

Augmented Dickey-Fuller Unit Root Test on RES_PERU

Null Hypothesis: RES_PERU has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.261517	0.1864
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_PERU)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_PERU(-1)	-0.063289	0.027985	-2.261517	0.0258
D(RES_PERU(-1))	0.207150	0.095116	2.177865	0.0317
C	-0.000453	0.001089	-0.415754	0.6785
R-squared	0.080660	Mean dependent var		-0.000491
Adjusted R-squared	0.062809	S.D. dependent var		0.011571
S.E. of regression	0.011201	Akaike info criterion		-6.117669
Sum squared resid	0.012923	Schwarz criterion		-6.042288
Log likelihood	327.2364	Hannan-Quinn criter.		-6.087117
F-statistic	4.518438	Durbin-Watson stat		1.873050
Prob(F-statistic)	0.013153			