Augmented Dickey-Fuller Unit Root Test on RES_RUSSIAN_FEDERATION

Null Hypothesis: RES_RUSSIAN_FEDERATION has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.535543	0.1080
Test critical values:	1% level	-3.450812	
	5% level	-2.870444	
	10% level	-2.571584	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_RUSSIAN_FEDERATION)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1992M08 2018M12
Included observations: 317 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_RUSSIAN_FEDERATION(-1)	-0.035709	0.014083	-2.535543	0.0117
D(RES_RUSSIAN_FEDERATION(-1))	0.159542	0.055553	2.871881	0.0044
C	0.000609	0.004009	0.151944	0.8793

R-squared	0.039710	Mean dependent var	0.000816
Adjusted R-squared	0.033594	S.D. dependent var	0.072600
S.E. of regression	0.071370	Akaike info criterion	-2.432460
Sum squared resid	1.599414	Schwarz criterion	-2.396887
Log likelihood	388.5449	Hannan-Quinn criter.	-2.418250
F-statistic	6.492288	Durbin-Watson stat	1.986214
Prob(F-statistic)	0.001727		