

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

Null Hypothesis: RES_OMAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.919840	0.7806
Test critical values:	1% level		-3.460884	
	5% level		-2.874868	
	10% level		-2.573951	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_OMAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2001M03 2018M12				
Included observations: 214 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_OMAN(-1)	-0.004782	0.005199	-0.919840	0.3587
D(RES_OMAN(-1))	0.414760	0.062303	6.657183	0.0000
C	-1.01E-17	1.11E-17	-0.909816	0.3640
R-squared	0.174741	Mean dependent var	-9.12E-18	
Adjusted R-squared	0.166919	S.D. dependent var	1.61E-16	
S.E. of regression	1.47E-16	Sum squared resid	4.55E-30	
F-statistic	22.33869	Durbin-Watson stat	1.951242	
Prob(F-statistic)	0.000000			