Augmented Dickey-Fuller Unit Root Test on RES_KIRIBATI

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

|  |  | t-Statistic | Prob.* |
|---|---|---|---|
| Augmented Dickey-Fuller test statistic |  | -2.248000 | 0.1908 |
| Test critical values: | 1% level | -3.486551 |  |
|  | 5% level | -2.886074 |  |
|  | 10% level | -2.579931 |  |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_KIRIBATI)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2006M03 2015M12
Included observations: 118 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| RES_KIRIBATI(-1) | -0.045979 | 0.020453 | -2.248000 | 0.0265 |
| D(RES_KIRIBATI(-1)) | 0.478467 | 0.082252 | 5.817090 | 0.0000 |
| C | -0.000160 | 0.002663 | -0.060222 | 0.9521 |

| R-squared | 0.237861 | Mean dependent var | 0.000180 |
|---|---|---|---|
| Adjusted R-squared | 0.224606 | S.D. dependent var | 0.032838 |
| S.E. of regression | 0.028916 | Akaike info criterion | -4.223756 |
| Sum squared resid | 0.096155 | Schwarz criterion | -4.153314 |
| Log likelihood | 252.2016 | Hannan-Quinn criter. | -4.195154 |
| F-statistic | 17.94555 | Durbin-Watson stat | 1.892023 |
| Prob(F-statistic) | 0.000000 |  |  |