

Augmented Dickey-Fuller Unit Root Test on RES_MEXICO

Null Hypothesis: RES_MEXICO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.270545	0.0167
Test critical values:	1% level		-3.441056	
	5% level		-2.866155	
	10% level		-2.569286	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_MEXICO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1969M03 2018M12				
Included observations: 598 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_MEXICO(-1)	-0.035844	0.010960	-3.270545	0.0011
D(RES_MEXICO(-1))	0.022188	0.041019	0.540918	0.5888
C	0.000400	0.002048	0.195301	0.8452
R-squared	0.017674	Mean dependent var		0.000417
Adjusted R-squared	0.014373	S.D. dependent var		0.050450
S.E. of regression	0.050086	Akaike info criterion		-3.145133
Sum squared resid	1.492641	Schwarz criterion		-3.123092
Log likelihood	943.3948	Hannan-Quinn criter.		-3.136551
F-statistic	5.352770	Durbin-Watson stat		1.995086
Prob(F-statistic)	0.004966			