

# Augmented Dickey-Fuller Unit Root Test on RES\_CENTRAL\_AFRICAN\_REPUBLIC

Null Hypothesis: RES\_CENTRAL\_AFRICAN\_REPUBLIC has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.844634	0.0572
Test critical values:		
1% level	-3.524233	
5% level	-2.902358	
10% level	-2.588587	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(RES\_CENTRAL\_AFRICAN\_REPUBLIC)  
Method: Least Squares  
Date: 07/22/19 Time: 01:06  
Sample (adjusted): 2010M03 2016M02  
Included observations: 72 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_CENTRAL_AFRICAN_REPUBLIC(-1)	-0.174585	0.061373	-2.844634	0.0058
D(RES_CENTRAL_AFRICAN_REPUBLIC(	0.271694	0.113282	2.398386	0.0192
C	-0.000228	0.002582	-0.088196	0.9300

R-squared	0.139489	Mean dependent var	-0.000240
Adjusted R-squared	0.114547	S.D. dependent var	0.023261
S.E. of regression	0.021888	Akaike info criterion	-4.764939
Sum squared resid	0.033058	Schwarz criterion	-4.670078
Log likelihood	174.5378	Hannan-Quinn criter.	-4.727174
F-statistic	5.592479	Durbin-Watson stat	1.992638
Prob(F-statistic)	0.005612		