

$$h_{72} = \frac{60}{72}(-.0006) = -.00049$$

Thus

$$Q(84|72) = Q(1.0046 - .0005) = Q(1.0041) \\ = 1 - P(1.0041) = .15766$$

4. Square root approximation 26.4.13

Using the square root approximation we have  $Q(84|72) = Q(x)$  where

$$x = \sqrt{2(84)} - \sqrt{2(72) - 1} = 1.0032.$$

This results in

$$Q(84|72) = Q(1.0032) = 1 - P(1.0032) = .15788$$

The value correct to 6D is  $Q(84|72) = .157653$ . Generally the improved cube root approximation will be correct with a maximum error of a few units in the fifth decimal and is recommended for calculations which are outside the range of **Table 26.7**.

Calculation of  $\chi^2$  for  $Q(\chi^2|\nu)$  Outside the Range of **Table 26.8**

**Example 13.** Find the value of  $\chi^2$  for which  $Q(\chi^2|144) = .01$ .

Since  $\nu = 144$  is outside the range of **Table 26.8**, we can compute it by using (1) the Cornish-Fisher asymptotic expansion **26.2.50**, for  $\chi^2$ , (2) the cube approximation **26.4.17**, (3) the improved cube approximation **26.4.18**, or (4) the square approximation **26.4.16**. We shall compute the value by all four methods.

1. Cornish-Fisher asymptotic expansion 26.2.50

The Cornish-Fisher asymptotic expansion for  $\chi^2$  with  $\nu = 144$  can be written as

$$\chi^2 \sim 144 + 12\sqrt{2}x + 4h_1(x) + \frac{4\sqrt{2}}{12}[3h_2(x) + 2h_{11}(x)] \\ + \frac{8}{12^2}[6h_3(x) + 3h_{12}(x) + 2h_{111}(x)] + \frac{16\sqrt{2}}{12^3}[30h_4(x) \\ + 9h_{22}(x) + 12h_{13}(x) + 6h_{112}(x) + 4h_{1111}(x)]$$

Hence using the auxiliary table following **26.2.51** with  $p = .01$  we have

144. 0000	
39. 4794	
2. 9413	
-. 0242	
-. 0019	
+. 0002	
<hr style="width: 20%; margin: 0 auto;"/>	
$\chi^2 = 186. 395$	

2. Cube approximation 26.4.17

Taking  $\chi_{.01} = 2.32635$  we have

$$\chi^2 = 144 \left\{ \left[ 1 - \frac{2}{9(144)} \right] + (2.32635) \sqrt{\frac{2}{9(144)}} \right\}^3 = 186.405$$

3. Improved cube approximation 26.4.18

From the table for  $h_{60}$  we obtain using linear interpolation with  $x = 2.33$  (approximately)

$$h_{60} = .0012 \text{ and thus } h_{144} = \frac{60}{144}(.0012) = .00049$$

Hence

$$\chi^2 = 144 \left[ 1 - \frac{2}{9(144)} + (2.32635 - .00049) \sqrt{\frac{2}{9(144)}} \right]^3 = 186.394$$

4. Square approximation 26.4.16

$$\chi^2 = \frac{1}{2} [2.32635 + \sqrt{2(144) - 1}]^2 = 185.616$$

The correct answer to 3D is  $\chi^2 = 186.394$ . Generally the improved cube approximation will give results correct in the second or third decimal for  $\nu > 30$ .

Calculation of the Incomplete Gamma Function

**Example 14.** Find the value of

$$\gamma(2.5, .9) = \int_0^{.9} t^{1.5} e^{-t} dt$$

making use of **26.4.19** and **Table 26.7**.

Using **26.4.19** we have

$$\gamma(2.5, .9) = \Gamma(2.5)P(1.8|5) = \Gamma(2.5)[1 - Q(1.8|5)]$$

$$\gamma(2.5, .9) = \frac{3}{4} \sqrt{\pi} [1 - .87607] = .16475$$

Poisson Distribution

**Example 15.** Find the value of  $m$  for which

$$\sum_{i=0}^3 e^{-m} \frac{m^i}{i!} = .99$$

using **26.4.21** and **Table 26.8**.

From **Table 26.8** with  $\nu = 2c = 8$  and  $Q = .99$  we have  $\chi^2 = 1.646482$ . Hence  $m = \chi^2/2 = .823241$ .

Inverse of the Incomplete Beta Function

**Example 16.** Find the value of  $x$  for which  $I_x(10, 6) = .10$  using **Table 26.9** and **26.5.28**. \* Using **26.5.28** we have

\*See page II.