

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

|  |             |                       |             |           |
|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: RES_MAUROITANIA has a unit root |             |                       |             |           |
| Exogenous: Constant                              |             |                       |             |           |
| Lag Length: 1 (Fixed)                            |             |                       |             |           |
|  |             |                       | t-Statistic | Prob.*    |
| Augmented Dickey-Fuller test statistic           |             |                       | -2.531628   | 0.1109    |
| 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_MAUROITANIA)           |             |                       |             |           |
| 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_MAUROITANIA(-1)                              | -0.065631   | 0.025924              | -2.531628   | 0.0129    |
| D(RES_MAUROITANIA(-1))                           | 0.479235    | 0.087063              | 5.504476    | 0.0000    |
| C  | 0.000128    | 0.001040              | 0.122625    | 0.9026    |
| R-squared  | 0.242587    | Mean dependent var    |             | 0.000303  |
| Adjusted R-squared                               | 0.227880    | S.D. dependent var    |             | 0.012184  |
| S.E. of regression                               | 0.010706    | Akaike info criterion |             | -6.208146 |
| Sum squared resid                                | 0.011806    | Schwarz criterion     |             | -6.132766 |
| Log likelihood                                   | 332.0318    | Hannan-Quinn criter.  |             | -6.177594 |
| F-statistic                                      | 16.49460    | Durbin-Watson stat    |             | 1.956378  |
| Prob(F-statistic)                                | 0.000001    |                       |             |           |