

Augmented Dickey-Fuller Unit Root Test on RES_FJI

Null Hypothesis: RES_FJI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.860991	0.0528
Test critical values:	1% level		-3.481217	
	5% level		-2.883753	
	10% level		-2.578694	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_FJI)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2008M03 2018M12				
Included observations: 130 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_FJI(-1)	-0.071996	0.025165	-2.860991	0.0049
D(RES_FJI(-1))	0.307250	0.082869	3.707651	0.0003
C	0.000869	0.001680	0.517213	0.6059
R-squared	0.134749	Mean dependent var		0.001130
Adjusted R-squared	0.121123	S.D. dependent var		0.020402
S.E. of regression	0.019126	Akaike info criterion		-5.052703
Sum squared resid	0.046458	Schwarz criterion		-4.986529
Log likelihood	331.4257	Hannan-Quinn criter.		-5.025814
F-statistic	9.889087	Durbin-Watson stat		2.073347
Prob(F-statistic)	0.000102			