

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

Null Hypothesis: RES_AUSTRIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.829846	0.0546
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_AUSTRIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_AUSTRIA(-1)	-0.014683	0.005189	-2.829846	0.0048
D(RES_AUSTRIA(-1))	0.253063	0.036392	6.953857	0.0000
C	-0.000302	0.000920	-0.328054	0.7430
R-squared	0.071819	Mean dependent var		-0.000385
Adjusted R-squared	0.069178	S.D. dependent var		0.025326
S.E. of regression	0.024434	Akaike info criterion		-4.581424
Sum squared resid	0.419713	Schwarz criterion		-4.562049
Log likelihood	1620.243	Hannan-Quinn criter.		-4.573938
F-statistic	27.19750	Durbin-Watson stat		1.970487
Prob(F-statistic)	0.000000			