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Appendix: I

Critical Values and Level of Significance of D-W and t-test

This Appendix provides the summary of the critical values and level of significance of D-W and t-test. Here, only the selected range/values, which are directly relevant in this research study, have been shown.

Time period of the study = 1992 to 2000

Maximum number of observations [n] used in this research = 09

For the equations with lag-dependent variable, n = 08

Hence, the range of n = 8 to 9

Maximum number of explanatory variables [k] used = 03

Hence the range of k = 1 to 3

The range of Degree of Freedom [dof = n-k] = 5 to 8

1. Durbin-Watson Test: 5% Significance Points of d_u and d_l

n	$K'=1$		$K'=2$		$K'=3$	
	d_l	d_u	d_l	d_u	d_l	d_u
8	0.763	1.332	0.559	1.777	0.368	2.287
10	0.824	1.320	0.629	1.699	0.455	2.128

2. Critical Values of 't' : Percentage Points of t-Distribution

Degree of Freedom	Level of Significance			
	20%	10%	5%	1%
5	1.476	2.015	2.571	4.032
6	1.440	1.943	2.477	3.707
7	1.415	1.895	2.365	3.499
8	1.397	1.860	2.306	3.355