

12.1: F-Tests

Learning Objectives

- To understand what F -distributions are.
- To understand how to use an F -test to judge whether two population variances are equal.

F -Distributions

Another important and useful family of distributions in statistics is the family of F -distributions. Each member of the F -distribution family is specified by a pair of parameters called degrees of freedom and denoted df_1 and df_2 . Figure 12.1.1 shows several F -distributions for different pairs of degrees of freedom. An F random variable is a random variable that assumes only positive values and follows an F -distribution.

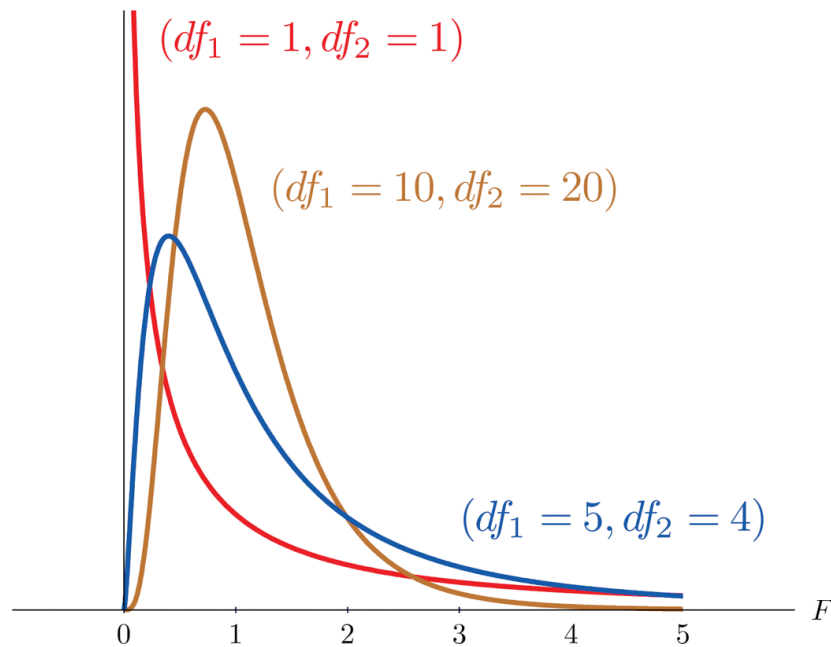


Figure 12.1.1: Many F -Distributions

The parameter df_1 is often referred to as the numerator degrees of freedom and the parameter df_2 as the denominator degrees of freedom. It is important to keep in mind that they are not interchangeable. For example, the F -distribution with degrees of freedom $df_1 = 3$ and $df_2 = 8$ is a different distribution from the F -distribution with degrees of freedom $df_1 = 8$ and $df_2 = 3$.

Definition: critical value

The value of the F random variable F with degrees of freedom df_1 and df_2 that cuts off a right tail of area c is denoted F_c and is called a critical value (Figure 12.1.2).

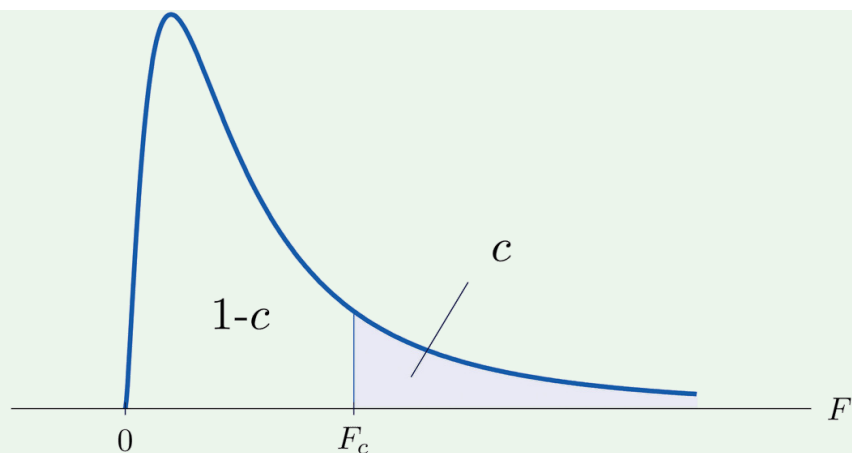


Figure 12.1.2: F_c Illustrated

Tables containing the values of F_c are given in Chapter 11. Each of the tables is for a fixed collection of values of c , either 0.900, 0.950, 0.975, 0.990, and 0.995 (yielding what are called “lower” critical values), or 0.005, 0.010, 0.025, 0.050, and 0.100 (yielding what are called “upper” critical values). In each table critical values are given for various pairs (df_1, df_2) . We illustrate the use of the tables with several examples.

✓ Example 12.1.1: an F random variable

Suppose F is an F random variable with degrees of freedom $df_1 = 5$ and $df_2 = 4$. Use the tables to find

1. $F_{0.10}$
2. $F_{0.95}$

Solution

1. The column headings of all the tables contain $df_1 = 5$. Look for the table for which 0.10 is one of the entries on the extreme left (a table of upper critical values) and that has a row heading $df_2 = 4$ in the left margin of the table. A portion of the relevant table is provided. The entry in the intersection of the column with heading $df_1 = 5$ and the row with the headings 0.10 and $df_2 = 4$, which is shaded in the table provided, is the answer,

F Tail Area	$\frac{df_1}{df_2}$	1	2	...	5	...
...
0.005	4	...	...	...	22.5	...
0.01	4	...	...	...	15.5	...
0.025	4	...	...	...	9.36	...
0.05	4	...	...	...	6.26	...
0.10	4	...	...	...	4.05	...
...

2. Look for the table for which 0.95 is one of the entries on the extreme left (a table of lower critical values) and that has a row heading $df_2 = 4$ in the left margin of the table. A portion of the relevant table is provided. The entry in the intersection of the column with heading $df_1 = 5$ and the row with the headings 0.95 and $df_2 = 4$, which is shaded in the table provided, is the answer,

F Tail Area	$\frac{df_1}{df_2}$	1	2	...	5	...
...
0.95	4	...	...	...	...	...
0.90	4	...	...	...	...	...
0.85	4	...	...	...	...	...
0.80	4	...	...	...	...	...
0.75	4	...	...	...	...	...
0.70	4	...	...	...	...	...
0.65	4	...	...	...	...	...
0.60	4	...	...	...	...	...
0.55	4	...	...	...	...	...
0.50	4	...	...	...	...	...
0.45	4	...	...	...	...	...
0.40	4	...	...	...	...	...
0.35	4	...	...	...	...	...
0.30	4	...	...	...	...	...
0.25	4	...	...	...	...	...
0.20	4	...	...	...	...	...
0.15	4	...	...	...	...	...
0.10	4	...	...	...	...	...
0.05	4	...	...	...	...	...
0.025	4	...	...	...	...	...
0.01	4	...	...	...	...	...
0.005	4	...	...	...	...	...

F Tail Area	$\frac{df_1}{df_2}$	1	2	...	5	...
0.90	4	...	...	...	0.28	...
0.95	4	...	...	...	0.19	...
0.975	4	...	...	...	0.14	...
0.99	4	...	...	...	0.09	...
0.995	4	...	...	...	0.06	...
\vdots	\vdots	\vdots	\vdots	\vdots	\vdots	\vdots

✓ Example 12.1.2

Suppose F is an F random variable with degrees of freedom $df_1 = 2$ and $df_2 = 20$. Let $\alpha = 0.05$. Use the tables to find

1. F_α
2. $F_{\alpha/2}$
3. $F_{1-\alpha}$
4. $F_{1-\alpha/2}$

Solution

1. The column headings of all the tables contain $df_1 = 2$. Look for the table for which $\alpha = 0.05$ is one of the entries on the extreme left (a table of upper critical values) and that has a row heading $df_2 = 20$ in the left margin of the table. A portion of the relevant table is provided. The shaded entry, in the intersection of the column with heading $df_1 = 2$ and the row with the headings 0.05 and $df_2 = 20$ is the answer,

F Tail Area	$\frac{df_1}{df_2}$	1	2	...
\vdots	\vdots	\vdots	\vdots	\vdots
0.005	20	...	6.99	...
0.01	20	...	5.85	...
0.025	20	...	4.46	...
0.05	20	...	3.49	...
0.10	20	...	2.59	...
\vdots	\vdots	\vdots	\vdots	\vdots

2. Look for the table for which $\alpha/2 = 0.025$ is one of the entries on the extreme left (a table of upper critical values) and that has a row heading $df_2 = 20$ in the left margin of the table. A portion of the relevant table is provided. The shaded entry, in the intersection of the column with heading $df_1 = 2$ and the row with the headings 0.025 and $df_2 = 20$ is the answer, $F_{0.025} = 4.46$.

F Tail Area	$\frac{df_1}{df_2}$	1	2	...
\vdots	\vdots	\vdots	\vdots	\vdots
0.005	20	...	6.99	...
0.01	20	...	5.85	...
0.025	20	...	4.46	...

F Tail Area	$\frac{df_1}{df_2}$	1	2	...
0.05	20	...	3.49	...
0.10	20	...	2.59	...
⋮	⋮	⋮	⋮	⋮

3. Look for the table for which $1 - \alpha = 0.95$ is one of the entries on the extreme left (a table of lower critical values) and that has a row heading $df_2 = 20$ in the left margin of the table. A portion of the relevant table is provided. The shaded entry, in the intersection of the column with heading $df_1 = 2$ and the row with the headings 0.95 and $df_2 = 20$ is the answer, $F_{0.95} = 0.05$.

F Tail Area	$\frac{df_1}{df_2}$	1	2	...
⋮	⋮	⋮	⋮	⋮
0.90	20	...	0.11	...
0.95	20	...	0.05	...
0.975	20	...	0.03	...
0.99	20	...	0.01	...
0.995	20	...	0.01	...
⋮	⋮	⋮	⋮	⋮

4. Look for the table for which $1 - \alpha/2 = 0.975$ is one of the entries on the extreme left (a table of lower critical values) and that has a row heading $df_2 = 20$ in the left margin of the table. A portion of the relevant table is provided. The shaded entry, in the intersection of the column with heading $df_1 = 2$ and the row with the headings 0.975 and $df_2 = 20$ is the answer, $F_{0.975} = 0.03$.

F Tail Area	$\frac{df_1}{df_2}$	1	2	...
⋮	⋮	⋮	⋮	⋮
0.90	20	...	0.11	...
0.95	20	...	0.05	...
0.975	20	...	0.03	...
0.99	20	...	0.01	...
0.995	20	...	0.01	...
⋮	⋮	⋮	⋮	⋮

A fact that sometimes allows us to find a critical value from a table that we could not read otherwise is:

If $F_u(r, s)$ denotes the value of the F -distribution with degrees of freedom $df_1 = r$ and $df_2 = s$ that cuts off a right tail of area u , then

$$F_c(k, l) = \frac{1}{F_{1-c}(l, k)}$$

✓ Example 12.1.3

Use the tables to find

1. $F_{0.01}$ for an F random variable with $df_1 = 13$ and $df_2 = 8$.
2. $F_{0.975}$ for an F random variable with $df_1 = 40$ and $df_2 = 10$.

Solution

1. There is no table with $df_1 = 13$, but there is one with $df_1 = 8$. Thus we use the fact that

$$F_{0.01}(13, 8) = \frac{1}{F_{0.99}(8, 13)}$$

Using the relevant table we find that $F_{0.99}(8, 13) = 0.18$, hence $F_{0.01}(13, 8) = 0.18^{-1} = 5.556$.

2. There is no table with $df_1 = 40$, but there is one with $df_1 = 10$. Thus we use the fact that

$$F_{0.975}(40, 10) = \frac{1}{F_{0.025}(10, 40)}$$

Using the relevant table we find that $F_{0.025}(10, 40) = 3.31$, hence $F_{0.975}(40, 10) = 3.31^{-1} = 0.302$.

F-Tests for Equality of Two Variances

In Chapter 9 we saw how to test hypotheses about the difference between two population means μ_1 and μ_2 . In some practical situations the difference between the population standard deviations σ_1 and σ_2 is also of interest. Standard deviation measures the variability of a random variable. For example, if the random variable measures the size of a machined part in a manufacturing process, the size of standard deviation is one indicator of product quality. A smaller standard deviation among items produced in the manufacturing process is desirable since it indicates consistency in product quality.

For theoretical reasons it is easier to compare the squares of the population standard deviations, the population variances σ_1^2 and σ_2^2 . This is not a problem, since $\sigma_1 = \sigma_2$ precisely when $\sigma_1^2 = \sigma_2^2$, $\sigma_1 < \sigma_2$ precisely when $\sigma_1^2 < \sigma_2^2$, and $\sigma_1 > \sigma_2$ precisely when $\sigma_1^2 > \sigma_2^2$.

The null hypothesis always has the form $H_0 : \sigma_1^2 = \sigma_2^2$. The three forms of the alternative hypothesis, with the terminology for each case, are:

Form of H_a	Terminology
$H_a : \sigma_1^2 > \sigma_2^2$	Right-tailed
$H_a : \sigma_1^2 < \sigma_2^2$	Left-tailed
$H_a : \sigma_1^2 \neq \sigma_2^2$	Two-tailed

Just as when we test hypotheses concerning two population means, we take a random sample from each population, of sizes n_1 and n_2 , and compute the sample standard deviations s_1 and s_2 . In this context the samples are always independent. The populations themselves must be normally distributed.

📌 Test Statistic for Hypothesis Tests Concerning the Difference Between Two Population Variances

$$F = \frac{s_1^2}{s_2^2}$$

If the two populations are normally distributed and if $H_0 : \sigma_1^2 = \sigma_2^2$ is true then under independent sampling F approximately follows an F -distribution with degrees of freedom $df_1 = n_1 - 1$ and $df_2 = n_2 - 1$.

A test based on the test statistic F is called an F -test.

A most important point is that while the rejection region for a right-tailed test is exactly as in every other situation that we have encountered, because of the asymmetry in the F -distribution the critical value for a left-tailed test and the lower critical value for a

two-tailed test have the special forms shown in the following table:

Terminology	Alternative Hypothesis	Rejection Region
Right-tailed	$H_a : \sigma_1^2 > \sigma_2^2$	$F \geq F_\alpha$
Left-tailed	$H_a : \sigma_1^2 < \sigma_2^2$	$F \leq F_{1-\alpha}$
Two-tailed	$H_a : \sigma_1^2 \neq \sigma_2^2$	$F \leq F_{1-\alpha/2}$ or $F \geq F_{\alpha/2}$

Figure 12.1.3 illustrates these rejection regions.

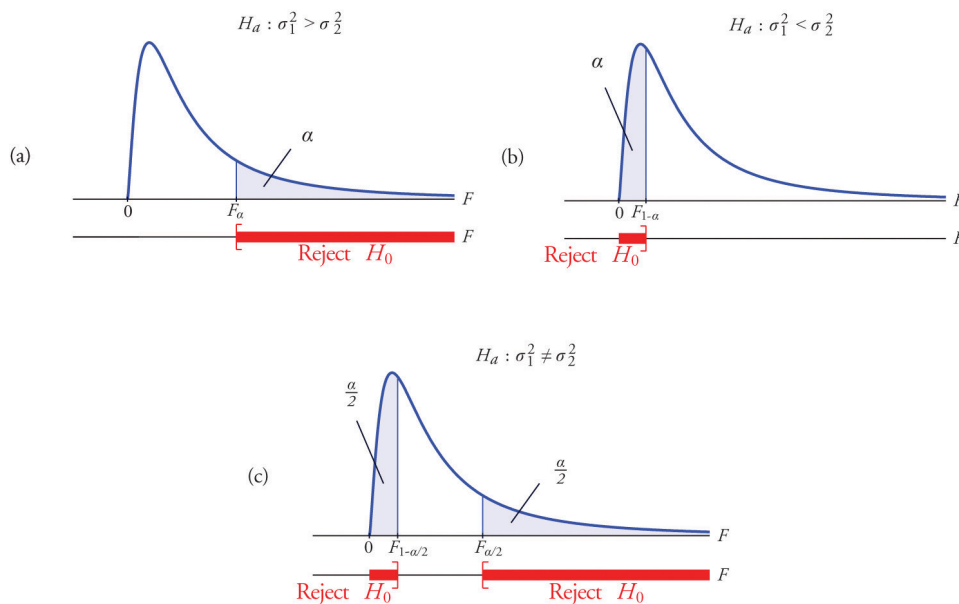


Figure 12.1.3: Rejection Regions: (a) Right-Tailed; (b) Left-Tailed; (c) Two-Tailed

The test is performed using the usual five-step procedure described at the end of Section 8.1.

✓ Example 12.1.4

One of the quality measures of blood glucose meter strips is the consistency of the test results on the same sample of blood. The consistency is measured by the variance of the readings in repeated testing. Suppose two types of strips, *A* and *B*, are compared for their respective consistencies. We arbitrarily label the population of Type *A* strips Population 1 and the population of Type *B* strips Population 2. Suppose 15 Type *A* strips were tested with blood drops from a well-shaken vial and 20 Type *B* strips were tested with the blood from the same vial. The results are summarized in Table 12.1.3. Assume the glucose readings using Type *A* strips follow a normal distribution with variance σ_1^2 and those using Type *B* strips follow a normal distribution with variance with σ_2^2 . Test, at the 10% level of significance, whether the data provide sufficient evidence to conclude that the consistencies of the two types of strips are different.

Table 12.1.3: Two Types of Test Strips

Strip Type	Sample Size	Sample Variance
<i>A</i>	$n_1 = 16$	$s_1^2 = 2.09$
<i>B</i>	$n_2 = 21$	$s_2^2 = 1.10$

Solution

- **Step 1.** The test of hypotheses is

$$\begin{aligned}
 H_0 : \sigma_1^2 &= \sigma_2^2 \\
 \text{vs.} \\
 H_a : \sigma_1^2 &\neq \sigma_2^2 @ \alpha = 0.10
 \end{aligned}$$

- **Step 2.** The distribution is the F -distribution with degrees of freedom $df_1 = 16 - 1 = 15$ and $df_2 = 21 - 1 = 20$.
- **Step 3.** The test is two-tailed. The left or lower critical value is $F_{1-\alpha} = F_{0.95} = 0.43$. The right or upper critical value is $F_{\alpha/2} = F_{0.05} = 2.20$. Thus the rejection region is $[0, -0.43] \cup [2.20, \infty)$ as illustrated in Figure 12.1.4

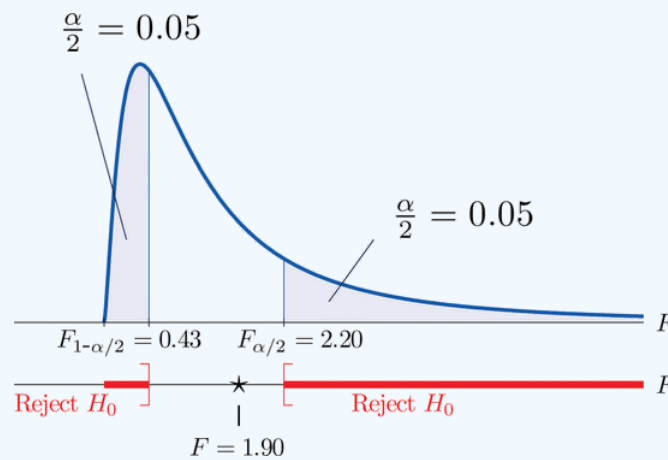


Figure 12.1.4: Rejection Region and Test Statistic for "Example 12.1.4"

- **Step 4.** The value of the test statistic is

$$F = \frac{s_1^2}{s_2^2} = \frac{2.09}{1.10} = 1.90$$

- **Step 5.** As shown in Figure 12.1.4 the test statistic 1.90 does not lie in the rejection region, so the decision is not to reject H_0 . The data do not provide sufficient evidence, at the 10% level of significance, to conclude that there is a difference in the consistency, as measured by the variance, of the two types of test strips.

✓ Example 12.1.5

In the context of "Example 12.1.4", suppose Type A test strips are the current market leader and Type B test strips are a newly improved version of Type A . Test, at the 10% level of significance, whether the data given in Table 12.1.3 provide sufficient evidence to conclude that Type B test strips have better consistency (lower variance) than Type A test strips.

Solution

- **Step 1.** The test of hypotheses is now

$$\begin{aligned} H_0 : \sigma_1^2 &= \sigma_2^2 \\ \text{vs.} \\ H_a : \sigma_1^2 &> \sigma_2^2 @ \alpha = 0.10 \end{aligned}$$

- **Step 2.** The distribution is the F -distribution with degrees of freedom $df_1 = 16 - 1 = 15$ and $df_2 = 21 - 1 = 20$.
- **Step 3.** The value of the test statistic is

$$F = \frac{s_1^2}{s_2^2} = \frac{2.09}{1.10} = 1.90$$

- **Step 4.** The test is right-tailed. The single critical value is $F_\alpha = F_{0.10} = 1.84$. Thus the rejection region is $[1.84, \infty)$, as illustrated in Figure 12.1.5

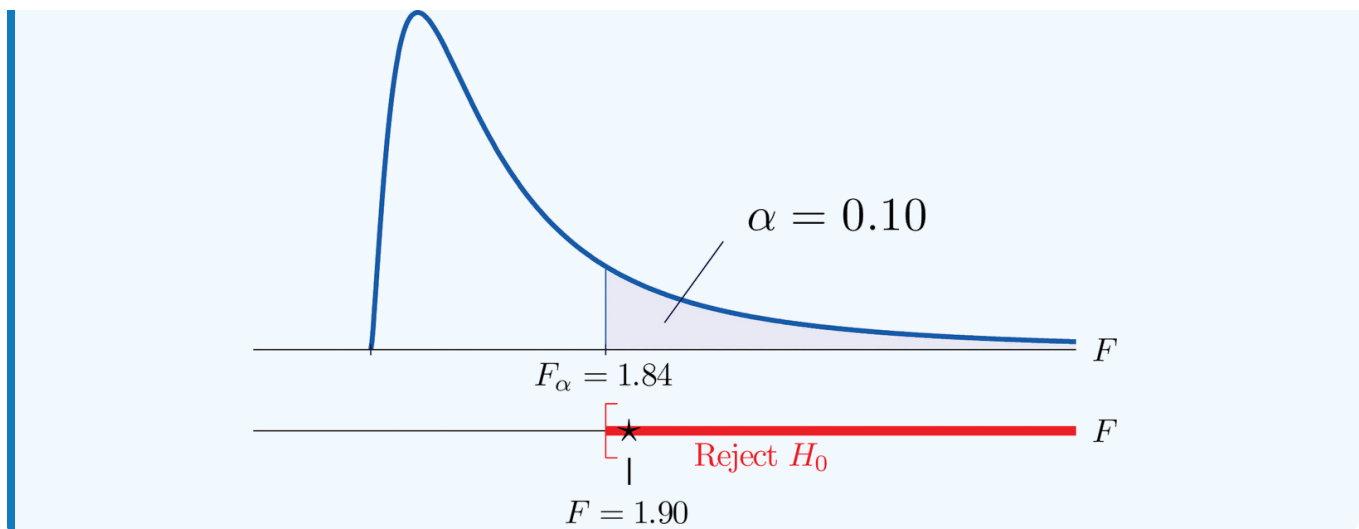
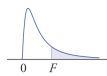


Figure 12.1.5: Rejection Region and Test Statistic for "Example 12.1.5"

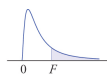
- **Step 5.** As shown in Figure 12.1.5, the test statistic 1.90 lies in the rejection region, so the decision is to reject H_0 . The data provide sufficient evidence, at the 10% level of significance, to conclude that Type B test strips have better consistency (lower variance) than Type A test strips do.

Upper Critical Values of F -Distributions



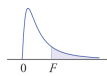
Upper Critical Values of F-Distributions

F tail area	df_1 df_2	1	2	3	4	5	6	7	8	9	10	15	20	30	60
0.005	1	16211	20000	21615	22500	23056	23437	23715	23925	24091	24224	24630	24836	25044	25253
0.01	1	4052	5000	5403	5625	5764	5859	5928	5981	6022	6056	6157	6209	6261	6313
0.025	1	648	800	864	900	922	937	948	957	963	969	985	993	1001	1010
0.05	1	161	200	216	225	230	234	237	239	241	242	246	248	250	252
0.10	1	39.9	49.5	53.6	55.8	57.2	58.2	58.9	59.4	59.9	60.2	61.2	61.7	62.3	62.8
0.005	2	199	199	199	199	199	199	199	199	199	199	199	199	199	199
0.01	2	98.5	99.0	99.2	99.3	99.3	99.3	99.4	99.4	99.4	99.4	99.4	99.5	99.5	99.5
0.025	2	38.5	39.0	39.2	39.3	39.3	39.3	39.4	39.4	39.4	39.4	39.4	39.5	39.5	39.5
0.05	2	18.5	19.0	19.2	19.3	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.5	19.5	19.5
0.10	2	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38	9.39	9.42	9.44	9.46	9.47
0.005	3	55.6	49.8	47.5	46.2	45.4	44.9	44.4	44.1	43.9	43.7	43.1	42.8	42.5	42.2
0.01	3	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.4	27.2	26.9	26.7	26.5	26.3
0.025	3	17.4	16.0	15.4	15.1	14.9	14.7	14.6	14.5	14.5	14.4	14.3	14.2	14.1	14.0
0.05	3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.70	8.66	8.62	8.57
0.10	3	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24	5.23	5.20	5.18	5.17	5.15
0.005	4	31.3	26.3	24.3	23.2	22.5	22.0	21.6	21.4	21.1	21.0	20.4	20.2	19.9	19.6
0.01	4	21.2	18.0	16.8	16.0	15.5	15.2	15.0	14.8	14.7	14.6	14.2	14.0	13.9	13.7
0.025	4	12.2	10.7	9.98	9.60	9.36	9.20	9.07	8.98	8.90	8.84	8.66	8.56	8.46	8.36
0.05	4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.86	5.80	5.75	5.69
0.10	4	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94	3.92	3.87	3.84	3.82	3.79
0.005	5	22.8	18.3	16.5	15.6	14.9	14.5	14.2	14.0	13.8	13.6	13.2	12.9	12.7	12.4
0.01	5	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2	10.1	9.72	9.55	9.38	9.20
0.025	5	10.0	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68	6.62	6.43	6.33	6.23	6.12
0.05	5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.62	4.56	4.50	4.43
0.10	5	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32	3.30	3.24	3.21	3.17	3.14
0.005	6	18.6	14.5	12.9	12.0	11.5	11.1	10.8	10.6	10.4	10.3	9.81	9.59	9.36	9.12
0.01	6	13.8	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.56	7.40	7.23	7.06
0.025	6	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52	5.46	5.27	5.17	5.07	4.96
0.05	6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	3.94	3.87	3.81	3.74
0.10	6	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96	2.94	2.87	2.84	2.80	2.76
0.005	7	16.2	12.4	10.9	10.1	9.52	9.16	8.89	8.68	8.51	8.38	7.97	7.75	7.53	7.31
0.01	7	12.3	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.31	6.16	5.99	5.82
0.025	7	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82	4.76	4.57	4.47	4.36	4.25
0.05	7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.51	3.44	3.38	3.30
0.10	7	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72	2.70	2.63	2.59	2.56	2.51



Upper Critical Values of F-Distributions

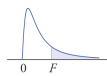
F tail area	df_1 df_2	1	2	3	4	5	6	7	8	9	10	15	20	30	60
0.005	8	14.7	11.0	9.60	8.81	8.30	7.95	7.69	7.50	7.34	7.21	6.81	6.61	6.40	6.18
0.01	8	11.3	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.52	5.36	5.20	5.03
0.025	8	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.36	4.30	4.10	4.00	3.89	3.78
0.05	8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.22	3.15	3.08	3.01
0.10	8	3.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56	2.54	2.46	2.42	2.38	2.34
0.005	9	13.6	10.1	8.72	7.96	7.47	7.13	6.88	6.69	6.54	6.42	6.03	5.83	5.62	5.41
0.01	9	10.6	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	4.96	4.81	4.65	4.48
0.025	9	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	4.03	3.96	3.77	3.67	3.56	3.45
0.05	9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.01	2.94	2.86	2.79
0.10	9	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44	2.42	2.34	2.30	2.25	2.21
0.005	10	12.8	9.43	8.08	7.34	6.87	6.54	6.30	6.12	5.97	5.85	5.47	5.27	5.07	4.86
0.01	10	10.0	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.56	4.41	4.25	4.08
0.025	10	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78	3.72	3.52	3.42	3.31	3.20
0.05	10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.85	2.77	2.70	2.62
0.10	10	3.29	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35	2.32	2.24	2.20	2.16	2.11
0.005	11	12.2	8.91	7.60	6.88	6.42	6.10	5.86	5.68	5.54	5.42	5.05	4.86	4.65	4.45
0.01	11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54	4.25	4.10	3.94	3.78
0.025	11	6.72	5.26	4.63	4.28	4.04	3.88	3.76	3.66	3.59	3.53	3.33	3.23	3.12	3.00
0.05	11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.72	2.65	2.57	2.49
0.10	11	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.30	2.27	2.25	2.17	2.12	2.08	2.03
0.005	12	11.8	8.51	7.23	6.52	6.07	5.76	5.52	5.35	5.20	5.09	4.72	4.53	4.33	4.12
0.01	12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.01	3.86	3.70	3.54
0.025	12	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44	3.37	3.18	3.07	2.96	2.85
0.05	12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.62	2.54	2.47	2.38
0.10	12	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21	2.19	2.10	2.06	2.01	1.96
0.005	13	11.4	8.19	6.93	6.23	5.79	5.48	5.25	5.08	4.94	4.82	4.46	4.27	4.07	3.87
0.01	13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	3.82	3.66	3.51	3.34
0.025	13	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.31	3.25	3.05	2.95	2.84	2.72
0.05	13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.53	2.46	2.38	2.30
0.10	13	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16	2.14	2.05	2.01	1.96	1.90
0.005	14	11.1	7.92	6.68	6.00	5.56	5.26	5.03	4.86	4.72	4.60	4.25	4.06	3.86	3.66
0.01	14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.66	3.51	3.35	3.18
0.025	14	6.30	4.86	4.24	3.89	3.66	3.50	3.38	3.29	3.21	3.15	2.95	2.84	2.73	2.61
0.05	14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.46	2.39	2.31	2.22
0.10	14	3.10	2.73	2.52	2.39	2.31	2.24	2.19	2.15	2.12	2.10	2.01	1.96	1.91	1.86



Upper Critical Values of F -Distributions

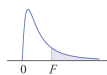
F tail area	df_1 df_2	1	2	3	4	5	6	7	8	9	10	15	20	30	60
0.005	15	10.8	7.70	6.48	5.80	5.37	5.07	4.85	4.67	4.54	4.42	4.07	3.88	3.69	3.48
0.01	15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.52	3.37	3.21	3.05
0.025	15	6.20	4.77	4.15	3.80	3.58	3.41	3.29	3.20	3.12	3.06	2.86	2.76	2.64	2.52
0.05	15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.40	2.33	2.25	2.16
0.10	15	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09	2.06	1.97	1.92	1.87	1.82
0.005	20	9.94	6.99	5.82	5.17	4.76	4.47	4.26	4.09	3.96	3.85	3.50	3.32	3.12	2.92
0.01	20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.09	2.94	2.78	2.61
0.025	20	5.87	4.46	3.86	3.51	3.29	3.13	3.01	2.91	2.84	2.77	2.57	2.46	2.35	2.22
0.05	20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.20	2.12	2.04	1.95
0.10	20	2.97	2.59	2.38	2.25	2.16	2.09	2.04	2.00	1.96	1.94	1.84	1.79	1.74	1.68
0.005	30	9.18	6.35	5.24	4.62	4.23	3.95	3.74	3.58	3.45	3.34	3.01	2.82	2.63	2.42
0.01	30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.70	2.55	2.39	2.21
0.025	30	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.57	2.51	2.31	2.20	2.07	1.94
0.05	30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.01	1.93	1.84	1.74
0.10	30	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85	1.82	1.72	1.67	1.61	1.54
0.005	40	8.83	6.07	4.98	4.37	3.99	3.71	3.51	3.35	3.22	3.12	2.78	2.60	2.40	2.18
0.01	40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.52	2.37	2.20	2.02
0.025	40	5.42	4.05	3.46	3.13	2.90	2.74	2.62	2.53	2.45	2.39	2.18	2.07	1.94	1.80
0.05	40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	1.92	1.84	1.74	1.64
0.10	40	2.84	2.44	2.23	2.09	2.00	1.93	1.87	1.83	1.79	1.76	1.66	1.61	1.54	1.47
0.005	50	8.63	5.90	4.83	4.23	3.85	3.58	3.38	3.22	3.09	2.99	2.65	2.47	2.27	2.05
0.01	50	7.17	5.06	4.20	3.72	3.41	3.19	3.02	2.89	2.78	2.70	2.42	2.27	2.10	1.91
0.025	50	5.34	3.97	3.39	3.05	2.83	2.67	2.55	2.46	2.38	2.32	2.11	1.99	1.87	1.72
0.05	50	4.03	3.18	2.79	2.56	2.40	2.29	2.20	2.13	2.07	2.03	1.87	1.78	1.69	1.58
0.10	50	2.81	2.41	2.20	2.06	1.97	1.90	1.84	1.80	1.76	1.73	1.63	1.57	1.50	1.42
0.005	60	8.49	5.79	4.73	4.14	3.76	3.49	3.29	3.13	3.01	2.90	2.57	2.39	2.19	1.96
0.01	60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.35	2.20	2.03	1.84
0.025	60	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.33	2.27	2.06	1.94	1.82	1.67
0.05	60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.84	1.75	1.65	1.53
0.10	60	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74	1.71	1.60	1.54	1.48	1.40
0.005	100	8.24	5.59	4.54	3.96	3.59	3.33	3.13	2.97	2.85	2.74	2.41	2.23	2.02	1.79
0.01	100	6.90	4.82	3.98	3.51	3.21	2.99	2.82	2.69	2.59	2.50	2.22	2.07	1.89	1.69
0.025	100	5.18	3.83	3.25	2.92	2.70	2.54	2.42	2.32	2.24	2.18	1.97	1.85	1.71	1.56
0.05	100	3.94	3.09	2.70	2.46	2.31	2.19	2.10	2.03	1.97	1.93	1.77	1.68	1.57	1.45
0.10	100	2.76	2.36	2.14	2.00	1.91	1.83	1.78	1.73	1.69	1.66	1.56	1.49	1.42	1.34

Lower Critical Values of F -Distributions



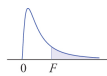
Lower Critical Values of F-Distributions

F tail area	df_1 df_2	1	2	3	4	5	6	7	8	9	10	15	20	30	60
0.90	1	0.03	0.12	0.18	0.22	0.25	0.26	0.28	0.29	0.30	0.30	0.33	0.34	0.35	0.36
0.95	1	0.01	0.05	0.10	0.13	0.15	0.17	0.18	0.19	0.20	0.20	0.22	0.23	0.24	0.25
0.975	1	0.00	0.03	0.06	0.08	0.10	0.11	0.12	0.13	0.14	0.14	0.16	0.17	0.18	0.19
0.99	1	0.00	0.01	0.03	0.05	0.06	0.07	0.08	0.09	0.09	0.10	0.12	0.12	0.13	0.14
0.995	1	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.07	0.08	0.09	0.10	0.11	0.12
0.90	2	0.02	0.11	0.18	0.23	0.26	0.29	0.31	0.32	0.33	0.34	0.37	0.39	0.40	0.42
0.95	2	0.01	0.05	0.10	0.14	0.17	0.19	0.21	0.22	0.23	0.24	0.27	0.29	0.30	0.32
0.975	2	0.00	0.03	0.06	0.09	0.12	0.14	0.15	0.17	0.17	0.18	0.21	0.22	0.24	0.25
0.99	2	0.00	0.01	0.03	0.06	0.08	0.09	0.10	0.12	0.12	0.13	0.16	0.17	0.19	0.20
0.995	2	0.00	0.01	0.02	0.04	0.05	0.07	0.08	0.09	0.10	0.11	0.13	0.14	0.16	0.17
0.90	3	0.02	0.11	0.19	0.24	0.28	0.30	0.33	0.34	0.36	0.37	0.40	0.42	0.44	0.46
0.95	3	0.00	0.05	0.11	0.15	0.18	0.21	0.23	0.25	0.26	0.27	0.30	0.32	0.34	0.36
0.975	3	0.00	0.03	0.06	0.10	0.13	0.15	0.17	0.18	0.20	0.21	0.24	0.26	0.28	0.30
0.99	3	0.00	0.01	0.03	0.06	0.08	0.10	0.12	0.13	0.14	0.15	0.18	0.20	0.22	0.24
0.995	3	0.00	0.01	0.02	0.04	0.06	0.08	0.09	0.10	0.11	0.12	0.15	0.17	0.19	0.21
0.90	4	0.02	0.11	0.19	0.24	0.28	0.31	0.34	0.36	0.37	0.38	0.42	0.44	0.47	0.49
0.95	4	0.00	0.05	0.11	0.16	0.19	0.22	0.24	0.26	0.28	0.29	0.33	0.35	0.37	0.40
0.975	4	0.00	0.03	0.07	0.10	0.14	0.16	0.18	0.20	0.21	0.22	0.26	0.28	0.31	0.33
0.99	4	0.00	0.01	0.03	0.06	0.09	0.11	0.13	0.14	0.16	0.17	0.20	0.23	0.25	0.27
0.995	4	0.00	0.01	0.02	0.04	0.06	0.08	0.10	0.11	0.13	0.14	0.17	0.19	0.22	0.24
0.90	5	0.02	0.11	0.19	0.25	0.29	0.32	0.35	0.37	0.38	0.40	0.44	0.46	0.49	0.51
0.95	5	0.00	0.05	0.11	0.16	0.20	0.23	0.25	0.27	0.29	0.30	0.34	0.37	0.39	0.42
0.975	5	0.00	0.03	0.07	0.11	0.14	0.17	0.19	0.21	0.22	0.24	0.28	0.30	0.33	0.36
0.99	5	0.00	0.01	0.04	0.06	0.09	0.11	0.13	0.15	0.17	0.18	0.22	0.24	0.27	0.30
0.995	5	0.00	0.01	0.02	0.04	0.07	0.09	0.11	0.12	0.13	0.15	0.19	0.21	0.24	0.27
0.90	6	0.02	0.11	0.19	0.25	0.29	0.33	0.35	0.37	0.39	0.41	0.45	0.48	0.50	0.53
0.95	6	0.00	0.05	0.11	0.16	0.20	0.23	0.26	0.28	0.30	0.31	0.36	0.38	0.41	0.44
0.975	6	0.00	0.03	0.07	0.11	0.14	0.17	0.20	0.21	0.23	0.25	0.29	0.32	0.35	0.38
0.99	6	0.00	0.01	0.04	0.07	0.09	0.12	0.14	0.16	0.17	0.19	0.23	0.26	0.29	0.32
0.995	6	0.00	0.01	0.02	0.05	0.07	0.09	0.11	0.13	0.14	0.15	0.20	0.22	0.25	0.29
0.90	7	0.02	0.11	0.19	0.25	0.30	0.33	0.36	0.38	0.40	0.41	0.46	0.49	0.52	0.55
0.95	7	0.00	0.05	0.11	0.16	0.21	0.24	0.26	0.29	0.30	0.32	0.37	0.40	0.43	0.46
0.975	7	0.00	0.03	0.07	0.11	0.15	0.18	0.20	0.22	0.24	0.25	0.30	0.33	0.36	0.40
0.99	7	0.00	0.01	0.04	0.07	0.10	0.12	0.14	0.16	0.18	0.19	0.24	0.27	0.30	0.34
0.995	7	0.00	0.01	0.02	0.05	0.07	0.09	0.11	0.13	0.15	0.16	0.21	0.23	0.27	0.3



Lower Critical Values of F-Distributions

F tail area	df_1 df_2	1	2	3	4	5	6	7	8	9	10	15	20	30	60
0.90	8	0.02	0.11	0.19	0.25	0.30	0.34	0.36	0.39	0.40	0.42	0.47	0.50	0.53	0.56
0.95	8	0.00	0.05	0.11	0.17	0.21	0.24	0.27	0.29	0.31	0.33	0.38	0.41	0.44	0.48
0.975	8	0.00	0.03	0.07	0.11	0.15	0.18	0.20	0.23	0.24	0.26	0.31	0.34	0.38	0.41
0.99	8	0.00	0.01	0.04	0.07	0.10	0.12	0.15	0.17	0.18	0.20	0.25	0.28	0.32	0.35
0.995	8	0.00	0.01	0.02	0.05	0.07	0.09	0.12	0.13	0.15	0.16	0.21	0.24	0.28	0.32
0.90	9	0.02	0.11	0.19	0.25	0.30	0.34	0.37	0.39	0.41	0.43	0.48	0.51	0.54	0.58
0.95	9	0.00	0.05	0.11	0.17	0.21	0.24	0.27	0.30	0.31	0.33	0.39	0.42	0.45	0.49
0.975	9	0.00	0.03	0.07	0.11	0.15	0.18	0.21	0.23	0.25	0.26	0.32	0.35	0.39	0.43
0.99	9	0.00	0.01	0.04	0.07	0.10	0.13	0.15	0.17	0.19	0.20	0.26	0.29	0.33	0.37
0.995	9	0.00	0.01	0.02	0.05	0.07	0.10	0.12	0.14	0.15	0.17	0.22	0.25	0.29	0.33
0.90	10	0.02	0.11	0.19	0.26	0.30	0.34	0.37	0.39	0.41	0.43	0.49	0.52	0.55	0.59
0.95	10	0.00	0.05	0.11	0.17	0.21	0.25	0.27	0.30	0.32	0.34	0.39	0.43	0.46	0.50
0.975	10	0.00	0.03	0.07	0.11	0.15	0.18	0.21	0.23	0.25	0.27	0.33	0.36	0.40	0.44
0.99	10	0.00	0.01	0.04	0.07	0.10	0.13	0.15	0.17	0.19	0.21	0.26	0.30	0.34	0.38
0.995	10	0.00	0.01	0.02	0.05	0.07	0.10	0.12	0.14	0.16	0.17	0.23	0.26	0.30	0.34
0.90	11	0.02	0.11	0.19	0.26	0.30	0.34	0.37	0.40	0.42	0.43	0.49	0.52	0.56	0.60
0.95	11	0.00	0.05	0.11	0.17	0.21	0.25	0.28	0.30	0.32	0.34	0.40	0.43	0.47	0.51
0.975	11	0.00	0.03	0.07	0.11	0.15	0.18	0.21	0.24	0.26	0.27	0.33	0.37	0.41	0.45
0.99	11	0.00	0.01	0.04	0.07	0.10	0.13	0.15	0.17	0.19	0.21	0.27	0.30	0.34	0.39
0.995	11	0.00	0.01	0.02	0.05	0.07	0.10	0.12	0.14	0.16	0.17	0.23	0.27	0.31	0.36
0.90	12	0.02	0.11	0.19	0.26	0.31	0.34	0.37	0.40	0.42	0.44	0.50	0.53	0.56	0.60
0.95	12	0.00	0.05	0.11	0.17	0.21	0.25	0.28	0.30	0.33	0.34	0.40	0.44	0.48	0.52
0.975	12	0.00	0.03	0.07	0.11	0.15	0.19	0.21	0.24	0.26	0.28	0.34	0.37	0.41	0.46
0.99	12	0.00	0.01	0.04	0.07	0.10	0.13	0.15	0.18	0.20	0.21	0.27	0.31	0.35	0.40
0.995	12	0.00	0.01	0.02	0.05	0.07	0.10	0.12	0.14	0.16	0.18	0.24	0.27	0.31	0.36
0.90	13	0.02	0.11	0.19	0.26	0.31	0.35	0.38	0.40	0.42	0.44	0.50	0.53	0.57	0.61
0.95	13	0.00	0.05	0.11	0.17	0.21	0.25	0.28	0.31	0.33	0.35	0.41	0.44	0.48	0.53
0.975	13	0.00	0.03	0.07	0.11	0.15	0.19	0.22	0.24	0.26	0.28	0.34	0.38	0.42	0.47
0.99	13	0.00	0.01	0.04	0.07	0.10	0.13	0.16	0.18	0.20	0.22	0.28	0.31	0.36	0.41
0.995	13	0.00	0.01	0.02	0.05	0.08	0.10	0.12	0.14	0.16	0.18	0.24	0.28	0.32	0.37
0.90	14	0.02	0.11	0.19	0.26	0.31	0.35	0.38	0.40	0.43	0.44	0.50	0.54	0.58	0.62
0.95	14	0.00	0.05	0.11	0.17	0.22	0.25	0.28	0.31	0.33	0.35	0.41	0.45	0.49	0.54
0.975	14	0.00	0.03	0.07	0.12	0.15	0.19	0.22	0.24	0.26	0.28	0.35	0.38	0.43	0.48
0.99	14	0.00	0.01	0.04	0.07	0.10	0.13	0.16	0.18	0.20	0.22	0.28	0.32	0.36	0.42
0.995	14	0.00	0.01	0.02	0.05	0.08	0.10	0.12	0.15	0.16	0.18	0.24	0.28	0.33	0.38



Lower Critical Values of F-Distributions

F tail area	df_1 df_2	1	2	3	4	5	6	7	8	9	10	15	20	30	60
0.90	15	0.02	0.11	0.19	0.26	0.31	0.35	0.38	0.41	0.43	0.45	0.51	0.54	0.58	0.62
0.95	15	0.00	0.05	0.11	0.17	0.22	0.25	0.28	0.31	0.33	0.35	0.42	0.45	0.50	0.54
0.975	15	0.00	0.03	0.07	0.12	0.16	0.19	0.22	0.24	0.27	0.28	0.35	0.39	0.43	0.49
0.99	15	0.00	0.01	0.04	0.07	0.10	0.13	0.16	0.18	0.20	0.22	0.28	0.32	0.37	0.43
0.995	15	0.00	0.01	0.02	0.05	0.08	0.10	0.13	0.15	0.17	0.18	0.25	0.29	0.33	0.39
0.90	20	0.02	0.11	0.19	0.26	0.31	0.35	0.39	0.41	0.44	0.45	0.52	0.56	0.60	0.65
0.95	20	0.00	0.05	0.12	0.17	0.22	0.26	0.29	0.32	0.34	0.36	0.43	0.47	0.52	0.57
0.975	20	0.00	0.03	0.07	0.12	0.16	0.19	0.22	0.25	0.27	0.29	0.36	0.41	0.46	0.51
0.99	20	0.00	0.01	0.04	0.07	0.10	0.14	0.16	0.19	0.21	0.23	0.30	0.34	0.39	0.45
0.995	20	0.00	0.01	0.02	0.05	0.08	0.11	0.13	0.15	0.17	0.19	0.26	0.30	0.35	0.42
0.90	30	0.02	0.11	0.19	0.26	0.32	0.36	0.39	0.42	0.44	0.46	0.53	0.58	0.62	0.68
0.95	30	0.00	0.05	0.12	0.17	0.22	0.26	0.30	0.32	0.35	0.37	0.45	0.49	0.54	0.61
0.975	30	0.00	0.03	0.07	0.12	0.16	0.20	0.23	0.26	0.28	0.30	0.38	0.43	0.48	0.55
0.99	30	0.00	0.01	0.04	0.07	0.11	0.14	0.17	0.19	0.22	0.24	0.31	0.36	0.42	0.49
0.995	30	0.00	0.01	0.02	0.05	0.08	0.11	0.13	0.16	0.18	0.20	0.27	0.32	0.38	0.46
0.90	40	0.02	0.11	0.19	0.26	0.32	0.36	0.39	0.42	0.45	0.47	0.54	0.59	0.64	0.70
0.95	40	0.00	0.05	0.12	0.17	0.22	0.26	0.30	0.33	0.35	0.38	0.45	0.50	0.56	0.63
0.975	40	0.00	0.03	0.07	0.12	0.16	0.20	0.23	0.26	0.29	0.31	0.39	0.44	0.50	0.57
0.99	40	0.00	0.01	0.04	0.07	0.11	0.14	0.17	0.20	0.22	0.24	0.32	0.37	0.43	0.52
0.995	40	0.00	0.01	0.02	0.05	0.08	0.11	0.13	0.16	0.18	0.20	0.28	0.33	0.40	0.48
0.90	50	0.02	0.11	0.19	0.26	0.32	0.36	0.40	0.43	0.45	0.47	0.55	0.59	0.64	0.71
0.95	50	0.00	0.05	0.12	0.18	0.23	0.27	0.30	0.33	0.36	0.38	0.46	0.51	0.57	0.64
0.975	50	0.00	0.03	0.07	0.12	0.16	0.20	0.23	0.26	0.29	0.31	0.39	0.44	0.51	0.59
0.99	50	0.00	0.01	0.04	0.07	0.11	0.14	0.17	0.20	0.22	0.24	0.32	0.38	0.45	0.53
0.995	50	0.00	0.01	0.02	0.05	0.08	0.11	0.14	0.16	0.18	0.20	0.28	0.34	0.41	0.50
0.90	60	0.02	0.11	0.19	0.26	0.32	0.36	0.40	0.43	0.45	0.47	0.55	0.60	0.65	0.72
0.95	60	0.00	0.05	0.12	0.18	0.23	0.27	0.30	0.33	0.36	0.38	0.46	0.51	0.57	0.65
0.975	60	0.00	0.03	0.07	0.12	0.16	0.20	0.24	0.26	0.29	0.31	0.40	0.45	0.52	0.60
0.99	60	0.00	0.01	0.04	0.07	0.11	0.14	0.17	0.20	0.22	0.24	0.33	0.38	0.45	0.54
0.995	60	0.00	0.01	0.02	0.05	0.08	0.11	0.14	0.16	0.18	0.21	0.29	0.34	0.41	0.51
0.90	100	0.02	0.11	0.19	0.26	0.32	0.36	0.40	0.43	0.46	0.48	0.56	0.61	0.66	0.74
0.95	100	0.00	0.05	0.12	0.18	0.23	0.27	0.31	0.34	0.36	0.39	0.47	0.52	0.59	0.68
0.975	100	0.00	0.03	0.07	0.12	0.16	0.20	0.24	0.27	0.29	0.32	0.40	0.46	0.53	0.63
0.99	100	0.00	0.01	0.04	0.07	0.11	0.14	0.17	0.20	0.23	0.25	0.34	0.39	0.47	0.57
0.995	100	0.00	0.01	0.02	0.05	0.08	0.11	0.14	0.16	0.19	0.21	0.29	0.35	0.43	0.54

Key Takeaway

- Critical values of an F -distribution with degrees of freedom df_1 and df_2 are found in tables above.
- An F -test can be used to evaluate the hypothesis of two identical normal population variances.

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