

## MATH 204: PRINCIPLES OF STATISTICS 2 USING THE FISHER-F TABLES

Tables VIII to XI in McClave and Sincich (pages 899 to 906) contain information on the  $1 - \alpha$  probability points for the Fisher-F distribution for  $\alpha = 0.1, 0.05, 0.025$  and  $0.01$  respectively, and for different values of the **degrees of freedom** parameters. The values in the body of the table are the numbers  $x$  which solve the equation

$$\Pr[F > x] = \alpha$$

when the statistic  $F$  has a Fisher-F distribution with  $\nu_1$  and  $\nu_2$  degrees of freedom, written

$$F \sim \text{Fisher-F}(\nu_1, \nu_2)$$

where  $\nu_1$  and  $\nu_2$  are whole numbers greater than zero.

The table on the reverse of this sheet is the Fisher-F table for  $\alpha = 0.05$ , equivalent to the table on pages 901-902 of McClave and Sincich. We read  $\nu_1$  from the **column** and  $\nu_2$  from the **row**. For example,

- if  $\nu_1 = 10$  and  $\nu_2 = 4$ , we know from the table that

$$\Pr[F > \mathbf{5.96}] = 0.05$$

- if  $\nu_1 = 6$  and  $\nu_2 = 18$ , we know from the table that

$$\Pr[F > \mathbf{2.66}] = 0.05$$

- if  $\nu_1 = 20$  and  $\nu_2 = 20$ , we know from the table that

$$\Pr[F > \mathbf{2.12}] = 0.05$$

The Fisher-F distribution is a non-symmetric probability distribution with a specific property that allows the tables in McClave and Sincich to tabulate only the **right-hand tail** of the distribution. If we need to look up the left-hand tail, we can use the fact that if  $F \sim \text{Fisher-F}(\nu_1, \nu_2)$ , and  $0 < p < 1$

$$\Pr[F > x] = p \quad \implies \quad \Pr[1/F \leq 1/x] = p$$

so that

$$\Pr[1/F > 1/x] = 1 - p.$$

But it transpires that

$$F \sim \text{Fisher-F}(\nu_1, \nu_2) \quad \implies \quad \frac{1}{F} \sim \text{Fisher-F}(\nu_2, \nu_1).$$

Therefore to look up the **left-tail**  $\alpha$  probability point for the  $F \sim \text{Fisher-F}(\nu_1, \nu_2)$  distribution, we look up the **right-tail**  $1 - \alpha$  probability point for the Fisher-F( $\nu_2, \nu_1$ ) distribution, and then take the reciprocal. For example,

- if  $F \sim \text{Fisher-F}(10, 4)$ , we use tables to discover that as

$$F_{0.05}(4, 10) = 3.48$$

it follows that

$$\Pr[F \leq 1/\mathbf{3.48}] = \Pr[F \leq \mathbf{0.29}] = 0.05$$

giving the  $\alpha = 0.05$  probability point of the Fisher-F(10, 4) distribution as 0.29.

# Table of the Fisher-F distribution

Entries in table are the  $\alpha = 0.05$  tail quantile of Fisher-F( $\nu_1, \nu_2$ ) distribution  
 $\nu_1$  given in columns,  $\nu_2$  given in rows.

$\nu_2 \backslash \nu_1$	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54	241.88	242.98	243.91	244.69	245.36	245.95	246.46	246.92	247.32	247.69	248.01	248.31	248.58	248.83	249.05	249.26
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.40	19.41	19.42	19.42	19.43	19.43	19.44	19.44	19.44	19.44	19.45	19.45	19.45	19.45	19.46
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.76	8.74	8.73	8.71	8.70	8.69	8.68	8.67	8.67	8.66	8.65	8.65	8.64	8.64	8.63
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.94	5.91	5.89	5.87	5.86	5.84	5.83	5.82	5.81	5.80	5.79	5.79	5.78	5.77	5.77
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.70	4.68	4.66	4.64	4.62	4.60	4.59	4.58	4.57	4.56	4.55	4.54	4.53	4.53	4.52
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.03	4.00	3.98	3.96	3.94	3.92	3.91	3.90	3.88	3.87	3.86	3.86	3.85	3.84	3.83
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.60	3.57	3.55	3.53	3.51	3.49	3.48	3.47	3.46	3.44	3.43	3.43	3.42	3.41	3.40
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.31	3.28	3.26	3.24	3.22	3.20	3.19	3.17	3.16	3.15	3.14	3.13	3.12	3.12	3.11
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.10	3.07	3.05	3.03	3.01	2.99	2.97	2.96	2.95	2.94	2.93	2.92	2.91	2.90	2.89
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.94	2.91	2.89	2.86	2.85	2.83	2.81	2.80	2.79	2.77	2.76	2.75	2.75	2.74	2.73
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.82	2.79	2.76	2.74	2.72	2.70	2.69	2.67	2.66	2.65	2.64	2.63	2.62	2.61	2.60
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.72	2.69	2.66	2.64	2.62	2.60	2.58	2.57	2.56	2.54	2.53	2.52	2.51	2.51	2.50
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.63	2.60	2.58	2.55	2.53	2.51	2.50	2.48	2.47	2.46	2.45	2.44	2.43	2.42	2.41
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.57	2.53	2.51	2.48	2.46	2.44	2.43	2.41	2.40	2.39	2.38	2.37	2.36	2.35	2.34
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.51	2.48	2.45	2.42	2.40	2.38	2.37	2.35	2.34	2.33	2.32	2.31	2.30	2.29	2.28
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.46	2.42	2.40	2.37	2.35	2.33	2.32	2.30	2.29	2.28	2.26	2.25	2.24	2.24	2.23
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.41	2.38	2.35	2.33	2.31	2.29	2.27	2.26	2.24	2.23	2.22	2.21	2.20	2.19	2.18
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.37	2.34	2.31	2.29	2.27	2.25	2.23	2.22	2.20	2.19	2.18	2.17	2.16	2.15	2.14
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.34	2.31	2.28	2.26	2.23	2.21	2.20	2.18	2.17	2.16	2.14	2.13	2.12	2.11	2.11
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.31	2.28	2.25	2.22	2.20	2.18	2.17	2.15	2.14	2.12	2.11	2.10	2.09	2.08	2.07
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.28	2.25	2.22	2.20	2.18	2.16	2.14	2.12	2.11	2.10	2.08	2.07	2.06	2.05	2.05
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.26	2.23	2.20	2.17	2.15	2.13	2.11	2.10	2.08	2.07	2.06	2.05	2.04	2.03	2.02
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.24	2.20	2.18	2.15	2.13	2.11	2.09	2.08	2.06	2.05	2.04	2.02	2.01	2.01	2.00
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.22	2.18	2.15	2.13	2.11	2.09	2.07	2.05	2.04	2.03	2.01	2.00	1.99	1.98	1.97
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.20	2.16	2.14	2.11	2.09	2.07	2.05	2.04	2.02	2.01	2.00	1.98	1.97	1.96	1.96
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15	2.12	2.09	2.07	2.05	2.03	2.02	2.00	1.99	1.98	1.97	1.96	1.95	1.94
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.17	2.13	2.10	2.08	2.06	2.04	2.02	2.00	1.99	1.97	1.96	1.95	1.94	1.93	1.92
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.15	2.12	2.09	2.06	2.04	2.02	2.00	1.99	1.97	1.96	1.95	1.93	1.92	1.91	1.91
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.14	2.10	2.08	2.05	2.03	2.01	1.99	1.97	1.96	1.94	1.93	1.92	1.91	1.90	1.89
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.13	2.09	2.06	2.04	2.01	1.99	1.98	1.96	1.95	1.93	1.92	1.91	1.90	1.89	1.88
31	4.16	3.30	2.91	2.68	2.52	2.41	2.32	2.25	2.20	2.15	2.11	2.08	2.05	2.03	2.00	1.98	1.96	1.95	1.93	1.92	1.91	1.90	1.88	1.88	1.87
32	4.15	3.29	2.90	2.67	2.51	2.40	2.31	2.24	2.19	2.14	2.10	2.07	2.04	2.01	1.99	1.97	1.95	1.94	1.92	1.91	1.90	1.88	1.87	1.86	1.85