

Augmented Dickey-Fuller Unit Root Test on RES_NORWAY

Null Hypothesis: RES_NORWAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.627050	0.0879
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_NORWAY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_NORWAY(-1)	-0.013735	0.005228	-2.627050	0.0088
D(RES_NORWAY(-1))	0.350628	0.035388	9.908191	0.0000
C	0.000119	0.000765	0.155162	0.8767
R-squared	0.126145	Mean dependent var		0.000182
Adjusted R-squared	0.123659	S.D. dependent var		0.021726
S.E. of regression	0.020339	Akaike info criterion		-4.948345
Sum squared resid	0.290804	Schwarz criterion		-4.928970
Log likelihood	1749.766	Hannan-Quinn criter.		-4.940858
F-statistic	50.74064	Durbin-Watson stat		1.947386
Prob(F-statistic)	0.000000			