

Augmented Dickey-Fuller Unit Root Test on RES_HUNGARY

Null Hypothesis: RES_HUNGARY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.497848	0.1166
Test critical values:	1% level		-3.444158	
	5% level		-2.867522	
	10% level		-2.570019	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_HUNGARY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1980M03 2018M12				
Included observations: 466 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_HUNGARY(-1)	-0.019190	0.007682	-2.497848	0.0128
D(RES_HUNGARY(-1))	0.224180	0.045200	4.959757	0.0000
C	0.000606	0.001207	0.501841	0.6160
R-squared	0.059247	Mean dependent var		0.000773
Adjusted R-squared	0.055183	S.D. dependent var		0.026805
S.E. of regression	0.026055	Akaike info criterion		-4.450825
Sum squared resid	0.314305	Schwarz criterion		-4.424146
Log likelihood	1040.042	Hannan-Quinn criter.		-4.440325
F-statistic	14.57950	Durbin-Watson stat		1.971220
Prob(F-statistic)	0.000001			