mic5205.pdf, page 8: An output capacitor is required between OUT and GND to prevent oscillation .. $1.0\mu F$ minimum is recommended when CBYP is not used.

Most tantalum or aluminum electrolytic capacitors are adequate; film type will work, but are more expensive. Since many aluminum electrolytics have electrolytes that freeze at about $-30\,^{\circ}$ C, solid tantalums are recommended for operation below $-25\,^{\circ}$ C.

