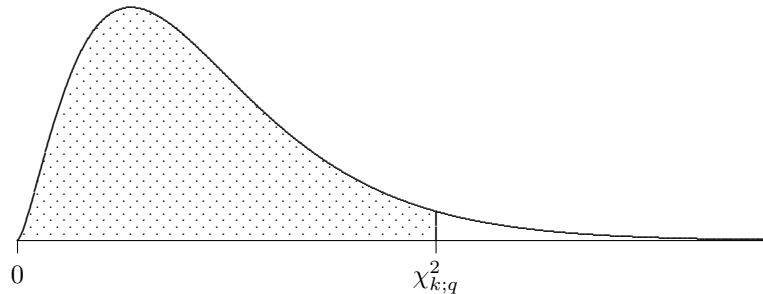


FM 341: Econometrics I

Spring 2009

The χ^2 Distribution



The χ^2 distribution

The following table shows the q quantiles $\chi^2_{k;q}$ of a χ^2 distribution with k degrees of freedom, i.e. the area between the abscissa and the curve on the left side of $\chi^2_{k;q}$ equals q .

| d.f. | q | | | | | | | |
|------|-----------------------|-----------------------|-----------------------|-----------------------|-------|--------|--------|--------|
| k | 0.01 | 0.025 | 0.05 | 0.10 | 0.90 | 0.95 | 0.975 | 0.99 |
| 1 | 1.57×10^{-4} | 9.82×10^{-4} | 3.93×10^{-3} | 1.58×10^{-2} | 2.71 | 3.84 | 5.02 | 6.63 |
| 2 | 2.01×10^{-2} | 5.06×10^{-2} | 0.103 | 0.211 | 4.61 | 5.99 | 7.38 | 9.21 |
| 3 | 0.115 | 0.216 | 0.352 | 0.584 | 6.25 | 7.81 | 9.35 | 11.34 |
| 4 | 0.297 | 0.484 | 0.711 | 1.06 | 7.78 | 9.49 | 11.14 | 13.28 |
| 5 | 0.55 | 0.83 | 1.15 | 1.61 | 9.24 | 11.07 | 12.83 | 15.09 |
| 6 | 0.87 | 1.24 | 1.64 | 2.20 | 10.64 | 12.59 | 14.45 | 16.81 |
| 7 | 1.24 | 1.69 | 2.17 | 2.83 | 12.02 | 14.07 | 16.01 | 18.48 |
| 8 | 1.65 | 2.18 | 2.73 | 3.49 | 13.36 | 15.51 | 17.53 | 20.09 |
| 9 | 2.09 | 2.70 | 3.33 | 4.17 | 14.68 | 16.92 | 19.02 | 21.67 |
| 10 | 2.56 | 3.25 | 3.94 | 4.87 | 15.99 | 18.31 | 20.48 | 23.21 |
| 11 | 3.05 | 3.82 | 4.57 | 5.58 | 17.28 | 19.68 | 21.92 | 24.72 |
| 12 | 3.57 | 4.40 | 5.23 | 6.30 | 18.55 | 21.03 | 23.34 | 26.22 |
| 13 | 4.11 | 5.01 | 5.89 | 7.04 | 19.81 | 22.36 | 24.74 | 27.69 |
| 14 | 4.66 | 5.63 | 6.57 | 7.79 | 21.06 | 23.68 | 26.12 | 29.14 |
| 15 | 5.23 | 6.26 | 7.26 | 8.55 | 22.31 | 25.00 | 27.49 | 30.58 |
| 16 | 5.81 | 6.91 | 7.96 | 9.31 | 23.54 | 26.30 | 28.85 | 32.00 |
| 17 | 6.41 | 7.56 | 8.67 | 10.09 | 24.77 | 27.59 | 30.19 | 33.41 |
| 18 | 7.01 | 8.23 | 9.39 | 10.86 | 25.99 | 28.87 | 31.53 | 34.81 |
| 19 | 7.63 | 8.91 | 10.12 | 11.65 | 27.20 | 30.14 | 32.85 | 36.19 |
| 20 | 8.26 | 9.59 | 10.85 | 12.44 | 28.41 | 31.41 | 34.17 | 37.57 |
| 21 | 8.90 | 10.28 | 11.59 | 13.24 | 29.62 | 32.67 | 35.48 | 38.93 |
| 22 | 9.54 | 10.98 | 12.34 | 14.04 | 30.81 | 33.92 | 36.78 | 40.29 |
| 23 | 10.20 | 11.69 | 13.09 | 14.85 | 32.01 | 35.17 | 38.08 | 41.64 |
| 24 | 10.86 | 12.40 | 13.85 | 15.66 | 33.20 | 36.42 | 39.36 | 42.98 |
| 25 | 11.52 | 13.12 | 14.61 | 16.47 | 34.38 | 37.65 | 40.65 | 44.31 |
| 26 | 12.20 | 13.84 | 15.38 | 17.29 | 35.56 | 38.89 | 41.92 | 45.64 |
| 27 | 12.88 | 14.57 | 16.15 | 18.11 | 36.74 | 40.11 | 43.19 | 46.96 |
| 28 | 13.56 | 15.31 | 16.93 | 18.94 | 37.92 | 41.34 | 44.46 | 48.28 |
| 29 | 14.26 | 16.05 | 17.71 | 19.77 | 39.09 | 42.56 | 45.72 | 49.59 |
| 30 | 14.95 | 16.79 | 18.49 | 20.60 | 40.26 | 43.77 | 46.98 | 50.89 |
| 40 | 22.16 | 24.43 | 26.51 | 29.05 | 51.81 | 55.76 | 59.34 | 63.69 |
| 50 | 29.71 | 32.36 | 34.76 | 37.69 | 63.17 | 67.50 | 71.42 | 76.15 |
| 60 | 37.48 | 40.48 | 43.19 | 46.46 | 74.40 | 79.08 | 83.30 | 88.38 |
| 70 | 45.44 | 48.76 | 51.74 | 55.33 | 85.53 | 90.53 | 95.02 | 100.43 |
| 80 | 53.54 | 57.15 | 60.39 | 64.28 | 96.58 | 101.88 | 106.63 | 112.33 |