

Augmented Dickey-Fuller Unit Root Test on RES_URUGUAY

Null Hypothesis: RES_URUGUAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.958789	0.3049
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_URUGUAY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_URUGUAY(-1)	-0.023776	0.012138	-1.958789	0.0518
D(RES_URUGUAY(-1))	0.473506	0.068551	6.907324	0.0000
C	-0.000134	0.001531	-0.087269	0.9306
R-squared	0.234409	Mean dependent var		-0.000219
Adjusted R-squared	0.225015	S.D. dependent var		0.022395
S.E. of regression	0.019715	Akaike info criterion		-4.996951
Sum squared resid	0.063356	Schwarz criterion		-4.940710
Log likelihood	417.7469	Hannan-Quinn criter.		-4.974122
F-statistic	24.95365	Durbin-Watson stat		1.873354
Prob(F-statistic)	0.000000			