

# Augmented Dickey-Fuller Unit Root Test on ST\_SUDAN

Null Hypothesis: ST_SUDAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.528145	0.0002
Test critical values:	1% level		-3.450617	
	5% level		-2.870359	
	10% level		-2.571538	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_SUDAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1991M12 2018M07				
Included observations: 320 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_SUDAN(-1)	-0.022685	0.005010	-4.528145	0.0000
D(ST_SUDAN(-1))	0.027428	0.052387	0.523568	0.6009
C	0.035529	0.006715	5.291158	0.0000
R-squared	0.068132	Mean dependent var		0.021257
Adjusted R-squared	0.062253	S.D. dependent var		0.102574
S.E. of regression	0.099330	Akaike info criterion		-1.771414
Sum squared resid	3.127642	Schwarz criterion		-1.736086
Log likelihood	286.4263	Hannan-Quinn criter.		-1.757307
F-statistic	11.58845	Durbin-Watson stat		1.940723
Prob(F-statistic)	0.000014			