

Augmented Dickey-Fuller Unit Root Test on RES_ROMANIA

Null Hypothesis: RES_ROMANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.896277	0.3337
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_ROMANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_ROMANIA(-1)	-0.021436	0.011304	-1.896277	0.0592
D(RES_ROMANIA(-1))	0.332275	0.063136	5.262877	0.0000
C	0.001030	0.001600	0.643425	0.5206
R-squared	0.117770	Mean dependent var		0.001572
Adjusted R-squared	0.109857	S.D. dependent var		0.025447
S.E. of regression	0.024008	Akaike info criterion		-4.607664
Sum squared resid	0.128535	Schwarz criterion		-4.562259
Log likelihood	523.6660	Hannan-Quinn criter.		-4.589340
F-statistic	14.88421	Durbin-Watson stat		1.961407
Prob(F-statistic)	0.000001			