Testing for the Ratio Of Two Population Variances

Example

1) Determine the underlined upper-tail critical values of F in each of the following two-tail tests. What is the value of FSTAT?

$$\alpha = 0.01 \quad n_1 = 13 \quad , \quad S_1^2 = 26$$

$$n_2 = 16 \quad , \quad S_2^2 = 11$$

Solution:

■ In the F table,

- numerator degrees of freedom determine the column $(v_1 = df_1 = n_1 - 1)$
- denominator degrees of freedom determine the row $(v_2 = df_2 = n_2 - 1)$

$$F_{\frac{\alpha}{2}, n_1-1, n_2-1} = F_{\frac{0.01}{2}, 13-1, 16-1} = F_{0.005,\ 12,15} = 4.25$$

							Cumulative Probabilities = 0.995					
							Upper-Tail Areas = 0.005					
							Numerator, df_1					
Denominator, df_2	1	2	3	4	5	6	7	8	9	10	12	15
1	16,211.00	20,000.00	21,615.00	22,500.00	23,056.00	23,437.00	23,715.00	23,925.00	24,091.00	24,224.00	24,426.00	24,630.00
2	198.50	199.00	199.20	199.20	199.30	199.30	199.40	199.40	199.40	199.40	199.40	199.40
3	55.55	49.80	47.47	46.19	45.39	44.84	44.43	44.13	43.88	43.69	43.39	43.08
4	31.33	26.28	24.26	23.15	22.46	21.97	21.62	21.35	21.14	20.97	20.70	20.44
5	22.78	18.31	16.53	15.56	14.94	14.51	14.20	13.96	13.77	13.62	13.38	13.15
6	18.63	14.54	12.92	12.03	11.46	11.07	10.79	10.57	10.39	10.25	10.03	9.81
7	16.24	12.40	10.88	10.05	9.52	9.16	8.89	8.68	8.51	8.38	8.18	7.97
8	14.69	11.04	9.60	8.81	8.30	7.95	7.69	7.50	7.34	7.21	7.01	6.81
9	13.61	10.11	8.72	7.96	7.47	7.13	6.88	6.69	6.54	6.42	6.23	6.03
10	12.83	9.43	8.08	7.34	6.87	6.54	6.30	6.12	5.97	5.85	5.66	5.47
11	12.23	8.91	7.60	6.88	6.42	6.10	5.86	5.68	5.54	5.42	5.24	5.05
12	11.75	8.51	7.23	6.52	6.07	5.76	5.52	5.35	5.20	5.09	4.91	4.72
13	11.37	8.19	6.93	6.23	5.79	5.48	5.25	5.08	4.94	4.82	4.64	4.46
14	11.06	7.92	6.68	6.00	5.56	5.26	5.03	4.86	4.72	4.60	4.43	4.25
15	10.80	7.70	6.48	5.80	5.37	5.07	4.85	4.67	4.54	4.42	4.25	4.07
16	10.58	7.51	6.30	5.04	5.21	4.91	4.69	4.52	4.38	4.27	4.10	3.92
17	10.38	7.35	6.16	5.50	5.07	4.78	4.56	4.39	4.25	4.14	3.97	3.79

$$F_{stat} = \frac{26}{11} = 2.36$$

2) Determine the upper-tail critical value of F in each of the following one-tail tests for a claim that the variance of sample 1 <u>is greater than the variance of sample</u> 2.

What is the value of FSTAT?

$$\alpha = 0.025 \quad n_1 = 16 \quad , \qquad S_1^2 = 25$$
$$n_2 = 13 \quad , \qquad S_2^2 = 50$$

Solution:

$$F_{\alpha,n_1-1,n_2-1} = F_{0.025,13-1,16-1} \quad = F_{0.025,\ 12,15} = 2.96$$

							Cumulative Probabilities = 0.975					
									Upper-Tail Areas = 0.025			
									Numerator, df_1			
Denominator, df_2	1	2	3	4	5	6	7	8	9	10	12	15
1	647.80	799.50	864.20	899.60	921.80	937.10	948.20	956.70	963.30	968.60	976.70	984.90
2	38.51	39.00	39.17	39.25	39.30	39.33	39.36	39.39	39.39	39.40	39.41	39.43
3	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47	14.42	14.34	14.25
4	12.22	10.65	9.98	9.60	9.36	9.20	9.07	8.98	8.90	8.84	8.75	8.66
5	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68	6.62	6.52	6.43
6	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52	5.46	5.37	5.27
7	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82	4.76	4.67	4.57
8	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.36	4.30	4.20	4.10
9	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	4.03	3.96	3.87	3.77
10	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78	3.72	3.62	3.52
11	6.72	5.26	4.63	4.28	4.04	3.88	3.76	3.66	3.59	3.53	3.43	3.33
12	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44	3.37	3.28	3.18
13	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.31	3.25	3.15	3.05
14	6.30	4.86	4.24	3.89	3.66	3.50	3.38	3.29	3.21	3.15	3.05	2.95
15	6.20	4.77	4.15	3.80	3.58	3.41	3.29	3.20	3.12	3.06	2.96	2.86
16	6.12	4.69	4.08	3.73	3.50	3.34	3.22	3.12	3.05	2.99	2.89	2.79
17	6.04	4.62	4.01	3.66	3.44	3.28	3.16	3.06	2.98	2.92	2.82	2.72

$$F_{stat} = \frac{50}{25} = 2$$

3) Determine the upper-tail critical values of F in each <u>of the following two-tail tests.</u>

$\alpha = 0.10 \quad n_1 = 14 \quad , \qquad n_2 = 16$

Solution:

$$F_{\frac{\alpha}{2}, n_1-1, n_2-1} = F_{\frac{0.10}{2}, 14-1, 16-1} = F_{0.05,\ 13, 15} = \frac{2.48 + 2.40}{2} = 2.44$$

Upper-Tail Areas = 0.05

Numerator, df_1

Denominator, df_2	1	2	3	4	5	6	7	8	9	10	12	15	20
1	161.40	199.50	215.70	224.60	230.20	234.00	236.80	238.90	240.50	241.90	243.90	245.90	248.00
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
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
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	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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