

A.2 QUANTITIES OF THE UNIT NORMAL DISTRIBUTION

Table A.2 lists z_p for a given p . For example, for a two-sided confidence interval at 95%, $\alpha = 0.05$ and $p = 1 - \alpha/2 = 0.975$. The entry in the row labeled 0.97 and column labeled 0.005 gives $z_p = 1.960$.

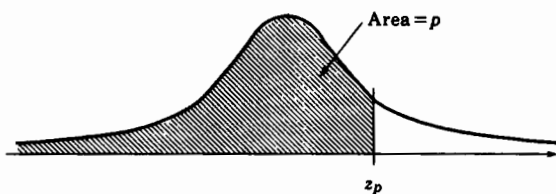


TABLE A.2 Quantiles of the Unit Normal Distribution

p	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.5	0.000	0.025	0.050	0.075	0.100	0.126	0.151	0.176	0.202	0.228
0.6	0.253	0.279	0.305	0.332	0.358	0.385	0.412	0.440	0.468	0.496
0.7	0.524	0.553	0.583	0.613	0.643	0.674	0.706	0.739	0.772	0.806
0.8	0.842	0.878	0.915	0.954	0.994	1.036	1.080	1.126	1.175	1.227

p	0.000	0.001	0.002	0.003	0.004	0.005	0.006	0.007	0.008	0.009
0.90	1.282	1.287	1.293	1.299	1.305	1.311	1.317	1.323	1.329	1.335
0.91	1.341	1.347	1.353	1.359	1.366	1.372	1.379	1.385	1.392	1.398
0.92	1.405	1.412	1.419	1.426	1.433	1.440	1.447	1.454	1.461	1.468
0.93	1.476	1.483	1.491	1.499	1.506	1.514	1.522	1.530	1.538	1.546
0.94	1.555	1.563	1.572	1.580	1.589	1.598	1.607	1.616	1.626	1.635
0.95	1.645	1.655	1.665	1.675	1.685	1.695	1.706	1.717	1.728	1.739
0.96	1.751	1.762	1.774	1.787	1.799	1.812	1.825	1.838	1.852	1.866
0.97	1.881	1.896	1.911	1.927	1.943	1.960	1.977	1.995	2.014	2.034
0.98	2.054	2.075	2.097	2.120	2.144	2.170	2.197	2.226	2.257	2.290

p	0.0000	0.0001	0.0002	0.0003	0.0004	0.0005	0.0006	0.0007	0.0008	0.0009
0.990	2.326	2.330	2.334	2.338	2.342	2.346	2.349	2.353	2.357	2.362
0.991	2.366	2.370	2.374	2.378	2.382	2.387	2.391	2.395	2.400	2.404
0.992	2.409	2.414	2.418	2.423	2.428	2.432	2.437	2.442	2.447	2.452
0.993	2.457	2.462	2.468	2.473	2.478	2.484	2.489	2.495	2.501	2.506
0.994	2.512	2.518	2.524	2.530	2.536	2.543	2.549	2.556	2.562	2.569
0.995	2.576	2.583	2.590	2.597	2.605	2.612	2.620	2.628	2.636	2.644
0.996	2.652	2.661	2.669	2.678	2.687	2.697	2.706	2.716	2.727	2.737
0.997	2.748	2.759	2.770	2.782	2.794	2.807	2.820	2.834	2.848	2.863
0.998	2.878	2.894	2.911	2.929	2.948	2.968	2.989	3.011	3.036	3.062
0.999	3.090	3.121	3.156	3.195	3.239	3.291	3.353	3.432	3.540	3.719

See Table A.3 for commonly used values.