

Durbin-Watson显著性统计检验临界值表（模型不带截距， $\alpha=0.05$ ）

（序列正相关）

来源：北京大学城市与环境学院陈彦光根据Farebrother数据制作。

| n | $m=0$ | $m=1$ | $m=2$ | $m=3$ | $m=4$ | $m=5$ | $m=6$ | $m=7$ |
|-----|-------|-------|-------|-------|-------|-------|-------|-------|
| 2 | 0.012 | | | | | | | |
| 3 | 0.168 | 0.006 | | | | | | |
| 4 | 0.355 | 0.105 | 0.004 | | | | | |
| 5 | 0.478 | 0.248 | 0.070 | 0.002 | | | | |
| 6 | 0.584 | 0.358 | 0.180 | 0.050 | 0.002 | | | |
| 7 | 0.677 | 0.462 | 0.275 | 0.136 | 0.037 | 0.001 | | |
| 8 | 0.754 | 0.556 | 0.371 | 0.217 | 0.106 | 0.029 | 0.001 | |
| 9 | 0.820 | 0.635 | 0.460 | 0.303 | 0.175 | 0.085 | 0.023 | 0.001 |
| 10 | 0.877 | 0.706 | 0.539 | 0.385 | 0.251 | 0.143 | 0.069 | 0.019 |
| 11 | 0.927 | 0.768 | 0.610 | 0.460 | 0.326 | 0.211 | 0.120 | 0.058 |
| 12 | 0.972 | 0.823 | 0.674 | 0.530 | 0.397 | 0.279 | 0.180 | 0.101 |
| 13 | 1.012 | 0.872 | 0.731 | 0.593 | 0.464 | 0.345 | 0.241 | 0.154 |
| 14 | 1.047 | 0.916 | 0.783 | 0.651 | 0.525 | 0.408 | 0.302 | 0.210 |
| 15 | 1.079 | 0.955 | 0.829 | 0.704 | 0.583 | 0.467 | 0.361 | 0.266 |
| 16 | 1.109 | 0.992 | 0.872 | 0.752 | 0.635 | 0.523 | 0.418 | 0.322 |
| 17 | 1.136 | 1.024 | 0.911 | 0.797 | 0.684 | 0.575 | 0.472 | 0.376 |
| 18 | 1.160 | 1.055 | 0.946 | 0.837 | 0.729 | 0.624 | 0.523 | 0.427 |
| 19 | 1.183 | 1.082 | 0.979 | 0.875 | 0.771 | 0.669 | 0.570 | 0.476 |
| 20 | 1.204 | 1.108 | 1.010 | 0.910 | 0.810 | 0.711 | 0.615 | 0.523 |
| 21 | 1.224 | 1.132 | 1.038 | 0.942 | 0.846 | 0.751 | 0.657 | 0.567 |
| 22 | 1.242 | 1.154 | 1.064 | 0.972 | 0.879 | 0.787 | 0.697 | 0.609 |
| 23 | 1.259 | 1.175 | 1.088 | 1.000 | 0.911 | 0.822 | 0.734 | 0.648 |
| 24 | 1.275 | 1.194 | 1.111 | 1.026 | 0.940 | 0.854 | 0.769 | 0.685 |
| 25 | 1.290 | 1.212 | 1.132 | 1.050 | 0.967 | 0.884 | 0.802 | 0.720 |
| 26 | 1.304 | 1.229 | 1.152 | 1.073 | 0.993 | 0.913 | 0.833 | 0.753 |
| 27 | 1.318 | 1.245 | 1.171 | 1.094 | 1.017 | 0.940 | 0.862 | 0.785 |
| 28 | 1.330 | 1.260 | 1.188 | 1.115 | 1.040 | 0.965 | 0.889 | 0.815 |
| 29 | 1.342 | 1.275 | 1.205 | 1.134 | 1.062 | 0.989 | 0.916 | 0.843 |
| 30 | 1.354 | 1.288 | 1.221 | 1.152 | 1.082 | 1.011 | 0.940 | 0.869 |
| 31 | 1.365 | 1.301 | 1.236 | 1.169 | 1.101 | 1.033 | 0.964 | 0.895 |
| 32 | 1.375 | 1.313 | 1.250 | 1.185 | 1.120 | 1.053 | 0.986 | 0.919 |
| 33 | 1.385 | 1.325 | 1.264 | 1.201 | 1.137 | 1.072 | 1.007 | 0.942 |
| 34 | 1.394 | 1.336 | 1.277 | 1.216 | 1.153 | 1.091 | 1.027 | 0.963 |
| 35 | 1.403 | 1.347 | 1.289 | 1.230 | 1.169 | 1.108 | 1.046 | 0.984 |
| 36 | 1.412 | 1.357 | 1.301 | 1.243 | 1.184 | 1.125 | 1.064 | 1.004 |
| 37 | 1.420 | 1.367 | 1.312 | 1.256 | 1.199 | 1.141 | 1.082 | 1.023 |
| 38 | 1.428 | 1.376 | 1.323 | 1.268 | 1.212 | 1.156 | 1.099 | 1.041 |

| | | | | | | | | |
|-----|-------|-------|-------|-------|-------|-------|-------|-------|
| 39 | 1.436 | 1.385 | 1.333 | 1.280 | 1.225 | 1.170 | 1.114 | 1.058 |
| 40 | 1.443 | 1.394 | 1.343 | 1.291 | 1.238 | 1.184 | 1.130 | 1.075 |
| 45 | 1.476 | 1.432 | 1.387 | 1.341 | 1.294 | 1.246 | 1.197 | 1.148 |
| 50 | 1.504 | 1.464 | 1.424 | 1.382 | 1.340 | 1.297 | 1.253 | 1.209 |
| 55 | 1.528 | 1.492 | 1.455 | 1.417 | 1.379 | 1.340 | 1.300 | 1.260 |
| 60 | 1.549 | 1.516 | 1.482 | 1.447 | 1.412 | 1.376 | 1.340 | 1.303 |
| 65 | 1.568 | 1.537 | 1.505 | 1.474 | 1.441 | 1.408 | 1.375 | 1.341 |
| 70 | 1.584 | 1.555 | 1.526 | 1.497 | 1.467 | 1.436 | 1.405 | 1.374 |
| 75 | 1.599 | 1.572 | 1.545 | 1.517 | 1.489 | 1.461 | 1.432 | 1.403 |
| 80 | 1.612 | 1.587 | 1.561 | 1.536 | 1.509 | 1.483 | 1.456 | 1.429 |
| 85 | 1.624 | 1.600 | 1.576 | 1.552 | 1.527 | 1.502 | 1.477 | 1.452 |
| 90 | 1.635 | 1.613 | 1.590 | 1.567 | 1.544 | 1.520 | 1.497 | 1.472 |
| 95 | 1.645 | 1.624 | 1.603 | 1.581 | 1.559 | 1.537 | 1.514 | 1.491 |
| 100 | 1.654 | 1.634 | 1.614 | 1.593 | 1.573 | 1.551 | 1.530 | 1.508 |
| 150 | 1.720 | 1.706 | 1.693 | 1.679 | 1.666 | 1.652 | 1.638 | 1.624 |
| 200 | 1.759 | 1.748 | 1.738 | 1.728 | 1.718 | 1.708 | 1.697 | 1.687 |

Durbin-Watson显著性统计检验临界值表（模型不带截距，a=0.05）

（序列正相关）

| <i>n</i> | <i>m</i> =8 | <i>m</i> =9 | <i>m</i> =10 | <i>m</i> =11 | <i>m</i> =12 | <i>m</i> =13 | <i>m</i> =14 |
|----------|-------------|-------------|--------------|--------------|--------------|--------------|--------------|
| 2 | | | | | | | |
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| 6 | | | | | | | |
| 7 | | | | | | | |
| 8 | | | | | | | |
| 9 | | | | | | | |
| 10 | 0.001 | | | | | | |
| 11 | 0.016 | 0.001 | | | | | |
| 12 | 0.049 | 0.013 | 0.001 | | | | |
| 13 | 0.087 | 0.042 | 0.011 | 0.001 | | | |
| 14 | 0.134 | 0.075 | 0.036 | 0.010 | 0.001 | | |
| 15 | 0.185 | 0.118 | 0.066 | 0.031 | 0.008 | 0.001 | |
| 16 | 0.237 | 0.164 | 0.104 | 0.058 | 0.028 | 0.007 | 0.000 |
| 17 | 0.288 | 0.211 | 0.146 | 0.093 | 0.052 | 0.025 | 0.007 |
| 18 | 0.339 | 0.260 | 0.190 | 0.131 | 0.083 | 0.046 | 0.022 |
| 19 | 0.388 | 0.307 | 0.235 | 0.171 | 0.118 | 0.075 | 0.041 |
| 20 | 0.436 | 0.354 | 0.280 | 0.213 | 0.156 | 0.107 | 0.067 |
| 21 | 0.481 | 0.400 | 0.324 | 0.256 | 0.195 | 0.142 | 0.097 |
| 22 | 0.524 | 0.443 | 0.368 | 0.298 | 0.235 | 0.178 | 0.130 |
| 23 | 0.565 | 0.485 | 0.410 | 0.339 | 0.274 | 0.216 | 0.164 |
| 24 | 0.604 | 0.525 | 0.450 | 0.380 | 0.314 | 0.254 | 0.199 |
| 25 | 0.641 | 0.563 | 0.489 | 0.419 | 0.353 | 0.291 | 0.235 |
| 26 | 0.676 | 0.600 | 0.527 | 0.457 | 0.390 | 0.328 | 0.271 |
| 27 | 0.709 | 0.635 | 0.563 | 0.493 | 0.427 | 0.365 | 0.306 |
| 28 | 0.741 | 0.668 | 0.597 | 0.529 | 0.463 | 0.400 | 0.341 |
| 29 | 0.770 | 0.699 | 0.630 | 0.562 | 0.497 | 0.435 | 0.376 |
| 30 | 0.799 | 0.729 | 0.661 | 0.595 | 0.530 | 0.468 | 0.409 |
| 31 | 0.826 | 0.758 | 0.691 | 0.626 | 0.562 | 0.501 | 0.442 |
| 32 | 0.852 | 0.785 | 0.720 | 0.653 | 0.593 | 0.532 | 0.474 |
| 33 | 0.876 | 0.811 | 0.747 | 0.684 | 0.623 | 0.563 | 0.504 |
| 34 | 0.900 | 0.836 | 0.774 | 0.712 | 0.651 | 0.592 | 0.534 |
| 35 | 0.922 | 0.860 | 0.799 | 0.738 | 0.678 | 0.620 | 0.563 |
| 36 | 0.943 | 0.883 | 0.823 | 0.763 | 0.705 | 0.647 | 0.591 |
| 37 | 0.964 | 0.905 | 0.846 | 0.787 | 0.730 | 0.673 | 0.618 |
| 38 | 0.983 | 0.925 | 0.868 | 0.811 | 0.754 | 0.698 | 0.644 |

| | | | | | | | |
|------------|-------|-------|-------|-------|-------|-------|-------|
| 39 | 1.002 | 0.945 | 0.889 | 0.833 | 0.778 | 0.723 | 0.669 |
| 40 | 1.020 | 0.965 | 0.909 | 0.854 | 0.800 | 0.746 | 0.693 |
| 45 | 1.099 | 1.049 | 1.000 | 0.950 | 0.900 | 0.851 | 0.802 |
| 50 | 1.164 | 1.120 | 1.075 | 1.029 | 0.984 | 0.939 | 0.894 |
| 55 | 1.219 | 1.179 | 1.138 | 1.096 | 1.055 | 1.013 | 0.972 |
| 60 | 1.266 | 1.229 | 1.191 | 1.153 | 1.115 | 1.077 | 1.038 |
| 65 | 1.307 | 1.272 | 1.238 | 1.202 | 1.167 | 1.132 | 1.096 |
| 70 | 1.342 | 1.310 | 1.278 | 1.245 | 1.213 | 1.180 | 1.147 |
| 75 | 1.373 | 1.344 | 1.313 | 1.283 | 1.253 | 1.222 | 1.191 |
| 80 | 1.401 | 1.373 | 1.345 | 1.317 | 1.288 | 1.259 | 1.230 |
| 85 | 1.426 | 1.400 | 1.373 | 1.347 | 1.320 | 1.293 | 1.266 |
| 90 | 1.448 | 1.423 | 1.399 | 1.373 | 1.348 | 1.323 | 1.297 |
| 95 | 1.468 | 1.445 | 1.422 | 1.398 | 1.374 | 1.350 | 1.326 |
| 100 | 1.487 | 1.465 | 1.442 | 1.420 | 1.397 | 1.374 | 1.352 |
| 150 | 1.609 | 1.595 | 1.580 | 1.566 | 1.551 | 1.536 | 1.521 |
| 200 | 1.676 | 1.666 | 1.655 | 1.644 | 1.633 | 1.622 | 1.611 |

Durbin-Watson显著性统计检验临界值表（模型不带截距， $\alpha=0.05$ ）

（序列正相关）

| n | $m=15$ | $m=16$ | $m=17$ | $m=18$ | $m=19$ | $m=20$ | $m=21$ |
|-----|--------|--------|--------|--------|--------|--------|--------|
| 2 | | | | | | | |
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| 12 | | | | | | | |
| 13 | | | | | | | |
| 14 | | | | | | | |
| 15 | | | | | | | |
| 16 | | | | | | | |
| 17 | 0.000 | | | | | | |
| 18 | 0.006 | 0.000 | | | | | |
| 19 | 0.020 | 0.005 | 0.000 | | | | |
| 20 | 0.037 | 0.018 | 0.005 | 0.000 | | | |
| 21 | 0.061 | 0.034 | 0.016 | 0.004 | 0.000 | | |
| 22 | 0.089 | 0.056 | 0.031 | 0.015 | 0.004 | 0.000 | |
| 23 | 0.119 | 0.081 | 0.051 | 0.028 | 0.014 | 0.004 | 0.000 |
| 24 | 0.151 | 0.110 | 0.075 | 0.047 | 0.026 | 0.012 | 0.003 |
| 25 | 0.184 | 0.140 | 0.101 | 0.069 | 0.044 | 0.024 | 0.011 |
| 26 | 0.218 | 0.171 | 0.130 | 0.094 | 0.064 | 0.040 | 0.022 |
| 27 | 0.252 | 0.203 | 0.159 | 0.120 | 0.087 | 0.060 | 0.037 |
| 28 | 0.286 | 0.236 | 0.190 | 0.148 | 0.112 | 0.081 | 0.055 |
| 29 | 0.320 | 0.268 | 0.221 | 0.177 | 0.139 | 0.105 | 0.076 |
| 30 | 0.353 | 0.301 | 0.252 | 0.207 | 0.166 | 0.130 | 0.098 |
| 31 | 0.386 | 0.333 | 0.283 | 0.237 | 0.195 | 0.156 | 0.122 |
| 32 | 0.418 | 0.364 | 0.314 | 0.267 | 0.223 | 0.183 | 0.147 |
| 33 | 0.449 | 0.395 | 0.344 | 0.297 | 0.252 | 0.211 | 0.173 |
| 34 | 0.479 | 0.425 | 0.374 | 0.326 | 0.280 | 0.238 | 0.199 |
| 35 | 0.508 | 0.455 | 0.404 | 0.355 | 0.309 | 0.266 | 0.225 |
| 36 | 0.536 | 0.483 | 0.432 | 0.384 | 0.337 | 0.293 | 0.252 |
| 37 | 0.564 | 0.511 | 0.460 | 0.412 | 0.365 | 0.321 | 0.279 |
| 38 | 0.590 | 0.538 | 0.488 | 0.439 | 0.392 | 0.347 | 0.305 |

| | | | | | | | |
|------------|-------|-------|-------|-------|-------|-------|-------|
| 39 | 0.616 | 0.564 | 0.514 | 0.466 | 0.419 | 0.374 | 0.331 |
| 40 | 0.641 | 0.590 | 0.540 | 0.492 | 0.445 | 0.400 | 0.357 |
| 45 | 0.753 | 0.706 | 0.658 | 0.612 | 0.567 | 0.523 | 0.480 |
| 50 | 0.849 | 0.804 | 0.760 | 0.717 | 0.674 | 0.631 | 0.590 |
| 55 | 0.930 | 0.889 | 0.848 | 0.807 | 0.766 | 0.726 | 0.687 |
| 60 | 1.000 | 0.962 | 0.923 | 0.885 | 0.847 | 0.810 | 0.772 |
| 65 | 1.061 | 1.025 | 0.989 | 0.953 | 0.918 | 0.882 | 0.847 |
| 70 | 1.113 | 1.080 | 1.047 | 1.013 | 0.980 | 0.947 | 0.914 |
| 75 | 1.160 | 1.129 | 1.098 | 1.066 | 1.035 | 1.004 | 0.972 |
| 80 | 1.201 | 1.172 | 1.143 | 1.113 | 1.084 | 1.054 | 1.025 |
| 85 | 1.238 | 1.211 | 1.183 | 1.155 | 1.128 | 1.100 | 1.072 |
| 90 | 1.271 | 1.245 | 1.219 | 1.193 | 1.167 | 1.141 | 1.114 |
| 95 | 1.301 | 1.277 | 1.252 | 1.227 | 1.202 | 1.177 | 1.152 |
| 100 | 1.328 | 1.305 | 1.282 | 1.258 | 1.235 | 1.211 | 1.187 |
| 150 | 1.506 | 1.491 | 1.476 | 1.461 | 1.445 | 1.430 | 1.414 |
| 200 | 1.600 | 1.589 | 1.578 | 1.567 | 1.556 | 1.544 | 1.533 |