

Augmented Dickey-Fuller Unit Root Test on RES_JORDAN

Null Hypothesis: RES_JORDAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.239825	0.1932
Test critical values:	1% level		-3.473096	
	5% level		-2.880211	
	10% level		-2.576805	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_JORDAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2006M03 2018M12				
Included observations: 154 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_JORDAN(-1)	-0.020299	0.009063	-2.239825	0.0266
D(RES_JORDAN(-1))	0.193776	0.078276	2.475552	0.0144
C	-5.72E-18	2.98E-18	-1.916879	0.0571
R-squared	0.071918	Mean dependent var		1.10E-18
Adjusted R-squared	0.059625	S.D. dependent var		5.77E-18
S.E. of regression	5.60E-18	Sum squared resid		4.73E-33
F-statistic	5.850529	Durbin-Watson stat		2.012486
Prob(F-statistic)	0.003571			