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REPORT No. 718

Procedures for Obtaining Binomial Probabilities Within Three Decimal Accuracy Universally.

ED S. SMITH

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May 1950

PROCEDURES FOR OBTAINING BINOMIAL PROBABILITIES
WITHIN THREE DECIMAL ACCURACY UNIVERSALLY

Ed S. Smith

Project No. TB3-5238 of the Research and
Development Division, Ordnance Department

ABERDEEN PROVING GROUND, MARYLAND

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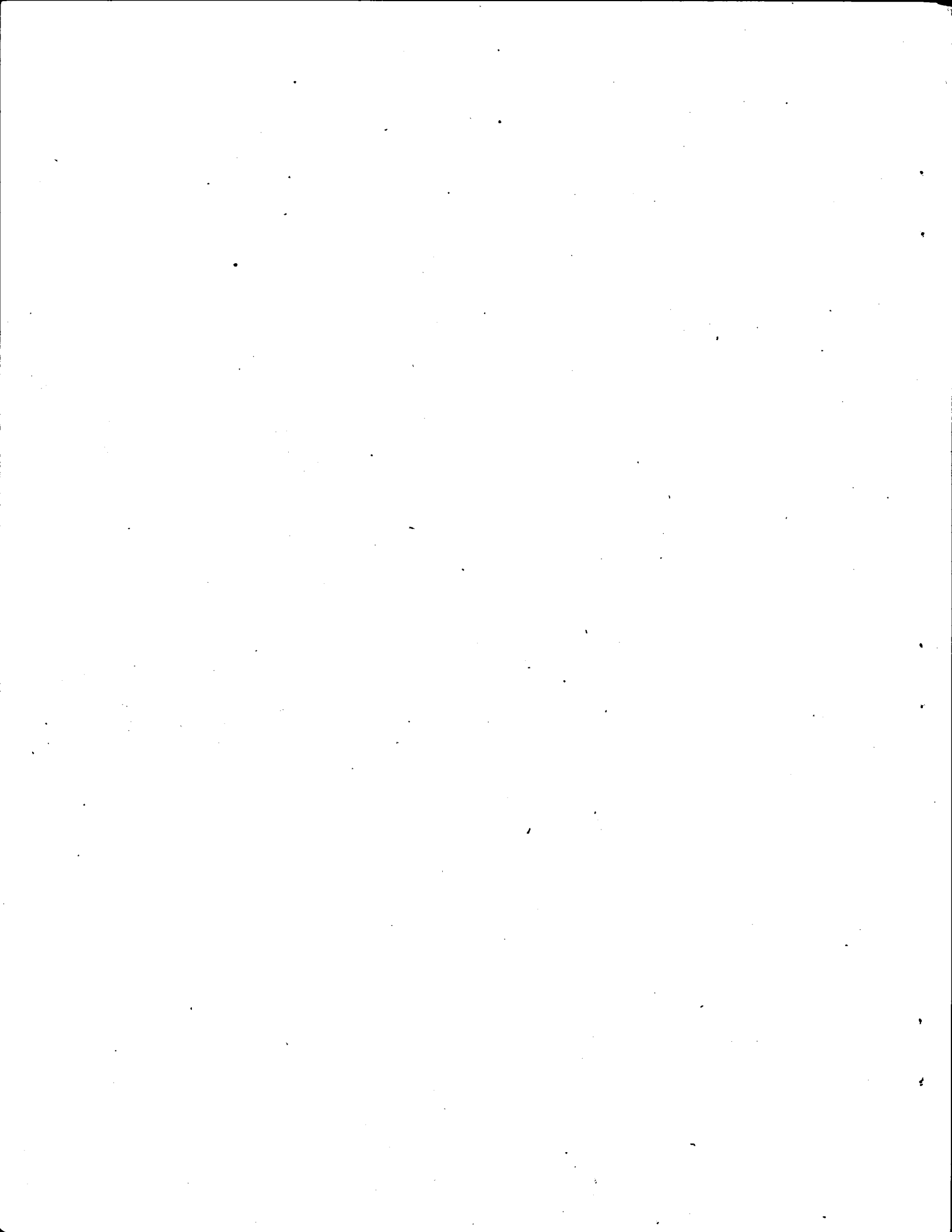
Ed S. Smith/med
Aberdeen Proving Ground, Md.
May 1950

PROCEDURES FOR OBTAINING BINOMIAL PROBABILITIES

WITHIN THREE DECIMAL ACCURACY UNIVERSALLY

ABSTRACT

This self-contained report includes methods, graphs and tables by which binomial probabilities can be evaluated with errors that are always less than substantially 0.001.



SUMMARY OF RECOMMENDED PROCEDURES FOR OBTAINING
VALUES OF THE CUMULATIVE BINOMIAL PROBABILITY
WITHIN 3-DECIMAL ACCURACY UNIVERSALLY

In evaluating the cumulative Binomial probability B or $B(c,n,p) = \sum_{x=c}^n \frac{n!}{x!(n-x)!} p^x (1-p)^{n-x}$ for any point (c,n,p) in the domain: $0 \leq p \leq 1$,

$1 \leq n < \infty$, $0 \leq c \leq n$, the whole domain is divided (see Fig. 1) into six regions in which respective recommended procedures give values of B within .001.

In region 1, values of B can be found directly from a table (C5) of cumulative Binomial probabilities for $1 \leq n \leq 20$. If a table of B is available for other values of n and p , it will of course be used; otherwise the following approximations to B are available for use in the other regions as stated below. Before computing any values of these approximations, one can refer to graphs of percentage points for .001 and .999, see Figs. 14 and 13 of the report, to see whether it is necessary to compute such values.

In region 2, one can use the Poisson approximation $P(c,a) = \sum_{x=c}^{\infty} \frac{a^x e^{-a}}{x!}$ by entering a cumulative Poisson term table (C7) with values of the pair (c,a) . Molina has published convenient tables of Poisson terms for $a=np \leq 100$ which is accordingly taken as the upper limit of region 2. For a given n , the maximum error decreases as p approaches zero, from .001 at the righthand boundary of this region at $p \approx .008$ for $n > 20$.

In region 3, one can use the approximation

$$P_B(c,a) = P(c,a) - \frac{np^2}{2} [P(c,a) - 2P(c-1,a) + P(c-2,a)] \text{ where } P(0,a) = P(-1,a) =$$

$P(-2,a) = 1$, by entering the cumulative Poisson table with (c,a) , $(c-1,a)$ and $(c-2,a)$. This approximation is a 2-term modification of the Gram-Charlier series, type B. The maximum error of this approximation decreases from about .001 at $p=.1$, for $n > 20$, to a much lower value at the stated righthand boundary of region 2. While $P_B(c,a)$ can be used to the left of the last named boundary with less than .001 error, this is not necessary since the first term, $P(c,a)$, alone provides this accuracy there.

In region 4, one can use the Normal approximation

$$N(t_c) = \int_{t_c}^{\infty} \phi(t) dt = .5 - \int_0^{t_c} \phi(t) dt \text{ where } t_c = (c-a-.5)/\sigma, a=np, \sigma = \sqrt{npq},$$

$q=1-p$ and $\phi(t) = \frac{1}{\sqrt{2\pi}} e^{-t^2/2}$, by entering a Normal integral table (C6) of values of $\int_0^t \phi(t) dt$ with values of t_c . The maximum error of this approxi-

mation decreases as n increases and as p approaches .5, being about .001 at $p=.5$ and $n=28$ at the lower end of the lefthand boundary of region 4.

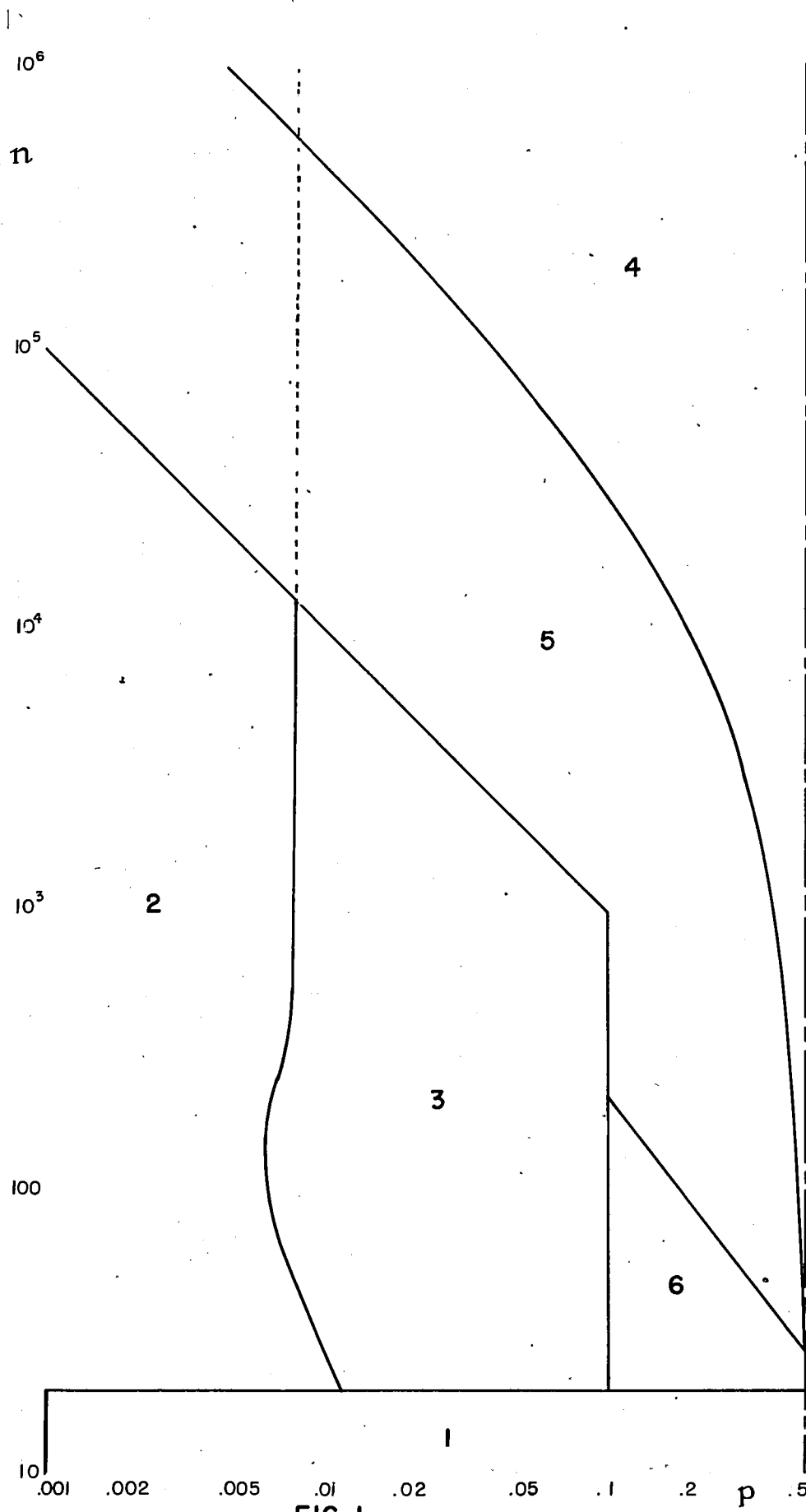


FIG. 1

In region 5, one can use the following approximation which comprises the Normal Approximation, $N(t_c)$, and the second term of the Gram-Charlier series, type A:

$$N_A(t_c) = N(t_c) - \frac{p-q}{6\sigma} \phi^{(2)}(t_c) \quad \text{where the second derivative}$$

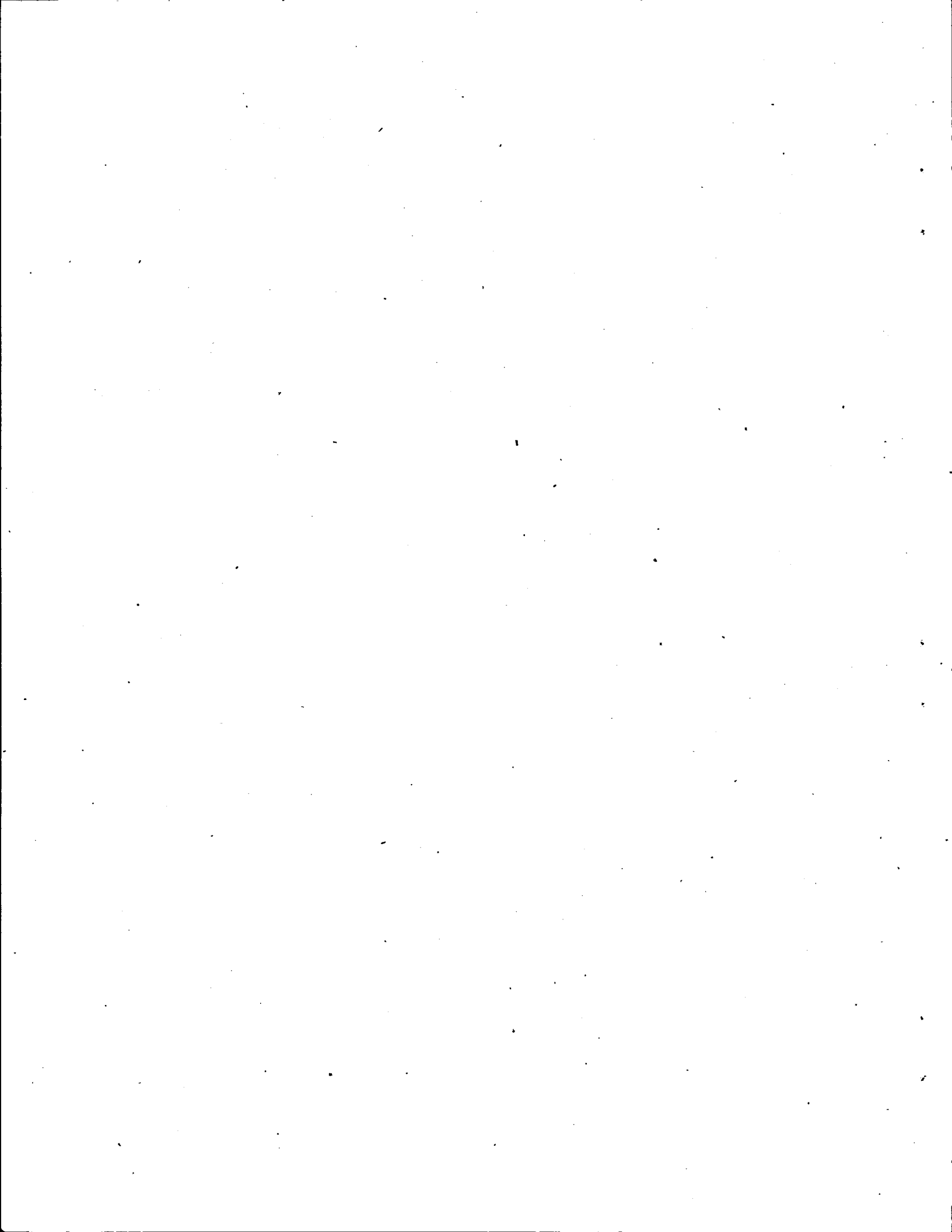
$\phi^{(2)}(t_c) = (t_c^2 - 1) \phi(t_c)$. One uses t_c in entering tables (C6) of the Normal integral, density and/or second derivative of the density. The error of the approximation $N_A(t_c)$ does not exceed substantially .001 at the lefthand boundary of region 5. This error decreases as n increases, for a given p , and as p approaches .5, for a given n . While this approximation can be used in region 4 with much less than .001 error, the second term is of course not needed there to have the error less than .001.

In region 6, one can use the following "remainder" modification of the $N_A(t_c)$ approximation with less than .001 error for plural values of c^* :

$$N_{Ar} = N(t_c) + \alpha \phi^{(2)}(t_c) + r(t_c)/np \quad \text{where } \alpha \approx \frac{.351 (.5-p)^{.87}}{(np)^{.53}}$$

and $r(t_c)$ can be obtained from Fig. 9 of the report. Alternatively, α can be obtained from Fig. 8. As long as $.1 \leq p \leq .5$ and $a=np \geq 2$, this approximation (N_{Ar}) can also be used with less than .001 error for values of n outside region 6, but this is not recommended since it is simpler to use tables of B for lower n and the respective approximation N_A or N for higher n . The approximation N_{Ar} is the only one, recommended for cumulative Binomial probabilities in the report, which involves empirical coefficients or curve-fitting.

*For $c=0$, use $B(0,n,p) = 1$ and, for $c=1$ and $2 < a < 2.5$, use $B(1,n,p) = 1 - q^n$.



PREFACE

In many fields utilizing probability theory or mathematical statistics, both individual and cumulative Binomial probabilities must be readily available with up to three-decimal accuracy for increasingly large numbers of trials. This report systematically treats a number of practical procedures for obtaining such probabilities, including an indication of respective Normal or Poisson approximations used in the various mapped regions and the accuracy attained.

The report contains graphs and formulas for readily obtaining cumulative Binomial probabilities* within three-decimal accuracy everywhere. For instance, Gram-Charlier Series of types A and B are found to be useful in the regions in which the Normal and Poisson cumulative approximations, respectively, are the more accurate. For convenient reference by one already familiar with the recommended procedures, a summary of these is provided, including a map (Fig. E-1), of the respective regions in which their error is less than .001. Since for large numbers of trials, the direct computation of an individual Binomial probability is much less tedious than for a cumulative value which involves the computation of many individual terms, no corresponding effort has been made toward developing like means for obtaining individual probabilities.

Appended are alternative methods, typical examples of commonly useful procedures, tables used, and a list of references. Other points of related interest are also covered in the appendices, including interpolation procedures. This report is intended to include enough background and introductory material for its field use with a minimum of other material needed.

*

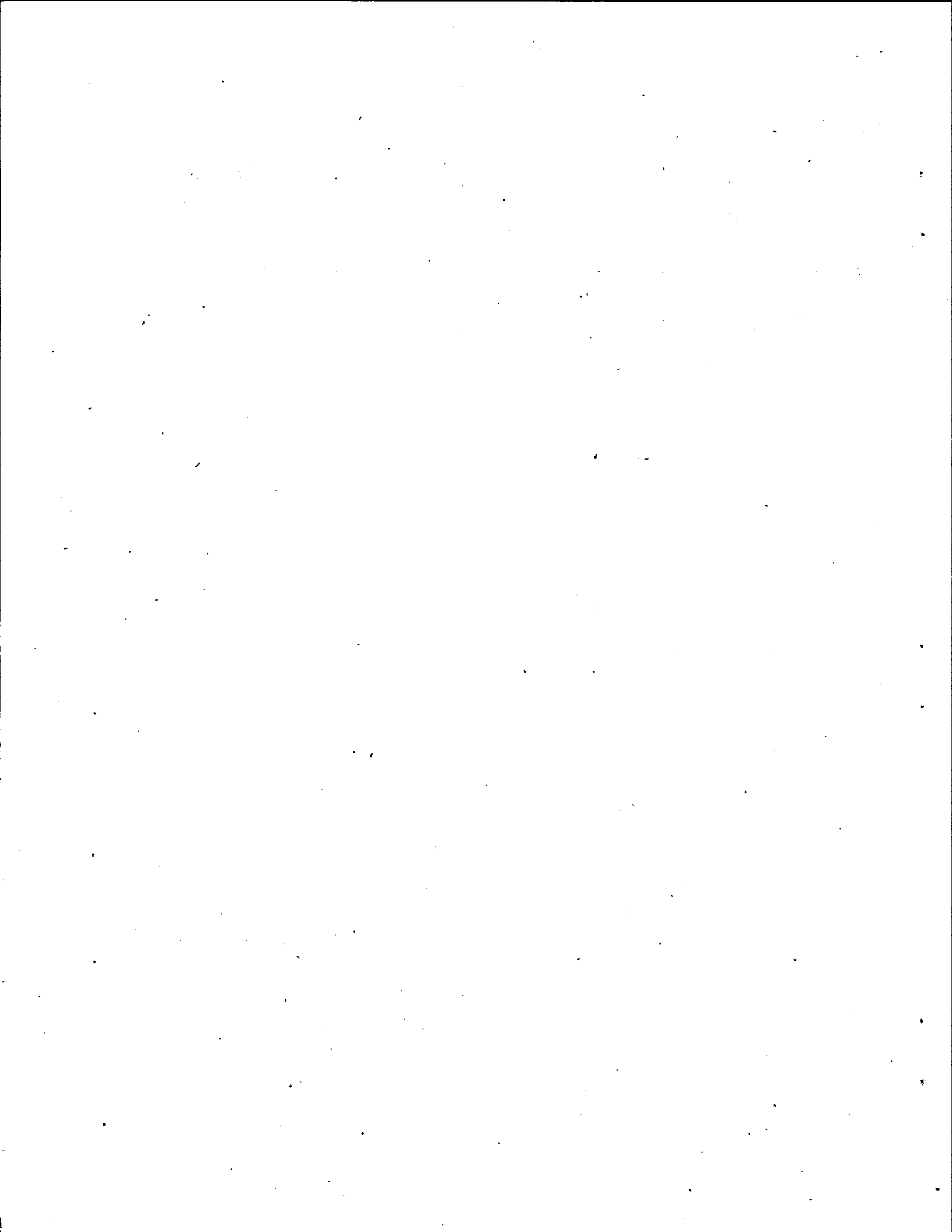
$$\sum_{x=c}^n \frac{n!}{x!(n-x)!} p^x (1-p)^{n-x}$$

is the cumulative Binomial probability or chance of obtaining at least c successes in n trials for probability p of success in a single trial.

NOMENCLATURE

$B(c, n, p)$	cumulative Binomial probability, or B, is the chance of obtaining
c	or more successes ($0 \leq c \leq n$) in
n	trials, for the probability
p	of success in a single trial.
$q = 1 - p$	probability of failure in a single trial.
$\binom{n}{x}$	number of combinations of n things taken x at a time
$n! = n \cdot (n-1) \cdot \dots \cdot 3 \cdot 2 \cdot 1$	"n factorial"
$a = np$	expected number of successes in n trials.
$\sigma = \sqrt{npq}$	"sigma" or standard deviation of the number of successes.
$t = \frac{c-a}{\sigma}$	standard deviate, or deviation from the expected number in units of the standard deviation.
$t_c = \frac{c-a-.5}{\sigma}$	standard deviate including continuity correction of .5
$t_b = \frac{c-a-1}{\sigma}$	Poisson deviate including fitting constant of 1.
$N(t_c)$ or N	cumulative Normal probability $\approx B$.
$\phi(t) = \frac{1}{\sqrt{2\pi}} e^{-t^2/2}$	standard Normal density function, tabulated for $\sigma=1$.
$\phi^{(2)}(t_c)$	second derivative of Normal density, used in Gram-Charlier Series, Type A, evaluated at t_c .
$N_A(t_c)$	cumulative probability for GCA series for t_c .
N_{Ar}	cumulative probability for GCA series including a "remainder" correction term.
$\alpha = f(np, .5-p)$	coefficient for $\phi^{(2)}$ term of GCAr series, eq. 22.
$r(t_c)$	coefficient of GCAr remainder, $r(t_c)/np$.
$F(c, a)$	cumulative Poisson probability $\approx B$.
$F_B(c, a)$	cumulative Gram-Charlier series, Type B, probability

$N_i \approx \phi(t)/\sigma$ Normal approximation to B_i , $N_i = N(c=x) - N(c=x+1)$
 $P_i(x, a)$ individual Poisson term.
 $P_{Br}(c, a)$ cumulative probability of GCB series, eq. A2.
 t_{MT} deviate for a recent approximation [16].



INTRODUCTION

Many fields of endeavor need to have reasonably accurate values of cumulative Binomial probabilities $B(c,n,p)$ or B readily available for currently large numbers n of trials. $B(c,n,p)$ is the chance of obtaining at least c successes in n trials, where p is the probability of success in a single trial. Tables [1,2]* of cumulative Binomial probabilities are available for n through 150. Since for larger n , the direct computation of $B(c,n,p)$ is rather involved and tedious, various approximations are used in practice. Different approximations are required for a given accuracy in different n,p regions.

Maps of these regions are especially needed by only occasional users since the respective regions of applicability of the several methods are too numerous to be kept readily in mind. A systematic mapping treatment was needed so that, for a given n,p point, or combination of sample size n and chance p of a single success, one can select an approximation giving the necessary accuracy. Since such a treatment was not found in the literature, it is a main purpose of this work to fill that need.

It is also intended that this report complement tables of B for large n since such tables are so extensive that they are not likely to be available to one having only occasional need for values of B . Hence there appears to be a need for a treatment which is brief enough for field or occasional use and yet sufficiently accurate and nearly enough complete to serve many purposes.

In addition to the material required for field use, enough introductory material has been included to facilitate general use of this report, with only occasional reference to sources. The aim is to make it useful to engineers, mathematicians, or others, without requiring previous training in statistics. Since the present treatment may also serve as an introduction to the subject of probabilities for many readers, a partial, cursory review is included of some of the basic or elementary concepts to facilitate a grasp of the notation of probability by those previously unfamiliar with it. This is desirable because such concepts enable many short cuts to be taken in the computation of cumulative Binomial probabilities.

An effort has been made to permit such a mathematician or engineer to handle the simpler cases in a routine manner. But complicated or difficult cases are more readily and efficiently handled by one who is familiar with this specialized field and its conventions, definitions and terminology. The following four paragraphs, A-D, illustrate elementary relations occurring in the field of probability.

* Reference numbers are in brackets, and the references listed in Appendix D.

A. It is well known in this field that the number of combinations of n things taken x at a time is

$$\binom{n}{x} = \frac{n!}{x!(n-x)!} \quad (1)$$

where $n! = n(n-1)(n-2)\dots 1$, and $1! = 0! = 1$.

B. Three basic rules of probability may be noted: (I) If $P(A)$ is the probability that event A will occur and $P(B)$ is the probability that event B will occur, then the probability that either A or B will occur is

$$P = P(A) + P(B) \quad (2)$$

provided that A and B are mutually exclusive events, e.g., $A = \text{success}$ and $B = \text{failure}$. (II) If $P(A,B)$ denotes the probability that both A and B will occur and $P_A(B)$ denotes the conditional probability that event B will occur when A is known to have occurred, then the probability that both A and B will occur is

$$P(A,B) = P(A) P_A(B) \quad (3)$$

(III) If the events A and B are independent, eq. 3 reduces to

$$P(A,B) = P(A) P(B) \quad (4)$$

These three rules are powerful tools, with many applications.

C. The probability of obtaining n successes in n trials is

$$B(c=n, n, p) = p^n \quad (5)$$

The chances of failure and success are complementary, or

$$q = 1-p \quad (6)*$$

Hence q^n is the probability of n failures (or the chance of 0 success) in n trials, and the probability of at least one success in n trials is 1 minus the chance of 0 successes or

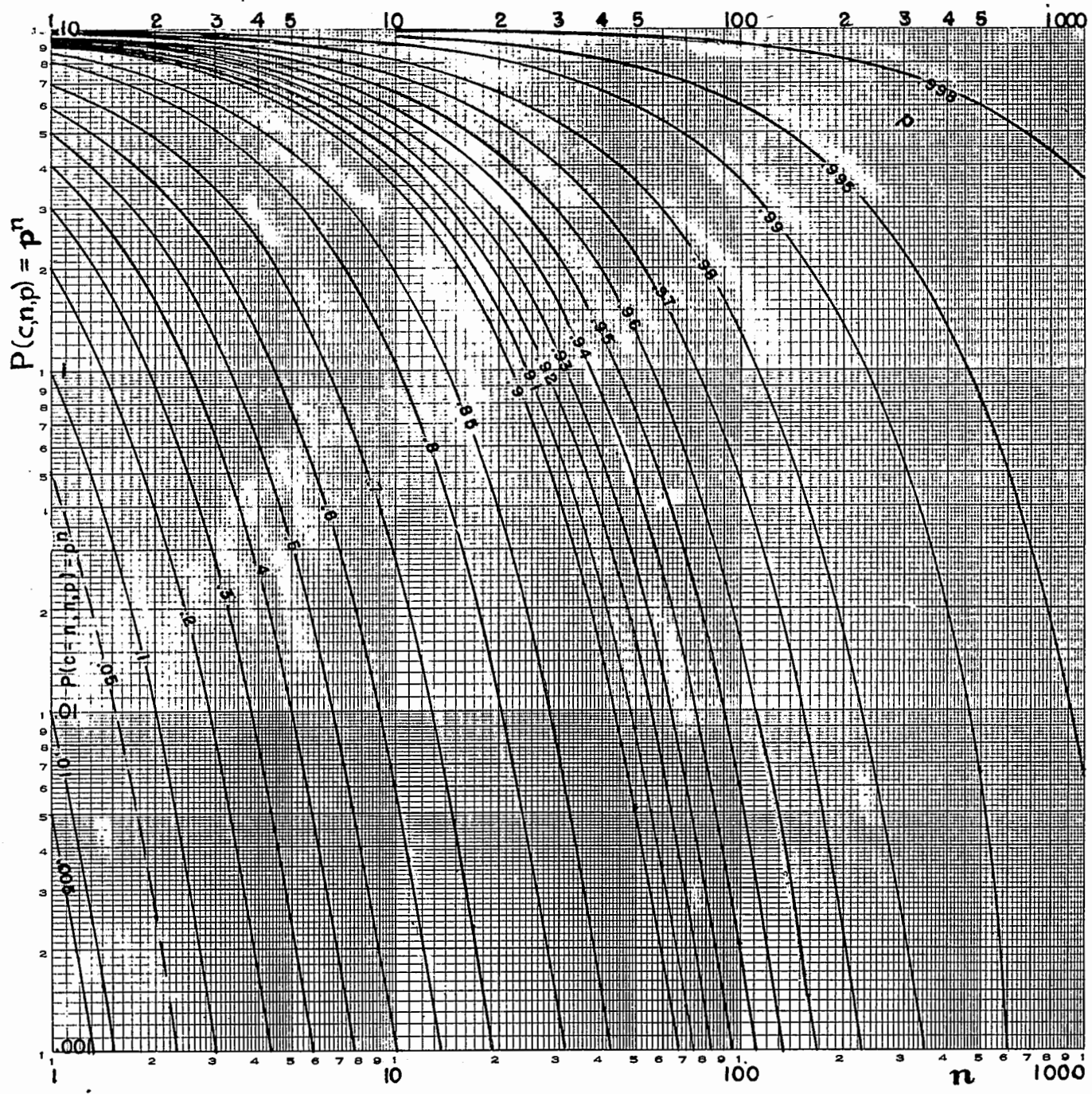
$$B(c=1, n, p) = 1-q^n \quad (7)$$

Hence Fig. 2 may also be used to find $B(c=1, n, p)$. Fig. 2 shows the usefulness of 3-decimal accuracy, i.e., no error larger than .001, in dealing with large n .

*F.N.: It may be parenthetically noted that

$$q = 1-p = e^{-\left(\frac{p^2}{2} + \frac{p^3}{3} + \dots\right)} \quad \text{and} \quad \ln q = -\left(\frac{p^2}{2} + \frac{p^3}{3} + \dots\right).$$

p^n = PROBABILITY OF n SUCSESSES IN n TRIALS
 WHERE p = CHANCE OF SUCCESS IN SINGLE TRIAL.



GRAPH OF $P(c, n, p) = p^n$

FIG. 2

D. The expected number of successes in n trials is $a = np$. On Fig. 3 values of a are plotted as contours on an isogram having p and n , respectively, as abscissa and ordinate. Significantly large values of B_i , i.e., individual Binomial probabilities, occur for c 's in the vicinity of a . Likewise* the maximum individual Poisson probabilities occur at $x=a$ and $x=a-1$ for $x \geq 1$, and at $x=0$ for $a < 1$.

The Normal and Poisson distributions** can be used to approximate both Binomial probabilities, comparisons being made for the cumulative case on Figs. 4 and 5.*** Fig. 4 shows that the approximation to the cumulative Binomial by the Normal is the better for p near .5 and by the Poisson for p near 0. Fig. 5 shows that the accuracy of the approximation is much better for the Normal as n alone increases from 50 to 100, and that this is not true for the Poisson. Fig. 5 also shows the difficulty of using the Normal at small n as an approximation to the Binomial. From the comparisons on Figs. 4 and 5, it appears that no single, general method of usefully approximating the Binomial is likely to be found, and that the raw Normal and Poisson distributions can be only a start toward the attainment of three-decimal accuracy in many regions.

Difficulties involved.

Several noteworthy difficulties are involved in attaining a compact treatment of Binomial probabilities of adequate accuracy. One arises in compressing the rather bulky tables into compact isograms, or contour graphs. This compression depends upon success in finding a basis for correlation good enough to reduce the number of parameters from four (the number in the B, c, n, p tables) to three which can of course be mapped on a single sheet.

A second difficulty arises from the stubbornness of integers when the approximation is bound to a continuous relation, or vice versa. A third is that the aid of keeping the maximum error within, e.g., .001 necessitates that a fairly large number of points must be checked in various ranges for each approximation finally used. A fourth is that the carrying of this accuracy down to low n , i.e., of the order of less than $n = 10$, involves the loss of direct help from relations theoretically obtained from the assumption that either n or a product including n approaches infinity, in other words, the approximations may have considerable error for low n .

* See Table II later herein.

** Defined later for those who are not already acquainted with them.

*** Figs. 4 and 5 are on "probability" paper, i.e., graph paper having the ordinate spacing for the Normal cumulative probability with the result that such a distribution function gives a straight line when graphed on this paper.

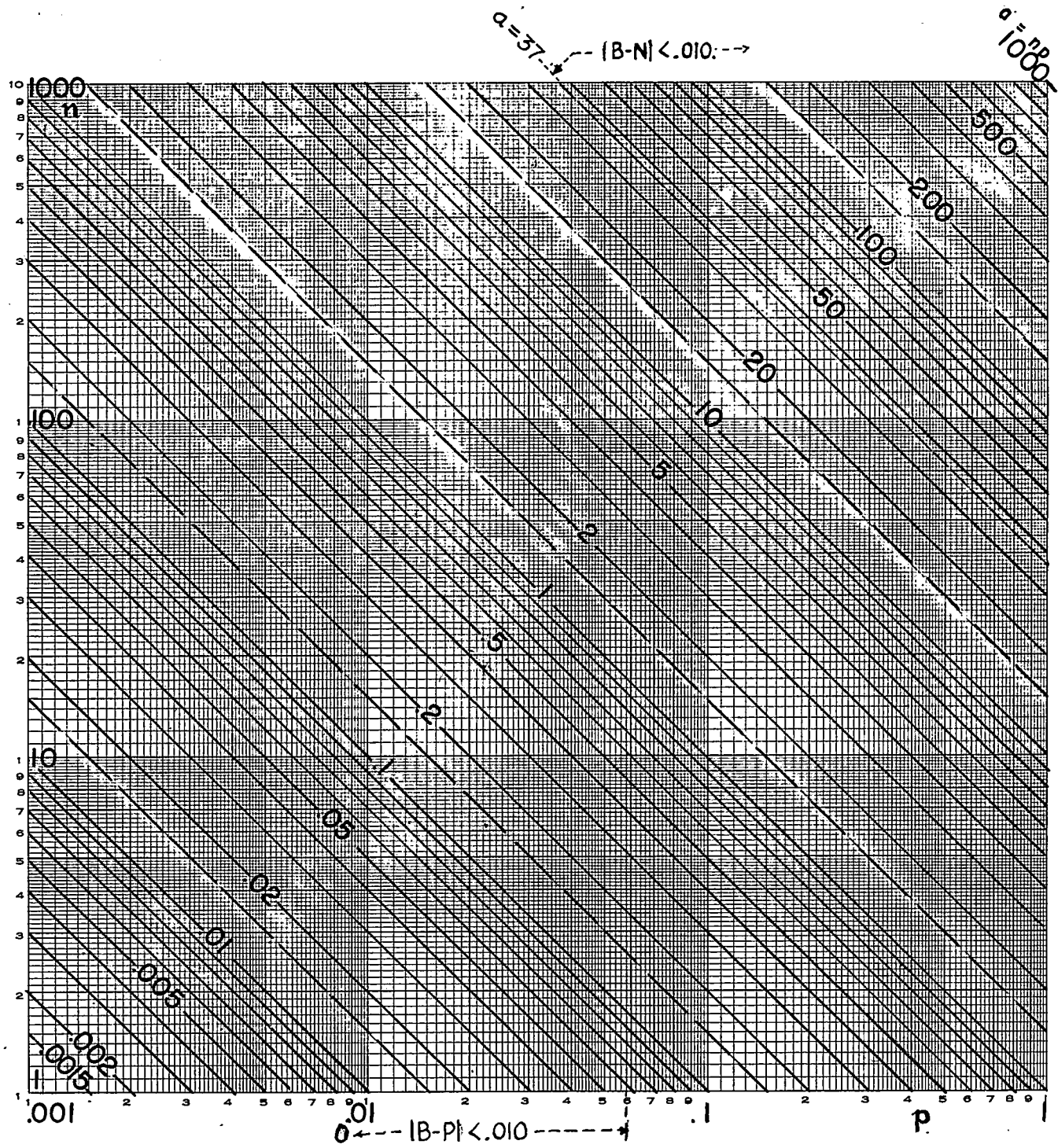
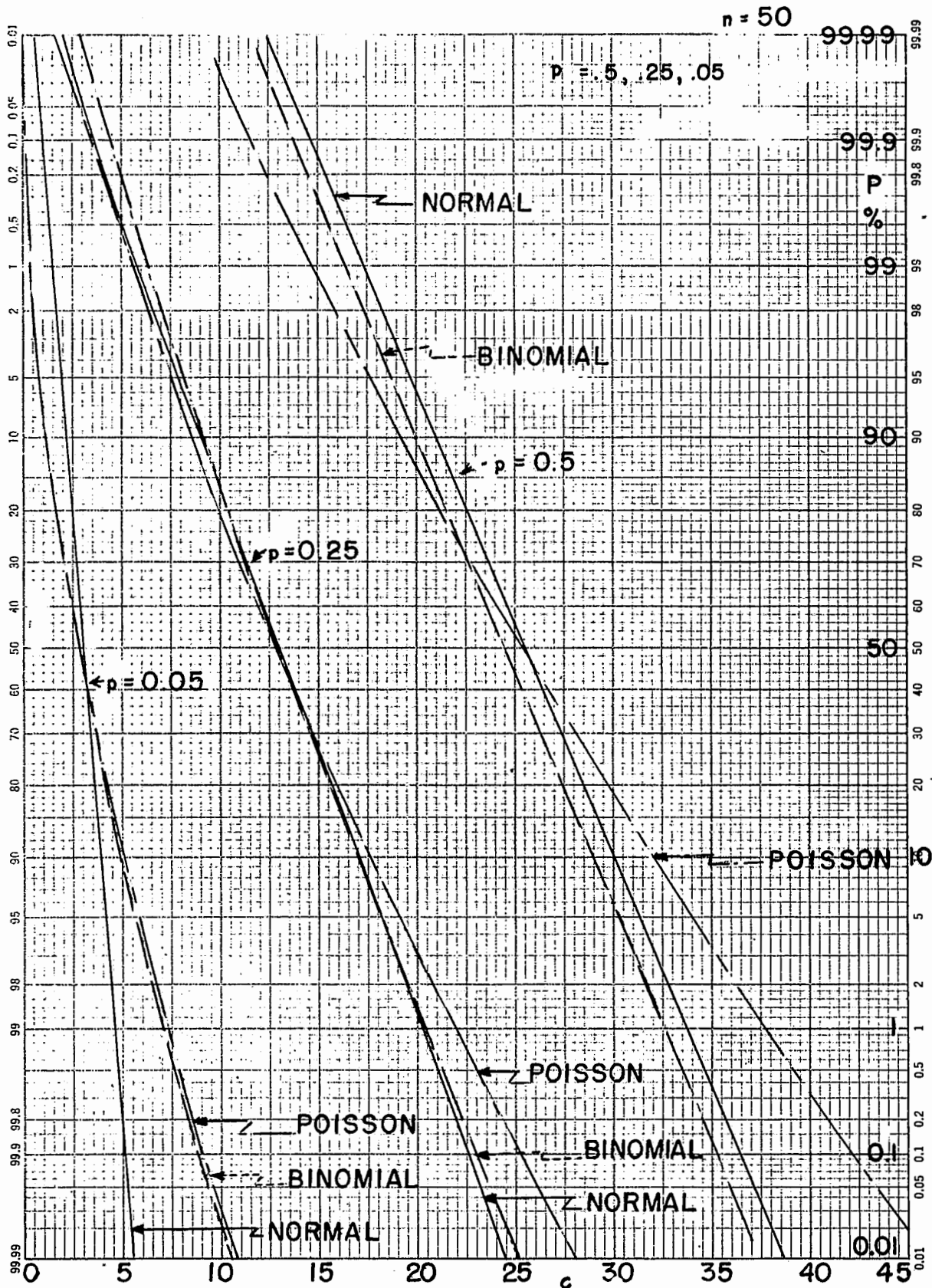
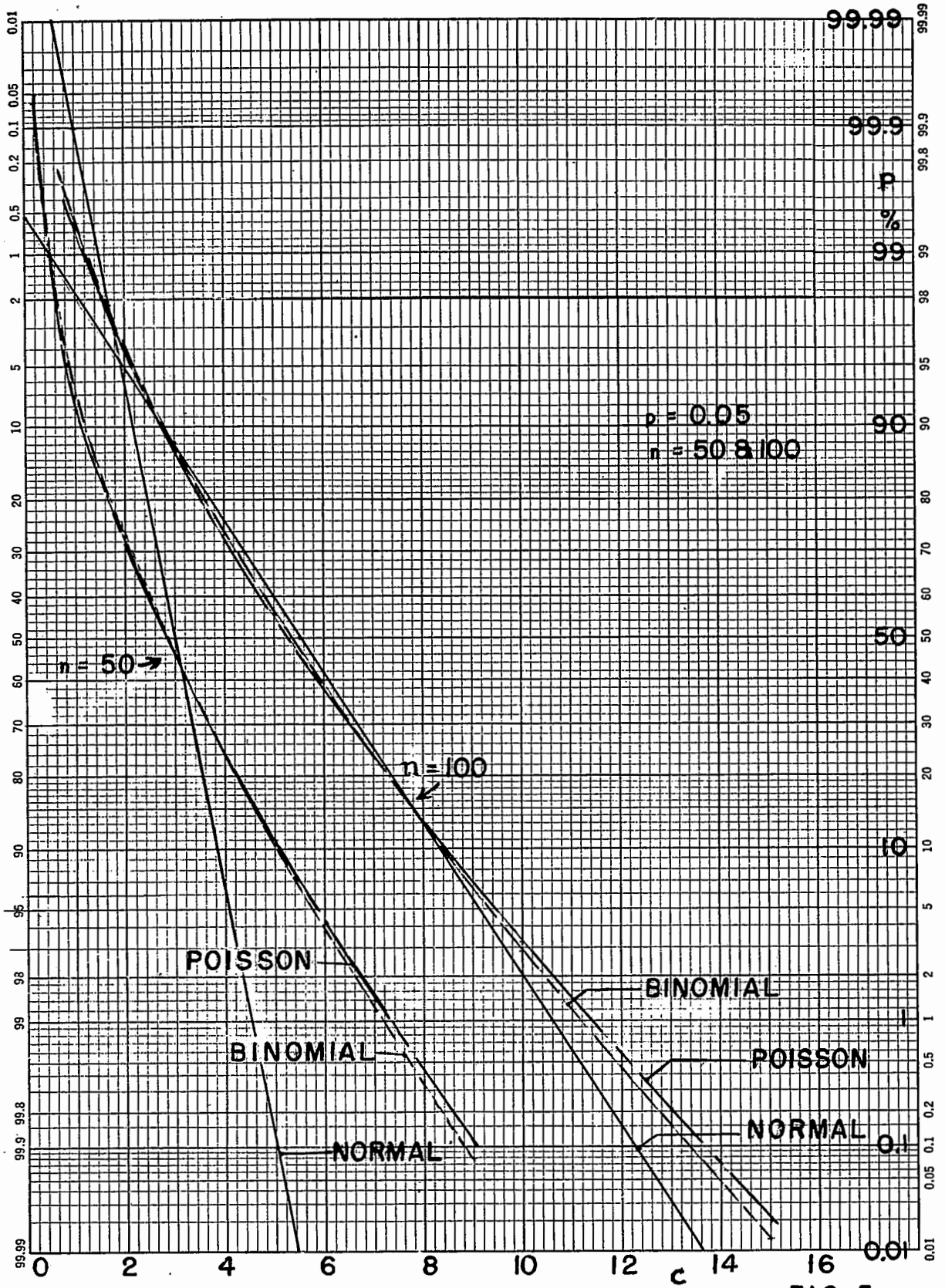


FIG. 3. GRAPH OF $a = np =$ EXPECTED NUMBER OF SUCCESSES.



COMPARISON OF THE NORMAL AND
POISSON TO THE BINOMIAL.

FIG. 4



COMPARISON OF THE NORMAL AND POISSON TO THE BINOMIAL.

FIG. 5

To obtain high accuracy at such low n involved extensive curve fitting as a basis for making useful modifications of such theoretically derived relations. These modifications include the insertion of empirical values into the theoretical relations and the graphing of any remainder (or "error") term against an appropriate parameter, thus taking full advantage of the flexibility of isograms.

Needless to say, no general method was found to apply to all regions; instead, different regions require different approximations. Even the present reconnaissance required considerable work which can only be justified by a considerable saving of time of others who, if this work had not been done, would have had to attack problems piecemeal in the different regions.

BINOMIAL PROBABILITIES

Individual Binomial probabilities are given by the various terms of the Binomial or Bernoulli distribution, and Binomial cumulative probabilities by the sum of such terms. For purposes of the present work, the Normal and Poisson distributions are used in obtaining closely approximate values of the Binomial probabilities, especially the cumulative. However, Normal and Poisson distributions are the correct ones, instead of the Binomial, to use in certain cases not treated herein. Maps provide an indication of where the unmodified Normal and Poisson distributions are useful approximations to the Binomial. The fact that modifications of these basic approximations enable one to obtain substantially 3-decimal accuracy everywhere (for $n > 20$) of values of Binomial Probabilities, is not to be taken as an indication that lower accuracy is not often adequate. Strictly 3-decimal accuracy is not guaranteed everywhere since the attainment of this accuracy at each point would have required a thorough survey with the expenditure of much more time than for the present reconnaissance.

With the Binomial distribution, the individual probability, or general term, is given by

$$B_i \equiv B_i(x, n, p) \equiv \binom{n}{x} p^x q^{n-x} \equiv \frac{n!}{x! (n-x)!} p^x q^{n-x} \quad (8)*$$

and represents the probability of an event's happening exactly x times in n trials if the probability of the event's happening in a single trial is p. This follows since p, the probability of a single trial "success" is complementary to that, q, of a single trial "failure", or $q = 1-p$ (6), success and failure being mutually exclusive as is necessary for eq. 8's evaluation of a Binomial or Bernoulli individual probability. While the same result can be obtained by counting the success probabilities taken in the different possible ways, eq. 8 is the more convenient basis, especially with a large n. [3, pp.36-39] An individual Binomial probability

* See Table C1 for a ten-place table of logarithms handy for obtaining the power terms of eq. 8.

is readily computed by use of eq. 8 for any given n , p and x . Hence there is less need, than in the corresponding cumulative case, of devoting much space or effort to its approximations.

For $0 \leq n \leq 100$ and $0 \leq x \leq n$, the values, or their logarithms, of $\binom{n}{x}$ or $\frac{n!}{x!(n-x)!}$ are tabulated [4,5] for convenient use in eq. 8, see

table C3. Tables [6,7] of factorials or their logarithms are available for values of n from 1 through 1200, see table C2. For larger values of n , it is convenient to use either Stirling's formula for factorials:

$$n! = n^n e^{-n} (2\pi n)^{.5} \left(1 + \frac{1}{12n} + \frac{1}{288n^2} + \dots\right) \quad (9)$$

or Stirling's formula for logarithms of factorials:

$$\log n! \cong (n+.5)(\log n) - n(\log e) + \log(2\pi)^{.5} \quad (10)*$$

For the Binomial distribution, the cumulative probability, or that of obtaining at least c success in n trials, is

$$B \equiv P(c, n, p) = \sum_{x=c}^n \frac{n!}{x!(n-x)!} p^x q^{n-x} \quad (11)$$

Eq. 11 can be conveniently used only for small values of n with manual computation. But the results of using Eq. 11 can also be obtained, for $n-c$ from 1 through 50 and p from .01 through .99, from 7-decimal tables of the Incomplete Beta Function. [1] Likewise 6-decimal tables [8] exist for cumulative Binomial probabilities for n from 50 in intervals of $n=5$ through 100 for p from .01 through .99, using the relation $p + q = 1$. A similar 7-decimal table [2] is in preparation for n from 1 by integers through 150 and $.001 \leq p(.001) \leq .010$ and $.01 \leq p(.01) \leq .50$ and hence for $.50(.01).99(.001).999$ because of the nature of the Binomial function. Outside of the n, p regions covered by these tables, one can use suitable approximations including, notably, the Normal and Poisson distributions and the Gram-Charlier Series derived therefrom.

NORMAL PROBABILITIES

The Normal approximation applies adequately for present purposes throughout region "N" of Fig. 1. That region extends from large n and $p = .5$ to the bounding line which has a straight portion for which $np \cong 4000$. The Normal is symmetrical but the Binomial is increasingly skewed as p departs from .5, as is shown on Fig. 4.

* For $n \cong 170$, the error in the factorial approximation is of the order of .0025 and has a rough variation or dispersion with n of at least $\frac{1}{2}$.001.

A Normal approximation to the individual Binomial probability is given by

$$N_i = N_i(x, n, p) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-a)^2}{2\sigma^2}} \quad (12)$$

where $\sigma = \sqrt{npq}$ and $a = np$. The Normal distribution is a function of a continuous variable. More strictly, the approximation should be obtained by integrating Eq. 12 between limits $x - .5$ and $x + .5$; however, this extra work does not seem to the writer to be justified since the individual Binomial probability term itself can be generally obtained directly with less bother. Eq. 12 is for what is commonly called the Normal density distribution.

The Normal probability integral, used as an approximation to the cumulative Binomial probability, is

$$N = N(c, n, p) = \frac{1}{\sigma \sqrt{2\pi}} \int_c^{\infty} e^{-\frac{(x-a)^2}{2\sigma^2}} dx \quad (13)$$

which is not directly integrable but which may be found from tables of the Normal distribution, which were generally prepared from series expansions of Eq. 13.

These tables [9, 10]* are commonly made up on the basis of a zero mean ($a = np = 0$) and unit standard deviation ($\sigma = 1$). They are entered with the deviate

$$t = \frac{x-a}{\sigma} \quad (14)$$

For this procedure, eqs. 12 and 13 become, respectively,

$$N_i = \frac{1}{\sigma} \phi(t) = \frac{1}{\sigma} \left[\frac{1}{\sqrt{2\pi}} e^{-t^2/2} \right] \quad (15)$$

$$\text{and } N = \int_{t_c}^{\infty} \phi(t) dt = .5 - \int_0^{t_c} \phi(t) dt \quad (16)$$

where t_c is given by Eq. 19 below.

* A short table of $\int \phi dt$, ϕ and ϕ^2 is appended as table C6.

The first and second derivatives of eq. 15 are

$$N_i^{(1)}(t) = \frac{-t}{\sigma} \phi(t) = -tN_i(t) \quad (17)$$

$$\text{and } N_i^{(2)}(t) = \frac{-1}{\sigma} (1 - t^2)\phi(t) = (t^2 - 1)N_i \quad (18)^*$$

which respectively indicate that the maximum value of the density N_i occurs at $t = 0$ and that the points of inflection are at $x = a \pm \sigma$.

The Normal N generally gives a closer approximation to the cumulative Binomial probability B when a continuity correction of .5 is used in computing the Normal deviate

$$t_c = \frac{c - np - .5}{\sigma} \quad (19)$$

At very large n (> 1000), the effect of the .5 adjustment becomes negligible. Figs. 6 and 7 respectively show the maximum errors of the Normal approximations, on this t_c basis, to the individual and cumulative Binomial probabilities.

The individual approximation term N_i can be taken as the difference between consecutive values of the Normal integral term, or

$$N_i = N(c=x) - N(c=x+1) \quad (20)$$

For example, for $x = 0$, $n = 10$ and $p = .1$:

$$\begin{aligned} N_i(x=0) &= N(c=0) - N(c=1) = N(t_c = -1.581135) - N(t_c = -.527045) \\ &= .44419 - .20090 = .24329, \end{aligned}$$

the $N(t_c)$ values being obtained from tables of $\int_0^{t_c} \phi(t) dt$ for the stated values of t_c .

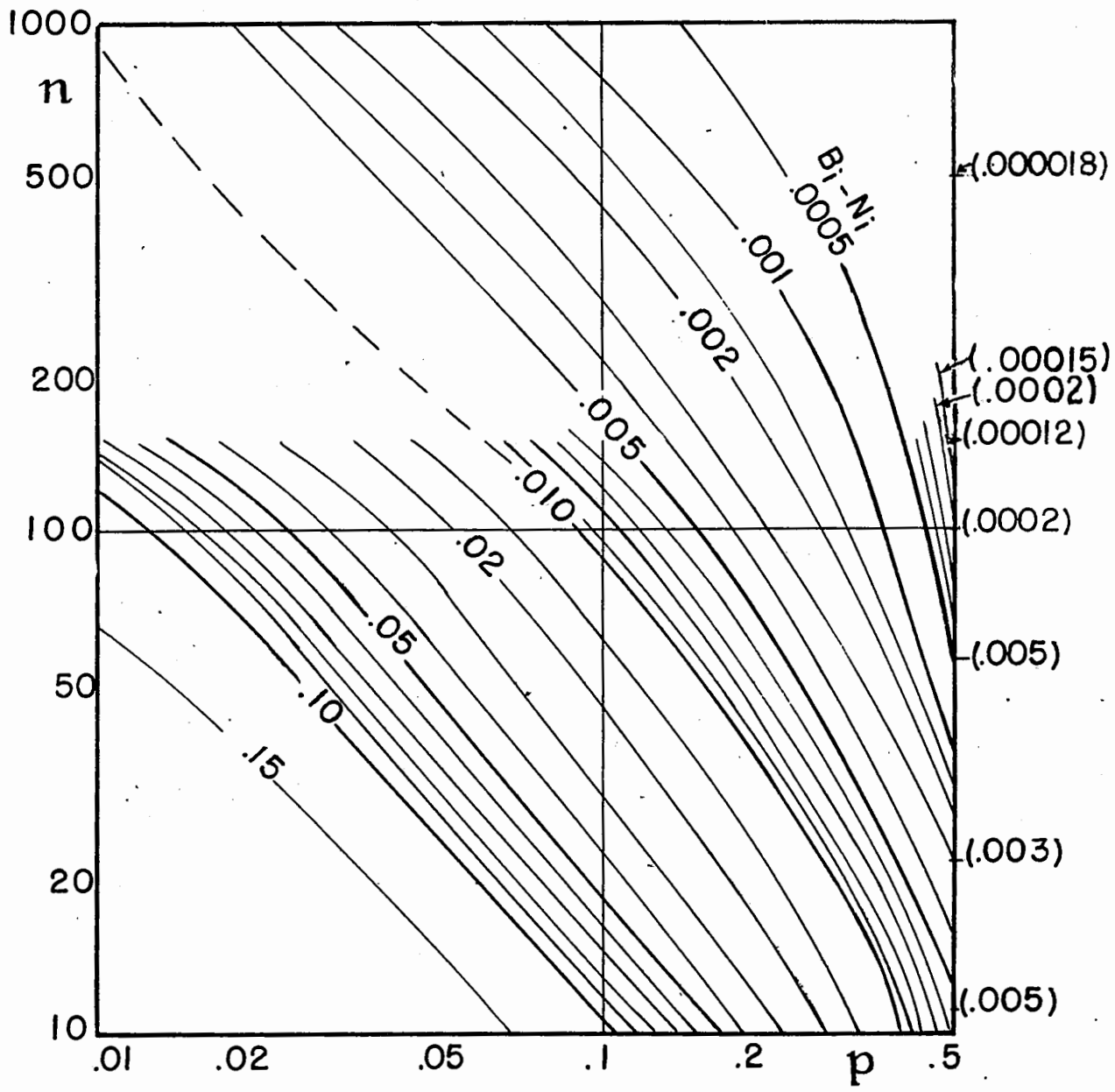
However this difference can be more conveniently, though more roughly, approximated simply by taking the decremental area as the product of the central ordinate ϕ by $\Delta t = \frac{1}{\sigma}$, the central ordinate for the simple deviate t being obtained from a table of $\phi(t)$. Thus, for $x = 0$ in the immediately preceding example, $t = \frac{0-1}{\sqrt{.9}} = -1.05409$,

$$\phi = .22889, \sigma = \sqrt{.9} \text{ and } \frac{\phi}{\sigma} = .24127^{**}, \text{ which is } .00202 \text{ smaller than}$$

the earlier obtained value of .24329. Since the value of the individual Binomial probability for $x = 0$ is .34868, the Normal approximation is .10539 too low and the corresponding value of $\frac{\phi}{\sigma}$ is .10741 too low.

$$* \text{ Similarly, } N_i^{(3)}(t) = (3t - t^3) \frac{\phi(t)}{\sigma} = (3t - t^3) N_i$$

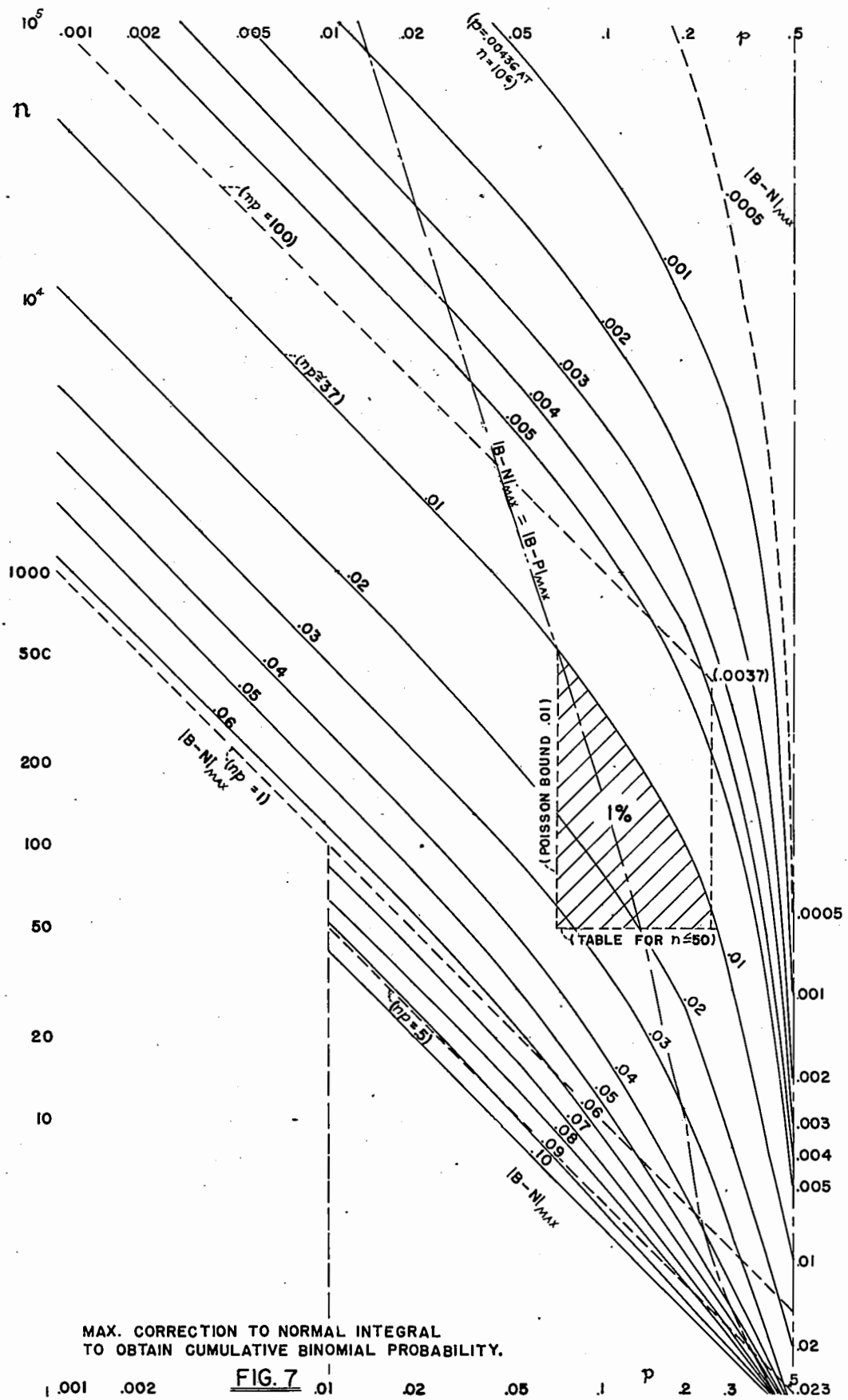
** An identical value is obtained $\frac{\phi}{\sigma}$ by using eq. 15.



MAP OF MAX. CORRECTION OF NORMAL $\phi(t)/\sigma$ TO OBTAIN INDIVIDUAL BINOMIAL PROBABILITY.

$$B_i - N_i \cong B_i - \frac{\phi(t)}{\sigma}$$

FIG. 6



It may be noted that, if one were to mistakenly use the .5 continuity correction in obtaining $\frac{\phi}{\sigma}$, then $t_c = \frac{0-1.5}{\sqrt{.9}} = -1.5811$ and $\frac{\phi}{\sigma} = \frac{.11430}{\sqrt{.9}} = .12048$

which is .22819 too low, or still further off. Also it may be noted that the maximum difference between the Normal and Binomial individual "terms" occurs between $t \cong \pm 1$. The simple deviate was used in computing the maximum error of individual Normal values $\frac{\phi}{\sigma}$ which are

plotted on Fig. 6. Since the individual Binomial B_i is readily calculated, its Normal approximation is calculated as the simpler $\frac{\phi}{\sigma}$ instead

of by the difference N_i , the expedient $\frac{\phi}{\sigma}$ becoming more accurate as n increases.

GRAM-CHARLIER SERIES, TYPE A

For at least 3-decimal accuracy throughout the region in which $np^{1.24} > 12.7$, one can use the first two terms of the Gram-Charlier Series, Type A, for approximating cumulative Binomial probabilities:

$$N_A = \int_{t_c}^{\infty} \phi(t) dt - \frac{p-q}{6\sigma} \phi^{(2)}(t_c) - \frac{1-6pq}{24\sigma^2} \phi^{(3)}(t_c) - \dots \quad (21)$$

$$\text{where } \phi^{(2)}(t_c) = (t_c^2 - 1) \phi(t_c) \quad (22)$$

$$\text{and } \sigma = \sqrt{npq}.$$

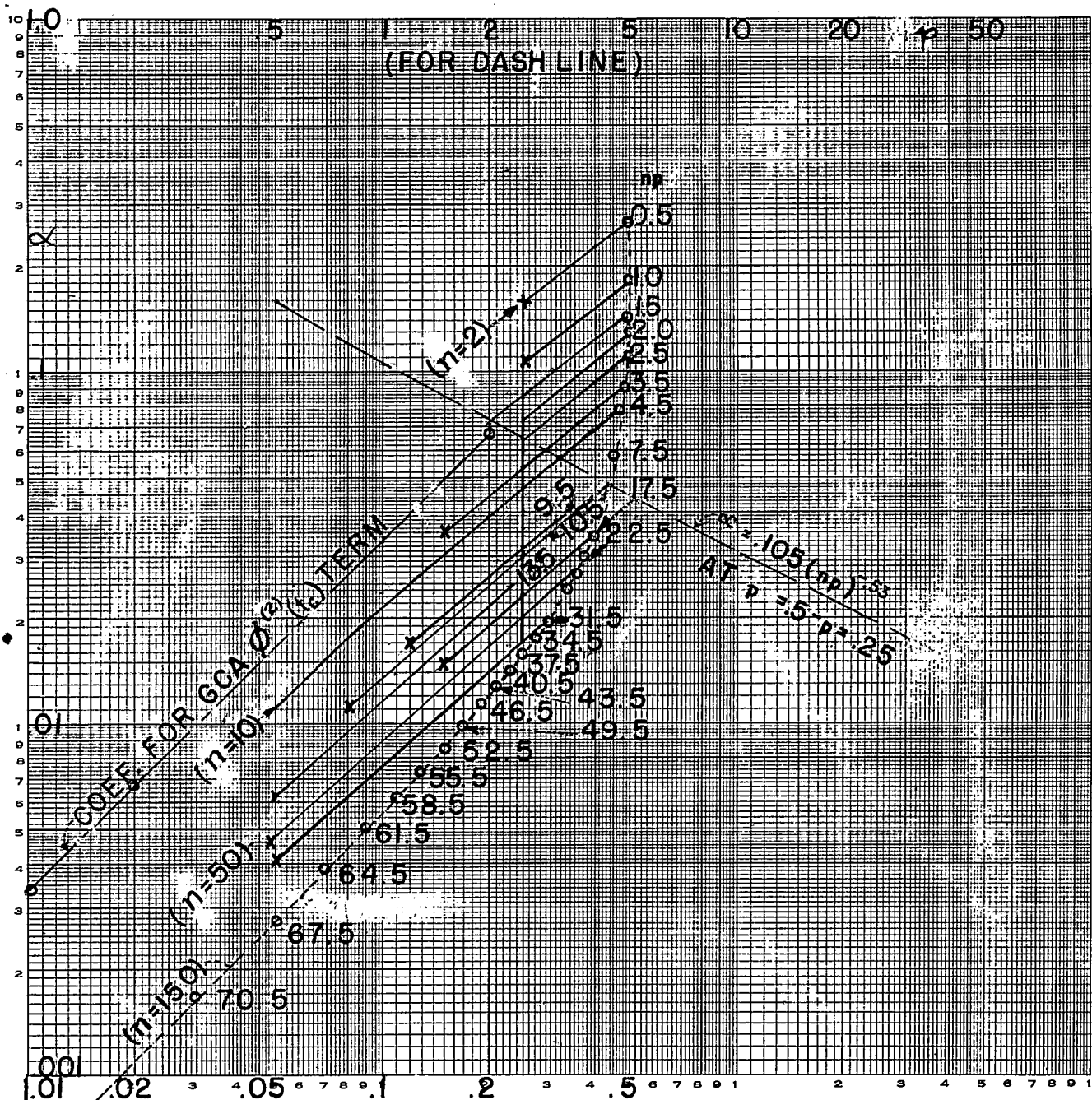
For reasons earlier discussed, the addition of the third and higher terms does not always lead to increased accuracy over the two-term series when the .5 adjustment is used in computing values of t_c . However, the addition of the second term materially increases the accuracy over that of the first term which is of course the Normal cumulative probability itself.

The GCAR "remainder" method.

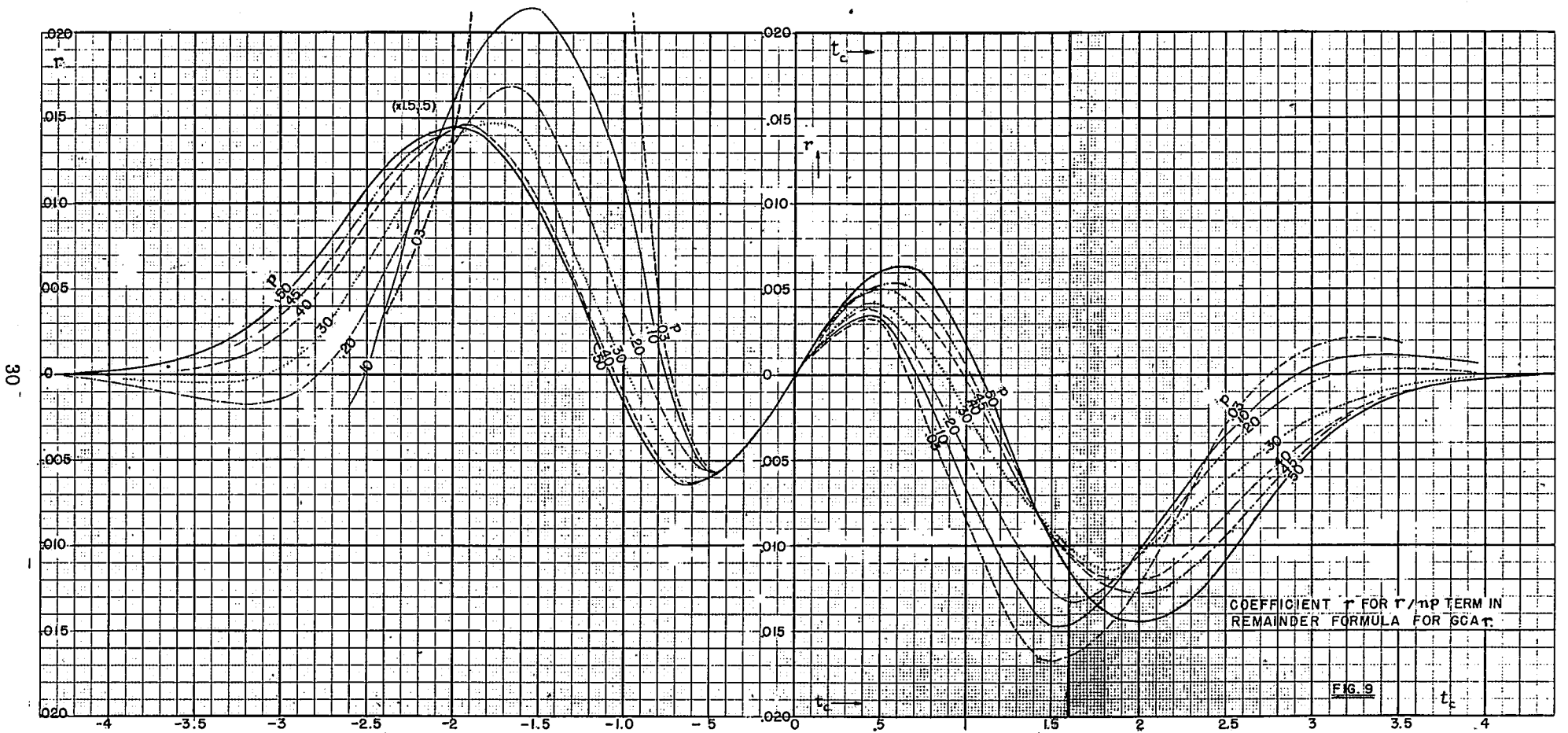
The Gram-Charlier type A series does not give values within the .001 limit for low values of both p and n . The following, related method extends this limit down to $np = 2$ for $.1 \leq p \leq .5$ and plural c . This modification uses the approximation

$$N_{Ar} = N(t_c) + \alpha \frac{\phi^{(2)}(t_c)}{np} + r(t_c) \quad (23)$$

$$\text{in which the coefficient } \alpha \cong .351 \frac{(.5-p)^{.87}}{(np)^{.53}} \quad (23a)$$



73.5 COEFFICIENT $\alpha_{(np, .5-p)}$ for $\phi^{(2)}(t)$ TERM IN REMAINDER FORMULA FOR GCA: FIG. 8



and is graphed against $.5-p$ on log-log paper in Fig. 8*, while the remainder coefficient r is plotted against the deviate t_c for different values of p on Fig. 9. In effect, this use of the r, t_c diagram amounts to determining the difference $B-N-\alpha\phi^{(2)}$ and applying this as a correction, with a resultant error that is of the order of errors resulting from the graphical interpolation generally involved.

α is seen to correspond loosely with

$$A_1 = \frac{1}{3} \frac{(.5-p)}{(np)^{.5}(1-p)^{.5}} \quad (24)$$

the coefficient for $\phi^{(2)}$ in the GCA series, values of $A_1\phi^{(2)}$ and $\alpha\phi^{(2)}$ for $n = 50$ and $\phi^{(2)}_{\max} = .39894$ being as follows:

TABLE I

p	.10	.25	.40	.49	.50
$A_1\phi^{(2)}_{\max}$.02689**	.01086	.003839	.0003762	0
$\alpha\phi^{(2)}_{\max}$	<u>.02508</u>	<u>.01099</u>	<u>.003861</u>	<u>.0004677</u>	<u>0</u>
Δ	.00181	.00013	.000022	.0000915	0
A_1/α	1.0722	.9878	.9943	.8044	0

* The values of np shown on Fig. 8 are those which were used in computing the values of α shown by the solid lines. The righthand ends of these lines are shown for $n = 150$. In using this graph, these solid lines give one the slope of the line one sketches in for the pertinent np , while the last-named line is put through a value of α at $p = .5-p = .25$ which is found from the dash line and the np scale at the top edge of this graph. Example 9 in Appendix B illustrates the use of this graph which is both more accurate and handier than eq. 23a for anyone who computes many values of α . However, eq. 23a can be used instead by anyone who prefers formulas to graphs or considers Fig. 8 complicated.

Fig. 8 also has A_1 plotted on the same scale as α against $.5-p$ as a dot-dash line for comparison of this theoretical coefficient with the actual α .

** The n and p for this point are far below the respective n and p recommended herein for the GCA series itself.

Since for a given p , the difference Δ decreases as n increases, there is no need to use the remainder method for $np > 22$. There the GCA series is preferable as it enables one more directly to obtain reliable values for $p < .1$.

r , the remainder.

The GCA $\phi^{(3)}$ term, like that of the other odd derivatives of this series, has true odd* symmetry only for $p = .5$. However, the r, t_c graph flexibly takes care of this lack of true odd symmetry for all other values of p , due to the excellent correlation, as to np for $np > 2$, of an r, t_c curve for a given p . For example, the values of r for $np = 1.5$ do not depart much from the curve for $p = .5$. Fig. 9 shows that the "inboard" swings are smaller than the "outboard" swings for any given p , whereas the opposite is true for the third derivative of ϕ .

For the even symmetry components (mostly $\phi^{(2)}_{\max}$) less than .001, it is found from the empirical formula (23a) for α that $np > 11,200(.5-p)^{1.64}$ or that $n_1 > 11,200(.5-p)^{1.64}/p$. This latter relation provides a check on the .001 curve plotted on Fig. 5 since this curve has only even components appreciable at the higher values of n . Thus, for the odd symmetry components (r/np) less than .001, $np > 12.7/p \cdot 24$ or $n > 12.7/p^{1.24}$. Also, for comparison, it may be repeated that the remainder method is within .001 for all values of non-trivial difficulty (i.e. excluding $c=0$ and $c=1$), for $np > 2$ or $n > 2/p$ as long as $.1 \leq p \leq .5$. One can refer to example 9 in Appendix B for the use of this GCA method.

POISSON PROBABILITIES

The expected number of successes in n trials is $a=np$ when p represents the probability of success in a single trial. This relation is used in the Poisson distribution.

The individual Poisson term approximating the corresponding Binomial term of eq. 8 is

$$P_i \equiv P(x, a) \equiv \frac{a^x e^{-a}}{x!} \quad (25)$$

with maxima as in Table II values for Poisson Molina table [II].

The cumulative Poisson probability which approximates the Binomial of eq. 11 is

$$P(c, a) \equiv \sum_{x=c}^{\infty} \frac{a^x e^{-a}}{x!} \quad (26)$$

* Using the symmetry nomenclature familiar in Fourier series analysis, "even" symmetry has the righthand and lefthand sides like mirror images, while "odd" symmetry requires also that the opposite sides have opposite signs, i.e., have the images inverted in addition to being reversed. For ϕ , the even and odd derivatives have even and odd symmetry when graphed against the appropriate deviate.

TABLE II

The Maximum Individual Poisson Probability $P(x,a)$
for the Tabulated Values of $a = np$.

x	a	Pi(x,a)	x	a	Pi(x,a)
0 ↓	.001	.999001	0 ↓ $X=a$ and $X=a-1$ ↓	.7	.496585
	.002	.998002		.8	.449329
	.003	.997005		.9	.406570
	.004	.996008		11	.367879
	.005	.995013		2	.270671
	.006	.994018		3	.224042
	.007	.993024		4	.195367
	.008	.992032		5	.175467
	.009	.991040		6	.160623
	.01	.990050		7	.149003
	.02	.980199		8	.139587
	.03	.970446		9	.131756
	.04	.960789		10	.125110
	.05	.951229		15	.102436
	.06	.941765		20	.088835
	.07	.932394		25	.079523
	.08	.923116		30	.072635
	.09	.913932		35	.067273
	.10	.904837		40	.062947
	.15	.860708		45	.059361
.20	.818731	50	.056325		
.25	.778801	60	.051432		
.30	.740818	70	.047626		
.40	.670320	80	.044557		
.50	.606531	90	.042013		
.60	.548812	100	.039861		

From the Molina Tables [11].

For the Poisson distribution terms of eqs. 25 and 26, 6-decimal tables [11] are available for $a=np$ from .001 through 100 and for x and c , respectively, from 0 through 150. In general, values of x and c giving significant values of B_i occur in the neighborhood of $a=np$ which is graphed in a convenient form on Fig. 3.

Alternatively, identical cumulative Poisson values can be obtained less conveniently from 7-decimal tables [12] of the Incomplete Γ (Gamma) Function, for integer values of c and n for values $u_T = \frac{a}{\sqrt{c}}$ from 0 through 13.8 and for $P_T = c-1$ from 0 through 50.0, where u_T and P_T are used in entering the tables, the subscript T being used to identify table-entry terms.

Poisson individual term errors.

The maximum correction for $N_i - P_i$ is mapped on the n, p graph of Fig. 10. The curves are somewhat smoothed, especially near the line $np = 1$ for $.2 < p < .5$, the smoothing being such that the corrections are generally within the limits shown.

The correction curve for $n = 1$ is continuous, since the maximum correction occurs throughout for $x = 1$, and is nearly linear on log-log paper between corrections .001 and .196735 respectively for p 's .032 and .5. For $n = x = 1$,

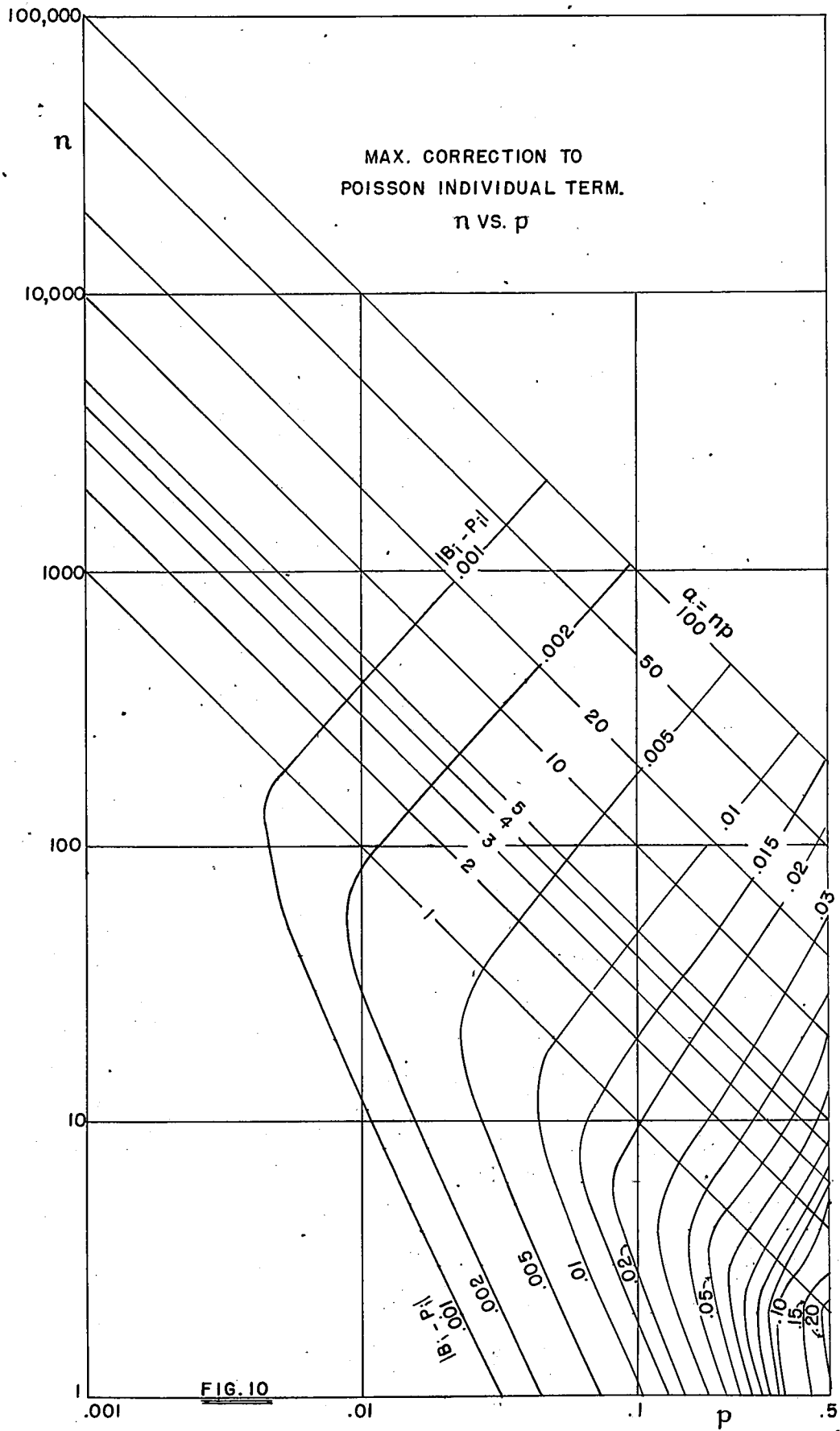
$$B_i - P_i = p(1 - e^{-p}). \quad (27)$$

The correction curve for $n = 2$ is also continuous with the maximum correction likewise at $x = 1$, the curve's higher- p end being strongly curved. But the curve for $n = 3$ is not continuous everywhere since the maximum correction occurs at $x = 1$ for low values of p , at $x = 0$ for $p = .4$, and at $x = 2$ for $p = .5$. A smoothed curve has been sketched through relatively few points for $n = 3$ since a more thorough exploration would take more time than is justified for these individual Poisson probability corrections in view of the fact that the exact values of the individual Binomial probabilities are readily found from eq. 8.

The departures of the actual corrections from the smoothed curves become less as n increases. Thus for $n \geq 20$, e.g., the maximum correction occurs for x at the expected number $a = np$ when this is an integer, and at the next higher integer when a is halfway between integers. To illustrate the use of Fig. 10, this shows that, at $n = 10$ and $p = .1$, $B_i - P_i = .02$, which closely checks the computed value of .01954.

Poisson cumulative term errors.

The Poisson cumulative values are within the 3-decimal limit throughout region "P" of Fig. 5. Fig. 11 shows values of the maximum error on an n, p map.



In an earlier work [13] by Ferris, the correction (B-P) was taken as independent of n for the region: $n > 50$, $p < .25$ and $np < 100$. The maximum values $(B-P)_{\max}$ of this correction are also shown on Fig. 11. A heavy dash line on Fig. 11 graphs, against p as abscissa, $(B-P)_{\max}$ for the scale along the righthand edge of the grid. Appendix A of the present work includes a discussion of the Ferris method and other alternatives to the methods recommended herein.

GRAM-CHARLIER SERIES, TYPE B

The Type B Series (first three terms) is

$$P_B(c,a) \approx P(c,a) - \frac{np^2}{2} [P(c,a) - 2P(c-1,a) + P(c-2,a)] - \frac{np^3}{3} [P(c,a) - 3P(c-1,a) + 3P(c-2,a) - P(c-3,a)] - \dots \quad (28)$$

where we put $P(0,a) = P(-1,a) = P(-2,a) = P(-3,a) = \dots = 1$.

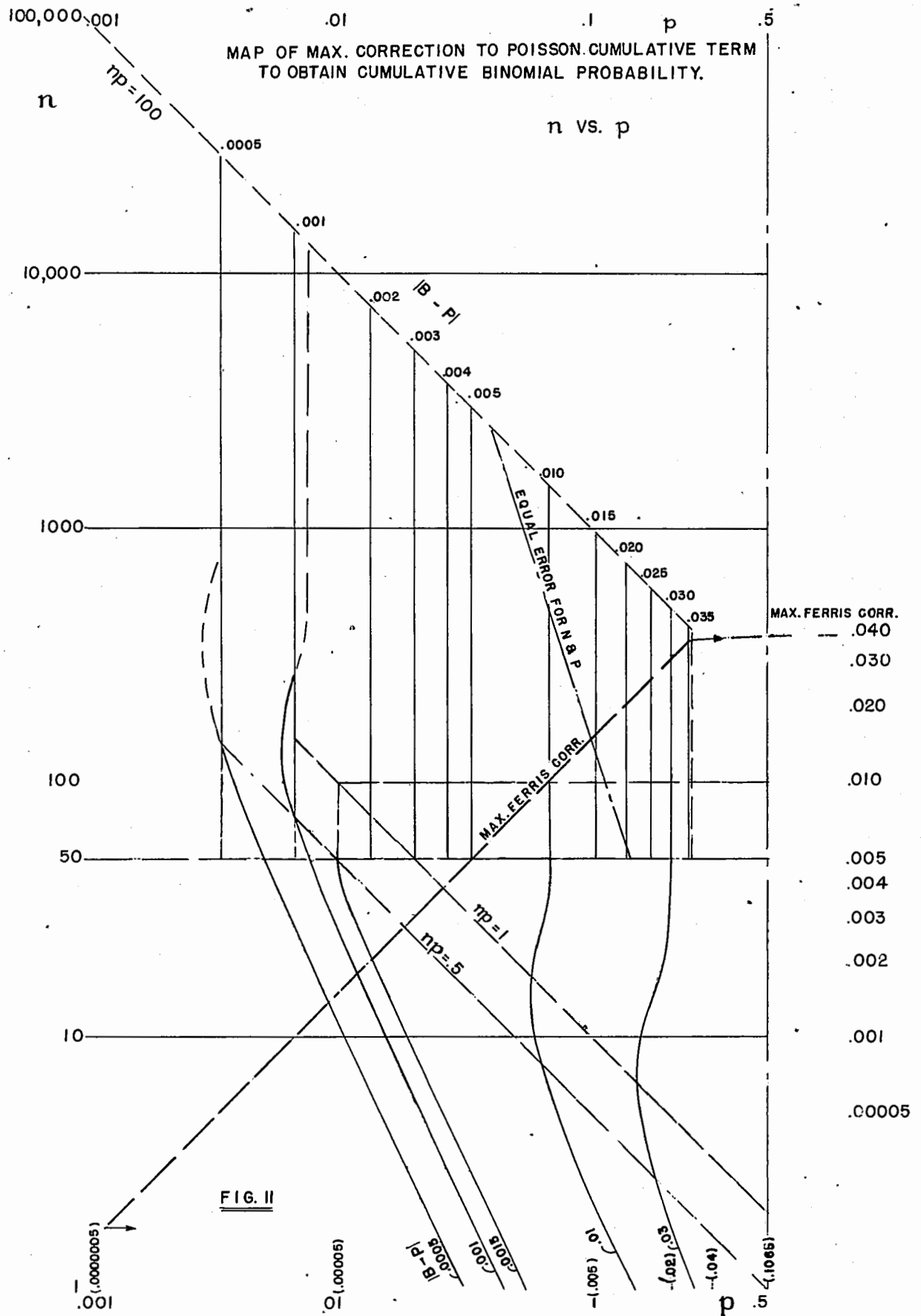
The second and third terms of this series are seen to be the second and third backward differences, respectively. The two leading terms are readily calculated and provide 3-decimal accuracy throughout the region "GCB" in Fig. 1, i.e., to the left of the $p = .1$ line for $n \geq 10$. As a practical matter, one is limited for an available table [11] to values of $np \leq 100$ for the Poisson cumulative terms and hence also for those of the Type B Series which depends on the Poisson.

MAP OF PROCEDURES FOR OBTAINING CUMULATIVE BINOMIAL PROBABILITIES

Fig. 12 is an n,p map for this purpose, accompanied by a cursory identification of several recommended approximations and procedures. Earlier-mentioned tables [1,2] are available giving the values of B for $n \leq 150$. Appendix B to this report contains a table of B for $1 \leq n \leq 20$.

The Normal approximation is seen to be within .001 for $n=28$ at $p=.5$, and from $p=.5$ to the left to the .001 bound having a straight portion for which $np \approx 4000$ for high n. The Poisson approximation is likewise seen to have this accuracy from $p=0$ up to approximately .01 for n larger than 10. A dot-dash line shows where the errors of these two approximations are equal, with a maximum error of .08 occurring at the bottom of this line, i.e., at $n = 1$ and $p = .43$. The position of the top of this line at the intersection of the .001 bounds of the Normal and Poisson was obtained by extrapolation.

The Gram-Charlier Series, Types A and B, (two terms) are respectively based on the Normal and Poisson distributions and tend to have minimum errors on the respective sides of the dot-dash line. In other words, the error of either GC series is roughly proportional to the error of its leading term. The GCA series (two terms) is seen to be within .001 for $np^{1.24} \geq 12.7$ while the 2-term GCB series is similarly accurate for p less than .1 for $n \geq 10$.



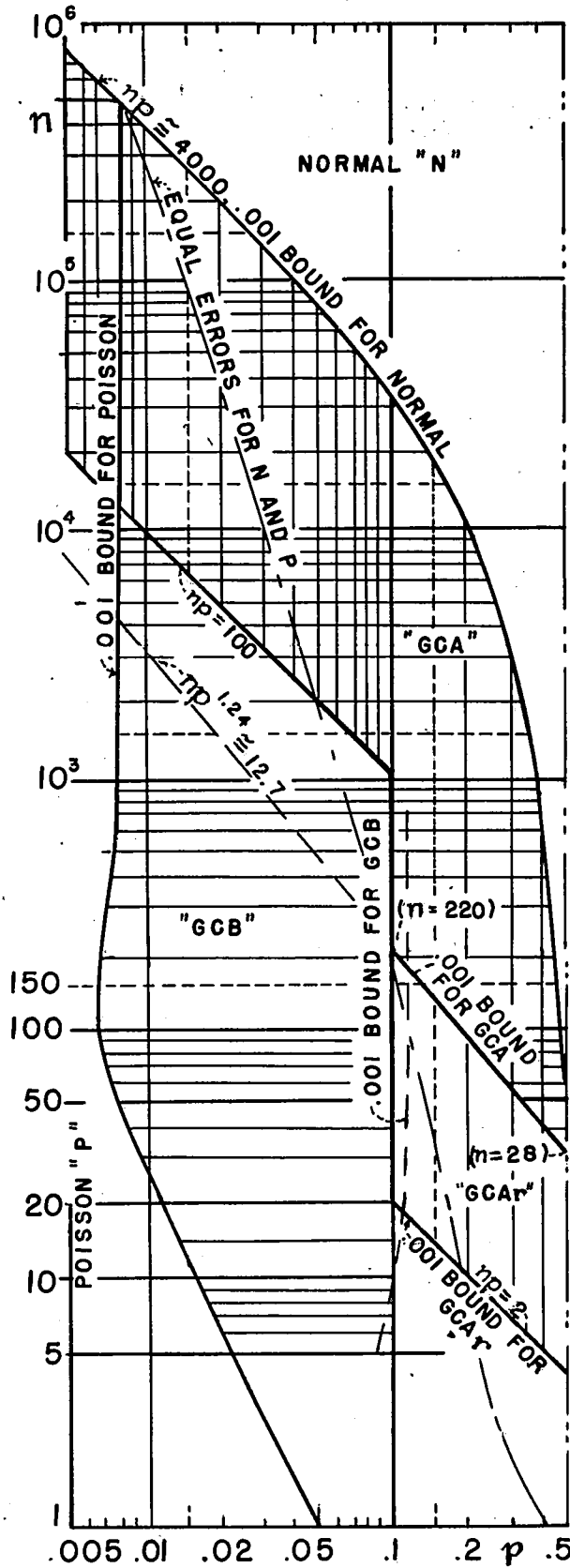


FIG. 12

TO OBTAIN VALUES WITHIN .001 OF THE CUMULATIVE BINOMIAL PROBABILITY, B.

The maximum correction required for Normal or Poisson distribution is given by Fig. 7 or 11, respectively.

For 3-decimal accuracy:

1. Proceed only if case is non-trivial, i.e. if $.001 \leq B \leq .999$, for given value of c. See Figs. 12 & 13.

2. Use available tables for B in region $1 \leq n \leq 20$, $.01 \leq p \leq .50$, see appended table C5. In region $n > 20$ & $1 \leq n-c \leq 50$, $.01 \leq p \leq .50$, one can less conveniently use Incomplete Beta Function table [11], Ex. 4.

3. In region "N", enter the Normal table C6 with $t_c = (c-a-.5)/\sigma$ (19) where $a=np$, $\sigma = \sqrt{npq}$ and $q=1-p$, to obtain $\int_0^{t_c} \phi(t)dt$. Then

$$N(t_c) = .5 - \int_0^{t_c} \phi(t)dt \quad (16), \text{ Ex. 17.}$$

4. In region "GCA", likewise obtain value of $\phi^{(2)}(t_c)$ from table C6. Then use 2-term Gram-Charlier Series, Type A:

$$N_A(t_c) = N(t_c) - \frac{p-q}{6\sigma} \phi^{(2)}(t_c) \quad (21), \text{ Ex. 8.}$$

5. In region "GCAr", use equation 23 for $c > 1$:

$$N_{Ar}(t_c) = N(t_c) + \alpha \phi^{(2)}(t_c) + \frac{r(t_c)}{np}$$

with α from Fig. 8 for np , $.5-p$ and $r(t_c)$ from Fig. 9. Use $B(0,n,p)=1$ and $B(1,n,p)=1-q^n$ for $2 < a < 2.5$.

6. In region "P", use $P(c,a)$ from table C7 or the Poisson-Molina table II [11], Ex. 9. Less conveniently, one can use Incomplete Gamma Function table [12], Ex. 10.

7. In region "GCB", use 2-term Gram-Charlier Series, Type B, equation 28:

$$P_B(c,a) = P(c,a) - \frac{np^2}{2} [P(c,a) - 2P(c-1,a) + P(c-2,a)] \quad \text{where}$$

$$P(0,a) = P(-1,a) = P(-2,a) = 1, \quad \text{Ex. 11.}$$

MAP OF n, p REGIONS IN WHICH THE STATED PROCEDURES GIVE 3-DECIMAL ACCURACY.

The recommended regions of use of the GCA and GCB Series differ slightly as follows from the limits just stated. Within the upper limit, $np \leq 100$, of the Poisson-Molina tables*, [11] the Poisson approximation and the GCB Series are handier to use than the Normal approximation and the GCA Series. The first two terms of the GCA series are used for $np \geq 100$ and also for $p \geq .1$ and $np \geq 22$.

A three-term modification designated herein as "GCAR Series" gives 3-decimal accuracy for plural c ** $.1 \leq p \leq .5$ and $2 \leq np \leq 22$ by including the remainder term of the two-term GCA series. At $p \geq .1$, this GCAR modification overlaps the appended table C5 of B, with the result that 3-decimal accuracy is obtainable everywhere by the use of this report alone.

GENERAL

Limits of significant values.

There is obviously no advantage in comparing values of B smaller than the error of the approximation involved in the latter's computation. In the present work, the maximum error of the approximations was set at .001. Hence Figs. 13 and 14 are included to show respectively, least values of c for the .999 bound of B and largest values of c for the .001 bound of B. These values of Figs. 13 and 14 are respectively related with .001 and .999 percentage points of $c' = c - 1$ as follows:

$$B(c, n, p) = \sum_{x=c}^n \binom{n}{x} p^x q^{n-x} = 1 - \sum_{x=0}^{c-1} \binom{n}{x} p^x q^{n-x} = 1 - \alpha'.$$

These values of c were obtained from a table [2] of cumulative Binomial probabilities by the use of (Normal) "probability paper" for making nearly linear interpolation possible. No attempt was made to obtain fractional values of c with high accuracy since integers only are generally used in actual work.

Percentage point tables and graphs.

Percentage point tables [14] and graphs [15] can be used for checking values computed by the different methods, although percentage points*** are ordinarily used for other purposes. Since the use of the graphs is more direct than that of the percentage point tables, the graphs are useful for present checking purposes mainly in providing approximate values of c, n and p for use in the 5 significant figure percentage point tables which require interpolation. The set of tables [14] comprises separate

* A drastically condensed table of cumulative Poisson probabilities for $np \leq 100$ is included as Appendix C7 for field use.

** Use $B(0, n, p) = 1$ everywhere and $B(1, n, p) = 1 - q^n$ for $2 < a < 2.5$.

*** A percentage point is commonly given by the value of p having the stated (α') percentage chance of obtaining not more than c' successes in n trials.

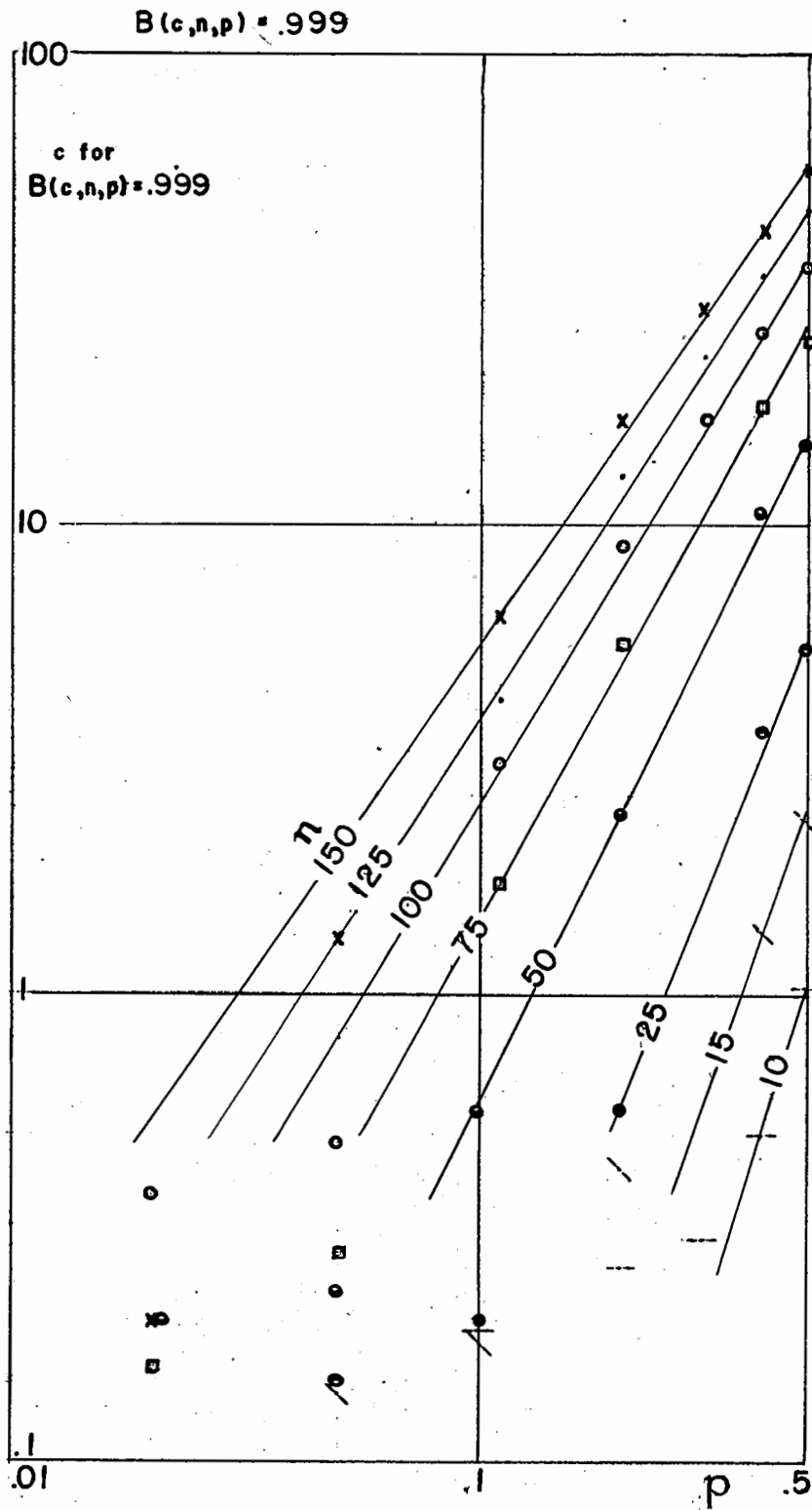


FIG. 13
 VALUES OF c , n AND p FOR THE HIGHEST
 VALUE (.999) OF $B(c, n, p)$ TO BE
 CALCULATED.

$$B(c, n, p) = .001$$

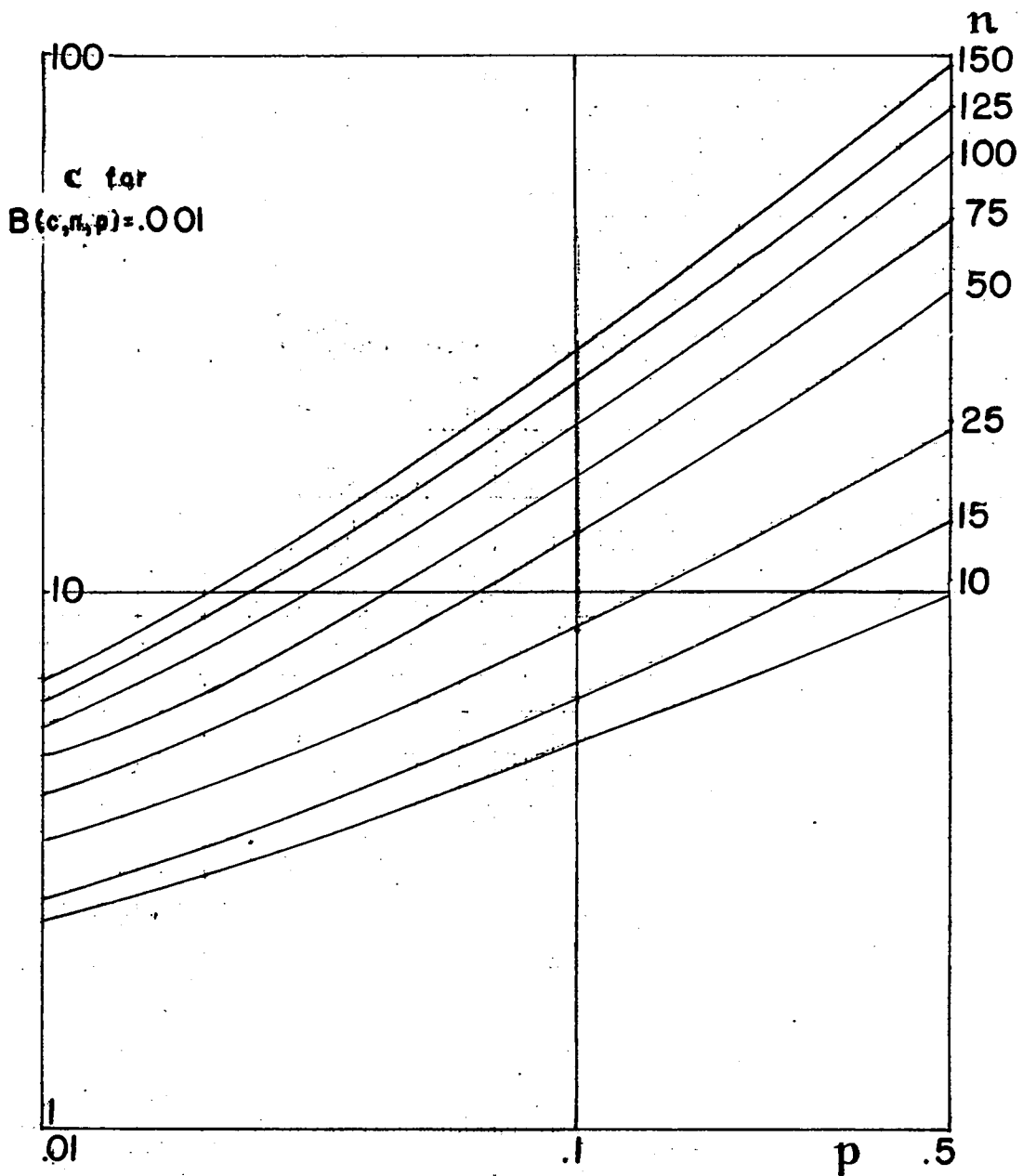


FIG. 14.
 VALUES OF c , n AND p FOR THE LOWEST
 VALUE (.001) OF $B(c, n, p)$ TO BE CALCULATED.

tables for the 50, 25, 10, 5, 2.5, 1 and 0.5 percent points of the cumulative Binomial distribution. (It may be again noted that Figs. 13 and 14 herein provide 0.1 percent points, i.e., for .001 and .999, an extension of the values of percentage points for the tables [14].) The body of each table contains the values of the single trial probabilities which correspond with the given value, e.g., .01, of the cumulative Binomial probability, B or $B(c,n,p)$, for column and row headings respectively of $\nu_1 = 2(n-c+1)$ and $\nu_2 = 2c$. The tables are entered with values of ν_1 and ν_2 . The tables also apply to values of $F(c,n,p) > .5$, or $> 50\%$ since

$$F(c,n,p) = F(\nu_1, \nu_2) = 1 - F(\nu_2, \nu_1) \quad (29)$$

p^n

The earlier mentioned relations $B(c = n, n, p) = p^n$ (5) and $B(c = 1, n, p) = 1 - q^n$ (7) can be used for checking cumulative Binomial probabilities for any values of n and p in the cases of $c=n$ and $c=1$.

The main point here is that both the percentage point tables and p^n can be used for checking approximations to the cumulative Binomial probabilities with at least 3-decimal accuracy in an n, p region for which other, more convenient tables are not available, and in which the maximum correction exceeds .001. Figs. 1 and 12 show that this n, p region is roughly a parallelogram within the sides: $np = 100$, $p = .007$, $np \approx 4000$ and $p = .37$ (this side curved). Within this region, the maximum correction is only .0065 to either the Normal or Poisson when the more accurate approximation of the two is used.

The .001 bound (having a portion for which $np \approx 4000$) for the Normal correction on Figs. 1 and 12 was determined from the .001 value of the second term of the Gram-Charlier Series, Type A, eq. 21. It was checked by means of the .001 value of the second term of the "remainder" equation 22.

CONCLUSION

1. Map. Mainly for use by engineers and mathematicians who need to obtain cumulative Binomial probabilities only occasionally, there is presented a comprehensive map (Figs. 1 and 12) which shows the regions of application of different computational procedures or tools, and the accuracies of the approximations. However, this map should also prove convenient for reference by statisticians.

2. Accuracy of the Normal and Poisson approximations. The maximum error of these approximations is about .08 if one uses the smaller of the uncorrected Normal or Poisson values, and this is for the readily computed case of $c = 1$. The maximum error, thus taken, is only .030 for $n=10$ and about .027 for $n=20$. Since the Appendices contain Table C5 of values of the cumulative Binomial probability for $1 \leq n \leq 20$, the maximum error of the Normal and Poisson approximations for higher values of n is only about .027. At $n=62$, where a portion of the Incomplete Beta Function Table [1] stops, the maximum error is only .020. At the $n=150$ limit of the cumulative Binomial table [2], the maximum error is only about .015, or one and one-half percent.

3. Two-decimal accuracy is had with the uncorrected Poisson and Normal cumulative probabilities (see Figs. 7 and 11) respectively for $p < .07$ and $np > 37$ (and also close to $p = .5$ for n down to 3), where Binomial probability tables are available for n through 50, the only untabulated region in which the maximum correction exceeds .01 is the small, roughly triangular region (shaded and marked "1%" on Fig. 7) having (n,p) apexes (50, .07), (500, .07) and (50, .27).

4. At least 3-decimal accuracy is obtainable everywhere by the use of tables*, formulas and graphs which are available herein for conveniently obtaining values of the cumulative Binomial probability $B(c,n,p)$ either directly from tables or from algebraically additive (two) terms of the Gram-Charlier series and three terms of the remainder modification (eq. 22) of the Gram-Charlier, type A, series. Alternative procedures, some of which are noted in the appendices, may be preferable for use in particular regions where many values are to be computed.

5. For checking values of $B(c,n,p)$, percentage point tables [14] and graphs [15], and values of p^n can be used. Normal probability paper can be conveniently used for interpolation between tabulated percentage points: 50, 25, 10, 5, 2.5, 1 and .5 per cent, where an accuracy of only two significant figures is required.

6. Appended are notes on alternative methods, examples-- including some on interpolation, tables, and a list of references.

ACKNOWLEDGMENTS AND BACKGROUND

From his knowledge of the broad field of statistics, Dr. Frank E. Grubbs, of the Ballistic Research Laboratories, acquainted the author with what had already been accomplished by others and generously made many suggestions for increasing the value of the work. It is a pleasure to acknowledge the great value of his assistance and insight. Also gratefully acknowledged is the interest of General Leslie E. Simon in this work, which led to the preparation of this report.

In view of the earlier, piecemeal release of portions of the material herein, a brief history of this work is included. In the summer of 1948, the author entered a field involving many computations of the cumulative Binomial probability. While, as an engineer, he was already acquainted with the Normal and Poisson approximations to the Binomial, he was without knowledge of the accuracy of these approximations in different n,p regions. Consequently he set about "tooling up" by preparing a short "handbook" treatment for his own working notes, so that 3-decimal accuracy could readily be obtained for any desired values of c , n and p .

Sets of the author's working notes, which were circulated among his associates in late 1948, provided 3-decimal accuracy universally. This was partly through the use of different empirical relations he found applicable in different n,p regions in which $n > 50$. These 1948

*Also one can use other tables [1,2,8] if available.

notes also included the Gram-Charlier series as alternative procedures for certain regions. The author had modified the type B series from the customary form, which includes individual Poisson terms, to that of eq. 28 which involves only cumulative Poisson terms. In January 1949, there was a limited distribution of a brief memorandum excerpting the minimum material from the 1948 notes to cover all regions with 3-decimal accuracy. To reduce the number of procedures mentioned in the memorandum, it relied upon the Gram-Charlier series of two terms over as large regions as possible.

The instant report additionally includes (1) maps of accuracy of Normal and Poisson approximations to the individual Binomial probability, and (2) a remainder modification (GCAR) of the Gram-Charlier series, type A, which enables the entire n, p domain to be filled with 3-decimal accuracy by: an accompanying table of the cumulative Binomial probability for $1 \leq n \leq 20$, the Normal and Poisson approximations, the two-term Gram-Charlier series of both types and the stated GCAR modification.

This GCAR modification makes it possible for this report to be compact and self-contained.

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APPENDIX A

Alternative Methods

This appendix mentions a few of the many possible alternative methods to those recommended in the body of this work, and some reasons why the alternatives are not as generally useful for present purposes. Some of the alternatives are doubtless better for particular regions, but their inclusion in the body of this report would have complicated the mapping by adding to the number of methods already there.

Theoretical formulas of various sorts were investigated and, except for the Gram-Charlier series, found to be of little or no value for readily obtaining 3-decimal accuracy. The difficulty usually is that the rejected method is too complicated for infrequent use.

The Ferris method [13] was useful at the start of this work in that it filled a region, for $p \leq .25$, of n higher than the upper limit of an available published table [1] of the Incomplete Beta Function. In the Ferris method, the correction (B-P) of the Poisson approximation was graphed directly against the appropriate deviate

$$t_b = \frac{c-a-1}{\sigma} \quad (A1)$$

in which unity is the fitting constant. Ferris used four graphs to cover the four swings of B-P, i.e., two positive and two negative portions, although a single graph could have been used if desired, as in Fig. A-1 herein. The Ferris method failed to be useful for n down to 20, since the graphed remainder is not nearly enough independent of n . For this reason, a like method for the Normal failed to be useful for n down to 20 whether B-N was graphed against the uncorrected deviate $t_c = (c-a)/\sigma$ or $t_c = (c-a-.5)/\sigma$.

GCB remainder. A type B series modification was made in which one graph, Fig. A-1, was used with values of $C/(-C_{\max})$ of eq. A-2 plotted against the Poisson deviate t_b , for different values of p from .1 through .5. The negative value in the denominator was included so that the proper sense, or algebraic sign, of the remainder would be retained, in spite of the apparent clumsiness of this expedient. Fig. A-1, based on $n=50$, is used in connection with the formula

$$P_{Br} = P_B(c, a) + C(t_b) \quad (A2)$$

where

$$C(t_b) = B - P_B = -\left(\frac{C}{-C_{\max}}\right) (c_{\max}) \text{ is the remainder for the}$$

GCB Series having two terms. This makes the relation $C(t_b)$ nearly enough independent of n for use with 3-decimal accuracy down through

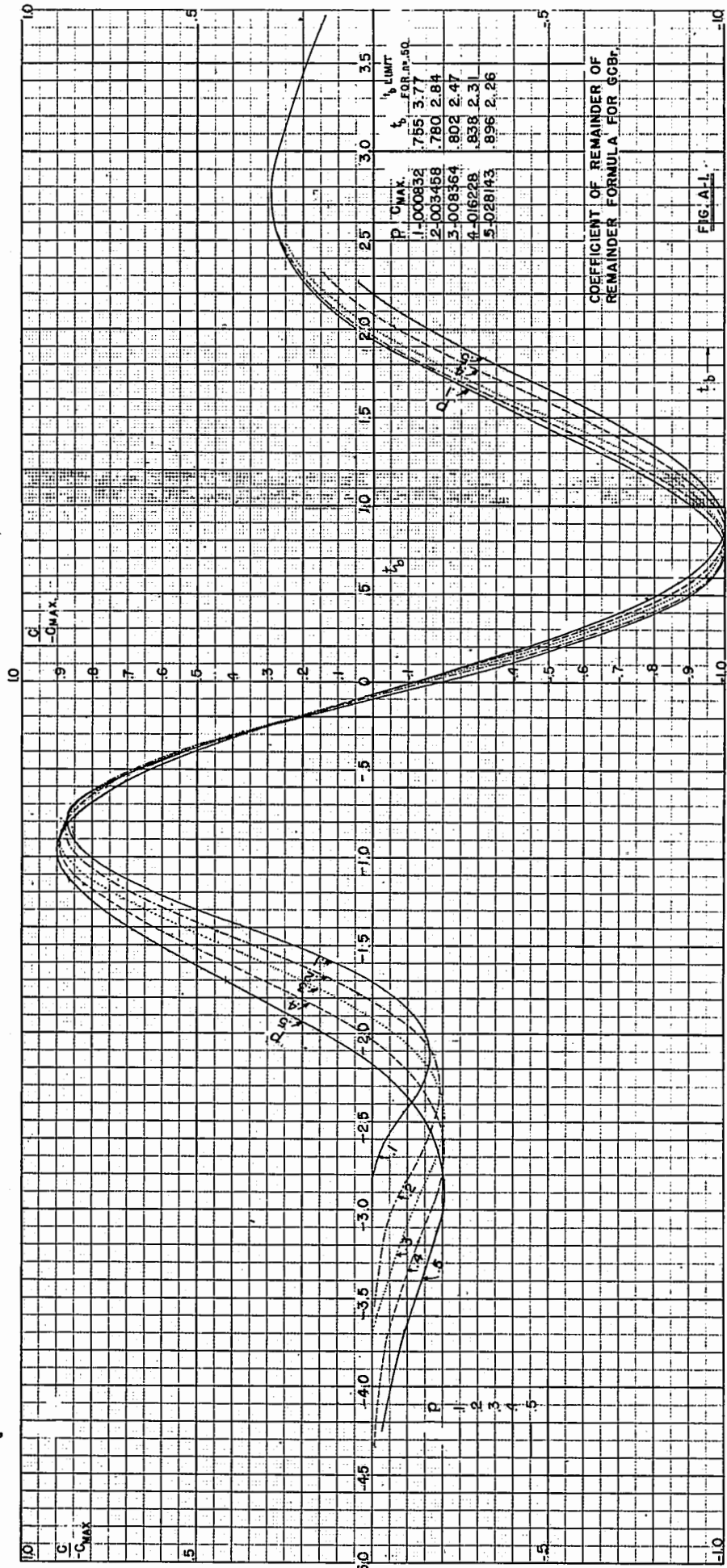


FIG. A-1

$n = 20$ for $p < .4$. Higher difference interpolation, by use of Binomial coefficients, smoothed out the relation of C_{\max} to p and (n,p) so that, for $20 < n < 150$, substantially 3-decimal accuracy is obtainable with the relation

$$C_{\max} = C_{\max}(p_a) + C(n,p) \quad (A3)$$

where $p_a = p + \frac{.001156}{.534 - p}$

$$C_{\max}(p_a) = -.10862 p_a^{2.1406} \quad \text{within } \pm .0002 \quad \text{for } n = 50$$

or $\log C_{\max}(p_a) = 2.1406 \log p_a - .96407$ for $n = 50$, and

$$C(n,p) = .00115 \frac{.07}{.57-p} (\log n - 1.7) \\ = .0000805 \frac{\log n - 1.7}{.57 - p} \quad (A4)$$

This GCB remainder method is not recommended in the body of this work since the GCA remainder method extended with 3-decimal accuracy to such low values of p , for $n \geq 20$, that no gap was left. Another reason is that a question arose as to the propriety of using negative values of P_B which occur near the upper limit of t_b for this GCB method.

The use of the Gram-Charlier Series with more than two terms proved disappointing, as compared with the remainder methods, for reasons given in the section in the body on 'The GCA "remainder" method'. The writer found that, for these reasons, the use of different derivatives of the Normal distribution with fitted coefficients failed to be generally useful, although excellent fits were had in particular limited regions.

The deviate coefficients of .5 for the Normal and unity for the Poisson were also slightly adjusted, again with excellent local fits but without general usefulness. There remains of course the problem of eliminating the "fourth dimension", i.e., any of B, c, n, p , with this expedient as with others, by finding suitable correlations. This expedient may well be promising if this be done.

A recently proposed approximation, as understood, involves entry of the Normal tables with the deviate

$$t_{Mt} = 2 \left[\sqrt{p(n-c-1)} - \sqrt{qc} \right] \quad (A5)$$

in present notation, and is in error by .0688 at $c=5, n=50, p=.1$, e.g., as compared with an error at this point of less than .001 for any of the

methods recommended herein. This was unexpected since, according to that reference [16], "The general conclusion is that the approximation is extraordinarily good near the 1% to 5% points, and remarkably good in general."

The use of other than the Normal and Poisson approximations was considered briefly, e.g., student's distribution and the use of $\frac{\sin x}{x}$ which is tabulated [17, 18] but rejected as involving less commonly available tables and as bringing in needless complications in curve fitting. Also rejected, as not sufficiently accurate, was $N(t) \approx A + B \cos Ct$, where A, B, and C are fitting constants.

Everything considered, the methods recommended in the body of this work appear to be a reasonable compromise between simplicity and accuracy, where substantially 3-decimal accuracy is the goal. It is possible to go over the same ground in more detail, using less cursory techniques than those used in the present reconnaissance. If this were done, slightly higher precision would be obtained in the location of the boundaries of the limits of 3-decimal accuracy for the several methods, but probably without much increase in the accuracy of the values of the cumulative Binomial probability obtained by the use of the herein recommended methods.

A more promising direction for future work on any short, self-contained treatment of the cumulative Binomial probability seems to lie in finding better correlations and also handier and better methods of interpolation since the abbreviated tables and graphs all require interpolation. Such a treatment of interpolation must necessarily go considerably further than the cursory treatment in Appendix B.

Specific suggestions for further work are: (1) to plot the 3-decimal accuracy limit for the Normal distribution and both types of the Gram-Charlier series for plural values of c and using $B(0, n, p) \approx 1$ and $B(1, n, p) \approx 1 - q^n$ for the others, (2) to plot the contours of equal maximum error for the regions in which the Gram-Charlier series are used, and (3) to compute a few values of $B(c, n, p)$ with less than .0001 error as check points for very high n and low p in the region in which the Gram-Charlier series, type A, is used. It may be noted that a check at $n=1000$ and $p=.01$ showed that the errors of the several recommended approximations were well within the expected values.

APPENDIX B

Examples of Probability Computations

p^n . (Example 1): For $n = 200$, $p = .996$, find the probability of $c = 200$ successes in 200 tries. The probability of desired successes is $B(c=n, n, p) = p^n$ (5) when the desired number of successes equals the sample size,

$$B = .996^{200} = .4486$$

And when $n = 200$, $p = .997$ and $c = 200$

$$B = .997^{200} = .5483$$

Thus a difference of .001 in the single-trial probability causes the desired probability to vary by as much as 22% when the sample size is as large as 200.

Cumulative Binomial Probability, $B(c, n, p)$ (Example 2) For $n = 3$, $p = .67$, find the probability of $c = 1$ or more successes in 3 tries. From eq. (11),

$$B(c = 1, 3, .67) = \sum_{x=1}^3 \frac{3!}{x!(3-x)!} (.67)^x (.33)^{3-x} = .2189 + .4444 + .3008 = .9641$$

(Example 3): In certain cases the relationship $q = 1 - p$ simplifies the procedures for finding the desired probability. Using the same constants as in Ex. 2 we again look for the probability of one or more successes. The probability of 1 or more successes equals unity minus the probability of zero successes. From eq. (8),

$$B(x = 0, 3, .67) = \frac{3!}{0!3!} (.67)^0 (.33)^3 = q^n = (.33)^3 = .0359.$$

$B(1, 3, .67) = 1 - B(x = 0, 3, .67) = .9641$ which is identical with the result of example 2.

Incomplete Beta-function tables (Example 4): For $n = 50$ and $p = .01$, find the probability of 2 or more successes, or $B(c = 2, 50, .01)$. While the use of the Beta-function tables is less simple than of the cumulative Binomial tables [2, 8], the use of either involves only a very small part of the labor involved in computing and summing the individual Binomial terms. Alternative methods of using the Beta-function tables apply respectively to the cases of $n + 1 > 2c$ and $n + 1 < 2c$. These tables are usable for values of $n - c$ from 1 through 50 and for all values of p and q from .01 through .99 by steps of .01.

We use the subscript "t" for tabular quantities. In the present example, $n + 1 > 2c$, $q_t = c$, $p_t = n + 1 - q_t = 50 + 1 - 2 = 49$ and $x_t = q = .99$. Referring to the Incomplete Beta-function tables, page 57, for $q_t = 2$, $p_t = 49$ and $x_t = .99$, $I_x(p_t, q_t) = I_{.99}(49, 2) = .9105647$. The probability of 2 or more successes $= B(c=2, 50, .01) = 1 - I_x(p_t, q_t) = 1 - .9105647 = .0894353$. These tables are usable for values of n from 1 to at least 50 and for all values of p and q from zero to unity.

(Example 5): For the case of $n + 1 < 2c$: $n = 50$, $p = .40$, $c = 30$, and $n + 1 < 2c$. In this case $q_t' = p_t = n + 1 - c = 21$, $p_t' = q_t = c = 30$, $x_t' = 1 - x_t = 1 - q = p = .4$ and

$B(c=30, 50, .4) = I_{x_t}^{-1}(p'_t, q'_t)$. Referring to p. 350 of the Incomplete Beta-function tables, $I_{x_t}^{-1}(p'_t, q'_t) = 1 - I_{x_t}(p_t, q_t)$. The probability of c or more successes is $B = B(30, 50, .4) = 1 - I_{x_t}^{-1}(p_t, q_t) = I_{x_t}(p'_t, q'_t) = I_{.4}(30, 21) = .0033604$.

This figure is checked exactly by one cumulative Binomial probability table^[2] and closely by another^[8] which gives $B = 1 - .996637 = .003363$.

Cumulative Binomial Probability Tables. One set of tables^[2], for $1 \leq n \leq 150$, consists of a table for each .01 value of p or q from .01 to .99. Each table is for a particular single trial probability p' , is entered with c and n , and its body directly gives values of $B = B(c, n, p')$. No example is needed for this set of tables for $p \leq .5$. For $p > .5$, one can use the relation $B(c, n, p) = 1 - B(n - c + 1, n, q)$ and enter the tables with q instead of p .

Another set of tables^[8], for $50 \leq n \leq 100$, likewise consists of a separate table for each .01 value of p or q over the same range. However, each table is entered with $c - 1$ and n and its body contains values of $P_T = 1 - B(c, n, p)$ since each table sums individual Binomial terms for $x = 0$ to c . Since the probability of c' or more successes is 1 minus the probability of from 0 to $c' - 1$ successes, B or $B(c, n, p) = 1 - P_T$.

(Example 6): Use the latter set of tables, for the conditions and problem of example 4. To find the probability of 2 or more successes, we find 1 minus the probability of from 0 to $2 - 1 = 1$ success. Referring to the first page of the tables, for $n = 50$, $p = .01$ and $x_T = c - 1 = 1$, the tabulated probability is $P_T = .910565$. Hence $B(c, n, p) = 1 - .910565 = .089435$, which agrees with the value found in example 4 by using the Incomplete Beta-function tables.

Uncorrected Normal Cumulative Probabilities (Example 7): For $n = 100$, $p = .3$ and $c = 25$, to find the probability of 25 or more successes in 100 trials. Equation 13 can be used to obtain this probability. Values of this integral are tabulated in Normal tables. A table in which this integral is summed from the mean, is entered with $t_c = \frac{c - a - 5}{\sigma} = \frac{25 - 30 - .5}{4.583} = -1.200$, where $a = np$ and $\sigma = \sqrt{npq}$. From such a table, e.g., Glover's, page 398, $B(25, 100, .3) \cong N = .5 + \int_0^{t_c} \phi(t) dt = .5 + .38493 = .88493$.

With a table in which the integral is summed from c to ∞ , e.g., Burington's tables^[18], page 258, the answer is found directly as .8849. This numeric is checked by a set of cumulative Binomial tables^[2] giving $B = .8864298$, or $B - N = .0015$ which is less than the maximum correction for $n = 100$, $p = .3$ on Fig. 7.

Gram-Charlier Series, Type A, (Example 8): For $n = 1300$, $p = .05$ and $c = 66$, the Gram-Charlier Series, Type A, (eq. 21) can be used to find the probability of 66 or more successes.

To use this, we have

$$t_c = \frac{c - .5 - a}{\sigma} = \frac{66 - .5 - 65}{7.8581} = \frac{.5}{7.8581} = .0636$$

Using equation (21) and Glover's Normal tables, p.394, $B(66,100,.03) \cong$

$$N_A(66,100,.03) = .50000 - .02535 - \left[\frac{.05 - .95}{(6)(7.8581)} \right] [-.39652]$$

$$\cong .47465 - .00757 = .46708.$$

Remainder for Gram-Charlier Series, Type A, (Example 9): To find B for $c = 2$, $n = 21$ and $p = .29$; $np = 21 \times .29 = 6.09$,

$$t_c = \frac{2 - 6.09 - .5}{(6.09 \times .71)^{.5}} = \frac{-4.59}{2.0794} = -2.2074,$$

$$\alpha \cong \frac{.351 (.5-p)^{.87}}{(np)^{.53}} = \frac{.351 \times .21^{.87}}{6.09^{.53}} = .03466 \quad \text{or can be obtained from Fig. 8.*}$$

From $t_c = -2.2074$, $N = .48636 + .5 = .98636$

and $\phi^{(2)}(t_c) = .13515$, so that $\alpha \phi^{(2)}(t_c) = .00468$

From Fig. 9, $r = .01140$,

so that $\frac{r(t_c)}{np} = \frac{.01140}{6.09} = .00187$

$N_{Ar} = .99291$

B-tabular = .99279

Error = .00012, which is well within the .001 limit.

This value of c was selected as providing large values of both the correction and the slope of r with respect to t_c . Also, the corresponding value of $a = np$ is nearer to an integer than to the (integer + .5) values of np used in plotting Fig. 9. In other words, this is not a particularly favorable case for this approximation.

Poisson Cumulative Probabilities (Molina tables [11]).

(Example 9): For $n=100$, $p=.004$, $c=1$, to find the probability of 1 or more successes in 100 trials. Eq. (26) can be used in obtaining this.

* To find α from Fig. 8: For $np=6.09$ on the top scale, the dash line gives $\alpha = .040$ at $.5-p=.25$. A line carried to the left from that point parallel with adjacent lines to $.5-p=.21$ for the given value of $p=.29$ gives $\alpha = .0347$ there.

probability. The results of eq. (26) are tabulated in the Poisson-Molina tables. From the P-M Table II, for $a = .4$ and $c = 1$, $P(c, a) = P(1, .4) = .3296800$. The same answer in this case can be gotten from values, obtained by using eq. (25), tabulated in the P-M Table I for the "individual term Poisson probability" and the fact that the probability of one or more successes equals $1 - (\text{probability of zero successes})$. For $x = 0$ and $a = .4$ from Table I, $P(x, a) = .6703200$. From this, the cumulative Poisson term $P(c=1, .4) = 1 - P(x=c-1, a) = 1 - P(0, .4) = 1 - .6703200 = .3296800$.

Incomplete Gamma (Γ)-Function Tables. (Example 10): For $n=100, p=.1$ and $c=4$, to find the probability of 4 or more successes. If the Poisson-Molina tables [11] are available, they are preferably used for this purpose. As a poor alternative, incomplete Gamma-function tables can be used, the subscript "t" being used for tabular quantities.

$$u_t = \frac{np}{\sqrt{c}} = \frac{(100)(.1)}{4} = 2.5, \quad p_t = c-1 = 4-1 = 3.$$

Referring to page 15 of Pearson's tables of the incomplete Gamma-function [12], for $u_t = 2.5$ and $p_t = 3$, $I(u, p) = I(2.5, 3) = \text{probability of 4 or more successes} = .9896639$. This value is checked by the P-M Table II which gives a value $P(4, 10) = .989664$.

This Pearson's table [12] (I) has .1 steps of u_t and p_t . Hence extensive interpolation is involved in most cases. This table includes second and fourth differences to facilitate accurate interpolation, along with instructions for the use of such differences, pp. x - xiv. Alternatively, one can use Everett's formula for interpolation [19].

Gram-Charlier Series, Type B, (Example 11): For this Type B series (eq. 28), consider the problem of example 8 for which $c=66$ and $a = (1300)(.05) = 65$. Hence

$$P_B(c, a) = .467076 - \frac{(1300)(.05)^2}{2} [.467076 - (2)(.516496) + .565915]$$

$$.467076 - 0 = .467076$$

which agrees with the result of example 8 for the Type A series. While the simple Poisson turns out to be sufficiently accurate for this case of low p , this would not be true for a much higher p .

Remainder for Gram-Charlier Series Type B, (Example 12): To find P_{Br} by this alternative method for $c = 19, n = 100, p = .2$.

$$a = 100 \times .2 = 20 \quad \text{and} \quad t_b = \frac{19-20-1}{(20 \times .8)^{.5}} = \frac{-2}{4} = -.5.$$

The first term of eq. A2 is, from eq. 28,

$$P_B(19, 20) = .61858 - .01686 = .63546.$$

and the second term is $C(-.5) = \frac{C}{-C_{\max}} (C_{\max})$

From $t_b = -.5$ and $p = .2$ on Fig. A1, $\frac{C}{-C_{\max}} = .685$ or $C = -.685 C_{\max}$.

From eq. A3, $C_{\max} = C_{\max}(p_a) + C(n,p)$

$$p_a = .2 + \frac{.001156}{.534-.2} = .20346$$

$$C_{\max}(p_a) = -.10862 \times .20346^{2.1406} = -.00359 \text{ which is within } \pm .0002$$

of values for $n = 50$. The correction for the given value of n is

$$C(100, .2) = .0000805 \frac{\log 100 - 1.7}{.57 - p} = .00007.$$

Hence eq. A3 becomes $C_{\max} = -.00359 + .00007 = -.00352$

from which $C = (-.685)(-.00352) = .00241$ and $P_{Br} = .63546 + .00241 = .63787$.

Since $B = .63791$, the error of this approximation at this point is only

$$P_{Br} - B = -.00004.$$

Percentage Points. Alternative methods, of using the percentage point tables in checking values of cumulative Binomial probabilities, apply to the two cases $B(c,n,p) \leq .5$ and $B(c,n,p) \geq .5$.

In the first case (Example 13): For $n=50$, $c=20.5$ and $B(c,n,p)=.01$ to find the single-trial probability which gives .01 as cumulative probability for 20.5 or more successes*. To enter the percentage point table [14], use $\mathcal{V}_1 = 2(n-c+1) = 2(50-20.5+1) = 61$ and $\mathcal{V}_2 = 2c = 2(20.5) = 41$.

In using these tables, page 179, harmonic interpolation is used for \mathcal{V}_1 and linear interpolation for \mathcal{V}_2 . The result is $p=.247$ which closely checks the Binomial probability line $p=.25$ on Fig. 3, where this line passes through the point $c=20.5$ and $p=.01$.

In the second case, (Example 14): For $B(c,n,p) \geq .5$: for $n=9$, $c=5$ and $B(c,n,p)=.9$ to find the initial probability p so that the final probability of 5 or more successes is $P=.9$. To enter the tables [14] for this case, $\mathcal{V}_1 = 2(5) = 10$ and $\mathcal{V}_2 = 2(9-5+1) = 10$. Since $I_{1-p}(n-c+1, c) = 1 - I_p(c, n-c+1)$, then the table of percentage points (.005, .01, .025, .05, .10, .25, .50) also can be used to give values of $p = 1 - p_t$ for various values of $\mathcal{V}_1 = 2c$ and $\mathcal{V}_2 = 2(n-c+1)$ for which $P(c,n,p) = .995, .99, .975, .90$ and $.75$ respectively. Referring to these tables, p.173,

* In general, of course only integer values of c are used.

$P_T = .30$. The desired value $p = 1 - .30 = .70$. This checks with the results derived from the incomplete Beta-function tables.

In this reference [14], these percentage point tables are followed by 5-significant-figure tables of Lagrangian coefficients for both linear and harmonic interpolation which are required for accurate use of the above-mentioned tables of said percentage points. Harmonic interpolation is "applicable to any table of percentage points (depending on a parameter n with an infinite range) in which the statistic can be adequately represented as a polynomial in $1/n$, a property of any 'studentized' statistic. Incidentally, the percentage points can be used to obtain other values of $B(c, n, p)$ within a few percent by plotting the tabulated percentage point values on probability paper where they lie on smooth, nearly linear curves".

INTERPOLATION

Extensive interpolation is required in obtaining probabilities with the required accuracy from the several tables. Hence interpolation procedures form an essential part of the "examples" portion of a work on methods of obtaining values of probabilities within .001.

Using tables, it generally saves time to plot a few tabular values from adjacent rows and columns, transforming entry parameters if necessary to a basis which gives lines that are nearly straight -- so that linear numerical interpolation can be used. Often the interpolation can be made on graphs by eye alone with sufficient accuracy, although occasionally a "cross plot" or "section" graph may be required.

Experience in mapping contours permits one to save considerable time in interpolating with the necessary accuracy. And this may be the only practical way of proceeding where a family of curves is involved, each of which is based on too few points for accurate interpolation but with enough points altogether so that reliable curves can be drawn. It may seem unscientific to use a set of freehand curves, but this may be the only reasonably rapid method. For example, it was used in drawing the "contours" on Fig. 9.

Some methods [20,21] give different slopes on opposite sides of evenly spaced ordinates. Osculatory interpolation, i.e., giving a continuous derivative, requires more points than are commonly available or convenient, especially near the ends of tables. And this is particularly true where one or more points of inflection are involved.

A knowledge of the curve type or form usually reduces the number of points below that otherwise needed. For example, if one knows that a curve is a circle, only three points are needed to determine it. If it is known only that it is one of the second degree equations, or that the curve is a conic of some sort, five points are required. And higher numbers of points are needed of course for the higher degree polynomials. The use of logarithm paper is occasionally helpful where an exponential can be put through a base point* where two others are known on the same side of the base point, proceeding in the direction consistent with the

*Using departures from the tangent to the base point.

type of curve, i.e., toward a portion of less curvature. Methods of interpolation also furnish enough knowledge of relations to facilitate both extrapolation and integration. The literature is so extensive that a question sometimes exists as to whether it is not less time-consuming to proceed from fundamental considerations than to go into the literature. So much for generalities.

Linear interpolation is commonly adequate, the adequacy being readily checked by taking second and adjacent higher differences which can be used in taking care of the non-linearities.

Higher-Difference Interpolation. A convenient and adequate formula for non-linear interpolation in a table of y as a function of x , for x tabulated with equal intervals, is

$$y = y_1 + \binom{m}{1} D' + \binom{m}{2} D'' + \binom{m}{3} D''' + \dots + \binom{m}{x} D^x$$

$$= y_1 + m D' + \frac{m(m-1)}{2!} D'' + \frac{m(m-1)(m-2)}{3!} D''' + \dots$$

where $x = x_1 + md$, values y_1 and y_2 respectively are tabulated for x_1 and x_2 , the constant tabular difference is $d = x_2 - x_1$, and D' , D'' , D''' , ... are the successive differences in the series of y 's starting with y_1 , and higher-order differences can be neglected.

The Binomial coefficients $\binom{m}{x}$ are tabulated [20] for proper fractional values of m and the lower orders of differences. Of course x_1 may be at either end of the series of tabulated values of x .

Central Interpolation [23] is useful where a value of y must be found near the center of a tabulated series of a relatively few values.

Harmonic Interpolation, as noted earlier herein, is useful with percentage point tables [14]. (Example 15: For the case of example 12, the percentage point tables are entered with $\nu_1 = 61$ and $\nu_2 = 41$.)

Using harmonic interpolation: For $\nu_1 = 60$ and $\nu_2 = 40$, $p = .24819$. From this:

$$\frac{p(\nu_1 = 60)}{p(\nu_1 = 61)} = \frac{\nu_1 = 61}{\nu_1 = 60}, \quad \frac{.24819}{p(\nu_1 = 61)} = \frac{61}{60}$$

and $p(\nu_1 = 61) = .24412$. For $\nu_1 = \nu_2 = 60$, $p = .35258$.

$$\frac{p(\nu_1 = 60)}{p(\nu_1 = 61)} = \frac{\nu_1 = 61}{\nu_1 = 30}, \quad \frac{.35258}{p(\nu_1 = 31)} = \frac{61}{60}, \quad p(\nu_1 = 31) = .34670$$

At $\nu_1 = 61$, these results .24412 and .34680 are respectively for $\nu_2 = 40$ and 60. Using linear interpolation $p = .24412 + \frac{(.34680 - .24412)}{41} = .2466$ or .247 for $\nu_1 = 61$ and $\nu_2 = 41$, which

.247 is close to the actual value of .250. The actual value is closely approximated by the use of either non-linear interpolation methods noted above or the Lagrangian coefficients following these percentage point tables [14].

Interpolation by use of auxiliary table, (Example 16):

For example, to find the cumulative Poisson probability $P(11,20)$ from Table C7, using the Normal Table C6 as the auxiliary table: From Table C7, $P(10,20) = .99501$ and $P(12,20) = .97861$. From Table C6, the corresponding deviates are 2.5764 and 2.0259, respectively; from which $t(11) \cong 2.30115$, and by re-entering table C6,

$$P_{\text{int}}(11, 20) \cong .98931$$

$$P(11, 20) = \underline{.98919} \text{ from the Poisson-Molina tables.}$$

$$\text{Error} = .00012$$

This tabular method of interpolation directly corresponds with the graphical method illustrated by Figs. 3 and 4, which is useful where only 2-decimal accuracy is adequate.

Of course this method of interpolation can be used whenever values of a fast-moving variable, such as $P(c,a)$, can be transformed into those of a finely tabulated variable, such as t,N , in which a nearly linear relation exists between the parameters, c and t in this example. For further example, the Normal Table, or even an extensive table of cosines, can be thus used as the auxiliary table in interpolating in a cumulative Binomial table. Also appended are several references [24 on] of related interest.

APPENDIX C

Tables

- C1 log n, $n = 1(.01)10$, 10-places.
- C2 n! and log n!, $n = 0(1)200$, 10-places.
- C3 $\frac{\binom{n}{x}}{x}$ and $\log \frac{\binom{n}{x}}{x}$, $n = 1(1)50$, 5-places.
- C4 e^{-x}, $x = 0(.001)1(1)100$.
- C5 B(c,n,p), $n = 1(1)20$ and $p = .01(.01).5$.
- C6 Normal tables: integral, density $\phi(t)$ and 2nd derivative $\phi^{(2)}(t)$, $t = 0(.01)4$.
- C7 F(c,a), $c = 1(1)22$, $a = .001(.001).01(.01).1(.1)1(1)10$
and $c/a = .1(.1)2.2$, $a = 10(10)100$.

Table G1, log n, n=1(.01)10.

n	0	1	2	3	4	5	6	7	8	9	n	
1.0	.00000	.00000	.00432	.00860	.01283	.01703	.02118	.02530	.02938	.03342	.03742	1.0
1.1	.04139	.04532	.04921	.05307	.05690	.06069	.06445	.06818	.07188	.07554	.07918	1.1
1.2	.07918	.08278	.08635	.08990	.09342	.09691	.10037	.10380	.10720	.11058	.11394	1.2
1.3	.11394	.11727	.12057	.12385	.12710	.13033	.13353	.13672	.13987	.14301	.14612	1.3
1.4	.14612	.14921	.15228	.15533	.15836	.16136	.16435	.16731	.17026	.17318	.17611	1.4
1.5	.17609	.17897	.18184	.18469	.18752	.19033	.19312	.19589	.19865	.20139	.20411	1.5
1.6	.20411	.20682	.20951	.21218	.21484	.21748	.22010	.22271	.22530	.22788	.23044	1.6
1.7	.23044	.23299	.23552	.23804	.24054	.24303	.24551	.24797	.25042	.25285	.25527	1.7
1.8	.25527	.25767	.26007	.26245	.26481	.26717	.26951	.27184	.27415	.27646	.27875	1.8
1.9	.27875	.28103	.28330	.28555	.28780	.29003	.29225	.29446	.29666	.29885	.30102	1.9
2.0	.30102	.30319	.30535	.30749	.30963	.31175	.31386	.31597	.31806	.32014	.32221	2.0
2.1	.32221	.32428	.32633	.32837	.33041	.33243	.33445	.33645	.33845	.34044	.34242	2.1
2.2	.34242	.34439	.34635	.34830	.35024	.35218	.35410	.35602	.35793	.35983	.36172	2.2
2.3	.36172	.36361	.36548	.36735	.36921	.37106	.37291	.37474	.37657	.37839	.38021	2.3
2.4	.38021	.38201	.38381	.38560	.38738	.38916	.39093	.39269	.39445	.39619	.39794	2.4
2.5	.39794	.39967	.40140	.40312	.40483	.40654	.40823	.40993	.41161	.41329	.41497	2.5
2.6	.41497	.41664	.41830	.41995	.42160	.42324	.42488	.42651	.42813	.42975	.43136	2.6
2.7	.43136	.43296	.43456	.43616	.43775	.43933	.44090	.44247	.44404	.44560	.44715	2.7
2.8	.44715	.44870	.45024	.45178	.45331	.45484	.45636	.45788	.45939	.46089	.46239	2.8
2.9	.46239	.46389	.46538	.46686	.46834	.46982	.47129	.47275	.47421	.47567	.47712	2.9
3.0	.47712	.47856	.48000	.48144	.48287	.48429	.48572	.48713	.48855	.48995	.49136	3.0
3.1	.49136	.49276	.49415	.49554	.49692	.49831	.49968	.50105	.50242	.50379	.50514	3.1
3.2	.50514	.50650	.50785	.50920	.51054	.51188	.51321	.51454	.51587	.51719	.51851	3.2
3.3	.51851	.51982	.52113	.52244	.52374	.52504	.52633	.52762	.52891	.53019	.53147	3.3
3.4	.53147	.53275	.53402	.53529	.53655	.53781	.53907	.54032	.54157	.54282	.54406	3.4
3.5	.54406	.54530	.54654	.54777	.54900	.55022	.55144	.55266	.55388	.55509	.55630	3.5
3.6	.55630	.55750	.55870	.55990	.56110	.56229	.56348	.56466	.56584	.56702	.56820	3.6
3.7	.56820	.56939	.57058	.57177	.57295	.57413	.57531	.57649	.57767	.57885	.58003	3.7
3.8	.58003	.58121	.58239	.58357	.58475	.58594	.58712	.58830	.58948	.59066	.59184	3.8
3.9	.59184	.59302	.59420	.59538	.59656	.59774	.59892	.59999	.60099	.60199	.60299	3.9
4.0	.60299	.60399	.60499	.60599	.60699	.60799	.60899	.60999	.61099	.61199	.61299	4.0
4.1	.61299	.61399	.61499	.61599	.61699	.61799	.61899	.61999	.62099	.62199	.62299	4.1
4.2	.62299	.62399	.62499	.62599	.62699	.62799	.62899	.62999	.63099	.63199	.63299	4.2
4.3	.63299	.63399	.63499	.63599	.63699	.63799	.63899	.63999	.64099	.64199	.64299	4.3
4.4	.64299	.64399	.64499	.64599	.64699	.64799	.64899	.64999	.65099	.65199	.65299	4.4
4.5	.65299	.65399	.65499	.65599	.65699	.65799	.65899	.65999	.66099	.66199	.66299	4.5
4.6	.66299	.66399	.66499	.66599	.66699	.66799	.66899	.66999	.67099	.67199	.67299	4.6
4.7	.67299	.67399	.67499	.67599	.67699	.67799	.67899	.67999	.68099	.68199	.68299	4.7
4.8	.68299	.68399	.68499	.68599	.68699	.68799	.68899	.68999	.69099	.69199	.69299	4.8
4.9	.69299	.69399	.69499	.69599	.69699	.69799	.69899	.69999	.70099	.70199	.70299	4.9
5.0	.70299	.70399	.70499	.70599	.70699	.70799	.70899	.70999	.71099	.71199	.71299	5.0
5.1	.71299	.71399	.71499	.71599	.71699	.71799	.71899	.71999	.72099	.72199	.72299	5.1
5.2	.72299	.72399	.72499	.72599	.72699	.72799	.72899	.72999	.73099	.73199	.73299	5.2
5.3	.73299	.73399	.73499	.73599	.73699	.73799	.73899	.73999	.74099	.74199	.74299	5.3
5.4	.74299	.74399	.74499	.74599	.74699	.74799	.74899	.74999	.75099	.75199	.75299	5.4

5.5	.74036	26895	.74115	15989	.74193	90777	.74272	51313	.74350	97647	.74429	29831	.74507	47916	.74585	51952	.74663	41989	.74741	16079	5.5
5.6	.74818	80270	.74896	28613	.74973	63156	.75050	83949	.75127	91040	.75204	84478	.75281	54312	.75358	30589	.75434	83357	.75511	22664	5.6
5.7	.75587	48557	.75663	61082	.75739	60288	.75815	46220	.75891	18924	.75965	73447	.76042	24834	.76117	58132	.76192	76384	.76267	85637	5.7
5.8	.76342	79936	.76417	61324	.76492	29846	.76566	85548	.76641	28471	.76715	58661	.76789	76160	.76863	81012	.76937	73261	.77011	52948	5.8
5.9	.77085	20116	.77158	74809	.77232	17067	.77305	46934	.77378	64450	.77451	69657	.77524	62597	.77597	43311	.77670	11840	.77742	66224	5.9
6.0	.77815	12504	.77887	44720	.77959	64913	.78031	73122	.78103	69387	.78175	53747	.78247	26242	.78318	86911	.78390	35793	.78461	72927	6.0
6.1	.78532	98350	.78604	12102	.78675	14221	.78746	04745	.78816	83711	.78887	51158	.78958	07122	.79028	51640	.79098	84751	.79169	06490	6.1
6.2	.79239	16895	.79309	16002	.79379	03847	.79448	80467	.79518	45897	.79588	00173	.79657	43332	.79726	75408	.79795	96437	.79865	06454	6.2
6.3	.79934	05495	.80002	93592	.80071	70783	.80140	37100	.80208	92579	.80277	37253	.80345	71156	.80413	94323	.80482	06787	.80550	06582	6.3
6.4	.80617	99740	.80685	80295	.80753	50281	.80821	09729	.80888	58674	.80955	97146	.81023	25180	.81090	42807	.81157	50059	.81224	46968	6.4
6.5	.81291	33566	.81358	09886	.81424	75957	.81491	31813	.81557	77483	.81624	13000	.81690	36394	.81756	53696	.81822	58936	.81888	54146	6.5
6.6	.81954	39355	.82020	14595	.82085	79894	.82151	35284	.82216	80794	.82282	16453	.82347	42292	.82412	58339	.82477	64625	.82542	61178	6.6
6.7	.82607	48027	.82672	25202	.82736	92731	.82801	50642	.82865	98965	.82930	37728	.82994	65959	.83058	86687	.83122	96939	.83186	97745	6.7
6.8	.83250	89127	.83314	71119	.83378	43747	.83442	07037	.83505	61017	.83569	05715	.83632	41157	.83695	67371	.83758	84362	.83821	92219	6.8
6.9	.83884	90907	.83947	80474	.84010	60945	.84073	32346	.84135	94705	.84198	48046	.84260	92396	.84323	27781	.84385	54226	.84447	71757	6.9
7.0	.84509	80400	.84571	80180	.84633	71121	.84695	53250	.84757	26591	.84818	91170	.84880	47011	.84941	94138	.85003	32577	.85064	62352	7.0
7.1	.85125	83487	.85186	96007	.85247	99938	.85308	95299	.85369	82118	.85430	60418	.85491	30223	.85551	91557	.85612	44442	.85672	88904	7.1
7.2	.85733	24964	.85793	52647	.85853	71976	.85913	82973	.85973	85662	.86033	80066	.86093	66207	.86153	44109	.86213	13793	.86272	75283	7.2
7.3	.86332	28601	.86391	73770	.86451	10811	.86510	39746	.86569	60599	.86628	73391	.86687	78143	.86746	74879	.86805	63618	.86864	44384	7.3
7.4	.86923	17197	.86981	82080	.87040	39053	.87098	68138	.87157	29355	.87215	62727	.87273	88275	.87332	06018	.87390	15979	.87448	16177	7.4
7.5	.87506	12634	.87563	99370	.87621	78406	.87679	49762	.87737	13459	.87794	69516	.87852	17955	.87909	58795	.87966	92056	.88024	17759	7.5
7.6	.88051	35923	.88138	46568	.88195	49713	.88252	45380	.88309	33586	.88366	14352	.88422	87696	.88479	53639	.88536	12200	.88592	63396	7.6
7.7	.88649	07252	.88705	43781	.88761	73003	.88817	94939	.88874	09607	.88930	17025	.88986	17213	.89042	10188	.89097	95970	.89153	74577	7.7
7.8	.89209	46027	.89265	10339	.89320	67531	.89376	17621	.89431	60627	.89486	95657	.89542	25460	.89597	47324	.89652	62175	.89707	70032	7.8
7.9	.89762	70913	.89817	64835	.89872	51816	.89927	31873	.89982	05024	.90036	71287	.90091	30677	.90145	83214	.90200	28914	.90254	67793	7.9
8.0	.90308	99870	.90363	25161	.90417	43683	.90471	55453	.90525	60487	.90579	58804	.90633	50418	.90687	35347	.90741	13608	.90794	85216	8.0
8.1	.90848	50129	.90900	08542	.90955	50292	.91009	05456	.91062	44049	.91115	76087	.91169	01588	.91222	20565	.91275	33037	.91328	39018	8.1
8.2	.91381	38524	.91434	31571	.91487	18175	.91539	98352	.91592	72117	.91645	39485	.91698	00473	.91750	55096	.91803	03368	.91855	45306	8.2
8.3	.91907	80924	.91960	10233	.92012	33263	.92064	50014	.92116	60506	.92168	64755	.92220	62774	.92272	54580	.92324	40186	.92376	19608	8.3
8.4	.92427	92861	.92479	59958	.92531	20915	.92582	75746	.92634	24466	.92685	67089	.92737	03630	.92788	34103	.92839	58523	.92890	76902	8.4
8.5	.92941	89257	.92992	95601	.93043	95948	.93094	90312	.93145	78707	.93196	61147	.93247	37647	.93298	08219	.93348	72878	.93399	31638	8.5
8.6	.93449	84512	.93500	31515	.93550	72658	.93601	07957	.93651	37425	.93701	61075	.93751	78920	.93801	90975	.93851	97252	.93901	97764	8.6
8.7	.93951	92526	.94001	81550	.94051	64849	.94101	42437	.94151	14326	.94200	80530	.94250	41052	.94299	95934	.94349	45159	.94398	88751	8.7
8.8	.94448	26722	.94497	59084	.94546	85851	.94596	07036	.94645	22650	.94694	32707	.94743	37219	.94792	36198	.94841	29658	.94890	17610	8.8
8.9	.94939	00000	.94987	77040	.95036	48544	.95085	14589	.95133	75188	.95182	30353	.95230	80097	.95279	24430	.95327	63367	.95375	96917	8.9
9.0	.95424	25094	.95472	47910	.95520	65375	.95568	77503	.95616	84305	.95664	85792	.95712	81977	.95760	72871	.95808	58485	.95856	30832	9.0
9.1	.95904	13923	.95951	83770	.95999	48383	.96047	07775	.96094	61957	.96142	10941	.96189	54737	.96236	93357	.96284	26812	.96331	55114	9.1
9.2	.96378	78273	.96425	96302	.96473	09211	.96520	17010	.96567	19712	.96614	17327	.96661	09867	.96707	97341	.96754	79762	.96801	57140	9.2
9.3	.96848	29486	.96894	96810	.96941	59124	.96988	16437	.97034	68752	.97081	16109	.97127	58487	.97173	95909	.97220	28384	.97266	55923	9.3
9.4	.97312	78536	.97358	96234	.97405	09028	.97451	16927	.97497	19943	.97543	18085	.97589	11364	.97634	99790	.97680	83373	.97726	62124	9.4
9.5	.97772	36053	.97818	05169	.97863	69484	.97909	29006	.97954	83747	.98000	33716	.98045	78923	.98091	19378	.98136	55091	.98181	86072	9.5
9.6	.98227	12330	.98272	33877	.98317	50720	.98362	62871	.98407	70339	.98452	73133	.98497	71264	.98542	64741	.98587	53573	.98632	37771	9.6
9.7	.98677	17343	.98721	92299	.98766	62649	.98811	28403	.98855	89569	.98900	46157	.98944	98177	.98989	45637	.99033	88548	.99078	26918	9.7
9.8	.99122	60757	.99166	90074	.99211	14878	.99255	35178	.99299	50984	.99343	62305	.99387	69149	.99431	71527	.99475	69446	.99519	62916	9.8
9.9	.99563	51946	.99607	36545	.99651	16722	.99694	92485	.99738	63844	.99782	30807	.99825	93384	.99869	51583	.99913	05413	.99956	54882	9.9

n 0 1 2 3 4 5 6 7 8 9 n

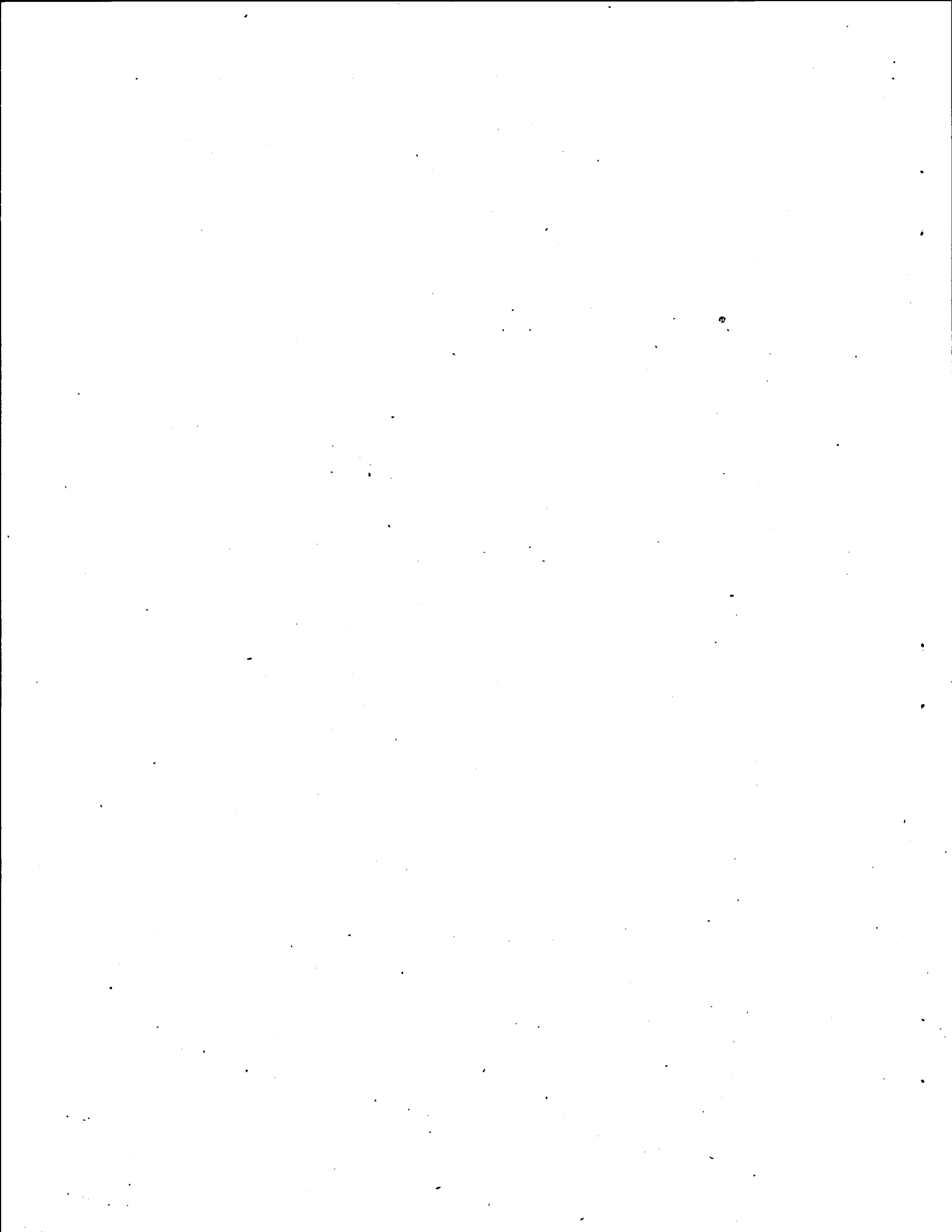


Table G2, n! and log n!, n=0(1)200.

n	n!	log n!	n	n!	log n!	n	n!	log n!	n	n!	log n!	n	n!	log n!
0	1	0.00000	50	30414 09320	64.48307 48725	100	93326 21544	157.97000 36547	150	57133 83956	262.75689 34109			
1	1	0.00000	51	15511 18753	66.19064 50486	101	94259 47760	159.97432 50285	151	86272 09774	264.93507 03502			
2	2	0.30102	52	80658 17517	67.90664 83922	102	96144 66715	161.98292 52003	152	13113 35886	267.11771 39432			
3	6	0.77815	53	42748 83284	69.63092 42618	103	99029 00716	163.99576 24250	153	20063 43905	269.30240 53770			
4	24	1.38021	54	23084 36973	71.36331 80216	104	10299 01675	166.01279 57643	154	30897 69614	271.46992 60970			
5	120	2.07918	55	12696 40335	73.10368 07111	105	10813 96758	168.03398 50633	155	47891 42901	273.58025 77950			
6	720	2.85733	56	71099 85878	74.85186 87381	106	11462 80564	170.05929 09286	156	74710 62926	275.87338 23943			
7	5040	3.70243	57	40526 91950	76.60774 35938	107	12265 20203	172.08867 47063	157	11729 56879	278.06926 20458			
8	40320	4.60552	58	23505 61331	78.37117 15874	108	13246 41819	174.12209 84618	158	18532 71869	280.26793 91337			
9	3 62880	5.55976	59	13868 31185	80.14202 35990	109	14438 59583	176.15952 49597	159	29467 02272	282.46933 62560			
10	36 28800	6.55976	60	83209 87113	81.92017 48494	110	15882 45542	178.20091 76449	160	47147 23636	284.67345 62407			
11	399 15800	7.60115	61	50753 02139	83.70550 46844	111	17629 52551	180.24624 06237	161	75907 05054	286.88028 21167			
12	4790 01600	8.68033	62	31469 97326	85.49789 63739	112	19745 06857	182.29545 86463	162	12296 94219	289.08979 71313			
13	62270 20800	9.79428	63	19826 08315	87.29723 69234	113	22311 92749	184.34853 70898	163	20044 01577	291.30196 47357			
14	87178 29120	10.94040	64	12688 69322	89.10341 58973	114	25435 59733	186.40544 19411	164	32872 16586	293.51682 85837			
15	13076 74368	12.11649	65	82476 50592	90.91633 02540	115	29250 93693	188.46613 97815	165	54239 10666	295.73431 25279			
16	20922 78989	13.32061	66	54434 49391	92.73587 41895	116	33931 08684	190.53059 77707	166	90036 91706	297.95442 06160			
17	35568 74281	14.55106	67	36471 11092	94.56194 89922	117	39699 37161	192.59878 36325	167	15036 16515	300.17713 70871			
18	64023 73706	15.80634	68	24800 35542	96.39445 79049	118	46845 25850	194.67066 56398	168	25260 75745	302.40244 63638			
19	12164 51004	17.08509	69	17112 24524	98.23330 69957	119	55745 85761	196.74621 26012	169	42690 68009	304.63033 30735			
20	24329 02008	18.38612	70	11978 57167	100.07840 50357	120	66895 02913	198.82539 38472	170	72574 15615	306.86078 19948			
21	51090 94217	19.70834	71	85047 85886	101.92966 33844	121	80942 98525	200.90817 92175	171	12410 18070	309.09377 61052			
22	11240 00728	21.05076	72	61234 45838	103.78699 87840	122	98750 44201	202.99453 90482	172	21345 51081	311.32930 55521			
23	25852 01674	22.41249	73	44701 15462	105.65031 58410	123	12146 30437	205.08444 41597	173	36927 73370	313.56735 26553			
24	62044 84017	23.79270	74	33078 85442	107.51955 04607	124	15061 41742	207.17786 58448	174	64254 25663	315.80790 19035			
25	15511 21004	25.19064	75	24809 14081	109.39461 17241	125	18826 77177	209.27477 58578	175	11244 49491	318.05093 99522			
26	40329 14611	26.60561	76	18854 94702	111.27542 53164	126	23721 73243	211.37514 64029	176	19790 31104	320.29645 25200			
27	10888 86945	28.03698	77	14518 30920	113.16131 60415	127	30126 60018	213.47895 01239	177	35028 85055	322.54442 58864			
28	30488 83446	29.43414	78	11324 28118	115.05401 06442	128	38562 04824	215.58616 09355	178	62351 35397	324.79484 58897			
29	88417 61994	30.94553	79	89461 52131	116.95163 77355	129	49745 04222	217.69674 98038	179	11160 89236	327.04769 89137			
30	26525 28598	32.42366	80	71569 45705	118.85472 77225	130	64668 55489	219.81069 31561	180	20089 60625	329.30297 14248			
31	82228 38654	33.91502	81	57971 26021	120.76321 27414	131	84715 80691	221.92796 44518	181	36362 18731	331.56064 93997			
32	26313 08369	35.42017	82	47536 43337	122.67702 65938	132	11182 48651	224.04853 83830	182	66179 18091	333.82072 13876			
33	86833 17619	36.93868	83	39455 23970	124.59610 46861	133	14872 70706	226.17239 00240	183	12110 79011	336.08317 24774			
34	29523 27990	38.47016	84	33142 40135	126.52036 39722	134	19929 42746	228.29949 48223	184	22283 65380	338.34799 03004			
35	10333 14797	40.01423	85	28171 04114	128.44980 28979	135	26904 72707	230.42982 85908	185	41225 12952	340.61516 20288			
36	37199 33268	41.57053	86	24227 09538	130.38430 13492	136	36590 42882	232.56336 74992	186	76678 74091	342.88467 49730			
37	13763 75309	43.13873	87	21077 57298	132.32382 06018	137	50128 83748	234.70008 80664	187	14358 92455	345.15651 65795			
38	52302 26175	44.71852	88	18548 26423	134.26830 32739	138	69177 86473	236.83996 71528	188	26957 17815	347.43067 44233			
39	20397 88208	46.30958	89	16507 95516	136.21769 32806	139	96157 23197	238.98298 19530	189	50949 06671	349.70713 62330			
40	81591 52832	47.91164	90	14857 15964	138.17193 57900	140	13462 01248	241.12910 99887	190	96803 22675	351.98588 98339			
41	33452 52561	49.52442	91	13520 01528	140.13097 71823	141	18981 43759	243.27832 91014	191	18489 41631	354.26592 32012			
42	14050 06118	51.14767	92	12438 41405	142.09476 50097	142	26953 64138	245.43061 74457	192	35499 67931	356.55022 44200			
43	60415 26306	52.78114	93	11567 72507	144.06324 79582	143	38543 70717	247.58595 34832	193	68514 38108	358.83578 17389			
44	26582 71575	54.42459	94	10873 66157	146.03637 58118	144	55502 93833	249.74431 59753	194	13291 78993	361.12358 34688			
45	11962 22209	56.07781	95	10329 97849	148.01409 94171	145	80479 26057	251.90568 39775	195	25918 99036	363.41361 80802			
46	55026 22160	57.74056	96	99157 79349	149.99637 06502	146	11749 97204	254.07773 68333	196	50801 22111	365.70587 41515			
47	25862 32415	59.41266	97	96192 75968	151.98314 23644	147	17272 45890	256.23735 41681	197	10007 84056	368.00034 97677			
48	12413 91559	61.09390	98	94268 90449	153.97436 84601	148	25563 23918	258.40761 58835	198	19815 52432	370.29700 55680			
49	60828 18640	62.78410	99	93326 21544	155.97000 36547	149	38089 22638	260.50080 21519	199	39432 89337	372.59585 86444			
									200	78865 78674	374.89688 86400			

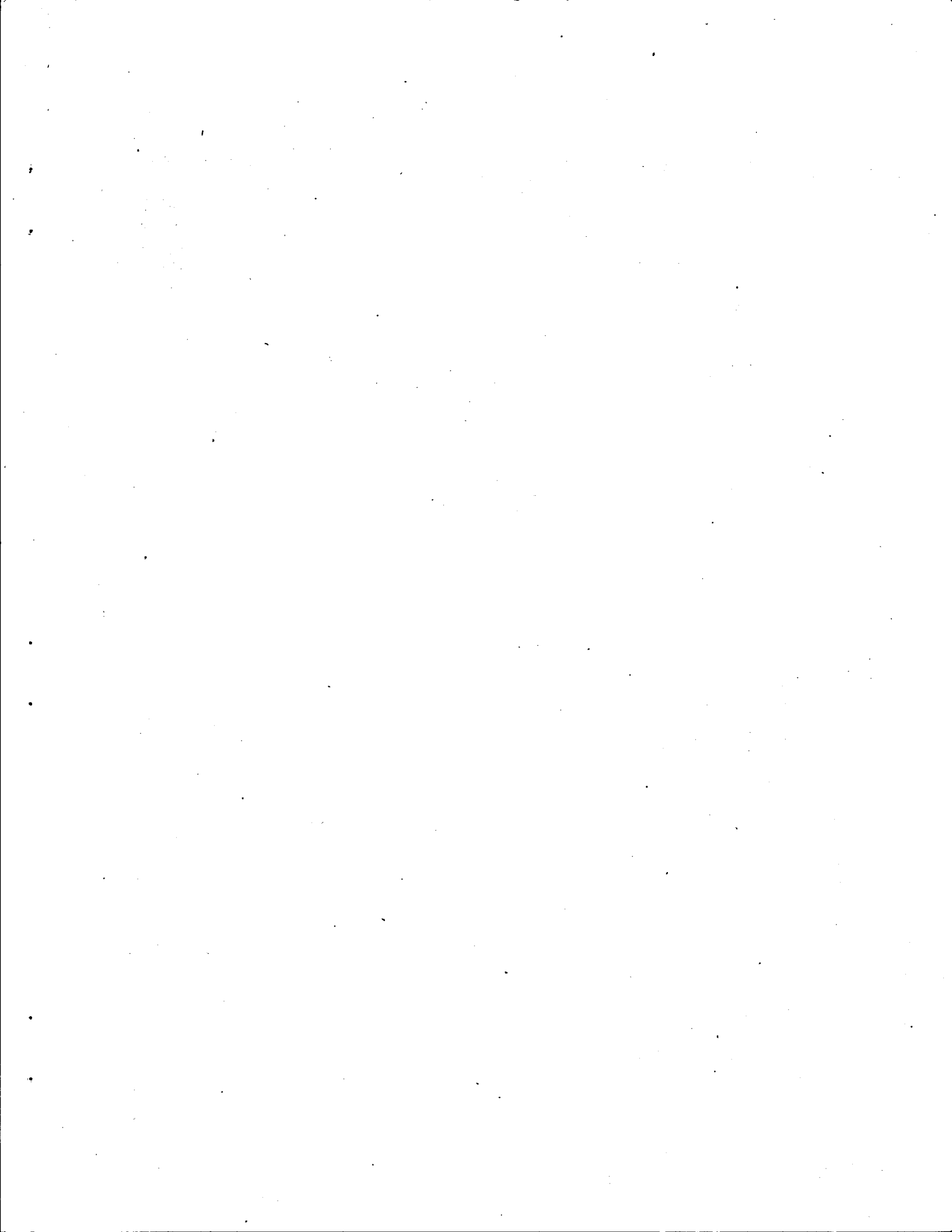
Table C3, $\binom{n}{x}$ and $\log \binom{n}{x}$, $n=1(1)50$.

n	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	$\binom{n}{x}$	$\log \binom{n}{x}$	x		
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20			
0	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0	
1	1	0.00000	2	0.30103	3	0.47712	4	0.60206	5	0.69897	6	0.77815	7	0.84510	8	0.90309	9	0.95424	10	1.00000	1	1	
2	1	0.00000	1	0.00000	3	0.47712	6	0.77815	10	1.00000	15	1.17609	21	1.32222	28	1.44716	36	1.55630	45	1.65321	2	2	
3	1	0.00000	1	0.00000	1	0.00000	4	0.60206	10	1.00000	20	1.30103	35	1.54407	56	1.74819	84	1.92428	120	2.07918	3	3	
4	1	0.00000	1	0.00000	1	0.00000	1	0.00000	5	0.69897	15	1.17609	35	1.54407	70	1.84510	126	2.10037	210	2.32222	4	4	
5	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	6	0.77815	21	1.32222	56	1.74819	126	2.10037	252	2.40140	5	5	
6	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	7	0.84510	28	1.44716	84	1.92428	210	2.32222	210	2.32222	6	6	
7	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	7	
8	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	8	
9	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	9	
10	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	10	
11	11	1.04139	12	1.07918	13	1.11394	14	1.14613	15	1.17609	16	1.20412	17	1.23045	18	1.25527	19	1.27875	20	1.30103	1	11	
12	55	1.74036	65	1.81954	78	1.89209	91	1.95904	105	2.02119	120	2.07918	136	2.13354	153	2.18469	171	2.23300	190	2.27875	2	12	
13	165	2.21748	220	2.34242	286	2.45637	364	2.56110	455	2.65801	560	2.74819	680	2.83251	816	2.91169	969	2.98632	1140	3.05690	3	13	
14	330	2.51851	495	2.69461	715	2.85431	1001	3.00043	1365	3.13513	1820	3.26007	2380	3.37658	3060	3.48572	3876	3.58838	4845	3.68529	4	14	
15	462	2.56464	792	2.89873	1287	3.10958	2002	3.30146	3003	3.47756	4368	3.64028	6188	3.79155	8568	3.93288	11628	4.06551	15504	4.19044	5	15	
16	462	2.66464	924	2.96567	1716	3.23452	3003	3.47756	5005	3.69940	8008	3.90352	12376	4.09258	18564	4.26867	27132	4.43348	38760	4.58838	6	16	
17	7	0.84510	1716	3.23452	3432	3.53555	6435	3.80855	6435	3.80855	11440	4.05843	19448	4.28887	31324	4.50275	50388	4.70233	77520	4.88941	7	17	
18	12870	4.10958	24310	4.38579	43758	4.64106	75582	4.87842	12597	5.10027	24310	4.38579	43758	4.64106	75582	4.87842	12597	5.10027	12597	5.10027	8	18	
19	24310	4.38579	48620	4.68681	92378	4.96557	16796	5.22521	92378	4.96557	18476	5.26660	18476	5.26660	18476	5.26660	18476	5.26660	18476	5.26660	9	19	
20	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	0.00000	1	20	
21	21	1.32222	22	1.34242	23	1.36173	24	1.38021	25	1.39794	26	1.41497	27	1.43136	28	1.44716	29	1.46240	30	1.47712	1	21	
22	210	2.32222	231	2.36361	253	2.40312	276	2.44091	300	2.47712	325	2.51188	351	2.54531	378	2.57749	406	2.60853	435	2.63849	2	22	
23	1330	3.12385	1540	3.18752	1771	3.24822	2024	3.30621	2300	3.36173	2600	3.41497	2925	3.46613	3276	3.51534	3654	3.56277	4060	3.60853	3	23	
24	5985	3.77706	7315	3.86421	8855	3.94719	10626	4.02637	12650	4.10209	14950	4.17464	17550	4.24428	20475	4.31122	23751	4.37568	27405	4.43783	4	24	
25	20349	4.30854	26334	4.42052	33645	4.52697	42504	4.62843	53130	4.72534	65780	4.81809	80730	4.90703	98280	4.99247	11875	5.07465	14251	5.15383	5	25	
26	54254	4.73451	74613	4.87281	10095	5.00409	13460	5.12903	17710	5.24822	23023	5.36216	29601	5.47131	37674	5.57604	47502	5.67671	59377	5.77362	6	26	
27	11628	5.06551	17054	5.23184	24516	5.38944	34610	5.53921	48070	5.68187	65780	5.81809	88803	5.94843	11840	6.07337	15608	6.19334	20358	6.30874	7	27	
28	20349	5.30854	31977	5.50484	49031	5.69047	73547	5.86657	10816	6.03406	15623	6.19376	22201	6.34637	31081	6.49250	42921	6.63267	58529	6.76777	8	28	
29	29393	5.45824	49742	5.69672	81719	5.91232	13075	6.11644	20430	6.31026	31245	6.49479	46868	6.67088	69069	6.83925	10015	7.00065	14307	7.15555	9	29	
30	35272	5.54743	64665	5.81067	11441	6.05845	19613	6.29253	32698	6.51438	53117	6.72524	84363	6.92615	13123	7.11804	20030	7.30168	30045	7.47777	10	30	
31	35272	5.54743	70543	5.84846	13521	6.13100	24961	6.39727	44574	6.64908	77262	6.88796	13038	7.11521	21474	7.31192	34597	7.53904	54627	7.73741	11	31	
32	13521	6.13100	13521	6.13100	13521	6.13100	27042	6.43203	52003	6.71603	96577	6.98487	17354	7.24015	30422	7.48318	51896	7.71513	86433	7.93698	12	32	
33	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	10401	7.01706	20058	7.30229	37442	7.57336	67864	7.83164	11976	8.07831	13	33	
34	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	14	34
35	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	6.13100	13521	15	35

* $\binom{n}{0}=1$ and $\log \binom{n}{0}=0$ throughout these tables.

x		e^{-x}	x		e^{-x}
1	(-1)	3.67879 44117	51	(-23)	7.09547 41623
2	(-1)	1.35335 28324	52	(-23)	2.61027 90697
3	(-2)	4.97870 68368	53	(-24)	9.60268 00545
4	(-2)	1.83156 38889	54	(-24)	3.53262 85722
5	(-3)	6.73794 69991	55	(-24)	1.29958 14250
6	(-3)	2.47875 21767	56	(-25)	4.78089 28839
7	(-4)	9.11881 96555	57	(-25)	1.75879 22024
8	(-4)	3.35462 62790	58	(-26)	6.47023 49256
9	(-4)	1.23409 80409	59	(-26)	2.38026 64087
10	(-5)	4.53999 29762	60	(-27)	8.75651 07627
11	(-5)	1.67017 00790	61	(-27)	3.22134 02860
12	(-6)	6.14421 23533	62	(-27)	1.18506 48642
13	(-6)	2.26032 94070	63	(-28)	4.35961 00001
14	(-7)	8.31528 71910	64	(-28)	1.60381 08905
15	(-7)	3.05902 32050	65	(-29)	5.90009 05416
16	(-7)	1.12535 17472	66	(-29)	2.17052 20113
17	(-8)	4.13993 77188	67	(-30)	7.98490 42457
18	(-8)	1.52299 79745	68	(-30)	2.93748 21117
19	(-9)	5.60279 64375	69	(-30)	1.08063 92777
20	(-9)	2.06115 36224	70	(-31)	3.97544 97359
21	(-10)	7.58256 04279	71	(-31)	1.46248 62273
22	(-10)	2.78946 80929	72	(-32)	5.38018 61600
23	(-10)	1.02618 79632	73	(-32)	1.97925 98779
24	(-11)	3.77513 45443	74	(-33)	7.28129 01783
25	(-11)	1.38879 43865	75	(-33)	2.67863 69618
26	(-12)	5.10908 90281	76	(-34)	9.85415 46861
27	(-12)	1.87952 88165	77	(-34)	3.62514 09191
28	(-13)	6.91440 01069	78	(-34)	1.33361 48155
29	(-13)	2.54366 56474	79	(-35)	4.90609 47306
30	(-14)	9.35762 29688	80	(-35)	1.80485 13878
31	(-14)	3.44247 71085	81	(-36)	6.63967 71996
32	(-14)	1.26641 65549	82	(-36)	2.44260 07377
33	(-15)	4.65888 61451	83	(-37)	8.98582 59440
34	(-15)	1.71390 84315	84	(-37)	3.30570 06268
35	(-16)	6.30511 67601	85	(-37)	1.21609 92993
36	(-16)	2.31952 28302	86	(-38)	4.47377 93062
37	(-17)	8.53304 76257	87	(-38)	1.64581 14311
38	(-17)	3.13913 27920	88	(-39)	6.05460 18954
39	(-17)	1.15482 24173	89	(-39)	2.22736 35618
40	(-18)	4.24835 42553	90	(-40)	8.19401 26240
41	(-18)	1.56288 21893	91	(-40)	3.01440 87851
42	(-19)	5.74952 22643	92	(-40)	1.10893 90133
43	(-19)	2.11513 10376	93	(-41)	4.07995 86672
44	(-20)	7.78113 22411	94	(-41)	1.50078 57627
45	(-20)	2.86251 85805	95	(-42)	5.52108 22770
46	(-20)	1.05306 17358	96	(-42)	2.03109 26627
47	(-21)	3.87399 76287	97	(-43)	7.47197 23373
48	(-21)	1.42516 40827	98	(-43)	2.74878 50079
49	(-22)	5.24288 56634	99	(-43)	1.01122 14926
50	(-22)	1.92874 98480	100	(-44)	3.72007 59760

The numbers in parentheses indicate the power -20 of 10 by which tabulated values are to be multiplied; e.g. $e^{-20} = .0000000020611536224$.



n	p	01	02	03	04	05	06	07	08	09
10	1	09562	18293	26258	33517	40126	46138	51602	56561	61058
	2	00427	01618	03451	05815	08614	11759	15173	18788	22545
	3	00011	00086	00276	00621	01150	01884	02834	04008	05404
	4	00000	00003	00015	00044	00103	00203	00358	00580	00883
	5		00000	00001	00002	00006	00015	00031	00059	00101
	6			00000	00000	00000	00001	00002	00004	00008
	7						00000	00000	00000	00000

n	p	10	15	20	25	30	35	40	45	50
11	1	10466	19927	28470	36176	43120	49370	54990	60036	64563
	2	00518	01951	04135	06923	10189	13822	17723	21810	26011
	3	00016	00117	00372	00829	01524	02476	03698	05190	06947
	4	00000	00005	00023	00067	00155	00304	00531	00854	01290
	5		00000	00001	00004	00011	00026	00054	00100	00171
	6			00000	00000	00001	00002	00004	00009	00016
	7					00000	00000	00000	00001	00001
	8							00000	00000	00000

n	p	01	02	03	04	05	06	07	08	09
12	1	11362	21528	30616	38729	45964	52408	58140	63233	67752
	2	00617	02311	04865	08094	11836	15955	20332	24868	29481
	3	00021	00154	00485	01073	01957	03157	04680	06520	08662
	4	00000	00007	00033	00098	00224	00434	00753	01201	01799
	5		00000	00002	00006	00018	00043	00088	00161	00272
	6			00000	00000	00001	00003	00008	00016	00030
	7					00000	00000	00000	00001	00003
	8							00000	00000	00000

n	p	10	15	20	25	30	35	40	45	50
13	1	12248	23098	32697	41180	48666	55263	61071	66175	70655
	2	00725	02695	05637	09319	13542	18142	22978	27937	32925
	3	00027	00197	00616	01354	02451	03925	05775	07987	10536
	4	00001	00010	00047	00137	00310	00598	01028	01627	02417
	5	00000	00000	00003	00010	00029	00067	00134	00244	00410
	6			00000	00001	00002	00006	00013	00027	00052
	7				00000	00000	00000	00001	00002	00005
	8							00000	00000	00000

n	p	10	15	20	25	30	35	40	45	50
10	1	65132	80313	89263	94369	97175	98654	99395	99747	99902
	2	26390	45570	62419	75597	85069	91405	95364	97674	98926
	3	07019	17980	32220	47441	61722	73839	83271	90044	94531
	4	01280	04997	12087	22412	35039	48617	61772	73396	82813
	5	00163	00987	03279	07813	15027	24850	36690	49560	62305
	6	00015	00138	00637	01973	04735	09493	16624	26156	37695
	7	00001	00013	00086	00351	01059	02602	05476	10199	17187
	8	00000	00001	00008	00042	00159	00482	01229	02739	05469
	9		00000	00000	00003	00014	00054	00168	00450	01074
	10				00000	00001	00003	00010	00034	00098

n	p	10	15	20	25	30	35	40	45	50
11	1	68619	83266	91410	95776	98023	99125	99637	99861	99951
	2	30264	50781	67788	80290	88701	93942	96977	98607	99414
	3	08956	22119	38260	54480	68726	79987	88108	93478	96729
	4	01853	06944	16114	28670	43044	57445	70372	80888	88672
	5	00275	01589	05041	11463	21030	33169	46723	60286	72559
	6	00030	00266	01165	03433	07822	14868	24650	36688	50000
	7	00002	00032	00197	00756	02162	05014	09935	17380	27441
	8	00000	00003	00024	00119	00429	01224	02928	06096	11328
	9		00000	00002	00013	00058	00204	00592	01480	03271
	10				00001	00005	00021	00073	00221	00586
	11				00000	00000	00001	00004	00015	00049

n	p	01	02	03	04	05	06	07	08	09
12	1	71757	85776	93128	96832	98616	99431	99782	99923	99976
	2	34100	55654	72512	84162	91497	95756	98041	99171	99683
	3	11087	26418	44165	60932	74718	84871	91656	95786	98071
	4	02564	09221	20543	35122	50748	65335	77466	86553	92700
	5	00433	02392	07256	15764	27634	41665	56182	69557	80615
	6	00054	00464	01941	05440	11785	21274	33479	47307	61279
	7	00005	00067	00390	01425	03860	08463	15821	26069	38721
	8	00000	00007	00058	00278	00949	02551	05731	11174	19385
	9		00001	00006	00039	00169	00561	01527	03557	07300
	10				00004	00021	00085	00281	00788	01929
	11				00000	00002	00008	00032	00108	00317
	12					00000	00000	00002	00007	00024

n	p	10	15	20	25	30	35	40	45	50
13	1	74581	87909	94502	97624	99031	99630	99869	99958	99988
	2	37866	60172	76635	87329	93633	97042	98737	99510	99829
	3	13388	30804	49835	66740	79752	88681	94210	97309	98877
	4	03416	11800	25268	41575	57939	72173	83142	90708	95386
	5	00646	03416	09913	20604	34569	49950	64696	77205	86658
	6	00092	00753	03004	08021	16540	28411	42560	57319	70947
	7	00010	00127	00700	02429	06238	12947	22884	35626	50000
	8	00001	00016	00125	00565	01822	04620	09767	17877	29053
	9	00000	00002	00017	00099	00403	01257	03208	06985	13342
	10		00000	00002	00013	00065	00251	00779	02034	04614
	11				00000	00001	00007	00035	00132	00414
	12					00000	00000	00003	00014	00052
	13						00000	00001	00003	00012

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n	c	01	02	03	04	05	06	07	08	09
14	1	13125	24636	34716	43533	51233	57948	63796	68881	73296
	2	00840	03103	06449	10593	15299	20369	25645	30996	36321
	3	00034	00247	00767	01672	03005	04778	06980	09583	12551
	4	00001	00014	00064	00185	00417	00797	01360	02136	03148
	5	00000	00001	00004	00015	00043	00098	00197	00354	00590
	6		00000	00000	00001	00003	00009	00022	00045	00084
	7				00000	00000	00001	00002	00004	00009
	8						00000	00000	00000	00001
	9								00000	00000

n	c	10	15	20	25	30	35	40	45	50
15	1	13994	26143	36675	45791	53671	60471	66330	71370	75699
	2	00963	03534	07297	11911	17095	22624	28315	34027	39649
	3	00042	00304	00937	02029	03620	05713	08286	11297	14690
	4	00001	00018	00085	00245	00547	01036	01753	02731	03994
	5	00000	00001	00006	00022	00061	00140	00278	00497	00820
	6		00000	00000	00001	00005	00015	00034	00070	00130
	7				00000	00000	00001	00003	00008	00016
	8						00000	00000	00001	00002
	9							00000	00000	00000

n	c	10	15	20	25	30	35	40	45	50
16	1	14854	27620	38575	47960	55987	62843	68687	73661	77886
	2	01093	03986	08179	13266	18924	24895	30976	37015	42893
	3	00051	00369	01128	02424	04294	06728	09688	13115	16937
	4	00002	00024	00110	00316	00700	01317	02211	03417	04957
	5	00000	00001	00008	00031	00086	00194	00381	00676	01106
	6		00000	00000	00002	00008	00022	00051	00104	00192
	7				00000	00001	00002	00005	00013	00026
	8					00000	00000	00000	00001	00003
	9							00000	00000	00000

n	c	10	15	20	25	30	35	40	45	50
14	1	77123	89723	95602	98218	99322	99760	99922	99977	99994
	2	41537	64333	80209	89903	95252	97948	99190	99711	99908
	3	15836	35209	55195	71887	83916	91607	96021	98299	99353
	4	04413	14651	30181	47866	64483	77950	87569	93678	97131
	5	00923	04674	12984	25847	41580	57728	72074	83281	91022
	6	00147	01153	04385	11167	21948	35949	51415	66268	78802
	7	00018	00221	01161	03827	09328	18359	30755	45388	60474
	8	00002	00033	00240	01031	03147	07534	15014	25864	39526
	9	00000	00004	00038	00215	00829	02434	05832	11886	21198
	10		00000	00005	00034	00167	00604	01751	04262	08978
	11			00000	00004	00025	00111	00391	01143	02869
	12				00001	00014	00061	00215	00647	01647
	13					00000	00001	00006	00025	00092
	14						00000	00000	00001	00006

n	c	10	15	20	25	30	35	40	45	50
15	1	79411	91265	96482	98664	99525	99844	99953	99987	99997
	2	45096	68141	83287	91982	96473	98582	99483	99831	99951
	3	18406	39577	60198	76391	87317	93827	97289	98935	99631
	4	05556	17734	35184	53871	70313	82730	90950	95758	98242
	5	01272	06171	16423	31351	48451	64806	78272	89760	94077
	6	00225	01681	06105	14837	27838	43572	59678	73924	84912
	7	00031	00361	01806	05662	13114	24516	39019	54784	69638
	8	00003	00061	00424	01730	05001	11323	21310	34650	50000
	9	00000	00008	00078	00419	01524	04219	09505	18176	30362
	10		00001	00011	00079	00365	01244	03383	07693	15088
	11		00000	00001	00012	00067	00283	00935	02547	05923
	12			00000	00001	00009	00048	00193	00633	01758
	13				00000	00001	00006	00028	00111	00369
	14					00000	00000	00003	00012	00049
	15						00000	00000	00001	00003

n	c	10	15	20	25	30	35	40	45	50
16	1	81470	92575	97185	98998	99668	99898	99972	99993	99998
	2	48527	71610	85926	93652	97389	99024	99671	99901	99974
	3	21075	43862	64816	80289	90064	95491	98166	99338	99791
	4	06841	21011	40187	59501	75414	86614	93485	97187	98936
	5	01700	07905	20175	36981	55010	71079	83343	91469	96159
	6	00330	02354	08169	18965	34022	51004	67116	80240	89494
	7	00050	00559	02666	07956	17531	31185	47283	63397	77275
	8	00006	00106	00700	02713	07435	15941	28394	43710	59819
	9	00001	00016	00148	00747	02567	06706	14227	25589	40181
	10	00000	00002	00025	00164	00713	02286	05832	12410	22725
	11		00000	00003	00029	00157	00620	01914	04862	10506
	12			00000	00004	00027	00130	00490	01494	03841
	13				00000	00003	00020	00094	00346	01064
	14					00000	00002	00013	00057	00209
	15						00000	00001	00006	00026
	16							00000	00000	00002

n	p	01	02	03	04	05	06	07	08	09
17	c									
	1	15706	29068	40417	50041	58188	65072	70879	75768	79876
	2	01231	04459	09090	14654	20777	27171	33616	39946	46042
	3	00061	00441	01339	02858	05025	07818	11178	15027	19273
	4	00002	00031	00141	00401	00880	01641	02734	04192	06035
	5	00000	00002	00011	00042	00116	00261	00509	00895	01453
	6		00000	00001	00003	00012	00032	00074	00149	00274
	7			00000	00000	00001	00003	00009	00020	00041
	8					00000	00000	00001	00002	00005
	9							00000	00000	00000
18	c									
	1	16549	30486	42205	52040	60279	67168	72917	77706	81688
	2	01376	04951	10030	16069	22648	29445	36224	42812	49088
	3	00073	00521	01572	03330	05813	08979	12749	17020	21682
	4	00003	00039	00177	00499	01087	02012	03325	05059	07226
	5	00000	00002	00015	00057	00155	00344	00665	01159	01865
	6		00000	00001	00005	00017	00046	00105	00209	00380
	7			00000	00000	00002	00005	00013	00030	00062
	8					00000	00000	00001	00004	00008
	9							00000	00000	00001
10									00000	

n	p	10	15	20	25	30	35	40	45	50	
17	c										
	1	83323	93689	97748	99248	99767	99934	99983	99996	99999	
	2	51821	74755	88178	94989	98072	99330	99791	99943	99986	
	3	23820	48024	69038	83630	92261	96727	98768	99591	99883	
	4	08264	24439	45112	64698	79809	89721	95358	98155	99364	
	5	02214	09871	24178	42611	61131	76516	87400	94042	97548	
	6	00467	03187	10570	23469	40318	58030	73607	85293	92827	
	7	00078	00828	03766	10708	22478	38122	55216	70976	83385	
	8	00011	00174	01093	04024	10464	21276	35949	52569	68547	
	9	00001	00030	00258	01238	04028	09938	19894	33744	50000	
10	00000	00004	00049	00310	01269	03833	09190	18341	31453		
18	c										
	11		00000	00008	00063	00324	01203	03481	08259	16615	
	12			00001	00010	00066	00301	01059	03010	07173	
	13			00000	00001	00059	00252	00862	02452	05452	
	14				00000	00001	00009	00045	00187	00636	
	15					00000	00001	00006	00029	00117	
	16						00000	00000	00003	00014	
	17							00000	00000	00001	
	18	1	84991	94635	98199	99436	99837	99957	99990	99998	1.000
	2	54972	77595	90092	96054	98581	99541	99868	99967	99993	
3	26620	52034	72866	86469	94005	97638	99177	99749	99934		
4	09820	27976	49897	69431	83545	92173	96722	98800	99623		
5	02819	12056	28365	48133	66735	81138	90583	95893	98456		
6	00642	04190	13292	28255	46562	64500	79124	89230	95187		
7	00117	01182	05127	13898	27830	45090	62572	77419	88106		
8	00017	00272	01628	05695	14068	27172	43656	60852	75966		
9	00002	00051	00425	01935	05959	13906	26316	42215	59274		
10	00000	00008	00091	00542	02097	05969	13471	25272	40726		
18	11		00001	00016	00124	00607	02123	05765	12796	24034	
	12		00000	00002	00023	00143	00617	02028	05372	11894	
	13			00000	00003	00027	00144	00575	01829	04813	
	14				00000	00004	00026	00128	00491	01544	
	15					00000	00004	00021	00100	00377	
	16						00000	00003	00014	00066	
	17							00000	00001	00007	
	18								00000	00000	

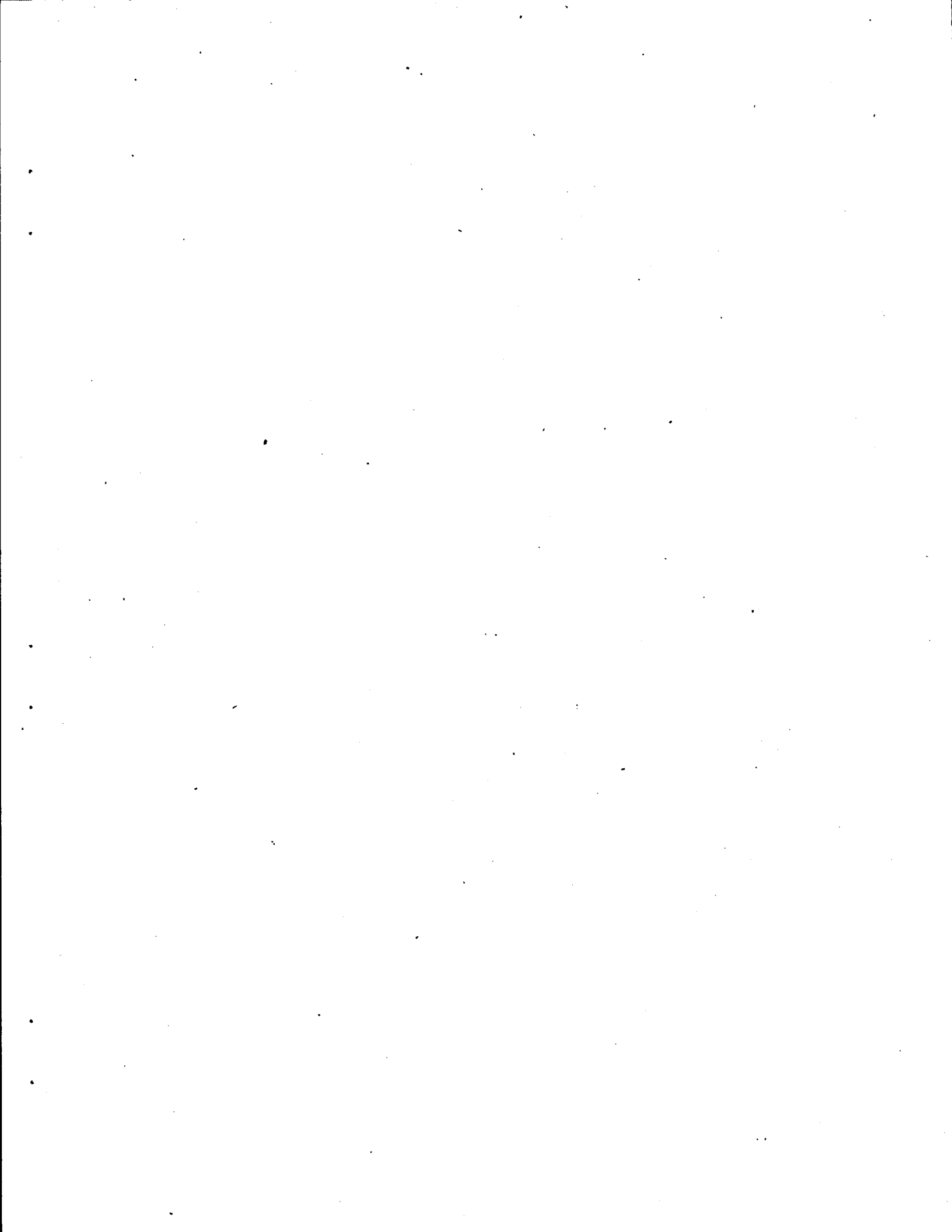


Table 06:
Normal tables, integral, density $\phi(t)$, 2nd derivative $\phi^{(2)}(t)$; $t=0(.01)4$.

t	$\int_0^t \phi(t)dt$	$\phi(t)$	$\phi^{(2)}(t)$	t	$\int_0^t \phi(t)dt$	$\phi(t)$	$\phi^{(2)}(t)$	t	$\int_0^t \phi(t)dt$	$\phi(t)$	$\phi^{(2)}(t)$	t	$\int_0^t \phi(t)dt$	$\phi(t)$	$\phi^{(2)}(t)$
.00	.00000	.39894	-.39894	.50	.19146	.35207	-.26405	1.00	.34134	.24197	.00000	1.50	.43319	.12952	.16190
.01	.00399	.39892	-.39888	.51	.19497	.35029	-.25918	1.01	.34375	.23955	.00482	1.51	.43448	.12758	.16332
.02	.00798	.39886	-.39870	.52	.19847	.34849	-.25426	1.02	.34614	.23713	.00950	1.52	.43574	.12566	.16467
.03	.01197	.39876	-.39840	.53	.20194	.34667	-.24929	1.03	.34850	.23471	.01429	1.53	.43699	.12376	.16595
.04	.01595	.39862	-.39799	.54	.20540	.34482	-.24427	1.04	.35083	.23230	.01896	1.54	.43822	.12188	.16717
.05	.01994	.39844	-.39745	.55	.20884	.34294	-.23920	1.05	.35314	.22988	.02356	1.55	.43943	.12001	.16831
.06	.02392	.39822	-.39679	.56	.21226	.34105	-.23409	1.06	.35543	.22747	.02812	1.56	.44062	.11816	.16939
.07	.02790	.39797	-.39602	.57	.21566	.33912	-.22894	1.07	.35769	.22506	.03261	1.57	.44179	.11632	.17040
.08	.03188	.39767	-.39512	.58	.21904	.33718	-.22375	1.08	.35993	.22265	.03705	1.58	.44295	.11450	.17135
.09	.03586	.39733	-.39411	.59	.22240	.33521	-.21853	1.09	.36214	.22025	.04143	1.59	.44408	.11270	.17222
.10	.03983	.39695	-.39298	.60	.22575	.33322	-.21326	1.10	.36433	.21785	.04575	1.60	.44520	.11092	.17304
.11	.04380	.39654	-.39174	.61	.22907	.33121	-.20797	1.11	.36650	.21546	.05001	1.61	.44630	.10915	.17379
.12	.04776	.39608	-.39038	.62	.23237	.32918	-.20265	1.12	.36864	.21307	.05420	1.62	.44738	.10741	.17447
.13	.05172	.39559	-.38890	.63	.23565	.32713	-.19729	1.13	.37076	.21069	.05834	1.63	.44845	.10567	.17509
.14	.05567	.39505	-.38731	.64	.23891	.32506	-.19192	1.14	.37286	.20831	.06241	1.64	.44950	.10396	.17565
.15	.05962	.39448	-.38560	.65	.24215	.32297	-.18652	1.15	.37493	.20594	.06641	1.65	.45053	.10226	.17615
.16	.06356	.39387	-.38379	.66	.24537	.32086	-.18110	1.16	.37698	.20357	.07035	1.66	.45154	.10059	.17659
.17	.06749	.39322	-.38186	.67	.24857	.31874	-.17566	1.17	.37900	.20121	.07423	1.67	.45254	.09893	.17697
.18	.07142	.39253	-.37981	.68	.25175	.31659	-.17020	1.18	.38100	.19886	.07803	1.68	.45352	.09728	.17729
.19	.07535	.39181	-.37766	.69	.25490	.31443	-.16473	1.19	.38298	.19652	.08177	1.69	.45449	.09566	.17755
.20	.07926	.39104	-.37540	.70	.25804	.31225	-.15925	1.20	.38493	.19419	.08544	1.70	.45543	.09405	.17775
.21	.08317	.39024	-.37303	.71	.26115	.31006	-.15376	1.21	.38686	.19186	.08904	1.71	.45637	.09246	.17790
.22	.08706	.38940	-.37056	.72	.26424	.30785	-.14826	1.22	.38877	.18954	.09257	1.72	.45728	.09089	.17799
.23	.09095	.38853	-.36798	.73	.26730	.30563	-.14276	1.23	.39065	.18724	.09603	1.73	.45818	.08933	.17803
.24	.09483	.38762	-.36529	.74	.27035	.30339	-.13725	1.24	.39251	.18494	.09942	1.74	.45907	.08780	.17802
.25	.09871	.38667	-.36250	.75	.27337	.30114	-.13175	1.25	.39435	.18265	.10274	1.75	.45994	.08628	.17795
.26	.10257	.38568	-.35961	.76	.27637	.29887	-.12624	1.26	.39617	.18037	.10599	1.76	.46080	.08478	.17783
.27	.10642	.38466	-.35662	.77	.27935	.29659	-.12074	1.27	.39796	.17810	.10916	1.77	.46164	.08329	.17766
.28	.11026	.38361	-.35353	.78	.28230	.29431	-.11525	1.28	.39973	.17585	.11226	1.78	.46246	.08183	.17744
.29	.11409	.38251	-.35035	.79	.28524	.29200	-.10976	1.29	.40147	.17360	.11529	1.79	.46327	.08038	.17717
.30	.11791	.38139	-.34706	.80	.28814	.28969	-.10429	1.30	.40320	.17137	.11824	1.80	.46407	.07895	.17685
.31	.12172	.38023	-.34369	.81	.29103	.28737	-.09883	1.31	.40490	.16915	.12113	1.81	.46485	.07754	.17648
.32	.12552	.37903	-.34022	.82	.29389	.28504	-.09338	1.32	.40658	.16694	.12393	1.82	.46562	.07614	.17607
.33	.12930	.37780	-.33666	.83	.29673	.28269	-.08795	1.33	.40824	.16474	.12667	1.83	.46638	.07477	.17562
.34	.13307	.37654	-.33301	.84	.29955	.28034	-.08253	1.34	.40988	.16256	.12933	1.84	.46712	.07341	.17512
.35	.13683	.37524	-.32927	.85	.30234	.27798	-.07714	1.35	.41149	.16038	.13192	1.85	.46784	.07206	.17458
.36	.14058	.37391	-.32545	.86	.30511	.27562	-.07177	1.36	.41309	.15822	.13443	1.86	.46856	.07074	.17399
.37	.14431	.37255	-.32155	.87	.30785	.27324	-.06643	1.37	.41466	.15608	.13687	1.87	.46926	.06943	.17337
.38	.14803	.37115	-.31756	.88	.31057	.27086	-.06111	1.38	.41621	.15395	.13923	1.88	.46995	.06814	.17270
.39	.15173	.36973	-.31349	.89	.31327	.26848	-.05582	1.39	.41774	.15183	.14152	1.89	.47062	.06687	.17200
.40	.15542	.36827	-.30935	.90	.31594	.26609	-.05056	1.40	.41924	.14973	.14374	1.90	.47128	.06562	.17126
.41	.15910	.36678	-.30586	.91	.31859	.26369	-.04533	1.41	.42073	.14764	.14588	1.91	.47193	.06438	.17048
.42	.16276	.36526	-.30083	.92	.32121	.26129	-.04013	1.42	.42220	.14556	.14795	1.92	.47257	.06316	.16966
.43	.16640	.36371	-.29646	.93	.32381	.25888	-.03497	1.43	.42364	.14350	.14995	1.93	.47320	.06195	.16881
.44	.17003	.36213	-.29203	.94	.32639	.25647	-.02985	1.44	.42507	.14146	.15187	1.94	.47381	.06077	.16793
.45	.17364	.36053	-.28752	.95	.32894	.25406	-.02477	1.45	.42647	.13943	.15372	1.95	.47441	.05959	.16701
.46	.17724	.35889	-.28295	.96	.33147	.25164	-.01973	1.46	.42786	.13742	.15550	1.96	.47500	.05844	.16607
.47	.18082	.35723	-.27831	.97	.33398	.24923	-.01473	1.47	.42922	.13542	.15721	1.97	.47558	.05730	.16509
.48	.18439	.35553	-.27362	.98	.33646	.24681	-.00977	1.48	.43056	.13344	.15884	1.98	.47615	.05618	.16408
.49	.18793	.35381	-.26886	.99	.33891	.24439	-.00486	1.49	.43189	.13147	.16040	1.99	.47670	.05508	.16304

t	$\int_0^t \phi(t)dt$	$\phi(t)$	$\phi^{(2)}(t)$	t	$\int_0^t \phi(t)dt$	$\phi(t)$	$\phi^{(2)}(t)$	t	$\int_0^t \phi(t)dt$	$\phi(t)$	$\phi^{(2)}(t)$	t	$\int_0^t \phi(t)dt$	$\phi(t)$	$\phi^{(2)}(t)$
2.00	.47725	.05399	.16197	2.50	.49379	.01753	.09202	3.00	.49865	.00443	.03545	3.50	.49977	.00087	.00982
2.01	.47778	.05292	.16088	2.51	.49396	.01709	.09060	3.01	.49869	.00430	.03466	3.51	.49978	.00084	.00954
2.02	.47831	.05186	.15976	2.52	.49413	.01667	.08919	3.02	.49874	.00417	.03389	3.52	.49978	.00081	.00927
2.03	.47882	.05082	.15862	2.53	.49430	.01625	.08779	3.03	.49878	.00405	.03312	3.53	.49979	.00079	.00900
2.04	.47932	.04980	.15745	2.54	.49446	.01585	.08639	3.04	.49882	.00393	.03237	3.54	.49980	.00076	.00874
2.05	.47982	.04879	.15626	2.55	.49461	.01545	.08501	3.05	.49886	.00381	.03163	3.55	.49981	.00073	.00849
2.06	.48030	.04780	.15504	2.56	.49477	.01506	.08364	3.06	.49889	.00370	.03090	3.56	.49981	.00071	.00824
2.07	.48077	.04682	.15381	2.57	.49492	.01468	.08227	3.07	.49893	.00358	.03019	3.57	.49982	.00068	.00800
2.08	.48124	.04586	.15255	2.58	.49506	.01431	.08092	3.08	.49897	.00348	.02949	3.58	.49983	.00066	.00777
2.09	.48169	.04491	.15128	2.59	.49520	.01394	.07957	3.09	.49900	.00337	.02880	3.59	.49983	.00063	.00754
2.10	.48214	.04398	.14998	2.60	.49534	.01358	.07824	3.10	.49903	.00327	.02813	3.60	.49984	.00061	.00732
2.11	.48257	.04307	.14867	2.61	.49547	.01323	.07692	3.11	.49906	.00317	.02746	3.61	.49985	.00059	.00710
2.12	.48300	.04217	.14735	2.62	.49560	.01289	.07560	3.12	.49910	.00307	.02681	3.62	.49985	.00057	.00689
2.13	.48341	.04128	.14600	2.63	.49573	.01256	.07431	3.13	.49913	.00298	.02617	3.63	.49986	.00055	.00669
2.14	.48382	.04041	.14464	2.64	.49585	.01223	.07302	3.14	.49916	.00288	.02555	3.64	.49986	.00053	.00649
2.15	.48422	.03955	.14327	2.65	.49598	.01191	.07174	3.15	.49918	.00279	.02493	3.65	.49987	.00051	.00629
2.16	.48461	.03871	.14188	2.66	.49609	.01160	.07048	3.16	.49921	.00271	.02433	3.66	.49987	.00049	.00610
2.17	.48500	.03788	.14049	2.67	.49621	.01130	.06923	3.17	.49924	.00262	.02374	3.67	.49988	.00047	.00592
2.18	.48537	.03706	.13907	2.68	.49632	.01100	.06799	3.18	.49926	.00254	.02316	3.68	.49988	.00046	.00574
2.19	.48574	.03626	.13765	2.69	.49643	.01071	.06676	3.19	.49929	.00246	.02259	3.69	.49989	.00044	.00556
2.20	.48610	.03547	.13622	2.70	.49653	.01042	.06555	3.20	.49931	.00238	.02203	3.70	.49989	.00042	.00539
2.21	.48645	.03470	.13478	2.71	.49664	.01014	.06435	3.21	.49934	.00231	.02148	3.71	.49990	.00041	.00522
2.22	.48679	.03394	.13333	2.72	.49674	.00987	.06316	3.22	.49936	.00224	.02095	3.72	.49990	.00039	.00506
2.23	.48713	.03319	.13188	2.73	.49683	.00961	.06199	3.23	.49938	.00216	.02042	3.73	.49990	.00038	.00491
2.24	.48745	.03246	.13041	2.74	.49693	.00935	.06082	3.24	.49940	.00210	.01991	3.74	.49991	.00037	.00475
2.25	.48778	.03174	.12894	2.75	.49702	.00909	.05968	3.25	.49942	.00203	.01940	3.75	.49991	.00035	.00461
2.26	.48809	.03103	.12747	2.76	.49711	.00885	.05854	3.26	.49944	.00196	.01891	3.76	.49992	.00034	.00446
2.27	.48840	.03034	.12599	2.77	.49720	.00861	.05742	3.27	.49946	.00190	.01843	3.77	.49992	.00033	.00432
2.28	.48870	.02965	.12450	2.78	.49728	.00837	.05631	3.28	.49948	.00184	.01795	3.78	.49992	.00031	.00419
2.29	.48899	.02898	.12301	2.79	.49736	.00814	.05522	3.29	.49950	.00178	.01749	3.79	.49992	.00030	.00405
2.30	.48928	.02833	.12152	2.80	.49744	.00792	.05414	3.30	.49952	.00172	.01704	3.80	.49993	.00029	.00392
2.31	.48956	.02768	.12003	2.81	.49752	.00770	.05308	3.31	.49953	.00167	.01659	3.81	.49993	.00028	.00380
2.32	.48983	.02705	.11854	2.82	.49760	.00748	.05202	3.32	.49955	.00161	.01616	3.82	.49993	.00027	.00368
2.33	.49010	.02643	.11704	2.83	.49767	.00727	.05099	3.33	.49957	.00156	.01573	3.83	.49994	.00026	.00356
2.34	.49036	.02582	.11554	2.84	.49774	.00707	.04996	3.34	.49958	.00151	.01532	3.84	.49994	.00025	.00344
2.35	.49061	.02522	.11405	2.85	.49781	.00687	.04895	3.35	.49960	.00146	.01491	3.85	.49994	.00024	.00333
2.36	.49086	.02463	.11256	2.86	.49788	.00668	.04795	3.36	.49961	.00141	.01451	3.86	.49994	.00023	.00322
2.37	.49111	.02406	.11106	2.87	.49795	.00649	.04697	3.37	.49962	.00136	.01413	3.87	.49995	.00022	.00312
2.38	.49134	.02349	.10957	2.88	.49801	.00631	.04600	3.38	.49964	.00132	.01375	3.88	.49995	.00021	.00302
2.39	.49158	.02294	.10808	2.89	.49807	.00613	.04505	3.39	.49965	.00127	.01338	3.89	.49995	.00021	.00292
2.40	.49180	.02239	.10660	2.90	.49813	.00595	.04411	3.40	.49966	.00123	.01301	3.90	.49995	.00020	.00282
2.41	.49202	.02186	.10512	2.91	.49819	.00578	.04318	3.41	.49968	.00119	.01266	3.91	.49995	.00019	.00273
2.42	.49224	.02134	.10364	2.92	.49825	.00562	.04227	3.42	.49969	.00115	.01231	3.92	.49996	.00018	.00264
2.43	.49245	.02083	.10217	2.93	.49831	.00545	.04137	3.43	.49970	.00111	.01197	3.93	.49996	.00018	.00255
2.44	.49266	.02033	.10070	2.94	.49836	.00530	.04048	3.44	.49971	.00107	.01164	3.94	.49996	.00017	.00247
2.45	.49286	.01984	.09924	2.95	.49841	.00514	.03961	3.45	.49972	.00104	.01132	3.95	.49996	.00016	.00238
2.46	.49305	.01936	.09778	2.96	.49846	.00499	.03875	3.46	.49973	.00100	.01100	3.96	.49996	.00016	.00230
2.47	.49324	.01889	.09633	2.97	.49851	.00485	.03791	3.47	.49974	.00097	.01070	3.97	.49996	.00015	.00223
2.48	.49343	.01842	.09489	2.98	.49856	.00471	.03708	3.48	.49975	.00094	.01040	3.98	.49997	.00014	.00215
2.49	.49361	.01797	.09345	2.99	.49861	.00457	.03626	3.49	.49976	.00090	.01010	3.99	.49997	.00014	.00208
												4.00	.49997	.00013	.00201

Table C7, Cumulative Poisson Probability, P(c,a).

c	a	.001	.002	.003	.004	.005	.006	.007	.008	.009
1		.00100	.00200	.00300	.00399	.00499	.00598	.00698	.00797	.00896
	a	.01	.02	.03	.04	.05	.06	.07	.08	.09
1		.00995	.01980	.02955	.03921	.04877	.05824	.06761	.07688	.08607
2		.00005	.00020	.00044	.00078	.00121	.00173	.00234	.00303	.00381
	a	.1	.2	.3	.4	.5	.6	.7	.8	.9
1		.09516	.18127	.25918	.32968	.39347	.45119	.50341	.55067	.59343
2		.00468	.01752	.03694	.06155	.09020	.12190	.15581	.19121	.22752
3		.00015	.00115	.00360	.00793	.01439	.02311	.03414	.04742	.06286
4		.00000	.00006	.00027	.00078	.00175	.00336	.00575	.00908	.01346
5			.00000	.00002	.00006	.00017	.00039	.00079	.00141	.00234
	a	1	2	3	4	5	6	7	8	9
1		.63212	.86467	.95021	.98168	.99326	.99752	.99909	.99967	.99988
2		.26424	.59399	.80085	.90842	.95957	.98265	.99271	.99698	.99877
3		.08030	.32332	.57681	.76190	.87535	.93803	.97036	.98625	.99377
4		.01899	.14288	.35277	.56653	.73497	.84880	.91824	.95762	.97877
5		.00366	.05265	.18474	.37116	.55951	.71494	.82701	.90037	.94504
6		.00059	.01656	.08392	.21487	.38404	.55432	.69929	.80876	.88431
7		.00008	.00453	.03351	.11067	.23782	.39370	.55029	.68663	.79322
8		.00001	.00110	.01191	.05113	.13337	.25602	.40129	.54704	.67610
9		.00000	.00024	.00380	.02136	.06809	.15276	.27091	.40745	.54435
10			.00005	.00110	.00813	.03183	.08392	.16950	.28338	.41259
11			.00001	.00029	.00284	.01370	.04262	.09852	.18411	.29401
12			.00007	.00092	.00545	.02009	.05335	.11192	.19699	
13			.00002	.00027	.00202	.00883	.02700	.06380	.12423	
14			.00000	.00008	.00070	.00363	.01281	.03418	.07385	
15				.00002	.00023	.00140	.00572	.01726	.04147	
16				.00001	.00007	.00051	.00241	.00823	.02204	
17				.00000	.00002	.00018	.00096	.00372	.01111	
18					.00001	.00006	.00036	.00159	.00532	
19					.00000	.00002	.00013	.00065	.00243	
20						.00001	.00004	.00025	.00106	
21						.00000	.00001	.00009	.00044	
22							.00001	.00003	.00018	

c/a	10	20	30	40	50	60	70	80	90	100
.1	99995									
.2	99950	1.000								
.3	99723	99993	1.000	1.000						
.4	98966	99922	99994	99999	1.000	1.000				
.5	97075	99501	99908	99982	99997	99999	1.000	1.000	1.000	1.000
.6	93291	97861	99273	99745	99908	99967	99988	99996	99998	99999
.7	86986	93387	96471	98066	98922	99392	99654	99802	99886	99934
.8	77978	84349	88535	91448	93543	95082	96230	97095	97752	98255
.9	66718	70297	73266	75759	77896	79759	81403	82867	84181	85365
1.0	54207	52974	52428	52103	51881	51717	51589	51487	51402	51330
1.1	41696	35630	31546	28378	25769	23551	21623	19925	18413	17056
1.2	30322	21251	15738	11958	92227	07193	05650	04464	03543	02823
1.3	20844	11219	06484	03874	02360	01457	00908	00570	00360	00228
1.4	13554	05248	02211	00968	00433	00197	00091	00042	00020	00009
1.5	08346	02182	00627	00188	00058	00018				
1.6	04874	00809	00149	00029						
1.7	02704	00269	00030							
1.8	01428	00080								
1.9	00719									
2.0	00345									
2.1	00159									
2.2	00070									

Footnote: For values of P(c,a) from the above cumulative Poisson table, one can linearly interpolate, by using Normal table C6 with the fitting t, within .001 for a < 40 and within .002 for a < 100.

APPENDIX D

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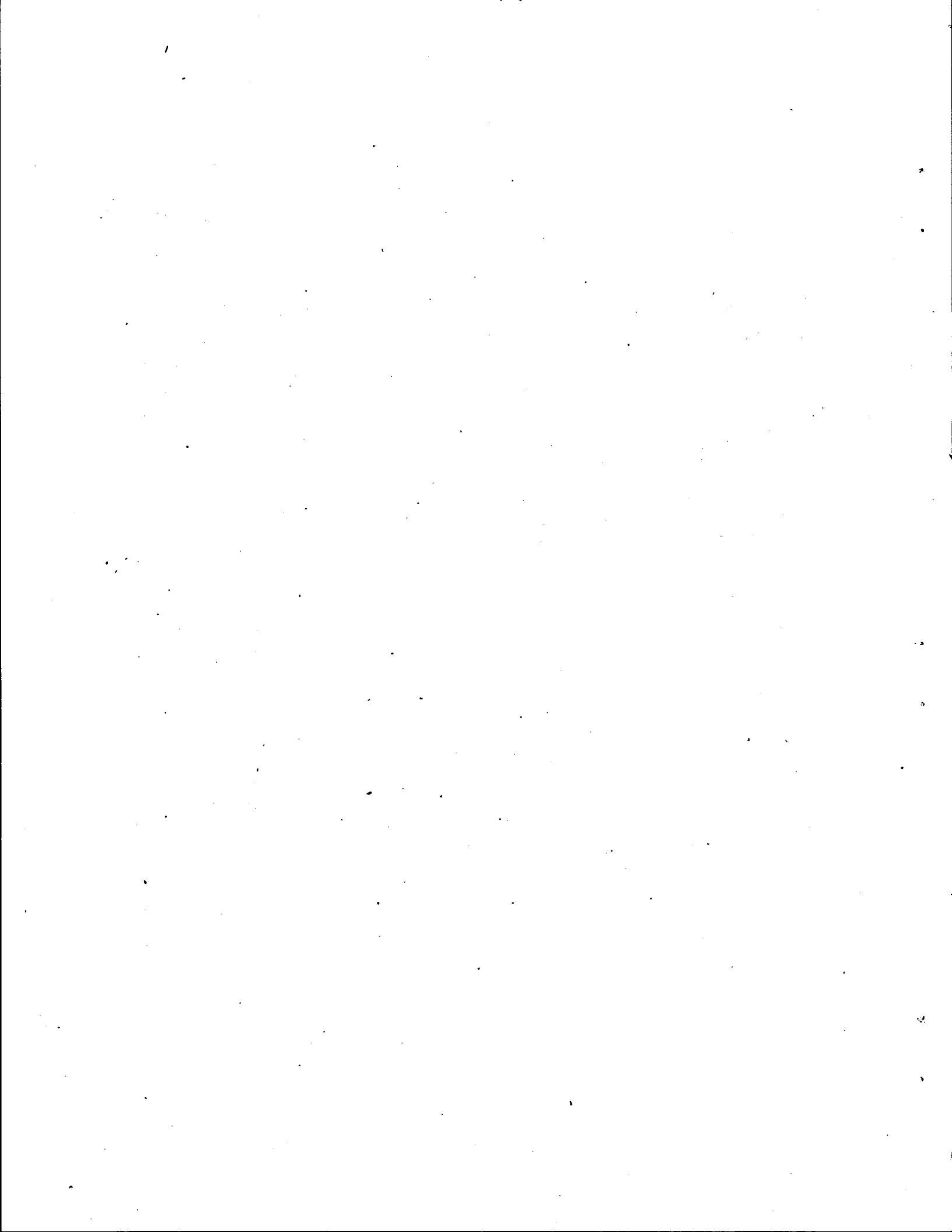
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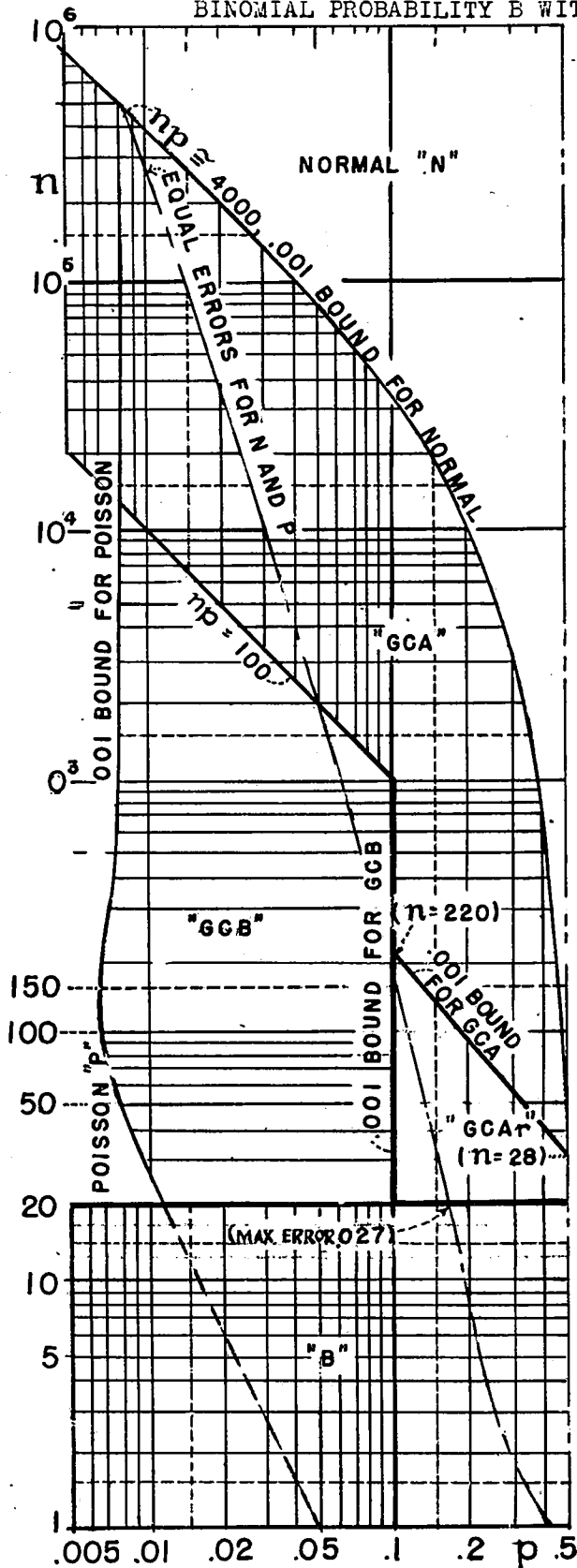
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APPENDIX E

SUMMARY OF RECOMMENDED PROCEDURES FOR OBTAINING VALUES OF THE CUMULATIVE BINOMIAL PROBABILITY B WITHIN 3-DECIMAL ACCURACY UNIVERSALLY.



$B = \sum_{x=c}^n \frac{n!}{x!(n-x)!} p^x q^{n-x}$ is the chance of obtaining at least c successes in n trials for probability p of success in a single trial, where $q=1-p$ and B is the sum of chances of obtaining $c, c+1, \dots, n$ successes in n trials.

From percentage point values, see if the value of c is such that $.001 < B < .999$. If so, proceed as follows:

In region "B" and adjoining regions for which a table of B is available, use the table as far as it goes. For other significant regions, use approximations to B .

In region "N", use Normal probability table to obtain the Normal approximation

$$N(t_c) = .5 - \int_0^{t_c} \phi(t) dt \text{ where}$$

$$t_c = (c - a - .5) / \sigma, \quad a = np, \quad \sigma = \sqrt{npq} \text{ and}$$

$$\phi(t) = \frac{1}{\sqrt{2\pi}} e^{-t^2/2}$$

In region "GCA", use Normal tables to obtain the 2-term Gram-Charlier series, type A, approximation:

$$N_A(t_c) = N(t_c) - \frac{p-q}{6\sigma} \phi^{(2)}(t_c) \text{ where the}$$

$$2\text{nd derivative } \phi^{(2)}(t_c) = (t_c^2 - 1)\phi(t_c).$$

In region "GCAR", use the remainder modification of the preceding equation for $c > 1$:

$$N_{Ar} = N(t_c) + \alpha \phi^{(2)}(t_c) + r(t_c) / np$$

where $\alpha \approx .351 \frac{(.5-p)^{.87}}{(np)^{.53}}$ and $r(t_c)$ can be obtained from a graph (Fig. 9). Use $B(0, n, p) = 1$ and $B(1, n, p) = 1 - q^n$ for $2 < a < 2.5$.

In region "P", use a table of cumulative Poisson probabilities

$$P \text{ or } P(c, a) = \sum_{x=c}^{\infty} \frac{a^x e^{-a}}{x!}$$

In region "GCB", use table of P with the 2-term Gram-Charlier series, type B:

$$P_B(c, a) = P(c, a) - \frac{np^2}{2} [P(c, a) - 2P(c-1, a) + P(c-2, a)]$$

where $P(0, a) = P(-1, a) = P(-2, a) = 1$.

FIG. E1.

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