

Durbin-Watson显著性统计检验临界值表（模型不带截距， $\alpha=0.01$ ）

（序列负相关）

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	1.999							
3	2.951	0.999						
4	3.221	1.967	0.586					
5	3.261	2.462	1.359	0.382				
6	3.235	2.682	1.878	0.983	0.268			
7	3.198	2.776	2.177	1.459	0.740	0.198		
8	3.166	2.817	2.347	1.776	1.158	0.576	0.153	
9	3.133	2.837	2.448	1.983	1.465	0.937	0.460	0.121
10	3.101	2.847	2.514	2.121	1.684	1.224	0.773	0.375
11	3.071	2.847	2.560	2.220	1.842	1.441	1.035	0.647
12	3.043	2.843	2.592	2.294	1.961	1.607	1.244	0.885
13	3.017	2.836	2.612	2.349	2.054	1.737	1.410	1.082
14	2.992	2.828	2.626	2.391	2.127	1.842	1.544	1.244
15	2.969	2.818	2.635	2.423	2.185	1.928	1.656	1.379
16	2.948	2.808	2.640	2.447	2.231	1.997	1.749	1.494
17	2.927	2.797	2.643	2.466	2.269	2.055	1.827	1.591
18	2.908	2.787	2.644	2.480	2.299	2.102	1.893	1.675
19	2.890	2.776	2.643	2.492	2.324	2.142	1.948	1.746
20	2.874	2.766	2.641	2.500	2.344	2.176	1.996	1.807
21	2.858	2.756	2.638	2.506	2.361	2.204	2.036	1.861
22	2.842	2.746	2.635	2.511	2.375	2.228	2.071	1.907
23	2.828	2.736	2.631	2.515	2.387	2.249	2.102	1.947
24	2.814	2.727	2.627	2.517	2.396	2.267	2.128	1.983
25	2.801	2.717	2.623	2.518	2.404	2.282	2.151	2.014
26	2.789	2.709	2.618	2.519	2.411	2.295	2.171	2.042
27	2.777	2.700	2.614	2.519	2.416	2.306	2.189	2.066
28	2.766	2.692	2.609	2.519	2.421	2.316	2.205	2.088
29	2.755	2.684	2.604	2.518	2.425	2.325	2.219	2.107
30	2.745	2.676	2.600	2.517	2.428	2.332	2.231	2.125
31	2.735	2.668	2.595	2.515	2.430	2.339	2.242	2.140
32	2.725	2.661	2.590	2.514	2.432	2.344	2.252	2.155
33	2.716	2.654	2.586	2.512	2.433	2.349	2.260	2.167
34	2.707	2.647	2.581	2.510	2.434	2.353	2.268	2.179
35	2.699	2.640	2.576	2.508	2.435	2.357	2.275	2.189
36	2.690	2.634	2.572	2.506	2.435	2.360	2.281	2.199
37	2.683	2.627	2.567	2.503	2.435	2.363	2.287	2.207
38	2.675	2.621	2.563	2.501	2.435	2.365	2.292	2.215

39	2.667	2.615	2.559	2.499	2.435	2.367	2.296	2.222
40	2.660	2.609	2.555	2.496	2.434	2.369	2.300	2.229
45	2.628	2.583	2.535	2.484	2.430	2.374	2.315	2.253
50	2.600	2.559	2.516	2.471	2.424	2.374	2.323	2.269
55	2.575	2.538	2.500	2.459	2.417	2.373	2.327	2.280
60	2.553	2.519	2.484	2.448	2.409	2.370	2.329	2.286
65	2.534	2.503	2.470	2.437	2.402	2.366	2.329	2.290
70	2.516	2.487	2.458	2.427	2.395	2.361	2.327	2.292
75	2.500	2.473	2.446	2.417	2.387	2.357	2.325	2.293
80	2.486	2.461	2.436	2.408	2.380	2.352	2.323	2.293
85	2.473	2.449	2.425	2.399	2.374	2.347	2.320	2.292
90	2.460	2.438	2.415	2.391	2.367	2.342	2.317	2.291
95	2.449	2.428	2.406	2.384	2.361	2.338	2.314	2.289
100	2.438	2.418	2.398	2.377	2.355	2.333	2.310	2.287
150	2.363	2.349	2.336	2.322	2.308	2.294	2.279	2.265
200	2.317	2.307	2.296	2.286	2.276	2.265	2.255	2.244

Durbin-Watson显著性统计检验临界值表（模型不带截距，a=0.01）

（序列负相关）

<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							
3							
4							
5							
6							
7							
8							
9							
10	0.098						
11	0.312	0.081					
12	0.549	0.263	0.069				
13	0.764	0.471	0.225	0.059			
14	0.948	0.666	0.409	0.195	0.051		
15	1.104	0.837	0.585	0.358	0.170	0.044	
16	1.237	0.985	0.743	0.517	0.316	0.150	0.039
17	1.351	1.114	0.883	0.664	0.461	0.281	0.133
18	1.451	1.227	1.007	0.796	0.597	0.413	0.251
19	1.538	1.327	1.118	0.915	0.721	0.539	0.372
20	1.613	1.415	1.217	1.022	0.834	0.656	0.489
21	1.678	1.492	1.305	1.119	0.937	0.763	0.598
22	1.736	1.561	1.384	1.207	1.032	0.862	0.700
23	1.786	1.621	1.454	1.285	1.118	0.954	0.796
24	1.831	1.675	1.516	1.356	1.196	1.038	0.884
25	1.871	1.723	1.572	1.420	1.267	1.115	0.966
26	1.906	1.766	1.623	1.478	1.331	1.186	1.042
27	1.938	1.805	1.669	1.530	1.390	1.250	1.111
28	1.966	1.839	1.710	1.577	1.444	1.309	1.176
29	1.991	1.871	1.747	1.621	1.493	1.364	1.235
30	2.014	1.899	1.781	1.660	1.537	1.414	1.290
31	2.035	1.925	1.812	1.696	1.579	1.460	1.340
32	2.053	1.948	1.840	1.729	1.616	1.502	1.387
33	2.070	1.970	1.866	1.759	1.651	1.541	1.430
34	2.086	1.989	1.889	1.787	1.683	1.577	1.470
35	2.100	2.007	1.911	1.813	1.713	1.611	1.507
36	2.113	2.023	1.931	1.837	1.740	1.642	1.542
37	2.124	2.038	1.950	1.859	1.765	1.670	1.574
38	2.135	2.052	1.967	1.879	1.789	1.697	1.604

39	2.145	2.065	1.982	1.898	1.811	1.722	1.632
40	2.154	2.077	1.997	1.915	1.831	1.746	1.659
45	2.190	2.124	2.056	1.986	1.914	1.841	1.767
50	2.214	2.157	2.098	2.037	1.975	1.911	1.847
55	2.231	2.180	2.128	2.075	2.020	1.964	1.907
60	2.242	2.197	2.151	2.103	2.054	2.004	1.954
65	2.250	2.210	2.168	2.125	2.081	2.036	1.990
70	2.256	2.219	2.181	2.142	2.102	2.061	2.020
75	2.260	2.226	2.191	2.155	2.118	2.081	2.043
80	2.262	2.231	2.198	2.165	2.132	2.098	2.063
85	2.263	2.234	2.204	2.174	2.143	2.111	2.079
90	2.264	2.237	2.209	2.181	2.152	2.122	2.092
95	2.264	2.239	2.212	2.186	2.159	2.131	2.103
100	2.264	2.240	2.215	2.190	2.165	2.139	2.113
150	2.250	2.235	2.220	2.204	2.188	2.173	2.156
200	2.233	2.222	2.211	2.200	2.189	2.177	2.166

Durbin-Watson显著性统计检验临界值表（模型不带截距， $\alpha=0.01$ ）

（序列负相关）

n	$m=15$	$m=16$	$m=17$	$m=18$	$m=19$	$m=20$	$m=21$
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17	0.035						
18	0.119	0.031					
19	0.226	0.107	0.028				
20	0.337	0.204	0.096	0.025			
21	0.446	0.307	0.185	0.087	0.023		
22	0.548	0.408	0.280	0.169	0.080	0.021	
23	0.645	0.504	0.374	0.257	0.155	0.073	0.019
24	0.736	0.596	0.465	0.345	0.237	0.143	0.067
25	0.821	0.683	0.552	0.430	0.319	0.218	0.132
26	0.901	0.765	0.635	0.512	0.399	0.295	0.202
27	0.975	0.842	0.714	0.592	0.477	0.371	0.274
28	1.043	0.914	0.788	0.667	0.553	0.445	0.346
29	1.107	0.981	0.858	0.739	0.625	0.517	0.416
30	1.166	1.044	0.924	0.807	0.695	0.587	0.485
31	1.221	1.102	0.986	0.872	0.761	0.654	0.552
32	1.272	1.157	1.043	0.932	0.823	0.718	0.617
33	1.319	1.208	1.097	0.989	0.882	0.779	0.678
34	1.363	1.255	1.148	1.042	0.938	0.836	0.737
35	1.404	1.299	1.196	1.093	0.991	0.891	0.794
36	1.442	1.341	1.240	1.140	1.041	0.943	0.847
37	1.477	1.379	1.282	1.184	1.088	0.992	0.898
38	1.510	1.416	1.321	1.226	1.132	1.039	0.947

39	1.541	1.450	1.358	1.266	1.174	1.083	0.993
40	1.570	1.482	1.392	1.303	1.213	1.124	1.036
45	1.691	1.614	1.537	1.459	1.381	1.302	1.224
50	1.781	1.714	1.646	1.578	1.509	1.439	1.370
55	1.849	1.790	1.730	1.669	1.608	1.546	1.484
60	1.902	1.849	1.796	1.742	1.687	1.631	1.576
65	1.944	1.896	1.848	1.799	1.750	1.700	1.650
70	1.977	1.934	1.891	1.846	1.802	1.756	1.710
75	2.005	1.965	1.926	1.885	1.844	1.802	1.760
80	2.027	1.991	1.954	1.917	1.879	1.841	1.803
85	2.046	2.012	1.979	1.944	1.909	1.874	1.838
90	2.061	2.030	1.999	1.967	1.935	1.902	1.869
95	2.075	2.046	2.016	1.986	1.956	1.926	1.895
100	2.086	2.059	2.031	2.003	1.975	1.946	1.917
150	2.140	2.124	2.107	2.090	2.073	2.056	2.039
200	2.154	2.142	2.131	2.119	2.106	2.094	2.082