

Augmented Dickey-Fuller Unit Root Test on RES_TONGA

Null Hypothesis: RES_TONGA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.317866	0.6207
Test critical values:	1% level		-3.470679	
	5% level		-2.879155	
	10% level		-2.576241	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_TONGA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2005M03 2018M09				
Included observations: 163 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_TONGA(-1)	-0.016750	0.012710	-1.317866	0.1894
D(RES_TONGA(-1))	0.397069	0.073032	5.436940	0.0000
C	0.000566	0.001124	0.503436	0.6154
R-squared	0.157735	Mean dependent var		0.000906
Adjusted R-squared	0.147206	S.D. dependent var		0.015519
S.E. of regression	0.014331	Akaike info criterion		-5.634506
Sum squared resid	0.032862	Schwarz criterion		-5.577566
Log likelihood	462.2122	Hannan-Quinn criter.		-5.611389
F-statistic	14.98194	Durbin-Watson stat		2.015632
Prob(F-statistic)	0.000001			