

Augmented Dickey-Fuller Unit Root Test on RES_GREECE

Null Hypothesis: RES_GREECE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.763141	0.0642
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_GREECE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_GREECE(-1)	-0.016790	0.006076	-2.763141	0.0059
D(RES_GREECE(-1))	0.236224	0.036660	6.443597	0.0000
C	9.83E-05	0.000861	0.114152	0.9091
R-squared	0.062008	Mean dependent var		0.000135
Adjusted R-squared	0.059340	S.D. dependent var		0.023584
S.E. of regression	0.022874	Akaike info criterion		-4.713394
Sum squared resid	0.367823	Schwarz criterion		-4.694019
Log likelihood	1666.828	Hannan-Quinn criter.		-4.705908
F-statistic	23.23672	Durbin-Watson stat		1.959882
Prob(F-statistic)	0.000000			