

# Augmented Dickey-Fuller Unit Root Test on RES\_BULGARIA

Null Hypothesis: RES_BULGARIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.866012	0.3482
Test critical values:	1% level		-3.453072	
	5% level		-2.871438	
	10% level		-2.572116	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_BULGARIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1995M03 2018M12				
Included observations: 286 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_BULGARIA(-1)	-0.022047	0.011815	-1.866012	0.0631
D(RES_BULGARIA(-1))	0.076705	0.059209	1.295495	0.1962
C	0.000363	0.002866	0.126575	0.8994
R-squared	0.016453	Mean dependent var		0.000371
Adjusted R-squared	0.009502	S.D. dependent var		0.048699
S.E. of regression	0.048467	Akaike info criterion		-3.205418
Sum squared resid	0.664791	Schwarz criterion		-3.167068
Log likelihood	461.3747	Hannan-Quinn criter.		-3.190046
F-statistic	2.367005	Durbin-Watson stat		2.018748
Prob(F-statistic)	0.095615			