

Augmented Dickey-Fuller Unit Root Test on RES_MONTSEERRAT

Null Hypothesis: RES_MONTSEERRAT has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.406722	0.5785
Test critical values:	1% level		-3.461327	
	5% level		-2.875062	
	10% level		-2.574054	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_MONTSEERRAT)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2001M03 2018M09				
Included observations: 211 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_MONTSEERRAT(-1)	-0.026595	0.018905	-1.406722	0.1610
D(RES_MONTSEERRAT(-1))	-0.073851	0.069406	-1.064044	0.2885
C	-2.27E-17	9.16E-17	-0.247623	0.8047
R-squared	0.017130	Mean dependent var		2.19E-17
Adjusted R-squared	0.007679	S.D. dependent var		1.25E-15
S.E. of regression	1.25E-15	Sum squared resid		3.23E-28
F-statistic	1.812516	Durbin-Watson stat		1.992548
Prob(F-statistic)	0.165812			