

Augmented Dickey-Fuller Unit Root Test on RES_COMOROS

Null Hypothesis: RES_COMOROS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.575255	0.1041
Test critical values:	1% level		-3.552666	
	5% level		-2.914517	
	10% level		-2.595033	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_COMOROS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2014M10				
Included observations: 56 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_COMOROS(-1)	-0.232134	0.090140	-2.575255	0.0128
D(RES_COMOROS(-1))	0.103640	0.132970	0.779425	0.4392
C	0.001077	0.003103	0.347233	0.7298
R-squared	0.111218	Mean dependent var		0.001135
Adjusted R-squared	0.077679	S.D. dependent var		0.024133
S.E. of regression	0.023177	Akaike info criterion		-4.639262
Sum squared resid	0.028469	Schwarz criterion		-4.530761
Log likelihood	132.8993	Hannan-Quinn criter.		-4.597197
F-statistic	3.316071	Durbin-Watson stat		1.978515
Prob(F-statistic)	0.043962			