

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

Null Hypothesis: RES_KENYA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.378429	0.0137
Test critical values:	1% level		-3.487046	
	5% level		-2.886290	
	10% level		-2.580046	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_KENYA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2009M04 2018M12				
Included observations: 117 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_KENYA(-1)	-0.121019	0.035821	-3.378429	0.0010
D(RES_KENYA(-1))	0.381479	0.086313	4.419709	0.0000
C	-0.000317	0.001433	-0.221332	0.8252
R-squared	0.185585	Mean dependent var	-0.000424	
Adjusted R-squared	0.171297	S.D. dependent var	0.017027	
S.E. of regression	0.015500	Akaike info criterion	-5.470628	
Sum squared resid	0.027389	Schwarz criterion	-5.399803	
Log likelihood	323.0317	Hannan-Quinn criter.	-5.441874	
F-statistic	12.98886	Durbin-Watson stat	1.961852	
Prob(F-statistic)	0.000008			