Pearson Edexcel Level 3 Advanced Subsidiary and Advanced GCE Mathematics and Further Mathematics

Mathematical formulae and statistical tables

First certification from 2018

Advanced Subsidiary GCE in Mathematics (8MA0)

Advanced GCE in Mathematics (9MA0)

Advanced Subsidiary GCE in Further Mathematics (8FM0)

First certification from 2019

Advanced GCE in Further Mathematics (9FM0)

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Contents

Introduction

The formulae in this booklet have been arranged by qualification. Students sitting AS or A Level Further Mathematics papers may be required to use the formulae that were introduced in AS or A Level Mathematics papers.

It may also be the case that students sitting Mechanics and Statistics papers will need to use formulae introduced in the appropriate Pure Mathematics papers for the qualification they are sitting.

1 AS Mathematics

Pure Mathematics

Mensuration

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

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

Binomial series

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

where $\binom{n}{r} = {}^n\mathrm{C}_r = \dfrac{n!}{r!(n-r)!}$

Logarithms and exponentials

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

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

Differentiation

First Principles

$$\mathrm{f}'(x) = \lim_{h \to 0} \frac{\mathrm{f}(x+h) - \mathrm{f}(x)}{h}$$

Statistics

Probability

$$\mathrm{P}(A') = 1 - \mathrm{P}(A)$$

Standard deviation

Standard deviation = $\sqrt{}$(Variance)

Interquartile range = $\mathrm{IQR} = \mathrm{Q}_3 - \mathrm{Q}_1$

For a set of n values $x_1, x_2, \ldots x_i, \ldots x_n$

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

Standard deviation $= \sqrt{\frac{S_{xx}}{n}}$ or $\sqrt{\frac{\sum x^2}{n} - \bar{x}^2}$

Statistical tables

The following statistical tables are required for A Level Mathematics:

Binomial Cumulative Distribution Function (see page 29)

Random Numbers (see page 38)

Mechanics

Kinematics

For motion in a straight line with constant acceleration:

$v = u + at$

$s = ut + \frac{1}{2}at^2$

$s = vt - \frac{1}{2}at^2$

$v^2 = u^2 + 2as$

$s = \frac{1}{2}(u + v)t$

2 A Level Mathematics

Pure Mathematics

Mensuration

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

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

Arithmetic series

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

Binomial series

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

where $\binom{n}{r} = {}^n\mathrm{C}_r = \dfrac{n!}{r!(n-r)!}$

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

Logarithms and exponentials

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

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

Geometric series

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

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

Trigonometric identities

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

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

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

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

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

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

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

Small angle approximations

$$\sin\theta \approx \theta$$

$$\cos\theta \approx 1 - \frac{\theta^2}{2}$$

$$\tan\theta \approx \theta$$

where θ is measured in radians

Differentiation

First Principles

$$f'(x) = \lim_{h \to 0} \frac{f(x + h) - f(x)}{h}$$

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

Integration (+ constant)

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

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

Numerical Methods

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

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

Statistics

Probability

$$P(A') = 1 - P(A)$$

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

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

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

For independent events A and B,

$$P(B \mid A) = P(B)$$
$$P(A \mid B) = P(A)$$
$$P(A \cap B) = P(A)\,P(B)$$

Standard deviation

Standard deviation = √(Variance)

Interquartile range = $\mathrm{IQR} = \mathrm{Q}_3 - \mathrm{Q}_1$

For a set of n values $x_1, x_2, \ldots x_i, \ldots x_n$

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

Standard deviation = $\sqrt{\frac{\mathrm{S}_{xx}}{n}}$ or $\sqrt{\frac{\sum x^2}{n} - \bar{x}^2}$

Discrete distributions

Distribution of X	$\mathrm{P}(X = x)$	Mean	Variance
Binomial $\mathrm{B}(n, p)$	$\binom{n}{x} p^x (1-p)^{n-x}$	np	$np(1-p)$

Sampling distributions

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

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

Statistical tables

The following statistical tables are required for A Level Mathematics:

Binomial Cumulative Distribution Function (see page 29)

Percentage Points of The Normal Distribution (see page 34)

Critical Values for Correlation Coefficients: Product Moment Coefficient (see page 37)

Random Numbers (see page 38)

Mechanics

Kinematics

For motion in a straight line with constant acceleration:

$v = u + at$

$s = ut + \frac{1}{2}at^2$

$s = vt - \frac{1}{2}at^2$

$v^2 = u^2 + 2as$

$s = \frac{1}{2}(u + v)t$

3 AS Further Mathematics

Students sitting an AS Level Further Mathematics paper may also require those formulae listed for A Level Mathematics in Section 2.

Pure Mathematics

Summations

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

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

Matrix transformations

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

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

Area of a sector

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

Complex numbers

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

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

Maclaurin's and Taylor's Series

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

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

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \ldots + (-1)^{r+1}\frac{x^r}{r} + \ldots \qquad (-1 < x \leqslant 1)$$

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

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

$$\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \ldots + (-1)^r \frac{x^{2r+1}}{2r+1} + \ldots \qquad (-1 \leqslant x \leqslant 1)$$

Vectors

Vector product: $\mathbf{a} \times \mathbf{b} = |\mathbf{a}||\mathbf{b}|\sin\theta\,\hat{\mathbf{n}} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \begin{pmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{pmatrix}$

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

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

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

The plane through A with normal vector $\mathbf{n} = n_1\mathbf{i} + n_2\mathbf{j} + n_3\mathbf{k}$ has cartesian equation $n_1x + n_2y + n_3z + d = 0$ where $d = -\mathbf{a}.\mathbf{n}$

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

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

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

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

The perpendicular distance of (α, β, γ) from $n_1x + n_2y + n_3z + d = 0$ is $\dfrac{|n_1\alpha + n_2\beta + n_3\gamma + d|}{\sqrt{n_1^2 + n_2^2 + n_3^2}}$.

Hyperbolic functions

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

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

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

$\operatorname{arcosh} x = \ln\{x + \sqrt{x^2 - 1}\} \qquad (x \geqslant 1)$

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

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

Differentiation

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

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

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

Statistics

Discrete distributions

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

Expectation (mean): $\mathrm{E}(X) = \mu = \Sigma x_i \, \mathrm{P}(X = x_i)$

Variance: $\mathrm{Var}(X) = \sigma^2 = \Sigma (x_i - \mu)^2 \, \mathrm{P}(X = x_i) = \Sigma \, x_i^2 \, \mathrm{P}(X = x_i) - \mu^2$

Discrete distributions

Standard discrete distributions:

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

Continuous distributions

For a continuous random variable X having probability density function f

Expectation (mean): $\mathrm{E}(X) = \mu = \int x \, \mathrm{f}(x) \, \mathrm{d}x$

Variance: $\mathrm{Var}(X) = \sigma^2 = \int (x - \mu)^2 \, \mathrm{f}(x) \, \mathrm{d}x = \int x^2 \, \mathrm{f}(x) \, \mathrm{d}x - \mu^2$

For a function $\mathrm{g}(X)$: $\mathrm{E}(\mathrm{g}(X)) = \int \mathrm{g}(x) \, \mathrm{f}(x) \, \mathrm{d}x$

Cumulative distribution function: $\mathrm{F}(x_0) = \mathrm{P}(X \leqslant x_0) = \int_{-\infty}^{x_0} \mathrm{f}(t) \, \mathrm{d}t$

Standard continuous distribution:

Distribution of X	P.D.F.	Mean	Variance
Normal $\mathrm{N}(\mu, \sigma^2)$	$\dfrac{1}{\sigma\sqrt{2\pi}} \, \mathrm{e}^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$	μ	σ^2
Uniform (Rectangular) on $[a, b]$	$\dfrac{1}{b-a}$	$\frac{1}{2}(a+b)$	$\frac{1}{12}(b-a)^2$

Correlation and regression

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

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

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

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

The product moment correlation coefficient is

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

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

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

Residual Sum of Squares (RSS) $= S_{yy} - \frac{\left(S_{xy}\right)^2}{S_{xx}} = S_{yy}(1 - r^2)$

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

Non-parametric tests

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

Statistical tables

The following statistical tables are required for AS Level Further Mathematics:

Mechanics

Centres of mass

For uniform bodies:

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

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

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

4 A Level Further Mathematics

Students sitting an A Level Further Mathematics paper may also require those formulae listed for A Level Mathematics in Section 2.

Pure Mathematics

Summations

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

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

Matrix transformations

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

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

Area of a sector

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

Complex numbers

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

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

Maclaurin's and Taylor's Series

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

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

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \ldots + (-1)^{r+1}\frac{x^r}{r} + \ldots \qquad (-1 < x \leqslant 1)$$

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

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

$$\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \ldots + (-1)^r \frac{x^{2r+1}}{2r+1} + \ldots \qquad (-1 \leqslant x \leqslant 1)$$

Vectors

Vector product: $\mathbf{a} \times \mathbf{b} = |\mathbf{a}||\mathbf{b}|\sin\theta\,\hat{\mathbf{n}} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \begin{pmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{pmatrix}$

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

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

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

The plane through A with normal vector $\mathbf{n} = n_1\mathbf{i} + n_2\mathbf{j} + n_3\mathbf{k}$ has cartesian equation $n_1x + n_2y + n_3z + d = 0$ where $d = -\mathbf{a}.\mathbf{n}$

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

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

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

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

The perpendicular distance of (α, β, γ) from $n_1x + n_2y + n_3z + d = 0$ is $\dfrac{|n_1\alpha + n_2\beta + n_3\gamma + d|}{\sqrt{n_1^2 + n_2^2 + n_3^2}}$.

Hyperbolic functions

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

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

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

$\operatorname{arcosh} x = \ln\{x + \sqrt{x^2 - 1}\} \qquad (x \geqslant 1)$

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

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

Conics

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

Differentiation

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

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

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

Arc length

$$s = \int \sqrt{1 + \left(\frac{\mathrm{d}y}{\mathrm{d}x}\right)^2}\,\mathrm{d}x \qquad \text{(cartesian coordinates)}$$

$$s = \int \sqrt{\left(\frac{\mathrm{d}x}{\mathrm{d}t}\right)^2 + \left(\frac{\mathrm{d}y}{\mathrm{d}t}\right)^2}\,\mathrm{d}t \qquad \text{(parametric form)}$$

$$s = \int \sqrt{r^2 + \left(\frac{\mathrm{d}r}{\mathrm{d}\theta}\right)^2}\,\mathrm{d}\theta \qquad \text{(polar form)}$$

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Surface area of revolution

$$s_x = 2\pi \int y \sqrt{\left(1 + \left(\frac{\mathrm{d}y}{\mathrm{d}x}\right)^2\right)}\, \mathrm{d}x$$ (cartesian coordinates)

$$s_x = 2\pi \int y \sqrt{\left(\frac{\mathrm{d}x}{\mathrm{d}t}\right)^2 + \left(\frac{\mathrm{d}y}{\mathrm{d}t}\right)^2}\, \mathrm{d}t$$ (parametric form)

$$s_x = 2\pi \int r \sin\theta \sqrt{r^2 + \left(\frac{\mathrm{d}r}{\mathrm{d}\theta}\right)^2}\, \mathrm{d}\theta$$ (polar form)

Statistics

Discrete distributions

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

Expectation (mean): $\mathrm{E}(X) = \mu = \Sigma x_i \, \mathrm{P}(X = x_i)$

Variance: $\mathrm{Var}(X) = \sigma^2 = \Sigma (x_i - \mu)^2 \, \mathrm{P}(X = x_i) = \Sigma \, x_i^2 \, \mathrm{P}(X = x_i) - \mu^2$

For a function $\mathrm{g}(X)$: $\mathrm{E}(\mathrm{g}(X)) = \Sigma \mathrm{g}(x_i) \, \mathrm{P}(X = x_i)$

The probability generating function of X is $\mathrm{G}_X(t) = \mathrm{E}(t^X)$ and

$\mathrm{E}(X) = \mathrm{G}'_X(1)$ and $\mathrm{Var}(X) = \mathrm{G}''_X(1) + \mathrm{G}'_X(1) - [\mathrm{G}'_X(1)]^2$

For $Z = X + Y$, where X and Y are independent: $\mathrm{G}_Z(t) = \mathrm{G}_X(t) \times \mathrm{G}_Y(t)$

Discrete distributions

Standard discrete distributions:

Distribution of X	$\mathrm{P}(X = x)$	Mean	Variance	P.G.F.
Binomial $B(n, p)$	$\binom{n}{x} p^x (1-p)^{n-x}$	np	$np(1-p)$	$(1 - p + pt)^n$
Poisson $\mathrm{Po}(\lambda)$	$\mathrm{e}^{-\lambda} \dfrac{\lambda^x}{x!}$	λ	λ	$\mathrm{e}^{\lambda(t-1)}$
Geometric $\mathrm{Geo}(p)$ on $1, 2, \ldots$	$p(1-p)^{x-1}$	$\dfrac{1}{p}$	$\dfrac{1-p}{p^2}$	$\dfrac{pt}{1-(1-p)t}$
Negative binomial on $r, r+1, \ldots$	$\binom{x-1}{r-1} p^r (1-p)^{x-r}$	$\dfrac{r}{p}$	$\dfrac{r(1-p)}{p^2}$	$\left(\dfrac{pt}{1-(1-p)t}\right)^r$

Continuous distributions

For a continuous random variable X having probability density function f

Expectation (mean): $\mathrm{E}(X) = \mu = \int x \, \mathrm{f}(x) \, \mathrm{d}x$

Variance: $\mathrm{Var}(X) = \sigma^2 = \int (x - \mu)^2 \, \mathrm{f}(x) \, \mathrm{d}x = \int x^2 \, \mathrm{f}(x) \, \mathrm{d}x - \mu^2$

For a function $\mathrm{g}(X)$: $\mathrm{E}(\mathrm{g}(X)) = \int \mathrm{g}(x) \, \mathrm{f}(x) \, \mathrm{d}x$

Cumulative distribution function: $\mathrm{F}(x_0) = \mathrm{P}(X \leqslant x_0) = \int_{-\infty}^{x_0} \mathrm{f}(t) \, \mathrm{d}t$

4

Standard continuous distribution:

Distribution of X	P.D.F.	Mean	Variance
Normal $\mathrm{N}(\mu, \sigma^2)$	$\dfrac{1}{\sigma\sqrt{2\pi}}\,\mathrm{e}^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$	μ	σ^2
Uniform (Rectangular) on $[a, b]$	$\dfrac{1}{b-a}$	$\frac{1}{2}(a+b)$	$\frac{1}{12}(b-a)^2$

Correlation and regression

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

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

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

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

The product moment correlation coefficient is

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

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

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

Residual Sum of Squares (RSS) $= \mathrm{S}_{yy} - \dfrac{\left(\mathrm{S}_{xy}\right)^2}{\mathrm{S}_{xx}} = \mathrm{S}_{yy}(1 - r^2)$

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

Expectation algebra

For independent random variables X and Y

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

Sampling distributions

(i) Tests for mean when σ is known

For a random sample $X_1, X_2, \ldots, X_n$ of n independent observations from a distribution having mean μ and variance σ^2:

$\overline{X}$ is an unbiased estimator of μ, with $\text{Var}(\overline{X}) = \dfrac{\sigma^2}{n}$

S^2 is an unbiased estimator of σ^2, where $S^2 = \dfrac{\Sigma(X_i - \overline{X})^2}{n-1}$

For a random sample of n observations from $\text{N}(\mu, \sigma^2)$, $\dfrac{\overline{X} - \mu}{\sigma / \sqrt{n}} \sim \text{N}(0, 1)$

For a random sample of n_x observations from $\text{N}(\mu_x, \sigma_x^2)$ and, independently, a random sample of n_y observations from $\text{N}(\mu_y, \sigma_y^2)$, $\dfrac{(\overline{X} - \overline{Y}) - (\mu_x - \mu_y)}{\sqrt{\dfrac{\sigma_x^2}{n_x} + \dfrac{\sigma_y^2}{n_y}}} \sim \text{N}(0, 1)$

(ii) Tests for variance and mean when σ is not known

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

$\dfrac{(n-1)S^2}{\sigma^2} \sim \chi^2_{n-1}$

$\dfrac{\overline{X} - \mu}{S / \sqrt{n}} \sim t_{n-1}$ (also valid in matched-pairs situations)

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

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

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

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

Non-parametric tests

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

Statistical tables

The following statistical tables are required for A Level Further Mathematics:

Mechanics

Centres of mass

For uniform bodies:

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

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

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

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

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

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

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

Motion in a circle

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

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

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

5 Statistical Tables

Binomial Cumulative Distribution Function

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

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

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

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

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

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

Percentage Points of The Normal Distribution

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

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

Poisson Cumulative Distribution Function

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

$\lambda =$	0.5	1.0	1.5	2.0	2.5	3.0	3.5	4.0	4.5	5.0
$x = 0$	0.6065	0.3679	0.2231	0.1353	0.0821	0.0498	0.0302	0.0183	0.0111	0.0067
1	0.9098	0.7358	0.5578	0.4060	0.2873	0.1991	0.1359	0.0916	0.0611	0.0404
2	0.9856	0.9197	0.8088	0.6767	0.5438	0.4232	0.3208	0.2381	0.1736	0.1247
3	0.9982	0.9810	0.9344	0.8571	0.7576	0.6472	0.5366	0.4335	0.3423	0.2650
4	0.9998	0.9963	0.9814	0.9473	0.8912	0.8153	0.7254	0.6288	0.5321	0.4405
5	1.0000	0.9994	0.9955	0.9834	0.9580	0.9161	0.8576	0.7851	0.7029	0.6160
6	1.0000	0.9999	0.9991	0.9955	0.9858	0.9665	0.9347	0.8893	0.8311	0.7622
7	1.0000	1.0000	0.9998	0.9989	0.9958	0.9881	0.9733	0.9489	0.9134	0.8666
8	1.0000	1.0000	1.0000	0.9998	0.9989	0.9962	0.9901	0.9786	0.9597	0.9319
9	1.0000	1.0000	1.0000	1.0000	0.9997	0.9989	0.9967	0.9919	0.9829	0.9682
10	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9990	0.9972	0.9933	0.9863
11	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9991	0.9976	0.9945
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9992	0.9980
13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9993
14	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998
15	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999
16	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
17	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
18	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
19	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

$\lambda =$	5.5	6.0	6.5	7.0	7.5	8.0	8.5	9.0	9.5	10.0
$x = 0$	0.0041	0.0025	0.0015	0.0009	0.0006	0.0003	0.0002	0.0001	0.0001	0.0000
1	0.0266	0.0174	0.0113	0.0073	0.0047	0.0030	0.0019	0.0012	0.0008	0.0005
2	0.0884	0.0620	0.0430	0.0296	0.0203	0.0138	0.0093	0.0062	0.0042	0.0028
3	0.2017	0.1512	0.1118	0.0818	0.0591	0.0424	0.0301	0.0212	0.0149	0.0103
4	0.3575	0.2851	0.2237	0.1730	0.1321	0.0996	0.0744	0.0550	0.0403	0.0293
5	0.5289	0.4457	0.3690	0.3007	0.2414	0.1912	0.1496	0.1157	0.0885	0.0671
6	0.6860	0.6063	0.5265	0.4497	0.3782	0.3134	0.2562	0.2068	0.1649	0.1301
7	0.8095	0.7440	0.6728	0.5987	0.5246	0.4530	0.3856	0.3239	0.2687	0.2202
8	0.8944	0.8472	0.7916	0.7291	0.6620	0.5925	0.5231	0.4557	0.3918	0.3328
9	0.9462	0.9161	0.8774	0.8305	0.7764	0.7166	0.6530	0.5874	0.5218	0.4579
10	0.9747	0.9574	0.9332	0.9015	0.8622	0.8159	0.7634	0.7060	0.6453	0.5830
11	0.9890	0.9799	0.9661	0.9467	0.9208	0.8881	0.8487	0.8030	0.7520	0.6968
12	0.9955	0.9912	0.9840	0.9730	0.9573	0.9362	0.9091	0.8758	0.8364	0.7916
13	0.9983	0.9964	0.9929	0.9872	0.9784	0.9658	0.9486	0.9261	0.8981	0.8645
14	0.9994	0.9986	0.9970	0.9943	0.9897	0.9827	0.9726	0.9585	0.9400	0.9165
15	0.9998	0.9995	0.9988	0.9976	0.9954	0.9918	0.9862	0.9780	0.9665	0.9513
16	0.9999	0.9998	0.9996	0.9990	0.9980	0.9963	0.9934	0.9889	0.9823	0.9730
17	1.0000	0.9999	0.9998	0.9996	0.9992	0.9984	0.9970	0.9947	0.9911	0.9857
18	1.0000	1.0000	0.9999	0.9999	0.9997	0.9993	0.9987	0.9976	0.9957	0.9928
19	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9995	0.9989	0.9980	0.9965
20	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9996	0.9991	0.9984
21	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9996	0.9993
22	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9999	0.9997

Percentage Points of the χ^2 Distribution

The values in the table are those which a random variable with the χ^2 distribution on ν degrees of freedom exceeds with the probability shown.

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

Critical Values for Correlation Coefficients

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

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

Random Numbers

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

Percentage Points of Student's t Distribution

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

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

Percentage Points of the F Distribution

The values in the table are those which a random variable with the F distribution on v_1 and v_2 degrees of freedom exceeds with probability 0.05 or 0.01.

Probability	v_2 \ v_1	1	2	3	4	5	6	8	10	12	24	∞
0.05	1	161.4	199.5	215.7	224.6	230.2	234.0	238.9	241.9	243.9	249.1	254.3
	2	18.51	19.00	19.16	19.25	19.30	19.33	19.37	19.40	19.41	19.46	19.50
	3	10.13	9.55	9.28	9.12	9.01	8.94	8.85	8.79	8.74	8.64	8.53
	4	7.71	6.94	6.59	6.39	6.26	6.16	6.04	5.96	5.91	5.77	5.63
	5	6.61	5.79	5.41	5.19	5.05	4.95	4.82	4.74	4.68	4.53	4.37
	6	5.99	5.14	4.76	4.53	4.39	4.28	4.15	4.06	4.00	3.84	3.67
	7	5.59	4.74	4.35	4.12	3.97	3.87	3.73	3.64	3.57	3.41	3.23
	8	5.32	4.46	4.07	3.84	3.69	3.58	3.44	3.35	3.28	3.12	2.93
	9	5.12	4.26	3.86	3.63	3.48	3.37	3.23	3.14	3.07	2.90	2.71
	10	4.96	4.10	3.71	3.48	3.33	3.22	3.07	2.98	2.91	2.74	2.54
	11	4.84	3.98	3.59	3.36	3.20	3.09	2.95	2.85	2.79	2.61	2.40
	12	4.75	3.89	3.49	3.26	3.11	3.00	2.85	2.75	2.69	2.51	2.30
	14	4.60	3.74	3.34	3.11	2.96	2.85	2.70	2.60	2.53	2.35	2.13
	16	4.49	3.63	3.24	3.01	2.85	2.74	2.59	2.49	2.42	2.24	2.01
	18	4.41	3.55	3.16	2.93	2.77	2.66	2.51	2.41	2.34	2.15	1.92
	20	4.35	3.49	3.10	2.87	2.71	2.60	2.45	2.35	2.28	2.08	1.84
	25	4.24	3.39	2.99	2.76	2.60	2.49	2.34	2.24	2.16	1.96	1.71
	30	4.17	3.32	2.92	2.69	2.53	2.42	2.27	2.16	2.09	1.89	1.62
	40	4.08	3.23	2.84	2.61	2.45	2.34	2.18	2.08	2.00	1.79	1.51
	60	4.00	3.15	2.76	2.53	2.37	2.25	2.10	1.99	1.92	1.70	1.39
	120	3.92	3.07	2.68	2.45	2.29	2.18	2.02	1.91	1.83	1.61	1.25
	∞	3.84	3.00	2.60	2.37	2.21	2.10	1.94	1.83	1.75	1.52	1.00
0.01	1	4052.	5000.	5403.	5625.	5764.	5859.	5982.	6056.	6106.	6235.	6366.
	2	98.50	99.00	99.17	99.25	99.30	99.33	99.37	99.40	99.42	99.46	99.50
	3	34.12	30.82	29.46	28.71	28.24	27.91	27.49	27.23	27.05	26.60	26.13
	4	21.20	18.00	16.69	15.98	15.52	15.21	14.80	14.55	14.37	13.93	13.45
	5	16.26	13.27	12.06	11.39	10.97	10.67	10.29	10.05	9.89	9.47	9.02
	6	13.70	10.90	9.78	9.15	8.75	8.47	8.10	7.87	7.72	7.31	6.88
	7	12.20	9.55	8.45	7.85	7.46	7.19	6.84	6.62	6.47	6.07	5.65
	8	11.30	8.65	7.59	7.01	6.63	6.37	6.03	5.81	5.67	5.28	4.86
	9	10.60	8.02	6.99	6.42	6.06	5.80	5.47	5.26	5.11	4.73	4.31
	10	10.00	7.56	6.55	5.99	5.64	5.39	5.06	4.85	4.17	4.33	3.91
	11	9.65	7.21	6.22	5.67	5.32	5.07	4.74	4.54	4.40	4.02	3.60
	12	9.33	6.93	5.95	5.41	5.06	4.82	4.50	4.30	4.16	3.78	3.36
	14	8.86	6.51	5.56	5.04	4.70	4.46	4.14	3.94	3.80	3.43	3.00
	16	8.53	6.23	5.29	4.77	4.44	4.20	3.89	3.69	3.55	3.18	2.75
	18	8.29	6.01	5.09	4.58	4.25	4.01	3.71	3.51	3.37	3.00	2.57
	20	8.10	5.85	4.94	4.43	4.10	3.87	3.56	3.37	3.23	2.86	2.42
	25	7.77	5.57	4.68	4.18	3.86	3.63	3.32	3.13	2.99	2.62	2.17
	30	7.56	5.39	4.51	4.02	3.70	3.47	3.17	2.98	2.84	2.47	2.01
	40	7.31	5.18	4.31	3.83	3.51	3.29	2.99	2.80	2.66	2.29	1.80
	60	7.08	4.98	4.13	3.65	3.34	3.12	2.82	2.63	2.50	2.12	1.60
	120	6.85	4.79	3.95	3.48	3.17	2.96	2.66	2.47	2.34	1.95	1.38
	∞	6.63	4.61	3.78	3.32	3.02	2.80	2.51	2.32	2.18	1.79	1.00

If an *upper* percentage point of the F distribution on v_1 and v_2 degrees of freedom is f, then the corresponding *lower* percentage point of the F distribution on v_2 and v_1 degrees of freedom is $1/f$.