

Augmented Dickey-Fuller Unit Root Test on RES_BURUNDI

Null Hypothesis: RES_BURUNDI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.008980	0.0355
Test critical values:	1% level		-3.457747	
	5% level		-2.873492	
	10% level		-2.573215	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_BURUNDI)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1999M03 2018M12				
Included observations: 238 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_BURUNDI(-1)	-0.044559	0.014809	-3.008980	0.0029
D(RES_BURUNDI(-1))	0.001484	0.063411	0.023402	0.9813
C	0.001501	0.001516	0.990316	0.3230
R-squared	0.037099	Mean dependent var		0.001447
Adjusted R-squared	0.028904	S.D. dependent var		0.023674
S.E. of regression	0.023330	Akaike info criterion		-4.665650
Sum squared resid	0.127905	Schwarz criterion		-4.621882
Log likelihood	558.2123	Hannan-Quinn criter.		-4.648010
F-statistic	4.527069	Durbin-Watson stat		2.000779
Prob(F-statistic)	0.011772			