

Augmented Dickey-Fuller Unit Root Test on RES_GEORGIA

Null Hypothesis: RES_GEORGIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.332122	0.6140
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_GEORGIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_GEORGIA(-1)	-0.014867	0.011160	-1.332122	0.1847
D(RES_GEORGIA(-1))	0.407634	0.072170	5.648235	0.0000
C	0.000184	0.001602	0.114694	0.9088
R-squared	0.165634	Mean dependent var		0.000475
Adjusted R-squared	0.155396	S.D. dependent var		0.022442
S.E. of regression	0.020624	Akaike info criterion		-4.906790
Sum squared resid	0.069334	Schwarz criterion		-4.850549
Log likelihood	410.2636	Hannan-Quinn criter.		-4.883961
F-statistic	16.17891	Durbin-Watson stat		1.953832
Prob(F-statistic)	0.000000			