

Augmented Dickey-Fuller Unit Root Test on D(NON_PROJECT_AID,2)

Null Hypothesis: D(NON_PROJECT_AID,2) has a unit root				
Exogenous: Constant				
Lag Length: 1 (Automatic - based on SIC, maxlag=9)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-9.351219	0.0000
Test critical values:	1% level		-3.632900	
	5% level		-2.948404	
	10% level		-2.612874	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(NON_PROJECT_AID,3)				
Method: Least Squares				
Date: 12/06/20 Time: 00:56				
Sample (adjusted): 1984 2018				
Included observations: 35 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(NON_PROJECT_AID(-1),2)	-2.357165	0.252070	-9.351219	0.0000
D(NON_PROJECT_AID(-1),3)	0.566218	0.145313	3.896537	0.0005
C	-2690526.	18395952	-0.146256	0.8846
R-squared	0.832598	Mean dependent var		2098800.
Adjusted R-squared	0.822135	S.D. dependent var		2.58E+08
S.E. of regression	1.09E+08	Akaike info criterion		39.92958
Sum squared resid	3.79E+17	Schwarz criterion		40.06289
Log likelihood	-695.7676	Hannan-Quinn criter.		39.97560
F-statistic	79.57825	Durbin-Watson stat		2.294979
Prob(F-statistic)	0.000000			