

Augmented Dickey-Fuller Unit Root Test on RES_NICARAGUA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: RES_NICARAGUA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.932124 | 0.7760 |
| 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_NICARAGUA) | | | | |
| 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_NICARAGUA(-1) | -0.009035 | 0.009693 | -0.932124 | 0.3527 |
| D(RES_NICARAGUA(-1)) | 0.420263 | 0.071927 | 5.842951 | 0.0000 |
| C | 0.000108 | 0.000424 | 0.255061 | 0.7990 |
| R-squared | 0.173310 | Mean dependent var | | 0.000211 |
| Adjusted R-squared | 0.163167 | S.D. dependent var | | 0.005962 |
| S.E. of regression | 0.005454 | Akaike info criterion | | -7.567168 |
| Sum squared resid | 0.004848 | Schwarz criterion | | -7.510927 |
| Log likelihood | 631.0749 | Hannan-Quinn criter. | | -7.544339 |
| F-statistic | 17.08592 | Durbin-Watson stat | | 1.980919 |
| Prob(F-statistic) | 0.000000 | | | |