Augmented Dickey-Fuller Test: Log Investment

ADF test statistic: -1.4297099837553513

p-value: 0.5679528423675004

Lags used: 0

Observations: 13

Augmented Dickey-Fuller Test: Log Labor Force

ADF test statistic: 1.2006549237835076

p-value: 0.9959904049373103

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Log GDP

ADF test statistic: -1.9893553653463767

p-value: 0.2912598157620084

Lags used: 4

Observations: 9

Augmented Dickey-Fuller Test: Differenced Log Investment

ADF test statistic: -2.3221799196488373

p-value: 0.16491425207438543

Lags used: 0

Observations: 12

Augmented Dickey-Fuller Test: Differenced Log Labor Force

ADF test statistic: -2.5732062151173385

p-value: 0.0986624031414518

Lags used: 4

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log GDP

ADF test statistic: -1.6766719243316697

p-value: 0.4431701008407563

Lags used: 3

Observations: 9

D:\anaconda3\Lib\site-packages\scipy\stats\\_axis\_nan\_policy.py:531: UserWarning: kurtosistest only valid for n>=20 ... continuing anyway, n=14

res = hypotest\_fun\_out(\*samples, \*\*kwds)

OLS Regression Results

==============================================================================

Dep. Variable: Log\_GDP R-squared: 0.957

Model: OLS Adj. R-squared: 0.949

Method: Least Squares F-statistic: 123.2

Date: Mon, 13 Jan 2025 Prob (F-statistic): 2.95e-08

Time: 19:16:34 Log-Likelihood: 17.929

No. Observations: 14 AIC: -29.86

Df Residuals: 11 BIC: -27.94

Df Model: 2

Covariance Type: nonrobust

==============================================================================

coef std err t P>|t| [0.025 0.975]

------------------------------------------------------------------------------

const 10.4325 0.020 514.621 0.000 10.388 10.477

x1 0.3418 0.026 13.404 0.000 0.286 0.398

x2 -0.0418 0.026 -1.641 0.129 -0.098 0.014

==============================================================================

Omnibus: 0.673 Durbin-Watson: 1.256

Prob(Omnibus): 0.714 Jarque-Bera (JB): 0.639

Skew: -0.220 Prob(JB): 0.726

Kurtosis: 2.050 Cond. No. 2.02

==============================================================================

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.