

Augmented Dickey-Fuller Unit Root Test on RES_CANADA

Null Hypothesis: RES_CANADA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.858348	0.3522
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_CANADA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CANADA(-1)	-0.008781	0.004725	-1.858348	0.0635
D(RES_CANADA(-1))	0.169400	0.037205	4.553213	0.0000
C	0.000393	0.000534	0.735758	0.4621
R-squared	0.031889	Mean dependent var		0.000471
Adjusted R-squared	0.029135	S.D. dependent var		0.014381
S.E. of regression	0.014170	Akaike info criterion		-5.671161
Sum squared resid	0.141151	Schwarz criterion		-5.651786
Log likelihood	2004.920	Hannan-Quinn criter.		-5.663675
F-statistic	11.57827	Durbin-Watson stat		1.995873
Prob(F-statistic)	0.000011			