

Augmented Dickey-Fuller Unit Root Test on RES_ESTONIA

Null Hypothesis: RES_ESTONIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.141119	0.2291
Test critical values:	1% level		-3.473096	
	5% level		-2.880211	
	10% level		-2.576805	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_ESTONIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1998M03 2010M12				
Included observations: 154 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_ESTONIA(-1)	-0.038387	0.017929	-2.141119	0.0339
D(RES_ESTONIA(-1))	0.397162	0.075194	5.281855	0.0000
C	0.000818	0.002084	0.392521	0.6952
R-squared	0.167002	Mean dependent var		0.001250
Adjusted R-squared	0.155969	S.D. dependent var		0.028123
S.E. of regression	0.025837	Akaike info criterion		-4.454746
Sum squared resid	0.100799	Schwarz criterion		-4.395585
Log likelihood	346.0154	Hannan-Quinn criter.		-4.430715
F-statistic	15.13650	Durbin-Watson stat		1.902743
Prob(F-statistic)	0.000001			