Augmented Dickey-Fuller Unit Root Test on RES_CHINA_P_R_MACAO

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.999118	0.0364
Test critical values:	1% level	-3.458470	
	5% level	-2.873809	
	10% level	-2.573384	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_CHINA_P_R_MACAO)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1999M09 2018M12
Included observations: 232 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CHINA_P_R_MACAO(-1)	-0.074477	0.024833	-2.999118	0.0030
D(RES_CHINA_P_R_MACAO(-1))	0.126324	0.066085	1.911535	0.0572
C	2.32E-05	7.35E-05	0.316239	0.7521

R-squared	0.044677	Mean dependent var	2.91E-05
Adjusted R-squared	0.036333	S.D. dependent var	0.001140
S.E. of regression	0.001119	Akaike info criterion	-10.74025
Sum squared resid	0.000287	Schwarz criterion	-10.69568
Log likelihood	1248.869	Hannan-Quinn criter.	-10.72227
F-statistic	5.354719	Durbin-Watson stat	1.963432
Prob(F-statistic)	0.005336		