

Augmented Dickey-Fuller Unit Root Test on RES_IRAN_ISLAMIC_REPUBLIC_OF

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.137918	0.2302
Test critical values:		
1% level	-3.468072	
5% level	-2.878015	
10% level	-2.575632	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_IRAN_ISLAMIC_REPUBLIC_OF)
Method: Least Squares
Date: 07/22/19 Time: 01:06
Sample (adjusted): 2004M06 2018M11
Included observations: 174 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_IRAN_ISLAMIC_REPUBLIC_OF(-1)	-0.044120	0.020637	-2.137918	0.0339
D(RES_IRAN_ISLAMIC_REPUBLIC_OF(-1))	0.102168	0.075873	1.346565	0.1799
C	-0.000877	0.003854	-0.227500	0.8203

R-squared	0.032586	Mean dependent var	-0.000877
Adjusted R-squared	0.021271	S.D. dependent var	0.051380
S.E. of regression	0.050831	Akaike info criterion	-3.103530
Sum squared resid	0.441828	Schwarz criterion	-3.049063
Log likelihood	273.0071	Hannan-Quinn criter.	-3.081435
F-statistic	2.879942	Durbin-Watson stat	1.999673
Prob(F-statistic)	0.058865		