To express possibility, regret, criticism, probability and deduction in the past.

Past modals:

Must Have + Past P.	My mother has arrived late. She **must have been** in a traffic jam.	To express a positive deduction about the past.
May Have + Past P.	We **may have passed** the math exam, but it was in French.	To express possibility in the past.
Might Have + Past P.	Alex **may have taken** the wrong train.	
Could Have + Past P.	I'm sorry but, You **could have played** better.	To express that something was posible in the past but it didn't eventually happen
Couldn't Have + Past P.	She **couldn't have passed** because she hadn't studied enough.	To express a negative deduction about the past.
Would Have + Past P.	If I had guessed the future, I **would have taken** some precautions against what would happen.	To express regret or criticism about something that happened in the past.
Should Have + Past P.	You **should have listened** to the teacher.	To express regret about something that didn't happen in the past
Shouldn't Have + Past P.	She **shouldn't have told** them	To express regret about something that happened in the past
Needn't Have + Past P.	I **needn't have read** the book.	To express absence of necessity in the past (it wasn't necessary but it was done).

Let's practice:

Choose the correct past modal according to the situation:

a- It wasn't necessary for you to buy me a birthday present.

You could have bought / needn't have bought me a birthday present.

b- Dan is late so it's posible that his car broke down again.

Dan is late so his car might have broken down / couldn't have broken again.

c- You were lucky that you didn't crash into the tree.

You were lucky, because you must have crashed / could have crashed into the tree.

d- It is certain that they knew about the new Project.

They must have known / might have known about the new Project.

e- It is not a good idea to leave the cat alone for three days.

You may have left / shouldn't have left the cat alone for three days.