KPSS Unit Root Test on DG_SP

Null Hypothesis: DG_SP is stationary
Exogenous: Constant, Linear Trend
Bandwidth: 5 (Newey-West automatic) using Bartlett kernel

		LM-Stat.
Kwiatkowski-Phillips-Schmidt-Shin test statistic		0.050043
Asymptotic critical values*:	1% level	0.216000
	5% level	0.146000
	10% level	0.119000

*Kwiatkowski-Phillips-Schmidt-Shin (1992, Table 1)

Residual variance (no correction)	0.012148
HAC corrected variance (Bartlett kernel)	0.010710

KPSS Test Equation
Dependent Variable: DG_SP
Method: Least Squares
Date: 10/06/23 Time: 09:35
Sample: 1926 2021
Included observations: 96

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.026041	0.022560	1.154281	0.2513
@TREND("1926")	0.000463	0.000410	1.128908	0.2618

R-squared	0.013376	Mean dependent var	0.048039
Adjusted R-squared	0.002880	S.D. dependent var	0.111547
S.E. of regression	0.111386	Akaike info criterion	-1.531009
Sum squared resid	1.166252	Schwarz criterion	-1.477585
Log likelihood	75.48843	Hannan-Quinn criter.	-1.509414
F-statistic	1.274434	Durbin-Watson stat	1.508399
Prob(F-statistic)	0.261809		