

Augmented Dickey-Fuller Unit Root Test on RES_CZECH_REPUBLIC

Null Hypothesis: RES_CZECH_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.498596	0.5332
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_CZECH_REPUBLIC)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CZECH_REPUBLIC(-1)	-0.010152	0.006774	-1.498596	0.1350
D(RES_CZECH_REPUBLIC(-1))	0.312305	0.054213	5.760734	0.0000
C	-8.80E-05	0.001551	-0.056763	0.9548
R-squared	0.100972	Mean dependent var		-0.000114
Adjusted R-squared	0.095115	S.D. dependent var		0.028705
S.E. of regression	0.027306	Akaike info criterion		-4.353814
Sum squared resid	0.228899	Schwarz criterion		-4.317654
Log likelihood	677.8412	Hannan-Quinn criter.		-4.339359
F-statistic	17.23994	Durbin-Watson stat		1.974067
Prob(F-statistic)	0.000000			