Augmented Dickey-Fuller Unit Root Test on DG_SP

Null Hypothesis: DG_SP has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-7.403255	0.0000
Test critical values:	1% level	-4.058619	
	5% level	-3.458326	
	10% level	-3.155161	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DG_SP)
Method: Least Squares
Date: 10/06/23   Time: 09:41
Sample (adjusted): 1928 2021
Included observations: 94 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DG_SP(-1)	-0.934920	0.126285	-7.403255	0.0000
D(DG_SP(-1))	0.221936	0.102212	2.171329	0.0325
C	0.016677	0.022738	0.733438	0.4652
@TREND("1926")	0.000556	0.000412	1.350126	0.1804

R-squared	0.415287	Mean dependent var	-0.000787
Adjusted R-squared	0.395796	S.D. dependent var	0.137493
S.E. of regression	0.106874	Akaike info criterion	-1.592713
Sum squared resid	1.027982	Schwarz criterion	-1.484488
Log likelihood	78.85753	Hannan-Quinn criter.	-1.548998
F-statistic	21.30718	Durbin-Watson stat	2.016129
Prob(F-statistic)	0.000000		