

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

Null Hypothesis: RES_ETHIOPIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.917508	0.3238
Test critical values:	1% level		-3.461178	
	5% level		-2.874997	
	10% level		-2.574019	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_ETHIOPIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2001M02 2018M09				
Included observations: 212 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_ETHIOPIA(-1)	-0.025597	0.013349	-1.917508	0.0565
D(RES_ETHIOPIA(-1))	0.334950	0.065329	5.127134	0.0000
C	0.000240	0.001203	0.199264	0.8422
R-squared	0.118294	Mean dependent var		0.000365
Adjusted R-squared	0.109857	S.D. dependent var		0.018568
S.E. of regression	0.017519	Akaike info criterion		-5.237068
Sum squared resid	0.064142	Schwarz criterion		-5.189569
Log likelihood	558.1292	Hannan-Quinn criter.		-5.217870
F-statistic	14.02025	Durbin-Watson stat		2.055662
Prob(F-statistic)	0.000002			