

Augmented Dickey-Fuller Unit Root Test on PDIFF_NIGERIA

Null Hypothesis: PDIFF_NIGERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			1.571827	0.9994
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_NIGERIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_NIGERIA(-1)	0.003874	0.002465	1.571827	0.1191
D(PDIFF_NIGERIA(-1))	0.169059	0.095656	1.767370	0.0801
C	0.004730	0.001302	3.633502	0.0004
R-squared	0.061411	Mean dependent var		0.007675
Adjusted R-squared	0.043186	S.D. dependent var		0.006015
S.E. of regression	0.005884	Akaike info criterion		-7.405322
Sum squared resid	0.003566	Schwarz criterion		-7.329942
Log likelihood	395.4821	Hannan-Quinn criter.		-7.374770
F-statistic	3.369580	Durbin-Watson stat		1.902859
Prob(F-statistic)	0.038238			