

Augmented Dickey-Fuller Unit Root Test on RES_SRI_LANKA

Null Hypothesis: RES_SRI_LANKA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.354845	0.1571
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_SRI_LANKA)				
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_SRI_LANKA(-1)	-0.099533	0.042267	-2.354845	0.0204
D(RES_SRI_LANKA(-1))	0.417017	0.095320	4.374896	0.0000
C	0.000450	0.001505	0.298956	0.7656
R-squared	0.164197	Mean dependent var		0.000899
Adjusted R-squared	0.147968	S.D. dependent var		0.016740
S.E. of regression	0.015452	Akaike info criterion		-5.474287
Sum squared resid	0.024592	Schwarz criterion		-5.398906
Log likelihood	293.1372	Hannan-Quinn criter.		-5.443735
F-statistic	10.11737	Durbin-Watson stat		1.823348
Prob(F-statistic)	0.000097			