

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

Null Hypothesis: RES_MAUROTIUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.340232	0.0142
Test critical values:	1% level		-3.458470	
	5% level		-2.873809	
	10% level		-2.573384	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_MAUROTIUS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1999M09 2018M12				
Included observations: 232 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_MAUROTIUS(-1)	-0.053139	0.015909	-3.340232	0.0010
D(RES_MAUROTIUS(-1))	0.436854	0.059299	7.367027	0.0000
C	0.000300	0.001032	0.290270	0.7719
R-squared	0.208011	Mean dependent var		0.000529
Adjusted R-squared	0.201095	S.D. dependent var		0.017580
S.E. of regression	0.015713	Akaike info criterion		-5.455803
Sum squared resid	0.056540	Schwarz criterion		-5.411233
Log likelihood	635.8731	Hannan-Quinn criter.		-5.437828
F-statistic	30.07280	Durbin-Watson stat		1.900012
Prob(F-statistic)	0.000000			