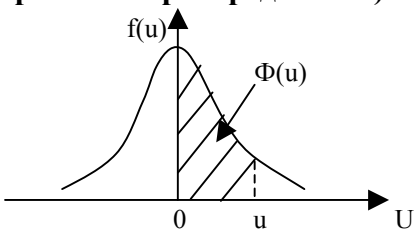
СТАТИСТИЧЕСКИЕ ТАБЛИЦЫ

Приложение 1

Функция Лапласа (стандартизированное нормальное распределение)

$$\Phi(u) = \frac{1}{\sqrt{2p}} \int_0^u e^{-\frac{t^2}{2}}\, dt$$



Пример:
Φ(1.65) = P(0 ≤ U ≤ 1.65) = 0.4505;
P(U > 1.65) = 0.0495.

u	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0753
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
0.4	.1554	.1591	.1628	.1664	.1700	.1736	.1772	.1808	.1844	.1879
0.5	.1915	.1950	.1985	.2019	.2054	.2088	.2123	.2157	.2190	.2224
0.6	.2257	.2291	.2324	.2357	.2389	.2422	.2454	.2486	.2517	.2549
0.7	.2580	.2611	.2642	.2673	.2704	.2734	.2764	.2794	.2823	.2852
0.8	.2881	.2910	.2939	.2967	.2995	.3023	.3051	.3078	.3106	.3133
0.9	.3159	.3186	.3212	.3238	.3264	.3289	.3315	.3340	.3365	.3389
1.0	.3413	.3438	.3461	.3485	.3508	.3531	.3554	.3577	.3599	.3621
1.1	.3643	.3665	.3686	.3708	.3729	.3749	.3770	.3790	.3810	.3830
1.2	.3849	.3869	.3888	.3907	.3925	.3944	.3962	.3980	.3997	.4015
1.3	.4032	.4049	.4066	.4082	.4099	.4115	.4131	.4147	.4162	.4177
1.4	.4192	.4207	.4222	.4236	.4251	.4265	.4279	.4292	.4306	.4319
1.5	.4332	.4345	.4357	.4370	.4382	.4394	.4406	.4418	.4429	.4441
1.6	.4452	.4463	.4474	.4484	.4495	.4505	.4515	.4525	.4535	.4545
1.7	.4554	.4564	.4573	.4582	.4591	.4599	.4608	.4616	.4625	.4633
1.8	.4641	.4649	.4656	.4664	.4671	.4678	.4686	.4693	.4699	.4706
1.9	.4713	.4719	.4726	.4732	.4738	.4744	.4750	.4756	.4761	.4767
2.0	.4772	.4778	.4783	.4788	.4793	.4798	.4803	.4808	.4812	.4817
2.1	.4821	.4826	.4830	.4834	.4838	.4842	.4846	.4850	.4854	.4857
2.2	.4861	.4864	.4868	.4871	.4875	.4878	.4881	.4884	.4887	.4890
2.3	.4893	.4896	.4898	.4901	.4904	.4906	.4909	.4911	.4913	.4916
2.4	.4918	.4920	.4922	.4925	.4927	.4929	.4931	.4932	.4934	.4936
2.5	.4938	.4940	.4941	.4943	.4945	.4946	.4948	.4949	.4951	.4952
2.6	.4953	.4955	.4956	.4957	.4959	.4960	.4961	.4962	.4963	.4964
2.7	.4965	.4966	.4967	.4968	.4969	.4970	.4971	.4972	.4973	.4974
2.8	.4974	.4975	.4976	.4977	.4977	.4978	.4979	.4979	.4980	.4981
2.9	.4981	.4982	.4982	.4983	.4984	.4984	.4985	.4985	.4986	.4986
3.0	.4987	.4987	.4987	.4988	.4988	.4989	.4989	.4989	.4990	.4990

3.1 .49903 **3.2** .49931 **3.3** .49952 **3.4** .49966 **3.5** .49977 **3.6** .49984 **3.7** .49989 **3.8** .49993 **3.9** .49995
4.0 .499968
4.5 .49999
5.0 .49999997

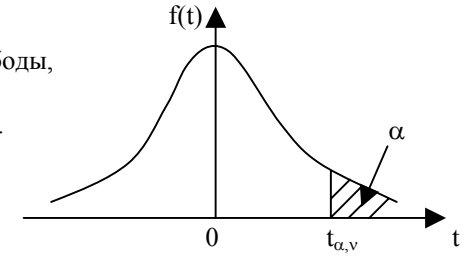
Приложение 2

Распределение Стьюдента (t-распределение)

Пример: $t_{\alpha,\nu} = t_{0.05;20} = 1.725$; ν – число степеней свободы,

$P(T > 1.725) = 0.05$; α – уровень значимости.

$P(|T| > 1.725) = 0.10$.



ν \ α	0.4	0.25	0.10	0.05	0.025	0.01	0.005	0.001	.0005
1	0.325	1.000	3.078	6.314	12.706	31.821	63.657	318.31	636.6
2	0.289	0.816	1.886	2.920	4.303	6.965	9.925	22.327	31.6
3	0.277	0.765	1.638	2.353	3.182	4.541	5.841	10.214	12.94
4	0.271	0.741	1.533	2.132	2.776	3.747	4.604	7.173	8.610
5	0.267	0.727	1.476	2.015	2.571	3.365	4.032	5.893	6.859
6	0.265	0.718	1.440	1.943	2.447	3.143	3.707	5.208	5.959
7	0.263	0.711	1.415	1.895	2.365	2.998	3.499	4.785	5.405
8	0.262	0.706	1.397	1.860	2.306	2.896	3.355	4.501	5.041
9	0.261	0.703	1.383	1.833	2.262	2.821	3.250	4.297	4.781
10	0.260	0.700	1.372	1.812	2.228	2.764	3.169	4.144	4.587
11	0.260	0.697	1.363	1.796	2.201	2.718	3.106	4.025	4.437
12	0.259	0.695	1.356	1.782	2.179	2.681	3.055	3.930	4.318
13	0.259	0.694	1.350	1.771	2.160	2.650	3.012	3.852	4.221
14	0.258	0.692	1.345	1.761	2.145	2.624	2.977	3.787	4.140
15	0.258	0.691	1.341	1.753	2.131	2.602	2.947	3.733	4.073
16	0.258	0.690	1.337	1.746	2.120	2.583	2.921	3.686	4.015
17	0.257	0.689	1.333	1.740	2.110	2.567	2.898	3.646	3.965
18	0.257	0.688	1.330	1.734	2.101	2.552	2.878	3.610	3.922
19	0.257	0.688	1.328	1.729	2.093	2.539	2.861	3.579	3.883
20	0.257	0.687	1.325	1.725	2.086	2.528	2.845	3.552	3.850
21	0.257	0.686	1.323	1.721	2.080	2.518	2.831	3.527	3.819
22	0.256	0.686	1.321	1.717	2.074	2.508	2.819	3.505	3.792
23	0.256	0.685	1.319	1.714	2.069	2.500	2.807	3.485	3.767
24	0.256	0.685	1.318	1.711	2.064	2.492	2.797	3.467	3.745
25	0.256	0.684	1.316	1.708	2.060	2.485	2.787	3.450	3.725
26	0.256	0.684	1.315	1.706	2.056	2.479	2.779	3.435	3.707
27	0.256	0.684	1.314	1.703	2.050	2.473	2.771	3.421	3.690
28	0.256	0.683	1.313	1.701	2.080	2.467	2.763	3.408	3.674
29	0.256	0.683	1.311	1.699	2.450	2.462	2.756	3.396	3.659
30	0.256	0.683	1.310	1.697	2.042	2.457	2.750	3.385	2.646
40	0.255	0.681	1.303	1.684	2.021	2.423	2.704	3.307	3.551
50	0.255	0.680	1.296	1.676	2.009	2.403	2.678	3.262	3.495
60	0.255	0.679	1.296	1.671	2.000	2.390	2.660	3.232	3.460
80	0.254	0.679	1.292	1.664	1.990	2.374	2.639	3.195	3.415
100	0.254	0.678	1.290	1.660	1.984	2.365	2.626	3.174	3.389
120	0.254	0.677	1.289	1.658	1.980	2.358	2.467	3.160	3.366
200	0.254	0.676	1.286	1.653	1.972	2.345	2.601	3.131	3.339
500	0.253	0.675	1.283	1.648	1.965	2.334	2.586	3.106	3.310
∞	0.253	0.674	1.282	1.645	1.960	2.326	2.576	3.090	3.291

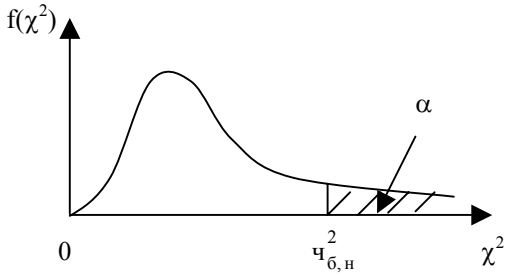
Приложение 3

χ^2-распределение

Пример:

при $\nu = 15$ $P(\chi^2 > 8.55) = 0.9$,
$P(\chi^2 > 22.31) = 0.1$;

при $\nu > 100$ $\sqrt{2\text{ч}^2} - \sqrt{2\text{н} - 1} = U$ $(U \in N(0,1))$.



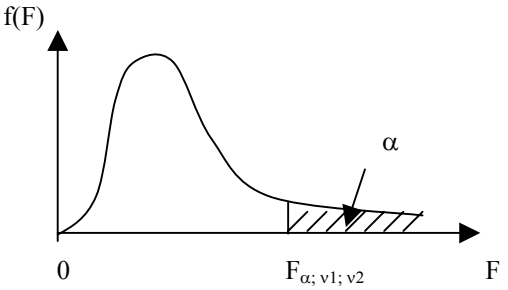
ν \ α	.995	.990	.975	.950	.900	.750	.500	.250	.100	.050	.025	.010	.005
1	$4\cdot10^{-6}$	$2\cdot10^{-5}$	10^{-5}	$4\cdot10^{-4}$	.016	.101	.454	1.32	2.71	3.84	5.02	6.63	7.88
2	.010	.020	.051	.103	.211	.58	1.39	2.77	4.61	5.99	7.38	9.21	10.60
3	.072	.115	.216	.352	.584	1.21	2.37	4.11	6.25	7.81	9.35	11.34	12.84
4	.207	.297	.484	.711	1.06	1.92	3.36	5.39	7.78	9.49	11.14	13.28	14.86
5	.412	.554	.831	1.15	1.61	2.67	4.35	6.63	9.24	11.07	12.83	15.09	16.75
6	.676	.872	1.24	1.64	2.20	3.45	5.35	7.84	10.64	12.59	14.45	16.81	18.55
7	.989	1.24	1.69	2.17	2.83	4.25	6.35	9.04	12.02	14.07	16.01	18.48	20.28
8	1.34	1.65	2.18	2.73	3.49	5.07	7.34	10.22	13.37	15.51	17.53	20.09	21.96
9	1.73	2.09	2.70	3.33	4.17	5.90	8.34	11.39	14.68	16.92	19.02	21.67	23.59
10	2.16	2.56	3.25	3.94	4.87	6.74	9.34	12.55	15.99	18.31	20.48	23.21	25.19
11	2.60	3.05	3.82	4.57	5.58	7.58	10.34	13.70	17.28	19.68	21.92	24.73	26.76
12	3.07	3.57	4.40	5.23	6.30	8.44	11.34	14.85	18.55	21.03	23.34	26.22	28.30
13	3.57	4.11	5.01	5.89	7.04	9.30	12.34	15.98	19.81	22.36	24.74	27.69	29.19
14	4.07	4.66	5.63	6.57	7.79	10.1	13.34	17.12	21.06	23.69	26.12	29.14	31.32
15	4.60	5.23	6.26	7.26	8.55	11.04	14.34	18.25	22.31	25.00	27.49	30.58	32.80
16	5.14	5.81	6.91	7.96	9.31	11.91	15.34	19.37	23.54	26.30	28.85	32.00	34.27
17	5.68	6.41	7.56	8.67	10.09	12.79	16.34	20.49	24.77	27.59	30.19	33.41	35.72
18	6.26	7.01	8.23	9.39	10.86	13.68	17.34	21.60	25.99	28.87	31.53	34.81	37.16
19	6.84	7.63	8.91	10.12	11.65	14.56	18.34	22.72	27.20	30.14	32.85	36.19	38.58
20	7.43	8.26	9.59	10.85	12.44	15.45	19.34	23.88	28.41	31.41	34.17	37.57	40.00
21	8.03	8.90	10.28	11.59	13.24	16.34	20.34	24.93	29.61	32.67	35.48	38.93	41.40
22	8.64	9.54	10.98	12.34	14.04	17.24	21.34	26.04	30.81	33.92	36.78	40.29	42.80
23	9.26	10.20	11.69	13.09	14.85	18.14	22.34	27.14	32.01	35.17	38.08	41.64	44.18
24	9.89	10.86	12.40	13.85	15.66	19.04	23.34	28.24	33.20	36.42	39.36	42.98	45.56
25	10.52	11.52	13.12	14.61	16.47	19.94	24.34	29.34	34.38	37.65	40.65	44.31	46.93
26	11.16	12.20	13.84	15.38	17.29	20.84	25.34	30.43	35.56	38.89	41.92	45.64	48.29
27	11.81	12.88	14.57	16.15	18.11	21.78	26.34	31.53	36.74	40.11	43.19	46.96	49.64
28	12.46	13.56	15.31	16.93	18.94	22.66	27.34	32.62	37.92	41.34	44.46	48.28	50.99
29	13.12	14.26	16.05	17.71	19.77	23.57	28.34	33.71	39.09	42.56	45.72	49.59	52.34
30	13.78	14.95	16.79	18.49	20.60	24.48	29.34	34.80	40.26	43.77	46.98	50.89	53.67
40	20.71	22.16	24.43	26.51	29.05	33.66	39.34	45.62	51.81	55.76	59.34	63.69	66.77
50	27.99	29.70	32.36	34.76	37.69	42.94	49.33	56.33	63.17	67.50	71.42	76.15	79.49
60	35.53	37.48	40.48	43.19	46.46	52.29	59.33	66.98	74.38	79.08	83.30	88.38	91.95
70	43.28	45.44	48.76	51.74	55.33	61.70	69.33	77.58	85.53	90.53	95.02	100.4	104.2
80	51.17	53.54	57.15	60.39	64.28	71.14	79.33	88.13	96.58	101.9	106.6	112.3	116.3
90	59.20	61.75	65.65	69.13	73.29	80.62	89.33	98.65	107.6	113.1	118.1	124.1	128.3
100	67.32	70.06	74.22	77.93	82.36	90.13	99.33	109.1	118.5	124.3	129.6	135.8	140.2

Приложение 4 (а)

Распределение Фишера (F-распределение)

Пример:

при $\nu_1 = 6$, $\nu_2 = 5$ $P(F > 3.40) = 0.1$;
при $\nu_1 = 6$, $\nu_2 = 5$ $P(F > 4.95) = 0.05$;
при $\nu_1 = 6$, $\nu_2 = 5$ $P(F > 10.7) = 0.01$.



		ν_1 (число степеней свободы)											
ν_2	α	1	2	3	4	5	6	7	8	9	10	11	12
1	.10	39.9	49.5	53.6	55.8	57.2	58.2	58.9	59.4	59.9	60.2	60.5	60.7
	.05	161	200	216	225	230	234	237	239	241	242	243	244
2	.10	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38	9.39	9.40	9.41
	.05	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.4
	.01	98.5	99.2	99.2	99.2	99.3	99.3	99.4	99.4	99.4	99.4	99.4	99.4
3	.10	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24	5.23	5.22	5.22
	.05	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.76	8.74
	.01	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.3	27.2	27.1	27.1
4	.10	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94	3.92	3.91	3.90
	.05	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.94	5.91
	.01	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.7	14.5	14.4	14.4
5	.10	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32	3.30	3.28	3.27
	.05	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.71	4.68
	.01	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2	10.1	9.96	9.89
6	.10	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96	2.94	2.92	2.90
	.05	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.03	4.00
	.01	13.7	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.79	7.72
7	.10	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72	2.70	2.68	2.67
	.05	5.59	4.74	4.35	4.12	3.97	3.87.	3.79	3.73	3.68	3.64	3.60	3.57
	.01	12.2	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.54	6.47
8	.10	3.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56	2.54	2.52	2.50
	.05	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.31	3.28
	.01	11.3	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.73	5.67
9	.10	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44	2.42	2.40	2.38
	.05	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.10	3.07
	.01	10.6	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	5.18	5.11
10	.10	3.29	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35	2.32	2.30	2.28
	.05	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.94	2.91
	.01	10.0	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.77	4.71
11	.10	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.30	2.27	2.25	2.23	2.21
	.05	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.82	2.79
	.01	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54	4.46	4.40

Приложение 4 (б)
Распределение Фишера (продолжение)

ν_1 (число степеней свободы)													
15	**20**	**24**	**30**	**40**	**50**	**60**	**100**	**120**	**200**	**500**	∞	α	ν_2
61.2	61.7	62.0	62.3	62.5	62.7	62.8	63.0	63.1	63.2	63.3	63.3	.10	**1**
246	248	249	250	251	252	252	253	253	254	254	254	.05	
9.42	9.44	9.45	9.46	9.47	9.47	9.47	9.48	9.48	9.49	9.49	9.49	.10	**2**
19.4	19.4	19.5	19.5	19.5	19.5	19.5	19.5	19.5	19.5	19.5	19.5	.05	
99.4	99.4	99.5	99.5	99.5	99.5	99.5	99.5	99.5	99.5.	99.5	995	.01	
5.20	5.18	5.18	5.17	5.16	5.15	5.15	5.14	5.14	5.14	5.14	5.13	.10	**3**
8.70	8.66	8.64	8.62	8.59	8.58	8.57	8.55	8.55	8.54	8.53	8.53	.05	
26.9	26.7	26.6	26.5	26.4	26.4	26.3	26.2	26.2	26:2	26.1	26.1	.01	
3.87	3.84	3.83	3.82	3.80	3.80	3.79	3.78	3.78	3.77	3.76	3.76	.10	**4**
5.86	5.80	5.77	5.75	5.72	5.70	5.69	5.66	5.66	5.65	5.64	5.63	.05	
14.2	14.0	13.9	13.8	13.7	13.7	13.7	13.6	13.6	13.5	13.5	13.5	.01	
3.24	3.21	3.19	3.17	3.16	3.15	3.14	3.13	3.12	3.12	3.11	3.10	.10	**5**
4.62	4.56	4.53	4.50	4.46	4.44	4.43	4.41	4.40	4.39	4.37	4.36	.05	
9.72	9.55	9.47	9.38	9.29	9.24	9.20	9.13	9.11	9.08	9.04.	9.02	.01	
2.87	2.84	2.82	2.80	2.78	2.77	2.76	2.75	2.74	2.73	2.73	2.72	.10	**6**
3.94	3.87	3.84	3.81	3.77	3.75	3.74	3.71	3.70	3.69	3.68	3.67	.05	
7.56	7.40	7.31	7.23	7.14	7.09	7.06	6.99	6.97	6.93	6.90	6.88	.01	
2.63	2.59	2.58	2.56	2.54	2.52	2.51	2.50	2.49	2.48	2.48	2.47	.10	**7**
3.51	3.44	3.41	3.38	3.34	3.32	3.30	3.27	3.27	3.25	3.24	3.23	.05	
6.31	6.16	6.07	5.99	5.91	5.86	5.82	5.75	5.74	5.70	5.67	5.65	.01	
2.46	2.42	2.40	2.38	2.36	2.35	2.34	2.32	2.32	2.31	2.30	2.29	.10	**8**
3.22	3.15	3.12	3.08	3.04	2.02	3.01	2.97	2.97	2.95	2.94	2.93	.05	
5.52	5.36	5.28	5.20	5.12	5.07	5.03	4.96	4.95	4.91	4.88	4.86	.01	
2.34	2.30	2.28	2.25	2.23	2.22	2.21	2.19	2.18	2.17	2.17	2.16	.10	**9**
3.01	2.94	2.90	2.86	2.83	2.80	2.79	2.76	2.75	2.73	2.72	2.71	.05	
4.96	4.81	4.73	4.65	4.57	4.52	4.48	4.42	4.40	4.36	4.33	4.31	.01	
2.24	2.20	2.18	2.16	2.13	2.12	2.11	2.09	2.08	2.07	2.06	2.06	.10	**10**
2.85	2.77	2.74	2.70	2.66	2.64	2.62	2.59	2.58	2.56	2.55	2.54	.05	
4.56	4.41	4.33	4.25	4.17	4.12	4.08	4.01	4.00	3.96	3.93	3.91	.01	
2.17	2.12	2.10	2.08	2.05	2.04	2.03	2.00	2.00	1.99	1.98	1.97	.10	**11**
2.72	2.65	2.61	2.57	2.53	2.51	2.49	2.46	2.45	2.43	2.42	2.40	.05	
4.25	4.10	4.02	3.94	3.86	3.81	3.78	3.71	3.69	3.66	3.62	3.60	.01	

Приложение 4 (в)
Распределение Фишера (продолжение)

ν_2	α	ν_1 (число степеней свободы)											
		1	**2**	**3**	**4**	**5**	**6**	**7**	**8**	**9**	**10**	**11**	**12**
12	.10	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21	2.19	2.17	2.15
	.05	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.72	2.69
	.01	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.22	4.16
13	.10	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16	2.14	2.12	2.10
	.05	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.63	2.60
	.01	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	4.02	3.96
14	.10	3.10	2.73	2.52	239	2.31	2.24	2.19	2.15	2.12	2.10	2.08	2.05
	.05	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.57	2.53
	.01	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.86	3.80
15	.10	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09	2.06	2.04	2.02
	.05	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.51	2.48
	.01	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.73	3.67
16	.10	3.05	2.67	2.46	2.33	2.24	2.18	2.13	2.09	2.06	2.03	2.01	1.99
	.05	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.46	2.42
	.01	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.62	3.55
17	.10	3.03	2.64	2.44	2.31	2.22	2.15	2.10	2.06	2.03	2.00	1.98	1.96
	.05	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.41	2.38
	.01	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.52	3.46
18	.10	3.01	2.62	2.42	2.29	2.20	2.13	2.08	2.04	2.00	1.98	1.96	1.93
	.05	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.37	2.34
	.01	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51	3.43	3.37
19	.10	2.99	2.61	2.40	2.27	2.18	2.11	2.06	2.02	1.98	1.96	1.94	1.91
	.05	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.34	2.31
	.01	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43	3.36	3.30
20	.10	2.97	2.59	2.38	2.25	2.16	2.09	2.04	2.00	1.96	1.94	1.92	1.89
	.05	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.31	2.28
	.01	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.29	3.23
22	.10	2.95	2.56	2.35	2.22	2.13	2.06	2.01	1.97	1.93	1.90	1.88	1.86
	.05	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.26	2.23
	.01	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.18	3.12
24	.10	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91	1.88	1.85	1.83
	.05	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.21	2.18
	.01	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	3.09	3.03
26	.10	2.91	2.52	2.31	2.17	2.08	2.01	1.96	1.92	1.88	1.86	1.84	1.81
	.05	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15
	.01	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.18	3.09	3.02	2.96
28	.10	2.89	2.50	2.29	2.16	2.06	2.00	1.94	1.90	1.87	1.84	1.81	1.79
	.05	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.15	2.12
	.01	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.12	3.03	2.96	2.90
30	.10	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85	1.82	1.79	1.77
	.05	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.13	2.09
	.01	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.91	2.84

Приложение 4 (г)
Распределение Фишера (продолжение)

ν_1 (число степеней свободы)													
15	**20**	**24**	**30**	**40**	**50**	**60**	**100**	**120**	**200**	**500**	∞	α	ν_2
2.10	2.06	2.04	2.01	1.99	1.97	1.96	1.94	1.93	1.92	1.91	1.90	.10	**12**
2.62	2.54	2.51	2.47	2.43	2.40	2.38	2.35	2.34	2.32	2.31	2.30	.05	
4.01	3.86	3.78	3.70	3.62	3.57	3.54	3.47	3.45	3.41	3.38	3.36	.01	
2.05	2.01	1.98	1.96	1.93	1.92	1.90	1.88	1.88	1.86	1.85	1.85	.10	**13**
2.53	2.46	2.42	2.38	2.34	2.31	2.30	2.26	2.25	2.23	2.22	2.21	.05	
3.82	3.66	3.59	3.51	3.43	3.38	3.34	3.27	3.25	3.22	3.19	3.17	.01	
2.01	1.96	1.94	1.91	1.89	1.87	1.86	1.83	1.83	1.82	1.80	1.80	.10	**14**
2.46	2.39	2.35	2.31	2.27	2.24	2.22	2.19	2.18	2.16	2.14	2.13	.05	
3.66	3.51	3.43	3.35	3.27	3.22	3.18	3.11	3.09	3.06	3.03	3.00	.01	
1.97	1.92	1.90	1.87	1.85	1.83	1.82	1.79	1.79	1.77	1.76	1.76	.10	**15**
2.40	2.33	2.29	2.25	2.20	2.18	2.16	2.12	2.11	2.10	2.08	2.07	.05	
3.52	3.37	3.29	3.21	3.13	3.08	3.05	2.98	2.96	2.92	2.89	2.87	.01	
1.94	1.89	1.87	1.84	1.81	1.79	1.78	1.76	1.75	1.74	1.73	1.72	.10	**16**
2.35	2.28	2.24	2.19	2.15	2.12	2.11	2.07	2.06	2.04	2.02	2.01	.05	
3.41	3.26	3.18	3.10	3.02	2.97	2.93	2.86	2.84	2.81	2.78	2.75	.01	
1.91	1.86	1.84	1.81	1.78	1.76	1.75	1.73	1.72	1.71	1.69	1.69	.10	**17**
2.31	2.23	2.19	2.15	2.10	2.08	2.06	2.02	2.01	1.99	1.97	1.96	.05	
3.31	3.16	3.08	3.00	2.92	2.87	2.83	2.76	2.75	2.71	2.68	2.65	.01	
1.89	1.84	1.81	1.78	1.75	1.74	1.72	1.70	1.69	1.68	1.67	1.66	.10	**18**
2.27	2.19	2.15	2.11	2.06	2.04	2.02	1.98	1.97	1.95	1.93	1.92	.05	
3.23	3.08	3.00	2.92	2.84	2.78	2.75	2.68	2.66	2.62	2.59	2.57	.01	
1.86	1.81	1.79	1.76	1.73	1.71	1.70	1.67	1.67	1.65	1.64	1.63	.10	**19**
2.23	2.16	2.11	2.07	2.03	2.00	1.98	1.94	1.93	1.91	1.89	1.88	.05	
3.15	3.00	2.92	2.84	2.76	2.71	2.67	2.60	2.58	2.55	2.51	2.49	.01	
1.84	1.79	1.77	1.74	1.71	1.69	1.68	1.65	1.64	1.63	1.62	1.61	.10	**20**
2.20	2.12	2.08	2.04	1.99	1.97	1.95	1.91	1.90	1.88	1.86	1.84	.05	
3.09	2.94	2.86	2.78	2.69	2.64	2.61	2.54	2.52	2.48	2.44	2.42	.01	
1.81	1.76	1.73	1.70	1.67	1.65	1.64	1.61	1.60	1.39	1.58	1.37	.10	**22**
2.15	2.07	2.03	1.98	1.94	1.91	1.89	1.85	1.84	1.82	1.80	1.78	.05	
2.98	2.83	2.75	2.67	2.58	2.53	2.50	2.42	2.40	2.36	2.33	2.31	.01	
1.78	1.73	1.70	1.67	1.64	1.62	1.61	1.58	1.57	1.56	1.54	1.53	.10	**24**
2.11	2.03	1.98	1.94	1.89	1.86	1.84	1.80	1.79	1.77	1.75	1.73	.05	
2.89	2.74	2.66	2.58	2.49	2.44	2.40	2.33	2.31	2.27	2.24	2.21	.01	
1.76	1.71	1.68	1.65	1.61	1.59	1.58	1.35	1.54	1.53	1.51	1.50	.10	**26**
2.07	1.99	1.95	1.90	1.85	1.82	1.80	1.76	1.75	1.73	1.71	1.69	.05	
2.81	2.66	2.58	2.50	2.42	2.36	2.33	2.25	2.23	2.19	2.16	2.13	.01	
1.74	1.69	1.66	1.63	1.59	1.57	1.56	1.53	1.52	1.50	1.49	1.48	.10	**28**
2.04	1.96	1.91	1.87	1.82	1.79	1.77	1.73	1.71	1.69	1.67	1.65	.05	
2.75	2.60	2.52	2.44	2.35	2.30	2.26	2.19	2.17	2.13	2.09	2.06	.01	
1.72	1.67	1.64	1.61	1.57	1.55	1.54	1.51	1.50	1.48	1.47	1.46	.10	**30**
2.01	1.93	1.89	1.84	1.79	1.76	1.74	1.70	1.68	1.66	1.64	1.62	.05	
2.70	2.55	2.47	2.39	2.30	2.25	2.21	2.13	2.11	2.07	2.03	2.01	.01	

Приложение 4 (д)
Распределение Фишера (продолжение)

		ν_1 (число степеней свободы)											
ν_2	α	**1**	**2**	**3**	**4**	**5**	**6**	**7**	**8**	**9**	**10**	**11**	**12**
40	.10	2.84	2.44	2.23	2.09	2.00	1.93	1.87	1.83	1.79	1.76	1.73	1.71
	.05	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.04	2.00
	.01	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.73	2.66
60	.10	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74	1.71	1.68	1.66
	.05	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.95	1.92
	.01	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.56	2.50
80	.01	2.77	2.37	2.16	2.02	1.93	1.85	1.80	1.75	1.72	1.69	1.65	1.63
	.05	3.96	3.11	2.72	2.48	2.33	2.21	2.12	2.05	1.99	1.95	1.91	1.88
	.01	6.96	4.88	4.04	3.56	3.25	3.04	2.87	2.74	2.64	2.55	2.48	2.41
100	.10	2.76	2.36	2.14	2.00	1.91	1.83	1.78	1.73	1.70	1.67	1.63	1.61
	.05	3.94	3.09	2.70	2.46	2.30	2.19	2.10	2.03	1.97	1.92	1.88	1.85
	.01	6.90	4.82	3.98	3.51	3.20	2.99	2.82	2.69	2.59	2.51	2.43	2.36
120	.10	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68	1.65	1.62	1.60
	.05	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96	1.91	1.87	1.83
	.01	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47	2.40	2.34
200	.10	2.73	2.33	2.11	1.97	1.88	1.80	1.75	1.70	1.66	1.63	1.60	1.57
	.05	3.89	3.04	2.65	2.42	2.26	2.14	2.06	1.98	1.93	1.88	1.84	1.80
	.01	6.76	4.71	3.88	3.41	3.11	2.89	2.73	2.60	2.50	2.41	2.34	2.27
∞	.10	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63	1.60	1.57	1.55
	.05	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.79	1.75
	.01	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.25	2.18

Приложение 4 (е)
Распределение Фишера (продолжение)

ν_1 (число степеней свободы)													
15	**20**	**24**	**30**	**40**	**50**	**60**	**100**	**120**	**200**	**500**	∞	α	ν_2
1.66	1.61	1.57	1.54	1.51	1.48	1.47	1.43	1.42	1.41	1.39	1.38	.10	**40**
1.92	1.84	1.79	1.74	1.69	1.66	1.64	1.59	1.58	1.55	1.53	1.51	.05	
2.52	2.37	2.29	2.20	2.11	2.06	2.02	1.94	1.92	1.87	1.83	1.80	.01	
1.60	1.54	1.51	1.48	1.44	1.41	1.40	1.36	1.35	1.33	1.31	1.29	.10	**60**
1.84	1.75	1.70	1.65	1.59	1.56	1.53	1.48	1.47	1.44	1.41	1.39	.05	
2.35	2.20	2.12	2.03	1.94	1.88	1.84	1.75	1.73	1.68	1.63	1.60	.01	
1.58	1.52	1.49	1.45	1.41	1.38	1.36	1.31	1.31	1.29	1.27	1.25	.10	**80**
1.77	1.70	1.65	1.60	1.54	1.51	1.47	1.42	1.40	1.38	1.34	1.32	.05	
2.24	2.11	2.03	1.94	1.84	1.78	1.76	1.65	1.63	1.57	1.52	1.49	.01	
1.56	1.50	1.47	1.43	1.39	1.36	1.34	1.29	1.28	1.26	1.24	1.22	.10	**100**
1.75	1.68	1.63	1.57	1.51	1.48	1.45	1.39	1.38	1.34	1.30	1.28	.05	
2.19	2.06	1.98	1.89	1.79	1.73	1.70	1.59	1.57	1.51	1.46	1.43	.01	
1.55	1.48	1.45	1.41	1.37	1.34	1.32	1.27	1.26	1.24	1.21	1.19	.10	**120**
1.75	1.66	1.61	1.55	1.50	1.46	1.43	1.37	1.35	1.32	1.28	1.25	.05	
2.19	2.03	1.95	1.86	1.76	1.70	1.66	1.56	1.53	1.48	1.42	1.38	.01	
1.52	1.46	1.42	1.38	1.34	1.31	1.28	1.24	1.22	1.20	1.17	1.14	.10	**200**
1.72	1.62	1.57	1.52	1.46	1.41	1.39	1.32	1.29	1.26	1.22	1.19	.05	
2.13	1.97	1.89	1.79	1.69	1.63	1.58	1.48	1.44	1.39	1.33	1.28	.01	
1.49	1.42	1.38	1.34	1.30	1.26	1.24	1.18	1.17	1.13	1.08	1.00	.10	∞
1.67	1.57	1.52	1.46	1.39	1.35	1.32	1.24	1.22	1.17	1.11	1.00	.05	
2.04	1.88	1.79	1.70	1.59	1.52	1.47	1.36	1.32	1.25	1.15	1.00	.01	

Приложение 5

Критерий Колмогорова

Критические значения λ_α распределения Колмогорова: $P(\lambda > \lambda_\alpha) = \alpha$

α	0.20	0.10	0.05	0.02	0.01	0.001
λ_α	1.073	1.224	1.358	1.520	1.627	1.950

Приложение 6(а)

Распределение Дарбина–Уотсона

Критические точки d_l и d_u при уровне значимости $\alpha = 0.05$

(n – объем выборки, m – число объясняющих переменных в уравнении регрессии)

n	m = 1		m = 2		m = 3		m = 4		m = 5		m = 6		m = 7		m = 8		m = 9	
	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u
6	0.610	1.400																
7	0.700	1.356	0.467	1.896														
8	0.763	1.332	0.359	1.777	0.368	2.287												
9	0.824	1.320	0.629	1.699	0.435	2.128	0.296	2.388										
10	0.879	1.320	0.697	1.641	0.525	2.016	0.376	2.414	0.243	2.822								
11	0.927	1.324	0.658	1.604	0.595	1.928	0.444	2.283	0.316	2.645	0.203	3.005						
12	0.971	1.331	0.812	1.579	0.658	1.864	0.512	2.177	0.379	2.506	0.268	2.832	0.171	3.149				
13	1.010	1.340	0.861	1.562	0.715	1.816	0.574	2.094	0.445	2.390	0.328	2.692	0.230	2.985	0.147	3266		
14	1.045	1.330	0.905	1.551	0.767	1.779	0.632	2.030	0.505	2.296	0.389	2.572	0.286	2.848	0.200	3.111	0.127	3.360
15	1.077	1.361	0.946	1.543	0.814	1.750	0.685	1.977	0.562	2.220	0.447	2.472	0.343	2.727	0.251	2.979	0.175	3.216
16	1.106	1.371	0.982	1.539	0.857	1.728	0.734	1.935	0.615	2.157	0.502	2.388	0.398	2.624	0.304	2.860	0.222	3.090
17	1.133	1.381	1.015	1.536	0.897	1.710	0.779	1.900	0.664	2.104	0.554	2.318	0.451	1537	0.356	2.757	0.272	2.975
18	1.158	1.391	1.046	1.535	0.933	1.696	0.820	1.872	0.710	2.060	0.603	2.257	0.502	2.461	0.407	2.667	0.321	2.873
19	1.180	1.401	1.074	1.536	0.967	1.685	0.859	1.848	0.752	2.023	0.649	2.206	0.549	2.396	0.456	2.589	0.369	2.783
20	1.201	1.411	1.100	1.537	0.998	1.676	0.894	1.828	0.792	1.991	0.692	2.162	0.595	2.339	0.502	2.521	0.416	2.704
21	1.221	1.420	1.125	1.538	1.026	1.669	0.927	1.812	0.829	1.964	0.732	2.124	0.637	2.290	0.547	2.460	0.461	2.633
22	1.239	1.429	1.147	1.541	1.053	1.664	0.958	1.797	0.863	1.940	0.769	2.090	0.677	2.246	0.588	2.407	0.504	2.571
23	1.257	1.437	1.168	1.543	1.078	1.660	0.986	1.785	0.895	1.920	0.804	2.061	0.715	2.208	0.628	2.360	0.545	2.514
24	1.273	1.446	1.188	1.546	1.101	1.656	1.013	1.775	0.925	1.902	0.837	2.035	0.751	2.174	0.666	2.318	0.584	2.464
25	1.288	1.454	1.206	1.550	1.123	1.654	1.038	1.767	0.953	1.886	0.868	2.012	0.784	2.144	0.702	2.280	0.621	2.419
26	1.302	1.461	1.224	1.553	1.143	1.652	1.062	1.759	0.979	1.873	0.897	1.992	0.816	2.117	0.735	2.246	0.657	2.379
27	1.316	1.469	1.240	1.556	1.162	1.651	1.084	1.753	1.004	1.861	0.925	1.974	0.845	2.093	0.767	2.216	0.691	2.342
28	1.328	1.476	1.255	1.560	1.181	1.650	1.104	1.747	1.028	1.850	0.951	1.958	0.874	2.071	0.798	2.188	0.723	2.309
29	1.341	1.483	1.270	1.563	1.198	1.650	1.124	1.743	1.050	1.841	0.975	1.944	0.900	2.052	0.826	2.164	0.753	2.278
30	1.352	1.489	1.284	1.567	1.214	1.650	1.143	1.739	1.071	1.833	0.998	1.931	0.926	2.034	0.854	2.141	0.782	2.251
31	1.363	1.496	1.297	1.570	1.229	1.650	1.160	1.735	1.090	1.825	1.020	1.920	0.950	2.018	0.879	2.120	0.810	2.226
32	1.373	1.502	1.309	1.574	1.244	1.650	1.177	1.732	1.109	1.819	1.041	1.909	0.972	2.004	0.904	2.102	0.836	2.203
33	1.383	1.508	1.321	1.577	1.258	1.651	1.193	1.730	1.127	1.813	1.061	1.900	0.994	1.991	0.927	2.085	0.861	2.181
34	1.393	1.514	1.333	1.580	1.271	1.652	1.208	1.728	1.144	1.808	1.080	1.891	1.015	1.979	0.950	2.069	0.885	2.162
35	1.402	1.519	1.343	1.584	1.283	1.653	1.222	1.726	1.160	1.803	1.097	1.884	1.034	1.967	0.971	2.054	0.908	2.144
36	1.411	1.525	1.354	1.587	1.295	1.654	1.236	1.724	1.175	1.799	1.114	1.877	1.053	1.957	0.991	2.041	0.930	2127
37	1.419	1.530	1.364	1.590	1.307	1.655	1.249	1.723	1.190	1.795	1.131	1.870	1.071	1.948	1.011	2.029	0.951	2.112
38	1.427	1.535	1.373	1.594	1.318	1.656	1.261	1.722	1.204	1.792	1.146	1.864	1.088	1.939	1.029	2.017	0.970	2.098
39	1.435	1.540	1.382	1.597	1.328	1.658	1.273	1.722	1.218	1.789	1.161	1.859	1.104	1.932	1.047	2.007	0.990	2.085
40	1.442	1.544	1.391	1.600	1.338	1.659	1.285	1.721	1.230	1.786	1.175	1.854	1.120	1.924	1.064	1.997	1.008	2.072
45	1.475	1.566	1.430	1.615	1.383	1.666	1.336	1.720	1.287	1.776	1.238	1.835	1.189	1.895	1.139	1.958	1.089	2.022
50	1.503	1.585	1.462	1.628	1.421	1.674	1.378	1.721	1.335	1.771	1.291	1.822	1.246	1.875	1.201	1.930	1.156	1.986
55	1.528	1.601	1.490	1.641	1.452	1.681	1.414	1.724	1.374	1.768	1.334	1.814	1.294	1.861	1.253	1.909	1.212	1.959
60	1.549	1.616	1.514	1.652	1.480	1.689	1.444	1.727	1.408	1.767	1.372	1.808	1.335	1.850	1.298	1.894	1.260	1.939
65	1.567	1.629	1.536	1.662	1.503	1.696	1.471	1.731	1.438	1.767	1.404	1.805	1.370	1.843	1.336	1.882	1.301	1.923
70	1.583	1.641	1.554	1.672	1.525	1.703	1.494	1.735	1.464	1.768	1.433	1.802	1.401	1.837	1.369	1.873	1.337	1.910
75	1.598	1.65	1.571	1.680	1.543	1.709	1.515	1.739	1.487	1.770	1.458	1.801	1.428	1.834	1.399	1.867	1.369	1.901
80	1.611	1.662	1.586	1.688	1.560	1.715	1.534	1.743	1.507	1.772	1.480	1.801	1.453	1.831	1.425	1.861	1.397	1.893
85	1.624	1.671	1.600	1.696	1.575	1.721	1.550	1.747	1.525	1.774	1.500	1.801	1.474	1.829	1.448	1.857	1.422	1.886
90	1.635	1.679	1.612	1.703	1.589	1.726	1.566	1.751	1.542	1.776	1.518	1.801	1.494	1.827	1.469	1.854	1.445	1.881
95	1.645	1.687	1.623	1.709	1.602	1.732	1.579	1.755	1.557	1.778	1.535	1.802	1.512	1.827	1.489	1.852	1.465	1.877
100	1.654	1.694	1.634	1.715	1.613	1.736	1.592	1.758	1.571	1.780	1.550	1.803	1.528	1.826	1.506	1.850	1.484	1.874
150	1.720	1.746	1.706	1.760	1.693	1.774	1.679	1.788	1.665	1.802	1.651	1.817	1.637	1.832	1.622	1.847	1.608	1.862

200 1.758 1.778 1.748 1.789 1.738 1.799 1.728 1.810 1.718 1.820 1.707 1.831 1.697 1.841 1.686 1.852 1.675 1.863

Приложение 6(б)

Распределение Дарбина–Уотсона

Критические точки d_l и d_u при уровне значимости $\alpha = 0.01$

(n – объем выборки, m – число объясняющих переменных в уравнении регрессии)

n	m = 1		m = 2		m = 3		m = 4		m = 5		m = 6		m = 7		m = 8		m = 9	
	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u
6	0.390	1.142																
7	0.433	1.036	0.294	1.676														
8	0.497	1.003	0.343	1.489	0.229	2.102												
9	0.554	0.998	0.408	1.389	0.279	1.873	0.183	2.433										
10	0.604	1.001	0.466	1.333	0.340	1.733	0.230	2.193	0.130	2.690								
11	0.633	1.010	0.319	1.297	0.396	1.640	0.286	2.030	0.193	2.433	0.124	2.892						
12	0.697	1.023	0.369	1.274	0.449	1.373	0.339	1.913	0.244	2.280	0.164	2.663	0.103	3.033				
13	0.738	1.038	0.616	1.261	0.499	1.326	0.391	1.826	0.294	2.130	0.211	2.490	0.140	2.838	0.090	3.182		
14	0.776	1.034	0.660	1.234	0.347	1.490	0.441	1.737	0.343	2.049	0.237	2.334	0.183	2.667	0.122	2.981	0.078	3.287
15	0.811	1.070	0.700	1.232	0.391	1.464	0.488	1.704	0.391	1.967	0.303	2.244	0.226	2.330	0.161	2.817	0.107	3.101
16	0.844	1.086	0.737	1.232	0.633	1.446	0.332	1.663	0.437	1.900	0.349	2.133	0.269	2.416	0.200	2.681	0.142	2.944
17	0.874	1.102	0.772	1.233	0.672	1.432	0.374	1.630	0.480	1.847	0.393	2.078	0.313	2.319	0.241	2.366	0.179	2.811
18	0.902	1.118	0.803	1.239	0.708	1.422	0.613	1.604	0.322	1.803	0.433	2.013	0.333	2.238	0.282	2.467	0.216	2.697
19	0.928	1.132	0.833	1.263	0.742	1.413	0.630	1.384	0.361	1.767	0.476	1.963	0.396	2.169	0.322	2.381	0.233	2.397
20	0.932	1.147	0.863	1.271	0.773	1.411	0.683	1.367	0.398	1.737	0.313	1.918	0.436	2.110	0.362	2.308	0.294	2.310
21	0.973	1.161	0.890	1.277	0.803	1.408	0.718	1.334	0.633	1.712	0.332	1.881	0.474	2.039	0.400	2.244	0.331	2.434
22	0.997	1.174	0.914	1.284	0.831	1.407	0.748	1.343	0.667	1.691	0.387	1.849	0.310	2.013	0.437	2.188	0.368	2.367
23	1.018	1.187	0.938	1.291	0.838	1.407	0.777	1.334	0.698	1.673	0.620	1.821	0.343	1.977	0.473	2.140	0.404	2.308
24	1.037	1.199	0.960	1.298	0.882	1.407	0.803	1.328	0.728	1.638	0.632	1.797	0.378	1.944	0.307	2.097	0.439	2.233
25	1.033	1.211	0.981	1.303	0.906	1.409	0.831	1.323	0.736	1.643	0.682	1.776	0.610	1.913	0.340	2.039	0.473	2.209
26	1.072	1.222	1.001	1.312	0.928	1.411	0.833	1.318	0.783	1.633	0.711	1.739	0.640	1.889	0.372	2.026	0.303	2.168
27	1.089	1.233	1.019	1.319	0.949	1.413	0.878	1.313	0.808	1.626	0.738	1.743	0.669	1.867	0.602	1.997	0.336	2.131
28	1.104	1.244	1.037	1.323	0.969	1.413	0.900	1.313	0.832	1.618	0.764	1.729	0.696	1.847	0.630	1.970	0.366	2.098
29	1.119	1.234	1.034	1.332	0.988	1.418	0.921	1.312	0.833	1.611	0.788	1.718	0.723	1.830	0.638	1.947	0.393	2.068
30	1.133	1.263	1.070	1.339	1.006	1.421	0.941	1.311	0.877	1.606	0.812	1.707	0.748	1.814	0.684	1.923	0.622	2.041
31	1.147	1.273	1.083	1.343	1.023	1.423	0.960	1.310	0.897	1.601	0.834	1.698	0.772	1.800	0.710	1.906	0.649	2.017
32	1.160	1.282	1.100	1.332	1.040	1.428	0.979	1.310	0.917	1.397	0.836	1.690	0.794	1.788	0.734	1.889	0.674	1.993
33	1.172	1.291	1.114	1.338	1.033	1.432	0.996	1.310	0.936	1.394	0.876	1.683	0.816	1.776	0.737	1.874	0.698	1.973
34	1.184	1.299	1.128	1.364	1.070	1.433	1.012	1.311	0.934	1.391	0.896	1.677	0.837	1.766	0.779	1.860	0.722	1.937
35	1.193	1.307	1.140	1.370	1.083	1.439	1.028	1.312	0.971	1.389	0.914	1.671	0.837	1.737	0.800	1.847	0.744	1.940
36	1.206	1.313	1.133	1.376	1.098	1.442	1.043	1.313	0.988	1.388	0.932	1.666	0.877	1.749	0.821	1.836	0.766	1.923
37	1.217	1.323	1.163	1.382	1.112	1.446	1.038	1.314	1.004	1.386	0.930	1.662	0.893	1.742	0.841	1.823	0.787	1.911
38	1.227	1.330	1.176	1.388	1.124	1.449	1.072	1.313	1.019	1.383	0.966	1.638	0.913	1.733	0.860	1.816	0.807	1.899
39	1.237	1.337	1.187	1.393	1.137	1.433	1.083	1.317	1.034	1.384	0.982	1.633	0.930	1.729	0.878	1.807	0.826	1.887
40	1.246	1.344	1.198	1.398	1.148	1.437	1.098	1.318	1.048	1.384	0.997	1.632	0.946	1.724	0.893	1.799	0.844	1.876
45	1.288	1.376	1.243	1.423	1.201	1.474	1.136	1.328	1.111	1.384	1.063	1.643	1.019	1.704	0.974	1.768	0.927	1.834
50	1.324	1.403	1.283	1.446	1.243	1.491	1.203	1.338	1.164	1.387	1.123	1.639	1.081	1.692	1.039	1.748	0.997	1.803
55	1.336	1.427	1.320	1.466	1.284	1.306	1.247	1.348	1.209	1.392	1.172	1.638	1.134	1.683	1.093	1.734	1.037	1.783
60	1.383	1.449	1.330	1.484	1.317	1.320	1.283	1.338	1.249	1.398	1.214	1.639	1.179	1.682	1.144	1.726	1.108	1.771
65	1.407	1.468	1.377	1.300	1.346	1.334	1.313	1.368	1.283	1.604	1.231	1.642	1.218	1.680	1.186	1.720	1.133	1.761
70	1.429	1.483	1.400	1.313	1.372	1.346	1.343	1.378	1.313	1.611	1.283	1.643	1.233	1.680	1.223	1.716	1.192	1.734
75	1.448	1.301	1.422	1.329	1.393	1.337	1.368	1.387	1.340	1.617	1.313	1.649	1.284	1.682	1.236	1.714	1.227	1.748
80	1.466	1.313	1.441	1.341	1.416	1.368	1.390	1.393	1.364	1.624	1.338	1.633	1.312	1.683	1.283	1.714	1.239	1.743
85	1.482	1.328	1.438	1.333	1.433	1.378	1.411	1.603	1.386	1.630	1.362	1.637	1.337	1.683	1.312	1.714	1.287	1.743
90	1.496	1.340	1.474	1.363	1.432	1.387	1.429	1.611	1.406	1.636	1.383	1.661	1.360	1.687	1.336	1.714	1.312	1.741
95	1.310	1.332	1.489	1.373	1.468	1.396	1.446	1.618	1.423	1.642	1.403	1.666	1.381	1.690	1.338	1.713	1.336	1.741
100	1.322	1.362	1.303	1.383	1.482	1.604	1.462	1.623	1.441	1.647	1.421	1.670	1.400	1.693	1.378	1.717	1.337	1.741
150	1.611	1.637	1.398	1.631	1.384	1.663	1.371	1.679	1.337	1.693	1.343	1.708	1.330	1.722	1.313	1.737	1.301	1.732
200	1.664	1.684	1.633	1.693	1.643	1.704	1.633	1.713	1.623	1.723	1.613	1.733	1.603	1.746	1.392	1.737	1.382	1.768

Приложение 7

Критические значения количества рядов для определения наличия автокорреляции по методу рядов ($\alpha = 0.05$)

Нижняя граница K_1

N_1 \ N_2	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
2											2	2	2	2	2	2	2	2	2
3					2	2	2	2	2	2	2	2	2	3	3	3	3	3	3
4				2	2	2	3	3	3	3	3	3	3	3	4	4	4	4	4
5			2	2	3	3	3	3	3	4	4	4	4	4	4	4	5	5	5
6		2	2	3	3	3	3	4	4	4	4	5	5	5	5	5	5	6	6
7		2	2	3	3	3	4	4	5	5	5	5	5	6	6	6	6	6	6
8		2	3	3	3	4	4	5	5	5	6	6	6	6	6	7	7	7	7
9		2	3	3	4	4	5	5	5	6	6	6	7	7	7	7	8	8	8
10		2	3	3	4	5	5	5	6	6	7	7	7	7	8	8	8	8	9
11		2	3	4	4	5	5	6	6	7	7	7	8	8	8	9	9	9	9
12	2	2	3	4	4	5	6	6	7	7	7	8	8	8	9	9	9	10	10
13	2	2	3	4	5	5	6	6	7	7	8	8	9	9	9	10	10	10	10
14	2	2	3	4	5	5	6	6	7	7	8	8	9	9	10	10	10	11	11
15	2	3	3	4	5	6	6	7	7	8	8	9	9	10	10	11	11	11	12
16	2	3	4	4	5	6	6	7	8	8	9	9	10	10	11	11	11	12	12
17	2	3	4	4	5	6	7	7	8	9	9	10	10	11	11	11	12	12	13
18	2	3	4	5	5	6	7	8	8	9	9	10	10	11	11	12	12	13	13
19	2	3	4	5	6	6	7	8	8	9	10	10	11	11	12	12	13	13	13
20	2	3	4	5	6	6	7	8	9	9	10	10	11	12	12	13	13	13	14

Верхняя граница K_2

N_1 \ N_2	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
4				9	9														
5			9	10	10	11	11												
6			9	10	11	12	12	13	13	13	13								
7				11	12	13	13	14	14	14	14	15	15	15					
8				11	12	13	14	14	15	15	16	16	16	16	17	17	17	17	17
9					13	14	14	15	16	16	16	17	17	18	18	18	18	18	18
10					13	14	15	16	16	17	17	18	18	18	19	19	19	20	20
11					13	14	15	16	17	17	18	19	19	19	20	20	20	21	21
12					13	14	16	16	17	18	19	19	20	20	21	21	21	22	22
13						15	16	17	18	19	19	20	20	21	21	22	22	23	23
14						15	16	17	18	19	20	20	21	22	22	23	23	23	24
15						15	16	18	18	19	20	21	22	22	23	23	24	24	25
16							17	18	19	20	21	21	22	23	23	24	25	25	25
17							17	18	19	20	21	22	23	23	24	25	25	26	26
18							17	18	19	20	21	22	23	24	25	25	26	26	27
19							17	18	20	21	22	23	23	24	25	26	26	27	27
20							17	18	20	21	22	23	24	25	25	26	27	27	28

Пример: пусть при $n = 20$ будет 11 знаков “+” ($= N_1$) и 9 знаков “–” ($= N_2$). Тогда при $\alpha = 0.05$ нижняя граница $K_1 = 6$, верхняя граница $K_2 = 16$. Если $K_{набл.} \le 6$ или $K_{набл.} \ge 16$, то гипотеза об отсутствии автокорреляции должна быть отклонена.

Приложение 6(а)

Распределение Дарбина–Уотсона

Критические точки d_l и d_u при уровне значимости $\alpha = 0.05$

(n – объем выборки, m – число объясняющих переменных в уравнении регрессии)

n	m = 1		m = 2		m = 3		m = 4		m = 5		m = 6		m = 7		m = 8		m = 9	
	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u
6	0.610	1.400																
7	0.700	1.356	0.467	1.896														
8	0.763	1.332	0.359	1.777	0.368	2.287												
9	0.824	1.320	0.629	1.699	0.435	2.128	0.296	2.388										
10	0.879	1.320	0.697	1.641	0.525	2.016	0.376	2.414	0.243	2.822								
11	0.927	1.324	0.658	1.604	0.595	1.928	0.444	2.283	0.316	2.645	0.203	3.005						
12	0.971	1.331	0.812	1.579	0.658	1.864	0.512	2.177	0.379	2.506	0.268	2.832	0.171	3.149				
13	1.010	1.340	0.861	1.562	0.715	1.816	0.574	2.094	0.445	2.390	0.328	2.692	0.230	2.985	0.147	3266		
14	1.045	1.330	0.905	1.551	0.767	1.779	0.632	2.030	0.505	2.296	0.389	2.572	0.286	2.848	0.200	3.111	0.127	3.360
15	1.077	1.361	0.946	1.543	0.814	1.750	0.685	1.977	0.562	2.220	0.447	2.472	0.343	2.727	0.251	2.979	0.175	3.216
16	1.106	1.371	0.982	1.539	0.857	1.728	0.734	1.935	0.615	2.157	0.502	2.388	0.398	2.624	0.304	2.860	0.222	3.090
17	1.133	1.381	1.015	1.536	0.897	1.710	0.779	1.900	0.664	2.104	0.554	2.318	0.451	2.537	0.356	2.757	0.272	2.975
18	1.158	1.391	1.046	1.535	0.933	1.696	0.820	1.872	0.710	2.060	0.603	2.257	0.502	2.461	0.407	2.667	0.321	2.873
19	1.180	1.401	1.074	1.536	0.967	1.685	0.859	1.848	0.752	2.023	0.649	2.206	0.549	2.396	0.456	2.589	0.369	2.783
20	1.201	1.411	1.100	1.537	0.998	1.676	0.894	1.828	0.792	1.991	0.692	2.162	0.595	2.339	0.502	2.521	0.416	2.704
21	1.221	1.420	1.125	1.538	1.026	1.669	0.927	1.812	0.829	1.964	0.732	2.124	0.637	2.290	0.547	2.460	0.461	2.633
22	1.239	1.429	1.147	1.541	1.053	1.664	0.958	1.797	0.863	1.940	0.769	2.090	0.677	2.246	0.588	2.407	0.504	2.571
23	1.257	1.437	1.168	1.543	1.078	1.660	0.986	1.785	0.895	1.920	0.804	2.061	0.715	2.208	0.628	2.360	0.545	2.514
24	1.273	1.446	1.188	1.546	1.101	1.656	1.013	1.775	0.925	1.902	0.837	2.035	0.751	2.174	0.666	2.318	0.584	2.464
25	1.288	1.454	1.206	1.550	1.123	1.654	1.038	1.767	0.953	1.886	0.868	2.012	0.784	2.144	0.702	2.280	0.621	2.419
26	1.302	1.461	1.224	1.553	1.143	1.652	1.062	1.759	0.979	1.873	0.897	1.992	0.816	2.117	0.735	2.246	0.657	2.379
27	1.316	1.469	1.240	1.556	1.162	1.651	1.084	1.753	1.004	1.861	0.925	1.974	0.845	2.093	0.767	2.216	0.691	2.342
28	1.328	1.476	1.255	1.560	1.181	1.650	1.104	1.747	1.028	1.850	0.951	1.958	0.874	2.071	0.798	2.188	0.723	2.309
29	1.341	1.483	1.270	1.563	1.198	1.650	1.124	1.743	1.050	1.841	0.975	1.944	0.900	2.052	0.826	2.164	0.753	2.278
30	1.352	1.489	1.284	1.567	1.214	1.650	1.143	1.739	1.071	1.833	0.998	1.931	0.926	2.034	0.854	2.141	0.782	2.251
31	1.363	1.496	1.297	1.570	1.229	1.650	1.160	1.735	1.090	1.825	1.020	1.920	0.950	2.018	0.879	2.120	0.810	2.226
32	1.373	1.502	1.309	1.574	1.244	1.650	1.177	1.732	1.109	1.819	1.041	1.909	0.972	2.004	0.904	2.102	0.836	2.203

n	m = 1		m = 2		m = 3		m = 4		m = 5		m = 6		m = 7		m = 8		m = 9	
	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u
33	1.383	1.508	1.321	1.577	1.258	1.651	1.193	1.730	1.127	1.813	1.061	1.900	0.994	1.991	0.927	2.085	0.861	2.181
34	1.393	1.514	1.333	1.580	1.271	1.652	1.208	1.728	1.144	1.808	1.080	1.891	1.015	1.979	0.950	2.069	0.885	2.162
35	1.402	1.519	1.343	1.584	1.283	1.653	1.222	1.726	1.160	1.803	1.097	1.884	1.034	1.967	0.971	2.054	0.908	2.144
36	1.411	1.525	1.354	1.587	1.295	1.654	1.236	1.724	1.175	1.799	1.114	1.877	1.053	1.957	0.991	2.041	0.930	2.127
37	1.419	1.530	1.364	1.590	1.307	1.655	1.249	1.723	1.190	1.795	1.131	1.870	1.071	1.948	1.011	2.029	0.951	2.112
38	1.427	1.535	1.373	1.594	1.318	1.656	1.261	1.722	1.204	1.792	1.146	1.864	1.088	1.939	1.029	2.017	0.970	2.098
39	1.435	1.540	1.382	1.597	1.328	1.658	1.273	1.722	1.218	1.789	1.161	1.859	1.104	1.932	1.047	2.007	0.990	2.085
40	1.442	1.544	1.391	1.600	1.338	1.659	1.285	1.721	1.230	1.786	1.175	1.854	1.120	1.924	1.064	1.997	1.008	2.072
45	1.475	1.566	1.430	1.615	1.383	1.666	1.336	1.720	1.287	1.776	1.238	1.835	1.189	1.895	1.139	1.958	1.089	2.022
50	1.503	1.585	1.462	1.628	1.421	1.674	1.378	1.721	1.335	1.771	1.291	1.822	1.246	1.875	1.201	1.930	1.156	1.986
55	1.528	1.601	1.490	1.641	1.452	1.681	1.414	1.724	1.374	1.768	1.334	1.814	1.294	1.861	1.253	1.909	1.212	1.959
60	1.549	1.616	1.514	1.652	1.480	1.689	1.444	1.727	1.408	1.767	1.372	1.808	1.335	1.850	1.298	1.894	1.260	1.939
□ **65**	1.567	1.629	1.536	1.662	1.503	1.696	1.471	1.731	1.438	1.767	1.404	1.805	1.370	1.843	1.336	1.882	1.301	1.923
□ **70**	1.583	1.641	1.554	1.672	1.525	1.703	1.494	1.735	1.464	1.768	1.433	1.802	1.401	1.837	1.369	1.873	1.337	1.910
□ **75**	1.598	1.65	1.571	1.680	1.543	1.709	1.515	1.739	1.487	1.770	1.458	1.801	1.428	1.834	1.399	1.867	1.369	1.901
□ **80**	1.611	1.662	1.586	1.688	1.560	1.715	1.534	1.743	1.507	1.772	1.480	1.801	1.453	1.831	1.425	1.861	1.397	1.893
□ **85**	1.624	1.671	1.600	1.696	1.575	1.721	1.550	1.747	1.525	1.774	1.500	1.801	1.474	1.829	1.448	1.857	1.422	1.886
□ **90**	1.635	1.679	1.612	1.703	1.589	1.726	1.566	1.751	1.542	1.776	1.518	1.801	1.494	1.827	1.469	1.854	1.445	1.881
□ **95**	1.645	1.687	1.623	1.709	1.602	1.732	1.579	1.755	1.557	1.778	1.535	1.802	1.512	1.827	1.489	1.852	1.465	1.877
□**100**	1.654	1.694	1.634	1.715	1.613	1.736	1.592	1.758	1.571	1.780	1.550	1.803	1.528	1.826	1.506	1.850	1.484	1.874
□**150**	1.720	1.746	1.706	1.760	1.693	1.774	1.679	1.788	1.665	1.802	1.651	1.817	1.637	1.832	1.622	1.847	1.608	1.862
□**200**	1.758	1.778	1.748	1.789	1.738	1.799	1.728	1.810	1.718	1.820	1.707	1.831	1.697	1.841	1.686	1.852	1.675	1.863
□																		

Распределение Дарбина–Уотсона

Критические точки d_l и d_u при уровне значимости $\alpha = 0.01$

(n – объем выборки, m – число объясняющих переменных в уравнении регрессии)

n	m = 1		m = 2		m = 3		m = 4		m = 5		m = 6		m = 7		m = 8		m = 9	
	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u
6	0.390	1.142																
7	0.433	1.036	0.294	1.676														
8	0.497	1.003	0.343	1.489	0.229	2.102												
9	0.554	0.998	0.408	1.389	0.279	1.873	0.183	2.433										
10	0.604	1.001	0.466	1.333	0.340	1.733	0.230	2.193	0.130	2.690								
11	0.633	1.010	0.319	1.297	0.396	1.640	0.286	2.030	0.193	2.433	0.124	2.892						
12	0.697	1.023	0.369	1.274	0.449	1.373	0.339	1.913	0.244	2.280	0.164	2.663	0.103	3.033				
13	0.738	1.038	0.616	1.261	0.499	1.326	0.391	1.826	0.294	2.130	0.211	2.490	0.140	2.838	0.090	3.182		
14	0.776	1.034	0.660	1.234	0.347	1.490	0.441	1.737	0.343	2.049	0.237	2.334	0.183	2.667	0.122	2.981	0.078	3.287
15	0.811	1.070	0.700	1.232	0.391	1.464	0.488	1.704	0.391	1.967	0.303	2.244	0.226	2.330	0.161	2.817	0.107	3.101
16	0.844	1.086	0.737	1.232	0.633	1.446	0.332	1.663	0.437	1.900	0.349	2.133	0.269	2.416	0.200	2.681	0.142	2.944
17	0.874	1.102	0.772	1.233	0.672	1.432	0.374	1.630	0.480	1.847	0.393	2.078	0.313	2.319	0.241	2.366	0.179	2.811
18	0.902	1.118	0.803	1.239	0.708	1.422	0.613	1.604	0.322	1.803	0.433	2.013	0.333	2.238	0.282	2.467	0.216	2.697
19	0.928	1.132	0.833	1.263	0.742	1.413	0.630	1.384	0.361	1.767	0.476	1.963	0.396	2.169	0.322	2.381	0.233	2.397
20	0.932	1.147	0.863	1.271	0.773	1.411	0.683	1.367	0.398	1.737	0.313	1.918	0.436	2.110	0.362	2.308	0.294	2.310
21	0.973	1.161	0.890	1.277	0.803	1.408	0.718	1.334	0.633	1.712	0.332	1.881	0.474	2.039	0.400	2.244	0.331	2.434
22	0.997	1.174	0.914	1.284	0.831	1.407	0.748	1.343	0.667	1.691	0.387	1.849	0.310	2.013	0.437	2.188	0.368	2.367
23	1.018	1.187	0.938	1.291	0.838	1.407	0.777	1.334	0.698	1.673	0.620	1.821	0.343	1.977	0.473	2.140	0.404	2.308
24	1.037	1.199	0.960	1.298	0.882	1.407	0.803	1.328	0.728	1.638	0.632	1.797	0.378	1.944	0.307	2.097	0.439	2.233
25	1.033	1.211	0.981	1.303	0.906	1.409	0.831	1.323	0.736	1.643	0.682	1.776	0.610	1.913	0.340	2.039	0.473	2.209
26	1.072	1.222	1.001	1.312	0.928	1.411	0.833	1.318	0.783	1.633	0.711	1 .739	0.640	1.889	0.372	2.026	0.303	2.168
27	1.089	1.233	1.019	1.319	0.949	1.413	0.878	1.313	0.808	1.626	0.738	1.743	0.669	1.867	0.602	1.997	0.336	2.131
28	1.104	1.244	1.037	1.323	0.969	1.413	0.900	1.313	0 .832	1.618	0.764	1.729	0.696	1.847	0.630	1.970	0.366	2.098
29	1.119	1.234	1.034	1.332	0.988	1.418	0.921	1.312	0.833	1 .611	0.788	1.718	0.723	1.830	0.638	1.947	0.393	2.068
30	1.133	1.263	1.070	1.339	1.006	1.421	0.941	1.311	0.877	1.606	0.812	1.707	0.748	1.814	0.684	1.923	0.622	2.041
31	1.147	1.273	1.083	1.343	1.023	1.423	0.960	1.310	0.897	1.601	0.834	1.698	0.772	1.800	0.710	1.906	0.649	2.017
32	1.160	1.282	1.100	1.332	1.040	1.428	0.979	1.310	0.917	1.397	0.836	1.690	0.794	1.788	0.734	1.889	0.674	1.993

n	m = 1		m = 2		m = 3		m = 4		m = 5		m = 6		m = 7		m = 8		m = 9	
	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u
33	1.172	1.291	1.114	1.338	1.033	1.432	0.996	1.310	0.936	1.394	0.876	1.683	0.816	1.776	0.737	1.874	0.698	1.973
34	1.184	1.299	1.128	1.364	1.070	1.433	1.012	1.311	0.934	1.391	0.896	1.677	0.837	1.766	0.779	1.860	0.722	1.937
35	1.193	1.307	1.140	1.370	1.083	1.439	1.028	1.312	0.971	1.389	0.914	1.671	0.837	1.737	0.800	1.847	0.744	1.940
36	1.206	1.313	1.133	1.376	1.098	1.442	1.043	1.313	0.988	1.388	0.932	1.666	0.877	1.749	0.821	1.836	0.766	1.923
37	1.217	1.323	1.163	1.382	1.112	1.446	1.038	1.314	1.004	1.386	0.930	1.662	0.893	1.742	0.841	1.823	0.787	1.911
38	1.227	1.330	1.176	1.388	1.124	1.449	1.072	1.313	1.019	1.383	0.966	1.638	0.913	1.733	0.860	1.816	0.807	1.899
39	1.237	1.337	1.187	1.393	1.137	1.433	1.083	1.317	1.034	1.384	0.982	1.633	0.930	1.729	0.878	1.807	0.826	1.887
40	1.246	1.344	1.198	1.398	1.148	1.437	1.098	1.318	1.048	1.384	0.997	1.632	0.946	1.724	0.893	1.799	0.844	1.876
45	1.288	1.376	1.243	1.423	1.201	1.474	1.136	1.328	1.111	1.384	1.063	1.643	1.019	1.704	0.974	1.768	0.927	1.834
50	1.324	1.403	1.283	1.446	1.243	1.491	1.203	1.338	1.164	1.387	1.123	1.639	1.081	1.692	1.039	1.748	0.997	1.803
55	1.336	1.427	1.320	1.466	1.284	1.306	1.247	1.348	1.209	1.392	1.172	1.638	1.134	1.683	1.093	1.734	1.037	1.783
60	1.383	1.449	1.330	1.484	1.317	1.320	1.283	1.338	1.249	1.398	1.214	1.639	1.179	1.682	1.144	1.726	1.108	1.771
65	1.407	1.468	1.377	1.300	1.346	1.334	1.313	1.368	1.283	1.604	1.231	1.642	1.218	1.680	1.186	1.720	1.133	1.761
70	1.429	1.483	1.400	1.313	1.372	1.346	1.343	1.378	1.313	1.611	1.283	1.643	1.233	1.680	1.223	1.716	1.192	1.734
75	1.448	1.301	1.422	1.329	1.393	1.337	1.368	1.387	1.340	1.617	1.313	1.649	1.284	1.682	1.236	1.714	1.227	1.748
80	1.466	1.313	1.441	1.341	1.416	1.368	1.390	1.393	1.364	1.624	1.338	1.633	1.312	1.683	1.283	1.714	1.239	1.743
85	1.482	1.328	1.438	1.333	1.433	1.378	1.411	1.603	1.386	1.630	1.362	1.637	1.337	1.683	1.312	1.714	1.287	1.743
90	1.496	1.340	1.474	1.363	1.432	1.387	1.429	1.611	1.406	1.636	1.383	1.661	1.360	1.687	1.336	1.714	1.312	1.741
95	1 .310	1.332	1.489	1.373	1.468	1.396	1.446	1.618	1.423	1.642	1.403	1.666	1.381	1.690	1.338	1.713	1.336	1.741
100	1. 322	1.362	1.303	1.383	1.482	1.604	1.462	1.623	1.441	1.647	1.421	1.670	1.400	1.693	1.378	1.717	1.337	1.741
150	1.6 11	1.637	1.398	1.631	1.384	1.663	1.371	1.679	1.337	1.693	1.343	1.708	1.330	1.722	1.313	1.737	1.301	1.732
200	1.664	1.684	1.633	1.693	1.643	1.704	1.633	1.713	1.623	1.723	1.613	1.733	1.603	1.746	1.392	1.737	1.382	1.768

Приложение 7

Критические значения количества рядов для определения наличия автокорреляции по методу рядов ($\alpha = 0.05$)

Нижняя граница K_1

N_1 \ N_2	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
2											2	2	2	2	2	2	2	2	2
3					2	2	2	2	2	2	2	2	2	3	3	3	3	3	3
4				2	2	2	3	3	3	3	3	3	3	3	4	4	4	4	4
5			2	2	3	3	3	3	3	4	4	4	4	4	4	4	5	5	5
6		2	2	3	3	3	3	4	4	4	4	5	5	5	5	5	5	6	6
7		2	2	3	3	3	4	4	5	5	5	5	5	6	6	6	6	6	6
8		2	3	3	3	4	4	5	5	5	6	6	6	6	6	7	7	7	7
9		2	3	3	4	4	5	5	5	6	6	6	7	7	7	7	8	8	8
10		2	3	3	4	5	5	5	6	6	7	7	7	7	8	8	8	8	9
11		2	3	4	4	5	5	6	6	7	7	7	8	8	8	9	9	9	9
12	2	2	3	4	4	5	6	6	7	7	7	8	8	8	9	9	9	10	10
13	2	2	3	4	5	5	6	6	7	7	8	8	9	9	9	10	10	10	10
14	2	2	3	4	5	5	6	6	7	7	8	8	9	9	10	10	10	11	11
15	2	3	3	4	5	6	6	7	7	8	8	9	9	10	10	11	11	11	12
16	2	3	4	4	5	6	6	7	8	8	9	9	10	10	11	11	11	12	12
17	2	3	4	4	5	6	7	7	8	9	9	10	10	11	11	11	12	12	13
18	2	3	4	5	5	6	7	8	8	9	9	10	10	11	11	12	12	13	13
19	2	3	4	5	6	6	7	8	8	9	10	10	11	11	12	12	13	13	13
20	2	3	4	5	6	6	7	8	9	9	10	10	11	12	12	13	13	13	14

Верхняя граница K_2

N_1 \ N_2	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
4				9	9														
5			9	10	10	11	11												
6			9	10	11	12	12	13	13	13	13								
7				11	12	13	13	14	14	14	14	15	15	15					
8				11	12	13	14	14	15	15	16	16	16	16	17	17	17	17	17
9					13	14	14	15	16	16	16	17	17	18	18	18	18	18	18
10					13	14	15	16	16	17	17	18	18	18	19	19	19	20	20
11					13	14	15	16	17	17	18	19	19	19	20	20	20	21	21
12					13	14	16	16	17	18	19	19	20	20	21	21	21	22	22
13						15	16	17	18	19	19	20	20	21	21	22	22	23	23
14						15	16	17	18	19	20	20	21	22	22	23	23	23	24
15						15	16	18	18	19	20	21	22	22	23	23	24	24	25
16							17	18	19	20	21	21	22	23	23	24	25	25	25
17							17	18	19	20	21	22	23	23	24	25	25	26	26
18							17	18	19	20	21	22	23	24	25	25	26	26	27
19							17	18	20	21	22	23	23	24	25	26	26	27	27
20							17	18	20	21	22	23	24	25	25	26	27	27	28

Пример: пусть при $n = 20$ будет 11 знаков “+” ($= N_1$) и 9 знаков “–” ($= N_2$). Тогда при $\alpha = 0.05$ нижняя граница $K_1 = 6$, верхняя граница $K_2 = 16$. Если $K_{набл.} \le 6$ или $K_{набл.} \ge 16$, то гипотеза об отсутствии автокорреляции должна быть отклонена.