## Augmented Dickey-Fuller Unit Root Test on PDIFF\_MOZAMBIQUE

Null Hypothesis: PDIFF\_MOZAMBIQUE has a unit root

Exogenous: Constant Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller Test critical values:	test statistic 1% level 5% level 10% level	-2.204921 -3.467205 -2.877636 -2.575430	0.2054

<sup>\*</sup>MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(PDIFF\_MOZAMBIQUE) Method: Least Squares Date: 07/22/19 Time: 01:06 Sample (adjusted): 2004M03 2018M12 Included observations: 178 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MOZAMBIQUE(-1) D(PDIFF_MOZAMBIQUE(-1)) C	-0.030246 0.441509 -0.006288	0.013717 0.067712 0.004463	-2.204921 6.520415 -1.408973	0.0288 0.0000 0.1606
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood F-statistic Prob(F-statistic)	0.204813 0.195725 0.046578 0.379669 294.8003 22.53697 0.000000	Mean depen S.D. depend Akaike info c Schwarz crit Hannan-Qui Durbin-Wats	ent var criterion erion nn criter.	-0.000308 0.051937 -3.278655 -3.225030 -3.256909 1.809872