

Augmented Dickey-Fuller Unit Root Test on RES_BELARUS

Null Hypothesis: RES_BELARUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.749232	0.0680
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_BELARUS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_BELARUS(-1)	-0.074301	0.027026	-2.749232	0.0066
D(RES_BELARUS(-1))	0.162027	0.077037	2.103235	0.0370
C	-0.000397	0.003118	-0.127269	0.8989
R-squared	0.059668	Mean dependent var		-0.000315
Adjusted R-squared	0.048131	S.D. dependent var		0.041175
S.E. of regression	0.040172	Akaike info criterion		-3.573403
Sum squared resid	0.263043	Schwarz criterion		-3.517162
Log likelihood	299.5924	Hannan-Quinn criter.		-3.550574
F-statistic	5.171553	Durbin-Watson stat		1.907118
Prob(F-statistic)	0.006644			