Augmented Dickey-Fuller Unit Root Test on RES_KOREA_REPUBLIC_OF

Null Hypothesis: RES_KOREA_REPUBLIC_OF has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.471441	0.0000
Test critical values:	1% level	-3.439384	
	5% level	-2.865417	
	10% level	-2.568891	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_KOREA_REPUBLIC_OF)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_KOREA_REPUBLIC_OF(-1)	-0.050838	0.009292	-5.471441	0.0000
D(RES_KOREA_REPUBLIC_OF(-1))	0.294232	0.035262	8.344126	0.0000
C	0.000583	0.001325	0.440253	0.6599

R-squared	0.117582	Mean dependent var	0.000831
Adjusted R-squared	0.115072	S.D. dependent var	0.037399
S.E. of regression	0.035181	Akaike info criterion	-3.852376
Sum squared resid	0.870109	Schwarz criterion	-3.833001
Log likelihood	1362.889	Hannan-Quinn criter.	-3.844890
F-statistic	46.83740	Durbin-Watson stat	1.970772
Prob(F-statistic)	0.000000		