

Augmented Dickey-Fuller Unit Root Test on RES_CHILE

Null Hypothesis: RES_CHILE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.059140	0.0012
Test critical values:	1% level		-3.441280	
	5% level		-2.866254	
	10% level		-2.569339	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_CHILE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1970M03 2018M12				
Included observations: 586 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CHILE(-1)	-0.070430	0.017351	-4.059140	0.0001
D(RES_CHILE(-1))	-0.285668	0.039603	-7.213338	0.0000
C	-0.000549	0.003373	-0.162836	0.8707
R-squared	0.127226	Mean dependent var		-0.000375
Adjusted R-squared	0.124232	S.D. dependent var		0.087256
S.E. of regression	0.081657	Akaike info criterion		-2.167483
Sum squared resid	3.887324	Schwarz criterion		-2.145094
Log likelihood	638.0725	Hannan-Quinn criter.		-2.158758
F-statistic	42.49262	Durbin-Watson stat		1.961104
Prob(F-statistic)	0.000000			