

Augmented Dickey-Fuller Unit Root Test on RES_SENEGAL

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: RES_SENEGAL has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.873395 | 0.3445 |
| Test critical values: | 1% level | | -3.459231 | |
| | 5% level | | -2.874143 | |
| | 10% level | | -2.573563 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(RES_SENEGAL) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:06 | | | | |
| Sample (adjusted): 2000M03 2018M12 | | | | |
| Included observations: 226 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| RES_SENEGAL(-1) | -0.020823 | 0.011115 | -1.873395 | 0.0623 |
| D(RES_SENEGAL(-1)) | 0.272446 | 0.064005 | 4.256616 | 0.0000 |
| C | -0.000299 | 0.001587 | -0.188097 | 0.8510 |
| R-squared | 0.083939 | Mean dependent var | | -0.000302 |
| Adjusted R-squared | 0.075723 | S.D. dependent var | | 0.024819 |
| S.E. of regression | 0.023861 | Akaike info criterion | | -4.619936 |
| Sum squared resid | 0.126967 | Schwarz criterion | | -4.574531 |
| Log likelihood | 525.0528 | Hannan-Quinn criter. | | -4.601613 |
| F-statistic | 10.21676 | Durbin-Watson stat | | 1.989447 |
| Prob(F-statistic) | 0.000057 | | | |