

Augmented Dickey-Fuller Unit Root Test on RES_ANGOLA

Null Hypothesis: RES_ANGOLA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.126529	0.9670
Test critical values:	1% level		-3.462737	
	5% level		-2.875680	
	10% level		-2.574385	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_ANGOLA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2002M03 2018M12				
Included observations: 202 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_ANGOLA(-1)	0.001293	0.010219	0.126529	0.8994
D(RES_ANGOLA(-1))	0.365454	0.068302	5.350555	0.0000
C	0.001775	0.001591	1.115221	0.2661
R-squared	0.135456	Mean dependent var		0.002894
Adjusted R-squared	0.126767	S.D. dependent var		0.023975
S.E. of regression	0.022404	Akaike info criterion		-4.744443
Sum squared resid	0.099883	Schwarz criterion		-4.695310
Log likelihood	482.1887	Hannan-Quinn criter.		-4.724564
F-statistic	15.58958	Durbin-Watson stat		2.036911
Prob(F-statistic)	0.000001			