

Augmented Dickey-Fuller Unit Root Test on RES_CHINA_P_R_MAINLAND

Null Hypothesis: RES_CHINA_P_R_MAINLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.773259	0.3935
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_CHINA_P_R_MAINLAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CHINA_P_R_MAINLAND(-1)	-0.018559	0.010466	-1.773259	0.0772
D(RES_CHINA_P_R_MAINLAND(-1))	0.017560	0.056991	0.308121	0.7582
C	0.000209	0.001315	0.158634	0.8741
R-squared	0.010222	Mean dependent var		0.000199
Adjusted R-squared	0.003773	S.D. dependent var		0.023189
S.E. of regression	0.023145	Akaike info criterion		-4.684415
Sum squared resid	0.164462	Schwarz criterion		-4.648255
Log likelihood	729.0843	Hannan-Quinn criter.		-4.669960
F-statistic	1.585207	Durbin-Watson stat		1.998903
Prob(F-statistic)	0.206578			