

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

Null Hypothesis: RES_MOROCCO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.520488	0.1128
Test critical values:	1% level		-3.476805	
	5% level		-2.881830	
	10% level		-2.577668	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_MOROCCO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2007M03 2018M12				
Included observations: 142 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_MOROCCO(-1)	-0.058118	0.023058	-2.520488	0.0128
D(RES_MOROCCO(-1))	0.376552	0.078537	4.794588	0.0000
C	0.000184	0.001852	0.099169	0.9211
R-squared	0.158976	Mean dependent var		0.000298
Adjusted R-squared	0.146875	S.D. dependent var		0.023894
S.E. of regression	0.022070	Akaike info criterion		-4.768296
Sum squared resid	0.067705	Schwarz criterion		-4.705849
Log likelihood	341.5490	Hannan-Quinn criter.		-4.742920
F-statistic	13.13736	Durbin-Watson stat		1.985323
Prob(F-statistic)	0.000006			