

Augmented Dickey-Fuller Unit Root Test on RES_BOSNIA_AND_HERZEGOVINA

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.476284	0.0099
Test critical values:		
1% level	-3.472534	
5% level	-2.879966	
10% level	-2.576674	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_BOSNIA_AND_HERZEGOVINA)
Method: Least Squares
Date: 07/22/19 Time: 01:05
Sample (adjusted): 2005M03 2018M02
Included observations: 156 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_BOSNIA_AND_HERZEGOVINA(-1)	-0.100917	0.029030	-3.476284	0.0007
D(RES_BOSNIA_AND_HERZEGOVINA(-1	0.375113	0.075043	4.998646	0.0000
C	-9.65E-05	0.002091	-0.046152	0.9632

R-squared	0.170657	Mean dependent var	-0.000204
Adjusted R-squared	0.159816	S.D. dependent var	0.028492
S.E. of regression	0.026116	Akaike info criterion	-4.433493
Sum squared resid	0.104353	Schwarz criterion	-4.374842
Log likelihood	348.8124	Hannan-Quinn criter.	-4.409671
F-statistic	15.74167	Durbin-Watson stat	1.994722
Prob(F-statistic)	0.000001		