

Augmented Dickey-Fuller Unit Root Test on RES_NIGER

Null Hypothesis: RES_NIGER has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.006854	0.0374
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_NIGER)				
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_NIGER(-1)	-0.145922	0.048530	-3.006854	0.0033
D(RES_NIGER(-1))	0.166672	0.096369	1.729525	0.0867
C	0.001004	0.003648	0.275090	0.7838
R-squared	0.089498	Mean dependent var		0.001194
Adjusted R-squared	0.071819	S.D. dependent var		0.038956
S.E. of regression	0.037531	Akaike info criterion		-3.699407
Sum squared resid	0.145083	Schwarz criterion		-3.624026
Log likelihood	199.0685	Hannan-Quinn criter.		-3.668854
F-statistic	5.062225	Durbin-Watson stat		1.965234
Prob(F-statistic)	0.007998			