

Augmented Dickey-Fuller Unit Root Test on RES_UKRAINE

Null Hypothesis: RES_UKRAINE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.644205	0.0862
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_UKRAINE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_UKRAINE(-1)	-0.064225	0.024289	-2.644205	0.0090
D(RES_UKRAINE(-1))	0.113417	0.077031	1.472356	0.1429
C	-0.002161	0.003742	-0.577601	0.5643
R-squared	0.048566	Mean dependent var	-0.002335	
Adjusted R-squared	0.036892	S.D. dependent var	0.049077	
S.E. of regression	0.048163	Akaike info criterion	-3.210529	
Sum squared resid	0.378113	Schwarz criterion	-3.154288	
Log likelihood	269.4739	Hannan-Quinn criter.	-3.187701	
F-statistic	4.160178	Durbin-Watson stat	1.964271	
Prob(F-statistic)	0.017293			