

Significance points for the finite sample Jarque-Bera test(*)

p\N	10	20	35	50	75	100	150	200	300	500	800	1000
0.01%	15.345	46.996	66.612	71.734	69.910	68.032	60.632	54.736	47.572	38.847	33.247	31.213
0.05%	12.444	31.159	40.759	43.256	41.909	40.430	37.229	34.330	30.561	26.270	23.045	21.979
0.10%	10.995	24.970	31.969	33.753	32.738	31.840	29.547	27.551	24.830	21.812	19.521	18.736
0.50%	7.3004	13.471	16.414	17.281	17.305	16.959	16.257	15.638	14.669	13.583	12.726	12.366
1.00%	5.7029	9.7182	11.736	12.392	12.586	12.491	12.185	11.882	11.358	10.778	10.299	10.117
5.00%	2.5247	3.7954	4.5929	4.9757	5.2777	5.4300	5.5984	5.6758	5.7732	5.8551	5.9103	5.9242
10.00%	1.6232	2.3470	2.8814	3.1834	3.4862	3.6734	3.9041	4.0327	4.1891	4.3317	4.4274	4.4568
15.00%	1.2826	1.8230	2.2533	2.5094	2.7713	2.9390	3.1416	3.2580	3.4003	3.5312	3.6198	3.6507
20.00%	1.1236	1.5623	1.9162	2.1278	2.3463	2.4865	2.6558	2.7559	2.8764	2.9882	3.0645	3.0909
30.00%	0.9389	1.2516	1.4997	1.6466	1.7975	1.8944	2.0112	2.0807	2.1639	2.2427	2.2962	2.3153
40.00%	0.8077	1.0360	1.2115	1.3128	1.4165	1.4828	1.5619	1.6087	1.6649	1.7175	1.7547	1.7679
50.00%	0.6950	0.8574	0.9771	1.0447	1.1126	1.1563	1.2076	1.2385	1.2752	1.3101	1.3338	1.3420
60.00%	0.5885	0.6948	0.7699	0.8114	0.8529	0.8800	0.9105	0.9292	0.9518	0.9732	0.9882	0.9931
70.00%	0.4801	0.5378	0.5769	0.5985	0.6202	0.6348	0.6508	0.6610	0.6730	0.6851	0.6940	0.6965
80.00%	0.3618	0.3777	0.3896	0.3969	0.4046	0.4105	0.4168	0.4213	0.4267	0.4325	0.4368	0.4376
85.00%	0.2950	0.2938	0.2958	0.2982	0.3010	0.3044	0.3071	0.3096	0.3130	0.3163	0.3189	0.3194
90.00%	0.2192	0.2047	0.2002	0.1997	0.1997	0.2006	0.2016	0.2024	0.2040	0.2060	0.2071	0.2074
95.00%	0.1272	0.1084	0.1022	0.1005	0.0995	0.0996	0.0992	0.0995	0.1000	0.1005	0.1010	0.1012
99.00%	0.0304	0.0230	0.0208	0.0203	0.0198	0.0197	0.0196	0.0196	0.0197	0.0198	0.0197	0.0199
99.50%	0.0156	0.0116	0.0104	0.0101	0.0099	0.0098	0.0098	0.0098	0.0099	0.0099	0.0098	0.0099
99.90%	0.0032	0.0023	0.0021	0.0020	0.0020	0.0019	0.0019	0.0019	0.0020	0.0019	0.0020	0.0020
99.95%	0.0016	0.0012	0.0010	0.0010	0.0010	0.0009	0.0010	0.0010	0.0010	0.0010	0.0010	0.0010
99.99%	0.0003	0.0002	0.0002	0.0002	0.0002	0.0002	0.0002	0.0002	0.0002	0.0002	0.0002	0.0002

(*) the numbers are based on Monte Carlo simulations using 10^7 replications