

Formler og tabeller for statistikk

1 Sannsynlighetsregning

Generell addisjonssetning

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Betinget sannsynlighet

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

Gen. multiplikasjonsregel

$$P(A \cap B) = P(B) \cdot P(A|B)$$

$$P(A \cap B) = P(A) \cdot P(B|A)$$

Total sannsynlighet

$$P(A) = \sum_{i=1}^r P(B_i) \cdot P(A|B_i)$$

Bayes lov

$$P(B|A) = \frac{P(B) \cdot P(A|B)}{P(A)}$$

Hvis A og B uavhengige

$$P(A \cap B) = P(A) \cdot P(B)$$

$$P(A|B) = P(A)$$

$$P(B|A) = P(B)$$

2 Kombinatorikk

Antall forskjellige utvalg når s enheter trekkes fra en populasjon på N enheter:

Ordnet utvalg med tilbakelegging

$$N^s$$

Ordnet utvalg uten tilbakelegging

$$(N)_s = N(N-1)\dots(N-s+1) = \frac{N!}{(N-s)!}$$

Uordnet utvalg uten tilbakelegging

$$\binom{N}{s} = \frac{(N)_s}{s!} = \frac{N!}{s!(N-s)!}$$

3 Sannsynlighetsfordelinger generelt (1 variabel)

Fordelingsfunksjon

Diskret

$$F(x) = P(X \leq x)$$

$$P(a < X \leq b) = F(b) - F(a)$$

Kontinuerlig

$$F(x) = \int_{-\infty}^x f(u) du$$

$$f(x) = \frac{d}{dx} F(x)$$

Forventning

Diskret

$$\mu = E(X) = \sum_x x \cdot P(X = x)$$

$$E[g(X)] = \sum_x g(x) \cdot P(X = x)$$

Kontinuerlig

$$\mu = E(X) = \int_{-\infty}^{\infty} x \cdot f(x) dx$$

$$E[g(X)] = \int_{-\infty}^{\infty} g(x) \cdot f(x) dx$$

Varians

Diskret

$$\sigma^2 = \text{Var}(X) = E[(X - \mu)^2] = E(X^2) - \mu^2$$
$$= \sum x^2 P(X = x) - \mu^2$$

Kontinuerlig

$$\sigma^2 = \text{Var}(X) = \int_{-\infty}^{\infty} (x - \mu)^2 \cdot f(x) dx$$

Standardavvik

$$\sigma = SD(X) = \sqrt{\text{Var}(X)}$$

4 Regler for forventning og varians

$$E(aX + b) = aE(X) + b$$

$$E(X_1 + X_2) = E(X_1) + E(X_2)$$

$$\text{Var}(aX + b) = a^2 \text{Var}(X)$$

$$\text{Var}(X_1 + X_2) = \text{Var}(X_1) + \text{Var}(X_2) \quad (\text{når } X_1 \text{ og } X_2 \text{ er uavhengige.})$$

5 Sannsynlighetsfordelinger generelt (2 variable)

Simultanfordeling for X og Y

$$P[(X = x) \cap (Y = y)]$$

Forventning

$$E[g(X, Y)] = \sum_x \sum_y g(x, y) \cdot P[(X = x) \cap (Y = y)]$$

Kovarians

$$\text{Cov}(X, Y) = E[(X - \mu_1)(Y - \mu_2)] = E(X \cdot Y) - \mu_1 \cdot \mu_2$$

Korrelasjonskoeffisient

$$\rho(X, Y) = \frac{\text{Cov}(X, Y)}{\sigma_1 \cdot \sigma_2}$$

6 Diskrete sannsynlighetsfordelinger

Binomisk fordeling

$$X \sim \text{bin}(n, p) :$$

$$P(X = x) = \binom{n}{x} \cdot p^x \cdot (1 - p)^{n-x}$$

$$E(X) = np$$

$$\text{Var}(X) = np \cdot (1 - p)$$

Poissonfordeling

$$X \sim \text{Po}(\lambda) = \text{Po}(\alpha \cdot t) :$$

$$P(X = x) = \frac{\lambda^x}{x!} \cdot e^{-\lambda}$$

$$E(X) = \lambda$$

$$\text{Var}(X) = \lambda$$

7 Kontinuerlige sannsynlighetsfordelinger

Normalfordelingen

$$X \sim N(\mu, \sigma^2) :$$

$$f(x) = \frac{1}{\sqrt{2\pi\sigma}} e^{-\frac{(x - \mu)^2}{2\sigma^2}}$$

$$F(x) = P(X \leq x) = G\left(\frac{x - \mu}{\sigma}\right)$$

Standard normalfordeling

$$X \sim N(0, 1) :$$

$$F(x) = P(X \leq x) = G(x)$$

$$G(-x) = 1 - G(x)$$

Exponensialfordelingen

$$T \sim \exp(\alpha) :$$

$$f(t) = \alpha \cdot e^{-\alpha t} \text{ for } t > 0$$

$$F(t) = 1 - e^{-\alpha t} \text{ for } t > 0$$

$$E(T) = \frac{1}{\alpha}$$

$$\text{Var}(T) = \frac{1}{\alpha^2}$$

Weibullfordelingen

$$T \sim \mathcal{W}(\beta, \eta) :$$

$$f(t) = \frac{\beta}{\eta^\beta} t^{\beta-1} e^{-(t/\eta)^\beta} \quad t \geq 0$$

$$F(t) = 1 - e^{-(t/\eta)^\beta} \quad t \geq 0$$

$$E(T) = \eta \cdot \Gamma\left(1 + \frac{1}{\beta}\right)$$

$$\text{Var}(T) = \eta^2 \left(\Gamma\left(1 + \frac{2}{\beta}\right) - \Gamma\left(1 + \frac{1}{\beta}\right)^2 \right)$$

$$\mathcal{W}(1, \eta) = \exp(1/\eta)$$

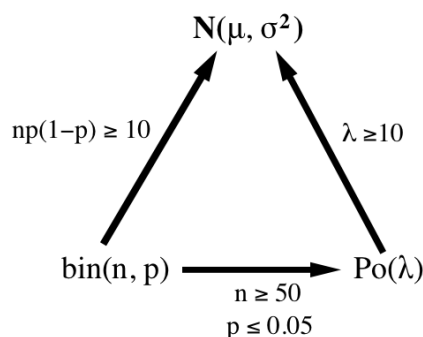
Utvidet Weibullfordelingen

$$T \sim \mathcal{W}(\beta, \eta, \gamma) :$$

$$f(t) = \frac{\beta}{\eta^\beta} (t - \gamma)^{\beta-1} e^{-((t - \gamma)/\eta)^\beta} \quad t \geq \gamma$$

$$F(t) = 1 - e^{-((t - \gamma)/\eta)^\beta} \quad t \geq \gamma$$

8 Tilnærminger



Sentralgrensesetningen

Dersom X_1, X_2, \dots, X_n er uavhengige og identisk fordelte stokastiske variable med forventning μ og varians σ^2 , så er for store verdier av n ($n \geq 30$):

$$1) X_1 + X_2 + \dots + X_n \approx N(n\mu, n\sigma^2)$$

$$2) \bar{X} = \frac{1}{n}(X_1 + X_2 + \dots + X_n) \approx N\left(\mu, \frac{\sigma^2}{n}\right)$$

9 Punktestimering

Punktestimator for forventning

$$\hat{\mu} = \bar{X} = \frac{1}{n} \sum_{i=1}^n X_i$$

$$E(\hat{\mu}) = \mu \quad \text{Var}(\hat{\mu}) = \frac{\sigma^2}{n}$$

Punktestimator for varians

$$S^2 = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2 = \frac{1}{n-1} \left(\sum_{i=1}^n X_i^2 - n\bar{X}^2 \right)$$

$$E(S^2) = \sigma^2$$

Bernards approksimasjon

Vi gjør n målinger av en stokastisk variabel X . La $F(x) = P(X \leq x)$. Målingene sorteres med hensyn på x . Dersom måling nr. i assosieres med x_i , har vi:

$$\widehat{F(x_i)} = \frac{i - 0.3}{n + 0.4}$$

10 Hypotesetesting

Signifikanssannsynlighet - "p-verdi"

Sannsynligheten for å få et resultat som er lik eller mer ekstrem enn den observerte verdien, gitt at H_0 er sann.

Styrkefunksjonen

$$\beta(\theta) = P(\text{"Påstå } H_1" | \theta)$$

Hypotesetesting med kjent σ

Antar normalfordelte, eller tilnærmet normalfordelte observasjoner:

(1- α)·100 % Konfidensintervall for μ

$$\bar{X} \pm u_{\frac{\alpha}{2}} \cdot \frac{\sigma}{\sqrt{n}}$$

Utvalgsstørrelse

$$n = \left(\frac{u_{\frac{\alpha}{2}} \cdot \sigma}{d} \right)^2, \quad d = \text{feilmargin.}$$

Testovervator for $H_0 : \mu = \mu_0$

$$U_0 = \frac{\bar{X} - \mu_0}{\frac{\sigma}{\sqrt{n}}} \sim N \left(\frac{\mu - \mu_0}{\frac{\sigma}{\sqrt{n}}}, 1 \right)$$

Hypotesetesting med ukjent σ

Antar normalfordelte observasjoner:

(1- α)·100 % Konfidensintervall for μ

$$\bar{X} \pm t_{\frac{\alpha}{2}, n-1} \cdot \frac{S}{\sqrt{n}}$$

Testovervator for $H_0 : \mu = \mu_0$

$$T_0 = \frac{\bar{X} - \mu_0}{\frac{S}{\sqrt{n}}}$$

Når H_0 er sann, er T_0 t-fordelt med $(n-1)$ frihetsgrader.

Poissonfordelingen (normaltilnærming)

Tilnærmet (1- α)·100 % Konfidensintervall for λ

$$\hat{\lambda} \pm u_{\frac{\alpha}{2}} \cdot \sqrt{\hat{\lambda}}, \quad \text{der } \hat{\lambda} = X$$

Testovervator for $H_0 : \lambda = \lambda_0$

$$U_0 = \frac{\hat{\lambda} - \lambda_0}{\sqrt{\lambda_0}}$$

Binomisk fordeling (normaltilnærming)

Tilnærmet (1- α)·100 % Konfidensintervall for p

$$\hat{p} \pm u_{\frac{\alpha}{2}} \cdot \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}, \quad \text{der } \hat{p} = \frac{X}{n}$$

Testovervator for $H_0 : p = p_0$

$$U_0 = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1-p_0)}{n}}}$$

11 Korrelasjon

$$S_X^2 = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2 = \left(\frac{1}{n-1} \sum_{i=1}^n X_i^2 \right) - \bar{X}^2 \frac{n}{n-1}$$

$$S_Y^2 = \frac{1}{n-1} \sum_{i=1}^n (Y_i - \bar{Y})^2 = \left(\frac{1}{n-1} \sum_{i=1}^n Y_i^2 \right) - \bar{Y}^2 \frac{n}{n-1}$$

$$S_{XY} = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y}) = \left(\frac{1}{n-1} \sum_{i=1}^n X_i Y_i \right) - \bar{X} \cdot \bar{Y} \frac{n}{n-1}$$

Empirisk korrelasjonskoeffisient

$$R = \frac{S_{XY}}{S_X S_Y}$$

12 Regresjonsmodellen

Vi antar at vi har n par observasjoner av x og Y : $(x_1, Y_1), (x_2, Y_2), \dots, (x_n, Y_n)$, der Y_1, Y_2, \dots, Y_n er uavhengige og normalfordelte stokastiske variable, og der x_1, x_2, \dots, x_n er kjente tall.

$$E(Y_i) = \beta_0 + \beta_1 x_i \quad \text{Var}(Y_i) = \sigma^2 \quad i = 1, 2, \dots, n$$

Minste kvadraters estimatorer

$$\hat{\beta}_1 = \frac{1}{M} \sum_{i=1}^n (x_i - \bar{x}) Y_i = \frac{1}{M} \left(\sum_{i=1}^n x_i Y_i - n \bar{x} \bar{Y} \right),$$

$$\text{der } M = \sum_{i=1}^n (x_i - \bar{x})^2 = \left(\sum_{i=1}^n x_i^2 \right) - n \bar{x}^2$$

$$\hat{\beta}_0 = \bar{Y} - \hat{\beta}_1 \bar{x}$$

$$\hat{\beta}_1 \sim N\left(\beta_1, \frac{\sigma^2}{M}\right) \quad \hat{\beta}_0 \sim N\left(\beta_0, \frac{\sigma^2}{nM} \sum_{i=1}^n x_i^2\right)$$

Estimert regresjonslinje

$$\hat{Y} = \hat{\beta}_0 + \hat{\beta}_1 x$$

(1- α)-100 % Konfidensintervall for β_1 (kjent σ)

$$\hat{\beta}_1 \pm u_{\frac{\alpha}{2}} \cdot \frac{\sigma}{\sqrt{M}}$$

Testovervator for $H_0 : \beta_1 = \beta_1^0$ (kjent σ)

$$U_0 = \frac{\hat{\beta}_1 - \beta_1^0}{\frac{\sigma}{\sqrt{M}}} \sim N\left(\frac{\beta_1 - \beta_1^0}{\frac{\sigma}{\sqrt{M}}}, 1\right)$$

Godhetsmål for regresjonsmodellen

$$R^2 = \left(\frac{S_{XY}}{S_X S_Y} \right)^2$$

Weibullplott

Anta $T \sim \mathcal{W}(\beta, \eta)$ og $F(t) = P(T \leq t)$

Vi har da følgende lineære sammenheng:

$$y = \beta x + b$$

hvor

$$y = \ln \ln \frac{1}{1 - F(t)}$$

$$x = \ln(t)$$

$$b = -\beta \ln(\eta)$$

13 Gammafunksjonen: $\Gamma(z)$

$$\Gamma(z) = \int_0^{\infty} t^{(z-1)} e^{-t} dt \quad z \in \mathbb{R}$$

$$\Gamma(z) = (z-1)! \quad z \in \mathbb{N}$$

Noen verdier for $\Gamma(z)$:

z	0.00	0.01	0.02	0.03	0.04
1.0	1.0000	.99433	.98884	.98355	.97844
1.1	.95135	.94740	.94359	.93993	.93642
1.2	.91817	.91558	.91311	.91075	.90852
1.3	.89747	.89600	.89464	.89338	.89222
1.4	.88726	.88676	.88636	.88604	.88581
1.5	.88623	.88659	.88704	.88757	.88818
1.6	.89352	.89468	.89592	.89724	.89864
1.7	.90864	.91057	.91258	.91467	.91683
1.8	.93138	.93408	.93685	.93969	.94261
1.9	.96177	.96523	.96877	.97240	.97610
2.0	1.0000	1.0043	1.0086	1.0131	1.0176
2.1	1.0465	1.0516	1.0568	1.0621	1.0675
2.2	1.1018	1.1078	1.1140	1.1202	1.1266
2.3	1.1667	1.1738	1.1809	1.1882	1.1956
2.4	1.2422	1.2503	1.2586	1.2670	1.2756
2.5	1.3293	1.3388	1.3483	1.3580	1.3678
2.6	1.4296	1.4404	1.4514	1.4625	1.4738
2.7	1.5447	1.5571	1.5696	1.5824	1.5953
2.8	1.6765	1.6907	1.7051	1.7196	1.7344
2.9	1.8274	1.8436	1.8600	1.8767	1.8936
3.0	2.0000	2.0186	2.0374	2.0565	2.0759

z	0.05	0.06	0.07	0.08	0.09
1.0	.97350	.96874	.96415	.95973	.95546
1.1	.93304	.92980	.92670	.92373	.92089
1.2	.90640	.90440	.90250	.90072	.89904
1.3	.89115	.89018	.88931	.88854	.88785
1.4	.88566	.88560	.88563	.88575	.88595
1.5	.88887	.88964	.89049	.89142	.89243
1.6	.90012	.90167	.90330	.90500	.90678
1.7	.91906	.92137	.92376	.92623	.92877
1.8	.94561	.94869	.95184	.95507	.95838
1.9	.97988	.98374	.98768	.99171	.99581
2.0	1.0222	1.0269	1.0316	1.0365	1.0415
2.1	1.0730	1.0786	1.0842	1.0900	1.0959
2.2	1.1330	1.1395	1.1462	1.1529	1.1598
2.3	1.2031	1.2107	1.2184	1.2262	1.2341
2.4	1.2842	1.2930	1.3019	1.3109	1.3201
2.5	1.3777	1.3878	1.3981	1.4084	1.4190
2.6	1.4852	1.4968	1.5085	1.5204	1.5325
2.7	1.6084	1.6216	1.6351	1.6487	1.6625
2.8	1.7494	1.7646	1.7799	1.7955	1.8113
2.9	1.9108	1.9281	1.9457	1.9636	1.9817
3.0	2.0955	2.1153	2.1355	2.1559	2.1766

N(0, 1)-FORDELINGEN : $G(x) = P(X \leq x)$

Eksempel: $x = 2.04$ gir $P(X \leq 2.04) = G(2.04) = 0.9793$.

For negative verdier benyttes formelen: $G(-x) = 1 - G(x)$.

x	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
0.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
0.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
0.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
0.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
0.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
0.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
0.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
0.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998
3.5	.9998	.9998	.9998	.9998	.9998	.9998	.9998	.9998	.9998	.9998
3.6	.9998	.9998	.9999	.9999	.9999	.9999	.9999	.9999	.9999	.9999
3.7	.9999	.9999	.9999	.9999	.9999	.9999	.9999	.9999	.9999	.9999
3.8	.9999	.9999	.9999	.9999	.9999	.9999	.9999	.9999	.9999	.9999
3.9	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

Kvantiltabell:

α	0.20	0.10	0.05	0.025	0.02	0.01	0.005	0.002	0.001
u_α	0.842	1.282	1.645	1.960	2.054	2.326	2.576	2.878	3.090

KVANTILTABELL FOR t-FORDELINGEN

Tabellen gir $t_{\alpha, m}$ som er α -kvantilen i t-fordelingen med m frihetsgrader.

$$P(T > t_{\alpha, m}) = \alpha \text{ der } T \sim t_m$$

Eksempel: $t_{0.10, 12} = 1.356$. Det betyr at $P(T > 1.356) = 0.10$ når $T \sim t_{12}$.

m \ α	0.20	0.10	0.05	0.025	0.02	0.01	0.005
1	1.376	3.078	6.314	12.706	15.894	31.821	63.656
2	1.061	1.886	2.920	4.303	4.849	6.965	9.925
3	0.978	1.638	2.353	3.182	3.482	4.541	5.841
4	0.941	1.533	2.132	2.776	2.999	3.747	4.604
5	0.920	1.476	2.015	2.571	2.757	3.365	4.032
6	0.906	1.440	1.943	2.447	2.612	3.143	3.707
7	0.896	1.415	1.895	2.365	2.517	2.998	3.499
8	0.889	1.397	1.860	2.306	2.449	2.896	3.355
9	0.883	1.383	1.833	2.262	2.398	2.821	3.250
10	0.879	1.372	1.812	2.228	2.359	2.764	3.169
11	0.876	1.363	1.796	2.201	2.328	2.718	3.106
12	0.873	1.356	1.782	2.179	2.303	2.681	3.055
13	0.870	1.350	1.771	2.160	2.282	2.650	3.012
14	0.868	1.345	1.761	2.145	2.264	2.624	2.977
15	0.866	1.341	1.753	2.131	2.249	2.602	2.947
16	0.865	1.337	1.746	2.120	2.235	2.583	2.921
17	0.863	1.333	1.740	2.110	2.224	2.567	2.898
18	0.862	1.330	1.734	2.101	2.214	2.552	2.878
19	0.861	1.328	1.729	2.093	2.205	2.539	2.861
20	0.860	1.325	1.725	2.086	2.197	2.528	2.845
21	0.859	1.323	1.721	2.080	2.189	2.518	2.831
22	0.858	1.321	1.717	2.074	2.183	2.508	2.819
23	0.858	1.319	1.714	2.069	2.177	2.500	2.807
24	0.857	1.318	1.711	2.064	2.172	2.492	2.797
25	0.856	1.316	1.708	2.060	2.167	2.485	2.787
26	0.856	1.315	1.706	2.056	2.162	2.479	2.779
27	0.855	1.314	1.703	2.052	2.158	2.473	2.771
28	0.855	1.313	1.701	2.048	2.154	2.467	2.763
29	0.854	1.311	1.699	2.045	2.150	2.462	2.756
30	0.854	1.310	1.697	2.042	2.147	2.457	2.750
31	0.853	1.309	1.696	2.040	2.144	2.453	2.744
32	0.853	1.309	1.694	2.037	2.141	2.449	2.738
33	0.853	1.308	1.692	2.035	2.138	2.445	2.733
34	0.852	1.307	1.691	2.032	2.136	2.441	2.728
35	0.852	1.306	1.690	2.030	2.133	2.438	2.724
36	0.852	1.306	1.688	2.028	2.131	2.434	2.719
37	0.851	1.305	1.687	2.026	2.129	2.431	2.715
38	0.851	1.304	1.686	2.024	2.127	2.429	2.712
39	0.851	1.304	1.685	2.023	2.125	2.426	2.708
40	0.851	1.303	1.684	2.021	2.123	2.423	2.704
50	0.849	1.299	1.676	2.009	2.109	2.403	2.678
60	0.848	1.296	1.671	2.000	2.099	2.390	2.660
70	0.847	1.294	1.667	1.994	2.093	2.381	2.648
80	0.846	1.292	1.664	1.990	2.088	2.374	2.639
∞	0.842	1.282	1.645	1.960	2.054	2.326	2.576

BINOMISK FORDELING : $P(X \leq x)$

Linjer der alle sannsynlighetene er lik 1.000 er ikke tatt med i tabellen.

n	x \ p	0.05	0.10	0.15	0.20	0.25	0.30	0.40	0.50
2	0	0.903	0.810	0.723	0.640	0.563	0.490	0.360	0.250
	1	0.998	0.990	0.978	0.960	0.938	0.910	0.840	0.750
3	0	0.857	0.729	0.614	0.512	0.422	0.343	0.216	0.125
	1	0.993	0.972	0.939	0.896	0.844	0.784	0.648	0.500
	2	1.000	0.999	0.997	0.992	0.984	0.973	0.936	0.875
4	0	0.815	0.656	0.522	0.410	0.316	0.240	0.130	0.063
	1	0.986	0.948	0.890	0.819	0.738	0.652	0.475	0.313
	2	1.000	0.996	0.988	0.973	0.949	0.916	0.821	0.688
	3	1.000	1.000	0.999	0.998	0.996	0.992	0.974	0.938
5	0	0.774	0.590	0.444	0.328	0.237	0.168	0.078	0.031
	1	0.977	0.919	0.835	0.737	0.633	0.528	0.337	0.188
	2	0.999	0.991	0.973	0.942	0.896	0.837	0.683	0.500
	3	1.000	1.000	0.998	0.993	0.984	0.969	0.913	0.813
	4	1.000	1.000	1.000	1.000	0.999	0.998	0.990	0.969
6	0	0.735	0.531	0.377	0.262	0.178	0.118	0.047	0.016
	1	0.967	0.886	0.776	0.655	0.534	0.420	0.233	0.109
	2	0.998	0.984	0.953	0.901	0.831	0.744	0.544	0.344
	3	1.000	0.999	0.994	0.983	0.962	0.930	0.821	0.656
	4	1.000	1.000	1.000	0.998	0.995	0.989	0.959	0.891
	5	1.000	1.000	1.000	1.000	1.000	0.999	0.996	0.984
7	0	0.698	0.478	0.321	0.210	0.133	0.082	0.028	0.008
	1	0.956	0.850	0.717	0.577	0.445	0.329	0.159	0.063
	2	0.996	0.974	0.926	0.852	0.756	0.647	0.420	0.227
	3	1.000	0.997	0.988	0.967	0.929	0.874	0.710	0.500
	4	1.000	1.000	0.999	0.995	0.987	0.971	0.904	0.773
	5	1.000	1.000	1.000	1.000	0.999	0.996	0.981	0.938
	6	1.000	1.000	1.000	1.000	1.000	1.000	0.998	0.992
8	0	0.663	0.430	0.272	0.168	0.100	0.058	0.017	0.004
	1	0.943	0.813	0.657	0.503	0.367	0.255	0.106	0.035
	2	0.994	0.962	0.895	0.797	0.679	0.552	0.315	0.145
	3	1.000	0.995	0.979	0.944	0.886	0.806	0.594	0.363
	4	1.000	1.000	0.997	0.990	0.973	0.942	0.826	0.637
	5	1.000	1.000	1.000	0.999	0.996	0.989	0.950	0.855
	6	1.000	1.000	1.000	1.000	1.000	0.999	0.991	0.965
	7	1.000	1.000	1.000	1.000	1.000	1.000	0.999	0.996

BINOMISK FORDELING : $P(X \leq x)$

Linjer der alle sannsynlighetene er lik 1.000 er ikke tatt med i tabellen.

n	x \ p	0.05	0.10	0.15	0.20	0.25	0.30	0.40	0.50
16	0	0.440	0.185	0.074	0.028	0.010	0.003	0.000	0.000
	1	0.811	0.515	0.284	0.141	0.063	0.026	0.003	0.000
	2	0.957	0.789	0.561	0.352	0.197	0.099	0.018	0.002
	3	0.993	0.932	0.790	0.598	0.405	0.246	0.065	0.011
	4	0.999	0.983	0.921	0.798	0.630	0.450	0.167	0.038
	5	1.000	0.997	0.976	0.918	0.810	0.660	0.329	0.105
	6	1.000	0.999	0.994	0.973	0.920	0.825	0.527	0.227
	7	1.000	1.000	0.999	0.993	0.973	0.926	0.716	0.402
	8	1.000	1.000	1.000	0.999	0.993	0.974	0.858	0.598
	9	1.000	1.000	1.000	1.000	0.998	0.993	0.942	0.773
	10	1.000	1.000	1.000	1.000	1.000	0.998	0.981	0.895
	11	1.000	1.000	1.000	1.000	1.000	1.000	0.995	0.962
	12	1.000	1.000	1.000	1.000	1.000	1.000	0.999	0.989
13	1.000	1.000	1.000	1.000	1.000	1.000	1.000	0.998	
17	0	0.418	0.167	0.063	0.023	0.008	0.002	0.000	0.000
	1	0.792	0.482	0.252	0.118	0.050	0.019	0.002	0.000
	2	0.950	0.762	0.520	0.310	0.164	0.077	0.012	0.001
	3	0.991	0.917	0.756	0.549	0.353	0.202	0.046	0.006
	4	0.999	0.978	0.901	0.758	0.574	0.389	0.126	0.025
	5	1.000	0.995	0.968	0.894	0.765	0.597	0.264	0.072
	6	1.000	0.999	0.992	0.962	0.893	0.775	0.448	0.166
	7	1.000	1.000	0.998	0.989	0.960	0.895	0.641	0.315
	8	1.000	1.000	1.000	0.997	0.988	0.960	0.801	0.500
	9	1.000	1.000	1.000	1.000	0.997	0.987	0.908	0.685
	10	1.000	1.000	1.000	1.000	0.999	0.997	0.965	0.834
	11	1.000	1.000	1.000	1.000	1.000	0.999	0.989	0.928
	12	1.000	1.000	1.000	1.000	1.000	1.000	0.997	0.975
13	1.000	1.000	1.000	1.000	1.000	1.000	1.000	0.994	
14	1.000	1.000	1.000	1.000	1.000	1.000	1.000	0.999	
18	0	0.397	0.150	0.054	0.018	0.006	0.002	0.000	0.000
	1	0.774	0.450	0.224	0.099	0.039	0.014	0.001	0.000
	2	0.942	0.734	0.480	0.271	0.135	0.060	0.008	0.001
	3	0.989	0.902	0.720	0.501	0.306	0.165	0.033	0.004
	4	0.998	0.972	0.879	0.716	0.519	0.333	0.094	0.015
	5	1.000	0.994	0.958	0.867	0.717	0.534	0.209	0.048
	6	1.000	0.999	0.988	0.949	0.861	0.722	0.374	0.119
	7	1.000	1.000	0.997	0.984	0.943	0.859	0.563	0.240
	8	1.000	1.000	0.999	0.996	0.981	0.940	0.737	0.407
	9	1.000	1.000	1.000	0.999	0.995	0.979	0.865	0.593
	10	1.000	1.000	1.000	1.000	0.999	0.994	0.942	0.760
	11	1.000	1.000	1.000	1.000	1.000	0.999	0.980	0.881

POISSON FORDELING : $P(X \leq x)$

x \ λ	0.1	0.5	1.0	1.5	2.0	2.5	3.0
0	0.9048	0.6065	0.3679	0.2231	0.1353	0.0821	0.0498
1	0.9953	0.9098	0.7358	0.5578	0.4060	0.2873	0.1991
2	0.9998	0.9856	0.9197	0.8088	0.6767	0.5438	0.4232
3	1.0000	0.9982	0.9810	0.9344	0.8571	0.7576	0.6472
4	1.0000	0.9998	0.9963	0.9814	0.9473	0.8912	0.8153
5	1.0000	1.0000	0.9994	0.9955	0.9834	0.9580	0.9161
6	1.0000	1.0000	0.9999	0.9991	0.9955	0.9858	0.9665
7	1.0000	1.0000	1.0000	0.9998	0.9989	0.9958	0.9881
8	1.0000	1.0000	1.0000	1.0000	0.9998	0.9989	0.9962
9	1.0000	1.0000	1.0000	1.0000	1.0000	0.9997	0.9989
10	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997
11	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999
12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

x \ λ	3.5	4.0	4.5	5.0	5.5	6.0	6.5
0	0.0302	0.0183	0.0111	0.0067	0.0041	0.0025	0.0015
1	0.1359	0.0916	0.0611	0.0404	0.0266	0.0174	0.0113
2	0.3208	0.2381	0.1736	0.1247	0.0884	0.0620	0.0430
3	0.5366	0.4335	0.3423	0.2650	0.2017	0.1512	0.1118
4	0.7254	0.6288	0.5321	0.4405	0.3575	0.2851	0.2237
5	0.8576	0.7851	0.7029	0.6160	0.5289	0.4457	0.3690
6	0.9347	0.8893	0.8311	0.7622	0.6860	0.6063	0.5265
7	0.9733	0.9489	0.9134	0.8666	0.8095	0.7440	0.6728
8	0.9901	0.9786	0.9597	0.9319	0.8944	0.8472	0.7916
9	0.9967	0.9919	0.9829	0.9682	0.9462	0.9161	0.8774
10	0.9990	0.9972	0.9933	0.9863	0.9747	0.9574	0.9332
11	0.9997	0.9991	0.9976	0.9945	0.9890	0.9799	0.9661
12	0.9999	0.9997	0.9992	0.9980	0.9955	0.9912	0.9840
13	1.0000	0.9999	0.9997	0.9993	0.9983	0.9964	0.9929
14	1.0000	1.0000	0.9999	0.9998	0.9994	0.9986	0.9970
15	1.0000	1.0000	1.0000	0.9999	0.9998	0.9995	0.9988
16	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998	0.9996
17	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998
18	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999
19	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

x \ λ	7.0	7.5	8.0	8.5	9.0	9.5	10.0
0	0.0009	0.0006	0.0003	0.0002	0.0001	0.0001	0.0000
1	0.0073	0.0047	0.0030	0.0019	0.0012	0.0008	0.0005
2	0.0296	0.0203	0.0138	0.0093	0.0062	0.0042	0.0028
3	0.0818	0.0591	0.0424	0.0301	0.0212	0.0149	0.0103
4	0.1730	0.1321	0.0996	0.0744	0.0550	0.0403	0.0293
5	0.3007	0.2414	0.1912	0.1496	0.1157	0.0885	0.0671
6	0.4497	0.3782	0.3134	0.2562	0.2068	0.1649	0.1301
7	0.5987	0.5246	0.4530	0.3856	0.3239	0.2687	0.2202
8	0.7291	0.6620	0.5925	0.5231	0.4557	0.3918	0.3328
9	0.8305	0.7764	0.7166	0.6530	0.5874	0.5218	0.4579
10	0.9015	0.8622	0.8159	0.7634	0.7060	0.6453	0.5830
11	0.9467	0.9208	0.8881	0.8487	0.8030	0.7520	0.6968
12	0.9730	0.9573	0.9362	0.9091	0.8758	0.8364	0.7916

