

Augmented Dickey-Fuller Unit Root Test on RES_SERBIA_REPUBLIC_OF

Null Hypothesis: RES_SERBIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.068979	0.0312
Test critical values:	1% level		-3.476805	
	5% level		-2.881830	
	10% level		-2.577668	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_SERBIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2007M03 2018M12				
Included observations: 142 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_SERBIA_REPUBLIC_OF(-1)	-0.070037	0.022821	-3.068979	0.0026
D(RES_SERBIA_REPUBLIC_OF(-1))	0.425240	0.075911	5.601795	0.0000
C	-0.000628	0.002204	-0.284893	0.7762
R-squared	0.211018	Mean dependent var	-0.000872	
Adjusted R-squared	0.199666	S.D. dependent var	0.029339	
S.E. of regression	0.026247	Akaike info criterion	-4.421596	
Sum squared resid	0.095761	Schwarz criterion	-4.359149	
Log likelihood	316.9333	Hannan-Quinn criter.	-4.396220	
F-statistic	18.58819	Durbin-Watson stat	2.040576	
Prob(F-statistic)	0.000000			