

Augmented Dickey-Fuller Unit Root Test on RES_SLOVENIA

Null Hypothesis: RES_SLOVENIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.029269	0.2742
Test critical values:	1% level		-3.466377	
	5% level		-2.877274	
	10% level		-2.575236	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_SLOVENIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1992M01 2007M02				
Included observations: 182 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_SLOVENIA(-1)	-0.034463	0.016983	-2.029269	0.0439
D(RES_SLOVENIA(-1))	0.280729	0.070486	3.982735	0.0001
C	-0.000874	0.002022	-0.432351	0.6660
R-squared	0.093399	Mean dependent var		-0.001347
Adjusted R-squared	0.083269	S.D. dependent var		0.028437
S.E. of regression	0.027227	Akaike info criterion		-4.352871
Sum squared resid	0.132694	Schwarz criterion		-4.300058
Log likelihood	399.1112	Hannan-Quinn criter.		-4.331461
F-statistic	9.220395	Durbin-Watson stat		1.943396
Prob(F-statistic)	0.000154			