

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_ARMENIA\_REPUBLIC\_OF

Null Hypothesis: PDIFF_ARMENIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.283971	0.0181
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_ARMENIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ARMENIA_REPUBLIC_OF(-1)	-0.081266	0.024746	-3.283971	0.0014
D(PDIFF_ARMENIA_REPUBLIC_OF(-1))	0.543281	0.081106	6.698368	0.0000
C	0.006929	0.002208	3.138765	0.0022
R-squared	0.336647	Mean dependent var		0.001182
Adjusted R-squared	0.323767	S.D. dependent var		0.013850
S.E. of regression	0.011389	Akaike info criterion		-6.084359
Sum squared resid	0.013361	Schwarz criterion		-6.008978
Log likelihood	325.4710	Hannan-Quinn criter.		-6.053807
F-statistic	26.13594	Durbin-Watson stat		1.919853
Prob(F-statistic)	0.000000			