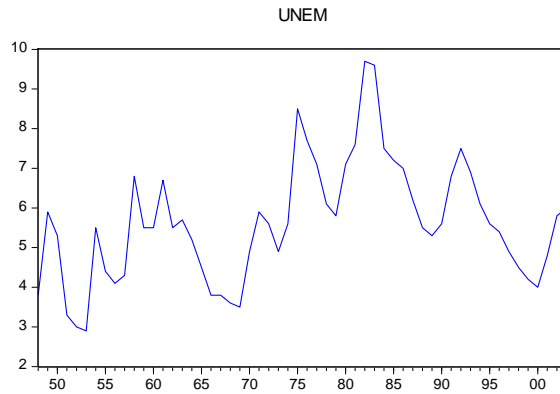# EXEMPLO TESTES ADF – ficheiros phillips.wf1 e consump.wf1
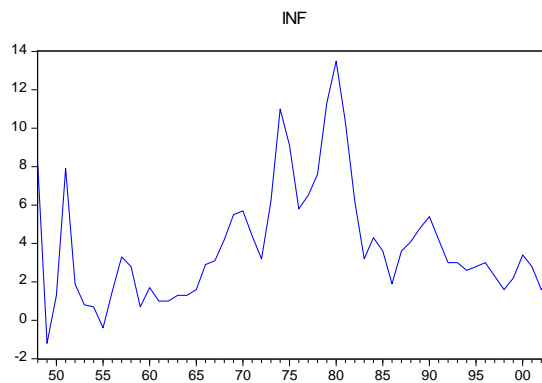
UNEM

Null Hypothesis: UNEM has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.885091	0.0536
5% level	-2.915522	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(UNEM)
Method: Least Squares
Sample (adjusted): 1949 2003
Included observations: 55 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
UNEM(-1)	-0.257618	0.089293	-2.885091	0.0056
C	1.489685	0.520203	2.863659	0.0060

INF

Null Hypothesis: INF has a unit root
Exogenous: Constant
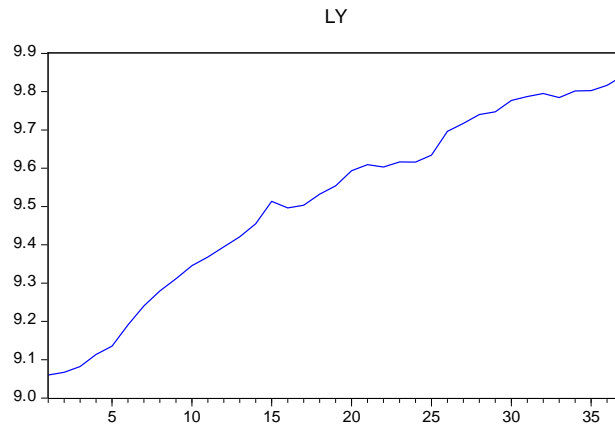Lag Length: 2 (Automatic - based on SIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.745850	0.4028
Test critical values:	1% level	-3.560019

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INF)
Method: Least Squares
Sample (adjusted): 1951 2003

Included observations: 53 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-0.163789	0.093816	-1.745850	0.0871
D(INF(-1))	0.156021	0.123318	1.265190	0.2118
D(INF(-2))	-0.369587	0.108063	-3.420112	0.0013
C	0.617390	0.441718	1.397702	0.1685

LY

Null Hypothesis: LY has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.857910	0.9500
Test critical values:	1% level	-4.234972	
	5% level	-3.540328	
	10% level	-3.202445	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LY)
Method: Least Squares
Sample (adjusted): 2 37
Included observations: 36 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LY(-1)	-0.056700	0.066091	-0.857910	0.3971
C	0.548306	0.600732	0.912730	0.3680
@TREND("1")	0.000669	0.001514	0.441880	0.6615

R-squared	0.142330	Mean dependent var	0.021715
Adjusted R-squared	0.090350	S.D. dependent var	0.018240
S.E. of regression	0.017396	Akaike info criterion	-5.185453
Sum squared resid	0.009987	Schwarz criterion	-5.053493
Log likelihood	96.33816	Hannan-Quinn criter.	-5.139396
F-statistic	2.738166	Durbin-Watson stat	1.712492
Prob(F-statistic)	0.079393		