

Augmented Dickey-Fuller Unit Root Test on RES_BELGIUM

Null Hypothesis: RES_BELGIUM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.544894	0.1053
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_BELGIUM)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_BELGIUM(-1)	-0.012220	0.004802	-2.544894	0.0111
D(RES_BELGIUM(-1))	0.295358	0.035995	8.205615	0.0000
C	-0.000167	0.000833	-0.200294	0.8413
R-squared	0.092388	Mean dependent var		-0.000225
Adjusted R-squared	0.089806	S.D. dependent var		0.023190
S.E. of regression	0.022124	Akaike info criterion		-4.780083
Sum squared resid	0.344093	Schwarz criterion		-4.760708
Log likelihood	1690.369	Hannan-Quinn criter.		-4.772597
F-statistic	35.78011	Durbin-Watson stat		1.972553
Prob(F-statistic)	0.000000			