KPSS Unit Root Test on TMS

Null Hypothesis: TMS is stationary
Exogenous: Constant, Linear Trend
Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

		LM-Stat.
Kwiatkowski-Phillips-Schmidt-Shin test statistic		0.119104
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)	0.000154
HAC corrected variance (Bartlett kernel)	0.000263

KPSS Test Equation
Dependent Variable: TMS
Method: Least Squares
Date: 10/06/23 Time: 09:34
Sample: 1926 2021
Included observations: 96

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.012204	0.002539	4.807369	0.0000
@TREND("1926")	6.15E-05	4.62E-05	1.331986	0.1861

R-squared	0.018525	Mean dependent var	0.015125
Adjusted R-squared	0.008083	S.D. dependent var	0.012585
S.E. of regression	0.012534	Akaike info criterion	-5.900113
Sum squared resid	0.014768	Schwarz criterion	-5.846689
Log likelihood	285.2054	Hannan-Quinn criter.	-5.878518
F-statistic	1.774186	Durbin-Watson stat	1.019442
Prob(F-statistic)	0.186085		