

Augmented Dickey-Fuller Unit Root Test on RES_LITHUANIA

Null Hypothesis: RES_LITHUANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.730134	0.4149
Test critical values:	1% level		-3.455096	
	5% level		-2.872328	
	10% level		-2.572592	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_LITHUANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1993M02 2014M12				
Included observations: 263 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_LITHUANIA(-1)	-0.012261	0.007086	-1.730134	0.0848
D(RES_LITHUANIA(-1))	0.452663	0.046986	9.633900	0.0000
C	0.000106	0.001391	0.075887	0.9396
R-squared	0.269867	Mean dependent var		0.000800
Adjusted R-squared	0.264250	S.D. dependent var		0.026267
S.E. of regression	0.022530	Akaike info criterion		-4.736557
Sum squared resid	0.131981	Schwarz criterion		-4.695810
Log likelihood	625.8573	Hannan-Quinn criter.		-4.720182
F-statistic	48.04972	Durbin-Watson stat		2.019049
Prob(F-statistic)	0.000000			