

# Augmented Dickey-Fuller Unit Root Test on ST\_CENTRAL\_AFRICAN\_REPUBLIC

Null Hypothesis: ST\_CENTRAL\_AFRICAN\_REPUBLIC has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.274988	0.6428
Test critical values:		
1% level	-3.439384	
5% level	-2.865417	
10% level	-2.568891	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(ST\_CENTRAL\_AFRICAN\_REPUBLIC)  
Method: Least Squares  
Date: 07/22/19 Time: 01:06  
Sample (adjusted): 1960M03 2018M12  
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_CENTRAL_AFRICAN_REPUBLIC(-1)	-0.004297	0.003370	-1.274988	0.2027
D(ST_CENTRAL_AFRICAN_REPUBLIC(-1))	0.117763	0.037464	3.143398	0.0017
C	0.026406	0.019916	1.325900	0.1853

R-squared	0.015609	Mean dependent var	0.001209
Adjusted R-squared	0.012809	S.D. dependent var	0.035042
S.E. of regression	0.034817	Akaike info criterion	-3.873202
Sum squared resid	0.852176	Schwarz criterion	-3.853827
Log likelihood	1370.240	Hannan-Quinn criter.	-3.865715
F-statistic	5.573577	Durbin-Watson stat	2.001429
Prob(F-statistic)	0.003967		