Augmented Dickey-Fuller Unit Root Test on PDIFF_ANGOLA

Null Hypothesis: PDIFF_ANGOLA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.205537	0.2050
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(PDIFF_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.
PDIFF_ANGOLA(-1)	-0.002246	0.001018	-2.205537	0.0286
D(PDIFF_ANGOLA(-1))	0.789887	0.042044	18.78698	0.0000
C	0.001995	0.000824	2.422162	0.0163

R-squared	0.730369	Mean dependent var	0.015337
Adjusted R-squared	0.727660	S.D. dependent var	0.015816
S.E. of regression	0.008254	Akaike info criterion	-6.741596
Sum squared resid	0.013556	Schwarz criterion	-6.692464
Log likelihood	683.9012	Hannan-Quinn criter.	-6.721717
F-statistic	269.5234	Durbin-Watson stat	2.365124
Prob(F-statistic)	0.000000		