Augmented Dickey-Fuller Test: Log Investment

ADF test statistic: -1.7370658643159045

p-value: 0.41212326309744873

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Log Labor Force

ADF test statistic: -2.743669448156838

p-value: 0.06678155879234965

Lags used: 1

Observations: 12

Augmented Dickey-Fuller Test: Log GDP

ADF test statistic: -1.5320150678451538

p-value: 0.5176187117191032

Lags used: 1

Observations: 12

Augmented Dickey-Fuller Test: Differenced Log Investment

ADF test statistic: -2.9702531931257803

p-value: 0.03776731430315589

Lags used: 2

Observations: 10

Augmented Dickey-Fuller Test: Differenced Log Labor Force

ADF test statistic: -2.013205482387877

p-value: 0.28081314011948805

Lags used: 1

Observations: 11

Augmented Dickey-Fuller Test: Differenced Log GDP

ADF test statistic: -5.019561349184214

p-value: 2.0297557368870122e-05

Lags used: 0

Observations: 12

OLS Regression Results

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

Dep. Variable: Log\_GDP R-squared: 0.703

Model: OLS Adj. R-squared: 0.649

Method: Least Squares F-statistic: 13.03

Date: Mon, 13 Jan 2025 Prob (F-statistic): 0.00126

Time: 19:19:32 Log-Likelihood: 5.4870

No. Observations: 14 AIC: -4.974

Df Residuals: 11 BIC: -3.057

Df Model: 2

Covariance Type: nonrobust

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

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

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

const 9.4972 0.049 192.638 0.000 9.389 9.606

x1 0.4191 0.093 4.509 0.001 0.215 0.624

x2 -0.2373 0.093 -2.553 0.027 -0.442 -0.033

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

Omnibus: 0.701 Durbin-Watson: 1.305

Prob(Omnibus): 0.704 Jarque-Bera (JB): 0.605

Skew: -0.020 Prob(JB): 0.739

Kurtosis: 1.983 Cond. No. 3.48

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

Notes:

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