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Confidence Bands in Straight

Line Regression

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SYSTEM DEVELOPMENT CORPORATION, SANTA MONICA, CALIFORNIA

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Confidence Bands in Straight Line Regression

by

A. V. Gafarian¹

ABSTRACT

This paper develops a method for obtaining confidence bands in polynomial regression when the observations are independently distributed with constant but unknown variance. The bands may be obtained, in principle, over arbitrary sets of the independent variable with exact preassigned confidence coefficients. In general, difficult distribution problems result when specific applications are attempted. The major portion of this paper is concerned with first degree polynomials since some progress has been made here. A table is provided to obtain a constant width confidence band which contains the true but unknown straight regression line for values of the independent variable in some arbitrarily selected interval with an exact preassigned confidence coefficient. The present method is compared with the classical hyperbolic band for the whole regression line.

¹The author wishes to express his indebtedness to Mr. Vance A. Griffitts who did all the programming for the table.

1. INTRODUCTION AND SUMMARY

The basic problem considered in this paper is the following. Suppose for every $t \in (-\infty, \infty)$, Y_t is a normal random variable with unknown variance σ^2 and mean value m_t given by a polynomial of known degree $r \geq 1$ and unknown coefficients. Let I be a subset of interest in $(-\infty, \infty)$. Based on mutually independent observations it is desired to construct simultaneous confidence intervals for m_t , $t \in I$, with preassigned probability $1 - \alpha$. It should be pointed out that the material discussed here is close to methods called "multiple comparisons" in other contexts.

A well known result occurs when the set I contains only one point, Graybill [1, pp. 121-122]. It must be emphasized that if intervals are computed by that technique for every t , no confidence statement may be made about the resulting band (a hyperbola for $r=1$) containing the unknown regression line, i.e., that method does not provide simultaneous coverage of the ordinates of the regression line. Less known is the work of Working and Hotelling [2] in which a hyperbolic confidence band is obtained for the whole regression line when it is assumed the variance is known. The method is easily extended to the unknown variance case and provides a hyperbolic band valid for the whole regression line, Scheffé [3, pp. 52, 53]. Hoel [4] extends the method of Working and Hotelling for the straight line regression in such a way as to make it possible to find an optimum confidence band. The optimum band is defined to be that band of an admissible class of bands such that its expected total area is a minimum. Also, in [4] the case of polynomial regression of degree two or higher is considered and a procedure similar to the first degree case is outlined. However, in these cases the confidence bands possess confidence coefficients $\geq 1 - \alpha$.

The present study was undertaken to extend some of the results described above. Ordinarily an experimenter is not interested in coverage of the whole regression curve. On the contrary, interest lies in only a bounded interval or even a finite set of points. The restriction of the above described bands to bounded sets of interest yield confidence coefficients $\geq 1 - \alpha$ (even in the first degree case). A method for providing a band that is valid only for the set of interest may yield a more efficient band. Secondly, it would be desirable to maintain a uniform degree of accuracy over the set of interest, i.e., the width of the band is the same for all values of the independent variable t in the set of interest.

This paper develops a general method for obtaining confidence bands of arbitrary shape and over any arbitrary subset of the line when the observations are independently normally distributed. The shape is arbitrary in the sense that if w is any positive function defined over the subset I of interest in $(-\infty, \infty)$, then the width of the band for $t \in I$ is proportional to $w(t)$. Thus, by selecting $w(t) = 1$, $t \in I$, the resulting band has the same width for every $t \in I$.

In general, difficult distribution problems result when specific applications are attempted. The major portion of this paper is concerned with first degree polynomials since some progress has been made here. A table is provided to obtain a confidence band which contains the true regression line for values of the independent variable in an arbitrarily selected interval of interest $[a, b]$ with an exact confidence coefficient. The band has the same width for all values $t \in [a, b]$. The table is constructed for use in the following situation: (1) The sample size n is even; (2) If observations are made at the values

$t_1, t_2, \dots, t_n$ of the independent variable then $\bar{t} = \frac{1}{n} \sum_{i=1}^n t_i = \frac{a+b}{2}$. Defining $[A, B]$ as the interval in which observations are permissible a best solution obtains if in addition (3) $\frac{A+B}{2} = \frac{a+b}{2}$, i.e., the observation interval $[A, B]$ is symmetrically located with respect to the interval of interest $[a, b]$; (4) (2) is realized by making half the observations at A and half at B. The solution is best in the sense that for a given n , $(B-A)/(b-a)$, and probability of coverage this particular experimental configuration achieves the smallest bandwidth.

The important feature of the band provided by the present method is that it is uniformly wide over $[a, b]$. In order to get some idea of its efficiency it was compared to the band that arises by merely considering the restriction of the hyperbolic one to the interval $[a, b]$, though in this case the probability of coverage is no longer $1-\alpha$ but $> 1 - \alpha$. The comparison was made in terms of the areas of the bands. To be more specific for a given n , $(B-A)/(b-a)$, and probability of coverage, the best band (i.e., minimum area) was computed by the present method. The experimental configuration to achieve this also provides the minimum area over $[a, b]$ for the hyperbolic band. The ratio of the two areas was then considered as a measure of the efficiency. Roughly, the result is that for $(B-A)/(b-a) > 3/2$ the present method is more efficient and for $(B-A)/(b-a) < 3/2$ the restriction of the hyperbolic band to $[a, b]$ yields smaller areas. More specific calculations will be presented in a later section of the paper.

2. GENERAL TECHNIQUE

Suppose that for every $t \in (-\infty, \infty)$, Y_t is a normal random variable with unknown variance σ^2 and expectation given by a polynomial $\beta_0 + \beta_1 t + \dots + \beta_r t^r$ of unknown coefficients and known degree r . Let $I \subset (-\infty, \infty)$ be the set of interest. For preassigned confidence coefficient $1-\alpha$ and positive function w defined on I it is desired to obtain simultaneous confidence intervals for $E[Y_t] = m_t$, $t \in I$, such that the length of the interval for each $t \in I$ is proportional to $w(t)$.

Suppose independent observations are made at the time points $t_1, t_2, \dots, t_n$ where the number of distinct observation points is $\geq r+1$ and the number of observations is $> r+1$ (this ensures that σ^2 may be estimated since only $r+1$ distinct points are needed for the estimability of the linear parameters). Let $\hat{\beta}' = (\hat{\beta}_0 \hat{\beta}_1 \dots \hat{\beta}_r)$ denote the vector of least squares estimates for $\beta' = (\beta_0 \beta_1 \dots \beta_r)$ given by

$$\hat{\beta} = (T'T)^{-1}T'Y$$

where

$$T = \begin{pmatrix} 1 & t_1 & t_1^2 & \dots & t_1^r \\ 1 & t_2 & t_2^2 & \dots & t_2^r \\ \vdots & \vdots & \vdots & \dots & \vdots \\ 1 & t_n & t_n^2 & \dots & t_n^r \end{pmatrix}$$

and $Y' = (y_1 y_2 \dots y_n)$ is the vector of observations at the points $t_1, t_2, \dots, t_n$.

Denote by

$$\hat{\sigma}^2 = \frac{1}{n-r-1} (Y-T\hat{\beta})' (Y-T\hat{\beta})$$

the independent unbiased estimator of σ^2 based on $n-r-1$ degrees of freedom. Let $\hat{m}_t$ be the best linear estimate of m_t given by $\sum_{j=0}^r \hat{\beta}_j t^j$. From the function

$$\frac{\hat{m}_t - m_t}{w(t)\hat{\sigma}}$$

and for any pair of numbers (δ_1, δ_2) with $\delta_1 < \delta_2$ let

$$V(\delta_1, \delta_2) = \left\{ \frac{\hat{\beta} - \beta}{\hat{\sigma}} : \delta_1 < \frac{\hat{m}_t - m_t}{w(t)\hat{\sigma}} < \delta_2, t \in I \right\}$$

in the space of the random vector $\frac{\hat{\beta} - \beta}{\hat{\sigma}}$, whose distribution is parameter free and calculable [5]. These are sufficient conditions to obtain

$$[\hat{m}_t - \delta_2 w(t)\hat{\sigma}, \hat{m}_t - \delta_1 w(t)\hat{\sigma}], t \in I,$$

as simultaneous confidence intervals of confidence coefficient $P[V(\delta_1, \delta_2)]$

[6]. The width of the band for any $t \in I$ is $(\delta_2 - \delta_1) w(t)\hat{\sigma}$.

To insure the existence of at least one pair (δ_1, δ_2) to acquire the probability $1-\alpha$, an additional restriction must be imposed on the function w . The set $V(\delta_1, \delta_2)$ may be written as

$$\bigcap_{t \in I} \left\{ \frac{\hat{\beta} - \beta}{\hat{\sigma}} : \delta_1 < \frac{\hat{m}_t - m_t}{w(t)\hat{\sigma}} < \delta_2 \right\}.$$

Since

$$\frac{\hat{m}_t - m_t}{w(t)\hat{\sigma}} = \frac{1}{w(t)} (1 + t^2 + \dots + t^r) \left(\frac{\hat{\beta} - \beta}{\hat{\sigma}} \right),$$

it follows that each set in the above intersection consists of the points between two parallel hyperplanes which are perpendicular to $(1 + t + t^2 + \dots + t^r)'$ and are at distances $(w(t)|\delta_2|)/(\sum_{j=0}^r |t|^j)^{1/2}$ and $(w(t)|\delta_1|)/(\sum_{j=0}^r |t|^j)^{1/2}$ from the origin. Hence, if there exist constants $m > 0$ and $M > 0$ such that $m \leq w(t)/(\sum_{j=0}^r |t|^j)^{1/2} \leq M$ for $t \in I$ then and only then does there exist a pair (α_1, α_2) (actually many pairs) such that the required probability is attained.

It is conjectured that optimum confidence intervals are obtained whenever δ_2 is taken > 0 and $\delta_1 = -\delta_2$. The optimum is in the sense that for a given confidence coefficient $1-\alpha$ the difference $\delta_2 - \delta_1$, and hence the length of the confidence intervals, will be minimized. This conjecture is based on: (1) The fact that the density function for the random vector $\frac{\hat{\beta} - \beta}{\hat{\sigma}}$ is constant on concentric $(r+1)$ - dimensional ellipsoids with center at origin and decreases monotonely with distance from the origin, and (2) The set $V(\alpha_1, \alpha_2)$ in this situation is symmetrical with respect to the origin and probably has a maximum volume for any fixed difference $\delta_2 - \delta_1$.

It should be emphasized again that the real difficulty here is the calculation of δ_1 and δ_2 to achieve probability $1-\alpha$ when any specific applications are attempted. Progress has been made for the case $r=1$, I an interval, and $w(t) = 1$ for $t \in I$, i.e., a band which has the same width over the interval of interest. The major portion of the remainder of the paper is devoted to this problem.

However, for some special examples the general case specializes properly to well known results. E.g., if I is a single point only, say t_0 , $w(t_0) = 1$, $\delta_1 = -\delta_2$, and $\delta_2 > 0$, it can be shown that

$$\delta_2 = t_{\frac{\alpha}{2}; n-r-1} [(1 \ t_0 \ \dots \ t_0^r) (T'T)^{-1} (1 \ t_0 \ \dots \ t_0^r)']^{1/2},$$

where $t_{\frac{\alpha}{2}; n-r-1}$ is the upper $\alpha/2$ point of a t -variable with $n-r-1$ degrees of freedom, so that

$$P[\sum_{j=0}^r \hat{\beta}_j t_0^j - \delta_2 \hat{\sigma} \leq \sum_{j=0}^r \beta_j t_0^j \leq \sum_{j=0}^r \hat{\beta}_j t_0^j + \delta_2 \hat{\sigma}] = 1-\alpha,$$

[1, p. 122]. Similarly, consider the set of all linear combinations

$\{\beta_0 u_0 + \dots + \beta_r u_r : (u_0 \ u_1 \ \dots \ u_r) \in E_{r+1}\}$. Setting $\delta_1 = -\delta_2$ and $\delta_2 > 0$ and defining w for any $(u_0 \ u_1 \ \dots \ u_r)$ to equal

$$[(u_0 \ u_1 \ \dots \ u_r) (T'T)^{-1} (u_0 \ u_1 \ \dots \ u_r)']^{1/2}$$

gives that

$$\delta_2 = (r+1) F_{\alpha; r+1, n-r-1},$$

where $F_{\alpha; r+1, n-r-1}$ is the upper α point of a F -variable with $r+1$ and $n-r-1$ degrees of freedom. This then gives

$$P[|\sum_{j=0}^r \hat{\beta}_j u_j - \sum_{j=0}^r \beta_j u_j| \leq (r+1) F_{\alpha; r+1, n-r-1}$$

$$\times ((u_0 \ u_1 \ \dots \ u_r) (T'T)^{-1} (u_0 \ u_1 \ \dots \ u_r)')^{1/2} \hat{\sigma} : (u_0 \ u_1 \ \dots \ u_r) \in E_{r+1}] = 1-\alpha$$

[6]. An infinite subset of the above intervals is then a confidence band of confidence coefficient $\geq 1 - \alpha$ for the mean curve. For $r=1$ this gives a band for the whole line with exact confidence coefficient $1-\alpha$. A little calculation shows this to be the hyperbolic band referred to in Section 1.

3. STRAIGHT LINE REGRESSION

This section contains the analysis in detail of the straight line regression case. For convenience the regression line is written in the form

$$m_t = \beta_0 + \beta_1(t - \bar{t})$$

where $\bar{t} = \frac{1}{n} \sum_{i=1}^n t_i$, $n > 2$. The t_i 's are observation points such that at least two are distinct. The observation at t_i is denoted by y_i . It is supposed that observations may be made only in an interval $[A, B]$ and that a uniformly wide confidence band is required for the interval $[a, b]$, i.e., $w(t) = 1$ for $t \in [a, b]$.

Proceeding as outlined in Section 2, form the function

$$\frac{\hat{\beta}_0 - \beta_0}{\hat{\sigma}} + \frac{\hat{\beta}_1 - \beta_1}{\hat{\sigma}} (t - \bar{t}),$$

where

$$\hat{\beta}_0 = \frac{1}{n} \sum_{i=1}^n y_i,$$

$$\hat{\beta}_1 = \frac{\sum_{i=1}^n (t_i - \bar{t}) y_i}{\sum_{i=1}^n (t_i - \bar{t})^2},$$

$$\hat{\sigma}^2 = \frac{1}{n-2} \sum_{i=1}^n [y_i - \hat{\beta}_0 - \hat{\beta}_1(t_i - \bar{t})]^2$$

are stochastically independent. Determine for $\delta > 0$

$$V(-\delta, \delta) = \left\{ \left(\frac{\hat{\beta}_0 - \beta_0}{\hat{\sigma}}, \frac{\hat{\beta}_1 - \beta_1}{\hat{\sigma}} \right); -\delta < \frac{\hat{\beta}_0 - \beta_0}{\hat{\sigma}} + \frac{\hat{\beta}_1 - \beta_1}{\hat{\sigma}}(t - \bar{t}) < \delta, t \in [a, b] \right\},$$

or equivalently the image $V'(-\delta, \delta)$ of $V(-\delta, \delta)$ in the plane of t -variables of $n-2$ degrees of freedom

$$u = \sqrt{n} \frac{\hat{\beta}_0 - \beta_0}{\hat{\sigma}}, \quad v = \sqrt{ns} \frac{\hat{\beta}_1 - \beta_1}{\hat{\sigma}}$$

where

$$s^2 = \frac{1}{n} \sum_{i=1}^n (t_i - \bar{t})^2.$$

The resulting set is a parallelogram and is shown in Fig. 1. The density function of (u, v) is given

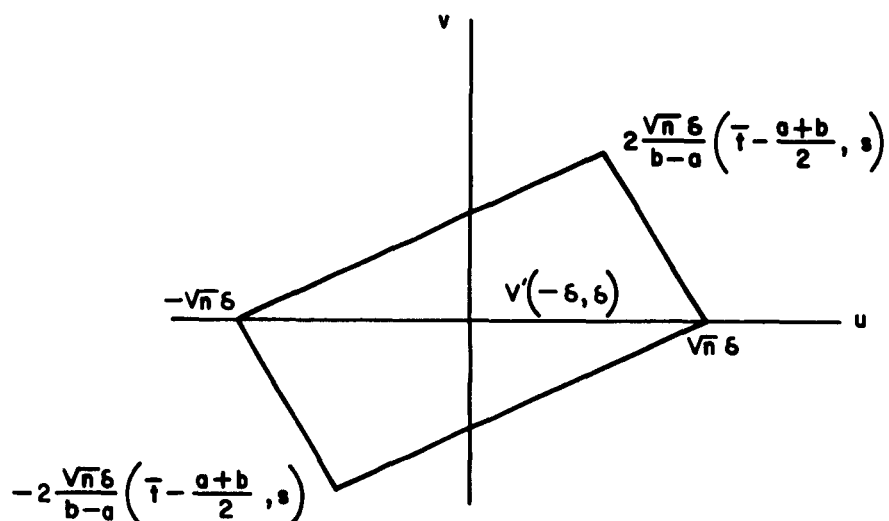


Figure 1

by

$$g(u,v) = \frac{1}{2\pi} \left[1 + \frac{u^2 + v^2}{n-2} \right]^{-\frac{1}{2}n}.$$

From symmetry of the density function we need to consider only the probability of the triangle $T(-\delta, \delta)$ in the upper half plane.

An examination of Fig. 1 illustrates the fact that for a fixed $[a,b]$, $[A,B]$, δ , and n , different values of $\bar{t}$ and s result in different confidence coefficients. The problem of maximizing the confidence coefficient is now investigated.

For a given $\bar{t}$ the claim is that the confidence coefficient is maximized when the variance of the observation points is maximized. For $\bar{t}$ such that the apex of the triangle is in $[-\sqrt{n}\delta, \sqrt{n}\delta]$, this is clear from the fact that if $s_2^2 > s_1^2$ are the variances of two configurations with corresponding triangles $T_2(-\delta, \delta)$ and $T_1(-\delta, \delta)$ respectively, then $T_2(-\delta, \delta) \supset T_1(-\delta, \delta)$. If $\bar{t}$ is such that the apex of $T(-\delta, \delta)$ lies in the complement of $[-\sqrt{n}\delta, \sqrt{n}\delta]$, it is not patently clear that the probability increases with s . That this, however, is the case is shown as follows. Let $h(\xi, \eta) = P[T(-\delta, \delta)]$, where ξ and η are the u and v coordinates of the apex. Then

$$h(\xi, \eta) = \int_0^\eta dv \int_{\alpha_1(\xi, \eta)}^{\alpha_2(\xi, \eta)} du \frac{1}{2\pi} \left[1 + \frac{u^2 + v^2}{n-2} \right]^{-\frac{1}{2}n},$$

where

$$\alpha_1(\xi, \eta) = \frac{\xi + \sqrt{n}\delta}{\eta} v - \delta\sqrt{n},$$

$$\alpha_2(\xi, \eta) = \frac{\xi - \sqrt{n}\delta}{\eta} v + \delta\sqrt{n}.$$

Hence

$$2\pi\eta^2 \frac{\partial}{\partial \eta} h(\xi, \eta) = \xi(I_1 - I_2) + 2\sqrt{n}\delta(I_1 + I_2),$$

where

$$I_1 = \int_0^\eta dv \, v \left[1 + \frac{\alpha_1^2(\xi, \eta) + v^2}{n-2} \right]^{-\frac{n}{2}},$$

$$I_2 = \int_0^\eta dv \, v \left[1 + \frac{\alpha_2^2(\xi, \eta) + v^2}{n-2} \right]^{-\frac{n}{2}}.$$

But $I_1 \geq I_2$ for $\xi \geq 0$ since

$$\alpha_2^2(\xi, \eta) - \alpha_1^2(\xi, \eta) = \frac{4\xi\sqrt{n}\delta v}{\eta} \left[1 - \frac{v}{\eta} \right] \geq 0, \quad 0 \leq v \leq \eta.$$

Thus for $\xi \geq 0$ (and by symmetry for $\xi \leq 0$)

$$2\pi \frac{\partial}{\partial \eta} h(\xi, \eta) \geq 0.$$

This proves that for a given $\bar{t}$, $A \leq \bar{t} \leq B$, the variance of the n observation points must be maximized. Intuitively, this is what one would expect.

It can be shown (Appendix) that for any $\bar{t}$, $A \leq \bar{t} \leq B$, the corresponding maximum s^2 which may be attained by the observation points $\{t_1, t_2, \dots, t_n\}$ is $(B-A)^2 f^2(\tau)$, where

$$f^2(\tau) = \frac{k + \frac{(n\tau-k)^2}{n}}{n} - \tau^2, \quad \frac{k}{n} \leq \tau \leq \frac{k+1}{n}, \quad k=0, 1, \dots, n-1,$$

and

$$\tau = \frac{\bar{t}-A}{B-A}.$$

The configuration of observation points to obtain this maximum occurs with k t_i 's at B , 1 t_i at $n(\bar{t}-A) - k(B-A) + A$, and $n - (k+1)$ t_i 's at A . Thus for a fixed $\bar{t}$, the maximum confidence coefficient for the band of width $2\delta\hat{\sigma}$ is achieved when the coordinates of the apex are

$$u = 2\sqrt{n\delta}l(\tau-e),$$

$$v = l\sqrt{n\delta}f(\tau),$$

where

$$l = \frac{B-A}{b-a},$$

and

$$e = \frac{\frac{a+b}{2} - A}{B-A}.$$

Plots of the loci of the apex are shown in Figures 2 and 3 for an even and an odd sample size respectively. Each section of the curve corresponds to the range

$$\frac{k}{n} \leq \tau = \frac{\bar{t}-A}{B-A} \leq \frac{k+1}{n}, \quad k=0,1,\dots,n-1.$$

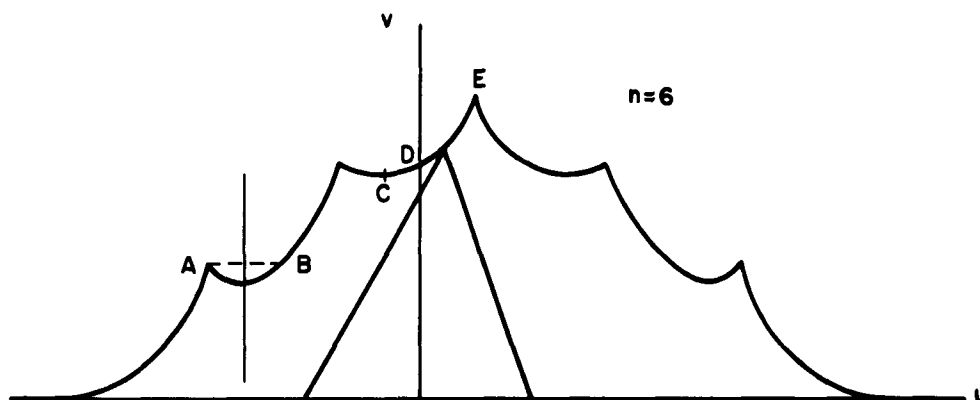


Figure 2

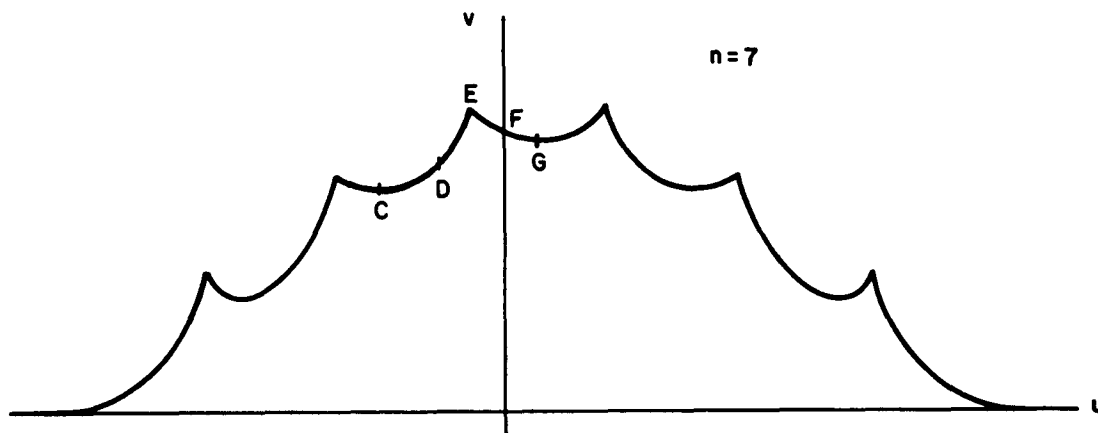


Figure 3

Due to the symmetry of the problem, it may always be assumed that $-\infty < e \leq \frac{1}{2}$, i.e., the midpoint of the interval $[a,b]$ is always to the left of the midpoint of $[A,B]$. Whenever $e = \frac{1}{2}$, i.e., $[A,B]$ and $[a,b]$ have the same midpoint. The

contours are symmetrical with respect to the v-axis. For $e < \frac{1}{2}$, the contours are shifted to the right by the amount $2\sqrt{n}\delta \ell(\frac{1}{2} - e)$.

The problem of choosing the best $\bar{t}$ for a fixed $[A,B]$, $[a,b]$, n , and δ is now considered. The best $\bar{t}$ is defined as the one that yields the maximum confidence coefficient when its corresponding maximum variance configuration is used (or equivalently minimizes δ for a given confidence coefficient $1-\alpha$, $[A,B]$, $[a,b]$, and n). Intuitively one would expect the best $\bar{t}$ to be the one whose corresponding maximum variance configuration possesses the highest possible variance of the observation points. This has been proved for the following situations:

1. n even and ≥ 6 , $\frac{1}{2}(\frac{n-2}{n-1}) \leq e \leq \frac{1}{2}$. First it is shown that the maximum confidence coefficient must be attained for some point on the apex-contour-curve between the first peak to the left of the v-axis and the highest peak to the right of the v-axis. This follows from the fact that $\frac{\partial}{\partial \eta} h(\xi, \eta) \geq 0$, and that

$$2\pi\eta \frac{\partial}{\partial \xi} h(\xi, \eta) = I_2 - I_1 \leq 0, \quad \xi \geq 0.$$

This last equation merely states that the probability in the triangle decreases as its apex moves away from the v-axis along a horizontal line. Next observe that each section has an axis of symmetry for a distance (which may be 0, such as for the first and last sections) on either side of a vertical which passes through the point having a horizontal tangent (see the arc AB, $k=1$, in Fig. 2). Hence if the v-axis intersects any section to the right of the axis of symmetry, the maximum probability of a triangle whose apex lies anywhere on the section occurs when the apex is at or to the right of the v-axis. This is the situation

(see Fig. 2) when $\frac{1}{2}(\frac{n-2}{n-1}) \leq e \leq \frac{1}{2}$, which means that the v-axis intersects the first section somewhere on the arc CE.

Now as the apex moves from the v-axis toward the peak, the probability in the triangle, which is one half the confidence coefficient, increases. This follows by writing the confidence coefficient as a function of $\tau = \frac{\bar{t}-A}{B-A}$ in the iterated integral

$$P[V'(-\delta, \delta)] = 2 \int_0^{\varphi(\tau)} dv \int_{v_1(\tau)}^{v_2(\tau)} du \frac{1}{2\pi} \left[1 + \frac{u^2 + v^2}{n-2} \right]^{-\frac{n}{2}},$$

where

$$v_1(\tau) = \frac{2\ell(\tau-e) + 1}{2\ell f(\tau)} v - \sqrt{n}\delta,$$

$$v_2(\tau) = \frac{2\ell(\tau-e) - 1}{2\ell f(\tau)} v + \sqrt{n}\delta,$$

and

$$\varphi(\tau) = 2\sqrt{n}\delta\ell f(\tau).$$

Differentiating with respect to τ gives

$$2\pi\ell f^2(\tau) \frac{\partial}{\partial \tau} P[V'(-\delta, \delta)] = \frac{2\ell}{f(\tau)} [\tau((n-1)e-k) + \frac{k}{n}(1 + \frac{k}{n}) - ke] (J_2 - J_1) + f'(\tau) (J_1 + J_2)$$

where

$$J_1 = \int_0^{\varphi(\tau)} dv \int_{v_1(\tau)}^{v_2(\tau)} v \left[1 + \frac{v_1^2(\tau) + v^2}{n-2} \right]^{-\frac{n}{2}},$$

$$J_2 = \int_0^{\varphi(\tau)} dv \, v \left[1 + \frac{v^2(\tau) + v^2}{n-2} \right] - \frac{n}{2}.$$

As the apex moves from the v-axis toward the peak (along arc DE on Fig. 2), τ varies from e to $\frac{1}{2}$, $k = \frac{n}{2} - 1$, $f'(\tau) > 0$, and $J_2 - J_1 \leq 0$. But for $n=6,8,10,\dots$ the coefficient of $J_2 - J_1$ is < 0 along the arc DE and hence $\frac{\partial}{\partial \tau} P[V'(-\delta, \delta)] > 0$. This means that the maximum confidence coefficient is attained when the apex of the triangle is at the point E.

2. n odd and ≥ 3 , $\frac{n-1}{2n} \leq e \leq \frac{1}{2}$. In this case the v-axis lies somewhere on arc EG, say F, Fig. 3. The maximum probability is then on arc EF. As the apex moves from E to F, τ varies from $\frac{n-1}{2n}$ to e , $k = \frac{n-1}{2}$, $f'(\tau) < 0$, and $J_2 - J_1 \geq 0$. But the coefficient of $J_2 - J_1$ is < 0 along EG and hence $\frac{\partial}{\partial \tau} P[V'(-\delta, \delta)] < 0$. Thus the maximum confidence coefficient occurs when the apex of the triangle is at E.

3. n odd and ≥ 7 , $\frac{n-3}{2(n-1)} \leq e \leq \frac{n-1}{2n}$. Now the v-axis would lie on CE, say D, in Fig. 3, and the maximum probability would lie somewhere on arc DE. As the apex moves from D to E, τ varies from e to $\frac{n-1}{2n}$, $k = \frac{n-3}{2}$, $f'(\tau) > 0$, and $J_2 - J_1 \leq 0$. But the coefficient of $J_2 - J_1$ is < 0 along DE and $\frac{\partial}{\partial \tau} P[V'(-\delta, \delta)] > 0$, i.e., the maximum confidence coefficient occurs at E.

4. TABLE

From the above it is seen that in general, the maximum confidence coefficient for a band of width $2\delta\sigma$ depends on the parameters $\ell = \frac{B-A}{b-a}$, $e = \frac{\frac{a+b}{2} - A}{B-A}$, and n . Hence, a table which could handle all possible experimental situations would

have to contain the value of the confidence coefficient for a range of values of the parameters δ , ℓ , e , and n . This seemed too extensive an undertaking at this time.

The table presented in this paper is constructed for use in the following situation:

(1) n even, specifically, $n = 4(2)20(10)30(20)50, \infty$.

(2) $\bar{t} = \frac{a+b}{2}$, so that an optimum solution is possible only if $\frac{a+b}{2} = \frac{A+B}{2}$.

Hence the problem is essentially to compute the integral of the function

$$g(u,v) = \frac{1}{2\pi} \left[1 + \frac{u^2 + v^2}{n-2} \right]^{-\frac{1}{2}n}$$

over the triangle shown in Fig. 4.

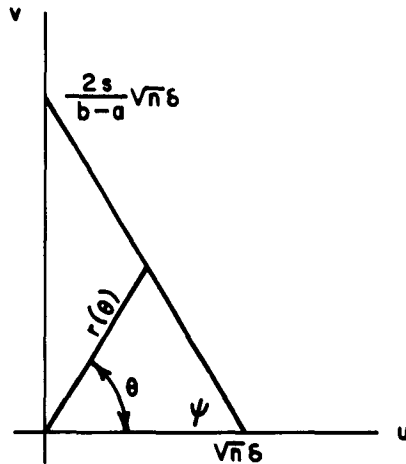


Figure 4

The table consists of 13 pages. At the top of each page are listed two values of a number $c = 1(.1)2(.2)3(.4)5(1)6(2)10(10)20, \infty^*$. When the maximum variance configuration is used, i.e., $\frac{n}{2}$ observations at A and $\frac{n}{2}$ observations at B, $c = \frac{B-A}{b-a} = 1$. If any other configuration of observation points is used, still maintaining $\bar{t} = \frac{a+b}{2}$, then $c = \frac{2s}{b-a}$ where s is the variance of the observation points. For each value of c , the confidence coefficient is computed for all combinations of $n = 4(2)20(10)30(20)50, \infty^*$ and $d = \sqrt{n\delta} = 1(.05)2.5(.1)4(.2)5(.5)7(1)10(.5)20(10)50^*$. The confidence coefficient is entered into the body of the table without a decimal point. Each entry is correct to 3 significant figures and a blank space corresponds to a rounding off to 1.

It should be noted that the table is not restricted to those values of $c \geq 1$. Because of the symmetry of the density function g , it follows that for any $c < 1$, the table with heading $1/c$ may be used. In this case the values in the column $d = \sqrt{n\delta}$ must be multiplied by $1/c$.

This table was computed using an expression derived by a technique similar to that of Dunnett and Sobel [5]. The confidence coefficient $1-\alpha$ may be written as

$$\begin{aligned} \frac{1}{4}(1-\alpha) &= \frac{n-2}{2\pi} \int_0^{\pi/2} d\theta \int_0^{r(\theta)} d\rho (1+\rho^2)^{-\frac{n}{2}} \\ &= \frac{1}{4} - \frac{1}{2\pi} \int_{\tan^{-1}c}^{\frac{\pi}{2} + \tan^{-1}c} d\varphi [1 + k^2 \csc^2 \varphi]^{-\frac{n}{2} + 1} \end{aligned}$$

*The table is composed of computer print-out and thus the letters c, n , and d appear as capitals.

where

$$\rho^2 = \frac{u^2}{n-2} + \frac{v^2}{n-2} = \delta \sqrt{\frac{n}{n-2}} \frac{\sin \psi}{\sin(\theta+\psi)},$$

$$\theta = \tan^{-1} \frac{v}{u},$$

$$\psi = \tan^{-1} c,$$

$$k^2 = \frac{\delta^2 c^2 n}{(n-2)(1+c^2)},$$

$$c = \frac{2s}{b-a},$$

$$\varphi = \theta + \psi.$$

Define

$$Q_{\frac{n}{2}} = \frac{1}{2\pi} \int_{\tan^{-1} c}^{\frac{\pi}{2} + \tan^{-1} c} d\varphi [1 + k^2 \csc^2 \varphi]^{-\frac{n}{2} + 1}$$

and consider

$$Q_{\frac{n}{2}} - Q_{\frac{n}{2}-1} = -\frac{1}{2\pi} \int_{\tan^{-1} c}^{\frac{\pi}{2} + \tan^{-1} c} d\varphi [1 + k^2 \csc^2 \varphi]^{-\frac{n}{2} + 1} k^2 \csc^2 \varphi.$$

Making use of the change of variable

$$y = \frac{1}{1 + \left(1 + \frac{1}{k^2}\right) \tan^2 \varphi}$$

it is seen after some calculation that

$$Q_{\frac{n}{2}} - Q_{\frac{n}{2} - 1} = - \frac{k(1+k^2)^{-\frac{1}{2}(n-3)}}{4\pi} \left\{ B_{f_1(c,k)} \left[\frac{1}{2}, \frac{1}{2}(n-3) \right] + B_{f_2(c,k)} \left[\frac{1}{2}, \frac{1}{2}(n-3) \right] \right\}$$

where

$$f_1(c,k) = \frac{1}{1 + \left(1 + \frac{1}{k^2}\right)c^2},$$

$$f_2(c,k) = \frac{1}{1 + \left(1 + \frac{1}{k^2}\right)\frac{1}{c^2}},$$

and $B_z[p,q] = \int_0^z t^{p-1}(1-t)^{q-1}dt$ is the incomplete beta function.

Now for the case that n is odd and ≥ 3

$$1-\alpha = 1 - 4Q_{\frac{n}{2}}$$

$$= 1 - 4 \left[\left(Q_{\frac{n}{2}} - Q_{\frac{n}{2} - 1} \right) + \left(Q_{\frac{n}{2} - 1} - Q_{\frac{n}{2} - 2} \right) + \dots + \left(Q_{\frac{5}{2}} - Q_{\frac{3}{2}} \right) + Q_{\frac{3}{2}} \right].$$

But

$$Q_{\frac{3}{2}} = \frac{1}{2\pi} \left[\sin^{-1} \frac{1}{\sqrt{1+(1+n\delta^2)c^2}} + \sin^{-1} \frac{c}{\sqrt{1+(1+n\delta^2)c^2}} \right]$$

so that finally, in terms of the incomplete beta function ratio $I_z[p,q] = B_z[p,q]/B_1[p,q]$,

$$\begin{aligned}
 1 - \alpha = 1 - \frac{2}{\pi} & \left[\sin^{-1} \frac{1}{\sqrt{1+(1+n\delta^2)c^2}} + \sin^{-1} \frac{c}{\sqrt{1+(1+n\delta^2)c^2}} \right] \\
 & + \frac{2k}{\pi} \left[\sum_{j=1}^{\frac{1}{2}(n-3)} \frac{4^{j-1} [(j-1)!]^2}{(1+k^2)^j (2j-1)!} \left(I_{f_1}(c, k) \left[\frac{1}{2}, j \right] + I_{f_2}(c, k) \left[\frac{1}{2}, j \right] \right) \right], \\
 & n=5, 7, 9, \dots
 \end{aligned} \tag{1}$$

$$= 1 - \frac{2}{\pi} \left[\sin^{-1} \frac{1}{\sqrt{1+(1+n\delta^2)c^2}} + \sin^{-1} \frac{c}{\sqrt{1+(1+n\delta^2)c^2}} \right], \quad n=3.$$

The formula

$$I_z\left(\frac{1}{2}, j\right) = \sqrt{z} \sum_{i=0}^{j-1} \frac{(2i)!}{4^i (i!)^2} (1-z)^i$$

is used for calculating the incomplete beta function ratios in (1).

For n even and ≥ 4

$$\begin{aligned}
 1 - \alpha &= 1 - 4 \frac{Q_n}{2} \\
 &= 1 - 4 \left[\left(\frac{Q_n}{2} - \frac{Q_{n-1}}{2} - 1 \right) + \left(\frac{Q_{n-1}}{2} - 1 - \frac{Q_{n-2}}{2} - 2 \right) + \dots + (Q_2 - Q_1) + Q_1 \right].
 \end{aligned}$$

But $Q_1 = \frac{1}{4}$. Hence after some calculation

$$\begin{aligned}
 1 - \alpha &= k \sum_{j=1}^{\frac{n}{2} - 1} \frac{(2j-2)!}{(1+k^2)^{j-\frac{1}{2}} [(j-1)!]^2 4^{j-1}} \left(I_{f_1}(c, k) \left[\frac{1}{2}, j-\frac{1}{2} \right] + I_{f_2}(c, k) \left[\frac{1}{2}, j-\frac{1}{2} \right] \right) \tag{2} \\
 & n=4, 6, 8, \dots
 \end{aligned}$$

The formula

$$I_z\left(\frac{1}{2}, j-\frac{1}{2}\right) = \frac{2}{\pi} \tan^{-1} \sqrt{\frac{z}{1-z}} + \frac{2}{\pi} \sqrt{z(1-z)} \sum_{i=0}^{j-2} \frac{4^i (i!)^2}{(2i+1)!} (1-z)^i$$

is used for evaluating the incomplete beta function ratios appearing in (2).

The actual computations were performed on a Philco 2000 digital computer using equations (1) and (2). For $n \leq 50$, which is the range of finite n in the table, an error analysis showed that the resulting probabilities could be off at most by seven digits in the 7th place. To reduce the size of the table, however, these were rounded off to three figures. This should be sufficient for most applications.

Now

$$\lim_{n \rightarrow \infty} g(u, v) = \frac{1}{2\pi} e^{-\frac{1}{2}(u^2 + v^2)}, \quad (3)$$

which is the uncorrelated bivariate normal distribution with zero means and unit variances. To make the calculation for $n \rightarrow \infty$, which amounts to the integral of (3) over the triangle of Fig. 4, a method outlined by Owen [7] was used. For $1 \leq c < \infty$ this gives

$$1-\alpha = 1-4(E+F)$$

where

$$E = T\left(x, \frac{1}{c}\right),$$

$$F = \frac{1}{2} \left[G(x) + G(y) \right] - \left[G(x)G(y) + T\left(y, \frac{1}{c}\right) \right],$$

$$x = \frac{c(\delta\sqrt{n})}{\sqrt{1+c^2}},$$

$$y = \frac{c^2(\delta\sqrt{n})}{\sqrt{1+c^2}},$$

$$T(h, z) = \frac{1}{2\pi} \left(\tan^{-1} z - \sum_{j=0}^{\infty} c_j z^{2j+1} \right),$$

$$c_j = (-1)^j \frac{1}{2j+1} \left[1 - e^{-\frac{h^2}{2}} \sum_{i=0}^j \frac{\left(\frac{h^2}{2}\right)^i}{i!} \right],$$

$$G(x) = \frac{1}{2\pi} \int_{-\infty}^x e^{-\frac{1}{2}\xi^2} d\xi.$$

For $c \rightarrow \infty$, $E=0$ and

$$F = \frac{1}{2} [1 - G(x)]$$

where

$$x = (\delta\sqrt{n}).$$

These again were performed on the Philco 2000 and the computations were such that the resulting confidence coefficients are correct to three significant figures.

One additional observation is that, as $c \rightarrow \infty$ for a fixed $\delta\sqrt{n}$, the confidence

coefficient is the area of the function g over an infinite strip parallel to the v -axis. Hence, the values in the table with $c=\infty$ could have been obtained from a t -table. Each column corresponds to a t -variable whose degrees of freedom is two less than the sample size heading.

5. EFFICIENCY

In Scheffé [3, pp. 52, 53], it is seen that a $1-\alpha$ confidence band for the true line consists of all points (t,y) satisfying

$$[y - \hat{\alpha} - \hat{\beta}(t - \bar{t})]^2 \leq F_{\alpha; 2, n-2} \hat{\sigma}^2 \left[\frac{1}{n} + \frac{(t - \bar{t})^2}{ns^2} \right].$$

This gives a band about the fitted line, bounded by the two branches of a hyperbola. In order to use this for comparison purposes with the method of this paper, it is restricted to just the interval $[a,b]$. The confidence coefficient of this band is, of course, no longer $1-\alpha$ but $\geq 1-\alpha$.

The area A_1 of the hyperbolic band over the interval $[a,b]$ is given by

$$A_1 = 2\hat{\sigma} \sqrt{2F_{\alpha; 2, n-2}} \int_a^b dt \left[\frac{1}{n} + \frac{(t - \bar{t})^2}{ns^2} \right]^{\frac{1}{2}}.$$

It is clear that this area is minimized when $\bar{t} = \frac{a+b}{2}$ and s^2 is maximized. Thus if $\frac{a+b}{2} = \frac{A+B}{2}$, s^2 is maximized for n even when $\frac{n}{2}$ observations are at A and $\frac{n}{2}$ observations are at B . In this case $s^2 = \frac{1}{4}(B-A)^2$. Thus

$$\begin{aligned}
 A_1 &= \hat{\sigma}(b-a)c \sqrt{\frac{{}_2F_{\alpha;2,n-2}}{n}} \int_0^{\frac{1}{c}} [1+\xi^2]^{\frac{1}{2}} d\xi \\
 &= \hat{\sigma}(b-a) \sqrt{\frac{{}_2F_{\alpha;2,n-2}}{n}} \left[\left(1 + \frac{1}{c^2}\right)^{\frac{1}{2}} + c \log \frac{\sqrt{1+c^2}+1}{c} \right],
 \end{aligned}$$

where $c = \frac{B-A}{b-a}$. The area A_2 of our band is $2\delta\hat{\sigma}(b-a)$. Hence, the ratio A_1/A_2 , which will be referred to as the efficiency of our method, is given by

$$\frac{A_1}{A_2} = \frac{\sqrt{{}_2F_{\alpha;2,n-2}}}{(\delta\sqrt{n})} \frac{1}{2} \left[\left(1 + \frac{1}{c^2}\right)^{\frac{1}{2}} + c \log \frac{\sqrt{1+c^2}+1}{c} \right]. \quad (4)$$

Eq. (4) is valid for any $0 < c < \infty$. It was noted in Section 4 that $\lim_{c \rightarrow \infty} (\delta\sqrt{n}) = t_{\frac{\alpha}{2}; n-2}$. But

$$\lim_{c \rightarrow \infty} c \log \frac{\sqrt{1+c^2}+1}{c} = 1.$$

Hence

$$\lim_{c \rightarrow \infty} \frac{A_1}{A_2} = \frac{\sqrt{{}_2F_{\alpha; n-2}}}{t_{\frac{\alpha}{2}; n-2}}. \quad (5)$$

The symmetry of the function g means that $\lim_{c \rightarrow 0} c\delta\sqrt{n} = t_{\frac{\alpha}{2}; n-2}$. Also

$$\lim_{c \rightarrow 0} c^2 \log \frac{\sqrt{c^2+1}+1}{c} = 0$$

Hence

$$\lim_{c \rightarrow \infty} \frac{A_1}{A_2} = \frac{1}{2} \frac{\sqrt{2F_{\alpha; n-2}}}{t_{\frac{\alpha}{2}; n-2}}. \quad (6)$$

Eqs. (4), (5), and (6) summarize the results of this section. Fig. 5 is a graph of the efficiency, for each of three values of n , as a function of c . The confidence coefficient selected is .95.

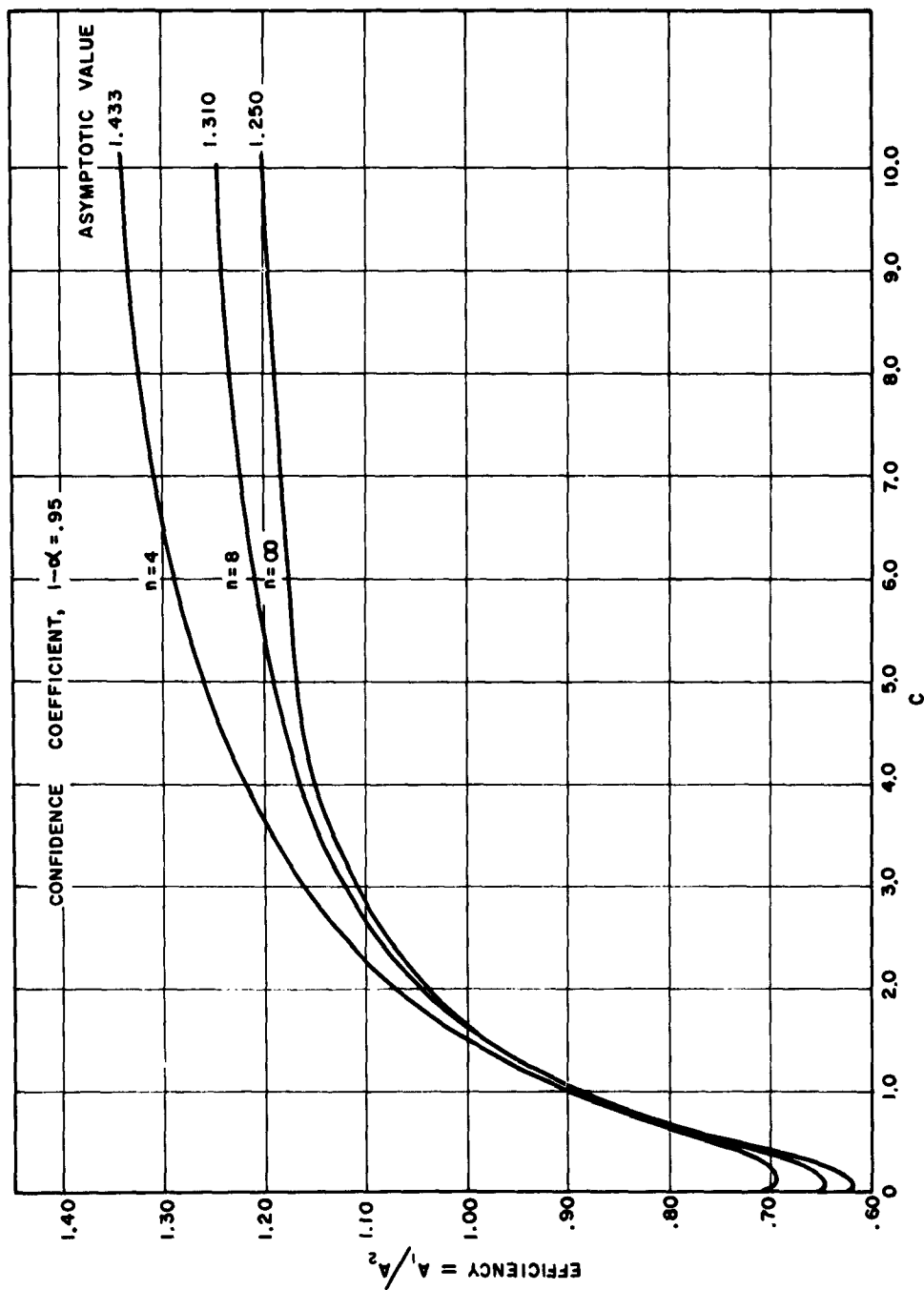


Figure 5.

APPENDIX

Let $\{z_1, z_2, \dots, z_n\}$ be n points in the unit interval $[0, 1]$. For a fixed $\bar{z} = \frac{1}{n} \sum_{i=1}^n z_i$ in $[0, 1]$ the problem is to maximize

$$ns^2 = \sum_{i=1}^n (z_i - \bar{z})^2 = \sum_{i=1}^n z_i^2 - n\bar{z}^2.$$

The claim is that, to maximize set each z_i equal to 0 or to 1, except for one, keeping $\sum_{i=1}^n z_i = n\bar{z}$. For suppose, without loss of generality, $0 < z_1 \leq z_2 < 1$.

Then there exists $\delta > 0$ such that

$$0 \leq z_1 - \delta \leq 1,$$

$$0 \leq z_2 + \delta \leq 1,$$

and

$$(z_1 - \delta)^2 + (z_2 + \delta)^2 = z_1^2 + z_2^2 + 2\delta^2 + 2\delta(z_2 - z_1) > z_1^2 + z_2^2,$$

i. e., ns^2 may be increased. The actual configuration for any $\bar{z}$ such that

$\frac{k}{n} \leq \bar{z} \leq \frac{k+1}{n}$, $k=0, 1, \dots, n-1$ is k z_i 's at 1, 1 z_i at $n\bar{z}-k$, and $n-(k+1)$ z_i 's at 0.

The resulting maximum variance is

$$\frac{k+(n\bar{z}-k)^2}{n} - \bar{z}^2.$$

Thus for $\{t_1, t_2, \dots, t_n\} \subset [A, B]$, the maximum variance configuration for a fixed $\bar{t}$, such that

$$\frac{k}{n} \leq \tau = \frac{\bar{t}-A}{B-A} \leq \frac{k+1}{n}, \quad k=0,1,\dots,n-1,$$

- is given by k t_i 's at B , 1 t_i at $n(\bar{t}-A) - k(B-A) + A$, and $n-(k+1)$ t_i 's at A .

The maximum variance is

$$(B-A)^2 \left[\frac{k+(n\tau-k)^2}{n} - \tau^2 \right].$$

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C = 2,2													
C	M	4	6	8	10	12	14	16	18	20	30	50	INF
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1.05	406	465	480	489	474	477	480	482	484	488	491	496	
1.10	427	470	487	496	501	505	508	510	512	517	521	526	
1.15	448	494	512	522	526	532	535	538	539	545	549	555	
1.20	468	517	537	547	554	558	562	564	566	572	576	582	
1.25	487	540	560	572	579	584	587	590	592	598	602	609	
1.30	506	561	581	593	603	608	612	614	617	623	628	635	
1.35	524	582	605	618	626	631	635	638	640	647	652	660	
1.40	541	602	626	640	648	653	658	661	663	670	676	684	
1.45	558	621	647	660	669	675	679	682	685	692	698	706	
1.50	574	640	666	680	689	695	700	703	706	713	719	727	
1.55	589	657	684	699	708	715	719	723	725	733	739	748	
1.60	604	674	702	717	727	733	738	741	744	752	758	767	
1.65	618	690	719	734	744	751	757	759	762	770	776	785	
1.70	631	705	735	751	760	767	772	776	779	787	793	802	
1.75	644	720	750	766	776	783	788	791	794	803	809	818	
1.80	656	734	764	781	791	798	803	806	809	818	824	834	
1.85	668	747	778	794	805	813	818	821	824	832	838	848	
1.90	679	759	791	807	818	825	830	833	836	845	852	861	
1.95	690	771	803	820	830	837	842	846	849	857	864	873	
2.00	700	782	814	831	841	848	854	857	860	869	875	885	
2.05	710	793	825	842	852	859	864	868	871	880	886	895	
2.10	720	803	835	852	863	869	875	878	881	890	896	905	
2.15	729	813	845	862	872	879	884	888	891	899	905	914	
2.20	738	822	854	871	881	888	893	897	899	908	914	922	
2.25	746	831	863	879	889	896	901	905	908	916	922	930	
2.30	754	839	871	887	897	904	909	912	915	923	929	937	
2.35	762	847	879	895	904	911	916	919	922	930	936	944	
2.40	769	854	885	902	911	918	922	926	929	936	942	950	
2.45	776	861	892	908	918	924	929	932	935	942	947	955	
2.50	783	868	899	914	924	930	934	937	940	947	953	960	
2.55	796	880	910	925	934	940	944	947	950	957	961	968	
2.60	807	891	920	935	943	949	953	956	958	964	969	975	
2.65	818	901	929	943	951	957	960	963	965	971	975	980	
2.70	828	909	937	951	958	963	967	969	971	976	980	985	
3.00	837	917	944	957	964	969	972	974	976	981	984	988	
3.10	846	925	950	962	969	974	976	979	980	985	988	991	
3.20	854	931	956	967	974	978	980	982	984	988	990	993	
3.30	861	937	961	971	977	981	983	985	987	990	992	995	
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4.20	909	970	985	991	994	996	997	997	998	999	999	999	
4.40	916	974	988	993	996	997	998	998	999	999	999	999	
4.60	923	978	993	995	997	998	998	999	999	999	999	999	
4.80	929	981	992	996	998	998	999	999	999	999	999	999	
5.00	934	983	993	997	998	999	999	999	999	999	999	999	
5.50	945	988	996	998	999	999	999	999	999	999	999	999	
6.00	953	991	997	999	999	999	999	999	999	999	999	999	
6.50	960	993	998	999	999	999	999	999	999	999	999	999	
7.00	965	995	999	999	999	999	999	999	999	999	999	999	
8.00	973	997	999	999	999	999	999	999	999	999	999	999	
9.00	978	998	999	999	999	999	999	999	999	999	999	999	
10.00	982	999	999	999	999	999	999	999	999	999	999	999	
15.00	992	999	999	999	999	999	999	999	999	999	999	999	
20.00	996	999	999	999	999	999	999	999	999	999	999	999	
30.00	998	999	999	999	999	999	999	999	999	999	999	999	
40.00	999	999	999	999	999	999	999	999	999	999	999	999	
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1.15	462	510	529	539	546	550	553	556	558	563	567	573
1.20	482	533	554	564	571	576	579	582	584	590	594	601
1.25	501	555	577	589	596	601	604	607	609	616	620	627
1.30	520	577	600	612	620	625	629	631	634	640	645	652
1.35	538	597	621	634	642	646	650	653	657	664	669	677
1.40	555	617	642	655	664	670	674	677	679	686	692	700
1.45	571	636	662	676	684	690	695	698	700	708	714	722
1.50	587	654	681	695	704	710	715	718	721	728	734	742
1.55	602	671	699	714	723	729	734	737	740	748	754	762
1.60	616	688	716	731	741	747	752	755	758	766	772	781
1.65	630	703	732	748	757	764	769	772	775	783	789	798
1.70	643	718	748	764	773	780	785	788	791	800	806	815
1.75	656	732	762	778	788	795	800	804	807	815	821	830
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1.85	682	760	790	806	816	823	828	831	834	843	849	858
1.90	695	774	804	820	830	837	842	845	848	857	864	873
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2.10	743	823	853	869	879	886	891	894	897	906	913	922
2.15	755	835	865	881	891	898	903	906	909	918	925	934
2.20	767	847	877	893	903	910	915	918	921	930	937	946
2.25	779	859	889	905	915	922	927	930	933	942	949	958
2.30	791	871	901	917	927	934	939	942	945	954	961	970
2.35	803	883	913	929	939	946	951	954	957	966	973	982
2.40	815	895	925	941	951	958	963	966	969	978	985	994
2.45	827	907	937	953	963	970	975	978	981	990	997	1006
2.50	839	919	949	965	975	982	987	990	993	1002	1009	1018
2.55	851	931	961	977	987	994	999	1002	1005	1014	1021	1030
2.60	863	943	973	989	999	1006	1011	1014	1017	1026	1033	1042
2.65	875	955	985	1001	1011	1018	1023	1026	1029	1038	1045	1054
2.70	887	967	997	1013	1023	1030	1035	1038	1041	1050	1057	1066
2.75	899	979	1009	1025	1035	1042	1047	1050	1053	1062	1069	1078
2.80	911	991	1021	1037	1047	1054	1059	1062	1065	1074	1081	1090
2.85	923	1003	1033	1049	1059	1066	1071	1074	1077	1086	1093	1102
2.90	935	1015	1045	1061	1071	1078	1083	1086	1089	1098	1105	1114
2.95	947	1027	1057	1073	1083	1090	1095	1098	1101	1110	1117	1126
3.00	959	1039	1069	1085	1095	1102	1107	1110	1113	1122	1129	1138
3.05	971	1051	1081	1097	1107	1114	1119	1122	1125	1134	1141	1150
3.10	983	1063	1093	1109	1119	1126	1131	1134	1137	1146	1153	1162
3.15	995	1075	1105	1121	1131	1138	1143	1146	1149	1158	1165	1174
3.20	1007	1087	1117	1133	1143	1150	1155	1158	1161	1170	1177	1186
3.25	1019	1099	1129	1145	1155	1162	1167	1170	1173	1182	1189	1198
3.30	1031	1111	1141	1157	1167	1174	1179	1182	1185	1194	1201	1210
3.35	1043	1123	1153	1169	1179	1186	1191	1194	1197	1206	1213	1222
3.40	1055	1135	1165	1181	1191	1198	1203	1206	1209	1218	1225	1234
3.45	1067	1147	1177	1193	1203	1210	1215	1218	1221	1230	1237	1246
3.50	1079	1159	1189	1205	1215	1222	1227	1230	1233	1242	1249	1258
3.55	1091	1171	1201	1217	1227	1234	1239	1242	1245	1254	1261	1270
3.60	1103	1183	1213	1229	1239	1246	1251	1254	1257	1266	1273	1282
3.65	1115	1195	1225	1241	1251	1258	1263	1266	1269	1278	1285	1294
3.70	1127	1207	1237	1253	1263	1270	1275	1278	1281	1290	1297	1306
3.75	1139	1219	1249	1265	1275	1282	1287	1290	1293	1302	1309	1318
3.80	1151	1231	1261	1277	1287	1294	1299	1302	1305	1314	1321	1330
3.85	1163	1243	1273	1289	1299	1306	1311	1314	1317	1326	1333	1342
3.90	1175	1255	1285	1301	1311	1318	1323	1326	1329	1338	1345	1354
3.95	1187	1267	1297	1313	1323	1330	1335	1338	1341	1350	1357	1366
4.00	1199	1279	1309	1325	1335	1342	1347	1350	1353	1362	1369	1378
4.05	1211	1291	1321	1337	1347	1354	1359	1362	1365	1374	1381	1390
4.10	1223	1303	1333	1349	1359	1366	1371	1374	1377	1386	1393	1402
4.15	1235	1315	1345	1361	1371	1378	1383	1386	1389	1398	1405	1414
4.20	1247	1327	1357	1373	1383	1390	1395	1398	1401	1410	1417	1426
4.25	1259	1339	1369	1385	1395	1402	1407	1410	1413	1422	1429	1438
4.30	1271	1351	1381	1397	1407	1414	1419	1422	1425	1434	1441	1450
4.35	1283	1363	1393	1409	1419	1426	1431	1434	1437	1446	1453	1462
4.40	1295	1375	1405	1421	1431	1438	1443	1446	1449	1458	1465	1474
4.45	1307	1387	1417	1433	1443	1450	1455	1458	1461	1470	1477	1486
4.50	1319	1399	1429	1445	1455	1462	1467	1470	1473	1482	1489	1498
4.55	1331	1411	1441	1457	1467	1474	1479	1482	1485	1494	1501	1510
4.60	1343	1423	1453	1469	1479	1486	1491	1494	1497	1506	1513	1522
4.65	1355	1435	1465	1481	1491	1498	1503	1506	1509	1518	1525	1534
4.70	1367	1447	1477	1493	1503	1510	1515	1518	1521	1530	1537	1546
4.75	1379	1459	1489	1505	1515	1522	1527	1530	1533	1542	1549	1558
4.80	1391	1471	1501	1517	1527	1534	1539	1542	1545	1554	1561	1570
4.85	1403	1483	1513	1529	1539	1546	1551	1554	1557	1566	1573	1582
4.90	1415	1495	1525	1541	1551	1558	1563	1566	1569	1578	1585	1594
4.95	1427	1507	1537	1553	1563	1570	1575	1578	1581	1590	1597	1606
5.00	1439	1519	1549	1565	1575	1582	1587	1590	1593	1602	1609	1618
5.05	1451	1531	1561	1577	1587	1594	1599	1602	1605	1614	1621	1630
5.10	1463	1543	1573	1589	1599	1606	1611	1614	1617	1626	1633	1642
5.15	1475	1555	1585	1601	1611	1618	1623	1626	1629	1638	1645	1654
5.20	1487	1567	1597	1613	1623	1630	1635	1638	1641	1650	1657	1666
5.25	1499	1579	1609	1625	1635	1642	1647	1650	1653	1662	1669	1678
5.30	1511	1591	1621	1637	1647	1654	1659	1662	1665	1674	1681	1690
5.35	1523	1603	1633	1649	1659	1666	1671	1674	1677	1686	1693	1702
5.40	1535	1615	1645	1661	1671	1678	1683	1686	1689	1698	1705	1714
5.45	1547	1627	1657	1673	1683	1690	1695	1698	1701	1710	1717	1726
5.50	1559	1639	1669	1685	1695	1702	1707	1710	1713	1722	1729	1738
5.55	1571	1651	1681	1697	1707	1714	1719	1722	1725	1734	1741	1750
5.60	1583	1663	1693	1709	1719	1726	1731	1734	1737	1746	1753	1762
5.65	1595	1675	1705	1721	1731	1738	1743	1746	1749	1758	1765	1774
5.70	1607	1687	1717	1733	1743	1750	1755	1758	1761	1770	1777	1786
5.75	1619	1699	1729	1745	1755	1762	1767	1770	1773	1782	1789	1798
5.80	1631	1711	1741	1757	1767	1774	1779	1782	1785	1794	1801	1810
5.85	1643	1723	1753	1769	1779	1786	1791	1794	1797	1806	1813	1822
5.90	1655	1735	1765	1781	1791	1798	1803	1806	1809	1818	1825	1834
5.95	1667	1747	1777	1793	1803	1810	1815	1818	1821	1830	1837	1846
6.00	1679	1759	1789	1805	1815	1822	1827	1830	1833	1842	1849	1858
6.05	1691	1771	1801	1817	1827	1834	1839	1842	1845	1854	1861	1870
6.10	1703	1783	1813	1829	1839	1846						

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C \ N	4	6	8	10	12	14	16	18	20	30	50	INF
1.00	421	463	479	488	493	497	499	502	503	508	511	516
1.05	443	488	506	515	521	525	528	530	532	537	541	546
1.10	465	513	531	542	548	552	555	558	560	565	569	575
1.15	485	536	556	567	574	579	582	584	586	592	596	603
1.20	505	559	580	592	599	604	607	610	612	618	623	629
1.25	524	581	603	615	623	628	632	634	637	643	648	655
1.30	542	602	625	638	646	651	655	658	660	667	672	679
1.35	559	622	646	659	668	673	677	680	683	689	695	702
1.40	576	641	666	680	688	694	698	701	704	711	717	724
1.45	592	659	685	700	708	714	718	722	724	732	737	745
1.50	607	676	704	718	727	733	738	741	743	751	757	765
1.55	622	693	721	736	745	751	756	759	762	769	775	784
1.60	636	709	737	752	762	768	773	776	779	787	793	801
1.65	649	724	753	768	778	784	789	792	795	803	809	818
1.70	662	738	767	783	793	799	804	807	810	818	824	833
1.75	674	751	781	797	807	813	818	822	825	833	839	847
1.80	686	764	794	810	820	827	831	835	838	846	852	861
1.85	697	776	807	823	833	839	844	848	850	859	865	873
1.90	708	788	818	834	844	851	856	859	862	870	876	885
1.95	718	799	829	845	855	862	867	870	873	881	887	896
2.00	727	809	840	856	866	872	877	881	883	891	897	906
2.05	737	819	849	865	875	882	886	890	893	901	907	915
2.10	746	828	859	875	885	891	895	899	902	910	915	923
2.15	754	836	867	883	893	899	904	907	910	917	923	931
2.20	762	845	875	891	901	907	911	915	917	925	930	938
2.25	770	852	883	898	908	914	918	922	924	932	937	945
2.30	777	860	890	905	915	921	925	928	931	938	943	951
2.35	784	867	897	912	922	927	931	934	937	944	949	956
2.40	791	873	903	918	927	933	937	940	942	949	954	961
2.45	798	880	909	923	933	938	942	945	947	954	959	965
2.50	804	885	914	929	937	943	947	950	952	959	963	969
2.60	818	898	924	938	946	952	955	958	960	966	970	976
2.70	826	906	933	946	954	959	963	965	967	972	976	981
2.80	836	915	941	954	961	965	969	971	973	978	981	986
2.90	845	922	948	960	966	971	974	976	978	982	985	989
3.00	854	929	954	965	971	975	978	980	982	986	988	992
3.10	862	938	959	970	976	979	982	984	985	989	991	994
3.20	869	941	964	974	979	982	985	988	989	991	993	995
3.30	876	946	968	977	982	985	987	989	990	993	995	997
3.40	882	951	971	980	985	988	990	991	992	994	996	998
3.50	888	955	974	983	987	990	991	992	993	995	997	998
3.60	893	959	977	985	989	991	993	994	994	996	998	999
3.70	898	962	980	987	990	993	994	995	995	997	998	999
3.80	903	965	982	989	992	994	995	996	996	998	999	999
3.90	907	968	984	990	993	995	996	997	997	999	999	999
4.00	911	970	985	991	994	996	996	997	998	999	999	
4.20	919	975	988	993	996	997	998	998	999	999	999	
4.40	925	978	990	995	997	998	999	999	999	999	999	
4.60	931	981	992	996	998	999	999	999	999	999	999	
4.80	936	984	994	997	999	999	999	999	999	999	999	
5.00	941	988	995	998	999	999	999					
5.50	951	990	997	999	999							
6.00	958	993	998	999								
6.50	964	995	999									
7.00	969	998										
8.00	976	997										
9.00	981	998										
10.00	984	999										
15.00	993											
20.00	998											
30.00	998											
40.00	999											
50.00	999											

C = 3.0

C \ N	4	6	8	10	12	14	16	18	20	30	50	INF
1.00	431	474	490	499	505	509	512	514	515	520	524	529
1.05	453	499	517	527	533	537	540	542	544	549	553	559
1.10	474	523	543	553	559	564	567	569	571	577	581	587
1.15	495	547	567	578	585	590	593	596	598	604	608	614
1.20	514	569	591	603	610	615	618	621	623	629	634	640
1.25	533	591	614	626	633	639	642	645	647	654	659	665
1.30	551	612	635	648	656	661	665	668	670	677	683	689
1.35	568	631	656	669	678	683	687	690	693	699	705	712
1.40	585	650	676	690	698	704	708	711	713	721	726	734
1.45	601	668	695	709	717	723	728	731	733	741	746	754
1.50	616	685	712	727	736	742	746	750	752	760	765	773
1.55	630	702	729	744	753	759	764	767	770	778	783	792
1.60	644	717	745	760	770	776	781	784	787	795	800	809
1.65	657	732	761	776	785	792	796	800	803	810	816	825
1.70	670	746	775	790	800	806	811	815	817	825	831	840
1.75	682	759	789	804	814	820	825	829	831	839	845	854
1.80	693	771	801	817	827	833	838	842	844	852	858	867
1.85	704	783	813	829	839	845	850	854	856	865	871	879
1.90	714	794	825	841	850	857	862	866	868	876	882	890
1.95	724	805	835	851	861	868	873	876	879	886	892	901
2.00	734	815	845	861	871	877	882	886	888	896	902	910
2.05	743	824	855	871	880	887	891	895	898	905	911	919
2.10	752	833	864	879	889	895	900	903	906	914	919	927
2.15	760	842	872	888	897	903	908	911	914	921	927	935
2.20	768	850	880	895	905	911	915	919	921	929	934	942
2.25	776	857	887	903	912	918	922	925	928	935	940	948
2.30	784	865	894	909	918	924	929	932	934	941	946	953
2.35	790	871	901	916	924	930	934	938	940	947	952	959
2.40	796	878	907	921	930	936	940	943	945	952	957	963
2.45	803	884	913	927	935	941	945	948	950	956	961	967
2.50	809	890	918	932	940	946	949	952	954	961	965	971
2.60	820	900	928	941	949	954	958	960	962	968	972	978
2.70	831	909	936	949	956	961	965	967	969	974	978	983
2.80	841	918	944	956	963	967	970	973	974	979	982	987
2.90	850	925	950	962	968	972	975	977	979	983	986	990
3.00	858	932	956	967	973	977	979	981	983	987	989	992
3.10	865	938	961	971	977	980	983	985	986	989	992	994
3.20	872	944	965	975	980	984	986	987	988	991	993	996
3.30	879	949	969	978	983	986	988	989	990	991	993	995
3.40	885	953	973	981	986	989	990	991	992	993	995	998
3.50	891	957	976	984	988	990	992	993	994	996	997	998
3.60	898	960	978	986	989	992	993	994	995	997	998	999
3.70	901	964	981	988	991	993	994	995	996	997	998	999
3.80	905	967	983	989	992	994	995	996	997	998	999	999
3.90	907	969	985	990	993	995	996	997	997	999	999	999
4.00	914	972	986	992	994	996	997	997	998	999	999	
4.20	921	976	989	994	996	997	998	998	999	999	999	
4.40	927	979	991	995	997	998	999	999	999	999	999	
4.60	933	982	993	996	998	999	999	999	999	999	999	
4.80	938	985	994	997	999	999	999	999	999	999	999	
5.00	943	987	995	998	999	999	999	999				
5.50	952	990	997	999	999							
6.00	959	993	998	999								
6.50	965	998										
7.00	970	998										
8.00	977	998										
9.00	981	998										
10.00	985	999										
15.00	993											
20.00	998											
30.00	998											
40.00	999											
50.00	999											

C = 3.4

C	N	4	6	8	10	12	14	16	18	20	30	50	INF
1.00	447	492	510	519	525	529	531	534	535	540	544	549	
1.05	469	517	536	546	552	556	559	562	563	569	573	578	
1.10	490	541	561	572	578	583	586	588	590	596	600	606	
1.15	511	564	585	597	603	608	612	614	616	622	626	633	
1.20	530	584	609	620	624	633	636	639	641	647	652	658	
1.25	548	604	631	643	651	656	660	662	665	671	676	683	
1.30	564	624	652	665	673	678	682	685	687	694	699	706	
1.35	583	647	672	685	694	699	703	708	708	715	720	728	
1.40	599	666	691	705	713	719	723	724	729	736	741	749	
1.45	615	683	710	724	732	734	742	745	746	755	761	768	
1.50	630	700	727	741	750	756	760	764	766	773	779	787	
1.55	644	715	743	758	767	773	777	781	783	791	796	805	
1.60	657	730	759	773	783	789	793	797	799	807	813	821	
1.65	670	745	773	788	798	804	808	812	815	822	828	836	
1.70	682	758	787	802	812	818	823	826	829	836	842	851	
1.75	694	771	800	815	825	831	836	839	842	850	856	864	
1.80	705	783	812	828	837	844	848	852	854	862	868	876	
1.85	718	794	824	839	849	855	860	863	866	874	880	888	
1.90	724	805	835	850	860	866	871	874	877	885	890	899	
1.95	735	815	845	860	870	876	881	884	887	895	900	908	
2.00	745	825	855	870	879	886	890	894	896	904	910	917	
2.05	753	834	864	879	888	895	899	902	905	912	918	926	
2.10	762	842	872	887	896	903	907	911	913	920	926	933	
2.15	770	850	880	895	904	910	915	918	920	928	933	940	
2.20	778	858	888	903	912	917	922	925	927	934	939	947	
2.25	785	865	894	909	918	924	928	931	934	940	945	952	
2.30	792	872	901	916	924	930	934	937	939	946	951	958	
2.35	797	877	907	921	930	936	940	942	945	951	956	962	
2.40	805	885	913	927	935	941	945	947	950	956	961	967	
2.45	811	891	919	932	940	945	949	952	954	960	965	971	
2.50	817	898	923	937	945	951	954	958	960	966	971	976	
2.55	822	904	929	943	951	957	961	964	967	973	978	983	
2.60	828	910	935	949	957	963	966	970	972	978	983	988	
2.65	834	916	941	955	963	969	972	975	977	983	988	993	
2.70	839	921	946	960	968	974	977	980	982	988	993	998	
2.75	844	926	951	965	973	979	982	985	987	993	998	1000	
2.80	849	931	956	970	978	984	987	990	992	998	1000		
2.85	854	936	961	975	983	989	992	995	997	1000			
2.90	859	941	966	980	988	994	997	999	1000				
3.00	864	946	971	985	993	999	1000						
3.10	871	952	977	991	999	1000							
3.20	878	957	982	996	1000								
3.30	884	962	987	999									
3.40	890	967	992										
3.50	896	972											
3.60	901	977											
3.70	906	982											
3.80	911	987											
3.90	916	992											
4.00	921	997											
4.10	926												
4.20	931												
4.30	936												
4.40	941												
4.50	946												
4.60	951												
4.70	956												
4.80	961												
4.90	966												
5.00	971												
5.10	976												
5.20	981												
5.30	986												
5.40	991												
5.50	996												
5.60	1000												
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13.60													
13.70													
13.80													
13.90													
14.00													
14.10													
14.20													

C = 4.2														
D	N	4	6	8	10	12	14	16	18	20	30	50	INF	
1.00	472	519	537	547	553	557	560	562	563	568	572	577		
1.05	443	543	563	573	579	583	586	589	591	596	600	606		
1.10	514	567	587	598	605	609	612	615	617	622	626	632		
1.15	534	589	611	622	629	634	637	640	642	647	652	658		
1.20	553	611	633	645	652	657	661	663	665	672	676	683		
1.25	571	631	654	667	674	679	683	686	688	694	699	706		
1.30	588	651	675	688	695	701	704	707	710	716	721	728		
1.35	604	669	694	707	715	721	725	728	730	737	742	749		
1.40	620	687	712	726	734	740	744	747	749	756	762	769		
1.45	635	704	730	744	752	758	762	765	768	775	780	788		
1.50	649	719	746	760	769	775	779	782	785	792	797	805		
1.55	663	734	762	776	785	791	795	798	801	808	814	822		
1.60	676	749	776	791	800	806	810	814	816	824	829	837		
1.65	689	762	790	805	814	820	825	828	830	838	843	851		
1.70	703	775	803	818	827	833	838	841	844	851	857	865		
1.75	711	787	816	831	840	846	850	854	856	864	869	877		
1.80	722	798	827	842	851	857	862	865	868	875	881	889		
1.85	732	809	838	853	862	868	873	876	879	886	892	899		
1.90	741	819	848	863	872	878	883	886	889	896	902	909		
1.95	751	829	858	873	882	888	892	895	898	905	911	918		
2.00	759	838	867	882	891	897	901	904	907	914	919	927		
2.05	768	848	875	890	899	905	909	912	915	922	927	934		
2.10	776	855	883	898	906	912	916	920	922	929	934	941		
2.15	784	862	890	905	913	919	923	926	929	935	941	947		
2.20	791	869	897	912	920	926	930	933	935	942	946	953		
2.25	798	876	904	918	926	932	936	939	941	947	952	958		
2.30	804	882	910	924	932	937	941	944	946	952	957	963		
2.35	811	889	916	929	937	942	946	949	951	957	961	967		
2.40	817	894	921	934	942	947	951	953	955	961	965	971		
2.45	823	899	926	939	946	951	955	958	960	965	969	975		
2.50	829	905	930	943	951	955	959	961	963	969	972	978		
2.55	839	914	939	951	958	963	966	968	970	975	978	983		
2.60	848	922	948	958	964	969	971	974	975	980	983	987		
2.65	857	929	953	963	970	974	978	979	980	984	987	990		
2.70	865	936	958	968	974	978	980	982	983	987	990	993		
3.00	873	942	963	973	978	981	984	985	987	990	992	995		
3.10	880	947	967	976	981	984	986	988	989	992	994	996		
3.20	886	952	971	980	984	987	989	990	991	994	995	997		
3.30	892	956	974	982	987	989	991	992	993	995	996	998		
3.40	897	960	977	985	989	991	992	993	994	996	997	999		
3.50	902	963	980	987	990	992	994	995	995	997	998	999		
3.60	907	966	982	988	992	994	995	996	996	998	999	999		
3.70	912	969	984	990	993	995	996	996	997	998	999	999		
3.80	914	972	986	991	994	995	996	997	997	998	999	999		
3.90	920	974	987	992	995	996	997	998	998	999	999	999		
4.00	923	976	989	993	996	997	998	998	999	999	999	999		
4.20	930	985	991	995	997	998	999	999	999	999	999	999		
4.40	935	983	993	996	998	999	999	999	999	999	999	999		
4.60	940	985	994	997	998	999	999	999	999	999	999	999		
4.80	945	987	995	998	999	999	999	999	999	999	999	999		
5.00	949	989	996	998	999	999	999	999	999	999	999	999		
5.50	957	992	998	999	999	999	999	999	999	999	999	999		
6.00	964	994	999	999	999	999	999	999	999	999	999	999		
6.50	969	996	999	999	999	999	999	999	999	999	999	999		
7.00	973	997	999	999	999	999	999	999	999	999	999	999		
8.00	979	998	999	999	999	999	999	999	999	999	999	999		
9.00	984	999	999	999	999	999	999	999	999	999	999	999		
10.00	987	999	999	999	999	999	999	999	999	999	999	999		
15.00	994	999	999	999	999	999	999	999	999	999	999	999		
20.00	997	999	999	999	999	999	999	999	999	999	999	999		
30.00	998	999	999	999	999	999	999	999	999	999	999	999		
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C = 4.6														
C	N	4	6	8	10	12	14	16	18	20	30	50	INF	
1.00	481	529	547	557	563	567	570	572	574	579	582	588		
1.05	502	553	572	583	589	593	596	599	600	606	610	615		
1.10	523	576	597	607	614	619	622	624	626	632	636	642		
1.15	542	598	620	631	638	643	646	649	651	657	661	667		
1.20	561	620	642	654	661	666	669	672	674	680	685	691		
1.25	579	640	663	675	683	688	692	694	696	703	707	714		
1.30	596	659	683	696	703	709	713	715	718	724	729	736		
1.35	612	677	702	715	723	729	732	735	738	744	749	757		
1.40	628	694	720	733	742	747	751	754	757	763	769	776		
1.45	642	711	737	751	759	765	769	772	775	782	787	794		
1.50	656	727	753	767	776	782	786	789	791	798	804	812		
1.55	670	741	768	783	791	797	801	805	807	814	820	828		
1.60	682	755	783	797	806	812	816	820	822	829	835	843		
1.65	695	768	796	811	820	826	830	833	836	843	849	857		
1.70	706	781	809	824	833	839	843	846	849	856	862	870		
1.75	717	793	821	836	845	851	855	859	861	868	874	882		
1.80	728	804	832	847	856	862	867	870	872	880	885	893		
1.85	738	814	843	858	867	873	877	880	883	890	896	903		
1.90	747	824	853	868	877	883	887	890	893	900	905	913		
1.95	756	834	862	877	886	892	896	899	902	909	914	922		
2.00	765	843	871	886	894	900	904	908	910	917	922	930		
2.05	773	851	879	894	902	908	912	915	918	925	930	937		
2.10	781	859	887	901	910	915	920	923	925	932	937	944		
2.15	788	866	894	908	917	922	926	929	932	938	943	950		
2.20	796	873	901	915	923	929	932	935	938	944	949	955		
2.25	802	880	907	921	929	934	938	941	943	949	954	960		
2.30	809	886	913	926	934	940	943	946	948	954	959	965		
2.35	815	892	918	932	940	945	948	951	953	959	963	969		
2.40	821	897	924	937	944	949	953	955	957	963	967	973		
2.45	827	903	928	941	949	953	957	959	961	967	971	976		
2.50	832	907	933	945	953	957	961	963	965	970	974	979		
2.55	837	911	937	949	957	961	964	967	969	974	978	983		
2.60	843	915	941	953	960	964	967	969	971	976	979	984		
2.65	846	919	945	957	964	968	971	973	975	981	984	988		
2.70	850	922	948	960	967	971	974	976	978	983	986	990		
2.75	853	925	951	963	970	974	977	979	981	986	989	993		
2.80	856	928	954	966	973	977	980	982	984	989	992	995		
2.85	859	931	957	969	976	980	983	985	987	992	995	998		
2.90	862	934	960	972	979	983	986	988	990	994	997	999		
3.00	865	937	963	975	982	986	989	991	993	994	999	999		
3.10	868	940	966	978	985	989	991	993	995	996	999	999		
3.20	871	943	969	981	988	992	994	996	997	999	999	999		
3.30	874	946	972	984	991	995	997	999	999	999	999	999		
3.40	877	949	975	987	994	998	999	999	999	999	999	999		
3.50	880	952	978	990	997	999	999	999	999	999	999	999		
3.60	883	955	981	993	999	999	999	999	999	999	999	999		
3.70	886	958	984	996	999	999	999	999	999	999	999	999		
3.80	889	961	987	999	999	999	999	999	999	999	999	999		
3.90	892	964	990	999	999	999	999	999	999	999	999	999		
4.00	895	967	993	999	999	999	999	999	999	999	999	999		
4.10	898	970	996	999	999	999	999	999	999	999	999	999		
4.20	901	973	999	999	999	999	999	999	999	999	999	999		
4.30	904	976	999	999	999	999	999	999	999	999	999	999		
4.40	907	979	999	999	999	999	999	999	999	999	999	999		
4.50	910	982	999	999	999	999	999	999	999	999	999	999		
4.60	913	985	999	999	999	999	999	999	999	999	999	999		
4.70	916	988	999	999	999	999	999	999	999	999	999	999		
4.80	919	991	999	999	999	999	999	999	999	999	999	999		
4.90	922	994	999	999	999	999	999	999	999	999	999	999		
5.00	925	997	999	999	999	999	999	999	999	999	999	999		
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5.20	931	999	999	999	999	999	999	999	999	999	999	999		
5.30	934	999	999	999	999	999	999	999	999	999	999	999		
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5.50	940	999	999	999	999	999	999	999	999	999	999	999		
5.60	943	999	999	999	999	999	999	999	999	999	999	999		
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5.80	949	999	999	999	999	999	999	999	999	999	999	999		
5.90	952	999	999	999	999	999	999	999	999	999	999	999		
6.00	955	999	999	999	999	999	999	999	999	999	999	999		
6.10	958	999	999	999	999	999	999	999	999	999	999	999		
6.20	961	999	999	999	999	999	999	999	999	999	999	999		
6.30	964	999	999	999	999	999	999	999	999	999	999	999		
6.40	967	999	999	999	999	999	999	999	999	999	999	999		
6.50	970	999	999	999	999	999	999	999	999	999	999	999		
6.60	973	999	999	999	999	999	999	999	999	999	999	999		
6.70	976	999	999	999	999	999	999	999	999	999	999	999		
6.80	979	999	999	999	999	999	999	999	999	999	999	999		
6.90	982	999	999	999	999	999	999	999	999	999	999	999		
7.00	985	999	999	999	999	999	999	999	999	999	999	999		
7.10	988	999	999	999	999	999	999	999	999	999	999	999		
7.20	991	999	999	999	999	999	999	999	999	999	999	999		
7.30	994	999	999	999	999	999	999	999	999	999	999	999		
7.40	997	999	999	999	999	999	999	999	999	999	999	999		
7.50	999	999	999	999	999	999	999	999	999	999	999	999		
7.60	999	999	999	999	999	999	999	999	999	999	999	999		
7.70	999	999	999	999	999	999	999	999	999	999	999	999		
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7.90	999	999	999	999	999	999	999	999	999	999	999	999		
8.00	999	999	999	999	999	999	999	999	999	999	999	999		
8.10	999	999	999	999	999	999	999	999	999	999	999	999		
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9.60	999	999	999	999	999	999	999	999	999	999	999	999		
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9.80	999	999	999	999	999	999	999	999	999	999	999	999		
9.90	999	999	999	999	999	999	999</							

17 April 1963

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SP-1181/000/00

C = 5.0

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1.00	489	537	555	565	571	575	578	580	582	587	591	594	
1.05	510	561	581	591	597	603	604	607	609	614	618	623	
1.10	530	584	605	615	622	626	630	632	634	639	644	650	
1.15	549	606	627	639	646	650	654	656	658	664	668	675	
1.20	568	627	649	661	668	673	677	679	681	687	692	698	
1.25	586	647	670	682	690	695	698	701	703	710	714	721	
1.30	603	666	690	702	710	715	719	722	724	731	736	742	
1.35	619	684	709	721	729	735	739	742	744	751	756	763	
1.40	634	701	726	740	748	753	757	760	763	769	775	782	
1.45	648	717	743	757	765	771	775	778	780	787	792	800	
1.50	662	732	759	773	781	787	791	794	797	804	809	817	
1.55	676	747	774	788	797	802	807	810	812	819	825	832	
1.60	689	761	788	802	811	817	821	824	827	834	840	847	
1.65	702	774	801	816	824	830	835	838	840	848	853	861	
1.70	717	788	814	828	837	843	847	851	853	860	866	874	
1.75	722	798	826	840	849	855	859	863	865	872	878	886	
1.80	733	804	832	846	855	861	865	869	871	878	884	892	
1.85	743	819	847	862	870	876	881	884	886	894	899	907	
1.90	752	829	857	871	880	886	890	893	895	903	908	916	
1.95	761	838	866	880	889	895	899	902	905	912	917	924	
2.00	769	846	874	889	897	903	907	911	913	920	925	932	
2.05	777	855	882	897	905	911	915	918	920	927	932	939	
2.10	785	862	890	904	912	918	922	925	927	934	939	946	
2.15	793	870	897	911	919	925	929	932	934	940	945	952	
2.20	800	878	904	917	925	931	935	938	940	946	951	957	
2.25	806	883	910	923	931	936	940	943	945	951	956	962	
2.30	813	889	915	929	937	942	945	948	950	956	961	966	
2.35	819	895	921	934	941	947	950	953	955	960	965	970	
2.40	825	900	926	939	946	951	954	957	959	964	969	974	
2.45	830	905	931	943	950	955	958	961	963	968	972	977	
2.50	836	910	935	947	954	959	962	964	966	971	975	980	
2.55	841	915	940	952	959	964	967	969	971	976	980	985	
2.60	845	919	943	955	961	966	969	971	972	977	981	986	
2.65	849	923	946	958	964	969	972	974	975	980	984	989	
2.70	853	927	950	961	967	971	974	976	977	982	986	991	
2.75	857	931	953	964	970	974	977	979	980	985	989	994	
2.80	861	935	956	967	972	976	979	981	982	987	991	996	
2.85	864	938	959	970	975	979	982	984	985	990	994	999	
2.90	868	941	961	972	977	980	983	985	986	991	995	999	
3.00	871	944	964	975	980	983	986	988	989	994	998	999	
3.05	875	948	968	979	984	987	990	992	993	998	999	999	
3.10	879	952	972	983	988	991	994	996	997	999	999	999	
3.15	883	956	976	987	992	995	998	999	999	999	999	999	
3.20	887	960	980	991	996	999	999	999	999	999	999	999	
3.25	891	964	984	995	999	999	999	999	999	999	999	999	
3.30	895	968	988	999	999	999	999	999	999	999	999	999	
3.35	899	972	992	999	999	999	999	999	999	999	999	999	
3.40	903	976	996	999	999	999	999	999	999	999	999	999	
3.50	907	980	999	999	999	999	999	999	999	999	999	999	
3.60	911	984	999	999	999	999	999	999	999	999	999	999	
3.70	915	988	999	999	999	999	999	999	999	999	999	999	
3.80	919	992	999	999	999	999	999	999	999	999	999	999	
3.90	923	996	999	999	999	999	999	999	999	999	999	999	
4.00	927	999	999	999	999	999	999	999	999	999	999	999	
4.10	931	999	999	999	999	999	999	999	999	999	999	999	
4.20	935	999	999	999	999	999	999	999	999	999	999	999	
4.30	939	999	999	999	999	999	999	999	999	999	999	999	
4.40	943	999	999	999	999	999	999	999	999	999	999	999	
4.50	947	999	999	999	999	999	999	999	999	999	999	999	
5.00	951	999	999	999	999	999	999	999	999	999	999	999	
5.50	955	999	999	999	999	999	999	999	999	999	999	999	
6.00	959	999	999	999	999	999	999	999	999	999	999	999	
6.50	963	999	999	999	999	999	999	999	999	999	999	999	
7.00	967	999	999	999	999	999	999	999	999	999	999	999	
8.00	971	999	999	999	999	999	999	999	999	999	999	999	
9.00	975	999	999	999	999	999	999	999	999	999	999	999	
10.00	979	999	999	999	999	999	999	999	999	999	999	999	
15.00	983	999	999	999	999	999	999	999	999	999	999	999	
20.00	987	999	999	999	999	999	999	999	999	999	999	999	
30.00	991	999	999	999	999	999	999	999	999	999	999	999	
40.00	995	999	999	999	999	999	999	999	999	999	999	999	
50.00	999	999	999	999	999	999	999	999	999	999	999	999	

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1.05	524	574	594	606	612	617	620	622	624	629	633	638	
1.10	544	599	619	630	637	641	644	647	649	654	658	664	
1.15	563	620	642	653	660	664	668	670	672	678	682	688	
1.20	582	641	663	675	682	687	690	693	695	701	705	712	
1.25	599	660	683	695	703	708	711	714	716	722	727	734	
1.30	615	679	702	715	723	728	731	734	736	743	748	754	
1.35	631	694	721	733	741	747	750	753	756	762	767	774	
1.40	646	713	738	751	759	764	768	771	774	780	785	793	
1.45	660	728	754	768	776	781	785	788	791	797	803	810	
1.50	674	743	769	783	791	797	801	804	807	814	819	826	
1.55	687	757	784	798	806	812	816	819	822	829	834	841	
1.60	699	771	798	812	820	826	830	833	836	843	848	856	
1.65	711	783	810	825	833	839	843	846	849	856	861	869	
1.70	722	795	823	837	845	851	855	859	861	868	873	881	
1.75	732	806	834	848	857	863	867	870	872	879	885	892	
1.80	742	817	845	859	867	873	877	881	883	890	895	903	
1.85	752	827	855	869	877	883	887	890	893	900	905	912	
1.90	761	838	866	880	887	892	896	900	902	909	914	921	
1.95	770	845	873	887	894	901	905	908	911	917	922	929	
2.00	778	853	881	895	903	909	913	916	918	925	930	937	
2.05	786	861	889	903	911	916	920	923	925	932	937	943	
2.10	793	869	896	910	917	923	927	930	933	938	943	950	
2.15	800	876	902	916	924	929	933	936	938	944	949	955	
2.20	807	882	908	922	930	935	939	941	943	949	954	960	
2.25	814	888	915	928	935	940	944	947	949	955	960	965	
2.30	820	894	920	933	940	945	949	951	953	959	963	969	
2.35	826	900	925	938	945	950	953	956	958	963	967	973	
2.40	831	905	930	942	949	954	957	959	962	967	971	976	
2.45	837	910	934	946	953	958	961	963	965	970	974	979	
2.50	842	914	938	950	957	961	965	967	969	973	977	981	
2.55	847	919	943	955	962	966	970	972	974	978	982	986	
2.60	852	923	946	958	965	969	973	975					
2.65	857	928	951	963	970	974	978	980	982	985	988	991	
2.70	861	930	953	965	973	977	980	982	984	987	990	993	
2.75	865	933	956	968	976	980	983	985	987	990	993	996	
2.80	869	936	959	971	979	983	986	988	990	993	996	999	
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2.90	876	943	966	978	986	990	993	995	997	999	1000	1000	
2.95	879	946	969	981	989	993	996	998	999	1000	1000	1000	
3.00	883	949	972	984	992	995	998	999	999	999	999	999	
3.05	886	952	975	987	995	998	999	999	999	999	999	999	
3.10	889	955	978	990	998	999	999	999	999	999	999	999	
3.15	892	958	981	993	999	999	999	999	999	999	999	999	
3.20	895	961	984	996	999	999	999	999	999	999	999	999	
3.25	898	964	987	999	999	999	999	999	999	999	999	999	
3.30	901	967	990	999	999	999	999	999	999	999	999	999	
3.35	904	970	993	999	999	999	999	999	999	999	999	999	
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3.65	922	988	999	999	999	999	999	999	999	999	999	999	
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3.95	940	999	999	999	999	999	999	999	999	999	999	999	
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4.20	955	999	999	999	999	999	999	999	999	999	999	999	
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4.40	967	999	999	999	999	999	999	999	999	999	999	999	
4.45	970	999	999	999	999	999	999	999	999	999	999	999	
4.50	973	999	999	999	999	999	999	999	999	999	999	999	
4.55	976	999	999	999	999	999	999	999	999	999	999	999	
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4.65	982	999	999	999	999	999	999	999	999	999	999	999	
4.70	985	999	999	999	999	999	999	999	999	999	999	999	
4.75	988	999	999	999	999	999	999	999	999	999	999	999	
4.80	991	999	999	999	999	999	999	999	999	999	999	999	
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6.25	999	999	999	999	999	999	999	999	999	999	999	999	
6.30	999	999	999	999	999	999	999	999	999	999	999	999	
6.35	999	999	999	999	999	999	999	999	999	999	999	999	
6.40	999	999	999	999	999	999	999	999	999	999	9		

17 April 1963

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C = 8.0														
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1.05	543	595	614	625	631	635	638	640	642	647	651	657		
1.10	562	617	637	648	654	659	662	664	666	672	676	681		
1.15	581	638	659	670	677	681	685	687	689	695	699	705		
1.20	599	657	680	691	698	703	706	709	711	717	721	727		
1.25	615	676	699	711	718	723	727	729	732	738	742	749		
1.30	631	694	718	730	737	742	746	749	751	757	762	769		
1.35	647	711	735	748	755	761	764	767	769	776	781	788		
1.40	661	727	752	765	772	778	782	784	787	793	798	805		
1.45	675	742	767	780	788	794	798	801	803	810	815	822		
1.50	688	756	782	795	804	809	813	816	818	825	830	837		
1.55	700	770	796	809	818	823	827	830	833	839	845	852		
1.60	712	783	809	823	831	837	841	844	846	853	858	865		
1.65	723	795	821	835	843	849	853	856	859	865	871	878		
1.70	734	806	833	847	855	861	865	868	870	877	882	889		
1.75	744	817	844	857	866	871	875	879	881	888	893	900		
1.80	754	827	854	868	876	882	886	889	891	898	903	910		
1.85	763	836	863	877	885	891	895	898	900	907	912	919		
1.90	772	845	872	886	894	900	904	907	909	915	920	927		
1.95	780	854	880	894	902	908	912	915	917	923	928	935		
2.00	788	862	888	902	910	915	919	922	924	930	935	942		
2.05	794	869	894	909	917	922	926	929	931	937	942	948		
2.10	803	876	902	915	923	928	932	935	937	943	948	954		
2.15	810	883	909	922	929	934	938	941	943	949	953	959		
2.20	816	889	915	927	935	940	943	946	948	954	958	964		
2.25	822	895	920	933	940	945	948	951	953	958	962	968		
2.30	828	899	925	938	945	949	953	955	957	963	966	972		
2.35	834	906	931	944	951	954	957	959	961	966	970	975		
2.40	839	911	935	948	955	958	961	963	965	970	973	978		
2.45	845	915	939	950	957	961	964	966	968	973	976	981		
2.50	850	920	943	954	960	965	967	970	971	976	979	983		
2.60	859	928	950	960	966	970	973	975	977	981	984	987		
2.70	867	935	956	966	972	975	978	980	981	985	987	990		
2.80	875	941	961	971	976	979	982	983	984	988	990	993		
2.90	882	947	966	975	980	983	985	986	987	990	992	995		
3.00	889	952	970	978	983	986	987	989	990	992	994	996		
3.10	895	956	974	981	985	988	990	991	992	994	996	997		
3.20	901	960	977	984	988	990	992	993	993	995	997	998		
3.30	906	964	979	986	990	992	993	994	995	996	997	999		
3.40	911	967	982	988	991	993	994	995	996	997	998	999		
3.50	915	970	984	990	993	994	995	996	997	998	999	999		
3.60	919	972	986	991	994	995	996	997	997	998	999	999		
3.70	923	975	987	992	995	996	997	997	998	999	999	999		
3.80	927	977	989	993	995	997	997	998	998	999	999	999		
3.90	930	979	990	994	996	997	998	998	999	999	999	999		
4.00	933	980	991	995	997	998	998	999	999	999	999	999		
4.20	939	983	993	996	998	998	999	999	999	999	999	999		
4.40	944	986	994	997	998	999	999	999	999	999	999	999		
4.60	948	988	995	998	999	999	999	999	999	999	999	999		
4.80	952	989	996	998	999	999	999	999	999	999	999	999		
5.00	956	991	997	999	999	999								
5.50	963	993	998	999										
6.00	969	995	999											
6.50	973	996	999											
7.00	977	997	999											
8.00	982	998												
9.00	986	999												
10.00	988	999												
15.00	995													
20.00	997													
30.00	999													
40.00	999													
50.00														

C = 10.0														
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1.10	573	627	648	658	665	669	672	675	676	682	686	692		
1.15	591	648	669	680	687	691	694	697	699	704	709	715		
1.20	608	667	689	700	707	712	716	718	720	726	730	737		
1.25	625	686	708	720	727	732	736	738	740	746	751	757		
1.30	641	703	726	738	746	751	755	757	759	766	770	777		
1.35	656	720	743	756	764	769	772	775	777	784	788	795		
1.40	670	735	760	772	780	785	789	792	794	801	806	812		
1.45	683	750	775	788	796	801	805	808	810	817	822	829		
1.50	696	764	789	802	810	816	820	823	825	832	837	844		
1.55	708	777	803	816	824	830	834	837	839	846	851	858		
1.60	720	790	816	829	837	843	847	850	852	859	864	871		
1.65	731	801	827	841	849	855	859	862	864	871	876	883		
1.70	741	813	839	852	860	866	870	873	875	882	887	894		
1.75	751	823	849	863	871	876	880	883	886	892	897	905		
1.80	761	833	859	873	881	886	890	893	895	902	907	914		
1.85	770	842	868	882	890	895	899	902	904	911	916	923		
1.90	778	851	877	890	898	904	908	910	913	919	924	931		
1.95	786	859	885	898	906	912	915	918	920	927	931	938		
2.00	794	867	892	906	913	919	922	925	927	934	938	945		
2.05	801	874	900	912	920	925	929	932	934	940	945	951		
2.10	808	881	906	919	927	932	935	938	940	946	951	956		
2.15	815	887	912	925	932	937	941	943	945	951	956	961		
2.20	821	893	918	930	938	943	946	948	950	956	960	966		
2.25	827	899	923	935	943	947	951	953	955	960	964	970		
2.30	833	904	928	940	947	952	955	957	959	964	968	973		
2.35	839	909	933	945	951	956	959	961	963	968	972	977		
2.40	844	914	937	949	955	960	963	965	967	971	975	979		
2.45	849	918	941	952	959	963	966	968	970	974	978	982		
2.50	854	923	945	956	962	966	969	971	973	977	980	984		
2.60	863	930	952	962	968	972	974	976	978	982	984	988		
2.70	871	937	958	968	973	976	979	981	982	985	988	991		
2.80	879	943	963	972	977	980	983	984	985	988	991	993		
2.90	884	949	968	976	981	984	986	987	988	991	993	995		
3.00	889	953	971	979	984	986	988	989	990	993	994	996		
3.10	894	958	975	982	986	989	990	991	992	994	996	997		
3.20	904	962	978	985	988	991	992	993	994	996	997	998		
3.30	909	965	980	987	990	992	993	994	995	997	998	999		
3.40	913	968	983	989	992	993	995	995	996	997	998	999		
3.50	918	971	985	990	993	995	996	996	997	998	999	999		
3.60	922	973	986	991	994	995	996	997	997	998	999	999		
3.70	925	976	988	993	995	996	997	997	998	999	999	999		
3.80	929	978	989	994	996	997	998	998	999	999	999	999		
3.90	932	979	990	994	996	997	998	998	999	999	999	999		
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4.80	954	990	996	998	999	999	999	999	999	999	999	999		
5.00	957	991	997	999	999									
5.50	964	994	998	999										
6.00	970	995	999											
6.50	974	997	999											
7.00	978	997	999											
8.00	983	998												
9.00	986	999												
10.00	989	999												
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20.00	997													
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40.00	999													
50.00														

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C - INF

L	N	4	6	8	10	12	14	16	18	20	30	50	INF
1.00	577	626	644	653	659	663	666	668	669	674	678	682	
1.05	556	647	666	676	682	686	688	691	692	697	703	706	
1.10	614	667	687	697	703	707	710	712	714	719	723	728	
1.15	631	686	706	717	723	727	731	732	735	740	744	749	
1.20	647	704	725	736	742	747	750	752	754	760	764	769	
1.25	662	721	742	753	760	765	768	771	773	778	783	788	
1.30	677	737	759	770	777	782	785	788	790	794	800	806	
1.35	690	752	774	786	793	798	802	804	806	812	817	822	
1.40	704	766	789	801	808	813	817	821	824	828	832	836	
1.45	716	779	803	815	822	827	831	834	836	842	846	852	
1.50	728	792	816	828	835	841	844	847	849	855	860	866	
1.55	739	804	828	840	848	853	857	859	861	868	872	878	
1.60	749	815	839	852	859	864	868	871	873	879	884	890	
1.65	759	824	849	862	870	875	879	882	884	890	895	901	
1.70	769	836	860	872	880	885	889	892	894	900	904	910	
1.75	779	845	869	882	889	894	898	901	903	909	913	919	
1.80	786	854	878	890	898	903	907	910	911	917	922	928	
1.85	794	862	886	899	906	911	914	917	919	925	930	935	
1.90	802	870	894	906	913	918	922	924	926	932	937	942	
1.95	810	877	901	913	920	925	929	931	933	939	943	949	
2.00	816	884	908	919	927	931	935	937	939	945	949	954	
2.05	823	894	918	929	937	940	943	945	945	950	954	959	
2.10	829	899	920	931	938	942	946	948	950	955	959	964	
2.15	835	907	925	936	943	947	950	953	955	960	963	968	
2.20	841	917	933	944	948	952	955	957	959	964	967	972	
2.25	847	912	935	945	952	956	959	961	963	968	971	975	
2.30	852	917	939	950	956	960	963	965	966	971	974	978	
2.35	857	921	943	953	959	963	966	968	970	974	977	981	
2.40	862	926	947	957	963	966	969	971	973	977	980	983	
2.45	866	931	950	960	966	969	972	974	975	979	982	986	
2.50	870	933	953	963	969	972	975	976	978	981	984	987	
2.55	874	934	954	964	974	977	979	981	982	985	988	991	
2.60	878	936	956	966	973	978	981	983	984	985	988	990	
2.65	883	939	959	969	977	981	984	986	987	988	991	993	
2.70	889	944	963	973	980	984	987	989	990	993	994	996	
3.00	905	960	979	985	987	989	991	992	993	994	996	997	
3.10	910	964	979	983	985	986	987	988	989	994	996	997	
3.20	915	967	981	987	991	992	994	994	995	997	998	999	
3.30	919	970	984	989	992	994	995	995	996	997	998	999	
3.40	923	973	986	991	993	995	996	996	997	998	999	999	
3.50	927	975	987	992	994	996	996	997	997	998	999	999	
3.60	931	977	989	993	995	996	997	998	998	999	999	999	
3.70	934	979	990	994	996	997	998	998	998	999	999	999	
3.80	937	981	991	995	997	997	998	998	999	999	999	999	
3.90	940	982	992	995	997	998	998	999	999	999	999	999	
4.00	943	984	993	996	997	998	999	999	999	999			
4.20	948	986	994	997	998	999	999	999	999	999			
4.40	952	988	995	998	999	999	999	999					
4.60	956	990	996	998	999	999							
4.80	959	991	997	999	999								
5.00	962	993	998	999	999								
5.50	968	995	998	999									
6.00	973	996	999										
6.50	977	997											
7.00	980	998											
8.00	985	999											
9.00	989	999											
10.00	990	999											
15.00	996												
20.00	998												
30.00	999												
40.00	999												
50.00													

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System Development Corporation,
Santa Monica, California
CONFIDENCE BANDS IN STRAIGHT LINE
REGRESSION.

Scientific rept., SP-1181/000/00,
by A. V. Gafarian. 17 April 1963,
45p., 7 refs., 5 figs.

Unclassified report

DESCRIPTORS: Statistical Distribution.
Statistical Functions.

Develops a method for obtaining
confidence bands in polynomial
regression when the observations

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are independently distributed with
constant but unknown variance.
Reports that the bands may be
obtained over arbitrary sets of the
independent variable with exact
preassigned confident coefficients.
Also reports that difficult
distribution problems result when
specific applications are attempted.
Discusses first degree polynomials
since some progress has been made here.
Provides a table that obtains a constant
width confidence band which contains the
true but unknown straight regression
line for values of the independent
variable in some arbitrarily selected
interval with an exact preassigned
confident coefficient. Compares the
present method with the classical
hyperbolic band for the whole regression
line.

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