

Augmented Dickey-Fuller Unit Root Test on RES_MALI

Null Hypothesis: RES_MALI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.856729	0.3515
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_MALI)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_MALI(-1)	-0.047301	0.025475	-1.856729	0.0662
D(RES_MALI(-1))	0.215538	0.093798	2.297900	0.0236
C	0.000746	0.002210	0.337621	0.7363
R-squared	0.072394	Mean dependent var		0.001008
Adjusted R-squared	0.054382	S.D. dependent var		0.023349
S.E. of regression	0.022705	Akaike info criterion		-4.704559
Sum squared resid	0.053099	Schwarz criterion		-4.629178
Log likelihood	252.3416	Hannan-Quinn criter.		-4.674007
F-statistic	4.019252	Durbin-Watson stat		1.974529
Prob(F-statistic)	0.020856			