

Augmented Dickey-Fuller Unit Root Test on RES_BRAZIL

Null Hypothesis: RES_BRAZIL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.843196	0.3592
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_BRAZIL)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_BRAZIL(-1)	-0.021989	0.011930	-1.843196	0.0663
D(RES_BRAZIL(-1))	0.016550	0.055673	0.297267	0.7665
C	6.61E-05	0.003080	0.021444	0.9829
R-squared	0.010993	Mean dependent var		9.41E-05
Adjusted R-squared	0.004550	S.D. dependent var		0.054355
S.E. of regression	0.054231	Akaike info criterion		-2.981498
Sum squared resid	0.902887	Schwarz criterion		-2.945337
Log likelihood	465.1321	Hannan-Quinn criter.		-2.967042
F-statistic	1.706190	Durbin-Watson stat		2.047811
Prob(F-statistic)	0.183273			