

# Augmented Dickey-Fuller Unit Root Test on ST\_SOUTH\_SUDAN

Null Hypothesis: ST_SOUTH_SUDAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.049669	0.9600
Test critical values:	1% level		-3.506484	
	5% level		-2.894716	
	10% level		-2.584529	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_SOUTH_SUDAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2011M09 2018M12				
Included observations: 88 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_SOUTH_SUDAN(-1)	0.000473	0.009522	0.049669	0.9605
D(ST_SOUTH_SUDAN(-1))	0.366425	0.101654	3.604614	0.0005
C	0.025839	0.027958	0.924207	0.3580
R-squared	0.135727	Mean dependent var		0.043621
Adjusted R-squared	0.115391	S.D. dependent var		0.158402
S.E. of regression	0.148983	Akaike info criterion		-0.936470
Sum squared resid	1.886660	Schwarz criterion		-0.852015
Log likelihood	44.20468	Hannan-Quinn criter.		-0.902445
F-statistic	6.674272	Durbin-Watson stat		1.979948
Prob(F-statistic)	0.002031			