

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

Null Hypothesis: RES_TANZANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.706399	0.4251
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_TANZANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_TANZANIA(-1)	-0.027662	0.016210	-1.706399	0.0909
D(RES_TANZANIA(-1))	0.529202	0.084027	6.298036	0.0000
C	0.000242	0.001264	0.191527	0.8485
R-squared	0.282957	Mean dependent var		0.000563
Adjusted R-squared	0.269034	S.D. dependent var		0.015204
S.E. of regression	0.012999	Akaike info criterion		-5.820051
Sum squared resid	0.017403	Schwarz criterion		-5.744671
Log likelihood	311.4627	Hannan-Quinn criter.		-5.789499
F-statistic	20.32274	Durbin-Watson stat		1.907956
Prob(F-statistic)	0.000000			