

$$I_x(10, 6) = Q(F|12, 20) = .10 \text{ where } x = \frac{20}{20 + 12F}$$

From **Table 26.9** the upper 10 percent point of  $F$  with 12 and 20 degrees of freedom is  $F=1.89$ . Hence

$$x = \frac{20}{20 + 12(1.89)} = .469$$

The correct value to 4D is  $x = .4683$ .

**Calculation of  $I_x(a, b)$  for  $a$  or  $b$  Small Integers**

**Example 17.** Calculate  $I_{.10}(3, 20)$ .

Values of  $I_x(a, b)$  for small integral  $a$  or  $b$  can conveniently be calculated using **26.5.6** or **26.5.7**. Using **26.5.6** we have

$$\begin{aligned} 1 - I_{.90}(20, 3) &= \frac{(.9)^{20}}{B(3, 20)} \left\{ \sum_{i=0}^2 (-1)^i \binom{2}{i} \frac{.9^i}{20+i} \right\} \\ &= \frac{.121576}{.216450 \times 10^{-3}} (.110390 \times 10^{-2}) = .620040 \end{aligned}$$

**Binomial Distribution**

**Example 18.** Find the value of  $p$  which satisfies

$$\sum_{s=0}^{20} \binom{50}{s} p^s q^{50-s} = .95, \quad q = 1 - p$$

using **26.5.24** and **Table 26.9**.

\* Combining **26.5.24** and **26.5.28** we have

$$\sum_{s=a}^n \binom{n}{s} p^s q^{n-s} = Q(F|\nu_1, \nu_2)$$

where

$$\nu_1 = 2(n - a + 1), \nu_2 = 2(a), \text{ and } p = \frac{a}{a + (n - a + 1)F}$$

Hence

$$\begin{aligned} \sum_{s=0}^{20} \binom{50}{s} p^s q^{50-s} &= 1 - \sum_{s=21}^{50} \binom{50}{s} p^s q^{50-s} \\ &= 1 - Q(F|60, 42) = .95 \end{aligned}$$

Harmonic interpolation on  $\nu_2$  in the table for which  $Q(F|\nu_1, \nu_2) = .05$  results in  $F=1.624$  for  $\nu_1=60, \nu_2=42$ , and thus  $p = \frac{42}{42 + 60(1.624)} = .301$ .

The correct answer to 4D is  $p = .3003$ .

**Approximating the Incomplete Beta Function**

**Example 19.** Find  $I_{.60}(16, 10.5)$  using **26.5.21**.

Values of  $I_x(a, b)$  can conveniently be calculated with good accuracy using the approximation given by **26.5.20** or **26.5.21**. For this example  $(a+b-1)(1-x) = 10.20$  which is greater than .8 and hence **26.5.21** will be used. Thus

$$w_1 = [(10.5)(.60)]^{1/3} = 1.8469, w_2 = [16(.4)]^{1/3} = 1.8566$$

$$y = \frac{3[(1.8469)(.98942) - (1.8566)(.99306)]}{\left[ \frac{(1.8469)^2}{10.5} + \frac{(1.8566)^2}{16} \right]^{1/2}} = -.0668$$

and interpolating in **Table 26.1** gives

$$P(-.0668) = 1 - P(.0668) = .47336$$

The answer correct to 5D is  $I_{.60}(16, 10.5) = .47332$ .

**Interpolation for  $F$  in Table 26.9**

**Example 20.** Find the value of  $F$  for which

$$Q(F|7, 20) = .05 \text{ using Table 26.9.}$$

Interpolation in **Table 26.9** is approximately linear when the reciprocals of the degrees of freedom ( $\nu_1, \nu_2$ ) are used as the interpolating variable. For this example it is only necessary to interpolate with respect to  $1/\nu_1$ . Thus linear interpolation on  $1/\nu_1$  results in  $F=2.51$  which is the correct interpolate.

**Calculation of  $F$  for  $Q(F|\nu_1, \nu_2) > .50$**

**Example 21.** Find the value of  $F$  for which  $Q(F|4, 8) = .90$  using **26.6.9** and **Table 26.9**.

**Table 26.9** only tabulates values of  $F$  for which  $Q(F|\nu_1, \nu_2) = p$  where  $p = .500, .250, .100, .050, .025, .010, .005, .001$ . However making use of **Table 26.9** we can find the values of  $F_p$  for which  $p = .75, .9, .95, .975, .99, .995, .999$ . For this example we have

$$F_{.90}(4, 8) = \frac{1}{F_{.10}(8, 4)}$$

and referring to the table for which  $Q(F|\nu_1, \nu_2) = .10$  gives  $F_{.10}(8, 4) = 3.95$  and thus  $F_{.90}(4, 8) = \frac{1}{3.95} = .253$ .

**Calculation of  $Q(F|\nu_1, \nu_2)$  for Small Integral  $\nu_1$  or  $\nu_2$**

**Example 22.** Compute  $Q(2.5|4, 15)$  using **26.6.4**.

Values of  $Q(F|\nu_1, \nu_2)$  can be readily computed for small  $\nu_1$  or  $\nu_2$  using the expansions **26.6.4** to **26.6.8** inclusive. We have using **26.6.4**

$$x = \frac{15}{15 + 4(2.50)} = .60$$

and

$$Q(2.50|4, 15) = (.6)^{7.5} \left[ 1 + \frac{15}{2} (.4) \right] = .086735$$

\*See page II.