Durbin-Watson Distribution (critical values)

Table 1 – Bounds of interval (d_l and d_u) of critical values for DW statistic (significance level α =0,05) (n – sample volume, m – number of explanatory variables)

n	m=1		m = 2		<i>m</i> =3		m	=4	m	=5	m	=6	m	=7	<i>m</i> =8		<i>m</i> =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	0,7000	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	0,356	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	1,576	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	3,266		
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	3,126
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	1,537	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

Table 1 continued

n	<i>m</i> =1		<i>m</i> =2		m	=3	m	=4	m	=5	m	=6	m	=7	<i>m</i> =8		<i>m</i> =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
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	1,217	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	1,587	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

Table 1 continued

n	<i>m</i> =1		m = 2		m = 3		m = 4		<i>m</i> =5		<i>m</i> =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
75	1,598	1,650	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

Durbin-Watson Distribution (critical values)

Table 2 – Bounds of interval $(d_l \text{ and } d_u)$ of critical values for *DW* statistic (significance level α =**0,01**) (n - sample volume, m - number of explanatory variables)

n	<i>m</i> =1		m	<i>m</i> =2		=3	m	=4	m	=5	m	=6	m	=7	<i>m</i> =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	2,861	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

Table 2 continued

n	m=1		<i>m</i> =2		<i>m</i> =3		m	=4	m	=5	m	=6	m	=7	<i>m</i> =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
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	1,32	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	1,138	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