

# Augmented Dickey-Fuller Unit Root Test on RES\_EGYPT

Null Hypothesis: RES_EGYPT has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.046952	0.0339
Test critical values:	1% level		-3.493747	
	5% level		-2.889200	
	10% level		-2.581596	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_EGYPT)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M11				
Included observations: 105 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_EGYPT(-1)	-0.137103	0.044997	-3.046952	0.0029
D(RES_EGYPT(-1))	0.234760	0.096103	2.442800	0.0163
C	-0.001731	0.005228	-0.331170	0.7412
R-squared	0.108908	Mean dependent var		-0.002240
Adjusted R-squared	0.091435	S.D. dependent var		0.056152
S.E. of regression	0.053523	Akaike info criterion		-2.989250
Sum squared resid	0.292202	Schwarz criterion		-2.913422
Log likelihood	159.9356	Hannan-Quinn criter.		-2.958523
F-statistic	6.233123	Durbin-Watson stat		1.962713
Prob(F-statistic)	0.002793			