

Formulas for the STAT2020 Exam:

F-test for overall significance:

$$F = \frac{SSE/k}{SSR/(n - k - 1)} = \frac{R^2/k}{(1 - R^2)/(n - k - 1)},$$

Partial F-test:

$$F = \frac{(SSR_r - SSR_{ur})/q}{SSR_{ur}/(n - k - 1)} = \frac{(R_{ur}^2 - R_r^2)/q}{(1 - R_{ur}^2)/(n - k - 1)}.$$

Critical values for $\alpha = 0.05$:

n \ m	$F_{0.05}(m,n)$									
	1	2	3	4	5	6	7	8	9	10
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08
50	4.03	3.18	2.79	2.56	2.40	2.29	2.20	2.13	2.07	2.03
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99
70	3.98	3.13	2.74	2.50	2.35	2.23	2.14	2.07	2.02	1.97
80	3.96	3.11	2.72	2.49	2.33	2.21	2.13	2.06	2.00	1.95
90	3.95	3.10	2.71	2.47	2.32	2.20	2.11	2.04	1.99	1.94
100	3.94	3.09	2.70	2.46	2.31	2.19	2.10	2.03	1.97	1.93
150	3.90	3.06	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89
200	3.89	3.04	2.65	2.42	2.26	2.14	2.06	1.98	1.93	1.88
300	3.87	3.03	2.63	2.40	2.24	2.13	2.04	1.97	1.91	1.86
500	3.86	3.01	2.62	2.39	2.23	2.12	2.03	1.96	1.90	1.85
1000	3.85	3.00	2.61	2.38	2.22	2.11	2.02	1.95	1.89	1.84
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83

Rejection of H_0 occurs at $F > F_{0.05}(m, n)$.