

# Augmented Dickey-Fuller Unit Root Test on ST\_YEMEN\_REPUBLIC\_OF

Null Hypothesis: ST_YEMEN_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.094190	0.2473
Test critical values:	1% level		-3.449276	
	5% level		-2.869775	
	10% level		-2.571226	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_YEMEN_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1990M07 2018M12				
Included observations: 342 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_YEMEN_REPUBLIC_OF(-1)	-0.008457	0.004038	-2.094190	0.0370
D(ST_YEMEN_REPUBLIC_OF(-1))	0.151741	0.053347	2.844432	0.0047
C	0.047034	0.019531	2.408143	0.0166
R-squared	0.036912	Mean dependent var		0.008434
Adjusted R-squared	0.031230	S.D. dependent var		0.079531
S.E. of regression	0.078279	Akaike info criterion		-2.248344
Sum squared resid	2.077251	Schwarz criterion		-2.214706
Log likelihood	387.4669	Hannan-Quinn criter.		-2.234944
F-statistic	6.496309	Durbin-Watson stat		1.989386
Prob(F-statistic)	0.001704			