

# Augmented Dickey-Fuller Unit Root Test on RES\_FRANCE

Null Hypothesis: RES_FRANCE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.906259	0.0451
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_FRANCE)				
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_FRANCE(-1)	-0.017317	0.005958	-2.906259	0.0038
D(RES_FRANCE(-1))	0.279638	0.036213	7.721939	0.0000
C	-4.12E-06	0.000828	-0.004977	0.9960
R-squared	0.084407	Mean dependent var		4.01E-06
Adjusted R-squared	0.081802	S.D. dependent var		0.022972
S.E. of regression	0.022012	Akaike info criterion		-4.790183
Sum squared resid	0.340635	Schwarz criterion		-4.770808
Log likelihood	1693.935	Hannan-Quinn criter.		-4.782697
F-statistic	32.40427	Durbin-Watson stat		1.976138
Prob(F-statistic)	0.000000			