Augmented Dickey-Fuller Test: Log Investment

ADF test statistic: -0.5194860932218005

p-value: 0.8881574958283864

Lags used: 0

Observations: 13

Augmented Dickey-Fuller Test: Log Labor Force

ADF test statistic: 0.94212349742278

p-value: 0.9936161467950414

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Log GDP

ADF test statistic: -3.680081728960524

p-value: 0.0044022072360531865

Lags used: 0

Observations: 13

Augmented Dickey-Fuller Test: Differenced Log Investment

ADF test statistic: -2.8409518246381182

p-value: 0.052657997879014984

Lags used: 0

Observations: 12

Augmented Dickey-Fuller Test: Differenced Log Labor Force

ADF test statistic: -9.211361019889637

p-value: 1.8839028316442508e-15

Lags used: 4

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log GDP

ADF test statistic: -3.2459537348747753

p-value: 0.017474099834720893

Lags used: 0

Observations: 12

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: 0.751

Model: OLS Adj. R-squared: 0.705

Method: Least Squares F-statistic: 16.55

Date: Mon, 13 Jan 2025 Prob (F-statistic): 0.000482

Time: 19:09:53 Log-Likelihood: 4.6184

No. Observations: 14 AIC: -3.237

Df Residuals: 11 BIC: -1.320

Df Model: 2

Covariance Type: nonrobust

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

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

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

const 10.8886 0.052 207.575 0.000 10.773 11.004

x1 -0.3347 0.059 -5.677 0.000 -0.464 -0.205

x2 0.2017 0.059 3.421 0.006 0.072 0.331

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

Omnibus: 4.534 Durbin-Watson: 0.963

Prob(Omnibus): 0.104 Jarque-Bera (JB): 1.333

Skew: -0.131 Prob(JB): 0.513

Kurtosis: 1.511 Cond. No. 1.64

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

Notes:

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