## Augmented Dickey-Fuller Unit Root Test on RES_FINLAND

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

|  |  | t-Statistic | Prob.* |
|---|---|---|---|
| Augmented Dickey-Fuller test statistic |  | -2.742504 | 0.0674 |
| 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_FINLAND)
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_FINLAND(-1) | -0.016747 | 0.006106 | -2.742504 | 0.0063 |
| D(RES_FINLAND(-1)) | 0.249292 | 0.036562 | 6.818348 | 0.0000 |
| C | 0.000152 | 0.000865 | 0.176231 | 0.8602 |

| | | | |
|---|---|---|---|
| R-squared | 0.067740 | Mean dependent var | 0.000211 |
| Adjusted R-squared | 0.065088 | S.D. dependent var | 0.023777 |
| S.E. of regression | 0.022990 | Akaike info criterion | -4.703233 |
| Sum squared resid | 0.371579 | Schwarz criterion | -4.683858 |
| Log likelihood | 1663.241 | Hannan-Quinn criter. | -4.695746 |
| F-statistic | 25.54070 | Durbin-Watson stat | 1.984073 |
| Prob(F-statistic) | 0.000000 | | |