

Augmented Dickey-Fuller Unit Root Test on RES_IRELAND

Null Hypothesis: RES_IRELAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.562834	0.1015
Test critical values:	1% level		-3.442795	
	5% level		-2.866922	
	10% level		-2.569697	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_IRELAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1976M01 2018M12				
Included observations: 516 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_IRELAND(-1)	-0.020316	0.007927	-2.562834	0.0107
D(RES_IRELAND(-1))	0.218252	0.043105	5.063208	0.0000
C	0.000113	0.001110	0.101726	0.9190
R-squared	0.055293	Mean dependent var		0.000133
Adjusted R-squared	0.051610	S.D. dependent var		0.025883
S.E. of regression	0.025206	Akaike info criterion		-4.517673
Sum squared resid	0.325930	Schwarz criterion		-4.492987
Log likelihood	1168.560	Hannan-Quinn criter.		-4.507999
F-statistic	15.01289	Durbin-Watson stat		1.975336
Prob(F-statistic)	0.000000			