Augmented Dickey-Fuller Unit Root Test on RES_LATVIA

Null Hypothesis: RES_LATVIA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.252935	0.0000
Test critical values:	1% level	-3.455289	
	5% level	-2.872413	
	10% level	-2.572638	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_LATVIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1992M04 2013M12
Included observations: 261 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_LATVIA(-1)	-0.103437	0.019691	-5.252935	0.0000
D(RES_LATVIA(-1))	0.265272	0.057361	4.624606	0.0000
C	0.001058	0.001632	0.648394	0.5173

R-squared	0.148046	Mean dependent var	0.001194
Adjusted R-squared	0.141442	S.D. dependent var	0.028424
S.E. of regression	0.026338	Akaike info criterion	-4.424209
Sum squared resid	0.178967	Schwarz criterion	-4.383237
Log likelihood	580.3592	Hannan-Quinn criter.	-4.407739
F-statistic	22.41670	Durbin-Watson stat	1.674246
Prob(F-statistic)	0.000000		