

# Augmented Dickey-Fuller Unit Root Test on RES\_TAJIKISTAN

Null Hypothesis: RES_TAJIKISTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.388014	0.5847
Test critical values:	1% level		-3.507394	
	5% level		-2.895109	
	10% level		-2.584738	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_TAJIKISTAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2017M05				
Included observations: 87 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_TAJIKISTAN(-1)	-0.027278	0.019653	-1.388014	0.1688
D(RES_TAJIKISTAN(-1))	0.309497	0.102900	3.007753	0.0035
C	-0.000328	0.001953	-0.167987	0.8670
R-squared	0.111786	Mean dependent var		-0.000416
Adjusted R-squared	0.090638	S.D. dependent var		0.019089
S.E. of regression	0.018203	Akaike info criterion		-5.140558
Sum squared resid	0.027834	Schwarz criterion		-5.055527
Log likelihood	226.6143	Hannan-Quinn criter.		-5.106319
F-statistic	5.285879	Durbin-Watson stat		2.117339
Prob(F-statistic)	0.006883			