



# Standard Practice for Dealing With Outlying Observations<sup>1</sup>

This standard is issued under the fixed designation E178; the number immediately following the designation indicates the year of original adoption or, in the case of revision, the year of last revision. A number in parentheses indicates the year of last reappraisal. A superscript epsilon ( $\epsilon$ ) indicates an editorial change since the last revision or reappraisal.

---

Note—Corrections were made to Table 2 and the year date was changed on Sept. 7, 2016.

---

## 1. Scope

1.1 This practice covers outlying observations in samples and how to test the statistical significance of outliers.

1.2 The system of units for this standard is not specified. Dimensional quantities in the standard are presented only as illustrations of calculation methods. The examples are not binding on products or test methods treated.

1.3 *This standard does not purport to address all of the safety concerns, if any, associated with its use. It is the responsibility of the user of this standard to establish appropriate safety and health practices and determine the applicability of regulatory requirements prior to use.*

## 2. Referenced Documents

2.1 *ASTM Standards:*<sup>2</sup>

[E456 Terminology Relating to Quality and Statistics](#)

[E2586 Practice for Calculating and Using Basic Statistics](#)

## 3. Terminology

3.1 *Definitions*—The terminology defined in Terminology [E456](#) applies to this standard unless modified herein.

3.1.1 *order statistic*  $x_{(k)}$ ,  $n$ —value of the  $k$ th observed value in a sample after sorting by order of magnitude. **E2586**

3.1.1.1 *Discussion*—In this practice,  $x_k$  is used to denote order statistics in place of  $x_{(k)}$  to simplify the notation.

3.1.2 *outlier*—see **outlying observation**.

3.1.3 *outlying observation*,  $n$ —an extreme observation in either direction that appears to deviate markedly in value from other members of the sample in which it appears.

---

<sup>1</sup> This practice is under the jurisdiction of ASTM Committee E11 on Quality and Statistics and is the direct responsibility of Subcommittee E11.10 on Sampling / Statistics.

Current edition approved Sept. 7, 2016. Published September 2016. Originally approved in 1961. Last previous edition approved in 2016 as E178 – 16. DOI: 10.1520/E0178-16A.

<sup>2</sup> For referenced ASTM standards, visit the ASTM website, [www.astm.org](http://www.astm.org), or contact ASTM Customer Service at [service@astm.org](mailto:service@astm.org). For *Annual Book of ASTM Standards* volume information, refer to the standard's Document Summary page on the ASTM website.

## 4. Significance and Use

4.1 An outlying observation, or “outlier,” is an extreme one in either direction that appears to deviate markedly from other members of the sample in which it occurs.

4.2 Statistical rules test the null hypothesis of no outliers against the alternative of one or more actual outliers. The procedures covered were developed primarily to apply to the simplest kind of experimental data, that is, replicate measurements of some property of a given material or observations in a supposedly random sample.

4.3 A statistical test may be used to support a judgment that a physical reason does actually exist for an outlier, or the statistical criterion may be used routinely as a basis to initiate action to find a physical cause.

## 5. Procedure

5.1 In dealing with an outlier, the following alternatives should be considered:

5.1.1 An outlying observation might be the result of gross deviation from prescribed experimental procedure or an error in calculating or recording the numerical value. When the experimenter is clearly aware that a deviation from prescribed experimental procedure has taken place, the resultant observation should be discarded, whether or not it agrees with the rest of the data and without recourse to statistical tests for outliers. If a reliable correction procedure is available, the observation may sometimes be corrected and retained.

5.1.2 An outlying observation might be merely an extreme manifestation of the random variability inherent in the data. If this is true, the value should be retained and processed in the same manner as the other observations in the sample. Transformation of data or using methods of data analysis designed for a non-normal distribution might be appropriate.

5.1.3 Test units that give outlying observations might be of special interest. If this is true, once identified they should be segregated for more detailed study.

5.2 In many cases, evidence for deviation from prescribed procedure will consist primarily of the discordant value itself. In such cases it is advisable to adopt a cautious attitude. Use of one of the criteria discussed below will sometimes permit a clearcut decision to be made.

5.2.1 When the experimenter cannot identify abnormal conditions, he should report the discordant values and indicate to what extent they have been used in the analysis of the data.

5.3 Thus, as part of the over-all process of experimentation, the process of screening samples for outlying observations and acting on them is the following:

5.3.1 *Physical Reason Known or Discovered for Outlier(s):*

5.3.1.1 Reject observation(s) and possibly take additional observation(s).

5.3.1.2 Correct observation(s) on physical grounds.

5.3.2 *Physical Reason Unknown—Use Statistical Test:*

5.3.2.1 Reject observation(s) and possibly take additional observation(s).

5.3.2.2 Transform observation(s) to improve fit to a normal distribution.

5.3.2.3 Use estimation appropriate for non-normal distributions.

5.3.2.4 Segregate samples for further study.

## 6. Basis of Statistical Criteria for Outliers

6.1 In testing outliers, the doubtful observation is included in the calculation of the numerical value of a sample criterion (or statistic), which is then compared with a critical value based on the theory of random sampling to determine whether the doubtful observation is to be retained or rejected. The critical value is that value of the sample criterion which would be exceeded by chance with some specified (small) probability on the assumption that all the observations did indeed constitute a random sample from a common system of causes, a single parent population, distribution or universe. The specified small probability is called the “significance level” or “percentage point” and can be thought of as the risk of erroneously rejecting a good observation. If a real shift or change in the value of an observation arises from nonrandom causes (human error, loss of calibration of instrument, change of measuring instrument, or even change of time of measurements, and so forth), then the observed value of the sample criterion used will exceed the “critical value” based on random-sampling theory. Tables of critical values are usually given for several different significance levels. In particular for this practice, significance levels 10, 5, and 1 % are used.

NOTE 1—In this practice, we will usually illustrate the use of the 5 % significance level. Proper choice of level in probability depends on the particular problem and just what may be involved, along with the risk that one is willing to take in rejecting a good observation, that is, if the null-hypothesis stating “all observations in the sample come from the same normal population” may be assumed correct.

6.2 Almost all criteria for outliers are based on an assumed underlying normal (Gaussian) population or distribution. The null hypothesis that we are testing in every case is that all observations in the sample come from the same normal population. In choosing an appropriate alternative hypothesis (one or more outliers, separated or bunched, on same side or different sides, and so forth) it is useful to plot the data as shown in the dot diagrams of the figures. When the data are not normally or approximately normally distributed, the probabilities associated with these tests will be different. The experimenter is cautioned against interpreting the probabilities too literally.

6.3 Although our primary interest here is that of detecting outlying observations, some of the statistical criteria presented may also be used to test the hypothesis of normality or that the random sample taken come from a normal or Gaussian population. The end result is for all practical purposes the same, that is, we really wish to know whether we ought to proceed as if we have in hand a sample of homogeneous normal observations.

6.4 One should distinguish between data to be used to estimate a central value from data to be used to assess variability. When the purpose is to estimate a standard deviation, it might be seriously underestimated by dropping too many “outlying” observations.

## 7. Recommended Criteria for Single Samples

7.1 *Criterion for a Single Outlier*—Let the sample of  $n$  observations be denoted in order of increasing magnitude by  $x_1 \leq x_2 \leq x_3 \leq \dots \leq x_n$ . Let the largest value,  $x_n$ , be the doubtful value, that is the largest value. The test criterion,  $T_n$ , for a single outlier is as follows:

$$T_n = (x_n - \bar{x})/s \quad (1)$$

where:

$\bar{x}$  = arithmetic average of all  $n$  values, and

$s$  = estimate of the population standard deviation based on the sample data, calculated as follows:

$$s = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}} = \sqrt{\frac{\sum_{i=1}^n x_i^2 - n \cdot \bar{x}^2}{n-1}}$$

$$= \sqrt{\frac{\sum_{i=1}^n x_i^2 - \left(\sum_{i=1}^n x_i\right)^2 / n}{n-1}}$$

If  $x_1$  rather than  $x_n$  is the doubtful value, the criterion is as follows:

$$T_1 = (\bar{x} - x_1)/s \quad (2)$$

The critical values for either case, for the 1, 5, and 10 % levels of significance, are given in [Table 1](#).

7.1.1 The test criterion  $T_n$  can be equated to the Student’s  $t$  test statistic for equality of means between a population with one observation  $x_n$  and another with the remaining observations  $x_1, \dots, x_{n-1}$ , and the critical value of  $T_n$  for significance level  $\alpha$  can be approximated using the  $\alpha/n$  percentage point of Student’s  $t$  with  $n - 2$  degrees of freedom. The approximation is exact for small enough values of  $\alpha$ , depending on  $n$ , and otherwise a slight overestimate unless both  $\alpha$  and  $n$  are large:

$$T_n(\alpha) \leq \frac{t_{\alpha/n, n-2}}{\sqrt{1 + \frac{nt_{\alpha/n, n-2}^2 - 1}{(n-1)^2}}}$$

7.1.2 To test outliers on the *high side*, use the statistic  $T_n = (x_n - \bar{x})/s$  and take as critical value the 0.05 point of [Table 1](#). To test outliers on the *low side*, use the statistic  $T_1 = (\bar{x} - x_1)/s$  and again take as a critical value the 0.05 point of [Table 1](#). If we are interested in outliers occurring on *either side*, use the statistic  $T_n = (x_n - \bar{x})/s$  or the statistic  $T_1 = (\bar{x} - x_1)/s$  whichever is larger. If in this instance we use the 0.05 point of [Table 1](#) as

**TABLE 1 Critical Values for  $T$  (One-Sided Test) When Standard Deviation is Calculated from the Same Sample<sup>A</sup>**

Number of Observations, $n$	Upper 10 % Significance Level	Upper 5 % Significance Level	Upper 1 % Significance Level
3	1.1484	1.1531	1.1546
4	1.4250	1.4625	1.4925
5	1.602	1.672	1.749
6	1.729	1.822	1.944
7	1.828	1.938	2.097
8	1.909	2.032	2.221
9	1.977	2.110	2.323
10	2.036	2.176	2.410
11	2.088	2.234	2.485
12	2.134	2.285	2.550
13	2.175	2.331	2.607
14	2.213	2.371	2.659
15	2.247	2.409	2.705
16	2.279	2.443	2.747
17	2.309	2.475	2.785
18	2.335	2.504	2.821
19	2.361	2.532	2.854
20	2.385	2.557	2.884
21	2.408	2.580	2.912
22	2.429	2.603	2.939
23	2.448	2.624	2.963
24	2.467	2.644	2.987
25	2.486	2.663	3.009
26	2.502	2.681	3.029
27	2.519	2.698	3.049
28	2.534	2.714	3.068
29	2.549	2.730	3.085
30	2.563	2.745	3.103
35	2.628	2.811	3.178
40	2.682	2.866	3.240
45	2.727	2.914	3.292
50	2.768	2.956	3.336

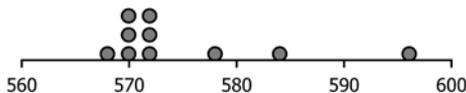
<sup>A</sup> Values of  $T$  are taken from Grubbs (1),<sup>3</sup> Table 1. All values have been adjusted for division by  $n - 1$  instead of  $n$  in calculating  $s$ . Use Ref. (1) for higher sample sizes up to  $n = 147$ .

our critical value, the true significance level would be twice 0.05 or 0.10. Similar considerations apply to the other tests given below.

7.1.3 *Example 1*—As an illustration of the use of  $T_n$  and Table 1, consider the following ten observations on breaking strength (in pounds) of 0.104-in. hard-drawn copper wire: 568, 570, 570, 570, 572, 572, 572, 578, 584, 596. See Fig. 1. The doubtful observation is the high value,  $x_{10} = 596$ . Is the value of 596 significantly high? The mean is  $\bar{x} = 575.2$  and the estimated standard deviation is  $s = 8.70$ . We compute:

$$T_{10} = (596 - 575.2)/8.70 = 2.39 \quad (3)$$

From Table 1, for  $n = 10$ , note that a  $T_{10}$  as large as 2.39 would occur by chance with probability less than 0.05. In fact, so large a value would occur by chance not much more often than 1 % of the time. Thus, the weight of the evidence is against the doubtful value having come from the same population as the others (assuming the population is normally distributed). Investigation of the doubtful value is therefore indicated.



**FIG. 1 Ten Observations of Breaking Strength from Example 1**

7.2 *Dixon Criteria for a Single Outlier*—An alternative system, the Dixon criteria (2),<sup>3</sup> based entirely on ratios of differences between the observations may be used in cases where it is desirable to avoid calculation of  $s$  or where quick judgment is called for. For the Dixon test, the sample criterion or statistic changes with sample size. Table 2 gives the appropriate statistic to calculate and also gives the critical values of the statistic for the 1, 5, and 10 % levels of significance. In most situations, the Dixon criteria is less powerful at detecting an outlier than the criterion given in 7.1.

7.2.1 *Example 2*—As an illustration of the use of Dixon’s test, consider again the observations on breaking strength given in Example 1. Table 2 indicates use of:

$$r_{11} = (x_n - x_{n-1})/(x_n - x_2) \quad (4)$$

Thus, for  $n = 10$ :

$$r_{11} = (x_{10} - x_9)/(x_{10} - x_2) \quad (5)$$

For the measurements of breaking strength above:

$$r_{11} = (596 - 584)/(596 - 570) = 0.462 \quad (6)$$

Which is a little less than 0.478, the 5 % critical value for  $n = 10$ . Under the Dixon criterion, we should therefore not consider this observation as an outlier at the 5 % level of significance. These results illustrate how borderline cases may be accepted under one test but rejected under another.

7.3 *Recursive Testing for Multiple Outliers in Univariate Samples*—For testing multiple outliers in a sample, recursive application of a test for a single outlier may be used. In recursive testing, a test for an outlier,  $x_1$  or  $x_n$ , is first conducted. If this is found to be significant, then the test is repeated, omitting the outlier found, to test the point on the opposite side of the sample, or an additional point on the same side. The performance of most tests for single outliers is affected by masking, where the probability of detecting an outlier using a test for a single outlier is reduced when there are two or more outliers. Therefore, the recommended procedure is to use a criterion designed to test for multiple outliers, using recursive testing to investigate after the initial criterion is significant.

7.4 *Criterion for Two Outliers on Opposite Sides of a Sample*—In testing the least and the greatest observations simultaneously as probable outliers in a sample, use the ratio of sample range to sample standard deviation test of David, Hartley, and Pearson (5):

$$w/s = (x_n - x_1)/s \quad (7)$$

The significance levels for this sample criterion are given in Table 3. Alternatively, the largest residuals test of Tietjen and Moore (7.5) could be used.

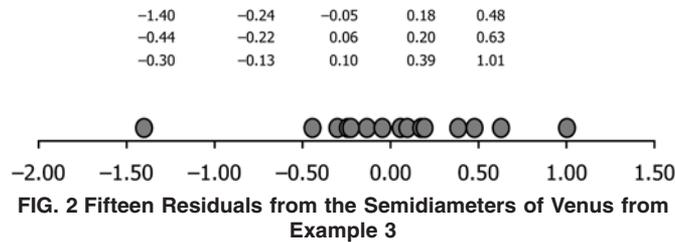
7.4.1 *Example 3*—This classic set consists of a sample of 15 observations of the vertical semidiameters of Venus made by Lieutenant Herndon in 1846 (6). In the reduction of the observations, Prof. Pierce found the following residuals (in

<sup>3</sup> The boldface numbers in parentheses refer to a list of references at the end of this standard.

TABLE 2 Dixon Criteria for Testing of Extreme Observation (Single Sample)<sup>A</sup>

n	Criterion	Significance Level (One-Sided Test)		
		10 %	5 %	1 %
3	$r_{10} = (x_2 - x_1)/(x_n - x_1)$ if smallest value is suspected; $= (x_n - x_{n-1})/(x_n - x_1)$ if largest value is suspected	0.886	0.941	0.988
4		0.679	0.766	0.889
5		0.558	0.642	0.781
6		0.484	0.562	0.698
7		0.434	0.507	0.637
8	$r_{11} = (x_2 - x_1)/(x_{n-1} - x_1)$ if smallest value is suspected; $= (x_n - x_{n-1})/(x_n - x_2)$ if largest value is suspected.	0.480	0.554	0.681
9		0.440	0.511	0.634
10		0.410	0.478	0.597
11	$r_{21} = (x_3 - x_1)/(x_{n-1} - x_1)$ if smallest value is suspected; $= (x_n - x_{n-2})/(x_n - x_2)$ if largest value is suspected.	0.517	0.575	0.674
12		0.490	0.546	0.643
13		0.467	0.521	0.617
14		0.491	0.546	0.641
15	$r_{22} = (x_3 - x_1)/(x_{n-2} - x_1)$ if smallest value is suspected; $= (x_n - x_{n-2})/(x_n - x_3)$ if largest value is suspected.	0.470	0.524	0.618
16		0.453	0.505	0.598
17		0.437	0.489	0.580
18		0.424	0.475	0.564
19		0.412	0.462	0.550
20		0.401	0.450	0.538
21		0.391	0.440	0.526
22		0.382	0.430	0.516
23		0.374	0.421	0.506
24		0.366	0.413	0.497
25		0.359	0.406	0.489
26		0.353	0.399	0.482
27		0.347	0.393	0.474
28		0.342	0.387	0.468
29		0.336	0.381	0.462
30	0.332	0.376	0.456	
35	0.311	0.354	0.431	
40	0.295	0.337	0.412	
45	0.283	0.323	0.397	
50	0.272	0.312	0.384	

<sup>A</sup> $x_1 \leq x_2 \leq \dots \leq x_n$ . Original Table in Dixon (2), Appendix. Critical values updated by calculations by Bohrer (3) and Verma-Ruiz (4).



seconds of arc) which have been arranged in ascending order of magnitude. See Fig. 2, above.

7.4.2 The deviations  $-1.40$  and  $1.01$  appear to be outliers. Here the suspected observations lie at each end of the sample. The mean of the deviations is  $\bar{x} = 0.018$ , the standard deviation is  $s = 0.551$ , and:

$$w/s = [1.01 - (-1.40)]/0.551 = 2.41/0.551 = 4.374 \quad (8)$$

From Table 3 for  $n = 15$ , we see that the value of  $w/s = 4.374$  falls between the critical values for the 1 and 5 % levels, so if the test were being run at the 5 % level of significance, we would conclude that this sample contains one or more outliers.

7.4.3 The lowest measurement,  $-1.40$ , is 1.418 below the sample mean, and the highest measurement,  $1.01$ , is 0.992 above the mean. Since these extremes are not symmetric about the mean, either both extremes are outliers, or else only  $-1.40$  is an outlier. That  $-1.40$  is an outlier can be verified by use of the  $T_1$  statistic. We have:

$$T_1 = (\bar{x} - x_1)/s = [0.018 - (-1.40)]/0.551 = 2.574 \quad (9)$$

This value is greater than the critical value for the 5 % level, 2.409 from Table 1, so we reject  $-1.40$ . Since we have decided that  $-1.40$  should be rejected, we use the remaining 14 observations and test the upper extreme 1.01, either with the criterion:

$$T_n = (x_n - \bar{x})/s \quad (10)$$

or with Dixon's  $r_{22}$ . Omitting  $-1.40$  and renumbering the observations, we compute:

$$\bar{x} = 1.67/14 = 0.119, \quad s = 0.401 \quad (11)$$

and:

$$T_{14} = (1.01 - 0.119)/0.401 = 2.22 \quad (12)$$

From Table 1, for  $n = 14$ , we find that a value as large as 2.22 would occur by chance more than 5 % of the time, so we should retain the value 1.01 in further calculations. The Dixon test criterion is:

$$\begin{aligned} r_{22} &= (x_{14} - x_{12})/(x_{14} - x_3) \\ &= (1.01 - 0.48)/(1.01 + 0.24) \\ &= 0.53/1.25 \\ &= 0.424 \end{aligned} \quad (13)$$

From Table 2 for  $n = 14$ , we see that the 5 % critical value for  $r_{22}$  is 0.546. Since our calculated value (0.424) is less than the critical value, we also retain 1.01 by Dixon's test, and no further values would be tested in this sample.

7.5 Criteria for Two or More Outliers on Opposite Sides of the Sample—For suspected observations on both the high and

**TABLE 3 Critical Values<sup>A</sup> (One-Sided Test) for  $w/s$  (Ratio of Range to Sample Standard Deviation)**

Number of Observations, $n$	10 % Significance Level	5 % Significance Level	1 % Significance Level
3	1.9973	1.9993	2.0000
4	2.409	2.429	2.445
5	2.712	2.755	2.803
6	2.949	3.012	3.095
7	3.143	3.222	3.338
8	3.308	3.399	3.543
9	3.449	3.552	3.720
10	3.574	3.685	3.875
11	3.684	3.803	4.011
12	3.782	3.909	4.133
13	3.871	4.005	4.244
14	3.952	4.092	4.344
15	4.025	4.171	4.435
16	4.093	4.244	4.519
17	4.156	4.311	4.597
18	4.214	4.374	4.669
19	4.269	4.433	4.736
20	4.320	4.487	4.799
21	4.368	4.539	4.858
22	4.413	4.587	4.913
23	4.456	4.633	4.965
24	4.497	4.676	5.015
25	4.535	4.717	5.061
26	4.572	4.756	5.106
27	4.607	4.793	5.148
28	4.641	4.829	5.188
29	4.673	4.863	5.226
30	4.704	4.895	5.263
35	4.841	5.040	5.426
40	4.957	5.162	5.561
45	5.057	5.265	5.674
50	5.144	5.356	5.773

<sup>A</sup> Each entry calculated by 50 000 000 simulations.

suggest the following statistic. Let the sample values be  $x_1, x_2, x_3, \dots, x_n$ . Compute the sample mean,  $\bar{x}$ , and the  $n$  absolute residuals:

$$r_1 = |x_1 - \bar{x}|, r_2 = |x_2 - \bar{x}|, \dots, r_n = |x_n - \bar{x}| \quad (14)$$

Now relabel the original observations  $x_1, x_2, \dots, x_n$  as  $z$ 's in such a manner that  $z_i$  is that  $x$  whose  $r_i$  is the  $i^{\text{th}}$  smallest absolute residual above. This now means that  $z_1$  is that observation  $x$  which is closest to the mean and that  $z_n$  is the observation  $x$  which is farthest from the mean. The Tietjen-Moore statistic for testing the significance of the  $k$  largest residuals is then:

$$E_k = \left[ \frac{\sum_{i=1}^{n-k} (z_i - \bar{z}_k)^2}{\sum_{i=1}^n (z_i - \bar{z})^2} \right] \quad (15)$$

where:

$$\bar{z}_k = \sum_{i=1}^{n-k} z_i / (n - k) \quad (16)$$

is the mean of the  $(n - k)$  least extreme observations and  $\bar{z}$  is the mean of the full sample. Percentage points of  $E_k$  in **Table 4** were computed by simulation.

**7.5.1 Example 4**—Applying this test to the Venus semidi-  
ameter residuals data in Example 3, we find that the total sum  
of squares of deviations for the entire sample is 4.24964.  
Omitting  $-1.40$  and  $1.01$ , the suspected two outliers, we find  
that the sum of squares of deviations for the reduced sample of  
13 observations is 1.24089. Then  $E_2 = 1.24089/4.24964 =$   
 $0.292$ , and by using **Table 4**, we find that this observed  $E_2$   
is slightly smaller than the 5 % critical value of 0.317, so that the  
 $E_2$  test would reject both of the observations,  $-1.40$  and  $1.01$ .

**7.6 Criterion for Two Outliers on the Same Side of the  
Sample**—Where the two largest or the two smallest observa-  
tions are probable outliers, employ a test provided by Grubbs

**TABLE 4 Tietjen-Moore Critical Values (One-Sided Test) for  $E_k$**

k	$\alpha$	1 <sup>A</sup>			2			3			4			5		
		10 %	5 %	1 %	10 %	5 %	1 %	10 %	5 %	1 %	10 %	5 %	1 %	10 %	5 %	1 %
3	0.003	0.001	0.000	...	...	...	...	...	...	...	...	...	...	...	...	...
4	0.049	0.025	0.004	0.002	0.001	0.000	...	...	...	...	...	...	...	...	...	...
5	0.127	0.081	0.029	0.022	0.010	0.002	...	...	...	...	...	...	...	...	...	...
6	0.203	0.145	0.068	0.056	0.034	0.012	0.009	0.004	0.001	...	...	...	...	...	...	...
7	0.270	0.207	0.110	0.094	0.065	0.028	0.027	0.016	0.006	...	...	...	...	...	...	...
8	0.326	0.262	0.156	0.137	0.099	0.050	0.053	0.034	0.014	0.016	0.010	0.004	...	...	...	...
9	0.374	0.310	0.197	0.175	0.137	0.078	0.080	0.057	0.026	0.032	0.021	0.009	...	...	...	...
10	0.415	0.353	0.235	0.214	0.172	0.101	0.108	0.083	0.044	0.052	0.037	0.018	0.022	0.014	0.006	0.012
11	0.451	0.390	0.274	0.250	0.204	0.134	0.138	0.107	0.064	0.073	0.055	0.030	0.036	0.026	0.012	0.020
12	0.482	0.423	0.311	0.278	0.234	0.159	0.162	0.133	0.083	0.094	0.073	0.042	0.052	0.039	0.020	0.020
13	0.510	0.453	0.337	0.309	0.262	0.181	0.189	0.156	0.103	0.116	0.092	0.056	0.068	0.053	0.031	0.031
14	0.534	0.479	0.374	0.337	0.293	0.207	0.216	0.179	0.123	0.138	0.112	0.072	0.086	0.068	0.042	0.042
15	0.556	0.503	0.404	0.360	0.317	0.238	0.240	0.206	0.146	0.160	0.134	0.090	0.105	0.084	0.054	0.054
16	0.576	0.525	0.422	0.384	0.340	0.263	0.263	0.227	0.166	0.182	0.153	0.107	0.122	0.102	0.068	0.068
17	0.593	0.544	0.440	0.406	0.362	0.290	0.284	0.248	0.188	0.198	0.170	0.122	0.140	0.116	0.079	0.079
18	0.610	0.562	0.459	0.424	0.382	0.306	0.304	0.267	0.206	0.217	0.187	0.141	0.156	0.132	0.094	0.094
19	0.624	0.579	0.484	0.442	0.398	0.323	0.322	0.287	0.219	0.234	0.203	0.156	0.172	0.146	0.108	0.108
20	0.638	0.594	0.499	0.460	0.416	0.339	0.338	0.302	0.236	0.252	0.221	0.170	0.188	0.163	0.121	0.121
25	0.692	0.654	0.571	0.528	0.493	0.418	0.417	0.381	0.320	0.331	0.298	0.245	0.264	0.236	0.188	0.188
30	0.730	0.698	0.624	0.582	0.549	0.482	0.475	0.443	0.386	0.391	0.364	0.308	0.325	0.298	0.250	0.250
35	0.762	0.732	0.669	0.624	0.596	0.533	0.523	0.495	0.435	0.443	0.417	0.364	0.379	0.351	0.299	0.299
40	0.784	0.756	0.704	0.657	0.629	0.574	0.562	0.534	0.480	0.486	0.458	0.408	0.422	0.395	0.347	0.347
45	0.802	0.776	0.728	0.684	0.658	0.607	0.593	0.567	0.518	0.522	0.492	0.446	0.459	0.433	0.386	0.386
50	0.820	0.796	0.748	0.708	0.684	0.636	0.622	0.599	0.550	0.552	0.529	0.482	0.492	0.468	0.424	0.424

<sup>A</sup> From Grubbs (8), Table 1, for  $n \leq 25$ .

(8, 9) which is based on the ratio of the sample sum of squares when the two doubtful values are omitted to the sample sum of squares when the two doubtful values are included. In illustrating the test procedure, we give the following Examples 5 and 6.

7.6.1 It should be noted that the critical values in Table 5 for the 1 % level of significance are smaller than those for the 5 % level. So for this particular test, the calculated value is significant if it is less than the chosen critical value.

7.6.2 Example 5—In a comparison of strength of various plastic materials, one characteristic studied was the percentage elongation at break. Before comparison of the average elongation of the several materials, it was desirable to isolate for further study any pieces of a given material which gave very small elongation at breakage compared with the rest of the pieces in the sample. Ten measurements of percentage elongation at break made on a material are: 3.73, 3.59, 3.94, 4.13, 3.04, 2.22, 3.23, 4.05, 4.11, and 2.02. See Fig. 3. Arranged in ascending order of magnitude, these measurements are: 2.02, 2.22, 3.04, 3.23, 3.59, 3.73, 3.94, 4.05, 4.11, 4.13.

7.6.2.1 The questionable readings are the two lowest, 2.02 and 2.22. We can test these two low readings simultaneously by using the  $S_{1,2}^2/S^2$  criterion of Table 5. For the above measurements:

$$S^2 = \sum_{i=1}^n (x_i - \bar{x})^2 = 5.351$$



FIG. 3 Ten Measurements of Percentage Elongation at Break from Example 5

$$S_{1,2}^2 = \sum_{i=3}^n (x_i - \bar{x}_{1,2})^2 = 1.196, \text{ where } \bar{x}_{1,2} = \sum_{i=3}^n x_i / (n - 2)$$

$$S_{1,2}^2/S^2 = 1.197/5.351 = 0.2237$$

From Table 5 for  $n = 10$ , the 5 % significance level for  $S_{1,2}^2/S^2$  is 0.2305. Since the calculated value is less than the critical value, we should conclude that both 2.02 and 2.22 are outliers. In a situation such as the one described in this example, where the outliers are to be isolated for further analysis, a significance level as high as 5 % or perhaps even 10 % would probably be used in order to get a reasonable size of sample for additional study.

7.6.3 Example 6—The following ranges (horizontal distances in yards from gun muzzle to point of impact of a projectile) were obtained in firings from a weapon at a constant angle of elevation and at the same weight of charge of propellant powder. The distances arranged in increasing order of magnitude are:

4420	4782
4549	4803
4730	4833
4765	4838

7.6.3.1 It is desired to make a judgment on whether the projectiles exhibit uniformity in ballistic behavior or if some of the ranges are inconsistent with the others. The doubtful values are the two smallest ranges, 4420 and 4549. For testing these two suspected outliers, the statistic  $S_{1,2}^2/S^2$  is used. The value of  $S^2$  is 158592. Omission of the two shortest ranges, 4420 and 4549, and recalculation, gives  $S_{1,2}^2$  equal to 8590.8. Thus:

$$S_{1,2}^2/S^2 = 8590.8/158592 = 0.0542 \tag{17}$$

which is significant at the 0.01 level (see Table 5). It is thus highly unlikely that the two shortest ranges (occurring actually from excessive yaw) could have come from the same population as that represented by the other six ranges. It should be noted that the critical values in Table 5 for the 1 % level of significance are smaller than those for the 5 % level. So for this particular test, the calculated value is significant if it is less than the chosen critical value.

NOTE 2—Kudo (10) indicates that if the two outliers are due to a shift in location or level, as compared to the scale  $\sigma$ , then the optimum sample criterion for testing should be of the type:

$$\min (2 - x_i - x_j)/s = (2 - x_1 - x_2)/s \text{ in Example 5.}$$

7.7 Criteria for Two or More Outliers on the Same Side of the Sample—An extension of the  $S_{1,2}^2/S^2$  criterion is given by Tietjen and Moore (7). Percentage points for the  $k \geq 2$  highest or lowest sample values are given in Table 6, where:

$$L_k = \sum_{i=1}^{n-k} (x_i - \bar{x}_k)^2 / \sum_{i=1}^n (x_i - \bar{x})^2 \text{ and } \bar{x}_k = \sum_{i=1}^{n-k} x_i / (n - k)$$

NOTE 3—For  $k = 1$ ,  $L_1$  is equivalent to the statistic  $T_n$  for a single outlier. For  $k = 2$ ,  $L_2$  equals  $S_{n, n-1}^2/S^2$ .

7.8 Skewness and Kurtosis Criteria—When several outliers are present in the sample, the detection of one or two spurious values may be “masked” by the presence of other anomalous

TABLE 5 Critical Values for  $S_{n-1, n}^2/S^2$ , or  $S_{1,2}^2/S^2$  for Simultaneously Testing the Two Largest or Two Smallest Observations<sup>4</sup>

Number of Observations, $n$	Lower 10 % Significance Level	Lower 5 % Significance Level	Lower 1 % Significance Level
4	0.0031	0.0008	0.0000
5	0.0376	0.0183	0.0035
6	0.0920	0.0564	0.0186
7	0.1479	0.1020	0.0440
8	0.1994	0.1478	0.0750
9	0.2454	0.1909	0.1082
10	0.2863	0.2305	0.1414
11	0.3227	0.2667	0.1736
12	0.3552	0.2996	0.2043
13	0.3843	0.3295	0.2333
14	0.4106	0.3568	0.2605
15	0.4345	0.3818	0.2859
16	0.4562	0.4048	0.3098
17	0.4761	0.4259	0.3321
18	0.4944	0.4455	0.3530
19	0.5113	0.4636	0.3725
20	0.5270	0.4804	0.3909
21	0.5415	0.4961	0.4082
22	0.5550	0.5107	0.4245
23	0.5677	0.5244	0.4398
24	0.5795	0.5373	0.4543
25	0.5906	0.5495	0.4680
26	0.6011	0.5609	0.4810
27	0.6110	0.5717	0.4933
28	0.6203	0.5819	0.5050
29	0.6292	0.5916	0.5162
30	0.6375	0.6008	0.5268
35	0.6737	0.6405	0.5730
40	0.7025	0.6724	0.6104
45	0.7261	0.6985	0.6412
50	0.7459	0.7203	0.6672

<sup>4</sup> From Grubbs (1), Table II. An observed ratio less than the appropriate critical ratio in this table calls for rejection of the null hypothesis.

TABLE 6 Tietjen-Moore Critical Values (One-Sided Test) for  $L_k$

k	1 <sup>A</sup>			2 <sup>B</sup>			3			4			5				
	n	α	10 %	5 %	1 %	10 %	5 %	1 %	10 %	5 %	1 %	10 %	5 %	1 %	10 %	5 %	1 %
3	0.011	0.003	0.000	...	...	...	...	...	...	...	...	...	...	...	...	...	...
4	0.098	0.049	0.010	0.003	0.001	0.000	...	...	...	...	...	...	...	...	...	...	...
5	0.199	0.127	0.044	0.038	0.018	0.004	...	...	...	...	...	...	...	...	...	...	...
6	0.283	0.203	0.093	0.092	0.056	0.019	0.020	0.010	0.002	...	...	...	...	...	...	...	...
7	0.350	0.270	0.145	0.148	0.102	0.044	0.056	0.032	0.010	...	...	...	...	...	...	...	...
8	0.405	0.326	0.195	0.199	0.148	0.075	0.095	0.064	0.028	0.038	0.022	0.008	...	...	...	...	...
9	0.450	0.374	0.241	0.245	0.191	0.108	0.134	0.099	0.048	0.068	0.045	0.018	...	...	...	...	...
10	0.488	0.415	0.283	0.286	0.230	0.141	0.170	0.129	0.070	0.098	0.070	0.032	0.051	0.034	0.012	...	...
11	0.520	0.451	0.321	0.323	0.267	0.174	0.208	0.162	0.098	0.128	0.098	0.052	0.074	0.054	0.026	...	...
12	0.548	0.482	0.355	0.355	0.300	0.204	0.240	0.196	0.120	0.159	0.125	0.070	0.103	0.076	0.038	...	...
13	0.573	0.510	0.386	0.384	0.330	0.233	0.270	0.224	0.147	0.186	0.150	0.094	0.126	0.098	0.056	...	...
14	0.594	0.534	0.414	0.411	0.357	0.261	0.298	0.250	0.172	0.212	0.174	0.113	0.150	0.122	0.072	...	...
15	0.613	0.556	0.440	0.435	0.382	0.286	0.322	0.276	0.194	0.236	0.197	0.132	0.172	0.140	0.090	...	...
16	0.631	0.576	0.463	0.456	0.405	0.310	0.342	0.300	0.219	0.260	0.219	0.151	0.194	0.159	0.108	...	...
17	0.646	0.593	0.485	0.476	0.426	0.332	0.364	0.322	0.237	0.282	0.240	0.171	0.216	0.181	0.126	...	...
18	0.660	0.610	0.504	0.494	0.446	0.353	0.384	0.337	0.260	0.302	0.259	0.192	0.236	0.200	0.140	...	...
19	0.673	0.624	0.522	0.511	0.464	0.373	0.398	0.354	0.272	0.316	0.277	0.211	0.251	0.217	0.154	...	...
20	0.685	0.638	0.539	0.527	0.480	0.391	0.420	0.377	0.300	0.339	0.299	0.231	0.273	0.238	0.175	...	...
25	0.732	0.692	0.607	0.591	0.550	0.468	0.489	0.450	0.377	0.412	0.374	0.308	0.350	0.312	0.246	...	...
30	0.766	0.730	0.650	0.637	0.601	0.527	0.523	0.506	0.434	0.472	0.434	0.369	0.411	0.376	0.312	...	...
35	0.792	0.762	0.690	0.674	0.641	0.573	0.586	0.554	0.484	0.516	0.482	0.418	0.458	0.424	0.364	...	...
40	0.812	0.784	0.722	0.702	0.673	0.610	0.622	0.588	0.522	0.554	0.523	0.460	0.499	0.468	0.408	...	...
45	0.826	0.802	0.745	0.726	0.698	0.641	0.648	0.618	0.558	0.586	0.556	0.498	0.533	0.502	0.444	...	...
50	0.840	0.820	0.768	0.746	0.720	0.667	0.673	0.646	0.592	0.614	0.588	0.531	0.562	0.535	0.483	...	...

<sup>A</sup> From Grubbs (8), Table I for n ≤ 25.

<sup>B</sup> From Grubbs (1), Table II.

observations. So far we have discussed procedures for detecting a fixed number of outliers in the same sample, but these techniques are not generally the most sensitive. Sample skewness and kurtosis are defined in Practice E2586. They are commonly used to test normality of a distribution, but may also be used as outlier tests. Outlying observations occur due to a shift in level (or mean), or a change in scale (that is, change in variance of the observations), or both. For several outliers and repeated rejection of observations, the sample coefficient of skewness:

$$g_1 = \frac{n\sum(x_i - \bar{x})^3}{(n - 1)(n - 2)s^3}$$

should be used to test against change in level of several observations in the same direction, and the sample coefficient of kurtosis:

$$g_2 = \frac{n(n + 1)\sum(x_i - \bar{x})^4}{(n - 1)(n - 2)(n - 3)s^4} - \frac{3(n - 1)^2}{(n - 2)(n - 3)}$$

is recommended to test against change in level to both higher and lower values and also for changes in scale (variance).

7.8.1 In applying the above tests,  $g_1$  or  $g_2$ , or both, are computed and if their observed values exceed those for significance levels given in Tables 7 and 8, then the observation farthest from the mean is rejected and the same procedure repeated until no further sample values are judged as outliers. Critical values in Tables 7 and 8 were obtained by simulation.

7.8.2 Ferguson (11, 12) studied the power of the various rejection rules relative to changes in level or scale. The  $g_1$  statistic has the optimum property of being “locally” best against an alternative of shift in level (or mean) in the same direction for multiple observations.  $g_2$  is similarly locally best against alternatives of shift in both directions, or a of a change in scale for several observations. The  $g_1$  test is good for up to

TABLE 7 Significance Levels<sup>A</sup> (One-Sided Test) for Skewness  $g_1$

Number of Observations, n	10 % Significance Level	5 % Significance Level	1 % Significance Level
3	1.647	1.711	1.731
4	1.439	1.709	1.940
5	1.224	1.564	1.994
6	1.090	1.428	1.959
7	1.014	1.320	1.886
8	0.956	1.246	1.813
9	0.903	1.183	1.735
10	0.862	1.131	1.668
11	0.828	1.086	1.610
12	0.798	1.049	1.556
13	0.770	1.011	1.504
14	0.744	0.977	1.461
15	0.722	0.950	1.418
16	0.702	0.922	1.379
17	0.684	0.899	1.345
18	0.667	0.875	1.310
19	0.651	0.856	1.281
20	0.636	0.836	1.252
21	0.624	0.818	1.225
22	0.610	0.800	1.196
23	0.599	0.786	1.175
24	0.587	0.770	1.150
25	0.578	0.757	1.132
26	0.567	0.743	1.108
27	0.558	0.731	1.091
28	0.549	0.718	1.070
29	0.541	0.708	1.056
30	0.532	0.695	1.036
35	0.497	0.649	0.965
40	0.467	0.610	0.904
45	0.442	0.578	0.853
50	0.422	0.551	0.812

<sup>A</sup> Each entry calculated by 50 000 000 simulations.

50 % spurious observations in the sample for the one-sided case, and the  $g_2$  test is optimum in the two-sided alternatives case for up to 21 % “contamination” of sample values. For only one or two outliers the sample statistics of the previous

**TABLE 8 Significance Levels<sup>A</sup> for Kurtosis  $g_2$** 

Number of Observations, $n$	10 % Significance Level	5 % Significance Level	1 % Significance Level
4	3.075	3.518	3.900
5	2.772	3.506	4.454
6	2.482	3.319	4.685
7	2.257	3.110	4.735
8	2.067	2.935	4.687
9	1.904	2.772	4.586
10	1.778	2.627	4.467
11	1.678	2.505	4.350
12	1.597	2.399	4.234
13	1.529	2.300	4.106
14	1.471	2.217	4.000
15	1.422	2.145	3.887
16	1.378	2.081	3.784
17	1.340	2.021	3.702
18	1.303	1.966	3.605
19	1.271	1.921	3.524
20	1.243	1.873	3.450
21	1.214	1.831	3.370
22	1.188	1.788	3.298
23	1.167	1.757	3.233
24	1.143	1.719	3.169
25	1.123	1.690	3.116
26	1.102	1.658	3.051
27	1.085	1.630	2.995
28	1.066	1.601	2.943
29	1.052	1.578	2.903
30	1.035	1.550	2.845
35	0.969	1.446	2.642
40	0.913	1.358	2.470
45	0.867	1.285	2.322
50	0.830	1.223	2.210

<sup>A</sup> Each entry calculated by 50 000 000 simulations.

paragraphs are recommended, and Ferguson (11) discusses in detail their optimum properties of pointing out one or two outliers.

7.8.3 *Example 7*—For the elongation at break data (Example 5), the value of skewness is  $g_1 = -0.969$ . From Table 7 with  $n = 10$ , and taking into account that the two lowest values are the suspected outliers, the 5 % significance value is  $-1.131$ , with skewness less than this value being significant. The skewness test does not conclude that there are outliers in this case.

7.8.4 *Example 8*—The kurtosis test is applied to the Venus semidiameter residuals data of Example 3 to test the highest and lowest values. The value of kurtosis for the 15 observations is  $g_2 = 2.528$ . The 5 % significance value from Table 8 is 2.145. Using this test, we conclude that at least one of the values is an outlier. With the value on the low side,  $-1.40$ , removed, the value of skewness is  $g^1 = 0.767$ . The 5 % significance value from Table 7 is 0.977, so no further outliers are concluded.

## 8. Recommended Criterion Using an Independent Standard Deviation

8.1 Suppose that an independent estimate of the standard deviation is available from previous data. This estimate may be from a single sample of previous similar data or may be the result of combining estimates from several such previous sets of data. When one uses an independent estimate of the standard deviation,  $s_v$ , the test criterion for an outlier is as follows:

$$T'_1 = (\bar{x} - x_i)/s_v \quad (18)$$

or:

$$T'_n = (x_n - \bar{x})/s_v \quad (19)$$

where:

$v$  = total number of degrees of freedom.

8.2 Critical values for  $T'_1$  and  $T'_n$  given by David (13) are in Table 9. In Table 9 the subscript  $v = df$  indicates the total number of degrees of freedom associated with the independent estimate of standard deviation  $\sigma$  and  $n$  indicates the number of observations in the sample under study.

8.3 A slight over-approximation to critical values of  $T'_1$  and  $T'_n$  is based on the Student's  $t$  distribution:

$$T'_n(\alpha) \leq t_{\alpha/n, v} \sqrt{1 - 1/n}$$

where  $t_{\alpha/n, v}$  is the upper  $\alpha/n$  percentage point of Student's  $t$  distribution with  $v$  degrees of freedom.

8.4 The population standard deviation  $\sigma$  may be known accurately. In such cases, Table 10 may be used for single outliers.

## 9. Additional Comments: Reinforcement and New Issues

9.1 The presence or lack of outliers is determined using statistical testing on the basis of an underlying assumed normal distribution in this practice. Some additional remarks and alternative approaches are noted.

9.2 If the mathematical form of the underlying uncontaminated statistical distribution is known and not normal or transformable to normal, for example, an exponential life distribution, then outlier testing should specifically account for it. Some classes of data provide distributions that are highly asymmetric (skewed).

9.3 In general, the more is known about data variation, the better a position the experimenter is in to test for outliers. Outlier tests provided can be classified based on availability of prior information on variation: nothing known (Tables 1 and 2), limited historical information (Table 9), standard deviation known (Table 10). A cautionary note is that a historical variation estimate must still be relevant.

9.4 Much outlier practice is directed towards a more reliable estimate of a measure of the mean. If a goal of study is instead to make inferences about variability or to estimate a relatively low or high quantile of the distribution, then any action that is taken with the disposition of perceived outliers dramatically changes the resulting statistical estimates and interpretation.

9.5 All of the documented test methodologies are univariate. This practice does not address the issue of multivariate outlier testing or testing in time-ordered or structured data.

9.6 The outlier tests provided in this practice are generally most useful with moderate numbers of observations. Outlier tests that only use information about variability internal to the sample can only reject gross outlying values. With much larger numbers of observations, especially in data sets that have not been screened by a knowledgeable reviewer to remove invalid observations, the presence of invalid data is to be expected. The statistical basis for the tests in the previous sections, that

**TABLE 9 Critical Values (One-Sided Test) for  $T$  When Standard Deviation  $s_v$  is Independent of Present Sample<sup>A</sup>**

$$T = \frac{x_n - \bar{x}}{s_v}, \text{ or } \frac{\bar{x} - x_1}{s_v}$$

$v = \text{d.f.}$	$n$									
	3	4	5	6	7	8	9	10	12	
1 % significance level										
10	2.78	3.10	3.32	3.48	3.62	3.73	3.82	3.90	4.04	
11	2.72	3.02	3.24	3.39	3.52	3.63	3.72	3.79	3.93	
12	2.67	2.96	3.17	3.32	3.45	3.55	3.64	3.71	3.84	
13	2.63	2.92	3.12	3.27	3.38	3.48	3.57	3.64	3.76	
14	2.60	2.88	3.07	3.22	3.33	3.43	3.51	3.58	3.70	
15	2.57	2.84	3.03	3.17	3.29	3.38	3.46	3.53	3.65	
16	2.54	2.81	3.00	3.14	3.25	3.34	3.42	3.49	3.60	
17	2.52	2.79	2.97	3.11	3.22	3.31	3.38	3.45	3.56	
18	2.50	2.77	2.95	3.08	3.19	3.28	3.35	3.42	3.53	
19	2.49	2.75	2.93	3.06	3.16	3.25	3.33	3.39	3.50	
20	2.47	2.73	2.91	3.04	3.14	3.23	3.30	3.37	3.47	
24	2.42	2.68	2.84	2.97	3.07	3.16	3.23	3.29	3.38	
30	2.38	2.62	2.79	2.91	3.01	3.08	3.15	3.21	3.30	
40	2.34	2.57	2.73	2.85	2.94	3.02	3.08	3.13	3.22	
60	2.29	2.52	2.68	2.79	2.88	2.95	3.01	3.06	3.15	
120	2.25	2.48	2.62	2.73	2.82	2.89	2.95	3.00	3.08	
$\infty$	2.22	2.43	2.57	2.68	2.76	2.83	2.88	2.93	3.01	
5 % significance level										
10	2.01	2.27	2.46	2.60	2.72	2.81	2.89	2.96	3.08	
11	1.98	2.24	2.42	2.56	2.67	2.76	2.84	2.91	3.03	
12	1.96	2.21	2.39	2.52	2.63	2.72	2.80	2.87	2.98	
13	1.94	2.19	2.36	2.50	2.60	2.69	2.76	2.83	2.94	
14	1.93	2.17	2.34	2.47	2.57	2.66	2.74	2.80	2.91	
15	1.91	2.15	2.32	2.45	2.55	2.64	2.71	2.77	2.88	
16	1.90	2.14	2.31	2.43	2.53	2.62	2.69	2.75	2.86	
17	1.89	2.13	2.29	2.42	2.52	2.60	2.67	2.73	2.84	
18	1.88	2.11	2.28	2.40	2.50	2.58	2.65	2.71	2.82	
19	1.87	2.11	2.27	2.39	2.49	2.57	2.64	2.70	2.80	
20	1.87	2.10	2.26	2.38	2.47	2.56	2.63	2.68	2.78	
24	1.84	2.07	2.23	2.34	2.44	2.52	2.58	2.64	2.74	
30	1.82	2.04	2.20	2.31	2.40	2.48	2.54	2.60	2.69	
40	1.80	2.02	2.17	2.28	2.37	2.44	2.50	2.56	2.65	
60	1.78	1.99	2.14	2.25	2.33	2.41	2.47	2.52	2.61	
120	1.76	1.96	2.11	2.22	2.30	2.37	2.43	2.48	2.57	
$\infty$	1.74	1.94	2.08	2.18	2.27	2.33	2.39	2.44	2.52	
10 % significance level										
10	1.68	1.92	2.09	2.23	2.33	2.42	2.50	2.56	2.68	
11	1.66	1.90	2.07	2.20	2.30	2.39	2.46	2.53	2.64	
12	1.65	1.88	2.05	2.17	2.28	2.36	2.44	2.50	2.61	
13	1.63	1.86	2.03	2.16	2.26	2.34	2.41	2.47	2.58	
14	1.62	1.85	2.01	2.14	2.24	2.32	2.39	2.45	2.56	
15	1.61	1.84	2.00	2.12	2.22	2.31	2.38	2.44	2.54	
16	1.61	1.83	1.99	2.11	2.21	2.29	2.36	2.42	2.52	
17	1.60	1.82	1.98	2.10	2.20	2.28	2.35	2.41	2.51	
18	1.59	1.82	1.97	2.09	2.19	2.27	2.34	2.39	2.49	
19	1.59	1.81	1.96	2.08	2.18	2.26	2.33	2.38	2.48	
20	1.58	1.80	1.96	2.08	2.17	2.25	2.32	2.37	2.47	
24	1.57	1.78	1.94	2.05	2.15	2.22	2.29	2.34	2.44	
30	1.55	1.77	1.92	2.03	2.12	2.20	2.26	2.32	2.41	
40	1.54	1.75	1.90	2.01	2.10	2.17	2.23	2.29	2.38	
60	1.52	1.73	1.87	1.98	2.07	2.14	2.20	2.26	2.35	
120	1.51	1.71	1.85	1.96	2.05	2.12	2.18	2.23	2.32	
$\infty$	1.50	1.70	1.83	1.94	2.02	2.09	2.15	2.20	2.28	

<sup>A</sup> The percentage points are reproduced from Ref. (13).

there should be a low probability of rejecting any value if the distribution is normal, is less compelling in that case.

9.7 *Alternative Outlier Procedures*—Outlier rejection rules based on robust statistical measure have been introduced. The Tukey boxplot rule (Practice E2586) rejects values more than a multiple (1.5) of the interquartile range from the lower or upper quartile of a data set. Hampel’s rule rejects values that are farther than a multiple (4.5 or 5.2) of the median absolute deviation away from the median of the data set. The commonly

used rejection criteria for each were still selected to provide a reasonable significance level(s) for an assumed underlying uncontaminated normal distribution.

9.8 *Outlier Accommodation*—Robust statistical methods are insensitive to small numbers of outlier data. Examples are use of the median or trimmed mean as estimates of the mean, and least absolute deviations for regression. Many robust estimation methods have been developed, but have not yet gained the

**TABLE 10 Critical Values<sup>A</sup> (One-Sided Test) of  $T'_{1\infty}$  and  $T'_{n\infty}$  When the Population Standard Deviation  $\sigma$  is Known**

Number of Observations, $n$	10 % Significance Level	5 % Significance Level	1 % Significance Level
2	1.163	1.386	1.822
3	1.497	1.737	2.216
4	1.696	1.941	2.431
5	1.834	2.080	2.574
6	1.939	2.184	2.679
7	2.022	2.266	2.761
8	2.091	2.334	2.827
9	2.149	2.392	2.884
10	2.200	2.441	2.932
11	2.245	2.485	2.973
12	2.284	2.523	3.009
13	2.320	2.558	3.042
14	2.352	2.589	3.072
15	2.382	2.618	3.099
16	2.409	2.644	3.124
17	2.434	2.668	3.147
18	2.458	2.691	3.168
19	2.480	2.712	3.187
20	2.500	2.732	3.206
21	2.520	2.750	3.223
22	2.538	2.768	3.240
23	2.556	2.785	3.255
24	2.572	2.800	3.270
25	2.588	2.815	3.284
26	2.602	2.829	3.297
27	2.617	2.844	3.310
28	2.631	2.857	3.322
29	2.644	2.869	3.334
30	2.656	2.881	3.345
35	2.712	2.935	3.395
40	2.760	2.980	3.437
45	2.801	3.019	3.472
50	2.837	3.054	3.504

<sup>A</sup> Each entry calculated by 20 000 000 simulations.

wide use to be considered standard replacements for the customary least squares methods.

9.9 Additional literature and monographs that summarize a range of viewpoints on the detection and handling of outliers are listed in Refs. (9, 11, 14-19).

## 10. Keywords

10.1 Dixon test; gross deviation; Grubbs test; kurtosis; outlier; skewness; Tietjen-Moore test

## REFERENCES

- (1) Grubbs, F. E., and Beck, G., "Extension of Sample Sizes and Percentage Points for Significance Tests of Outlying Observations," *Technometrics*, TCMTA, Vol 14, No. 4, November 1972, pp. 847–854.
- (2) Dixon, W. J., "Processing Data for Outliers," *Biometrics*, BIOMA, Vol 9, No. 1, March 1953, pp. 74–89.
- (3) Bohrer, A., "One-sided and Two-sided Critical Values for Dixon's Outlier Test for Sample Sizes up to  $n=30$ ," *Economic Quality Control*, Vol 23, No. 1, 2008, pp. 5–13.
- (4) Verma, S. P., and Quiroz-Ruiz, A., "Critical Values for Six Dixon Tests for Outliers in Normal Samples up to Sizes 100, and Applications in Science and Engineering," *Revista Mexicana de Ciencias Geologicas*, Vol 23, No. 2, 2006, pp. 133–161.
- (5) David, H. A., Hartley, H. O., and Pearson, E. S., "The Distribution of the Ratio, in a Single Normal Sample, of Range to Standard Deviation," *Biometrika*, BIOKA, Vol 41, 1954, pp. 482–493.
- (6) Chauvenet, W., *Method of Least Squares*, Lippincott, Philadelphia, 1868.
- (7) Tietjen, G. L., and Moore, R. H., "Some Grubbs-Type Statistics for the Detection of Several Outliers," *Technometrics*, TCMTA, Vol 14, No. 3, August 1972, pp. 583–597. Corrigendum *Technometrics*, Vol 21, No. 3, August 1979, p. 396.
- (8) Grubbs, F. E., "Sample Criteria for Testing Outlying Observations," *Annals of Mathematical Statistics*, AASTA, Vol 21, March 1950, pp. 27–58.
- (9) Grubbs, F. E., "Procedures for Detecting Outlying Observations in Samples," *Technometrics*, TCMTA, Vol 11, No. 4, February 1969, pp. 1–21.
- (10) Kudo, A., "On the Testing of Outlying Observations," *Sankhya, The Indian Journal of Statistics*, SNKYA, Vol 17, Part 1, June 1956, pp. 67–76.
- (11) Ferguson, T. S., "On the Rejection of Outliers," *Fourth Berkeley Symposium on Mathematical Statistics and Probability*, edited by Jerzy Neyman, University of California Press, Berkeley and Los Angeles, Calif., 1961.
- (12) Ferguson, T. S., "Rules for Rejection of Outliers," *Revue Inst. Int. de Stat.*, RINSA, Vol 29, No. 3, 1961, pp. 29–43.
- (13) David, H. A., "Revised Upper Percentage Points of the Extreme Studentized Deviate from the Sample Mean," *Biometrika*, BIOKA, Vol 43, 1956, pp. 449–451.
- (14) Anscombe, F. J., "Rejection of Outliers," *Technometrics*, TCMTA, Vol 2, No. 2, 1960, pp. 123–147.
- (15) Barnett, V., "The Study of Outliers: Purpose and Model," *Applied Statistics*, Vol 27, 1978, pp. 242–250.
- (16) Hawkins, D. M., *Identification of Outliers*, Chapman and Hall, London, 1980.
- (17) Beckman, R. J., and Cook, R. D., "Outlier.....s," *Technometrics*, Vol 25, No. 2, 1983, pp. 119–149.
- (18) Iglewicz, B., and Hoaglin, D. C., *How to Detect and Handle Outliers*, ASQ Quality Press, 1993.
- (19) Barnett, V. and Lewis, T., *Outliers in Statistical Data*, 3rd ed., John Wiley and Sons, Inc., New York, 1995.

*ASTM International takes no position respecting the validity of any patent rights asserted in connection with any item mentioned in this standard. Users of this standard are expressly advised that determination of the validity of any such patent rights, and the risk of infringement of such rights, are entirely their own responsibility.*

*This standard is subject to revision at any time by the responsible technical committee and must be reviewed every five years and if not revised, either reapproved or withdrawn. Your comments are invited either for revision of this standard or for additional standards and should be addressed to ASTM International Headquarters. Your comments will receive careful consideration at a meeting of the responsible technical committee, which you may attend. If you feel that your comments have not received a fair hearing you should make your views known to the ASTM Committee on Standards, at the address shown below.*

*This standard is copyrighted by ASTM International, 100 Barr Harbor Drive, PO Box C700, West Conshohocken, PA 19428-2959, United States. Individual reprints (single or multiple copies) of this standard may be obtained by contacting ASTM at the above address or at 610-832-9585 (phone), 610-832-9555 (fax), or [service@astm.org](mailto:service@astm.org) (e-mail); or through the ASTM website ([www.astm.org](http://www.astm.org)). Permission rights to photocopy the standard may also be secured from the Copyright Clearance Center, 222 Rosewood Drive, Danvers, MA 01923, Tel: (978) 646-2600; <http://www.copyright.com/>*