

Augmented Dickey-Fuller Unit Root Test on RES_TOGO

Null Hypothesis: RES_TOGO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.917098	0.3241
Test critical values:	1% level		-3.455193	
	5% level		-2.872370	
	10% level		-2.572615	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_TOGO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1997M03 2018M12				
Included observations: 262 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_TOGO(-1)	-0.019322	0.010079	-1.917098	0.0563
D(RES_TOGO(-1))	0.318130	0.058311	5.455771	0.0000
C	-1.62E-05	0.001396	-0.011578	0.9908
R-squared	0.109539	Mean dependent var		6.70E-05
Adjusted R-squared	0.102663	S.D. dependent var		0.023854
S.E. of regression	0.022596	Akaike info criterion		-4.730661
Sum squared resid	0.132246	Schwarz criterion		-4.689802
Log likelihood	622.7166	Hannan-Quinn criter.		-4.714239
F-statistic	15.93035	Durbin-Watson stat		1.951046
Prob(F-statistic)	0.000000			