

Augmented Dickey-Fuller Unit Root Test on RES_NETHERLANDS

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: RES_NETHERLANDS has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -2.627908 | 0.0878 |
| Test critical values: | 1% level | | -3.439424 | |
| | 5% level | | -2.865435 | |
| | 10% level | | -2.568900 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(RES_NETHERLANDS) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:06 | | | | |
| Sample (adjusted): 1960M06 2018M12 | | | | |
| Included observations: 703 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| RES_NETHERLANDS(-1) | -0.011696 | 0.004451 | -2.627908 | 0.0088 |
| D(RES_NETHERLANDS(-1)) | 0.262699 | 0.036347 | 7.227442 | 0.0000 |
| C | -0.000365 | 0.000882 | -0.413190 | 0.6796 |
| R-squared | 0.076216 | Mean dependent var | | -0.000475 |
| Adjusted R-squared | 0.073577 | S.D. dependent var | | 0.024301 |
| S.E. of regression | 0.023390 | Akaike info criterion | | -4.668751 |
| Sum squared resid | 0.382967 | Schwarz criterion | | -4.649312 |
| Log likelihood | 1644.066 | Hannan-Quinn criter. | | -4.661238 |
| F-statistic | 28.87646 | Durbin-Watson stat | | 1.981138 |
| Prob(F-statistic) | 0.000000 | | | |