

Augmented Dickey-Fuller Unit Root Test on PDIFF_IRAQ

Null Hypothesis: PDIFF_IRAQ has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.832965	0.8001
Test critical values:	1% level		-3.581152	
	5% level		-2.926622	
	10% level		-2.601424	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_IRAQ)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2015M03 2018M12				
Included observations: 46 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_IRAQ(-1)	-0.038814	0.046597	-0.832965	0.4095
D(PDIFF_IRAQ(-1))	0.127142	0.151886	0.837090	0.4072
C	-0.003532	0.003280	-1.076581	0.2877
R-squared	0.026857	Mean dependent var		-0.001020
Adjusted R-squared	-0.018405	S.D. dependent var		0.005987
S.E. of regression	0.006042	Akaike info criterion		-7.317261
Sum squared resid	0.001570	Schwarz criterion		-7.198002
Log likelihood	171.2970	Hannan-Quinn criter.		-7.272586
F-statistic	0.593365	Durbin-Watson stat		1.940537
Prob(F-statistic)	0.556925			