Augmented Dickey-Fuller Test: Log Investment

ADF test statistic: -0.799218557473551

p-value: 0.8193515026988852

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Log Labor Force

ADF test statistic: -3.1272966698405766

p-value: 0.024597962091614103

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Log GDP

ADF test statistic: -2.59953966388324

p-value: 0.09309244688241647

Lags used: 4

Observations: 9

Augmented Dickey-Fuller Test: Differenced Log Investment

ADF test statistic: -5.721431824839134

p-value: 6.926772530692067e-07

Lags used: 4

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log Labor Force

ADF test statistic: -1.6263292717979596

p-value: 0.4694126960341346

Lags used: 0

Observations: 12

Augmented Dickey-Fuller Test: Differenced Log GDP

ADF test statistic: -2.30411334448807

p-value: 0.1706447678958979

Lags used: 0

Observations: 12

OLS Regression Results

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

Dep. Variable: Log\_GDP R-squared: 0.854

Model: OLS Adj. R-squared: 0.827

Method: Least Squares F-statistic: 32.17

Date: Mon, 13 Jan 2025 Prob (F-statistic): 2.53e-05

Time: 19:22:18 Log-Likelihood: 5.7796

No. Observations: 14 AIC: -5.559

Df Residuals: 11 BIC: -3.642

Df Model: 2

Covariance Type: nonrobust

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

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

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

const 10.9627 0.048 227.059 0.000 10.856 11.069

x1 0.0346 0.049 0.705 0.496 -0.073 0.143

x2 0.3795 0.049 7.727 0.000 0.271 0.488

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

Omnibus: 10.261 Durbin-Watson: 0.657

Prob(Omnibus): 0.006 Jarque-Bera (JB): 6.118

Skew: 1.327 Prob(JB): 0.0469

Kurtosis: 4.856 Cond. No. 1.20

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

Notes:

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