

# Augmented Dickey-Fuller Unit Root Test on RES\_CROATIA

Null Hypothesis: RES_CROATIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.306047	0.1713
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_CROATIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CROATIA(-1)	-0.043651	0.018929	-2.306047	0.0224
D(RES_CROATIA(-1))	0.341781	0.073722	4.636073	0.0000
C	0.000273	0.001864	0.146705	0.8835
R-squared	0.130137	Mean dependent var		0.000505
Adjusted R-squared	0.119464	S.D. dependent var		0.025587
S.E. of regression	0.024010	Akaike info criterion		-4.602745
Sum squared resid	0.093970	Schwarz criterion		-4.546504
Log likelihood	385.0278	Hannan-Quinn criter.		-4.579916
F-statistic	12.19292	Durbin-Watson stat		1.951864
Prob(F-statistic)	0.000012			