

# Augmented Dickey-Fuller Unit Root Test on ST\_MOZAMBIQUE

Null Hypothesis: ST_MOZAMBIQUE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.259756	0.9761
Test critical values:				
1% level			-3.439384	
5% level			-2.865417	
10% level			-2.568891	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_MOZAMBIQUE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_MOZAMBIQUE(-1)	0.000248	0.000956	0.259756	0.7951
D(ST_MOZAMBIQUE(-1))	0.045902	0.037699	1.217596	0.2238
C	0.010370	0.003034	3.417633	0.0007
R-squared	0.002236	Mean dependent var		0.010802
Adjusted R-squared	-0.000602	S.D. dependent var		0.079573
S.E. of regression	0.079597	Akaike info criterion		-2.219444
Sum squared resid	4.453968	Schwarz criterion		-2.200069
Log likelihood	786.4638	Hannan-Quinn criter.		-2.211958
F-statistic	0.787840	Durbin-Watson stat		1.998105
Prob(F-statistic)	0.455227			