

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

（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	1.988							
3	2.761	0.994						
4	2.871	1.836	0.582					
5	2.857	2.178	1.267	0.380				
6	2.844	2.320	1.655	0.917	0.266			
7	2.828	2.398	1.871	1.283	0.690	0.197		
8	2.805	2.453	2.008	1.521	1.017	0.537	0.151	
9	2.783	2.483	2.110	1.687	1.251	0.823	0.429	0.120
10	2.762	2.501	2.181	1.816	1.427	1.044	0.678	0.350
11	2.742	2.511	2.231	1.913	1.569	1.218	0.881	0.567
12	2.723	2.516	2.268	1.987	1.682	1.364	1.049	0.752
13	2.705	2.518	2.296	2.044	1.771	1.484	1.193	0.911
14	2.688	2.517	2.316	2.090	1.843	1.582	1.316	1.051
15	2.672	2.515	2.332	2.126	1.902	1.664	1.419	1.172
16	2.657	2.512	2.344	2.155	1.950	1.732	1.506	1.276
17	2.644	2.508	2.353	2.179	1.990	1.789	1.580	1.367
18	2.631	2.504	2.359	2.199	2.024	1.838	1.644	1.445
19	2.618	2.499	2.364	2.215	2.053	1.880	1.699	1.513
20	2.607	2.494	2.368	2.228	2.077	1.916	1.747	1.573
21	2.596	2.489	2.370	2.239	2.098	1.947	1.789	1.625
22	2.585	2.484	2.372	2.249	2.116	1.974	1.825	1.671
23	2.575	2.479	2.373	2.257	2.131	1.998	1.858	1.712
24	2.566	2.474	2.373	2.263	2.145	2.019	1.886	1.749
25	2.557	2.470	2.373	2.269	2.156	2.037	1.912	1.782
26	1.073	1.004	0.934	0.863	0.792	0.722	0.652	0.584
27	1.089	1.023	0.955	0.886	0.817	0.749	0.681	0.614
28	1.105	1.040	0.974	0.908	0.841	0.774	0.708	0.643
29	1.120	1.057	0.993	0.929	0.864	0.798	0.734	0.670
30	1.134	1.073	1.011	0.948	0.885	0.822	0.759	0.696
31	1.147	1.088	1.028	0.967	0.905	0.844	0.782	0.721
32	1.160	1.103	1.044	0.985	0.925	0.865	0.805	0.745
33	1.173	1.117	1.060	1.002	0.944	0.885	0.826	0.768
34	1.185	1.130	1.075	1.018	0.961	0.904	0.847	0.790
35	1.196	1.143	1.089	1.034	0.978	0.923	0.867	0.811
36	1.207	1.155	1.102	1.049	0.995	0.940	0.886	0.831
37	1.217	1.167	1.116	1.063	1.010	0.957	0.904	0.850
38	1.228	1.178	1.128	1.077	1.026	0.974	0.921	0.869

39	1.237	1.189	1.140	1.090	1.040	0.989	0.938	0.887
40	1.247	1.200	1.152	1.103	1.054	1.004	0.954	0.904
45	1.289	1.247	1.204	1.160	1.116	1.071	1.026	0.981
50	1.325	1.287	1.248	1.208	1.168	1.128	1.087	1.046
55	1.356	1.321	1.286	1.250	1.213	1.176	1.139	1.101
60	1.383	1.351	1.319	1.285	1.252	1.218	1.183	1.149
65	1.408	1.378	1.348	1.317	1.286	1.254	1.222	1.190
70	1.429	1.401	1.373	1.345	1.316	1.286	1.257	1.227
75	1.448	1.423	1.396	1.369	1.342	1.315	1.287	1.260
80	1.466	1.442	1.417	1.392	1.367	1.341	1.315	1.289
85	1.482	1.459	1.436	1.412	1.388	1.364	1.340	1.315
90	1.497	1.475	1.453	1.431	1.408	1.385	1.362	1.339
95	1.510	1.490	1.469	1.448	1.426	1.405	1.383	1.361
100	1.523	1.503	1.483	1.463	1.443	1.422	1.402	1.381
150	1.611	1.598	1.585	1.571	1.558	1.544	1.530	1.516
200	1.664	1.654	1.644	1.634	1.624	1.613	1.603	1.593

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

（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	0.097						
11	0.291	0.080					
12	0.481	0.245	0.068				
13	0.649	0.413	0.210	0.058			
14	0.797	0.565	0.358	0.181	0.050		
15	0.931	0.703	0.497	0.314	0.158	0.043	
16	1.049	0.829	0.624	0.439	0.277	0.139	0.038
17	1.153	0.944	0.743	0.557	0.391	0.246	0.124
18	1.244	1.045	0.852	0.669	0.501	0.351	0.220
19	1.324	1.136	0.951	0.773	0.605	0.452	0.316
20	1.395	1.216	1.040	0.868	0.704	0.550	0.410
21	1.457	1.289	1.120	0.955	0.796	0.644	0.502
22	1.513	1.353	1.193	1.034	0.880	0.731	0.591
23	1.563	1.411	1.258	1.107	0.957	0.813	0.674
24	1.607	1.463	1.318	1.172	1.029	0.888	0.753
25	1.647	1.510	1.371	1.232	1.094	0.958	0.826
26	0.518	0.454	0.394	0.336	0.283	0.233	0.189
27	0.549	0.486	0.426	0.368	0.314	0.264	0.218
28	0.579	0.517	0.457	0.400	0.345	0.294	0.247
29	0.607	0.546	0.487	0.430	0.376	0.324	0.276
30	0.635	0.574	0.516	0.460	0.405	0.354	0.305
31	0.661	0.602	0.544	0.488	0.434	0.383	0.334
32	0.686	0.628	0.571	0.516	0.462	0.411	0.362
33	0.710	0.653	0.597	0.542	0.489	0.438	0.389
34	0.733	0.677	0.622	0.568	0.516	0.465	0.416
35	0.755	0.700	0.646	0.593	0.541	0.491	0.442
36	0.777	0.723	0.669	0.617	0.566	0.516	0.467
37	0.797	0.744	0.692	0.640	0.590	0.540	0.492
38	0.817	0.765	0.713	0.663	0.613	0.564	0.516

39	0.836	0.785	0.734	0.684	0.635	0.587	0.540
40	0.854	0.804	0.754	0.705	0.657	0.609	0.562
45	0.936	0.890	0.845	0.800	0.755	0.710	0.666
50	1.004	0.963	0.921	0.880	0.838	0.797	0.756
55	1.063	1.025	0.987	0.948	0.910	0.872	0.833
60	1.114	1.078	1.043	1.008	0.972	0.936	0.901
65	1.158	1.125	1.092	1.059	1.026	0.993	0.960
70	1.197	1.166	1.136	1.105	1.074	1.043	1.012
75	1.231	1.203	1.174	1.146	1.117	1.088	1.058
80	1.262	1.236	1.209	1.182	1.155	1.127	1.100
85	1.290	1.265	1.240	1.214	1.189	1.163	1.137
90	1.315	1.292	1.268	1.244	1.220	1.195	1.171
95	1.338	1.316	1.293	1.271	1.248	1.225	1.201
100	1.359	1.338	1.317	1.295	1.273	1.251	1.229
150	1.502	1.488	1.474	1.460	1.445	1.431	1.416
200	1.582	1.572	1.561	1.551	1.540	1.529	1.519

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

（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	0.034						
18	0.110	0.030					
19	0.198	0.099	0.027				
20	0.286	0.179	0.090	0.025			
21	0.373	0.260	0.162	0.081	0.022		
22	0.460	0.341	0.238	0.148	0.074	0.020	
23	0.544	0.422	0.313	0.218	0.136	0.068	0.019
24	0.623	0.502	0.389	0.289	0.201	0.125	0.062
25	0.699	0.578	0.465	0.360	0.267	0.185	0.115
26	0.148	0.113	0.083	0.057	0.037	0.022	0.011
27	0.176	0.138	0.105	0.077	0.053	0.034	0.020
28	0.204	0.164	0.129	0.098	0.071	0.050	0.032
29	0.232	0.191	0.154	0.120	0.091	0.067	0.046
30	0.260	0.217	0.179	0.144	0.113	0.086	0.062
31	0.288	0.244	0.205	0.168	0.135	0.106	0.080
32	0.315	0.271	0.230	0.193	0.158	0.127	0.100
33	0.342	0.298	0.256	0.218	0.182	0.149	0.120
34	0.369	0.324	0.282	0.243	0.206	0.172	0.141
35	0.395	0.350	0.308	0.268	0.230	0.195	0.163
36	0.421	0.376	0.333	0.292	0.254	0.218	0.185
37	0.446	0.401	0.358	0.317	0.278	0.241	0.207
38	0.470	0.425	0.382	0.341	0.302	0.265	0.230

39	0.494	0.449	0.406	0.365	0.325	0.288	0.252
40	0.517	0.473	0.430	0.388	0.349	0.311	0.275
45	0.623	0.581	0.539	0.499	0.459	0.421	0.384
50	0.715	0.675	0.636	0.597	0.559	0.521	0.485
55	0.796	0.758	0.721	0.684	0.647	0.611	0.576
60	0.865	0.830	0.795	0.760	0.725	0.691	0.657
65	0.927	0.894	0.861	0.828	0.795	0.762	0.730
70	0.981	0.950	0.919	0.888	0.857	0.826	0.795
75	1.029	1.000	0.971	0.941	0.912	0.883	0.854
80	1.072	1.045	1.017	0.989	0.962	0.934	0.907
85	1.111	1.085	1.059	1.033	1.006	0.980	0.954
90	1.146	1.121	1.097	1.072	1.047	1.022	0.997
95	1.178	1.155	1.131	1.108	1.084	1.060	1.037
100	1.207	1.185	1.162	1.140	1.118	1.095	1.072
150	1.402	1.387	1.372	1.357	1.342	1.327	1.312
200	1.508	1.497	1.486	1.475	1.464	1.453	1.442