

Augmented Dickey-Fuller Unit Root Test on RES_GUATEMALA

Null Hypothesis: RES_GUATEMALA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.205817	0.2051
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_GUATEMALA)
Method: Least Squares
Date: 07/22/19 Time: 01:06
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_GUATEMALA(-1)	-0.040200	0.018225	-2.205817	0.0288
D(RES_GUATEMALA(-1))	0.326946	0.073973	4.419805	0.0000
C	0.000101	0.000510	0.198716	0.8427

R-squared	0.120500	Mean dependent var	0.000126
Adjusted R-squared	0.109708	S.D. dependent var	0.006970
S.E. of regression	0.006577	Akaike info criterion	-7.192640
Sum squared resid	0.007050	Schwarz criterion	-7.136400
Log likelihood	599.9891	Hannan-Quinn criter.	-7.169812
F-statistic	11.16625	Durbin-Watson stat	2.000269
Prob(F-statistic)	0.000029		