Augmented Dickey-Fuller Test: Log Investment

ADF test statistic: -3.5451868146166445

p-value: 0.006899665466527099

Lags used: 4

Observations: 9

Augmented Dickey-Fuller Test: Log Labor Force

ADF test statistic: -1.7670700171107174

p-value: 0.3969286703922689

Lags used: 4

Observations: 9

Augmented Dickey-Fuller Test: Log GDP

ADF test statistic: -17.61891378369314

p-value: 3.847163494717902e-30

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log Investment

ADF test statistic: -2.221617219804841

p-value: 0.19849340581495156

Lags used: 4

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log Labor Force

ADF test statistic: -2.8354526506901236

p-value: 0.053385337242985

Lags used: 4

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log GDP

ADF test statistic: -3.550723119614913

p-value: 0.0067760644589283025

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: 0.601

Model: OLS Adj. R-squared: 0.529

Method: Least Squares F-statistic: 8.291

Date: Mon, 13 Jan 2025 Prob (F-statistic): 0.00637

Time: 19:13:08 Log-Likelihood: 0.69487

No. Observations: 14 AIC: 4.610

Df Residuals: 11 BIC: 6.527

Df Model: 2

Covariance Type: nonrobust

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

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

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

const 11.2106 0.069 161.480 0.000 11.058 11.363

x1 -0.3264 0.115 -2.844 0.016 -0.579 -0.074

x2 0.4622 0.115 4.027 0.002 0.210 0.715

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

Omnibus: 3.947 Durbin-Watson: 0.665

Prob(Omnibus): 0.139 Jarque-Bera (JB): 1.916

Skew: -0.891 Prob(JB): 0.384

Kurtosis: 3.329 Cond. No. 2.97

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

Notes:

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