

# Augmented Dickey-Fuller Unit Root Test on RES\_ARMENIA\_REPUBLIC\_OF

Null Hypothesis: RES_ARMENIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.654136	0.0856
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_ARMENIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_ARMENIA_REPUBLIC_OF(-1)	-0.073222	0.027588	-2.654136	0.0092
D(RES_ARMENIA_REPUBLIC_OF(-1))	0.468607	0.088828	5.275444	0.0000
C	-0.000131	0.001974	-0.066504	0.9471
R-squared	0.230152	Mean dependent var		0.000247
Adjusted R-squared	0.215204	S.D. dependent var		0.022929
S.E. of regression	0.020312	Akaike info criterion		-4.927296
Sum squared resid	0.042496	Schwarz criterion		-4.851916
Log likelihood	264.1467	Hannan-Quinn criter.		-4.896744
F-statistic	15.39634	Durbin-Watson stat		2.034637
Prob(F-statistic)	0.000001			