

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

Null Hypothesis: RES_TUNISIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.990801	0.0378
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_TUNISIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_TUNISIA(-1)	-0.090655	0.030311	-2.990801	0.0032
D(RES_TUNISIA(-1))	0.220066	0.076693	2.869433	0.0047
C	0.000370	0.001435	0.257957	0.7968
R-squared	0.080221	Mean dependent var		0.000521
Adjusted R-squared	0.068935	S.D. dependent var		0.019152
S.E. of regression	0.018480	Akaike info criterion		-5.126381
Sum squared resid	0.055664	Schwarz criterion		-5.070140
Log likelihood	428.4896	Hannan-Quinn criter.		-5.103553
F-statistic	7.108195	Durbin-Watson stat		1.986422
Prob(F-statistic)	0.001097			