

# Learning to Calculate Confidence Intervals for Variance Ratios Using the F Distribution

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November 9, 2025

## RECOMMENDED CITATION

Mohammed looti (2025). *Learning to Calculate Confidence Intervals for Variance Ratios Using the F Distribution*. PSYCHOLOGICAL STATISTICS. Retrieved from <https://statistics.arabpsychology.com/?p=14105>

In the expansive field of statistical inference, one of the most fundamental tasks is comparing the variability, or spread, across two distinct populations. This measure of spread is formally quantified by [variance](#). Determining whether the population [variances](#) are statistically equal--a condition often referred to as homoscedasticity--is critical, particularly as a prerequisite for employing parametric procedures like the two-sample T-test. To assess this equality, statisticians focus on the ratio of the population [variances](#), mathematically represented as  $\sigma^2_1 / \sigma^2_2$ . Here,  $\sigma^2_1$  signifies the variance of the first population, and  $\sigma^2_2$  denotes the variance of the second. A ratio precisely equal to one suggests perfect equivalence in variability; conversely, significant deviation from one indicates that the underlying population spreads are unequal.

Because the true population parameters are nearly always inaccessible, we must rely on empirical data collected through sampling. We draw two independent samples from the respective populations and compute their corresponding sample variances. The resulting ratio of these sample variances,  $s^2_1 / s^2_2$ , serves as the primary point estimate for the true population variance ratio. The validity of this inferential procedure rests on a crucial initial assumption: that both sets of sample data--sample 1 (size  $n_1$ ) and sample 2 (size  $n_2$ )--are independently drawn from populations that follow a [normal distribution](#). If this assumption of normality is violated, the resulting confidence interval derived from the F distribution may not be reliable.

## The Crucial Role of the F Distribution in Variance Testing

To move beyond a simple point estimate and quantify the inherent uncertainty associated with the sample ratio ( $s^2_1 / s^2_2$ ), we must construct a reliable [confidence interval](#) for the true population variance ratio ( $\sigma^2_1 / \sigma^2_2$ ). This process demands the utilization of the [F distribution](#), often referred to as Snedecor's F distribution. The [F distribution](#) is foundational in analytical statistics, specifically designed for testing hypotheses and constructing intervals concerning the ratios of variances drawn from normally distributed populations.

A key characteristic distinguishing the [F distribution](#) is its dependence on two distinct parameters: the degrees of freedom associated with the numerator and the degrees of freedom associated with the denominator. These parameters are determined directly by the sample sizes:  $(n_1 - 1)$  for the numerator and  $(n_2 - 1)$  for the denominator. Since the distribution is inherently asymmetrical and bounded at zero, the calculation of two-sided confidence intervals requires careful handling of the critical values.

The core objective is typically to establish a 95% [confidence interval](#). This interval defines a calculated range within which we are 95% confident the true population variance ratio lies. The boundaries of this range are derived by combining the observed sample ratio with specific critical values extracted from the [F distribution](#) table. If the resulting interval encompasses the value 1.0, there is insufficient evidence to conclude that the population variances differ significantly;

conversely, if the interval excludes 1.0, it provides strong statistical evidence that the variances are unequal.

## Defining the Confidence Interval Formula

The formal mathematical framework for constructing the  $(1-\alpha)100\%$  [confidence interval](#) for the population variance ratio ( $\sigma_{21} / \sigma_{22}$ ) hinges on selecting appropriate critical values from the F-table corresponding to the chosen [significance level](#), denoted by the Greek letter  $\alpha$ . This methodology ensures that the probability of the true variance ratio falling outside the defined boundaries is exactly  $\alpha$ . Due to the inherent asymmetry of the F distribution, the calculation requires two different critical values, obtained by swapping the degrees of freedom for the upper and lower bounds.

The precise formula used for calculating this interval is structured as follows:

$$(s_{12} / s_{22}) * F_{n1-1, n2-1, \alpha/2} \leq \sigma_{21} / \sigma_{22} \leq (s_{12} / s_{22}) * F_{n2-1, n1-1, \alpha/2}$$

In this expression,  $F_{n2-1, n1-1, \alpha/2}$  and  $F_{n1-1, n2-1, \alpha/2}$  represent the critical values, often found in statistical tables. Crucially, the degrees of freedom are intentionally swapped between the lower and upper bounds to correctly account for the distribution's shape. For practical calculation, especially when relying on standard statistical tables that typically provide right-tailed probabilities, the lower critical value  $F_{n1-1, n2-1, \alpha/2}$  is determined as the reciprocal of the upper critical value  $F_{n1-1, n2-1, 1 - \alpha/2}$ . This reciprocal relationship simplifies the manual calculation process significantly.

## Case Study: Defining Parameters and Methods

To provide a clear, practical demonstration of how to construct this [confidence interval](#), we will apply the defined procedure to a specific set of hypothetical sample data. We aim to illustrate the robustness of the methodology by solving the problem using three distinct approaches: a traditional manual calculation utilizing tables, a streamlined computation using [Microsoft Excel](#), and a precise calculation employing the statistical programming language R. If executed correctly, all three methods should converge on identical results, validating the underlying statistical theory.

The following five parameters will be used consistently throughout all three computational examples, establishing the foundation for our analysis:

The chosen [significance level](#),  $\alpha$ , is set to 0.05, corresponding to a 95% confidence level.

The sample size for Population 1, **n1**, is 16.

The sample size for Population 2, **n2**, is 11.

The sample variance for Population 1, **s12**, is 28.2.

The sample variance for Population 2,  $s_{22}$ , is 19.3.

These initial values allow us to determine the sample variance ratio ( $28.2 / 19.3 \approx 1.46$ ) and establish the necessary degrees of freedom for the F distribution:  $v_1 = n_1 - 1 = 15$ , and  $v_2 = n_2 - 1 = 10$ . These calculated degrees of freedom are absolutely essential inputs for locating the correct critical values needed to bound the confidence interval.

## Calculating the Confidence Interval Manually

The manual calculation of the confidence interval for  $\sigma_{21} / \sigma_{22}$  begins with the essential task of locating the appropriate critical values from the F distribution table. Since we are targeting a two-sided 95% confidence interval ( $\alpha = 0.05$ ), we must use the table corresponding to the upper tail area of  $\alpha/2 = 0.025$ . Once the sample variances and sample sizes are substituted into the core confidence interval formula, the only remaining unknowns are these critical F-values.

$$(s_{12} / s_{22}) * F_{n_1-1, n_2-1, \alpha/2} \leq \sigma_{21} / \sigma_{22} \leq (s_{12} / s_{22}) * F_{n_2-1, n_1-1, \alpha/2}$$

Consulting the F distribution table for the 0.025 upper tail area, we first identify the critical value necessary for the upper bound of the variance ratio. This requires using the degrees of freedom 10 (numerator) and 15 (denominator), reflecting the swapped indices in the formula:

$$F_{n_2-1, n_1-1, \alpha/2} = F_{10, 15, 0.025} = \mathbf{3.0602}$$

Next, for the lower bound of the interval, we need the critical value  $F_{n_1-1, n_2-1, \alpha/2}$ , which, as noted earlier, is typically derived using the reciprocal relationship. We look up the critical value  $F_{15, 10, 0.025}$  and calculate its reciprocal:

$$F_{n_1-1, n_2-1, \alpha/2} = 1 / F_{15, 10, 0.025} = 1 / 3.5217 = \mathbf{0.2839}$$

The image below illustrates how these values are typically located within a standard F distribution table:

| DF2 | DF1    |        |        |        |        |        |        |        |        |        |        |        |        |        |        |        |        |        |        |  | Inf |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--|-----|
|     | 1      | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     | 12     | 15     | 20     | 24     | 30     | 40     | 60     | 120    |        |  |     |
| 1   | 647.79 | 799.5  | 864.16 | 899.58 | 921.85 | 937.11 | 948.22 | 956.66 | 963.28 | 968.63 | 976.71 | 984.87 | 993.1  | 997.25 | 1001.4 | 1005.6 | 1009.8 | 1014   | 1018.3 |  |     |
| 2   | 38.506 | 39     | 39.166 | 39.248 | 39.298 | 39.332 | 39.355 | 39.373 | 39.387 | 39.398 | 39.415 | 39.431 | 39.448 | 39.456 | 39.465 | 39.473 | 39.481 | 39.49  | 39.498 |  |     |
| 3   | 17.443 | 16.044 | 15.439 | 15.101 | 14.885 | 14.735 | 14.624 | 14.54  | 14.473 | 14.419 | 14.337 | 14.253 | 14.167 | 14.124 | 14.081 | 14.037 | 13.992 | 13.947 | 13.902 |  |     |
| 4   | 12.218 | 10.649 | 9.9792 | 9.6045 | 9.3645 | 9.1973 | 9.0741 | 8.9796 | 8.9047 | 8.8439 | 8.7512 | 8.6565 | 8.5599 | 8.5109 | 8.461  | 8.411  | 8.36   | 8.309  | 8.257  |  |     |
| 5   | 10.007 | 8.4336 | 7.7636 | 7.3879 | 7.1464 | 6.9777 | 6.8531 | 6.7572 | 6.6811 | 6.6192 | 6.5245 | 6.4277 | 6.3286 | 6.278  | 6.227  | 6.175  | 6.123  | 6.069  | 6.015  |  |     |
| 6   | 8.8131 | 7.2599 | 6.5988 | 6.2272 | 5.9876 | 5.8198 | 5.6955 | 5.5996 | 5.5234 | 5.4613 | 5.3662 | 5.2687 | 5.1684 | 5.1172 | 5.065  | 5.012  | 4.959  | 4.904  | 4.849  |  |     |
| 7   | 8.0727 | 6.5415 | 5.8898 | 5.5226 | 5.2852 | 5.1186 | 4.9949 | 4.8993 | 4.8232 | 4.7611 | 4.6658 | 4.5678 | 4.4667 | 4.415  | 4.362  | 4.309  | 4.254  | 4.199  | 4.142  |  |     |
| 8   | 7.5709 | 6.0595 | 5.416  | 5.0526 | 4.8173 | 4.6517 | 4.5286 | 4.4333 | 4.3572 | 4.2951 | 4.1997 | 4.1012 | 3.9995 | 3.9472 | 3.894  | 3.84   | 3.784  | 3.728  | 3.67   |  |     |
| 9   | 7.2093 | 5.7147 | 5.0781 | 4.7181 | 4.4844 | 4.3197 | 4.197  | 4.102  | 4.026  | 3.9639 | 3.8682 | 3.7694 | 3.6669 | 3.6142 | 3.56   | 3.505  | 3.449  | 3.392  | 3.333  |  |     |
| 10  | 6.9367 | 5.4564 | 4.8256 | 4.4683 | 4.2361 | 4.0721 | 3.9498 | 3.8549 | 3.779  | 3.7168 | 3.6209 | 3.5217 | 3.4185 | 3.3654 | 3.311  | 3.255  | 3.198  | 3.14   | 3.08   |  |     |
| 11  | 6.7241 | 5.2559 | 4.63   | 4.2751 | 4.044  | 3.8807 | 3.7586 | 3.6638 | 3.5879 | 3.5257 | 3.4296 | 3.3299 | 3.2261 | 3.1725 | 3.118  | 3.061  | 3.004  | 2.944  | 2.883  |  |     |
| 12  | 6.5538 | 5.0959 | 4.4742 | 4.1212 | 3.8911 | 3.7283 | 3.6065 | 3.5118 | 3.4358 | 3.3736 | 3.2773 | 3.1772 | 3.0728 | 3.0187 | 2.963  | 2.906  | 2.848  | 2.787  | 2.725  |  |     |
| 13  | 6.4143 | 4.9653 | 4.3472 | 3.9959 | 3.7667 | 3.6043 | 3.4827 | 3.388  | 3.312  | 3.2497 | 3.1532 | 3.0527 | 2.9477 | 2.8932 | 2.837  | 2.78   | 2.72   | 2.659  | 2.595  |  |     |
| 14  | 6.2979 | 4.8567 | 4.2417 | 3.8919 | 3.6634 | 3.5014 | 3.3799 | 3.2853 | 3.2093 | 3.1469 | 3.0502 | 2.9493 | 2.8437 | 2.7888 | 2.732  | 2.674  | 2.614  | 2.552  | 2.487  |  |     |
| 15  | 6.1995 | 4.765  | 4.1528 | 3.8043 | 3.5764 | 3.4147 | 3.2934 | 3.1987 | 3.1227 | 3.0602 | 2.9633 | 2.8621 | 2.7559 | 2.7006 | 2.644  | 2.585  | 2.524  | 2.461  | 2.395  |  |     |
| 16  | 6.1151 | 4.6867 | 4.0768 | 3.7294 | 3.5021 | 3.3406 | 3.2194 | 3.1248 | 3.0488 | 2.9862 | 2.889  | 2.7875 | 2.6808 | 2.6252 | 2.568  | 2.509  | 2.447  | 2.383  | 2.316  |  |     |
| 17  | 6.042  | 4.6189 | 4.0112 | 3.6648 | 3.4379 | 3.2767 | 3.1556 | 3.061  | 2.9849 | 2.9222 | 2.8249 | 2.723  | 2.6158 | 2.5598 | 2.502  | 2.442  | 2.38   | 2.315  | 2.247  |  |     |
| 18  | 5.9781 | 4.5597 | 3.9539 | 3.6083 | 3.382  | 3.2209 | 3.0999 | 3.0053 | 2.9291 | 2.8664 | 2.7689 | 2.6667 | 2.559  | 2.5027 | 2.445  | 2.384  | 2.321  | 2.256  | 2.187  |  |     |
| 19  | 5.9216 | 4.5075 | 3.9034 | 3.5587 | 3.3327 | 3.1718 | 3.0509 | 2.9563 | 2.8801 | 2.8172 | 2.7196 | 2.6171 | 2.5089 | 2.4523 | 2.394  | 2.333  | 2.27   | 2.203  | 2.133  |  |     |
| 20  | 5.8715 | 4.4613 | 3.8587 | 3.5147 | 3.2891 | 3.1283 | 3.0074 | 2.9128 | 2.8365 | 2.7737 | 2.6758 | 2.5731 | 2.4645 | 2.4076 | 2.349  | 2.287  | 2.223  | 2.156  | 2.085  |  |     |
| 21  | 5.8266 | 4.4199 | 3.8188 | 3.4754 | 3.2501 | 3.0895 | 2.9686 | 2.874  | 2.7977 | 2.7348 | 2.6368 | 2.5338 | 2.4247 | 2.3675 | 2.308  | 2.246  | 2.182  | 2.114  | 2.042  |  |     |
| 22  | 5.7863 | 4.3828 | 3.7829 | 3.4401 | 3.2151 | 3.0546 | 2.9338 | 2.8392 | 2.7628 | 2.6998 | 2.6017 | 2.4984 | 2.389  | 2.3315 | 2.272  | 2.21   | 2.145  | 2.076  | 2.003  |  |     |
| 23  | 5.7498 | 4.3492 | 3.7505 | 3.4083 | 3.1835 | 3.0232 | 2.9023 | 2.8077 | 2.7313 | 2.6682 | 2.5699 | 2.4665 | 2.3567 | 2.2989 | 2.239  | 2.176  | 2.111  | 2.041  | 1.968  |  |     |
| 24  | 5.7166 | 4.3187 | 3.7211 | 3.3794 | 3.1548 | 2.9946 | 2.8738 | 2.7791 | 2.7027 | 2.6396 | 2.5411 | 2.4374 | 2.3273 | 2.2693 | 2.209  | 2.146  | 2.08   | 2.01   | 1.935  |  |     |
| 25  | 5.6864 | 4.2909 | 3.6943 | 3.353  | 3.1287 | 2.9685 | 2.8478 | 2.7531 | 2.6766 | 2.6135 | 2.5149 | 2.411  | 2.3005 | 2.2422 | 2.182  | 2.118  | 2.052  | 1.981  | 1.906  |  |     |
| 26  | 5.6586 | 4.2655 | 3.6697 | 3.3289 | 3.1048 | 2.9447 | 2.824  | 2.7293 | 2.6528 | 2.5896 | 2.4908 | 2.3867 | 2.2759 | 2.2174 | 2.157  | 2.093  | 2.026  | 1.954  | 1.878  |  |     |
| 27  | 5.6331 | 4.2421 | 3.6472 | 3.3067 | 3.0828 | 2.9228 | 2.8021 | 2.7074 | 2.6309 | 2.5676 | 2.4688 | 2.3644 | 2.2533 | 2.1946 | 2.133  | 2.069  | 2.002  | 1.93   | 1.853  |  |     |
| 28  | 5.6096 | 4.2205 | 3.6264 | 3.2863 | 3.0626 | 2.9027 | 2.782  | 2.6872 | 2.6106 | 2.5473 | 2.4484 | 2.3438 | 2.2324 | 2.1735 | 2.112  | 2.048  | 1.98   | 1.907  | 1.829  |  |     |
| 29  | 5.5878 | 4.2006 | 3.6072 | 3.2672 | 3.0438 | 2.884  | 2.7633 | 2.6686 | 2.5919 | 2.5286 | 2.4295 | 2.3248 | 2.2131 | 2.154  | 2.092  | 2.028  | 1.959  | 1.886  | 1.807  |  |     |
| 30  | 5.5675 | 4.1821 | 3.5894 | 3.2499 | 3.0265 | 2.8667 | 2.746  | 2.6513 | 2.5746 | 2.5112 | 2.412  | 2.3072 | 2.1952 | 2.1359 | 2.074  | 2.009  | 1.94   | 1.866  | 1.787  |  |     |
| 40  | 5.4239 | 4.051  | 3.4633 | 3.1261 | 2.9037 | 2.7444 | 2.6238 | 2.5289 | 2.4519 | 2.3882 | 2.2882 | 2.1819 | 2.0677 | 2.0069 | 1.943  | 1.875  | 1.803  | 1.724  | 1.637  |  |     |
| 60  | 5.2856 | 3.9253 | 3.3425 | 3.0077 | 2.7863 | 2.6274 | 2.5068 | 2.4117 | 2.3344 | 2.2702 | 2.1692 | 2.0613 | 1.9445 | 1.8817 | 1.815  | 1.744  | 1.667  | 1.581  | 1.482  |  |     |
| 120 | 5.1523 | 3.8046 | 3.2269 | 2.8943 | 2.674  | 2.5154 | 2.3948 | 2.2994 | 2.2217 | 2.157  | 2.0548 | 1.945  | 1.8249 | 1.7597 | 1.69   | 1.614  | 1.53   | 1.433  | 1.31   |  |     |
| Inf | 5.0239 | 3.6889 | 3.1161 | 2.7858 | 2.5665 | 2.4082 | 2.2875 | 2.1918 | 2.1136 | 2.0483 | 1.9447 | 1.8326 | 1.7085 | 1.6402 | 1.566  | 1.484  | 1.388  | 1.268  | 1      |  |     |

Finally, by substituting these calculated critical values along with the sample variance ratio (28.2 / 19.3 ≈ 1.4611) back into the formula, we finalize the manual calculation:

$$(s_{12} / s_{22}) * F_{n1-1, n2-1, \alpha/2} \leq \sigma_{21} / \sigma_{22} \leq (s_{12} / s_{22}) * F_{n2-1, n1-1, \alpha/2}$$

$$(28.2 / 19.3) * (0.2839) \leq \sigma_{21} / \sigma_{22} \leq (28.2 / 19.3) * (3.0602)$$

$$0.4148 \leq \sigma_{21} / \sigma_{22} \leq 4.4714$$

Therefore, the 95% confidence interval for the ratio of the population variances is definitively calculated to be **(0.4148, 4.4714)**.

### Calculating the Confidence Interval Using Microsoft Excel

While manual calculation is essential for understanding the underlying statistics, utilizing dedicated spreadsheet software offers enhanced efficiency, speed, and precision. [Microsoft Excel](#) provides specialized statistical functions that automate the lookup of F-critical values, thereby eliminating the need for manual table consultation. The conceptual framework for calculating the bounds remains exactly the same, but the tedious step of finding the critical values is automated.

In Excel, functions such as `F.INV.RT` (for the right-tailed inverse F distribution) are employed to retrieve the necessary critical values corresponding to the specified degrees of freedom and the

significance level ( $\alpha/2$ ). These automated values are then multiplied by the pre-calculated sample variance ratio to instantly yield the confidence bounds.

The following image illustrates the implementation within Excel, clearly showing the input parameters and the formulas used to derive both the lower and upper boundaries of the 95% confidence interval:

|   | A        | B    | C | D           | E        | F  | G | H | I |
|---|----------|------|---|-------------|----------|--|---|---|---|
| 1 | $\alpha$ | 0.05 |   | Lower Bound | 0.414899 | $= (1/F.INV.RT(B1/2, B2-1, B3-1)) * (B4/B5)$ |   |   |   |
| 2 | $n_1$    | 16   |   | Upper Bound | 4.471376 | $= F.INV.RT(B1/2, B3-1, B2-1) * (B4/B5)$     |   |   |   |
| 3 | $n_2$    | 11   |   |             |          |  |   |   |   |
| 4 | $s_1^2$  | 28.2 |   |             |          |  |   |   |   |
| 5 | $s_2^2$  | 19.3 |   |             |          |  |   |   |   |

The results generated by Excel confirm the findings from the manual process: the 95% confidence interval for the ratio of the population variances is **(0.4148, 4.4714)**. This perfect alignment between the automated and manual methods provides strong validation of the correct application of the F distribution principles.

## Calculating the Confidence Interval Using R

For research and advanced statistical modeling, the R statistical environment is often the preferred choice due to its high computational precision and flexibility. In R, we rely on the `qf()` function, which is the quantile function for the F distribution, to accurately define the critical values based on the significance level ( $\alpha/2$ ) and the two sets of degrees of freedom. This approach minimizes rounding errors and ensures maximum accuracy and repeatability.

The code block below defines all necessary parameters and then uses the `qf()` function to compute the critical values required for the confidence interval calculation. Notice how the reciprocal relationship for the lower critical value is implemented programmatically, mirroring the theoretical requirements:

```
# Define significance level, sample sizes, and sample variances
```

```
alpha <- .05
```

```
n1 <- 16
```

```
n2 <- 11
```

```
var1 <- 28.2
```

```
var2 <- 19.3
```

```
# Calculate the F critical values
# Upper critical value (F(n2-1, n1-1, alpha/2))
upper_crit <- qf(1 - alpha/2, n2-1, n1-1)
# Lower critical value (F(n1-1, n2-1, 1-alpha/2))
lower_crit <- 1/qf(1 - alpha/2, n1-1, n2-1)

# Find confidence interval bounds
lower_bound <- (var1/var2) * lower_crit
upper_bound <- (var1/var2) * upper_crit

# Output confidence interval
paste0("(", lower_bound, ", ", upper_bound, ")")

# "(0.414899337980266, 4.47137571035219)"
```

The highly precise output generated by R, when rounded to four decimal places, confirms that the 95% confidence interval for the ratio of the population variances is unequivocally **(0.4148, 4.4714)**. This rigorous consistency across manual methods, spreadsheet applications, and advanced statistical programming confirms the reliability and correctness of the methodology when estimating variance ratios using the F distribution.

## Additional Resources