

Augmented Dickey-Fuller Unit Root Test on RES_ARGENTINA

Null Hypothesis: RES_ARGENTINA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.634572	0.1008
Test critical values:	1% level		-3.752946	
	5% level		-2.998064	
	10% level		-2.638752	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_ARGENTINA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2017M02 2018M12				
Included observations: 23 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_ARGENTINA(-1)	-0.435228	0.165199	-2.634572	0.0159
D(RES_ARGENTINA(-1))	0.151126	0.203549	0.742457	0.4664
C	-0.007738	0.011324	-0.683327	0.5022
R-squared	0.257979	Mean dependent var		-0.007069
Adjusted R-squared	0.183777	S.D. dependent var		0.059715
S.E. of regression	0.053949	Akaike info criterion		-2.880443
Sum squared resid	0.058210	Schwarz criterion		-2.732335
Log likelihood	36.12510	Hannan-Quinn criter.		-2.843194
F-statistic	3.476711	Durbin-Watson stat		1.994365
Prob(F-statistic)	0.050601			