

Augmented Dickey-Fuller Unit Root Test on RES_PORTUGAL

Null Hypothesis: RES_PORTUGAL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.312531	0.1683
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_PORTUGAL)				
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_PORTUGAL(-1)	-0.010976	0.004746	-2.312531	0.0210
D(RES_PORTUGAL(-1))	0.254945	0.036451	6.994113	0.0000
C	-0.000106	0.000865	-0.122397	0.9026
R-squared	0.069458	Mean dependent var		-0.000138
Adjusted R-squared	0.066811	S.D. dependent var		0.023800
S.E. of regression	0.022991	Akaike info criterion		-4.703160
Sum squared resid	0.371606	Schwarz criterion		-4.683785
Log likelihood	1663.215	Hannan-Quinn criter.		-4.695673
F-statistic	26.23680	Durbin-Watson stat		1.981993
Prob(F-statistic)	0.000000			