Augmented Dickey-Fuller Unit Root Test on RES_CYPRUS

Null Hypothesis: RES_CYPRUS has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.279913	0.6363
Test critical values:	1% level	-3.501445	
	5% level	-2.892536	
	10% level	-2.583371	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_CYPRUS)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2000M03 2007M12
Included observations: 94 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CYPRUS(-1)	-0.032053	0.025043	-1.279913	0.2038
D(RES_CYPRUS(-1))	0.154564	0.102683	1.505258	0.1357
C	-0.001916	0.003223	-0.594332	0.5538

R-squared	0.036383	Mean dependent var	-0.002206
Adjusted R-squared	0.015205	S.D. dependent var	0.031441
S.E. of regression	0.031201	Akaike info criterion	-4.065359
Sum squared resid	0.088587	Schwarz criterion	-3.984190
Log likelihood	194.0719	Hannan-Quinn criter.	-4.032572
F-statistic	1.717925	Durbin-Watson stat	1.996757
Prob(F-statistic)	0.185206		