Durbin-Watson Statistic

In regression analysis, the Durbin-Watson statistic is a summary number indicating the degree of autocorrelation in the error terms. The Durbin-Watson statistic varies between 0 and 4. A Durbin-Watson statistic of 0 means there is a strong positive autocorrelation between the error terms. A Durbin-Watson statistic of 4 means there is a strong negative autocorrelation between the error terms. A Durbin-Watson statistic of 2 means there is no autocorrelation between the error terms.

DW-Statistic	Autocorrelation
4	Strongly Negative
2	None
0	Strongly Positive