

Augmented Dickey-Fuller Unit Root Test on RES_LIBYA

Null Hypothesis: RES_LIBYA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.230186	0.1985
Test critical values:	1% level		-3.565430	
	5% level		-2.919952	
	10% level		-2.597905	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_LIBYA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2014M05				
Included observations: 51 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_LIBYA(-1)	-0.181407	0.081342	-2.230186	0.0304
D(RES_LIBYA(-1))	0.121101	0.137048	0.883645	0.3813
C	-9.82E-05	0.001558	-0.062989	0.9500
R-squared	0.095164	Mean dependent var		-0.000151
Adjusted R-squared	0.057462	S.D. dependent var		0.011456
S.E. of regression	0.011122	Akaike info criterion		-6.102704
Sum squared resid	0.005938	Schwarz criterion		-5.989067
Log likelihood	158.6189	Hannan-Quinn criter.		-6.059280
F-statistic	2.524136	Durbin-Watson stat		2.023784
Prob(F-statistic)	0.090715			