

# Augmented Dickey-Fuller Unit Root Test on ST\_SIERRA\_LEONE

Null Hypothesis: ST_SIERRA_LEONE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.021309	0.9592
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_SIERRA_LEONE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_SIERRA_LEONE(-1)	1.42E-05	0.000667	0.021309	0.9830
D(ST_SIERRA_LEONE(-1))	0.320580	0.035740	8.969852	0.0000
C	0.008975	0.003655	2.455147	0.0143
R-squared	0.102789	Mean dependent var		0.013289
Adjusted R-squared	0.100237	S.D. dependent var		0.070014
S.E. of regression	0.066412	Akaike info criterion		-2.581640
Sum squared resid	3.100611	Schwarz criterion		-2.562265
Log likelihood	914.3190	Hannan-Quinn criter.		-2.574154
F-statistic	40.26978	Durbin-Watson stat		1.990424
Prob(F-statistic)	0.000000			