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Chi-square, F, Binomial and Poisson distributions; computation of quantile values for the Normal, Student's $T$, Chi-square and $F$ distributions. The program also has the capability to store, retrieve, and modify data for use with the statistical procedures. The program was written in UCSD Pascal, which because of its portability indicates that little or no modification would be required to use it with other computers which are UCSD Pascal compatible. In addition, because of Pascal's block structure, the program can be easily modified or enhanced to include other statistical procedures which are of interest to the user.

Approved for public release; distribution unlimited. Statistics Programs for the Apple II Plus Microcomputer by

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Submitted in partial fulfillment of the requirements for the degree of

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## ABS TRACI

This paper presents a statistical software package developed for use on the apple II Plus microconputer, modified with the Apple pascal language card. The program addresses the following: determination of confidence intervals for single and birariate populations; hypothesis testing for $\operatorname{n}$ n and two parameters; computation of cumulative distribution values for the Normal, Student's $T$. Chi-square, F, Binomial and Poisson distributions; computation of quantile values for the Normal, Student's $T$, Chi-square and $F$ distributions. The program also has the capability to store, $\quad$ etrieve, and modify data for use with the statistical proceares. The program was written in OCSD Pascal, which because $\operatorname{sf}$ its portability indicates that little or no modification would be required to use it uith other computers which are JCSD Pascal compatible. In addition, because of pascal's block structure, the program can be easily nodified or enhanced to include other statistical procedures which are of interest to the user.


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## I. INTRODUCTION

For the operations analyst or for that matter anyone who utilizes the methodology and problam solving approach of the operations analyst, some form of computational device is a necessity. Cost, rigid interface requirements, and a number of other factors have in the past frustrated and stifled the analyst in briaging to bear the necessary conputational power on his problem. In the late 1970's, however, Texas Instruments introduced a significant amount of computing power packaged in the programmable TI-59 calculator. Revolutionary is perhaps a bit too strong as a description of the impact that this and like devices have made in the operations research community, but certainly most analysts would agree that the anount of computing power that can now be held in one's hand and used to solve problems is indeed remarkable.

In spite of this impact, however, the hand-held calculator's contribution might aven now be waning ana yielding to a more spectacular capability found in the microcomputer. The growth in the sapability of these devices since the beginning of the industry in 1971 has been phenomenal. Mastrakas details this growth and gives a glimpse of the possible direction that the 1980's will see in this industry [Ref. 1]. One factor accounting for the growth in microcomputer technology and one that serves to insure its future is the intense competition that pervades the industry. When one thinks of hand-held calculators, he thinks of Texas Instruments or perhaps Heulett-Packard. When one thinks of microcomputers, he may think of apple. Exidy, North Star, per, TRS-30, or a number of other devices with like capability.
偪

A typical microcomputer package costing between $\$ 2,000$ and $\$ 2,500$ might consist of the follouing: the computer (about the size of a small portable typewriter) with 64 K bytes of usable randon access memory, two floppy-disk drives (5 $1 / 4$ inch diameter) for program storage, and a black and white monitor for outpat display. A variety of programaing languages are also available including the unirersity of California, San Diego (UCSD) Pascal, BASIC, FORTRAN, PILOT, etc. Some of the microcomputers also have a graphics capability allowing the user to $\nabla$ isualize mathematical forms, plot graphs, and plot data observations.

The American populzce is being conditioned through current periodicals and news features to expect an increasingly important role for the microcomputer in everyday life - from grocery shopping to environmental control for the home. The December 1, 1980 issue of " J . S. News and Horld Report" predicts that eighty percent of the Unitad States' households will have a microcomputer by 1990. In view of the prospective proliferation of these devices and also the significant computing power that now exists. the operations research analyst $=a n$ ill afford not to begin to exploit the capabilities of microcomputers. Indeed, the harduare capabilities have grown and are growing so rapidiy that today good compatible software to support these impressive capabilities is seriously lacking ia specialized fields such as operations research. It is this software deficiency that this thesis addresses.


## II. BACKGROOND

The operations analyst can, on occasion, be required to establish confidence intervals or test hypotheses about an unknown parameter from a known or assumed population. The computer program written as a part of this thesis allows the analyst to quickly and easily accomplish these tasks when observations are from Normal, Exponential or Bernoulli populations.
A. DESCRIPTION OF THE MICROCOMPOTER SYSTEM

The software development was done on an Apple II plus microcomputer with two floppy-disk drives (5 1/4 inch diameter) as add-on peripherals. The system is equipped with a language syster giving the capability to use the University of こaliforniz, San Diago (UCSD) Pascal programming language as well as the BASIC language which comes resident with the computer. The standari apple computer has a forty column output display uhizh makes it compatible for use with a standard television set. This capability can be enhanced to an eighty columa display with an additional peripheral device, provided a monitor is used for display in lieu of a television. The output format for the program is written for an eighty column display device; however, using the special built-in features of the Apple, the format can easily be made to display split screen on a system not equipped with an expanded display peripheral.
B. SOFTHARE DEVELORMENT

Ling and Muller give several considerations which should be observed in the development of software for statistical analysis [Ref. 2, Ref. 3]. Among these considerations are the following:


## 1. Choice of Projramming Language

The pascal proyramming language used in this software development effort has a aumber of features which make it particularly attractive for use with microcomputers. First, Pascal is a very concise language. The compiler is small and compact and fits easily within the available offline storage space of the floppy-disk. Second, Pascal is a high-level, general-purpose language [Ref. t]. The language was originally introduced in 1971 , which is recent in comparison to most high-level languages. It was intended to be used in teaching new programners good techniques and style. The pascal language fully exploits the fundamental concepts of structured programming. which is a technique used by many professional programmers to write large complex computer programs [Ref. 4]. The use of these techniques facilitates developing programs in a modular fashion (i. e., break the overall pacrage into logical sub-packages and proceed to program, debug, and validate each sub-package individually). The final step in the process is to combine the sub-packages to forg the overall package. Using the attendant statistical package as an example, six subpackages or modules comprise the overall package. Each module is independent of the others and can stand alone when compiled with the main program. Third, the pascal language performs arithmetic computations significantly faster than the BASIC language. Pascal is often implemented as a "pseudo" interpreted language meaning that the text versions of programs are first compiled into a code file. It is during the compilation phase that syntax errors are detected by the compiler and brought to the programmer's attention. This code file is interpreted and axecuted during the execution phase of the program. Host processors can and typically do interpret $a$ Pascal code file significantly

faster than a corresponding BASIこ program which performs the same computations [Ref. 4].

## 2. Computational Efficiency

In spite of their inpressive capabilities,
microcomputers are decidedly inferior to larger computers in the two key areas of computational spead and zacuracy. pascal, as implemented on the Apple, vill only perform computations using six decimal plaこes of accuracy [Ref. 5] and displays only five places past the decimal. Accordingly, algorithms which are used and work very well on larger computers might have no chance of producing the same results on microcomputers simply because the execution time is excessive, or they require double precision arithmetic.

## C. PORTABILITY

A portable progran is one that can be run on a number of different computer systems [Ref. 2]. Programs written in the Pascal language are valuable in this regard in that they may be run on $\begin{aligned} & \text { variety of microcomputers without }\end{aligned}$
alteration. Some of the machines for which this is true are computers with the following microprocessors: 8080. 8085, 280. 6502 (Apple), 6800, and 9900. Portability is a very strong asset of the Pascal language even though it is accomplished at the expense of reduced computational speed. The compiled code $\nabla$ ersion of programs is callei "p-code". Each machine has a special interpreter progran which takes the "p-code" and converts it to $a$ form compatible with the existing host yicroprocessor.

## D. EASILY REIRIEVABLE INFORMATION PILES

Ling suggests the use of help files to allow the user to make efficient use of $a$ program [Ref. 2]. The number of information files which are available and their content is clearly a matter of juigment based on assumptions conceraing the knowledge of the user population about the procedures

used in the program. Anticipating that most of the users of the accompanyiag statistical package will be familiar with the basic concepts of the procedures themselves, only one help file which pertains to data entry requirements is included.

## E. SIMPLE USER INTERFACE

The user is called upon to make numerical entries throughout the program. Because pascal is a strongly typed language, a variable of type integer cannot be assigned floating point values. Indeed, this requirement is so strict that if the program expects the user to enter an integer and he accidently enters a number in decimal point notation, the program will abort and cause the entire system to re-initialize. Situations such as this are, of course, undesirable. yoreover, all programs written with the intent of establishing a dialogue between the progran and the user should be as trouble-free as possible for the user and minimize as much as possible the user's chances of committing a fatal arror when responding to program prompts or entering data. In general, schemes to accomplish this are costly in terms of computational efficiency and programming steps; however, user convenience is almost always worth the costs. The problem ith data entry or numerical entry from the keyboard is addressed in this statistical package by making all numerical entries using a string and converting the string to the numerical value it represents: A string is a variable type which is a linear array of characters. For example, given a string variable called 's', which is assigned a value of '235', the character in array position 's $[1]$ ' is '2'. 's $[2]$ ' is '3', and 's [3]' is '5'. Since the characters '0' through '9' have corresponding numerical American Standard Code for Information Interchange (ASCII) values of forty-eight

through fifty-seven, conversion is accomplishez by subtracting forty-eight from the character's AsCII value. A Pascal procedure which converts strings to numbers is shown in Appendix $B$.

The advantages in using a schere such as this for all numerical entries are two-fold. First, the user can take advantage of the direct cursor addressing available on nany microcomputer video displays to correct a data entry prior to entering it into conputer memory. This is aot possible when the program expects real numbers as input. Second, the program segment which converts the string may return either an integer or a real number, whichever is required by the program. This avoids baving the user concernaj with the typing requirenents demanded by the pascal language.

## III. ALGORITHMS

Algorithms used for statistical computations on microcomputers should be selected with the goal of providing the best accuracy achievable at the minimum computation time. Given the limitztion of only six decimal places of accuracy on the Apple microcomputer, many algorithms requiring more precision in their computations must be rejected. The algorithms remaining as candidates must be carefully screened to insure that their required computations $\exists r e$ reasonable from a time standpoint and that they exercise fully the accuracy capability of the machine.

## A. Calcolation of variance

To illustrate the complications stemming from reduced accuracy, consider the following example given by Forsythe [Ref. 6].

Find the variance of the following set of numbers:
$48499,48503,48500,48498,48500$
The definition for the variance is
$S^{2}=\frac{1}{N-1} i \sum_{i}^{N}\left(X_{i}-\bar{X}\right)^{2}$
Where $\begin{aligned} S^{2} & =\text { variance } \\ N & =\text { numer of observations } \\ X & =\text { sample mean. }\end{aligned}$
This formula can be expanded to the following form:
$s^{2}=\frac{1}{N-1} \sum_{i=1}^{N} \quad x_{i}^{2}-N \bar{X}^{2}$
Use of this formula in the Apple, however, would yield a variance of zero, simply because the required accuracy is not available for computations. The answer of zero is, of course, incorrect. Forsythe in his article on statistical computing offers the following alternative algorithm to compute the variance.


SUM : = 0.0;
S2: = 0.0;
READ (N) ;
FOR I := 1 TO N DO
BEGIN
READ (X) ;
DEVIATION : $=X-S T M$;
SUM : = SUM + DEVIATION/I;
S2 : $=$ S2 + DEVIATION * $(X-S U M)$;
END;
$S 2:=S 2 /(N-1) ;$
This algorithm produces the correct answer, "variance = 3.5". It also illustrates how many of the limitations of the microcomputer can be overcome through careful selection of algorithms.
B. DISTRIBUTIONS AND INVERSES

The algorithms used to compute probability distributions and inverses and the source of each are listed in Appendix A. When compared to the tabular values listed in Dixon and Massey [Ref. 7], the algorithms are accurate to at least three decimal places in probability with the exception of the $F$ distribution. Ihe $F$ distribution is accurate to three decimal places in probability in almost all cases; however. some values may differ from the listed tabular values by as much as. 002 in probability. Although the F quantiles may differ slightly from the listed tabular values, the probabilities corresponding to the values given by the algorithm are accurate to three decimal places. All of the algorithms produce results within three seconds except the $T$ distribution. When computing for very large degrees of freedom for the $T$ distribution. computation tine is a function of the degrees of freedom. Typically 1000 degrees

of freedom takes approximately eight seconds.
Often, increased accuracy can only be gained through iterative techniques. This is the case with many of the probability distributions and their inverses, the T distribution being an example. In the algorithms shown in Appendix $A$ much of the excessive computation time has been alleviated by combining two or more algorithms. For example, in the Chi-square distribution, the $F$ distribution and the inverse $F$ distribution, one algorithm is used for small degrees of freedom and another for large degrees of freedom. Good algorithms for these distributions exist for large degrees of freełom which are not based on iterative techniques and hence are computationally fast. However, for small degrees of freedom, their accuracy falls off rapidly. Conversely, the algorithms using iterative techniques are very accurate at all ranges, but slow for the larger degrees of freedom since the aumber of iterations required is proportional to degrees of freedom. The break between small and large degrees of freedor is purely subjective, based on choosing the best combination of speed and accuracy. Selection of the algorithms themselves was likewise based on the best combination of speed and accuracy.
C. POISSON AND BINOMIAL DISTRIBUTIONS

Large mainframes have the capability of zonputing the poisson and Binomial oistributions directly from their definitions.

POISSON:
If the random variable $X$ is distributed poisson with parameter $\{\lambda\}$

$$
\text { then } p[x<=k]=\sum_{j=0}^{k} \frac{\lambda^{j} e^{-\lambda}}{j!}
$$

电

## BINOMIAL:

If the random variable $X$ is distributed Binomial with parameters $\{n, p\}$,
then $P[X<=k]=\sum_{j=0}^{k}\binom{n}{j} P^{j}(1-0)^{n-j}$.
Both of these expressions contain factorials and
summations; consequently for large values of ' $k$ ' in the Poisson and 'n' and 's' in the Binomial, execution time might be excessive, or the intermediate values in computation might exceed $10^{38}$. (the maximum number capable of being represented on the Apple). A better solution for the calculation of these probabilites is to use the
Chi-square identity for the poisson and the F identity for the Binomial [Ref. 8, Ref. 9].

POISSON:
Given $X \sim$ Poisson
then $\operatorname{Pr}[x<=k]=1-x^{2}(2 k+2)(2 \lambda)$
Where $2 k+2$ are the degrees of freedom of the Chi-square variate.
BINOMIAL:
Given $x \sim B i n o m i a l\{n, p\}$
then $P[X<k]=P\left[E(2 n-2 k, 2 k+2)<=\frac{1-p}{p} \cdot \frac{k+1}{n-k}\right]$
Where $2 n-2 k$ equals the degrees of freedom for the numerator and $2 k+2$ equals the degrees of freedom for the denominator. When $k=n$, the probability is 1.0 .
D. STATISTICAL ALGORITHMS

Derivation of the algorithms used in finding confidence intervals and hypothesis testing is shown in store [Ref. 10].


## IV. DESCRIPTION OE PACKAGE

The options arailable to the user are shown in the block diagram (Figure 1). When the program is executed, the user begins in the "outer level". To proceed he must select from one of the seren options which are shown on a "menu" (Figure 2) .
A. THE DATA ENTRY MODOLE

Selecting option '5' from the outer level nenu (Figure 2) Will cause the data entry module menu (Figure 3) to appear on the screen.

## 1. General

The data entry requirements are intended to be as trouble-free as possible for the user. The user is prompted for data input by the following line:

Record N -->
' N' is an integer sequentially updated by the program when the 'return' key is pressed. Following the arroy, the user inputs as many data values as he wishes with entries separated by one or more spaces. The only restriction is that he should not exceed the length of the display line. Ihe nomenclature, record, indicates only a logical or convenient grouping of data from the user's point of view.

Prior to entering any data, the user is asked whether or not the observations he is entering are paired. Since two of the statistical procedures are predicated on paired data, answering 'yes' to this question will cause summary statistics to be computed on 'X,Y' pairs. These summary statistics are only good for use with the procedures requiring paired observations. all data entered


1) Hypothesis resting One Parameter
2) Hypothesis Testing Two Parameters
3) Confidence Intervals Single Population
4) Confidence Intervals Bivariate Populations
5) Distributions anđ Inverses
6) Data Entry
Q) uit

Figure 2. The Outer Lavel Menu

1) Instructions
2) Create a new data file
3) Correct/Add to existing datafile
4) Enter data without storing
5) Review existing datafile
6) Review summary statistics of existing file
Q) uit and return to outer level

Figure 3. The Data Entry Module Menu

must be in 'X,Y' pairs with the ' $X$ ' observation listed first. All other statistical procedures and their attendant data entry requirements assume that all of the observations come from a single population. These general requirements are available to the user when he selacts option '1' from the data entry menu (Figure 3).
2. Create A New Data Pile

Selecting option '2' (Figure 3) will prompt the user to specify a file name for the data observations. After responding with a file name, the operating system establishes a directory entry at the beginning of the largest unused block of space containing at least fifteen blocks on the specifiel disk. Because the filing system in the University of California, San Diego (UCSD) Pascal language is random access, each data file entered will have allocated fifteen blocks of space to insure that there is enough room to extend the file if the user desires to do so at some later time.

The floppy-disk (5 1/4 inch diameter) used by the Apple System provides a storage space of 280 blocks. This results in a capability to store saventeen data files on each disk. Each data file can contain a maximum of ninety records. Since each record can contain as many observations as the user desires provided that it does not exceed the length of the display line, a reasonable planning figure is eight data observations per record. This results in an upper limit of approximately 720 data entries per data file.

Data entry for a new file begins with 'Record $1^{\prime}$. The user's only conceras when entering data should be to separate each observation by one or more spaces, to not exceed the length of the display line, and to enter ' $X, Y^{\prime}$ pairs if he has previously indicated paired observations.


Siace the data is entered as a string variable and then coavertad, it is possible to correct any entry prior to goiag to the next record by simply using the 'back arrow' $k \equiv y$ to move to the place at which the correction is to be mala. The legal symbols which may be used in data entry are the digits '0' through '9', the decimal point, the comma, tha plus (+1 and minus (-) signs, and the $E$ f for scientific aכtztion. Commas are ignored by the procedure which converts the strings and are included only as a convenience for the user.

Pressing the 'retarn' key at the and of a record terninates that record and prompts the user to input the next record in sequence. If the user inadvertantly enters an illejal character wile entering data, the program uill aivise hin of this, indicate what the character was, and proapt him to reenter the record.

Once the user has entered all of his data, he must press the 'escape' key and the 'return' key following the last data entry. This will close the data file. When the file is closed, the following summary statistics are comouted on the observations in the file:
a. The Sample Mean
b. The Sample Standard Deviation (N-1)
c. The Sum of the Observations
d. The Sum of Squares of the Observations
e. The Number of Observations

For paired data, the same•statistics are computed; however, they are computed on the differences of the 'X,Y' pairs. Hence, the number of observations for a data file of paired observations is exactly half of the total number of data entries.


The sumary statistics for each data file are kept
in a separate file that is initially established on the same disk as newly こreated jata files．The file of summary statistics requires one block of disk storage space．It is differentiated from the original file of observations by an ＇S＇concatenated to the original file name．

3．Correct／Add to Existing Data File
Selecting option＇3＇（Figure 3）while in the data entry module will prompt the user to specify a file name． Once the data file is retrieved，the monitor will show the name of the file，the aumber of records in the file，and the number of observations．Immediately after this information is the following prompt：

Enter Record Number－－＞
Selecting any record number between 11 and the total number of records in the file will cause the retrieval of that record and will display as follows：

Old Record：
Record $2 \rightarrow \begin{array}{lllll}1 & 2 & 3 & 4\end{array}$
You may replace the complete record or press＜RTN〉 for no changes．
Record $2-->$
Pressing＇return＇leaves the existing record unchanged and prompts the user to enter another record number．If corrections are to be made，the user must enter the complete new recorł opposite the lower prompt and press ＇return＇．The updated record will display as follows：

Record 2 －－＞ 12335
Press．＜RTN＞if OK，〈ESこ〉 if not．
Pressing＇return＇completes the update and prompts for a new record．Pressing＇escape＇produces the following display：

Enter corrected data and <RTN>
Rezord

The user then may retype the line. This sequence may be repeatad until the record appears as the user wants. Eatire records are erased or deleted by typing a space to produce a blank line. If the user desires only to update an existing iata file and not extend it, he types the number. 1-1', ia response to the prompt for record number. whica closes the updated file.

If the user selacts a record number that is greater than the number of records in the file, he reenters the data entry phase beginning with the record number immediately following the last existing record. For example, if there are thirty-seven existing records in the file, selecting any number greater than thirty-seven will proluce the followiag display:

Enter new racords.
Enter <ESC> as the last entry and <RTN> to terminate input. Reこord 38 -->

From this point, the user proceeds exactly as if he were in the data entry phase and terminates by pressing the 'escape' key immediately following the last entry.
4. Enter Data Without Storing

This option allows the user to compute the mean. standard deviation, sum of observations, sum of squares of observations, and number of observations. The format for entering data is exactly the same as previously discussed for creating a new file. As indicated, data is not stored under this option: hence, once a record is terminated, the entries for that record cannot be recovered nor changed. This option provides an expedient way to determine the sunnary statistics of a group of observations.

5. Review an Existing Data Pile

Selecting this option allows the user to quickly review any or all of an existing data file in blocks of ten records at a time. The user is prompted to enter the file name of an existing file. The proyram retrieves that file and displays the first ten records. pressing 'return' at this point causes the next ten records to be displayed, etc. Pressing the 'escape' key at the end of any display, returns the user to the menu for the data entry module (Figure 3).
6. Review Summary statistics of an Existing File

All files that are stored on disk have an associated summary statistics file that is created by the program when a newly created or updated data file is closed. This file contains the following information:
a. Mean
b. Standard Deviation
c. Sum of Observations
d. Sum of Squares
e. Number of Observations

The summary statistics file only is called when specifying a data file to be used in the other modules containing the statistical procedures. Because of this, it is not necessary to have the original data file on-line when performing the statistical procedures; only the summary statistics file is required. When using the filing system resident in the Apple pascal language system to obtain directory listings of various disks, the summary statistics file is distinguished by a concatenated 'S' on the end of the original file name. For example, if the original file name was STAT:DATA1, then the corresponding summary statistics file is named STAT:DATA1S. Since the length of all summary statistics files is one block, it is possible to access a maximum of 274 files of summary statistics on any

one disk of storage.
7. Q) uit

Pressing the 'Q' key will return the user to the outar level (Figure 2).
B. DISTRIBUTIONS AND 2UANTILES MODULE

Selection of any of the options fron the distributions and quantiles module menu (Pigure 4) will produce further prompts which require the user to enter the necessary information concerning values of the random variable, degrees of freedom, and probabilities as appropriate. After each computation the folloving prompt appears:
C) satinue or Q) uit

Pressing the 'C' key will allow the programmer to continue calculation in the previously selected distribution or quantile. Pressing the ' $Q$ ' key will return the user to the menu for this module (Figure 4).

The Pascal language system allows the user to develop his own specialized libraries of often used subroutines for general-purpose or special-purpose computations. It is in such a library that the algorithms for the distributions and quantiles are kept. Using a special library has two major advantages. First, when the user is developing the main program, he is not penalized by extra compilation time for any of the routines in the library. The code in the library is linked by a separate process [Ref. 4]. Second, the library can be used by other programs which require the use of the algorithms contained therein. The algorithms for the distributions and quantiles fit logically in a library siace it is likely that other statistical packages will require their use. The apple reference manual explains the prozedure used to establish new libraries $[$ Ref. 11].

A) Normal quantiles

B T Quantiles
D) F Quantiles
Q) uit and return to outer level

Pigure 4. The Distributions and Quantiles Module Menu

## POPULATION ASSUMPTIONS

## Population



Figure 5. Confidence Intervals Single population Menu

C. CONFIDENCE INTERVALS AND HYPOTHESIS TESTING MODULES Selecting either the confidence intervals or hypothesis testing options will cause the menu for that module to be displayed. All of these menus contain information similar to that shown in figure 5 for confidence intervals.

The parameters about which an interval is to be computed or a hypothesis is to be made are listed in the right hand column of the menu. The distribution from which the observations came and assumptions about the populations are listed in columns one and two, respectively.

1. Data Requirements

When one of the options is selected that does not involve Bernoulli or poisson populations the following display appears:

1) Use existing data file
2) Enter data and store it
3) Enter data $/ 0$ storing
4) Use summary statistics

Because of the nature of the observations, any tests or intervals involying Bernoulli or poisson observations are entered using summary statistics; hence, for these cases, this display is skipped.
a. Use existing Data File

The user is prompted for the name of the data file. When the file name is entered, the program retrieves the summary statistics file associated with that file from disk. In the case of bivariate populations, two file names are needed, the first containing the ' $X$ ' observation and the second containing the 'I' observation. Paired observations, as noted previously, are entered in one file.
b. Enter Data and Store it

Selecting this option will display a short
message to the user informing him that all data storage must be accomplishel from the data entry module (Figure 3). The

user has the option at this point to enter the data witiout storing it or to return to the outer level (Figure 2) and select the data entry module.
c. Enter Data $W / O$ Storing It Data is entered in the same format as
previously discussed in the section pertaining to the dara entry module. No permanent disk record is made of the entries. Hence, once each record of observations is terminated, there is no way to retrieve it to make corrections. Where bivariate populations are required, the user is prompted to enter all of the 'X' observations first and all of the 'Y' observations second. For paired observations all of the 'X,Y' pairs are eatered as one population.
d. Use Summary Statistics

On all other tests or intervals, use of sumuary
statistics is optional except as previously mentioned for data from Bernoulli or poisson populations. At each prompt, the user is asked only for the necessary information to perform the statistical procedure he has selected. Ihe distinction is made in each prompt whether or not the statistics required are the sample parameter values (sample mean, sample standard deviation) or the true parameter values (true mean, true standard deviation).

## 2. Confidence Intervals

When computing confidence intervals, the user must supply the additional information concerning the desired level of confidence and the type of interval (two-sided, one-sided upper, one-sided lower). Typically, computation of the desired interval takes one or two seconds and is displayed as follous:
95.00 percent confidence intervals for u

Sample yean = 3.000
Standard deviation = 1.581
Lower $=1.036$
Another interval using same data, Y)es N) o -->
Following the $\ddagger$ isplay, the user is asked whether or not he desires to compute another interval using the same data. If he responds 'yes', he may then vary the confidence level and/or the type of interval without having to again specify the data base. answering 'no' will return the user to the menu for the module in which computations are currently being performed.

## 3. Hypothesis Testing

Hypothesis tests require the user to specify the null hypothesis. IYpiこally, the hypotheses involve equal to'. 'less than or equal to', or 'greater than or equal to' comparisons and are displayed for the user in a form similar to the one below:

The symbol $[0]$ represents the null hypothesis value. The user enters this value if required by the test. An example display following computation is as follows:

```
HYPOTHESIS: \(u=u[0]\)
Samplemean \(=u .000\)
u coj \(=2.500\)
The p-value is 0.519
Another test using the same data, Y) es N) o -->
```

The user is not told to accept or reject the hypothesis: rather, he is given a p-value as shown above. The p-value, or probability level, is an indication of the level of confidence associated with the hypothesis [Ref. 12]. High p-values convey a high confidence in the null

hypothesis; conversely, low p-values reflect a lack of confidence in the validity of the hypothesis. A p-value of .05, for example, indicates that if the hypothesis is indeed true, there is only one chance in twenty that the data used in the test is consistent with the hypothesis. Upon completion of the test, the user has the option to perform another test with the same data or return to the menu for the module in wich tests are currently being performed.

## v. CONCLUSIJNS

The decade of the 1980's promises to be particularly bright in terms of affording the operations research analyst easy access to computing power. Microcomputers now available and their more capable descendants will doubtiess play an important role in securing this access. However. equally as important ara the software packages which will accompany these computers.

The software package described in this paper provides the analyst with a useful set of statistical tools which can be used on one of the most popular. current wizrocomputers, the Apple. The fire major modules contained in the package (confidence intervals for single and bivariate populations, hypothesis testing for one and two parameters, and the distributions and quantiles) are designed to be easy for the analyst to use and to sushion, as much as possible. potential user mistakes. The aljorithms used throughout the program were chosen on the basis of being conpatible with the microcomputer with respect to size and computing precision and providiag the best combination of speed and accuracy.

Pascal, the progrimaing language used, offers not only the advantages of portability and increased computational speed, but also flexibility. Pascal is flexible in that large complex programs are programmed in modular segments which are then combined into the overall program. It follows that programs developed in this way are easily enhanced by the addition of new modules. Such is the case with this statistical package which could be significantly enhanced by the addition of a rejression and an analysis of variance mołule.


This package and those to follow which are compatible with current and future microcomputers can have a significant impact in the analyst community in two key areas. First, the analyst can be better educated. Simply alleviating the tediun which accompanies the application of many statistical proceiures will give fledgling analysts the opportunity to work more problems and be exposed to a greater variety of situations in the school environment. Perhaps of equal importance, the educational environment can provide the opportunity to accuston the analyst to the capabilities that can and should be available for his use in a working environment. Second, by expanding somputing power into areas which were not privileged to have it before, the educational process has a better opportunity to continue. Today, it is reasonable to assume that the professional growth of many analysts is stifled from a lack of computing machinery with which to attack his problems.

Taking full advantzge of the microcomputer's hardware capabilities requires efficient conpatible software. In specialized areas such as operations research, the analysts themselves must logically provide the bulk of the effort in software development. The statistical package which is the subject of this thesis effort scarcely begins to provide the full complement of tools which the analyst requires. If the operations research community is to take advantage in a timely manner of the new opportunities afforded by microcomputers, effort must continue now in software development.


## APPENDIX A

PUNCTION Z :


```
CONST
\(C 1=0.4361836 ;\)
\(C 2=-0.1201676 ;\)
C3 \(=0.937298\);
C4 \(=0.33267\)
C5 \(=2.5066283\);
```

VAR

$$
X X, X T, R, T \text { : BEAL; }
$$

BEGIN
IP STDEV <= 0.0 THEN
BEGIN
ERROR;
EXIT
(Z)
END
ELSE
BEGIN

$\mathrm{R}:=\operatorname{EXP}(-X X / 2.0) / C 5 ;$


$Z:=0.5-T$
ELSE: $=T+0.5$;
END; (* z *)

PUNCTION INVZ ;


CONST

```
    \(C 1=2.515517:\)
\(C 2=0.802853:\)
    \(C 2=0.8085 ;\)
\(C 3=0.010329 ;\)
D1 \(=1.432788 ;\)
    D2 \(=0.189269:\)
D3 \(=0.001308:\)
VAR
    PT,T,NUM,DEN : REAL;
BEGIN
    \({ }_{B E G I N}^{I F}>=1.01\) OR \((P<=0.0)\) THEN
        ERROR;
        EXIT (INVZ) ;
        END
        ELSE IF P \(\quad\) P 0.5 THEN
        ELSE
        PT : = P :
```



```
        DEN \(:=1.0+D 1 * T+D 2 * T * T+D 3 * T * T * T\)
        IF \(P>0.5\) THEN
    ELSE
```



## FUNCTION T ;



COST CT $=0.63661977$;

## VAR



## BEGIN


ERROR;

$$
E_{D} \mathrm{E}^{\mathrm{n}}(\mathrm{~T})
$$

END
ELSE

```
        \({ }_{X}^{X}: \quad:=A B S\)
```



BEGIN
ANS : = 1.0-C1*ATAN(T1);
IF DP <> 1 THEN
BEGIN
$D 2$
$A N S:=$ - $1 * T 1 * T 2 i$
END:
END DP <> 3 THEN
BEGIN
${ }_{\mathrm{N}}^{\mathrm{F}}:=0.0$.


$\mathrm{D} 2:=\mathrm{D} 2 * \mathrm{~T} 2 * \mathrm{~F} 2$ \% $(\mathrm{F} 2+1) ;$
ND:
END:
END
BEGIN
$\mathrm{DI}_{\mathrm{ANS}}:=\mathrm{T} 1 * \operatorname{SQRT}(\mathrm{~T} 2) ;$
ANS $\dot{I} \dot{I}=1.0-D 2 \dot{T H E N}$
BEGIN

BEGIN
$\mathrm{F}_{2}:=2.0 * I-\mathrm{P} 1$;
D2 : = D $2 *$ T $2 * F 2$ ( $(\mathrm{F} 2+1)$;
ANS : = ANS -Db;
END:
ENDiNG* END ELSE*

$$
\begin{aligned}
& \text { ANS }:=0.0 ; \\
& \text { ELSE }:=A N S / 2.0 \\
& T:=1.0-A N S \\
& \text { END; }
\end{aligned}
$$



## CONS

$$
\text { NAT } \mathrm{NALPI}=1.570796327 \text {; }
$$

## TAR

PT, DEN, A,B,C,D, X, Y: REAL;

## BEGIN

```
\(\stackrel{\mathrm{PT}}{I \mathrm{~T}}:=\mathrm{D} P ;\)
                                1) \(O R(P>=1.0)\) OR \((P<=0.0)\)
                                THEN
    BEGIN
        ERROR;
EXIT (INVT) ;
```

    END
    
ELSE

INVT $:=\operatorname{SQRT}(2.0 /(\mathrm{P} *(2.0-\mathrm{P}))-2.0)$
ELSE
BEGIN

BEGIN




$\operatorname{ELSE}:=\operatorname{EXP}(Y)-1.0$
END ${ }_{\text {ELS }}^{\text {E }}:=$
$\left\{\begin{array}{l}(1.0 /\{((D F+6.0) /(D F * P)-0.089 * D-0.822) * \\ D F+2 . \delta\} 30)+0.5\}(D F+4 ; 0 i) * Y-1.0)^{*} \\ 0 F+1.0\} /(D F+2.0)+\{.0 / Y ;\end{array}\right.$
$\{\mathrm{DF}+1.0\} /(\mathrm{DF}+2.0)+1.0 / \mathrm{Y}$;
$\begin{aligned} I F \operatorname{PT}> & =0.5 T H E N \\ I N V T & =S Q R T(D P * Q)\end{aligned}$

> ELSE ENDT: $=-$
> END $D$ (* INVT *)

PUNCTION CHISQ ;


```
VAR
    T \(\dot{T}\) INTEGER;
    Y, DOWER,TEMZ, NUM, DEN,J,L,M : REAL;
BEGIN
    IFGGNF < 11 OR (X \(<=0.0)\) THEN
        ERROR;
        EXIT (CHISQ):
    END
    ELSE IF DF > 40 THEN
    BEGIN
        \(Y \mathrm{Y}:=((X P N(X / D F \cdot 1.0 / 3.0)-1.0)+2.0 /(9.0 * D F)) / S Q R T(2.0):\)
        Y \(=\bar{Y}{ }^{*} * 3.0 * S Q R T(D F) ;\)
            CHISO \(:=1.0\)
            ELSE IP \(\dot{Y}>4 \cdot 3\) THEN
            CHISQ :=0.0
            ELSE CHISQ \(:=2(1,0.0,1.0)\);
        END
    ELSE
    BEGIN
        DEN: = 1.0;
        \(T E M P:=D F ;\)
            DEN: = DEN * TEMP;
                TEMP \(:=\) TEMP - 2.0 ;
```



```
    NUM : = XPN (X,POHER) \(\$ E X P(-X / 2.0) / D E N ;\)
    IFODD (DF) THEN
        ELSE: = SQRI (2.0/X/3.1415926)
        - J \(:=1.0\);
```



```
        BEPEAT
            \(\mathrm{DF}:=\mathrm{DF}+{ }^{+} 2 ;\)
            \(M:=M * X / D P\);
            \(\mathrm{L} \vdots=\mathrm{L}+\mathrm{M}\);
        UNTIL M \(<\) K \(\dot{8} .0000001\);
```



```
    END:
END: (* CHISQ *)
```



FUNCTION INVCHI ;


CONST


VAR
F,F1,P2.TEMP : REAL;
BEGIN
${ }_{B E G I N}^{I F}(D F<1) O R(P<=0.0)$ OR ( $\left.\mathrm{P}>=1.0\right)$ THEN
ERROR: (INVCHI) ;
END
ELSE
BEGIN

$$
\begin{aligned}
& \text { BEGIN }
\end{aligned}
$$ END

$$
\begin{aligned}
& \text { EISE IPDF }=2 \text { THEN } \\
& \text { ELSE } \operatorname{INCHI:=-2.0*\text {LN}(P)~} \\
& \text { BEGIN } \\
& \frac{\mathrm{F}}{\mathrm{~F} 1}:=\mathrm{DF} ; \mathrm{i}: 0 / \mathrm{F} ;
\end{aligned}
$$



 $\left.\left.+C f_{9}(C 15 * F 2+C 16)^{*}+\mathcal{F} 2+C 17\right) * F 2+C 18\right) * F 2$
ELSE
TEMP $:=(((A 1+A 2 * P 2) * F 1+\{((A 3+A 4 * F 2) * P 2$
 $+\mathrm{A} 14) * \mathrm{~F} 2+\mathrm{A} 15) * \mathrm{~F} 2+\mathrm{A} 16) * \mathrm{P} 2+\mathrm{A} 171 * \mathrm{~F} 2 * \mathrm{~F} 2$ A181*P2+A19:
MP*TEMP*TEMP*F: END;

[^0]FONCTION F1;


CONST PI $=3.14159265$;
VAR A,A1, AN1, AN 2, ART,D1,D2,D3,R,S1,S2,DEL,XY, XK,T, TEM,C

BEGIN

```
AN1 \(:=\) DF1;
A : = DF1*X/(DF1*X+DF2);
```



```
    A1:=1.0E-37;
    D1: = AN \(1 * 0.5 ;\)
    \(D 3:=D 1+D 2-1.0\) :
    R \(:=0.0 j\)
    S1
        \(\vdots=0.0 ;\)
        \(:=0.00 ;\)
        \(:=1.0\);
        \(\stackrel{0}{=} .25^{\circ}\)
        N \(:=D \dot{F} 2\)
    月HIIE C' < 0.875 DO
    BEGIN
        \(M:=\) TRUNC(D2):
```



```
        BEGIN
            \(\mathrm{N}:=\operatorname{TRONC}(D 2)-1 ;\)
            BEGIN
            \({ }_{B E G I N}^{F O R}:=1\) TO N DO
                S1 \(:=D E L+S 1 * R ;\)
```



```
                TEM : = A1/D2;
                R \(:=\mathrm{D} 3 * \mathrm{TEM}\);
                S2: \(=(\mathrm{R}+\mathrm{TEM}) * \mathrm{~S} 2\);
            END:
            END
            S1 := DEL+S1*R;
            DEL : = 0.0 ;
            \(:=-1.0^{0}\)
            D3 \(:=-1.0\)
            \(\mathrm{S}^{2}:=\mathrm{C}^{\mathrm{A} *} \mathrm{~S}^{2}\) :
            \(:=c+0: 5 ;\)
            END
                            BLSEIN (* DEGREES OR PREEDOM JDD *)
```



$$
\begin{aligned}
& \text { BEGIN } \\
& \text { FOR I := } 1 \text { TO N DO } \\
& \begin{array}{l}
\text { S1 }:=D E L+S 1 * R \\
D 2:=D 2=1.0 \\
D 3:=D 3-1.0
\end{array} \\
& \text { TEM: = A1/D2; } \\
& \text { R : = D3*TEM; } \\
& \begin{array}{l}
\text { S2 }:=(\mathrm{R}+\mathrm{TEM} \\
\text { END: }(* \mathrm{FOR} *)
\end{array} \\
& \text { END: } \\
& \begin{array}{l}
\text { S1 }:=X K * S 1 ; \\
\text { S2 }:=X K * S 2 ;
\end{array} \\
& \text { ART }:=\text { SPRT'A1); } \\
& \begin{array}{l}
X Z:=X M * A R T ; \\
T \\
:= \\
X M-A R T) / A 1 ;
\end{array} \\
& \begin{array}{l}
\text { D3 }:=-0.5 ; \\
\mathrm{XK}:=C * 2.0 ;
\end{array} \\
& \text { IND } \dot{I}<=0.875 \text { THEN } \\
& \text { BEGIN } \\
& \text { D2 : = D1; } \\
& \text { D3 }{ }^{\prime}=D 2^{\prime}+D 3 ;
\end{aligned}
$$



## FUNCTION F2;

        LARGE DEGREES OFFREEDOM
        EDOCATIONAL AND PSYCHOLOGICAL MEASUREUENT
    จ. 25, NO.3. P. 877-879
    ```
CONST
    \(C_{1}=0.196854 ; C 2=0.115194 ; C 3=0.000344 ; C^{\prime}=0.019527 ;\)
```

VAR
S,T,Z,Y,XX,YY,J,R : REAL;
BEGIN
IF X $>1$ THEN
BEGIN
$\mathrm{S}:=\mathrm{DF} 1 ;$
$\mathrm{T}:=\mathrm{DF} 2 ;$
$\mathrm{Z}:=\mathrm{X} ;$
END
ELSSE
$\mathrm{S}:=D F 2 ;$
$\mathrm{T}:=0 \mathrm{~F} 1$
$\mathrm{Z}:=1.0 / \mathrm{X}$
END;
$\mathrm{J}: \stackrel{1}{=} 2.0 / 9.0 / \mathrm{S}$
K
$:=2.0 / 9.0 / T$


XX $:=0.5 / X P N(Y Y, 4.01$;
$\dot{X}>=1.0$ IHEN
$\mathrm{F} 2:=1.0-\mathrm{XX}$
ELSE

PONCTION $F$;

```
BEGIN
    IF \(\operatorname{BEG}(D F 1<1)\) OR \((D F 2<1)\) OR \((X<0.0)\) THEN
        ERROR;
```



```
    (DF才 20 ) \(0 R\) (DF2< 20\()\) THEN
    ELSE: \(=\mathrm{P} 1(\mathrm{X}, \mathrm{DF} 1, \mathrm{DF} 2)\)
\(\operatorname{END}{ }^{F}\left({ }^{(*)}=F_{*}(X, D F 1, D F 2)\right.\);
```

壁


```
CONST EPS = 0.005;
\nablaAR
    TEAP,PT,ENDR,ENDL,MIDPT,STEP,W,H,T,Y,Z : REAL;
BEGIN
IP (DP1 < 1) OR (DF2 < 1) OR (P <= 0.0) OR (P >= 1.0) THEN
BEGIN
ERROR;
END
ELSEIF (DF1 = 1) OR (DF2 = 1) THEN
BEGINDF1 = 1 THEN
            INVF:= SQR(INVT((0.5*(1.0+P)),DF2))
            ELSE
                        INVF:= 1.0/SQR(INVT((1.0-P/2.0).DF1));
END
ELSE
BEGIN
:= IN\nablaZ(P)
```



```
    T TF:= EXPP (2.0*W) i
        STEP:= 0:1*T;
        ENDR:= T;
        REPEA
            TRMP:= ENDR;
            ENDR:= ENDL
            PT:= F1 (ENDLgDP1,DF2); ('SEMP: ENDL) <= EPS):
```



```
                IF ABS (ENDR - ENDL) > EPS THEN
    BEGIN
            GMIIE (ENDR - ENDL) >0.1 DO
                T: =(ENDR + ENDG)/2.0;
                IP PN < P (TGDEN1,DF2):
                    ENDL:= T
                ELSE ENDR:= T;
            END:
        END;
```

$$
\begin{aligned}
& \text { INVF : = (ENDL + ENDR)/2.0; } \\
& \text { ELS }
\end{aligned}
$$

$$
\begin{aligned}
& \text { 2ND: (* } 1 \text { NVF *) }
\end{aligned}
$$

## APPENDIX B

## PROCEDURE CONVERTSTRING:



LABEL 1;
VAR
PLACEINT,SIGN,I : INTEGER;
BFDEC
ACC PAC BOOLEAN:
PEACE
PREV CH, CH: CHAR;

## BEGIN

DATA : = CONCAT (DATA,' '):
PREVCH $\begin{aligned} & \text { BR DEC } \\ & \text { B RUE }\end{aligned}$
INT $:=0.0$
ACC $:=0.0$
PLACE $:=1$
FOR I : = 1 TO LENGTH (DATA) DO
BEGIN
CH : = DATA I

TOTO ?

```
IFCHIN ['01:.'9', ', ', ', '-', ', '] THEN
```


BEGIN BRDEC THEN

END

## ELSE


END:
- END:
- BEGIN
BFDEC $:=$ FALSE;
PLACE $:=1$
END:
1.
BEGIN

ELSE $:=1$;
- END:

```
    BEGIN
                                SIGNC:= =- 1; ,
END:
    N':':GOTOO 1;
ND: (* COONVERISTRING *)
```


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[^0]:    END;
    END: (* INVCHI *)

