

# Augmented Dickey-Fuller Unit Root Test on RES\_AFGHANISTAN\_ISLAMIC\_REPUBLIC\_OF

Null Hypothesis: RES_AFGHANISTAN_ISLAMIC_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.427944	0.9003
Test critical values:	1% level		-3.470179	
	5% level		-2.878937	
	10% level		-2.576124	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_AFGHANISTAN_ISLAMIC_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2005M03 2018M11				
Included observations: 165 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_AFGHANISTAN_ISLAMIC_REPUBL	-0.004445	0.010386	-0.427944	0.6693
D(RES_AFGHANISTAN_ISLAMIC_REPU	0.275018	0.076690	3.586097	0.0004
C	0.000439	0.001008	0.435266	0.6639
R-squared	0.073650	Mean dependent var		0.000648
Adjusted R-squared	0.062213	S.D. dependent var		0.013346
S.E. of regression	0.012924	Akaike info criterion		-5.841412
Sum squared resid	0.027060	Schwarz criterion		-5.784940
Log likelihood	484.9165	Hannan-Quinn criter.		-5.818488
F-statistic	6.439938	Durbin-Watson stat		1.984323
Prob(F-statistic)	0.002036			