

If we choose $\alpha = 0.05$, then Table 2 gives the critical values corresponding to $n = 20$ and one regressor as $d_L = 1.20$ and $d_U = 1.41$.

$$\therefore d = 1.08 < d_L = 1.20$$

\therefore We reject H_0 and conclude that the errors are positively autocorrelated.

TABLE2. Critical Values of the Durbin-Watson Statistic

Sample Size	Probability in Lower Tail (Significance Level = α)	$k = \text{Number of Regressors (Excluding the Intercept)}$									
		1		2		3		4		5	
		d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U
15	.01	.81	1.07	.70	1.25	.59	1.46	.49	1.70	.39	1.96
	.025	.95	1.23	.83	1.40	.71	1.61	.59	1.84	.48	2.09
	.05	1.08	1.36	.95	1.54	.82	1.75	.69	1.97	.56	2.21
20	.01	.95	1.15	.86	1.27	.77	1.41	.63	1.57	.60	1.74
	.025	1.08	1.28	.99	1.41	.89	1.55	.79	1.70	.70	1.87
	.05	1.20	1.41	1.10	1.54	1.00	1.68	.90	1.83	.79	1.99
25	.01	1.05	1.21	.98	1.30	.90	1.41	.83	1.52	.75	1.65
	.025	1.13	1.34	1.10	1.43	1.02	1.54	.94	1.65	.86	1.77
	.05	1.29	1.45	1.21	1.55	1.12	1.66	1.04	1.77	.95	1.89
30	.01	1.13	1.26	1.07	1.34	1.01	1.42	.94	1.51	.88	1.61
	.025	1.25	1.38	1.18	1.46	1.12	1.54	1.05	1.63	.98	1.73
	.05	1.35	1.49	1.28	1.57	1.21	1.65	1.14	1.74	1.07	1.83
40	.01	1.25	1.34	1.20	1.40	1.15	1.46	1.10	1.52	1.05	1.58
	.025	1.35	1.45	1.30	1.51	1.25	1.57	1.20	1.63	1.15	1.69
	.05	1.44	1.54	1.39	1.60	1.34	1.66	1.29	1.72	1.23	1.79
50	.01	1.32	1.40	1.28	1.45	1.24	1.49	1.20	1.54	1.16	1.59
	.025	1.42	1.50	1.38	1.54	1.34	1.59	1.30	1.64	1.26	1.69
	.05	1.50	1.59	1.46	1.63	1.42	1.67	1.38	1.72	1.34	1.77
60	.01	1.38	1.45	1.35	1.48	1.32	1.52	1.28	1.56	1.25	1.60
	.025	1.47	1.54	1.44	1.57	1.40	1.61	1.37	1.65	1.33	1.69
	.05	1.55	1.62	1.51	1.65	1.48	1.69	1.44	1.73	1.41	1.77
80	.01	1.47	1.52	1.44	1.54	1.42	1.57	1.39	1.60	1.36	1.62
	.025	1.54	1.59	1.52	1.62	1.49	1.65	1.47	1.67	1.44	1.70
	.05	1.61	1.66	1.59	1.69	1.56	1.72	1.53	1.74	1.51	1.77
100	.01	1.52	1.56	1.50	1.58	1.48	1.60	1.45	1.63	1.44	1.65
	.025	1.59	1.63	1.57	1.65	1.55	1.67	1.53	1.70	1.51	1.72
	.05	1.65	1.69	1.63	1.72	1.61	1.74	1.59	1.76	1.57	1.78