

CHAPTER I

Let us consider the non linear regression curve as

$$E(y) = \alpha + \delta x + \beta \rho^x,$$

where y 's are normally distributed about the mean

$\alpha + \delta x + \beta \rho^x$ and with a common variance σ^2 .

Further let the observations be equally spaced. Then the joint distribution of y 's can be written as

$$p(y_1 \dots y_n) = (1/(2\pi)^{n/2} \sigma^n) \exp - \frac{1}{2\sigma^2} \sum (y_i - \alpha - \delta x - \beta \rho^x)^2 \dots (1.1)$$

Taking the logarithm of the likelihood and differentiating with respect to α, δ, β and ρ in ~~turn~~ turn we have the normal equations:

$$\begin{aligned} -an & \quad -h \sum x & \quad -b \sum r^x & \quad + Y & \quad = 0 \\ -a \sum x & \quad -h \sum x^2 & \quad -b \sum xr^x & \quad + Y_1 & \quad = 0 \\ & & & & \dots (1.2) \\ -a \sum r^x & \quad -h \sum xr^x & \quad -b \sum r^{2x} & \quad + Y_2 & \quad = 0 \\ -ab \sum xr^{x-1} & \quad -hb \sum x^2 r^{x-1} & \quad -b^2 \sum xr^{2x-1} & \quad + bY_3 & \quad = 0 \end{aligned}$$

where a, h, b and r are the estimates of α, δ, β and ρ respectively and

$$\begin{aligned} Y &= \sum y \\ Y_1 &= \sum xy \\ Y_2 &= \sum r^x y \\ Y_3 &= \sum xr^{x-1} y \end{aligned} \dots (1.3)$$

We can see from the above normal equation that it is difficult to estimate the parameters explicitly. Hence, we shall follow the method, as described by Fisher [8], of calculating the information matrix. The information matrix can be formed by differentiating the normal equations (1.2) with respect to a , h , b and r in turn, putting each y equal to its expected value and changing all signs. Then we have

$$[I] = \begin{bmatrix} n & \sum x & \sum r^x & b \sum xr^{x-1} \\ \sum x & \sum x^2 & \sum xr^2 & b \sum x^2 r^{x-1} \\ \sum r^x & \sum xr^x & \sum r^{2x} & b \sum xr^{2x-1} \\ b \sum xr^{x-1} & b \sum x^2 r^{x-1} & b \sum xr^{2x-1} & b^2 \sum x^2 r^{2x-2} \end{bmatrix} \quad (1.4)$$

It will be noted that the first, second and third column in the block of normal equations is the first, second and third column of terms in the information matrix multiplied by $(-a)$, $(-h)$, and $(-b)$ respectively.

By taking the inverse of the information matrix we find that the covariance matrix has the form

$$V = \frac{1}{[I]} = \begin{bmatrix} F_{aa} & F_{ah} & F_{ab} & F_{ar}/b \\ F_{ah} & F_{hh} & F_{hb} & F_{hr}/b \\ F_{ab} & F_{hb} & F_{bb} & F_{br}/b \\ F_{ar}/b & F_{hr}/b & F_{br}/b & F_{rr}/b^2 \end{bmatrix} \dots \quad (1.5)$$

where $F_{aa}, F_{ah}, F_{ab}, F_{ar}, F_{hh}, F_{hb}, F_{hr}, F_{bb}, F_{br}$ and F_{rr} are functions of r , being, in fact, the elements of the reciprocal of the matrix

$$\begin{bmatrix} n & \sum x & \sum r^x & \sum xr^{x-1} \\ \sum x & \sum x^2 & \sum xr^x & \sum x^2 r^{x-1} \\ \sum r^x & \sum xr^x & \sum r^{2x} & \sum xr^{2x-1} \\ \sum xr^{x-1} & \sum x^2 r^{x-1} & \sum xr^{2x-1} & \sum x^2 r^{2x-2} \end{bmatrix} \dots \quad (1.6)$$

Starting with the preliminary estimates a', h', b' and r' , insert these in the left hand side of normal equations (1.2) which instead of yielding exactly zero, now take the small values A', H', B' and R' respectively. Efficient estimates a, h, b and r are now found by adding to the preliminary estimates, the respective increments $\delta a, \delta h, \delta b$ and δr , where

$$\begin{aligned}
 \delta a &= F_{aa}A' + F_{ah}H' + F_{ab}B' + F_{ar}R'/b, \\
 \delta h &= F_{ah}A' + F_{hh}H' + F_{hb}B' + F_{hr}R'/b, \\
 \delta b &= F_{ab}A' + F_{hb}H' + F_{bb}B' + F_{br}R'/b, \\
 b \delta r &= F_{ar}A' + F_{hr}H' + F_{br}B' + F_{rr}R'/b.
 \end{aligned}
 \tag{1.7}$$

In consequence of the relation, noted above, between columns of the block of normal equations and columns of the information matrix, the expressions for the increment simplify to

$$\begin{aligned}
 \delta a &= -a' + F_{aa}Y + F_{ah}Y_1 + F_{ab}Y_2 + F_{ar}Y_3, \\
 \delta h &= -h' + F_{ah}Y + F_{hh}Y_1 + F_{hb}Y_2 + F_{hr}Y_3, \\
 \delta b &= -b' + F_{ba}Y + F_{bh}Y_1 + F_{bb}Y_2 + F_{br}Y_3, \\
 b \delta r &= F_{ar}Y + F_{hr}Y_1 + F_{br}Y_2 + F_{rr}Y_3,
 \end{aligned}
 \tag{1.8}$$

Hence efficient estimates are :

$$\begin{aligned}
 a &= a' + \delta a = F_{aa}Y + F_{ah}Y_1 + F_{ab}Y_2 + F_{ar}Y_3 \\
 h &= h' + \delta h = F_{ah}Y + F_{hh}Y_1 + F_{hb}Y_2 + F_{hr}Y_3 \\
 b &= b' + \delta b = F_{ba}Y + F_{bh}Y_1 + F_{bb}Y_2 + F_{br}Y_3 \\
 r &= r' + \delta r,
 \end{aligned}
 \tag{1.9}$$

where $\bar{S}r = (R_{ar}Y + F_{hr}Y_1 + F_{br}Y_2 + F_{rr}Y_3)/b$.

We now see that the preliminary estimates of α , $\bar{S}$, and β are not required which can be clearly seen from (1.9). What is required is the preliminary estimate of $\bar{S}$ only. The estimates of α , $\bar{S}$ and β are then given explicitly in terms of functions of the preliminary estimate of $\bar{S}$ and, of course, of the observations.

If the values of x are equally spaced, it becomes practicable to tabulate the covariance matrix and thus to eliminate a large portion of the arithmetical labour usually required.

In this chapter tables are provided of the covariance matrix for 5, 6, 7, 8, 9 and 10 equally spaced values of x for $\bar{S} = 0.20$ (.01) 0.79.

Finally, we have to determine the sum of squares of deviations from the fitted regression curve $\sum (y - y_e)^2$. Since the parameters have been efficiently estimated this will be equal to $\sum y^2 - \sum y_e^2$

where $\sum y_e^2 = aY + bY_1 + bY_2 + (b \bar{S}r) Y_3 \dots (1.10)$

In using this method caution is to be needed when the deviations from the regression curve are expected to be very

small, because the residual sum of squares then appears as a small difference between two large quantities and a relatively small error in $\sum y_e^2$, will produce a relatively large error in $\sum (y - y_e)^2$. In such cases it is advisable to calculate each expected value, y_e , and hence to obtain the residuals and the sum of their squares.

2. Practical Procedure:

The preliminary estimate for $\mathcal{J}$ can be obtained graphically or can be found from the following formulae for $n = 5$ and 6 respectively.

$$(i) \quad r = (y_4 - y_3 - y_2 + y_1) / (y_3 - y_2 - y_1 + y_0).$$

$$(ii) \quad r = (y_5 - 0.1y_4 - 1.3y_3 - 1.1y_2 + 1.5y_1) / (y_4 - 0.1y_3 - 1.3y_2 - 1.1y_1 + 1.5y_0).$$

Then taking this value to one place of decimal and referring to the table for the particular value of r and n , we find the corresponding F_{aa} , F_{ah} , F_{ab} , F_{ar} , F_{hh} , F_{hb} , F_{hr} , F_{bb} , F_{br} and F_{rr} which give the covariance matrix and hence find by multiplying the covariance matrix by the column vector (Y, Y_1, Y_2, Y_3) , we get estimates a, h, b and $b \delta r$;

we thus get $\int r$ and hence a new estimate of ρ . Iterating in this way till convergence of r is obtained, we get estimates of a, h, b and r .

If the preliminary estimate is not good then we have to go two or three cycles of iteration. So it is advantageous to start with a fairly good preliminary estimate of r . We are, however, of the opinion that the best practical method is to draw a free-hand graph through the points and to determine r from four conveniently chosen points in the graph. The efficiencies with different methods are described ⁱⁿ remaining chapters.

3. Examples:

(i) To illustrate the method and the use of the tables we shall consider first a theoretical example. Following are the values of y corresponding to the curve $y=20+2x-5(0.6)^x$.

$x :$	0	1	2	3	4
$y :$	15.000	19.000	22.200	24.920	27.352

The preliminary estimate can be found graphically or from the formula 2 (i). We find $r = 0.6$. By taking $r=0.6$ we can calculate $Y = 108.472$, $Y_1=247.568$, $Y_2=43.3195392$ and $Y_2=96.185728$.

The covariance matrix is now copied from the table with $n=5$ and $r = 0.6$.

$$\begin{bmatrix} 1559.3319397 & -258.9070663 & -1551.9350739 & -392.9653130 \\ & 43.1511974 & 257.7821999 & 64.8361130 \\ & & 1545.5337830 & 390.5577927 \\ & & & 100.3850336 \end{bmatrix} \begin{bmatrix} 108.472 \\ 247.568 \\ 43.3195392 \\ 96.1857280 \end{bmatrix}$$

Multiplying in turn, each column of the matrix by the column vector on the right we find

$$\begin{aligned} a &= 19.9826 \\ h &= 2.0032 \\ b &= 4.9807 \quad \text{and} \\ b \delta r &= 0.0045 \end{aligned}$$

$$\begin{aligned} \text{Therefore } r &= -.000903 \quad \text{or} \\ r &= 0.6 - .000903 \\ &= 5.999097 \end{aligned}$$

δn

15997

$$\text{Therefore } y_e = 19.9826 + 2.0032x - 4.9807 (0.5999)^x.$$

We can see that the two curves are the same except for some error which is due to the high values in the covariance matrix.

(ii) The following data are taken from Biometrics 1951 page 253, given by Stevens [37].

$$\begin{array}{cccccc} x : & 0 & 1 & 2 & 3 & 4 & 5 \\ y : & 50.0 & 90.0 & 111.0 & 125.7 & 136.0 & 143.2 \end{array}$$

The preliminary estimate can be found from the formula 3(ii).

We find $r = 0.49$. Therefore let us start with a preliminary estimate of $r = 0.5$, We get $Y = 655.9000$, $Y_1 = 1949.1000$,

$Y_2=151.4375$, and $Y_3=408.0250$.

Thus the covariance matrix for $r = 0.5$ and $n = 6$ is

$$\begin{bmatrix} 109.6187897 & -19.7290621 & -107.8939314 & -41.6451082 \\ & 3.5871029 & 19.4492500 & 7.3760352 \\ & & 107.1618938 & 40.6034813 \\ & & & 16.6433802 \end{bmatrix} \begin{bmatrix} 655.9000 \\ 1949.1000 \\ 151.4375 \\ 408.0250 \end{bmatrix}$$

Hence $a = 113.6167$

$h = 6.2830$

$b = -63.5316$

and $b \delta r = 1.4086$

Therefore $r = 0.5 - 0.0221 = 0.4779$.

The data may now be graduated with the formula, since there is no need to go to the second cycle of iteration,

$$y_e = 113.62 + 6.2830x - 63.53 (0.478)^x \dots (1.11)$$

We have also calculated the expected values for the curve

$y = \alpha + \beta \rho^x$ and for the curve (1.11) ~~by Hartley's method~~

giving error sum of squares in each case. We have also fitted

$y = \alpha + \delta x + \beta \rho^x$ by Hartley's method of Internal least

squares and the expected values by this method is also given

in the table for comparison.

x	Observed y	Expected for $y = \alpha + \beta \delta^x$	Expected for $y = \alpha + \delta x + \beta \delta^x$ By Hartley's	Expected for $y = \alpha + \delta x + \beta \delta^x$ By Least Square
0	50.0	50.59	50.27	50.08
1	90.0	88.87	89.03	89.54
2	111.0	112.78	112.00	111.62
3	125.7	127.71	125.85	125.53
4	136.0	137.03	135.26	135.43
5	143.2	142.84	143.51	143.45
Error sum of squares :		10.0240	2.6800	1.0925

The residual sum of squares for the exponential curve is found to be 10.0240, while residual sum of squares for the curve (1.11) is found to be 1.0925, which shows that the addition of a linear term improves the graduation. If the linear part is not necessary then the estimate of δ will be negligible. This can be seen in one example as discussed in Chapter IV.

Table for calculating the covariance matrix

n = 5

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
.20	17.2658417	4.7919881	17.1374648	10.3056393	1.3691395
.21	18.6685536	5.1421550	18.5223558	11.0012536	1.4560224
.22	20.2143657	5.5247174	20.0485470	11.7549649	1.5501006
.23	21.9200096	5.9431135	21.7326210	12.5724480	1.6520569
.24	23.8044446	6.4012009	23.5933738	13.4600290	1.7626496
.25	25.8890777	6.9032840	25.6520338	14.4247081	1.8827138
.26	28.1982272	7.4542139	27.9327705	15.4743307	2.0131819
.27	30.7596750	8.0594329	30.4630167	16.6176302	2.1550864
.28	33.6047759	8.7250717	33.2740302	17.8643801	2.3095778
.29	36.7695398	9.4580568	36.4015203	19.2255530	2.4779410

r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
.20	4.7607383	2.7832007	18.0089335	10.0360686	7.1875764
.21	5.1068242	2.9501837	19.3759756	10.7132274	7.5181475
.22	5.4849410	3.1295334	20.8825147	11.4478197	7.8697790
.23	5.8988523	3.3223241	22.5449836	12.2454834	8.2441373
.24	6.3513396	3.5297418	24.3820164	13.1125062	8.6430550
.25	6.8477284	3.7530819	26.4146512	14.0558456	9.0685123
.26	7.3924903	3.9937834	28.6668947	15.0833029	9.5227023
.27	7.9910337	4.2634287	31.1659350	16.2035627	10.0080180
.28	8.6494545	4.5337695	33.9428077	17.4263475	10.5270921
.29	9.3746411	4.8367528	37.0329661	18.7625747	11.0828371

Table for calculating the covariance matrix
n = 5

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ab} (-)	F _{hh} (+)
.30	40.2948318	10.2661533	39.8860698	20.7133410	2.6615953
.31	44.2277250	11.1582239	43.7744474	22.3416007	2.8621467
.32	48.6220727	12.1442769	48.1201653	24.1258600	3.0813837
.33	53.5394683	13.2356056	52.9844465	26.0834899	3.3212944
.34	59.0511484	14.4451338	58.4381137	28.2342780	3.5841311
.35	65.2391958	15.7875624	64.5628023	30.6005666	3.8724211
.36	72.1978235	17.2795074	71.4522209	33.2023870	4.1889719
.37	80.0376806	18.9403350	79.2164669	36.0838590	4.5370387
.38	88.8848362	20.7916656	87.9809980	39.2620578	4.9201656
.39	98.8880711	22.8588154	97.8939133	42.7794943	5.3424823
r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
.30	10.1743170	5.1645068	40.4767137	20.2243767	11.6784017
.31	11.0573001	5.5194363	44.3205094	21.8255465	12.3173450
.32	12.0335507	5.9041978	48.6175275	23.5815425	13.0035660
.33	13.1143098	6.3217175	53.4286194	25.5096631	13.7413151
.34	14.3124437	6.7753019	58.8241963	27.6296153	14.5353918
.35	15.6425924	7.2686338	64.8854418	29.9636562	15.3911035
.36	17.1213052	7.8057650	71.7055664	32.5367250	16.3142235
.37	18.7678745	8.3914038	79.3941097	35.3778391	17.3115027
.38	20.6038420	9.0305860	88.0759201	38.5189667	18.3900023
.39	22.6544368	9.7291998	97.8984175	41.9975014	19.5580409

Table for calculating the covariance matrix

n = 5

r	Faa	Fah	Fab	Far	Fhb
	(+)	(-)	(-)	(-)	(+)
.40	110.2199125	25.1706760	109.1269865	46.6786141	5.8086179
.41	123.0814810	27.7604253	121.8804922	51.0077777	6.3238037
.42	137.7078648	30.6662679	136.3885918	55.8222742	6.8939674
.43	154.3764648	33.9327140	152.9276466	61.1862087	7.5259336
.44	173.4134350	37.6112876	171.8226376	67.1732521	8.2274705
.45	195.2066879	41.7625036	193.4601421	73.8695841	9.0075994
.46	220.2041607	46.4544935	218.2866993	81.3706989	9.8761539
.47	248.9565277	51.7708468	246.8512516	89.7944994	10.8452771
.48	282.0993004	57.8052640	279.7875252	99.2707624	11.9280716
.49	320.4018059	64.6699533	317.8627396	109.9546938	13.1401128

r	Fhb	Fhr	Fbb	Fbr	Frr
	(+)	(+)	(+)	(+)	(+)
.40	24.9484551	10.4937829	109.0326118	45.8557572	20.8247616
.41	27.5189729	11.3316655	121.6779480	50.1419597	22.2003257
.42	30.4040809	12.2510958	136.0676517	54.9112463	23.6960948
.43	33.6481676	13.2615424	152.4770432	60.2275605	25.3250868
.44	37.3026185	14.3737081	171.2299328	66.1643915	27.1019187
.45	41.4277949	15.6000004	192.7115650	72.8077116	29.0436314
.46	46.0916748	16.9536498	217.3670712	80.2528238	31.1675079
.47	51.3776493	18.4512625	245.7436695	88.6173668	33.4964538
.48	57.3792324	20.1102955	278.4733009	98.0308838	36.0533681
.49	64.2084112	21.9515703	316.3210907	108.6482944	38.8658838

Table for calculating the covariance matrix

n = 5

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
.50	364.7959137	72.4990845	362.0063400	122.0312586	14.4998188
.51	416.3781242	81.4464035	413.3122368	135.7094269	16.0276086
.52	476.4869041	91.6972198	473.1157722	151.2406006	17.7478530
.53	546.7553588	103.4741993	543.0465775	168.9253025	19.6894259
.54	629.1369324	117.0369329	625.0542145	189.1099300	21.8849602
.55	726.0545578	132.7034874	721.5569382	212.2183495	24.3741124
.56	840.4002533	150.8420353	835.4418793	238.7339745	27.2010295
.57	975.8994598	171.9264622	970.4279785	269.2833176	30.4232051
.58	1136.9402771	196.4919567	1130.8969116	304.5593109	34.1019173
.59	1329.0776520	225.2081146	1322.3957672	345.4286537	38.3134317

r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
.50	71.9990911	23.9996977	360.2410274	120.6542225	41.9667082
.51	80.9047699	26.2814422	411.2434425	134.2537261	45.3905969
.52	91.1104364	28.8288231	470.7416000	149.7086124	49.1793451
.53	102.8384056	31.6796443	540.3345871	167.3081551	53.3821988
.54	116.3479195	34.8760166	621.9681168	187.4019184	58.0530601
.55	131.9565830	38.4692788	718.0557632	210.4131966	63.2580929
.56	150.0321579	42.5154185	831.4797897	236.8249130	69.0676641
.57	171.0478973	47.0886531	965.9526138	267.2627716	75.5773897
.58	195.5384827	62.2656193	1125.8495026	302.4191093	82.8822441
.59	224.7128249	58.1422467	1316.7096405	343.1598129	91.1023159

Table for calculating the covariance matrix

n = 5

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
.60	1559.3319397	258.9070663	1551.9350739	392.9653130	43.1511974
.61	1836.5655518	298.6179771	1828.3662567	448.4888611	48.7284794
.62	2171.4936829	345.5338745	2162.3927002	513.5036545	55.1692972
.63	2578.2178345	401.2156410	2568.1009216	589.9840622	62.6370916
.64	3074.8260498	467.6190643	3063.5602722	680.3902588	71.3317604
.65	3683.8934937	547.0938416	3671.3268127	787.6369247	81.4821205
.66	4436.1935425	642.8339005	4422.1458130	915.7088242	93.4032335
.67	5368.8264771	758.4561996	5353.0931396	1069.0081177	107.4208689
.68	6533.8107300	899.0570450	6516.1486816	1253.7968292	124.0079556
.69	7992.9800415	1070.2372742	7973.1166382	1476.7578125	143.6252460

r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
.60	257.7821999	64.8361130	1545.5337830	390.5577927	100.3850336
.61	297.3948593	72.4888830	1821.1623077	445.9315224	110.9069405
.62	344.2029800	81.2518663	2154.2868652	510.7843819	122.8512173
.63	399.7663460	91.3269253	2558.9789734	587.0893326	136.4663010
.64	466.0390739	102.9597998	3053.2892151	677.3047180	152.0536747
.65	545.3697281	116.4263716	3659.7546387	784.3438187	169.9438725
.66	640.9498291	132.1125984	4409.0922241	912.1885986	190.6094913
.67	756.3953934	150.4020023	5338.3538818	1065.2399902	214.4979210
.68	896.7996063	171.8650494	6499.4805908	1249.7565765	242.2966843
.69	1067.7626648	197.0302486	7954.2470703	1472.4204407	274.6050034

Table for calculating the covariance matrix

n = 5

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
.70	9849.3308105	1281.9833984	9826.9090576	1750.2529907	167.2153893
.71	12217.6424326	1544.1547546	12192.2619629	2085.9259338	195.5480862
.72	15249.8336182	1869.3282623	15221.0368652	2498.5330505	229.5669556
.73	19219.6437988	2282.0983276	19186.7924805	3018.0694580	271.4385986
.74	24343.8681641	2796.1351929	24306.3759766	3658.8933411	321.6799736
.75	31182.9643555	3459.6228333	31139.8989258	4479.4221191	384.4028168
.76	40269.0888672	4308.6123047	40219.4755859	5519.9652710	461.6381226
.77	52710.7729492	5429.6381326	52658.1582081	6883.0690308	560.0068970
.78	69240.3535156	6853.6543579	69173.6123047	8597.0725098	679.1945419
.79	93134.5615234	8840.4318848	93055.9082031	10973.0339355	840.0388184

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r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
.70	1279.2625122	227.0586624	9805.4807129	1745.5836639	312.8579788
.71	1541.1581573	262.8261223	12167.8734131	2080.8891602	358.0408897
.72	1866.0238800	305.4011383	15193.2324219	2493.0920410	411.3535881
.73	2278.4406433	357.4213905	19154.9343262	3012.1671442	476.0154343
.74	2792.0896301	419.2465515	24269.8767090	3652.4923401	552.1232605
.75	3455.1240540	495.8742447	31097.8251953	4472.4459839	645.7733078
.76	4303.6041870	589.4156799	40170.8540039	5512.3489990	759.0953674
.77	5424.0281372	707.7068939	52596.5346680	6874.7025146	901.3839645
.78	6847.3959961	849.5382843	69107.8623047	8587.9127197	1070.1814575
.79	8833.3383789	1039.9982452	92978.2441406	10962.8610840	1295.7664795

Table of covariance matrix

n = 6

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
.20	7.3464978	1.7534548	7.2616331	4.9363495	0.4383637
.21	7.8331130	1.8586665	7.7367375	5.2068968	0.4610193
.22	8.3647522	1.9728175	8.2557425	5.4974934	0.4854251
.23	8.9463571	2.0968084	8.8234982	5.8099584	0.5117409
.24	9.5835252	2.2316522	9.4455041	6.1463119	0.5401451
.25	10.2825369	2.3784732	10.1279318	6.5087928	0.5708336
.26	11.0505013	2.5385334	10.8777742	6.8998787	0.6040240
.27	11.8954540	2.7132453	11.7029371	7.3223217	0.6399577
.28	12.8265121	2.9041964	12.6123979	7.7791882	0.6789031
.29	13.8540196	3.1131704	13.6163465	8.2738919	0.7211586

r	F _{hb} (+)	F _{hr} (+)	F _{bp} (+)	F _{br} (+)	F _{rr} (+)
.20	1.7355338	1.1384583	8.1764232	4.6903316	4.2812073
.21	1.8384337	1.1943066	8.6399508	4.9455136	4.4195591
.22	1.9500696	1.2538679	9.1462469	5.2203475	4.5653714
.23	2.0713284	1.3174444	9.7000700	5.5166263	4.7191997
.24	2.2032088	1.3853728	10.3068209	5.8263579	4.8816625
.25	2.3468192	1.4580173	10.9725528	6.1817448	5.0534191
.26	2.5034050	1.5357808	11.7041713	6.5552413	5.2351931
.27	2.6743601	1.6191051	12.5094221	6.9595698	5.4277726
.28	2.8612528	1.7084787	13.3971528	7.3977656	5.6320201
.29	3.0658454	1.8044393	14.3773985	7.8732085	5.8488784

Table for calculating the covariance matrix

n = 6

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
30	14.9897084	3.3421678	14.7263460	8.8102232	0.7670550
31	16.2470098	3.5934593	15.9556419	9.3924576	0.8169644
32	17.6411963	3.8695969	17.3193045	10.0253451	0.8713000
33	19.1897309	4.1734673	18.8345728	10.7142123	0.9305235
34	20.9126315	4.5083443	20.5212183	11.4650481	0.9951530
35	22.3832911	4.8779517	22.4019833	12.2846062	1.0657710
36	24.9769628	5.2865068	24.5029614	13.1804579	1.1430826
37	27.3753860	5.7388522	26.8544219	14.1612411	1.2276662
38	30.0631881	6.2404441	29.4910054	15.2365509	1.3205036
39	33.0813222	6.7976109	32.4532614	16.4174764	1.4224848

r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
30	3.2901155	1.9075770	15.4615532	8.3896523	6.0793687
31	3.5363091	2.0185532	16.6626770	8.9513332	6.3246351
32	3.8069512	2.1380925	17.9956369	9.5629594	6.5859123
33	4.1048997	2.2669992	19.2298124	10.2298124	6.8645607
34	4.4333967	2.4061676	21.1276350	10.9578309	7.1620823
35	4.7961317	2.5565968	22.9686699	11.7537173	7.4801434
36	5.1972851	2.7193909	25.0263462	12.6249853	7.8205645
37	5.6416590	2.8958009	27.3306029	13.5802112	8.1854059
38	6.1346650	3.0871882	29.9157143	14.6289240	8.5768631
39	6.6825842	3.2951219	32.8218260	15.7821410	8.9974816

Table for calculating the covariance matrix

n = 6

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
.40	36.4771080	7.4175625	35.7880593	17.7165082	1.5346682
.41	40.3055701	8.1085753	39.5499201	19.1478479	1.6582529
.42	44.6307721	8.8801565	43.8023577	20.7276488	1.7945963
.43	49.5281024	9.7433711	48.6201363	22.4746015	1.9452616
.44	55.0853453	10.7108978	54.0903535	24.4098513	2.1120082
.45	61.4062405	11.7975411	60.3159685	26.5579355	2.2968666
.46	68.6125965	13.0204142	67.4172268	28.9468925	2.5021440
.47	76.8492098	14.3996038	75.5400457	31.6094298	2.7305155
.48	86.2868710	15.9584053	84.8520212	34.5830193	2.9850257
.49	97.1291656	17.7241890	95.5562162	37.9113307	3.2691998

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r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
.40	7.2925730	17.7165082	36.0953526	17.0522733	9.4500427
.41	7.9728511	3.7677919	39.7903214	18.4534388	9.9376378
.42	8.7328631	4.0366650	43.9696884	20.0016990	10.4636991
.43	9.5836039	4.3304701	48.7075963	21.7156448	11.0321739
.44	10.5376779	4.6519917	54.0904541	23.6163125	11.6473591
.45	11.6098057	5.0044324	60.2204428	25.7281191	12.3141991
.46	12.8170093	5.3913860	67.2176466	28.0789759	13.0381633
.47	14.1792735	5.8170047	75.2248964	30.7014427	13.8255709
.48	15.7197825	6.2859504	84.4104087	33.6328406	14.6834058
.49	17.4657843	6.8035847	94.9765005	36.9166675	15.6196579

Table for calculating the covariance matrix
n = 6

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
.50	109.6187897	19.7290621	107.8939314	41.6451082	3.5871029
.51	224.0485592	22.0112500	122.1563854	45.8444095	3.9435153
.52	140.7673588	24.6154034	138.6906796	50.5784602	4.3438954
.53	160.1990948	27.5950212	157.9186821	55.9226918	4.7946994
.54	182.8523121	31.0129542	180.3466587	61.9936728	5.3033317
.55	209.3539143	34.9457302	206.5987740	68.8864565	5.8787223
.56	240.4605370	39.4836349	237.4286995	76.4529314	6.5311289
.57	277.1071587	44.7365022	273.7678452	85.7263031	7.2728540
.58	320.4344597	50.8352966	316.7529907	96.0285263	8.1181865
.59	371.8676071	57.9410710	367.8045883	107.8845863	9.0844550
r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
.50	19.4492500	7.3760352	107.1618938	40.6034813	16.6433802
.51	21.7082498	8.0104856	121.2556090	44.7531247	17.7651920
.52	24.2872665	8.7150130	137.6059657	49.4345984	18.9968133
.53	27.2396097	9.4991384	156.6297855	54.7300773	20.3520567
.54	30.6279266	10.3736154	178.8320560	60.7348623	21.8462431
.55	34.5284982	11.3614458	204.8342228	67.5646715	23.4980567
.56	39.0313520	12.4472947	235.3869514	75.3540564	25.3281038
.57	44.2460208	13.6787156	271.4181366	84.2658281	27.3610833
.58	50.3031459	15.0657687	314.0606079	94.4915304	29.6247034
.59	57.3633990	16.6327717	364.7301369	106.2656498	32.1526656

Table for Calculating the covariance matrix

n = 6

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
.60	433.1878395	66.2513914	428.6982918	121.5805788	10.1925255
.61	506.6062431	76.0056915	501.6390381	137.4586449	11.4670141
.62	594.8665619	87.4932375	589.3664262	155.9269199	12.9367499
.63	701.5563431	101.0892162	695.4499054	177.5161800	14.6391503
.64	831.0933888	117.2388191	824.3065796	202.8428593	16.6165352
.65	989.2285614	136.5124302	981.6722183	232.6948185	18.9225290
.66	1183.5264282	159.6478786	1175.0959473	268.0878677	21.62556146
.67	1423.3261871	187.5142288	1413.9019623	310.1868629	24.8014913
.68	1721.3681793	221.2893238	1710.8089752	360.5806732	28.5534782
.69	2093.7874756	262.3998184	2081.9300842	421.1515579	32.9996157
r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
.60	65.6238899	18.4088387	425.1967964	119.8736830	34.9851494
.61	75.3235788	20.4277906	497.6593361	135.6571827	38.1680079
.62	86.7512083	22.7286496	584.8472443	154.0236397	41.7532721
.63	100.2812662	25.3627083	690.3298569	175.5029030	45.8107648
.64	116.3582640	28.3682450	818.5055847	200.7106152	50.4142618
.65	135.5517426	31.8708458	975.1010818	230.4335651	55.6584492
.66	158.5983753	35.9080839	1167.6500702	265.6861000	61.6650887
.67	186.3664036	40.5951996	1405.4617004	307.6321564	68.5570107
.68	220.0321960	46.0676174	1701.2331696	357.8587456	76.5107288
.69	261.0211678	52.4751735	2071.0554810	418.2467728	85.7140093

Table for Calculating the covariance matrix
n = 6

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hb} (+)
.70	2563.7717285	312.9064046	2550.4168701	494.6569557	38.3151035
.71	3160.3452759	375.2352982	3145.2615356	584.2401886	44.6892552
.72	3923.3305969	452.6413994	3906.2430725	694.1058731	52.3717918
.73	4911.0516968	549.8737259	4891.6174927	830.4352798	61.7321572
.74	6191.8340454	671.9151535	6169.6730347	999.3494720	73.0954819
.75	7881.7846680	827.7466202	7856.3960571	1212.4146729	87.1313305
.76	10126.9755859	1027.6596222	10097.7705078	1482.3331604	104.5079203
.77	13154.2570801	1287.6333771	13120.4843750	1829.0519562	126.2925129
.78	17251.0197754	1625.8890991	17211.8310547	2274.3389588	153.5181103
.79	22979.0388184	2081.0124207	22933.1535645	2866.6016846	188.7745037

r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
.70	311.3914490	60.0476413	2538.0442200	491.5502663	96.4679441
.71	373.5676231	69.0212374	3131.1592407	580.2108353	109.0635748
.72	450.8021240	79.7086983	3890.1363525	690.5303497	123.8895826
.73	547.8395233	92.5822887	4873.1632080	826.5842285	141.5492058
.74	669.6629257	108.0166893	6148.4915161	995.1947250	162.4603405
.75	825.2444229	126.8649397	7831.9862671	1207.9170837	187.7128410
.76	1024.8723907	149.9219208	10069.5430908	1477.4506836	218.2412052
.77	1284.5181372	178.4960136	13087.6889648	1823.7318573	255.6464844
.78	1622.4011688	213.7597351	17173.6179199	2268.5301208	301.2340569
.79	2077.0785522	258.9525871	22888.2426758	2860.2155752	359.0701370

Table for Calculating the covariance matrix
n = 7

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
.20	4.0693409	0.8487614	4.0082251	2.9778604	0.1886136
.21	4.2922132	0.8911364	4.2230241	3.1133727	0.1966474
.22	4.5338610	0.9368218	4.4558421	3.2578255	0.2052587
.23	4.7962336	0.9861371	4.7085727	3.4119878	0.2144987
.24	5.0815334	1.0394388	4.9833460	3.5767097	0.2244243
.25	5.3922073	1.0971227	5.2825476	3.7529241	0.2350977
.26	5.7310251	1.1596312	5.6088691	3.9416642	0.2465883
.27	6.1011009	1.2274580	5.9653410	4.1440709	0.2589724
.28	6.5059503	1.3011559	6.3553882	4.3614083	0.2723350
.29	6.9495499	1.3813447	6.7828881	4.5950804	0.2867704

r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
.20	0.8373965	0.5977970	4.9465922	2.7450355	3.1107784
.21	0.8783321	0.6222634	5.1532149	2.8680632	3.1817825
.22	0.9224548	0.6481900	5.3770866	2.9987979	3.2559863
.23	0.9700762	0.6756912	5.6200412	3.1389953	3.3336385
.24	1.0215443	0.7048931	5.8841444	3.2894918	3.4150105
.25	1.0772453	0.7359324	6.1717111	3.4512044	3.5003922
.26	1.1376118	0.7689593	6.4853567	3.6251500	3.5901001
.27	1.2031266	0.8041385	6.8280271	3.8124506	3.6844756
.28	1.2743306	0.8416507	7.2030562	4.0143508	3.7838902
.29	1.3518313	0.8816950	7.6142211	4.2322329	3.8887491

Table for Calculating the Covariance matrix

n = 7

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
*30	7.4363879	1.4687174	7.2522200	4.8466371	0.3923830
*31	7.9715798	1.5640576	7.7683798	5.1178183	0.3192899
*32	8.5609179	1.6682436	8.3370289	5.4105479	0.3376207
*33	9.2110108	1.7822681	8.9646320	5.7269815	0.3575209
*34	9.9293892	1.9072516	9.6535611	6.0695234	0.3791524
*35	10.7246703	2.0444634	10.4272596	6.4408699	0.4026973
*36	11.6067302	2.1953438	11.2804105	6.8440496	0.4283598
*37	12.5869051	2.3615238	12.2291385	7.2824629	0.4563691
*38	13.6782215	2.5448775	13.2862346	7.7599310	0.4869828
*39	14.8957466	2.7475190	14.4665072	8.2807883	0.5204927
r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
*30	1.4363079	0.9244886	8.0657916	4.4676234	3.9994867
*31	1.5285291	0.9702741	8.5626435	4.7222367	4.1165877
*32	1.6293570	1.0193164	9.1103064	4.9979694	4.2405710
*33	1.7393674	1.0719098	9.7151010	5.2969478	4.3720095
*34	1.8608615	1.1283792	10.3842394	5.6215439	4.5115275
*35	1.9938884	1.1890854	11.1259915	5.9744198	4.6598116
*36	2.1402659	1.2544298	11.9498463	6.3585662	4.8176194
*37	2.3016059	1.3248581	12.8667164	6.7773436	4.9857811
*38	2.4797410	1.4008652	13.8891575	7.2345291	5.1652085
*39	2.6767716	1.4830080	15.0317186	7.7344103	5.3569210

Table for Calculating the covariance matrix

n = 7

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
40	16.2568634	2.9718803	15.7870498	8.8499186	0.5572276
41	17.7817333	3.2207454	17.2677052	9.4728633	0.5975597
42	19.4937599	3.4973071	18.9315207	10.1559060	0.6419108
43	21.4202609	3.8052506	20.8054185	10.9062289	0.6907621
44	23.5930588	4.1488122	22.9207811	11.7319833	0.7446587
45	26.0495269	4.5329094	25.3144858	12.6425457	0.8042259
46	28.8334882	4.9632310	28.0298040	13.6486298	0.8701769
47	31.9966278	5.4464005	31.1178014	14.7625798	0.9433309
48	35.5999565	5.9901283	34.6387935	15.9985999	1.0246273
49	39.7158861	6.6034421	38.6644063	17.3731439	1.1151509
r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
40	2.8950931	1.5719056	16.3112037	8.2818191	5.5620379
41	3.1374550	1.6682528	17.7471364	8.8822414	5.7818037
42	3.4070125	1.7728280	19.3622081	9.5419005	6.0175966
43	3.7074095	1.8865120	21.1829455	10.2679133	6.2709669
44	4.0428370	2.0102893	23.2402897	11.0683601	6.5436222
45	4.4181625	2.1452817	25.5706232	11.9525386	6.8374999
46	4.8390198	2.2927520	28.2166657	12.9310783	7.1547526
47	5.3119721	2.4541378	31.2288632	14.0162305	7.4978119
48	5.8446625	2.6310695	34.6668363	15.2220984	7.8694047
49	6.4460449	2.8254116	38.6014256	16.5650239	8.2726263

Table for calculating the covariance matrix
n = 7

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
*50	44.4304395	7.2969101	43.2797818	18.9053455	1.2161518
*51	49.8464599	8.0829899	48.5867586	20.6171174	1.3290824
*52	56.0869365	8.9763486	54.7071962	22.5345933	1.4556243
*53	63.3004241	9.9944574	61.7883496	24.6881766	1.5977535
*54	71.6639967	11.1577228	70.0058613	27.1128380	1.7577238
*55	81.3959942	12.4910567	79.5763550	29.8512440	1.9382678
*56	92.7584057	14.0236971	90.7599277	32.9524832	2.1425098
*57	106.0755396	15.7913868	103.8786488	36.4763064	2.3742297
*58	121.7393875	17.8363118	119.3220320	40.4918385	2.6377649
*59	140.2379646	20.2192356	137.5751743	45.0833812	2.9383687

r	F _{hb} (+)	F _{hr} (+)	F _{bb} (*)	F _{br} (+)	F _{rr} (+)
*50	7.1266055	3.0392876	43.1168904	18.0639195	8.7109601
*51	7.8987104	3.2751445	48.3140688	19.7408631	9.1883954
*52	8.7769256	3.5357811	54.3136864	21.6215394	9.7094408
*53	9.7786075	3.8244653	61.2617021	23.7362857	10.2792458
*54	10.9240142	4.1448407	69.3323250	26.1199043	10.9037915
*55	12.2379915	4.5013584	78.7404642	28.8148444	11.5898596
*56	13.7495410	4.8989819	89.7443228	31.8699803	12.3451904
*57	15.4942486	5.3437256	102.6637335	35.3448014	13.1791327
*58	17.5141087	5.8423183	117.8857346	39.3081741	14.1018035
*59	19.8606555	6.4029003	135.8924999	43.8440900	15.1255164

Table for Calculating the variance matrix

n = 7

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
60	162, 1810665	22, 9767916	159, 2443619	50, 3538308	3, 2823996
61	188, 3180637	26, 2122507	185, 0751343	56, 4240713	3, 6772595
62	219, 5977859	30, 0116427	216, 0116062	63, 4439654	4, 1320385
63	257, 2088051	34, 4912829	253, 2370644	71, 5940924	4, 6575833
64	302, 6657372	39, 7965155	298, 2596779	81, 6982161	5, 2671871
65	357, 8834000	46, 1064081	352, 9870110	92, 2275133	5, 9767599
66	425, 3884964	53, 6542921	419, 9362370	105, 3355970	6, 8068897
67	508, 3388672	52, 7208319	502, 2552986	120, 8358793	7, 7811589
68	610, 9581375	73, 6763725	604, 1547394	139, 2743320	8, 9304742
69	739, 6939011	86, 9828062	731, 0673828	161, 3185329	10, 2918674
r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
60	22, 5972497	7, 0352891	157, 2868061	49, 0550551	16, 2651401
61	25, 7998872	7, 7506316	182, 8103695	55, 0616002	17, 5370078
62	29, 5632460	8, 5626210	213, 4025879	62, 0131054	18, 9613547
63	34, 0022768	9, 4873134	250, 2414665	70, 0896778	20, 5614128
64	39, 2648697	10, 5442818	294, 8287125	79, 5144739	22, 3654768
65	45, 5266204	11, 7565109	349, 0646477	90, 5580769	24, 4060233
66	53, 0211940	13, 1540550	415, 4569283	103, 5731831	26, 7264400
67	62, 0286684	14, 7629850	497, 1435928	118, 9725180	29, 3719718
68	72, 2185514	16, 6481471	598, 3220596	137, 3009434	32, 4040313
69	86, 1518736	18, 8397684	724, 4104462	159, 2250004	35, 8921900

Table for Calculating the covariance matrix
n = 7

r	F _{aa}	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
70	899.0403061	103.2683182	890.4670944	187.8789291	11.9155792
71	1101.5900116	123.3002930	1091.9259338	220.0342484	13.8593432
72	1359.6994019	148.1313515	1348.7713165	259.2668991	16.2018754
73	1691.6623688	179.1615257	1679.2614594	307.5248756	19.0447268
74	2121.4527893	218.1310406	2107.3348083	367.1574249	22.5056129
75	2685.2838440	267.6744423	2669.1415405	441.7828674	26.7674749
76	3431.5426941	331.1058083	3413.0083008	535.8034058	32.0425491
77	4433.1982422	413.3561478	4411.8069458	655.8024521	38.6471405
78	5787.0702515	520.4741592	5762.2780151	809.5276718	46.9281445
79	7663.3482666	663.4663773	7634.3939819	1011.6112213	57.5735421
r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
70	102.3555288	21.4153626	882.8623276	185.6539928	39.9346652
71	122.2958479	24.4525441	1083.2290955	217.6636772	44.6333947
72	147.0237942	28.0582020	1338.8093262	256.7361374	50.1328826
73	177.9373932	32.3992551	1667.8253937	304.8162422	56.6152520
74	216.7754784	37.5371399	2094.1804504	364.2518997	64.2712746
75	266.1689034	43.8072653	2653.9617004	438.6564941	73.4294424
76	329.4291763	51.4505968	3395.4350281	532.4295349	84.4205630
77	411.4823532	60.8789601	4391.3755493	652.1480454	97.8084993
78	518.3751602	72.5150547	5738.4442139	805.5585327	114.0667334
79	661.1013489	87.2637568	7606.3969727	1007.2752408	134.3990364

Table for Calculating the covariance matrix
n = 8

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
.20	2.6250174	0.4850060	2.5781878	2.0464101	0.0970012
.21	2.7461174	0.5055149	2.6932585	2.1255279	0.1004671
.22	2.8765525	0.5275023	2.8171340	2.2092012	0.1041650
.23	3.0172742	0.5511050	2.9506960	2.2981129	0.1081149
.24	3.1692323	0.5764745	3.0949310	2.3923323	0.1123386
.25	3.3337376	0.6037793	3.2509429	2.4925756	0.1168605
.26	3.5119287	0.6332065	3.4199684	2.5991960	0.1217072
.27	3.7053020	0.6649644	3.6033972	2.7128046	0.1269082
.28	3.9154856	0.6992363	3.8027963	2.8340206	0.1324964
.29	4.1443105	0.7364322	4.0199289	2.9635268	0.1385078

r	F _{hb} (+)	F _{hr} (+)	F _{bh} (+)	F _{br} (+)	F _{rr} (+)
.20	0.4772391	0.3632035	3.5306999	1.8237984	2.5100822
.21	0.4967835	0.3758787	3.6396070	1.8906522	2.5506202
.22	0.517268	0.3892255	3.7567602	1.9620351	2.5926156
.23	0.5402004	0.4033014	3.8830001	2.0383229	2.6361998
.24	0.5643508	0.4181627	4.0192685	2.1199285	2.6815149
.25	0.5903405	0.4333708	4.1666207	2.2072046	2.7287130
.26	0.6183502	0.4504925	4.3262407	2.3009489	2.7779583
.27	0.6485816	0.4681011	4.4994600	2.4014096	2.8294275
.28	0.6812605	0.4867769	4.6877834	2.5092936	2.8833132
.29	0.7166389	0.5066078	4.8929049	2.6252699	2.9398221

Table for calculating the covariance matrix

n = 8

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
30	4.3938380	0.7766924	4.2567824	3.1020758	0.1449826
31	4.6664073	0.8203941	4.5156151	3.2505085	0.1519656
32	4.9646611	0.8679036	4.7989802	3.4097543	0.1595066
33	5.2915948	0.9196326	5.1097761	3.5808451	0.1676609
34	5.6506180	0.9760459	5.4513044	3.7649327	0.1764905
35	6.0456119	1.0376677	5.8273283	3.9633010	0.1860646
36	6.4810081	1.1050914	6.2421489	4.1773866	0.1964607
37	6.9618757	1.1789891	6.7006913	4.4087963	0.2077659
38	7.4940245	1.2601240	7.2086065	4.6593329	0.2200780
39	8.0841345	1.3493649	7.7723988	4.9310247	0.2335071

r	F _{hb} (+)	F _{hr} (+)	F _{bb} (*)	F _{br} (+)	F _{rr} (+)
30	0.7549985	0.5276898	5.1167369	2.7500756	2.9991763
31	0.7966572	0.5501295	5.3614555	2.8845354	3.0616222
32	0.8419711	0.5740437	5.6295239	3.0295603	3.1274205
33	0.8913411	0.5995605	5.9237417	3.1861623	3.1968595
34	0.9452197	0.6268221	6.2473019	3.3554716	3.2702510
35	1.0041185	0.6559855	6.6038491	3.5387488	3.3479350
36	1.0686165	0.6872247	6.9975526	3.7374045	3.4302847
37	1.1393705	0.7207324	7.4331931	3.9530180	3.5177070
38	1.2171270	0.7567227	7.9162619	4.1873619	3.6106480
39	1.3027364	0.7954343	8.4530872	4.4424319	3.7095993

Table for calculating the covariance matrix

n = 8

r	F _{aa} (+)	F _{ab} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
40	8.7399038	1.4477033	8.3995709	5.2261592	0.2481777
41	9.4702075	1.5562700	9.0987827	5.5473098	0.2642300
42	10.2853363	1.6763627	9.8800836	5.8973973	0.2818233
43	11.1972313	1.8094711	10.7551486	6.2797320	0.3011983
44	12.2197706	1.9573062	11.7375575	6.6980653	0.3223799
45	13.3691926	2.1218491	12.8432164	7.1566944	0.3457828
46	14.6644746	2.3053866	14.0907303	7.6605125	0.3716146
47	16.1278906	2.5105699	15.5019560	8.2151188	0.4001811
48	17.7856920	2.7404864	17.1026785	8.8269551	0.4318343
49	19.6688991	2.9987377	18.9233894	9.5034425	0.4669790
r	F _{hb} (+)	F _{hr} (+)	F _{hb} (+)	F _{br} (+)	F _{rr} (+)
40	1.3971703	0.8371337	9.0509756	4.7204795	3.8151041
41	1.5015375	0.8821171	9.7183708	5.0240399	3.9277553
42	1.6171118	0.9307178	10.4650816	5.3559917	4.0482155
43	1.7453567	0.9833093	11.3025157	5.7196000	4.1772165
44	1.8879544	1.0403094	12.2439550	6.1185666	4.3155656
45	2.0468543	1.1021927	13.3049721	6.5571347	4.4641744
46	2.2243079	1.1694921	14.5038005	7.0401384	4.6240510
47	2.4229283	1.2428104	15.8618799	7.5731130	4.7963210
48	2.6457602	1.3228327	17.4045279	8.1624306	4.9822530
49	2.8963578	1.4103386	19.1617091	8.8154349	5.1832742

Table for Calculating the covariance matrix
n = 8

r	F _{aa} (+)	F _{ab} (-)	F _{cb} (-)	F _{ar} (-)	F _{hh} (+)
*50	21.8142266	3.2895291	21.0002136	10.2531240	0.5060814
*51	24.2654490	3.6178106	23.3762515	11.0859466	0.5496829
*52	27.0747235	3.9893970	26.1029122	12.0134281	0.5984096
*53	30.3046806	4.4111697	29.2419338	13.0490352	0.6529921
*54	34.0302944	4.8912427	32.8673477	14.2083983	0.7142768
*55	38.3427949	5.4393587	37.0692444	15.5101347	0.7832678
*56	43.3521752	6.0670587	41.9563403	16.9759178	0.8611310
*57	49.1929779	6.7882553	47.6617093	18.6315951	0.9492520
*58	56.0289674	7.6195709	54.3474402	20.5075381	1.0492525
*59	64.0626831	8.5812575	62.2141147	22.6404040	1.1630798
r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
*50	3.1788747	1.5062127	21.1689560	9.5405856	5.4009801
*51	3.4982026	1.6114734	23.4686985	10.3477358	5.6271980
*52	4.2713513	1.8549786	29.1584952	12.2556432	6.1736766
*53	3.8600916	1.7272819	26.1115856	11.2483042	5.8939804
*54	4.7400161	1.9960908	32.6824837	13.3852625	6.4789128
*55	5.2757373	2.1524233	36.7725143	14.6556381	6.8128064
*56	5.8899553	2.3260320	41.5360274	16.0882924	7.1788252
*57	6.5964687	2.5193400	47.1046276	17.7089033	7.5810422
*58	7.4117739	2.7351332	43.6387296	19.5476582	8.0240424
*59	8.3559767	2.9767374	61.3369584	21.6410003	8.5123041

Table for calculating the covariance matrix
n = 8

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
.60	73.5442829	9.6978812	71.5096169	25.0740416	1.2930510
.61	84.7832985	10.9992460	82.5408945	27.8607790	1.4419184
.62	98.1687775	12.5221910	95.6938896	31.0647166	1.6130283
.63	114.1876202	14.3118633	111.4519589	34.7630973	1.8103899
.64	133.4564915	16.4243333	130.4275322	39.0507011	2.0388821
.65	156.7572212	18.9291306	153.3975563	44.0432034	2.3044166
.66	185.1023693	21.9147346	181.3685493	49.8867126	2.6143900
.67	219.7797375	25.4905483	215.6214905	56.7579274	2.9776580
.68	262.4854355	29.7980907	257.8439522	64.8839493	3.4054974
.69	315.4190063	35.0157194	310.2255221	74.5454578	3.9116681

r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
.60	9.4534765	3.2480572	70.4442234	24.0325339	9.0551795
.61	10.7338959	3.5536501	81.2669907	26.7743349	9.6569322
.62	12.2338545	3.8990298	94.1859970	29.9301851	10.3273727
.63	13.9982598	4.2906838	109.6817465	33.5769973	11.0766495
.64	16.0829008	4.7364300	128.3624611	37.8091593	11.9169142
.65	18.5569935	5.2455807	151.0001793	42.7412238	12.8623881
.66	21.5086257	5.8297739	178.5953884	48.5208492	13.9309509
.67	25.0467918	6.5025625	212.4222469	55.3221045	15.1427070
.68	29.3124886	7.3212092	254.1597881	63.3720794	16.5235074
.69	34.4835057	8.1863036	305.9877548	72.9507198	18.1033573

Table for calculating the covariance matrix
n = 8

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
.70	381.5409927	41.3792000	375.7141647	86.1116428	4.5140954
.71	464.7106400	49.1851053	458.1548157	100.0349464	5.2343804
.72	570.2220535	58.8324275	562.8229218	116.9217708	6.1011437
.73	705.3251190	70.8531418	696.9449387	137.5696449	7.1515308
.74	879.5510254	85.9137411	870.0280838	162.9450741	8.42922817
.75	1107.1694794	105.0113935	1096.3012238	194.5202217	10.0010921
.76	1407.1304169	129.3942719	1393.6749725	234.0623112	11.9440997
.77	1808.1331940	160.9344730	1793.7848358	284.2469864	14.3747271
.78	2348.5166626	201.9593716	2331.9133011	348.2465515	17.4239757
.79	3091.4346613	256.3423080	3072.0952454	431.4883652	21.3195720
r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
.70	40.7948565	9.2447411	370.8412018	84.4261875	19.9219251
.71	48.5423775	10.4878470	452.5510864	98.2500296	22.0224079
.72	58.1240320	11.9573172	556.3741074	115.0270891	24.4675481
.73	70.0705347	13.7066925	689.5132751	135.5538216	27.3203692
.74	85.0473719	15.7959718	861.4517899	160.7951450	30.6915612
.75	104.0494513	18.3208327	1086.3777771	192.2201900	34.6877723
.76	128.3233490	21.3852553	1383.1624908	231.5945263	39.4556623
.77	159.7379227	25.1508026	1780.3774872	281.5894127	45.2180700
.78	200.6189117	29.7863696	2316.2490845	345.3759613	52.1859889
.79	254.8235323	35.6044555	3053.6930237	423.3730240	60.7880993

Table for Calculating the covariance matrix

n = 9

r	F _{ss}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
*20	1.8650043	0.3087890	1.8274539	1.5259924	0.0561435
*21	1.9388379	0.3200490	1.8965631	1.5771867	0.0578578
*22	2.0172299	0.3320623	1.9705257	1.6310723	0.0596794
*23	2.1027721	0.3448956	2.0498053	1.6878610	0.0616171
*24	2.1939129	0.3586225	2.1349200	1.7477860	0.0636806
*25	2.2919632	0.3733247	2.2264470	1.8111027	0.0658808
*26	2.3976038	0.3890927	2.3250309	1.8780903	0.0682295
*27	2.5115973	0.4060271	2.4313942	1.9490572	0.0707398
*28	2.6347977	0.4242400	2.5463476	2.0243421	0.0734262
*29	2.7681639	0.4438562	2.6708021	2.1043190	0.0763046

r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
*20	0.3031786	0.2425453	2.7891318	1.3097346	2.1537270
*21	0.3137492	0.2499018	2.8533569	1.3495002	2.1781618
*22	0.3250237	0.2576103	2.9220079	1.3919037	2.2032189
*23	0.3370602	0.2656968	2.9955183	1.4371540	2.2289756
*24	0.3499291	0.2741896	3.0743740	1.4854806	2.2555158
*25	0.3637081	0.2831197	3.1591168	1.5371344	2.2829300
*26	0.3784836	0.2925208	3.2503534	1.5923894	2.3113140
*27	0.3943518	0.3024297	3.3487643	1.6515473	2.3407723
*28	0.4114198	0.3128866	3.4551152	1.7149396	2.3714169
*29	0.4298074	0.3239357	3.5702675	1.7829320	2.4033690

Table for calculating the covariance matrix

n = 9

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
*30	2.9127699	0.4650147	2.2057796	2.1893976	0.0793928
*31	3.0698314	0.4878716	2.9524383	2.2800356	0.0827104
*32	2.2407162	0.5126015	3.1120833	2.3767363	0.0862795
*33	3.4269701	0.5393999	3.2861912	2.4800574	0.0901242
*34	3.6302462	0.5684869	3.4764390	2.5906198	0.0942717
*35	3.8528326	0.6001104	3.6847320	2.7091123	0.0987523
*36	4.0966926	0.6345500	3.9132405	2.8363044	0.1026000
*37	4.3645053	0.6721219	4.1644426	2.9730531	0.1088527
*38	4.6592171	0.7131840	4.4411721	3.1203172	0.1145529
*39	4.9842040	0.7581428	4.7466812	3.2791721	0.1207486
r	F _{bb}	F _{br}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
*30	0.4496477	0.3356247	3.6951890	1.8559245	2.4367568
*31	0.4710909	0.3480070	3.8309792	1.9243640	2.4717227
*32	0.4943046	0.3611404	3.9788786	2.0187419	2.5084179
*33	0.5194771	0.3750888	4.1402233	2.1096026	2.5470057
*34	0.5468208	0.3899225	4.3168226	2.2075519	2.5876642
*35	0.5765749	0.4057189	4.5102872	2.3123629	2.6305854
*36	0.6090097	0.4225640	4.7227638	2.4274866	2.6759796
*37	0.6444310	0.4405524	4.9566277	2.5510609	2.7240741
*38	0.6831857	0.4597892	5.2145993	2.6849230	2.7751170
*39	0.7256683	0.4803911	5.4998056	2.8301249	2.8293805

Table for calculating the covariance matrix

n = 9

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hb}
	(+)	(-)	(-)	(-)	(+)
.40	5.3433416	0.8074610	5.0847076	3.4508252	0.1274938
.41	5.7410854	0.8616652	5.4525549	3.5366316	0.1248495
.42	6.1825845	0.9213583	5.8762028	3.8381244	0.1428844
.43	6.6737885	0.9872303	6.3404124	4.0570325	0.1517669
.44	7.2215906	1.0600717	6.8588677	4.2953086	0.1613153
.45	7.8340362	1.1407968	7.4323799	4.5551868	0.1719009
.46	8.5204921	1.2204579	8.0910541	4.8391982	0.1835490
.47	9.2819064	1.3022708	8.8245456	5.1502249	0.1963910
.48	10.1611565	1.4116505	9.6524034	5.5915797	0.2105782
.49	11.1423916	1.5662414	10.5814976	5.8670554	0.2262842
r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
.40	0.7722279	0.5024882	5.8158458	2.9878483	2.8871625
.41	0.8236768	0.5262247	6.1668703	3.1594205	2.9487873
.42	0.8803020	0.5517624	6.5576888	3.3463444	3.0146153
.43	0.9428758	0.5792820	6.9938724	3.5503159	3.0850411
.44	1.0121698	0.6089851	7.4818984	3.7723519	3.1604972
.45	1.0890770	0.6411008	8.0292400	4.0173470	3.2414729
.46	1.1746265	0.6758853	8.6650411	4.2850895	3.3285046
.47	1.2700084	0.7136266	9.3923645	4.5793151	3.4221846
.48	1.3766094	0.7546531	10.1245206	4.9022859	3.5231831
.49	1.4960425	0.7992356	11.0149496	5.2607391	3.6222450

Table for calculating the covariance matrix
n = 9

r	F _{aa}	F _{ah}	F _{ab}	F _{ar}	F _{hh}
	(+)	(-)	(-)	(-)	(+)
*50	12.2555010	1.7059619	11.6530311	6.2810131	0.2437089
*51	13.5217186	1.8630612	12.8640376	6.7384992	0.2633086
*52	14.9643027	2.0401808	14.2471543	7.2453517	0.2846764
*53	16.6144340	2.2404353	15.8319593	7.8083593	0.3087990
*54	18.5081837	2.4674924	17.6538422	8.4353800	0.3358138
*55	20.6892698	2.7257483	19.7557330	9.1357415	0.3661454
*56	23.3101898	3.0203875	22.1392407	9.9203947	0.4002934
*57	26.1249792	3.3576539	25.0173757	10.8016290	0.4388423
*58	29.5415387	3.7450179	28.3168678	11.7952366	0.4824870
*59	33.5254660	4.1915042	32.1819582	12.9188420	0.5320427
r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
*50	1.6301913	0.8480254	12.0276791	5.6559750	3.7502039
*51	1.7812662	0.9014146	13.1830126	6.0939727	3.8780044
*52	1.9513660	0.9598434	14.5051455	6.5804972	4.0167099
*53	2.1450571	1.0240137	16.0220552	7.1222565	4.1675267
*54	2.3644549	1.0946446	17.7714479	7.7270215	4.3317926
*55	2.6143921	1.1725839	19.7934678	8.4040182	4.5111194
*56	2.8999892	1.2587913	22.1368358	9.1639307	4.7072384
*57	3.2274131	1.3543972	24.8565383	10.0194772	4.9222128
*58	3.6040495	1.4607071	28.0571344	10.9856273	5.1583729
*59	4.0388265	1.5792540	31.8015096	12.0802252	5.4184321

Table for calculating the covariance matrix
n = 9

r	F _{ac}	F _{ah}	F _{ab}	F _{ar}	F _{bh}
60	(+) 38.2049265	(-) 4.7080970	(-) 36.7292309	(-) 14.1941375	(+) 0.5885122
61	43.7254534	5.3080674	42.1024189	15.6467932	0.6530432
62	50.2624144	6.0077878	48.4817371	17.3079109	0.7270572
63	58.0639515	6.8272387	56.0918837	19.2150686	0.8122440
64	67.3968506	7.7913027	65.2177010	21.4142759	0.9106719
65	78.6317120	8.9307576	76.2193813	23.9614525	1.0248413
66	92.2358446	10.2844442	89.5601149	26.9262790	1.1578516
67	108.8055410	11.9007216	105.8314266	30.3941140	1.3134590
68	129.1188240	13.8415108	125.8055230	34.4722853	1.4963802
69	154.1913681	16.1856959	150.4910870	39.2958622	1.7124806
r	F _{hb}	F _{hr}	F _{bb}	F _{br}	F _{rr}
60	(+) 4.5426168	(+) 1.7113558	(+) 36.2146668	(+) 13.3247198	(+) 5.7055904
61	5.1285703	1.8606166	41.4385419	14.7445420	6.0234508
62	5.8129132	2.0280784	47.6511970	16.3707483	6.3763868
63	6.6154680	2.2172067	55.0748835	18.2405097	6.7693542
64	7.5609280	2.4316071	63.9915035	20.3996148	7.2083875
65	8.6798587	2.6755519	74.7578525	22.9036810	7.7004786
66	10.0108471	2.9542994	87.8329916	25.8221188	8.2542331
67	11.6019828	3.2740701	103.8036814	29.2396023	8.8795326
68	13.5148171	3.6426221	123.4363039	33.2632812	9.5887156
69	15.8278687	4.0694498	147.7325821	38.0275755	10.3966495

Table for calculating the covariance matrix

n = 9

r	F _{aa}	F _{ab}	F _{ar}	F _{bb}	F _{rr}
	(+)	(-)	(-)	(+)	(+)
.70	185.3661919	19.0252829	181.2226391	45.0267889	1.9691677
.71	224.4158382	22.5211787	219.7626972	51.9112182	2.2756602
.72	272.7394295	26.8165493	268.4977074	60.2019296	2.6438865
.73	336.6062118	22.1512276	330.6812515	70.2789020	3.0892749
.74	417.4111710	28.2235698	410.6900024	82.6088009	3.6309842
.75	522.4390488	47.2519603	514.7835693	97.8471127	4.2956365
.76	660.3903122	57.9242802	651.6325455	116.8445702	5.1171462
.77	842.8288422	71.8238366	823.7610245	140.7822565	6.1412278
.78	1090.5094910	89.8295383	1078.8779907	171.2172042	7.4295124
.79	1427.6051636	113.5627374	1414.0857391	210.4803047	9.0683112
r	F _{bb}	F _{br}	F _{bb}	F _{br}	F _{rr}
	(+)	(+)	(+)	(+)	(+)
.70	18.6426613	4.5663985	178.0185089	43.7037764	11.3217162
.71	22.0895782	5.1478757	216.0465869	50.5073524	12.3856881
.72	26.2411205	5.8224094	264.1905975	58.7201781	13.6165975
.73	31.6264219	6.6436613	325.6882420	68.7111378	15.0498874
.74	38.2426872	7.6100333	404.8984332	80.9459181	16.7262712
.75	46.6073713	8.7715080	508.0552368	96.0782513	18.7048535
.76	57.2769017	10.1774117	643.7993456	114.9572058	21.0556955
.77	71.0328140	11.8949219	824.6152496	138.7625313	23.8743353
.78	88.9322233	14.0072243	1068.1659088	169.0463505	27.2740265
.79	112.5603704	16.6398401	1401.4831085	208.1380367	31.4213877

Table for calculating the covariance matrix

n = 10

r	F _{aa} (+)	F _{ab} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (-)
*20	1.4143923	0.2119226	1.3832464	1.2021484	0.0353204
*21	1.4632543	0.2186956	1.4382672	1.2377913	0.0362580
*22	1.5153537	0.2258920	1.4762094	1.2751107	0.0372507
*23	1.5709784	0.2335475	1.5273406	1.3142341	0.0383028
*24	1.6304493	0.2417018	1.5819592	1.3553017	0.0394192
*25	1.6941214	0.2503985	1.6403955	1.3984659	0.0406052
*26	1.7623899	0.2596859	1.7030191	1.4438926	0.0418666
*27	1.8256961	0.2696178	1.7702411	1.4917690	0.0432099
*28	1.9145323	0.2802534	1.8425225	1.5422233	0.0446421
*29	1.9994494	0.2916592	1.9203792	1.5956838	0.0461712
r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
*20	0.2076840	0.1729297	2.3512378	0.9904924	1.9209881
*21	0.2132490	0.1775720	2.3922371	1.0153055	1.9359555
*22	0.2205983	0.1824127	2.4358159	1.0417924	1.9511906
*23	0.2276655	0.1874660	2.4822189	1.0700814	1.9664733
*24	0.2351878	0.1927477	2.5317202	1.1003122	1.9821285
*25	1.6403953	0.1982748	2.5846238	1.1326357	1.9981237
*26	0.2517664	0.2040656	2.6412693	1.1672169	2.0145214
*27	0.2609188	0.2101405	2.7020375	1.2042370	2.0313890
*28	0.2707198	0.2165214	2.7673551	1.2438337	2.0487983
*29	0.2812319	0.2232325	2.8377010	1.2864048	2.0668271

Table for calculating the covariance matrix
n = 10

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hb} (+)
30	2.0310626	0.3039085	2.0043885	1.6521985	0.0478058
31	2.1900662	0.3170838	2.0952024	1.7120929	0.0495556
32	2.2972385	0.3212768	2.1935539	1.7756691	0.0514311
33	2.4134562	0.3465902	2.3002689	1.8432552	0.0534443
34	2.5397110	0.3631394	2.4162836	1.9152159	0.0556083
35	2.6771232	0.3810538	2.5426577	1.9919545	0.0579380
36	2.8269645	0.4004792	2.6805955	2.0739207	0.0604437
37	2.9906791	0.4215799	2.8314669	2.1616136	0.0631618
38	3.1699113	0.4445416	2.9968345	2.2555899	0.0660349
39	3.3665411	0.4695750	3.1784877	2.3564733	0.0692722
r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
30	0.2925248	0.2303000	2.9136117	1.3320073	2.0855577
31	0.3046766	0.2377529	2.9956958	1.3909655	2.1050807
32	0.3177746	0.2456228	3.0846378	1.4335688	2.1254934
33	0.3319164	0.2539443	3.1812114	1.4901264	2.1468957
34	0.3472121	0.2627557	3.2862950	1.5510232	2.1694030
35	0.3637851	0.2720990	3.4008859	1.6166218	2.1931343
36	0.3817749	0.2820207	3.5261188	1.6873688	2.2182211
37	0.4013388	0.2925718	3.6632879	1.7637495	2.2448038
38	0.4226547	0.3038089	3.8138721	1.8463054	2.2730253
39	0.4459251	0.3157950	3.9795689	1.9356435	2.3030829

Table for calculating the covariance matrix

n = 10

r	F _{aa}	F _{ab}	F _{bb}	F _{ar}	F _{br}	F _{rr}
	(+)	(-)	(-)	(-)	(+)	(+)
40	3.5837168	0.4969187	3.3784746	2.4649613	0.0727198	0.0727198
41	3.8209028	0.5268441	3.5991482	2.5818352	0.0764669	0.0764669
42	4.0839348	0.5596609	3.8432212	2.7079732	0.0805467	0.0805467
43	4.3750820	0.5957228	4.1138255	2.8443660	0.0849968	0.0849968
44	4.6981214	0.6354348	4.4145852	2.9921297	0.0898595	0.0898595
45	5.0574422	0.6792630	4.7497193	3.1525342	0.0951834	0.0951834
46	5.4581409	0.7277432	5.1241335	3.3270150	0.1010235	0.1010235
47	5.9061564	0.7814933	5.5425544	3.5173016	0.1074427	0.1074427
48	6.4084507	0.8412305	6.0147045	3.7249609	0.1145131	0.1145131
49	6.9731905	0.9077868	6.5454823	3.9524250	0.1223174	0.1223174
r	F _{ab}	F _{br}	F _{bb}	F _{br}	F _{rr}	F _{rr}
	(+)	(+)	(+)	(+)	(+)	(+)
40	0.4713793	0.3285998	4.1623241	2.0324416	2.3351274	2.3351274
41	0.4992738	0.3423004	4.3643788	2.1374603	2.3693657	2.3693657
42	0.5299223	0.3569824	4.5833206	2.2515565	2.4060136	2.4060136
43	0.5636515	0.3727450	4.8271426	2.3756956	2.4453073	2.4453073
44	0.6008580	0.3896926	5.1142177	2.5109668	2.4875050	2.4875050
45	0.6419935	0.4079477	5.4233910	2.6586105	2.5328947	2.5328947
46	0.6875777	0.4276457	5.7705775	2.8200297	2.5817913	2.5817913
47	0.7382107	0.4489389	6.1598908	2.9968193	2.6345408	2.6345408
48	0.7945902	0.4720002	6.5933141	3.1908077	2.6915922	2.6915922
49	0.8575263	0.4970247	7.0924768	3.4040843	2.7531964	2.7531964

Table for calculating the covariance matrix

n = 10

r	F _{aa} (+)	F _{ab} (-)	F _{cb} (-)	F _{br} (-)	F _{hh} (+)
.50	7.6093867	0.9821301	7.1451369	4.9020244	0.1809507
.51	8.3302134	1.0652920	7.8242796	4.4766055	0.1405229
.52	9.1473595	1.1589035	8.5973671	4.7723892	0.1511613
.53	10.0774800	1.2642215	9.4730842	5.1141416	0.1620135
.54	11.1307372	1.3831854	10.4878908	5.4252149	0.1762508
.55	12.3572296	1.5179846	11.6465852	5.8977327	0.1910750
.56	13.7576704	1.6712071	12.9822239	6.3576289	0.2077207
.57	15.3746994	1.8459520	14.5277504	6.8719125	0.2364650
.58	17.2491970	2.0459243	16.3231535	7.4488354	0.2476347
.59	19.4310927	2.2756161	18.4173982	8.0981522	0.2716165
r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
.50	0.9279620	0.5242221	7.6543861	3.6320456	2.8200114
.51	1.0070062	0.5523776	8.3317312	3.8284559	2.8925172
.52	1.0959540	0.5862457	9.0122352	4.1355111	2.9712206
.53	1.1963331	0.6216652	9.8490751	4.5039072	3.0571000
.54	1.3099452	0.6605112	10.8024266	4.8579308	3.1506169
.55	1.4389277	0.7022212	11.9002513	5.2526905	3.2527602
.56	1.5858522	0.7502922	13.1639751	5.6933594	3.3645107
.57	1.7537362	0.8022055	14.6407604	6.1285973	3.4870065
.58	1.9462421	0.8592348	16.3547924	6.7448165	3.6315461
.59	2.1677707	0.9229647	18.3359046	7.7223472	3.7696188

Table for calculating the covariance matrix

n = 10

F	F _{ab}				F _{br}				F _{rr}			
	F _{aa}	F _{ba}	F _{ab}	F _{bb}	F _{ar}	F _{br}	F _{rb}	F _{rr}	F _{ah}	F _{bh}	F _{hb}	F _{hh}
	(+)	(-)	(-)	(-)	(-)	(+)	(+)	(+)	(+)	(-)	(+)	(+)
60	21.9819117	3.5404307	20.3708756	8.3315713	0.2983731					8.3315713	0.2983731	
61	24.9772479	2.8469047	23.7579739	9.6629264	0.3299524					9.6629264	0.3299524	
62	28.5115844	3.2021070	27.1714324	10.6089772	0.3655198					10.6089772	0.3655198	
63	32.7024670	3.6188722	31.2270420	11.6828535	0.4063681					11.6828535	0.4063681	
64	37.6975846	4.1062691	36.0705748	12.9300426	0.4534642					12.9300426	0.4534642	
65	43.6828975	4.6806837	41.8864374	14.3592819	0.5079812					14.3592819	0.5079812	
66	50.9003186	5.3607584	48.0106031	16.0147657	0.5713662					16.0147657	0.5713662	
67	59.6514220	6.1702067	57.4442124	17.9411979	0.6452784					17.9411979	0.6452784	
68	70.3232672	7.1391735	67.8792486	20.1954129	0.7222232					20.1954129	0.7222232	
69	83.4606390	8.2059102	80.7252383	22.8479400	0.8246299					22.8479400	0.8246299	

Table for Calculating the covariance Matrix
n = 10

r	F _{aa} (+)	F _{ah} (-)	F _{ab} (-)	F _{ar} (-)	F _{hh} (+)
.70	99.7125854	9.7198677	96.6554461	25.9886537	0.9560528
.71	119.9835939	11.4444430	116.5570745	29.7901228	1.1007327
.72	145.4821167	13.5624722	141.6295033	34.2194824	1.2741207
.73	177.8296626	16.1871023	173.4232079	39.6461326	1.4840476
.74	219.2663021	19.4602253	214.3450909	46.2529526	1.7386979
.75	272.8345503	23.5832832	267.3996674	54.3760047	2.0507216
.76	343.0379829	28.3234853	336.6495319	64.4474621	2.4257329
.77	435.9048767	35.5522178	428.5751801	77.0660114	2.9152198
.78	560.3472137	44.2881465	551.8946075	93.0323257	3.5174734
.79	729.6583099	55.7752258	719.8526840	113.5097141	4.2825683
r	F _{hb} (+)	F _{hr} (+)	F _{bb} (+)	F _{br} (+)	F _{rr} (+)
.70	9.4254017	2.4947834	94.5239496	24.8972440	7.0856844
.71	11.1429472	2.7952107	114.0521864	28.5867398	7.6741894
.72	13.2315843	3.1475926	136.6964588	33.0191379	8.3530596
.73	15.8209264	3.5624903	170.0622229	38.2329565	9.1395370
.74	19.0550461	4.0571298	210.3271982	44.9203324	10.0556514
.75	23.1241276	4.6482806	262.6149216	52.9661050	11.1321081
.76	28.2239048	5.3611031	331.1681061	62.2513025	12.4045589
.77	34.9967170	6.2280882	422.1491547	75.4729795	13.9217749
.78	43.6628929	7.2910794	544.2423532	91.3301732	15.7428666
.79	55.0734897	8.6100627	710.9441523	111.6824322	17.9585969