

Augmented Dickey-Fuller Unit Root Test on RES_SPAIN

Null Hypothesis: RES_SPAIN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.562717	0.1014
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_SPAIN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_SPAIN(-1)	-0.012697	0.004954	-2.562717	0.0106
D(RES_SPAIN(-1))	0.306309	0.035889	8.534914	0.0000
C	-6.24E-05	0.000813	-0.076732	0.9389
R-squared	0.098530	Mean dependent var		-8.20E-05
Adjusted R-squared	0.095966	S.D. dependent var		0.022727
S.E. of regression	0.021609	Akaike info criterion		-4.827178
Sum squared resid	0.328264	Schwarz criterion		-4.807803
Log likelihood	1706.994	Hannan-Quinn criter.		-4.819691
F-statistic	38.41883	Durbin-Watson stat		1.971394
Prob(F-statistic)	0.000000			