

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

Null Hypothesis: RES_ZAMBIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.094214	0.0300
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_ZAMBIA)				
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_ZAMBIA(-1)	-0.137683	0.044497	-3.094214	0.0025
D(RES_ZAMBIA(-1))	0.256725	0.095116	2.699057	0.0081
C	-0.000195	0.003925	-0.049669	0.9605
R-squared	0.117252	Mean dependent var		-7.16E-05
Adjusted R-squared	0.100111	S.D. dependent var		0.042600
S.E. of regression	0.040411	Akaike info criterion		-3.551521
Sum squared resid	0.168207	Schwarz criterion		-3.476140
Log likelihood	191.2306	Hannan-Quinn criter.		-3.520968
F-statistic	6.840539	Durbin-Watson stat		1.897165
Prob(F-statistic)	0.001624			