

# Information page for written examinations at Linköping University



<b>Examination date</b>	2019-02-14
<b>Room (1)</b>	<u>TER2(2)</u>
<b>Time</b>	8-12
<b>Edu. code</b>	732A97
<b>Module</b>	TENT
<b>Edu. code name</b> <b>Module name</b>	Multivariate Statistical Methods (Multivariata statistiska metoder) Examination (Tentamen)
<b>Department</b>	IDA
<b>Number of questions in the examination</b>	4
<b>Teacher responsible/contact person during the exam time</b>	Krzysztof Bartoszek
<b>Contact number during the exam time</b>	013- 281885
<b>Visit to the examination room approximately</b>	10.00
<b>Name and contact details to the course administrator</b> (name + phone nr + mail)	Annelie Almquist, telnr 013-282934 , annelie.almquist@liu.se
<b>Equipment permitted</b>	calculator one double-sided A4 page with own hand-written notes Tables ( distributed with the exam )
<b>Other important information</b>	
<b>Number of exams in the bag</b>	

# Examination Multivariate Statistical Methods

Linköpings Universitet, IDA, Statistik

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Course code and name:	732A97 Multivariate Statistical Methods
Date:	2019/02/14, 8-12
Examinator:	Krzysztof Bartoszek phone 013-281 885
Allowed aids:	Pocket calculator Table with common formulae and moment generating functions (distributed with the exam) Table of integrals (distributed with the exam) Table with distributions from Appendix in the course book (distributed with the exam) One double sided A4 page with own hand written notes
Grades:	A= [19 - $\infty$ ) points B= [17 - 19) points C= [14 - 17) points D= [12 - 14) points E= [10 - 12) points F= [0 - 10) points
Instructions:	Write clear and concise answers to the questions.

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## Problem 1 (5p)

You observe a sample from a three dimensional distribution. The observed sample mean vector is  $\bar{X} = (1, 2, 1)^T$  and sample covariance matrix

$$\Sigma_X = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}.$$

Take

$$A = \begin{bmatrix} 1 & -2 & 0 \\ -1 & 2 & 1 \end{bmatrix}$$

and define the linear transformation  $f(\vec{x}) = A\vec{x}$ .

(a 2p) Calculate the sample average after transforming each of the original observations by  $f(\cdot)$ .

(b 3p) Calculate the sample covariance matrix after transforming each of the original observations by  $f(\cdot)$ .

## Problem 2 (5p)

Let  $A$  be a symmetric-positive-definite matrix with eigenvalue decomposition  $A = PAP^{-1}$ , i.e.  $P$  is the matrix of eigenvectors, each column is an eigenvector and  $\Lambda$  is the diagonal matrix of eigenvalues. Calculate  $P^TAP$ .

## Problem 3 (5p)

Let  $\vec{x}_1, \vec{x}_2, \vec{x}_3$  and  $\vec{x}_4$  be independent  $\mathcal{N}(\vec{\mu}, \Sigma)$  random vectors.

(a 2p) Find the marginal distributions for each of the random vectors

$$\vec{v}_1 = \frac{1}{8}\vec{x}_1 - \frac{1}{8}\vec{x}_2 + \frac{1}{8}\vec{x}_3 - \frac{1}{8}\vec{x}_4 \text{ and } \vec{v}_2 = \frac{1}{8}\vec{x}_1 + \frac{1}{8}\vec{x}_2 - \frac{1}{8}\vec{x}_3 - \frac{1}{8}\vec{x}_4.$$

(b 2p) Find the joint density of  $\vec{v}_1$  and  $\vec{v}_2$  defined in (a).

(c 1p) Are  $\vec{v}_1$  and  $\vec{v}_2$  independent? Justify your answer.

## Problem 4 (5p)

You are provided with the following distributional results.

- Let  $\mathbb{R}^p \ni \vec{X} \sim \mathcal{N}(\vec{\mu}, \Sigma)$ , then

$$(\vec{X} - \vec{\mu})^T \Sigma^{-1} (\vec{X} - \vec{\mu}) \sim \chi_p^2,$$

- Let  $\mathbb{R}^p \ni \bar{x}$  be the sample mean of  $n$  normal observations and  $S$  the sample covariance. If the population expectation is  $\vec{\mu}$ , then

$$(\bar{x} - \vec{\mu})^T \left( \frac{1}{n} S \right)^{-1} (\bar{x} - \vec{\mu}) \sim \frac{(n-1)p}{n-p} F_{p, n-p},$$

- If we have two independent samples, both of dimension  $p$ , first of size  $n_1$  from  $\mathcal{N}(\vec{\mu}, \Sigma_1)$  and second of sizes  $n_2$  from  $\mathcal{N}(\vec{\mu}, \Sigma_2)$ , then denoting by  $\bar{x}_1, \mathbf{S}_1$  and  $\bar{x}_2, \mathbf{S}_2$  the respective sample averages and covariances

$$(\bar{x}_1 - \bar{x}_2)^T \left( \frac{1}{n_1} \Sigma_1 + \frac{1}{n_2} \Sigma_2 \right)^{-1} (\bar{x}_1 - \bar{x}_2) \sim \chi_p^2,$$

– if  $\Sigma_1 = \Sigma_2$

$$(\bar{x}_1 - \bar{x}_2)^T \left( \left( \frac{1}{n_1} + \frac{1}{n_2} \right) \mathbf{S}_{\text{pooled}} \right)^{-1} (\bar{x}_1 - \bar{x}_2) \sim \frac{(n_1 + n_2 - 2)p}{n_1 + n_2 - p - 1} F_{p, n_1 + n_2 - p - 1},$$

where

$$\mathbf{S}_{\text{pooled}} = \frac{n_1 - 1}{n_1 + n_2 - 2} \mathbf{S}_1 + \frac{n_2 - 1}{n_1 + n_2 - 2} \mathbf{S}_2$$

– if  $\Sigma_1 \neq \Sigma_2$  and  $n$  is large, then approximately

$$(\bar{x}_1 - \bar{x}_2)^T \left( \frac{1}{n_1} \mathbf{S}_1 + \frac{1}{n_2} \mathbf{S}_2 \right)^{-1} (\bar{x}_1 - \bar{x}_2) \sim \chi_p^2.$$

A certain cryptographic procedure requires 100 2-dimensional random vectors that come from the normal distribution with mean  $\vec{\mu} = (1, 3)^T$  and covariance matrix

$$\Sigma = \begin{bmatrix} 1 & 0.5 \\ 0.5 & 4 \end{bmatrix}$$

with inverse

$$\Sigma^{-1} = \frac{1}{3} \begin{bmatrix} 3.2 & -0.4 \\ -0.4 & 0.8 \end{bmatrix}$$

and eigendecomposition (matrices rounded to third decimal point)

$$\Sigma = \begin{bmatrix} 0.16 & -0.987 \\ 0.987 & 0.16 \end{bmatrix} \begin{bmatrix} 4.081 & 0 \\ 0 & 0.919 \end{bmatrix} \begin{bmatrix} 0.16 & 0.987 \\ -0.987 & 0.16 \end{bmatrix}.$$

You are provided with a sample of 100 2-dimensional vectors that have sample mean  $\bar{x} = (1.5, 2.5)^T$  and sample covariance matrix

$$\mathbf{S} = \begin{bmatrix} 0.95 & 0.41 \\ 0.41 & 4.05 \end{bmatrix}$$

with inverse (matrix rounded to third decimal point)

$$\mathbf{S}^{-1} = \frac{1}{3} \begin{bmatrix} 1.101 & -0.111 \\ -0.111 & 0.258 \end{bmatrix}$$

and eigendecomposition (matrices rounded to third decimal point)

$$\mathbf{S} = \begin{bmatrix} 0.129 & -0.992 \\ 0.992 & 0.129 \end{bmatrix} \begin{bmatrix} 4.103 & 0 \\ 0 & 0.897 \end{bmatrix} \begin{bmatrix} 0.129 & 0.992 \\ -0.992 & 0.129 \end{bmatrix}.$$

(a 3p) Perform a test at the 5% significance level if the observed sample comes from the desired normal distribution. Justify your choice of test.

(b 2p) Sketch a 95% confidence ellipse for the mean vector. Does  $(1, 3)^T$  lie in it? Mark it on the graph.

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# Appendix

**Table 1** Standard Normal Probabilities

**Table 2** Student's *t*-Distribution Percentage Points

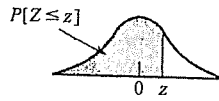
**Table 3**  $\chi^2$  Distribution Percentage Points

**Table 4** *F*-Distribution Percentage Points ( $\alpha = .10$ )

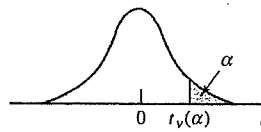
**Table 5** *F*-Distribution Percentage Points ( $\alpha = .05$ )

**Table 6** *F*-Distribution Percentage Points ( $\alpha = .01$ )

TABLE 1 STANDARD NORMAL PROBABILITIES

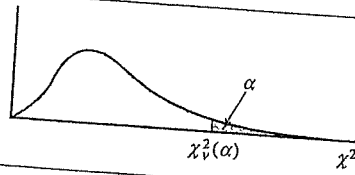


z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
.7	.7580	.7611	.7642	.7673	.7703	.7734	.7764	.7794	.7823	.7852
.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
.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

TABLE 2 STUDENT'S  $t$ -DISTRIBUTION PERCENTAGE POINTS

d.f. $\nu$	$\alpha$								
	.250	.100	.050	.025	.010	.00833	.00625	.005	.0025
1	1.000	3.078	6.314	12.706	31.821	38.190	50.923	63.657	127.321
2	.816	1.886	2.920	4.303	6.965	7.649	8.860	9.925	14.089
3	.765	1.638	2.353	3.182	4.541	4.857	5.392	5.841	7.453
4	.741	1.533	2.132	2.776	3.747	3.961	4.315	4.604	5.598
5	.727	1.476	2.015	2.571	3.365	3.534	3.810	4.032	4.773
6	.718	1.440	1.943	2.447	3.143	3.287	3.521	3.707	4.317
7	.711	1.415	1.895	2.365	2.998	3.128	3.335	3.499	4.029
8	.706	1.397	1.860	2.306	2.896	3.016	3.206	3.355	3.833
9	.703	1.383	1.833	2.262	2.821	2.933	3.111	3.250	3.690
10	.700	1.372	1.812	2.228	2.764	2.870	3.038	3.169	3.581
11	.697	1.363	1.796	2.201	2.718	2.820	2.981	3.106	3.497
12	.695	1.356	1.782	2.179	2.681	2.779	2.934	3.055	3.428
13	.694	1.350	1.771	2.160	2.650	2.746	2.896	3.012	3.372
14	.692	1.345	1.761	2.145	2.624	2.718	2.864	2.977	3.326
15	.691	1.341	1.753	2.131	2.602	2.694	2.837	2.947	3.286
16	.690	1.337	1.746	2.120	2.583	2.673	2.813	2.921	3.252
17	.689	1.333	1.740	2.110	2.567	2.655	2.793	2.898	3.222
18	.688	1.330	1.734	2.101	2.552	2.639	2.775	2.878	3.197
19	.688	1.328	1.729	2.093	2.539	2.625	2.759	2.861	3.174
20	.687	1.325	1.725	2.086	2.528	2.613	2.744	2.845	3.153
21	.686	1.323	1.721	2.080	2.518	2.601	2.732	2.831	3.135
22	.686	1.321	1.717	2.074	2.508	2.591	2.720	2.819	3.119
23	.685	1.319	1.714	2.069	2.500	2.582	2.710	2.807	3.104
24	.685	1.318	1.711	2.064	2.492	2.574	2.700	2.797	3.091
25	.684	1.316	1.708	2.060	2.485	2.566	2.692	2.787	3.078
26	.684	1.315	1.706	2.056	2.479	2.559	2.684	2.779	3.067
27	.684	1.314	1.703	2.052	2.473	2.552	2.676	2.771	3.057
28	.683	1.313	1.701	2.048	2.467	2.546	2.669	2.763	3.047
29	.683	1.311	1.699	2.045	2.462	2.541	2.663	2.756	3.038
30	.683	1.310	1.697	2.042	2.457	2.536	2.657	2.750	3.030
40	.681	1.303	1.684	2.021	2.423	2.499	2.616	2.704	2.971
60	.679	1.296	1.671	2.000	2.390	2.463	2.575	2.660	2.915
120	.677	1.289	1.658	1.980	2.358	2.428	2.536	2.617	2.860
$\infty$	.674	1.282	1.645	1.960	2.326	2.394	2.498	2.576	2.813

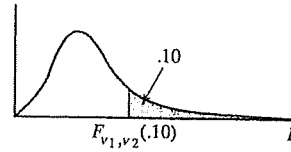
TABLE 3  $\chi^2$  DISTRIBUTION PERCENTAGE POINTS



d.f. $\nu$	$\alpha$								
	.990	.950	.900	.500	.100	.050	.025	.010	.005
1	.0002	.004	.02	.45	2.71	3.84	5.02	6.63	7.88
2	.02	.10	.21	1.39	4.61	5.99	7.38	9.21	10.60
3	.11	.35	.58	2.37	6.25	7.81	9.35	11.34	12.84
4	.30	.71	1.06	3.36	7.78	9.49	11.14	13.28	14.86
5	.55	1.15	1.61	4.35	9.24	11.07	12.83	15.09	16.75
6	.87	1.64	2.20	5.35	10.64	12.59	14.45	16.81	18.55
7	1.24	2.17	2.83	6.35	12.02	14.07	16.01	18.48	20.28
8	1.65	2.73	3.49	7.34	13.36	15.51	17.53	20.09	21.95
9	2.09	3.33	4.17	8.34	14.68	16.92	19.02	21.67	23.59
10	2.56	3.94	4.87	9.34	15.99	18.31	20.48	23.21	25.19
11	3.05	4.57	5.58	10.34	17.28	19.68	21.92	24.72	26.76
12	3.57	5.23	6.30	11.34	18.55	21.03	23.34	26.22	28.30
13	4.11	5.89	7.04	12.34	19.81	22.36	24.74	27.69	29.82
14	4.66	6.57	7.79	13.34	21.06	23.68	26.12	29.14	31.32
15	5.23	7.26	8.55	14.34	22.31	25.00	27.49	30.58	32.80
16	5.81	7.96	9.31	15.34	23.54	26.30	28.85	32.00	34.27
17	6.41	8.67	10.09	16.34	24.77	27.59	30.19	33.41	35.72
18	7.01	9.39	10.86	17.34	25.99	28.87	31.53	34.81	37.16
19	7.63	10.12	11.65	18.34	27.20	30.14	32.85	36.19	38.58
20	8.26	10.85	12.44	19.34	28.41	31.41	34.17	37.57	40.00
21	8.90	11.59	13.24	20.34	29.62	32.67	35.48	38.93	41.40
22	9.54	12.34	14.04	21.34	30.81	33.92	36.78	40.29	42.80
23	10.20	13.09	14.85	22.34	32.01	35.17	38.08	41.64	44.18
24	10.86	13.85	15.66	23.34	33.20	36.42	39.36	42.98	45.56
25	11.52	14.61	16.47	24.34	34.38	37.65	40.65	44.31	46.93
26	12.20	15.38	17.29	25.34	35.56	38.89	41.92	45.64	48.29
27	12.88	16.15	18.11	26.34	36.74	40.11	43.19	46.96	49.64
28	13.56	16.93	18.94	27.34	37.92	41.34	44.46	48.28	50.99
29	14.26	17.71	19.77	28.34	39.09	42.56	45.72	49.59	52.34
30	14.95	18.49	20.60	29.34	40.26	43.77	46.98	50.89	53.67
40	22.16	26.51	29.05	39.34	51.81	55.76	59.34	63.69	66.77
50	29.71	34.76	37.69	49.33	63.17	67.50	71.42	76.15	79.49
60	37.48	43.19	46.46	59.33	74.40	79.08	83.30	88.38	91.95
70	45.44	51.74	55.33	69.33	85.53	90.53	95.02	100.43	104.21
80	53.54	60.39	64.28	79.33	96.58	101.88	106.63	112.33	116.32
90	61.75	69.13	73.29	89.33	107.57	113.15	118.14	124.12	128.30
100	70.06	77.93	82.36	99.33	118.50	124.34	129.56	135.81	140.17

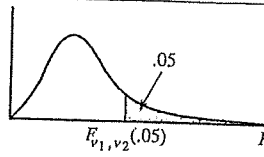


TABLE 4 F-DISTRIBUTION PERCENTAGE POINTS ( $\alpha = .10$ )



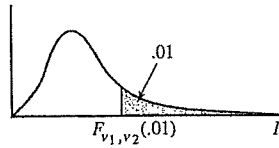
$\nu_1 \backslash \nu_2$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	40	60
1	39.86	49.50	53.59	55.83	57.24	58.20	58.91	59.44	59.86	60.19	60.71	61.22	61.74	62.05	62.26	62.53	62.79
2	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38	9.39	9.41	9.42	9.44	9.45	9.46	9.47	9.47
3	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24	5.23	5.22	5.20	5.18	5.17	5.17	5.16	5.15
4	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94	3.92	3.90	3.87	3.84	3.83	3.82	3.80	3.79
5	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32	3.30	3.27	3.24	3.21	3.19	3.17	3.16	3.14
6	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96	2.94	2.90	2.87	2.84	2.81	2.80	2.78	2.76
7	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72	2.70	2.67	2.63	2.59	2.57	2.56	2.54	2.51
8	3.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56	2.54	2.50	2.46	2.42	2.40	2.38	2.36	2.34
9	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44	2.42	2.38	2.34	2.30	2.27	2.25	2.23	2.21
10	3.29	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35	2.32	2.28	2.24	2.20	2.17	2.16	2.13	2.11
11	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.30	2.27	2.25	2.21	2.17	2.12	2.10	2.08	2.05	2.03
12	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21	2.19	2.15	2.10	2.06	2.03	2.01	1.99	1.96
13	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16	2.14	2.10	2.05	2.01	1.98	1.96	1.93	1.90
14	3.10	2.73	2.52	2.39	2.31	2.24	2.19	2.15	2.12	2.10	2.05	2.01	1.96	1.93	1.91	1.89	1.86
15	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09	2.06	2.02	1.97	1.92	1.89	1.87	1.85	1.82
16	3.05	2.67	2.46	2.33	2.24	2.18	2.13	2.09	2.06	2.03	2.00	1.99	1.94	1.86	1.84	1.81	1.78
17	3.03	2.64	2.44	2.31	2.22	2.15	2.10	2.06	2.03	2.00	1.96	1.91	1.86	1.83	1.81	1.78	1.75
18	3.01	2.62	2.42	2.29	2.20	2.13	2.08	2.04	2.00	1.98	1.93	1.89	1.84	1.80	1.78	1.75	1.72
19	2.99	2.61	2.40	2.27	2.18	2.11	2.06	2.02	1.98	1.96	1.91	1.86	1.81	1.78	1.76	1.73	1.70
20	2.97	2.59	2.38	2.25	2.16	2.09	2.04	2.00	1.96	1.94	1.89	1.84	1.79	1.76	1.74	1.71	1.68
21	2.96	2.57	2.36	2.23	2.14	2.08	2.02	1.98	1.95	1.92	1.87	1.83	1.78	1.74	1.72	1.69	1.66
22	2.95	2.56	2.35	2.22	2.13	2.06	2.01	1.97	1.93	1.90	1.86	1.81	1.76	1.73	1.70	1.67	1.64
23	2.94	2.55	2.34	2.21	2.11	2.05	1.99	1.95	1.92	1.89	1.84	1.80	1.74	1.71	1.69	1.66	1.62
24	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91	1.88	1.83	1.78	1.73	1.70	1.67	1.64	1.61
25	2.92	2.53	2.32	2.18	2.09	2.02	1.97	1.93	1.89	1.87	1.82	1.77	1.72	1.68	1.66	1.63	1.59
26	2.91	2.52	2.31	2.17	2.08	2.01	1.96	1.92	1.88	1.86	1.81	1.76	1.71	1.67	1.65	1.61	1.58
27	2.90	2.51	2.30	2.17	2.07	2.00	1.95	1.91	1.87	1.85	1.80	1.75	1.70	1.66	1.64	1.60	1.57
28	2.89	2.50	2.29	2.16	2.06	2.00	1.94	1.90	1.87	1.84	1.79	1.74	1.69	1.65	1.63	1.59	1.56
29	2.89	2.50	2.28	2.15	2.06	1.99	1.93	1.89	1.86	1.83	1.78	1.73	1.68	1.64	1.62	1.58	1.55
30	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85	1.82	1.77	1.72	1.67	1.63	1.61	1.57	1.54
40	2.84	2.44	2.23	2.09	2.00	1.93	1.87	1.83	1.79	1.76	1.71	1.66	1.61	1.57	1.54	1.51	1.47
60	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74	1.71	1.66	1.60	1.54	1.50	1.48	1.44	1.40
120	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68	1.65	1.60	1.55	1.48	1.45	1.41	1.37	1.32
$\infty$	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63	1.60	1.55	1.49	1.42	1.38	1.34	1.30	1.24

TABLE 5 F-DISTRIBUTION PERCENTAGE POINTS ( $\alpha = .05$ )



$\nu_1 \backslash \nu_2$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	40	60
1	161.5	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5	241.9	243.9	246.0	248.0	249.3	250.1	251.1	252.2
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41	19.43	19.45	19.46	19.46	19.47	19.48
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.63	8.62	8.59	8.57
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.52	4.50	4.46	4.43
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.83	3.81	3.77	3.74
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.40	3.38	3.34	3.30
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.11	3.08	3.04	3.01
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.89	2.86	2.83	2.79
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.73	2.70	2.66	2.62
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.60	2.57	2.53	2.49
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.50	2.47	2.43	2.38
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.41	2.38	2.34	2.30
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.34	2.31	2.27	2.22
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.28	2.25	2.20	2.16
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.23	2.19	2.15	2.11
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.18	2.15	2.10	2.06
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.14	2.11	2.06	2.02
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.07	2.04	1.99	1.95
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.02	1.98	1.94	1.89
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.00	1.96	1.91	1.86
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.97	1.94	1.89	1.84
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.15	2.07	1.99	1.94	1.90	1.85	1.80
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.13	2.06	1.97	1.92	1.88	1.84	1.79
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.10	2.03	1.94	1.89	1.85	1.81	1.75
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.88	1.84	1.79	1.74
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.78	1.74	1.69	1.64
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.69	1.65	1.59	1.53
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.60	1.55	1.50	1.43
$\infty$	3.84	3.00	2.61	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.51	1.46	1.39	1.32

TABLE 6 F-DISTRIBUTION PERCENTAGE POINTS ( $\alpha = .01$ )



$\nu_1 \backslash \nu_2$	1	2	3	4	5	6	7	8	9	10	12	15	20	25	30	40	60
1	4052.	5000.	5403.	5625.	5764.	5859.	5928.	5981.	6023.	6056.	6106.	6157.	6209.	6240.	6261.	6287.	6313.
2	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.39	99.40	99.42	99.43	99.45	99.46	99.47	99.47	99.48
3	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35	27.23	27.05	26.87	26.69	26.58	26.50	26.41	26.32
4	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66	14.55	14.37	14.20	14.02	13.91	13.84	13.75	13.65
5	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.16	10.05	9.89	9.72	9.55	9.45	9.38	9.29	9.20
6	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.72	7.56	7.40	7.30	7.23	7.14	7.06
7	12.25	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.47	6.31	6.16	6.06	5.99	5.91	5.82
8	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.67	5.52	5.36	5.26	5.20	5.12	5.03
9	10.56	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	5.11	4.96	4.81	4.71	4.65	4.57	4.48
10	10.04	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.71	4.56	4.41	4.31	4.25	4.17	4.08
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54	4.40	4.25	4.10	4.01	3.94	3.86	3.78
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.16	4.01	3.86	3.76	3.70	3.62	3.54
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	3.96	3.82	3.66	3.57	3.51	3.43	3.34
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.80	3.66	3.51	3.41	3.35	3.27	3.18
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.67	3.52	3.37	3.28	3.21	3.13	3.05
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.55	3.41	3.26	3.16	3.10	3.02	2.93
17	8.40	6.11	5.19	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.46	3.31	3.16	3.07	3.00	2.92	2.83
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51	3.37	3.23	3.08	2.98	2.92	2.84	2.75
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43	3.30	3.15	3.00	2.91	2.84	2.76	2.67
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.23	3.09	2.94	2.84	2.78	2.69	2.61
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	3.31	3.17	3.03	2.88	2.79	2.72	2.64	2.55
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.12	2.98	2.83	2.73	2.67	2.58	2.50
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21	3.07	2.93	2.78	2.69	2.62	2.54	2.45
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	3.03	2.89	2.74	2.64	2.58	2.49	2.40
25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22	3.13	2.99	2.85	2.70	2.60	2.54	2.45	2.36
26	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.18	3.09	2.96	2.81	2.66	2.57	2.50	2.42	2.33
27	7.68	5.49	4.60	4.11	3.78	3.56	3.39	3.26	3.15	3.06	2.93	2.78	2.63	2.54	2.47	2.38	2.29
28	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.12	3.03	2.90	2.75	2.60	2.51	2.44	2.35	2.26
29	7.60	5.42	4.54	4.04	3.73	3.50	3.33	3.20	3.09	3.00	2.87	2.73	2.57	2.48	2.41	2.33	2.23
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.84	2.70	2.55	2.45	2.39	2.30	2.21
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.66	2.52	2.37	2.27	2.20	2.11	2.02
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.50	2.35	2.20	2.10	2.03	1.94	1.84
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47	2.34	2.19	2.03	1.93	1.86	1.76	1.66
$\infty$	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.18	2.04	1.88	1.78	1.70	1.59	1.47

# Table of Integrals\*

## Basic Forms

$$\int x^n dx = \frac{1}{n+1} x^{n+1} \quad (1)$$

$$\int \frac{1}{x} dx = \ln|x| \quad (2)$$

$$\int u dv = uv - \int v du \quad (3)$$

$$\int \frac{1}{ax+b} dx = \frac{1}{a} \ln|ax+b| \quad (4)$$

## Integrals of Rational Functions

$$\int \frac{1}{(x+a)^2} dx = -\frac{1}{x+a} \quad (5)$$

$$\int (x+a)^n dx = \frac{(x+a)^{n+1}}{n+1}, n \neq -1 \quad (6)$$

$$\int x(x+a)^n dx = \frac{(x+a)^{n+1}((n+1)x-a)}{(n+1)(n+2)} \quad (7)$$

$$\int \frac{1}{1+x^2} dx = \tan^{-1} x \quad (8)$$

$$\int \frac{1}{a^2+x^2} dx = \frac{1}{a} \tan^{-1} \frac{x}{a} \quad (9)$$

$$\int \frac{x}{a^2+x^2} dx = \frac{1}{2} \ln|a^2+x^2| \quad (10)$$

$$\int \frac{x^2}{a^2+x^2} dx = x - a \tan^{-1} \frac{x}{a} \quad (11)$$

$$\int \frac{x^3}{a^2+x^2} dx = \frac{1}{2} x^2 - \frac{1}{2} a^2 \ln|a^2+x^2| \quad (12)$$

$$\int \frac{1}{ax^2+bx+c} dx = \frac{2}{\sqrt{4ac-b^2}} \tan^{-1} \frac{2ax+b}{\sqrt{4ac-b^2}} \quad (13)$$

$$\int \frac{1}{(x+a)(x+b)} dx = \frac{1}{b-a} \ln \frac{a+x}{b+x}, a \neq b \quad (14)$$

$$\int \frac{x}{(x+a)^2} dx = \frac{a}{a+x} + \ln|a+x| \quad (15)$$

$$\int \frac{x}{ax^2+bx+c} dx = \frac{1}{2a} \ln|ax^2+bx+c| - \frac{b}{a\sqrt{4ac-b^2}} \tan^{-1} \frac{2ax+b}{\sqrt{4ac-b^2}} \quad (16)$$

## Integrals with Roots

$$\int \sqrt{x-a} dx = \frac{2}{3} (x-a)^{3/2} \quad (17)$$

$$\int \frac{1}{\sqrt{x \pm a}} dx = 2\sqrt{x \pm a} \quad (18)$$

$$\int \frac{1}{\sqrt{a-x}} dx = -2\sqrt{a-x} \quad (19)$$

$$\int x\sqrt{x-a} dx = \frac{2}{3} a(x-a)^{3/2} + \frac{2}{5} (x-a)^{5/2} \quad (20)$$

$$\int \sqrt{ax+bd} dx = \left(\frac{2b}{3a} + \frac{2x}{3}\right) \sqrt{ax+b} \quad (21)$$

$$\int (ax+b)^{3/2} dx = \frac{2}{5a} (ax+b)^{5/2} \quad (22)$$

$$\int \frac{x}{\sqrt{x \pm a}} dx = \frac{2}{3} (x \mp 2a)\sqrt{x \pm a} \quad (23)$$

$$\int \sqrt{\frac{x}{a-x}} dx = -\sqrt{x(a-x)} - a \tan^{-1} \frac{\sqrt{x(a-x)}}{x-a} \quad (24)$$

$$\int \sqrt{\frac{x}{a+x}} dx = \sqrt{x(a+x)} - a \ln[\sqrt{x} + \sqrt{a+x}] \quad (25)$$

$$\int x\sqrt{ax+bd} dx = \frac{2}{15a^2} (-2b^2+abx+3a^2x^2)\sqrt{ax+b} \quad (26)$$

$$\int \sqrt{x(ax+b)} dx = \frac{1}{4a^{3/2}} \left[ (2ax+b)\sqrt{ax(ax+b)} - b^2 \ln|a\sqrt{x} + \sqrt{a(ax+b)}| \right] \quad (27)$$

$$\int \sqrt{x^3(ax+b)} dx = \left[ \frac{b}{12a} - \frac{b^2}{8a^2x} + \frac{x}{3} \right] \sqrt{x^3(ax+b)} + \frac{b^3}{8a^{5/2}} \ln|a\sqrt{x} + \sqrt{a(ax+b)}| \quad (28)$$

$$\int \sqrt{x^2 \pm a^2} dx = \frac{1}{2} x\sqrt{x^2 \pm a^2} \pm \frac{1}{2} a^2 \ln|x + \sqrt{x^2 \pm a^2}| \quad (29)$$

$$\int \sqrt{a^2-x^2} dx = \frac{1}{2} x\sqrt{a^2-x^2} + \frac{1}{2} a^2 \tan^{-1} \frac{x}{\sqrt{a^2-x^2}} \quad (30)$$

$$\int x\sqrt{x^2 \pm a^2} dx = \frac{1}{3} (x^2 \pm a^2)^{3/2} \quad (31)$$

$$\int \frac{1}{\sqrt{x^2 \pm a^2}} dx = \ln|x + \sqrt{x^2 \pm a^2}| \quad (32)$$

$$\int \frac{1}{\sqrt{a^2-x^2}} dx = \sin^{-1} \frac{x}{a} \quad (33)$$

$$\int \frac{x}{\sqrt{x^2 \pm a^2}} dx = \sqrt{x^2 \pm a^2} \quad (34)$$

$$\int \frac{x}{\sqrt{a^2-x^2}} dx = -\sqrt{a^2-x^2} \quad (35)$$

$$\int \frac{x^2}{\sqrt{x^2 \pm a^2}} dx = \frac{1}{2} x\sqrt{x^2 \pm a^2} \mp \frac{1}{2} a^2 \ln|x + \sqrt{x^2 \pm a^2}| \quad (36)$$

$$\int \sqrt{ax^2+bx+cd} dx = \frac{b+2ax}{4a} \sqrt{ax^2+bx+c} + \frac{4ac-b^2}{8a^{3/2}} \ln|2ax+b+2\sqrt{a(ax^2+bx+c)}| \quad (37)$$

$$\int x\sqrt{ax^2+bx+c} dx = \frac{1}{48a^{5/2}} (2\sqrt{a}\sqrt{ax^2+bx+c} \times (-3b^2+2abx+8a(c+ax^2)) + 3(b^3-4abc) \ln|b+2ax+2\sqrt{a}\sqrt{ax^2+bx+c}|) \quad (38)$$

$$\int \frac{1}{\sqrt{ax^2+bx+c}} dx = \frac{1}{\sqrt{a}} \ln|2ax+b+2\sqrt{a(ax^2+bx+c)}| \quad (39)$$

$$\int \frac{x}{\sqrt{ax^2+bx+c}} dx = \frac{1}{a} \sqrt{ax^2+bx+c} - \frac{b}{2a^{3/2}} \ln|2ax+b+2\sqrt{a(ax^2+bx+c)}| \quad (40)$$

$$\int \frac{dx}{(a^2+x^2)^{3/2}} = \frac{x}{a^2\sqrt{a^2+x^2}} \quad (41)$$

## Integrals with Logarithms

$$\int \ln ax dx = x \ln ax - x \quad (42)$$

$$\int \frac{\ln ax}{x} dx = \frac{1}{2} (\ln ax)^2 \quad (43)$$

$$\int \ln(ax+b) dx = \left(x + \frac{b}{a}\right) \ln(ax+b) - x, a \neq 0 \quad (44)$$

$$\int \ln(x^2+a^2) dx = x \ln(x^2+a^2) + 2a \tan^{-1} \frac{x}{a} - 2x \quad (45)$$

$$\int \ln(x^2-a^2) dx = x \ln(x^2-a^2) + a \ln \frac{x+a}{x-a} - 2x \quad (46)$$

$$\int \ln(ax^2+bx+c) dx = \frac{1}{a} \sqrt{4ac-b^2} \tan^{-1} \frac{2ax+b}{\sqrt{4ac-b^2}} - 2x + \left(\frac{b}{2a} + x\right) \ln(ax^2+bx+c) \quad (47)$$

$$\int x \ln(ax+b) dx = \frac{bx}{2a} - \frac{1}{4} x^2 + \frac{1}{2} \left(x^2 - \frac{b^2}{a^2}\right) \ln(ax+b) \quad (48)$$

$$\int x \ln(a^2-b^2x^2) dx = -\frac{1}{2} x^2 + \frac{1}{2} \left(x^2 - \frac{a^2}{b^2}\right) \ln(a^2-b^2x^2) \quad (49)$$

## Integrals with Exponentials

$$\int e^{ax} dx = \frac{1}{a} e^{ax} \quad (50)$$

$$\int \sqrt{x} e^{ax} dx = \frac{1}{a} \sqrt{x} e^{ax} + \frac{i\sqrt{\pi}}{2a^{3/2}} \operatorname{erf}(i\sqrt{ax}),$$

where  $\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$  (51)

$$\int x e^x dx = (x-1)e^x \quad (52)$$

$$\int x e^{ax} dx = \left(\frac{x}{a} - \frac{1}{a^2}\right) e^{ax} \quad (53)$$

$$\int x^2 e^x dx = (x^2 - 2x + 2) e^x \quad (54)$$

$$\int x^2 e^{ax} dx = \left(\frac{x^2}{a} - \frac{2x}{a^2} + \frac{2}{a^3}\right) e^{ax} \quad (55)$$

$$\int x^3 e^x dx = (x^3 - 3x^2 + 6x - 6) e^x \quad (56)$$

$$\int x^n e^{ax} dx = \frac{x^n e^{ax}}{a} - \frac{n}{a} \int x^{n-1} e^{ax} dx \quad (57)$$

$$\int x^n e^{ax} dx = \frac{(-1)^n}{a^{n+1}} \Gamma[1+n, -ax], \quad (58)$$

where  $\Gamma(a, x) = \int_x^\infty t^{a-1} e^{-t} dt$

$$\int e^{ax^2} dx = -\frac{i\sqrt{\pi}}{2\sqrt{a}} \operatorname{erf}(i\sqrt{ax}) \quad (59)$$

$$\int e^{-ax^2} dx = \frac{\sqrt{\pi}}{2\sqrt{a}} \operatorname{erf}(x\sqrt{a}) \quad (60)$$

$$\int x e^{-ax^2} dx = -\frac{1}{2a} e^{-ax^2} \quad (61)$$

$$\int x^2 e^{-ax^2} dx = \frac{1}{4} \sqrt{\frac{\pi}{a^3}} \operatorname{erf}(x\sqrt{a}) - \frac{x}{2a} e^{-ax^2} \quad (62)$$

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**Integrals with Trigonometric Functions**

$$\int \sin ax dx = -\frac{1}{a} \cos ax \quad (63)$$

$$\int \sin^2 ax dx = \frac{x}{2} - \frac{\sin 2ax}{4a} \quad (64)$$

$$\int \sin^n ax dx = -\frac{1}{a} \cos ax {}_2F_1 \left[ \frac{1}{2}, \frac{1-n}{2}, \frac{3}{2}, \cos^2 ax \right] \quad (65)$$

$$\int \sin^3 ax dx = -\frac{3 \cos ax}{4a} + \frac{\cos 3ax}{12a} \quad (66)$$

$$\int \cos ax dx = \frac{1}{a} \sin ax \quad (67)$$

$$\int \cos^2 ax dx = \frac{x}{2} + \frac{\sin 2ax}{4a} \quad (68)$$

$$\int \cos^p ax dx = -\frac{1}{a(1+p)} \cos^{1+p} ax \times {}_2F_1 \left[ \frac{1+p}{2}, \frac{1}{2}, \frac{3+p}{2}, \cos^2 ax \right] \quad (69)$$

$$\int \cos^3 ax dx = \frac{3 \sin ax}{4a} + \frac{\sin 3ax}{12a} \quad (70)$$

$$\int \cos ax \sin bxdx = \frac{\cos[(a-b)x]}{2(a-b)} - \frac{\cos[(a+b)x]}{2(a+b)}, a \neq b \quad (71)$$

$$\int \sin^2 ax \cos bxdx = -\frac{\sin[(2a-b)x]}{4(2a-b)} + \frac{\sin bx}{2b} - \frac{\sin[(2a+b)x]}{4(2a+b)} \quad (72)$$

$$\int \sin^2 x \cos x dx = \frac{1}{3} \sin^3 x \quad (73)$$

$$\int \cos^2 ax \sin bxdx = \frac{\cos[(2a-b)x]}{4(2a-b)} - \frac{\cos bx}{2b} - \frac{\cos[(2a+b)x]}{4(2a+b)} \quad (74)$$

$$\int \cos^2 ax \sin ax dx = -\frac{1}{3a} \cos^3 ax \quad (75)$$

$$\int \sin^2 ax \cos^2 bxdx = \frac{x}{4} - \frac{\sin 2ax}{8a} - \frac{\sin[2(a-b)x]}{16(a-b)} + \frac{\sin 2bx}{8b} - \frac{\sin[2(a+b)x]}{16(a+b)} \quad (76)$$

$$\int \sin^2 ax \cos^2 ax dx = \frac{x}{8} - \frac{\sin 4ax}{32a} \quad (77)$$

$$\int \tan ax dx = -\frac{1}{a} \ln \cos ax \quad (78)$$

$$\int \tan^2 ax dx = -x + \frac{1}{a} \tan ax \quad (79)$$

$$\int \tan^n ax dx = \frac{\tan^{n+1} ax}{a(1+n)} \times {}_2F_1 \left( \frac{n+1}{2}, 1, \frac{n+3}{2}, -\tan^2 ax \right) \quad (80)$$

$$\int \tan^3 ax dx = \frac{1}{a} \ln \cos ax + \frac{1}{2a} \sec^2 ax \quad (81)$$

$$\int \sec ax dx = \ln |\sec ax + \tan ax| = 2 \tanh^{-1} \left( \tan \frac{ax}{2} \right) \quad (82)$$

$$\int \sec^2 ax dx = \frac{1}{a} \tan ax \quad (83)$$

$$\int \sec^3 x dx = \frac{1}{2} \sec x \tan x + \frac{1}{2} \ln |\sec x + \tan x| \quad (84)$$

$$\int \sec x \tan x dx = \sec x \quad (85)$$

$$\int \sec^2 x \tan x dx = \frac{1}{2} \sec^2 x \quad (86)$$

$$\int \sec^n x \tan x dx = \frac{1}{n} \sec^n x, n \neq 0 \quad (87)$$

$$\int \csc x dx = \ln \left| \tan \frac{x}{2} \right| = \ln |\csc x - \cot x| + C \quad (88)$$

$$\int \csc^2 ax dx = -\frac{1}{a} \cot ax \quad (89)$$

$$\int \csc^3 x dx = -\frac{1}{2} \cot x \csc x + \frac{1}{2} \ln |\csc x - \cot x| \quad (90)$$

$$\int \csc^n x \cot x dx = -\frac{1}{n} \csc^n x, n \neq 0 \quad (91)$$

$$\int \sec x \csc x dx = \ln |\tan x| \quad (92)$$

**Products of Trigonometric Functions and Monomials**

$$\int x \cos x dx = \cos x + x \sin x \quad (93)$$

$$\int x \cos ax dx = \frac{1}{a^2} \cos ax + \frac{x}{a} \sin ax \quad (94)$$

$$\int x^2 \cos x dx = 2x \cos x + (x^2 - 2) \sin x \quad (95)$$

$$\int x^2 \cos ax dx = \frac{2x \cos ax}{a^2} + \frac{a^2 x^2 - 2}{a^3} \sin ax \quad (96)$$

$$\int x^n \cos x dx = -\frac{1}{2} (i)^{n+1} [\Gamma(n+1, -ix) + (-1)^n \Gamma(n+1, ix)] \quad (97)$$

$$\int x^n \cos ax dx = \frac{1}{2} (ia)^{1-n} [(-1)^n \Gamma(n+1, -iax) - \Gamma(n+1, iax)] \quad (98)$$

$$\int x \sin x dx = -x \cos x + \sin x \quad (99)$$

$$\int x \sin ax dx = -\frac{x \cos ax}{a} + \frac{\sin ax}{a^2} \quad (100)$$

$$\int x^2 \sin x dx = (2-x^2) \cos x + 2x \sin x \quad (101)$$

$$\int x^2 \sin ax dx = \frac{2-a^2 x^2}{a^3} \cos ax + \frac{2x \sin ax}{a^2} \quad (102)$$

$$\int x^n \sin x dx = -\frac{1}{2} (i)^n [\Gamma(n+1, -ix) - (-1)^n \Gamma(n+1, -ix)] \quad (103)$$

**Products of Trigonometric Functions and Exponentials**

$$\int e^x \sin x dx = \frac{1}{2} e^x (\sin x - \cos x) \quad (104)$$

$$\int e^{bx} \sin ax dx = \frac{1}{a^2 + b^2} e^{bx} (b \sin ax - a \cos ax) \quad (105)$$

$$\int e^x \cos x dx = \frac{1}{2} e^x (\sin x + \cos x) \quad (106)$$

$$\int e^{bx} \cos ax dx = \frac{1}{a^2 + b^2} e^{bx} (a \sin ax + b \cos ax) \quad (107)$$

$$\int x e^x \sin x dx = \frac{1}{2} e^x (\cos x - x \cos x + x \sin x) \quad (108)$$

$$\int x e^x \cos x dx = \frac{1}{2} e^x (x \cos x - \sin x + x \sin x) \quad (109)$$

**Integrals of Hyperbolic Functions**

$$\int \cosh ax dx = \frac{1}{a} \sinh ax \quad (110)$$

$$\int e^{ax} \cosh bxdx = \begin{cases} \frac{e^{ax}}{a^2 - b^2} [a \cosh bx - b \sinh bx] & a \neq b \\ \frac{e^{2ax}}{4a} + \frac{x}{2} & a = b \end{cases} \quad (111)$$

$$\int \sinh ax dx = \frac{1}{a} \cosh ax \quad (112)$$

$$\int e^{ax} \sinh bxdx = \begin{cases} \frac{e^{ax}}{a^2 - b^2} [-b \cosh bx + a \sinh bx] & a \neq b \\ \frac{e^{2ax}}{4a} - \frac{x}{2} & a = b \end{cases} \quad (113)$$

$$\int e^{ax} \tanh bxdx = \begin{cases} \frac{e^{(a+2b)x}}{(a+2b)} {}_2F_1 \left[ 1 + \frac{a}{2b}, 1, 2 + \frac{a}{2b}, -e^{2bx} \right] & a \neq b \\ \frac{e^{ax} - 2 \tan^{-1}[e^{ax}]}{a} & a = b \end{cases} \quad (114)$$

$$\int \tanh ax dx = \frac{1}{a} \ln \cosh ax \quad (115)$$

$$\int \cos ax \cosh bxdx = \frac{1}{a^2 + b^2} [a \sin ax \cosh bx + b \cos ax \sinh bx] \quad (116)$$

$$\int \cos ax \sinh bxdx = \frac{1}{a^2 + b^2} [b \cos ax \cosh bx + a \sin ax \sinh bx] \quad (117)$$

$$\int \sin ax \cosh bxdx = \frac{1}{a^2 + b^2} [-a \cos ax \cosh bx + b \sin ax \sinh bx] \quad (118)$$

$$\int \sin ax \sinh bxdx = \frac{1}{a^2 + b^2} [b \cosh bx \sin ax - a \cos ax \sinh bx] \quad (119)$$

$$\int \sinh ax \cosh ax dx = \frac{1}{4a} [-2ax + \sinh 2ax] \quad (120)$$

$$\int \sinh ax \cosh bxdx = \frac{1}{b^2 - a^2} [b \cosh bx \sinh ax - a \cosh ax \sinh bx] \quad (121)$$

## Table with common formulas and moment generating functions

### Some common mathematical results

$$\begin{aligned}
 e^x &= \sum_{n=0}^{\infty} \frac{x^n}{n!} \\
 e^x &= \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n \\
 \sum_{k=0}^{n-1} ar^k &= a \frac{1-r^n}{1-r} \quad \text{if } r \neq 1 \\
 \sum_{k=0}^{\infty} ar^k &= \frac{a}{1-r} \quad \text{if } |r| < 1 \\
 (x+y)^n &= \sum_{k=0}^n \binom{n}{k} x^k y^{n-k}
 \end{aligned}$$

### Moment generating functions for some common distributions

Distribution	Abbreviation	Moment generating function
Bernoulli	$Be(p)$	$q + pe^t$
Binomial	$Bin(n, p)$	$[q + pe^t]^n$
Poisson	$Po(m)$	$e^m(e^t-1)$
Uniform	$U(a, b)$	$\frac{e^{tb} - e^{ta}}{t(b-a)}$
Exponential	$Exp(a)$	$\frac{1}{1-at}$ for $t < 1/a$
Gamma	$\Gamma(p, a)$	$\frac{1}{(1-at)^p}$ for $t < 1/a$
Laplace	$L(a)$	$\frac{1}{1-a^2t^2}$ for $ t  < 1/a$
Normal	$N(\mu, \sigma^2)$	$e^{t\mu + \sigma^2 t^2 / 2}$

### Some statistical results

$Y|X = x \sim N\left[\mu_y + \rho \frac{\sigma_y}{\sigma_x}(x - \mu_x), \sigma_y^2(1 - \rho^2)\right]$  if  $Y$  and  $X$  are jointly normal.

$\vec{Y}|\vec{X} = \vec{x} \sim N\left[\vec{\mu}_y + \Sigma_{yx}\Sigma_{xx}^{-1}(\vec{x} - \vec{\mu}_x), \Sigma_{yy} - \Sigma_{yx}\Sigma_{xx}^{-1}\Sigma_{xy}\right]$  if  $Y$  and  $X$  are jointly normal.