Augmented Dickey-Fuller Test: Log Investment

ADF test statistic: -3.9072510331383357

p-value: 0.0019821268356450365

Lags used: 4

Observations: 9

Augmented Dickey-Fuller Test: Log Labor Force

ADF test statistic: -68.45838035715377

p-value: 0.0

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Log GDP

ADF test statistic: -1.6179389508174518

p-value: 0.4738099912512568

Lags used: 2

Observations: 11

Augmented Dickey-Fuller Test: Differenced Log Investment

ADF test statistic: 0.894027496159287

p-value: 0.9930118864429045

Lags used: 4

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log Labor Force

ADF test statistic: -2.3111475967723156

p-value: 0.1683978523003541

Lags used: 0

Observations: 12

Augmented Dickey-Fuller Test: Differenced Log GDP

ADF test statistic: -1.404035925650052

p-value: 0.5803397228522522

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: 0.913

Model: OLS Adj. R-squared: 0.897

Method: Least Squares F-statistic: 57.64

Date: Mon, 13 Jan 2025 Prob (F-statistic): 1.48e-06

Time: 19:24:28 Log-Likelihood: 10.120

No. Observations: 14 AIC: -14.24

Df Residuals: 11 BIC: -12.32

Df Model: 2

Covariance Type: nonrobust

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

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

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

const 10.7991 0.035 304.972 0.000 10.721 10.877

x1 0.2588 0.241 1.075 0.305 -0.271 0.789

x2 0.1223 0.241 0.508 0.621 -0.407 0.652

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

Omnibus: 1.607 Durbin-Watson: 0.402

Prob(Omnibus): 0.448 Jarque-Bera (JB): 1.235

Skew: -0.652 Prob(JB): 0.539

Kurtosis: 2.356 Cond. No. 13.5

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

Notes:

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