

Augmented Dickey-Fuller Unit Root Test on RES_MADAGASCAR

Null Hypothesis: RES_MADAGASCAR has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.883419	0.0488
Test critical values:	1% level		-3.457984	
	5% level		-2.873596	
	10% level		-2.573270	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_MADAGASCAR)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1999M05 2018M12				
Included observations: 236 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_MADAGASCAR(-1)	-0.045964	0.015941	-2.883419	0.0043
D(RES_MADAGASCAR(-1))	0.375117	0.060932	6.156361	0.0000
C	0.000172	0.001862	0.092449	0.9264
R-squared	0.152439	Mean dependent var		0.000502
Adjusted R-squared	0.145164	S.D. dependent var		0.030932
S.E. of regression	0.028599	Akaike info criterion		-4.258258
Sum squared resid	0.190572	Schwarz criterion		-4.214226
Log likelihood	505.4744	Hannan-Quinn criter.		-4.240508
F-statistic	20.95321	Durbin-Watson stat		1.959606
Prob(F-statistic)	0.000000			