

Table 1: Critical values for Kendall's rank correlation coefficient.

For a bivariate sample of size N let K be the number of pairs of observations where the first member of the pair has both X and Y values larger than the second member of the pair. The table entry gives the smallest integer k for which $P[K \leq k]$ is less than or equal to one minus the cumulative distribution as specified. Equivalently the table entry is the corresponding critical value. Kendall's rank correlation coefficient is $(4 \cdot K / (N \cdot (N - 1))) - 1$.

N	<i>Cumulative distribution</i>									
	.7	.75	.80	.85	.90	.95	.99	.975	.995	.999
	<i>Significance level</i>									
	.3	.25	.20	.15	.10	.05	.01	.025	.005	.001
3	3	3	3	—	—	—	—	—	—	—
4	5	5	5	6	6	6	—	—	—	—
5	7	7	8	8	9	9	10	10	—	—
6	10	10	11	11	12	13	14	14	15	—
7	13	14	14	15	16	17	18	19	20	21
8	17	18	18	19	20	22	23	24	25	26
9	22	22	23	24	25	27	28	30	31	33
10	27	27	28	29	31	33	34	36	37	40
11	32	33	34	35	37	39	41	43	44	47
12	38	39	40	42	43	46	48	51	52	55
13	44	46	47	49	51	53	56	59	61	64
14	51	53	54	56	58	62	64	67	69	73
15	59	60	62	64	67	70	73	77	79	83
16	67	69	70	73	75	79	83	86	89	94
17	75	77	79	82	85	89	93	97	100	105
18	85	87	89	91	95	99	103	108	111	117
19	94	96	99	101	105	110	114	119	123	129
20	104	107	109	112	116	121	126	131	135	142
21	115	117	120	123	127	133	138	144	148	156
22	126	129	132	135	139	146	151	157	161	170
23	138	140	144	147	152	159	164	171	176	184
24	150	153	156	160	165	172	178	185	190	200
25	162	166	169	173	179	186	193	200	205	216