Augmented Dickey-Fuller Unit Root Test on RES_JAPAN

Null Hypothesis: RES_JAPAN has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.347802	0.1573
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_JAPAN)
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_JAPAN(-1)	-0.006464	0.002753	-2.347802	0.0192
D(RES_JAPAN(-1))	0.286034	0.035992	7.947048	0.0000
C	-0.000604	0.000936	-0.645001	0.5191

R-squared	0.089439	Mean dependent var	-0.000826
Adjusted R-squared	0.086849	S.D. dependent var	0.026016
S.E. of regression	0.024860	Akaike info criterion	-4.546861
Sum squared resid	0.434473	Schwarz criterion	-4.527486
Log likelihood	1608.042	Hannan-Quinn criter.	-4.539374
F-statistic	34.52583	Durbin-Watson stat	1.981261
Prob(F-statistic)	0.000000		