Augmented Dickey-Fuller Unit Root Test on RES_CHINA_P_R_HONG_KONG

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.762883	0.0659
Test critical values:	1% level	-3.469214	
	5% level	-2.878515	
	10% level	-2.575899	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_CHINA_P_R_HONG_KONG)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2004M12 2018M12
Included observations: 169 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CHINA_P_R_HONG_KONG(-1)	-0.078725	0.028494	-2.762883	0.0064
D(RES_CHINA_P_R_HONG_KONG(-1))	0.211362	0.076613	2.758812	0.0065
C	1.86E-05	9.62E-05	0.193095	0.8471

R-squared	0.070333	Mean dependent var	2.80E-05
Adjusted R-squared	0.059132	S.D. dependent var	0.001289
S.E. of regression	0.001250	Akaike info criterion	-10.51356
Sum squared resid	0.000259	Schwarz criterion	-10.45800
Log likelihood	891.3956	Hannan-Quinn criter.	-10.49101
F-statistic	6.279300	Durbin-Watson stat	1.887578
Prob(F-statistic)	0.002351		