

Augmented Dickey-Fuller Unit Root Test on RES_SWITZERLAND

Null Hypothesis: RES_SWITZERLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.490568	0.1182
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_SWITZERLAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_SWITZERLAND(-1)	-0.012086	0.004853	-2.490568	0.0130
D(RES_SWITZERLAND(-1))	0.235694	0.036597	6.440278	0.0000
C	-0.000181	0.000956	-0.189344	0.8499
R-squared	0.061493	Mean dependent var		-0.000221
Adjusted R-squared	0.058823	S.D. dependent var		0.026191
S.E. of regression	0.025409	Akaike info criterion		-4.503203
Sum squared resid	0.453861	Schwarz criterion		-4.483828
Log likelihood	1592.631	Hannan-Quinn criter.		-4.495717
F-statistic	23.03111	Durbin-Watson stat		1.989340
Prob(F-statistic)	0.000000			