0841 .0752 .0683 .0628 .0584 .0584 .0584 .0584 .0584 .0584 .0584 .0584	.8779 .5517 .2899 .1576 .0741 .0615 .0434 .0325 .0296 .0151 .0132 .0118 .0107 .0074 .0053 .0033 .0022
				F ₁ :	$=4$, $\Lambda=0$.	01				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 8	.9809 .9838 .9812 .97702 .9776 .9763 .9752 .9743 .9736 .9730 .9724 .9715 .9711 .9703 .9686 .9682 .9689	.9777 .9604 .9433 .9284 .9160 .9056 .8989 .8896 .8834 .8780 .8734 .8693 .8657 .8625 .8597 .8491 .8374 .8245 .8103	.9723 .9438 .9139 .8873 .8650 .8464 .8309 .8178 .8068 .7974 .7882 .7759 .7765 .7473 .7275 .7060 .6828	.9660 .9221 .8738 .8306 .7944 .7047 .7200 .7030 .6886 .6763 .6656 .6563 .6409 .6145 .5566 .5253	.9587 .8946 .8219 .7575 .7047 .6622 .6281 .5003 .5774 .5583 .5164 .5060 .4969 .4430 .3962 .3614	.9504 .8612 .7585 .6597 .5096 .5452 .5027 .4691 .4420 .4119 .4015 .3861 .3730 .3617 .3519 .3176 .2836 .2504 .2185		.9317 .7767 .6036 .4691 .3745 .2620 .2279 .2023 .1825 .1670 .1545 .1442 .1357 .1286 .1051 .0544 .0665 .0513	.9016 .6725 .4330 .2776 .1867 .1330 .0498 .0536 .0533 .0457 .0400 .0355 .0202 .0202 .0202 .0204 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306 .0306	.8344 .5566 .2767 .1363 .0726 .0424 .0270 .0184 .0133 .0101 .0079 .0064 .0046 .0040 .0023 .0013 .0007 .0004
	1			F ₁ =	=5, A=0.0	01				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 8	. 9570 . 9840 . 9814 . 9793 . 9776 . 9762 . 9750 . 9740 . 9732 . 9725 . 9718 . 9718 . 9708 . 9704 . 9766 . 9685 . 9668 . 9650 . 9628	.9782 .9611 .9435 .9276 .9138 .9021 .8920 .8835 .8761 .8696 .8640 .8590 .8546 .8507 .8472 .8339 .8189 .8023 .7835	.9730 .9448 .9138 .8850 .8600 .S387 .8206 .S052 .7920 .7806 .7619 .7543 .7474 .7413 .7186 .6935 .6660 .6360	.9669 .9233 .8729 .8258 .7852 .7510 .7224 .6984 .6782 .6609 .6460 .6330 .6217 .6118 .6029 .5705 .5359 .4992 .4606	.9600 .8961 .8199 .7494 .6899 .6413 .6017 .5692 .5423 .5198 .5007 .4844 .4581 .4474 .4090 .3696 .3298 .2901	.9521 .8629 .7550 .6578 .5792 .5174 .4690 .4306 .3998 .3746 .3538 .3216 .3089 .2980 .2801 .2232 .1892 .1556	.9435 .8237 .6795 .5559 .4615 .3914 .28391 .2994 .2688 .2446 .2252 .2003 .1962 .1851 .1758 .1446 .1163 .0699	.9340 .7789 .5965 .4504 .3471 .2757 .2257 .1598 .1633 .1278 .1156 .1057 .0975 .0695 .0516 .0372	.9126 .6749 .4231 .2575 .1625 .1054 .0763 .0364 .0435 .0347 .0284 .0239 .0205 .0179 .0158 .0100 .0061 .0035	. 8884 . 5.591 . 2663 . 1207 . 0581 . 0306 . 0176 . 0109 . 0073 . 0051 . 0037 . 0029 . 0023 . 0015 . 0007 . 0003 . 0003

F1	1' = .5	1.0	1.2	1.4	1.6	1.8	2.0	2.2	2 6	3 0
				F1 -	6, A =0.0)1				
2 4 6 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 60	. 9971 .9841 .9816 .9794 .9776 .9748 .9738 .9728 .9729 .9713 .9707 .9701 .9696 .9655 .9633 .9607	.9785 .9616 .9435 .9267 .9118 .8988 .8976 .8778 .8617 .8551 .8493 .8493 .8491 .8394 .8351 .8191 .8008 .7800 .7563	.9735 .9454 .9135 .8829 .8556 .8318 .8113 .7936 .7753 .7650 .7533 .7430 .7339 .7258 .7185 .6911 .6607 .6271 .5901	.9675 .9241 .8720 .8216 .7770 .7388 .7064 .6790 .6556 .6356 .6356 .6183 .6032 .5900 .5783 .5679 .5299 .4891 .4459 .4009	.9608 .8971 .8180 .7424 .6730 .5785 .5113 .4857 .4641 .4456 .4037 .497 .4158 .4037 .3166 .2728 .2301	9532 8640 7518 6177 5618 4938 4402 3978 3639 3363 2946 2946 2945 2533 2133 1753 1402 1089	.9447 .8250 .6749 .5428 .4400 .3647 .3083 .2659 .2335 .2082 .1881 .1719 .1586 .1476 .1383 .1090 .0916 .0595 .0417	.9355 .7802 .6905 .4351 .3248 .2492 .1971 .1604 .1339 .1142 .0992 .0876 .0784 .0710 .0462 .0315 .0205 .0128	.9147 .6764 .4149 .2417 .1442 .9905 .0600 .0419 .0308 .0232 .0182 .0182 .0182 .0182 .049 .0026 .0026	× 8910 5605 2578 1090 0480 0230 0120 0008 0042 0027 0013 0010 0006 0002 0001 0000 0000
				F_1	=7, A=0.	01				
2 4 6 8 10 12 14 16 18 20 22 24 26 23 30 40 60 120	. 9872 .9842 .9816 .9794 .9775 .9760 .9746 .9735 .9724 .9716 .9708 .9701 .9689 .9689 .9684 .9665 .9642 .9616 .9585	.9787 .9619 .9435 .9260 .9100 .8959 .8835 .8726 .8629 .8401 .8441 .8287 .8341 .8287 .8048 .7830 .7580	.9738 .9459 .9132 .8810 .8516 .8256 .8029 .7831 .7058 .7506 .7373 .7254 .7055 .6971 .6651 .6994 .5896 .5456	.9680 .9247 .8711 .8179 .7699 .7280 .6922 .6615 .6353 .6127 .5931 .5760 .5610 .5477 .5359 .4928 .4162 .3973 .3467	.9614 .8977 .8163 .7363 .6661 .6070 .5581 .5176 .4840 .4558 .4319 .4115 .3940 .3787 .3654 .3182 .2709 .2246 .1807	.9539 .8648 .7490 .6390 .5469 .4735 .4156 .3698 .3333 .3038 .2796 .2429 .2286 .2165 .1754 .1374 .1374 .1038 .0751	.9456 .8258 .6710 .5317 .4231 .3423 .2828 .2049 .1791 .1587 .1425 .1294 .1186 .0810 .0572 .0384 .0244	.9365 .7811 .5854 .4224 .3065 .2278 .1744 .1375 .1113 .0923 .0781 .0673 .0589 .0522 .0469 .0309 .0193 .0112 .0062	.9161 .6773 .4082 .2290 .1299 .0770 .0452 .0319 .0221 .0160 .0120 .0060 .0050 .0055 .0005 .0005	.8929 .5613 .2510 .1000 .0407 .0178 .0044 .0055 .0010 .0006 .0005 .0003 .0002 .0001 .0000 .0000
				F ₁ =	=8, A=0.0	01				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 60 120	.9872 .9843 .9817 .9794 .9775 .9758 .9744 .9732 .9721 .9711 .9703 .9685 .9689 .9682 .9677 .9680 .9680 .9563	.9789 .9621 .9435 .9252 .9084 .8933 .8798 .8678 .8571 .8477 .8392 .8316 .8247 .8185 .8129 .7911 .7658 .7362 .7016	.9740 .9462 .9128 .8793 .8481 .8201 .7953 .7735 .7374 .7374 .7224 .7091 .6972 .6866 .6770 .6406 .5995 .5536 .5028	.9683 .9251 .8703 .8147 .7635 .7184 .6794 .6458 .6169 .5919 .5702 .5512 .5345 .5198 .5067 .4584 .4070 .3531 .2981	.9618 8092 .8148 .7311 .6564 .5504 .5401 .4908 .4292 .4034 .3814 .3625 .3461 .3318 .2815 .2818 .1843 .1406	.9544 .8653 .7467 .6315 .5341 .4559 .3943 .3458 .3072 .2762 .2510 .2302 .2129 .11953 .1859 .1447 .10765 .0512	.9463 .8264 .6676 .5223 .4082 .3234 .2614 .2157 .1193 .1065 .0976 .0976 .0611 .0402 .0247	.9373 .7817 .5811 .4117 .2912 .2101 .11560 .01524 .0524 .0449 .0343 .0203 .0343 .0203 .0343 .0203 .0343 .0203 .0343 .0203 .0343 .0203 .0343 .0203	.9172 .6779 .4026 .2186 .1185 .0669 .0396 .0248 .0163 .0113 .0081 .0046 .0036 .0029 .0012 .0005	. \$943 .5619 .2454 .0928 .0352 .0163 .0030 .0016 .0003 .0015 .0001 .0001 .0001 .0000 .0000 .0000
				F_1 =	= 9, A = 0	01				
2 4 6 8 10 12 14 16 18 20 22 24 26 8 30 60 120 60	. 9572 .9843 .9817 .9794 .9774 .9757 .9742 .9759 .9718 .9708 .9698 .9690 .9633 .9676 .9670 .9646 .9618 .9582 .9582	.9790 .9623 .9434 .9246 .9070 .8764 .8634 .8518 .8414 .8320 .8235 .8159 .8090 .8026 .7780 .7490 .7148 .6745	.9742 .9464 .9125 .8778 .8450 .8151 .7884 .7647 .7438 .7252 .6939 .6807 .6689 .6581 .6174 .5712 .5194	.9686 .9254 .8696 .8119 .7579 .7098 .6679 .6316 .6002 .5730 .5286 .5104 .4943 .4799 .4273 .3714 .3133 .2549	.9621 .8986 .8135 .7265 .6479 .5806 .5242 .4774 .4384 .4057 .3782 .3548 .3347 .3174 .3023 .2497 .1986 .1085	.9549 .8657 .7446 .6251 .5229 .4407 .3750 .3249 .2847 .2725 .2053 .1877 .1730 .1606 .1096 .0348 .0362 .0345	.9468 .8268 .6647 .5142 .3953 .3073 .2433 .1966 .1621 .1361 .1162 .1007 .0855 .0786 .0706 .0464 .0283 .0158 .0050	.9380 .7821 .5774 .4025 .2782 .1935 .1410 .1047 .0500 .0628 .0504 .0414 .0346 .0294 .0254 .0143 .0073 .0033	.9181 .6783 .3978 .2099 .1093 .0587 .0331 .0197 .0124 .0081 .0040 .0029 .0022 .0017 .0006 .0002 .0001 .00001	. \$954 . 5623 . 2407 . 0\$71 . 0310 . 0116 . 0047 . 0021 . 0010 . 0003 . 0002 . 0001 . 0000 . 0000 . 0000 . 0000 . 0000

F_1	P = .5	1.0	1.2	1.4	1.6	1.8	2.0	2.2	2.6	3.0
				F_1 .	$10, \Lambda > 0$	01		,		
2	.9873	.9791	.9711	.9688	.9624	.9552	.9472	.9385	.9188	896
4 15	.9844	.9433	9466	.9256 .8690	.8989 .8124	.8600 .7428	.8271	.7825 .5742	.8786	. 5625
8	.9791	.9240	.8765 .8422	.8094 .7529	.7225 .6404	.6195 .5131	.5072	.3947	.2026	.0823
12	.9756	.8888	.8106	.7022	. 5698	.4273	.2935	.1831	.0523	. (1(2))
14	.9744	.8734	.7822 .7567	.6575 .6187	.5101	.3597	.2279	.1285	.0282	.001
14	.9727 .9715	.8469	.7311	.5850	.4193	2052	.1459	.0690	.0096	. ()()()
20 22	.9704	.8355 .8253	.7139	.5558	.3848	.2322 .2057	.1201	.0527	.0060	.000
24 26 28	.9685	.8076	.6798	.5080	,3312 ,3102	.1841	.0858	.0331	.0027	.000
28	.9670	.7999	.6523	.4709	.2921	.1518	.0649	.0225	.0014	. ()()()
30	.9664	.7929 .7655	.6405	.4555	.2764	.1395	.0374	.0190 8000.	.0010	.000
60	.9606	.7328	.5443	.3390 .2776	.1702 .1232	.0668	.0200	. (X)45	.0001	.000
120	.9520	.6475	.4234	.2170	.0832	.0411	.0045	.0018	.0000	.000
				F1 =	12, $A = 0$.	01				
2	.9873 .9844	.9793	.9746	.9691	.9628 .8993	.9557 .8665	.9478 .8276	.9392 .7829	.9198 .6790	.8977
6	.9818	.9432	.9118	.8679 .8052	.8104	.7398 .6101	.6581	.3819	.3872	. 230
10 12	.9773	.9035 .8850	.8375 .8629	.7445	.6277	.4968	.3661	.2494	.0900	.022
14	.9738	.8680	.7713	.6396	.4860	.4050	.2708	.1635 .1092	.0212	.007
18	.9723	.8523	.7426 .7169	.5963 .5585	.4318	.2768	.1549	.0749	.0110	.000
20 22 24	.9698	.8250 .8131	.6938 .6730	.5256 .4969	.3493	.1991	.1206	.0384 .0286	.0035	.000
24	.9677	. 8023	.6543	.4717	.2914	.1721	.0775	.0219	.0013	.000
26 28	.9668	.7924 .7833	.6376 .6223	.4496	.2690 .2498	.1330	.0533 $.0452$.0171	.0009	.000
30	.9652	.7750	.6056	.4127	.2333	. 1069	.0389	.0110	.0004	. 000
40 60	.9622 .9554	.7419 .7019	.5556	.3492	.1770	.0701	.0212	.0048	.0000	.000
120 ∞	.9537 .9476	.6534 .5948	.4271 $.3530$.2173 .1552	.0819	.0220	.0041	.0005	.0000	. 000
				F ₁ ==	1, A = 0.0	25				
2	.9630	.9280	.9081	.8851 .7962	.8592 .7381	.8309	.8003	.7677 .5321	.6983	. 6252 . 2636
8	.9499	.8645 .8502	.8102	.7414	.6689	.5864	.5003	.4148	.2600 .2008	. 1430
10	.9451	.8407	.7737	.6933	.6025	.5060	.4094	.3182	.1689	.074
12 14	.9437	.8340	.7636 .7560	.6793 .6690	.5847	.4850	.3865	.2949 .2788	.1495	062
16	.9419	.8251	.7503 .7457	.6549	.5619 .5512	.4587 .4499	.3583	.2788 .2670 .2579	.1273	.048
20 22	.9108	.8221 .8196	.7420	.6499	5480	.4428	.3417	.2508	.1205	.042
22 24	.9404	.8176		.6457	.5429 .5386	.4371	.3357	.2451	.1110	.039
26	.9398	.8141	.7364 .7342 .7323	.6393	. 5350	.42301	3266	.2404	.1048	. 036
30	.9395	.8131	. 7.306	.6346	.5319	.4249	.3230 $.3199$.2330	.1024	.035
60	.9385	.8081	.7248	.6268	.5198	.4114	.3093	.2301 .2202 .2105	.0937	.031
. 120	.9368 .9359	.8000	.7129 .7069	.6031	.5010	.3907	.2887	.2012	.0512	.025
				F1 =	2, A = 0.0	25				
2 4	.9659 .9585	.9391	.9237 .8650	.9059 .8195	.8858 .7658	.8635 .7047	.8392 .6380	.8132 .5675	.7567 .4249	.6957
6 8	.9536	.8753 .8570	.8225 .7935	.7569 .7146	.6232	.5941	.5039	.4139	.2519 .1708	. 132
10	.9481	.8411	.7729	.6851	.5817	.4780	.3726	.2761	.1285	.047
12	.9464	.8344	.7578 .7162	.6837	.5373	.4460	.3385	.2427 .2197	.1038	.034
16	.9440	.8212 .8165	.7371 .7298	. 6350	.5211	.4049	.2962 .2823	.2030	.0773	.0219
18 20	.9432	.8126	.7238	.6249	.4988	.3800	.2713	.1806	.0639	.018
22 24	.9419 .9414	.8003	.7187	.6008	.4903	.3709	.2624 $.2551$.1728	.0594	.014
26	.9410	. 8041	.7103	. 5090	.4773	.3570	.2490	. 1611	.0530	.012
28	.9406	.80021	.7077	.5948	.4722	.3515	.2438	.1566 .1528	.0506	.0116
60	.9391	.7937 .7868	.6949 .6847	.5778	.4521	.3303	.2238	.1399	.0422	.0088
	9366	.77119	.6741	.5504	.4363	2979	1944	.1161	.0313	.0056
120 -	9353	.7724	.66.32	.5364	.4015	.2820	. 1504	.1053	.0268	. (3)45

F,	F e .5	1.0	1.2	1.4	1.6	1.8	2.0	2.2	2 8	3.0
				F_1 :	3, 4 = 0.0	25				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 120	.9669 .9598 .9548 .9512 .9486 .9451 .9486 .9451 .9419 .9411 .9405 .9400 .9395 .9390 .9375 .9358 .9358	.9429 .9064 .8776 .8563 .8403 .8281 .8184 .8107 .8043 .7989 .7944 .7906 .7872 .7813 .7817 .7723 .7621 .7519	. 9291 .8710 .8241 .7895 .7637 .7441 .7288 .7165 .6982 .6892 .6852 .6801 .6756 .6574 .6424 .6269	.9131 .8270 .7568 .7057 .6684 .6405 .6199 .6020 .5882 .5769 .5675 .5595 .5526 .5466 .5114 .5227 .5035 .4839	.8949 .7745 .6770 .6084 .5594 .5298 .4970 .4761 .4349 .4255 .4107 .4107 .3836 .3624 .3411	.8748 .7144 .5880 .5028 .4449 .4042 .3743 .3516 .3339 .3198 .3082 .2905 .2836 .2777 .2570 .2368 .2171	. 8528 .6482 .4945 .3346 .2925 .2627 .2408 .2240 .2109 .2064 .1918 .1846 .1734 .1559 .1392 .1236	. 8292 .6780 .4015 .2985 .2368 .1975 .1520 .1379 .1520 .1379 .1272 .1188 .1120 .1064 .1018 .0979 .6849 .0730 .0624	.7776 .4348 .2369 .1441 .0977 .0721 .0566 .0466 .0397 .0347 .0347 .0259 .0241 .0259 .0179 .0140 .0109	.72 .30 .11 .05 .03 .01 .00 .00 .00 .00 .00 .00 .00 .00
•	.9322	.7408	.6107	.4638	.3199	.1981	.1000	.0529	.0053	. 00
					*4, .1 = 0.0 -		7			
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120	9673 9605 9553 9515 9487 9464 9446 9411 9419 9468 9399 9392 9385 9374 9354 9334	.9448 .9086 .8781 .8543 .8357 .8211 .8094 .7998 .7918 .7850 .7792 .7743 .7609 .7661 .7627 .7504 .7371 .7371 .7507	.9318 .8740 .8237 .7544 .7542 .7305 .7117 .6964 .6838 .6538 .6538 .6536 .6300 .6442 .6390 .6204 .6007 .7799 .5581	.9167 .8:05 .7546 .6063 .6523 .6186 .5023 .5713 .5511 .5400 .5281 .5180 .5093 .5017 .4951 .4714 .4460 .4218 .3961	5.996 7784 6725 5938 53664 4939 4615 4162 3998 3862 3745 3495 3240 2985 2733 2483	.8406 .7186 .7548 .4537 .4164 .3687 .3072 .2866 .2702 .2569 .2459 .2256 .2288 .2220 .1089 .1766 .1554 .1355	.8508 .6526 .4818 .3747 .3034 .2556 .2221 .1978 .1794 .1652 .1540 .1373 .1310 .1256 .1078 .0015 .0767 .0636	.8373 .5×23 .3899 .2749 .2064 .1636 .1353 .1156 .1014 .0907 .0625 .0760 .0707 .0664 .0512 .0411 .0325 .0254	7.883 .4387 .2242 .1244 .0768 .0519 .0291 .0234 .0166 .0145 .0116 .0128 .0116 .0076 .0033 .0036	.73 .30/ .10/ .01/ .01/ .00/ .00/ .00/ .00/ .0
				F ₁ =	5. A = 0.0	025				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 60	.9677 .9609 .9556 .9516 .9485 .9460 .9410 .9419 .9397 .9387 .9378 .9370 .9363 .9363 .9363 .9384 .9386 .9280 .9249	.9460 .9099 .8780 .8521 .8314 .8146 .8009 .7805 .7840 .7648 .7587 .7534 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487 .7487	.9335 8756 .8227 .7745 .7145 .6961 .6780 .6593 .6395 .6395 .6220 .6149 .6096 .5856 .5611 .5351 .5377	.9189 .8325 .7522 .6881 .5990 .5686 .5439 .5238 .5070 .4929 .4808 .4704 .4535 .4252 .3359 .3659 .3355	.9024 7806 .6681 .5813 .5167 .4683 .4312 .3791 .3602 .3447 .3116 .3205 .3110 .3205 .3110 .3273 .3193 .2473 .1903	.8840 .7209 .5744 .4676 .3928 .3394 .2710 .2483 .2303 .2158 .2039 .1940 .1784 .1561 .1784 .1511 .1312	.8640 .6548 .4764 .3564 .2784 .2265 .1906 .1649 .1458 .1311 .1197 .1031 .0969 .0917 .0748 .0598 .0470	.8423 .5845 .3802 .2562 .1831 .1343 .1094 .0809 .0553 .0524 .0477 .0430 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230 .0230	.7948 .4404 .2141 .1100 .0624 .0389 .0262 .0189 .0143 .0112 .0007 .0056 .0057 .0051 .0020 .0007	.742 .806 .10] .017 .007 .001 .001 .000 .000 .000 .000
	1						•	0.154		
2 4 6 8 10 12 14 16 18 20 22 24 26 60 60 120 60	9679 9611 9558 9517 9483 9487 9416 9400 9378 9375 9385 9375 9387 9340 9313 9283 9211	9467 9107 8778 8501 8274 8087 7802 7691 7596 7514 7443 7350 7324 7089 6886 6662 6418	.9346 .8767 .8216 .7754 .7377 .7072 .6822 .6615 .6441 .6294 .6167 .6058 .5879 .5805 .5532 .5240 .4930 .4601	.9204 .8307 .7498 .6806 .6258 .5824 .5478 .5199 .4969 .4777 .4616 .4478 .4256 .4165 .3840 .3506 .3166 .2520	.9043 .7819 .6642 .5707 .4999 .4464 .4053 .3731 .3474 .2956 .2956 .2724 .2634 .2320 .2014 .1720 .1413	.8864 .7222 .5688 .4542 .3731 .3152 .2730 .2414 .2172 .1882 .1830 .1706 .1603 .1516 .1443 .1198 .0975 .0775 .0602	.8668 .6562 .4693 .3414 .2582 .2093 .1659 .1395 .1291 .1056 .0932 .0855 .0753 .0725 .0676 .0522 .0392 .0285	.8456 .5857 .3721 .2413 .1649 .1191 .0903 .0713 .0553 .64.89 .0420 .0368 .0327 .0295 .0189 .0189 .0189 .0053	.7992 .4413 .2061 .0990 .0521 .0301 .0189 .0127 .0091 .0068 .0052 .0032 .0035 .0029 .0025 .0014 .0008	.748 .307 .093 .011 .003 .001 .006 .006 .006 .006 .006 .006 .006

F_{2}	1-5	1.0	1.2	1.4	1.6	1.8	2.0	2.2	2.6	3 0
				Fi -	7. A =0.0	025				
2 4 6 8 10 12 14 18 20 24 26 28 30 40 120 20	.90880 .9613 .9559 .9516 .9453 .9453 .9429 .9409 .9302 .9377 .9364 .9332 .9333 .9325 .9294 .9259 .9219	.9473 .9113 .8774 .8483 .8238 .8034 .7862 .7716 .7592 .7484 .7391 .7308 .7236 .7171 .7114 .6657 .6391 .6098	.9354 .8774 .8206 .7716 .7310 .6974 .6697 .6465 .6270 .6104 .5961 .5727 .5631 .5546 .5233 .4896 .4537 .4157	. 9214 .8345 .7477 .6743 .6150 .5677 .5296 .4986 .4731 .4518 .4339 .4185 .4053 .3938 .3837 .3476 .3106 .2733 .2361	. 9056 7828 .6608 .5617 .1856 .4276 .3831 .3181 .3204 .2979 .2794 .2569 .2302 .1972 .1655 .1357 .1084		.8088 .6570 .4634 .3290 .2417 .1846 .1463 .1198 .1004 .0862 .0754 .0670 .0603 .0549 .0594 .0367 .0257 .0172 .0111	.8180 .5864 .2292 .1505 .1042 .0759 .0577 .0455 .0370 .0263 .0228 .0201 .0180 .0117 .0073 .0043 .0024	, 8023, 4417, 1596, 0000, 0145, 0039, 0042, 0031, 0024, 0013, 0006, 0003, 0001, 0000, 0001, 0000	.7522 .3076 .0909 .0270 .0035 .0015 .0008 .0004 .0002 .0001 .0001 .0001 .0000 .0000 .0000
				F1 =	8, 1 = 0.0)25				
2 4 8 8 10 12 14 16 18 20 22 24 28 30 40 60 120	.9681 .9615 .9560 .9516 .9480 .9480 .9482 .9482 .9384 .9367 .9353 .9330 .9310 .9275 .9276 .9190 .9176	.9477 .9118 .8771 .8467 .8207 .7986 .7799 .7501 .7381 .7276 .7184 .7102 .7029 .6963 .6716 .6440 .6131 .5786	.9359 .8779 .8197 .7683 .7250 .6888 .6586 .6331 .6116 .5931 .5772 .5633 .5512 .5404 .5309 .4957 .4578 .4173 .3745	.9222 .8351 .7459 .6688 .6057 .5547 .5135 .4798 .4521 .4288 .4002 .3925 .3781 .3655 .3154 .2755 .2356 .1996	.9066 .7634 .6578 .5539 .4732 .4114 .3638 .3266 .2771 .2732 .2537 .2337 .2338 .2122 .2023 .1683 .1362 .0809	.8593 .7237 .5599 .4334 .3425 .2779 .2312 .1968 .1700 .1509 .1351 .1225 .1122 .1037 .0966 .0737 .0541 .0380 .0254	.8703 .6575 .4583 .3187 .2280 .1693 .1304 .1038 .0850 .0713 .0610 .0531 .0470 .0420 .0380 .0260 .0169 .0104	.8498 .5869 .2192 .2192 .1388 .0925 .0648 .0475 .0362 .0295 .0231 .0192 .0162 .0140 .0122 .0073 .0041 .0022	.8047 .4419 .1942 .0839 .0387 .0107 .0064 .0040 .0027 .0019 .0011 .0008 .0007 .0003 .0001 .0000	.7551 .3076 .0871 .0240 .0073 .0026 .0010 .0005 .0001 .0001 .0001 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000
				F ₁ =	9, A = 0.0	25				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 120	.9652 .9616 .9561 .9516 .9478 .9440 .9376 .9376 .9376 .9383 .9330 .9317 .9306 .9258 .9258 .9258 .9213	.9480 .9121 .8768 .8452 .8178 .7944 .7742 .7568 .7418 .7286 .7170 .7068 .6977 .6896 .6822 .6545 .6233 .5880 .5435	.9364 .8783 .8188 .7654 .7196 .6811 .6485 .6210 .5976 .5774 .5600 .5448 .5314 .5196 .5091 .4702 .4284 .3836 .3366	. 9228 .8356 .7443 .6640 .5974 .5433 .4992 .4631 .4333 .4083 .3873 .3693 .3538 .3404 .3286 .2868 .2446 .2029 .1630		.8903 .7241 .5564 .4252 .3305 .2631 .1799 .1535 .1133 .1176 .0951 .0858 .0800 .0583 .0404 .0265 .0163	.8715 .6579 .4541 .3098 .2165 .1567 .1175 .0911 .0728 .0597 .0370 .0427 .0370 .0326 .0290 .0186 .0112 .0062	.8512 .5871 .3551 .2108 .1292 .0831 .0562 .0397 .0293 .0224 .0117 .0099 .0084 .0047 .0024 .0011 .0004	.8066 .4420 .1898 .0785 .0343 .0163 .0084 .0018 .0018 .0018 .0008 .0006 .0005 .0004 .0001 .0000 .0000	.7575 .3075 .0840 .0216 .0061 .0019 .0007 .0003 .0001 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000
				$F_1 =$	10, $A = 0$.	025				
2 4 6 8 10 12 14 16 18 20 22 24 28 30 40 60 120	.9683 .9617 .9561 .9515 .9415 .9414 .9415 .9370 .9371 .9374 .9319 .9306 .9294 .9293 .9211 .9192 .9192 .9193	.9483 .9124 .8765 .8439 .8153 .7905 .7691 .7504 .7341 .7199 .7072 .6961 .6861 .6771 .6963 .6384 .6035 .5639 .5193	.9368 .8787 .8181 .7628 .7149 .6741 .6395 .6100 .5848 .5631 .5442 .5277 .5004 .4897 .4997 .4997 .4997 .3018	.9233 .8359 .7429 .6598 .5901 .5331 .4865 .4482 .4165 .3000 .3676 .3486 .322 .2179 .3055 .2615 .2175 .21747 .1345	.9081 .7842 .6531 .5413 .4530 .3850 .2917 .2594 .2126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126 .1126	.8011 7244 .5534 .4181 .3202 .2508 .2014 .1654 .1032 .0910 .0812 .0732 .0667 .0464 .0304 .0185 .0104	.8725 .6581 .4504 .3023 .2067 .1460 .1068 .0808 .0830 .0505 .0414 .0347 .0255 .0255 .0255 .0255 .0075 .0075	.8523 .5873 .5873 .3511 .2038 .1212 .0754 .0492 .0337 .0240 .0178 .0136 .0107 .0071 .0071 .0050 .0030 .0014 .0005	.8081 44120 .1860 .0741 .0308 .0138 .0067 .0020 .0012 .0008 .0005 .0004 .0003 .0002 .0001 .0000	,7693 ,3074 ,0815 ,0198 ,0015 ,0005 ,0002 ,0000 ,0000 ,0000 ,0000 ,0000 ,0000 ,0000 ,0000 ,0000 ,0000 ,0000

F.	P = .5	1.0	1.2	1.4	1.6	1.8	2.0	2.2	2.6	3,0
				F1 -	12, A = 0.	025				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120	9684 9618 9562 9514 9474 9439 9439 9361 9358 9337 9318 9272 9260 9271 9260 9210 9151 9079 8989	.9487 .0127 .8760 .8417 .8110 .7839 .7660 .7391 .7206 .7042 .6897 .6767 .6651 .6346 .6451 .6087 .5668 .5188 .4642	9373 8791 8108 7585 7069 6622 6238 5909 5625 5379 5165 4977 4811 4665 4534 4050 3528 2977 2410	.9241 .8364 .7405 .6527 .5778 .5158 .4647 .4227 .3587 .3341 .3132 .2953 .2798 .2664 .2192 .1728 .1294	.9090 .7817 .6494 .5315 .4373 .3644 .3082 .2647 .2305 .2034 .1816 .1369 .1266 .0929 .0640 .0407 .0236	.8923 .7249 .5184 .4084 .3032 .2305 .1792 .1426 .1159 .0961 .0812 .0695 .0503 .0174 .0303 .0174 .0309 .0090 .0041	.8739 .6584 .4414 .2901 .1910 .1292 .0903 .0652 .0486 .0373 .0236 .0194 .0162 .0138 .0072 .0034 .0014 .0005	.8540 .5875 .3444 .1087 .0637 .0391 .0251 .0168 .0118 .0085 .0048 .0031 .0013 .0005 .0001	.8103 .4420 .1801 .0672 .0258 .0104 .0046 .0022 .0911 .0008 .0004 .0002 .0001 .0001 .0000 .0000 .0000	7/021 3071 0775 01770 0039 0010 0000 0000 0000 0000 0000 000
				F_1	=1, .1 =0.0)5				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120	.9271 .9141 .9077 .9040 .9017 .9000 .8988 .8979 .8972 .8966 .8961 .8957 .8954 .8954 .8930 .8930 .8930 .8920	.8617 .8048 .7768 .7610 .7510 .7350 .7351 .7321 .7297 .7260 .7233 .7223 .7233 .7223 .7185 .7147 .7108 .7070	.8256 .7415 .7010 .6784 .6642 .6544 .6474 .6474 .6379 .6345 .6317 .6204 .6258 .6243 .6192 .6192 .6087 .6036	.7847 .6604 .6153 .5858 .5675 .5351 .5462 .5394 .5394 .5392 .5265 .5216 .5216 .5110 .5110 .5047 .4083 .4920	.7402 .5910 .5238 .4883 .4666 .4521 .4418 .4281 .4281 .4283 .4194 .4164 .4134 .4111 .4090 .4020 .3879 .3810	.6927 .5095 .4315 .3916 .3684 .3524 .3414 .3333 .3270 .3146 .3118 .3094 .3073 .3001 .2030 .2259 .2791	.6432 .4284 .3431 .3015 .2775 .2620 .2513 .2423 .2373 .2325 .2287 .2287 .2285 .2286 .2119 .2053 .11988 .1926	.5026 .3500 .2629 .2629 .2223 .1997 .1854 .1756 .1631 .1589 .1552 .1527 .1564 .1468 .1410 .1354 .1410 .1300 .1248	.4915 .2169 .1374 .1054 .0890 .0728 .0683 .0663 .0663 .0586 .0573 .0561 .0551 .0518 .0487 .0487	.3950 .1198 .0611 .0413 .0522 .0272 .0240 .0219 .0203 .0192 .0183 .0175 .0165 .0166 .0147 .0134 .0123 .0112
				F_1	=2, A=0.0	05				
2 4 6 8 10 12 14 16 18 20 22 24 25 29 30 40 60 120	9324 9201 9129 9083 9052 9030 9013 9000 8989 8989 8967 8961 8967 8957 8953 8957 8953 8957 8953 8957 8958 8959 8959 8959 8959 8959 8959	.8814 .8239 .7891 .7672 .7523 .7417 .7274 .7225 .7184 .7150 .7122 .7097 .7097 .7058 .6992 .6855 .6785	.8527 .7657 .7135 .6810 .6592 .6438 .6324 .6164 .6107 .6059 .6019 .5985 .5956 .5930 .5746 .5651	.8201 .6976 .6257 .5521 .5536 .5336 .5139 .5077 .4917 .4858 .4917 .4858 .4767 .4730 .4599 .4594 .4476 .4364 .4476 .4364	.7840 .6219 .5303 .4769 .4130 .4197 .4029 .3901 .3802 .3723 .3658 .3603 .3558 .3558 .3558 .3484 .365 .3247 .3129 .3013	7451 5414 4330 3729 3361 3115 2911 2812 2713 2694 2517 2472 2474 2101 2288 2177 2069 11963	.7038 .4598 .3396 .2773 .2408 .2173 .2010 .1892 .1802 .1732 .1675 .1629 .1558 .1558 .1530 .1434 .1253 .1168	.6608 .3804 .2554 .1955 .1624 .1419 .1281 .1110 .1054 .1009 .0973 .0943 .0918 .0824 .0756 .0692 .0632	.5722 .2100 .1264 .0521 .0609 .0416 .0367 .0331 .0305 .0285 .0269 .0256 .0245 .0236 .0216 .0237 .0307	.4837 .1353 .0520 .0273 .0175 .0126 .0099 .0082 .0071 .0063 .0057 .0052 .0045 .0043 .0045 .0043 .0035 .0029 .0029
	1			F1	=3, A=0,0)5				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 120	9342 9221 9144 9092 9056 9028 9007 8990 8976 8965 8955 8947 8940 8934 8938 8809 8888 8866 8843	. 9382 .8302 .7909 .7643 .7454 .7314 .7207 .7122 .7054 .6997 .6950 .6909 .6875 .6818 .6723 .6624 .6522 .6415	.8623 .7735 .7134 .6733 .6153 .6249 .6093 .5972 .5874 .5729 .5623 .5581 .5544 .5414 .5279 .5000	.8327 .7061 .6226 .5683 .5314 .5950 .4853 .4701 .4581 .4182 .4333 .4275 .4028 .4028 .3572 .3716 .3557	7998 .6311 .5235 .4570 .4134 .3831 .3611 .3443 .3313 .3208 .31122 .3051 .2990 .2938 .2594 .2738 .2594 .2583	.7640 .5505 .4225 .34182 .3019 .2709 .2490 .2328 .2204 .2106 .2026 .1961 .1907 .1860 .1820 .1820 .1824 .1552 .1314	.7260 .46\square.3 .3264 .2504 .2059 .1776 .1593 .1144 .1340 .1259 .1195 .1100 .1064 .1033 .0930 .0433 .0743 .0659	.6861 .3880 .2407 .1694 .1307 .1074 .0922 .0817 .0740 .0682 .0637 .0601 .0571 .0547 .0526 .0458 .0397 .0342	.6030 .2453 .1132 .0639 .0419 .0305 .0238 .0167 .0146 .0131 .0119 .0110 .0103 .0097 .0049 .0038	.5187 .1384 .0435 .0184 .0061 .0061 .0025 .0025 .0020 .0017 .0015 .0013 .0011 .0008 .0008

F ₁	P = .5	1.0	1.2	1.4	1.6	1.8	2.0	2 2	2.6	3.0
				F_1	4, 4 ~0.0)5				
2 4 6 8 10 12 14 16 18 20 22 24 28 30 40 60 120 	.9351 .9202 .9151 .9074 .9052 .9020 .8095 .8075 .8058 .8045 .8033 .8023 .8014 .8066 .8509 .8574 .8319 .8789	8917 8332 7906 7602 7378 7208 7076 6970 6883 6653 6653 6654 6579 6454 6322 6183 6038	. 8672 .7771 .7112 .6649 .6315 .6066 .5875 .5723 .5600 .5498 .5413 .5279 .5225 .5178 .5009 .4652 .4466	.8391 .7103 .6178 .5549 .5110 .4791 .4550 .4363 .4214 .4092 .3991 .3907 .3834 .3772 .3718 .3526 .3332 .3136 .2940	.8079 .6350 .5158 .4389 .3876 .3516 .3253 .2054 .2774 .2672 .2587 .2587 .2516 .2402 .2219 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405 .2405	.7738 .5512 .4122 .3271 .2736 .2380 .2129 .1915 .1804 .1695 .1607 .1535 .1475 .1424 .1381 .1234 .1095 .0965	.7375 .4714 .3143 .2286 .1788 .1475 .1266 .1118 .1009 .0926 .0861 .0808 .0765 .0730 .0700 .0601 .0511 .0431	6993 3905 2282 1493 1076 0833 0680 0577 0449 0408 0376 0318 0328 0311 0254 0206 0164 0130	6193 2466 1030 .0515 .0301 .0199 .0143 .0109 .0087 .0073 .0062 .0054 .0019 .0044 .0010 .0029 .0621 .0015	.5374 .1389 .0375 .0132 .0059 .0032 .0019 .0009 .0005 .0006 .0003 .0003 .0003 .0002 .0001 .0001
				F_1 :	=5, .1 = 0.0)5				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120	. 9356 . 9238 . 9154 . 9903 . 9948 . 9912 . 8983 . 8960 . 8941 . 8910 . 8998 . 8988 . 8878 . 8870 . 8407 . 8771 . 8733	.8939 .8349 .7897 .7561 .7368 .7111 .6956 .6829 .6725 .6638 .6564 .6564 .6397 .6354 .6033 .5857 .5671	.8702 .7791 .7087 .6573 .6193 .5904 .5679 .5352 .5231 .5129 .5042 .4967 .4901 .4944 .4638 .4423 .4201 .3071	.8431 .7124 .6131 .5432 .4933 .4566 .4287 .4069 .3895 .3753 .3635 .3536 .3151 .3379 .3315 .3091 .2864 .2638 .2412	.8128 .6369 .5088 .4237 .3660 .3254 .2957 .2732 .2557 .2417 .2303 .2209 .2129 .2063 .1803 .1669 .1422 .1245	.7798 .5558 .4033 .3099 .2509 .2118 .1845 .1496 .1496 .1288 .1213 .1151 .1099 .1055 .0008 .0772 .0649 .0538	.7445 4727 .3044 .2115 .1579 .1249 .1033 .0774 .0693 .6630 .0540 .0507 .0479 .0320 .0313 .0247 .0192	.7074 .3914 .2181 .1342 .6909 .0665 .0516 .0418 .0351 .0303 .0267 .0240 .0218 .0201 .0186 .0142 .0106 .0073 .0056	.6293 .2467 .0952 .0430 .0227 .0136 .0090 .0064 .0038 .0031 .0026 .0029 .0019 .0017 .0011 .0004	.5490 1386 0333 0100 0038 0018 0010 0006 0004 0001 0001 0001 0001 0000 0000
				F ₁	=6, A=0.0)5				
2 4 6 8 10 12 14 16 18 20 22 23 26 29 30 40 60 120 50	9360 9212 9156 9002 9002 9003 8072 8016 8024 8005 8880 8875 8882 8852 8843 8867 8877	8053 8361 7887 7525 7023 6847 6702 6582 6480 6304 6304 6319 6253 6196 6145 5960 5760 5547	.8722 .7803 .7063 .6506 .6086 .5761 .5301 .5132 .4992 .4874 .4773 .4686 .4610 .4543 .4302 .4050 .3789 .3520	.8457 .7136 .6090 .5332 .4752 .4373 .4061 .3816 .3621 .3461 .3328 .3216 .3121 .3039 .2068 .2717 .2464 .2214 .1967	.8161 .6380 .5028 .4109 .3480 .3036 .2711 .2465 .2275 .2124 .2001 .1815 .1714 .1682 .1171 .1082 .0907	.7839 .5567 .3950 .2958 .2325 .1908 .1619 .1412 .1257 .1139 .1045 .0970 .0908 .0857 .0814 .0672 .0545 .0434	.7493 .4733 .2962 .1978 .1417 .1077 .0850 .0710 .0805 .0469 .0423 .0387 .0357 .0357 .0353 .0193 .0141 .0101	7129 3916 2100 1225 0784 0541 0401 0312 0252 0210 0175 0105 0125 0114 0085 0097	.6361 .2164 .0893 .0369 .0177 .0059 .0039 .0028 .0021 .0011 .0609 .0008 .0004 .0004	.5569 1381 .0301 .0303 .0402 .0011 .0403 .0403 .0403 .0401 .0400 .0400 .0400 .0400 .0400 .0400 .0400 .0400 .0400 .0400 .0400
				F_1 :	=7, $A = 0.0$	05				
2 4 6 8 10 12 14 16 18 20 22 24 26 27 30 60 120	. 9363 9245 9157 9090 9038 8906 8961 8933 8908 8870 9854 8887 8887 8884 8887 8884 8817 8776 8730	.8963 .8368 .7878 .7492 .7189 .6947 .6750 .6588 .6452 .6336 .6238 .6152 .6077 .6011 .5952 .5737 .5504 .4983	.8736 .7811 .7042 .6449 .5092 .5636 .5353 .5125 .4936 .4779 .4646 .4532 .4433 .4317 .4272 .3998 .3713 .3417 .3112	.8476 .7144 .6054 .5247 .4652 .4207 .3866 .3598 .3383 .3208 .3062 .2940 .2836 .2747 .2669 .2326 .2124 .1857 .1597	.81.85 .63.87 .49.78 .4002 .33.28 .28.52 .25.05 .22.43 .20.41 .18.92 .17.53 .16.47 .15.50 .14.85 .14.21 .10.05 .08.21 .08.21 .08.26	.7868 .5571 .3897 .2841 .2174 .1738 .1439 .1226 .1070 .0951 .0853 .0785 .0725 .0676 .0634 .0501 .0387 .0290 .0211	.7527 .4735 .2895 .1868 .1288 .0944 .0726 .0582 .0409 .0355 .0314 .0234 .0170 .0110 .0050	.7168 .3916 .2035 .1133 .0689 .0154 .6320 .0238 .0185 .0149 .0123 .0105 .0091 .0091 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090 .0090	.6410 .2460 .6846 .0323 .0143 .0072 .0041 .0025 .0007 .0007 .0007 .0007 .0004 .0003 .0000 .0000 .0000	.5627 .1376 .0278 .0065 .0019 .0007 .0003 .0001 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000

Fi	1' = .5	1.0	1.2	1.4	1.6	1.8	2.0	2.2	2.6	3.0
				F_1	·· 8, .1 = 0.0)5				
2 4 6 8 10 12 14 16 18 20 22 24 26 28	. 9305 .9274 .9158 .9088 .9033 .8989 .8951 .8920 .8834 .8871 .8851 .8834 .8819	.8971 .8374 .7369 .7464 .7140 .6878 .6663 .6184 .6334 .6205 .5999 .5915	.8747 .7817 .7024 .6398 .5910 .5526 .5218 .4968 .4761 .4588 .4441 .4315 .4206 .4111	.8490 .7149 .6023 .5173 .4540 .4063 .3469 .3407 .3176 .2988 .2832 .2700 .2589 .2493	.8203 6391 4935 .3910 .3200 .2697 .2330 .2056 .1846 .1650 .1548 .1439 .1349	.7889 .5574 .3845 .2744 .2049 .1598 .1292 .1077 .0921 .0804 .0713 .0642 .0585 .0538	.7553 .4735 .2839 .1777 .1184 .0838 .0624 .0485 .0330 .0274 .0237 .0208	.7198 .3914 .1981 .1059 .0615 .0387 .0260 .0186 .0139 .0108 .0087 .0072 .0060 .0052	.0418 .2456 .0809 .0289 .0118 .0055 .0029 .0017 .0010 .0005 .0005 .0003	.567 137 .025 .005 .001 .000 .000 .000 .000 .000
30 40 60 120	.8793 .8746 .8694 .8635 .8568	.5774 .5530 .5264 .4975 .4663	.4027 .3725 .3408 .3081 .2745	.2410 .2120 .1834 .1556 .1292	.1274 .1209 .0095 .0798 .0623 .0472	.0499 .0377 .0275 .0193 .0130	.0168 .0114 .0074 .0046 .0027	.0045 .0027 .0015 .0008 .0004	.0002 .0001 .0000 .0000 .0000	0000, 0000, 0000, 0000,
				F ₁	= 9, $A = 0$.	05				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 \$\instructure{2}\$. 9366 9249 9158 9087 9029 8082 8093 8993 8891 8881 8881 8886 8789 8784 8770 8718 8660 8592 8514	.8977 .8378 .7861 .7439 .796 .6816 .6584 .6226 .6086 .5964 .5858 .5765 .5683 .5609 .5337 .5038 .4713 .4361	. 87.56 . 7.821 . 7.007 . 63.54 . 5.428 . 5.697 . 4.827 . 4.604 . 4.257 . 4.120 . 4.002 . 3.898 . 3.898 . 3.897 . 3.133 . 2.778 . 2.417	.8501 .71.53 .5996 .5109 .4442 .3937 .3241 .2996 .2736 .2492 .2374 .2186 .1883 .1587 .1304 .1041	.8217 .6394 .4898 .3832 .3080 .2564 .2182 .1898 .1681 .1511 .1376 .1176 .1176 .1176 .0825 .0825 .0473 .0337	.7906 .5575 .3800 .2661 .1944 .1481 .1171 .0556 .0801 .0686 .0809 .0531 .0477 .0433 .0397 .0286 .0199 .0599	.7573 .4735 .2742 .1702 .1099 .0753 .0543 .0320 .0259 .0214 .0156 .0137 .0121 .0077 .0046 .0026 .0014	7221 3012 1936 0898 0555 0334 0216 0148 0167 0062 0050 0041 0034 0029 0016 0008	.6477 .2452 .0778 .0262 .0100 .0043 .0021 .0011 .0007 .0003 .0003 .0001 .0001 .0001 .0001 .0000 .0000 .0000 .0000 .0000	570 136 024 004 000 000 000 000 000 000 000 000
				F ₁	= 10, A = 0	.05				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 8	.9368 .9250 .9158 .9085 .9028 .8976 .8935 .8999 .8760 .8780 .8780 .8780 .8780 .8780 .8749 .8092 .8627 .8551 .8462	.8081 .8381 .7854 .7417 .7057 .6761 .6305 .6128 .5976 .5844 .5729 .5627 .5456 .5157 .4467 .4047	.8762 .7825 .6092 .6315 .5774 .5340 .4702 .4463 .4262 .4091 .3944 .3817 .3705 .3607 .3253 .2884 .2506 .2124	.8510 .7156 .5972 .5953 .4357 .3826 .3417 .3994 .2836 .2627 .2454 .2309 .2186 .2082 .1991 .1678 .1377 .1094 .0836	. 8228 .6395 .4 865 .3764 .2993 .2448 .2055 .1763 .1541 .1368 .1232 .1122 .1031 .0956 .0893 .0657 .0508 .0359 .0240		.7589 .4734 .2751 .1638 .1028 .0683 .0478 .0350 .0267 .0210 .0170 .0119 .0102 .0089 .0053 .0029 .0015	7240 3310 11598 0348 0508 0293 0182 0120 0053 0061 0046 0035 0023 0019 0010 0004 0002	.6500 .2448 .0752 .0241: .0086 .0035 .0016 .0004 .0003 .0001 .0001 .0001 .0000 .0000 .0000	. 573: . 136: . 023: . 004: . 000: . 000:
				F ₁	= 12, A = 0	.05				
2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 40 60 120 50 50 50 50 50 50 50 50 50 50 50 50 50	. 9369 . 9252 . 9159 . 9082 . 9019 . 8956 . 8921 . 8582 . 8348 . 8719 . 8768 . 8717 . 8728 . 8710 . 8643 . 8665 . 8472 . 8359	.8989 .8385 .7842 .7379 .6991 .6666 .6291 .6157 .5056 .5783 .5631 .5498 .5381 .5276 .5182 .4443 .4016 .3548	.8772 .7529 .6968 .6250 .5666 .5192 .4805 .4219 .3994 .3803 .3638 .3496 .3371 .3261 .2456 .2042 .1632	.8524 .7159 .5934 .4960 .4213 .3641 .3197 .2849 .2571 .2345 .2160 .2006 .1876 .1766 .1671 .1044 .0735	.8245 .6397 .4813 .3653 .2856 .2260 .1847 .1544 .1216 .1142 .1005 .0846 .0846 .0736 .0676 .0485 .0329 .0207	.7941 .5575 .3700 .2476 .1711 .1227 .0013 .0703 .0557 .0452 .0376 .0318 .0239 .0211 .0075 .0039	.7614 4731 2686 .1536 .0917 .0577 .0382 .0265 .0192 .0144 .0111 .0088 .0072 .0059 .0050 .0026 .0012	.7268 .3905 .1837 .0869 .0435 .0034 .0135 .0053 .0053 .0053 .0026 .0019 .0014 .0011 .0009 .0004 .0001 .0000	.6536 .2441 .6713 .0208 .0067 .0010 .0004 .0002 .0001 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000 .0000	.577 .135 .021 .003 .000 .000 .000 .000 .000 .000 .00

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