

Augmented Dickey-Fuller Unit Root Test on RES_POLAND

Null Hypothesis: RES_POLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.390462	0.0004
Test critical values:	1% level		-3.448414	
	5% level		-2.869396	
	10% level		-2.571023	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_POLAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1989M03 2018M12				
Included observations: 358 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_POLAND(-1)	-0.055071	0.012543	-4.390462	0.0000
D(RES_POLAND(-1))	0.397826	0.047984	8.290775	0.0000
C	0.001020	0.002124	0.480387	0.6312
R-squared	0.188512	Mean dependent var		0.001603
Adjusted R-squared	0.183940	S.D. dependent var		0.044448
S.E. of regression	0.040152	Akaike info criterion		-3.583922
Sum squared resid	0.572338	Schwarz criterion		-3.551404
Log likelihood	644.5221	Hannan-Quinn criter.		-3.570990
F-statistic	41.23400	Durbin-Watson stat		1.880404
Prob(F-statistic)	0.000000			