

# Augmented Dickey-Fuller Unit Root Test on RES\_SOLOMON\_ISLANDS

|  |             |                       |             |           |
|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: RES_SOLOMON_ISLANDS has a unit root |             |                       |             |           |
| Exogenous: Constant                                  |             |                       |             |           |
| Lag Length: 1 (Fixed)                                |             |                       |             |           |
|  |             |                       | t-Statistic | Prob.*    |
| Augmented Dickey-Fuller test statistic               |             |                       | -1.812856   | 0.3700    |
| Test critical values:                                | 1% level    |                       | -3.574446   |           |
|  | 5% level    |                       | -2.923780   |           |
|  | 10% level   |                       | -2.599925   |           |
| *MacKinnon (1996) one-sided p-values.                |             |                       |             |           |
| Augmented Dickey-Fuller Test Equation                |             |                       |             |           |
| Dependent Variable: D(RES_SOLOMON_ISLANDS)           |             |                       |             |           |
| Method: Least Squares                                |             |                       |             |           |
| Date: 07/22/19 Time: 01:07                           |             |                       |             |           |
| Sample (adjusted): 2014M03 2018M02                   |             |                       |             |           |
| Included observations: 48 after adjustments          |             |                       |             |           |
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.     |
| RES_SOLOMON_ISLANDS(-1)                              | -0.077969   | 0.043009              | -1.812856   | 0.0765    |
| D(RES_SOLOMON_ISLANDS(-1))                           | 0.223882    | 0.139120              | 1.609276    | 0.1145    |
| C  | 0.000902    | 0.001356              | 0.665561    | 0.5091    |
| R-squared  | 0.113292    | Mean dependent var    |             | 0.001076  |
| Adjusted R-squared                                   | 0.073883    | S.D. dependent var    |             | 0.009677  |
| S.E. of regression                                   | 0.009312    | Akaike info criterion |             | -6.454503 |
| Sum squared resid                                    | 0.003902    | Schwarz criterion     |             | -6.337553 |
| Log likelihood                                       | 157.9081    | Hannan-Quinn criter.  |             | -6.410307 |
| F-statistic  | 2.874760    | Durbin-Watson stat    |             | 1.992479  |
| Prob(F-statistic)                                    | 0.066844    |                       |             |           |