

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

Null Hypothesis: RES_VIETNAM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.880758	0.0510
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_VIETNAM)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_VIETNAM(-1)	-0.125581	0.043593	-2.880758	0.0048
D(RES_VIETNAM(-1))	0.234876	0.095331	2.463784	0.0154
C	0.000268	0.000694	0.386362	0.7000
R-squared	0.102956	Mean dependent var		0.000359
Adjusted R-squared	0.085537	S.D. dependent var		0.007463
S.E. of regression	0.007137	Akaike info criterion		-7.019288
Sum squared resid	0.005246	Schwarz criterion		-6.943908
Log likelihood	375.0223	Hannan-Quinn criter.		-6.988736
F-statistic	5.910761	Durbin-Watson stat		1.910732
Prob(F-statistic)	0.003715			