DF-GLS Unit Root Test on E

Null Hypothesis: E has a unit root
Exogenous: Constant
Lag Length: 4 (Automatic - based on Modified AIC, maxlag=14)

		t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic		-0.923812
Test critical values:	1% level	-2.577125
	5% level	-1.942499
	10% level	-1.615594

*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals
Dependent Variable: D(GLSRESID)
Method: Least Squares
Date: 05/21/23 Time: 13:10
Sample (adjusted): 6 196
Included observations: 191 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.002489	0.002694	-0.923812	0.3568
D(GLSRESID(-1))	0.194840	0.073900	2.636524	0.0091
D(GLSRESID(-2))	0.326636	0.083521	3.910809	0.0001
D(GLSRESID(-3))	0.077155	0.094166	0.819357	0.4136
D(GLSRESID(-4))	0.138489	0.090223	1.534961	0.1265

R-squared	0.323686	Mean dependent var	-0.000446
Adjusted R-squared	0.309142	S.D. dependent var	0.019446
S.E. of regression	0.016163	Akaike info criterion	-5.386337
Sum squared resid	0.048592	Schwarz criterion	-5.301199
Log likelihood	519.3952	Hannan-Quinn criter.	-5.351852
Durbin-Watson stat	1.917343		