

# Augmented Dickey-Fuller Unit Root Test on RES\_NIGERIA

Null Hypothesis: RES_NIGERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.526013	0.1122
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_NIGERIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_NIGERIA(-1)	-0.066840	0.026461	-2.526013	0.0131
D(RES_NIGERIA(-1))	0.406453	0.088835	4.575373	0.0000
C	-0.001212	0.002839	-0.426956	0.6703
R-squared	0.195818	Mean dependent var	-0.001951	
Adjusted R-squared	0.180203	S.D. dependent var	0.032219	
S.E. of regression	0.029172	Akaike info criterion	-4.203299	
Sum squared resid	0.087656	Schwarz criterion	-4.127918	
Log likelihood	225.7748	Hannan-Quinn criter.	-4.172747	
F-statistic	12.54024	Durbin-Watson stat	1.839145	
Prob(F-statistic)	0.000013			