

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

Null Hypothesis: RES_LESOTHO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.330240	0.1638
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_LESOTHO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_LESOTHO(-1)	-0.050971	0.021874	-2.330240	0.0210
D(RES_LESOTHO(-1))	0.238917	0.075953	3.145581	0.0020
C	0.000130	0.002761	0.047108	0.9625
R-squared	0.076420	Mean dependent var		0.000221
Adjusted R-squared	0.065088	S.D. dependent var		0.036790
S.E. of regression	0.035573	Akaike info criterion		-3.816561
Sum squared resid	0.206265	Schwarz criterion		-3.760320
Log likelihood	319.7746	Hannan-Quinn criter.		-3.793732
F-statistic	6.743562	Durbin-Watson stat		1.920525
Prob(F-statistic)	0.001535			