

Augmented Dickey-Fuller Unit Root Test on RES_UNITED_ARAB_EMIRATES

Null Hypothesis: RES_UNITED_ARAB_EMIRATES has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.304098	0.1723
Test critical values:	1% level		-3.481217	
	5% level		-2.883753	
	10% level		-2.578694	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_UNITED_ARAB_EMIRATES)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2008M03 2018M12				
Included observations: 130 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_UNITED_ARAB_EMIRATES(-1)	-0.045834	0.019892	-2.304098	0.0228
D(RES_UNITED_ARAB_EMIRATES(-1))	0.429947	0.079721	5.393171	0.0000
C	-9.71E-17	9.10E-17	-1.066663	0.2881
R-squared	0.201538	Mean dependent var	-4.70E-17	
Adjusted R-squared	0.188963	S.D. dependent var	1.08E-15	
S.E. of regression	9.76E-16	Sum squared resid	1.21E-28	
F-statistic	16.02786	Durbin-Watson stat	1.956911	
Prob(F-statistic)	0.000001			