Augmented Dickey-Fuller Test: Log Investment

ADF test statistic: -5.425895032778411

p-value: 2.9878444886938903e-06

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Log Labor Force

ADF test statistic: -0.9923734296285449

p-value: 0.7560357438723244

Lags used: 0

Observations: 13

Augmented Dickey-Fuller Test: Log GDP

ADF test statistic: -0.3081245535484562

p-value: 0.9243457442602077

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log Investment

ADF test statistic: -2.230920614683191

p-value: 0.1952150277194154

Lags used: 4

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log Labor Force

ADF test statistic: -2.219540965639473

p-value: 0.19922980747614116

Lags used: 0

Observations: 12

Augmented Dickey-Fuller Test: Differenced Log GDP

ADF test statistic: -2.074850686252063

p-value: 0.2547467532924299

Lags used: 4

Observations: 8

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: 0.260

Model: OLS Adj. R-squared: 0.125

Method: Least Squares F-statistic: 1.932

Date: Mon, 13 Jan 2025 Prob (F-statistic): 0.191

Time: 13:47:45 Log-Likelihood: 1.0096

No. Observations: 14 AIC: 3.981

Df Residuals: 11 BIC: 5.898

Df Model: 2

Covariance Type: nonrobust

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

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

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

const 12.4969 0.068 184.100 0.000 12.347 12.646

x1 0.0719 0.068 1.058 0.313 -0.078 0.222

x2 -0.1163 0.068 -1.711 0.115 -0.266 0.033

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

Omnibus: 4.507 Durbin-Watson: 0.525

Prob(Omnibus): 0.105 Jarque-Bera (JB): 1.755

Skew: -0.624 Prob(JB): 0.416

Kurtosis: 4.205 Cond. No. 1.05

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

Notes:

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