

Augmented Dickey-Fuller Unit Root Test on RES_ALGERIA

Null Hypothesis: RES_ALGERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.789872	0.3846
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_ALGERIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_ALGERIA(-1)	-0.031372	0.017527	-1.789872	0.0753
D(RES_ALGERIA(-1))	0.240334	0.076225	3.152967	0.0019
C	0.000109	0.001279	0.085578	0.9319
R-squared	0.068391	Mean dependent var		0.000157
Adjusted R-squared	0.056961	S.D. dependent var		0.016970
S.E. of regression	0.016479	Akaike info criterion		-5.355498
Sum squared resid	0.044266	Schwarz criterion		-5.299257
Log likelihood	447.5063	Hannan-Quinn criter.		-5.332669
F-statistic	5.983100	Durbin-Watson stat		1.995240
Prob(F-statistic)	0.003108			