

TABLE A13 Quantiles of the Kolmogorov Test Statistic^a

One-Sided Test											
$p = 0.90$		0.95	0.975	0.99	0.995		$p = 0.90$	0.95	0.975	0.99	0.995
Two-Sided Test											
$p = 0.80$		0.90	0.95	0.98	0.99		$p = 0.80$	0.90	0.95	0.98	0.99
$n = 1$	0.900	0.950	0.975	0.990	0.995	$n = 21$	0.226	0.259	0.287	0.321	0.344
2	0.684	0.776	0.842	0.900	0.929	22	0.221	0.253	0.281	0.314	0.337
3	0.565	0.636	0.708	0.785	0.829	23	0.216	0.247	0.275	0.307	0.330
4	0.493	0.565	0.624	0.689	0.734	24	0.212	0.242	0.269	0.301	0.323
5	0.447	0.509	0.563	0.627	0.669	25	0.208	0.238	0.264	0.295	0.317
6	0.410	0.468	0.519	0.577	0.617	26	0.204	0.233	0.259	0.290	0.311
7	0.381	0.436	0.483	0.538	0.576	27	0.200	0.229	0.254	0.284	0.305
8	0.358	0.410	0.454	0.507	0.542	28	0.197	0.225	0.250	0.279	0.300
9	0.339	0.387	0.430	0.480	0.513	29	0.193	0.221	0.246	0.275	0.295
10	0.323	0.369	0.409	0.457	0.489	30	0.190	0.218	0.242	0.270	0.290
11	0.308	0.352	0.391	0.437	0.468	31	0.187	0.214	0.238	0.266	0.285
12	0.296	0.338	0.375	0.419	0.449	32	0.184	0.211	0.234	0.262	0.281
13	0.285	0.325	0.361	0.404	0.432	33	0.182	0.208	0.231	0.258	0.277
14	0.275	0.314	0.349	0.390	0.418	34	0.179	0.205	0.227	0.254	0.273
15	0.266	0.304	0.338	0.377	0.404	35	0.177	0.202	0.224	0.251	0.269
16	0.258	0.295	0.327	0.366	0.392	36	0.174	0.199	0.221	0.247	0.265
17	0.250	0.286	0.318	0.355	0.381	37	0.172	0.196	0.218	0.244	0.262
18	0.244	0.279	0.309	0.346	0.371	38	0.170	0.194	0.215	0.241	0.258
19	0.237	0.271	0.301	0.337	0.361	39	0.168	0.191	0.213	0.238	0.255
20	0.232	0.265	0.294	0.329	0.352	40	0.165	0.189	0.210	0.235	0.252
Approximation for $n > 40$							$\frac{1.07}{\sqrt{n}}$	$\frac{1.22}{\sqrt{n}}$	$\frac{1.36}{\sqrt{n}}$	$\frac{1.52}{\sqrt{n}}$	$\frac{1.63}{\sqrt{n}}$

SOURCE: Adapted from Table 1 of Miller (1956). Used with permission of the American Statistical Association.

^aThe entries in this table are selected quantiles w_p of the Kolmogorov test statistics T , T^+ , and T^- as defined by Equation 6.1.1 for two-sided tests and by Equations 6.1.2 and 6.1.3 for one-sided tests. Reject H_0 at the level α if T exceeds the $1 - \alpha$ quantile given in this table. These quantiles are exact for $n \leq 40$ in the two-tailed test. The other quantiles are approximations that are equal to the exact quantiles in most cases. A better approximation for $n > 40$ results if $(n + \sqrt{n}/10)^{1/2}$ is used instead of $\sqrt{n}$ in the denominator.