

# Augmented Dickey-Fuller Unit Root Test on RES\_SAUDI\_ARABIA

Null Hypothesis: RES_SAUDI_ARABIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.470986	0.5471
Test critical values:	1% level		-3.453072	
	5% level		-2.871438	
	10% level		-2.572116	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_SAUDI_ARABIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1995M03 2018M12				
Included observations: 286 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_SAUDI_ARABIA(-1)	-0.005429	0.003691	-1.470986	0.1424
D(RES_SAUDI_ARABIA(-1))	0.354292	0.055344	6.401661	0.0000
C	-4.06E-18	1.55E-17	-0.261735	0.7937
R-squared	0.133383	Mean dependent var		1.23E-17
Adjusted R-squared	0.127259	S.D. dependent var		2.38E-16
S.E. of regression	2.22E-16	Sum squared resid		1.40E-29
F-statistic	21.77861	Durbin-Watson stat		2.003674
Prob(F-statistic)	0.000000			