

Augmented Dickey-Fuller Unit Root Test on RES_SUDAN

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|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: RES_SUDAN has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -2.453389 | 0.1313 |
| Test critical values: | 1% level | | -3.527045 | |
| | 5% level | | -2.903566 | |
| | 10% level | | -2.589227 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(RES_SUDAN) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:07 | | | | |
| Sample (adjusted): 2010M03 2015M12 | | | | |
| Included observations: 70 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| RES_SUDAN(-1) | -0.172545 | 0.070329 | -2.453389 | 0.0168 |
| D(RES_SUDAN(-1)) | 0.113864 | 0.122767 | 0.927482 | 0.3570 |
| C | -0.000888 | 0.005658 | -0.156882 | 0.8758 |
| R-squared | 0.082909 | Mean dependent var | | -0.001319 |
| Adjusted R-squared | 0.055533 | S.D. dependent var | | 0.048675 |
| S.E. of regression | 0.047304 | Akaike info criterion | | -3.222515 |
| Sum squared resid | 0.149926 | Schwarz criterion | | -3.126150 |
| Log likelihood | 115.7880 | Hannan-Quinn criter. | | -3.184238 |
| F-statistic | 3.028540 | Durbin-Watson stat | | 2.012245 |
| Prob(F-statistic) | 0.055058 | | | |