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

Null Hypothesis: RES\_MOZAMBIQUE has a unit root

Exogenous: Constant Lag Length: 1 (Fixed)

|   |   | t-Statistic                                      | Prob.* |
|---|---|--|--------|
| Augmented Dickey-Fulle<br>Test critical values: | r test statistic<br>1% level<br>5% level<br>10% level | -0.749772<br>-3.467205<br>-2.877636<br>-2.575430 | 0.8301 |

<sup>\*</sup>MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(RES\_MOZAMBIQUE) Method: Least Squares Date: 07/22/19 Time: 01:06 Sample (adjusted): 2004M03 2018M12 Included observations: 178 after adjustments

| Variable   | Coefficient  | Std. Error  | t-Statistic                                | Prob.   |
|--|--|---|--|---|
| RES_MOZAMBIQUE(-1)<br>D(RES_MOZAMBIQUE(-1))<br>C   | -0.005425<br>0.384898<br>0.003326  | 0.007235<br>0.070029<br>0.002525  | -0.749772<br>5.496264<br>1.317455          | 0.4544<br>0.0000<br>0.1894  |
| R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood F-statistic Prob(F-statistic) | 0.147582<br>0.137840<br>0.033300<br>0.194052<br>354.5348<br>15.14919<br>0.000001 | Mean depen<br>S.D. depend<br>Akaike info c<br>Schwarz crite<br>Hannan-Quir<br>Durbin-Wats | ent var<br>riterion<br>erion<br>nn criter. | 0.005418<br>0.035863<br>-3.949829<br>-3.896203<br>-3.928082<br>2.018823 |