

Les Tables

Table de Student ex. $t_{\alpha}(n - K)$ et $t_{\alpha/2}(n - K)$

Table B.2 Critical Values of the t Distribution

		Significance level					
		1-Tailed:	.10	.05	.025	.01	.005
		2-Tailed:	.20	.10	.05	.02	.01
D e g r e e s o f F r e e d o m	1		3.078	6.314	12.706	31.821	63.657
	2		1.886	2.920	4.303	6.965	9.925
	3		1.638	2.353	3.182	4.541	5.841
	4		1.533	2.132	2.776	3.747	4.604
	5		1.476	2.015	2.571	3.365	4.032
	6		1.440	1.943	2.447	3.143	3.707
	7		1.415	1.895	2.365	2.998	3.499
	8		1.397	1.860	2.306	2.896	3.355
	9		1.383	1.833	2.262	2.821	3.250
	10		1.372	1.812	2.228	2.764	3.169
	11		1.363	1.796	2.201	2.718	3.106
	12		1.356	1.782	2.179	2.681	3.055
	13		1.350	1.771	2.160	2.650	3.012
	14		1.345	1.761	2.145	2.624	2.977
	15		1.341	1.753	2.131	2.602	2.947
	16		1.337	1.746	2.120	2.583	2.921
	17		1.333	1.740	2.110	2.567	2.898
	18		1.330	1.734	2.101	2.552	2.878
	19		1.328	1.729	2.093	2.539	2.861
	20		1.325	1.725	2.086	2.528	2.845
	21		1.323	1.721	2.080	2.518	2.831
	22		1.321	1.717	2.074	2.508	2.819
	23		1.319	1.714	2.069	2.500	2.807
	24		1.318	1.711	2.064	2.492	2.797
	25		1.316	1.708	2.060	2.485	2.787
	26		1.315	1.706	2.056	2.479	2.779
	27		1.314	1.703	2.052	2.473	2.771
	28		1.313	1.701	2.048	2.467	2.763
	29		1.311	1.699	2.045	2.462	2.756
	30		1.310	1.697	2.042	2.457	2.750
40		1.303	1.684	2.021	2.423	2.704	
60		1.296	1.671	2.000	2.390	2.660	
90		1.291	1.662	1.987	2.368	2.632	
120		1.289	1.658	1.980	2.358	2.617	
∞		1.282	1.645	1.960	2.326	2.576	

Examples: The 5% critical value for a two-tailed test with 15 df is 2.131. The 5% critical for a two-tailed test with large (> 120) df is 1.96.

Source: This table was generated using the Stata® function invt.

Table $\chi^2_\alpha(J)$ **Table B.4** Critical Values of the Chi-Square Distribution

		Significance level		
		.10	.05	.01
D e g r e e s o f F r e e d o m	1	2.71	3.84	6.63
	2	4.61	5.99	9.21
	3	6.25	7.81	11.34
	4	7.78	9.49	13.28
	5	9.24	11.07	15.09
	6	10.64	12.59	16.81
	7	12.02	14.07	18.48
	8	13.36	15.51	20.09
	9	14.68	16.92	21.67
	10	15.99	18.31	23.21
	11	17.28	19.68	24.72
	12	18.55	21.03	26.22
	13	19.81	22.36	27.69
	14	21.06	23.68	29.14
	15	22.31	25.00	30.58
	16	23.54	26.30	32.00
	17	24.77	27.59	33.41
	18	25.99	28.87	34.81
	19	27.20	30.14	36.19
	20	28.41	31.41	37.57
	21	29.62	32.67	38.93
	22	30.81	33.92	40.29
	23	32.01	35.17	41.64
	24	33.20	36.42	42.98
	25	34.38	37.65	44.31
	26	35.56	38.89	45.64
	27	36.74	40.11	46.96
	28	37.92	41.34	48.28
	29	39.09	42.56	49.59
	30	40.26	43.77	50.89

Example: The 10% critical value with $df = 16$ is 23.54.

Source: This table was generated using the Stata[®] function `invchi`.

Table de Fisher-Snedecor

ex. $F_{\alpha}(J, n - K)$ **F Distribution: Critical Values of F (5% significance level)** $F(v_1, v_2)$

v_1	1	2	3	4	5	6	7	8	9	10	12	14	16	18	20
v_2															
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54	241.88	243.91	245.36	246.46	247.32	248.01
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41	19.42	19.43	19.44	19.45
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.71	8.69	8.67	8.66
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.87	5.84	5.82	5.80
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.64	4.60	4.58	4.56
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.96	3.92	3.90	3.87
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.53	3.49	3.47	3.44
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.24	3.20	3.17	3.15
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.03	2.99	2.96	2.94
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.86	2.83	2.80	2.77
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.74	2.70	2.67	2.65
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.64	2.60	2.57	2.54
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.55	2.51	2.48	2.46
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.48	2.44	2.41	2.39
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.42	2.38	2.35	2.33
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.37	2.33	2.30	2.28
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.33	2.29	2.26	2.23
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.29	2.25	2.22	2.19
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.26	2.21	2.18	2.16
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.22	2.18	2.15	2.12
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.20	2.16	2.12	2.10
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.17	2.13	2.10	2.07
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.15	2.11	2.08	2.05
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.13	2.09	2.05	2.03
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.11	2.07	2.04	2.01
26	4.22	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.15	2.09	2.05	2.02	1.99
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.13	2.08	2.04	2.00	1.97
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.12	2.06	2.02	1.99	1.96
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.10	2.05	2.01	1.97	1.94
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.04	1.99	1.96	1.93
35	4.12	3.27	2.87	2.64	2.49	2.37	2.29	2.22	2.16	2.11	2.04	1.99	1.94	1.91	1.88
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.95	1.90	1.87	1.84
50	4.03	3.18	2.79	2.56	2.40	2.29	2.20	2.13	2.07	2.03	1.95	1.89	1.85	1.81	1.78
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.86	1.82	1.78	1.75
70	3.98	3.13	2.74	2.50	2.35	2.23	2.14	2.07	2.02	1.97	1.89	1.84	1.79	1.75	1.72
80	3.96	3.11	2.72	2.49	2.33	2.21	2.13	2.06	2.00	1.95	1.88	1.82	1.77	1.73	1.70
90	3.95	3.10	2.71	2.47	2.32	2.20	2.11	2.04	1.99	1.94	1.86	1.80	1.76	1.72	1.69
100	3.94	3.09	2.70	2.46	2.31	2.19	2.10	2.03	1.97	1.93	1.85	1.79	1.75	1.71	1.68
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.78	1.73	1.69	1.66
150	3.90	3.06	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.82	1.76	1.71	1.67	1.64
200	3.89	3.04	2.65	2.42	2.26	2.14	2.06	1.98	1.93	1.88	1.80	1.74	1.69	1.66	1.62
250	3.88	3.03	2.64	2.41	2.25	2.13	2.05	1.98	1.92	1.87	1.79	1.73	1.68	1.65	1.61
300	3.87	3.03	2.63	2.40	2.24	2.13	2.04	1.97	1.91	1.86	1.78	1.72	1.68	1.64	1.61
400	3.86	3.02	2.63	2.39	2.24	2.12	2.03	1.96	1.90	1.85	1.78	1.72	1.67	1.63	1.60
500	3.86	3.01	2.62	2.39	2.23	2.12	2.03	1.96	1.90	1.85	1.77	1.71	1.66	1.62	1.59
600	3.86	3.01	2.62	2.39	2.23	2.11	2.02	1.95	1.90	1.85	1.77	1.71	1.66	1.62	1.59
750	3.85	3.01	2.62	2.38	2.23	2.11	2.02	1.95	1.89	1.84	1.77	1.70	1.66	1.62	1.58
1000	3.85	3.00	2.61	2.38	2.22	2.11	2.02	1.95	1.89	1.84	1.76	1.70	1.65	1.61	1.58
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83					

Loi de Fisher-Snedecor

$$F = \frac{X_1 / v_1}{X_2 / v_2} \sim F(v_1, v_2) \quad \text{avec } X_1 \sim \chi^2_{(v_1)} \text{ et } X_2 \sim \chi^2_{(v_2)}$$

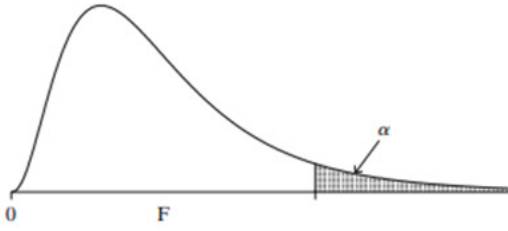


Table 1: Valeurs critiques des tests de racine unitaire de Dickey et Fuller

Modèles	10%			5%			1%		
	C	B	A	C	B	A	C	B	A
T=50	-3.18	-2.6	-1.61	-3.5	-2.93	-1.95	-4.15	-3.58	-2.62
T=100	-3.15	-2.58	-1.61	-3.45	-2.89	-1.95	-4.04	-3.51	-2.60
T=250	-3.13	-2.57	-1.62	-3.43	-2.88	-1.95	-3.99	-3.46	-2.58

Model A: test $H_0 : \rho_n = 1$ vs $H_1 : \rho_n < 1$

$$\Delta y_t = (\rho_n - 1)y_{t-1} + \sum_{i=1}^{\ell_{\max}} \alpha_i \Delta y_{t-i} + v_t$$

Model B: test $H_0 : \rho_c = 1$ vs $H_1 : \rho_c < 1$

$$\Delta y_t = \beta_{0c} + (\rho_c - 1)y_{t-1} + \sum_{i=1}^{\ell_{\max}} \alpha_i \Delta y_{t-i} + v_t$$

Model C: test $H_0 : \rho_{c\tau} = 1$ vs $H_1 : \rho_{c\tau} < 1$

$$\Delta y_t = \beta_{0c\tau} + \beta_{1c\tau}t + (\rho_{c\tau} - 1)y_{t-1} + \sum_{i=1}^{\ell_{\max}} \alpha_i \Delta y_{t-i} + v_t$$

Model D: test $H_0 : \rho_{c\tau\tau} = 1$ vs $H_1 : \rho_{c\tau\tau} < 1$

$$\Delta y_t = \beta_{0c\tau\tau} + \beta_{1c\tau\tau}t + \beta_{2c\tau\tau}t^2 + (\rho_{c\tau\tau} - 1)y_{t-1} + \sum_{i=1}^{\ell_{\max}} \alpha_i \Delta y_{t-i} + v_t$$