



The  
University  
Of  
Sheffield.

**SCHOOL OF MATHEMATICS AND STATISTICS**

**Autumn Semester  
2020–21**

**Mathematics II (Materials)**

*This is an open book exam.*

*Answer **all** questions. The marks awarded to each section of question are shown in italics. The total mark for the paper is 60.*

*This exam starts at 10am (GMT), and you must submit your work within two and a half hours (that is, by 12:30pm (GMT)). Late submission will not be considered without extenuating circumstances. Unless it is explicitly stated otherwise, it is intended that calculations are performed by hand (possibly with the aid of a calculator). To gain full marks, you will need to show your working in Section B. By uploading your solutions you declare that your submission consists entirely of your own work, that any use of sources or tools other than material provided for this module is cited and acknowledged, and that no unfair means have been used.*

*Each question in Section A is followed by possible options. Write down the option you believe to be correct (no working needs to be provided for the questions in Section A).*

## Section A

- A1** A card is picked at random from a deck of cards, the suit (clubs, spades, hearts or diamonds) of the card is recorded, and the card is returned to the deck of cards. This process is carried out 100 times, with the following result:

| Suit            | Clubs | Spades | Hearts | Diamonds |
|-----------------|-------|--------|--------|----------|
| Number of cards | 19    | 32     | 23     | 26       |

Suppose we want to test the hypothesis that a card picked from the deck of cards is equally likely to be of any suit. Suppose  $\pi_i$  is the probability of a suit (for  $i = 1, 2, 3, 4$ ),  $n$  is the number of times the process is carried out, and  $f_i$  is the number of times suit  $i$  is obtained.  $\bar{x}$  and  $s$  are the mean and standard deviation of the numbers in the table, and  $\mu = 100/4 = 25$ .

- (a) Is the number of degrees of freedom:
- (i) 99
  - (ii) 3
  - (iii) Something different from the numbers in (i) and (ii) (1 mark)
- (b) Should we use the statistic:
- (i)  $\frac{\bar{x} - \mu}{s/\sqrt{n}}$
  - (ii)  $\sum_{i=1}^4 \frac{(f_i - n\pi_i)^2}{n\pi_i}$
  - (iii) Something different from the statistics in (i) and (ii) (1 mark)
- (c) Is the value of the appropriate statistic:
- (i) 0
  - (ii) 0.64
  - (iii) 3.61
  - (iv) None of (i)-(iii) (3 marks)
- (d) If we want to test the hypothesis at the 1% level, should we compare the value of the statistic with:
- (i) 11.345
  - (ii) 4.541
  - (iii) 7.815
  - (iv) 5.841
  - (v) 2.364
  - (vi) None of (i)-(v) (3 marks)

## A1 (continued)

(e) At the 1% level, would we accept the hypothesis that a card picked from the deck of cards is equally likely to be of any suit:

(i) Yes

(ii) No

(1 mark)

A2 A vector field  $\mathbf{u}$  is given by

$$\mathbf{u} = (x \sin \pi y, x^3 z^2, y^2 z).$$

(a) Is  $\nabla(\nabla \cdot \mathbf{u})$  given by:

(i)  $(0, -\pi \cos \pi y + 2y, 0)$

(ii)  $(0, -\pi \sin \pi y + 2y, 0)$

(iii)  $(0, \cos \pi y + 2y, 0)$

(iv)  $(0, \pi \cos \pi y + 2y, 0)$

(v) None of (i)-(iv)

(4 marks)

(b) Is  $\nabla^2 \mathbf{u}$  given by:

(i)  $(-\pi^2 x \sin \pi y, 6xz^2 + 2x^3, 2z)$

(ii)  $(-x \sin \pi y, 6xz^2 + 2x^3, 2z)$

(iii)  $(0, 0, 0)$

(iv)  $(-\pi^2 x \sin \pi y, 6xz^2, 2z)$

(v) None of (i)-(iv)

(7 marks)

(c) Is  $\nabla \times (\nabla \times \mathbf{u})$  given by:

(i)  $(\pi^2 x \sin \pi y, 2x^3 - 2y + 6xz^2 - \pi \cos \pi y, -2z)$

(ii)  $(\pi^2 x \cos \pi y, 2y - 2x^3 - 6xz^2 + \pi \cos \pi y, -2z)$

(iii)  $(x \sin \pi y, 2y - 2x^3 - 6xz^2 + \cos \pi y, -2z)$

(iv)  $(\pi^2 x \sin \pi y, 2y - 2x^3 - 6xz^2 + \pi \cos \pi y, 2z)$

(v) None of (i)-(iv)

(6 marks)

**A3** A partial differential equation for  $\phi(x, y)$  is given by

$$\frac{\partial \phi}{\partial y} + x \frac{\partial \phi}{\partial x} + \phi = 0$$

for  $x > 0$ ,  $-\infty < y < \infty$ .

Suppose  $\phi(x, y) = X(x)Y(y)$  for some functions  $X$  and  $Y$ .

(a) Is  $X$  proportional to:

- (i)  $e^{-\alpha x}$  for some constant  $\alpha$
- (ii)  $e^{-\alpha/x}$  for some constant  $\alpha$
- (iii)  $\alpha \left(1 + \frac{1}{x}\right)$  for some constant  $\alpha$
- (iv)  $x^{-\alpha}$  for some constant  $\alpha$
- (v) None of (i)-(iv)

*(5 marks)*

(b) Is  $Y$  proportional to:

- (i)  $e^{xy}$
- (ii)  $e^y$
- (iii)  $\ln |y|$
- (iv)  $\ln |\alpha y|$  for some constant  $\alpha$  (with  $\alpha \neq 1$ )
- (v) None of (i)-(iv)

*(5 marks)*

(c) If  $\phi = e^y$  when  $x = 1$ , is  $\phi$  equal to:

- (i)  $x^{-1} e^y$
- (ii)  $x^{-2} e^y$
- (iii)  $x^{-2} e^{xy}$
- (iv)  $(2 - x)^{-1} e^y$
- (v) None of (i)-(iv)

*(4 marks)*

## Section B

**B1** The function  $f(x) = 1 - x^2$  is defined on the interval  $0 \leq x \leq 1$ .

(a) Derive the Fourier cosine series for  $f(x)$ . *(16 marks)*

(b) Use the result of part (a) to find

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} = 1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots \quad (4 \text{ marks})$$

**End of Question Paper**

## FORMULA SHEET

**Trigonometry**

$$1 + \tan^2 \theta = \sec^2 \theta$$

$$1 + \cot^2 \theta = \operatorname{cosec}^2 \theta$$

$$\cos(A + B) = \cos A \cos B - \sin A \sin B$$

$$\cos(A - B) = \cos A \cos B + \sin A \sin B$$

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

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

$$\tan(A + B) = \frac{\tan A + \tan B}{1 - \tan A \tan B}$$

$$\tan(A - B) = \frac{\tan A - \tan B}{1 + \tan A \tan B}$$

$$\sin 2\theta = 2 \sin \theta \cos \theta$$

$$\cos 2\theta = 2 \cos^2 \theta - 1 = 1 - 2 \sin^2 \theta$$

$$a \cos \theta + b \sin \theta = R \cos(\theta - \alpha), \text{ where } R = \sqrt{a^2 + b^2}, \cos \alpha = a/R \text{ and } \sin \alpha = b/R$$

**Hyperbolic Functions**

$$\sinh x = \frac{1}{2}(e^x - e^{-x})$$

$$\cosh x = \frac{1}{2}(e^x + e^{-x})$$

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

$$\operatorname{sech}^2 x + \tanh^2 x = 1$$

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

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

$$\sinh^{-1} x = \ln \left[ x + \sqrt{1 + x^2} \right], \quad \text{all } x$$

$$\cosh^{-1} x = \ln \left[ x + \sqrt{x^2 - 1} \right], \quad x \geq 1$$

$$\tanh^{-1} x = \frac{1}{2} \ln \left( \frac{1+x}{1-x} \right), \quad |x| < 1$$

$$\operatorname{coth}^{-1} x = \frac{1}{2} \ln \left( \frac{x+1}{x-1} \right), \quad |x| > 1$$

## Differentiation and Integration

| Function                  | Derivative                         |
|---------------------------|------------------------------------|
| $x^n$                     | $nx^{n-1}$                         |
| $\ln x$                   | $\frac{1}{x}$                      |
| $e^x$                     | $e^x$                              |
| $\tan x$                  | $\sec^2 x$                         |
| $\cot x$                  | $-\operatorname{cosec}^2 x$        |
| $\sec x$                  | $\sec x \tan x$                    |
| $\operatorname{cosec} x$  | $-\operatorname{cosec} x \cot x$   |
| $\sinh x$                 | $\cosh x$                          |
| $\cosh x$                 | $\sinh x$                          |
| $\tanh x$                 | $\operatorname{sech}^2 x$          |
| $\coth x$                 | $-\operatorname{cosech}^2 x$       |
| $\operatorname{sech} x$   | $-\operatorname{sech} x \tanh x$   |
| $\operatorname{cosech} x$ | $-\operatorname{cosech} x \coth x$ |
| $\sin^{-1} x$             | $\frac{1}{\sqrt{1-x^2}}$           |
| $\cos^{-1} x$             | $-\frac{1}{\sqrt{1-x^2}}$          |
| $\tan^{-1} x$             | $\frac{1}{1+x^2}$                  |
| $\cot^{-1} x$             | $-\frac{1}{1+x^2}$                 |
| $\sinh^{-1} x$            | $\frac{1}{\sqrt{x^2+1}}$           |
| $\cosh^{-1} x$            | $\frac{1}{\sqrt{x^2-1}}$           |
| $\tanh^{-1} x$            | $\frac{1}{1-x^2}, \quad  x  < 1$   |
| $\coth^{-1} x$            | $-\frac{1}{x^2-1}, \quad  x  > 1$  |

| Function                     | Integral  |
|------------------------------|---|
| $\frac{1}{a^2 + x^2}$        | $\frac{1}{a} \tan^{-1} \left( \frac{x}{a} \right)$  |
| $\frac{1}{a^2 - x^2}$        | $\frac{1}{a} \tanh^{-1} \left( \frac{x}{a} \right)$ |
| $\frac{1}{\sqrt{a^2 - x^2}}$ | $\sin^{-1} \left( \frac{x}{a} \right)$              |
| $\frac{1}{\sqrt{a^2 + x^2}}$ | $\sinh^{-1} \left( \frac{x}{a} \right)$             |
| $\frac{1}{\sqrt{x^2 - a^2}}$ | $\cosh^{-1} \left( \frac{x}{a} \right)$             |

### Differentiation and Integration Formulae

$$\frac{d(uv)}{dx} = u \frac{dv}{dx} + v \frac{du}{dx}$$

$$\frac{d}{dx} \left( \frac{u}{v} \right) = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$$

$$\int_a^b uv dx = [u \times (\text{integral of } v)]_a^b - \int_a^b \frac{du}{dx} \times (\text{integral of } v) dx$$

### Partial Differentiation

#### Chain Rule

1. Suppose that  $z = f(x, y)$  and that  $x$  and  $y$  are functions of  $t$ , i.e.,  $x = x(t)$ ,  $y = y(t)$ . Then

$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt}$$

2. Suppose that  $z = f(x, y)$  and that  $x$  and  $y$  are functions of the variables  $r$  and  $s$ , i.e.,  $x = x(r, s)$ ,  $y = y(r, s)$ . Then

$$\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial r}, \quad \frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s}$$



**First-Order Differential Equations****1. Direct Integration**

$$\frac{dy}{dx} = f(x)$$

$$y = \int f(x)dx + C$$

**2. Separation of Variables**

$$\frac{dy}{dx} = f(x)g(y)$$

$$\int \frac{dy}{g(y)} = \int f(x) dx$$

**3. Homogeneous Equations**

$$\frac{dy}{dx} = f\left(\frac{y}{x}\right)$$

make the substitution  $y = zx$  to give

$$z + x\frac{dz}{dx} = f(z)$$

**4. Linear Equations**

$$\frac{dy}{dx} + P(x)y = Q(x)$$

multiply both sides by the integrating factor  $e^{\int P(x)dx}$  to give

$$\frac{d}{dx} \left( ye^{\int P(x)dx} \right) = Q(x)e^{\int P(x)dx}$$

## The Second-Order Differential Equation

$$a \frac{d^2y}{dx^2} + b \frac{dy}{dx} + cy = f(x)$$

where  $a, b,$  and  $c$  are constants.

General solution is

$$y = \text{Complementary Function} + \text{Particular Integral}$$

The solution,  $y_c,$  is given by

(i)  $y_c = Ae^{m_1x} + Be^{m_2x}$ , if  $m_1$  and  $m_2$  real and different,

(ii)  $y_c = e^{mx}(A + Bx)$ , if  $m_1$  and  $m_2$  real and equal ( $m_1 = m_2 = m$ ),

(iii)  $y_c = e^{px}(A \cos qx + B \sin qx)$ , if  $m_1$  and  $m_2$  are complex ( $m_1 = p + iq, m_2 = p - iq$ ), where  $m_1$  and  $m_2$  are the roots of the *auxiliary equation*

$$am^2 + bm + c = 0$$

### Particular Integral, $y_p$

$$f(x) = Ax^2 + Bx + C \quad y_p = ax^2 + bx + c$$

$$f(x) = Ae^{kx} \quad y_p = ae^{kx}$$

when  $k$  is not one of the roots of the auxiliary equation

$$f(x) = Ae^{kx} \quad y_p = axe^{kx}$$

when  $k$  is one of the roots of the auxiliary equation

$$f(x) = A \cos mx + B \sin mx \quad y_p = a \cos mx + b \sin mx$$

when  $\sin mx$  or  $\cos mx$  is not part of the complementary function

$$f(x) = A \cos mx + B \sin mx \quad y_p = x(a \cos mx + b \sin mx)$$

when  $\sin mx$  or  $\cos mx$  is part of the complementary function

**Fourier Series**

Suppose that  $f(x)$  is defined on the interval  $-l \leq x \leq l$ . The Fourier series for  $f(x)$  is given by

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left( a_n \cos \frac{n\pi x}{l} + b_n \sin \frac{n\pi x}{l} \right),$$

where

$$a_n = \frac{1}{l} \int_{-l}^l f(x) \cos \frac{n\pi x}{l} dx, \quad n = 0, 1, 2, \dots,$$

$$b_n = \frac{1}{l} \int_{-l}^l f(x) \sin \frac{n\pi x}{l} dx, \quad n = 1, 2, \dots$$

On the interval  $0 \leq x \leq l$  the Fourier cosine series for  $f(x)$  is

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{l}, \quad a_n = \frac{2}{l} \int_0^l f(x) \cos \frac{n\pi x}{l} dx$$

and the Fourier sine series is

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l}, \quad b_n = \frac{2}{l} \int_0^l f(x) \sin \frac{n\pi x}{l} dx.$$

**Vector Calculus**

The gradient of the scalar field  $\phi(x, y, z)$  is given by

$$\nabla\phi = \left( \frac{\partial\phi}{\partial x}, \frac{\partial\phi}{\partial y}, \frac{\partial\phi}{\partial z} \right).$$

The divergence of a vector field  $\mathbf{u}(x, y, z) = (u, v, w)$  is given by

$$\nabla \cdot \mathbf{u} = \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z}$$

The curl of a vector field  $\mathbf{u}(x, y, z) = (u, v, w)$  is given by

$$\nabla \times \mathbf{u} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ u & v & w \end{vmatrix}$$

The Laplacian  $\nabla^2$  is given by

$$\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

**Statistics**

For data values  $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$

$$\text{Means } \bar{x} = \frac{1}{n} \sum_{i=1}^n x_i \text{ etc.}$$

$$\text{Variances } s_x^2 = \frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2 = \frac{1}{n} \sum_{i=1}^n (x_i^2) - \bar{x}^2 \text{ etc.}$$

$s_x$  is standard deviation

$$\text{Covariance } \text{cov}(x, y) = \frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y}) = \frac{1}{n} \sum_{i=1}^n (x_i y_i) - \bar{x} \bar{y}$$

$$\text{Correlation coefficient } r = \frac{\text{COV}(x, y)}{s_x s_y}$$

*Linear regression by least squares*

The least squares fit to the linear relationship

$$y = a + b(x - \bar{x})$$

is given by

$$a = \bar{y}, \quad b = \frac{\text{COV}(x, y)}{s_x^2}$$

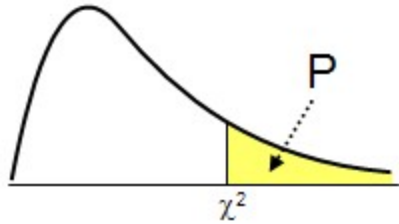
The corresponding mean square residual is  $s_y^2(1 - r^2)$ .

## Table of selected values

The following table lists values for  $t$ -distributions with  $v$  degrees of freedom for a range of *one-sided* or *two-sided* critical regions. The first column is  $v$ , and the percentages along the top are confidence levels.

| <i>One-sided</i> | 75%   | 80%   | 85%   | 90%   | 95%   | 97.5% | 99%   | 99.5% | 99.75% | 99.9% | 99.95% |
|------------------|-------|-------|-------|-------|-------|-------|-------|-------|--------|-------|--------|
| <i>Two-sided</i> | 50%   | 60%   | 70%   | 80%   | 90%   | 95%   | 98%   | 99%   | 99.5%  | 99.8% | 99.9%  |
| 1                | 1.000 | 1.376 | 1.963 | 3.078 | 6.314 | 12.71 | 31.82 | 63.66 | 127.3  | 318.3 | 636.6  |
| 2                | 0.816 | 1.080 | 1.386 | 1.886 | 2.920 | 4.303 | 6.965 | 9.925 | 14.09  | 22.33 | 31.60  |
| 3                | 0.765 | 0.978 | 1.250 | 1.638 | 2.353 | 3.182 | 4.541 | 5.841 | 7.453  | 10.21 | 12.92  |
| 4                | 0.741 | 0.941 | 1.190 | 1.533 | 2.132 | 2.776 | 3.747 | 4.604 | 5.598  | 7.173 | 8.610  |
| 5                | 0.727 | 0.920 | 1.156 | 1.476 | 2.015 | 2.571 | 3.365 | 4.032 | 4.773  | 5.893 | 6.869  |
| 6                | 0.718 | 0.906 | 1.134 | 1.440 | 1.943 | 2.447 | 3.143 | 3.707 | 4.317  | 5.208 | 5.959  |
| 7                | 0.711 | 0.896 | 1.119 | 1.415 | 1.895 | 2.365 | 2.998 | 3.499 | 4.029  | 4.785 | 5.408  |
| 8                | 0.706 | 0.889 | 1.108 | 1.397 | 1.860 | 2.306 | 2.896 | 3.355 | 3.833  | 4.501 | 5.041  |
| 9                | 0.703 | 0.883 | 1.100 | 1.383 | 1.833 | 2.262 | 2.821 | 3.250 | 3.690  | 4.297 | 4.781  |
| 10               | 0.700 | 0.879 | 1.093 | 1.372 | 1.812 | 2.228 | 2.764 | 3.169 | 3.581  | 4.144 | 4.587  |
| 11               | 0.697 | 0.876 | 1.088 | 1.363 | 1.796 | 2.201 | 2.718 | 3.106 | 3.497  | 4.025 | 4.437  |
| 12               | 0.695 | 0.873 | 1.083 | 1.356 | 1.782 | 2.179 | 2.681 | 3.055 | 3.428  | 3.930 | 4.318  |
| 13               | 0.694 | 0.870 | 1.079 | 1.350 | 1.771 | 2.160 | 2.650 | 3.012 | 3.372  | 3.852 | 4.221  |
| 14               | 0.692 | 0.868 | 1.076 | 1.345 | 1.761 | 2.145 | 2.624 | 2.977 | 3.326  | 3.787 | 4.140  |
| 15               | 0.691 | 0.866 | 1.074 | 1.341 | 1.753 | 2.131 | 2.602 | 2.947 | 3.286  | 3.733 | 4.073  |
| 16               | 0.690 | 0.865 | 1.071 | 1.337 | 1.746 | 2.120 | 2.583 | 2.921 | 3.252  | 3.686 | 4.015  |
| 17               | 0.689 | 0.863 | 1.069 | 1.333 | 1.740 | 2.110 | 2.567 | 2.898 | 3.222  | 3.646 | 3.965  |
| 18               | 0.688 | 0.862 | 1.067 | 1.330 | 1.734 | 2.101 | 2.552 | 2.878 | 3.197  | 3.610 | 3.922  |
| 19               | 0.688 | 0.861 | 1.066 | 1.328 | 1.729 | 2.093 | 2.539 | 2.861 | 3.174  | 3.579 | 3.883  |
| 20               | 0.687 | 0.860 | 1.064 | 1.325 | 1.725 | 2.086 | 2.528 | 2.845 | 3.153  | 3.552 | 3.850  |
| 21               | 0.686 | 0.859 | 1.063 | 1.323 | 1.721 | 2.080 | 2.518 | 2.831 | 3.135  | 3.527 | 3.819  |
| 22               | 0.686 | 0.858 | 1.061 | 1.321 | 1.717 | 2.074 | 2.508 | 2.819 | 3.119  | 3.505 | 3.792  |
| 23               | 0.685 | 0.858 | 1.060 | 1.319 | 1.714 | 2.069 | 2.500 | 2.807 | 3.104  | 3.485 | 3.767  |
| 24               | 0.685 | 0.857 | 1.059 | 1.318 | 1.711 | 2.064 | 2.492 | 2.797 | 3.091  | 3.467 | 3.745  |
| 25               | 0.684 | 0.856 | 1.058 | 1.316 | 1.708 | 2.060 | 2.485 | 2.787 | 3.078  | 3.450 | 3.725  |
| 26               | 0.684 | 0.856 | 1.058 | 1.315 | 1.706 | 2.056 | 2.479 | 2.779 | 3.067  | 3.435 | 3.707  |
| 27               | 0.684 | 0.855 | 1.057 | 1.314 | 1.703 | 2.052 | 2.473 | 2.771 | 3.057  | 3.421 | 3.690  |
| 28               | 0.683 | 0.855 | 1.056 | 1.313 | 1.701 | 2.048 | 2.467 | 2.763 | 3.047  | 3.408 | 3.674  |
| 29               | 0.683 | 0.854 | 1.055 | 1.311 | 1.699 | 2.045 | 2.462 | 2.756 | 3.038  | 3.396 | 3.659  |
| 30               | 0.683 | 0.854 | 1.055 | 1.310 | 1.697 | 2.042 | 2.457 | 2.750 | 3.030  | 3.385 | 3.646  |
| 40               | 0.681 | 0.851 | 1.050 | 1.303 | 1.684 | 2.021 | 2.423 | 2.704 | 2.971  | 3.307 | 3.551  |
| 50               | 0.679 | 0.849 | 1.047 | 1.299 | 1.676 | 2.009 | 2.403 | 2.678 | 2.937  | 3.261 | 3.496  |
| 60               | 0.679 | 0.848 | 1.045 | 1.296 | 1.671 | 2.000 | 2.390 | 2.660 | 2.915  | 3.232 | 3.460  |
| 80               | 0.678 | 0.846 | 1.043 | 1.292 | 1.664 | 1.990 | 2.374 | 2.639 | 2.887  | 3.195 | 3.416  |

|            |       |       |       |       |       |       |       |       |       |       |       |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| <b>100</b> | 0.677 | 0.845 | 1.042 | 1.290 | 1.660 | 1.984 | 2.364 | 2.626 | 2.871 | 3.174 | 3.390 |
| <b>120</b> | 0.677 | 0.845 | 1.041 | 1.289 | 1.658 | 1.980 | 2.358 | 2.617 | 2.860 | 3.160 | 3.373 |
| $\infty$   | 0.674 | 0.842 | 1.036 | 1.282 | 1.645 | 1.960 | 2.326 | 2.576 | 2.807 | 3.090 | 3.291 |



Chi-square distribution

|           | <b>P</b>     |              |             |             |             |              |             |             |              |              |              |
|-----------|--------------|--------------|-------------|-------------|-------------|--------------|-------------|-------------|--------------|--------------|--------------|
| <b>DF</b> | <b>0.995</b> | <b>0.975</b> | <b>0.20</b> | <b>0.10</b> | <b>0.05</b> | <b>0.025</b> | <b>0.02</b> | <b>0.01</b> | <b>0.005</b> | <b>0.002</b> | <b>0.001</b> |
| <b>1</b>  | 0.0000393    | 0.000982     | 1.642       | 2.706       | 3.841       | 5.024        | 5.412       | 6.635       | 7.879        | 9.550        | 10.828       |
| <b>2</b>  | 0.0100       | 0.0506       | 3.219       | 4.605       | 5.991       | 7.378        | 7.824       | 9.210       | 10.597       | 12.429       | 13.816       |
| <b>3</b>  | 0.0717       | 0.216        | 4.642       | 6.251       | 7.815       | 9.348        | 9.837       | 11.345      | 12.838       | 14.796       | 16.266       |
| <b>4</b>  | 0.207        | 0.484        | 5.989       | 7.779       | 9.488       | 11.143       | 11.668      | 13.277      | 14.860       | 16.924       | 18.467       |
| <b>5</b>  | 0.412        | 0.831        | 7.289       | 9.236       | 11.070      | 12.833       | 13.388      | 15.086      | 16.750       | 18.907       | 20.515       |
| <b>6</b>  | 0.676        | 1.237        | 8.558       | 10.645      | 12.592      | 14.449       | 15.033      | 16.812      | 18.548       | 20.791       | 22.458       |
| <b>7</b>  | 0.989        | 1.690        | 9.803       | 12.017      | 14.067      | 16.013       | 16.622      | 18.475      | 20.278       | 22.601       | 24.322       |
| <b>8</b>  | 1.344        | 2.180        | 11.030      | 13.362      | 15.507      | 17.535       | 18.168      | 20.090      | 21.955       | 24.352       | 26.124       |
| <b>9</b>  | 1.735        | 2.700        | 12.242      | 14.684      | 16.919      | 19.023       | 19.679      | 21.666      | 23.589       | 26.056       | 27.877       |
| <b>10</b> | 2.156        | 3.247        | 13.442      | 15.987      | 18.307      | 20.483       | 21.161      | 23.209      | 25.188       | 27.722       | 29.588       |
| <b>11</b> | 2.603        | 3.816        | 14.631      | 17.275      | 19.675      | 21.920       | 22.618      | 24.725      | 26.757       | 29.354       | 31.264       |
| <b>12</b> | 3.074        | 4.404        | 15.812      | 18.549      | 21.026      | 23.337       | 24.054      | 26.217      | 28.300       | 30.957       | 32.909       |
| <b>13</b> | 3.565        | 5.009        | 16.985      | 19.812      | 22.362      | 24.736       | 25.472      | 27.688      | 29.819       | 32.535       | 34.528       |
| <b>14</b> | 4.075        | 5.629        | 18.151      | 21.064      | 23.685      | 26.119       | 26.873      | 29.141      | 31.319       | 34.091       | 36.123       |
| <b>15</b> | 4.601        | 6.262        | 19.311      | 22.307      | 24.996      | 27.488       | 28.259      | 30.578      | 32.801       | 35.628       | 37.697       |
| <b>16</b> | 5.142        | 6.908        | 20.465      | 23.542      | 26.296      | 28.845       | 29.633      | 32.000      | 34.267       | 37.146       | 39.252       |

|           |        |        |        |        |        |        |        |        |        |        |        |
|-----------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| <b>17</b> | 5.697  | 7.564  | 21.615 | 24.769 | 27.587 | 30.191 | 30.995 | 33.409 | 35.718 | 38.648 | 40.790 |
| <b>18</b> | 6.265  | 8.231  | 22.760 | 25.989 | 28.869 | 31.526 | 32.346 | 34.805 | 37.156 | 40.136 | 42.312 |
| <b>19</b> | 6.844  | 8.907  | 23.900 | 27.204 | 30.144 | 32.852 | 33.687 | 36.191 | 38.582 | 41.610 | 43.820 |
| <b>20</b> | 7.434  | 9.591  | 25.038 | 28.412 | 31.410 | 34.170 | 35.020 | 37.566 | 39.997 | 43.072 | 45.315 |
| <b>21</b> | 8.034  | 10.283 | 26.171 | 29.615 | 32.671 | 35.479 | 36.343 | 38.932 | 41.401 | 44.522 | 46.797 |
| <b>22</b> | 8.643  | 10.982 | 27.301 | 30.813 | 33.924 | 36.781 | 37.659 | 40.289 | 42.796 | 45.962 | 48.268 |
| <b>23</b> | 9.260  | 11.689 | 28.429 | 32.007 | 35.172 | 38.076 | 38.968 | 41.638 | 44.181 | 47.391 | 49.728 |
| <b>24</b> | 9.886  | 12.401 | 29.553 | 33.196 | 36.415 | 39.364 | 40.270 | 42.980 | 45.559 | 48.812 | 51.179 |
| <b>25</b> | 10.520 | 13.120 | 30.675 | 34.382 | 37.652 | 40.646 | 41.566 | 44.314 | 46.928 | 50.223 | 52.620 |
| <b>26</b> | 11.160 | 13.844 | 31.795 | 35.563 | 38.885 | 41.923 | 42.856 | 45.642 | 48.290 | 51.627 | 54.052 |
| <b>27</b> | 11.808 | 14.573 | 32.912 | 36.741 | 40.113 | 43.195 | 44.140 | 46.963 | 49.645 | 53.023 | 55.476 |
| <b>28</b> | 12.461 | 15.308 | 34.027 | 37.916 | 41.337 | 44.461 | 45.419 | 48.278 | 50.993 | 54.411 | 56.892 |
| <b>29</b> | 13.121 | 16.047 | 35.139 | 39.087 | 42.557 | 45.722 | 46.693 | 49.588 | 52.336 | 55.792 | 58.301 |
| <b>30</b> | 13.787 | 16.791 | 36.250 | 40.256 | 43.773 | 46.979 | 47.962 | 50.892 | 53.672 | 57.167 | 59.703 |
| <b>31</b> | 14.458 | 17.539 | 37.359 | 41.422 | 44.985 | 48.232 | 49.226 | 52.191 | 55.003 | 58.536 | 61.098 |
| <b>32</b> | 15.134 | 18.291 | 38.466 | 42.585 | 46.194 | 49.480 | 50.487 | 53.486 | 56.328 | 59.899 | 62.487 |
| <b>33</b> | 15.815 | 19.047 | 39.572 | 43.745 | 47.400 | 50.725 | 51.743 | 54.776 | 57.648 | 61.256 | 63.870 |
| <b>34</b> | 16.501 | 19.806 | 40.676 | 44.903 | 48.602 | 51.966 | 52.995 | 56.061 | 58.964 | 62.608 | 65.247 |
| <b>35</b> | 17.192 | 20.569 | 41.778 | 46.059 | 49.802 | 53.203 | 54.244 | 57.342 | 60.275 | 63.955 | 66.619 |
| <b>36</b> | 17.887 | 21.336 | 42.879 | 47.212 | 50.998 | 54.437 | 55.489 | 58.619 | 61.581 | 65.296 | 67.985 |
| <b>37</b> | 18.586 | 22.106 | 43.978 | 48.363 | 52.192 | 55.668 | 56.730 | 59.893 | 62.883 | 66.633 | 69.346 |
| <b>38</b> | 19.289 | 22.878 | 45.076 | 49.513 | 53.384 | 56.896 | 57.969 | 61.162 | 64.181 | 67.966 | 70.703 |
| <b>39</b> | 19.996 | 23.654 | 46.173 | 50.660 | 54.572 | 58.120 | 59.204 | 62.428 | 65.476 | 69.294 | 72.055 |
| <b>40</b> | 20.707 | 24.433 | 47.269 | 51.805 | 55.758 | 59.342 | 60.436 | 63.691 | 66.766 | 70.618 | 73.402 |