

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

Null Hypothesis: RES_KAZAKHSTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.754073	0.4022
Test critical values:	1% level		-3.471454	
	5% level		-2.879494	
	10% level		-2.576422	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_KAZAKHSTAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M06				
Included observations: 160 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_KAZAKHSTAN(-1)	-0.022429	0.012787	-1.754073	0.0814
D(RES_KAZAKHSTAN(-1))	0.367221	0.074059	4.958503	0.0000
C	-0.000333	0.002257	-0.147623	0.8828
R-squared	0.145343	Mean dependent var		-0.000516
Adjusted R-squared	0.134456	S.D. dependent var		0.030682
S.E. of regression	0.028545	Akaike info criterion		-4.256092
Sum squared resid	0.127927	Schwarz criterion		-4.198432
Log likelihood	343.4874	Hannan-Quinn criter.		-4.232678
F-statistic	13.34972	Durbin-Watson stat		1.996309
Prob(F-statistic)	0.000004			