

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

Null Hypothesis: PDIFF_LEBANON has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.768512	0.3947
Test critical values:	1% level		-3.480818	
	5% level		-2.883579	
	10% level		-2.578601	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_LEBANON)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2008M02 2018M12				
Included observations: 131 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_LEBANON(-1)	-0.028483	0.016105	-1.768512	0.0794
D(PDIFF_LEBANON(-1))	0.010730	0.087554	0.122553	0.9027
C	-0.002424	0.002227	-1.088294	0.2785
R-squared	0.023870	Mean dependent var		0.001283
Adjusted R-squared	0.008618	S.D. dependent var		0.008660
S.E. of regression	0.008622	Akaike info criterion		-6.646311
Sum squared resid	0.009516	Schwarz criterion		-6.580467
Log likelihood	438.3334	Hannan-Quinn criter.		-6.619556
F-statistic	1.565039	Durbin-Watson stat		2.001083
Prob(F-statistic)	0.213054			