

Augmented Dickey-Fuller Unit Root Test on RES_CHAD

Null Hypothesis: RES_CHAD has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.091195	0.7155
Test critical values:	1% level		-3.520307	
	5% level		-2.900670	
	10% level		-2.587691	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_CHAD)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2017M04				
Included observations: 75 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CHAD(-1)	-0.033026	0.030266	-1.091195	0.2788
D(RES_CHAD(-1))	0.230534	0.113289	2.034926	0.0455
C	0.001785	0.002594	0.688103	0.4936
R-squared	0.062011	Mean dependent var		0.002701
Adjusted R-squared	0.035956	S.D. dependent var		0.022576
S.E. of regression	0.022167	Akaike info criterion		-4.741277
Sum squared resid	0.035378	Schwarz criterion		-4.648577
Log likelihood	180.7979	Hannan-Quinn criter.		-4.704263
F-statistic	2.379989	Durbin-Watson stat		2.009628
Prob(F-statistic)	0.099797			