

Augmented Dickey-Fuller Unit Root Test on RES_SAN_MARINO

Null Hypothesis: RES_SAN_MARINO has a unit root Exogenous: Constant Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.250953	0.1900
Test critical values:	1% level		-3.495021	
	5% level		-2.889753	
	10% level		-2.581890	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(RES_SAN_MARINO) Method: Least Squares Date: 07/22/19 Time: 01:06 Sample (adjusted): 2010M03 2018M09 Included observations: 103 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_SAN_MARINO(-1)	-0.062079	0.027579	-2.250953	0.0266
D(RES_SAN_MARINO(-1))	0.352068	0.090127	3.906340	0.0002
C	0.000435	0.002326	0.187235	0.8519
R-squared	0.158219	Mean dependent var		0.000950
Adjusted R-squared	0.141383	S.D. dependent var		0.025416
S.E. of regression	0.023551	Akaike info criterion		-4.630577
Sum squared resid	0.055466	Schwarz criterion		-4.553837
Log likelihood	241.4747	Hannan-Quinn criter.		-4.599495
F-statistic	9.397860	Durbin-Watson stat		1.880294
Prob(F-statistic)	0.000182			