

Augmented Dickey-Fuller Unit Root Test on RES_LUXEMBOURG

Null Hypothesis: RES_LUXEMBOURG has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.585197	0.0965
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_LUXEMBOURG)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_LUXEMBOURG(-1)	-0.014361	0.005555	-2.585197	0.0099
D(RES_LUXEMBOURG(-1))	0.238740	0.036618	6.519808	0.0000
C	-3.16E-05	0.000873	-0.036203	0.9711
R-squared	0.062561	Mean dependent var	-3.20E-05	
Adjusted R-squared	0.059894	S.D. dependent var	0.023910	
S.E. of regression	0.023183	Akaike info criterion	-4.686538	
Sum squared resid	0.377835	Schwarz criterion	-4.667162	
Log likelihood	1657.348	Hannan-Quinn criter.	-4.679051	
F-statistic	23.45768	Durbin-Watson stat	2.001679	
Prob(F-statistic)	0.000000			