

Augmented Dickey-Fuller Unit Root Test on RES_MALTA

Null Hypothesis: RES_MALTA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.137925	0.6892
Test critical values:	1% level		-3.639407	
	5% level		-2.951125	
	10% level		-2.614300	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_MALTA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2007M12				
Included observations: 34 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_MALTA(-1)	-0.118810	0.104409	-1.137925	0.2639
D(RES_MALTA(-1))	0.291009	0.193450	1.504312	0.1426
C	-0.001308	0.004684	-0.279357	0.7818
R-squared	0.075410	Mean dependent var		-0.002668
Adjusted R-squared	0.015759	S.D. dependent var		0.027039
S.E. of regression	0.026825	Akaike info criterion		-4.314832
Sum squared resid	0.022308	Schwarz criterion		-4.180153
Log likelihood	76.35214	Hannan-Quinn criter.		-4.268902
F-statistic	1.264184	Durbin-Watson stat		2.025516
Prob(F-statistic)	0.296629			