

Augmented Dickey-Fuller Unit Root Test on RES_EQUATORIAL_GUINEA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: RES_EQUATORIAL_GUINEA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -2.227438 | 0.1980 |
| Test critical values: | 1% level | | -3.493129 | |
| | 5% level | | -2.888932 | |
| | 10% level | | -2.581453 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(RES_EQUATORIAL_GUINEA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:06 | | | | |
| Sample (adjusted): 2010M03 2018M12 | | | | |
| Included observations: 106 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| RES_EQUATORIAL_GUINEA(-1) | -0.078307 | 0.035156 | -2.227438 | 0.0281 |
| D(RES_EQUATORIAL_GUINEA(-1)) | 0.189290 | 0.096005 | 1.971671 | 0.0513 |
| C | -3.45E-05 | 0.002113 | -0.016344 | 0.9870 |
| R-squared | 0.067463 | Mean dependent var | | 7.38E-05 |
| Adjusted R-squared | 0.049356 | S.D. dependent var | | 0.022308 |
| S.E. of regression | 0.021751 | Akaike info criterion | | -4.790445 |
| Sum squared resid | 0.048729 | Schwarz criterion | | -4.715065 |
| Log likelihood | 256.8936 | Hannan-Quinn criter. | | -4.759893 |
| F-statistic | 3.725700 | Durbin-Watson stat | | 1.991993 |
| Prob(F-statistic) | 0.027403 | | | |