

Augmented Dickey-Fuller Unit Root Test on RES_SAMOA

Null Hypothesis: RES_SAMOA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.866784	0.0515
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_SAMOA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_SAMOA(-1)	-0.065623	0.022891	-2.866784	0.0047
D(RES_SAMOA(-1))	0.359818	0.073137	4.919779	0.0000
C	0.000176	0.001438	0.122144	0.9029
R-squared	0.149303	Mean dependent var		0.000280
Adjusted R-squared	0.138865	S.D. dependent var		0.019964
S.E. of regression	0.018526	Akaike info criterion		-5.121369
Sum squared resid	0.055944	Schwarz criterion		-5.065128
Log likelihood	428.0736	Hannan-Quinn criter.		-5.098540
F-statistic	14.30381	Durbin-Watson stat		2.056481
Prob(F-statistic)	0.000002			