

# Augmented Dickey-Fuller Unit Root Test on CAPITAL\_ACCUMULATION

Null Hypothesis: CAPITAL_ACCUMULATION has a unit root				
Exogenous: Constant				
Lag Length: 2 (Automatic - based on SIC, maxlag=9)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			4.389775	1.0000
Test critical values:	1% level		-3.626784	
	5% level		-2.945842	
	10% level		-2.611531	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(CAPITAL_ACCUMULATION)				
Method: Least Squares				
Date: 12/06/20 Time: 00:52				
Sample (adjusted): 1983 2018				
Included observations: 36 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
CAPITAL_ACCUMULATION(-1)	0.076797	0.017495	4.389775	0.0001
D(CAPITAL_ACCUMULATION(-1	0.604113	0.173760	3.476700	0.0015
D(CAPITAL_ACCUMULATION(-1	-0.443085	0.177662	-2.493978	0.0180
C	-1.20E+12	6.46E+11	-1.865999	0.0712
R-squared	0.929709	Mean dependent var		8.07E+12
Adjusted R-squared	0.923119	S.D. dependent var		7.57E+12
S.E. of regression	2.10E+12	Akaike info criterion		59.68829
Sum squared resid	1.41E+26	Schwarz criterion		59.86423
Log likelihood	-1070.389	Hannan-Quinn criter.		59.74970
F-statistic	141.0831	Durbin-Watson stat		1.945814
Prob(F-statistic)	0.000000			