

Augmented Dickey-Fuller Unit Root Test on RES_AZERBAIJAN_REPUBLIC_OF

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.175529	0.6845
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_AZERBAIJAN_REPUBLIC_OF)
Method: Least Squares
Date: 07/22/19 Time: 01:05
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_AZERBAIJAN_REPUBLIC_OF(-1)	-0.010368	0.008820	-1.175529	0.2415
D(RES_AZERBAIJAN_REPUBLIC_OF(-1))	0.328818	0.073886	4.450321	0.0000
C	-0.000201	0.002097	-0.095983	0.9237

R-squared	0.112767	Mean dependent var	-0.000229
Adjusted R-squared	0.101881	S.D. dependent var	0.028506
S.E. of regression	0.027015	Akaike info criterion	-4.366956
Sum squared resid	0.118957	Schwarz criterion	-4.310715
Log likelihood	365.4573	Hannan-Quinn criter.	-4.344127
F-statistic	10.35861	Durbin-Watson stat	1.969239
Prob(F-statistic)	0.000058		