

Augmented Dickey-Fuller Unit Root Test on RES_ICELAND

Null Hypothesis: RES_ICELAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.897845	0.0462
Test critical values:	1% level		-3.440841	
	5% level		-2.866060	
	10% level		-2.569236	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_ICELAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 610 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_ICELAND(-1)	-0.023179	0.007999	-2.897845	0.0039
D(RES_ICELAND(-1))	0.057189	0.026808	2.133234	0.0333
C	-0.000417	0.001252	-0.332944	0.7393
R-squared	0.019014	Mean dependent var		-0.000255
Adjusted R-squared	0.015782	S.D. dependent var		0.031140
S.E. of regression	0.030894	Akaike info criterion		-4.111633
Sum squared resid	0.579327	Schwarz criterion		-4.089928
Log likelihood	1257.048	Hannan-Quinn criter.		-4.103190
F-statistic	5.882552	Durbin-Watson stat		1.835298
Prob(F-statistic)	0.002949			