## Augmented Dickey-Fuller Unit Root Test on RES_SEYCHELLES

Null Hypothesis: RES_SEYCHELLES has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

|  |  | t-Statistic | Prob.* |
|---|---|---|---|
| Augmented Dickey-Fuller test statistic |  | -4.034262 | 0.0017 |
| Test critical values: | 1% level | -3.476805 |  |
|  | 5% level | -2.881830 |  |
|  | 10% level | -2.577668 |  |

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES_SEYCHELLES)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2007M03 2018M12
Included observations: 142 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| RES_SEYCHELLES(-1) | -0.173871 | 0.043099 | -4.034262 | 0.0001 |
| D(RES_SEYCHELLES(-1)) | 0.253827 | 0.081753 | 3.104797 | 0.0023 |
| C | 0.000279 | 0.003100 | 0.090123 | 0.9283 |

| | | | |
|---|---|---|---|
| R-squared | 0.130298 | Mean dependent var | 0.000365 |
| Adjusted R-squared | 0.117784 | S.D. dependent var | 0.039328 |
| S.E. of regression | 0.036939 | Akaike info criterion | -3.738195 |
| Sum squared resid | 0.189665 | Schwarz criterion | -3.675748 |
| Log likelihood | 268.4118 | Hannan-Quinn criter. | -3.712819 |
| F-statistic | 10.41244 | Durbin-Watson stat | 2.049468 |
| Prob(F-statistic) | 0.000061 | | |