D:\anaconda3\python.exe "D:\Desktop\code\Python\python code\huashuICM\回归模型.py"

Augmented Dickey-Fuller Test: Log Investment

ADF test statistic: 0.21814653253872326

p-value: 0.9732612079607459

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Log Labor Force

ADF test statistic: -0.39985685446185265

p-value: 0.9101226747998372

Lags used: 0

Observations: 13

Augmented Dickey-Fuller Test: Log GDP

ADF test statistic: -3.5490908091753774

p-value: 0.0068122970702683226

Lags used: 5

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log Investment

ADF test statistic: -0.77141765529635

p-value: 0.8273740960511791

Lags used: 4

Observations: 8

Augmented Dickey-Fuller Test: Differenced Log Labor Force

ADF test statistic: -2.220075939026345

p-value: 0.19903989818887186

Lags used: 0

Observations: 12

Augmented Dickey-Fuller Test: Differenced Log GDP

ADF test statistic: -2.9014328246637886

p-value: 0.04518163298403061

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:                       0.954

Model:                            OLS   Adj. R-squared:                  0.946

Method:                 Least Squares   F-statistic:                     114.2

Date:                Sun, 12 Jan 2025   Prob (F-statistic):           4.38e-08

Time:                        19:41:42   Log-Likelihood:                 20.945

No. Observations:                  14   AIC:                            -35.89

Df Residuals:                      11   BIC:                            -33.97

Df Model:                           2

Covariance Type:            nonrobust

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

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

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

const         11.0746      0.016    677.636      0.000      11.039      11.111

x1             0.2080      0.018     11.405      0.000       0.168       0.248

x2            -0.0697      0.018     -3.822      0.003      -0.110      -0.030

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

Omnibus:                        0.050   Durbin-Watson:                   0.920

Prob(Omnibus):                  0.975   Jarque-Bera (JB):                0.243

Skew:                          -0.103   Prob(JB):                        0.886

Kurtosis:                       2.388   Cond. No.                         1.61

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

Notes:

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