

A.3 COMMONLY USED NORMAL QUANTILES

Table A.3 lists commonly used normal quantiles. The confidence levels listed in the first column are for a two-sided confidence intervals. For example, for a two-sided confidence interval at 99%, $\alpha = 0.01$, $\alpha/2 = 0.005$ and $z_{0.995} = 2.576$. For a one-sided confidence interval at 99%, $\alpha = 0.01$, and $z_{1-\alpha} = 2.326$.

TABLE A.3 Commonly Used Normal Quantiles

Confidence Level (%)	α	$\alpha/2$	$z_{1-\alpha/2}$
20	0.8	0.4	0.253
40	0.6	0.3	0.524
60	0.4	0.2	0.842
68.26	0.3174	0.1587	1.000
80	0.2	0.1	1.282
90	0.1	0.05	1.645
95	0.05	0.025	1.960
95.46	0.0454	0.0228	2.000
98	0.02	0.01	2.326
99	0.01	0.005	2.576
99.74	0.0026	0.0013	3.000
99.8	0.002	0.001	3.090
99.9	0.001	0.0005	3.29
99.98	0.0002	0.0001	3.72