

Augmented Dickey-Fuller Unit Root Test on RES_LEBANON

| | | | | |
|--|-------------|--------------------|-------------|----------|
| Null Hypothesis: RES_LEBANON has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.768512 | 0.3947 |
| Test critical values: | 1% level | | -3.480818 | |
| | 5% level | | -2.883579 | |
| | 10% level | | -2.578601 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(RES_LEBANON) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:06 | | | | |
| Sample (adjusted): 2008M02 2018M12 | | | | |
| Included observations: 131 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| RES_LEBANON(-1) | -0.028483 | 0.016105 | -1.768512 | 0.0794 |
| D(RES_LEBANON(-1)) | 0.010730 | 0.087554 | 0.122553 | 0.9027 |
| C | 1.39E-16 | 5.72E-17 | 2.428755 | 0.0165 |
| R-squared | 0.023870 | Mean dependent var | | 6.04E-17 |
| Adjusted R-squared | 0.008618 | S.D. dependent var | | 4.08E-16 |
| S.E. of regression | 4.06E-16 | Sum squared resid | | 2.11E-29 |
| F-statistic | 1.565039 | Durbin-Watson stat | | 2.001083 |
| Prob(F-statistic) | 0.213054 | | | |