

Augmented Dickey-Fuller Unit Root Test on RES_TURKEY

Null Hypothesis: RES_TURKEY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.523909	0.1107
Test critical values:	1% level		-3.450411	
	5% level		-2.870274	
	10% level		-2.571493	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_TURKEY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1992M02 2018M12				
Included observations: 323 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_TURKEY(-1)	-0.040681	0.016118	-2.523909	0.0121
D(RES_TURKEY(-1))	0.046281	0.055785	0.829636	0.4074
C	0.000228	0.003202	0.071332	0.9432
R-squared	0.020154	Mean dependent var		0.000330
Adjusted R-squared	0.014030	S.D. dependent var		0.057950
S.E. of regression	0.057542	Akaike info criterion		-2.863373
Sum squared resid	1.059531	Schwarz criterion		-2.828286
Log likelihood	465.4347	Hannan-Quinn criter.		-2.849367
F-statistic	3.290896	Durbin-Watson stat		2.012487
Prob(F-statistic)	0.038484			