KPSS Unit Root Test on EP_SP

Null Hypothesis: EP_SP is stationary
Exogenous: Constant, Linear Trend
Bandwidth: 9.61 (Andrews automatic) using Bartlett kernel

		LM-Stat.
Kwiatkowski-Phillips-Schmidt-Shin test statistic		0.099771
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)	0.133826
HAC corrected variance (Bartlett kernel)	0.615574

KPSS Test Equation
Dependent Variable: EP_SP
Method: Least Squares
Date: 10/04/23 Time: 14:00
Sample: 1926 2021
Included observations: 96

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.423018	0.074878	-32.35975	0.0000
@TREND("1926")	-0.007089	0.001362	-5.206705	0.0000

R-squared	0.223845	Mean dependent var	-2.759767
Adjusted R-squared	0.215588	S.D. dependent var	0.417416
S.E. of regression	0.369693	Akaike info criterion	0.868326
Sum squared resid	12.84726	Schwarz criterion	0.921750
Log likelihood	-39.67965	Hannan-Quinn criter.	0.889921
F-statistic	27.10977	Durbin-Watson stat	0.649790
Prob(F-statistic)	0.000001		