

Resultat fra ADF-test før differensiering av tidsserier:

BNP

```
. dfuller BNP, lags(1)
```

Augmented Dickey-Fuller test for unit root

```
Variable: BNP      Number of obs = 74
                   Number of lags = 1
```

$H_0$ : Random walk without drift,  $d = 0$

	Test statistic	Dickey-Fuller critical value		
		1%	5%	10%
Z(t)	-0.920	-3.546	-2.911	-2.590

MacKinnon approximate  $p$ -value for  $Z(t) = 0.7814$ .

## Produksjonsindeks

```
. dfuller Produksjonsindeks, lags(1)
```

Augmented Dickey-Fuller test for unit root

```
Variable: Produksjonsind~s      Number of obs = 74
                                Number of lags = 1
```

$H_0$ : Random walk without drift,  $d = 0$

	Test statistic	Dickey-Fuller critical value		
		1%	5%	10%
Z(t)	-1.742	-3.546	-2.911	-2.590

MacKinnon approximate  $p$ -value for  $Z(t) = 0.4098$ .

Resultat fra ADF-test etter differensiering av tidsserier:

### BNP

```
. dfuller diff_BNP, lags(1)
```

Augmented Dickey-Fuller test for unit root

Variable: **diff\_BNP**                      Number of obs = 73  
   Number of lags = 1

H0: Random walk without drift, d = 0

	Test statistic	Dickey-Fuller critical value		
		1%	5%	10%
Z(t)	-7.185	-3.548	-2.912	-2.591

MacKinnon approximate *p*-value for Z(t) = **0.0000**.

### Produksjonsindeks

```
. dfuller diff_prod_index, lags(1)
```

Augmented Dickey-Fuller test for unit root

Variable: **diff\_prod\_index**                      Number of obs = 73  
   Number of lags = 1

H0: Random walk without drift, d = 0

	Test statistic	Dickey-Fuller critical value		
		1%	5%	10%
Z(t)	-5.521	-3.548	-2.912	-2.591

MacKinnon approximate *p*-value for Z(t) = **0.0000**.