

Kvantily normovaného normálního rozdělení

Pokud X má normované normální rozdělení, pak $P[X \leq \Phi^{-1}(\alpha)] = \alpha$. Platí $\Phi^{-1}(1-\alpha) = -\Phi^{-1}(\alpha)$.

α	0,5	0,9	0,95	0,975	0,99	0,995	0,999
$\Phi^{-1}(\alpha)$	0	1,282	1,645	1,960	2,326	2,576	3,090

Kritické hodnoty χ^2 -rozdělení

Pro náhodnou veličinu Y s χ^2 -rozdělením o f stupních volnosti platí $P[Y > \chi_f^2(\alpha)] = \alpha$.

f	$\chi_f^2(0,01)$	$\chi_f^2(0,025)$	$\chi_f^2(0,05)$	$\chi_f^2(0,95)$	$\chi_f^2(0,975)$	$\chi_f^2(0,99)$
1	6,635	5,024	3,841	0,039	0,001	0,000
2	9,210	7,378	5,991	0,103	0,051	0,020
3	11,345	9,348	7,815	0,352	0,216	0,115
4	13,277	11,143	9,488	0,711	0,484	0,297
5	15,086	12,833	11,071	1,145	0,831	0,554
6	16,812	14,449	12,592	1,635	1,237	0,872
7	18,475	16,013	14,067	2,167	1,690	1,239
8	20,090	17,535	15,507	2,733	2,180	1,646
9	21,666	19,023	16,919	3,325	2,700	2,088
10	23,209	20,483	18,307	3,940	3,250	2,558
11	24,725	21,920	19,675	4,575	3,816	3,053
12	26,217	23,337	21,026	5,226	4,404	3,571
13	27,688	24,736	22,362	5,892	5,009	4,107
14	29,141	26,119	23,685	6,571	5,629	4,660
15	30,578	27,488	24,996	7,261	6,262	5,229
16	32,000	28,845	26,296	7,962	6,908	5,812
17	33,409	30,191	27,587	8,672	7,564	6,408
18	34,805	31,526	28,869	9,390	8,231	7,015
19	36,191	32,852	30,144	10,117	8,907	7,633
20	37,566	34,170	31,410	10,851	9,591	8,260
21	38,932	35,479	32,671	11,591	10,283	8,897
22	40,289	36,781	33,924	12,338	10,982	9,542
23	41,638	38,076	35,172	13,091	11,689	10,196
24	42,980	39,364	36,415	13,848	12,401	10,856
25	44,314	40,646	37,652	14,611	13,120	11,524
26	45,642	41,923	38,885	15,379	13,844	12,198
27	46,963	43,195	40,113	16,151	14,573	12,879
28	48,278	44,461	41,337	16,928	15,308	13,565
29	49,588	45,722	42,557	17,708	16,047	14,256
30	50,892	46,979	43,773	18,493	16,791	14,953
35	57,342	53,203	49,802	22,465	20,569	18,509
40	63,691	59,342	55,758	26,509	24,433	22,164
45	69,957	65,410	61,656	30,612	28,366	25,901
50	76,154	71,420	67,505	34,764	32,357	29,707
55	82,292	77,380	73,312	38,958	36,398	33,570
60	88,379	83,298	79,082	43,188	40,482	37,485
65	94,422	89,177	84,821	47,450	44,603	41,444
70	100,425	95,023	90,531	51,739	48,758	45,442
75	106,393	100,839	96,217	56,054	52,942	49,475
80	112,329	106,629	101,880	60,391	57,153	53,540
85	118,236	112,393	107,522	64,749	61,389	57,634
90	124,116	118,136	113,145	69,126	65,647	61,754
95	129,973	123,858	118,752	73,520	69,925	65,898
100	135,807	129,561	124,342	77,929	74,222	70,065

Kritické hodnoty t -rozdělení

Pro náhodnou veličinu T s t -rozdělením o f stupních volnosti platí $P[|T| > t_f(\alpha)] = \alpha$.

f	$t_f(0,1)$	$t_f(0,05)$	$t_f(0,02)$	$t_f(0,01)$
1	6,314	12,706	31,821	63,657
2	2,920	4,303	6,965	9,925
3	2,353	3,182	4,541	5,841
4	2,132	2,776	3,747	4,604
5	2,015	2,571	3,365	4,032
6	1,943	2,447	3,143	3,707
7	1,895	2,365	2,998	3,499
8	1,860	2,306	2,896	3,355
9	1,833	2,262	2,821	3,250
10	1,812	2,228	2,764	3,169
11	1,796	2,201	2,718	3,106
12	1,782	2,179	2,681	3,055
13	1,771	2,160	2,650	3,012
14	1,761	2,145	2,624	2,977
15	1,753	2,131	2,602	2,947
16	1,746	2,120	2,583	2,921
17	1,740	2,110	2,567	2,898
18	1,734	2,101	2,552	2,878
19	1,729	2,093	2,539	2,861
20	1,725	2,086	2,528	2,845
21	1,721	2,080	2,518	2,831
22	1,717	2,074	2,508	2,819
23	1,714	2,069	2,500	2,807
24	1,711	2,064	2,492	2,797
25	1,708	2,060	2,485	2,787
26	1,706	2,056	2,479	2,779
27	1,703	2,052	2,473	2,771
28	1,701	2,048	2,467	2,763
29	1,699	2,045	2,462	2,756
30	1,697	2,042	2,457	2,750
35	1,690	2,030	2,438	2,724
40	1,684	2,021	2,423	2,704
45	1,679	2,014	2,412	2,690
50	1,676	2,009	2,403	2,678
55	1,673	2,004	2,396	2,668
60	1,671	2,000	2,390	2,660
65	1,669	1,997	2,385	2,654
70	1,667	1,994	2,381	2,648
75	1,665	1,992	2,377	2,643
80	1,664	1,990	2,374	2,639
85	1,663	1,988	2,371	2,635
90	1,662	1,987	2,368	2,632
95	1,661	1,985	2,366	2,629
100	1,660	1,984	2,364	2,626